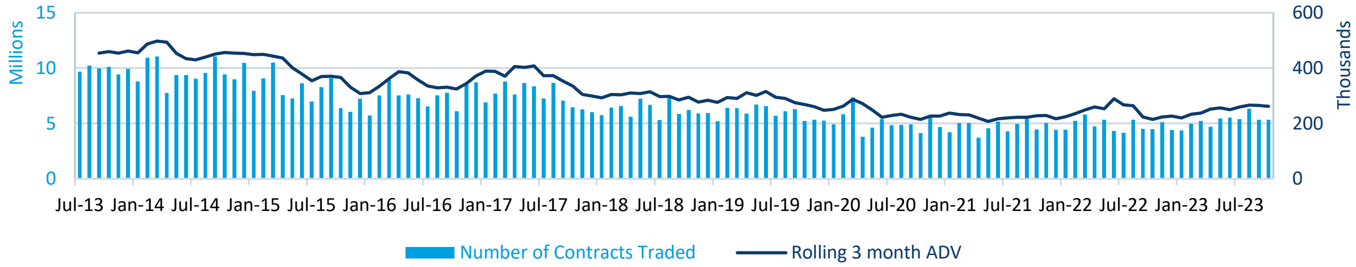
ASX EQUITY DERIVATIVES

Options and Futures Statistics

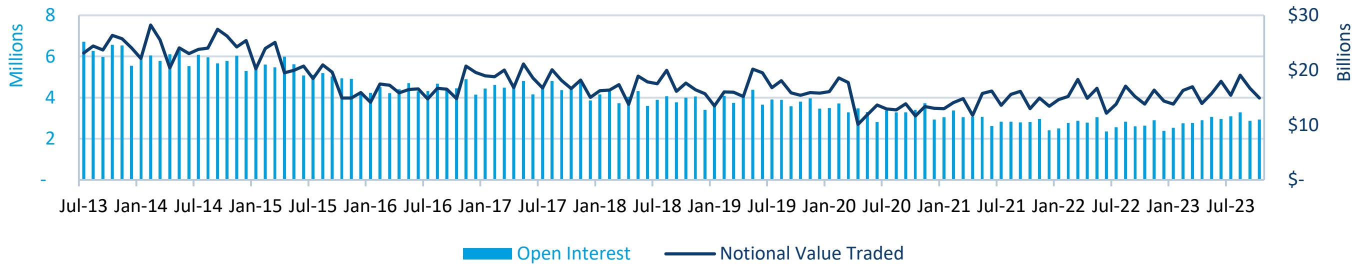
October 23

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

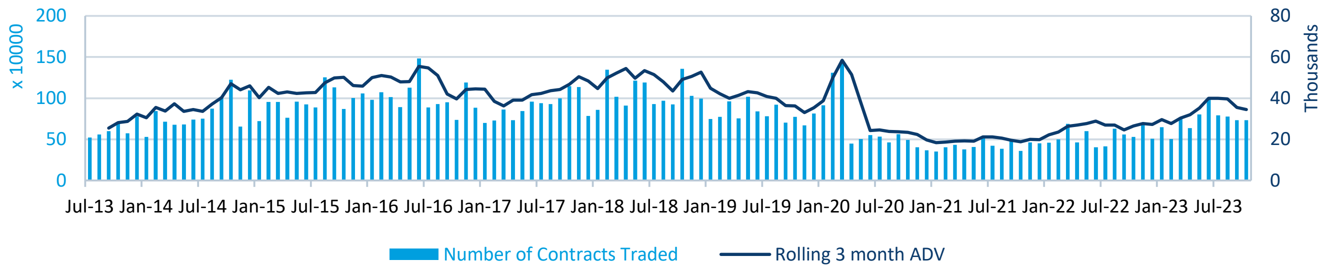
Single Stock Options Volume and ADV



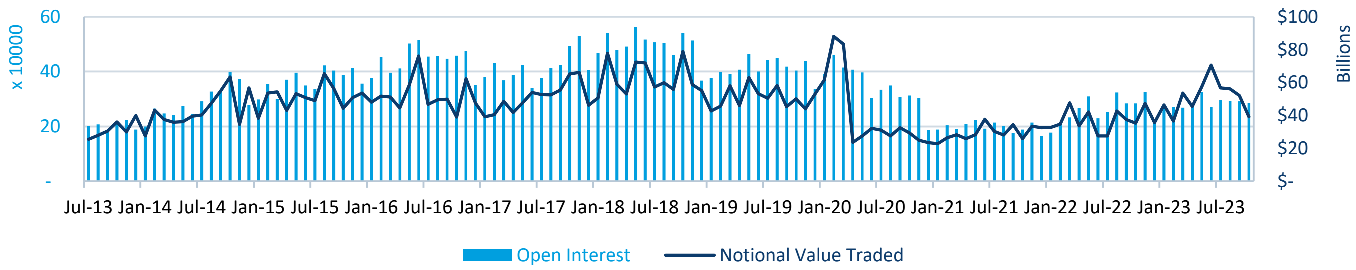
