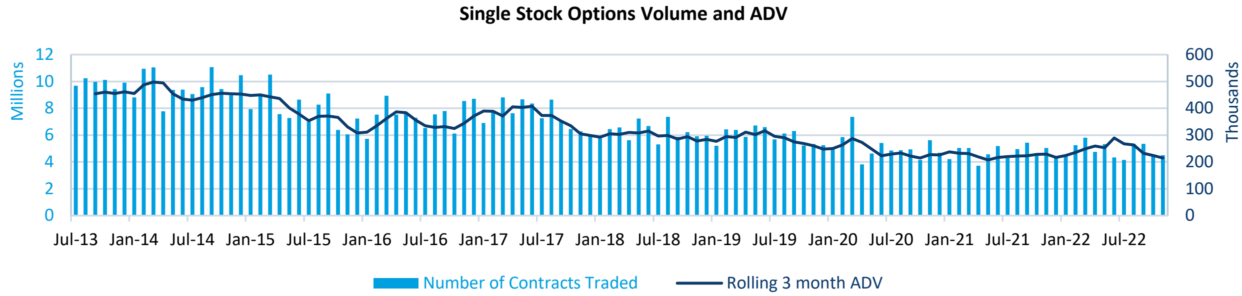
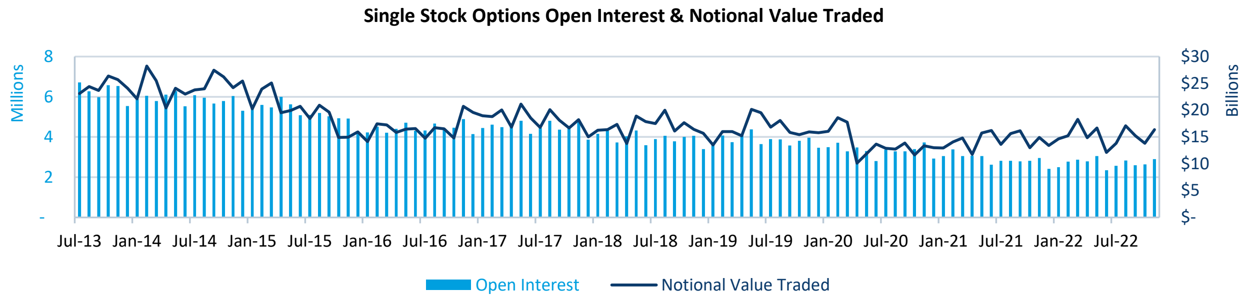
ASX EQUITY DERIVATIVES

