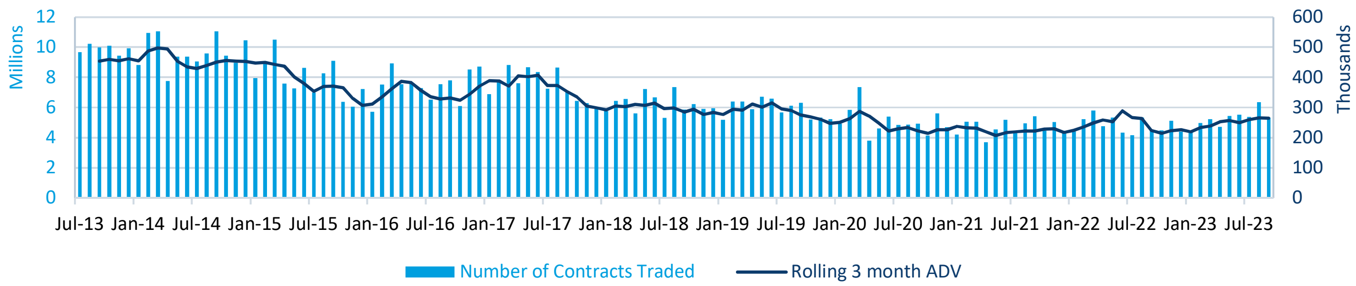
ASX EQUITY DERIVATIVES

Options and Futures Statistics

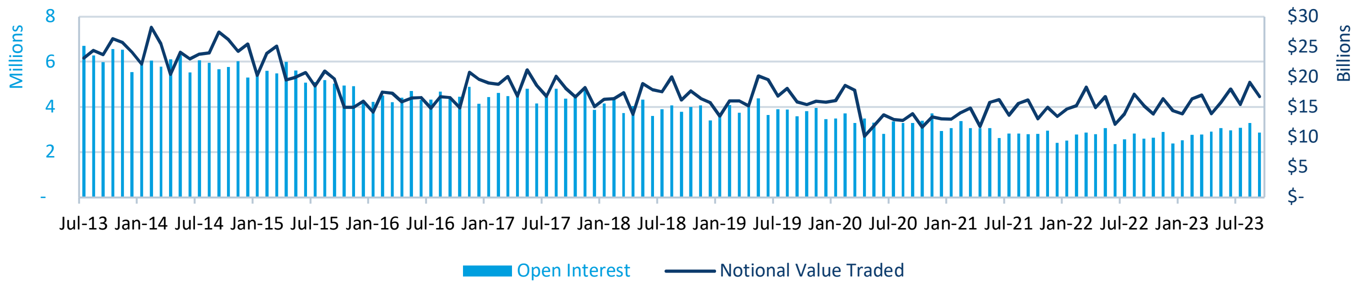
September 23

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

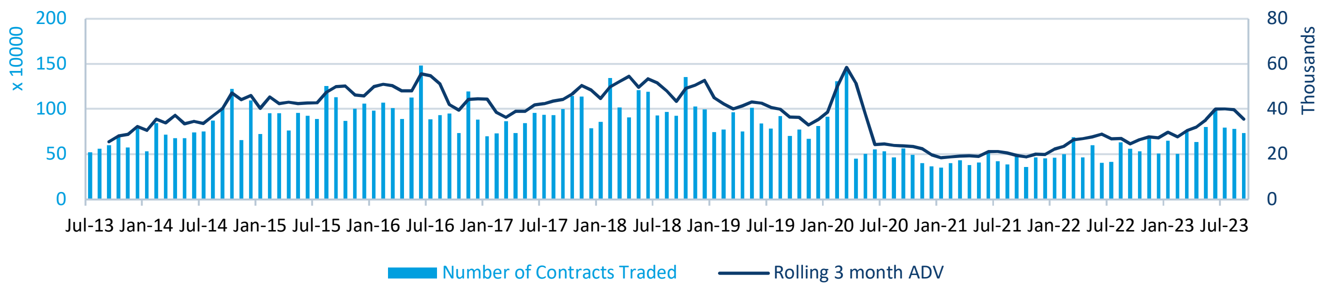
Single Stock Options Volume and ADV



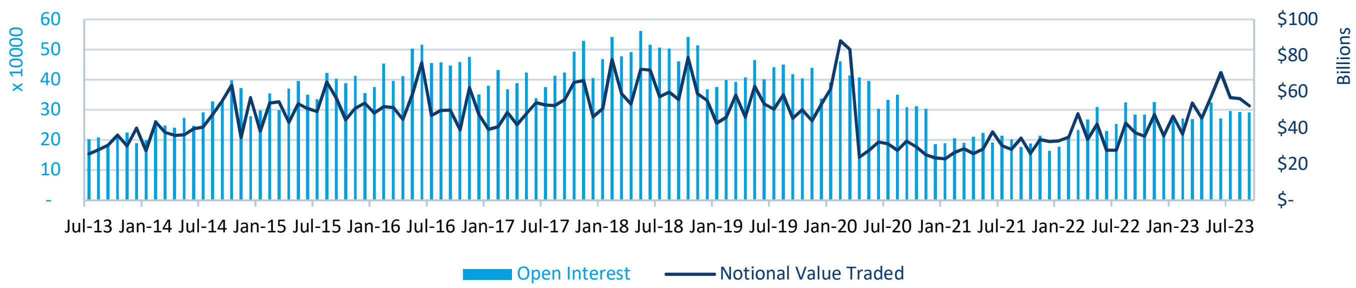
