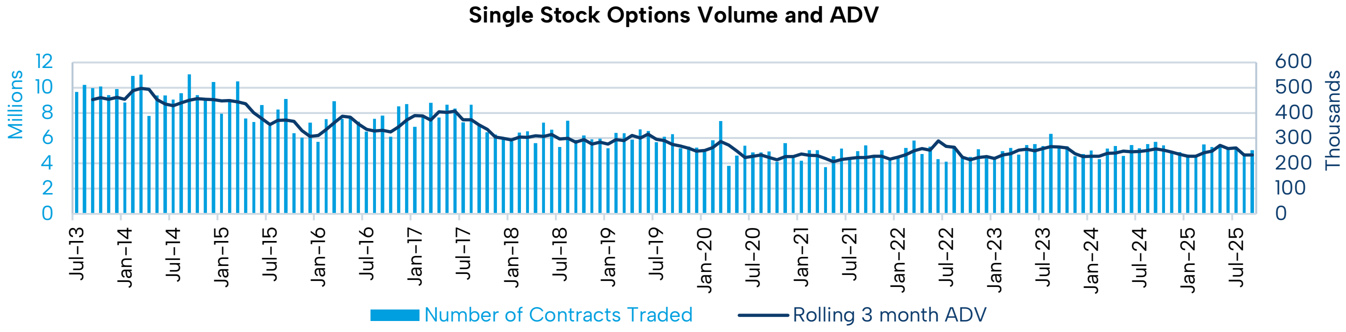
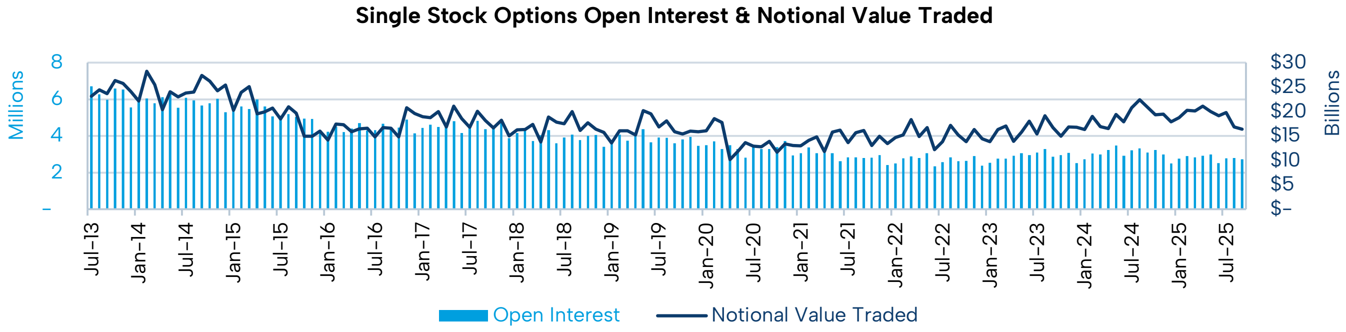
ASX EQUITY DERIVATIVES