Single Stock Options Open Interest & Notional Value Traded



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

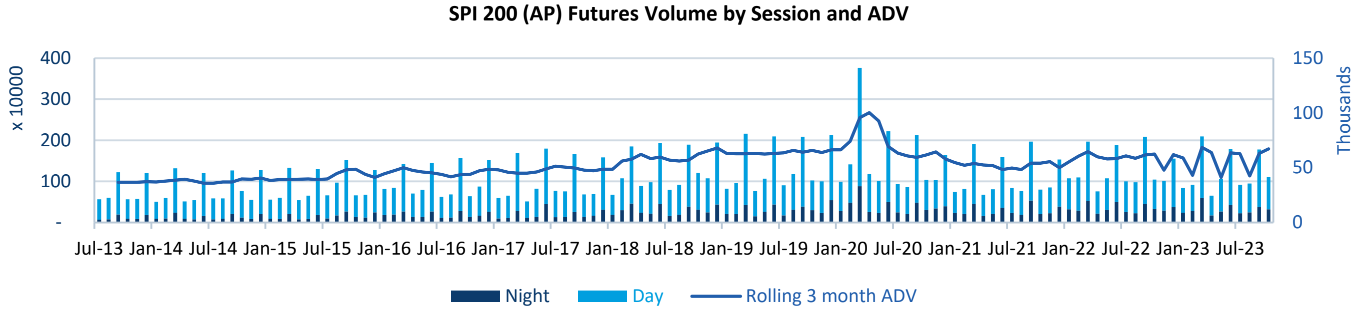
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

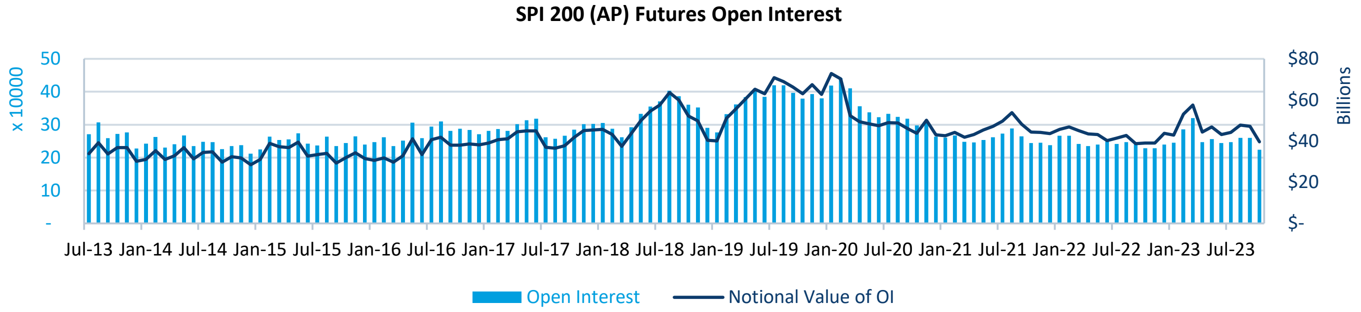
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

