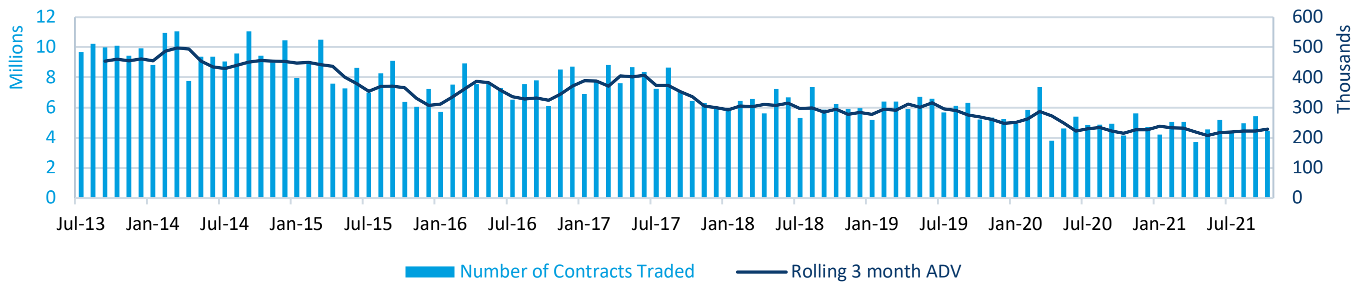
ASX EQUITY DERIVATIVES

Options and Futures Statistics

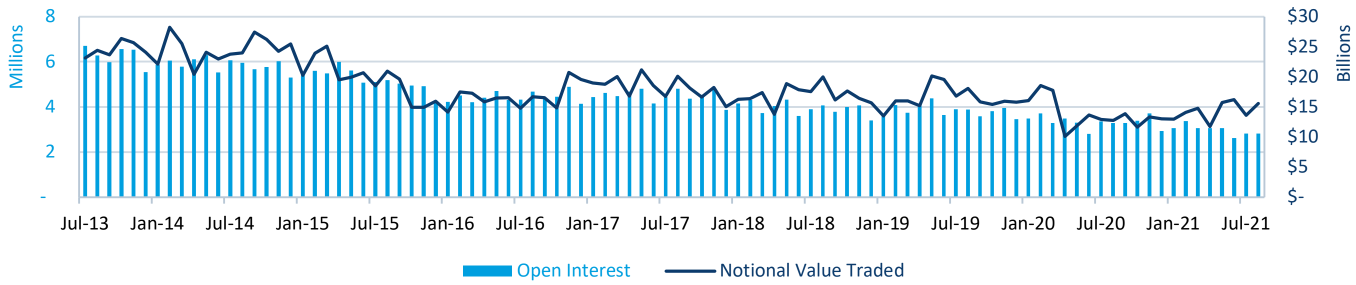
October 21

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

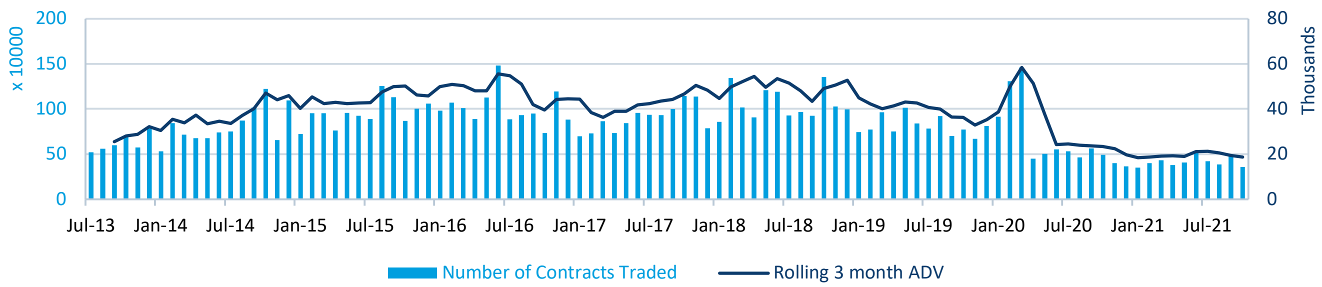
Single Stock Options Volume and ADV



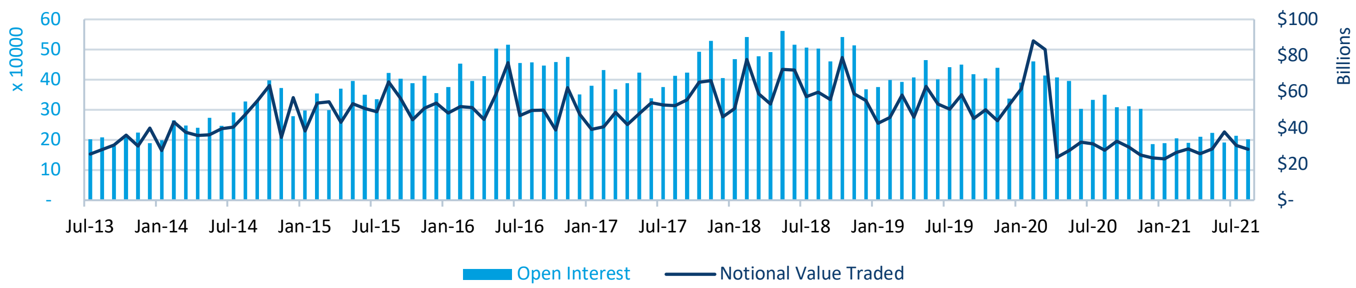
