

ASX EQUITY DERIVATIVES

Options and Futures Statistics

September 26

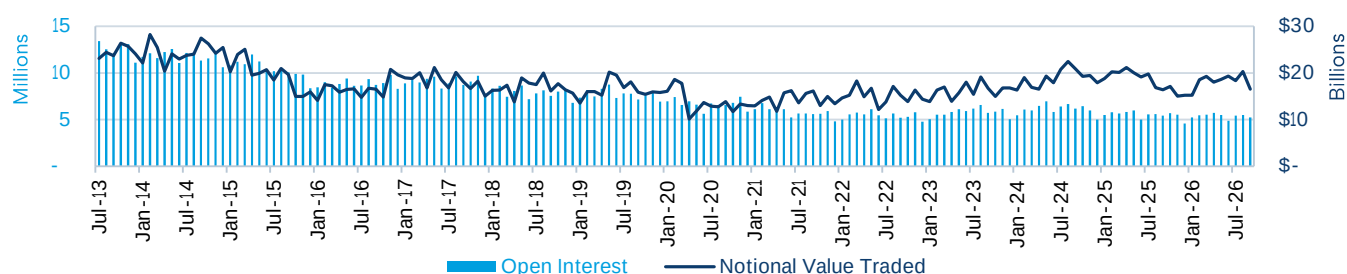


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

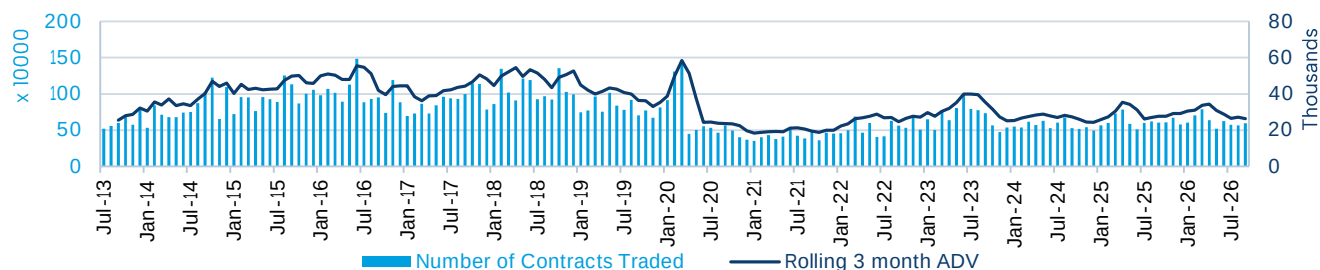
Single Stock Options Volume and ADV



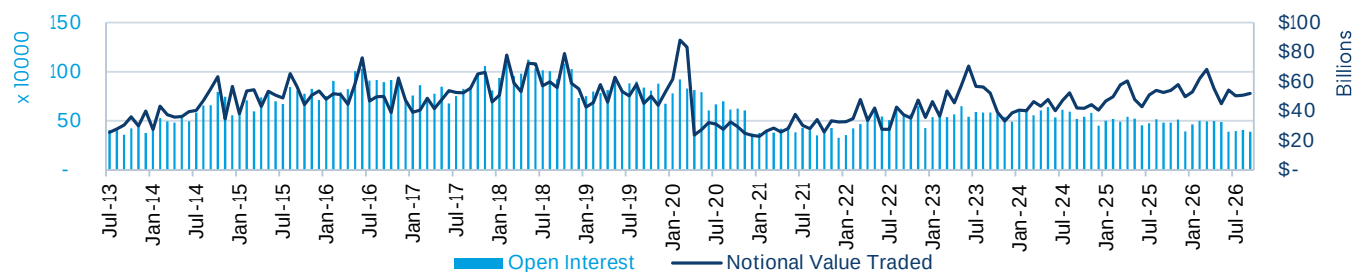
Single Stock Options Open Interest & Notional Value Traded



