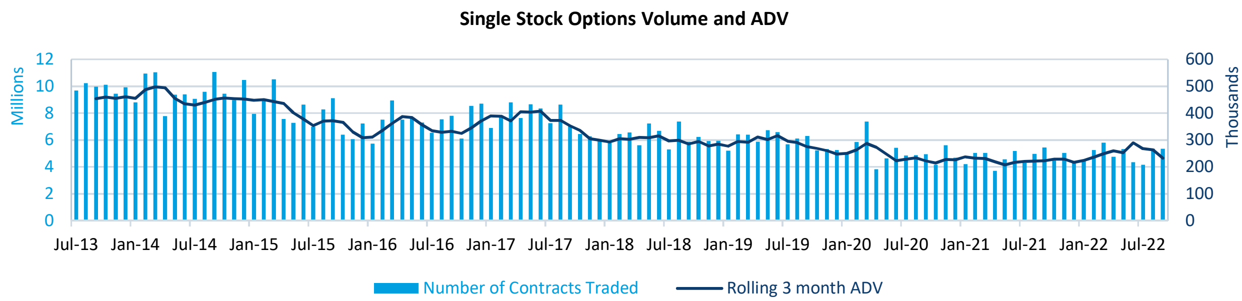
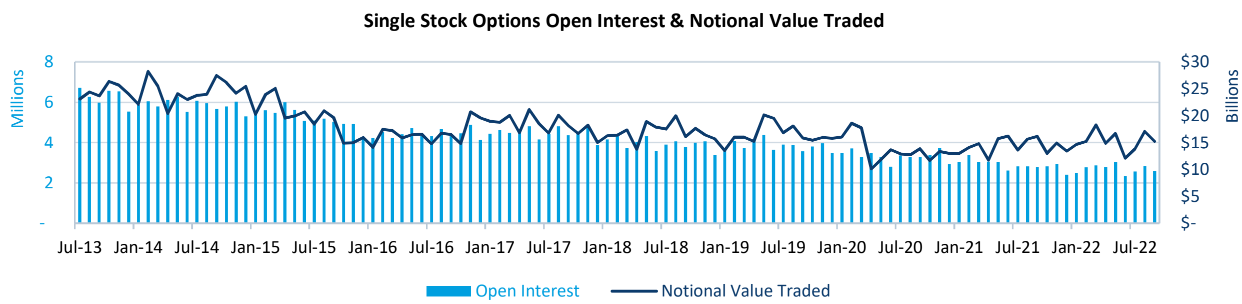
ASX EQUITY DERIVATIVES