Single Stock Options Open Interest & Notional Value Traded



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

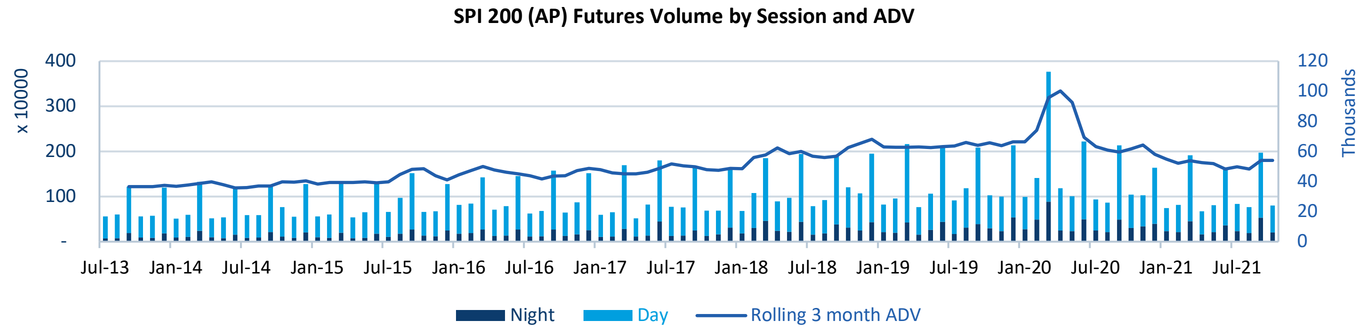
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

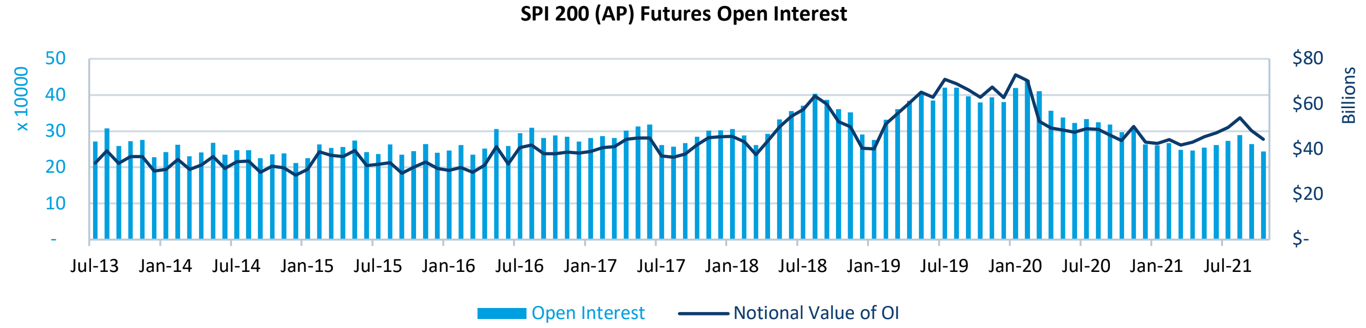
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

