

# ASX EQUITY DERIVATIVES

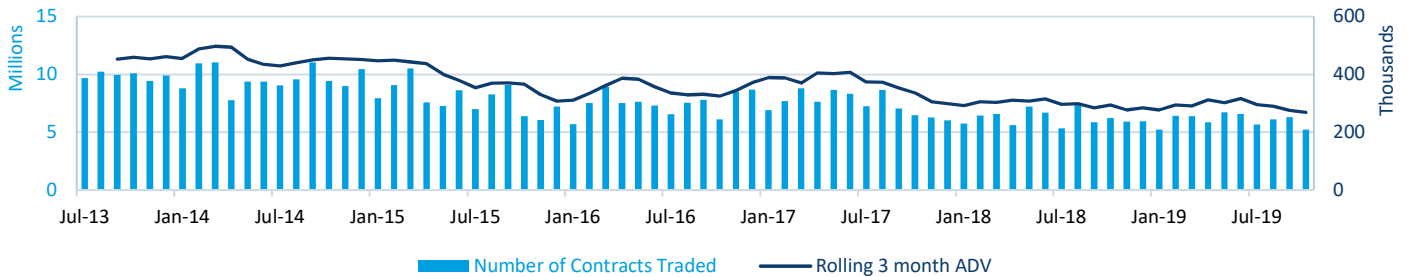
## Options and Futures Statistics

### October 19

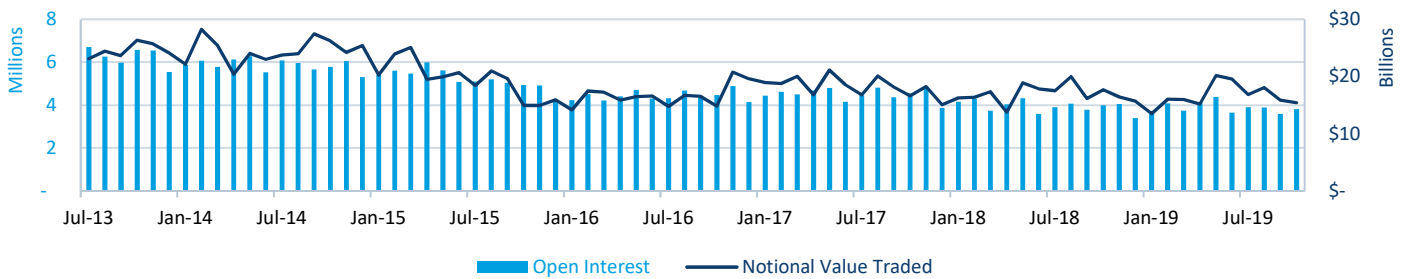


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

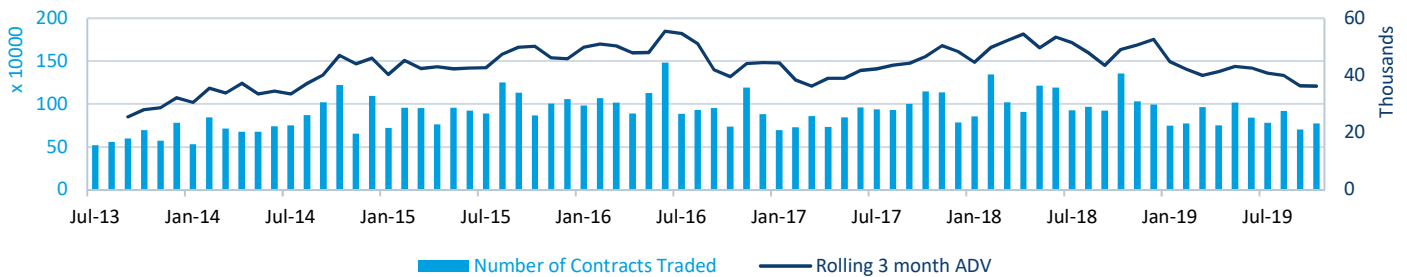
