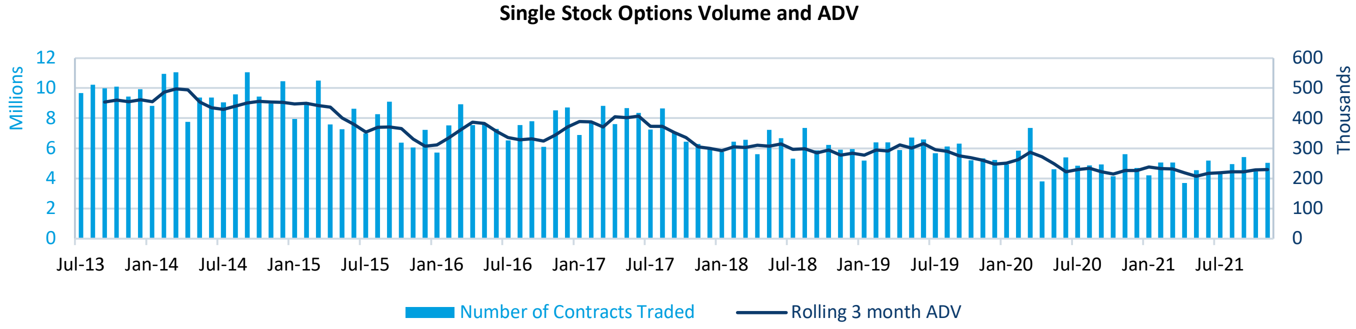
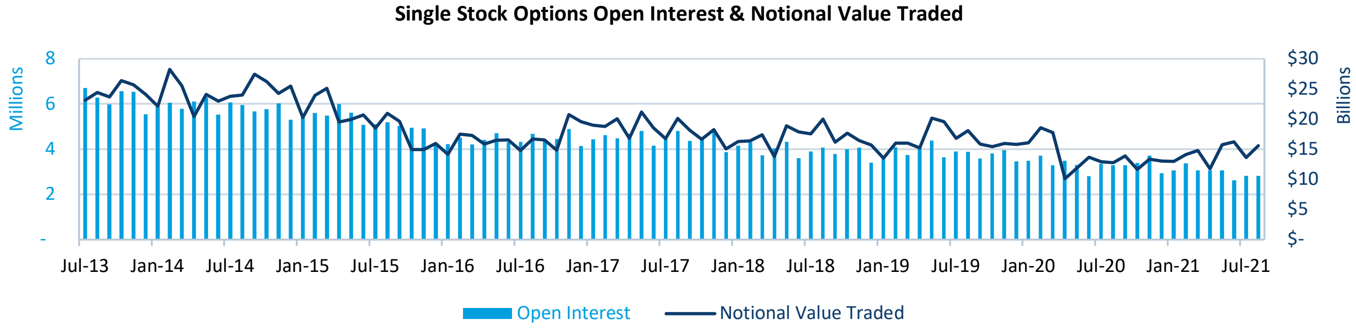
ASX EQUITY DERIVATIVES

