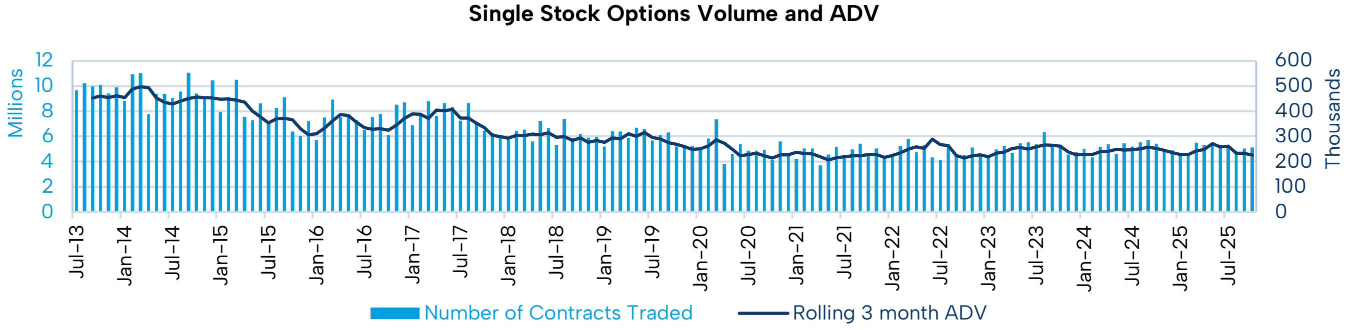
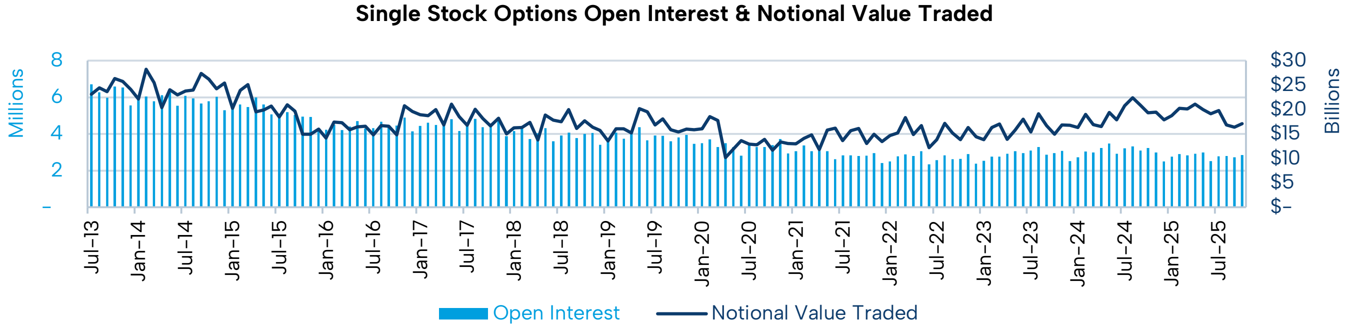
ASX EQUITY DERIVATIVES

