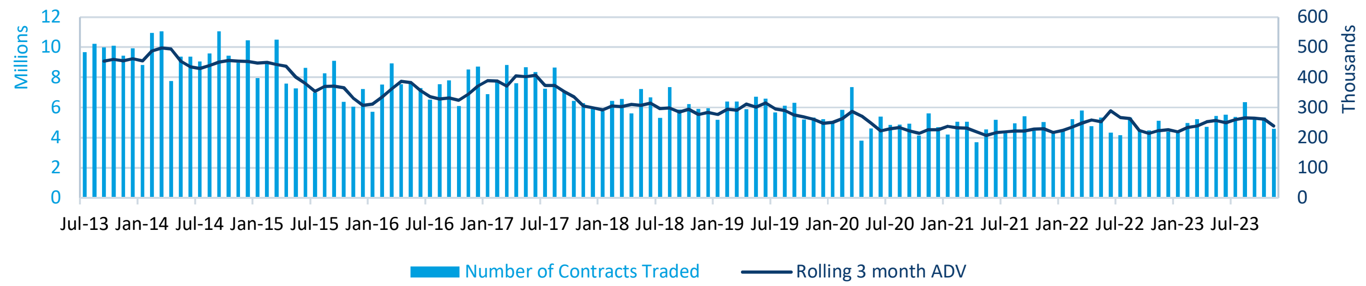
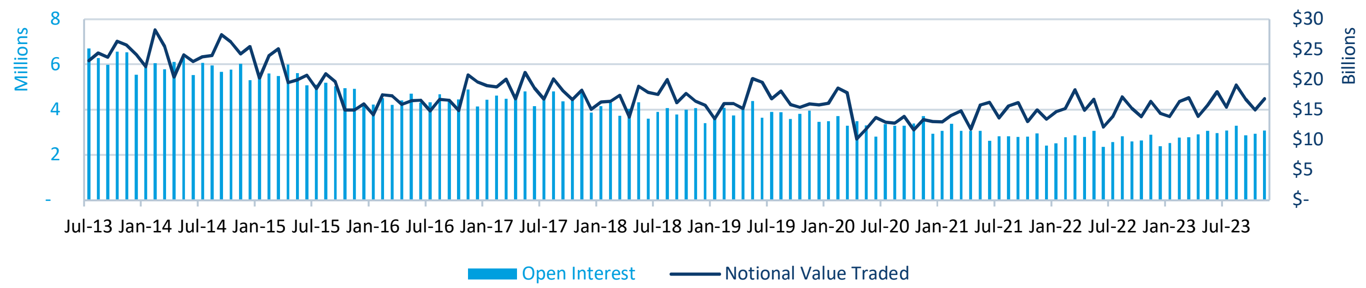
ASX EQUITY DERIVATIVES