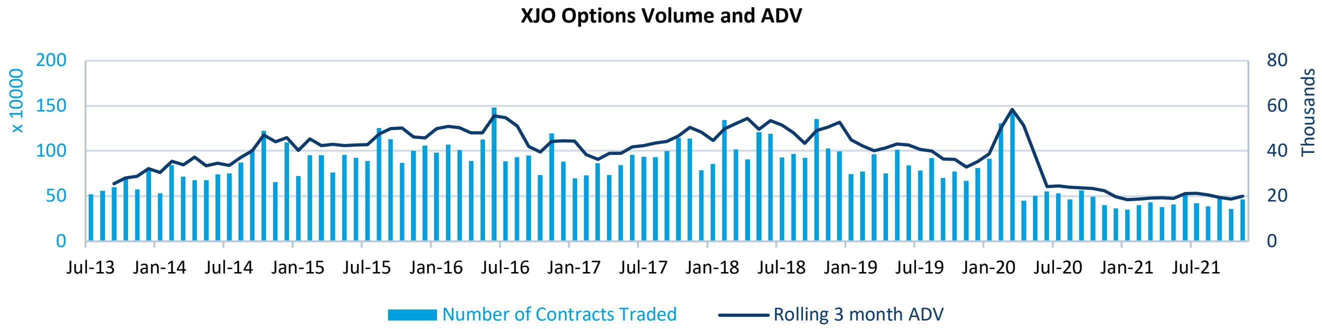
Options and Futures Statistics

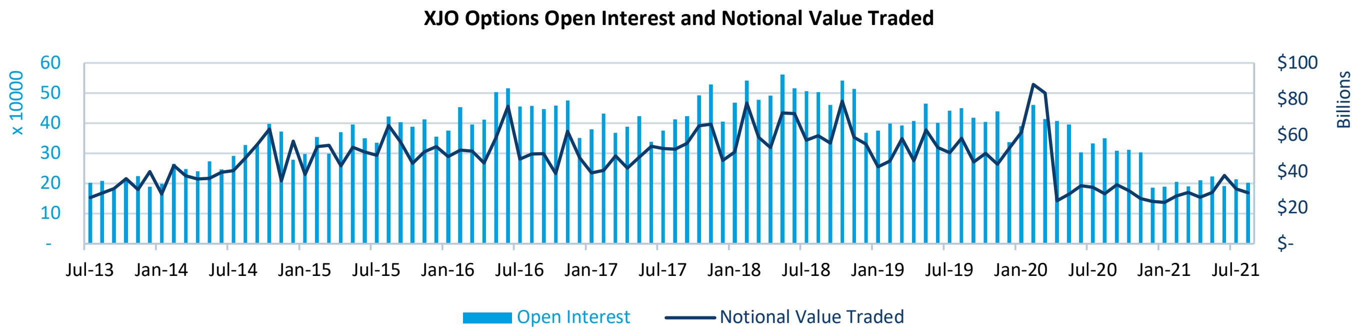
November 21

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

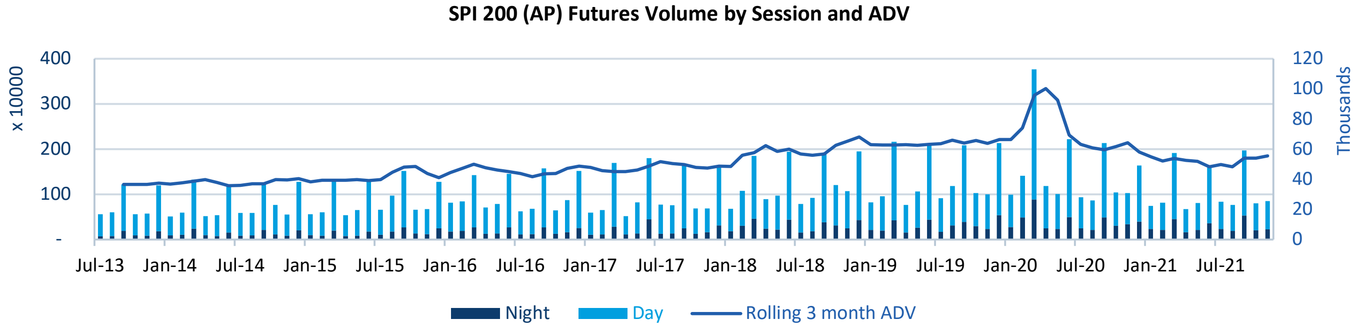
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

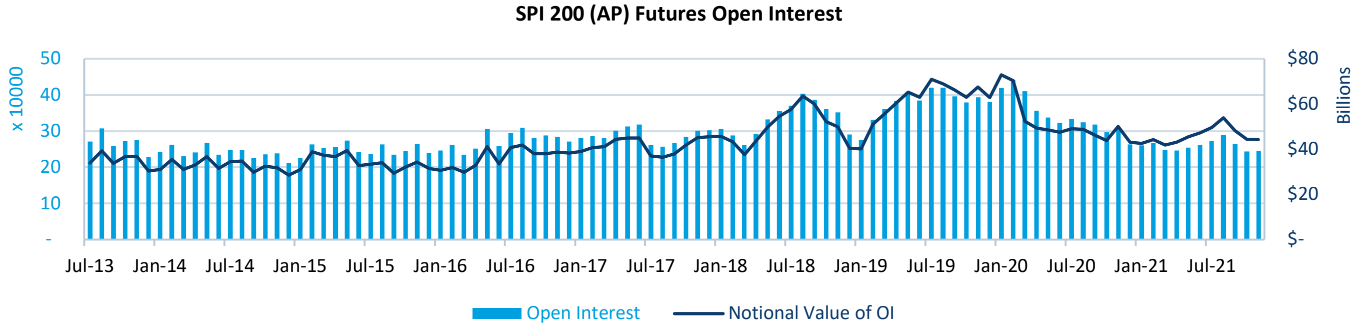
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