**Single Stock Options Volume and ADV**



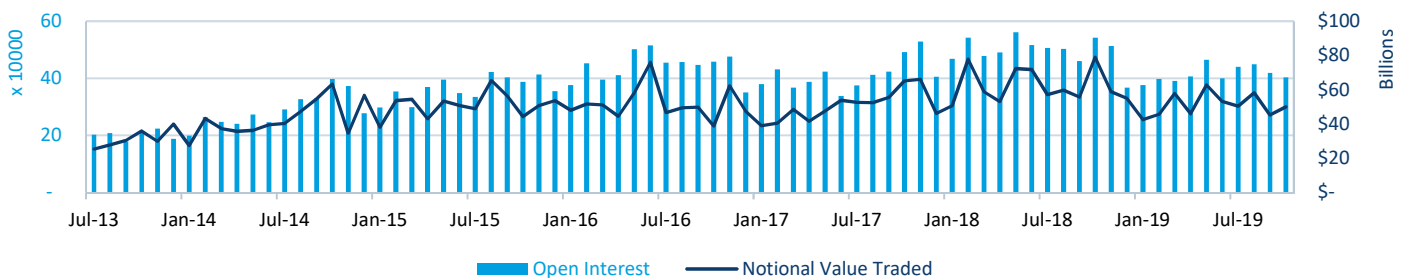
**Single Stock Options Open Interest & Notional Value Traded**



**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

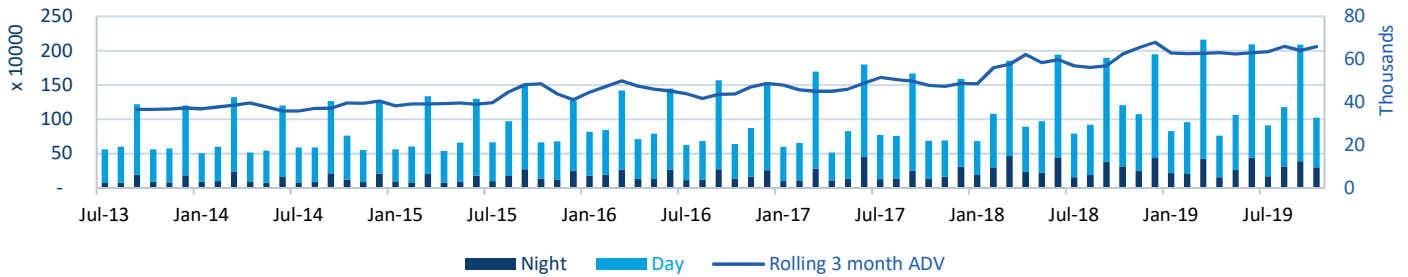
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium \* Qty \* Contract Size