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

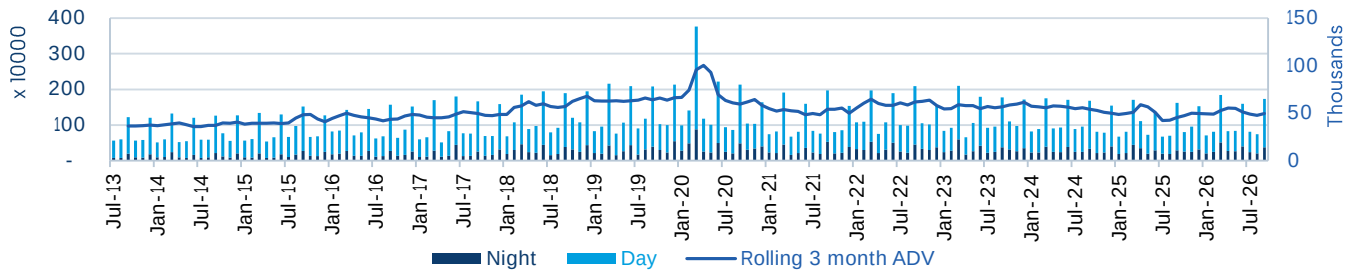
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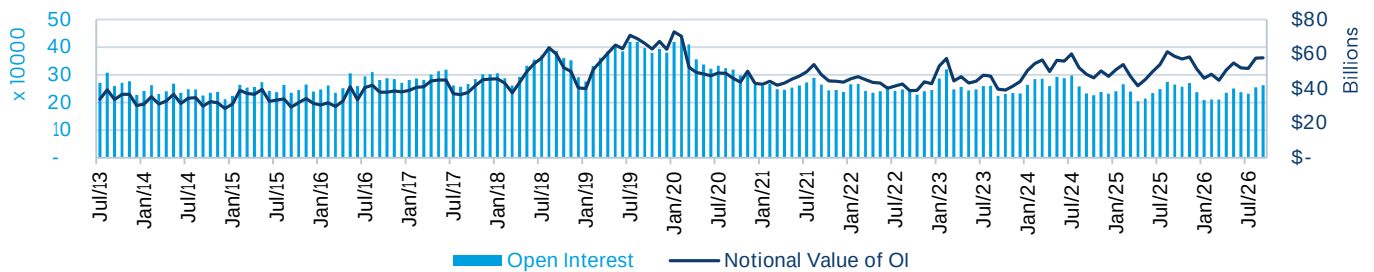
September 26

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

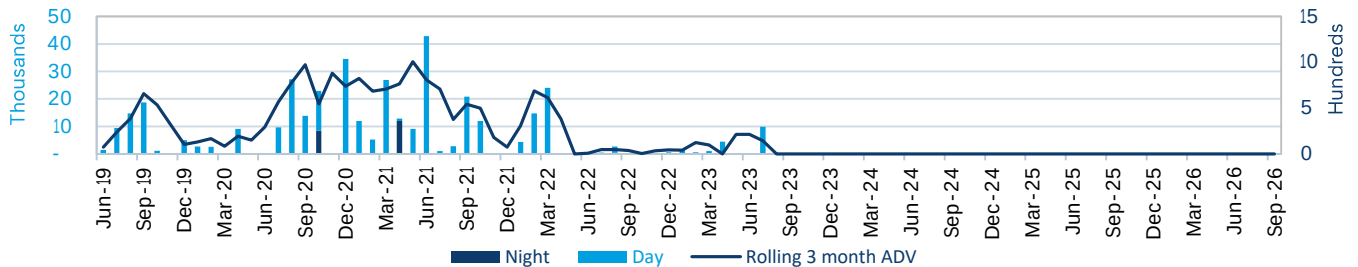
SPI 200 (AP) Futures Volume by Session and ADV