Single Stock Options Open Interest & Notional Value Traded



XJO Options Volume and ADV



XJO Options Open Interest and Notional Value Traded



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

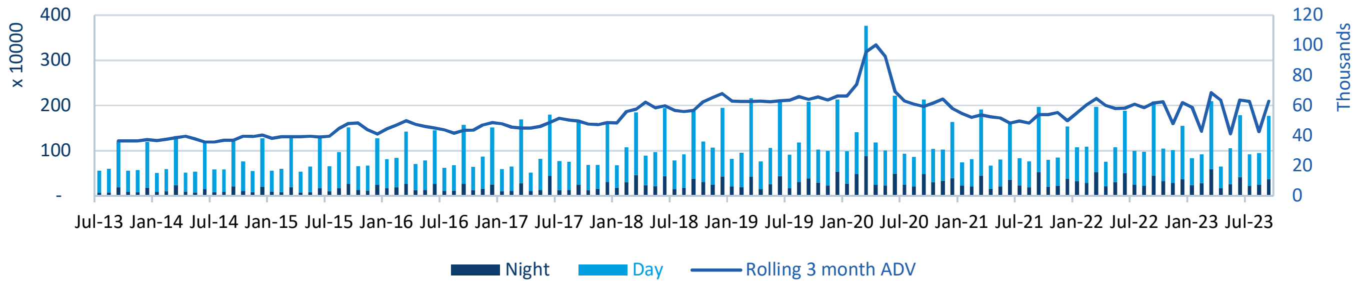
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