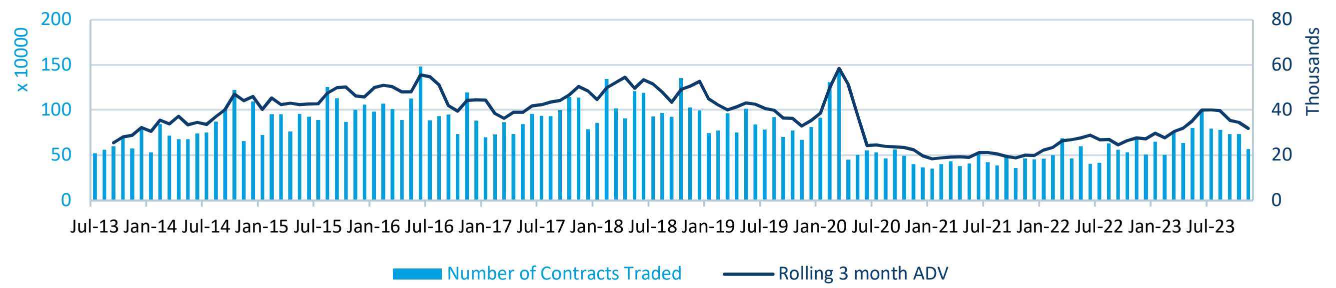
Options and Futures Statistics

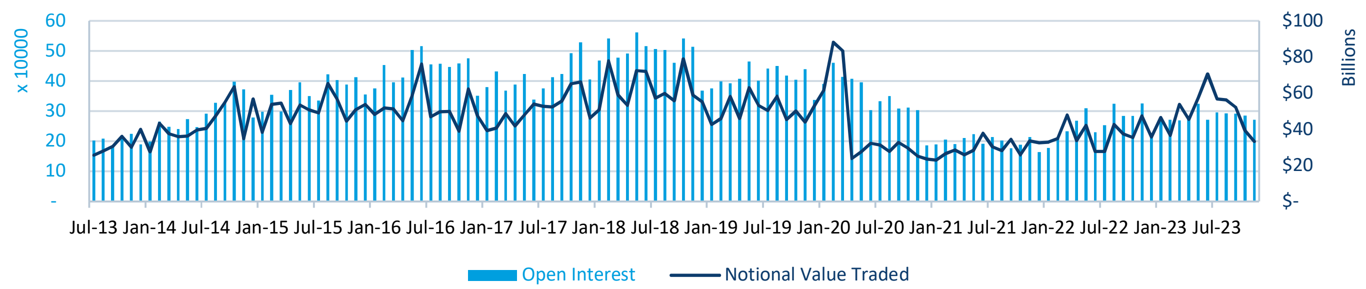
November 23

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

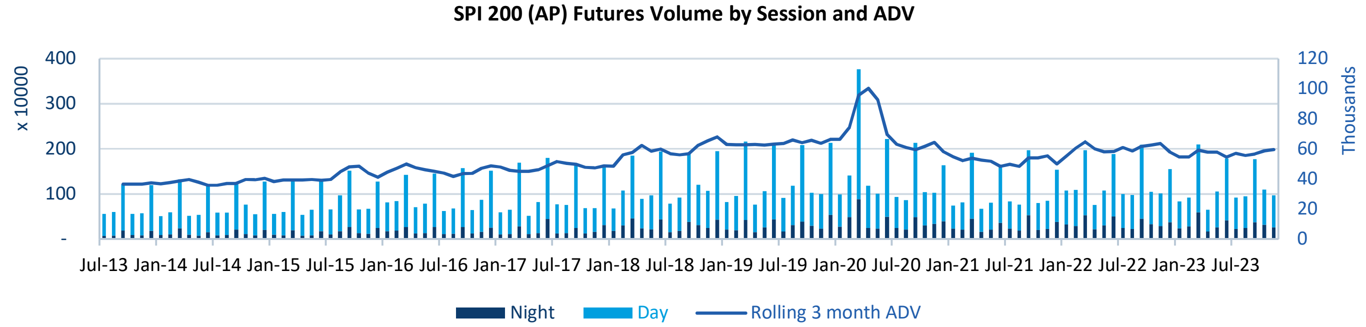
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

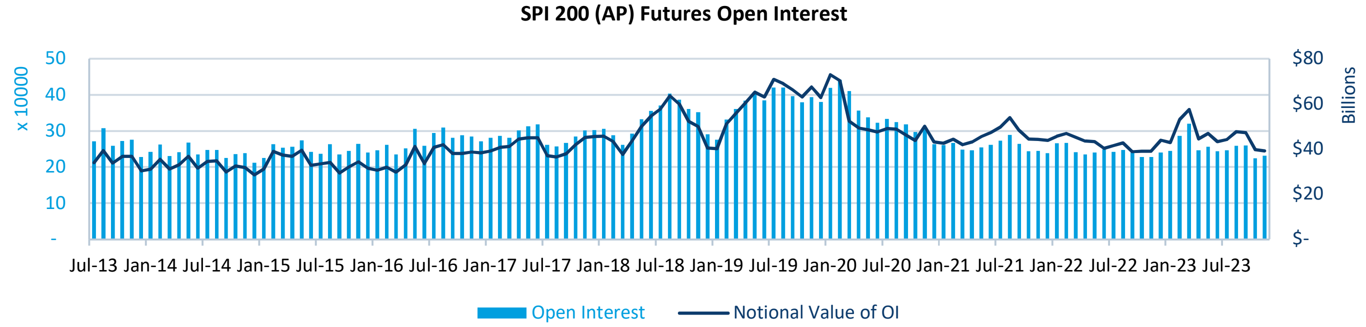
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

