

ASX EQUITY DERIVATIVES



Options and Futures Statistics

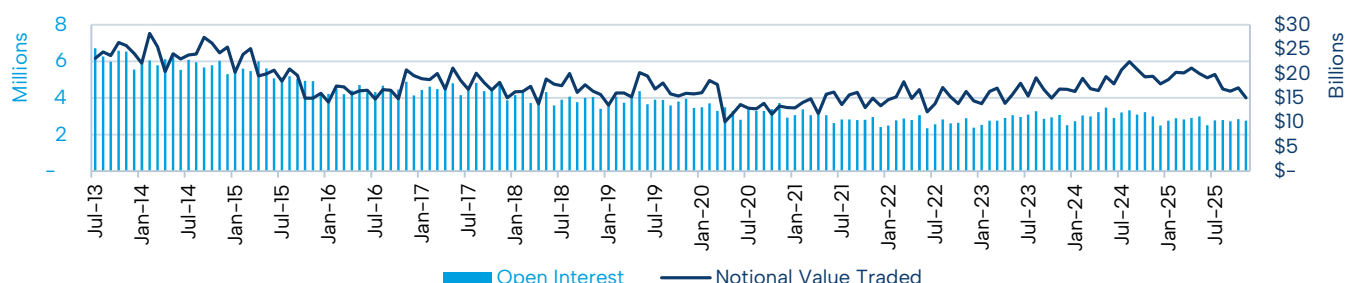
November 25

Average Daily Volume (ADV) and Open Interest (OI) – Single Stock and XJO traded on ASX

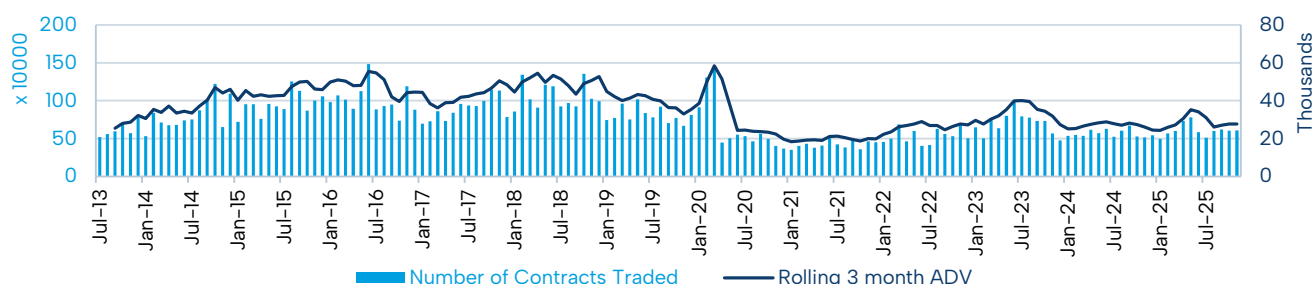
Single Stock Options Volume and ADV



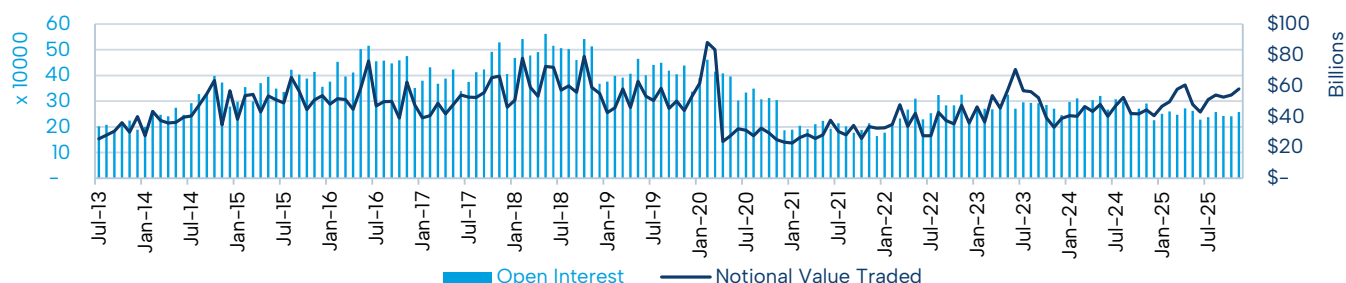
Single Stock Options Open Interest & Notional Value Traded



