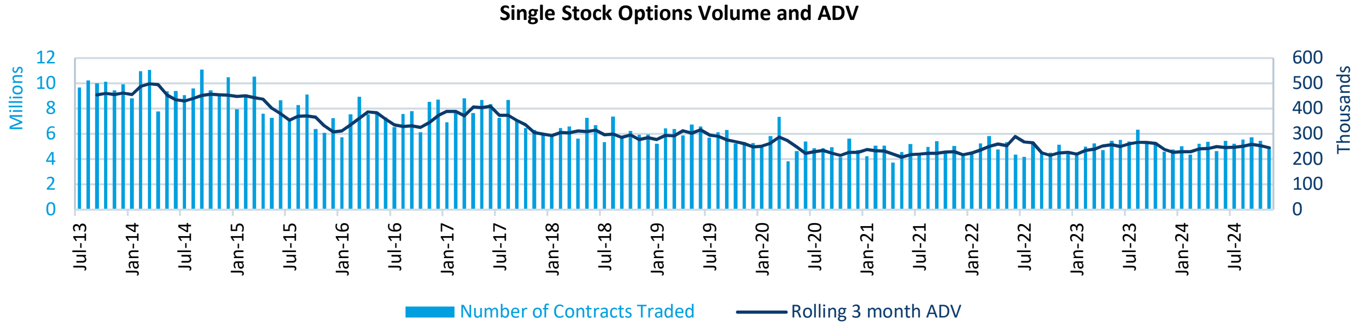
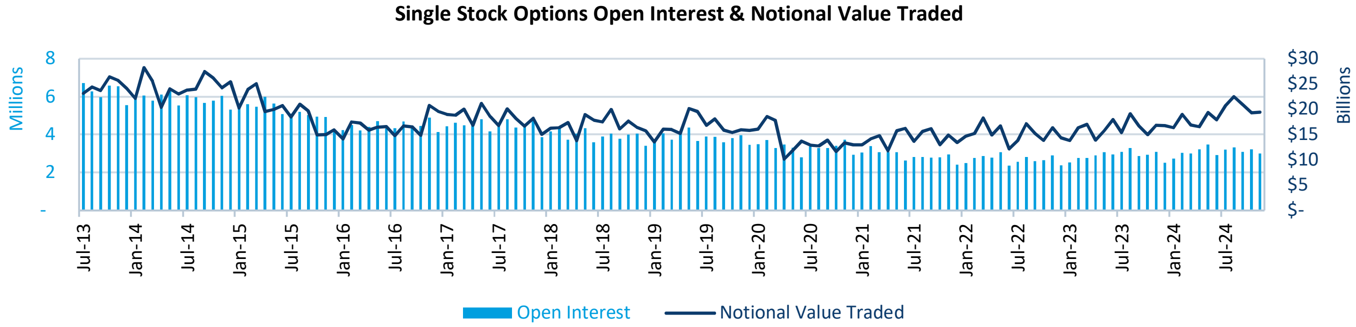
ASX EQUITY DERIVATIVES

