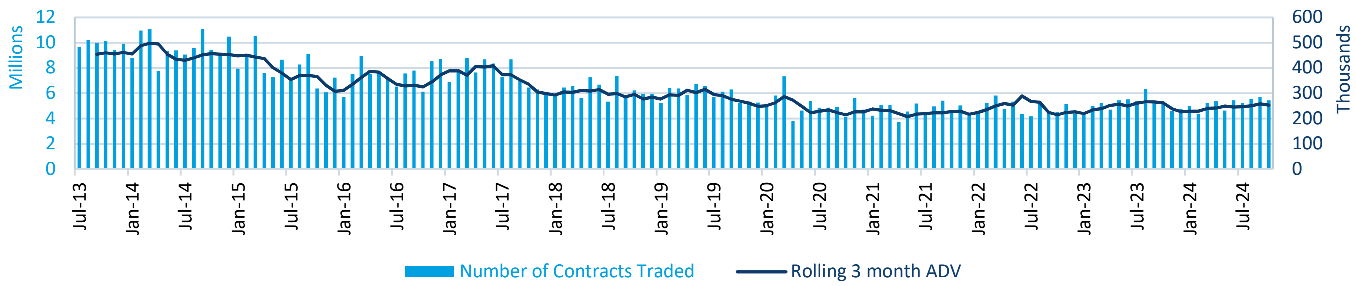
ASX EQUITY DERIVATIVES

Options and Futures Statistics

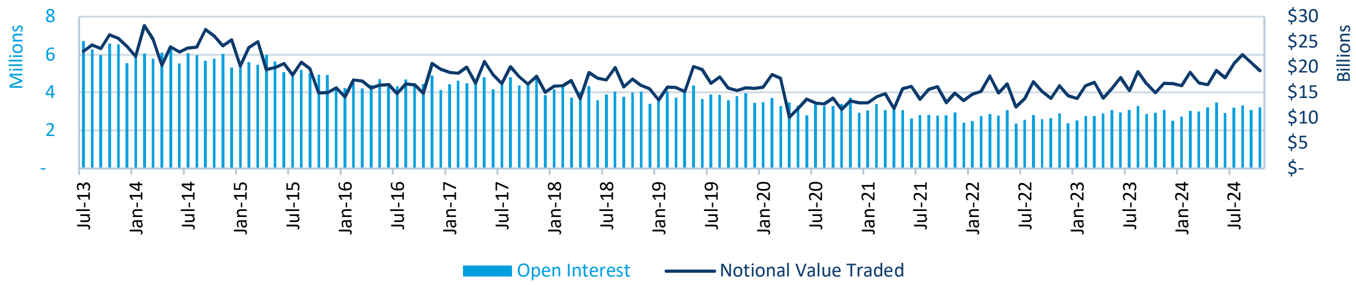
October 24

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

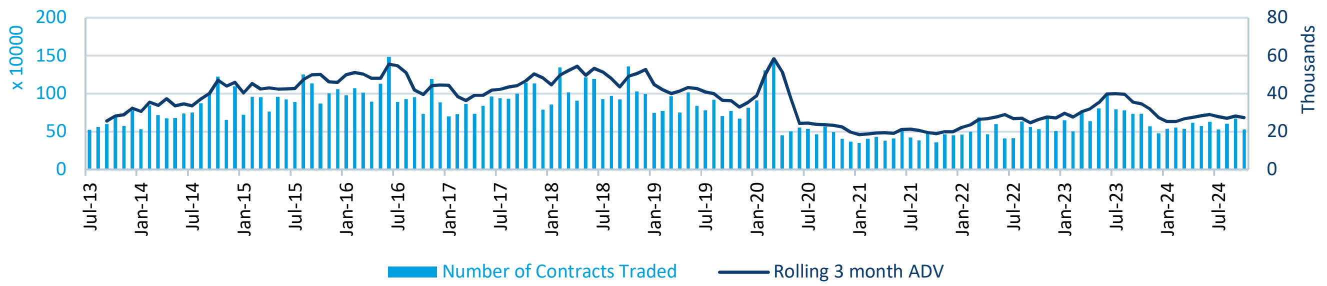
Single Stock Options Volume and ADV