XJO Options Volume and ADV



XJO Options Open Interest and Notional Value Traded



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

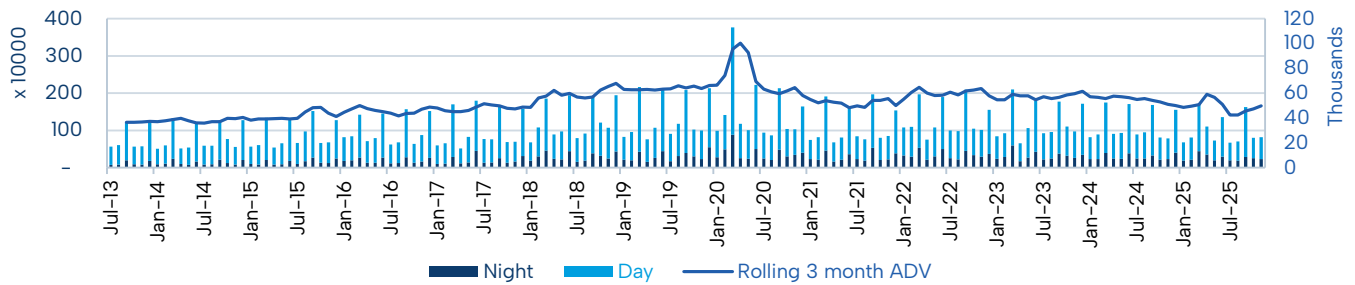
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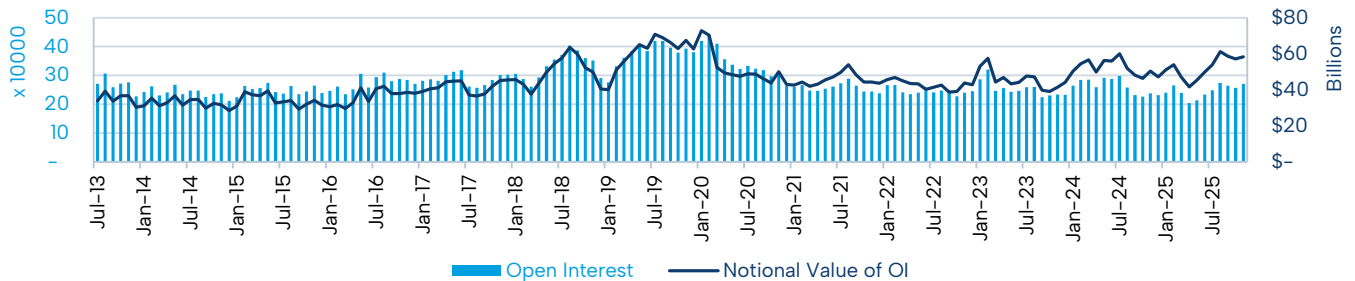
November 25

Average Daily Volume (ADV), Open Interest (OI) and Notional Value of OI – Equity Index Futures traded on ASX 24