# ASX EQUITY DERIVATIVES

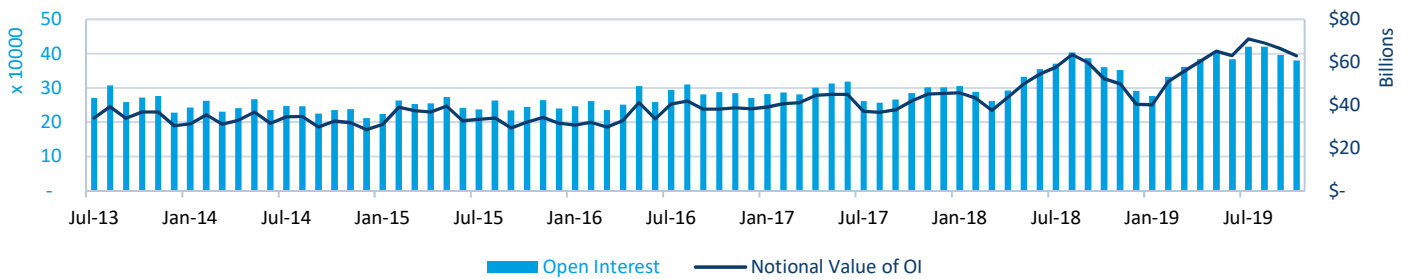
October 19

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

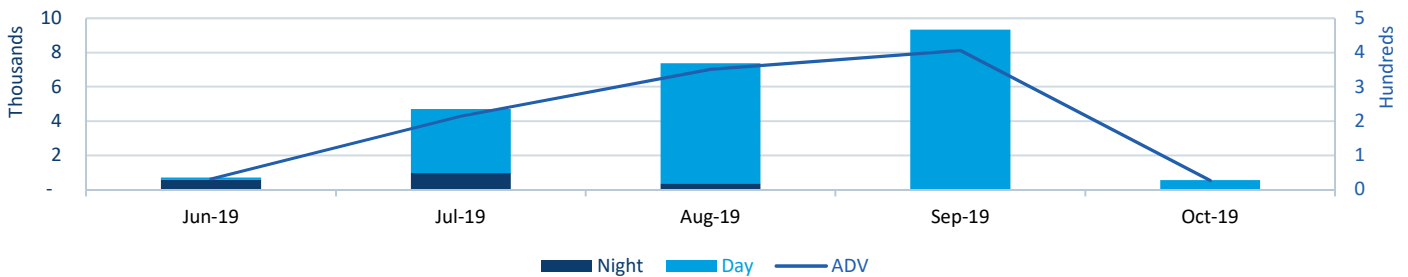
**SPI 200 (AP) Futures Volume by Session and ADV**