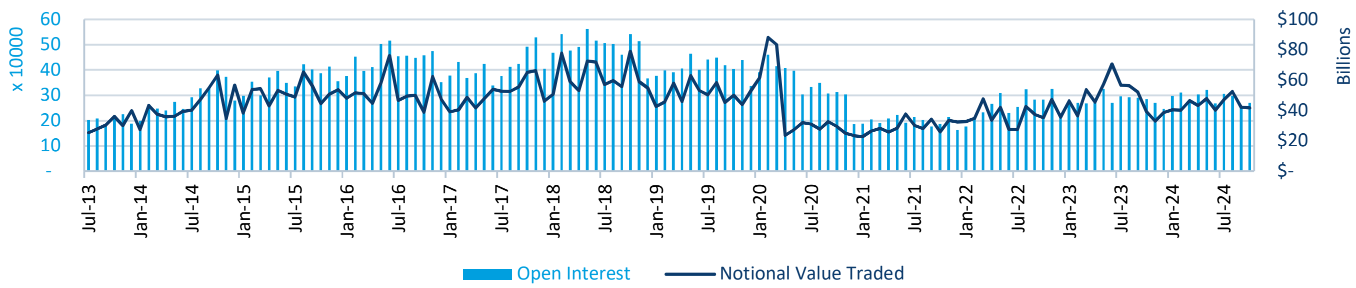
Single Stock Options Open Interest & Notional Value Traded



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

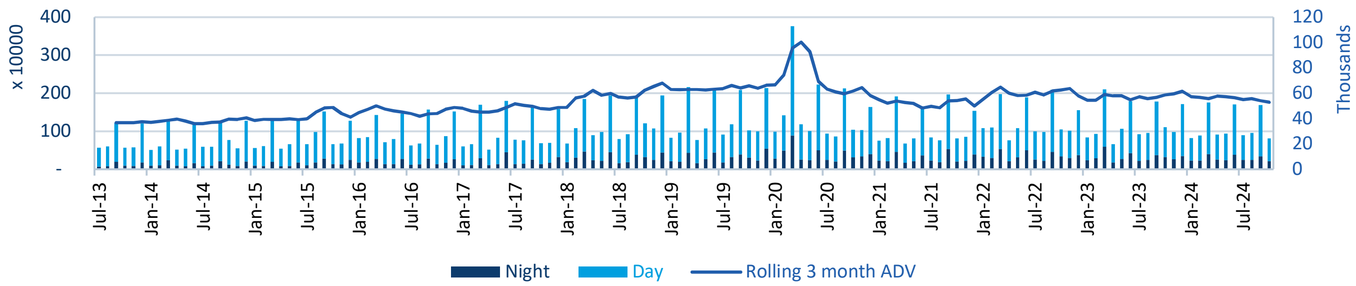
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

