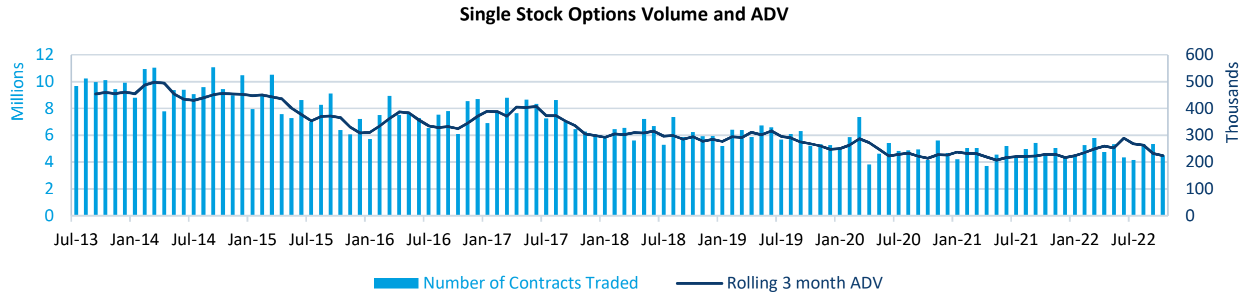
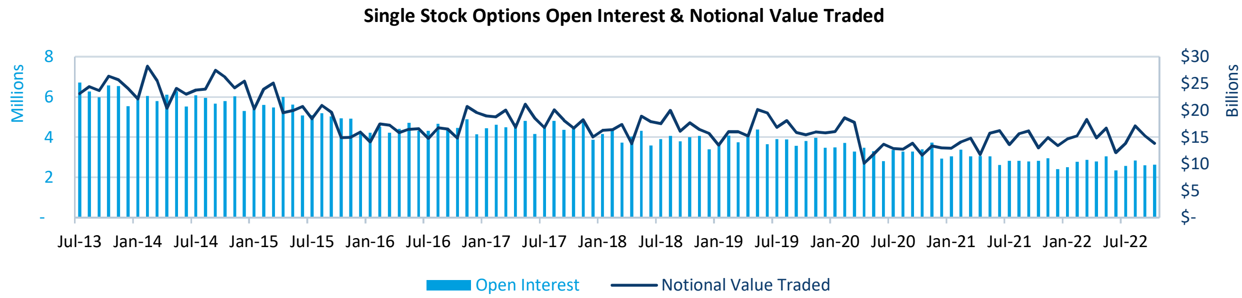
ASX EQUITY DERIVATIVES