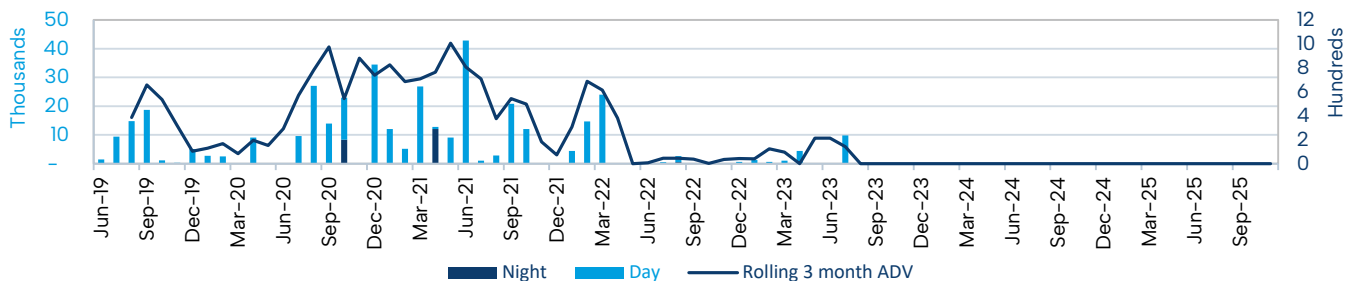
SPI 200 (AP) Futures Volume by Session and ADV