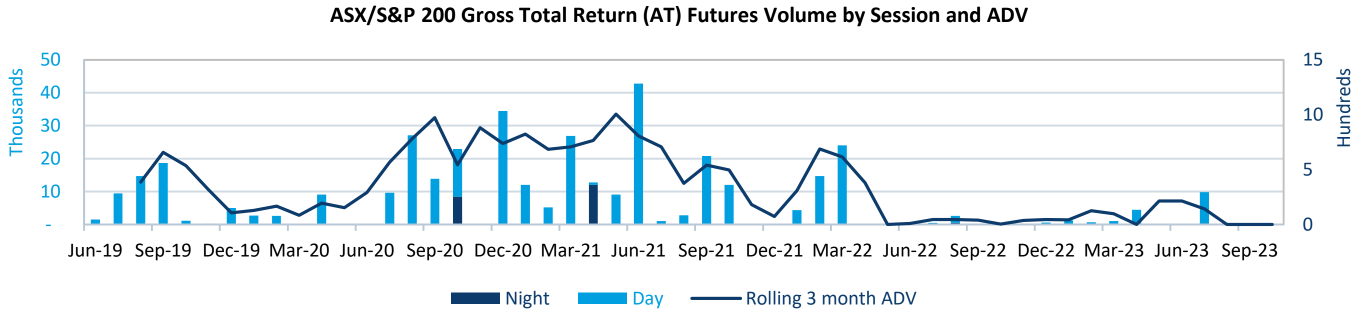
ASX EQUITY DERIVATIVES

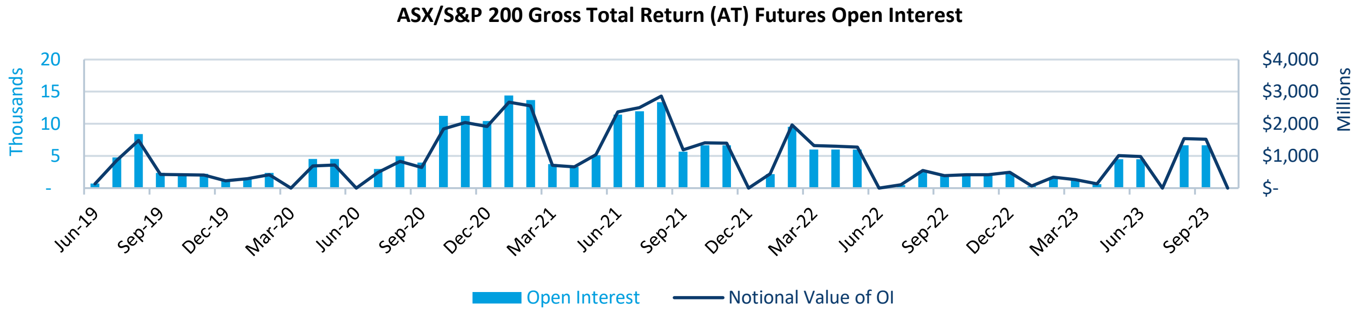
October 23

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 23

Options - Top Classes by Volume

RANK	OCT 23	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	566,579	14.1%	284,659	199.0%	N/A	N/A	141.0%	-5,900	2,115
2	BHP	256,753	6.4%	137,256	187.1%	160,573,954	16.0%	63.1%	-26,598	-7,411
3	STO	216,596	5.4%	105,726	204.9%	173,999,195	12.4%	53.2%	-32,647	-3,668
4	NAB	206,172	5.1%	118,311	174.3%	93,760,248	22.0%	67.9%	-3,625	4,578
5	WBC	202,090	5.0%	131,265	154.0%	145,924,046	13.8%	91.4%	-11,633	-2,352
6	FMG	194,484	4.8%	108,235	179.7%	91,957,817	21.1%	51.3%	-17,237	3,198
7	CBA	191,485	4.8%	76,914	249.0%	42,511,735	45.0%	71.1%	961	-4,146
8	S32	184,274	4.6%	90,749	203.1%	385,254,982	4.8%	94.2%	-24,156	-18,662
9	PLS	183,602	4.6%	91,852	199.9%	694,583,559	2.6%	87.0%	-17,956	-4,103
10	WDS	176,747	4.4%	84,547	209.1%	112,015,446	15.8%	78.1%	-2,353	-8,303
11	CSL	153,172	3.8%	30,981	494.4%	20,942,859	73.1%	216.5%	1,812	-2,021
12	ANZ	137,922	3.4%	104,384	132.1%	116,451,571	11.8%	46.7%	-2,730	5,990
13	TLS	113,715	2.8%	158,358	71.8%	454,107,669	2.5%	35.6%	-14,164	-2,118
14	TAH	103,299	2.6%	43,199	239.1%	150,000,223	6.9%	6122.8%	-420	-15,143
