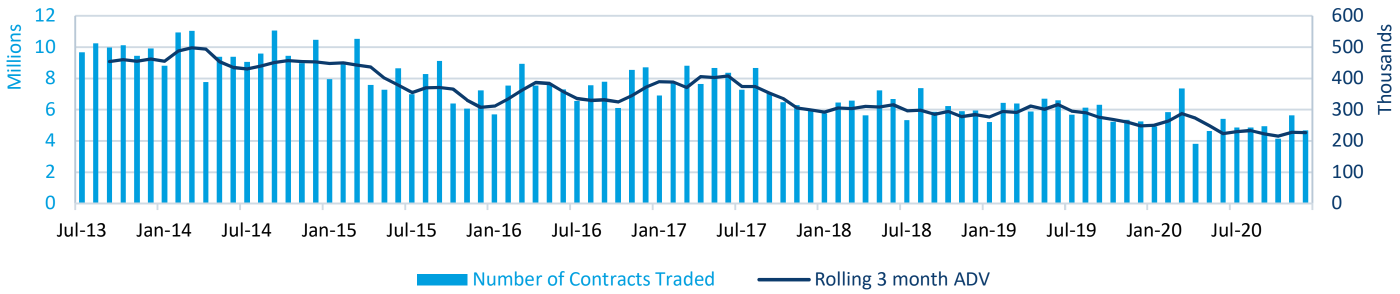
ASX EQUITY DERIVATIVES

Options and Futures Statistics

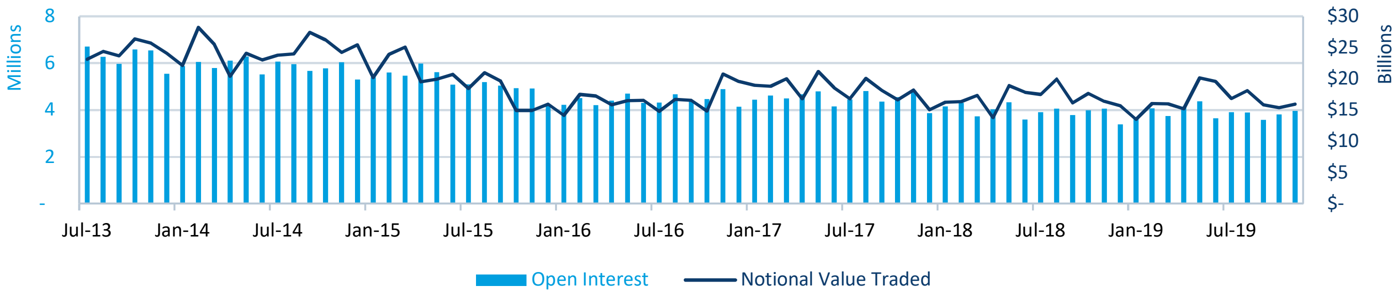
December 20

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

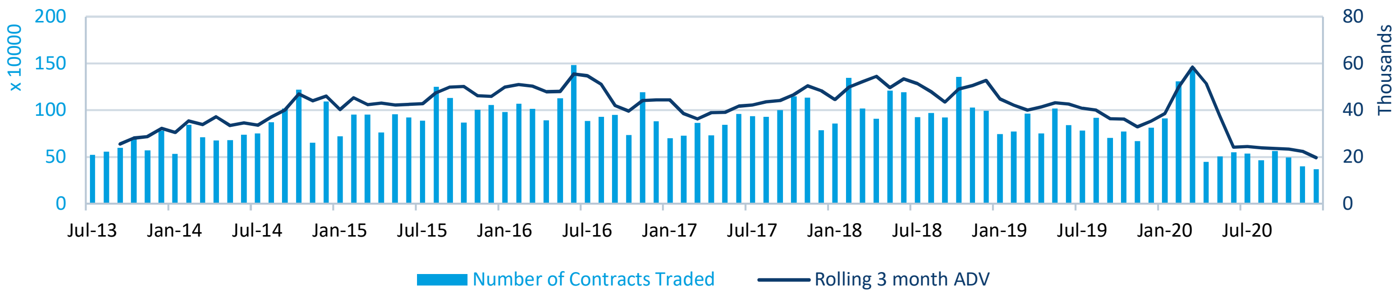
Single Stock Options Volume and ADV



