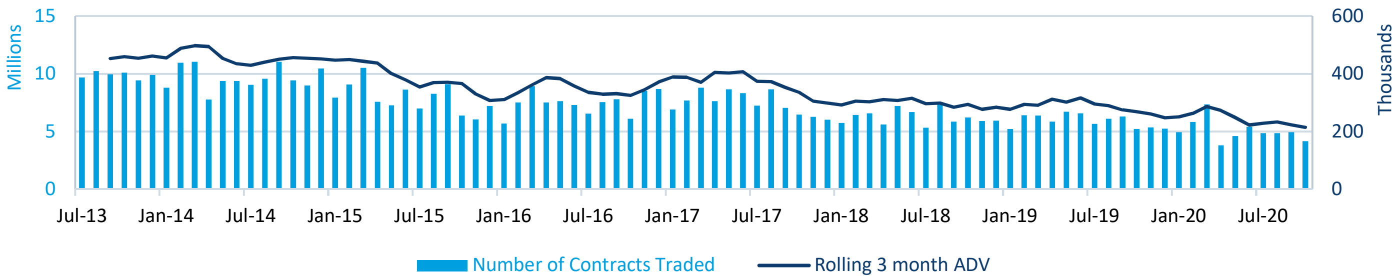
ASX EQUITY DERIVATIVES

Options and Futures Statistics

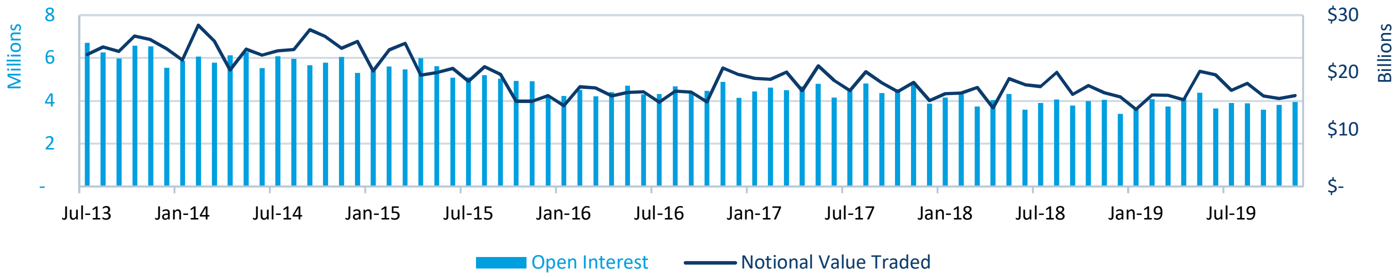
October 20

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

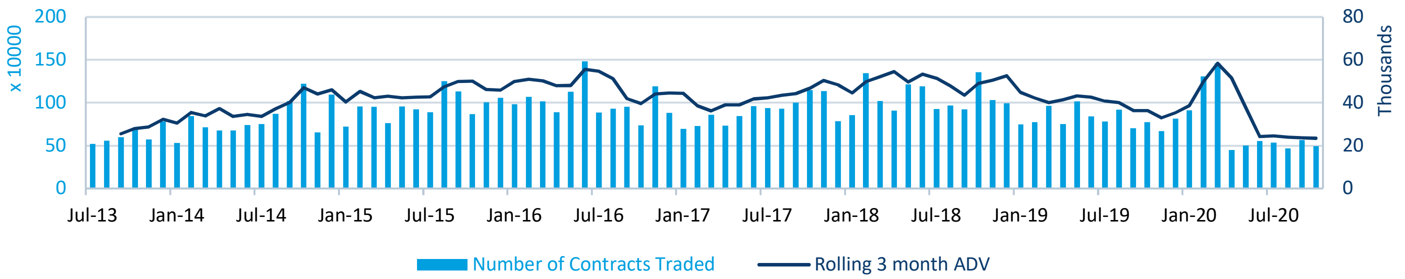
Single Stock Options Volume and ADV



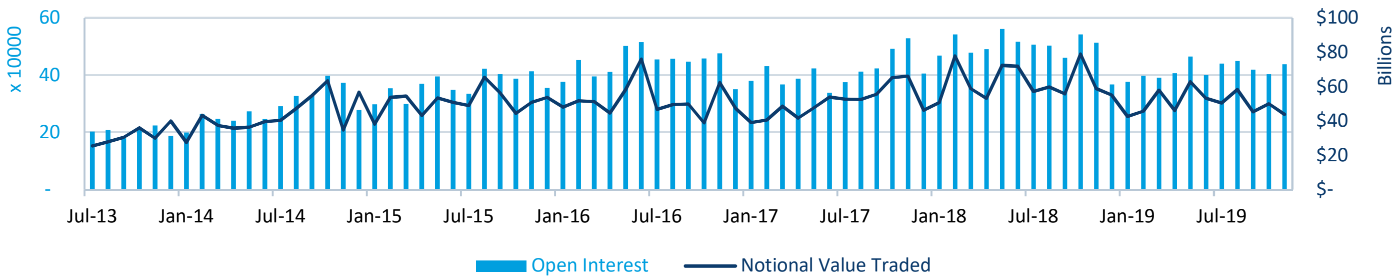