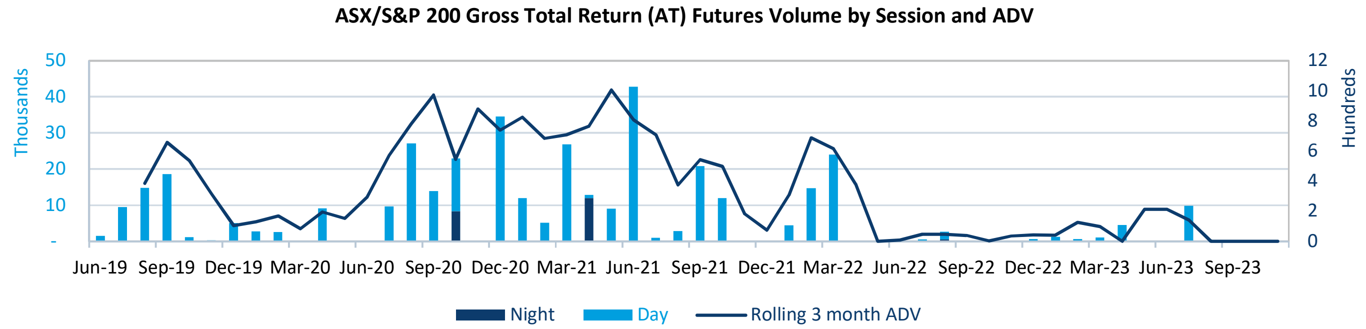
ASX EQUITY DERIVATIVES

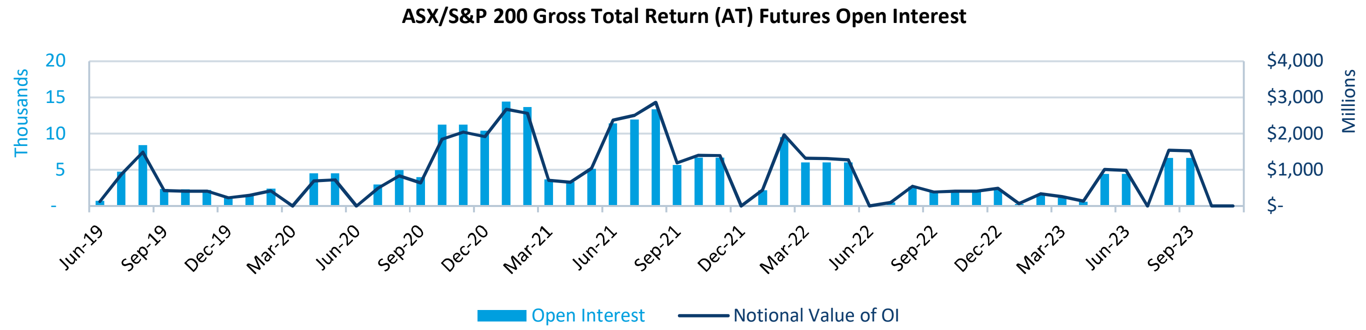
November 23

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 23

Options - Top Classes by Volume

RANK	NOV 23	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	475,240	11.4%	271,082	175.3%	N/A	N/A	107.4%	-6,042	769
2	BHP	378,646	9.1%	135,915	278.6%	138,900,638	27.3%	37.8%	-11,262	-5,140
3	FMG	291,447	7.0%	124,125	234.8%	101,332,123	28.8%	62.9%	-3,294	6,179
4	WBC	288,945	6.9%	165,901	174.2%	142,922,406	20.2%	48.6%	-35,940	-2,457
5	PLS	215,502	5.2%	122,892	175.4%	563,141,981	3.8%	89.2%	-51,012	-7,539
6	CBA	206,744	5.0%	80,990	255.3%	41,024,701	50.4%	54.4%	-10,832	-1,585
7	WDS	191,634	4.6%	77,474	247.4%	86,904,485	22.1%	122.6%	3,383	-12,066
8	ANZ	172,027	4.1%	112,336	153.1%	147,669,233	11.6%	49.4%	-12,242	-5,112
9	STO	169,795	4.1%	105,382	161.1%	151,533,012	11.2%	123.0%	-7,495	-18,946
10	NAB	159,162	3.8%	126,172	126.1%	105,067,387	15.1%	69.0%	-8,923	387
11	TLS	150,683	3.6%	164,747	91.5%	426,341,133	3.5%	82.2%	-3,461	-9,273
12	RIO	142,658	3.4%	49,208	289.9%	26,300,248	54.2%	49.3%	688	-783
13	CSL	141,824	3.4%	31,676	447.7%	13,597,643	104.3%	92.5%	-1,493	5,147
14	S32	122,886	2.9%	88,978	138.1%	316,874,143	3.9%	186.6%	-26,021	-16,698
15	AMP	101,419	2.4%	86,056	117.9%	346,171,892	2.9%	64.6%	19,569	-12,584