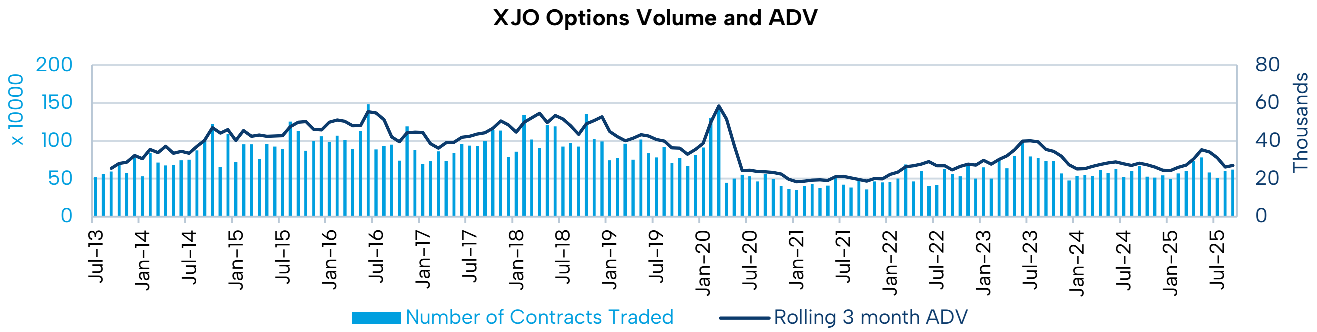
Options and Futures Statistics

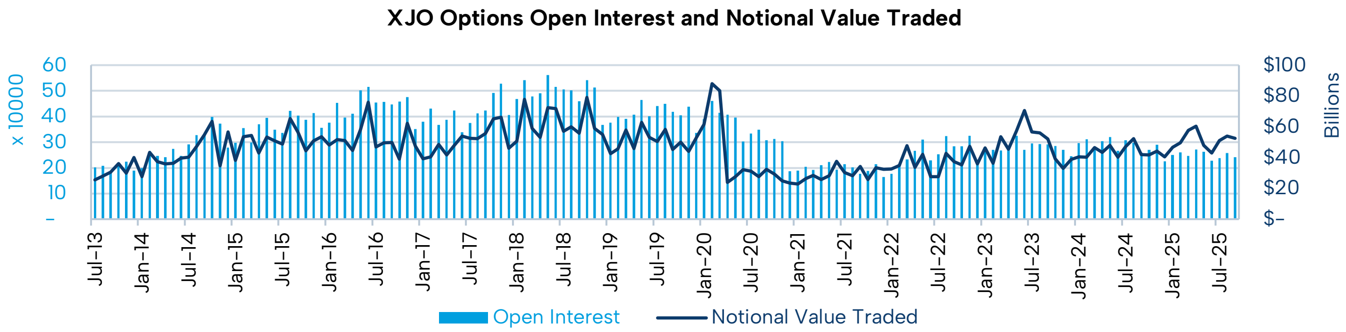
September 25

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

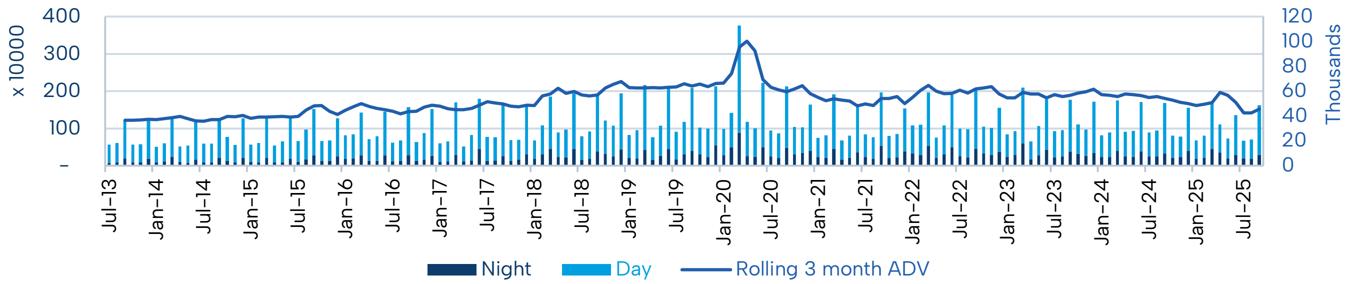
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

