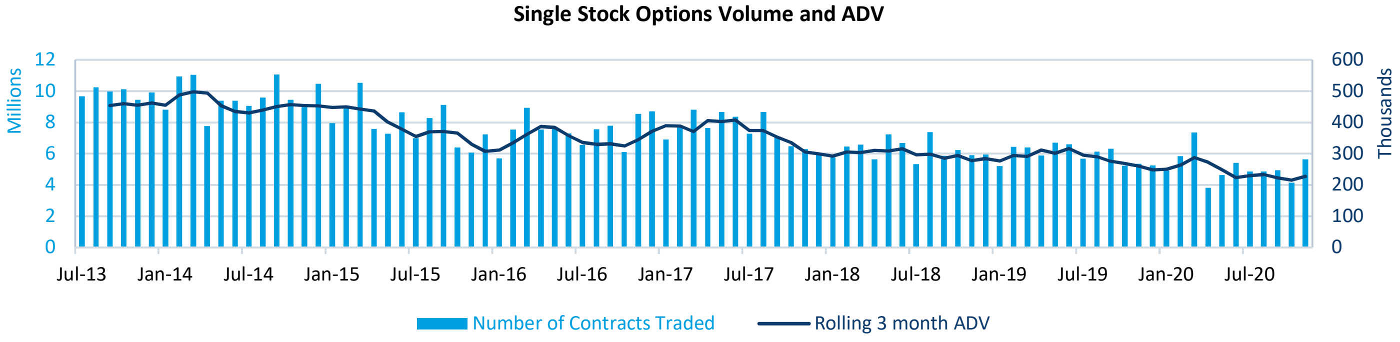
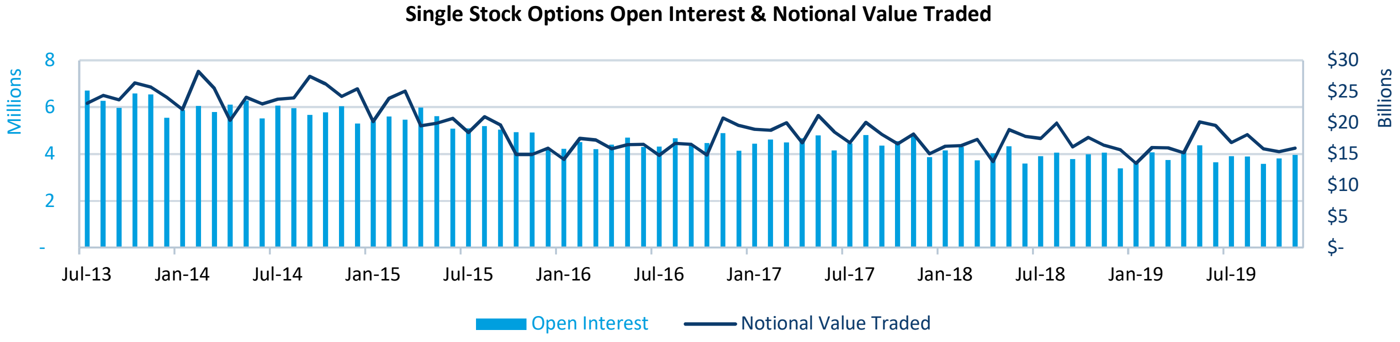
# ASX EQUITY DERIVATIVES

