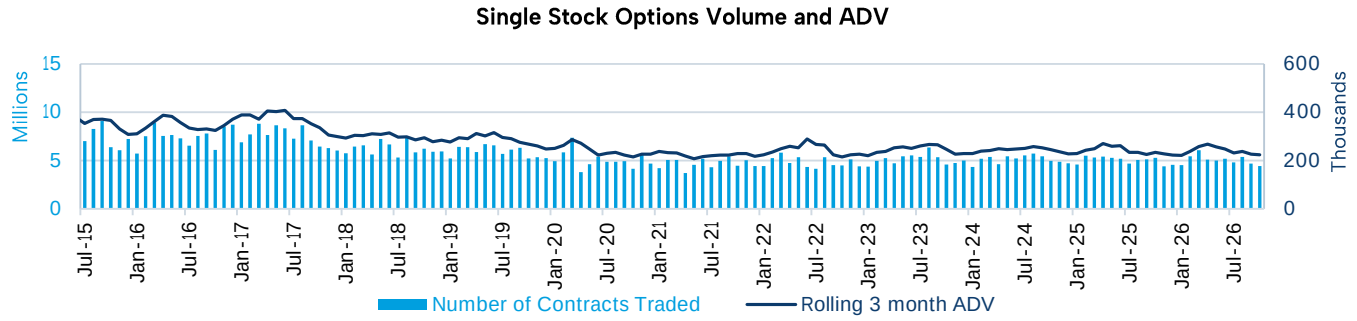
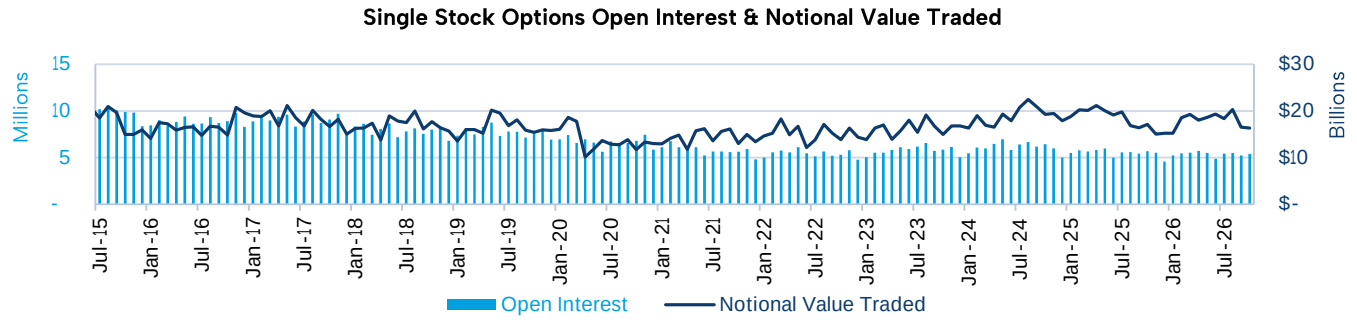
ASX EQUITY DERIVATIVES

