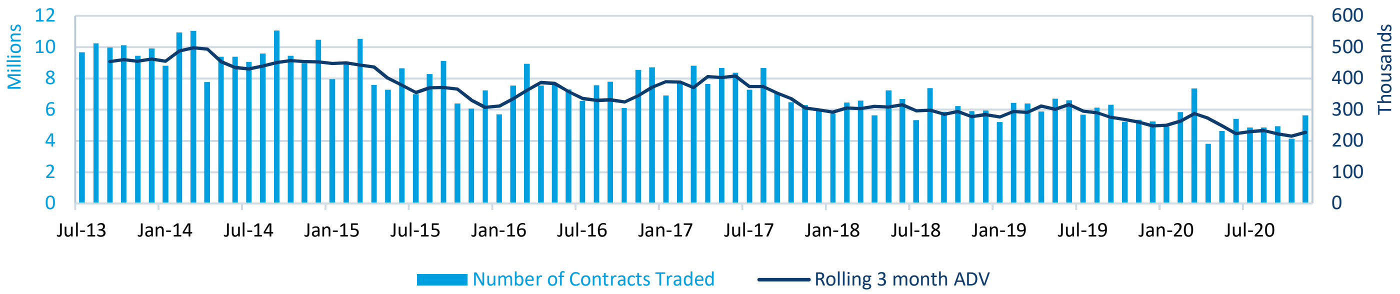
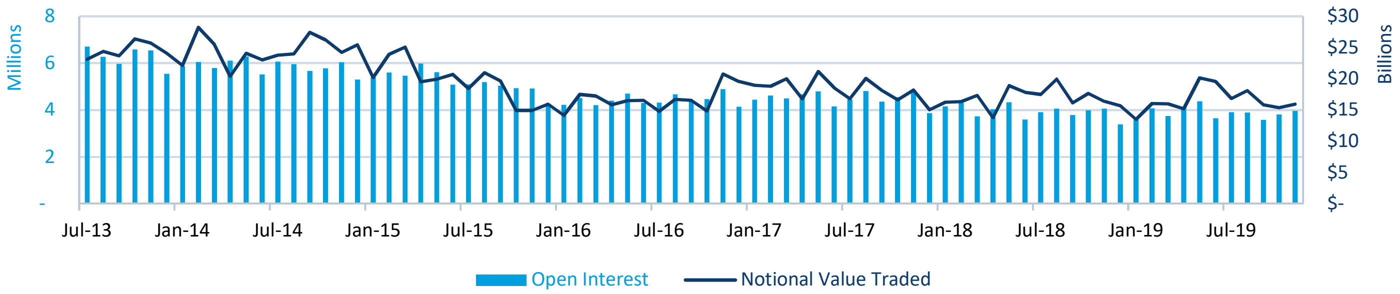
ASX EQUITY DERIVATIVES