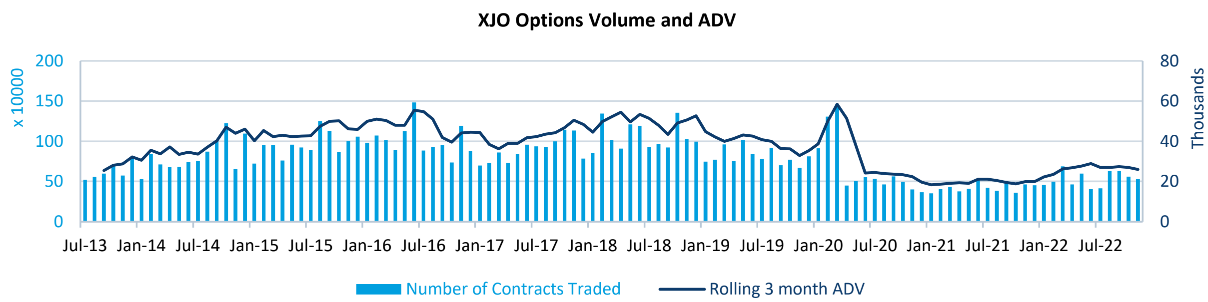
Options and Futures Statistics

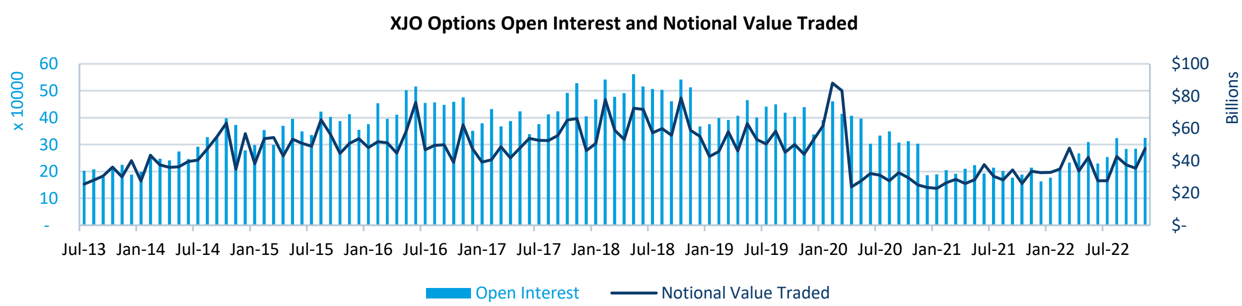
November 22

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

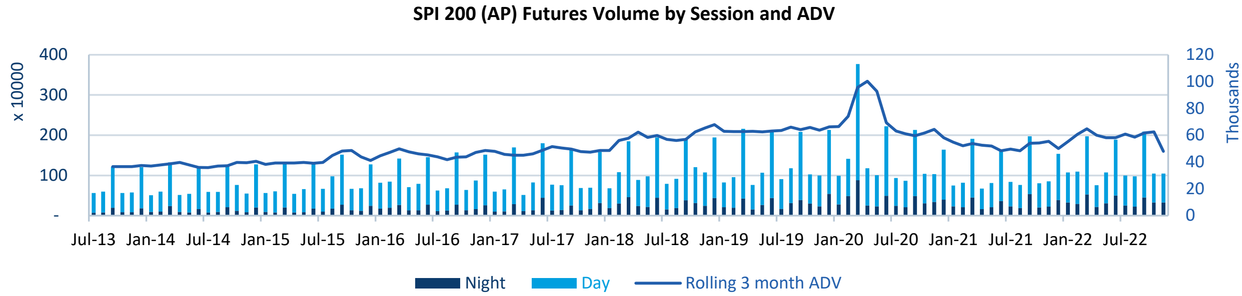
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

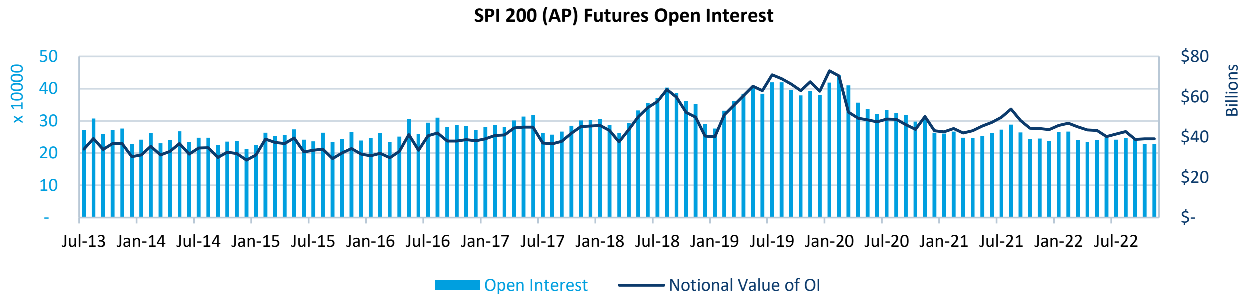
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