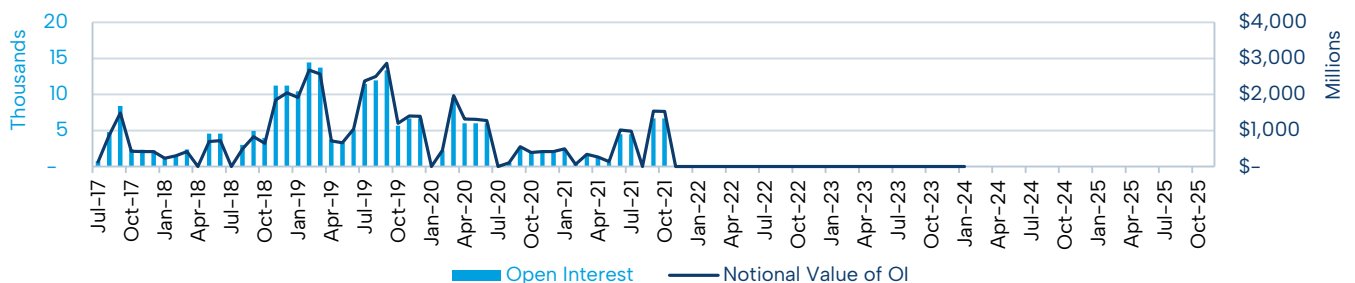
SPI 200 (AP) Futures Open Interest



ASX/S&P 200 Gross Total Return (AT) Futures Volume by Session and ADV



ASX/S&P 200 Gross Total Return (AT) Futures Open Interest



NOTE: ASX/S&P 200 Gross Total Return (AT) Futures launched June 2019

ADV: Average Daily Volume

ASX EQUITY DERIVATIVES



November 25

Options – Top Classes by Volume

RANK	NOV 25	VOLUME ¹	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR ²	PUT/CALL ³	NET CALLS ⁴	NET PUTS ⁴
1	XJO	607,263	13.4%	240,883	252.1%	N/A	N/A	116.6%	6,666	11,465
2	BHP	356,443	7.9%	159,891	222.9%	189,978,941	18.8%	60.4%	-1,589	-1,670
3	PLS	237,292	5.2%	106,613	222.6%	684,334,610	3.5%	44.3%	-38,718	1,536
4	ANZ	236,967	5.2%	85,292	277.8%	114,916,350	20.6%	54.5%	-1,774	-2,050
5	WOW	218,519	4.8%	69,276	315.4%	87,258,848	25.0%	192.9%	-4,740	-1,686
6	S32	212,541	4.7%	103,173	206.0%	537,981,094	4.0%	143.4%	-33,571	-12,156
7	SIG	200,811	4.4%	169,987	118.1%	355,556,593	5.6%	20.7%	-22,929	-1,896
8	FMG	181,819	4.0%	61,049	297.8%	144,691,729	12.6%	94.7%	-30	10,095
9	NAB	173,985	3.8%	73,986	235.2%	84,442,580	20.6%	43.2%	-2,540	-2,103
10	WDS	170,155	3.8%	89,445	190.2%	99,649,998	17.1%	52.0%	-14,022	-3,272
11	STO	168,291	3.7%	92,941	181.1%	252,838,356	6.7%	166.1%	-11,335	-3,531
12	CBA	166,617	3.7%	63,687	261.6%	38,348,213	43.4%	97.6%	-2,196	-55
13	NST	164,076	3.6%	54,958	298.5%	157,514,201	10.4%	32.9%	-1,998	3,620
14	WBC	158,794	3.5%	82,753	191.9%	89,537,440	17.7%	67.5%	1,921	-1,696
15	TLS	138,252	3.1%	134,780	102.6%	461,628,070	3.0%	63.0%	1,090	-7,347
16	RIO	125,124	2.8%	38,708	323.3%	30,051,934	41.6%	80.2%	-954	2,462
17	CSL	112,503	2.5%	27,619	407.3%	30,042,413	37.4%	164.0%	770	448
18	SCG	103,835	2.3%	38,462	270.0%	173,710,590	6.0%	4.4%	430	-168
19	TCL	80,007	1.8%	45,555	175.6%	98,621,566	8.1%	7.7%	-41	-362
20	ZIP	76,682	1.7%	69,688	110.0%	321,568,438	2.4%	477.7%	-9,728	-25,189
21	EVN	76,284	1.7%	32,658	233.6%	198,506,212	3.8%	40.6%	-10,443	-6,326
22	LYC	71,726	1.6%	26,855	267.1%	201,416,134	3.6%	56.1%	3,208	3,099
23	PDN	70,053	1.5%	37,597	186.3%	95,519,212	7.3%	91.6%	-6,140	-5,399
24	TLC	64,370	1.4%	18,774	342.9%	74,518,292	8.6%	10.7%	235	-415
25	WES	62,729	1.4%	32,428	193.4%	32,226,965	19.5%	297.1%	-1,585	-4,375
26	BXB	62,621	1.4%	27,380	228.7%	61,523,113	10.2%	14.9%	-383	1,953
27	IGO	61,594	1.4%	29,886	206.1%	92,002,099	6.7%	41.2%	-1,428	250
28	WHC	59,553	1.3%	60,271	98.8%	103,746,701	5.7%	104.4%	-16,464	-5,259
29	MGR	56,311	1.2%	63,898	88.1%	261,447,545	2.2%	1.1%	-3,089	1,190
30	AZJ	53,946	1.2%	33,106	162.9%	133,389,912	4.0%	4.5%	-8,319	1,651
Market*		4,529,163	100.0%	2,171,599	208.6%	5,206,968,149	8.7%	78.2%	-179,696	-47,186

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

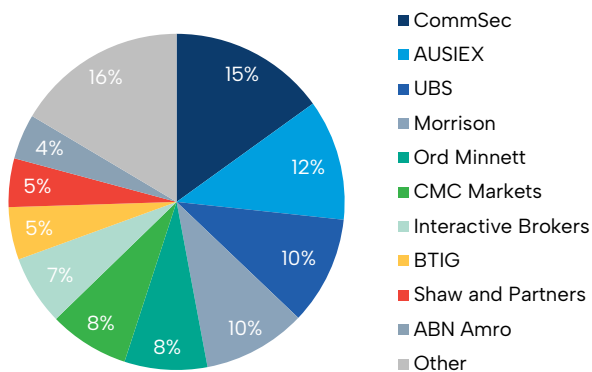
3 Put/Call Ratio: total volume of Puts excluding Market Makers / total volume of Calls excluding Market Makers