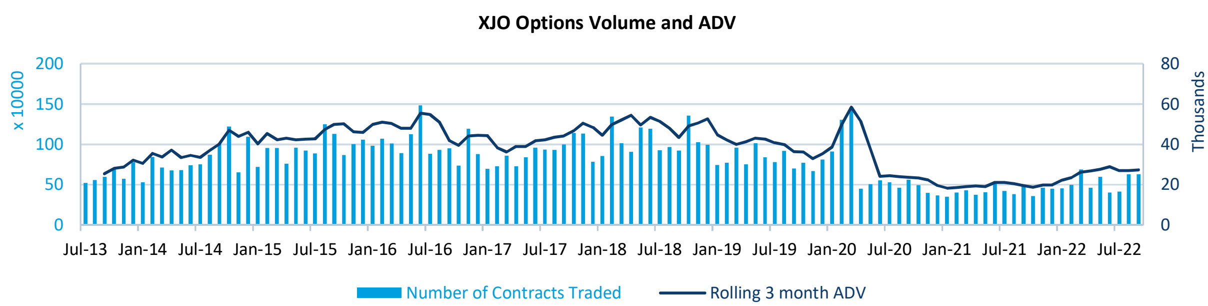
Options and Futures Statistics

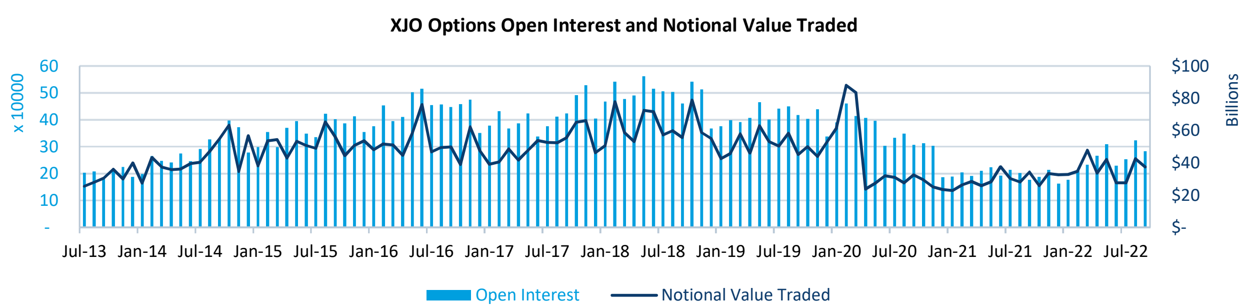
September 22

Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX









NOTE: Volume, Value, Open Interest figures contained within this report are reported in # Contracts (i.e. single side only), unless stated otherwise

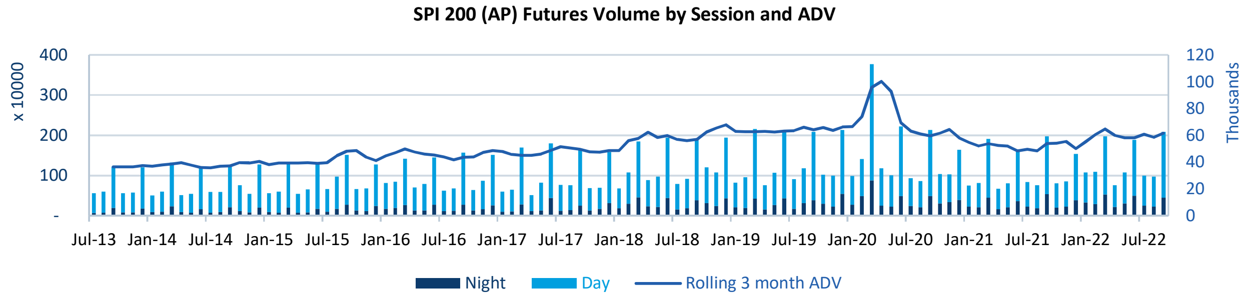
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

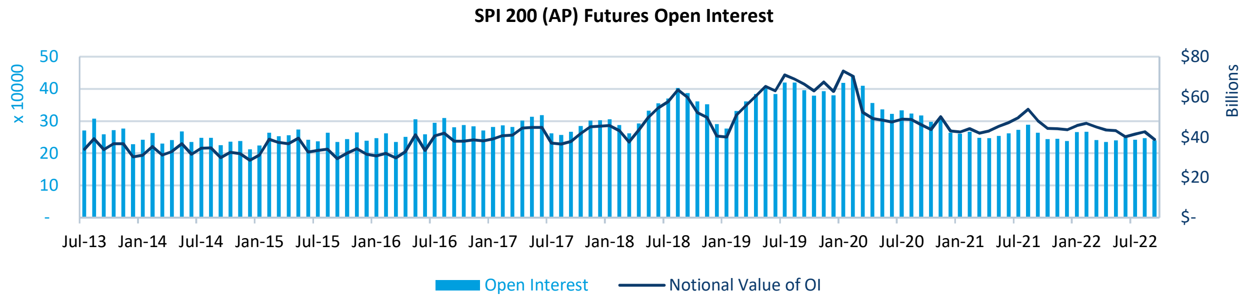
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