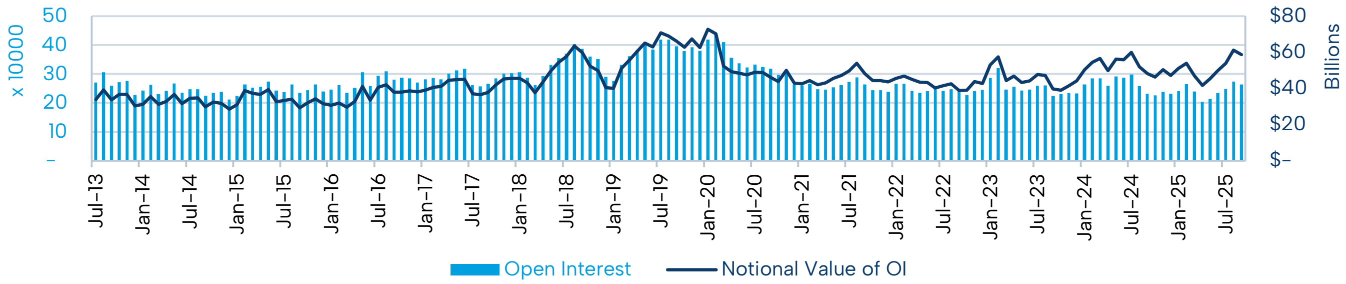
September 25

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

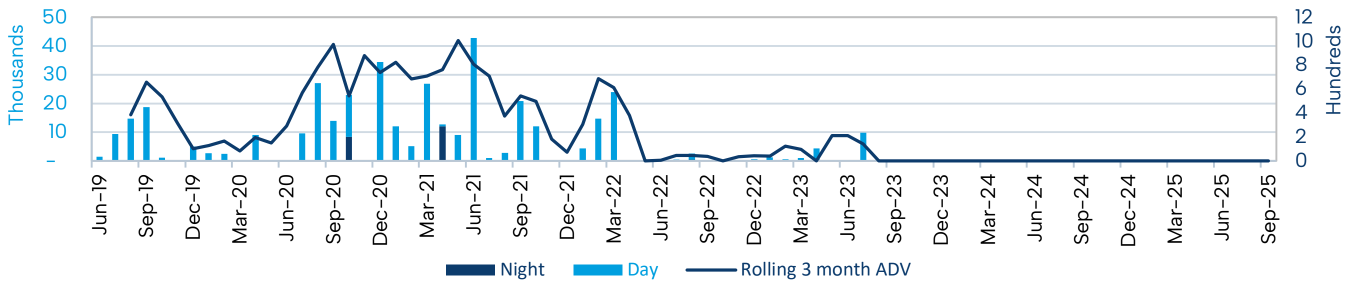
SPI 200 (AP) Futures Volume by Session and ADV