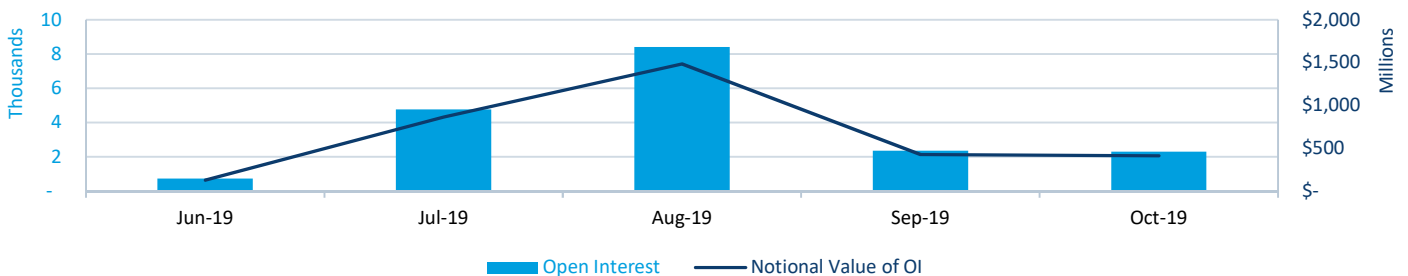
**SPI 200 (AP) Futures Open Interest**



**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

October 19

## Options - Top Classes by Volume

RANK	OCT 19	VOLUME <sup>1</sup>	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR <sup>2</sup>	PUT/CALL <sup>3</sup>	NET CALLS <sup>4</sup>	NET PUTS <sup>4</sup>
1	XJO	771,878	15.8%	403,898	191.1%	N/A	N/A	172.9%	-20,565	-38,888
2	FMG	410,722	8.4%	217,744	188.6%	289,798,505	14.2%	115.9%	-24,837	11,319
3	CBA	323,761	6.6%	145,601	222.4%	50,441,138	64.2%	58.2%	9,315	-6,090
4	BHP	308,106	6.3%	175,999	175.1%	110,438,168	27.9%	90.2%	-6,176	-9,519
5	TLS	225,838	4.6%	320,422	70.5%	443,668,877	5.1%	119.4%	-14,851	-23,263
6	NAB	218,425	4.5%	162,015	134.8%	105,755,305	20.7%	48.0%	2,667	-13,626
7	NCM	209,659	4.3%	84,867	247.0%	59,286,187	35.4%	121.5%	-2,704	-11,635
8	WBC	199,958	4.1%	155,639	128.5%	123,726,532	16.2%	40.2%	11,101	-8,303
9	RIO	183,153	3.7%	76,364	239.8%	28,408,598	64.5%	92.1%	-3,545	-9,325
10	AWC	175,531	3.6%	163,889	107.1%	311,472,956	5.6%	68.8%	16,795	-14,865
11	ANZ	169,871	3.5%	143,451	118.4%	105,050,205	16.2%	40.1%	11,426	-11,627
12	WPL	158,646	3.2%	90,621	175.1%	55,856,971	28.4%	141.0%	-1,627	-6,930
13	S32	152,980	3.1%	102,288	149.6%	395,261,711	3.9%	160.6%	-620	-15,360
14	AMP	140,885	2.9%	198,772	70.9%	330,146,495	4.3%	83.4%	-5,907	-13,455
15	CSL	113,364	2.3%	41,826	271.0%	15,453,393	73.4%	71.9%	-3,101	3,104
16	OSH	104,142	2.1%	77,015	135.2%	85,440,344	12.2%	57.5%	-9,454	-5,012
17	WES	97,538	2.0%	53,393	182.7%	39,686,255	24.6%	57.1%	6,783	5,855
18	NEC	84,622	1.7%	39,997	211.6%	124,533,599	6.8%	197.9%	-5,588	-57,104
19	MQG	84,143	1.7%	30,174	278.9%	17,580,531	47.9%	76.7%	1,292	-533
20	IAG	83,750	1.7%	36,140	231.7%	77,029,137	10.9%	13.1%	-784	-5,160
21	SCG	83,610	1.7%	54,607	153.1%	587,885,988	1.4%	12.6%	4,547	1,280
22	ORG	81,447	1.7%	61,687	132.0%	74,116,050	11.0%	35.0%	-4,783	-2,836
23	WOW	73,643	1.5%	58,842	125.2%	45,902,832	16.0%	65.1%	2,742	-6,341
24	AMC	68,662	1.4%	71,046	96.6%	68,673,414	10.0%	244.4%	-2,695	-2,820
25	STO	67,041	1.4%	45,549	147.2%	116,963,659	5.7%	79.1%	-5,684	-11,637
26	SUN	66,530	1.4%	36,374	182.9%	39,261,112	16.9%	52.5%	-388	-5,937
27	BXB	61,787	1.3%	60,709	101.8%	98,138,735	6.3%	81.6%	-3,046	1,001
28	AGL	59,196	1.2%	33,993	174.1%	36,260,442	16.3%	14.9%	-4,506	-268
29	BLD	58,695	1.2%	40,796	143.9%	101,081,816	5.8%	99.7%	-10,128	-8,341
30	TWE	56,981	1.2%	24,910	228.7%	65,497,141	8.7%	119.6%	-2,929	-13,608
<b>Market*</b>		<b>4,894,564</b>	<b>100.0%</b>	<b>3,208,628</b>	<b>152.5%</b>	<b>4,002,816,096</b>	<b>12.2%</b>	<b>416.2%</b>	<b>-67,250</b>	<b>-279,924</b>