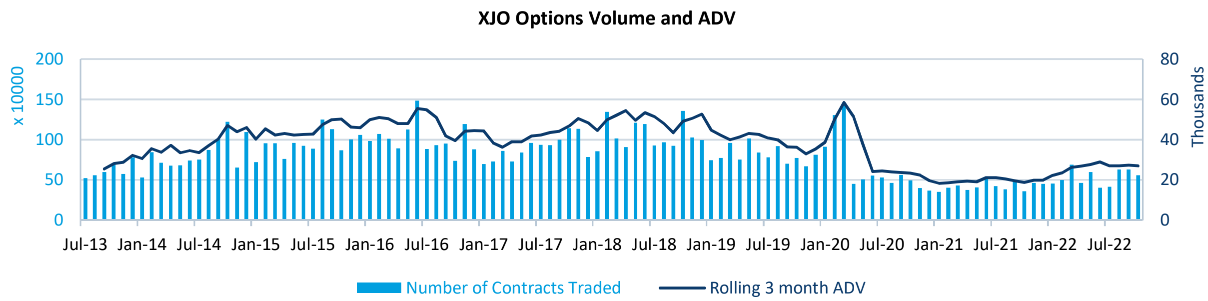
Options and Futures Statistics

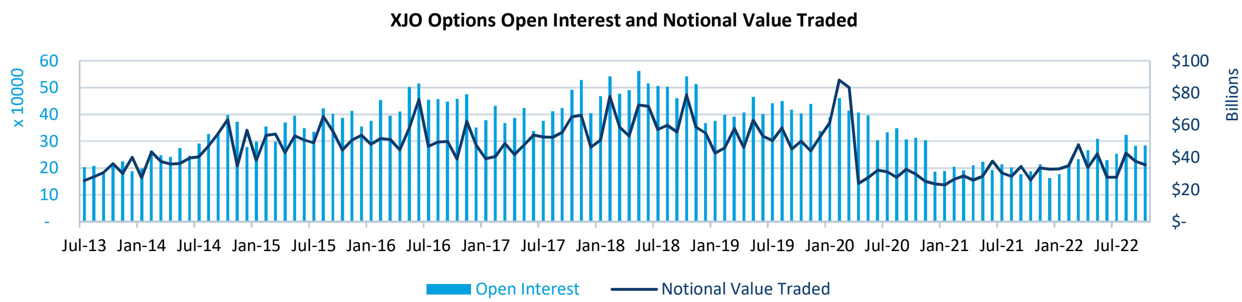
October 22

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

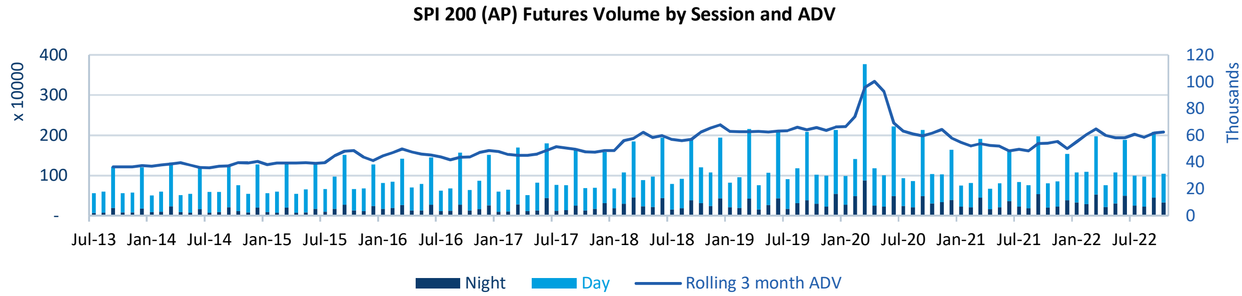
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

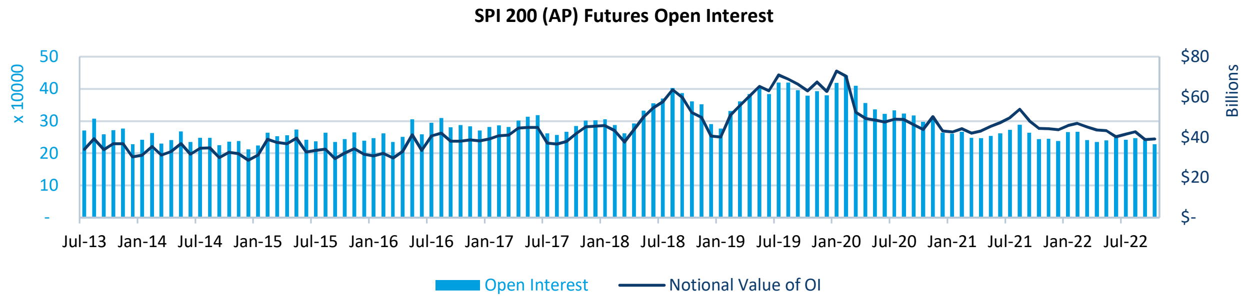
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