15	WOW	96,897	2.4%	51,859	186.8%	40,218,713	24.1%	82.9%	-4,033	-3,495
16	RIO	90,602	2.3%	44,464	203.8%	24,934,264	36.3%	92.8%	-922	1,633
17	LYC	86,802	2.2%	22,926	378.6%	90,525,000	9.6%	355.6%	-4,274	-968
18	TCL	84,419	2.1%	64,455	131.0%	115,854,350	7.3%	30.0%	-3,250	-849
19	NST	83,630	2.1%	27,704	301.9%	112,640,455	7.4%	95.8%	-8,508	1,265
20	MQG	79,730	2.0%	25,507	312.6%	17,276,705	46.1%	145.8%	-2,903	-206
21	IPL	78,615	2.0%	40,821	192.6%	143,686,796	5.5%	9.2%	-4,966	-2,446
22	HVN	77,554	1.9%	37,887	204.7%	61,939,520	12.5%	5.1%	417	-1,294
23	WHC	61,719	1.5%	34,343	179.7%	175,638,251	3.5%	50.8%	-14,060	-7,995
24	AZJ	60,305	1.5%	41,266	146.1%	118,635,251	5.1%	117.4%	-21,087	-5,028
25	RRL	56,903	1.4%	68,219	83.4%	103,791,022	5.5%	146.7%	-6,351	986
26	SUN	55,653	1.4%	37,395	148.8%	52,229,794	10.7%	45.8%	1,374	-1,569
27	IGO	55,160	1.4%	31,817	173.4%	96,158,309	5.7%	161.4%	-1,565	-780
28	COL	54,879	1.4%	50,551	108.6%	60,389,039	9.1%	121.1%	-3,744	198
29	EDV	54,030	1.3%	34,931	154.7%	99,263,466	5.4%	68.6%	-2,114	130
30	BXB	51,448	1.3%	44,456	115.7%	81,557,838	6.3%	9.4%	1,786	662
	Market*	4,015,236	100.0%	2,225,037	180.5%	4,036,822,077	9.9%	31.1%	-230,846	-71,802

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

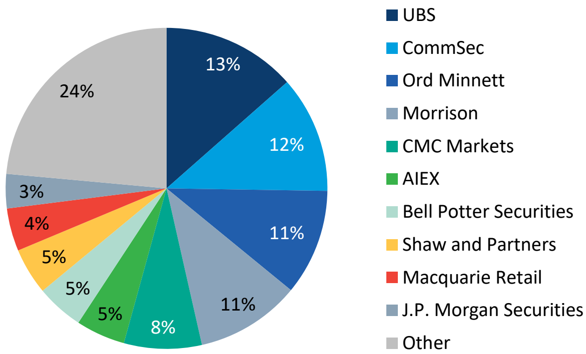
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