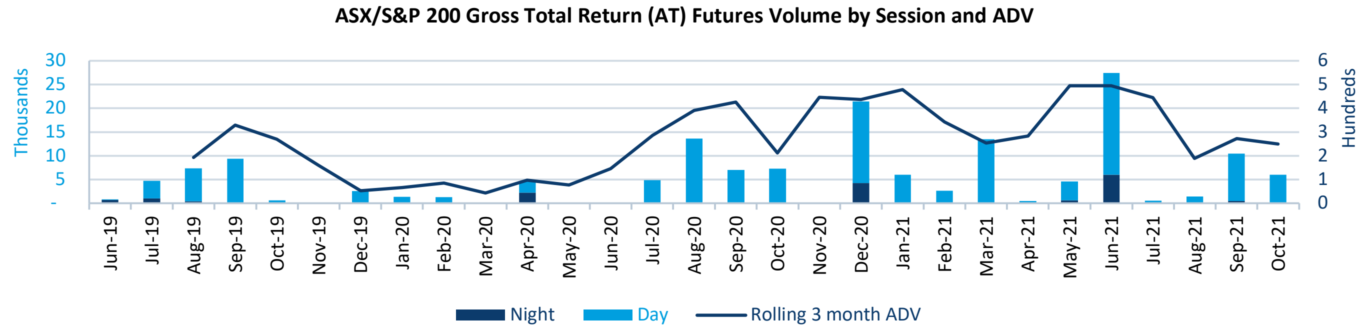
ASX EQUITY DERIVATIVES

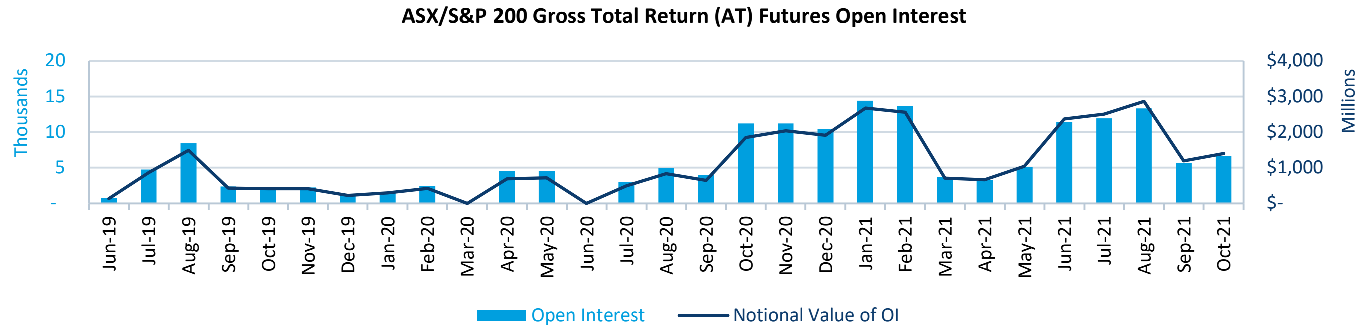
October 21

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

October 21

Options - Top Classes by Volume

RANK	OCT 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	FMG	431,195	11.3%	145,346	296.7%	53,839,953	80.1%	103.2%	12,669	-3,054
2	XJO	359,115	9.4%	188,074	190.9%	N/A	N/A	145.7%	-6,195	-10,944
3	TLS	269,622	7.1%	215,103	125.3%	73,280,106	36.8%	39.3%	-14,428	-14,250
4	BHP	262,102	6.9%	151,602	172.9%	27,173,277	96.5%	95.9%	-7,881	-558
5	CBA	209,393	5.5%	70,098	298.7%	20,371,830	102.8%	62.9%	2,286	-3,019
6	WPL	202,179	5.3%	97,037	208.4%	14,903,706	135.7%	69.3%	-6,244	1,818
7	ORG	147,573	3.9%	85,673	172.3%	24,165,691	61.1%	6.0%	-13,784	-3,824
8	ANZ	141,202	3.7%	91,235	154.8%	18,684,194	75.6%	54.4%	-19,039	7,712
9	RIO	140,400	3.7%	46,687	300.7%	5,008,457	280.3%	168.0%	-3,881	-1,159
10	NCM	134,404	3.5%	61,849	217.3%	9,536,816	140.9%	83.8%	-3,995	11,560
11	STO	132,353	3.5%	84,842	156.0%	128,500,245	10.3%	68.0%	-181	-2,251
12	NAB	118,361	3.1%	105,409	112.3%	20,397,056	58.0%	21.4%	-5,480	2,462
13	WBC	113,233	3.0%	115,363	98.2%	25,185,297	45.0%	66.4%	1,988	354
14	AWC	105,652	2.8%	115,142	91.8%	64,796,578	16.3%	53.1%	-13,459	1,156
15	AZJ	85,926	2.3%	49,551	173.4%	28,006,800	30.7%	822.5%	1,964	-9,775
