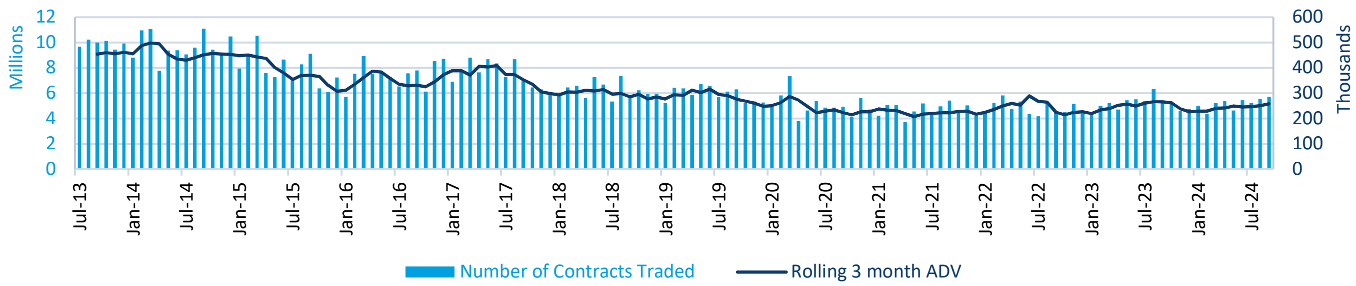
ASX EQUITY DERIVATIVES

Options and Futures Statistics

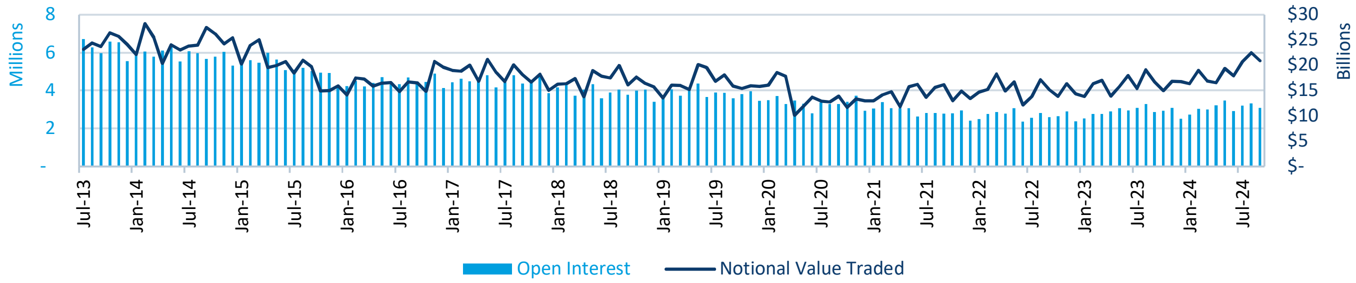
September 24

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

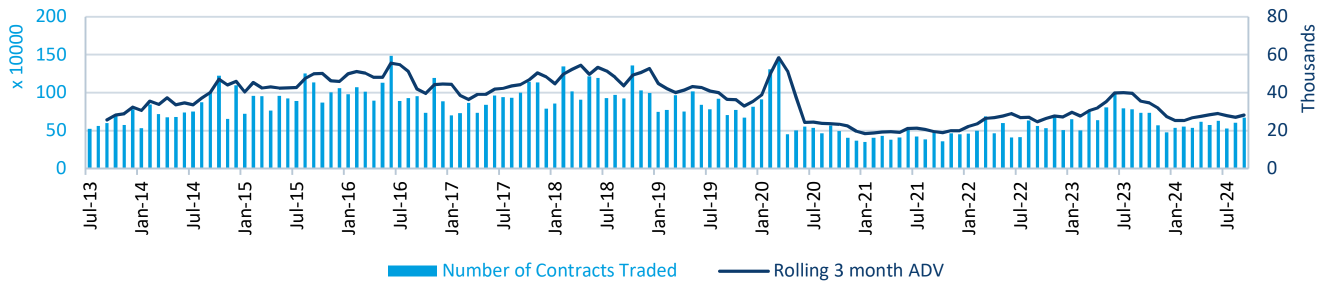
Single Stock Options Volume and ADV



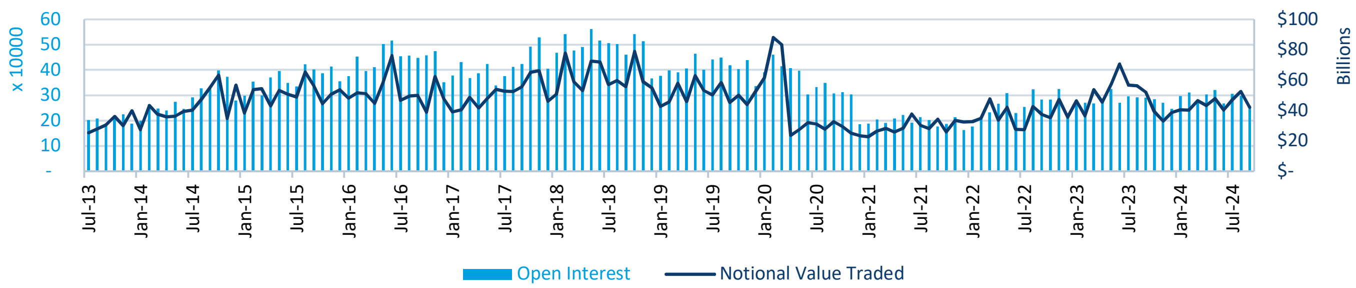