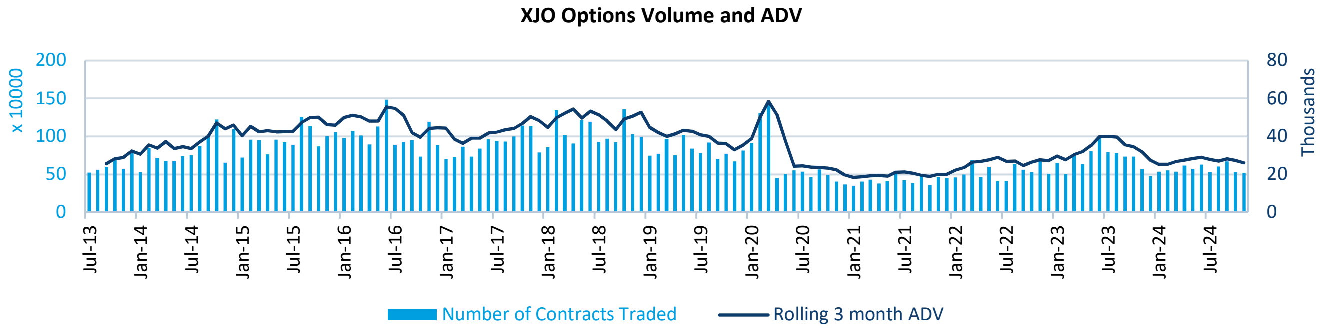
Options and Futures Statistics

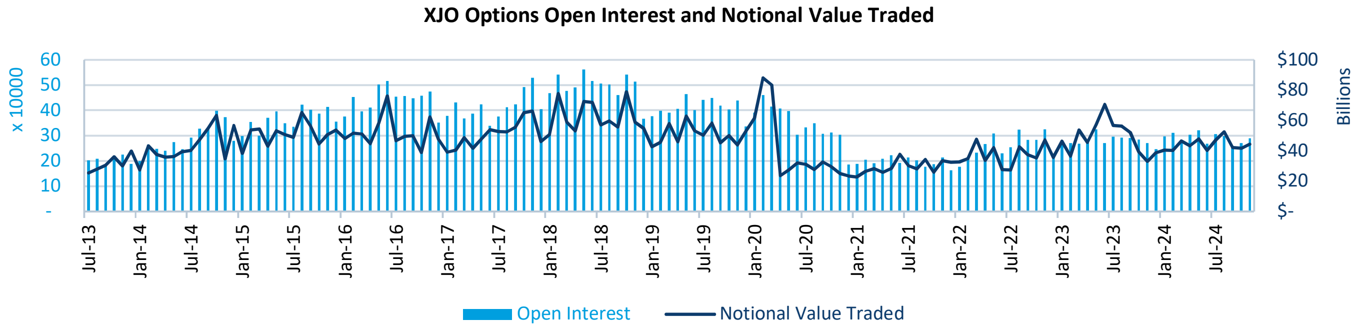
November 24

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

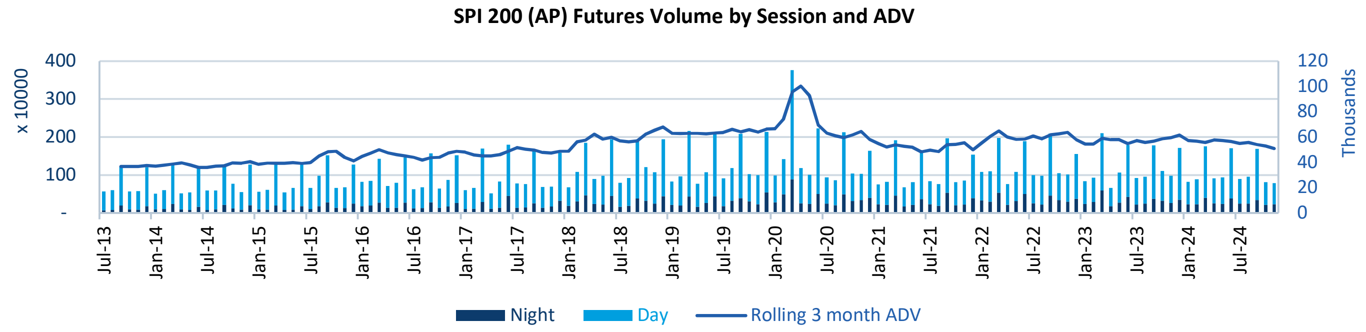
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

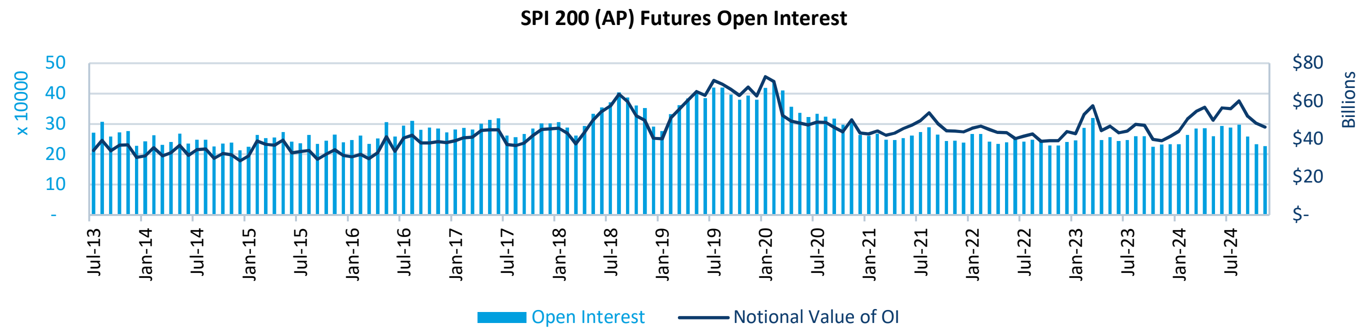
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