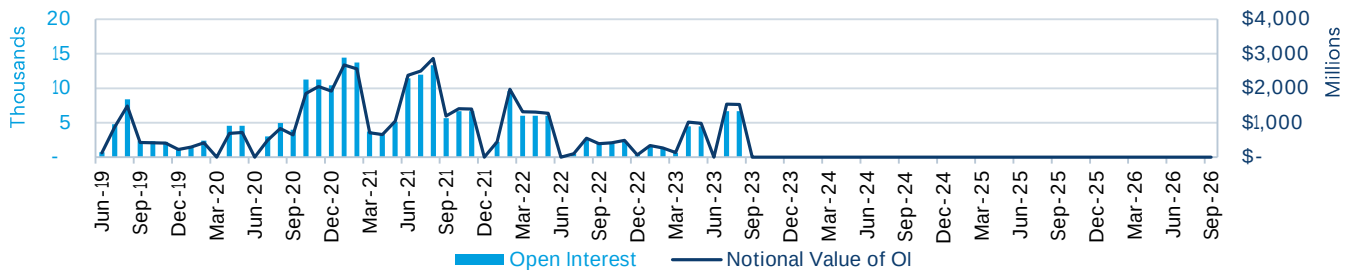
SPI 200 (AP) Futures Open Interest



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



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Options - Top Classes by Volume

RANK	SEP 26	VOLUME ¹	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR ²	PUT/CALL ³	NET CALLS ⁴	NET PUTS ⁴
1	XJO	595,653	14.8%	390,475	152.5%	NULL	NULL	155.8%	4,542	16,142
2	BHP	317,803	7.9%	259,502	122.5%	164,232,137	NULL	83.3%	9,507	-28
3	STO	266,563	6.6%	162,293	164.2%	191,089,544	13.9%	7.3%	5,496	4,196
4	FMG	258,462	6.4%	166,038	155.7%	145,408,904	17.8%	101.6%	-2,489	-527
5	S32	178,412	4.4%	147,928	120.6%	287,933,618	6.2%	233.9%	-3,716	-24,341
6	NAB	172,491	4.3%	139,068	124.0%	116,937,833	14.8%	86.4%	-1,945	2,446
7	WBC	151,571	3.8%	160,489	94.4%	112,930,597	13.4%	94.5%	-1,750	-580
8	WDS	148,622	3.7%	118,298	125.6%	80,857,873	18.4%	46.6%	-6,964	2,345
9	NST	138,566	3.4%	126,127	109.9%	90,508,674	15.3%	79.8%	-12,992	-1,584
10	CBA	134,306	3.3%	104,714	128.3%	59,155,168	22.7%	101.8%	1,898	441
11	RIO	128,338	3.2%	82,497	155.6%	24,955,442	51.4%	103.3%	694	917
12	ANZ	121,389	3.0%	147,158	82.5%	103,853,917	11.7%	52.0%	-3,317	-1,807
13	PLS	120,432	3.0%	167,207	72.0%	435,451,527	2.8%	89.7%	21,704	-8,072
14	SIG	119,455	3.0%	459,943	26.0%	548,757,744	2.2%	113.6%	10,679	1,011
15	ZIP	119,339	3.0%	111,432	107.1%	423,918,747	2.8%	284.3%	-6,413	-15,454
16	TLS	110,483	2.7%	260,204	42.5%	568,085,230	1.9%	36.5%	-9,470	752
17	CSL	107,313	2.7%	59,531	180.3%	23,741,218	45.2%	82.6%	-1,207	4,809
18	LLC	83,048	2.1%	110,516	75.1%	99,261,333	8.4%	36.6%	4,913	-1,347
19	MQG	80,195	2.0%	37,753	212.4%	13,087,000	61.3%	142.9%	237	-441
20	WHC	79,845	2.0%	150,583	53.0%	85,697,739	9.3%	65.1%	-8,176	-3,447
21	EVN	79,744	2.0%	45,897	173.7%	145,722,075	5.5%	121.5%	-10,334	1,889
22	APA	75,295	1.9%	52,212	144.2%	42,740,952	17.6%	1.0%	-92	84
23	GMG	69,174	1.7%	91,975	75.2%	67,365,349	10.3%	87.2%	-1,118	-886
24	RMS	57,492	1.4%	52,862	108.8%	144,005,782	4.0%	727.4%	-485	-1,489
25	SGP	57,400	1.4%	73,216	78.4%	515,768,471	1.1%	7.9%	-2,023	324
26	DNL	53,098	1.3%	70,369	75.5%	178,922,806	3.0%	2.0%	144	1,060
27	LYC	52,378	1.3%	34,038	153.9%	101,625,865	5.2%	520.4%	-2,257	-710
28	TWE	52,208	1.3%	44,091	118.4%	80,601,817	6.5%	15.1%	-1,527	-2,828
29	PDN	51,901	1.3%	53,035	97.9%	33,593,175	15.4%	117.1%	-5,073	-6,413
30	WES	44,043	1.1%	39,476	111.6%	55,806,233	7.9%	148.6%	878	-1,054
Market*		4,025,019	100.0%	3,918,927	102.7%	4,942,016,770	8.1%	82.8%	-20,656	-34,592