16	TCL	77,693	2.0%	53,092	146.3%	29,433,224	26.4%	30.0%	-3,999	-6,378
17	AMP	77,336	2.0%	104,491	74.0%	58,467,187	13.2%	94.9%	-26,813	-5,427
18	IPL	74,237	2.0%	48,094	154.4%	31,417,558	23.6%	30.0%	4,169	-3,949
19	S32	73,119	1.9%	70,216	104.1%	75,259,061	9.7%	135.2%	-7,177	-9,180
20	A2M	72,714	1.9%	23,932	303.8%	33,417,221	21.8%	109.9%	-5,952	-2,984
21	WOW	72,340	1.9%	39,519	183.1%	11,027,330	65.6%	62.0%	648	-4,157
22	Z1P	68,780	1.8%	32,438	212.0%	20,716,103	33.2%	69.3%	-4,930	-9,355
23	MQG	67,099	1.8%	19,682	340.9%	2,344,141	286.2%	74.4%	-400	168
24	WES	62,410	1.6%	32,481	192.1%	6,734,399	92.7%	64.9%	-20	-929
25	AGL	60,771	1.6%	41,125	147.8%	17,089,210	35.6%	73.0%	10,667	-4,829
26	CSL	54,225	1.4%	23,176	234.0%	2,537,328	213.7%	113.5%	35	-1,351
27	IAG	53,606	1.4%	40,555	132.2%	34,516,293	15.5%	81.4%	515	-1,488
28	MTS	46,896	1.2%	17,773	263.9%	16,490,698	28.4%	20.3%	-2,750	7,700
29	VUK	46,457	1.2%	27,644	168.1%	21,425,263	21.7%	74.0%	-7,388	-341
30	IGO	46,081	1.2%	17,813	258.7%	9,506,214	48.5%	259.5%	1,490	13,950
	Market*	3,806,474	100.0%	2,215,042	171.8%	884,231,236	43.0%	44.5%	-117,565	-52,322

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

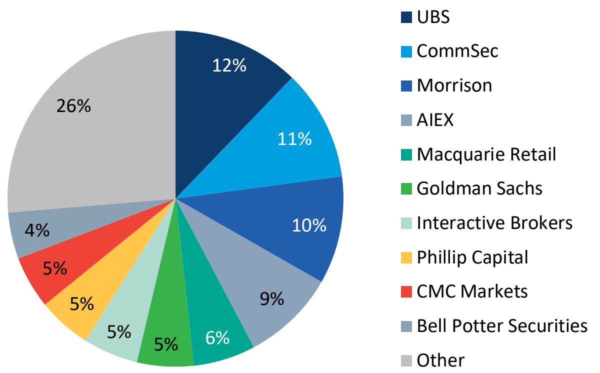
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

