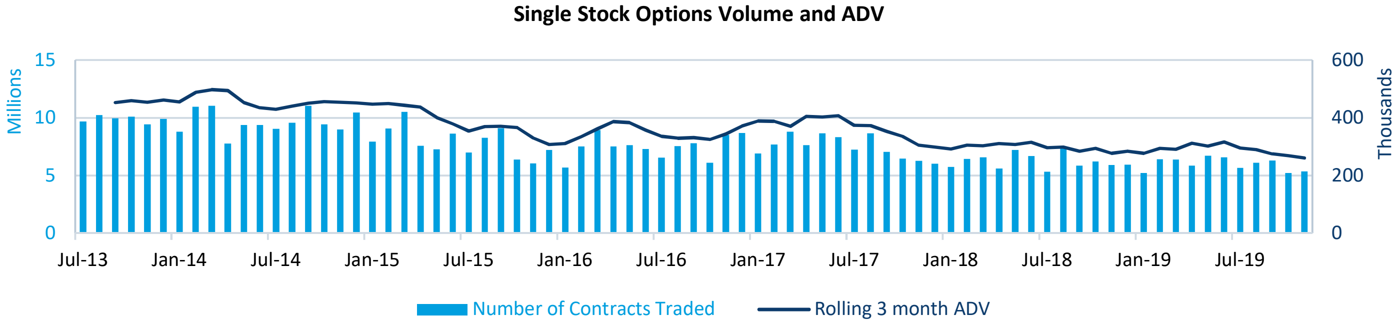
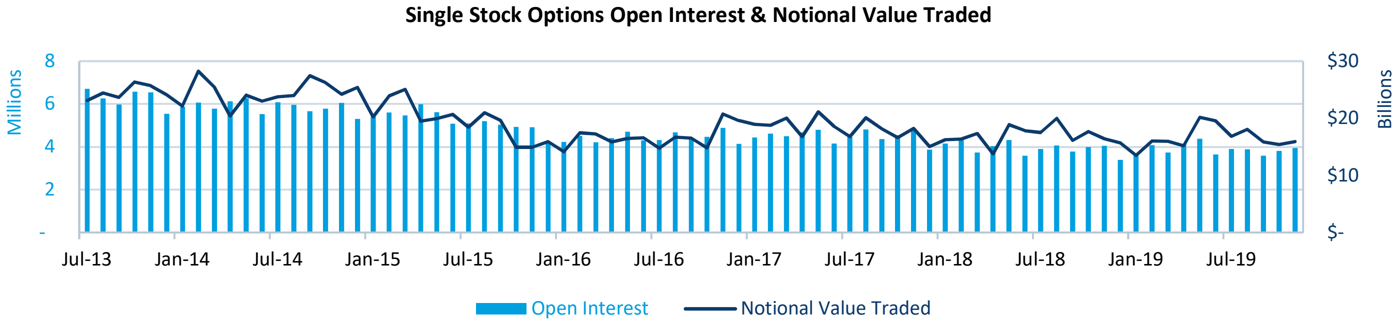
ASX EQUITY DERIVATIVES