16	RRL	91,128	2.2%	61,965	147.1%	64,500,945	14.1%	15.2%	-4,407	509
17	MQG	87,478	2.1%	28,384	308.2%	17,436,808	50.2%	91.9%	-3,438	-1,496
18	WOW	79,453	1.9%	50,949	155.9%	37,893,765	21.0%	113.4%	-6,048	-215
19	WHC	79,389	1.9%	38,306	207.2%	98,715,544	8.0%	93.7%	-22,961	-8,009
20	NST	78,602	1.9%	31,771	247.4%	95,317,717	8.2%	78.2%	-3,610	-1,488
21	WES	70,966	1.7%	37,994	186.8%	28,430,925	25.0%	19.9%	-7,496	-3,858
22	SUN	70,110	1.7%	48,611	144.2%	50,732,113	13.8%	42.0%	-2,837	6,683
23	TCL	66,898	1.6%	71,266	93.9%	69,600,624	9.6%	61.1%	-9,897	-1,045
24	QBE	53,299	1.3%	40,017	133.2%	64,622,397	8.2%	160.2%	-1,251	2,401
25	NEC	52,159	1.2%	24,663	211.5%	54,146,035	9.6%	1.5%	-14,472	308
26	EVN	50,388	1.2%	21,085	239.0%	136,420,851	3.7%	39.6%	-3,632	-2,043
27	IPL	47,976	1.1%	44,212	108.5%	109,528,944	4.4%	29.3%	-12,873	-1,333
28	GMG	47,091	1.1%	33,069	142.4%	72,615,581	6.5%	48.9%	-514	-959
29	MPL	45,383	1.1%	25,205	180.1%	116,965,659	3.9%	1.3%	-3,970	-55
30	AKE	45,016	1.1%	18,984	237.1%	70,030,216	6.4%	2695.6%	-345	-318
	Market*	**4,173,948**	**100.0%**	**2,319,415**	**180.0%**	**3,694,739,149**	**11.3%**	**35.9%**	**-252,128**	**-90,619**

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

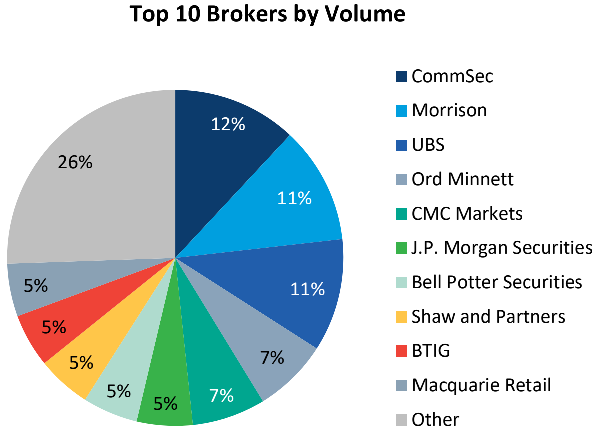
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