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

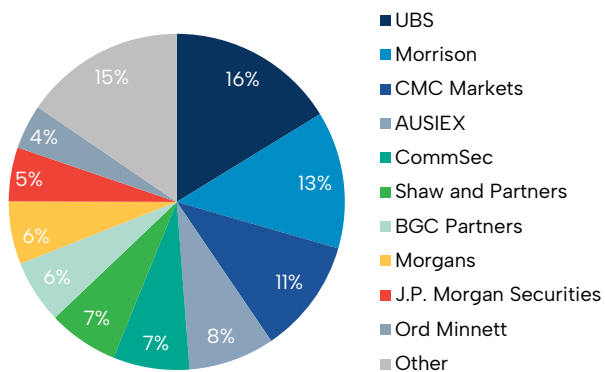
* Only TOP 30 ETO classes included

Options Market Share by Volume and Value Traded

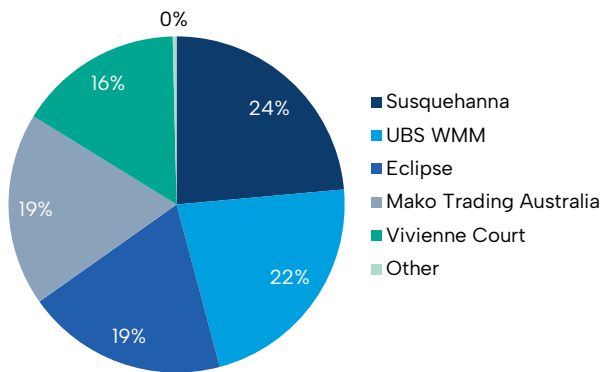
Top 10 Brokers by Volume



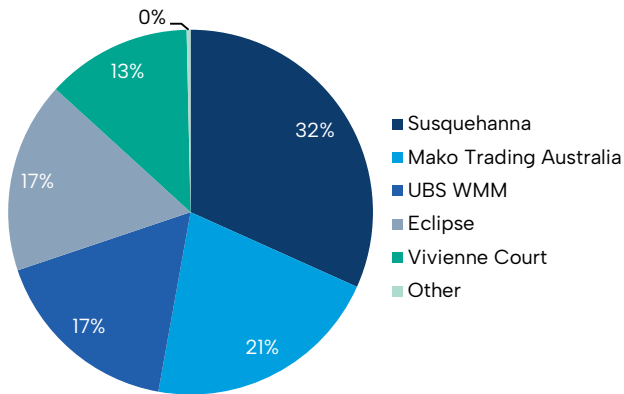
Top 10 Brokers by Value



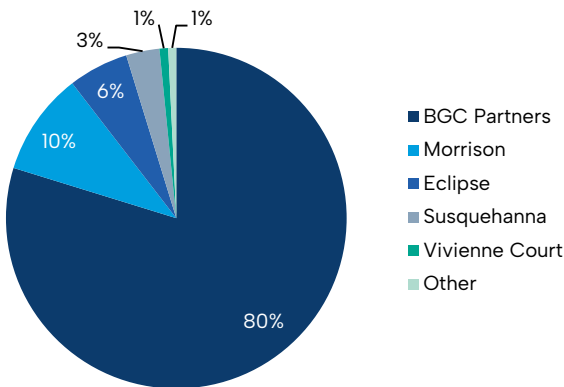
Top 5 Market Makers by Volume



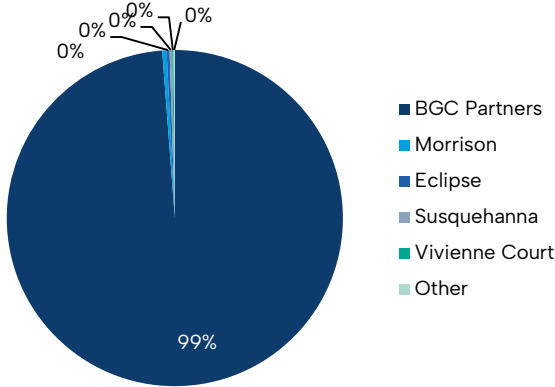
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value