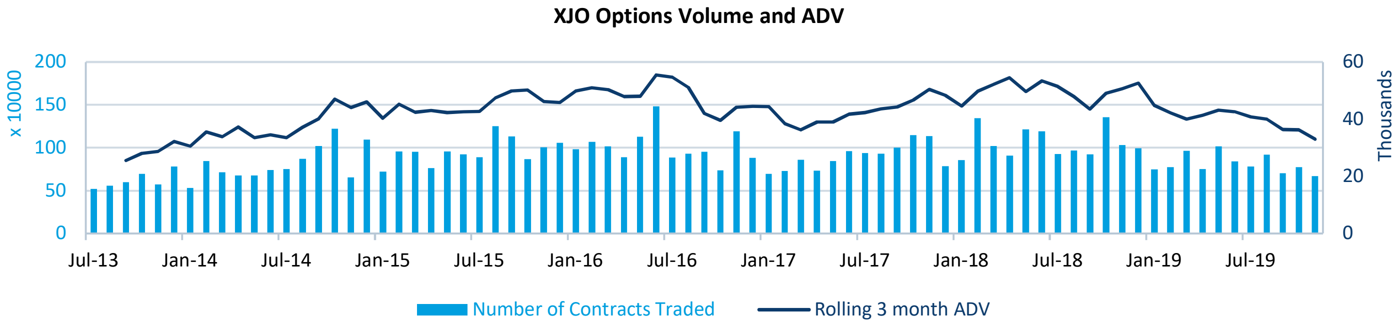
Options and Futures Statistics

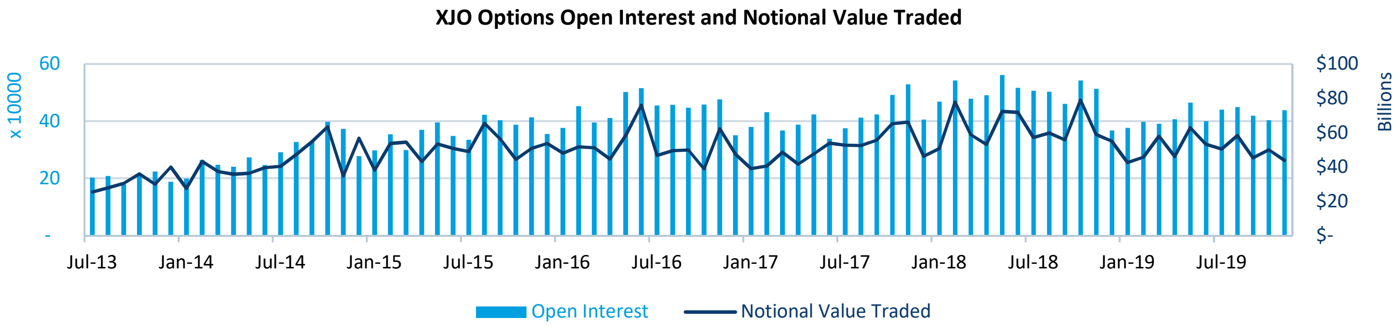
November 19

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

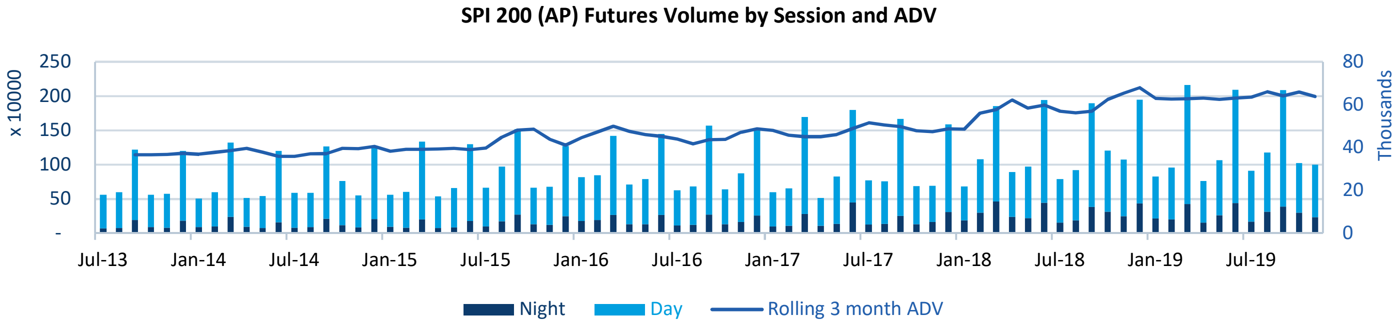
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

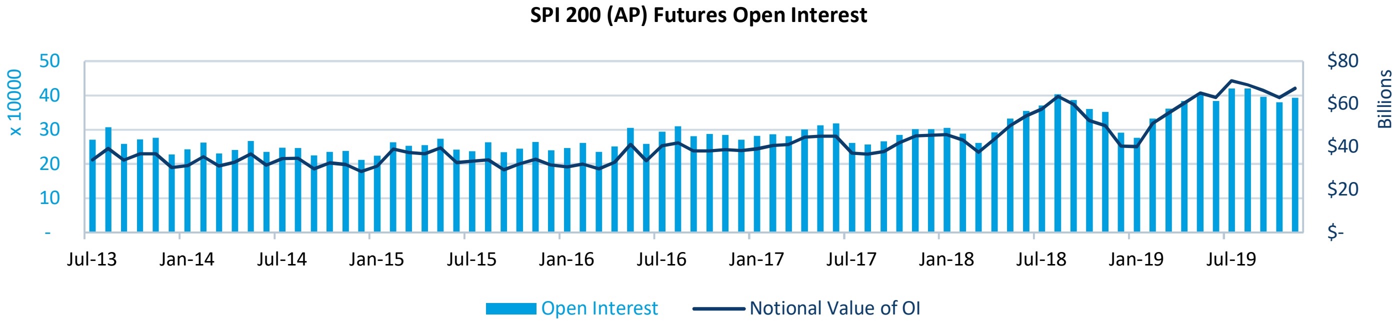
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