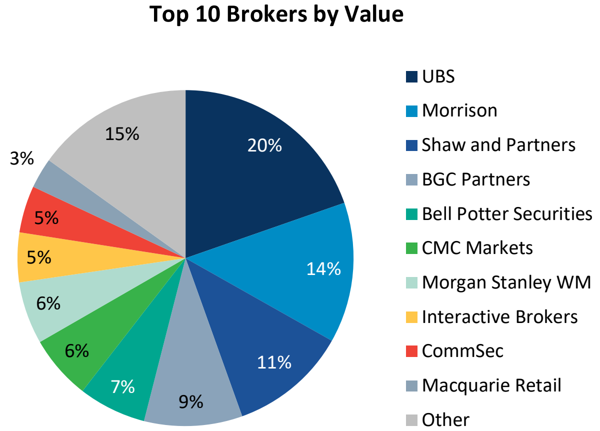
* Only TOP 30 ETO classes included

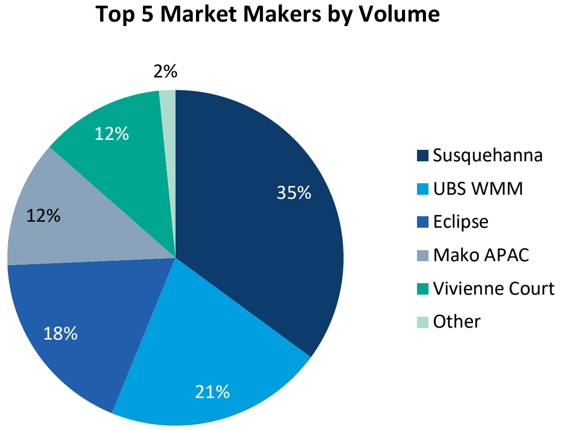
ASX EQUITY DERIVATIVES

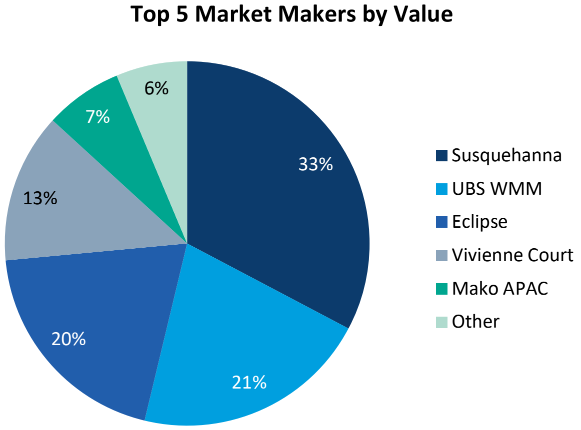
November 23

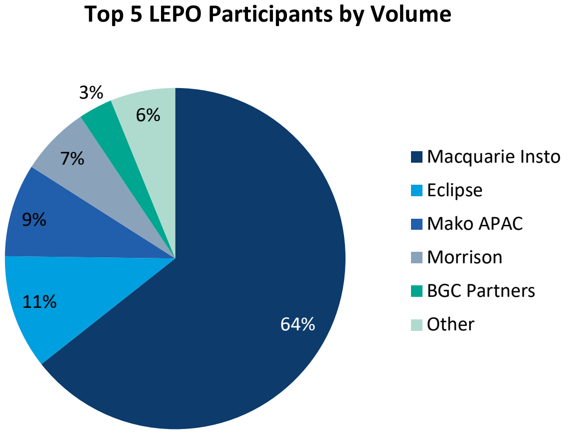
Options Market Share by Volume and Value Traded