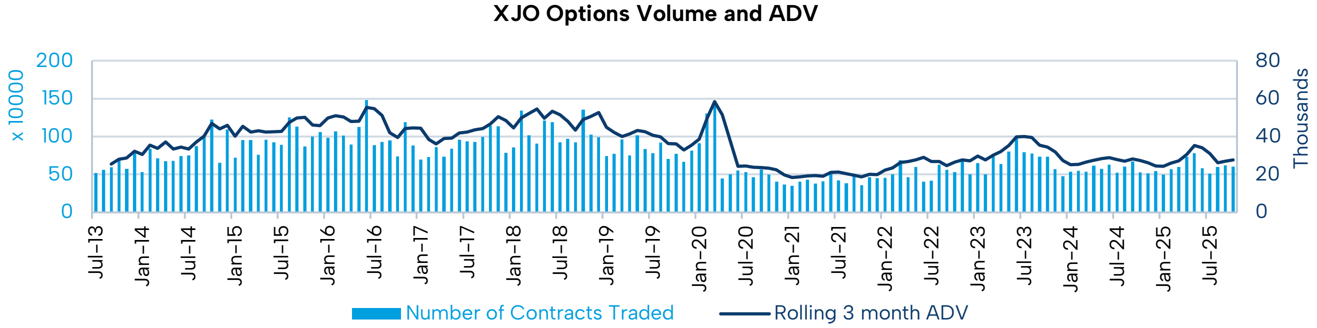
Options and Futures Statistics

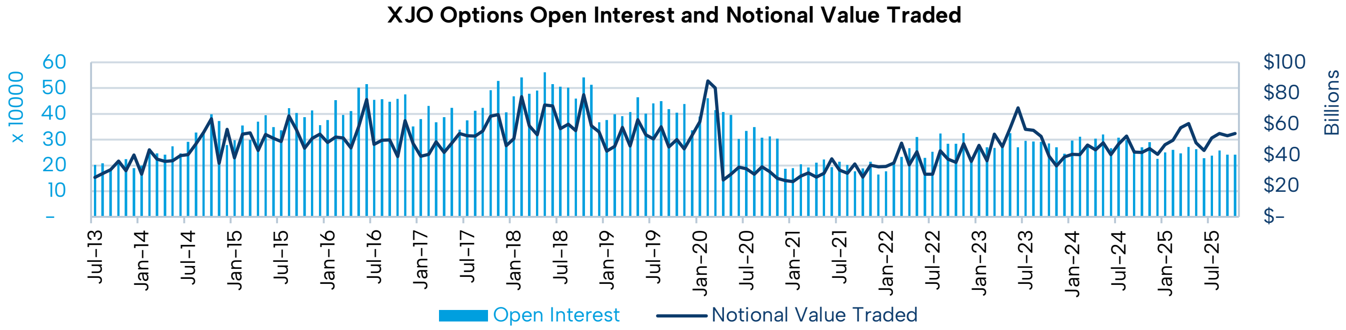
October 25

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

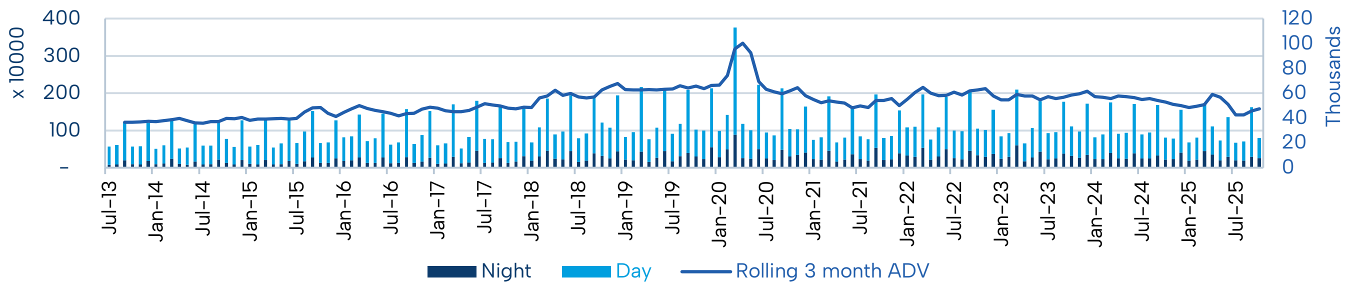
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