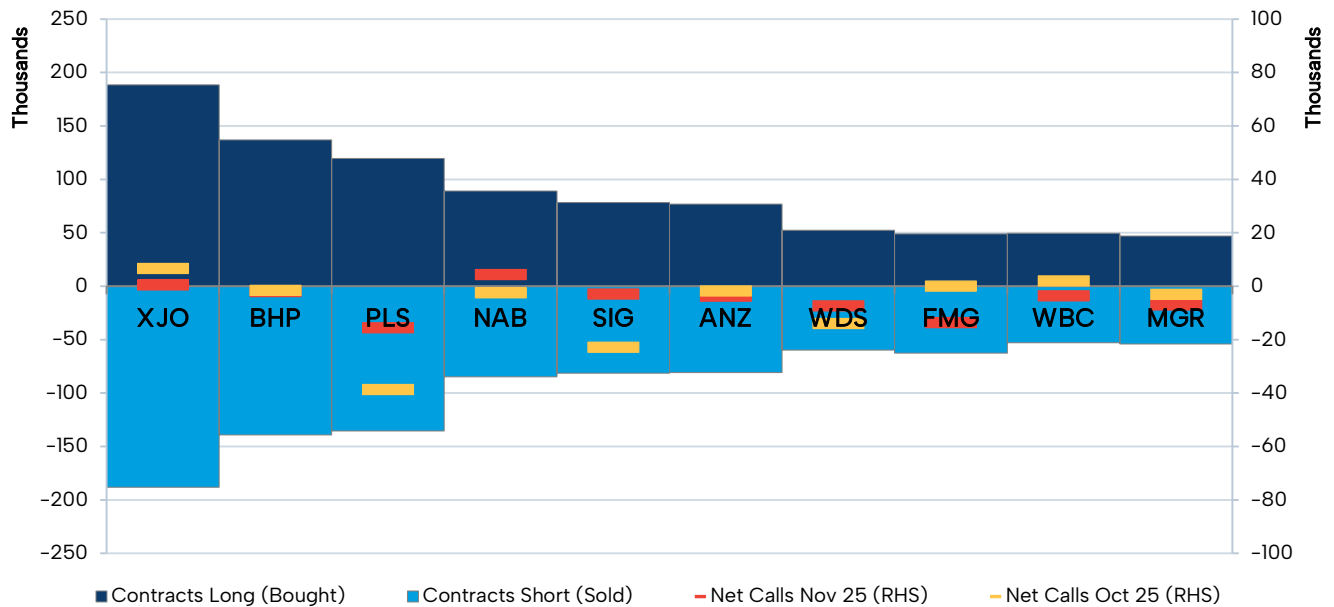


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from the top four charts

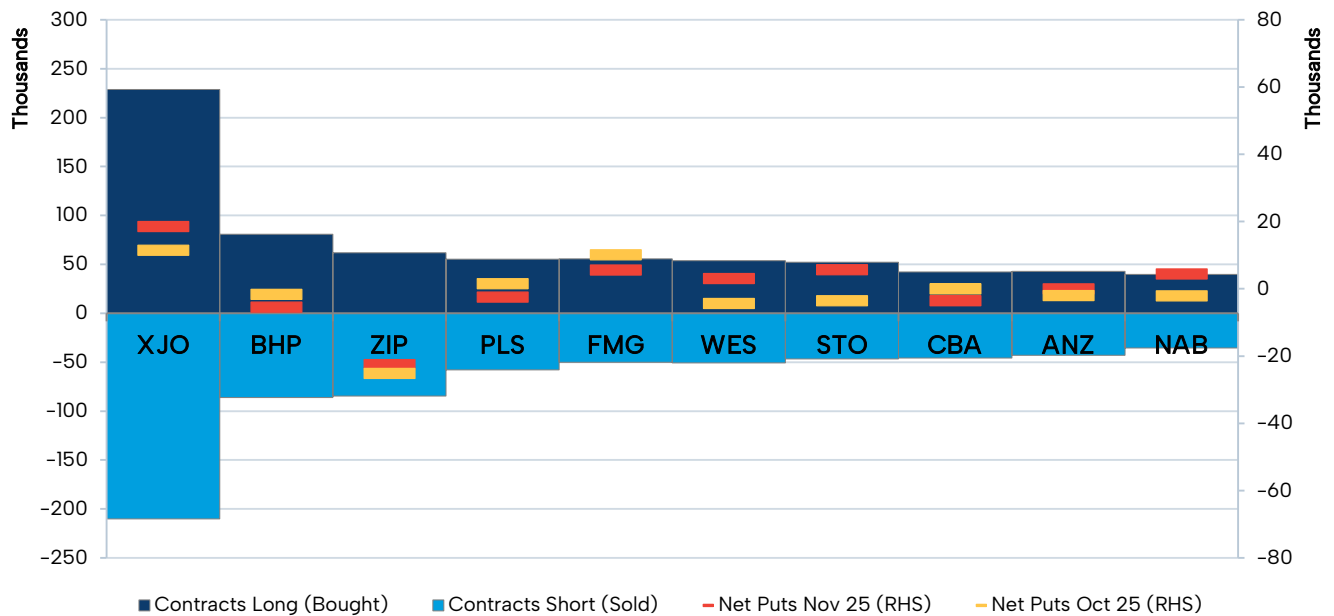
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Top 10 Call and Put Option Contracts