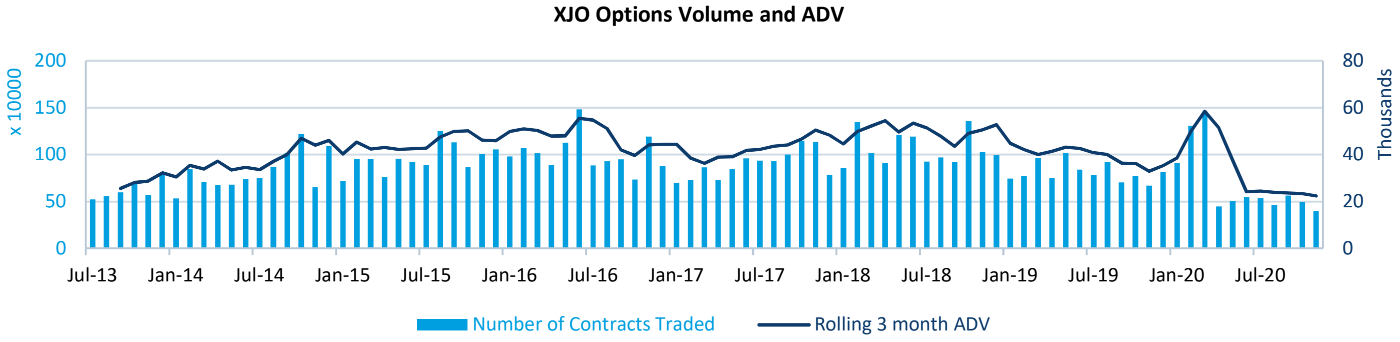
## Options and Futures Statistics

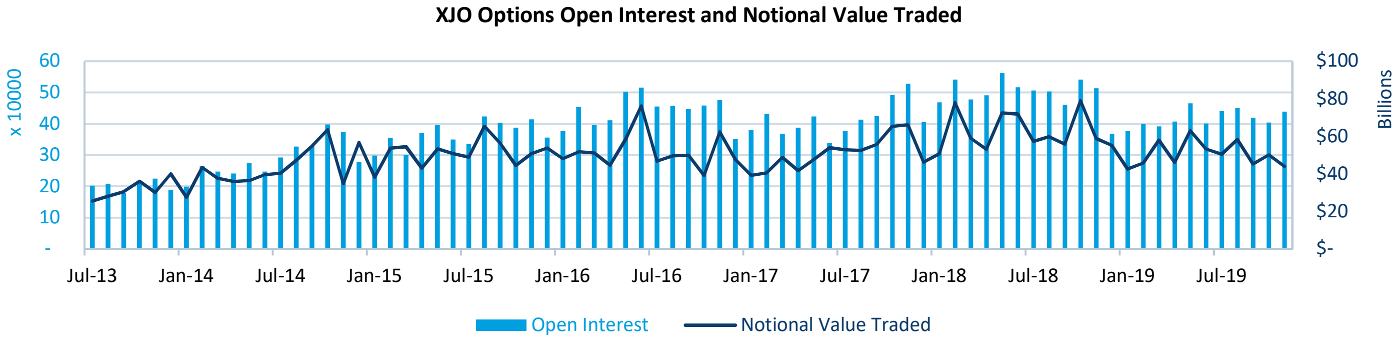
## November 20

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

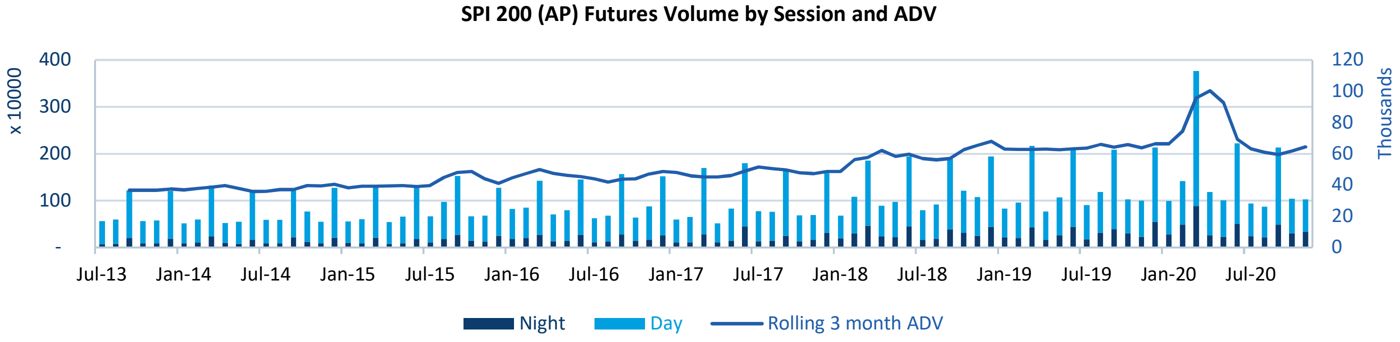
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

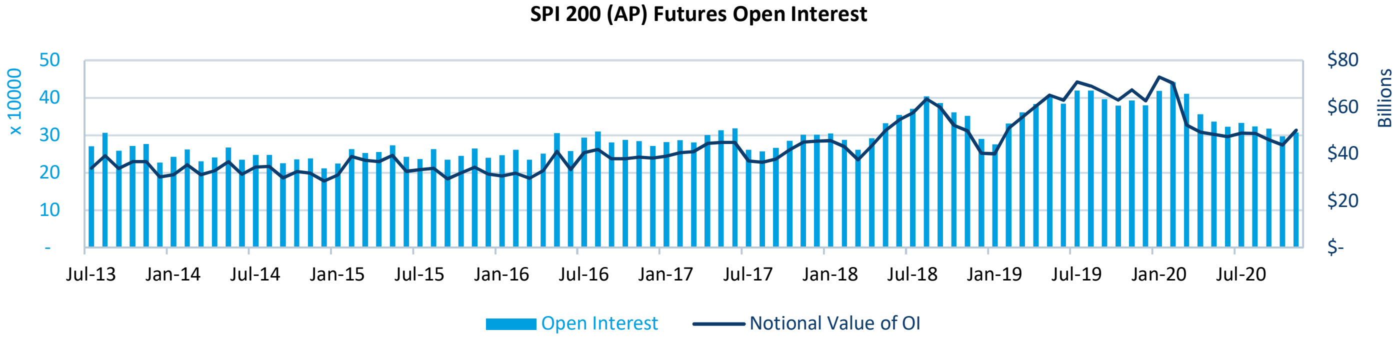
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