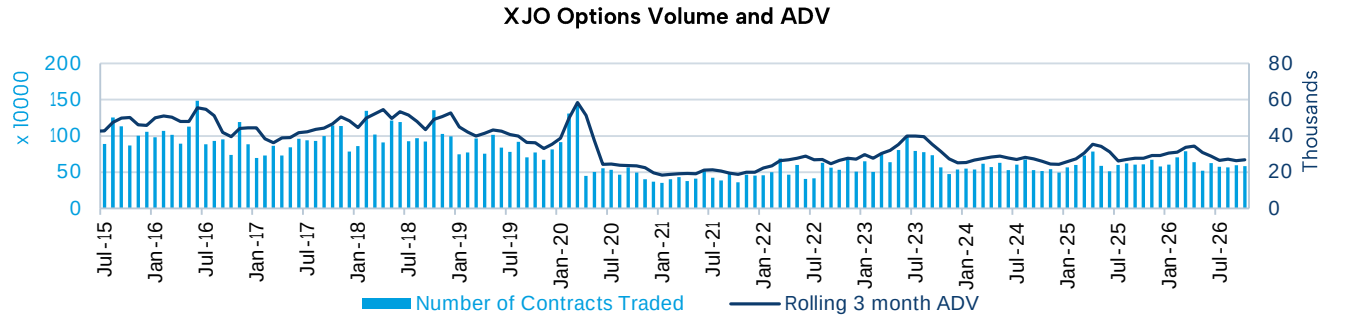
Options and Futures Statistics

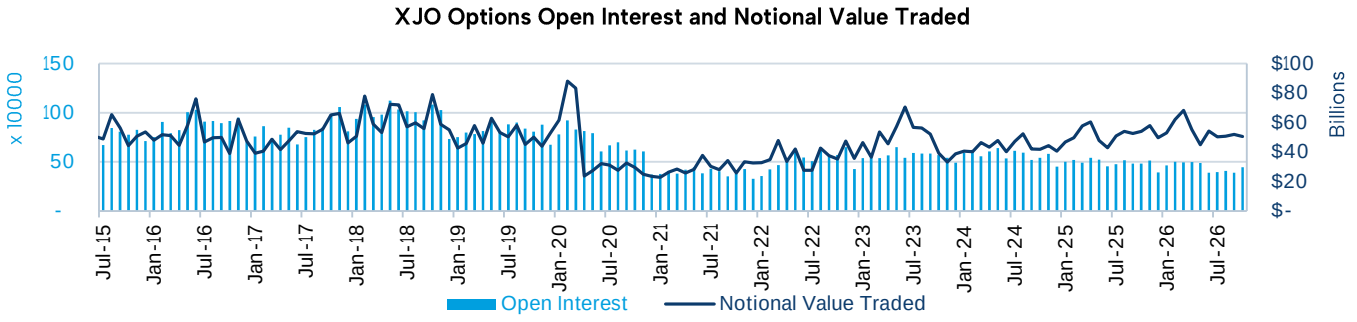
October 26

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

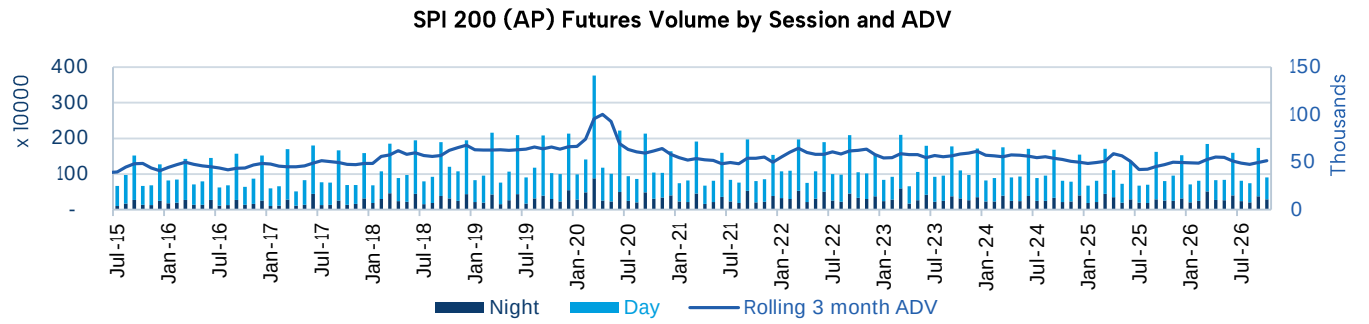
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

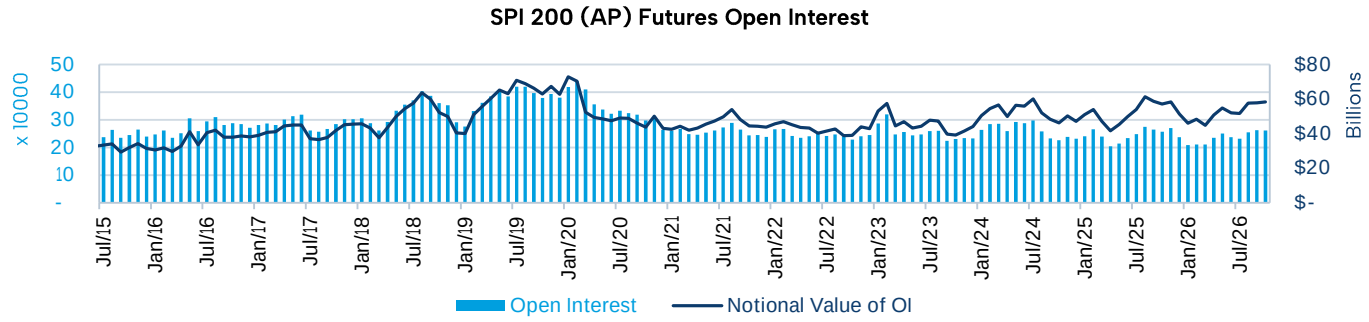
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