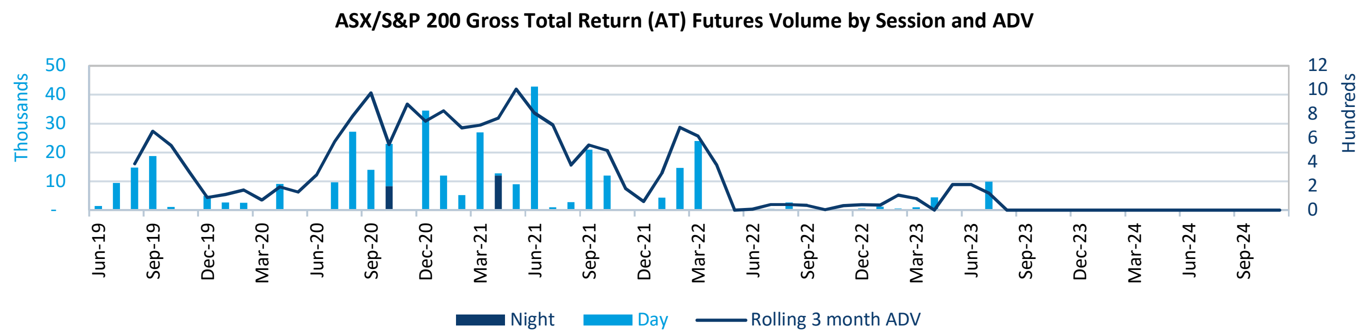
ASX EQUITY DERIVATIVES

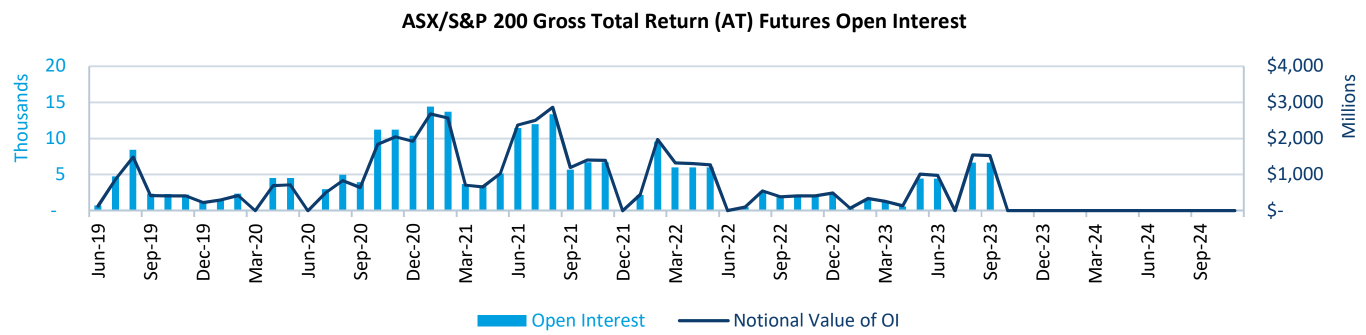
November 24

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 24

Options - Top Classes by Volume

RANK	NOV 24	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	542,345	12.6%	290,323	186.8%	N/A	N/A	112.0%	-3,474	7,219
2	CBA	311,495	7.2%	101,027	308.3%	42,309,266	73.6%	60.9%	-1,020	9,108
3	BHP	298,224	6.9%	153,002	194.9%	168,230,673	17.7%	92.0%	-5,417	-3,962
4	PLS	249,774	5.8%	91,319	273.5%	879,463,702	2.8%	220.7%	-18,994	-59,312
5	FMG	246,303	5.7%	94,304	261.2%	144,805,214	17.0%	145.5%	-1,005	-5,172
6	STO	244,137	5.7%	105,510	231.4%	167,972,933	14.5%	101.0%	-32,839	-2,953
7	NAB	194,420	4.5%	90,762	214.2%	89,919,466	21.6%	23.5%	-5,198	4,574
8	ANZ	170,967	4.0%	77,010	222.0%	113,856,128	15.0%	26.6%	-8,035	1,916
9	WBC	169,266	3.9%	120,750	140.2%	117,913,424	14.4%	40.4%	-14,437	1,112
10	WDS	166,830	3.9%	109,996	151.7%	100,333,896	16.6%	135.5%	-15,018	-1,531
11	CSL	138,195	3.2%	33,212	416.1%	13,874,073	99.6%	200.4%	1,500	-815
12	WHC	138,023	3.2%	154,911	89.1%	94,188,471	14.7%	504.0%	-4,397	-4,591
13	NST	124,349	2.9%	43,845	283.6%	81,491,933	15.3%	42.1%	2,385	-426
14	EVN	120,021	2.8%	50,984	235.4%	143,102,757	8.4%	42.6%	-6,377	-8,925
15	S32	119,551	2.8%	73,633	162.4%	276,215,483	4.3%	54.7%	-17,927	-23,414