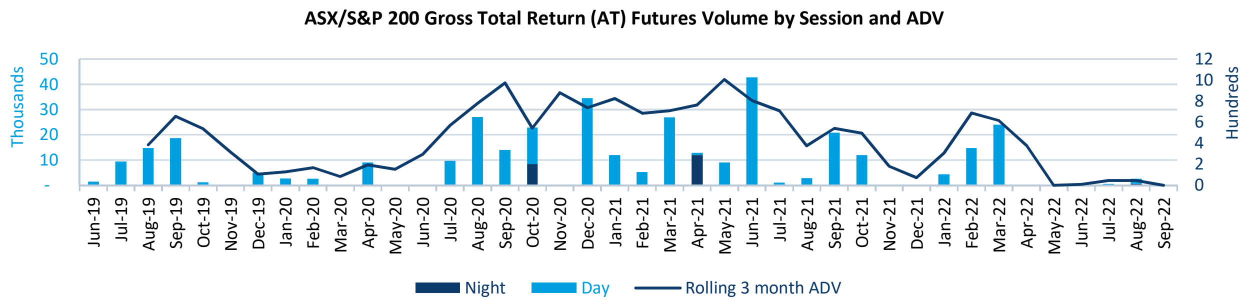
ASX EQUITY DERIVATIVES

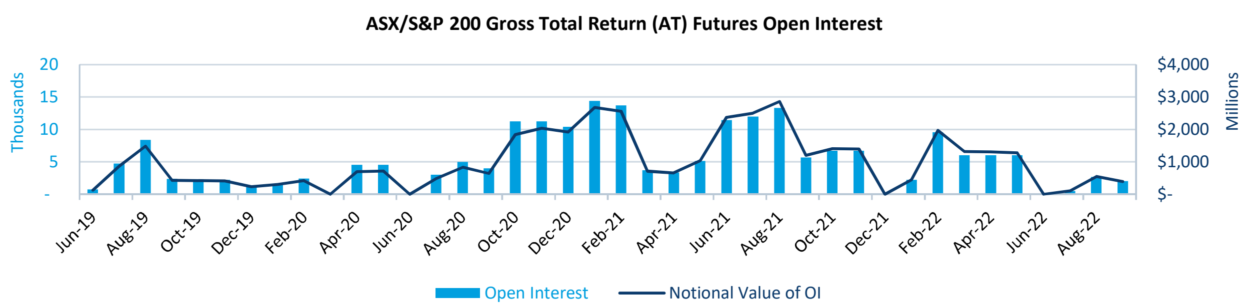
September 22

Average Daily Volume (ADV), Open Interest (OI) and Notional Value of OI - Equity Index Futures traded on ASX 24









NOTE: ASX/S&P 200 Gross Total Return (AT) Futures launched June 2019

ADV: Average Daily Volume

ASX EQUITY DERIVATIVES

September 22

Options - Top Classes by Volume

RANK	SEP 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	560,327	13.5%	283,425	197.7%	N/A	N/A	159.5%	-8,245	-1,901
2	BHP	397,994	9.6%	173,263	229.7%	166,990,839	23.8%	122.6%	-8,280	-10,856
3	FMG	367,673	8.8%	125,263	293.5%	151,907,373	24.2%	250.9%	-15,274	-11,613
4	TLS	238,312	5.7%	172,239	138.4%	311,761,453	7.6%	49.9%	27,425	-13,596
5	NCM	231,218	5.6%	79,721	290.0%	65,035,802	35.6%	213.2%	-6,845	-1,825
6	CBA	214,879	5.2%	69,584	308.8%	37,766,076	56.9%	85.8%	-3,620	-3,062
7	WBC	187,574	4.5%	133,476	140.5%	88,133,761	21.3%	105.8%	-20,007	-7,914
8	WDS	186,189	4.5%	65,338	285.0%	85,520,919	21.8%	46.6%	-12,379	-9,793
9	ANZ	151,954	3.7%	109,417	138.9%	98,070,996	15.5%	84.2%	-14,064	7,089
10	NAB	135,391	3.3%	98,778	137.1%	89,410,970	15.1%	51.9%	-6,999	5,903
11	RIO	132,656	3.2%	38,647	343.3%	21,659,611	61.2%	193.1%	-3,082	-7,597
12	STO	118,664	2.9%	87,693	135.3%	178,635,829	6.6%	40.1%	4,793	-11,412
13	CSL	105,694	2.5%	22,852	462.5%	11,377,734	92.9%	110.2%	4,123	1,360
14	S32	100,788	2.4%	80,911	124.6%	345,552,116	2.9%	80.4%	-19,933	-8,880
15	AWC	86,071	2.1%	47,970	179.4%	167,327,181	5.1%	801.8%	2,973	-3,938
16	MQG	85,753	2.1%	21,792	393.5%	10,056,809	85.3%	142.9%	-1,745	-2,024
17	IAG	83,584	2.0%	51,342	162.8%	64,763,305	12.9%	16.3%	-12,398	-6,156
18	WOW	82,178	2.0%	50,426	163.0%	33,176,296	24.8%	138.4%	3,321	583
19	AGL	79,662	1.9%	34,395	231.6%	44,784,091	17.8%	545.0%	328	-6,382
20	WES	72,321	1.7%	31,844	227.1%	28,702,509	25.2%	107.8%	-3,199	-275
21	ZIP	68,435	1.6%	30,838	221.9%	98,554,164	6.9%	79.9%	-2,775	-1,496
22	COL	67,530	1.6%	54,601	123.7%	53,344,723	12.7%	66.3%	-2,155	-6,768
23	BXB	65,630	1.6%	45,991	142.7%	70,484,701	9.3%	14.0%	-1,074	-219
24	SCG	58,061	1.4%	30,807	188.5%	198,814,748	2.9%	939.3%	-5,869	8,060
25	IGO	53,999	1.3%	21,650	249.4%	58,844,748	9.2%	75.9%	-3,514	-2,484
26	RRL	50,436	1.2%	27,880	180.9%	54,737,074	9.2%	242.1%	3,300	665
27	GMG	49,717	1.2%	24,944	199.3%	68,100,083	7.3%	36.3%	-823	288
28	A2M	42,483	1.0%	18,927	224.5%	59,698,048	7.1%	116.2%	15	-3,708
29	IPL	41,687	1.0%	28,437	146.6%	137,209,847	3.0%	6.4%	2,844	-2,259
30	TCL	41,023	1.0%	50,481	81.3%	66,195,784	6.2%	25.2%	-910	-431
	Market*	4,157,883	100.0%	2,112,932	196.8%	2,866,617,590	14.5%	96.7%	-104,068	-100,641