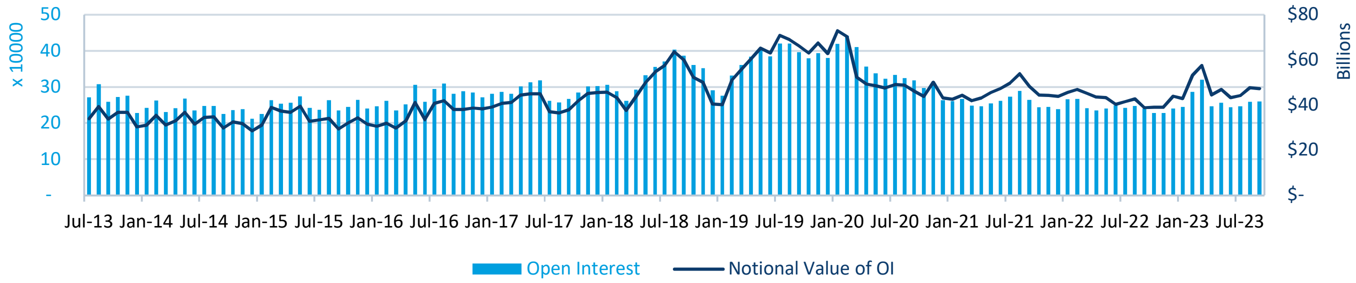
September 23

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

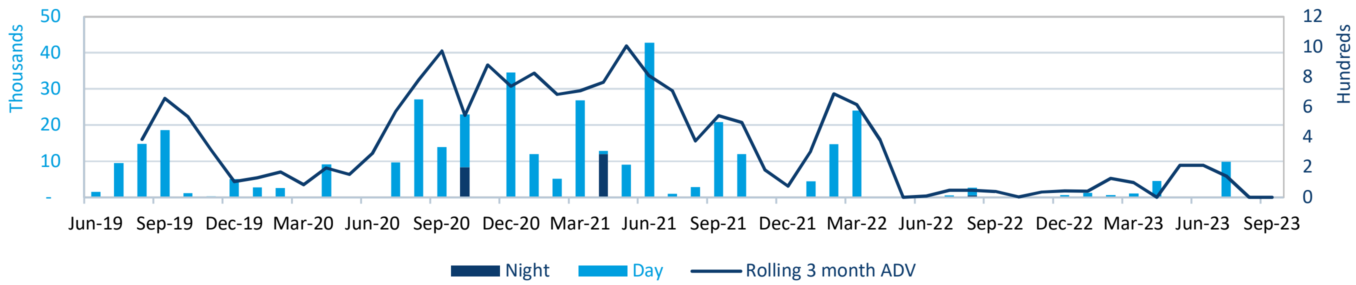
SPI 200 (AP) Futures Volume by Session and ADV