16	RIO	118,082	2.7%	41,104	287.3%	22,463,301	52.6%	144.3%	-1,327	4,098
17	EDV	98,255	2.3%	54,336	180.8%	144,727,725	6.8%	389.9%	120	-1,275
18	LYC	94,988	2.2%	30,804	308.4%	84,254,335	11.3%	275.8%	-2,904	-1,490
19	WOW	86,435	2.0%	57,765	149.6%	46,459,930	18.6%	215.8%	-2,511	-6,307
20	SCG	81,658	1.9%	43,809	186.4%	200,857,503	4.1%	29.1%	-1,016	-1,128
21	BXB	73,063	1.7%	40,992	178.2%	65,169,077	11.2%	10.5%	201	35
22	RRL	67,487	1.6%	53,237	126.8%	71,945,289	9.4%	12.4%	25,794	-5,003
23	MQG	66,603	1.5%	23,567	282.6%	12,848,500	51.8%	91.9%	-380	-680
24	TLS	65,238	1.5%	146,249	44.6%	441,938,295	1.5%	100.6%	-4,945	-1,547
25	MIN	61,064	1.4%	25,410	240.3%	50,571,034	12.1%	139.4%	590	-611
26	TAH	60,807	1.4%	77,286	78.7%	120,097,553	5.1%	880.5%	-5,080	-823
27	ZIP	55,401	1.3%	16,873	328.3%	265,111,874	2.1%	17.3%	-16,352	-6,548
28	PDN	50,509	1.2%	29,894	169.0%	102,564,526	4.9%	70.0%	-15,802	-7,688
29	IPL	47,803	1.1%	38,480	124.2%	161,697,037	3.0%	10.3%	-4,699	-826
30	ORG	45,865	1.1%	29,061	157.8%	76,368,321	6.0%	96.3%	-3,697	-59
	Market*	**4,307,158**	**100.0%**	**2,299,455**	**187.3%**	**4,300,751,719**	**10.0%**	**72.1%**	**-162,261**	**-117,024**

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

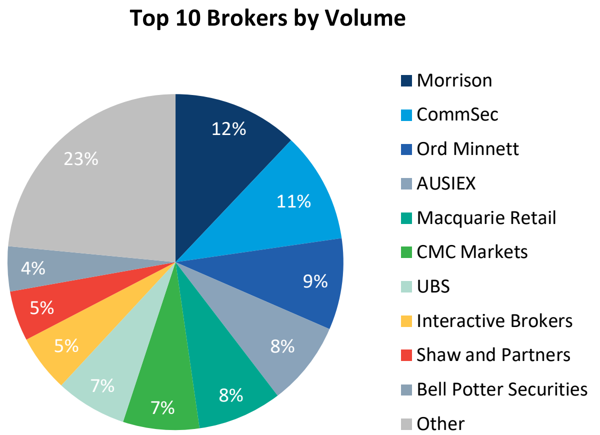
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