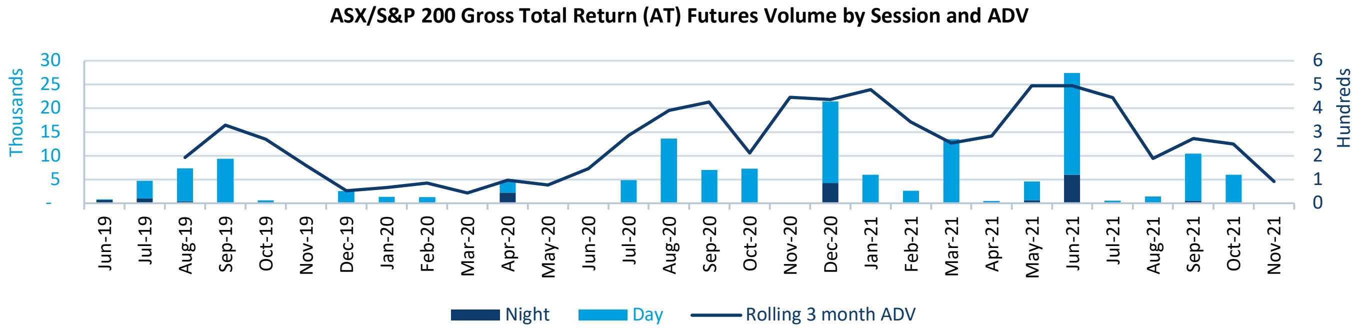
ASX EQUITY DERIVATIVES

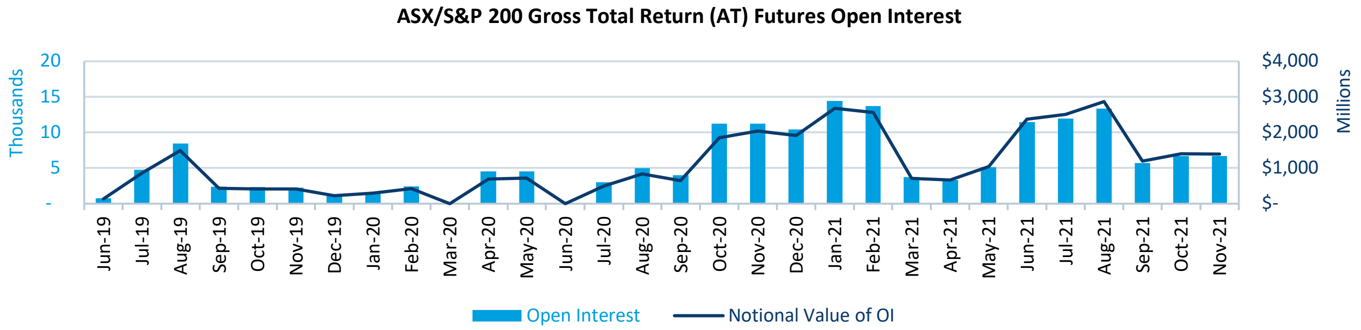
November 21

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 21

Options - Top Classes by Volume

RANK	NOV 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	FMG	513,149	11.5%	171,415	299.4%	298,908,613	17.2%	168.0%	-31,908	17,393
2	XJO	463,391	10.4%	214,008	216.5%	N/A	N/A	188.9%	-3,179	3,172
3	BHP	364,291	8.2%	165,691	219.9%	180,982,909	20.1%	98.4%	-12,349	2,637
4	WBC	268,087	6.0%	142,428	188.2%	269,500,196	9.9%	81.1%	42,857	-19,900
5	TLS	244,026	5.5%	227,987	107.0%	528,378,418	4.6%	58.3%	-25,503	8,004
6	CBA	236,491	5.3%	81,895	288.8%	62,536,092	37.8%	85.1%	5,060	-2,599
7	NAB	195,665	4.4%	108,173	180.9%	151,739,909	12.9%	34.7%	-6,852	-2,723
8	ANZ	187,183	4.2%	106,754	175.3%	132,169,592	14.2%	65.3%	-2,774	6,216
9	WPL	151,557	3.4%	100,107	151.4%	73,498,435	20.6%	140.2%	1,054	-2,459
10	STO	146,781	3.3%	81,680	179.7%	158,603,329	9.3%	104.2%	-3,592	9,151
11	AWC	144,834	3.3%	111,370	130.0%	218,946,133	6.6%	100.9%	828	-2,461
12	NCM	137,205	3.1%	65,920	208.1%	66,382,217	20.7%	81.6%	-2,901	-162
13	RIO	133,208	3.0%	45,684	291.6%	31,869,064	41.8%	173.0%	-1,435	-1,289
14	IPL	119,276	2.7%	49,131	242.8%	232,170,409	5.1%	11.7%	-29,951	-9,020
15	Z1P	118,690	2.7%	33,256	356.9%	134,493,502	8.8%	154.0%	-2,076	-5,808