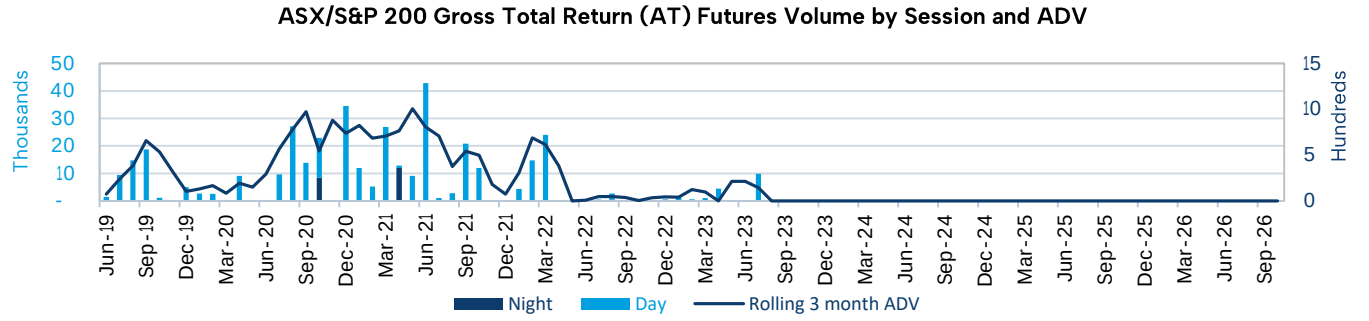
ASX EQUITY DERIVATIVES

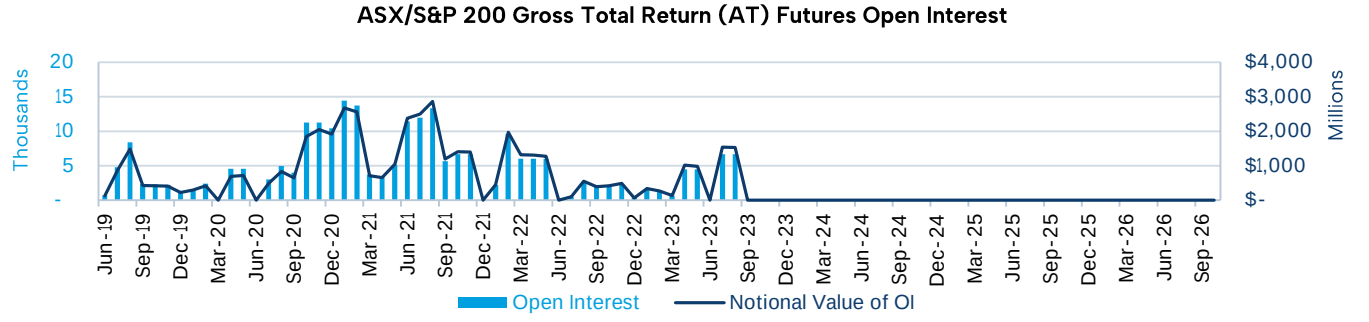
October 26

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 26

Options - Top Classes by Volume

RANK	OCT 26	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	581,685	14.8%	444,949	130.7%	N/A	NULL	142.2%	-1,291	16,278
2	BHP	306,680	7.8%	267,144	114.8%	138,252,492	NULL	70.0%	4,092	-389
3	FMG	301,477	7.7%	203,686	148.0%	106,299,234	28.4%	144.0%	-8,987	2,989
4	PLS	211,339	5.4%	194,214	108.8%	351,946,620	6.0%	43.1%	6,358	-18,616
5	STO	204,514	5.2%	142,122	143.9%	156,934,062	13.0%	2.9%	-10,875	-3,075
6	TLS	203,606	5.2%	284,086	71.7%	450,730,170	4.5%	24.2%	-15,070	-15,505
7	WBC	175,481	4.5%	179,306	97.9%	95,554,998	18.4%	61.4%	2,364	2,125
8	NAB	161,222	4.1%	145,244	111.0%	110,311,326	14.6%	66.6%	-3,374	-1,986
9	CBA	148,744	3.8%	105,611	140.8%	54,995,634	27.0%	100.8%	-4,151	3,590
10	RIO	145,315	3.7%	77,594	187.3%	22,400,442	64.9%	167.5%	2,288	174
11	S32	141,306	3.6%	147,792	95.6%	241,385,616	5.9%	142.6%	-16,228	-7,412
12	ZIP	128,834	3.3%	141,846	90.8%	333,073,440	3.9%	247.3%	-13,075	-1,463
13	WDS	123,731	3.1%	123,977	99.8%	60,455,898	20.5%	32.9%	-11,056	-2,135
14	ANZ	119,372	3.0%	143,585	83.1%	90,035,010	13.3%	35.4%	-3,832	-3,065