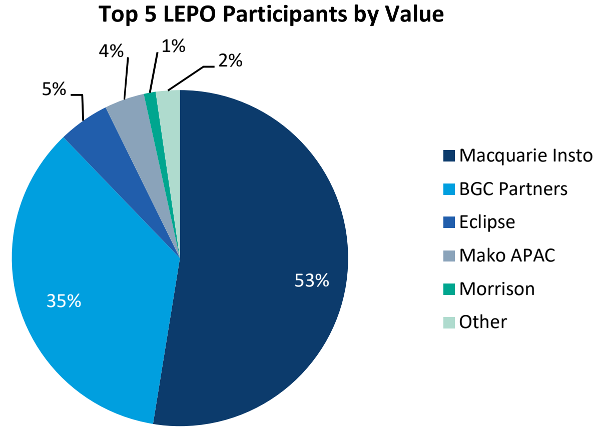












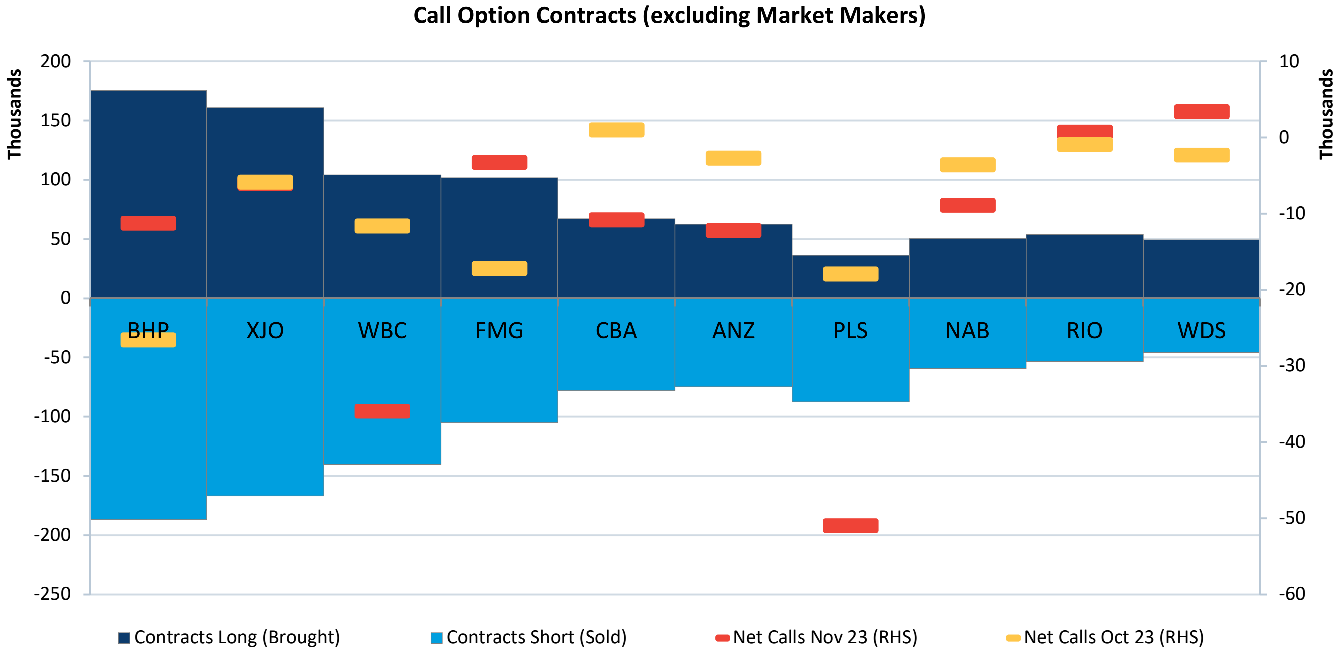
NOTE: The above charts include contracts traded in both Single Stock and Index options

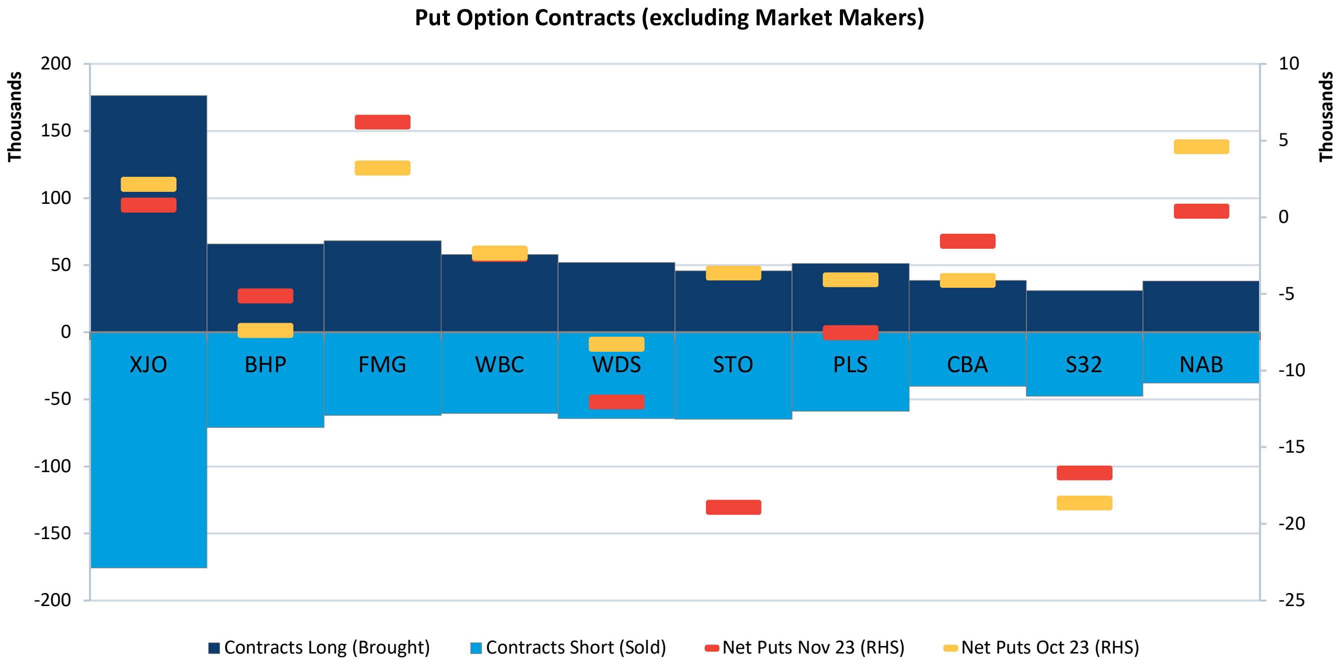
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