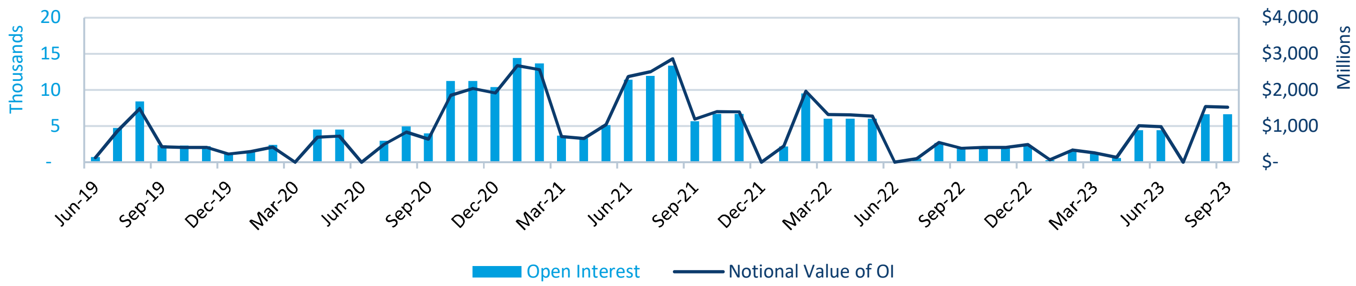
SPI 200 (AP) Futures Open Interest



ASX/S&P 200 Gross Total Return (AT) Futures Volume by Session and ADV



ASX/S&P 200 Gross Total Return (AT) Futures Open Interest



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

ADV: Average Daily Volume

ASX EQUITY DERIVATIVES

September 23

Options - Top Classes by Volume

RANK	SEP 23	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	731,905	15.5%	291,560	251.0%	N/A	N/A	120.2%	-2,720	-5,947
2	FMG	401,787	8.5%	119,744	335.5%	148,042,025	27.1%	49.5%	-16,541	-3,219
3	BHP	381,925	8.1%	151,103	252.8%	179,390,018	21.3%	63.7%	-25,714	-14,108
4	RRL	302,013	6.4%	100,687	300.0%	72,225,354	41.8%	409.6%	-28,847	56,547
5	WDS	251,558	5.3%	84,763	296.8%	96,034,604	26.2%	33.4%	-1,428	-5,780
6	RIO	221,074	4.7%	48,686	454.1%	32,480,394	68.1%	61.2%	-207	3,179
7	PLS	208,532	4.4%	76,628	272.1%	575,266,520	3.6%	118.6%	-20,661	-11,184
8	CBA	178,352	3.8%	67,703	263.4%	38,581,378	46.2%	58.9%	3,346	-3,015
9	WBC	176,140	3.7%	128,954	136.6%	114,027,733	15.4%	83.5%	-6,220	-15,137
10	NAB	166,122	3.5%	105,750	157.1%	87,188,655	19.1%	45.5%	4,997	3,058
11	STO	160,783	3.4%	80,949	198.6%	162,639,783	9.9%	40.1%	-37,898	-2,954
12	TLS	139,717	3.0%	149,664	93.4%	501,845,714	2.8%	184.3%	-7,211	-5,963
13	S32	138,317	2.9%	68,277	202.6%	429,398,167	3.2%	142.1%	-32,700	-11,381
14	ANZ	112,547	2.4%	103,626	108.6%	109,775,840	10.3%	79.9%	-8,112	-1,147
15	IGO	108,020	2.3%	31,175	346.5%	83,588,427	12.9%	102.2%	-3,892	-1,253
16	CSL	96,632	2.0%	25,006	386.4%	16,429,031	58.8%	227.7%	1,040	728
17	MQG	87,614	1.9%	26,453	331.2%	15,140,820	57.9%	78.4%	-54	-715
18	NST	87,522	1.9%	29,061	301.2%	73,169,432	12.0%	75.3%	-1,640	1,450
19	TAH	86,279	1.8%	44,278	194.9%	101,079,649	8.5%	1215.6%	-3,357	-16,003
20	IPL	82,027	1.7%	46,479	176.5%	115,786,593	7.1%	27.6%	-6,414	-2,623
21	COL	76,979	1.6%	49,749	154.7%	67,980,977	11.3%	164.4%	4,032	-2,814
22	SGR	76,795	1.6%	48,865	157.2%	226,354,419	3.4%	8.6%	12,735	-1,308
23	WHC	72,280	1.5%	33,348	216.7%	132,288,990	5.5%	146.3%	-14,539	-9,952
24	BXB	64,095	1.4%	42,607	150.4%	61,393,586	10.4%	2.2%	-2,570	33
25	WOW	60,353	1.3%	43,614	138.4%	32,243,245	18.7%	50.8%	-6,039	-3,240
26	AKE	54,085	1.1%	24,723	218.8%	60,370,957	9.0%	456.7%	-707	-2,225
27	QAN	51,464	1.1%	28,389	181.3%	222,633,810	2.3%	132.2%	3,084	-2,592
28	JHX	50,874	1.1%	18,688	272.2%	32,677,485	15.6%	79.9%	2,794	139
29	IAG	50,212	1.1%	28,503	176.2%	151,149,575	3.3%	39.7%	-1,567	861
30	WES	48,083	1.0%	34,759	138.3%	33,199,574	14.5%	51.2%	-2,233	-1,218
	Market*	4,724,086	100.0%	2,133,791	221.4%	3,972,382,755	11.9%	29.0%	-199,243	-57,783

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

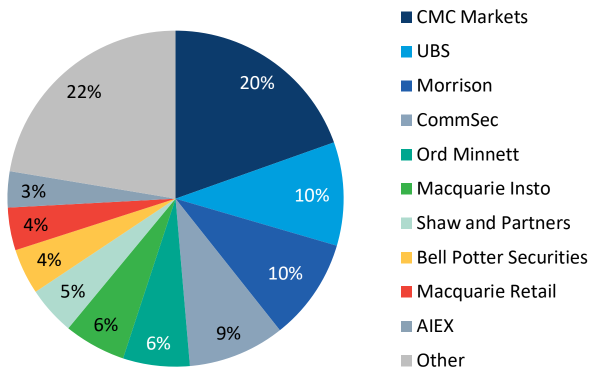
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