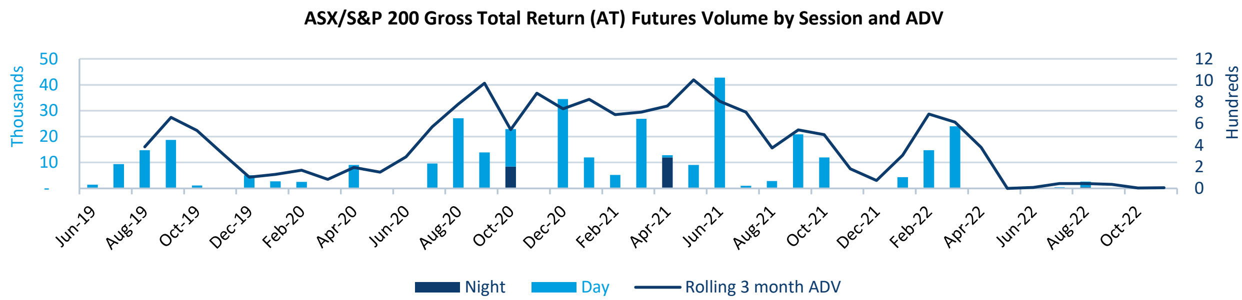
ASX EQUITY DERIVATIVES

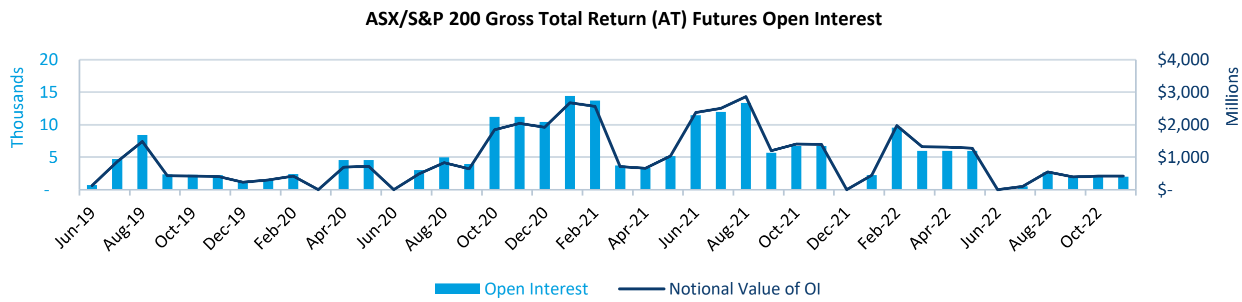
November 22

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 22

Options - Top Classes by Volume

RANK	NOV 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	685,492	14.8%	324,757	211.1%	N/A	N/A	206.4%	-5,745	12,033
2	BHP	549,740	11.9%	184,311	298.3%	230,038,085	23.9%	48.4%	-23,522	-2,388
3	FMG	406,536	8.8%	140,338	289.7%	221,668,099	18.3%	101.5%	-33,829	-5,103
4	WBC	238,310	5.2%	144,880	164.5%	169,042,685	14.1%	42.6%	-22,501	1,625
5	CBA	218,604	4.7%	82,859	263.8%	54,083,507	40.4%	46.9%	6,843	8,386
6	WDS	207,705	4.5%	76,947	269.9%	127,903,555	16.2%	67.2%	-3,403	-3,657
7	TLS	195,872	4.2%	157,328	124.5%	464,281,749	4.2%	77.5%	-25,397	-11,450
8	STO	163,012	3.5%	107,918	151.1%	273,460,137	6.0%	64.4%	-18,730	-11,821
9	NCM	153,660	3.3%	69,340	221.6%	91,678,352	16.8%	100.6%	-7,485	-1,510
10	ANZ	148,855	3.2%	100,644	147.9%	130,634,048	11.4%	93.1%	-7,441	-7,404
11	RIO	147,437	3.2%	40,041	368.2%	33,753,108	43.7%	72.0%	-4,317	-4,670
12	NAB	141,905	3.1%	108,660	130.6%	132,383,810	10.7%	37.9%	-2,601	-5,923
13	S32	134,770	2.9%	83,700	161.0%	440,809,676	3.1%	85.1%	-29,838	-1,845
14	MPL	108,577	2.4%	77,707	139.7%	298,288,879	3.6%	160.9%	34,970	-45,703
15	WOW	97,561	2.1%	59,473	164.0%	50,728,972	19.2%	127.1%	-5,415	173
16	IPL	92,847	2.0%	33,358	278.3%	208,473,675	4.5%	7.2%	-6,535	-2,599
17	SGR	83,472	1.8%	29,631	281.7%	59,258,813	14.1%	2.1%	-8,243	-1,553
18	CSL	82,307	1.8%	25,446	323.5%	14,120,990	58.3%	62.3%	1,835	1,190
19	ZIP	79,834	1.7%	34,811	229.3%	144,790,248	5.5%	21.5%	-5,038	-751
20	COL	77,673	1.7%	59,513	130.5%	70,797,338	11.0%	58.9%	-21,082	-9,478
21	IAG	76,416	1.7%	50,573	151.1%	161,224,089	4.7%	4.2%	-238	-3,452
22	MQG	76,199	1.7%	25,972	293.4%	18,033,598	42.3%	75.4%	-2,454	491
23	WES	62,134	1.3%	25,690	241.9%	41,531,326	15.0%	38.2%	-2,365	-2,458
24	AMP	58,530	1.3%	81,539	71.8%	201,867,553	2.9%	55.7%	-9,144	11,382
25	TAH	57,059	1.2%	25,449	224.2%	172,186,950	3.3%	3.8%	-338	-3,396
26	A2M	56,549	1.2%	15,795	358.0%	82,907,813	6.8%	20.1%	8,091	-952
27	WHC	55,109	1.2%	26,109	211.1%	317,569,484	1.7%	188.8%	-5,568	-5,937
28	PLS	54,572	1.2%	24,586	222.0%	926,925,908	0.6%	430.0%	-7,913	-2,623
29	BXB	54,441	1.2%	35,818	152.0%	79,953,064	6.8%	11.7%	-3,146	-974
30	AWC	52,329	1.1%	58,413	89.6%	247,595,696	2.1%	79.7%	-15,879	-5,336
	Market*	**4,617,507**	**100.0%**	**2,311,606**	**199.8%**	**5,465,991,207**	**8.4%**	**46.7%**	**-226,428**	**-105,703**