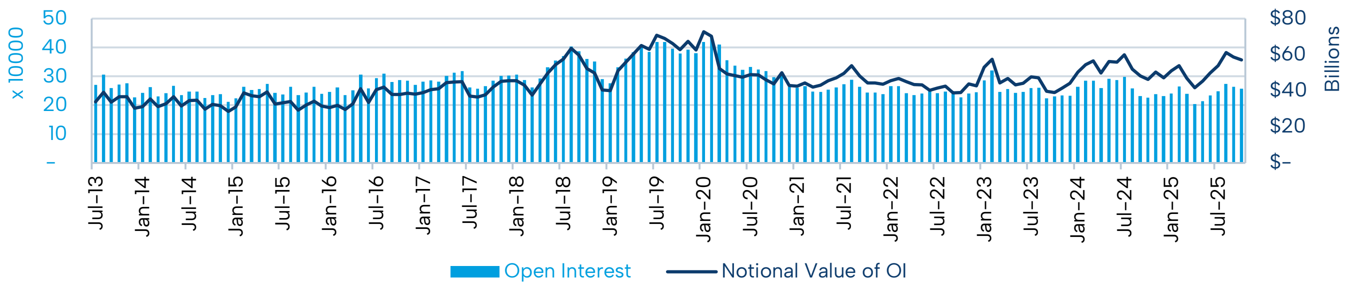
October 25

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

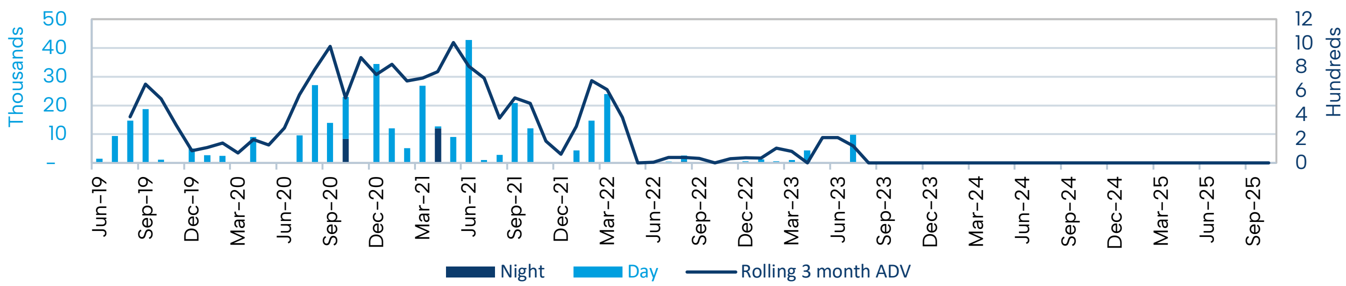
SPI 200 (AP) Futures Volume by Session and ADV