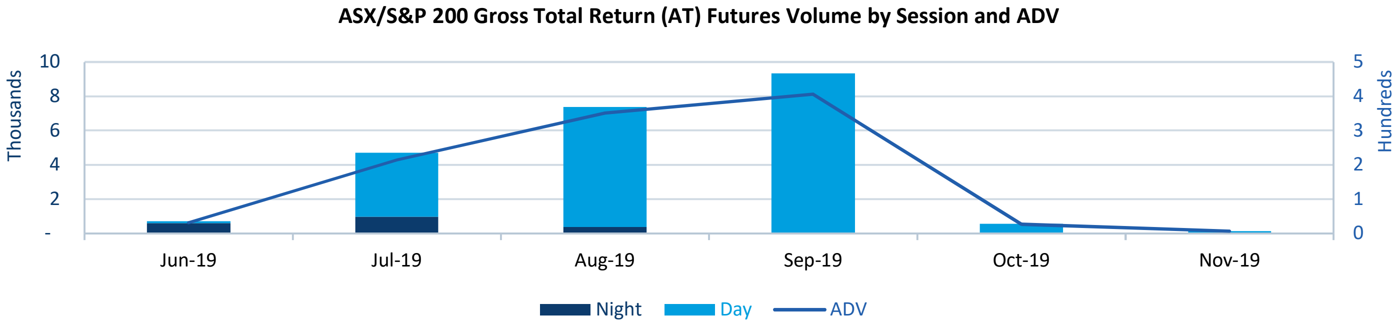
ASX EQUITY DERIVATIVES

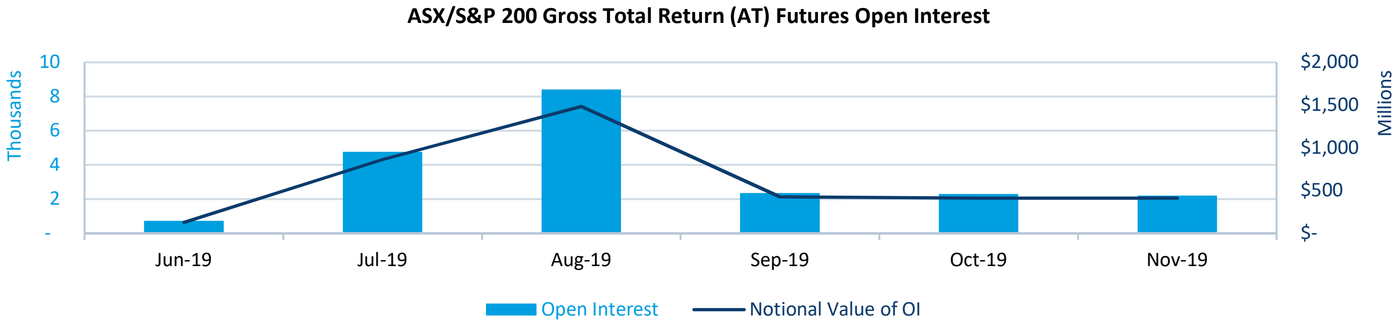
November 19

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 19

Options - Top Classes by Volume

RANK	NOV 19	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	670,117	13.1%	438,974	152.7%	N/A	N/A	183.5%	-8,636	-26,107
2	FMG	410,819	8.0%	234,422	175.2%	315,925,004	13.0%	117.7%	-19,166	17,045
3	TLS	374,515	7.3%	375,060	99.9%	478,366,831	7.8%	23.0%	-36,735	-7,817
4	WBC	337,469	6.6%	222,141	151.9%	246,671,890	13.7%	88.8%	13,843	-27,672
5	BHP	292,895	5.7%	169,351	173.0%	122,760,180	23.9%	41.4%	-11,087	-7,161
6	CBA	275,708	5.4%	146,425	188.3%	62,577,307	44.1%	67.0%	5,001	-1,670
7	ANZ	226,118	4.4%	179,247	126.1%	166,245,735	13.6%	83.4%	31,435	-22,635
8	AMP	216,187	4.2%	222,878	97.0%	243,107,614	8.9%	18.7%	-18,184	-8,820
9	NAB	212,806	4.2%	150,887	141.0%	183,222,222	11.6%	52.2%	4,973	-12,775
10	NCM	194,077	3.8%	84,835	228.8%	58,022,396	33.4%	162.4%	-1,075	188
11	AWC	188,760	3.7%	178,110	106.0%	209,240,173	9.0%	32.3%	-20,518	-8,432
12	RIO	188,307	3.7%	72,439	260.0%	28,457,353	66.2%	56.2%	1,145	-10,562
13	OSH	142,400	2.8%	83,530	170.5%	70,329,500	20.2%	27.3%	-4,918	-4,555
14	WPL	132,382	2.6%	85,571	154.7%	48,230,066	27.4%	46.0%	-3,462	3,366
15	CSL	123,094	2.4%	41,643	295.6%	14,757,258	83.4%	72.2%	1,266	2,931