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

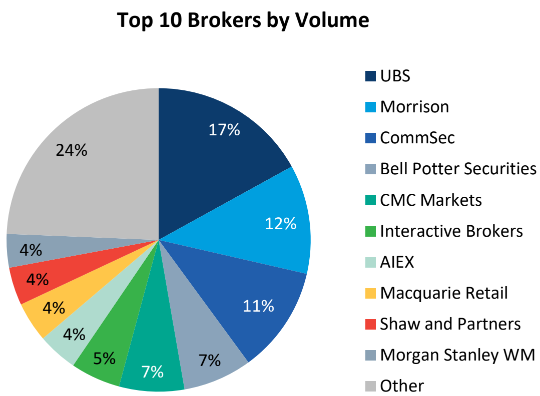
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

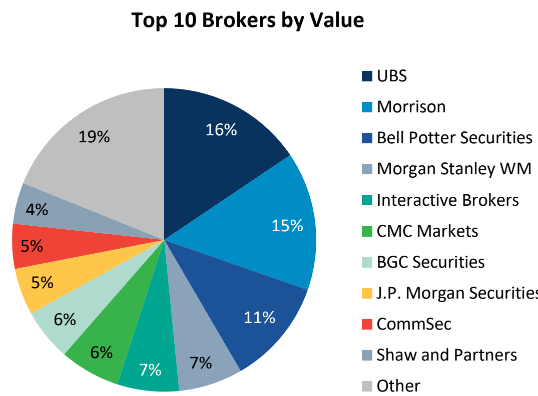
* Only TOP 30 ETO classes included

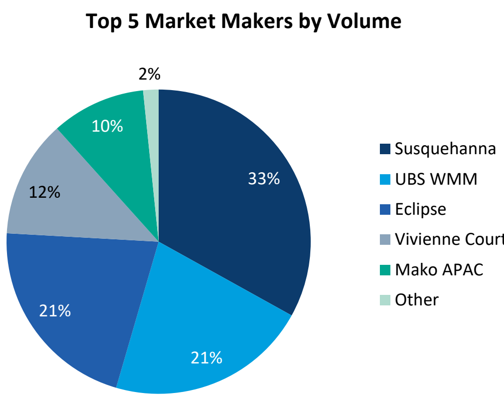
ASX EQUITY DERIVATIVES