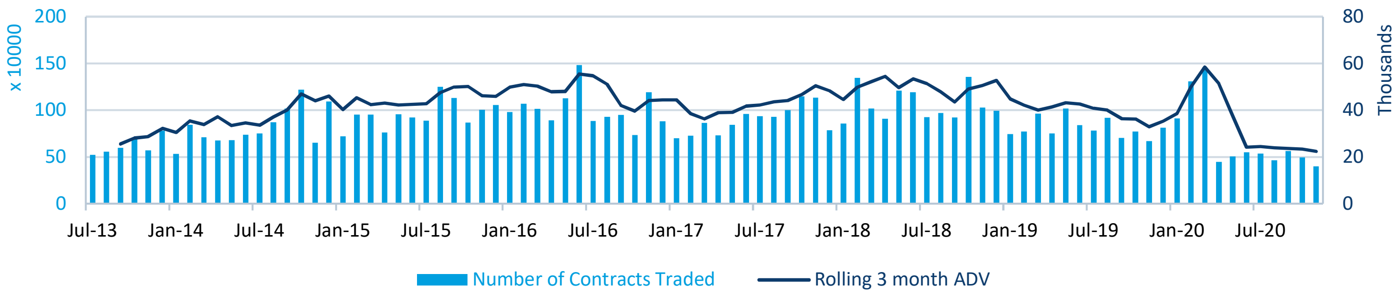
Options and Futures Statistics

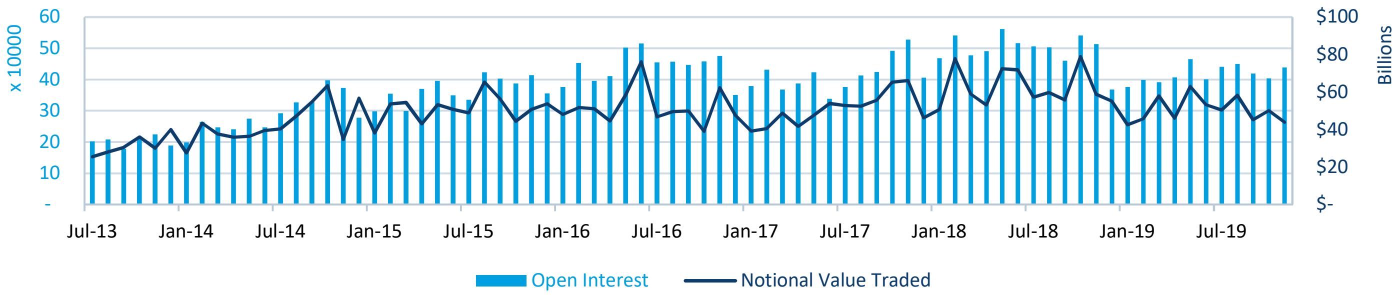
November 20

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

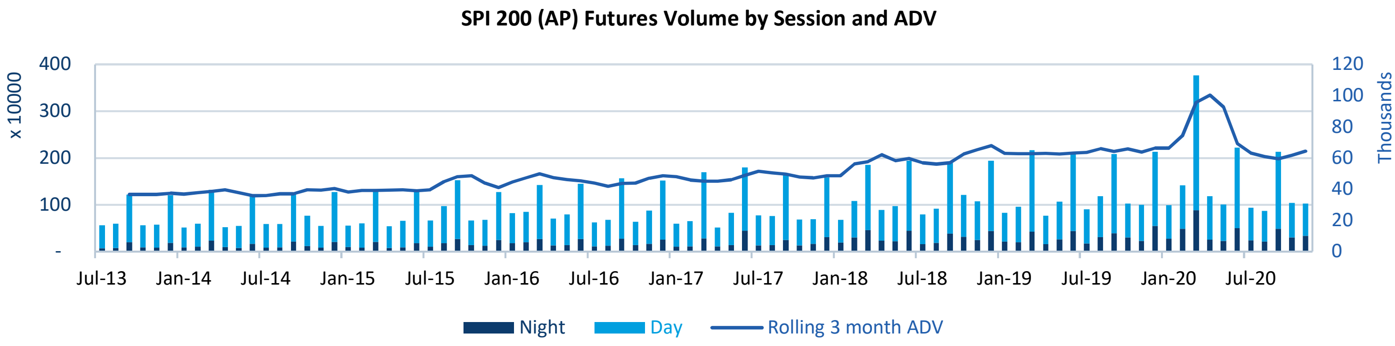
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

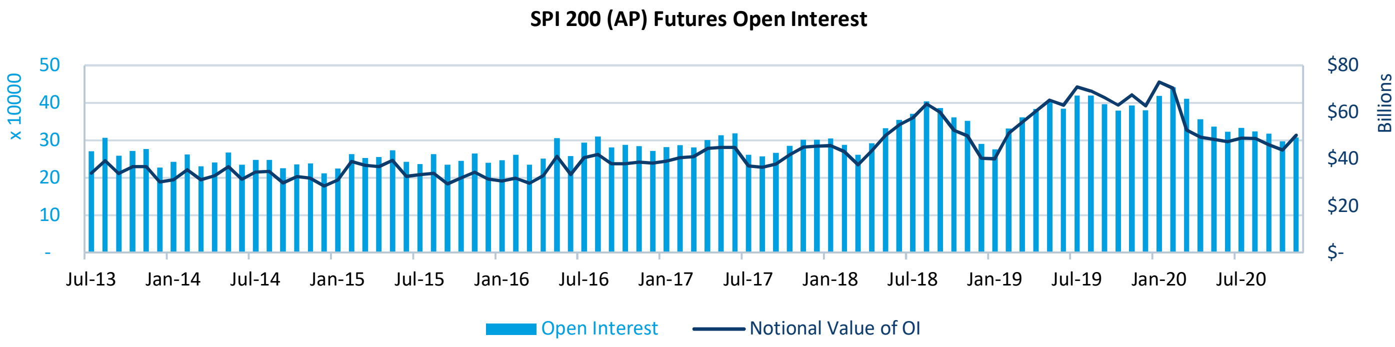
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