16	S32	119,589	2.3%	97,338	122.9%	342,764,969	3.5%	162.5%	-17,154	-1,955
17	WOW	107,033	2.1%	51,120	209.4%	46,574,580	23.0%	15.5%	1,555	165
18	NEC	103,560	2.0%	49,591	208.8%	135,848,706	7.6%	232.7%	-28,504	-26,351
19	MQG	81,033	1.6%	31,836	254.5%	16,757,170	48.4%	107.1%	-613	-2,600
20	WES	80,770	1.6%	55,816	144.7%	36,990,929	21.8%	43.9%	-1,765	1,078
21	ORG	75,031	1.5%	65,171	115.1%	86,250,255	8.7%	33.7%	1,873	829
22	SUN	71,768	1.4%	53,254	134.8%	61,031,831	11.8%	118.2%	-2,854	-4,126
23	TCL	71,529	1.4%	102,808	69.6%	91,303,944	7.8%	11.2%	-1,357	-5,563
24	OZL	70,318	1.4%	33,899	207.4%	68,495,115	10.3%	8.0%	1,127	-5,314
25	STO	66,399	1.3%	44,488	149.3%	84,869,020	7.8%	39.1%	-969	-9,083
26	BOQ	64,185	1.3%	24,019	267.2%	110,833,533	5.8%	267.7%	480	-5,555
27	CWN	63,570	1.2%	25,757	246.8%	29,847,623	21.3%	1.5%	-1,425	-201
28	BXB	55,474	1.1%	50,362	110.2%	73,598,909	7.5%	4.5%	-462	-3,200
29	AMC	52,702	1.0%	66,217	79.6%	87,873,813	6.0%	121.8%	368	-1,088
30	LLC	52,160	1.0%	70,683	73.8%	42,785,480	12.2%	43.3%	-2,038	1,159
	Market*	**5,120,775**	**100.0%**	**3,507,872**	**146.0%**	**3,563,739,406**	**14.4%**	**149.7%**	**-117,856**	**-176,481**

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

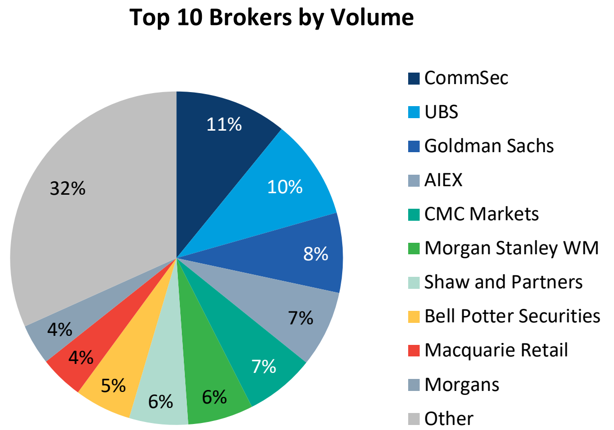
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