Single Stock Options Open Interest & Notional Value Traded



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

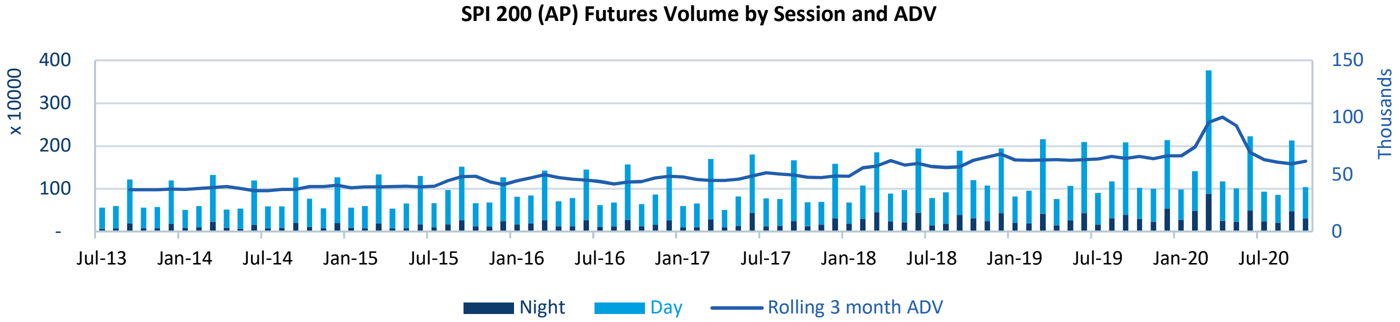
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

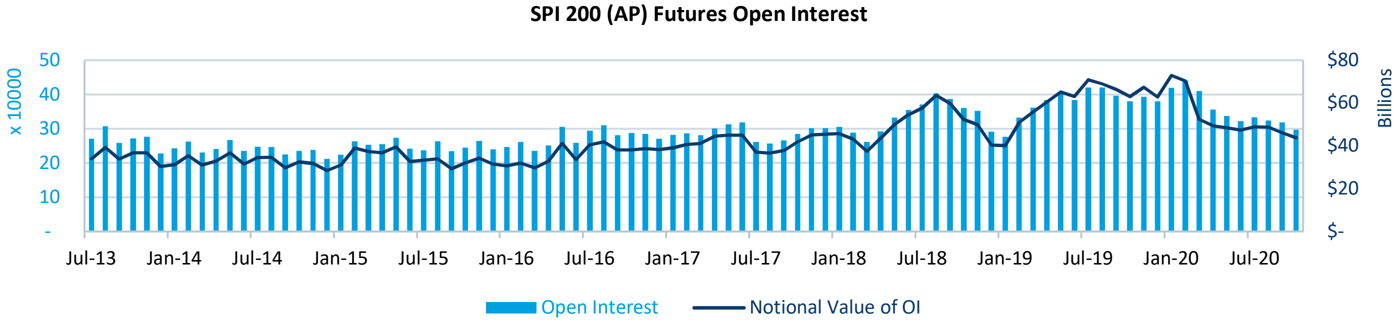
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