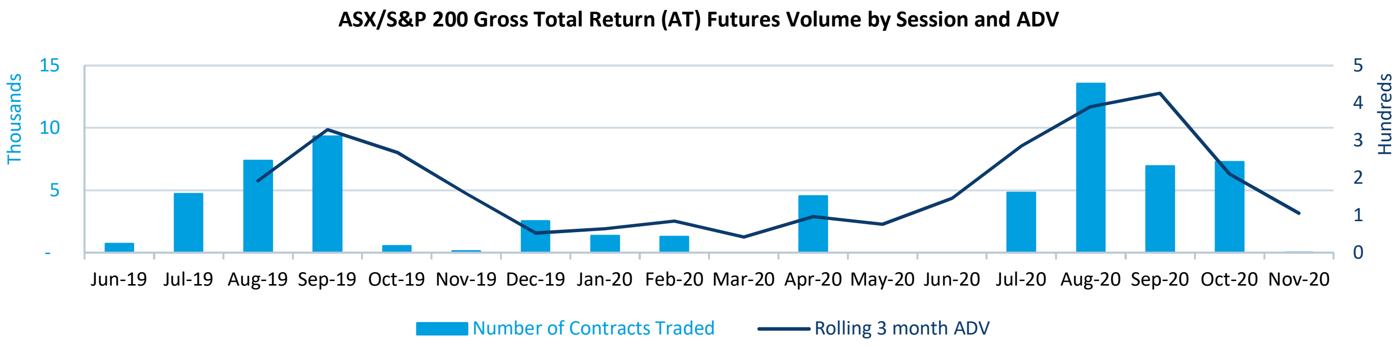
ASX EQUITY DERIVATIVES

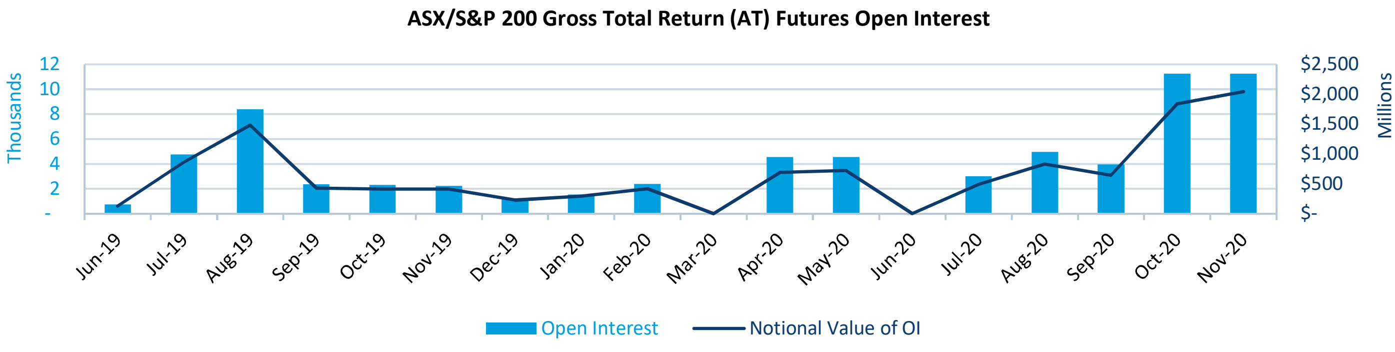
November 20

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 20

Options - Top Classes by Volume

RANK	NOV 20	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	TLS	434,309	8.6%	288,822	150.4%	589,077,935	7.4%	30.4%	-13,935	-16,984
2	XJO	402,280	8.0%	303,247	132.7%	N/A	N/A	148.3%	2,977	3,995
3	STO	317,166	6.3%	127,338	249.1%	158,651,975	20.0%	107.0%	-20,278	-8,728
4	WBC	309,170	6.2%	251,068	123.1%	264,559,184	11.7%	32.4%	9,614	2,889
5	AWC	300,859	6.0%	158,377	190.0%	287,955,835	10.4%	8.4%	-38,563	2,234
6	CBA	276,007	5.5%	100,342	275.1%	73,758,951	37.4%	46.1%	-8,862	5,978
7	ANZ	254,908	5.1%	194,541	131.0%	191,078,453	13.3%	32.6%	-8,574	833
8	BHP	250,181	5.0%	166,245	150.5%	137,626,483	18.2%	52.8%	-18,255	-820
9	NAB	212,263	4.2%	177,265	119.7%	194,813,096	10.9%	27.1%	-20,265	9,121
10	FMG	192,030	3.8%	126,850	151.4%	222,347,368	8.6%	80.0%	-12,875	-6,385
11	RIO	182,007	3.6%	56,151	324.1%	27,646,066	65.8%	76.6%	-2,439	1,451
12	SYD	170,744	3.4%	87,070	196.1%	186,547,223	9.2%	4.0%	-15,870	3,644
13	NCM	160,203	3.2%	77,705	206.2%	73,819,563	21.7%	122.7%	-2,264	-2,724
14	WPL	125,006	2.5%	97,909	127.7%	94,566,480	13.2%	39.7%	-17,282	943
15	S32	121,692	2.4%	68,122	178.6%	427,725,109	2.8%	71.0%	-14,888	-5,614