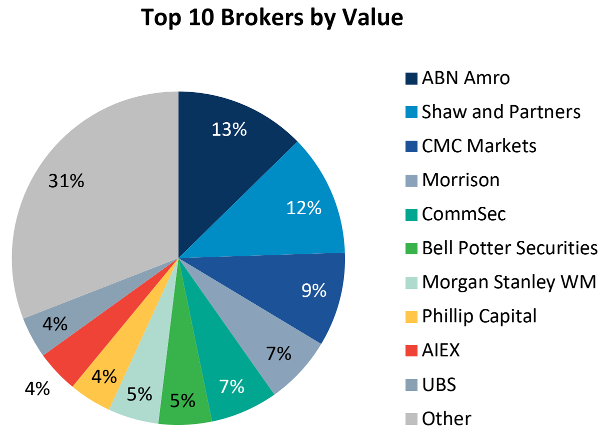
* Only TOP 30 ETO classes included

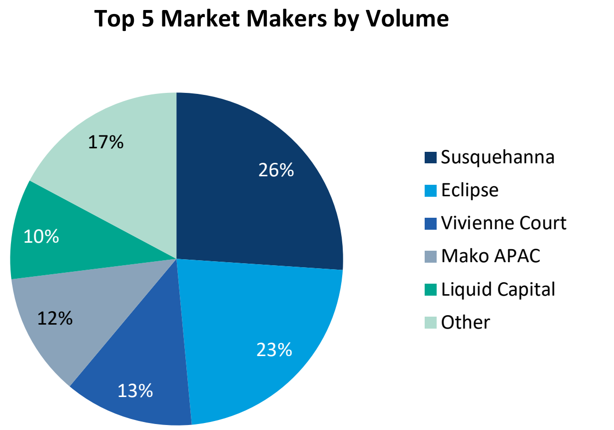
ASX EQUITY DERIVATIVES

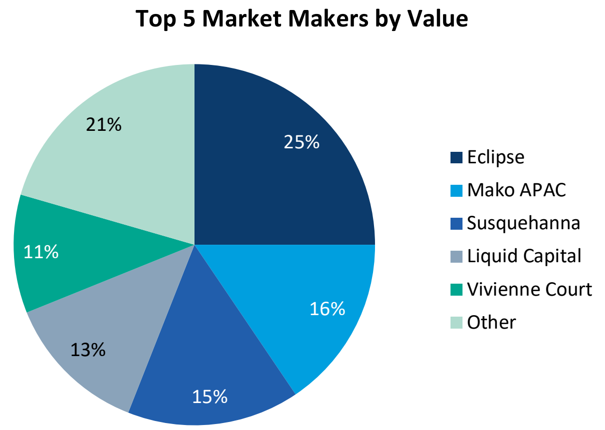
November 19

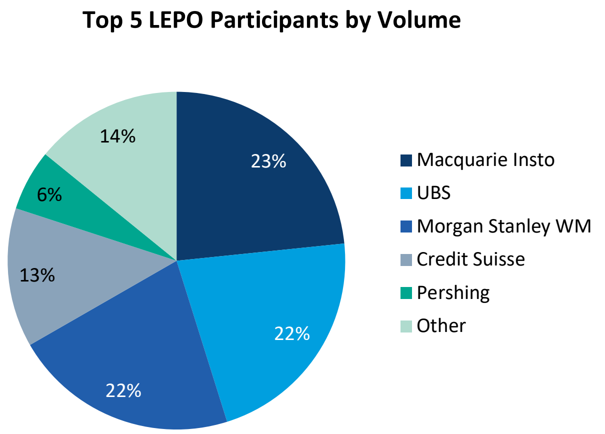
Options Market Share by Volume and Value Traded