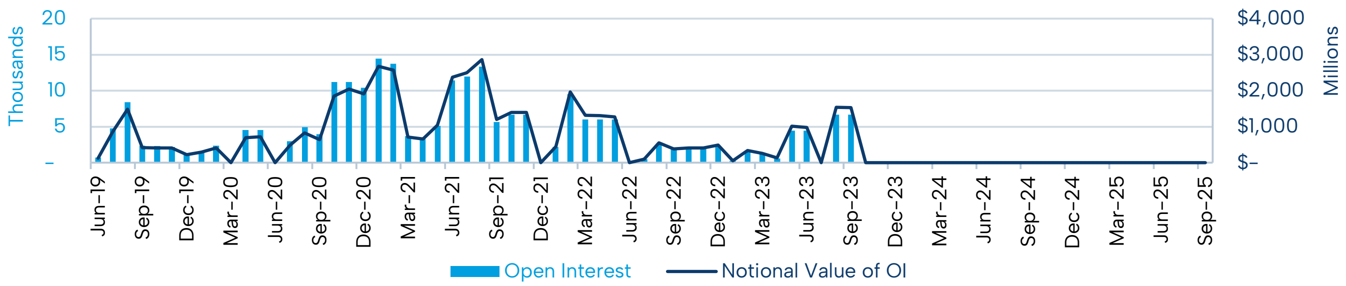
SPI 200 (AP) Futures Open Interest



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 25

Options – Top Classes by Volume

RANK	SEP 25	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	602,549	13.4%	241,774	249.2%	N/A	N/A	126.6%	-3,243	6,742
2	BHP	325,493	7.2%	146,859	221.6%	190,389,381	17.1%	64.6%	-18,257	8,062
3	STO	224,425	5.0%	95,434	235.2%	415,322,508	5.4%	161.8%	-28,789	-69
4	PLS	205,905	4.6%	101,588	202.7%	772,358,873	2.7%	56.3%	-2,473	-11,135
5	NAB	192,161	4.3%	79,236	242.5%	97,525,165	19.7%	31.0%	-2,957	752
6	S32	189,264	4.2%	74,371	254.5%	434,952,219	4.4%	232.7%	-20,318	-12,895
7	WBC	187,108	4.2%	82,687	226.3%	102,795,269	18.2%	62.2%	-1,140	-108
8	FMG	182,818	4.1%	74,441	245.6%	145,622,690	12.6%	131.4%	-4,512	8,211
9	TAH	177,380	3.9%	31,283	567.0%	164,320,726	10.8%	2306.1%	-1,630	74,226
10	ANZ	175,318	3.9%	84,996	206.3%	119,096,187	14.7%	69.1%	-3,194	4,774
11	CBA	171,532	3.8%	66,515	257.9%	38,572,991	44.5%	74.4%	-265	-2,937
12	WDS	170,476	3.8%	80,659	211.4%	108,355,677	15.7%	89.9%	3,132	-11,475
13	ZIP	168,522	3.7%	76,797	219.4%	266,026,923	6.3%	108.7%	-57,711	-885
14	WOW	155,899	3.5%	57,161	272.7%	77,393,264	20.1%	322.4%	4,736	-5,941
15	WHC	139,525	3.1%	64,033	217.9%	137,757,388	10.1%	320.8%	-890	-7,041
16	NST	137,846	3.1%	55,138	250.0%	247,183,989	5.6%	45.0%	-7,499	8,321
17	RIO	135,602	3.0%	42,549	318.7%	34,551,171	39.2%	95.2%	-1,584	9,043
18	CSL	121,484	2.7%	34,580	351.3%	27,981,164	43.4%	159.0%	-53	-1,798
19	TLS	93,889	2.1%	137,688	68.2%	530,642,181	1.8%	54.3%	-8,127	-3,268
20	EVN	88,065	2.0%	32,472	271.2%	216,913,865	4.1%	29.5%	-4,205	-2,444
21	SIG	78,316	1.7%	152,133	51.5%	512,065,876	1.5%	62.8%	-6,701	-3,199
22	RRL	76,807	1.7%	38,645	198.8%	140,972,686	5.4%	16.0%	-6,574	-2,459
23	APA	72,634	1.6%	34,868	208.3%	58,117,383	12.5%	3.2%	-2,391	-281
24	EDV	72,571	1.6%	46,371	156.5%	74,024,872	9.8%	560.5%	334	-5,059
25	MGR	69,166	1.5%	65,938	104.9%	260,390,141	2.7%	856.1%	-9,003	687
26	NEC	57,893	1.3%	23,315	248.3%	211,638,972	2.7%	44.4%	-8,843	5,769
27	TCL	57,631	1.3%	49,941	115.4%	111,543,266	5.2%	50.1%	284	1,964
28	IGO	57,166	1.3%	23,534	242.9%	108,074,467	5.3%	161.6%	-5,520	-4,016
29	PDN	55,503	1.2%	27,326	203.1%	109,693,356	5.1%	95.5%	2,066	-2,627
30	COL	54,714	1.2%	23,633	231.5%	55,133,818	9.9%	6.2%	-1,590	-1,421
	Market*	4,497,662	100.0%	2,145,965	209.6%	5,769,416,468	7.8%	95.5%	-196,917	49,493

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

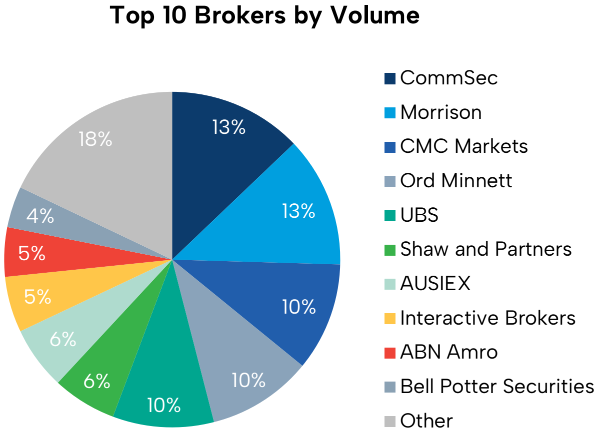
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