15	SIG	116,924	3.0%	425,909	27.5%	447,536,268	2.6%	3.5%	9,471	367
16	CSL	104,398	2.7%	55,260	188.9%	19,633,122	53.2%	58.1%	91	5,481
17	PDN	72,694	1.8%	69,287	104.9%	25,159,968	28.9%	108.1%	38	-5,100
18	MQG	71,074	1.8%	26,789	265.3%	11,168,676	63.6%	102.6%	1,882	677
19	NST	70,937	1.8%	104,489	67.9%	70,851,096	10.0%	47.0%	-474	-98
20	LLC	67,755	1.7%	142,398	47.6%	92,530,908	7.3%	30.7%	-3,870	-4,395
21	EVN	61,470	1.6%	38,288	160.5%	108,985,068	5.6%	125.2%	-4,800	-2,432
22	QBE	54,903	1.4%	49,057	111.9%	91,824,264	6.0%	9.4%	-1,788	2,421
23	WOW	50,819	1.3%	52,736	96.4%	67,658,490	7.5%	70.2%	-712	-298
24	ILU	48,671	1.2%	59,058	82.4%	29,777,274	16.3%	131.6%	-10,199	-3,917
25	WES	47,769	1.2%	45,865	104.2%	51,774,696	9.2%	36.6%	-1,938	-674
26	TCL	44,545	1.1%	57,925	76.9%	98,508,042	4.5%	6.1%	-1,931	-118
27	LYC	43,837	1.1%	36,994	118.5%	95,885,694	4.6%	198.8%	1,088	-344
28	WHC	41,738	1.1%	154,023	27.1%	64,433,340	6.5%	97.4%	-8,608	-3,380
29	TLC	40,223	1.0%	23,989	167.7%	160,641,270	2.5%	4.3%	-4,188	1,301
30	RRL	39,462	1.0%	54,035	73.0%	57,661,488	6.8%	42.9%	2,203	-3,796
	Market*	3,930,525	100.0%	3,997,258	98.3%	3,706,404,606	10.6%	68.3%	-96,572	-42,795

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

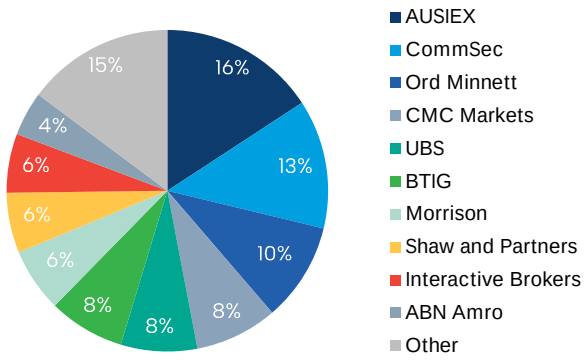
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