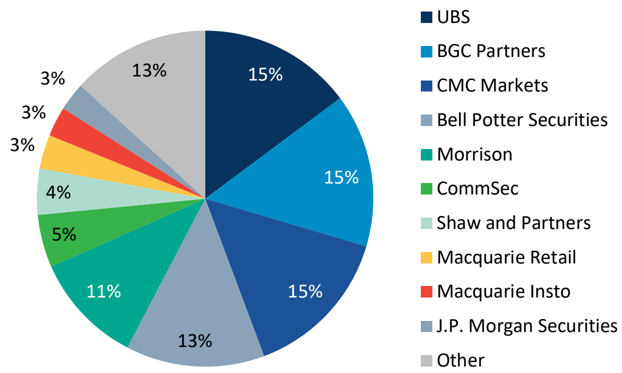
September 23

Options Market Share by Volume and Value Traded

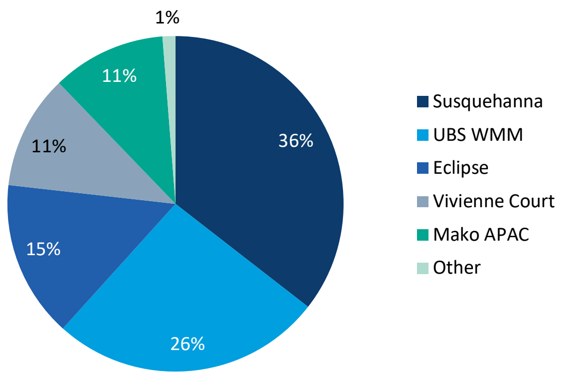
Top 10 Brokers by Volume



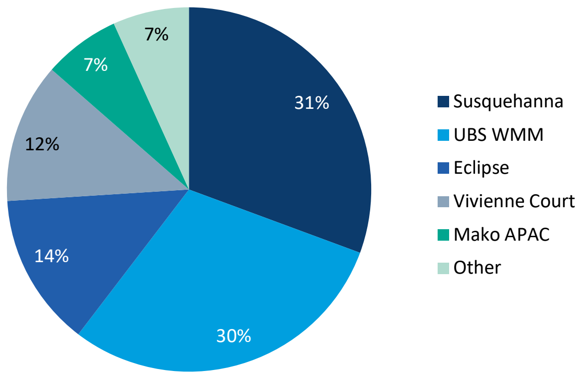
Top 10 Brokers by Value



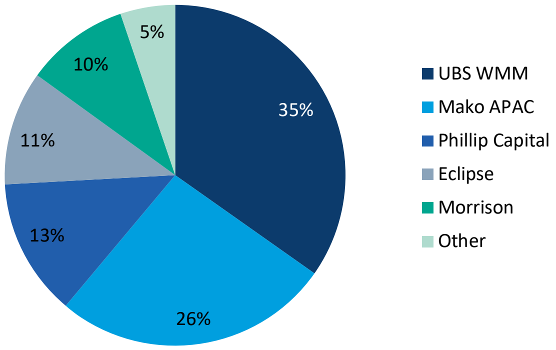
Top 5 Market Makers by Volume



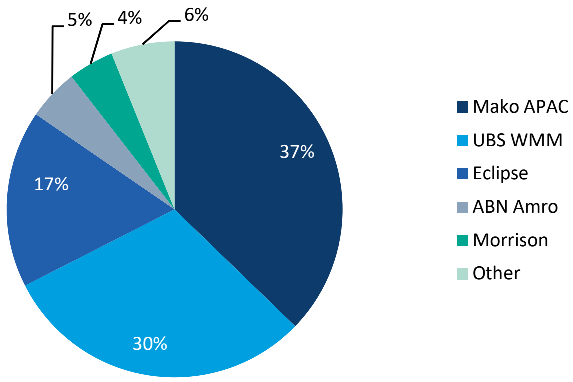