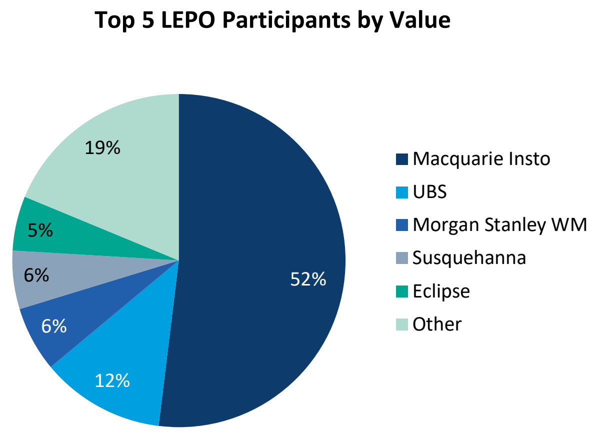












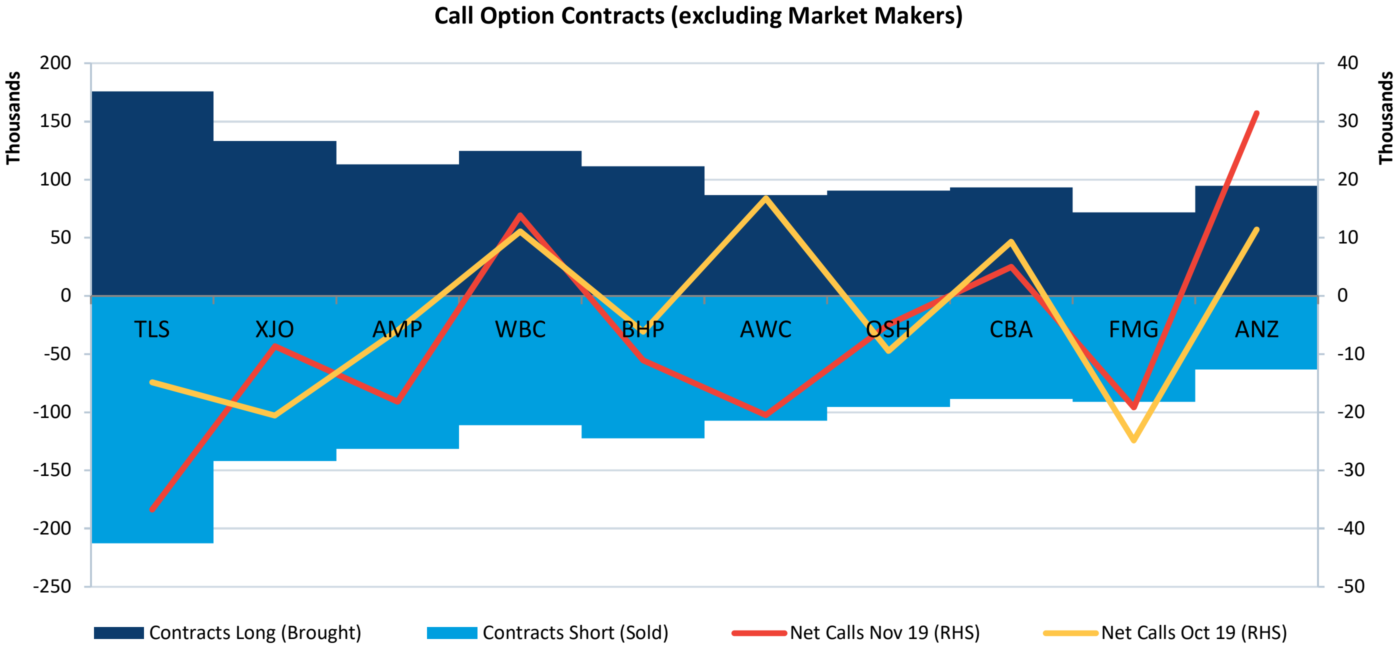
NOTE: The above charts include contracts traded in both Single Stock and Index options