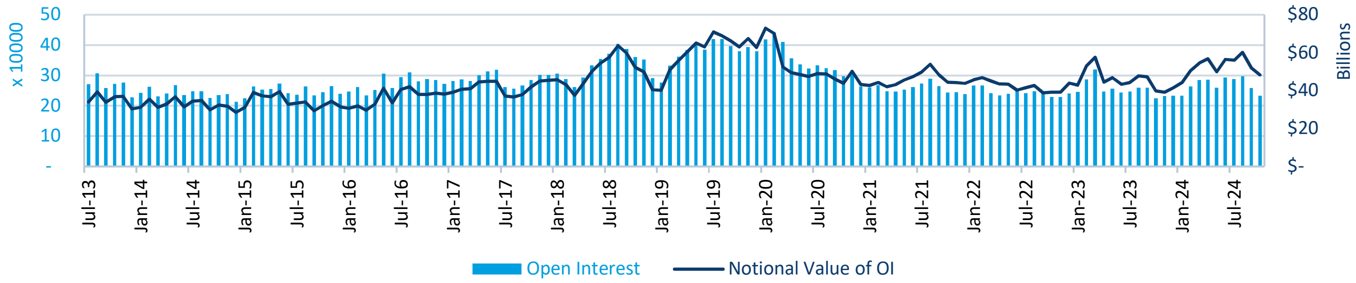
October 24

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

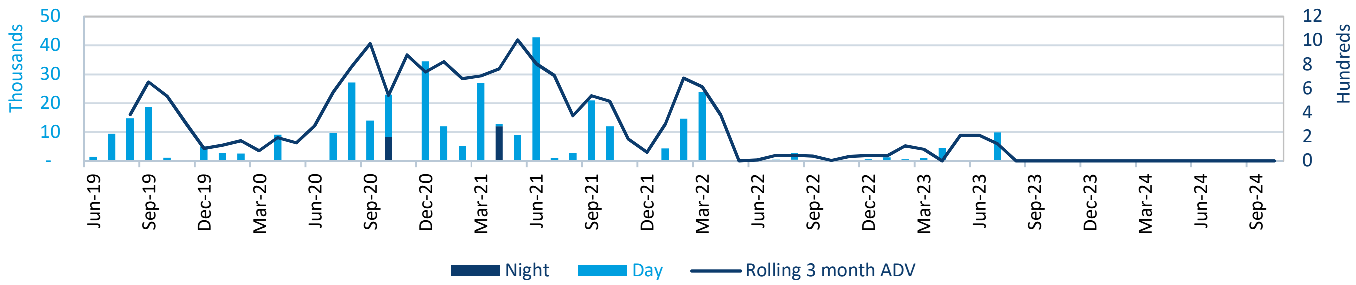
SPI 200 (AP) Futures Volume by Session and ADV