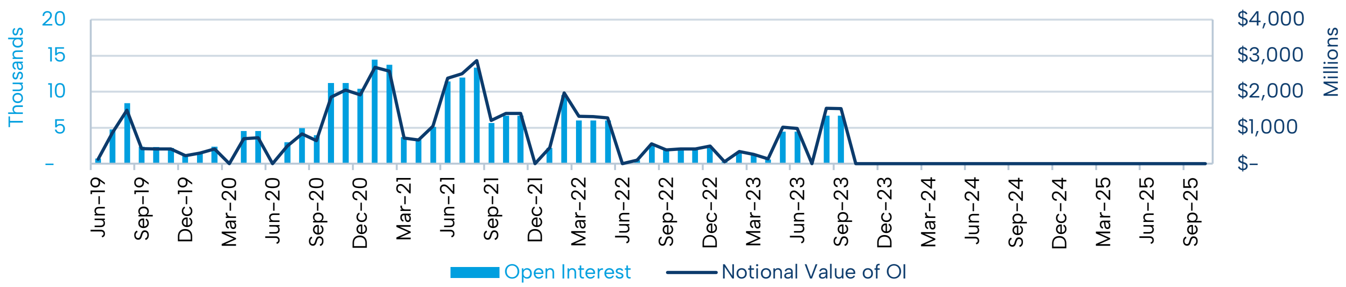
SPI 200 (AP) Futures Open Interest



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 25

Options – Top Classes by Volume

RANK	OCT 25	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	607,263	13.4%	240,883	252.1%	N/A	N/A	109.1%	6,666	11,465
2	BHP	356,443	7.9%	159,891	222.9%	189,978,941	18.8%	40.2%	-1,589	-1,670
3	PLS	237,292	5.2%	106,613	222.6%	684,334,610	3.5%	34.4%	-38,718	1,536
4	ANZ	236,967	5.2%	85,292	277.8%	114,916,350	20.6%	64.3%	-1,774	-2,050
5	WOW	218,519	4.8%	69,276	315.4%	87,258,848	25.0%	205.8%	-4,740	-1,686
6	S32	212,541	4.7%	103,173	206.0%	537,981,094	4.0%	56.1%	-33,571	-12,156
7	SIG	200,811	4.4%	169,987	118.1%	355,556,593	5.6%	62.2%	-22,929	-1,896
8	FMG	181,819	4.0%	61,049	297.8%	144,691,729	12.6%	81.3%	-30	10,095
9	NAB	173,985	3.8%	73,986	235.2%	84,442,580	20.6%	39.3%	-2,540	-2,103
10	WDS	170,155	3.8%	89,445	190.2%	99,649,998	17.1%	98.4%	-14,022	-3,272
11	STO	168,291	3.7%	92,941	181.1%	252,838,356	6.7%	245.9%	-11,335	-3,531
12	CBA	166,617	3.7%	63,687	261.6%	38,348,213	43.4%	72.2%	-2,196	-55
13	NST	164,076	3.6%	54,958	298.5%	157,514,201	10.4%	68.0%	-1,998	3,620
14	WBC	158,794	3.5%	82,753	191.9%	89,537,440	17.7%	68.2%	1,921	-1,696
15	TLS	138,252	3.1%	134,780	102.6%	461,628,070	3.0%	10.4%	1,090	-7,347
16	RIO	125,124	2.8%	38,708	323.3%	30,051,934	41.6%	78.0%	-954	2,462
17	CSL	112,503	2.5%	27,619	407.3%	30,042,413	37.4%	86.5%	770	448
18	SCG	103,835	2.3%	38,462	270.0%	173,710,590	6.0%	0.2%	430	-168
19	TCL	80,007	1.8%	45,555	175.6%	98,621,566	8.1%	12.2%	-41	-362
20	ZIP	76,682	1.7%	69,688	110.0%	321,568,438	2.4%	65.7%	-9,728	-25,189
21	EVN	76,284	1.7%	32,658	233.6%	198,506,212	3.8%	37.9%	-10,443	-6,326
22	LYC	71,726	1.6%	26,855	267.1%	201,416,134	3.6%	59.7%	3,208	3,099
23	PDN	70,053	1.5%	37,597	186.3%	95,519,212	7.3%	42.2%	-6,140	-5,399
24	TLC	64,370	1.4%	18,774	342.9%	74,518,292	8.6%	1.9%	235	-415
25	WES	62,729	1.4%	32,428	193.4%	32,226,965	19.5%	67.0%	-1,585	-4,375
26	BXB	62,621	1.4%	27,380	228.7%	61,523,113	10.2%	83.4%	-383	1,953
27	IGO	61,594	1.4%	29,886	206.1%	92,002,099	6.7%	42.8%	-1,428	250
28	WHC	59,553	1.3%	60,271	98.8%	103,746,701	5.7%	46.5%	-16,464	-5,259
29	MGR	56,311	1.2%	63,898	88.1%	261,447,545	2.2%	4.4%	-3,089	1,190
30	AZJ	53,946	1.2%	33,106	162.9%	133,389,912	4.0%	13.7%	-8,319	1,651
	Market*	**4,529,163**	**100.0%**	**2,171,599**	**208.6%**	**5,206,968,149**	**8.7%**	**60.1%**	**-179,696**	**-47,186**

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

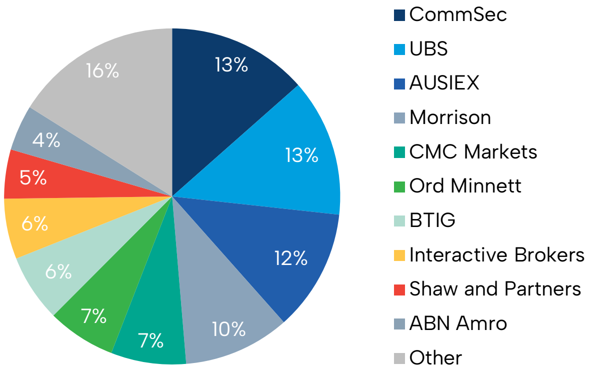
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