Top 5 Market Makers by Value



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

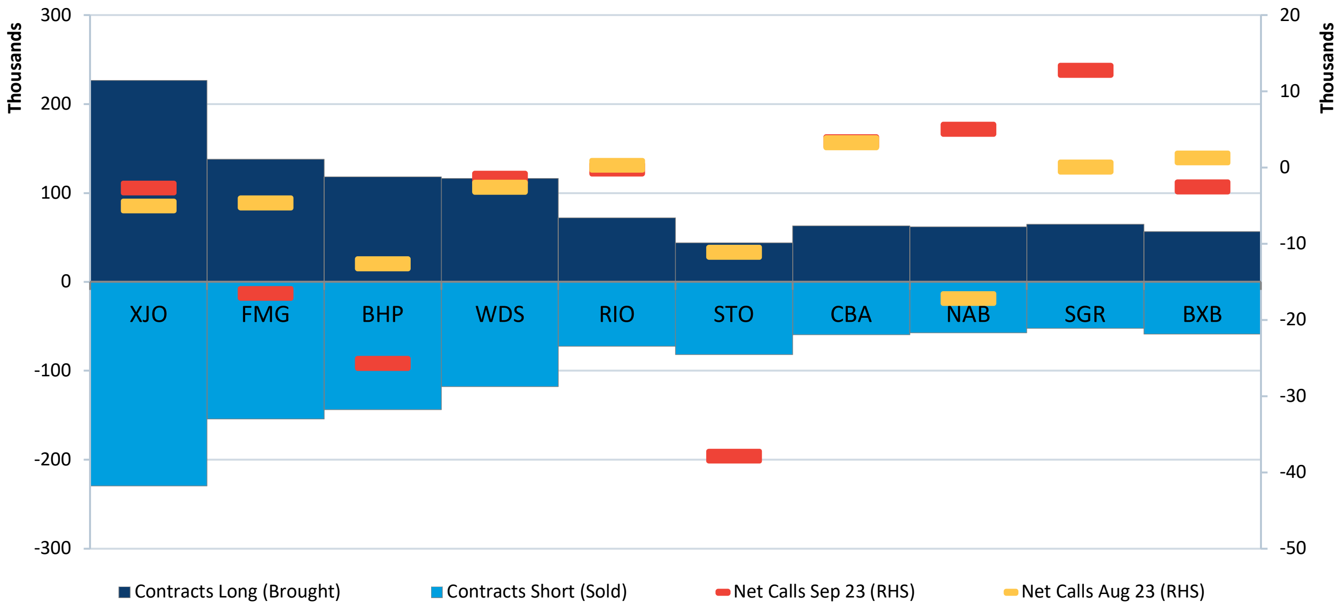
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

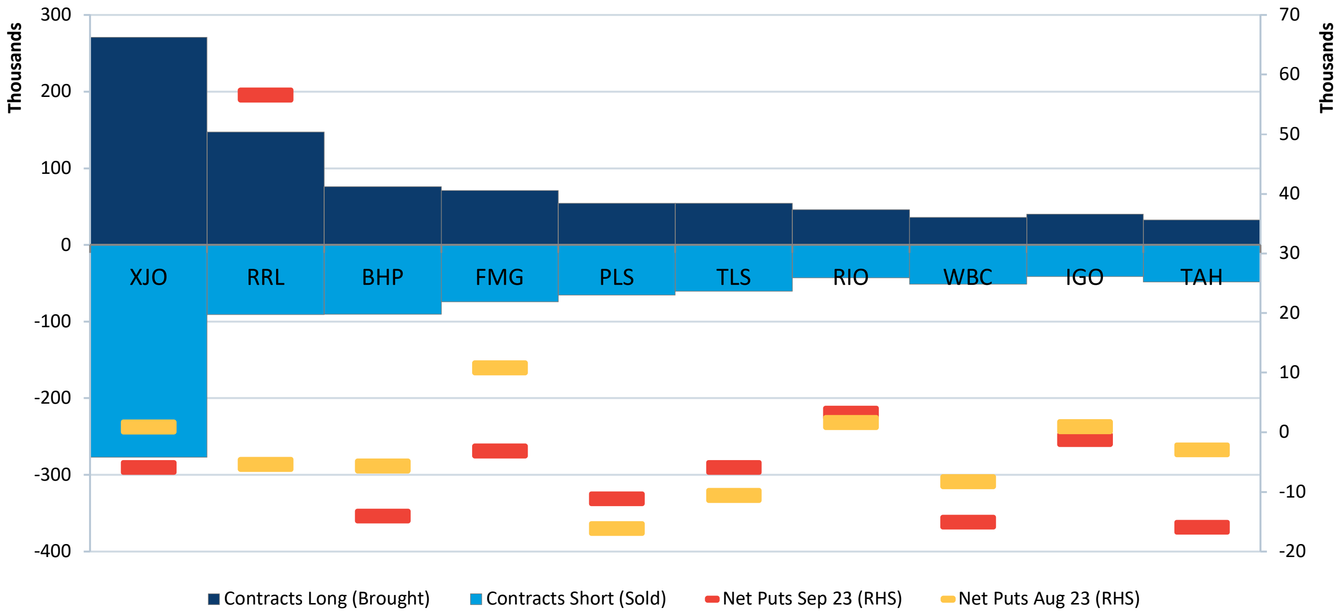
September 23

Top 10 Call and Put Option Contracts

Call Option Contracts (excluding Market Makers)