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

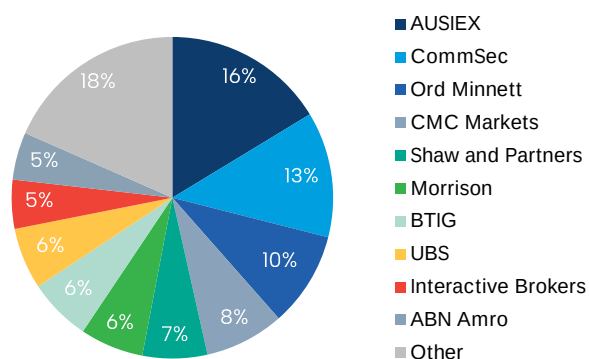
3 Put/Call Ratio: total volume of Puts excluding Market Makers / total volume of Calls excluding Market Makers

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

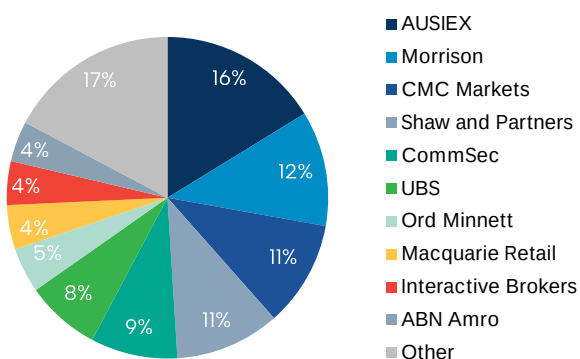
* Only TOP 30 ETO classes included

Options Market Share by Volume and Value Traded

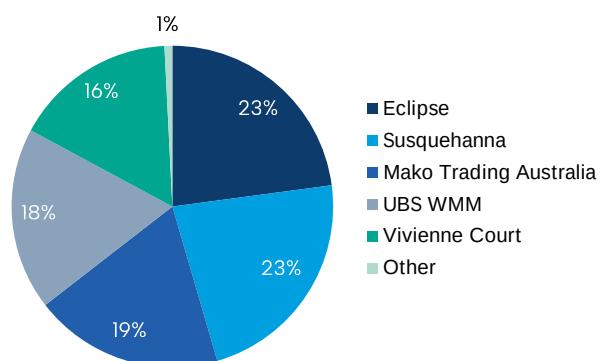
Top 10 Brokers by Volume



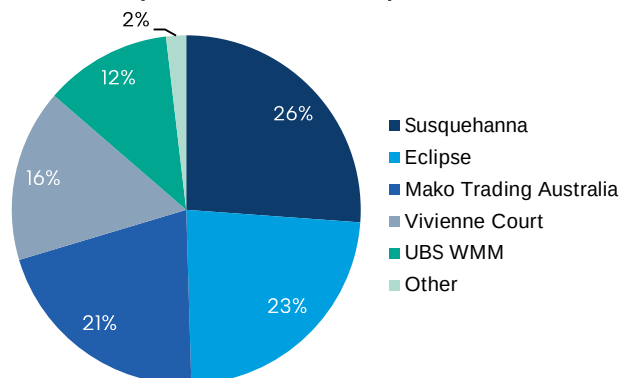
Top 10 Brokers by Value



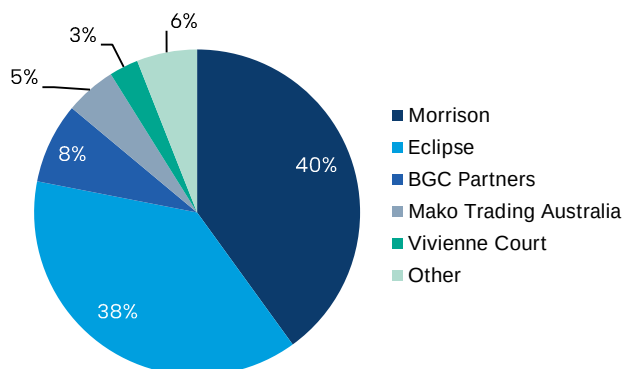
Top 5 Market Makers by Volume



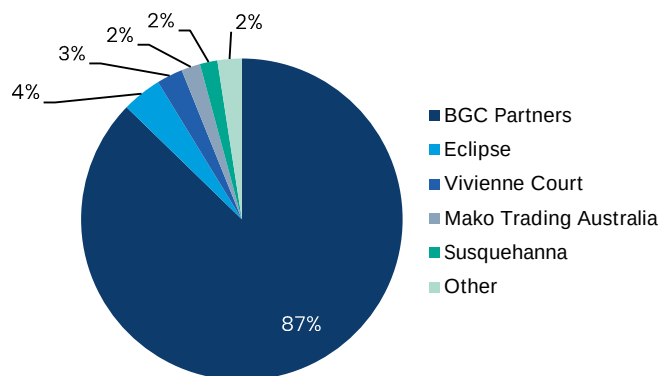
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume