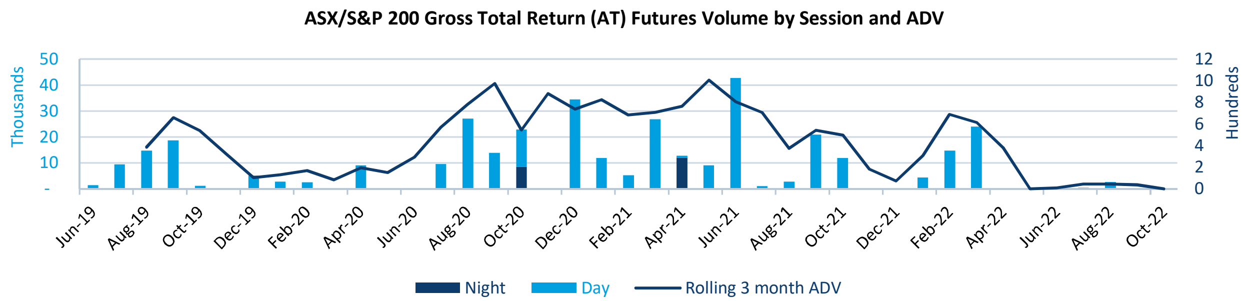
ASX EQUITY DERIVATIVES

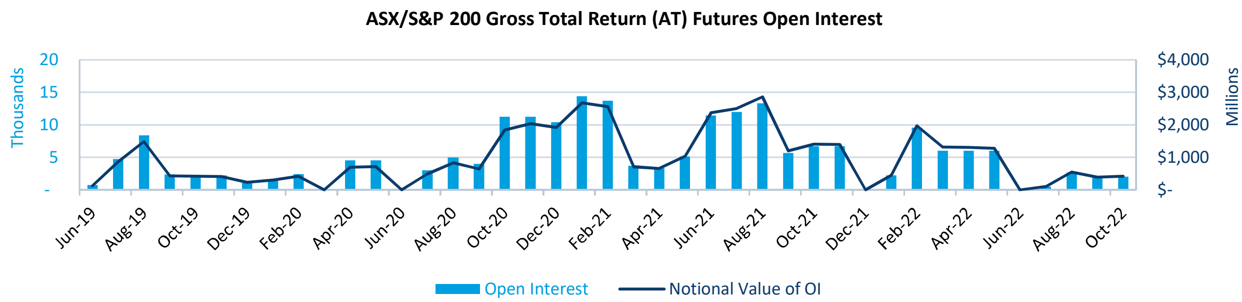
October 22

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 22

Options - Top Classes by Volume

RANK	OCT 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	530,912	13.8%	284,255	186.8%	N/A	N/A	140.0%	-8,318	-1,872
2	BHP	350,358	9.1%	155,917	224.7%	201,871,655	17.4%	83.7%	-16,370	-17,921
3	FMG	243,071	6.3%	113,977	213.3%	170,330,697	14.3%	118.9%	-12,697	-9,845
4	WBC	224,680	5.8%	132,922	169.0%	159,136,560	14.1%	52.8%	-26,207	6,750
5	CBA	223,336	5.8%	74,262	300.7%	51,796,533	43.1%	58.4%	-438	5,279
6	NAB	198,410	5.2%	105,074	188.8%	105,916,969	18.7%	29.8%	-15,231	11,426
7	ANZ	164,712	4.3%	105,352	156.3%	149,489,981	11.0%	40.8%	-9,369	4,437
8	NCM	157,425	4.1%	73,181	215.1%	80,776,649	19.5%	159.1%	-13,681	-10,245
9	WDS	156,918	4.1%	72,161	217.5%	119,090,806	13.2%	66.6%	-19,471	-5,949
10	STO	144,773	3.8%	84,346	171.6%	208,739,892	6.9%	89.4%	-40,583	4,806
11	WOW	113,412	3.0%	60,784	186.6%	41,851,390	27.1%	139.5%	-435	-3,692
12	TLS	110,055	2.9%	148,856	73.9%	298,109,258	3.7%	78.4%	-21,373	-9,573
13	S32	107,598	2.8%	79,091	136.0%	499,155,040	2.2%	131.4%	-19,693	-9,624
14	RIO	97,616	2.5%	34,360	284.1%	29,965,890	32.6%	107.3%	-5,920	-5,591
15	MGR	90,153	2.3%	35,696	252.6%	196,578,721	4.6%	1200.9%	-3,035	102
16	MQG	87,860	2.3%	23,269	377.6%	17,506,820	50.2%	133.3%	-3,792	-1,793
17	TCL	78,380	2.0%	53,550	146.4%	104,551,532	7.5%	33.9%	-5,671	-3,176
18	CSL	74,655	1.9%	24,118	309.5%	13,621,376	54.8%	139.7%	-90	-1,798
19	MPL	73,940	1.9%	29,784	248.3%	252,379,415	2.9%	34.5%	-9	-16,503
20	EDV	69,015	1.8%	43,499	158.7%	75,790,638	9.1%	25.5%	-20,525	2,860
21	COL	68,783	1.8%	54,058	127.2%	59,443,985	11.6%	207.1%	-1,424	-4,625
22	ZIP	62,915	1.6%	34,145	184.3%	110,121,297	5.7%	26.2%	-6,674	-5,805
23	IAG	62,460	1.6%	54,738	114.1%	155,657,210	4.0%	4.5%	-12,247	-2,363
24	AWC	54,567	1.4%	53,038	102.9%	248,740,411	2.2%	113.8%	-4,141	-6,618
25	A2M	53,598	1.4%	20,867	256.9%	55,968,072	9.6%	39.7%	-79	74
26	SGR	51,314	1.3%	28,669	179.0%	60,044,677	8.5%	7.8%	-9,457	-673
27	WHC	50,017	1.3%	22,969	217.8%	298,850,172	1.7%	834.9%	-5,237	-2,385
28	AMC	49,373	1.3%	32,621	151.4%	35,448,249	13.9%	20.5%	-6,045	1,468
29	HVN	47,829	1.2%	30,499	156.8%	53,238,510	9.0%	11.0%	-5,968	-635
30	WES	43,319	1.1%	25,868	167.5%	34,670,257	12.5%	80.5%	-5,393	-1,794
	Market*	3,841,454	100.0%	2,091,926	183.6%	3,888,842,662	9.9%	28.5%	-299,573	-85,278