Single Stock Options Open Interest & Notional Value Traded



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

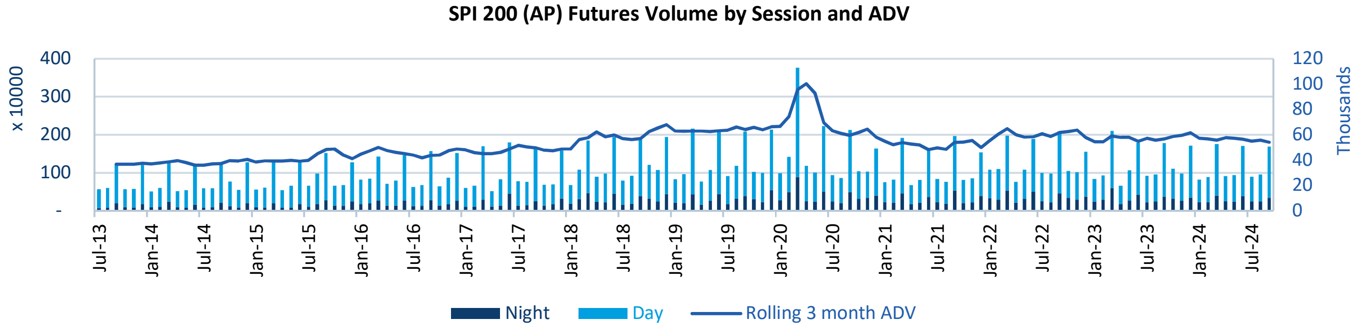
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

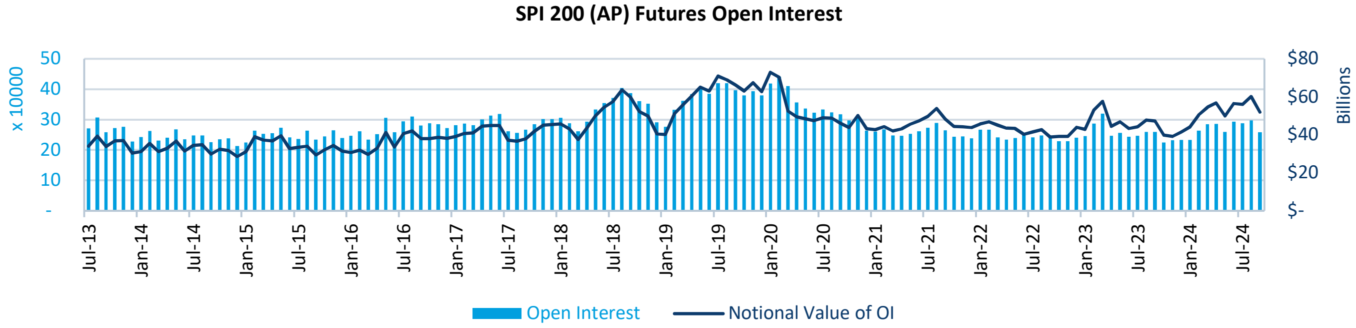
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