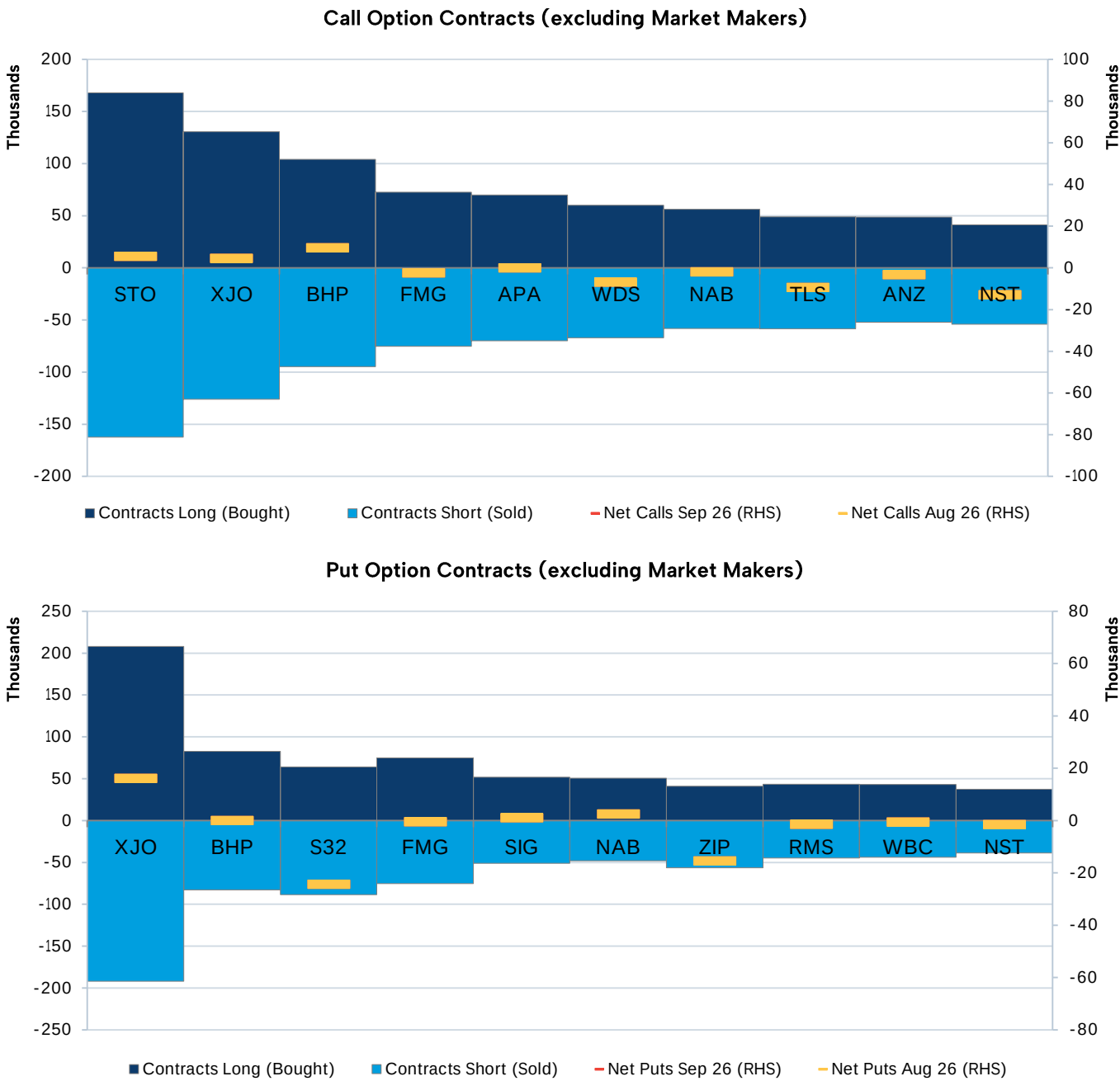


Top 5 LEPO Participants by Value



NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from the top four charts