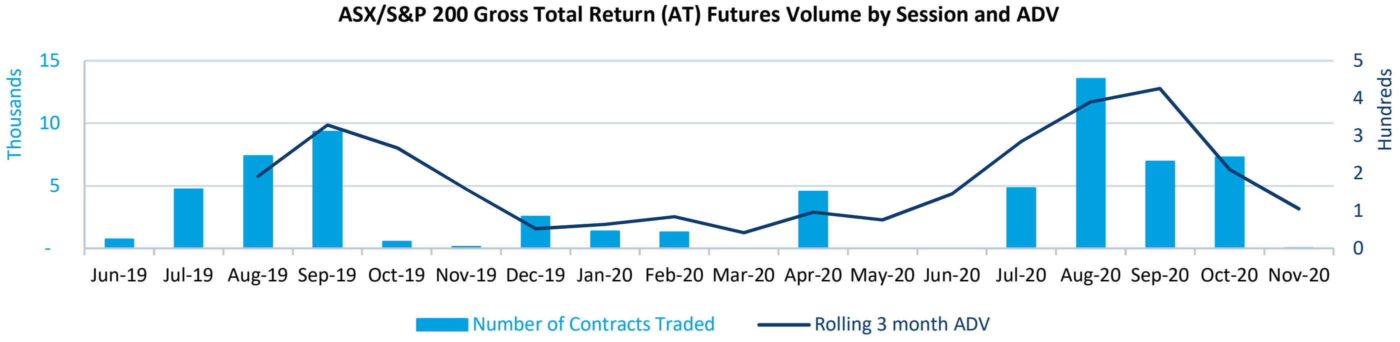
# ASX EQUITY DERIVATIVES

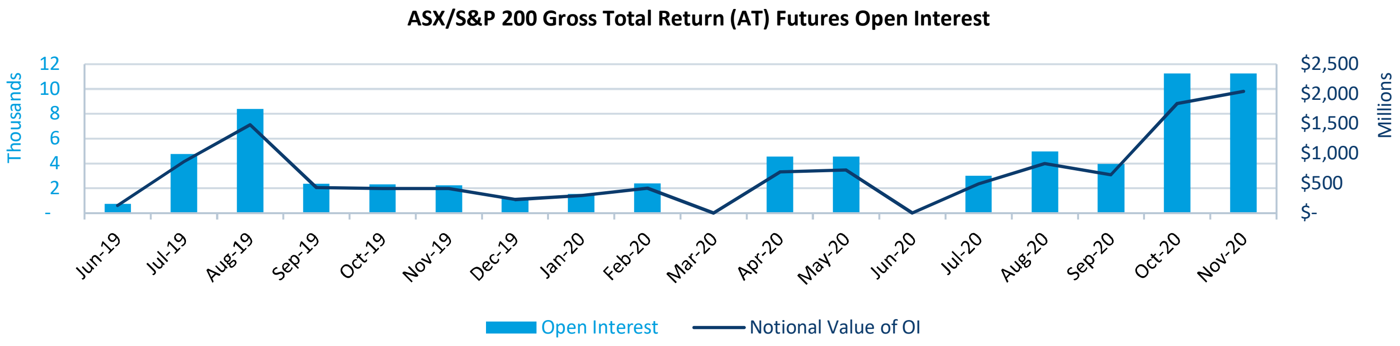
## November 20

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

## November 20

### Options - Top Classes by Volume

| RANK | NOV 20 | VOLUME[1] | % MKT | OPEN INTEREST | VOL/OP | SHARE VOLUME | DLR[2] | PUT/CALL[3] | NET CALLS[4] | NET PUTS[4] |
|---|---|---|---|---|---|---|---|---|---|---|
| 1 | TLS | 434,309 | 8.6% | 288,822 | 150.4% | 589,077,935 | 7.4% | 30.4% | -13,935 | -16,984 |
| 2 | XJO | 402,280 | 8.0% | 303,247 | 132.7% | N/A | N/A | 148.3% | 2,977 | 3,995 |
| 3 | STO | 317,166 | 6.3% | 127,338 | 249.1% | 158,651,975 | 20.0% | 107.0% | -20,278 | -8,728 |
| 4 | WBC | 309,170 | 6.2% | 251,068 | 123.1% | 264,559,184 | 11.7% | 32.4% | 9,614 | 2,889 |
| 5 | AWC | 300,859 | 6.0% | 158,377 | 190.0% | 287,955,835 | 10.4% | 8.4% | -38,563 | 2,234 |
| 6 | CBA | 276,007 | 5.5% | 100,342 | 275.1% | 73,758,951 | 37.4% | 46.1% | -8,862 | 5,978 |
| 7 | ANZ | 254,908 | 5.1% | 194,541 | 131.0% | 191,078,453 | 13.3% | 32.6% | -8,574 | 833 |
| 8 | BHP | 250,181 | 5.0% | 166,245 | 150.5% | 137,626,483 | 18.2% | 52.8% | -18,255 | -820 |
| 9 | NAB | 212,263 | 4.2% | 177,265 | 119.7% | 194,813,096 | 10.9% | 27.1% | -20,265 | 9,121 |
| 10 | FMG | 192,030 | 3.8% | 126,850 | 151.4% | 222,347,368 | 8.6% | 80.0% | -12,875 | -6,385 |
| 11 | RIO | 182,007 | 3.6% | 56,151 | 324.1% | 27,646,066 | 65.8% | 76.6% | -2,439 | 1,451 |
| 12 | SYD | 170,744 | 3.4% | 87,070 | 196.1% | 186,547,223 | 9.2% | 4.0% | -15,870 | 3,644 |
| 13 | NCM | 160,203 | 3.2% | 77,705 | 206.2% | 73,819,563 | 21.7% | 122.7% | -2,264 | -2,724 |
| 14 | WPL | 125,006 | 2.5% | 97,909 | 127.7% | 94,566,480 | 13.2% | 39.7% | -17,282 | 943 |