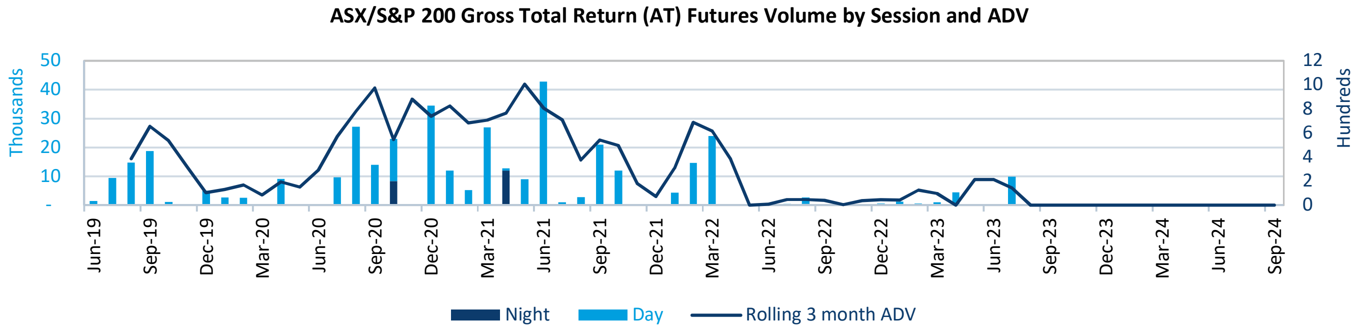
ASX EQUITY DERIVATIVES

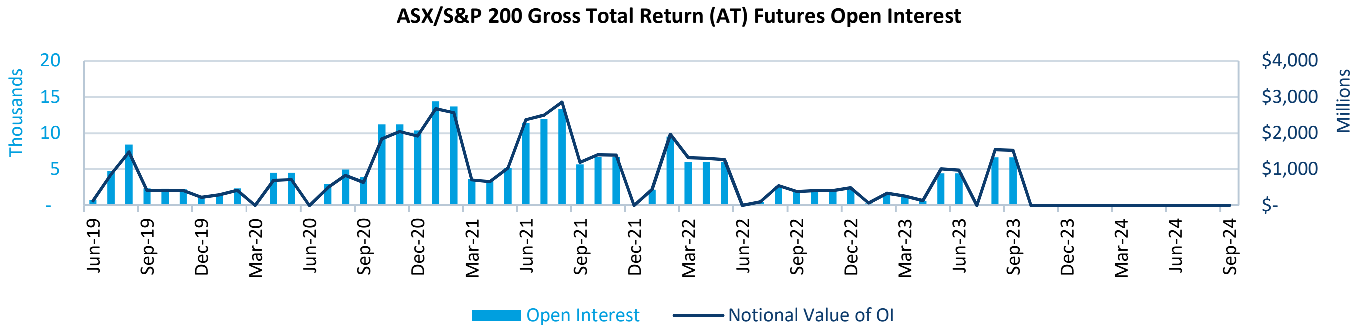
September 24

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 24

Options - Top Classes by Volume

RANK	SEP 24	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	528,963	11.2%	259,240	204.0%	N/A	N/A	147.3%	-2,860	3,420
2	BHP	415,621	8.8%	179,368	231.7%	211,471,006	19.7%	75.6%	-37,292	444
3	FMG	396,445	8.4%	121,711	325.7%	279,211,447	14.2%	153.1%	-21,399	7,895
4	CBA	304,369	6.5%	96,987	313.8%	53,914,935	56.5%	52.0%	2,567	-333
5	PLS	271,845	5.8%	235,963	115.2%	586,186,915	4.6%	257.8%	-18,099	25,620
6	WDS	230,695	4.9%	110,533	208.7%	115,807,188	19.9%	110.4%	-5,891	-3,123
7	WBC	224,897	4.8%	124,531	180.6%	134,905,125	16.7%	80.1%	13,227	-1,623
8	TAH	193,792	4.1%	65,780	294.6%	260,239,638	7.4%	2456.7%	3,676	-13,574
9	S32	176,849	3.8%	73,018	242.2%	390,970,011	4.5%	49.9%	-47,898	-9,889
10	NAB	172,298	3.7%	84,052	205.0%	103,488,991	16.6%	35.5%	2,749	746
11	RIO	156,507	3.3%	52,648	297.3%	32,297,591	48.5%	109.4%	-4,256	4,193
12	ANZ	156,334	3.3%	81,035	192.9%	113,343,097	13.8%	35.1%	181	-3,252
13	EVN	134,536	2.9%	49,623	271.1%	264,827,946	5.1%	24.3%	-16,475	-1,817
14	TLS	125,159	2.7%	125,625	99.6%	530,065,492	2.4%	57.9%	-12,833	-15,658
15	STO	123,772	2.6%	89,862	137.7%	175,475,434	7.1%	44.9%	-11,245	-8,194