Top 10 Call and Put Option Contracts



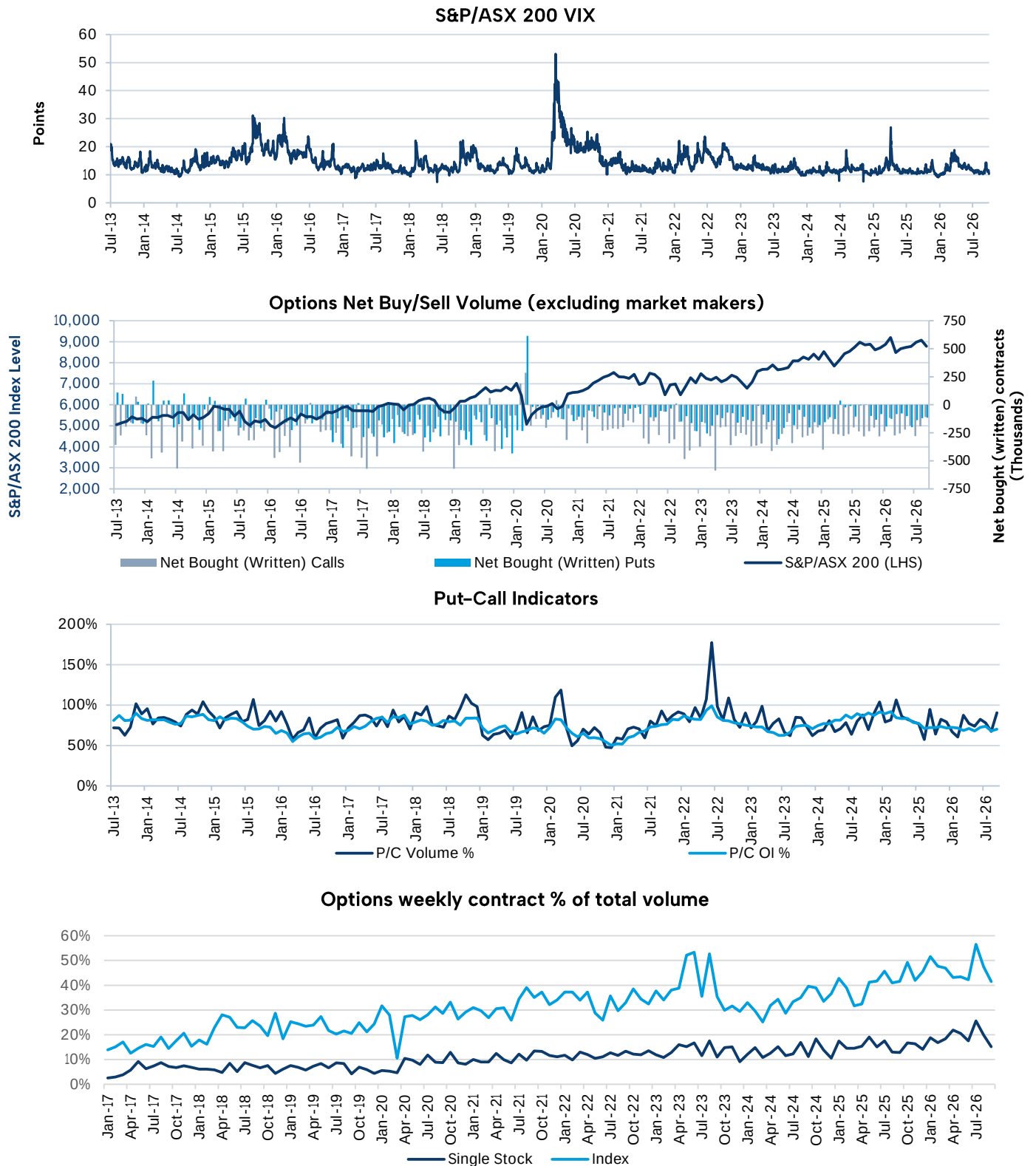
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