Put Option Contracts (excluding Market Makers)

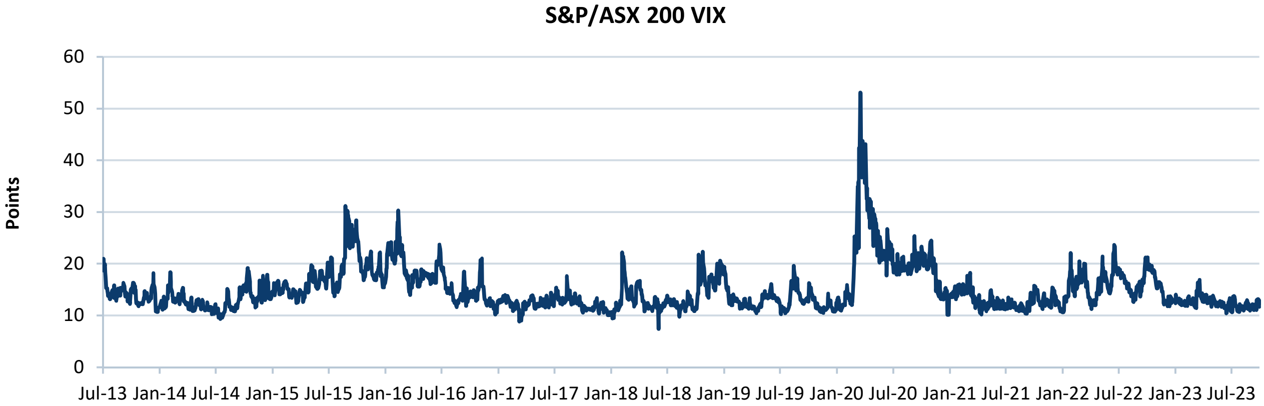


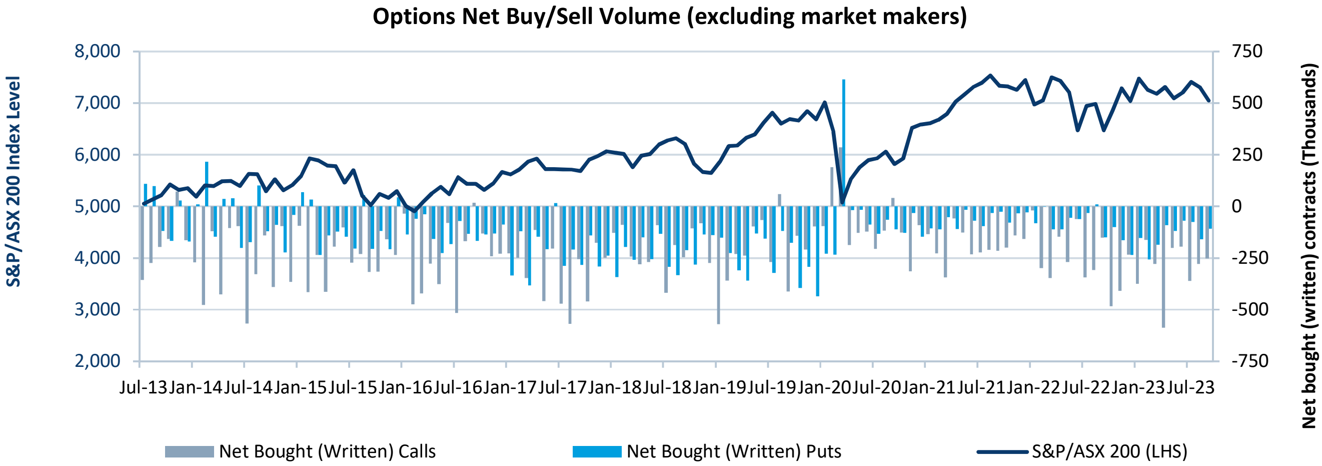
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