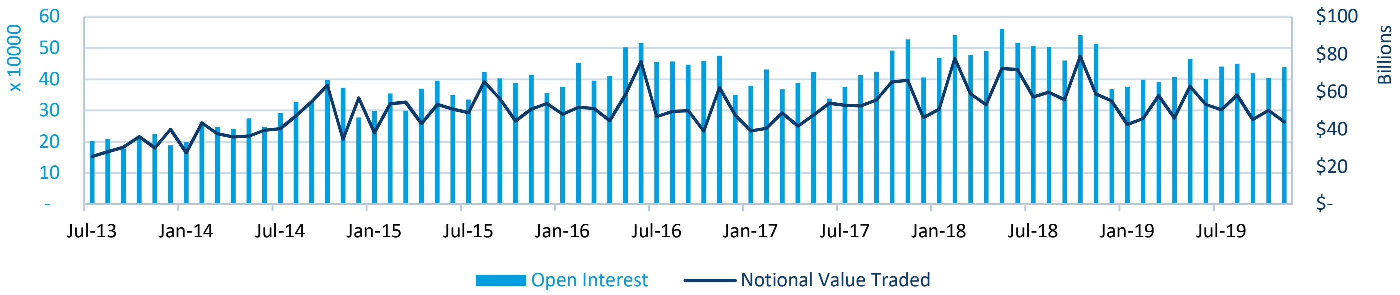
Single Stock Options Open Interest & Notional Value Traded



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

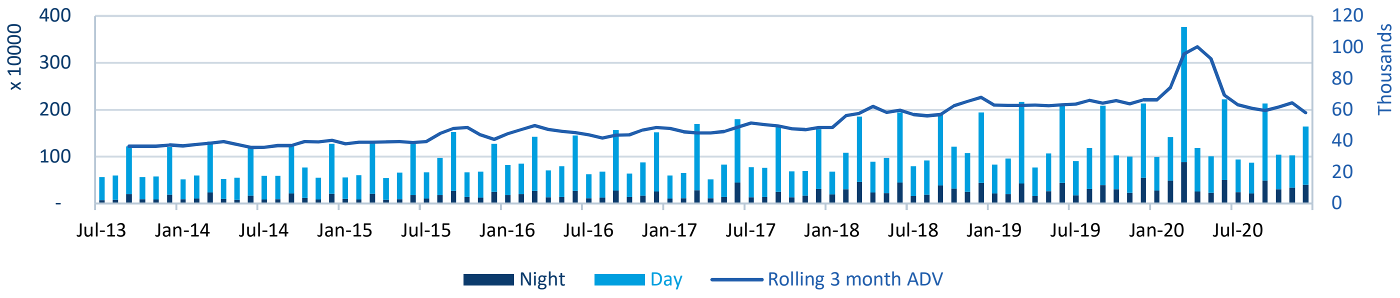
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