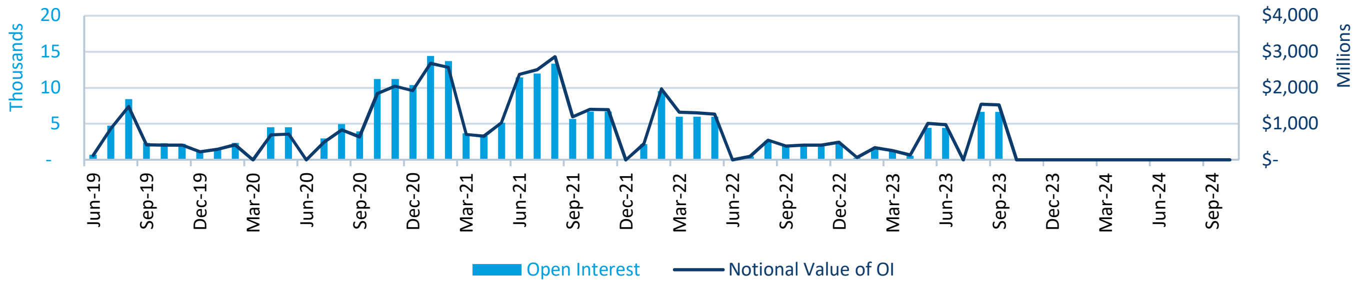
SPI 200 (AP) Futures Open Interest



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 24

Options - Top Classes by Volume

RANK	OCT 24	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	515,516	12.0%	270,124	190.8%	N/A	N/A	130.5%	-118	6,281
2	BHP	352,954	8.2%	178,517	197.7%	183,817,519	19.2%	62.6%	-12,712	-11,355
3	FMG	306,532	7.2%	88,377	346.8%	207,352,959	14.8%	117.1%	-3,882	-24,828
4	WDS	279,514	6.5%	126,320	221.3%	116,874,400	23.9%	94.5%	-4,284	-7,831
5	CBA	253,567	5.9%	98,791	256.7%	38,337,026	66.1%	60.5%	220	810
6	STO	192,588	4.5%	93,929	205.0%	184,627,347	10.4%	74.4%	-32,160	-8,389
7	WBC	172,481	4.0%	110,261	156.4%	101,707,101	17.0%	40.8%	4,256	-3,695
8	PLS	164,032	3.8%	238,834	68.7%	612,896,941	2.7%	99.5%	-37,428	-526
9	TLS	146,370	3.4%	151,119	96.9%	377,123,140	3.9%	15.3%	-6,069	-7,023
10	RIO	144,980	3.4%	48,925	296.3%	34,154,173	42.4%	87.3%	1,633	-2,674
11	EVN	143,094	3.3%	54,134	264.3%	192,591,177	7.4%	10.5%	-1,952	-4,660
12	NST	138,539	3.2%	59,377	233.3%	94,488,408	14.7%	68.2%	1,956	1,713
13	NAB	130,412	3.0%	87,809	148.5%	74,717,834	17.5%	77.6%	-2,199	90
14	CSL	116,964	2.7%	32,116	364.2%	12,062,290	97.0%	107.1%	3,489	1,082
15	S32	116,697	2.7%	71,084	164.2%	365,573,574	3.2%	62.4%	-14,829	-25,098
16	ANZ	114,007	2.7%	79,173	144.0%	84,387,649	13.5%	43.0%	-4,325	-7,561
17	MQG	105,692	2.5%	26,770	394.8%	11,722,725	90.2%	101.5%	532	-997
18	WOW	104,290	2.4%	63,241	164.9%	49,821,816	20.9%	159.7%	4,338	-6,937
19	TCL	100,722	2.4%	59,348	169.7%	90,115,243	11.2%	12.4%	-2,901	-2,875
20	RRL	100,433	2.3%	57,832	173.7%	133,167,597	7.5%	26.2%	-20,595	5,317
21	MGR	80,086	1.9%	29,747	269.2%	213,883,732	3.7%	2.2%	-2,107	-331
22	MPL	69,163	1.6%	31,027	222.9%	130,359,264	5.3%	0.9%	-8,112	-897
23	WES	68,435	1.6%	35,361	193.5%	26,002,090	26.3%	73.2%	-2,347	-5,623
24	WHC	63,787	1.5%	147,525	43.2%	138,727,189	4.6%	59.2%	-10,136	-5,736
25	MIN	57,570	1.3%	25,500	225.8%	62,046,761	9.3%	56.1%	319	-1,254
26	LYC	52,955	1.2%	35,526	149.1%	52,532,763	10.1%	273.9%	-2,349	-164
27	BPT	50,859	1.2%	34,914	145.7%	162,318,345	3.1%	119.7%	-6,485	-5,010
28	ZIP	47,565	1.1%	12,634	376.5%	288,009,327	1.7%	4.8%	-11,062	-1,053
29	GPT	46,355	1.1%	17,224	269.1%	123,090,307	3.8%	1.6%	-591	360
30	QBE	44,323	1.0%	30,114	147.2%	75,333,398	5.9%	33.4%	-1,408	-184
	Market*	4,280,482	100.0%	2,395,653	178.7%	4,237,842,095	10.1%	69.5%	-171,308	-119,048

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

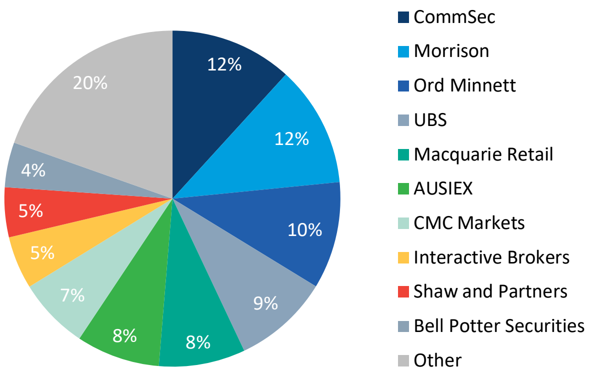
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