| 15 | S32 | 121,692 | 2.4% | 68,122 | 178.6% | 427,725,109 | 2.8% | 71.0% | -14,888 | -5,614 |
| 16 | QAN | 121,033 | 2.4% | 64,890 | 186.5% | 258,100,801 | 4.7% | 16.4% | 401 | 2,335 |
| 17 | AZJ | 110,690 | 2.2% | 66,565 | 166.3% | 214,251,601 | 5.2% | 283.2% | -123 | -3,131 |
| 18 | QBE | 110,190 | 2.2% | 77,581 | 142.0% | 121,603,632 | 9.1% | 4.4% | -4,854 | -1,155 |
| 19 | SCG | 107,177 | 2.1% | 102,452 | 104.6% | 425,766,433 | 2.5% | 14.1% | -9,699 | -9,421 |
| 20 | AMP | 101,484 | 2.0% | 242,799 | 41.8% | 227,400,559 | 4.5% | 25.5% | -27,554 | -7,691 |
| 21 | TCL | 97,139 | 1.9% | 49,875 | 194.8% | 124,794,790 | 7.8% | 13.6% | 803 | 2,086 |
| 22 | ORG | 88,800 | 1.8% | 78,541 | 113.1% | 150,488,209 | 5.9% | 24.1% | 9,080 | -1,674 |
| 23 | AMC | 88,170 | 1.8% | 45,860 | 192.3% | 62,879,356 | 14.0% | 8.4% | -1,391 | 53 |
| 24 | IPL | 84,425 | 1.7% | 43,556 | 193.8% | 189,908,952 | 4.4% | 17.1% | 6,473 | -1,644 |
| 25 | WES | 74,916 | 1.5% | 38,969 | 192.2% | 45,153,615 | 16.6% | 21.8% | -1,423 | 52 |
| 26 | MQG | 72,750 | 1.4% | 26,531 | 274.2% | 21,188,386 | 34.3% | 78.0% | 484 | 1,515 |
| 27 | OSH | 72,220 | 1.4% | 42,980 | 168.0% | 272,399,987 | 2.7% | 24.1% | -16,608 | -2,485 |
| 28 | TAH | 69,342 | 1.4% | 39,650 | 174.9% | 195,431,533 | 3.5% | 7.8% | -5,797 | 2,392 |
| 29 | LLC | 59,212 | 1.2% | 62,369 | 94.9% | 46,265,524 | 12.8% | 7.4% | -1,263 | -783 |
| 30 | BXB | 57,670 | 1.1% | 35,864 | 160.8% | 108,045,045 | 5.3% | 7.0% | -9,579 | -988 |
| | Market* | 5,024,043 | 100.0% | 3,299,534 | 152.3% | 5,393,852,144 | 9.3% | 12.6% | -242,809 | -30,706 |

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

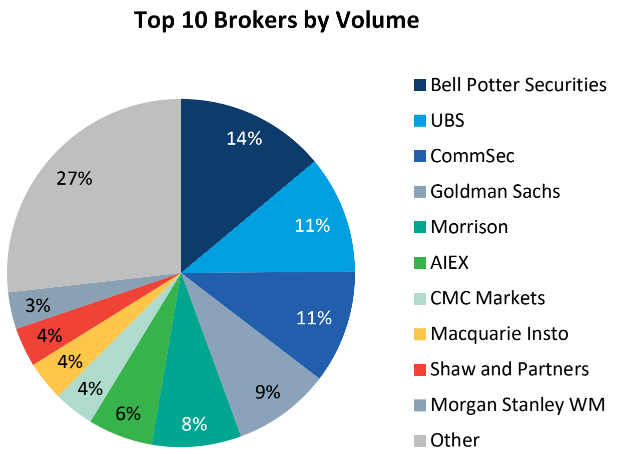
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