16	IGO	94,652	2.1%	30,032	315.2%	66,237,132	14.3%	339.2%	-947	14,158
17	S32	93,276	2.1%	60,150	155.1%	378,775,491	2.5%	31.7%	-14,366	-2,056
18	ORG	77,915	1.8%	103,645	75.2%	104,440,915	7.5%	12.3%	-8,100	4,210
19	WES	77,124	1.7%	33,398	230.9%	33,417,101	23.1%	42.6%	-2,330	1,352
20	CSL	75,729	1.7%	24,785	305.5%	12,363,489	61.3%	62.9%	1,392	2,423
21	OZL	71,654	1.6%	30,104	238.0%	24,415,621	29.3%	69.7%	1,499	-1,724
22	BXB	70,459	1.6%	41,323	170.5%	91,343,087	7.7%	80.9%	-3,539	-2,240
23	AMP	67,151	1.5%	108,711	61.8%	331,933,831	2.0%	97.3%	6,709	-5,331
24	LLC	64,827	1.5%	36,131	179.4%	39,818,072	16.3%	31.4%	-3,646	4,893
25	AZJ	61,341	1.4%	53,731	114.2%	164,535,228	3.7%	1618.4%	-59	-4,076
26	A2M	57,157	1.3%	20,918	273.2%	84,120,661	6.8%	53.1%	1,169	-2,220
27	IAG	55,300	1.2%	35,521	155.7%	163,363,670	3.4%	40.7%	12,057	-8,118
28	MQG	55,202	1.2%	22,062	250.2%	18,540,763	29.8%	75.8%	119	-940
29	AMC	50,669	1.1%	29,047	174.4%	52,295,699	9.7%	14.7%	-3,332	2,165
30	LYC	48,518	1.1%	20,353	238.4%	100,726,730	4.8%	15.9%	-4,608	-771
	Market*	4,444,808	100.0%	2,355,410	188.7%	4,206,506,308	10.6%	-2.1%	-90,703	1,877

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

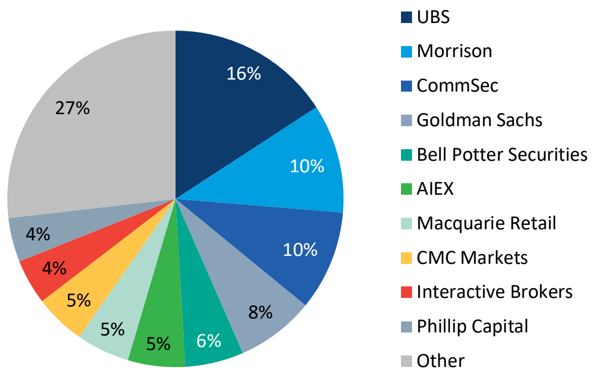
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