16	QAN	121,033	2.4%	64,890	186.5%	258,100,801	4.7%	16.4%	401	2,335
17	AZJ	110,690	2.2%	66,565	166.3%	214,251,601	5.2%	283.2%	-123	-3,131
18	QBE	110,190	2.2%	77,581	142.0%	121,603,632	9.1%	4.4%	-4,854	-1,155
19	SCG	107,177	2.1%	102,452	104.6%	425,766,433	2.5%	14.1%	-9,699	-9,421
20	AMP	101,484	2.0%	242,799	41.8%	227,400,559	4.5%	25.5%	-27,554	-7,691
21	TCL	97,139	1.9%	49,875	194.8%	124,794,790	7.8%	13.6%	803	2,086
22	ORG	88,800	1.8%	78,541	113.1%	150,488,209	5.9%	24.1%	9,080	-1,674
23	AMC	88,170	1.8%	45,860	192.3%	62,879,356	14.0%	8.4%	-1,391	53
24	IPL	84,425	1.7%	43,556	193.8%	189,908,952	4.4%	17.1%	6,473	-1,644
25	WES	74,916	1.5%	38,969	192.2%	45,153,615	16.6%	21.8%	-1,423	52
26	MQG	72,750	1.4%	26,531	274.2%	21,188,386	34.3%	78.0%	484	1,515
27	OSH	72,220	1.4%	42,980	168.0%	272,399,987	2.7%	24.1%	-16,608	-2,485
28	TAH	69,342	1.4%	39,650	174.9%	195,431,533	3.5%	7.8%	-5,797	2,392
29	LLC	59,212	1.2%	62,369	94.9%	46,265,524	12.8%	7.4%	-1,263	-783
30	BXB	57,670	1.1%	35,864	160.8%	108,045,045	5.3%	7.0%	-9,579	-988
	Market*	5,024,043	100.0%	3,299,534	152.3%	5,393,852,144	9.3%	12.6%	-242,809	-30,706

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

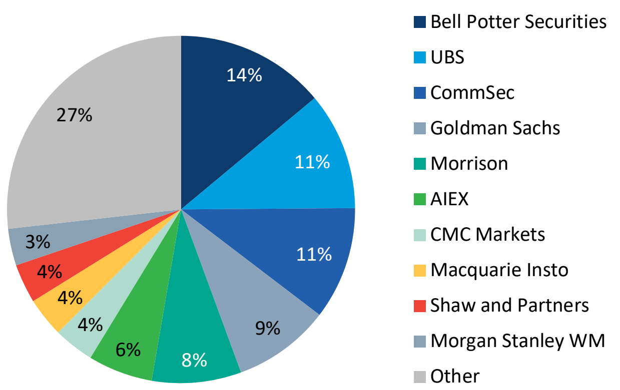
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