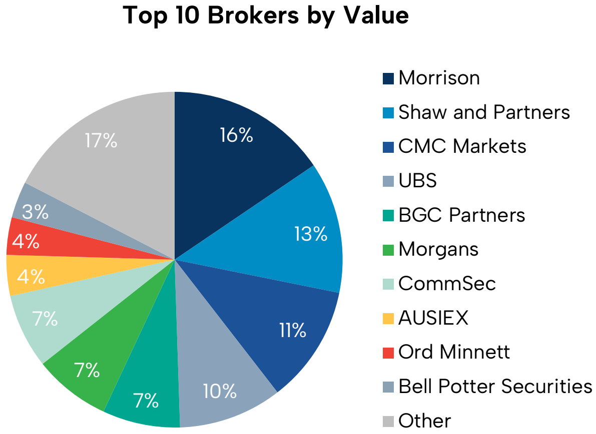
* Only TOP 30 ETO classes included

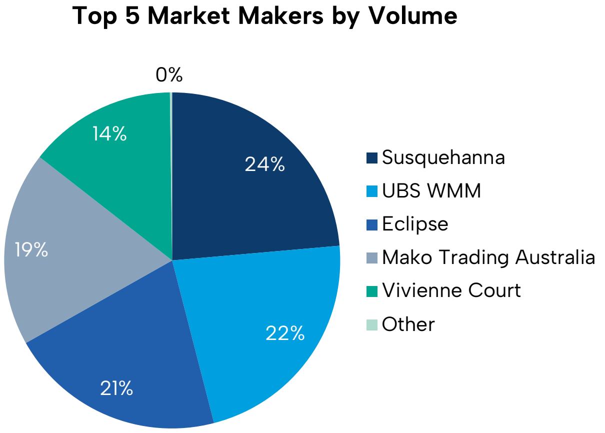
ASX EQUITY DERIVATIVES

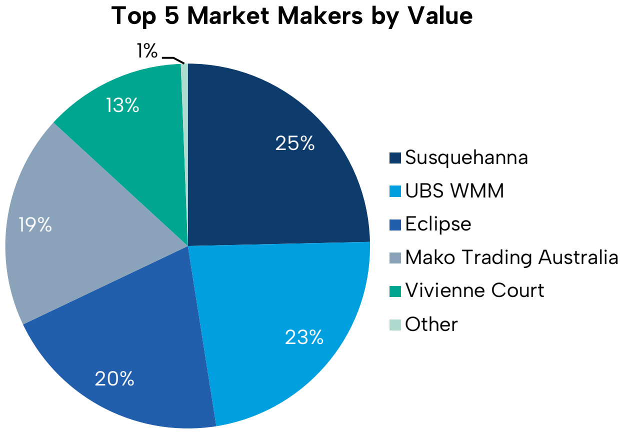
September 25

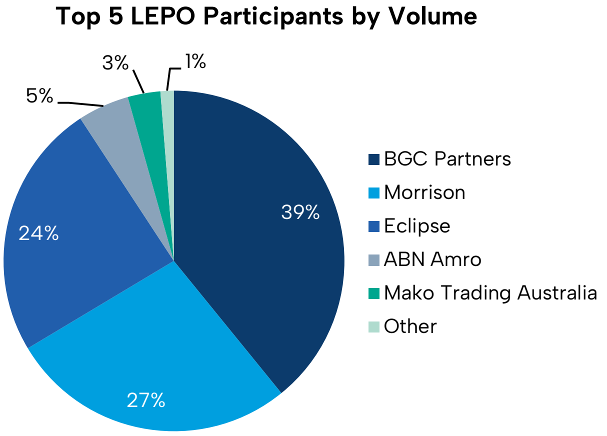
Options Market Share by Volume and Value Traded