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

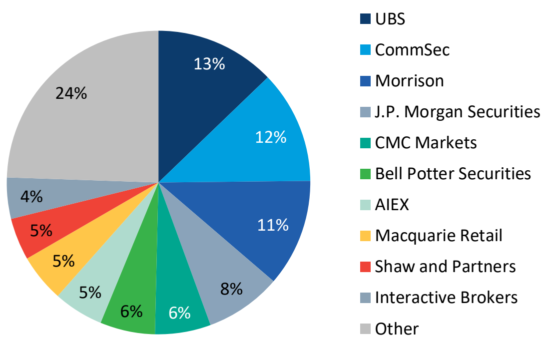
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

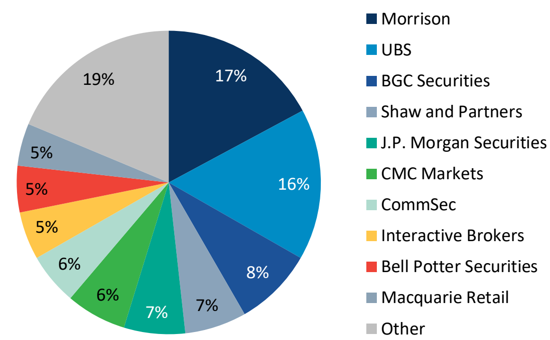
* Only TOP 30 ETO classes included

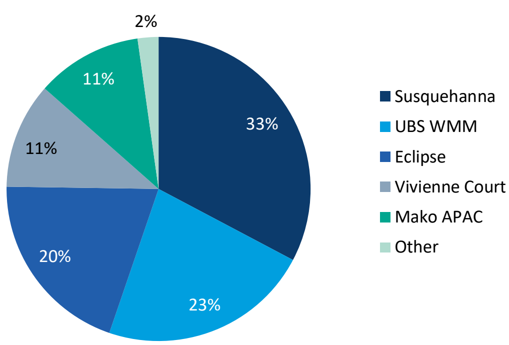
ASX EQUITY DERIVATIVES