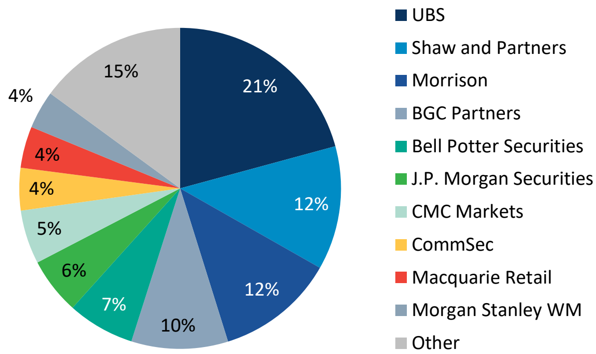
October 23

Options Market Share by Volume and Value Traded

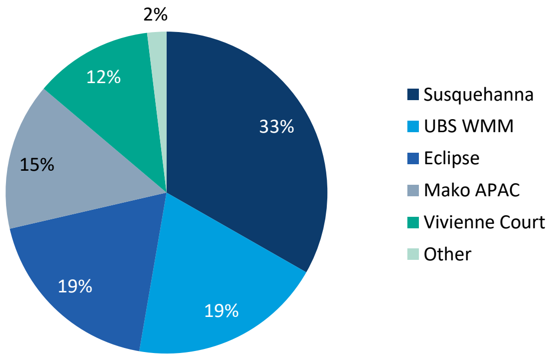
Top 10 Brokers by Volume



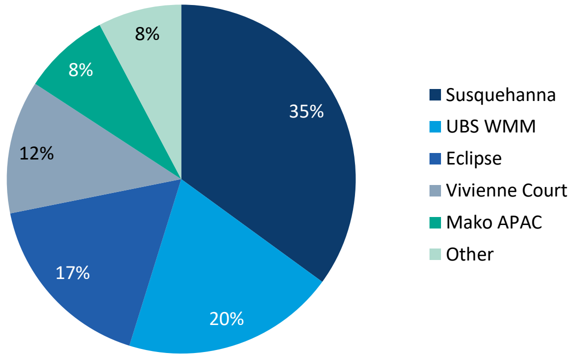
Top 10 Brokers by Value



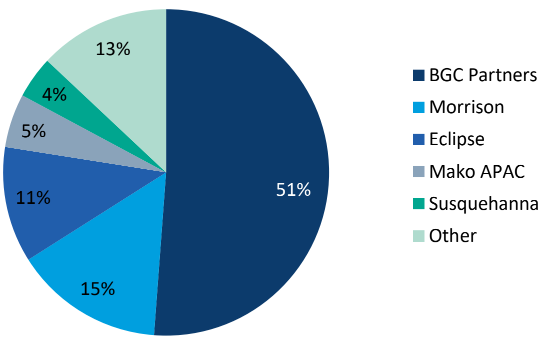
Top 5 Market Makers by Volume



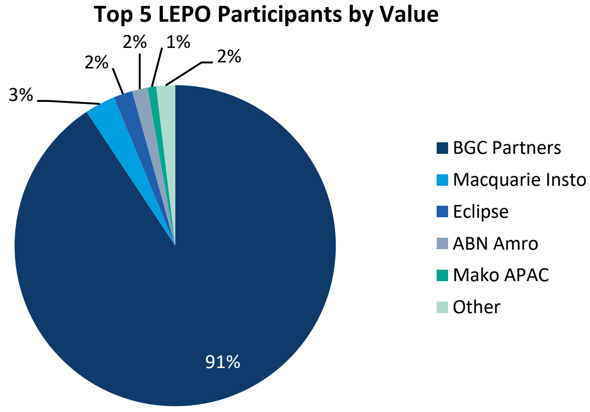
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