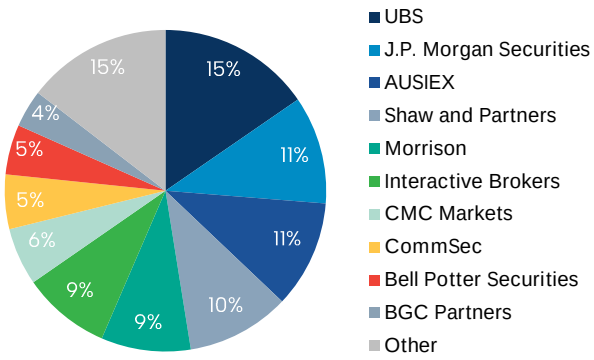
October 26

Options Market Share by Volume and Value Traded

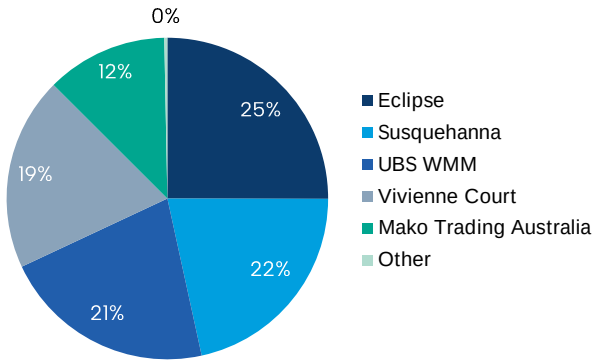
Top 10 Brokers by Volume



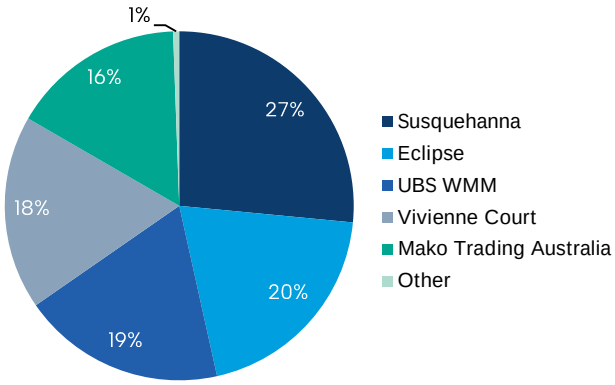
Top 10 Brokers by Value



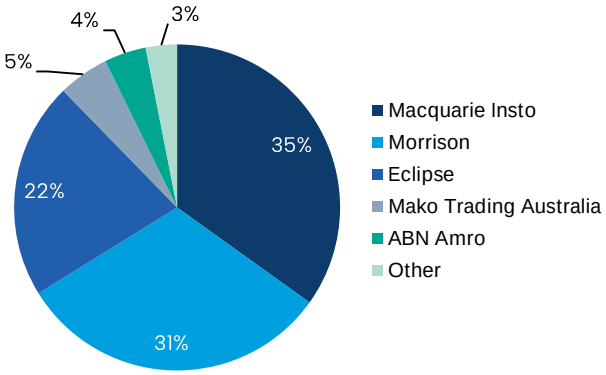
Top 5 Market Makers by Volume



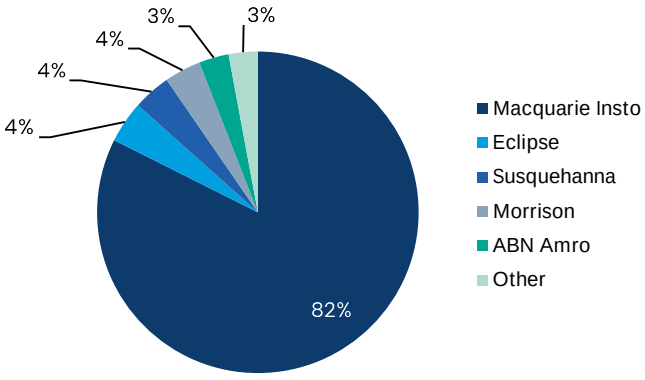
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