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

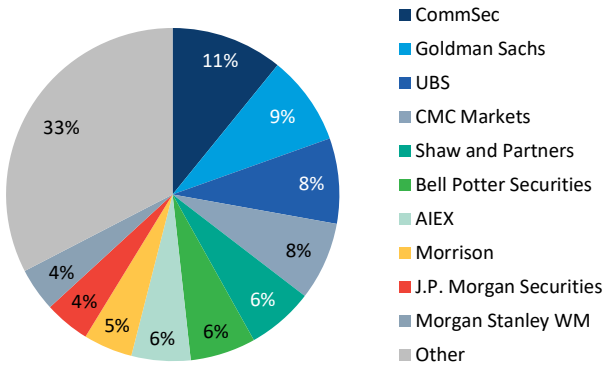
\* Only TOP 30 ETO classes included

# ASX EQUITY DERIVATIVES

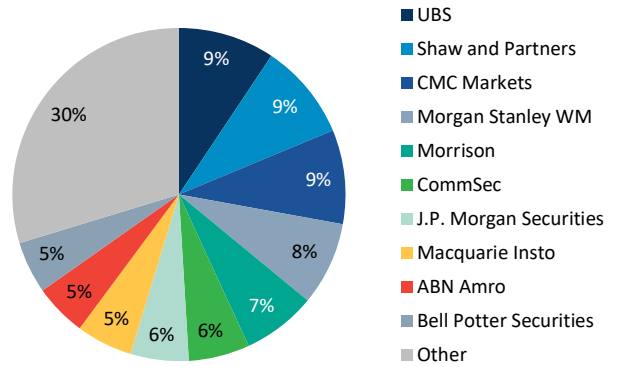
October 19

## Options Market Share by Volume and Value Traded

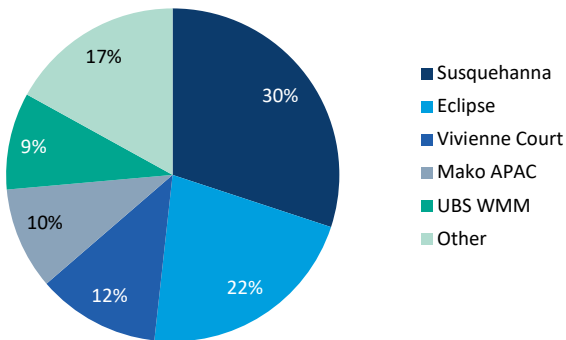
**Top 10 Brokers by Volume**



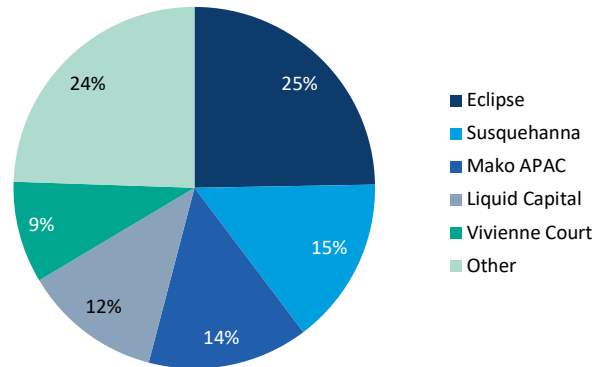