November 23

Top 10 Call and Put Option Contracts



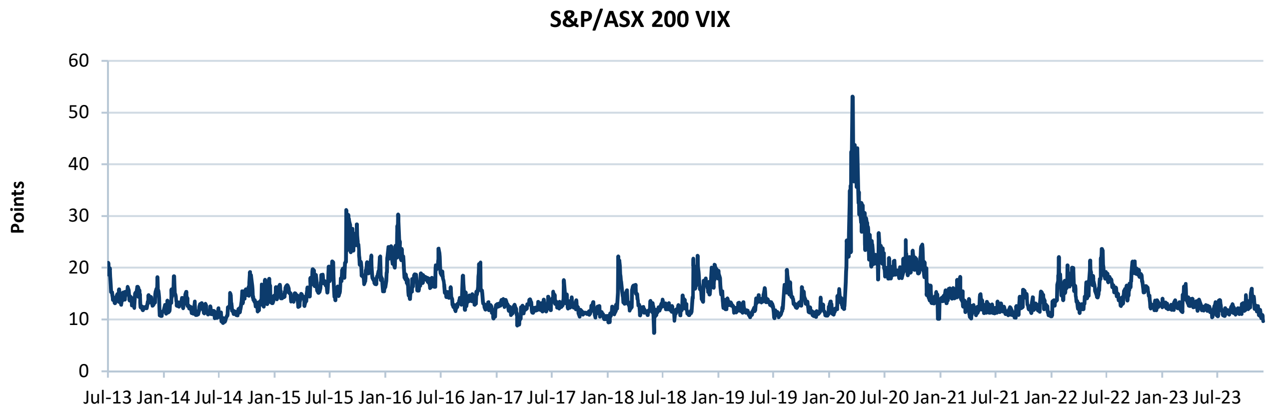


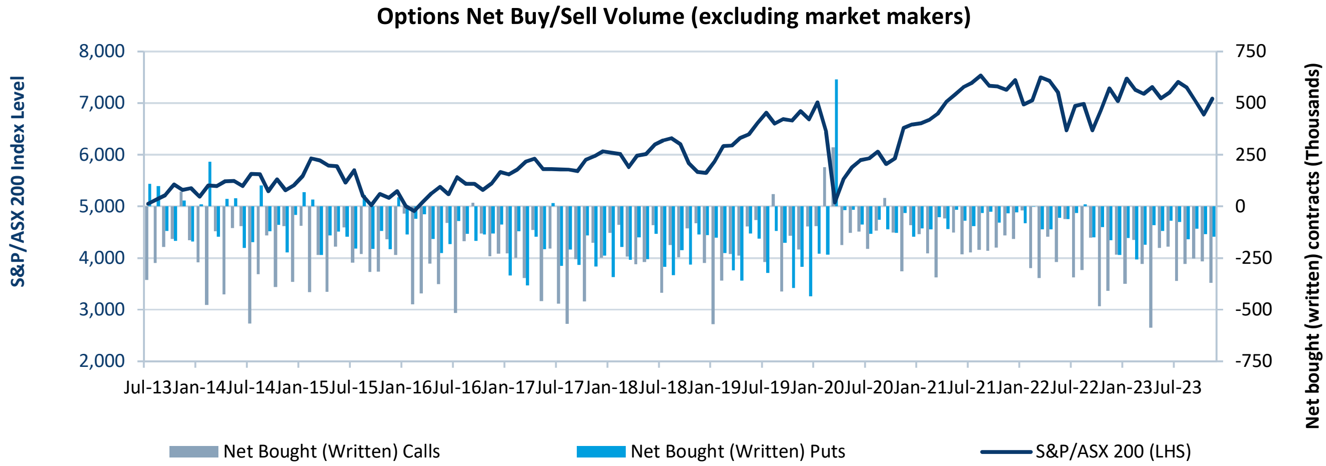
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