16	CSL	122,002	2.6%	35,005	348.5%	13,948,084	87.5%	90.4%	3,806	1,962
17	MQG	116,854	2.5%	27,211	429.4%	14,288,187	81.8%	63.7%	399	834
18	WHC	98,501	2.1%	146,821	67.1%	196,458,477	5.0%	43.7%	-8,131	-5,800
19	WOW	82,532	1.8%	51,561	160.1%	53,124,158	15.5%	96.5%	-204	-3,043
20	NST	77,821	1.7%	46,479	167.4%	81,664,341	9.5%	51.7%	4,461	-1,450
21	COL	70,236	1.5%	38,518	182.3%	59,083,092	11.9%	14.8%	-3,673	-3,395
22	IPL	69,677	1.5%	36,936	188.6%	147,693,769	4.7%	8.5%	3,182	-1,111
23	LYC	67,457	1.4%	25,644	263.1%	73,420,237	9.2%	25.9%	-4,610	-2,592
24	RRL	62,524	1.3%	48,466	129.0%	95,203,735	6.6%	56.5%	-2,893	-5,096
25	EDV	60,830	1.3%	66,299	91.8%	233,854,454	2.6%	388.5%	-77	-239
26	MIN	58,231	1.2%	22,248	261.7%	61,300,955	9.5%	192.0%	-2,441	1,265
27	IGO	56,393	1.2%	27,221	207.2%	125,658,768	4.5%	179.6%	-6,617	-3,096
28	APA	52,416	1.1%	28,674	182.8%	62,978,773	8.3%	15.8%	-1,084	-4,601
29	BXB	51,996	1.1%	38,063	136.6%	81,505,842	6.4%	70.2%	-244	-2,117
30	WES	51,290	1.1%	30,157	170.1%	31,236,981	16.4%	104.2%	1,399	-3,816
	Market*	4,710,842	100.0%	2,419,279	194.7%	4,583,624,669	10.3%	27.5%	-172,575	-47,440

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

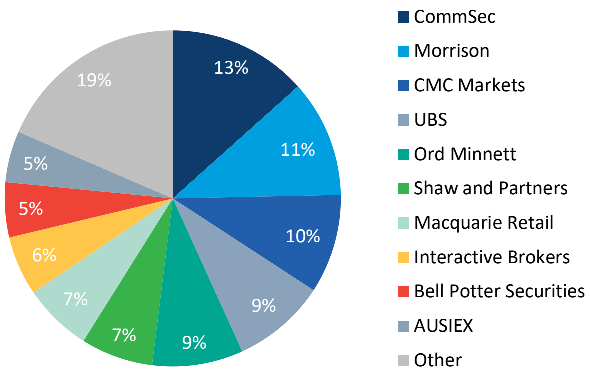
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