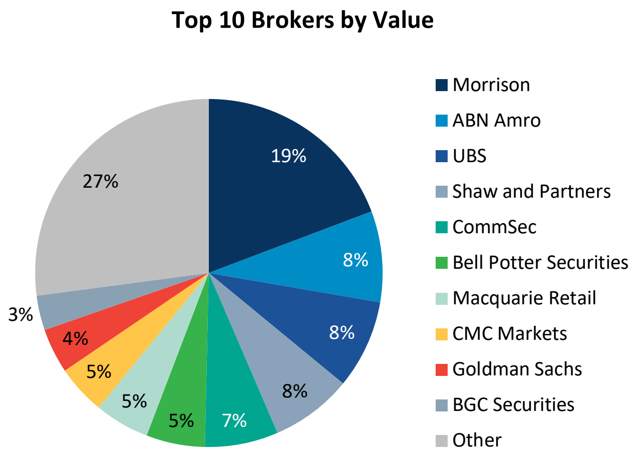
* Only TOP 30 ETO classes included

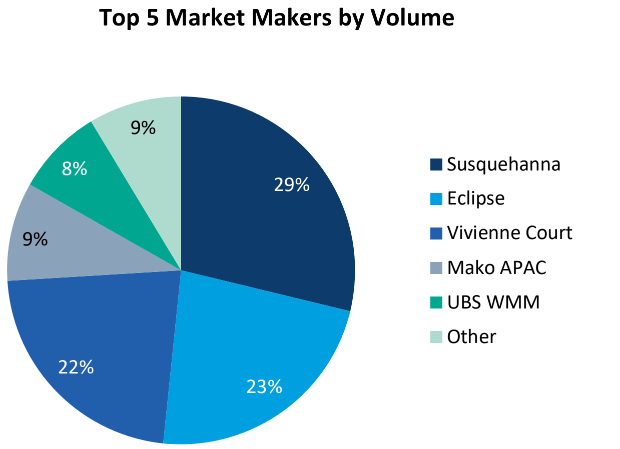
# ASX EQUITY DERIVATIVES

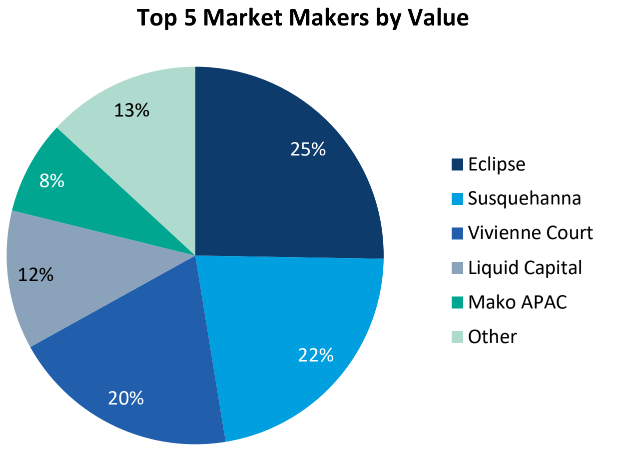
## November 20

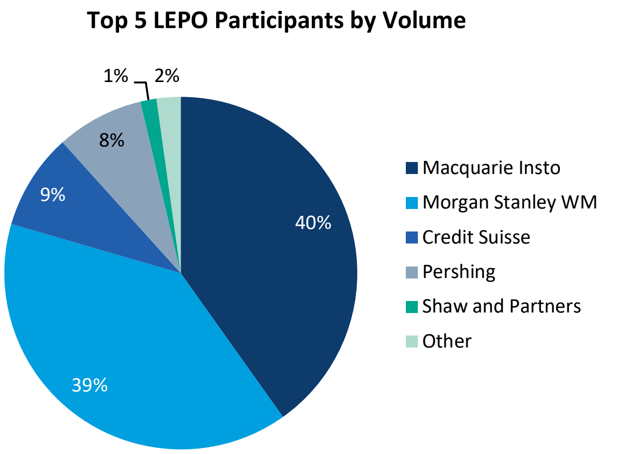
### Options Market Share by Volume and Value Traded