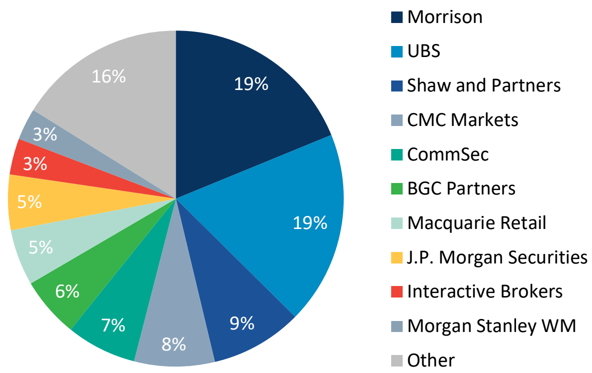
October 24

Options Market Share by Volume and Value Traded

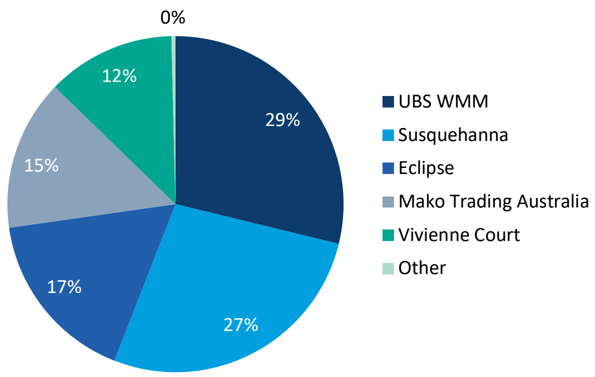
Top 10 Brokers by Volume



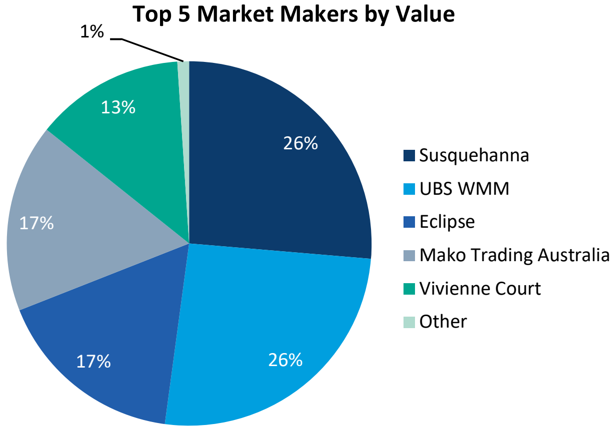
Top 10 Brokers by Value



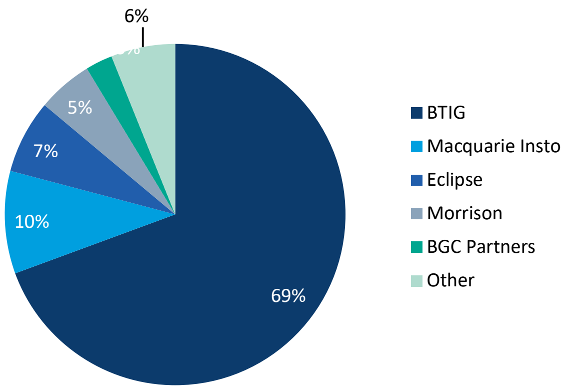
Top 5 Market Makers by Volume



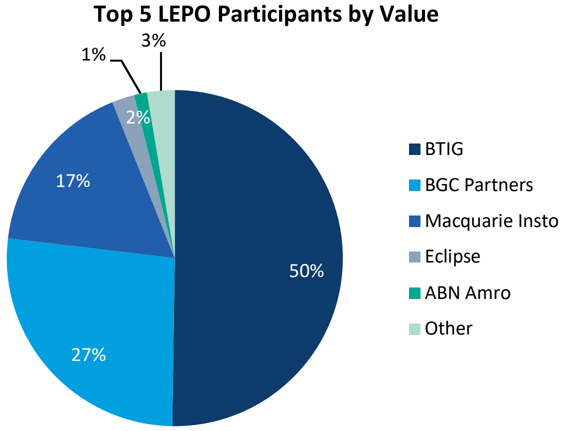
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