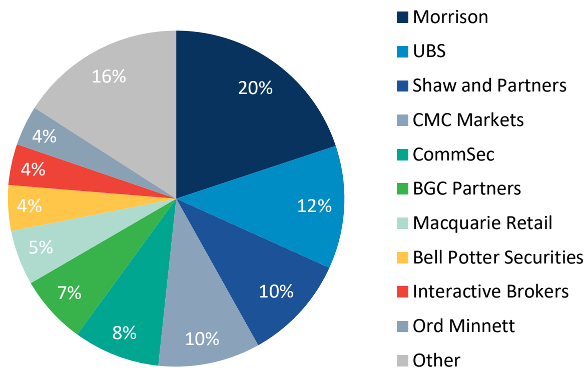
September 24

Options Market Share by Volume and Value Traded

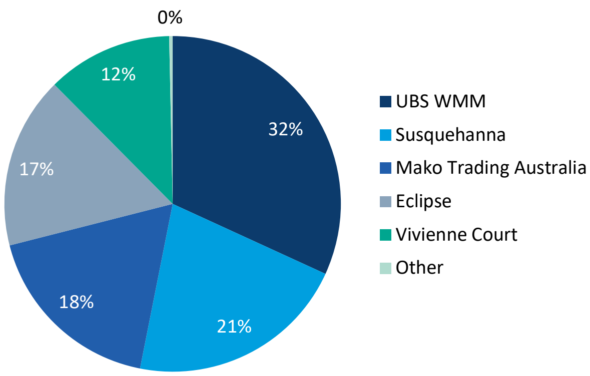
Top 10 Brokers by Volume



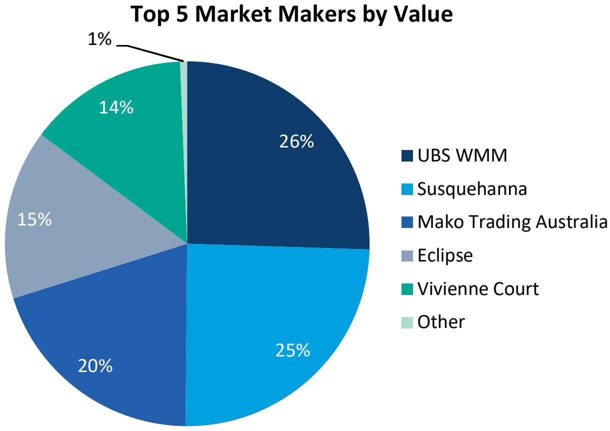
Top 10 Brokers by Value



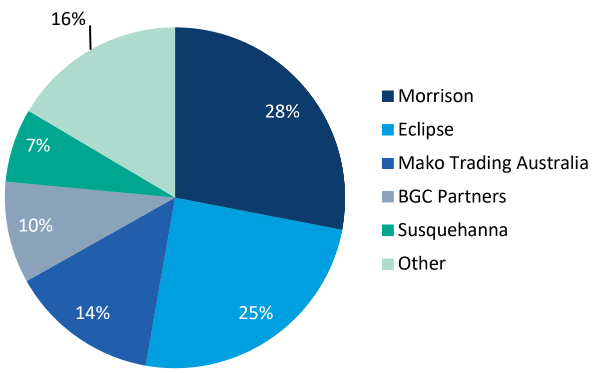
Top 5 Market Makers by Volume



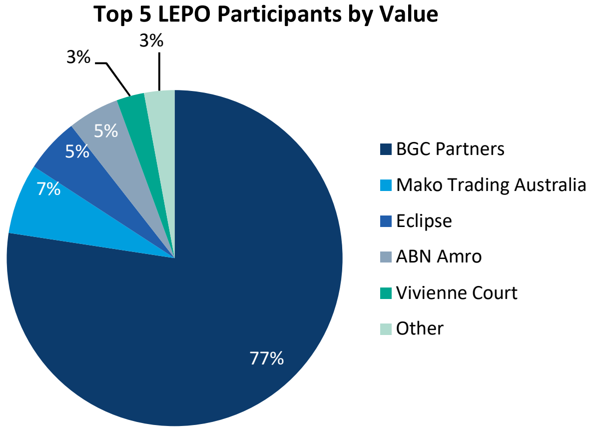
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