**Top 10 Brokers by Value**



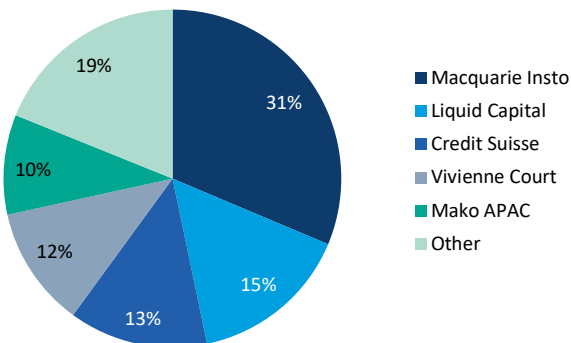
**Top 5 Market Makers by Volume**



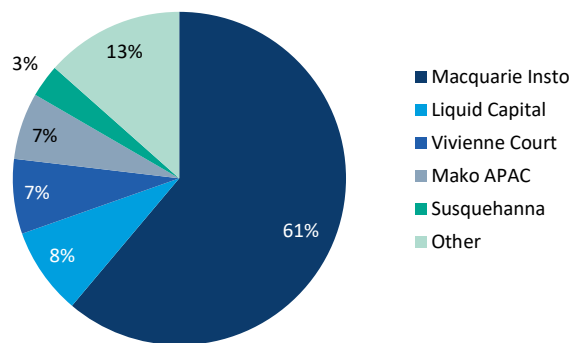
**Top 5 Market Makers by Value**



**Top 5 LEPO Participants by Volume**



**Top 5 LEPO Participants by Value**



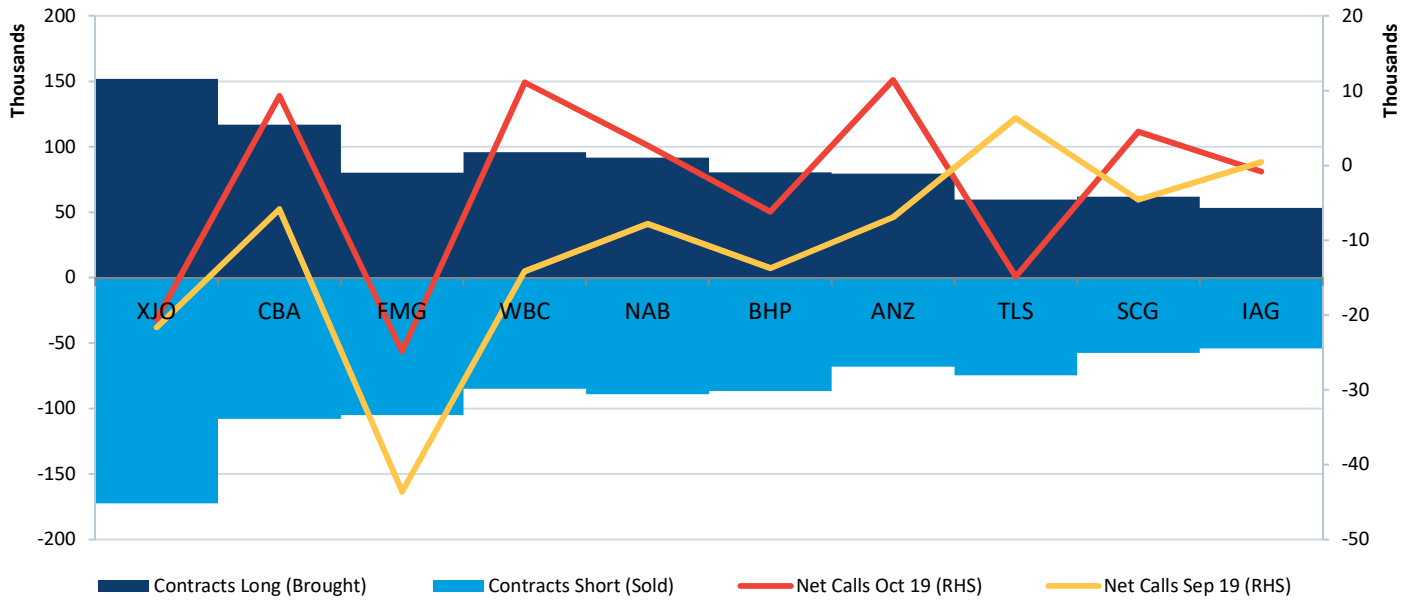
NOTE: The above charts include contracts traded in both Single Stock and Index options  
LEPOs are excluded from the top four charts