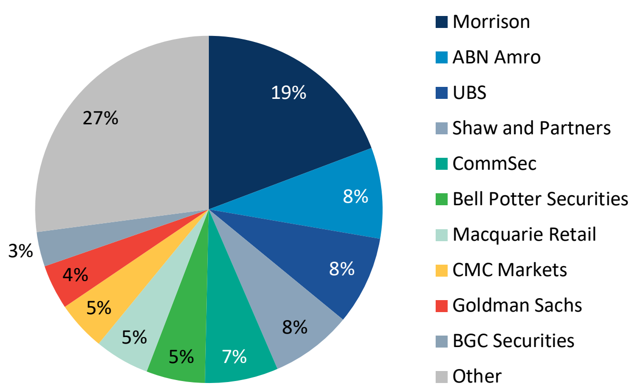
November 20

Options Market Share by Volume and Value Traded

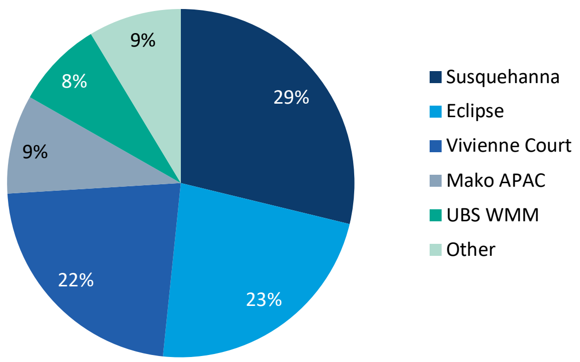
Top 10 Brokers by Volume



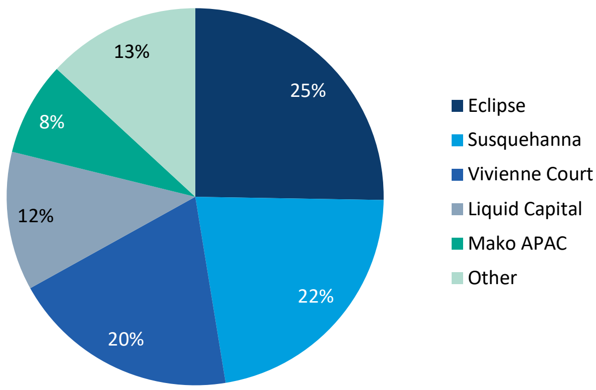
Top 10 Brokers by Value



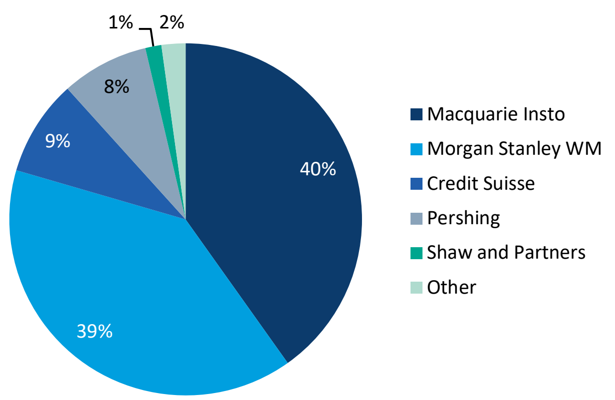