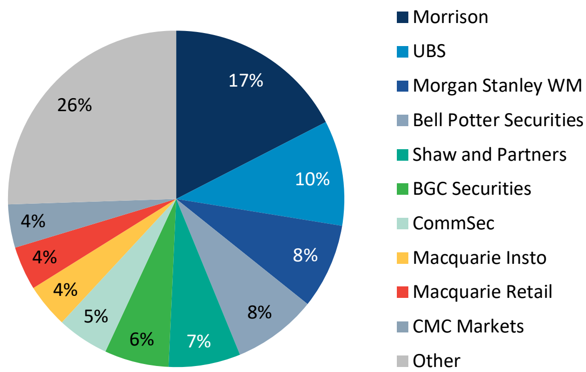
November 21

Options Market Share by Volume and Value Traded

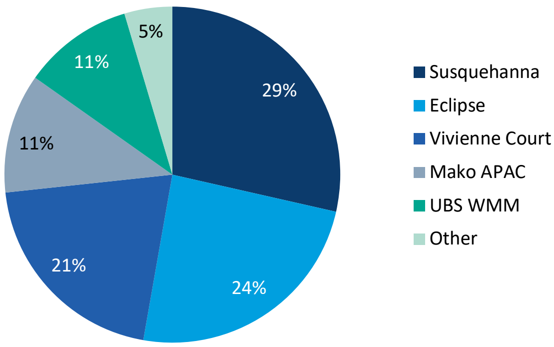
Top 10 Brokers by Volume



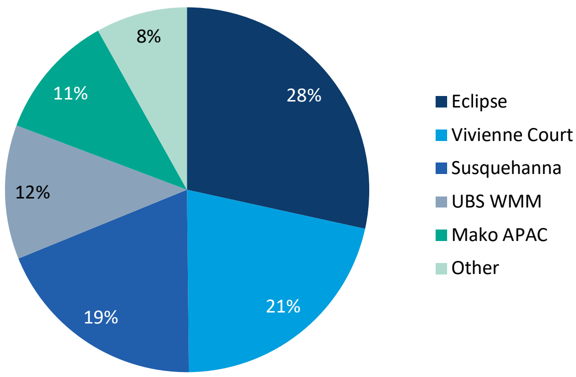
Top 10 Brokers by Value



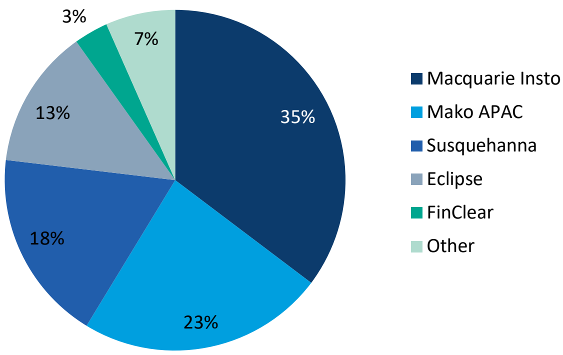
Top 5 Market Makers by Volume



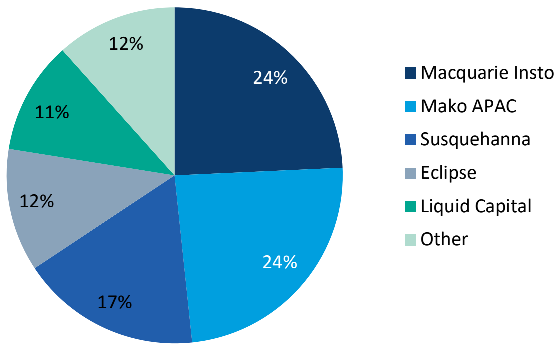
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