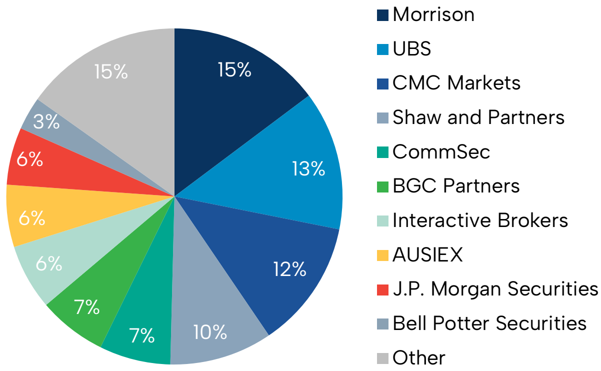
October 25

Options Market Share by Volume and Value Traded

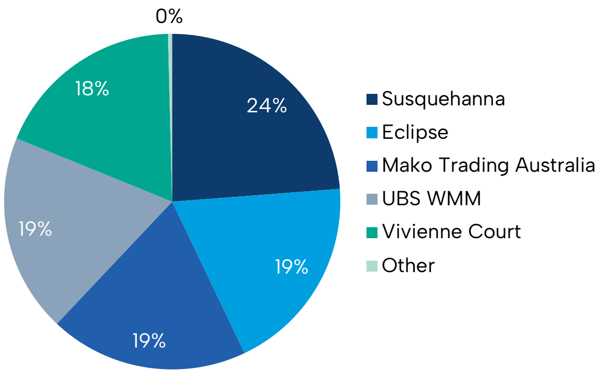
Top 10 Brokers by Volume



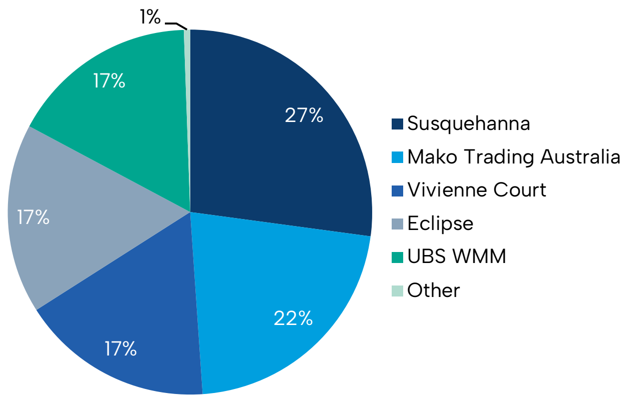
Top 10 Brokers by Value



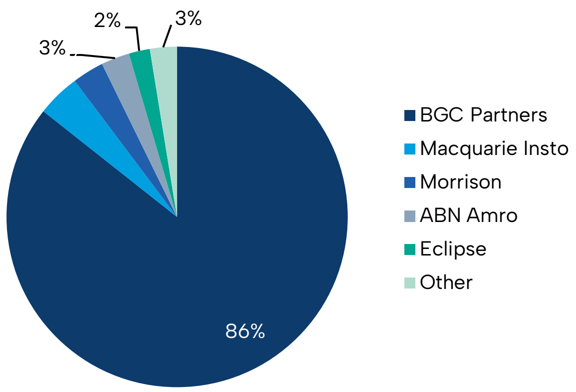
Top 5 Market Makers by Volume



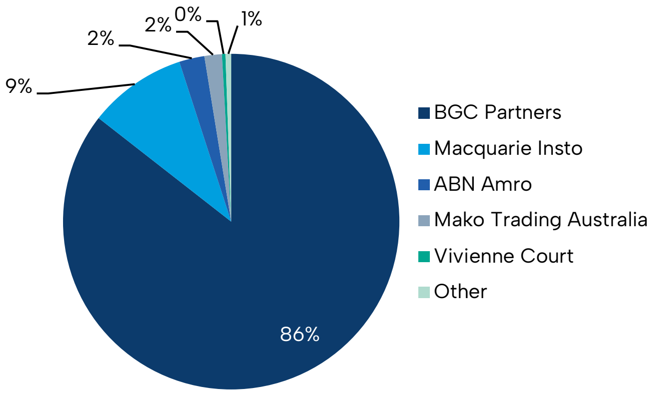
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