NOTE: Option Volumes in the above table are single-sided (i.e. on a per contract basis)

1 Total Volume including volume executed by Market Makers

2 Derivatives Liquidity Ratio (DLR) = options volume (in shares) / volume of underlying security

3 Put/Call Ratio: total volume of Puts excluding Market Makers / total volume of Calls excluding Market Makers

4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

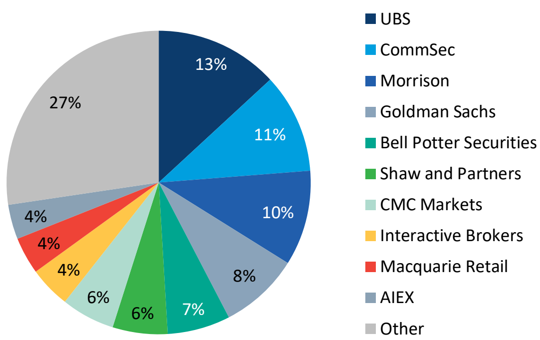
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

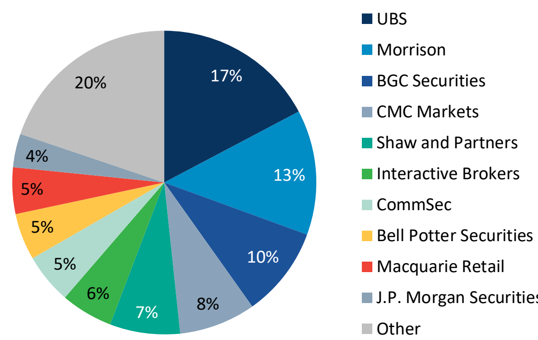
September 22

Options Market Share by Volume and Value Traded

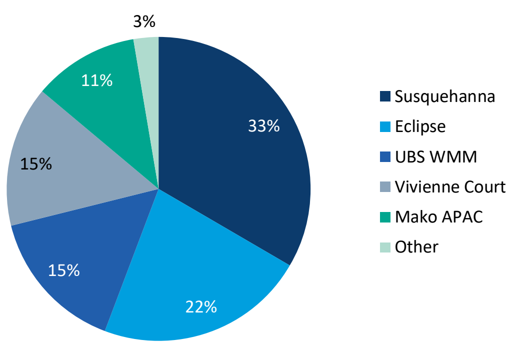
Top 10 Brokers by Volume



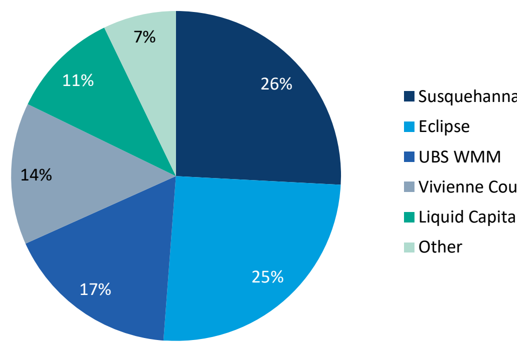
Top 10 Brokers by Value



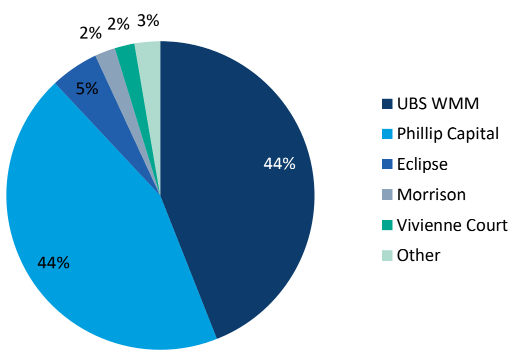
Top 5 Market Makers by Volume



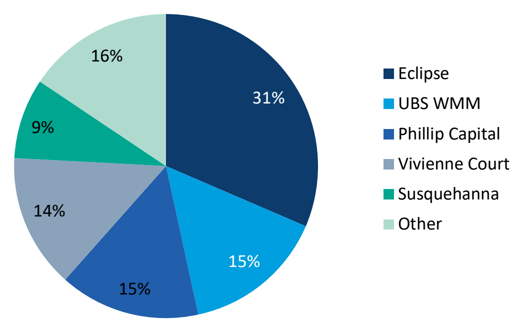
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



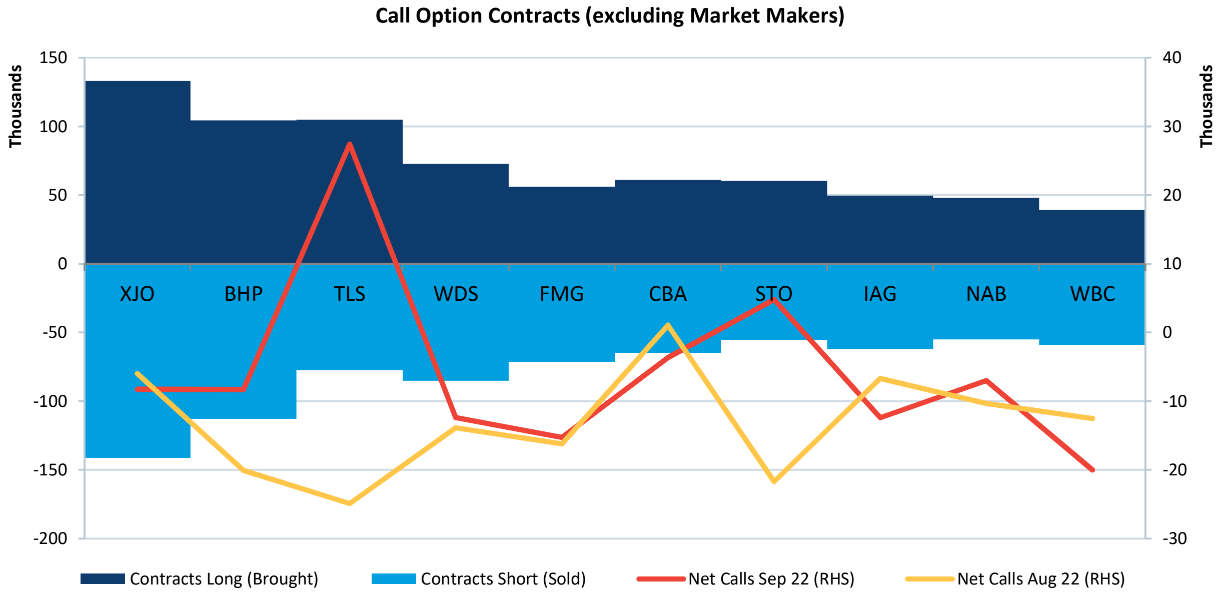
NOTE: The above charts include contracts traded in both Single Stock and Index options