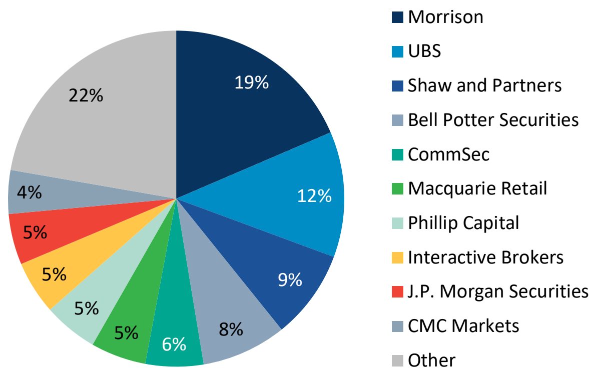
October 21

Options Market Share by Volume and Value Traded

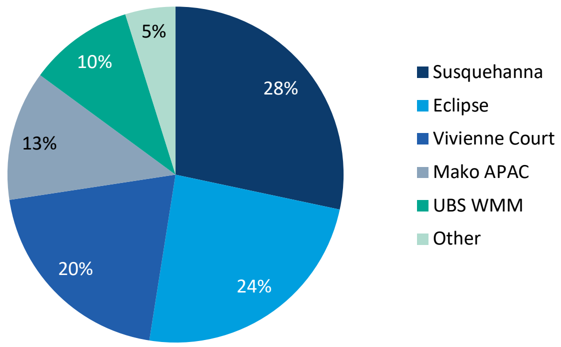
Top 10 Brokers by Volume



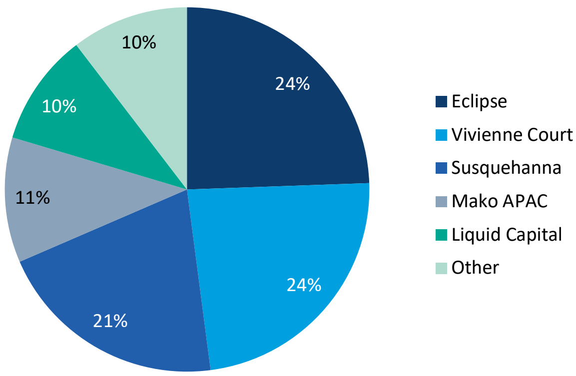
Top 10 Brokers by Value



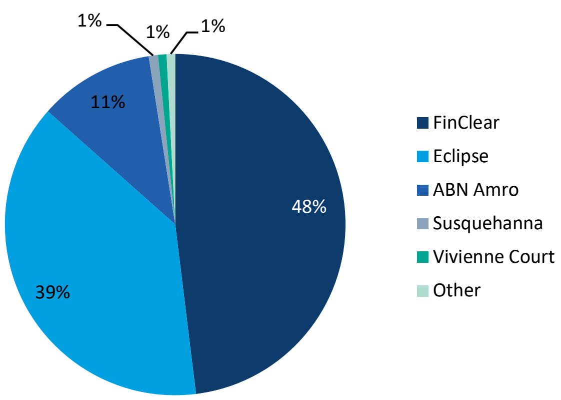
Top 5 Market Makers by Volume



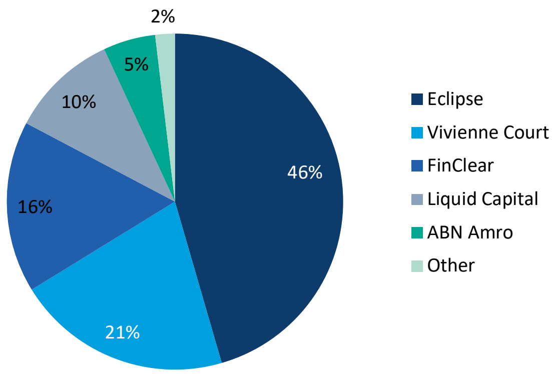
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