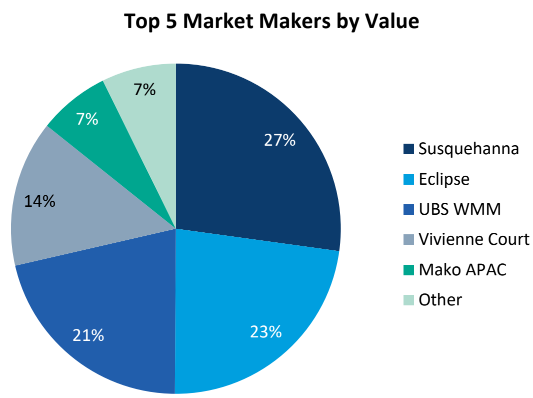
November 22

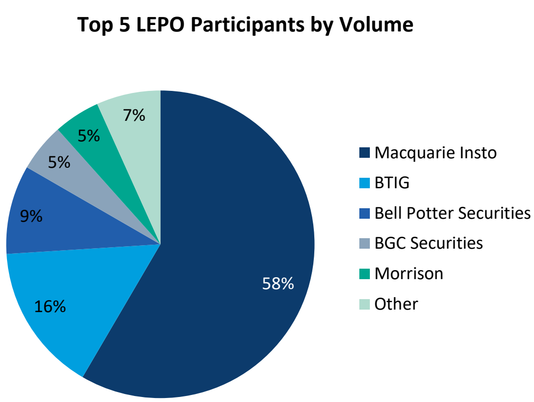
Options Market Share by Volume and Value Traded

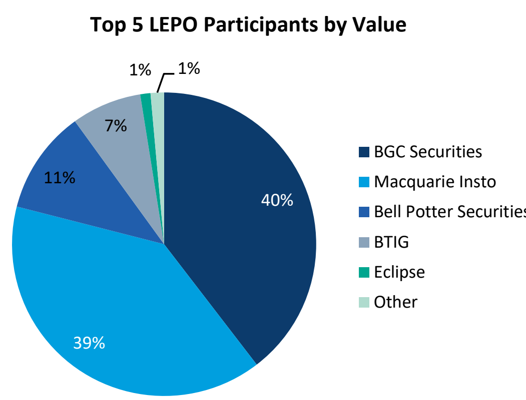












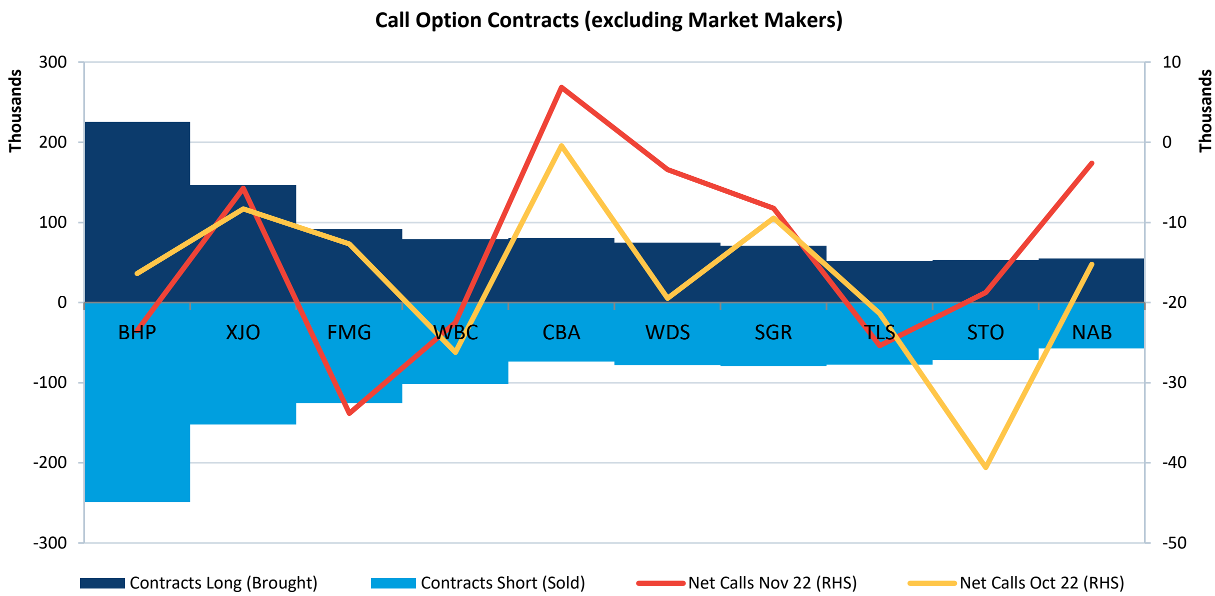
NOTE: The above charts include contracts traded in both Single Stock and Index options