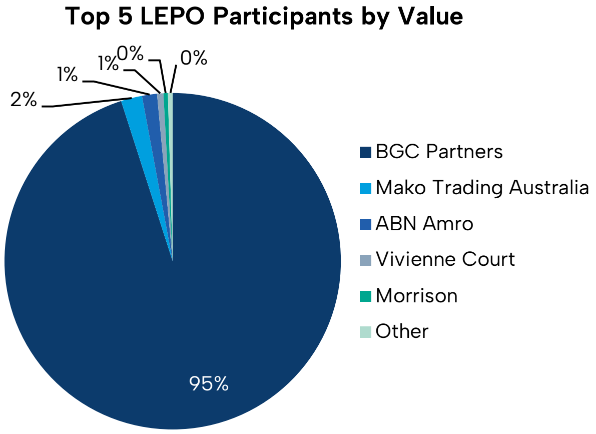












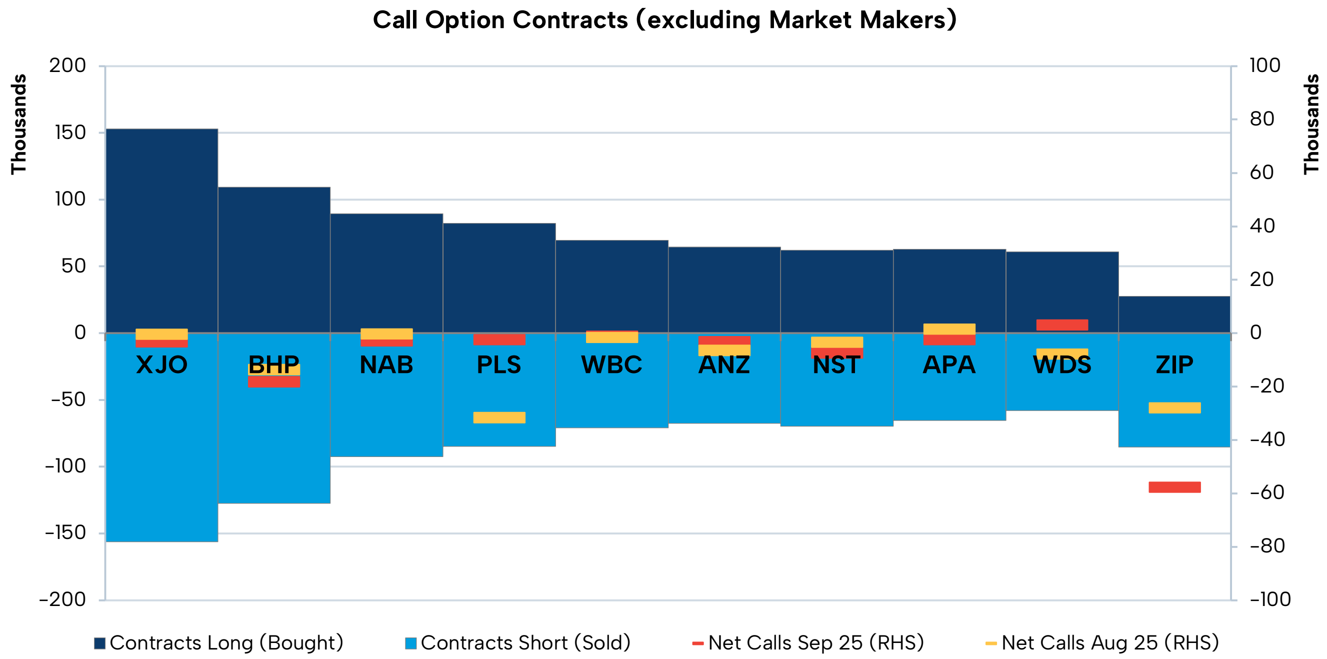
NOTE: The above charts include contracts traded in both Single Stock and Index options

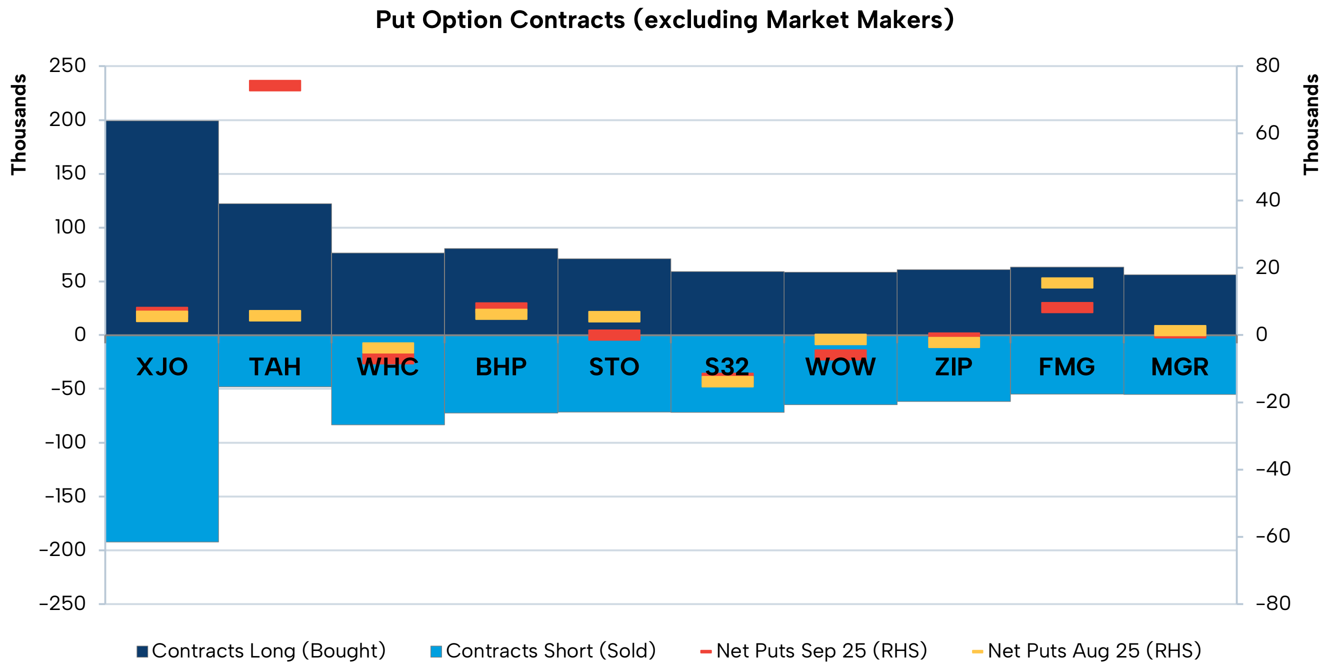
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