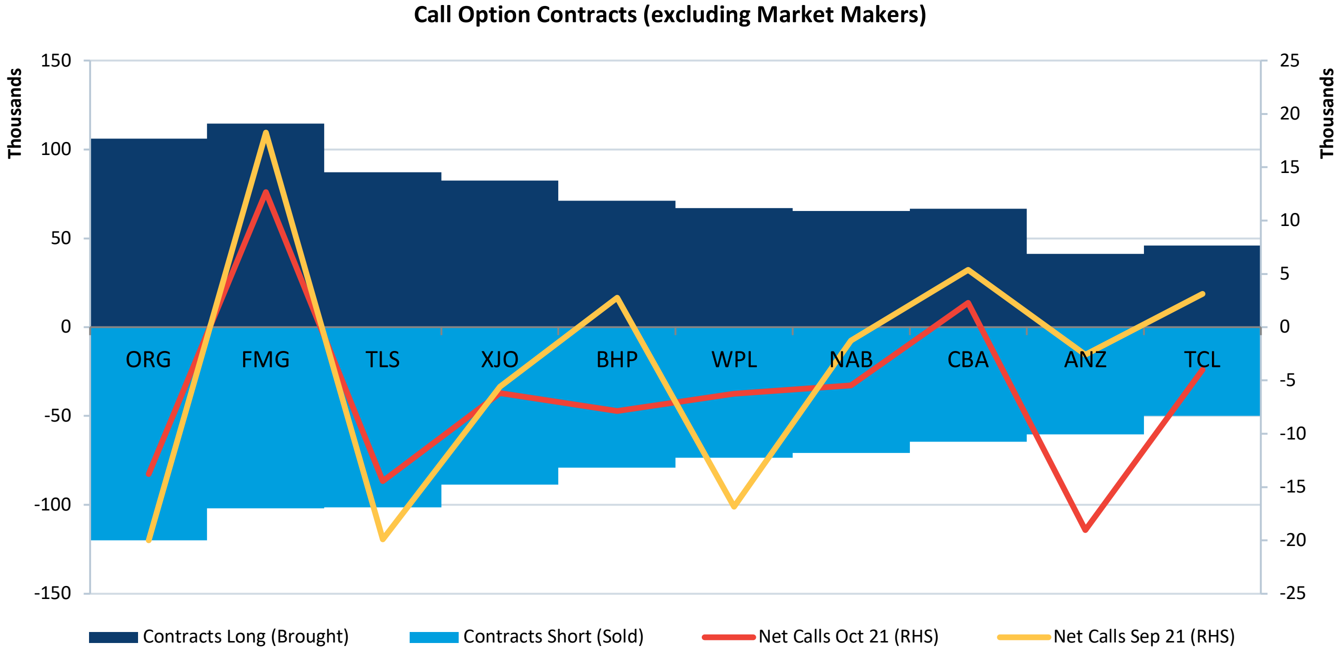
NOTE: The above charts include contracts traded in both Single Stock and Index options