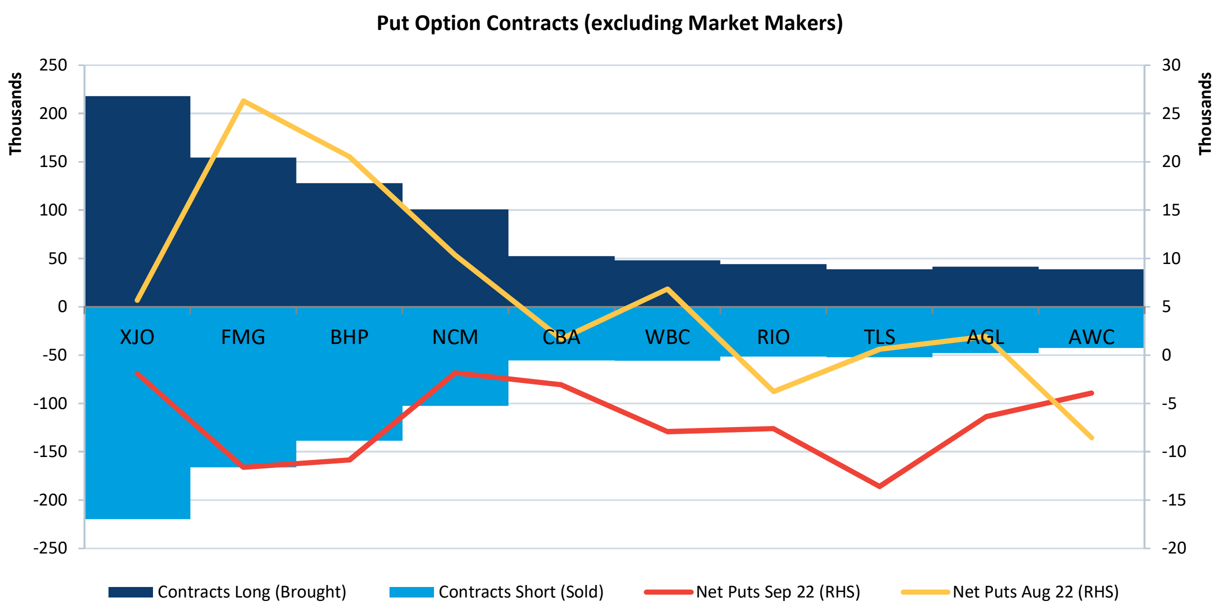
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