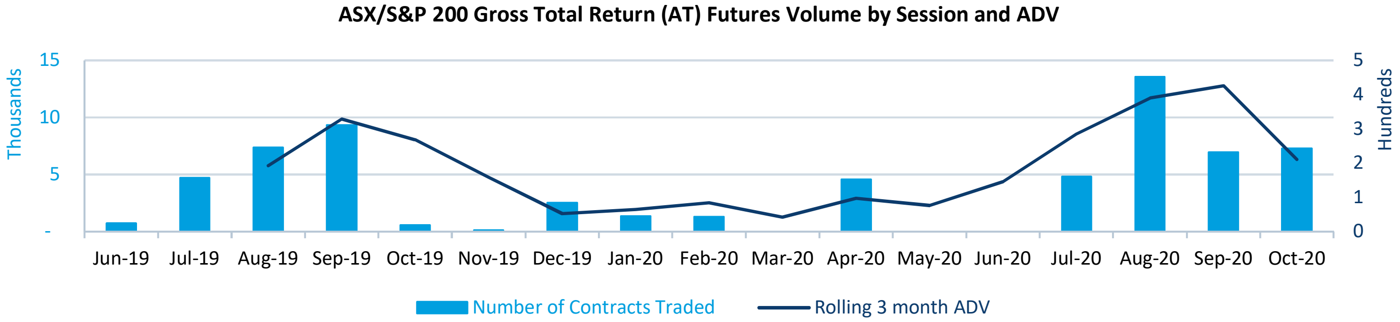
ASX EQUITY DERIVATIVES

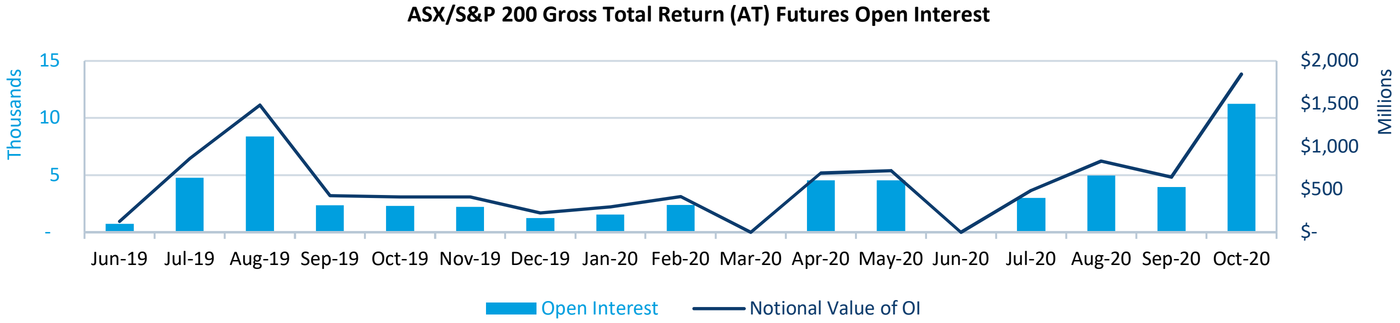
October 20

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 20

Options - Top Classes by Volume

RANK	OCT 20	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	494,067	13.1%	312,248	158.2%	N/A	N/A	131.0%	-5,217	334
2	BHP	250,781	6.6%	156,017	160.7%	115,658,585	21.7%	74.7%	5,479	-7,856
3	TLS	247,817	6.6%	288,721	85.8%	662,876,182	3.7%	108.3%	19,133	-35,215
4	RIO	214,132	5.7%	56,516	378.9%	28,992,325	73.9%	202.1%	440	-1,268
5	WBC	203,520	5.4%	230,575	88.3%	178,326,662	11.4%	34.4%	-6,452	1,982
6	FMG	202,642	5.4%	133,520	151.8%	140,554,149	14.4%	81.9%	-3,748	14,912
7	ANZ	195,804	5.2%	175,520	111.6%	148,398,498	13.2%	36.5%	-13,686	556
8	CBA	195,515	5.2%	99,333	196.8%	55,791,368	35.0%	66.9%	-12,190	5,715
9	NAB	187,310	5.0%	185,722	100.9%	153,745,042	12.2%	26.3%	-1,949	-6,850
10	AMP	179,293	4.7%	232,619	77.1%	302,775,673	5.9%	13.0%	-4,431	-14,219
11	NCM	132,496	3.5%	66,380	199.6%	56,021,546	23.7%	106.3%	-7,562	-5,305
12	STO	99,265	2.6%	69,522	142.8%	141,258,058	7.0%	88.6%	-3,592	-5,085
13	SYD	98,885	2.6%	97,631	101.3%	128,679,008	7.7%	4.4%	2,232	-2,494
14	WPL	97,396	2.6%	98,555	98.8%	68,556,499	14.2%	110.4%	4,094	1,401
15	ORG	96,233	2.5%	61,243	157.1%	145,118,443	6.6%	19.6%	1,469	-4,442