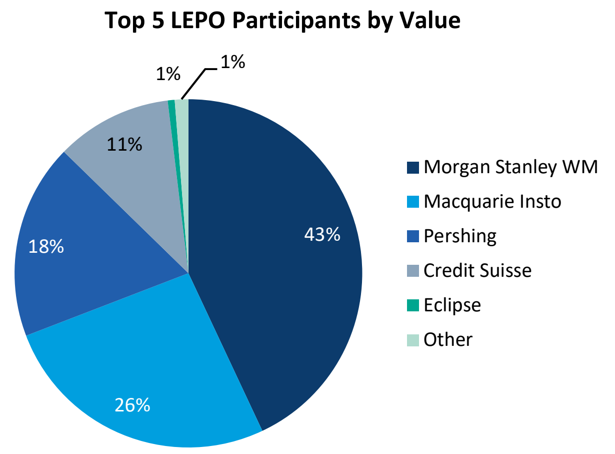


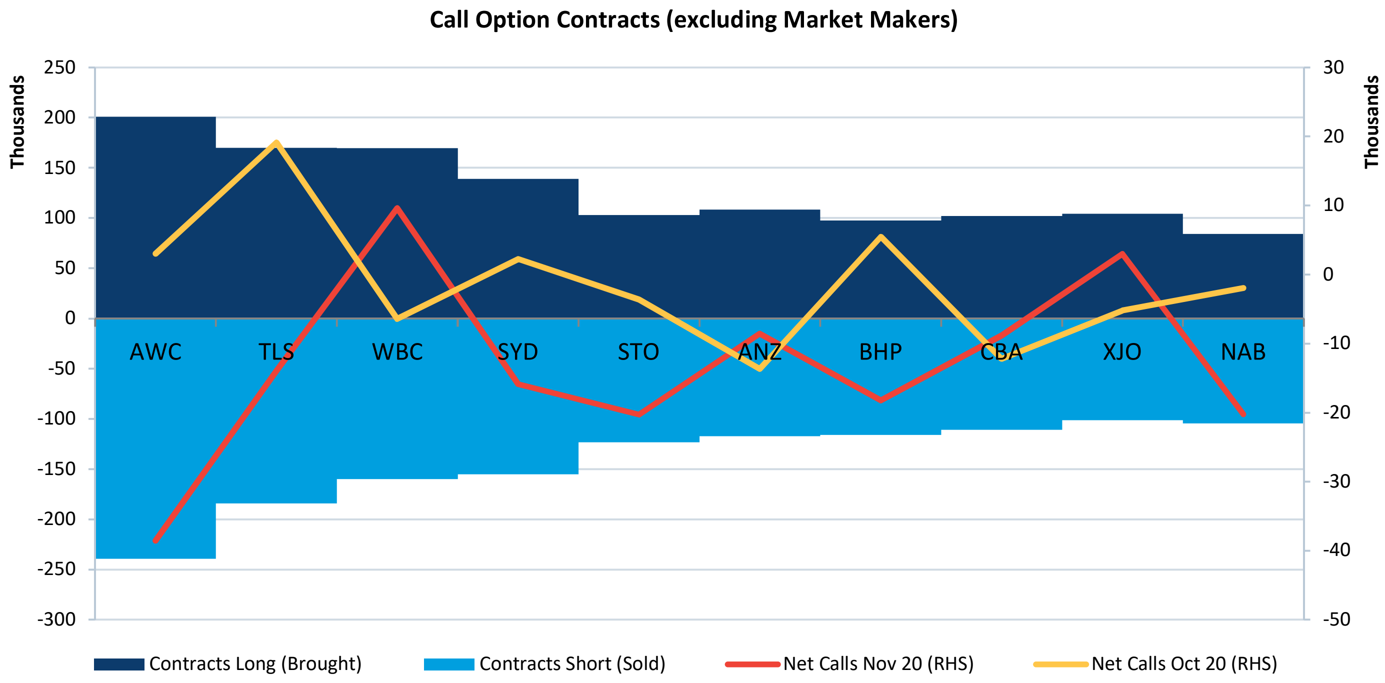

NOTE: The above charts include contracts traded in both Single Stock and Index options