September 22

Top 10 Call and Put Option Contracts



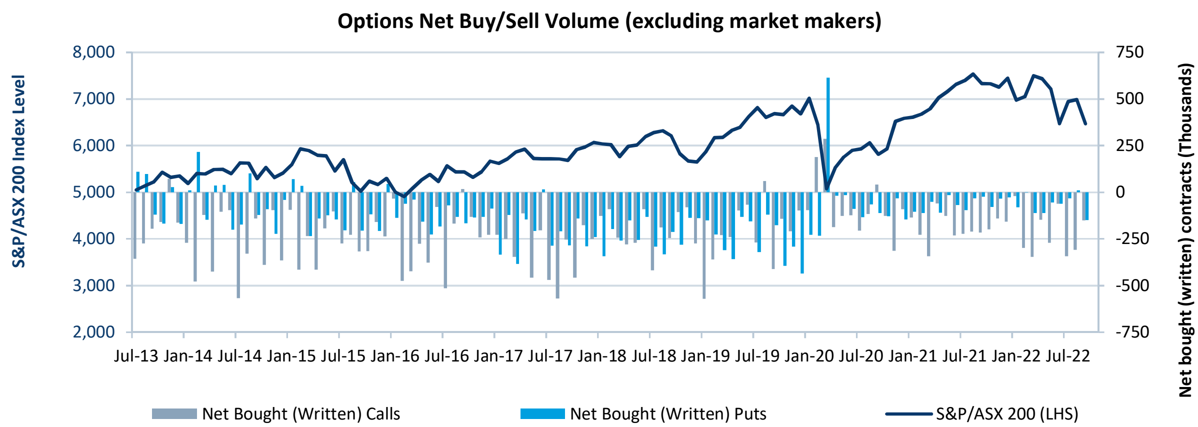


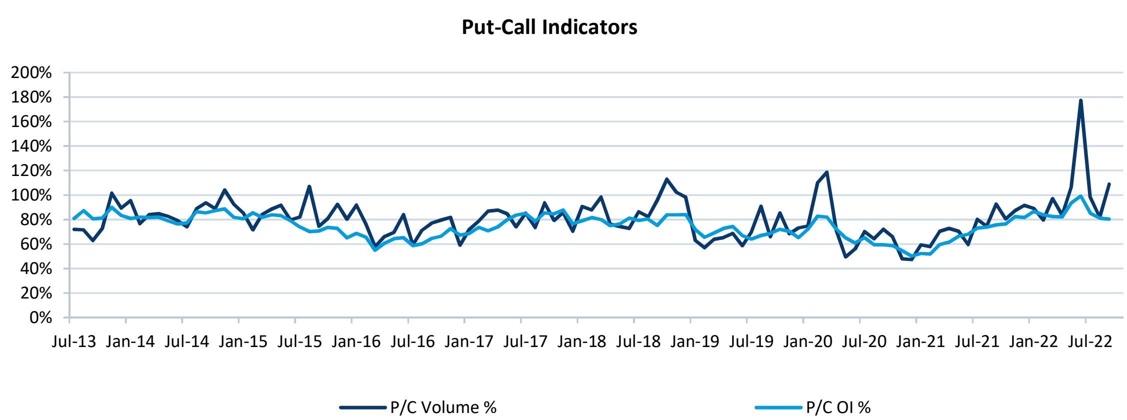
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

September 22

S&P/ASX 200 Volatility Index, Net Buy/Sell and Put Call Indicators





ASX EQUITY DERIVATIVES

September 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-22	2,428,899	2,644,328	5,073,227	4,498,275	14,625	560,324	3
Aug-22	3,290,051	2,689,089	5,979,140	5,344,382	4,574	630,144	40
Variance	-26.2%	-1.7%	-15.2%	-15.8%	219.7%	-11.1%	-92.5%
Sep-21	3,064,508	2,842,309	5,906,817	5,403,512	25,173	477,912	220
Variance	-20.7%	-7.0%	-14.1%	-16.8%	-41.9%	17.2%	-98.6%
Cal Yr to date	34,978,141	34,958,650	69,936,791	63,124,570	130,427	6,674,735	7,059
Fin Yr to date	10,333,454	9,868,795	20,202,249	18,158,591	23,773	2,019,442	443

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-22	393.2	744.8	1,138.0	526.7	8.2	602.9	0.2
Aug-22	552.5	570.9	1,123.4	523.6	12.5	584.6	2.8
Variance	-28.8%	30.4%	1.3%	0.6%	-33.9%	3.1%	-92.9%
Sep-21	553.6	659.4	1,213.0	692.7	24.4	479.3	16.5
Variance	-29.0%	12.9%	-6.2%	-24.0%	-66.3%	25.8%	-98.8%
Cal Yr to date	6,186.0	8,897.3	15,083.2	7,355.8	297.9	6,925.1	504.4
Fin Yr to date	1,668.1	2,432.8	4,100.9	2,051.1	33.0	1,987.3	29.4

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-22	1,598,629	1,286,067	2,884,696	2,597,926	3,344	283,424	1
Aug-22	1,738,421	1,409,816	3,148,237	2,819,886	4,484	323,691	175
Variance	-8.0%	-8.8%	-8.4%	-7.9%	-25.4%	-12.4%	-99.4%
Sep-21	1,689,299	1,279,773	2,969,072	2,783,096	9,079	176,897	0
Variance	-5.4%	0.5%	-2.8%	-6.7%	-63.2%	60.2%	N/A
Cal Yr to date	20,522,507	17,650,104	38,172,614	34,845,003	69,758	3,254,989	2,851
Fin Yr to date	6,381,932	5,291,301	11,673,233	10,544,372	14,972	1,113,361	526

MORE INFORMATION

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https://www.asx.com.au/products/equity-options/about-options.htm