16	S32	88,880	2.3%	70,951	125.3%	312,530,590	2.8%	89.0%	-16,489	-6,211
17	AWC	75,935	2.0%	72,839	104.3%	265,768,452	2.9%	148.6%	3,040	-9,755
18	QAN	75,643	2.0%	51,416	147.1%	268,061,651	2.8%	14.8%	-4,397	3,989
19	MQG	72,304	1.9%	26,570	272.1%	16,069,840	45.0%	70.4%	-488	2,800
20	CSL	68,857	1.8%	30,367	226.7%	16,275,159	42.3%	81.7%	1,666	453
21	MTS	63,858	1.7%	28,016	227.9%	88,454,586	7.2%	1.3%	-4,860	-733
22	QBE	62,572	1.7%	47,564	131.6%	103,412,379	6.1%	95.9%	-3,256	-1,685
23	AZJ	54,636	1.4%	25,855	211.3%	174,017,492	3.1%	925.0%	-5,338	-6,474
24	AMC	49,702	1.3%	52,193	95.2%	55,372,032	9.0%	25.2%	791	-5,971
25	A2M	49,299	1.3%	18,460	267.1%	75,902,696	6.5%	312.1%	2,130	-154
26	WOW	47,086	1.2%	33,472	140.7%	39,718,762	11.9%	57.0%	-904	2,118
27	WES	46,783	1.2%	44,718	104.6%	36,102,883	13.0%	25.0%	277	-216
28	IAG	45,742	1.2%	42,739	107.0%	130,585,466	3.5%	15.5%	-3,520	-1,044
29	SGR	44,112	1.2%	17,370	254.0%	116,934,666	3.8%	27.9%	-1,998	-1,367
30	JHX	42,867	1.1%	15,745	272.3%	31,405,592	13.6%	3.2%	-55	455
	Market*	3,783,432	100.0%	2,842,397	133.1%	4,057,364,284	9.3%	137.5%	-59,381	-81,629

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

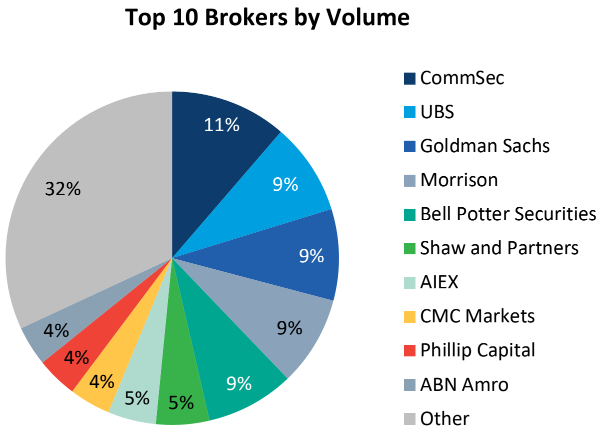
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