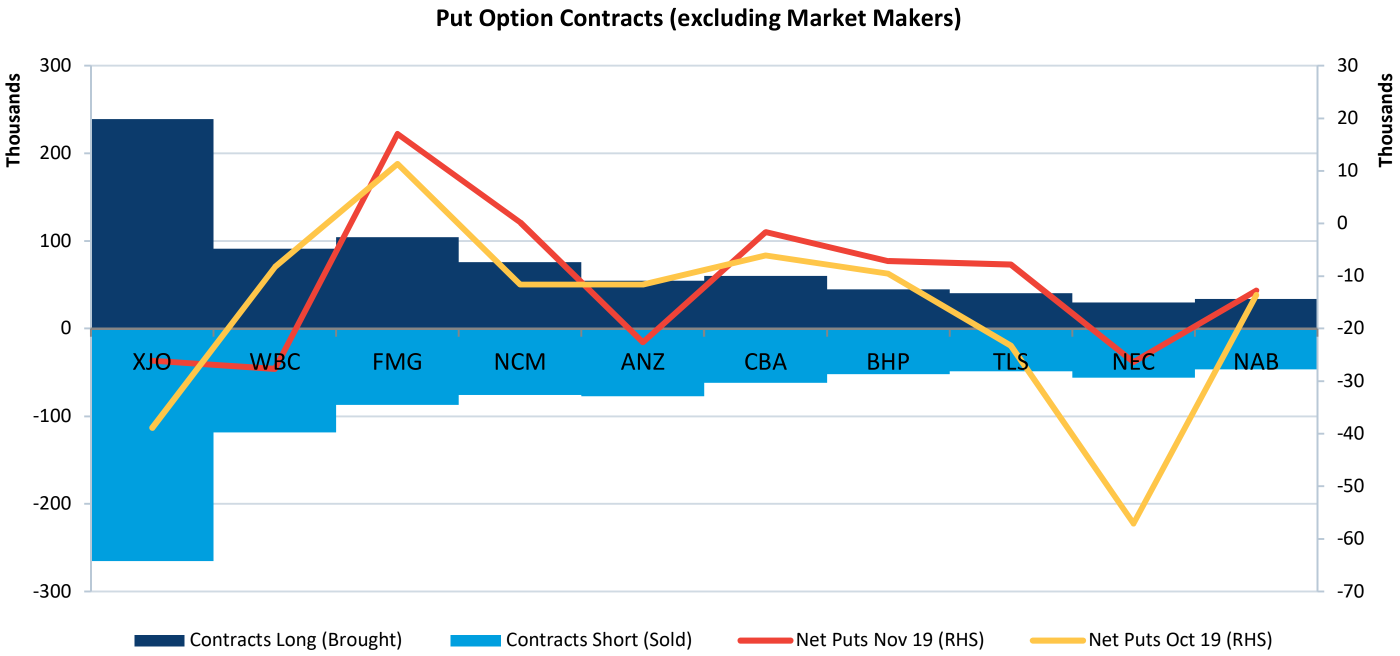
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