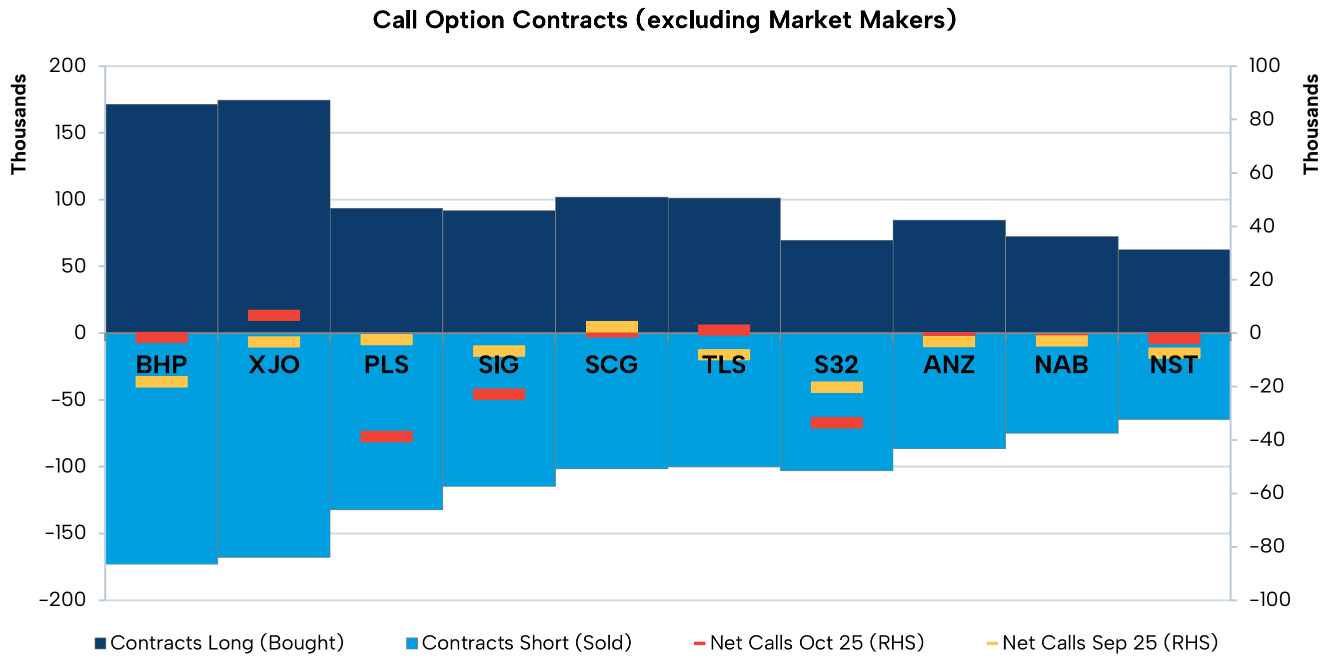
NOTE: The above charts include contracts traded in both Single Stock and Index options

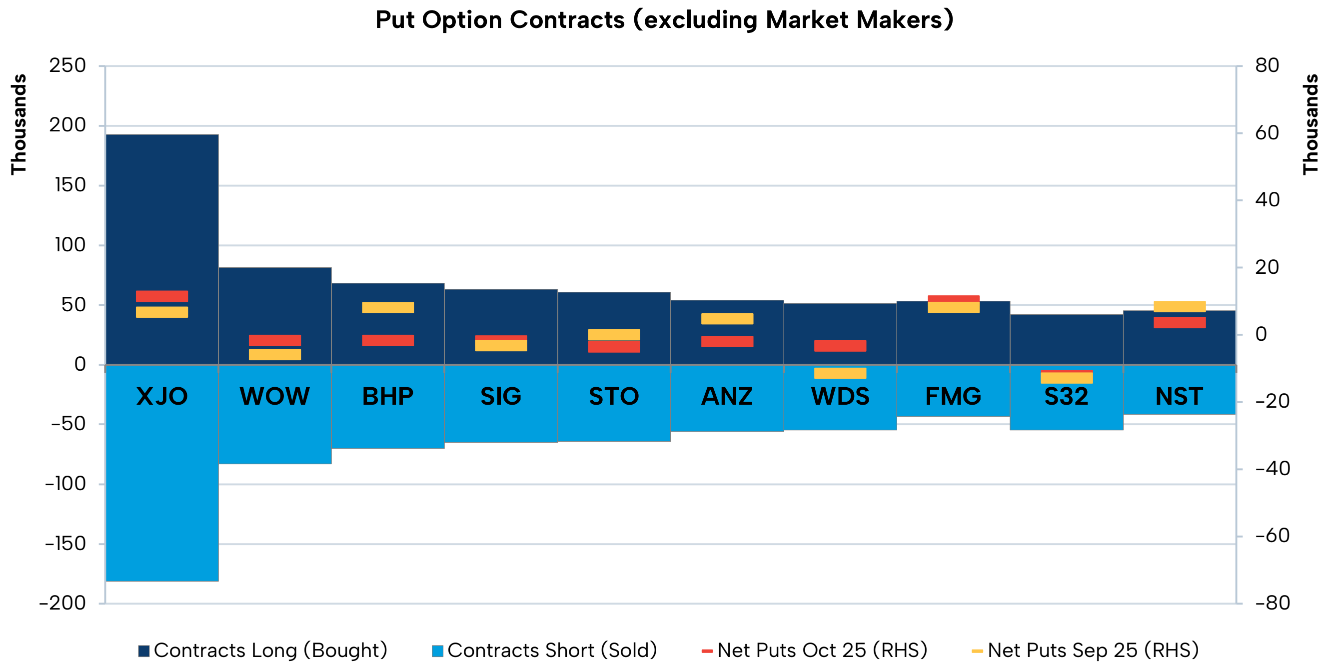
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