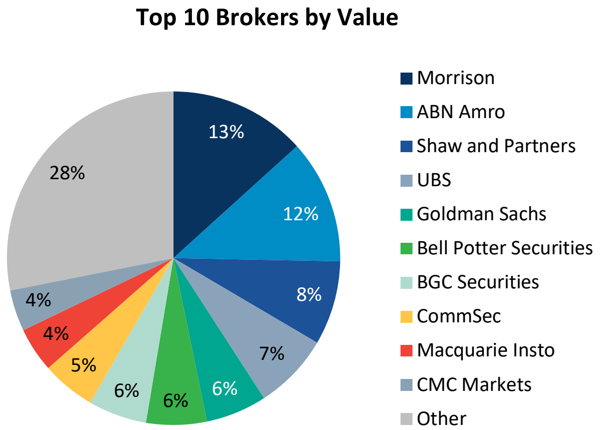
* Only TOP 30 ETO classes included

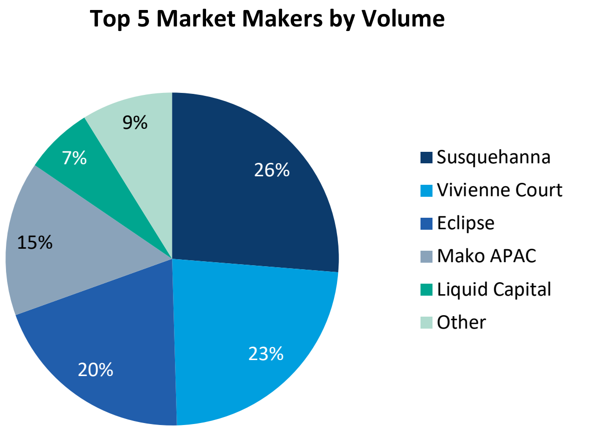
ASX EQUITY DERIVATIVES

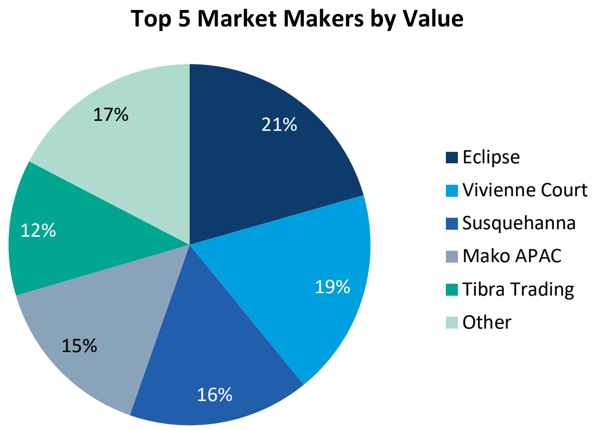
October 20

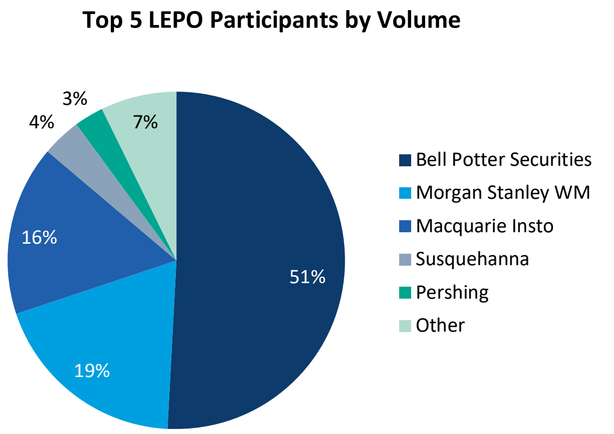
Options Market Share by Volume and Value Traded