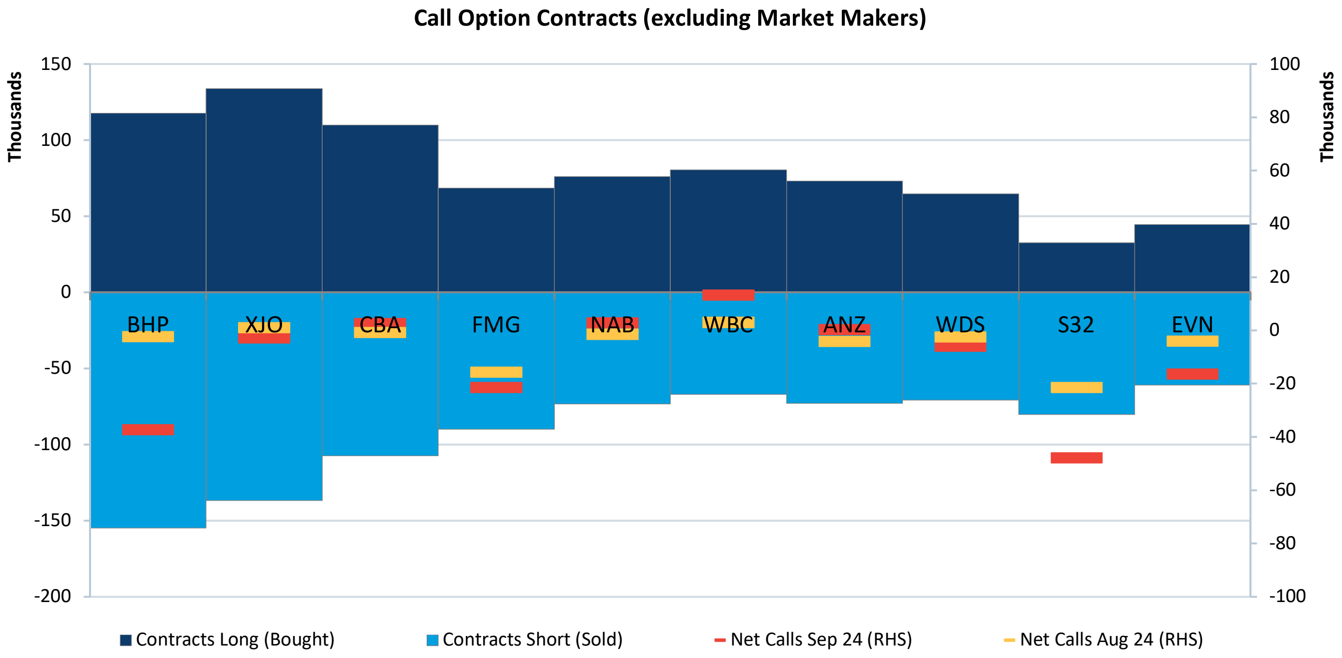
NOTE: The above charts include contracts traded in both Single Stock and Index options

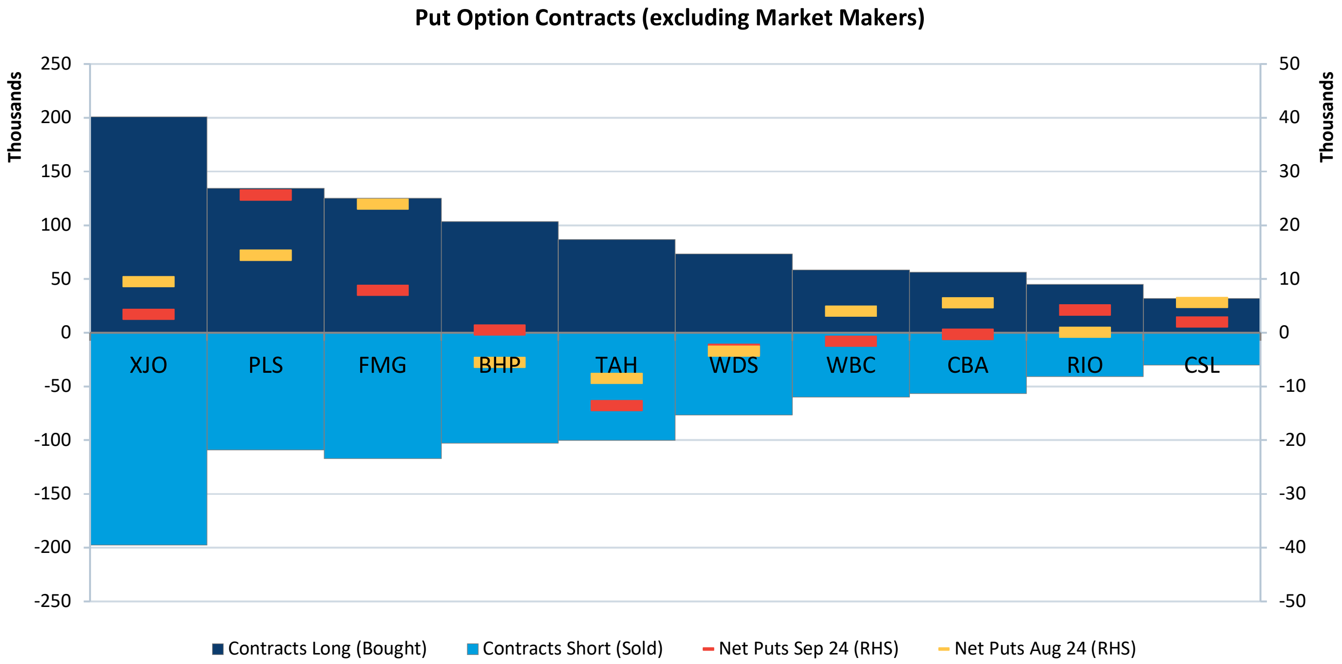
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