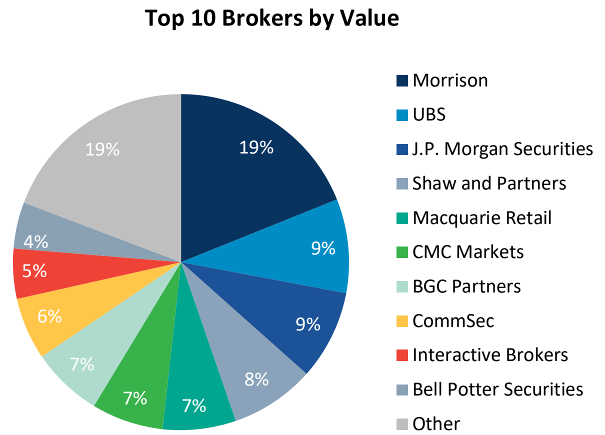
* Only TOP 30 ETO classes included

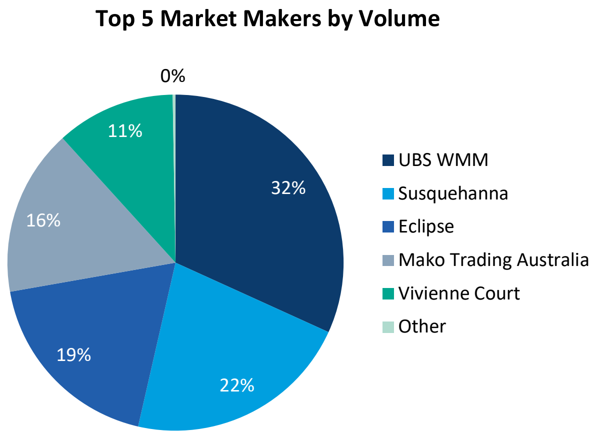
ASX EQUITY DERIVATIVES

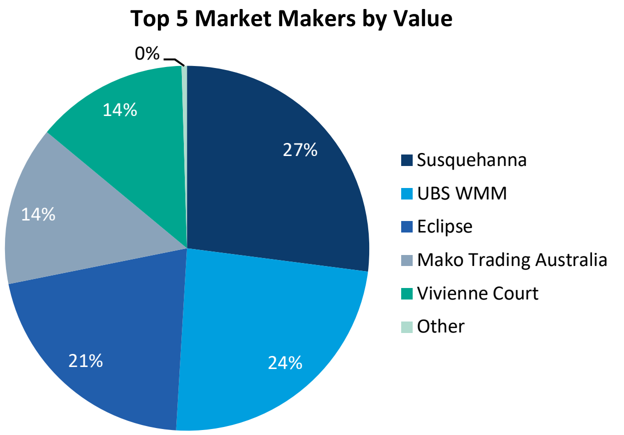
November 24

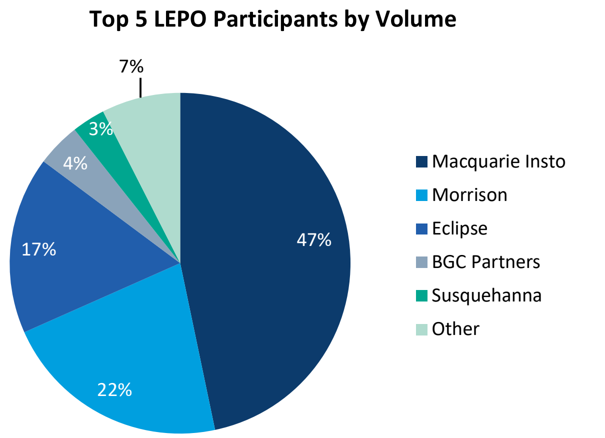
Options Market Share by Volume and Value Traded