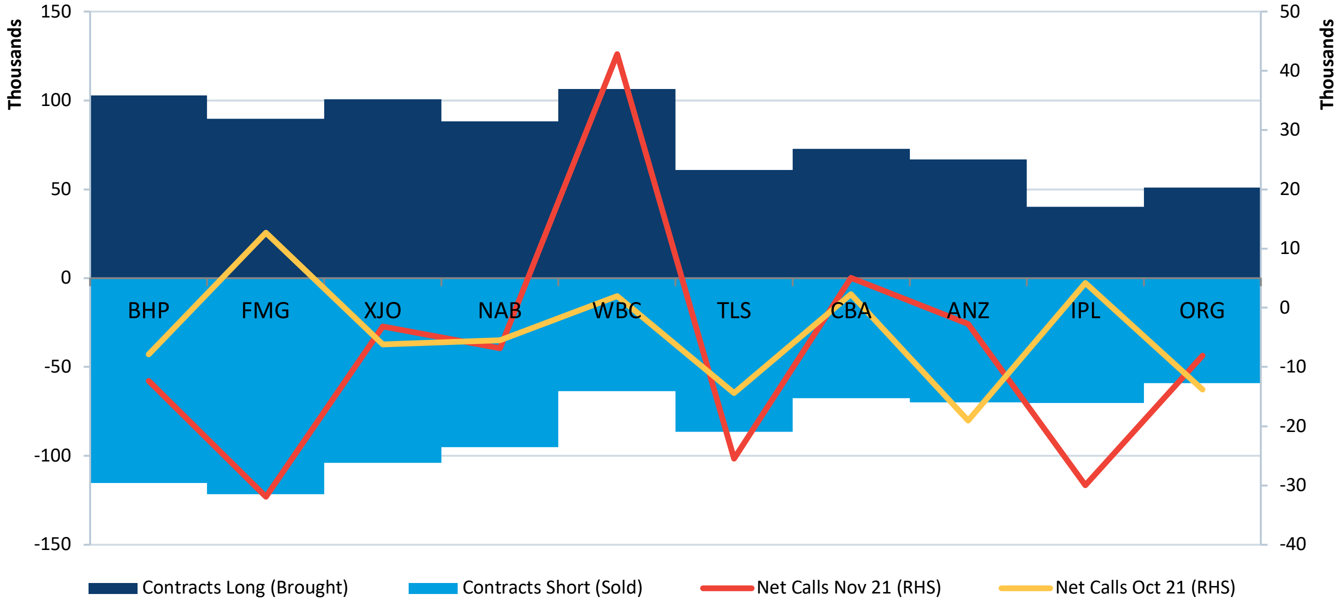
NOTE: The above charts include contracts traded in both Single Stock and Index options

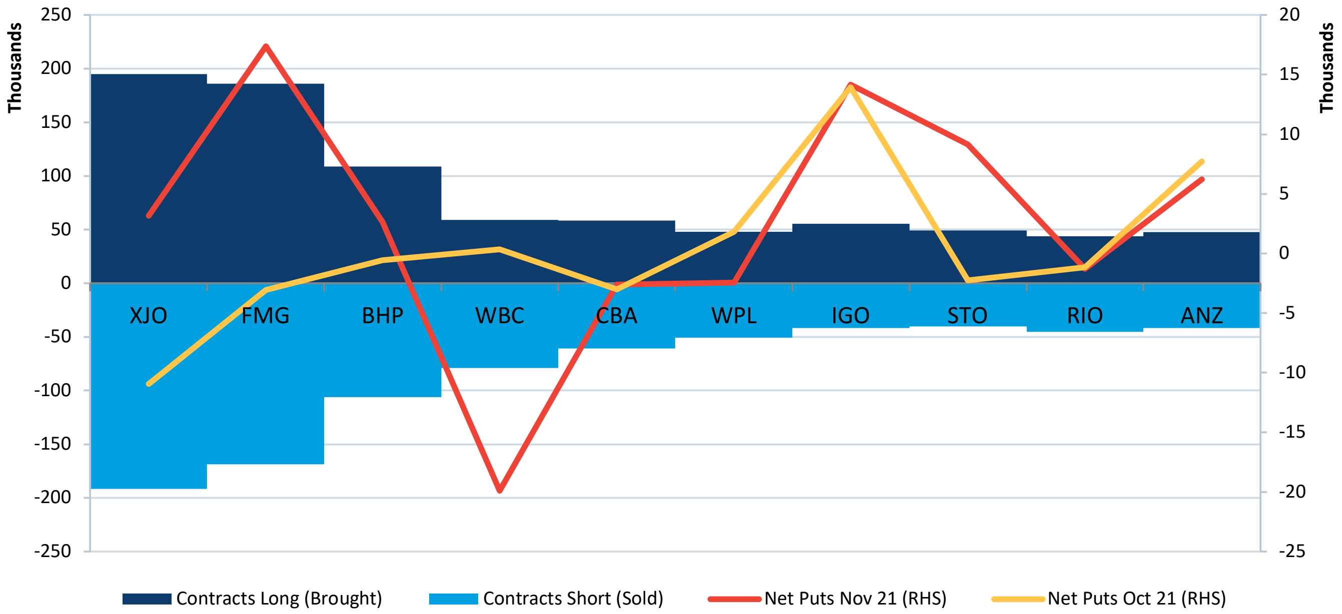
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