Call Option Contracts (excluding Market Makers)



Put Option Contracts (excluding Market Makers)



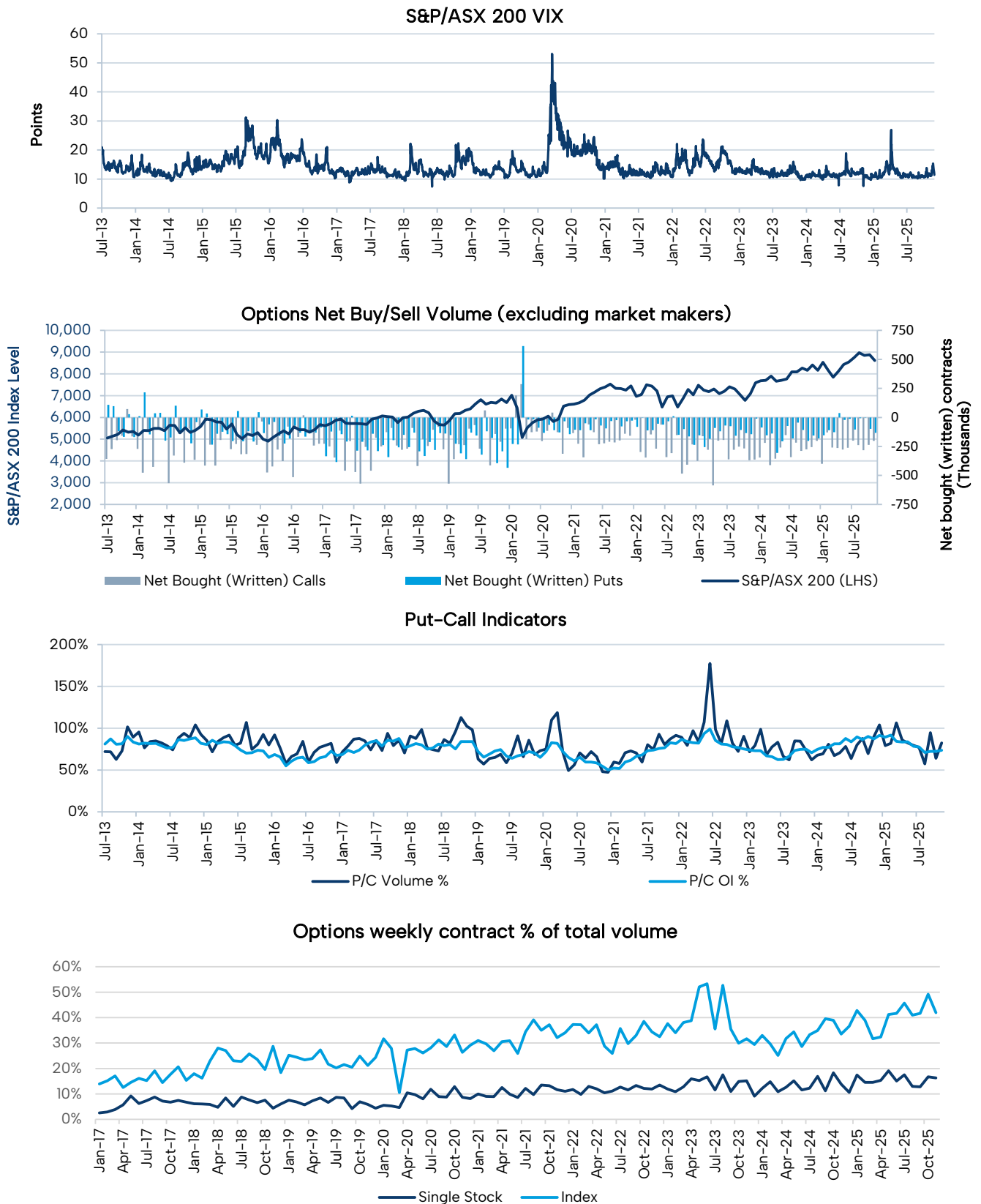
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