# ASX EQUITY DERIVATIVES

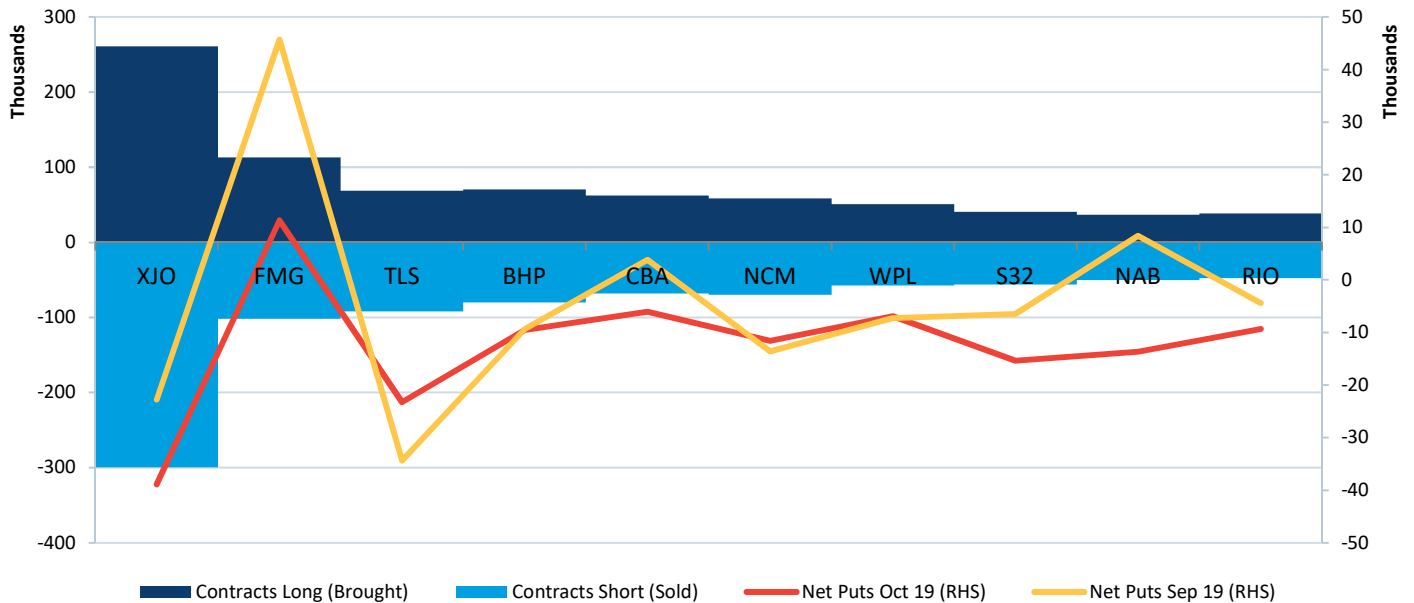
October 19

## 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 securities

# ASX EQUITY DERIVATIVES

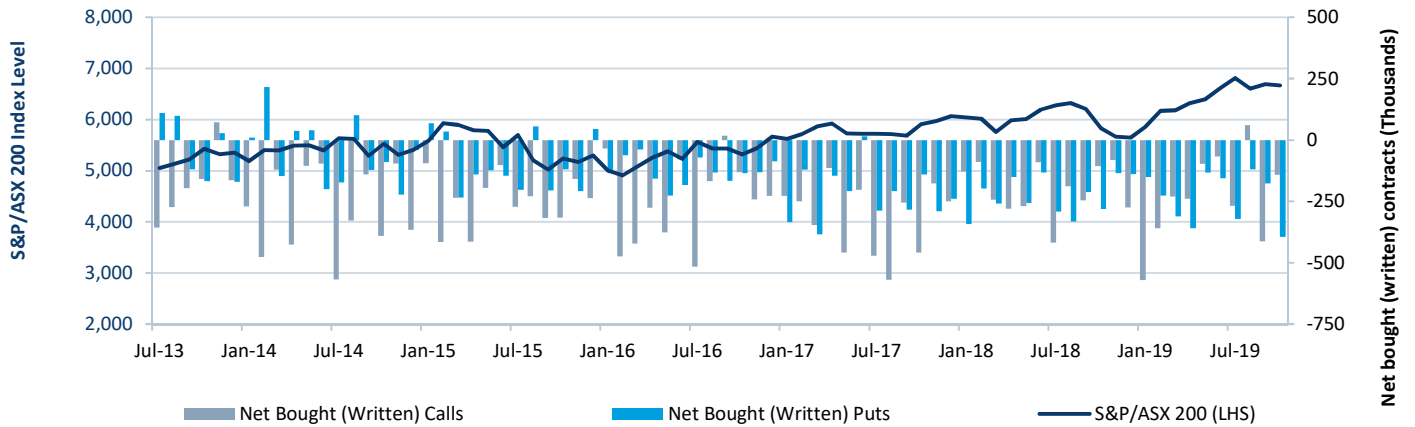
October 19

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

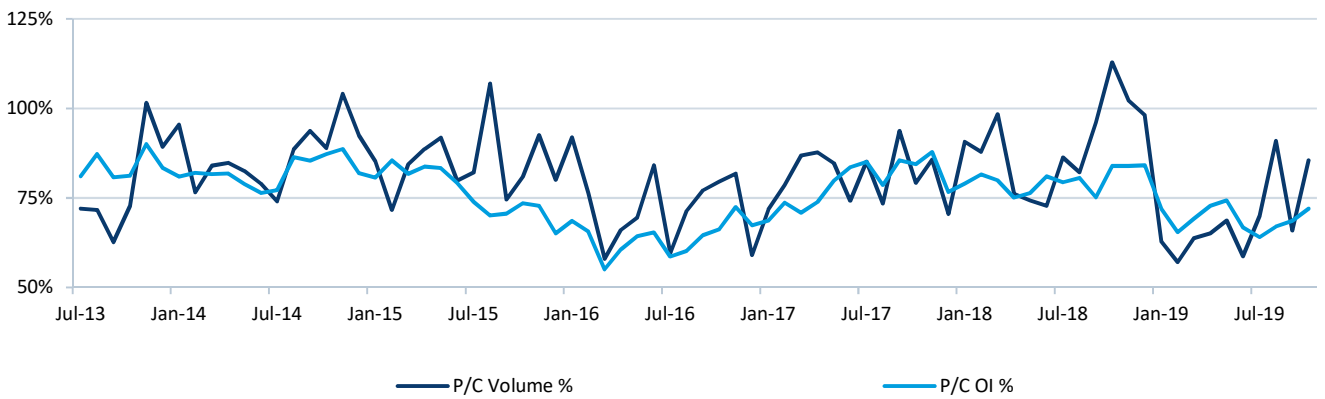
### S&P/ASX 200 VIX



### Options Net Buy/Sell Volume (excluding market makers)



### Put-Call Indicators



# ASX EQUITY DERIVATIVES

October 19

Options - Volume, Value and Open Interest

## Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-19	3,229,098	2,760,476	5,989,574	5,180,151	37,545	771,728	150
Sep-19	4,230,942	2,786,548	7,017,490	5,510,848	803,678	702,264	700
Variance	-23.7%	-0.9%	-14.6%	-6.0%	-95.3%	9.9%	-78.6%
Feb-19	4,578,330	2,612,721	7,191,051	6,266,894	152,316	771,537	304
Variance	-29.5%	5.7%	-16.7%	-17.3%	-75.4%	0.0%	-50.7%
Cal Yr to date	40,947,311	27,846,512	68,793,823	57,968,586	2,559,994	8,261,106	4,137
Fin Yr to date	14,952,154	11,562,977	26,515,131	22,425,027	913,957	3,175,295	852

## Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-19	729.4	414.0	1,143.4	467.7	175.1	490.7	9.8
Sep-19	1,823.3	392.1	2,215.4	586.5	998.6	583.8	46.5
Variance	-60.0%	5.6%	-48.4%	-20.2%	-82.5%	-15.9%	-79.0%
Feb-19	994.0	351.0	1,345.1	577.3	310.7	438.8	18.4
Variance	-26.6%	17.9%	-15.0%	-19.0%	-43.6%	11.8%	-46.7%
Cal Yr to date	11,408.8	4,219.3	15,628.1	5,482.6	4,250.4	5,633.7	261.4