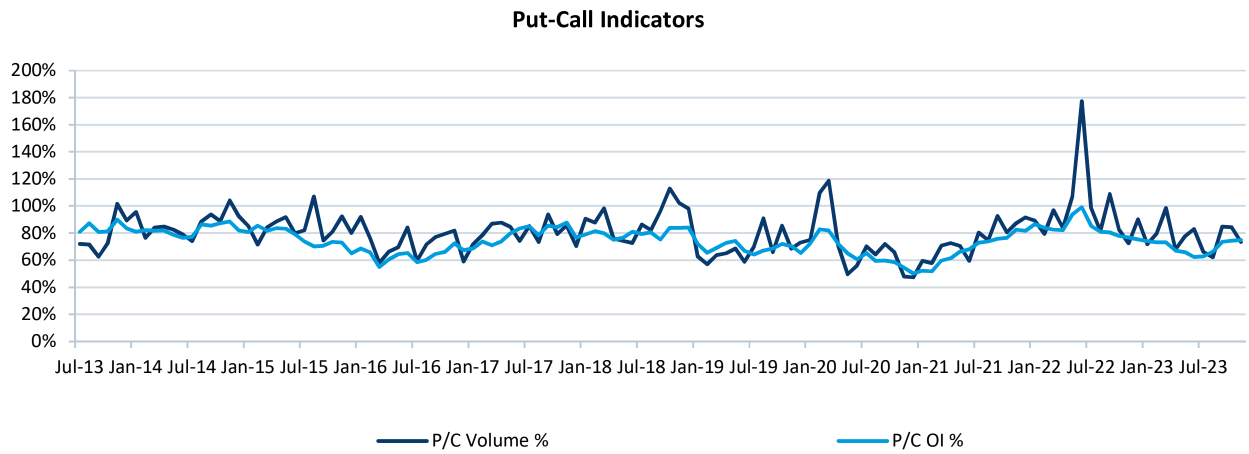
ASX EQUITY DERIVATIVES

November 23

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







ASX EQUITY DERIVATIVES

November 23

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
	2	3	4	5	6	7	8
Nov-23	3,019,696	2,214,078	5,233,774	4,745,759	12,775	474,813	427
Oct-23	2,793,421	2,358,177	5,151,598	4,578,733	6,286	564,073	2,506
Variance	8.1%	-6.1%	1.6%	3.6%	103.2%	-15.8%	-83.0%
Nov-22	3,372,026	2,440,651	5,812,677	5,102,809	24,376	684,192	1,300
Variance	-10.4%	-9.3%	-10.0%	-7.0%	-47.6%	-30.6%	-67.2%
Cal Yr to date	36,472,752	27,912,841	64,385,593	56,525,325	164,871	7,663,843	31,554
Fin Yr to date	17,210,334	12,553,435	29,763,769	26,357,402	63,342	3,326,012	17,013

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-23	489.3	505.3	994.6	495.0	54.8	414.8	30.0
Oct-23	495.5	686.5	1,182.0	478.6	52.7	474.6	176.1
Variance	-1.2%	-26.4%	-15.9%	3.4%	3.9%	-12.6%	-83.0%
Nov-22	869.0	463.2	1,332.2	541.2	139.4	560.3	91.3
Variance	-43.7%	9.1%	-25.3%	-8.5%	-60.7%	-26.0%	-67.2%
Cal Yr to date	7,482.6	5,721.5	13,204.1	4,991.7	460.7	5,477.9	2,273.9
Fin Yr to date	3,522.8	2,670.8	6,193.6	2,367.1	266.1	2,336.9	1,223.5

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-23	1,914,159	1,435,101	3,349,260	3,067,852	10,325	271,078	3
Oct-23	1,843,657	1,374,842	3,218,500	2,927,291	6,550	284,655	3
Variance	3.8%	4.4%	4.1%	4.8%	57.6%	-4.8%	0.0%
Nov-22	1,823,312	1,400,267	3,223,579	2,883,727	15,094	324,107	650
Variance	5.0%	2.5%	3.9%	6.4%	-31.6%	-16.4%	-99.5%
Cal Yr to date	20,847,158	14,492,395	35,339,556	32,127,712	87,710	3,120,942	3,183
Fin Yr to date	9,803,751	6,878,545	16,682,298	15,208,744	37,672	1,435,868	9

MORE INFORMATION

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