September 24

Top 10 Call and Put Option Contracts



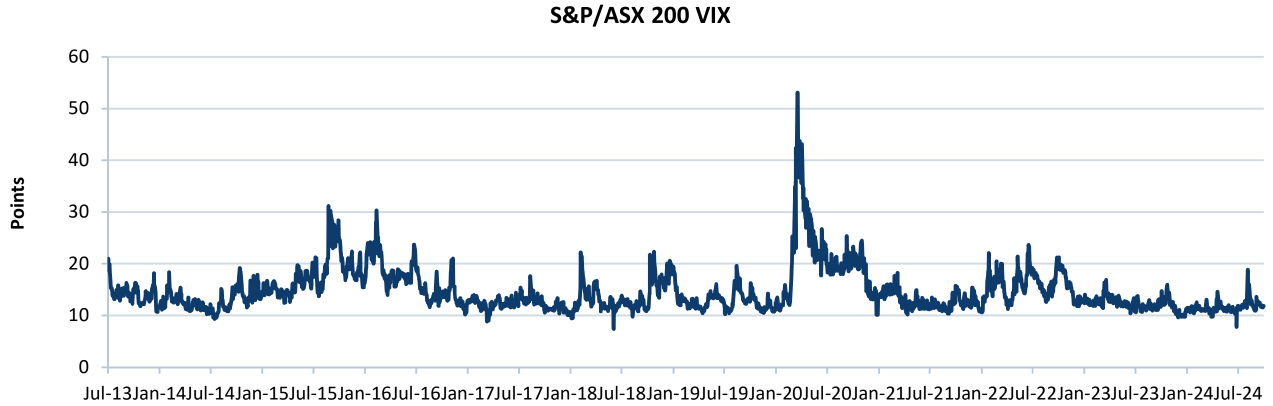


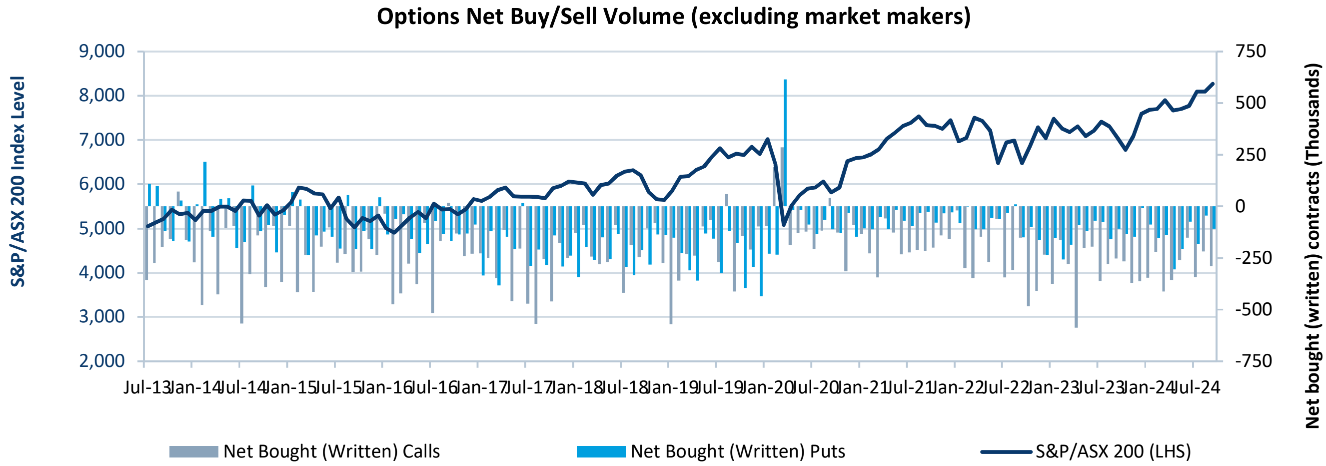
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