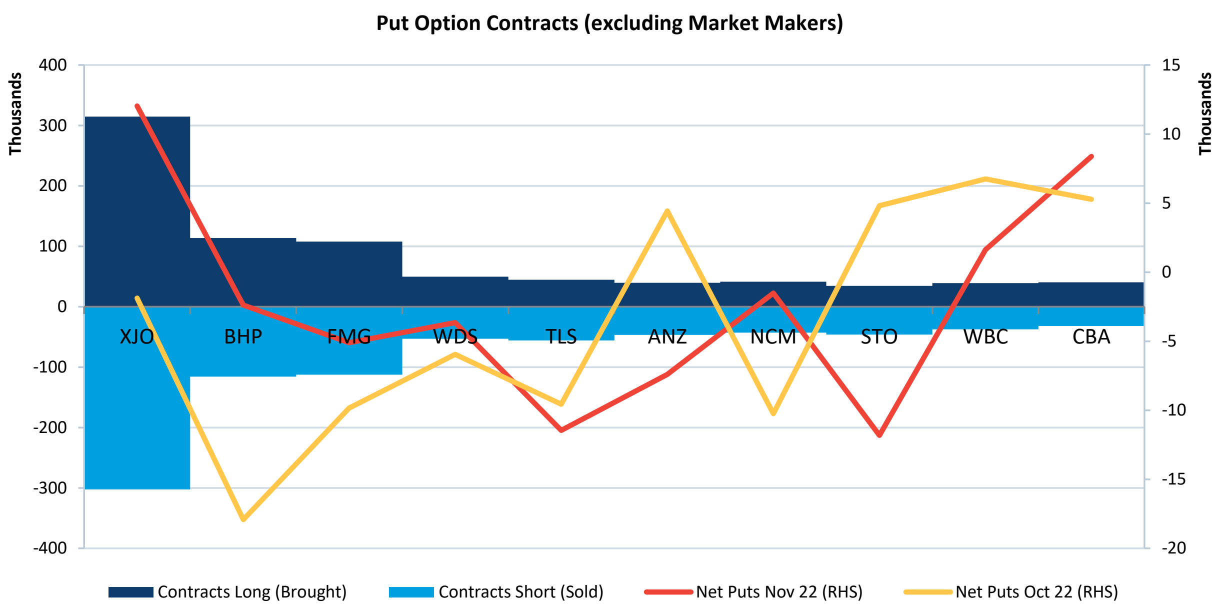
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