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November 25

S&P/ASX 200 Volatility Index, Net Buy/Sell, Put-Call Indicators and Weekly Contract Market share



ASX EQUITY DERIVATIVES



November 25

Options – Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-25	2,774,256	2,289,692	5,063,948	4,373,540	17,865	670,318	2,225
Oct-25	3,594,484	2,302,870	5,897,354	5,263,734	26,357	606,738	525
Variance	-22.8%	-0.6%	-14.1%	-16.9%	-32.2%	10.5%	323.8%
Nov-24	2,860,065	2,567,476	5,427,541	4,879,451	5,745	542,095	250
Variance	-3.0%	-10.8%	-6.7%	-10.4%	211.0%	23.7%	790.0%
Cal Yr to date	34,784,230	27,918,033	62,702,263	55,650,678	171,770	6,862,006	17,809
Fin Yr to date	15,897,892	11,745,666	27,643,558	24,430,031	111,645	3,095,432	6,450

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-25	738.4	771.4	1,509.8	598.8	70.4	647.4	193.2
Oct-25	820.9	494.7	1,315.6	657.7	153.0	457.5	47.3
Variance	-10.1%	55.9%	14.8%	-9.0%	-54.0%	41.5%	308.1%
Nov-24	659.7	469.7	1,129.4	688.2	26.0	394.1	21.0
Variance	11.9%	64.2%	33.7%	-13.0%	170.6%	64.3%	818.7%
Cal Yr to date	8,772.0	7,357.3	16,129.2	7,368.5	671.1	6,585.2	1,504.4
Fin Yr to date	4,173.9	2,935.9	7,109.8	3,227.5	464.4	2,850.4	567.5

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-25	1,736,916	1,279,475	3,016,391	2,745,974	12,958	256,734	725
Oct-25	1,794,466	1,295,470	3,089,936	2,839,515	9,537	240,633	250
Variance	-3.2%	-1.2%	-2.4%	-3.3%	35.9%	6.7%	190.0%
Nov-24	1,757,304	1,531,534	3,288,839	2,990,648	7,867	290,198	125
Variance	-1.2%	-16.5%	-8.3%	-8.2%	64.7%	-11.5%	480.0%
Cal Yr to date	18,666,986	14,862,480	33,529,467	30,700,255	75,740	2,748,174	5,291
Fin Yr to date	8,735,678	6,402,167	15,137,846	13,851,653	50,214	1,233,202	2,775

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