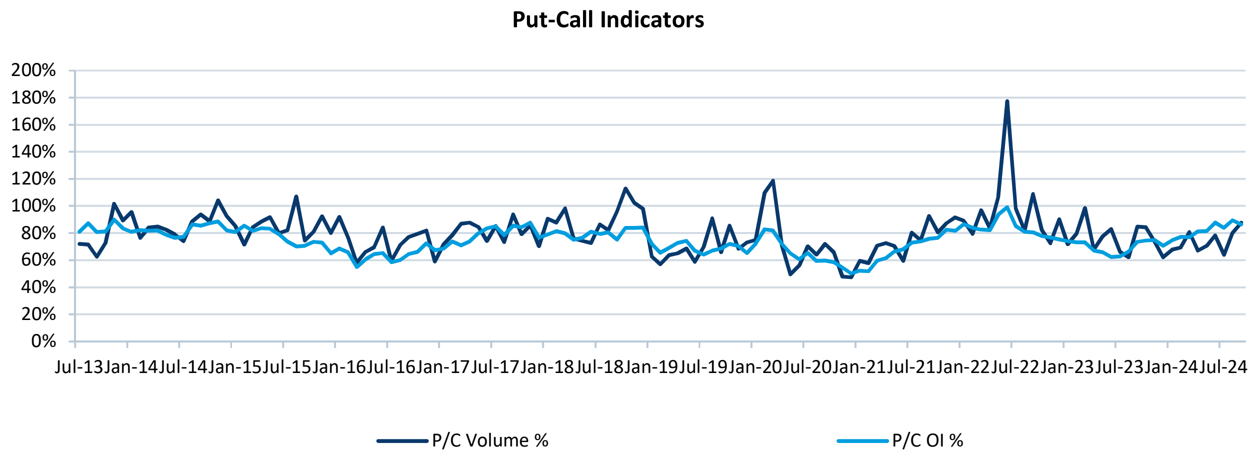
ASX EQUITY DERIVATIVES

September 24

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







ASX EQUITY DERIVATIVES

September 24

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-24	3,177,541	2,784,887	5,962,428	5,429,264	4,201	528,513	450
Aug-24	3,545,359	2,837,246	6,382,605	5,692,207	16,997	671,366	2,035
Variance	-10.4%	-1.8%	-6.6%	-4.6%	-75.3%	-21.3%	-77.9%
Sep-23	3,287,968	2,790,222	6,078,190	5,321,628	24,657	731,902	3
Variance	-3.4%	-0.2%	-1.9%	2.0%	-83.0%	-27.8%	14900.0%
Cal Yr to date	29,973,231	22,137,290	52,110,521	46,769,816	107,454	5,223,084	10,167
Fin Yr to date	10,472,619	8,015,982	18,488,601	16,654,256	28,417	1,803,068	2,860

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-24	797.9	491.4	1,289.2	796.5	10.6	445.8	36.4
Aug-24	804.7	576.1	1,380.8	634.5	62.7	524.3	159.4
Variance	-0.8%	-14.7%	-6.6%	25.5%	-83.1%	-15.0%	-77.2%
Sep-23	518.1	596.8	1,114.9	486.4	71.7	556.6	0.2
Variance	54.0%	-17.7%	15.6%	63.7%	-85.2%	-19.9%	16756.5%
Cal Yr to date	6,545.3	4,009.8	10,555.1	5,182.7	408.1	4,177.3	786.9
Fin Yr to date	2,319.2	1,480.0	3,799.2	2,033.7	108.4	1,432.3	224.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-24	1,793,423	1,549,624	3,343,048	3,082,539	1,268	259,240	0
Aug-24	1,912,488	1,711,374	3,623,862	3,316,567	9,612	297,683	0
Variance	-6.2%	-9.5%	-7.7%	-7.1%	-86.8%	-12.9%	N/A
Sep-23	1,820,207	1,337,556	3,157,763	2,860,193	6,010	291,558	1
Variance	-1.5%	15.9%	5.9%	7.8%	-78.9%	-11.1%	-100.0%
Cal Yr to date	16,821,901	13,811,669	30,633,572	27,942,525	48,412	2,642,032	598
Fin Yr to date	5,616,698	4,863,320	10,480,020	9,603,080	13,064	863,874	0

MORE INFORMATION

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