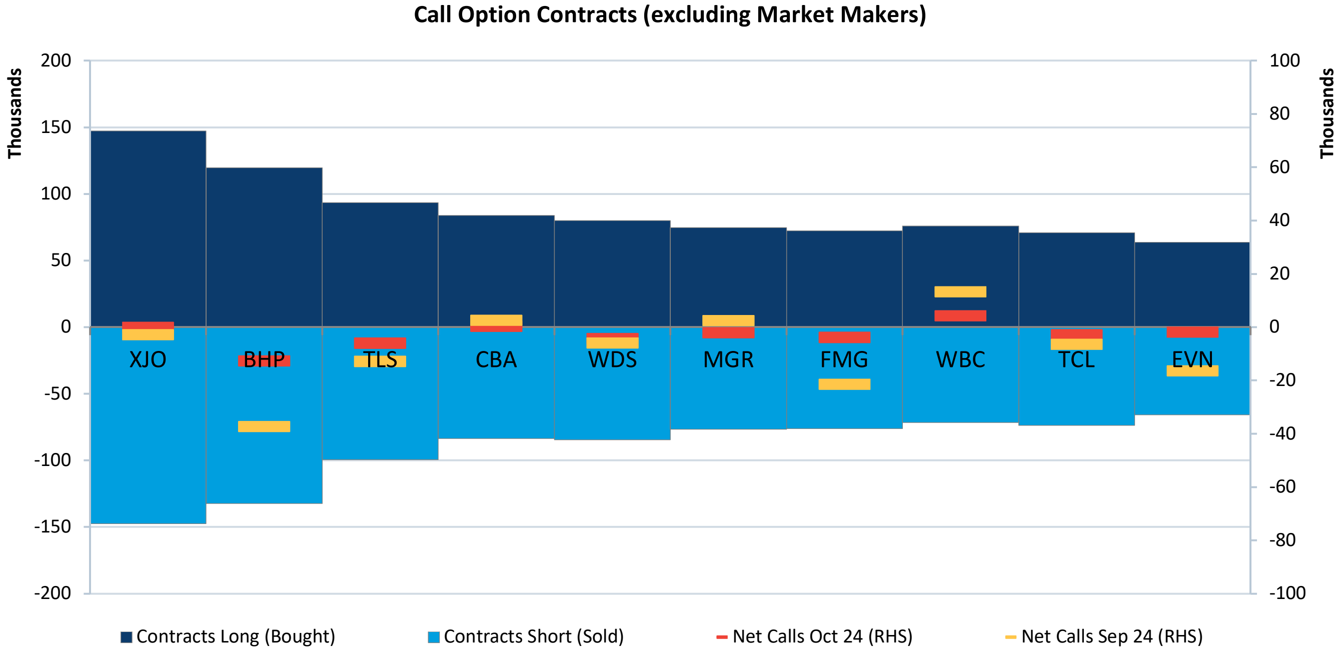
NOTE: The above charts include contracts traded in both Single Stock and Index options