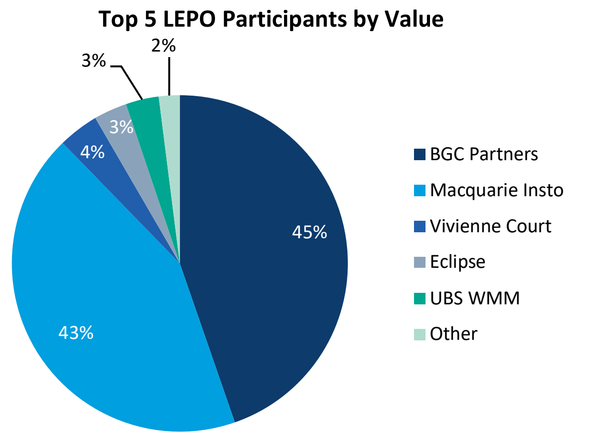












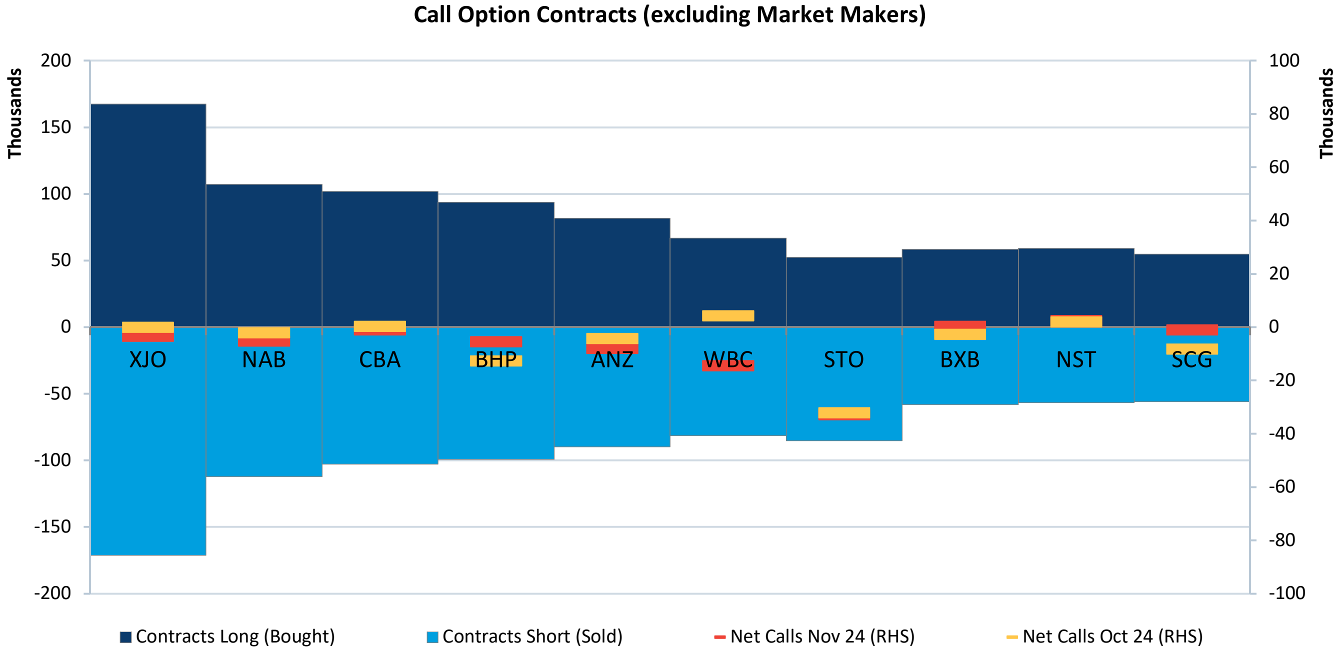
NOTE: The above charts include contracts traded in both Single Stock and Index options