October 25

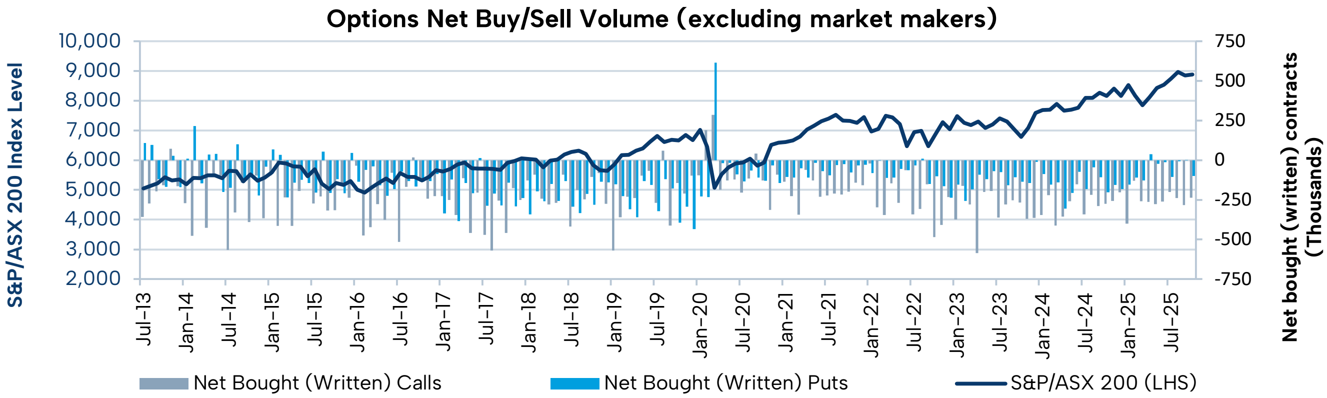
Top 10 Call and Put Option Contracts

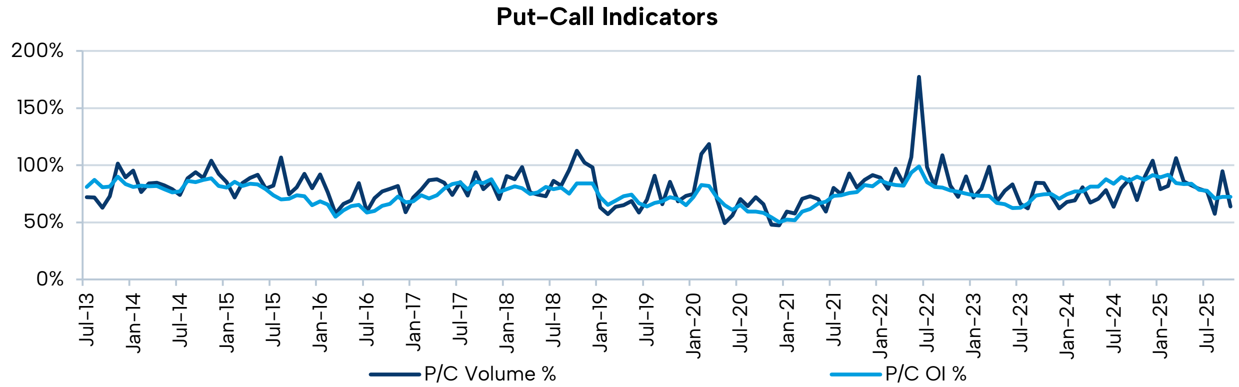


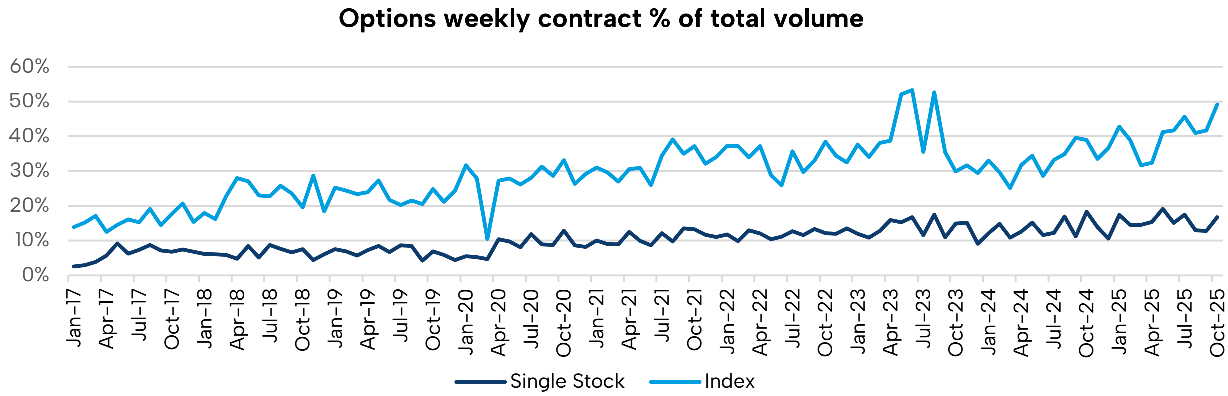


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

S&P/ASX 200 Volatility Index, Net Buy/Sell, Put-Call Indicators and Weekly Contract Market share







ASX EQUITY DERIVATIVES

October 25

Options – Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-25	3,594,484	2,302,870	5,897,354	5,263,734	26,357	606,738	525
Sep-25	2,944,387	2,786,449	5,730,836	5,120,791	7,496	601,099	1,450
Variance	22.1%	-17.4%	2.9%	2.8%	251.6%	0.9%	-63.8%
Oct-24	3,233,788	2,255,077	5,488,865	4,958,318	15,031	515,116	400
Variance	11.2%	2.1%	7.4%	6.2%	75.4%	17.8%	31.3%
Cal Yr to date	32,009,974	25,628,341	57,638,315	51,277,138	153,905	6,191,688	15,584
Fin Yr to date	13,123,636	9,455,974	22,579,610	20,056,491	93,780	2,425,114	4,225

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-25	820.9	494.7	1,315.6	657.7	153.0	457.5	47.3
Sep-25	743.9	724.0	1,468.0	735.6	13.8	590.8	127.8