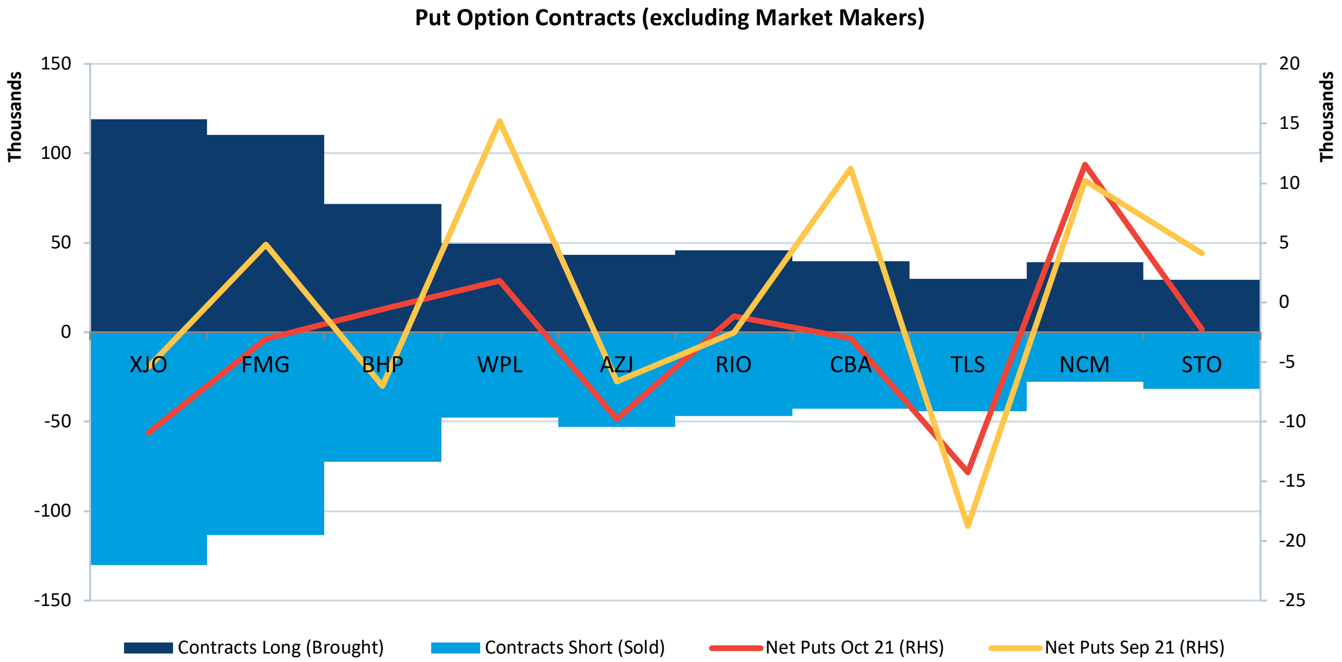
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