September 25

Top 10 Call and Put Option Contracts



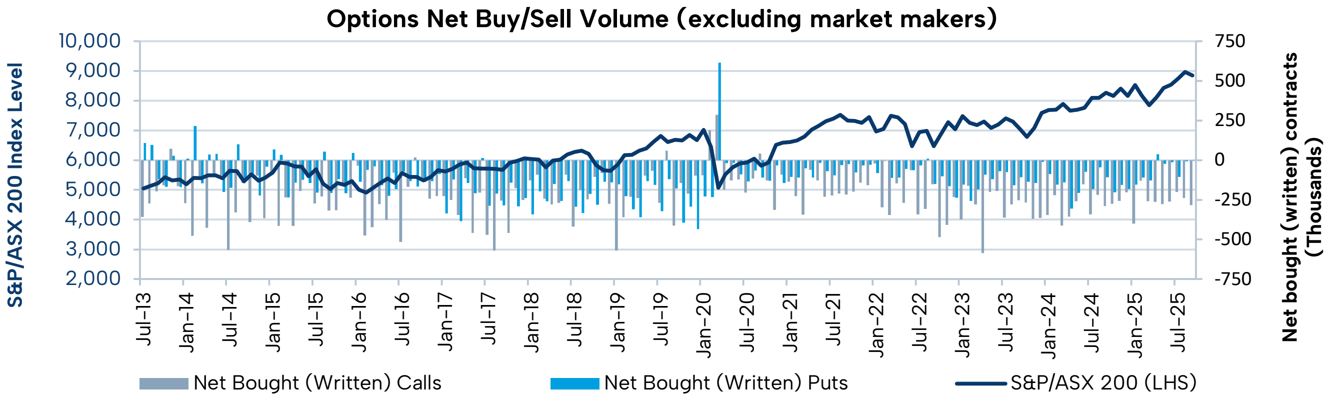


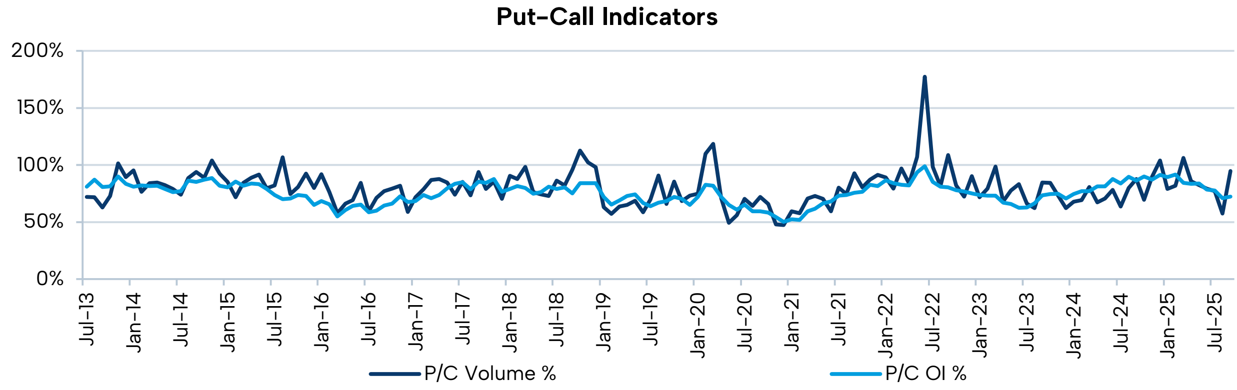
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