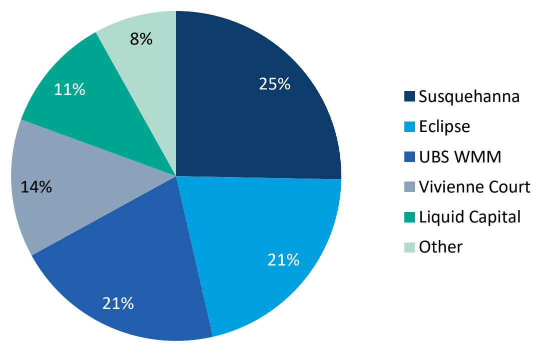
October 22

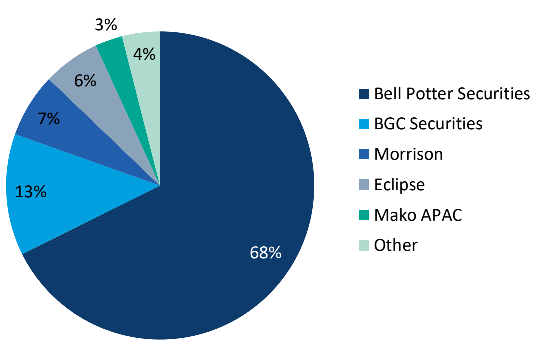
Options Market Share by Volume and Value Traded

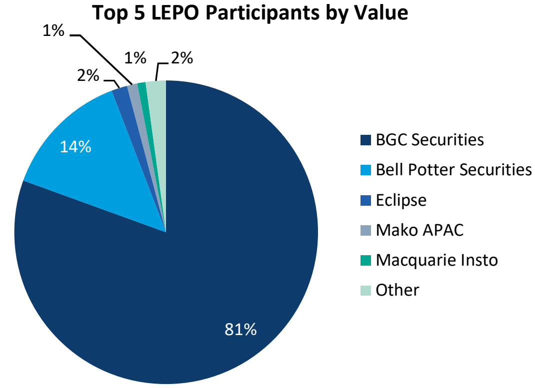












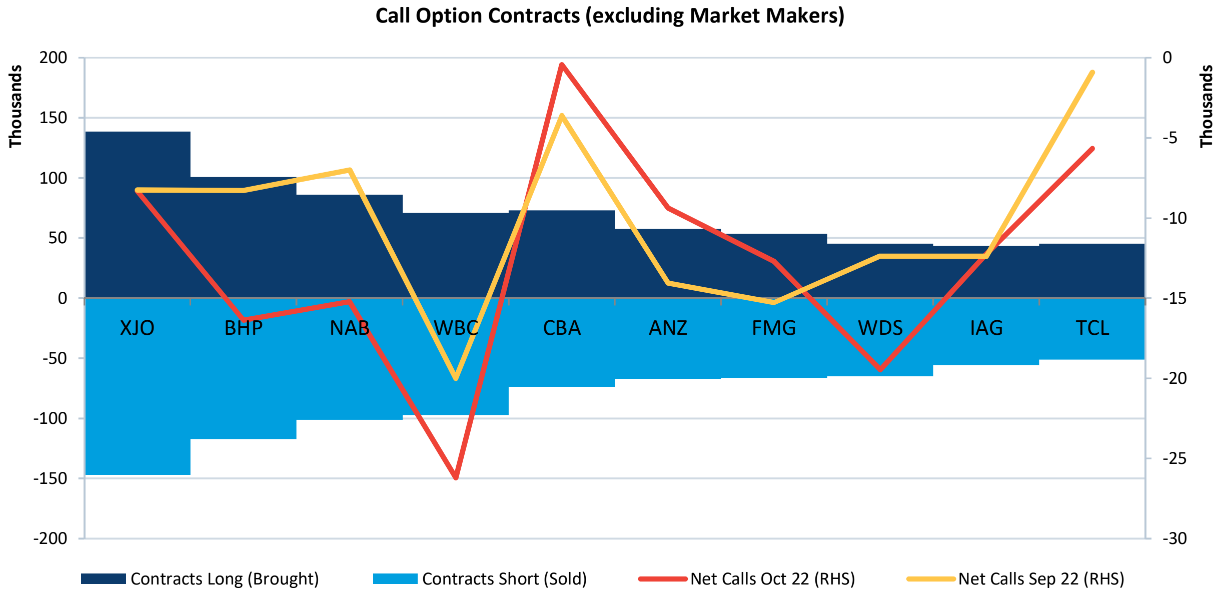
NOTE: The above charts include contracts traded in both Single Stock and Index options