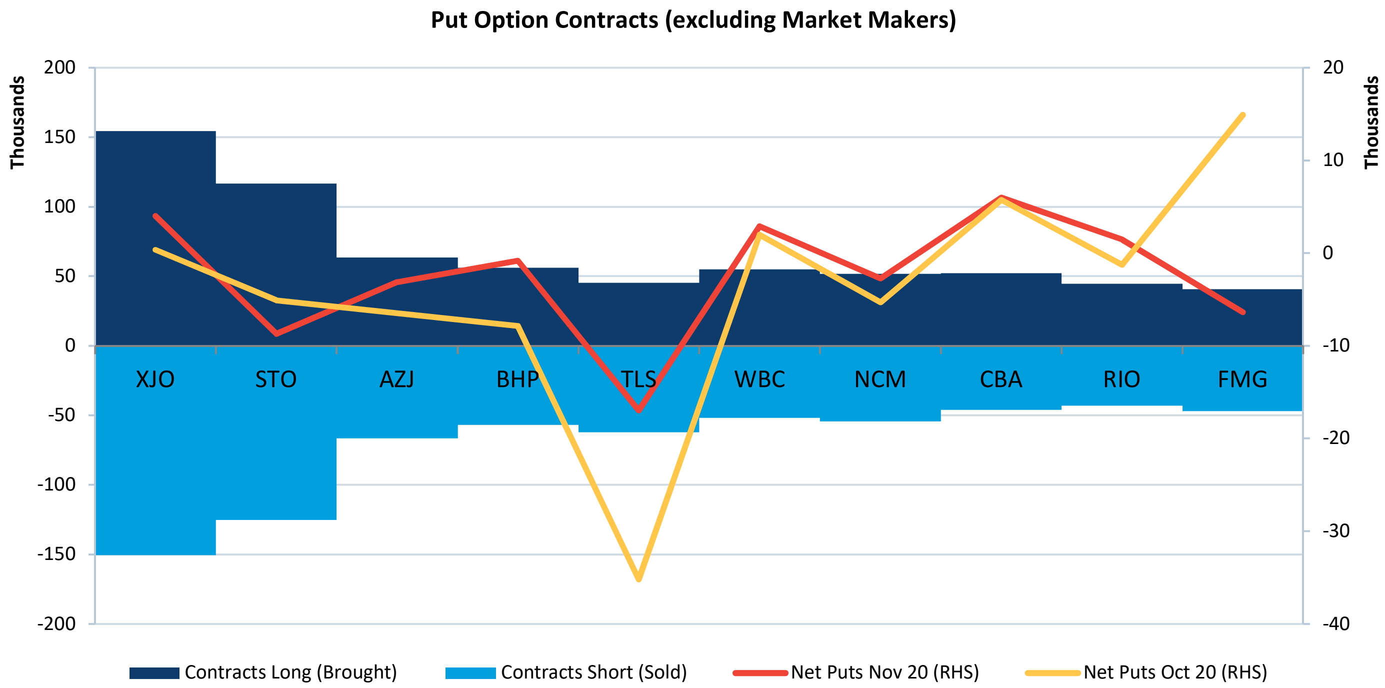
LEPOs are excluded from the top four charts