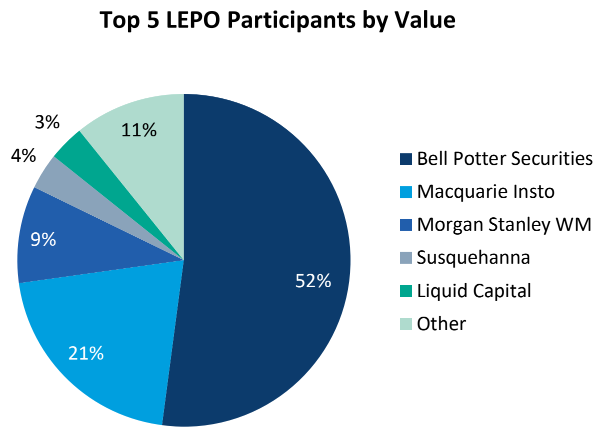












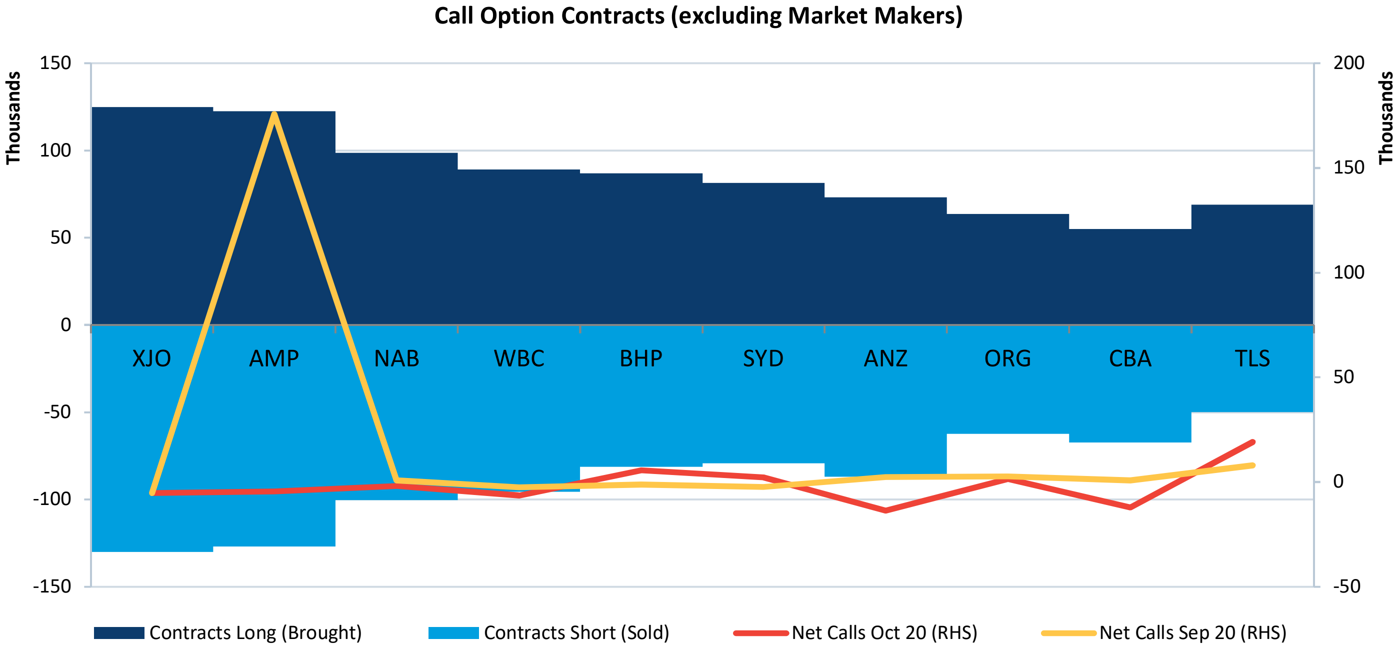
NOTE: The above charts include contracts traded in both Single Stock and Index options

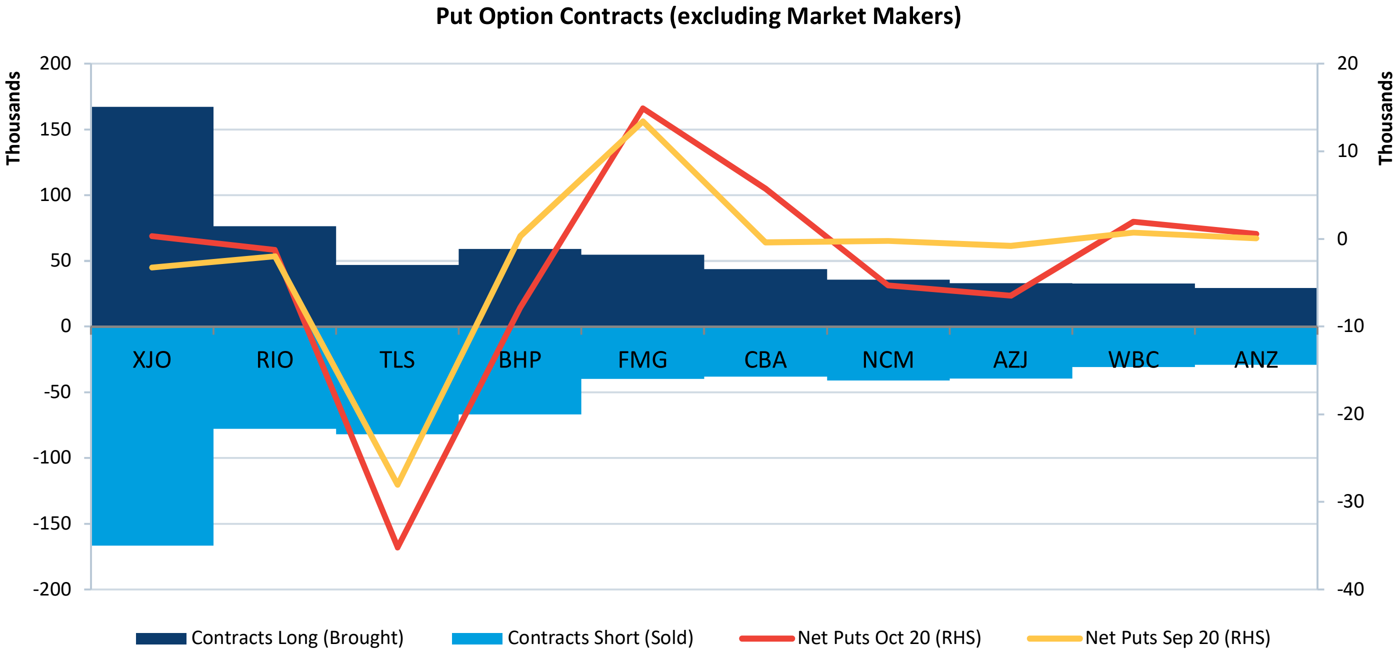
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