Top 5 Market Makers by Volume



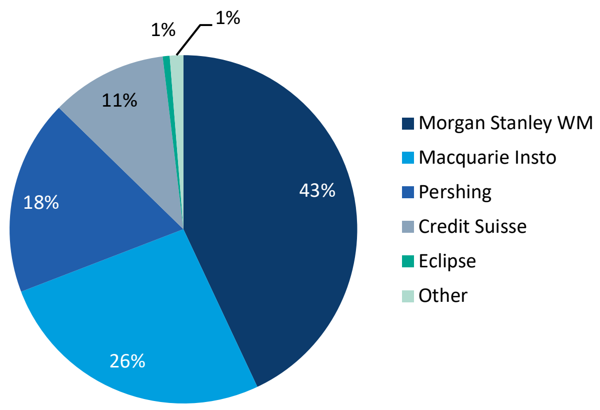
Top 5 Market Makers by Value



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

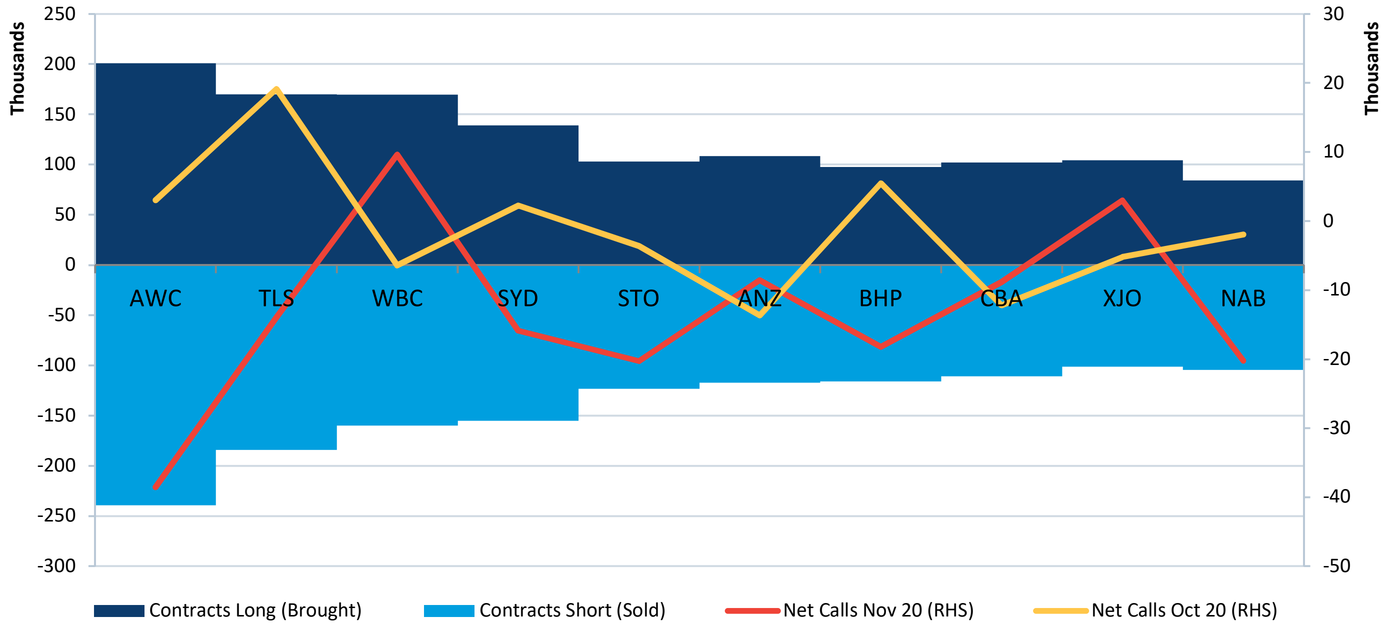
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