# ASX EQUITY DERIVATIVES

## November 20

### Top 10 Call and Put Option Contracts



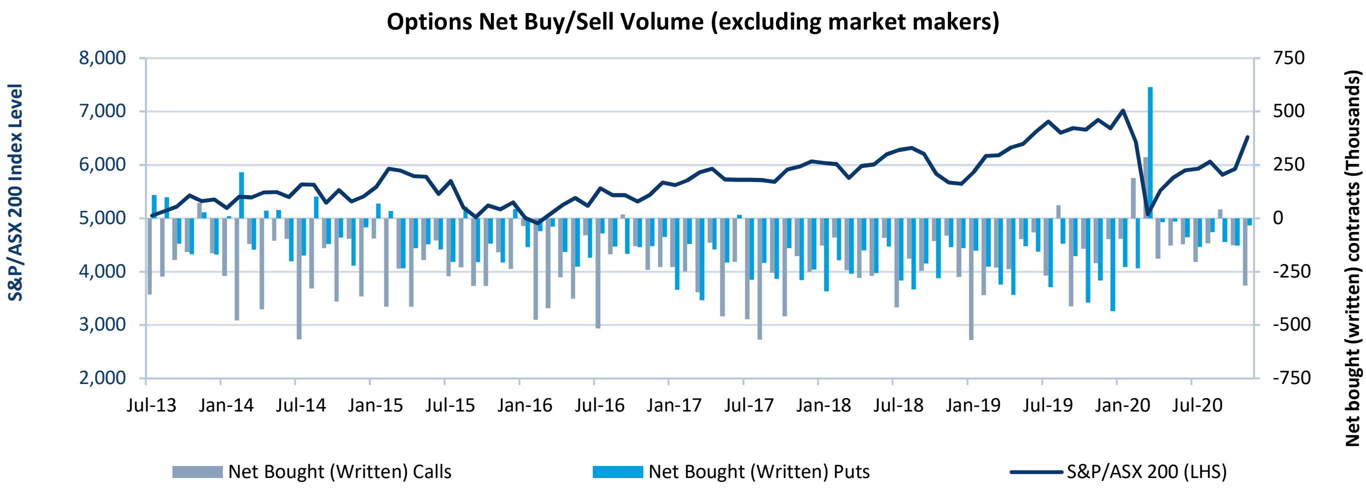



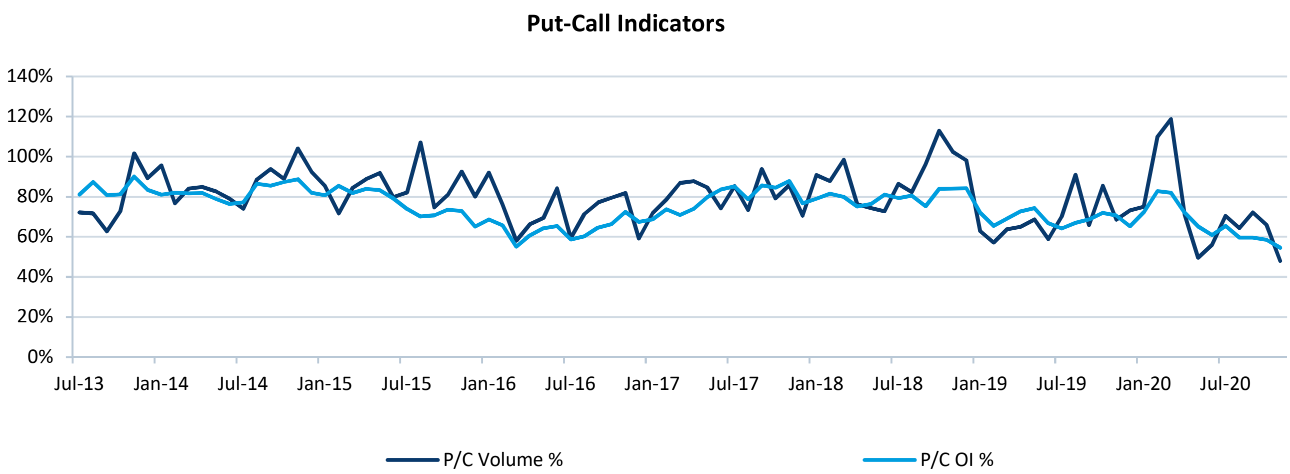

NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

# ASX EQUITY DERIVATIVES

## November 20

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

# ASX EQUITY DERIVATIVES

## November 20

### Options - Volume, Value and Open Interest

**Volume**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Nov-20 | 4,073,815 | 1,953,286 | 6,027,101 | 5,531,906 | 92,915 | 402,273 | 7 |
| Oct-20 | 2,796,070 | 1,840,820 | 4,636,890 | 4,099,538 | 43,285 | 494,066 | 1 |
| Variance | 45.7% | 6.1% | 30.0% | 34.9% | 114.7% | -18.6% | 600.0% |
| | | | | | | | |
| Nov-19 | 3,568,815 | 2,442,525 | 6,011,340 | 5,242,091 | 99,132 | 669,661 | 456 |
| Variance | 14.2% | -20.0% | 0.3% | 5.5% | -6.3% | -39.9% | -98.5% |
| Cal Yr to date | 37,001,196 | 27,044,453 | 64,045,649 | 54,119,781 | 2,278,833 | 7,645,667 | 1,368 |
| Fin Yr to date | 16,481,225 | 10,410,661 | 26,891,886 | 23,859,876 | 572,904 | 2,459,063 | 43 |

**Value ($m)**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Nov-20 | 634.1 | 332.8 | 966.9 | 469.3 | 146.9 | 350.3 | 0.4 |
| Oct-20 | 497.0 | 399.5 | 896.5 | 379.9 | 79.4 | 437.1 | 0.1 |
| Variance | 27.6% | -16.7% | 7.8% | 23.5% | 85.0% | -19.9% | 652.4% |
| | | | | | | | |
| Nov-19 | 885.4 | 299.5 | 1,184.9 | 502.8 | 282.5 | 370.3 | 29.3 |
| Variance | -28.4% | 11.1% | -18.4% | -6.7% | -48.0% | -5.4% | -98.5% |
| Cal Yr to date | 10,073.7 | 10,696.2 | 20,769.9 | 6,735.6 | 3,179.2 | 10,779.1 | 75.8 |
| Fin Yr to date | 3,187.7 | 2,371.7 | 5,559.4 | 2,353.0 | 823.8 | 2,379.9 | 2.6 |

**Open Interest**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Nov-20 | 2,604,966 | 1,420,552 | 4,025,518 | 3,545,869 | 176,402 | 303,247 | 0 |
| Oct-20 | 2,339,884 | 1,369,873 | 3,709,757 | 3,184,054 | 213,454 | 312,245 | 3 |
| Variance | 11.3% | 3.7% | 8.5% | 11.4% | -17.4% | -2.9% | -100.0% |
| | | | | | | | |
| Nov-19 | 2,579,743 | 1,818,577 | 4,398,321 | 3,628,579 | 330,767 | 438,624 | 350 |
| Variance | 1.0% | -21.9% | -8.5% | -2.3% | -46.7% | -30.9% | -100.0% |
| Cal Yr to date | 24,713,522 | 16,391,640 | 41,105,165 | 34,612,253 | 2,514,808 | 3,977,837 | 260 |
| Fin Yr to date | 11,714,497 | 6,952,821 | 18,667,319 | 15,996,402 | 1,065,189 | 1,605,715 | 9 |



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