November 22

Top 10 Call and Put Option Contracts



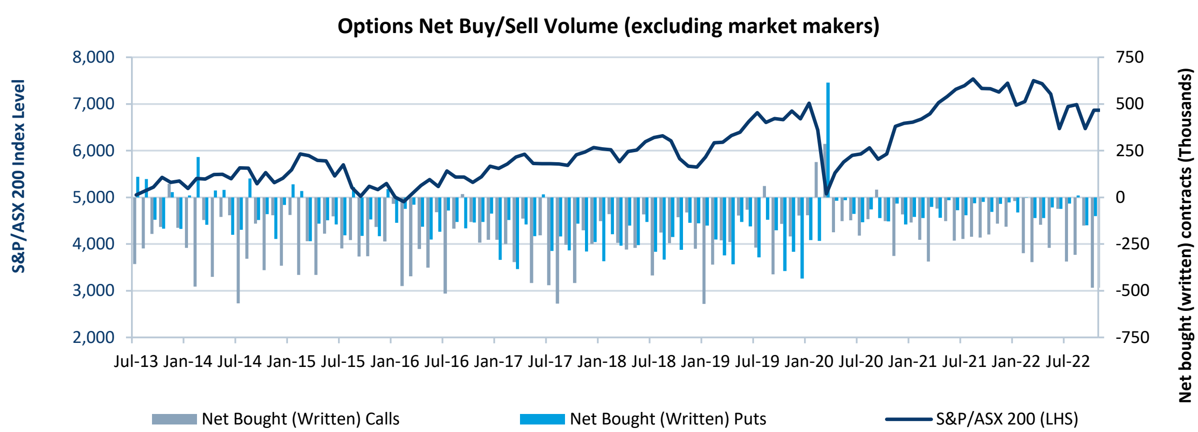


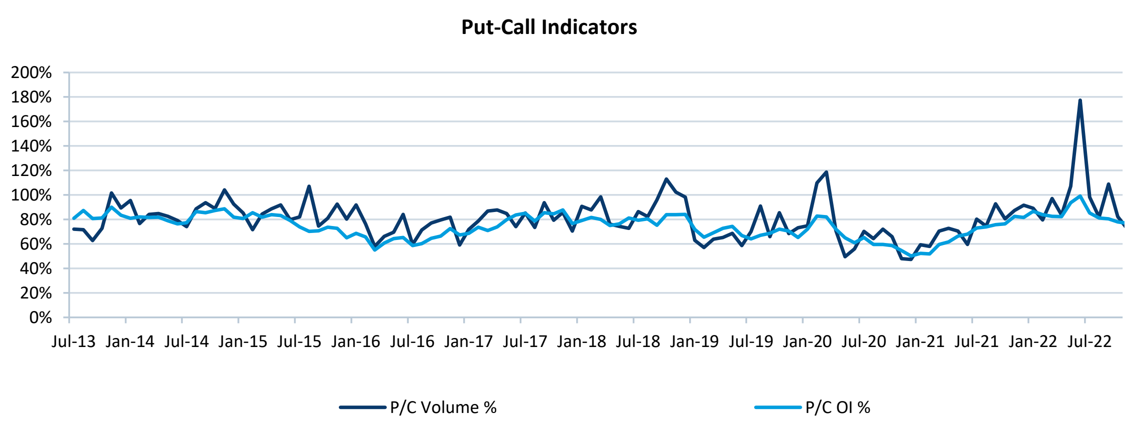
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

November 22

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





ASX EQUITY DERIVATIVES

November 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-22	3,372,026	2,440,651	5,812,677	5,102,809	24,376	684,192	1,300
Oct-22	2,759,303	2,270,043	5,029,346	4,486,835	11,599	529,207	1,705
Variance	22.2%	7.5%	15.6%	13.7%	110.2%	29.3%	-23.8%
Nov-21	2,935,082	2,563,046	5,498,128	5,013,681	21,056	463,191	200
Variance	14.9%	-4.8%	5.7%	1.8%	15.8%	47.7%	550.0%
Cal Yr to date	41,109,470	39,669,344	80,778,814	72,714,214	166,402	7,888,134	10,064
Fin Yr to date	16,464,783	14,579,489	31,044,272	27,748,235	59,748	3,232,841	3,448

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-22	869.0	463.2	1,332.2	541.2	139.4	560.3	91.3
Oct-22	522.4	505.8	1,028.3	439.1	27.7	445.3	116.2
Variance	66.3%	-8.4%	29.6%	23.3%	403.8%	25.8%	-21.4%
Nov-21	457.0	488.7	945.7	542.2	52.8	335.8	14.8
Variance	90.2%	-5.2%	40.9%	-0.2%	163.8%	66.8%	517.4%
Cal Yr to date	7,577.4	9,866.3	17,443.7	8,336.0	465.0	7,930.8	711.9
Fin Yr to date	3,059.5	3,401.8	6,461.3	3,031.4	200.1	2,992.9	237.0

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-22	1,823,312	1,400,267	3,223,579	2,883,727	15,094	324,107	650
Oct-22	1,644,351	1,281,012	2,925,363	2,632,218	8,890	283,828	427
Variance	10.9%	9.3%	10.2%	9.6%	69.8%	14.2%	52.2%
Nov-21	1,735,512	1,432,484	3,167,996	2,938,750	15,238	213,963	45
Variance	5.1%	-2.2%	1.8%	-1.9%	-0.9%	51.5%	1344.4%
Cal Yr to date	23,990,170	20,331,383	44,321,556	40,360,948	93,742	3,862,924	3,928
Fin Yr to date	9,849,595	7,972,580	17,822,175	16,060,317	38,956	1,721,296	1,603

MORE INFORMATION

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