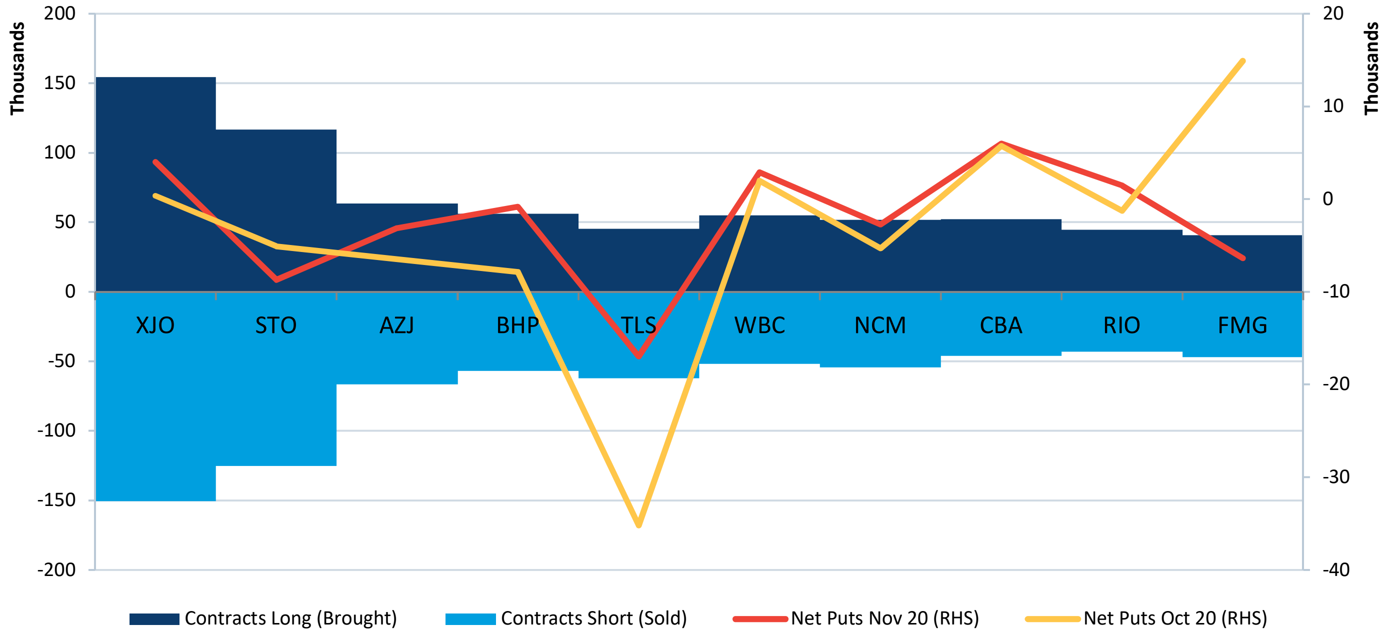
November 20

Top 10 Call and Put Option Contracts

Call Option Contracts (excluding Market Makers)



Put Option Contracts (excluding Market Makers)