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September 26

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



Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-26	2,777,367	2,515,302	5,292,669	4,687,814	9,202	594,853	800
Aug-26	3,540,486	2,386,703	5,927,189	5,343,996	17,863	562,330	3,000
Variance	-21.6%	5.4%	-10.7%	-12.3%	-48.5%	5.8%	-73.3%
Sep-25	2,944,387	2,786,449	5,730,836	5,120,791	7,496	601,099	1,450
Variance	-5.7%	-9.7%	-7.6%	-8.5%	22.8%	-1.0%	-44.8%
Cal Yr to date	29,496,105	22,310,920	51,807,025	46,070,266	123,075	5,598,185	15,499
Fin Yr to date	9,334,232	7,257,731	16,591,963	14,819,215	36,943	1,731,655	4,150

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-26	618.1	665.1	1,283.2	680.4	10.4	521.2	71.2
Aug-26	1,156.2	410.9	1,567.0	747.4	46.0	498.4	275.3
Variance	-46.5%	61.9%	-18.1%	-9.0%	-77.4%	4.6%	-74.1%
Sep-25	743.9	724.0	1,468.0	735.6	13.8	590.8	127.8
Variance	-16.9%	-8.1%	-12.6%	-7.5%	-24.5%	-11.8%	-44.3%
Cal Yr to date	8,043.5	6,338.7	14,382.2	7,344.2	291.5	5,367.2	1,379.3
Fin Yr to date	2,369.5	1,582.5	3,952.0	2,086.8	87.9	1,399.9	377.3

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-26	3,308,667	2,325,409	5,634,076	5,240,062	3,539	390,475	0
Aug-26	3,503,838	2,385,105	5,888,943	5,475,520	6,503	405,920	1,000
Variance	-5.6%	-2.5%	-4.3%	-4.3%	-45.6%	-3.8%	-100.0%
Sep-25	3,436,221	2,482,942	5,919,163	5,426,554	9,060	482,449	1,100
Variance	-3.7%	-6.3%	-4.8%	-3.4%	-60.9%	-19.1%	-100.0%
Cal Yr to date	30,755,782	21,739,611	52,495,393	48,378,941	86,025	4,024,701	5,726
Fin Yr to date	10,170,818	7,191,739	17,362,557	16,155,631	13,801	1,192,125	1,000

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