October 20

Top 10 Call and Put Option Contracts





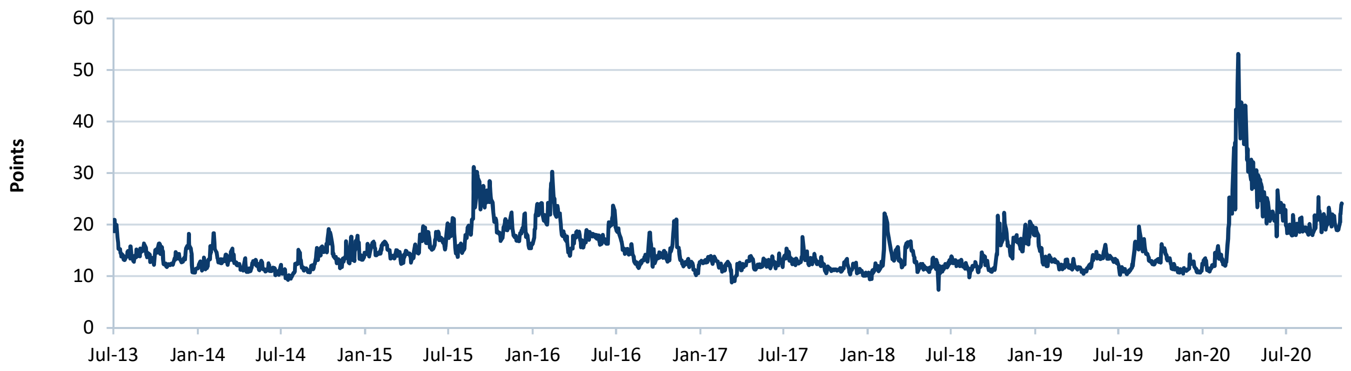
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