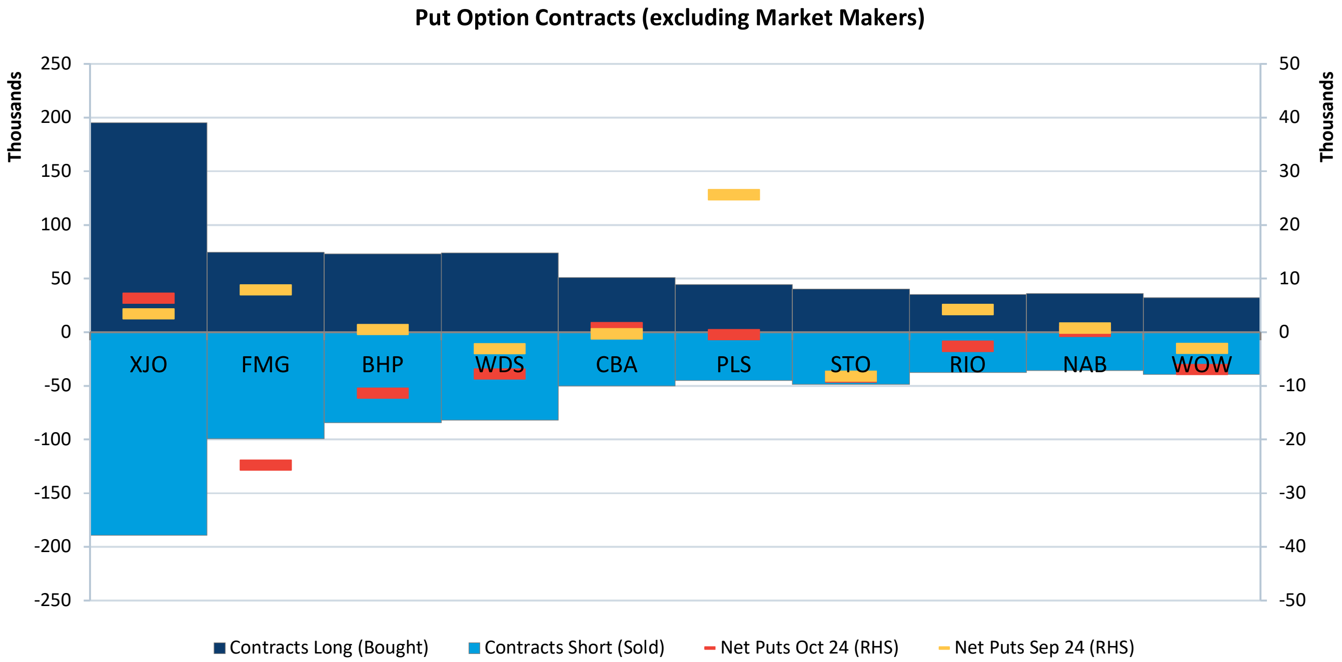
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