November 21

Top 10 Call and Put Option Contracts



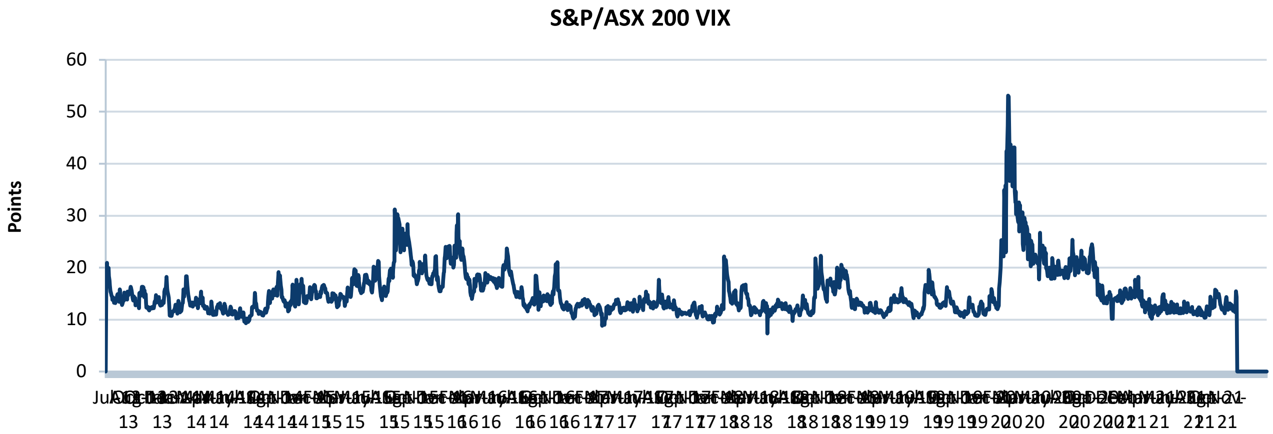


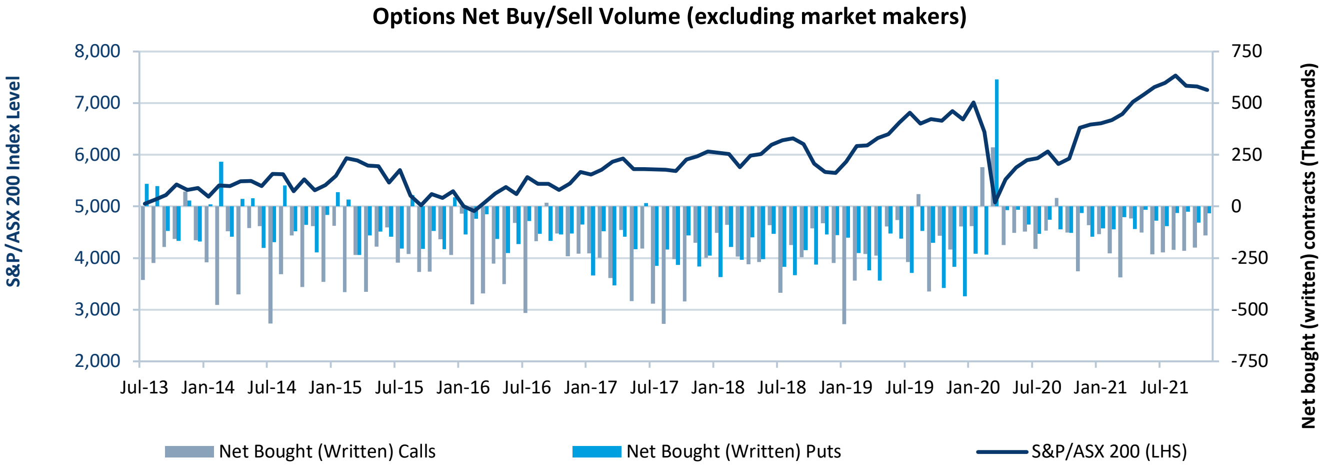
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