Fin Yr to date	4,054.6	1,874.5	5,929.0	2,237.7	1,388.6	2,246.3	56.4

## Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-19	2,449,658	1,764,365	4,214,023	3,483,756	326,368	403,648	250
Sep-19	2,373,440	1,628,507	4,001,947	3,249,647	333,721	418,403	175
Variance	3.2%	8.3%	5.3%	7.2%	-2.2%	-3.5%	42.9%
Feb-19	2,706,516	1,770,593	4,477,109	3,763,813	314,819	398,434	42
Variance	-9.5%	-0.4%	-5.9%	-7.4%	3.7%	1.3%	495.2%
Cal Yr to date	25,419,148	17,590,808	43,009,959	35,601,457	3,257,329	4,149,528	1,636
Fin Yr to date	10,065,028	6,827,257	16,892,287	13,844,152	1,334,732	1,712,625	775

## DISCLAIMER

ASX Limited (ABN 98 008 624 691) and its related bodies corporate ("ASX") make no representation or warranty with respect to the accuracy, reliability or completeness of this information. To the extent permitted by law, ASX and its employees, officers and contractors shall not be liable for any loss or damage arising in any way, including by way of negligence, from or in connection with any information provided or omitted, or from anyone acting or refraining to act in reliance on this information.

## MORE INFORMATION

Gregory Pill - Head of Equity Derivative Products

Phone: +61 2 9227 0696

Email: [Greg.Pill@asx.com.au](mailto:Greg.Pill@asx.com.au)

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

Paul Kelly - Associate, Equity Derivatives

Phone: +61 2 9227 0360

Email: [Paul.Kelly@asx.com.au](mailto:Paul.Kelly@asx.com.au)