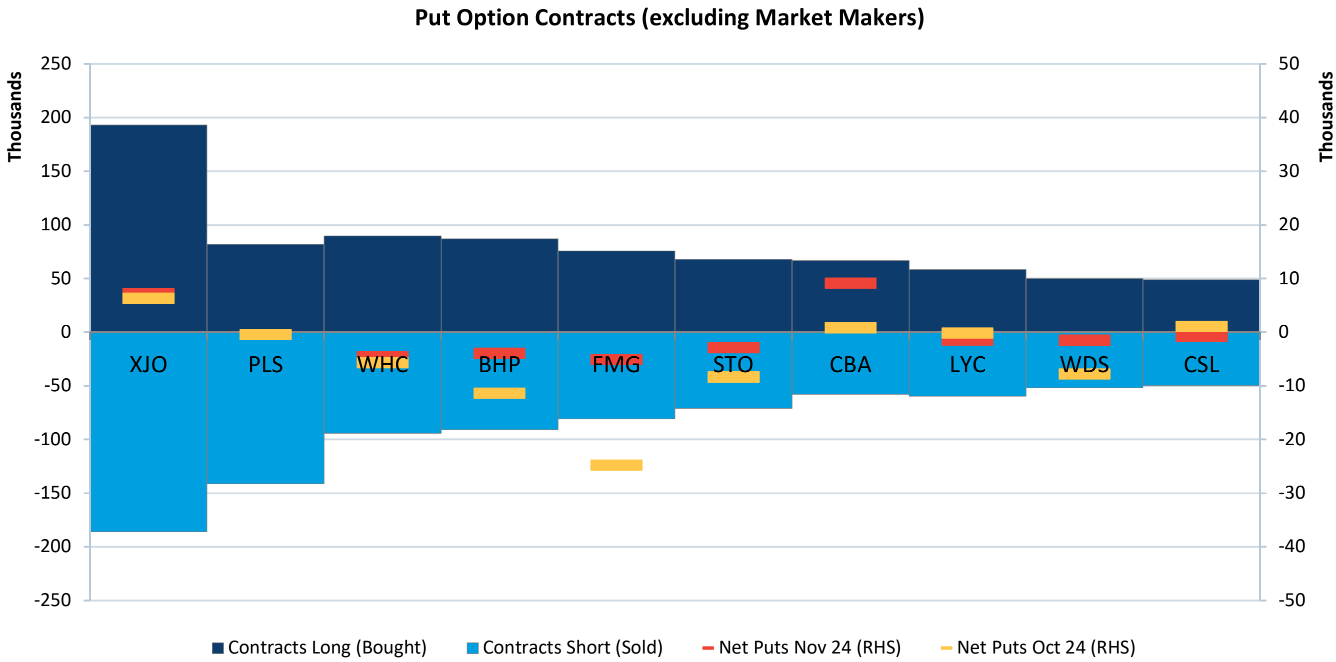
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