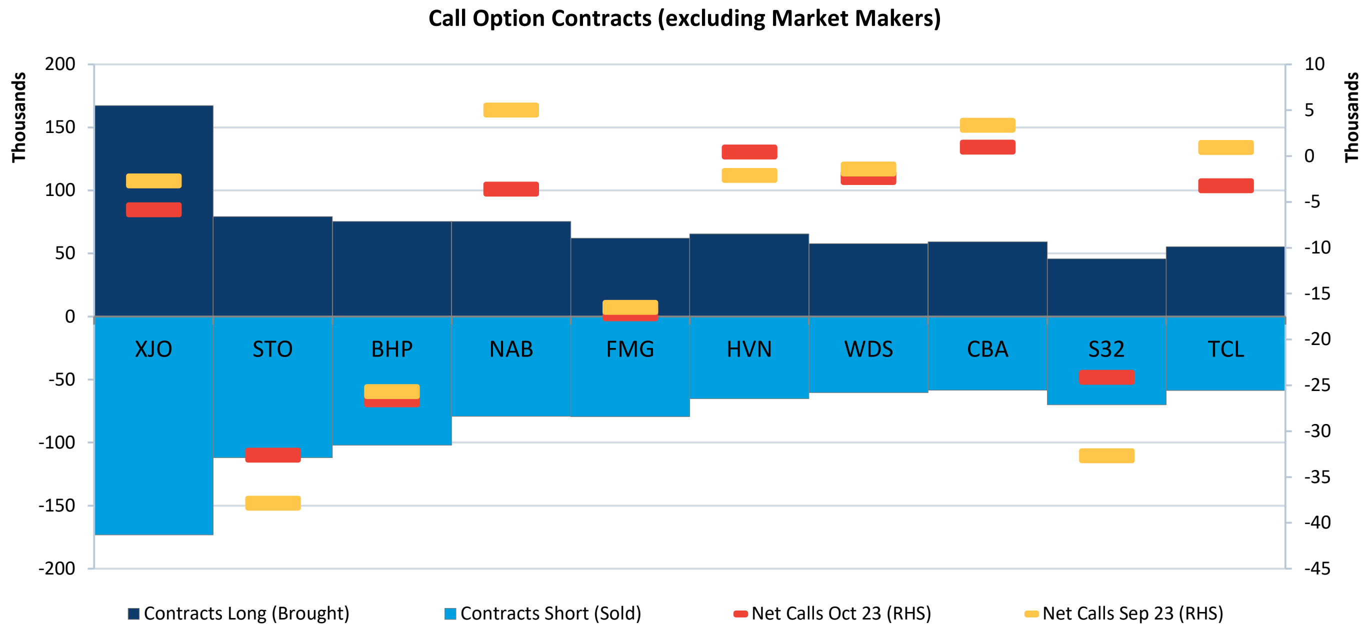
NOTE: The above charts include contracts traded in both Single Stock and Index options