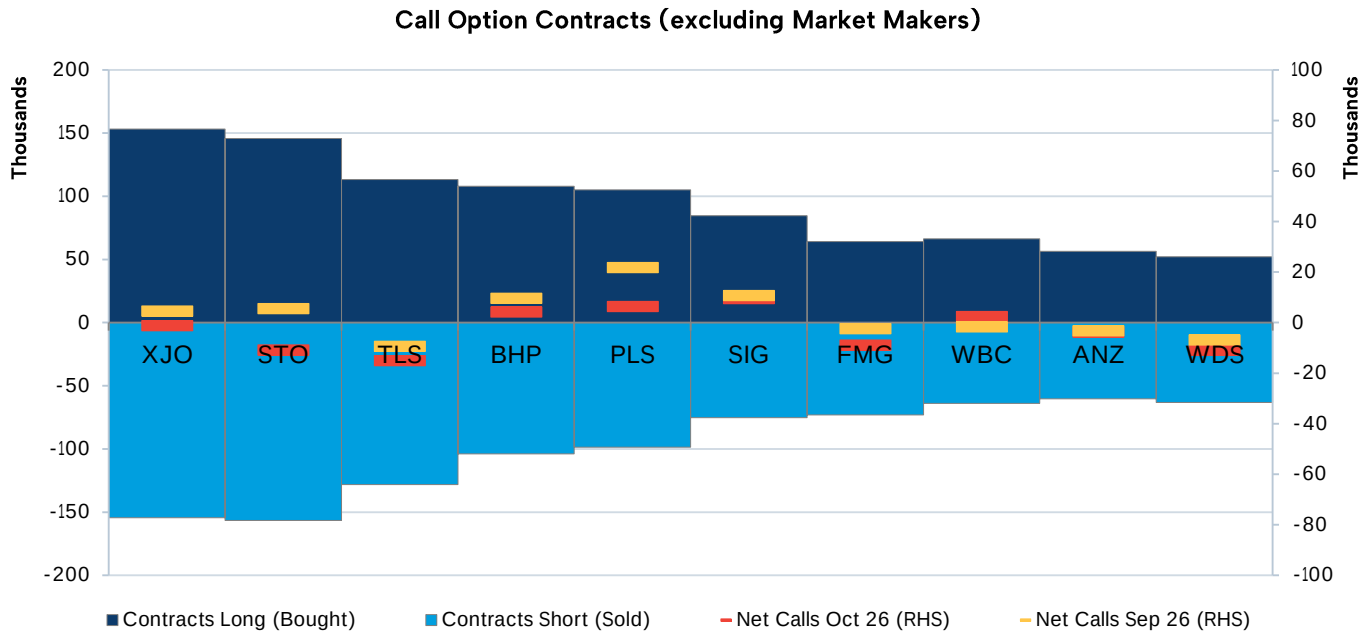
NOTE: The above charts include contracts traded in both Single Stock and Index options

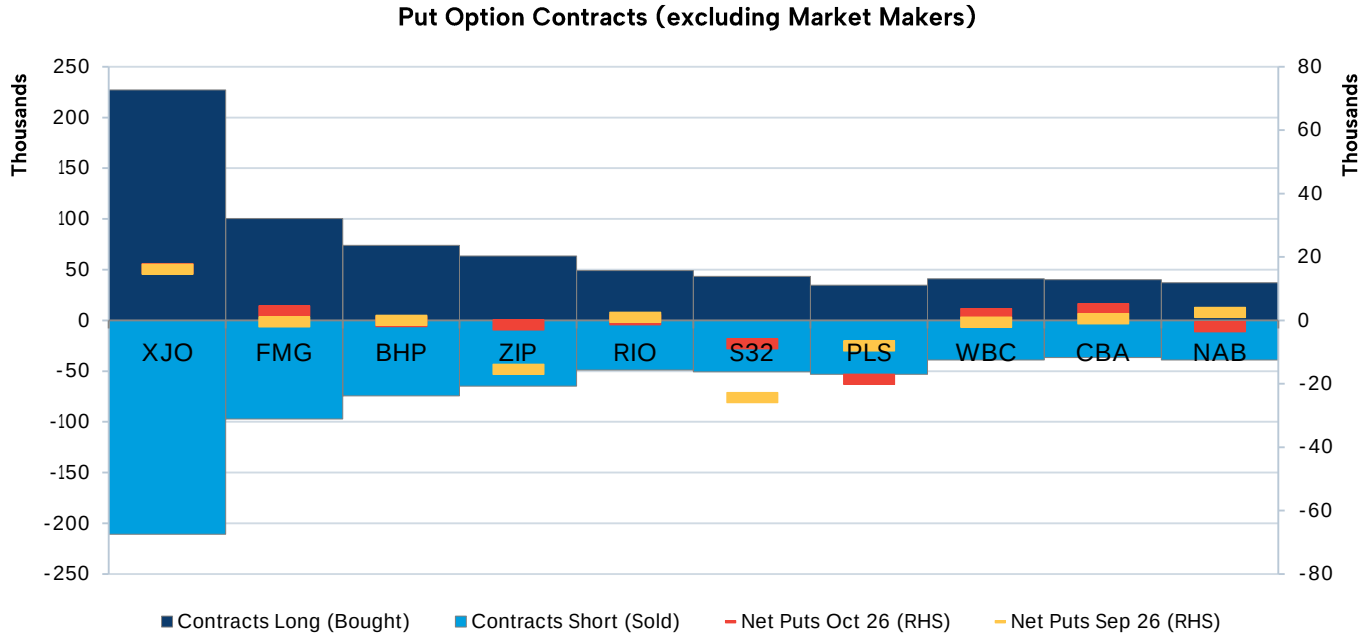
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