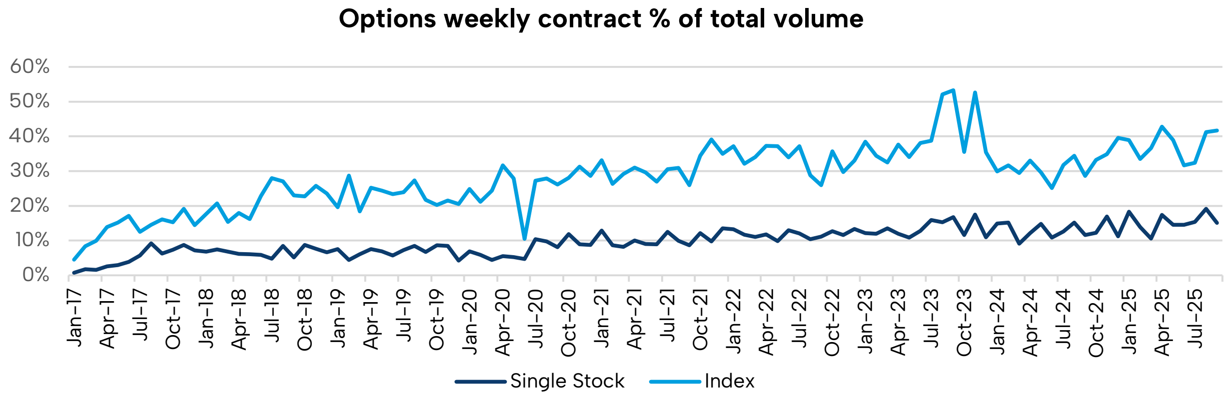
ASX EQUITY DERIVATIVES

September 25

S&P/ASX 200 Volatility Index, Net Buy/Sell, Put-Call Indicators and Weekly Contract Market share







ASX EQUITY DERIVATIVES

September 25

Options – Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-25	2,944,387	2,786,449	5,730,836	5,120,791	7,496	601,099	1,450
Aug-25	3,599,431	2,068,269	5,667,700	5,003,483	45,725	616,842	1,650
Variance	-18.2%	34.7%	1.1%	2.3%	-83.6%	-2.6%	-12.1%
Sep-24	3,177,541	2,784,887	5,962,428	5,429,264	4,201	528,513	450
Variance	-7.3%	0.1%	-3.9%	-5.7%	78.4%	13.7%	222.2%
Cal Yr to date	28,415,490	23,325,471	51,740,961	46,013,404	127,548	5,584,950	15,059
Fin Yr to date	9,529,152	7,153,104	16,682,256	14,792,757	67,423	1,818,376	3,700

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-25	743.9	724.0	1,468.0	735.6	13.8	590.8	127.8
Aug-25	1,123.9	459.1	1,583.0	608.4	200.1	627.6	146.9
Variance	-33.8%	57.7%	-7.3%	20.9%	-93.1%	-5.9%	-13.0%
Sep-24	797.9	491.4	1,289.2	796.5	10.6	445.8	36.4
Variance	-6.8%	47.3%	13.9%	-7.6%	29.5%	32.5%	251.3%
Cal Yr to date	7,212.7	6,091.2	13,303.9	6,112.0	447.7	5,480.3	1,263.9
Fin Yr to date	2,614.7	1,669.7	4,284.4	1,971.0	241.0	1,745.4	327.0

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-25	1,718,110	1,241,471	2,959,581	2,713,277	4,530	241,224	550
Aug-25	1,786,976	1,267,804	3,054,780	2,777,200	19,573	257,257	750
Variance	-3.9%	-2.1%	-3.1%	-2.3%	-76.9%	-6.2%	-26.7%
Sep-24	1,793,423	1,549,624	3,343,048	3,082,539	1,268	259,240	0
Variance	-4.2%	-19.9%	-11.5%	-12.0%	257.3%	-6.9%	N/A
Cal Yr to date	15,135,604	12,287,535	27,423,140	25,114,766	53,245	2,250,807	4,316
Fin Yr to date	5,204,296	3,827,222	9,031,519	8,266,164	27,719	735,835	1,800

MORE INFORMATION

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