October 24

Top 10 Call and Put Option Contracts



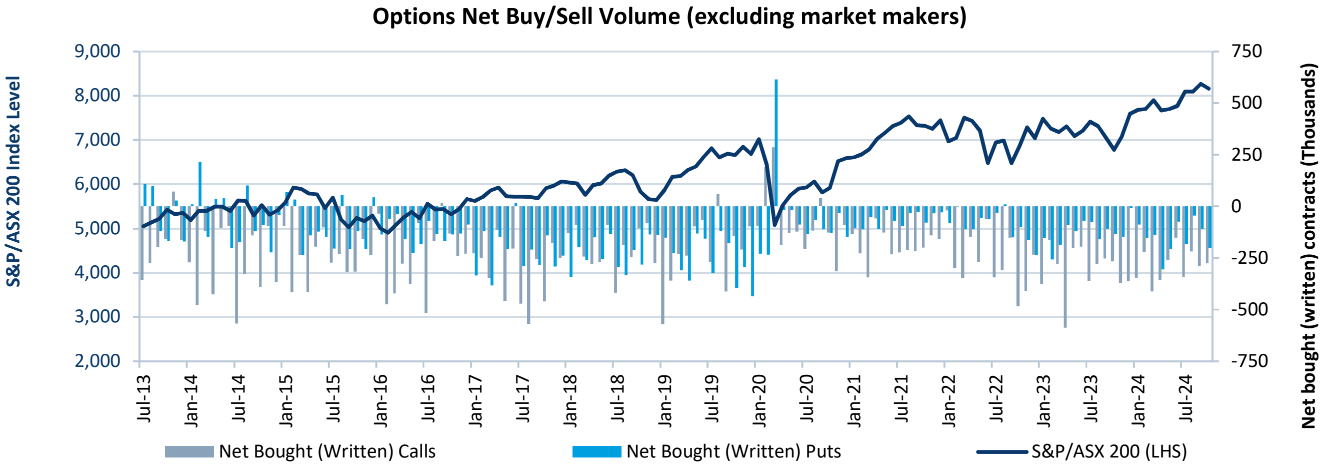


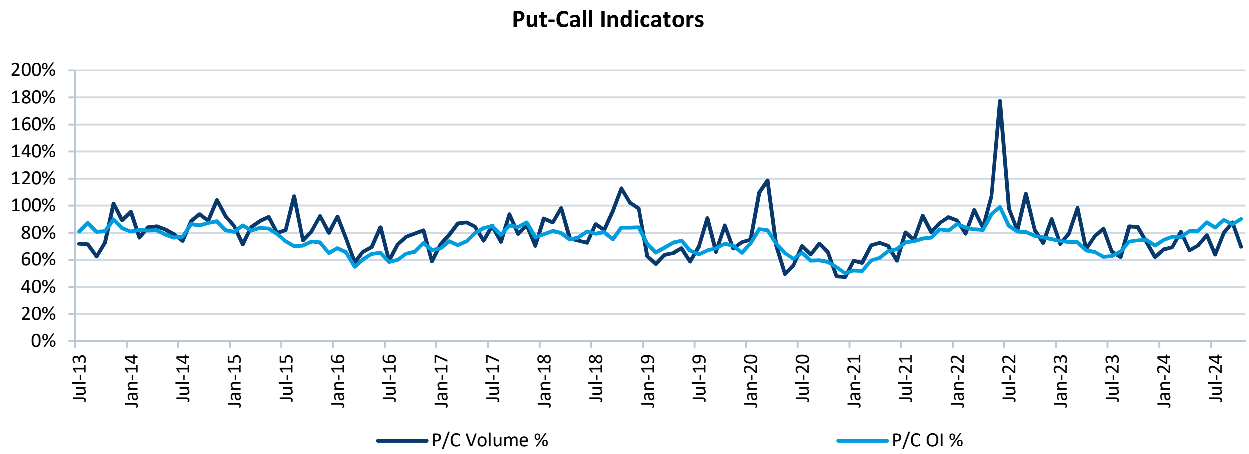
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

October 24

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





ASX EQUITY DERIVATIVES

October 24

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-24	3,233,788	2,255,077	5,488,865	4,958,318	15,031	515,116	400
Sep-24	3,177,541	2,784,887	5,962,428	5,429,264	4,201	528,513	450
Variance	1.8%	-19.0%	-7.9%	-8.7%	257.8%	-2.5%	-11.1%
Oct-23	2,793,421	2,358,177	5,151,598	4,578,733	6,286	564,073	2,506
Variance	15.8%	-4.4%	6.5%	8.3%	139.1%	-8.7%	-84.0%
Cal Yr to date	33,207,019	24,392,367	57,599,386	51,728,134	122,485	5,738,200	10,567
Fin Yr to date	13,706,407	10,271,059	23,977,466	21,612,574	43,448	2,318,184	3,260

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-24	708.2	381.0	1,089.3	526.6	92.0	437.4	33.3
Sep-24	797.9	491.4	1,289.2	796.5	10.6	445.8	36.4
Variance	-11.2%	-22.5%	-15.5%	-33.9%	766.0%	-1.9%	-8.4%
Oct-23	495.5	686.5	1,182.0	478.6	52.7	474.6	176.1
Variance	42.9%	-44.5%	-7.8%	10.0%	74.4%	-7.8%	-81.1%
Cal Yr to date	7,253.5	4,390.8	11,644.4	5,709.3	500.1	4,614.7	820.2
Fin Yr to date	3,027.4	1,861.0	4,888.5	2,560.3	200.3	1,869.7	258.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-24	1,833,296	1,653,448	3,486,744	3,210,182	6,437	270,124	0
Sep-24	1,793,423	1,549,624	3,343,048	3,082,539	1,268	259,240	0
Variance	2.2%	6.7%	4.3%	4.1%	407.6%	4.2%	N/A
Oct-23	1,843,657	1,374,842	3,218,500	2,927,291	6,550	284,655	3
Variance	-0.6%	20.3%	8.3%	9.7%	-1.7%	-5.1%	-100.0%
Cal Yr to date	18,655,197	15,465,117	34,120,316	31,152,707	54,849	2,912,156	598
Fin Yr to date	7,449,994	6,516,768	13,966,764	12,813,262	19,501	1,133,998	0

DISCLAIMER

MORE INFORMATION

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