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Top 10 Call and Put Option Contracts





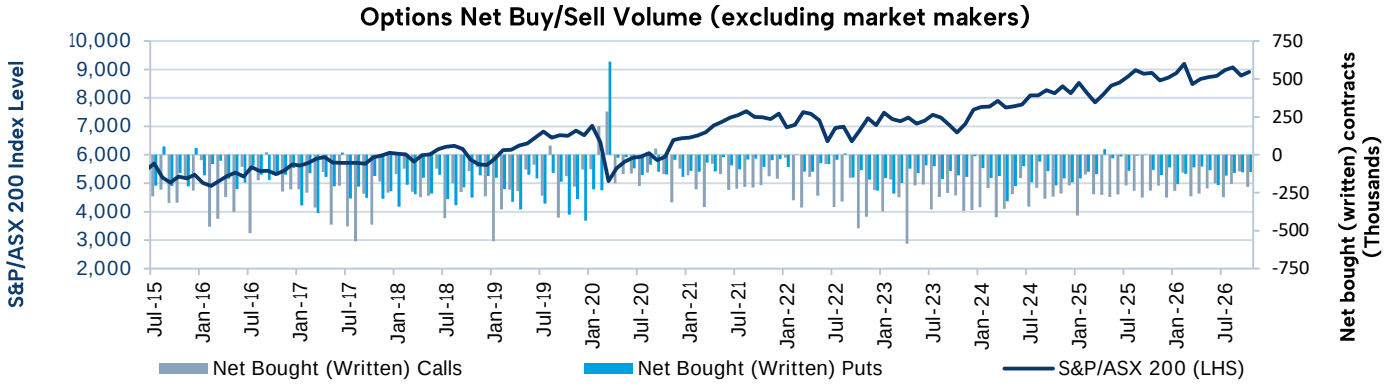
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