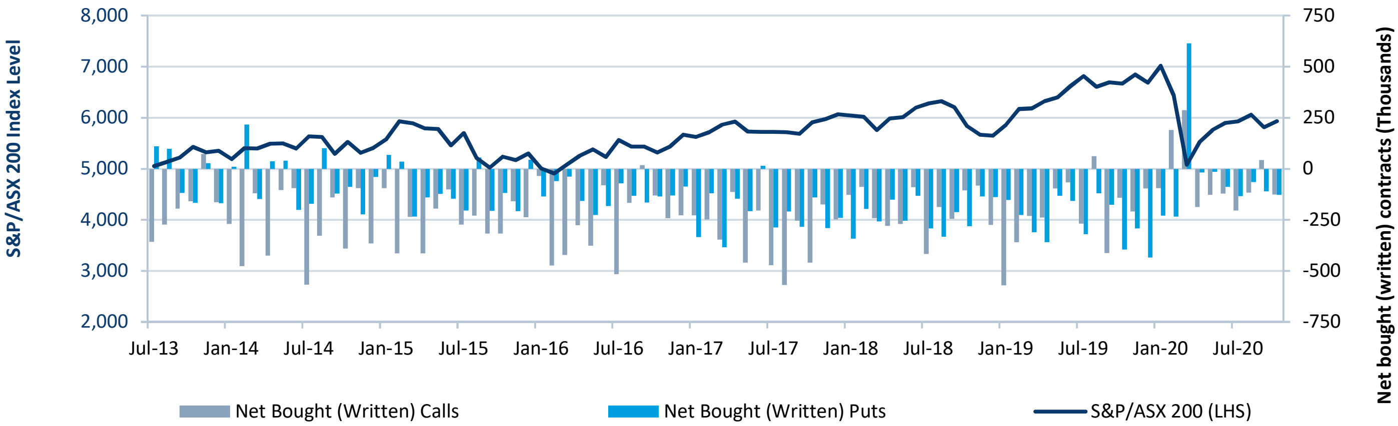
October 20

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

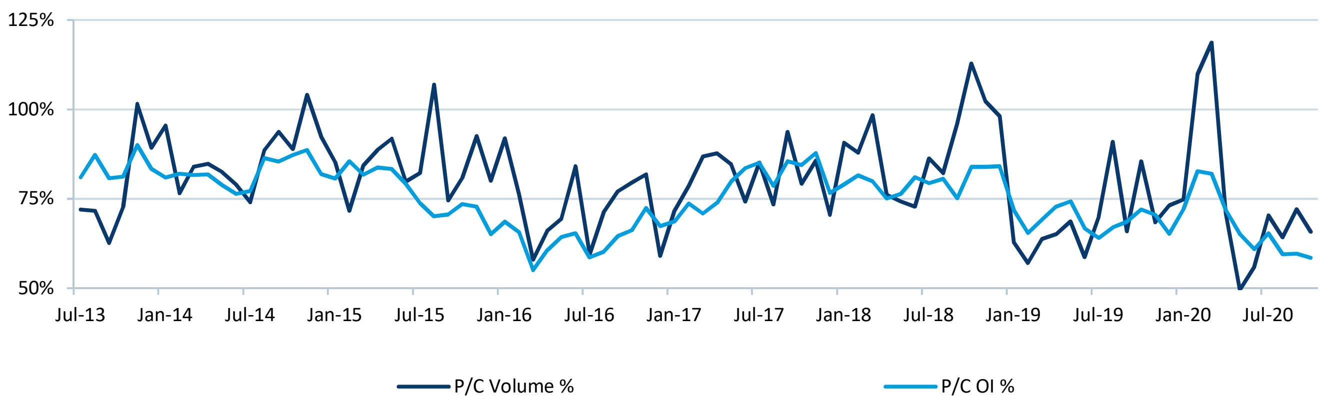
S&P/ASX 200 VIX



Options Net Buy/Sell Volume (excluding market makers)



Put-Call Indicators



ASX EQUITY DERIVATIVES

October 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-20	2,796,070	1,840,820	4,636,890	4,099,538	43,285	494,066	1
Sep-20	3,196,793	2,303,964	5,500,757	4,740,574	195,898	564,285	0
Variance	-12.5%	-20.1%	-15.7%	-13.5%	-77.9%	-12.4%	#DIV/0!
Oct-19	3,229,098	2,760,476	5,989,574	5,180,151	37,545	771,728	150
Variance	-13.4%	-33.3%	-22.6%	-20.9%	15.3%	-36.0%	-99.3%
Cal Yr to date	32,927,381	25,091,167	58,018,548	48,587,875	2,185,918	7,243,394	1,361
Fin Yr to date	12,407,410	8,457,375	20,864,785	18,327,970	479,989	2,056,790	36

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-20	497.0	399.5	896.5	379.9	79.4	437.1	0.1
Sep-20	772.6	653.4	1,426.0	561.9	313.7	550.4	0.0
Variance	-35.7%	-38.9%	-37.1%	-32.4%	-74.7%	-20.6%	#DIV/0!
Oct-19	729.4	414.0	1,143.4	467.7	175.1	490.7	9.8
Variance	-31.9%	-3.5%	-21.6%	-18.8%	-54.7%	-10.9%	-99.4%
Cal Yr to date	9,439.6	10,363.4	19,803.0	6,266.3	3,032.4	10,428.8	75.4
Fin Yr to date	2,553.6	2,038.9	4,592.5	1,883.7	677.0	2,029.6	2.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-20	2,339,884	1,369,873	3,709,757	3,184,054	213,454	312,245	3
Sep-20	2,251,387	1,342,779	3,594,166	3,085,880	200,629	307,654	2
Variance	3.9%	2.0%	3.2%	3.2%	6.4%	1.5%	50.0%
Oct-19	2,449,658	1,764,365	4,214,023	3,483,756	326,368	403,648	250
Variance	-4.5%	-22.4%	-12.0%	-8.6%	-34.6%	-22.6%	-98.8%
Cal Yr to date	22,108,556	14,971,088	37,079,647	31,066,384	2,338,406	3,674,590	260
Fin Yr to date	9,109,531	5,532,269	14,641,801	12,450,533	888,787	1,302,468	9

MORE INFORMATION

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