October 21

Top 10 Call and Put Option Contracts



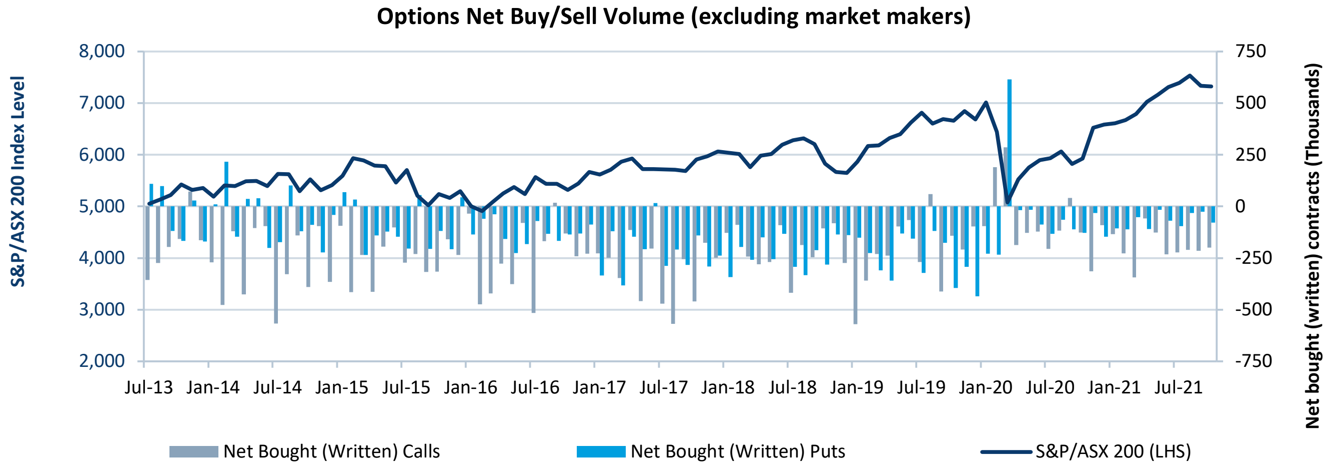


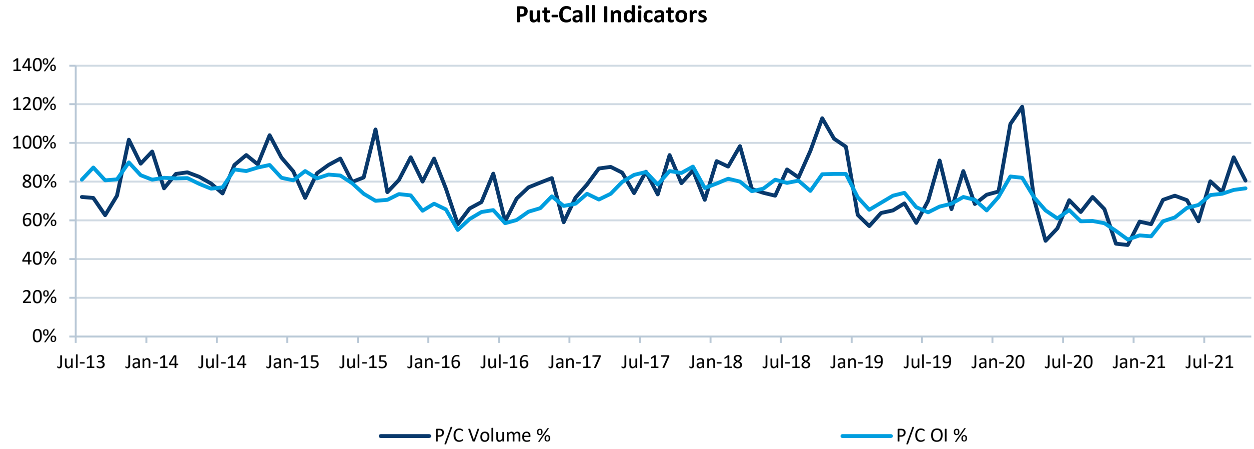
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

October 21

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





ASX EQUITY DERIVATIVES

October 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-21	2,673,232	2,152,551	4,825,783	4,462,575	4,093	359,055	60
Sep-21	3,064,508	2,842,309	5,906,817	5,403,512	25,173	477,912	220
Variance	-12.8%	-24.3%	-18.3%	-17.4%	-83.7%	-24.9%	-72.7%
Oct-20	2,796,070	1,840,820	4,636,890	4,099,538	43,285	494,066	1
Variance	-4.4%	16.9%	4.1%	8.9%	-90.5%	-27.3%	5900.0%
Cal Yr to date	29,807,402	21,255,574	51,062,976	46,126,127	792,987	4,141,190	2,672
Fin Yr to date	11,418,010	9,383,545	20,801,555	19,003,666	153,213	1,643,080	1,596

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-21	319.1	395.2	714.3	430.6	2.7	276.7	4.3
Sep-21	553.6	659.4	1,213.0	692.7	24.4	479.3	16.5
Variance	-42.4%	-40.1%	-41.1%	-37.8%	-89.1%	-42.3%	-73.9%
Oct-20	497.0	399.5	896.5	379.9	79.4	437.1	0.1
Variance	-35.8%	-1.1%	-20.3%	13.3%	-96.6%	-36.7%	7173.3%
Cal Yr to date	7,087.1	4,159.5	11,246.6	5,385.9	1,838.6	3,826.2	195.9
Fin Yr to date	2,235.2	1,780.7	4,015.9	2,108.9	428.7	1,359.2	119.1

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-21	1,699,610	1,299,679	2,999,289	2,802,653	8,561	188,059	15
Sep-21	1,689,299	1,279,773	2,969,072	2,783,096	9,079	176,897	0
Variance	0.6%	1.6%	1.0%	0.7%	-5.7%	6.3%	N/A
Oct-20	2,339,884	1,369,873	3,709,757	3,184,054	213,454	312,245	3
Variance	-27.4%	-5.1%	-19.2%	-12.0%	-96.0%	-39.8%	400.0%
Cal Yr to date	19,087,188	12,390,952	31,478,142	28,501,410	985,680	1,990,304	743
Fin Yr to date	6,883,404	5,145,313	12,028,717	11,153,538	93,751	781,129	298

MORE INFORMATION

Gregory Pill - Head of Equity Derivative Products
Phone: +61 2 9227 0696
Email: Greg.Pill@asx.com.au

Rohan Arora - Business Development Manager
Phone: +61 2 9227 0798
Email: Rohan.Arora@asx.com.au

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