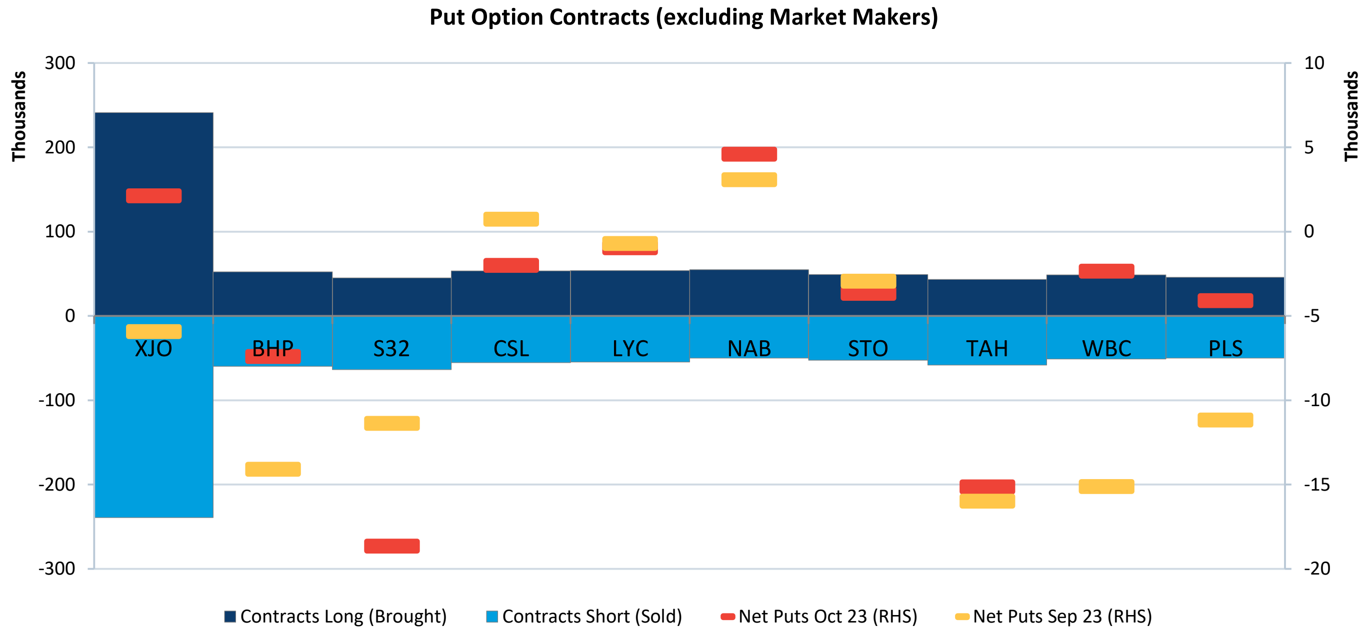
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