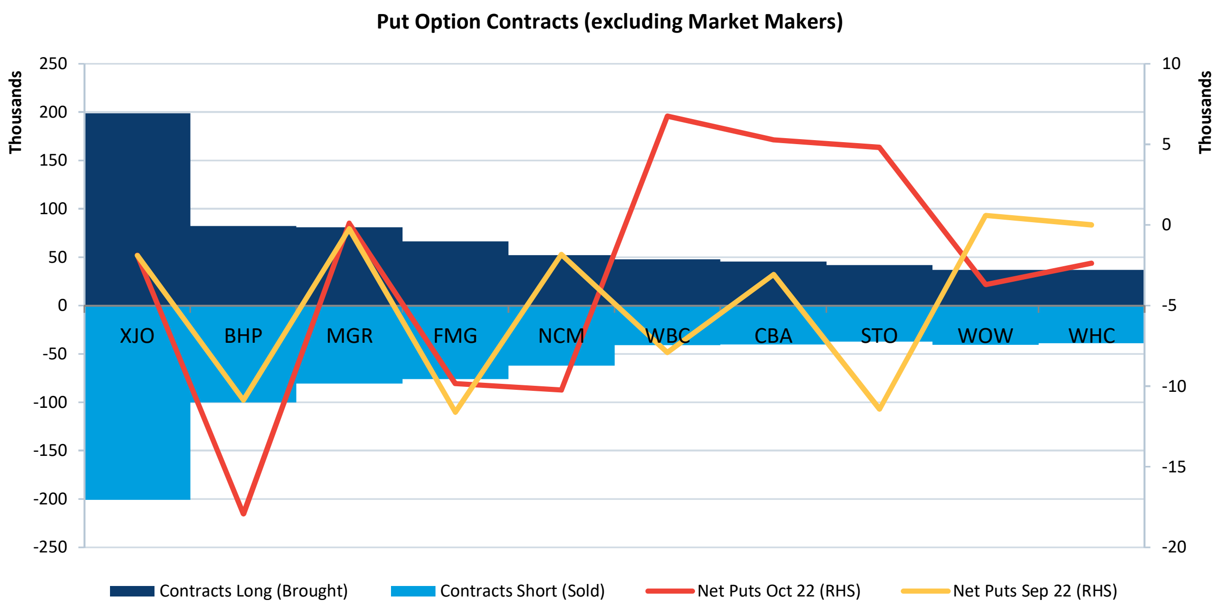
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