November 19

Top 10 Call and Put Option Contracts



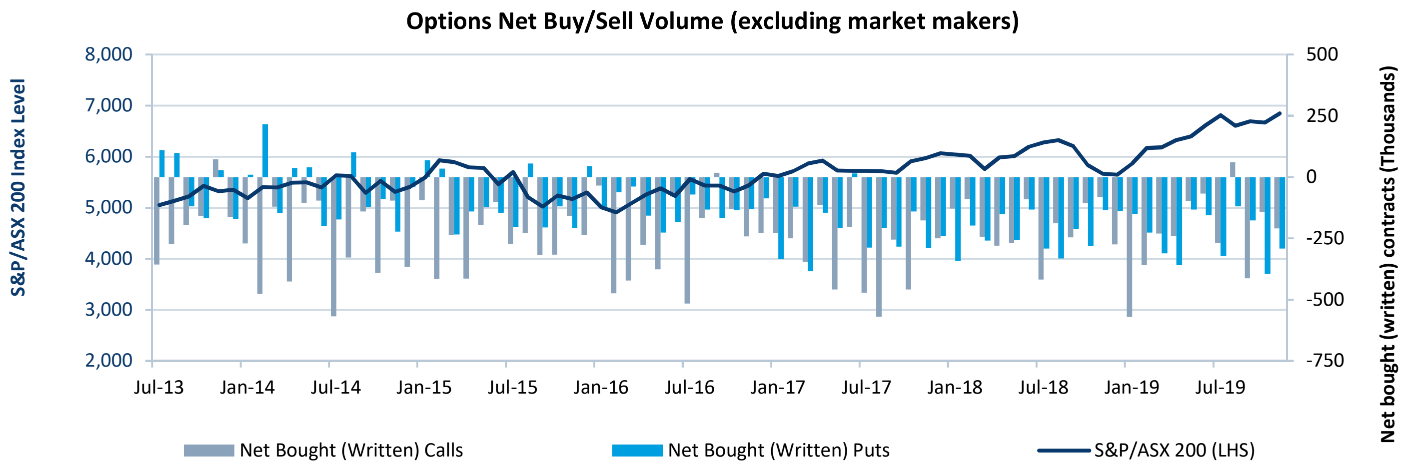


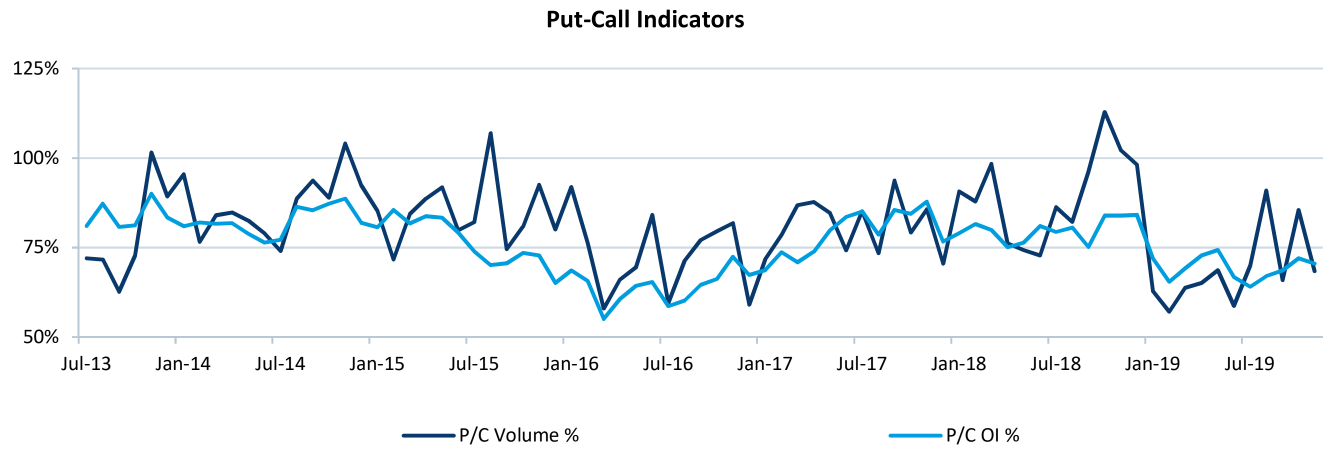
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

November 19

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





ASX EQUITY DERIVATIVES

November 19

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-19	3,568,815	2,442,525	6,011,340	5,242,091	99,132	669,661	456
Oct-19	3,229,098	2,760,476	5,989,574	5,180,151	37,545	771,728	150
Variance	10.5%	-11.5%	0.4%	1.2%	164.0%	-13.2%	204.0%
Feb-19	4,578,330	2,612,721	7,191,051	6,266,894	152,316	771,537	304
Variance	-22.0%	-6.5%	-16.4%	-16.4%	-34.9%	-13.2%	50.0%
Cal Yr to date	44,516,126	30,289,037	74,805,163	63,210,677	2,659,126	8,930,767	4,593
Fin Yr to date	18,520,969	14,005,502	32,526,471	27,667,118	1,013,089	3,844,956	1,308

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-19	885.4	299.5	1,184.9	502.8	282.5	370.3	29.3
Oct-19	729.4	414.0	1,143.4	467.7	175.1	490.7	9.8
Variance	21.4%	-27.6%	3.6%	7.5%	61.3%	-24.5%	199.7%
Feb-19	994.0	351.0	1,345.1	577.3	310.7	438.8	18.4
Variance	-10.9%	-14.7%	-11.9%	-12.9%	-9.1%	-15.6%	59.6%
Cal Yr to date	12,294.3	4,518.8	16,813.0	5,985.4	4,532.9	6,004.1	290.7
Fin Yr to date	4,940.0	2,174.0	7,114.0	2,740.6	1,671.1	2,616.7	85.7

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-19	2,579,743	1,818,577	4,398,321	3,628,579	330,767	438,624	350
Oct-19	2,449,658	1,764,365	4,214,023	3,483,756	326,368	403,648	250
Variance	5.3%	3.1%	4.4%	4.2%	1.3%	8.7%	40.0%
Feb-19	2,706,516	1,770,593	4,477,109	3,763,813	314,819	398,434	42
Variance	-4.7%	2.7%	-1.8%	-3.6%	5.1%	10.1%	733.3%
Cal Yr to date	27,998,891	19,409,385	47,408,280	39,230,036	3,588,096	4,588,152	1,986
Fin Yr to date	12,644,771	8,645,834	21,290,608	17,472,731	1,665,499	2,151,249	1,125

MORE INFORMATION

Gregory Pill - Head of Equity Derivative Products
Phone: +61 2 9227 0696
Email: Greg.Pill@asx.com.au

Paul Kelly - Associate, Equity Derivatives
Phone: +61 2 9227 0360
Email: Paul.Kelly@asx.com.au

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