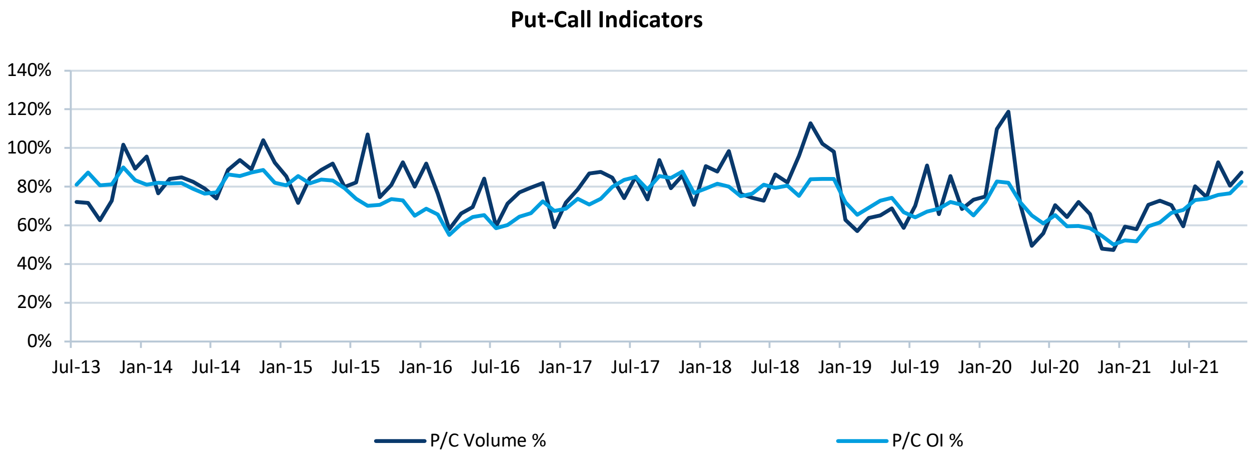
ASX EQUITY DERIVATIVES

November 21

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







ASX EQUITY DERIVATIVES

November 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-21	2,935,082	2,563,046	5,498,128	5,013,681	21,056	463,191	200
Oct-21	2,673,232	2,152,551	4,825,783	4,462,575	4,093	359,055	60
Variance	9.8%	19.1%	13.9%	12.3%	414.4%	29.0%	233.3%
Nov-20	4,073,815	1,953,286	6,027,101	5,531,906	92,915	402,273	7
Variance	-28.0%	31.2%	-8.8%	-9.4%	-77.3%	15.1%	2757.1%
Cal Yr to date	32,742,484	23,818,620	56,561,104	51,139,808	814,043	4,604,381	2,872
Fin Yr to date	14,353,092	11,946,591	26,299,683	24,017,347	174,269	2,106,271	1,796

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-21	457.0	488.7	945.7	542.2	52.8	335.8	14.8
Oct-21	319.1	395.2	714.3	430.6	2.7	276.7	4.3
Variance	43.2%	23.6%	32.4%	25.9%	1885.6%	21.4%	242.2%
Nov-20	634.1	332.8	966.9	469.3	146.9	350.3	0.4
Variance	-27.9%	46.8%	-2.2%	15.5%	-64.0%	-4.1%	3208.3%
Cal Yr to date	7,544.1	4,648.2	12,192.3	5,928.1	1,891.4	4,162.0	210.7
Fin Yr to date	2,692.2	2,269.4	4,961.6	2,651.1	481.6	1,695.0	133.9

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-21	1,735,512	1,432,484	3,167,996	2,938,750	15,238	213,963	45
Oct-21	1,699,610	1,299,679	2,999,289	2,802,653	8,561	188,059	15
Variance	2.1%	10.2%	5.6%	4.9%	78.0%	13.8%	200.0%
Nov-20	2,604,966	1,420,552	4,025,518	3,545,869	176,402	303,247	0
Variance	-33.4%	0.8%	-21.3%	-17.1%	-91.4%	-29.4%	#DIV/0!
Cal Yr to date	20,822,700	13,823,436	34,646,138	31,440,160	1,000,918	2,204,267	788
Fin Yr to date	8,618,916	6,577,797	15,196,713	14,092,288	108,989	995,092	343

MORE INFORMATION

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