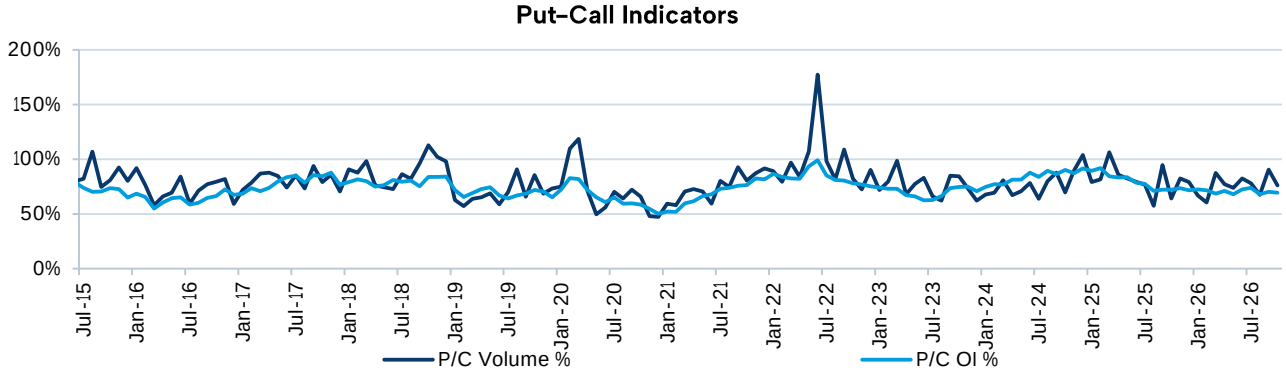
ASX EQUITY DERIVATIVES

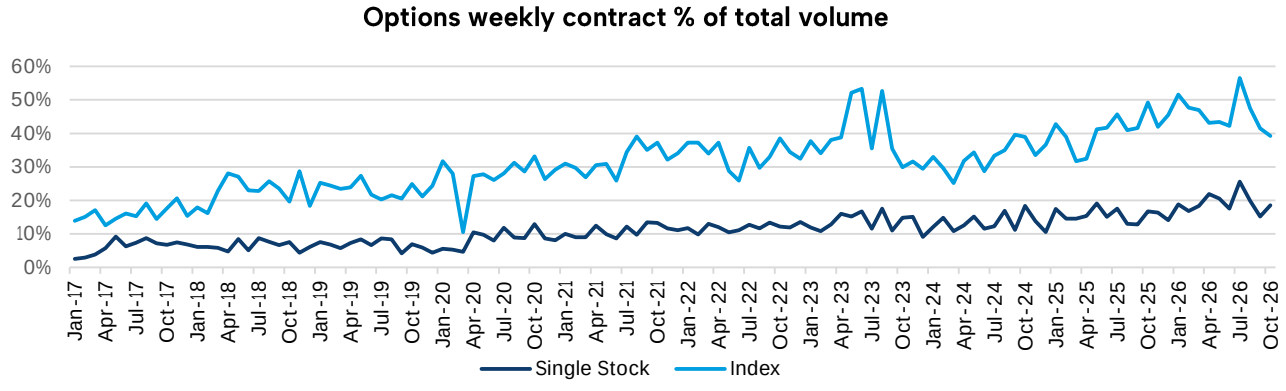
October 26

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









ASX EQUITY DERIVATIVES

October 26

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-26	2,846,657	2,165,188	5,011,845	4,417,264	12,896	581,685	0
Sep-26	2,777,367	2,515,302	5,292,669	4,687,814	9,202	594,853	800
Variance	2.5%	-13.9%	-5.3%	-5.8%	40.1%	-2.2%	-100.0%
Oct-25	3,594,484	2,302,870	5,897,354	5,263,734	26,357	606,738	525
Variance	-20.8%	-6.0%	-15.0%	-16.1%	-51.1%	-4.1%	-100.0%
Cal Yr to date	32,342,762	24,476,108	56,818,870	50,487,530	135,971	6,179,870	15,499
Fin Yr to date	12,180,889	9,422,919	21,603,808	19,236,479	49,839	2,313,340	4,150

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-26	555.0	622.5	1,177.5	620.1	33.3	524.2	0.0
Sep-26	618.1	665.1	1,283.2	680.4	10.4	521.2	71.2
Variance	-10.2%	-6.4%	-8.2%	-8.9%	220.4%	0.6%	-100.0%
Oct-25	820.9	494.7	1,315.6	657.7	153.0	457.5	47.3
Variance	-32.4%	25.8%	-10.5%	-5.7%	-78.3%	14.6%	-100.0%
Cal Yr to date	8,598.5	6,961.2	15,559.7	7,964.3	324.8	5,891.4	1,379.3
Fin Yr to date	2,924.5	2,205.0	5,129.5	2,706.9	121.2	1,924.1	377.3

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-26	3,451,391	2,392,461	5,843,852	5,394,762	4,141	444,949	0
Sep-26	3,308,667	2,325,409	5,634,076	5,240,062	3,539	390,475	0
Variance	4.3%	2.9%	3.7%	3.0%	17.0%	14.0%	N/A
Oct-25	3,588,932	2,590,941	6,179,873	5,679,031	19,075	481,267	500
Variance	-3.8%	-7.7%	-5.4%	-5.0%	-78.3%	-7.5%	-100.0%
Cal Yr to date	34,207,173	24,132,072	58,339,245	53,773,703	90,166	4,469,650	5,726
Fin Yr to date	13,622,209	9,584,200	23,206,409	21,550,393	17,942	1,637,074	1,000

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