October 22

Top 10 Call and Put Option Contracts



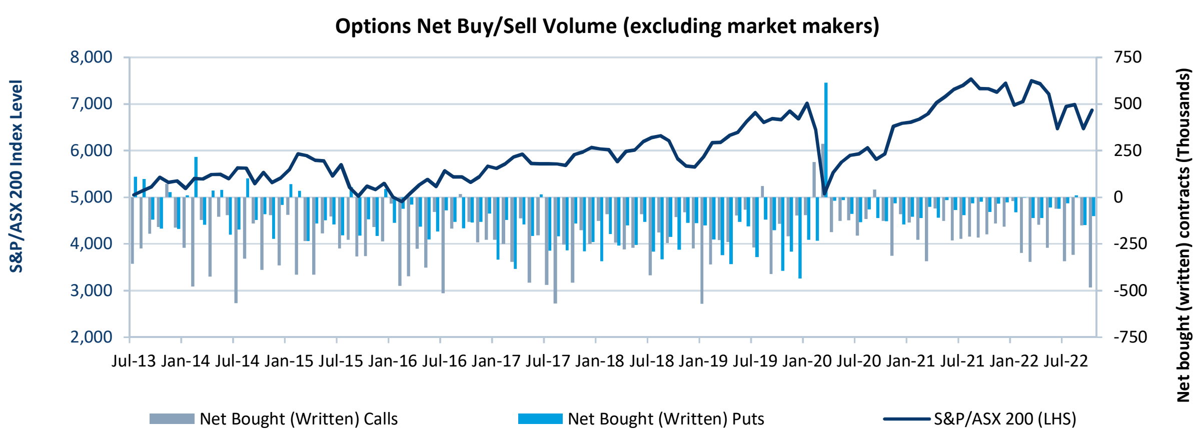


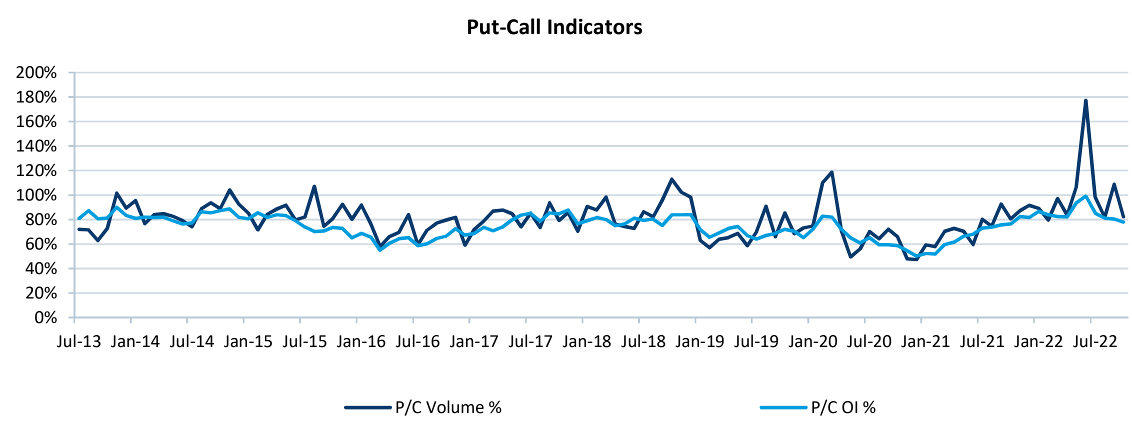
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

October 22

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





ASX EQUITY DERIVATIVES

October 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-22	2,759,303	2,270,043	5,029,346	4,486,835	11,599	529,207	1,705
Sep-22	2,428,899	2,644,328	5,073,227	4,498,275	14,625	560,324	3
Variance	13.6%	-14.2%	-0.9%	-0.3%	-20.7%	-5.6%	56733.3%
Oct-21	2,673,232	2,152,551	4,825,783	4,462,575	4,093	359,055	60
Variance	3.2%	5.5%	4.2%	0.5%	183.4%	47.4%	2741.7%
Cal Yr to date	37,737,444	37,228,693	74,966,137	67,611,405	142,026	7,203,942	8,764
Fin Yr to date	13,092,757	12,138,838	25,231,595	22,645,426	35,372	2,548,649	2,148

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-22	522.4	505.8	1,028.3	439.1	27.7	445.3	116.2
Sep-22	393.2	744.8	1,138.0	526.7	8.2	602.9	0.2
Variance	32.9%	-32.1%	-9.6%	-16.6%	235.3%	-26.1%	59079.0%
Oct-21	319.1	395.2	714.3	430.6	2.7	276.7	4.3
Variance	63.7%	28.0%	44.0%	2.0%	939.5%	60.9%	2588.8%
Cal Yr to date	6,708.4	9,403.1	16,111.5	7,794.9	325.6	7,370.5	620.6
Fin Yr to date	2,190.5	2,938.6	5,129.1	2,490.2	60.7	2,432.6	145.6

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-22	1,644,351	1,281,012	2,925,363	2,632,218	8,890	283,828	427
Sep-22	1,598,629	1,286,067	2,884,696	2,597,926	3,344	283,424	1
Variance	2.9%	-0.4%	1.4%	1.3%	165.8%	0.1%	42600.0%
Oct-21	1,699,610	1,299,679	2,999,289	2,802,653	8,561	188,059	15
Variance	-3.3%	-1.4%	-2.5%	-6.1%	3.8%	50.9%	2746.7%
Cal Yr to date	22,166,858	18,931,116	41,097,977	37,477,221	78,648	3,538,817	3,278
Fin Yr to date	8,026,283	6,572,313	14,598,596	13,176,590	23,862	1,397,189	953

MORE INFORMATION

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