October 23

Top 10 Call and Put Option Contracts



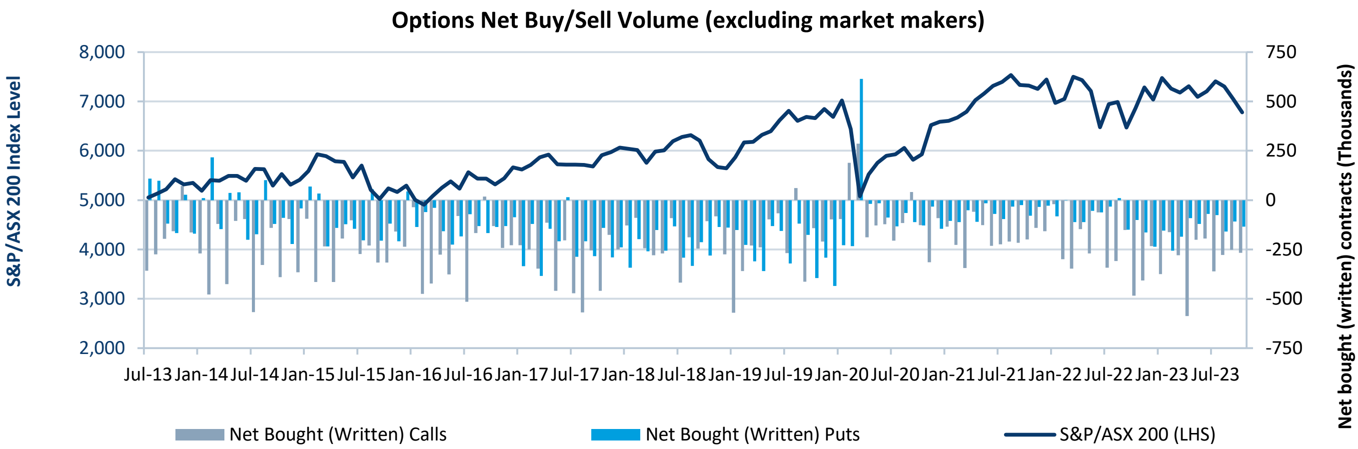


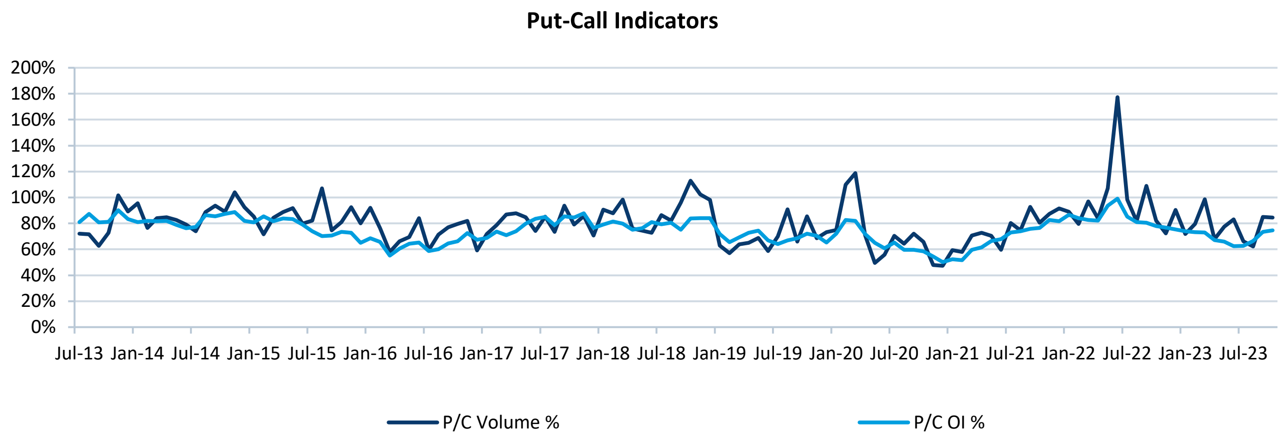
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

October 23

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





ASX EQUITY DERIVATIVES

October 23

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-23	2,793,421	2,358,177	5,151,598	4,578,733	6,286	564,073	2,506
Sep-23	3,287,968	2,790,222	6,078,190	5,321,628	24,657	731,902	3
Variance	-15.0%	-15.5%	-15.2%	-14.0%	-74.5%	-22.9%	83433.3%
Oct-22	2,759,303	2,270,043	5,029,346	4,486,835	11,599	529,207	1,705
Variance	1.2%	3.9%	2.4%	2.0%	-45.8%	6.6%	47.0%
Cal Yr to date	33,453,056	25,698,763	59,151,819	51,779,566	152,096	7,189,030	31,127
Fin Yr to date	14,190,638	10,339,357	24,529,995	21,611,643	50,567	2,851,199	16,586

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-23	495.5	686.5	1,182.0	478.6	52.7	474.6	176.1
Sep-23	518.1	596.8	1,114.9	486.4	71.7	556.6	0.2
Variance	-4.4%	15.0%	6.0%	-1.6%	-26.4%	-14.7%	81479.7%
Oct-22	522.4	505.8	1,028.3	439.1	27.7	445.3	116.2
Variance	-5.2%	35.7%	15.0%	9.0%	90.6%	6.6%	51.5%
Cal Yr to date	6,993.3	5,216.2	12,209.5	4,496.7	405.8	5,063.1	2,243.9
Fin Yr to date	3,033.5	2,165.5	5,199.0	1,872.1	211.3	1,922.1	1,193.5

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-23	1,843,657	1,374,842	3,218,500	2,927,291	6,550	284,655	3
Sep-23	1,820,207	1,337,556	3,157,763	2,860,193	6,010	291,558	1
Variance	1.3%	2.8%	1.9%	2.3%	9.0%	-2.4%	200.0%
Oct-22	1,644,351	1,281,012	2,925,363	2,632,218	8,890	283,828	427
Variance	12.1%	7.3%	10.0%	11.2%	-26.3%	0.3%	-99.3%
Cal Yr to date	18,932,999	13,057,294	31,990,296	29,059,860	77,385	2,849,864	3,180
Fin Yr to date	7,889,592	5,443,444	13,333,038	12,140,892	27,347	1,164,790	6

MORE INFORMATION

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