Variance	10.3%	-31.7%	-10.4%	-10.6%	1012.9%	-22.6%	-63.0%
Oct-24	708.2	381.0	1,089.3	526.6	92.0	437.4	33.3
Variance	15.9%	29.8%	20.8%	24.9%	66.4%	4.6%	42.1%
Cal Yr to date	8,033.6	6,585.9	14,619.5	6,769.8	600.7	5,937.8	1,311.2
Fin Yr to date	3,435.6	2,164.4	5,600.0	2,628.7	394.0	2,202.9	374.3

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-25	1,794,466	1,295,470	3,089,936	2,839,515	9,537	240,633	250
Sep-25	1,718,110	1,241,471	2,959,581	2,713,277	4,530	241,224	550
Variance	4.4%	4.3%	4.4%	4.7%	110.5%	-0.2%	-54.5%
Oct-24	1,833,296	1,653,448	3,486,744	3,210,182	6,437	270,124	0
Variance	-2.1%	-21.7%	-11.4%	-11.5%	48.2%	-10.9%	N/A
Cal Yr to date	16,930,070	13,583,005	30,513,076	27,954,281	62,782	2,491,440	4,566
Fin Yr to date	6,998,762	5,122,692	12,121,455	11,105,679	37,256	976,468	2,050

DISCLAIMER

MORE INFORMATION

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

Benjamin Hatava – Senior Analyst Equity Derivatives
Phone: +61 2 9227 0061
Email: Benjamin.Hatava@asx.com.au

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