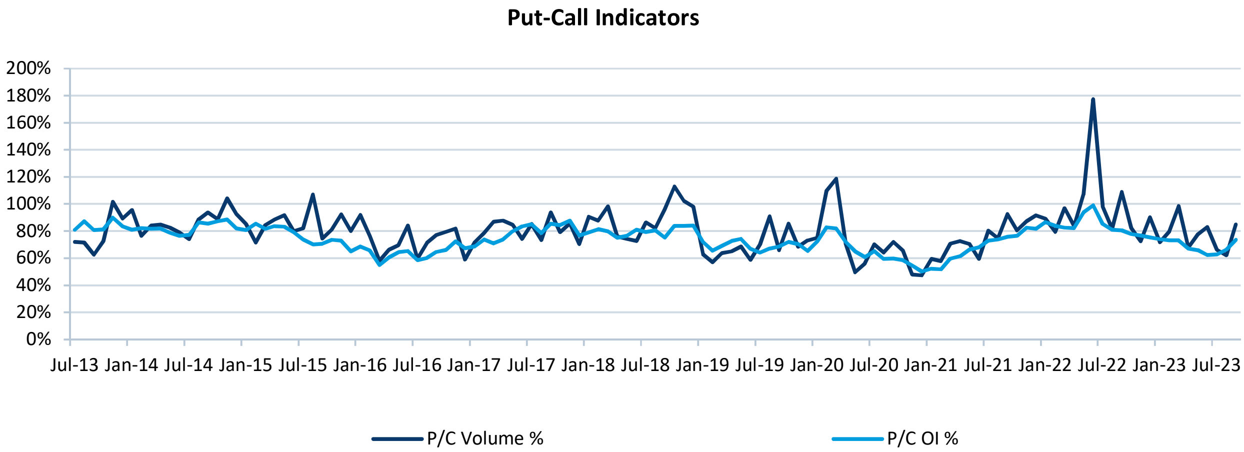
ASX EQUITY DERIVATIVES

September 23

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







ASX EQUITY DERIVATIVES

September 23

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-23	3,287,968	2,790,222	6,078,190	5,321,628	24,657	731,902	3
Aug-23	4,389,257	2,731,602	7,120,859	6,327,992	15,193	769,349	8,325
Variance	-25.1%	2.1%	-14.6%	-15.9%	62.3%	-4.9%	-100.0%
Sep-22	2,428,899	2,644,328	5,073,227	4,498,275	14,625	560,324	3
Variance	35.4%	5.5%	19.8%	18.3%	68.6%	30.6%	0.0%
Cal Yr to date	30,659,635	23,340,586	54,000,221	47,200,833	145,810	6,624,957	28,621
Fin Yr to date	11,397,217	7,981,180	19,378,397	17,032,910	44,281	2,287,126	14,080

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-23	518.1	596.8	1,114.9	486.4	71.7	556.6	0.2
Aug-23	1,131.6	430.7	1,562.4	502.7	74.7	378.2	606.8
Variance	-54.2%	38.6%	-28.6%	-3.2%	-4.1%	47.2%	-100.0%
Sep-22	393.2	744.8	1,138.0	526.7	8.2	602.9	0.2
Variance	31.8%	-19.9%	-2.0%	-7.6%	768.7%	-7.7%	9.9%
Cal Yr to date	6,497.8	4,529.7	11,027.5	4,018.1	353.1	4,588.4	2,067.8
Fin Yr to date	2,538.0	1,479.0	4,017.0	1,393.5	158.6	1,447.5	1,017.4

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-23	1,820,207	1,337,556	3,157,763	2,860,193	6,010	291,558	1
Aug-23	2,147,429	1,426,305	3,573,734	3,270,998	9,994	292,741	1
Variance	-15.2%	-6.2%	-11.6%	-12.6%	-39.9%	-0.4%	0.0%
Sep-22	1,598,629	1,286,067	2,884,696	2,597,926	3,344	283,424	1
Variance	13.9%	4.0%	9.5%	10.1%	79.7%	2.9%	0.0%
Cal Yr to date	17,089,342	11,682,452	28,771,796	26,132,569	70,835	2,565,209	3,177
Fin Yr to date	6,045,935	4,068,602	10,114,538	9,213,601	20,797	880,135	3

MORE INFORMATION

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