November 24

Top 10 Call and Put Option Contracts



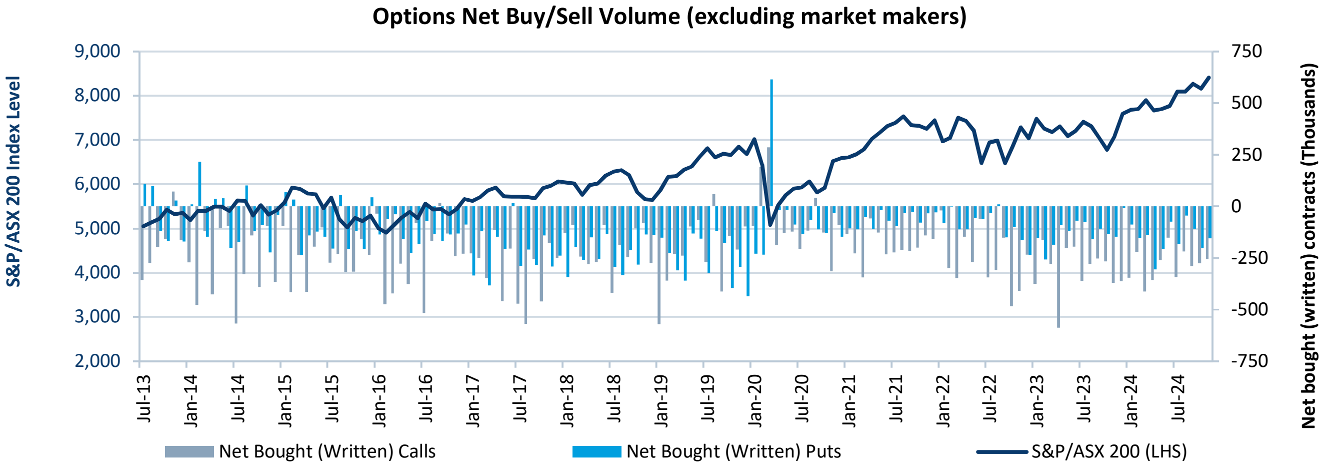


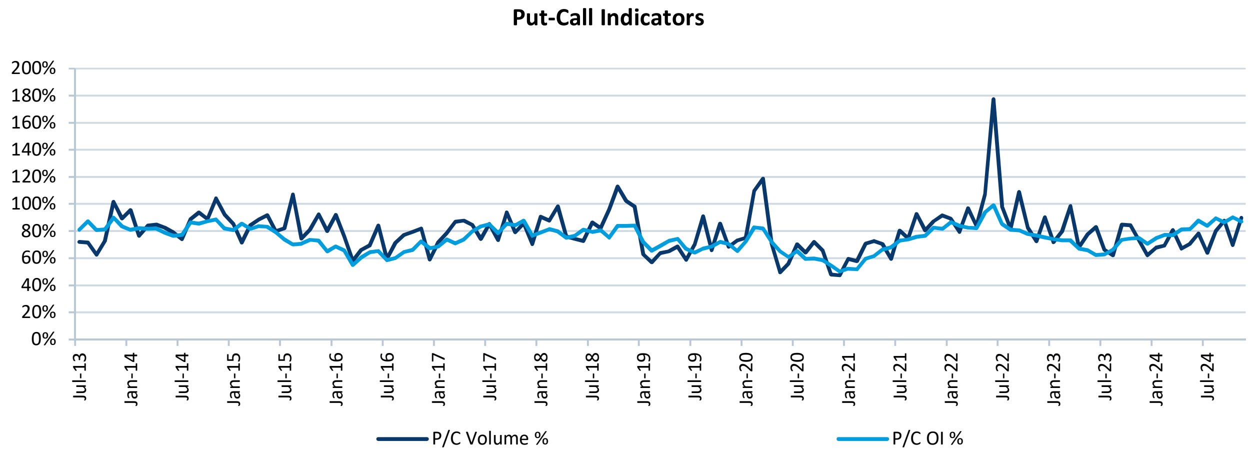
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

November 24

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





ASX EQUITY DERIVATIVES

November 24

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-24	2,860,065	2,567,476	5,427,541	4,879,451	5,745	542,095	250
Oct-24	3,233,788	2,255,077	5,488,865	4,958,318	15,031	515,116	400
Variance	-11.6%	13.9%	-1.1%	-1.6%	-61.8%	5.2%	-37.5%
Nov-23	3,019,696	2,214,078	5,233,774	4,745,759	12,775	474,813	427
Variance	-5.3%	16.0%	3.7%	2.8%	-55.0%	14.2%	-41.5%
Cal Yr to date	36,067,084	26,959,843	63,026,927	56,607,585	128,230	6,280,295	10,817
Fin Yr to date	16,566,472	12,838,535	29,405,007	26,492,025	49,193	2,860,279	3,510

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-24	659.7	469.7	1,129.4	688.2	26.0	394.1	21.0
Oct-24	708.2	381.0	1,089.3	526.6	92.0	437.4	33.3
Variance	-6.9%	23.3%	3.7%	30.7%	-71.7%	-9.9%	-36.9%
Nov-23	489.3	505.3	994.6	495.0	54.8	414.8	30.0
Variance	34.8%	-7.0%	13.6%	39.0%	-52.6%	-5.0%	-29.9%
Cal Yr to date	7,913.2	4,860.5	12,773.8	6,397.5	526.1	5,008.9	841.2
Fin Yr to date	3,687.1	2,330.8	6,017.9	3,248.5	226.3	2,263.8	279.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-24	1,757,304	1,531,534	3,288,839	2,990,648	7,867	290,198	125
Oct-24	1,833,296	1,653,448	3,486,744	3,210,182	6,437	270,124	0
Variance	-4.1%	-7.4%	-5.7%	-6.8%	22.2%	7.4%	N/A
Nov-23	1,914,159	1,435,101	3,349,260	3,067,852	10,325	271,078	3
Variance	-8.2%	6.7%	-1.8%	-2.5%	-23.8%	7.1%	4066.7%
Cal Yr to date	20,412,501	16,996,651	37,409,155	34,143,355	62,716	3,202,354	723
Fin Yr to date	9,207,298	8,048,302	17,255,603	15,803,910	27,368	1,424,196	125

DISCLAIMER

MORE INFORMATION

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