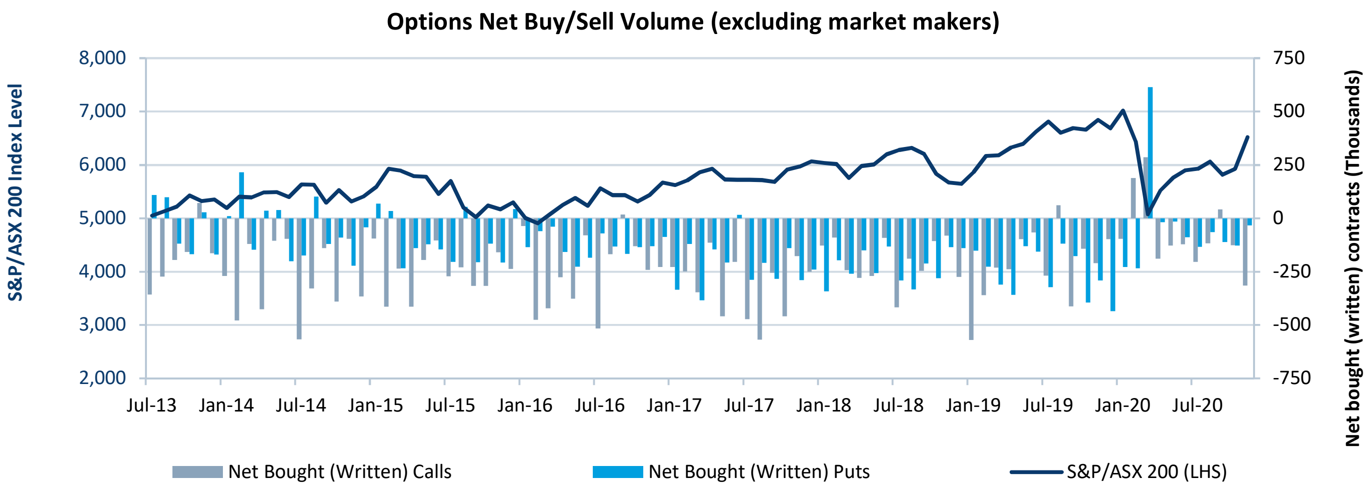


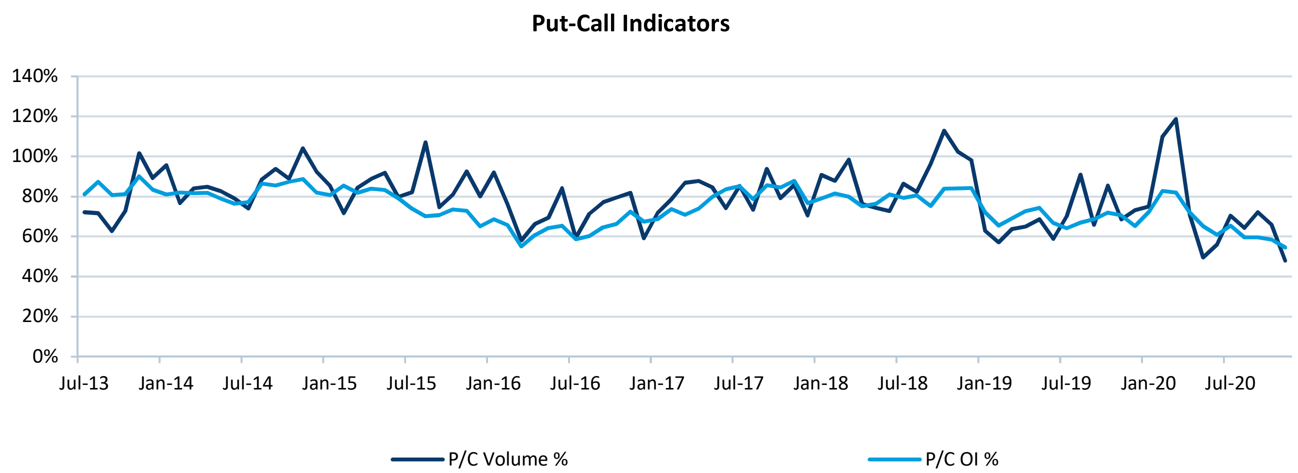
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

November 20

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





ASX EQUITY DERIVATIVES

November 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-20	4,073,815	1,953,286	6,027,101	5,531,906	92,915	402,273	7
Oct-20	2,796,070	1,840,820	4,636,890	4,099,538	43,285	494,066	1
Variance	45.7%	6.1%	30.0%	34.9%	114.7%	-18.6%	600.0%
Nov-19	3,568,815	2,442,525	6,011,340	5,242,091	99,132	669,661	456
Variance	14.2%	-20.0%	0.3%	5.5%	-6.3%	-39.9%	-98.5%
Cal Yr to date	37,001,196	27,044,453	64,045,649	54,119,781	2,278,833	7,645,667	1,368
Fin Yr to date	16,481,225	10,410,661	26,891,886	23,859,876	572,904	2,459,063	43

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-20	634.1	332.8	966.9	469.3	146.9	350.3	0.4
Oct-20	497.0	399.5	896.5	379.9	79.4	437.1	0.1
Variance	27.6%	-16.7%	7.8%	23.5%	85.0%	-19.9%	652.4%
Nov-19	885.4	299.5	1,184.9	502.8	282.5	370.3	29.3
Variance	-28.4%	11.1%	-18.4%	-6.7%	-48.0%	-5.4%	-98.5%
Cal Yr to date	10,073.7	10,696.2	20,769.9	6,735.6	3,179.2	10,779.1	75.8
Fin Yr to date	3,187.7	2,371.7	5,559.4	2,353.0	823.8	2,379.9	2.6

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-20	2,604,966	1,420,552	4,025,518	3,545,869	176,402	303,247	0
Oct-20	2,339,884	1,369,873	3,709,757	3,184,054	213,454	312,245	3
Variance	11.3%	3.7%	8.5%	11.4%	-17.4%	-2.9%	-100.0%
Nov-19	2,579,743	1,818,577	4,398,321	3,628,579	330,767	438,624	350
Variance	1.0%	-21.9%	-8.5%	-2.3%	-46.7%	-30.9%	-100.0%
Cal Yr to date	24,713,522	16,391,640	41,105,165	34,612,253	2,514,808	3,977,837	260
Fin Yr to date	11,714,497	6,952,821	18,667,319	15,996,402	1,065,189	1,605,715	9

MORE INFORMATION

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