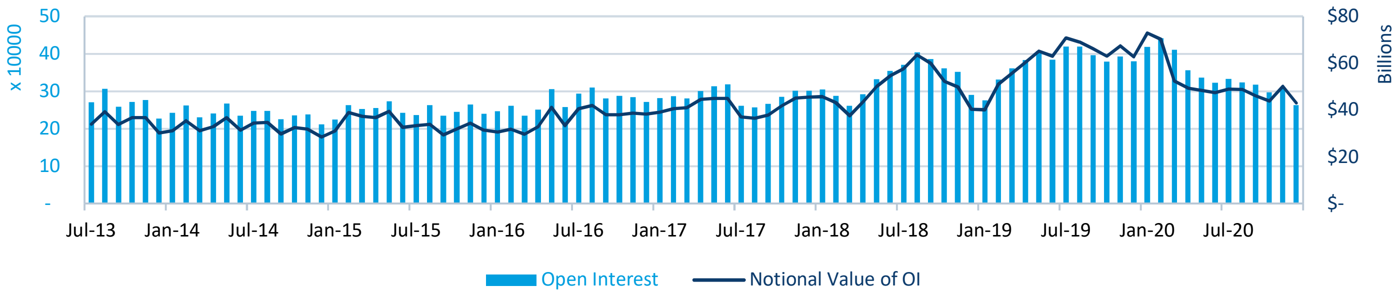
December 20

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

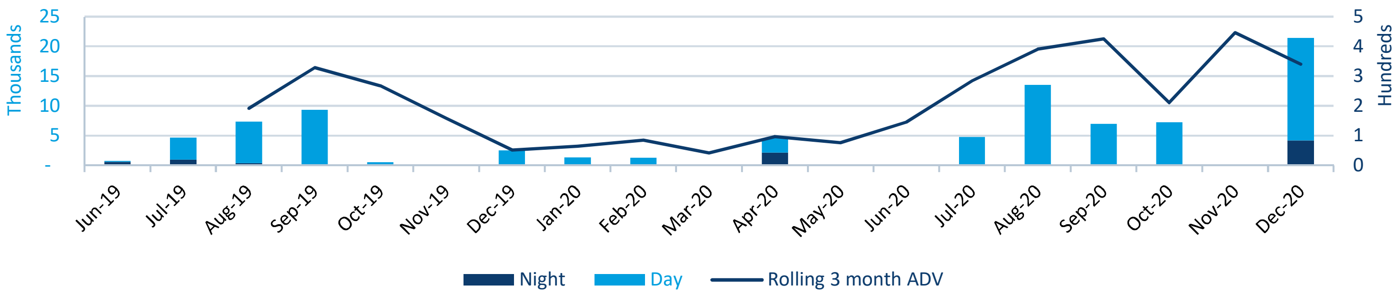
SPI 200 (AP) Futures Volume by Session and ADV



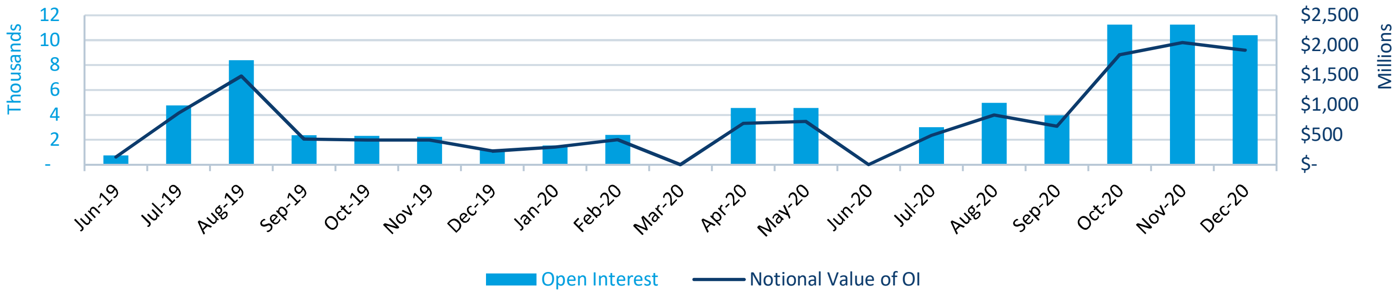
SPI 200 (AP) Futures Open Interest



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

December 20

Options - Top Classes by Volume

RANK	DEC 20	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	366,615	8.5%	186,091	197.0%	N/A	N/A	176.1%	1,000	-4,523
2	TLS	332,459	7.7%	212,821	156.2%	297,015,356	11.2%	56.0%	-10,403	-30,590
3	FMG	321,269	7.5%	111,942	287.0%	176,648,115	18.2%	30.5%	-7,706	2,220
4	WBC	236,899	5.5%	163,946	144.5%	108,716,539	21.8%	17.2%	12,711	-13,677
5	BHP	232,660	5.4%	132,855	175.1%	105,826,631	22.0%	42.8%	-9,982	1,423
6	SCG	232,480	5.4%	100,511	231.3%	229,590,061	10.1%	3.9%	-141	-10,410
7	NCM	208,488	4.8%	77,953	267.5%	48,379,830	43.1%	72.2%	10,297	-3,894
8	LLC	188,215	4.4%	58,247	323.1%	22,001,977	85.5%	1.9%	43	-1,014
9	RIO	183,779	4.3%	48,981	375.2%	22,936,402	80.1%	76.1%	-820	-2,375
10	CBA	183,338	4.3%	77,601	236.3%	41,504,810	44.2%	49.9%	-25	-5,039
11	AWC	181,050	4.2%	142,729	126.8%	192,423,171	9.4%	17.4%	-11,603	1,163
12	ANZ	161,869	3.8%	136,896	118.2%	83,852,692	19.3%	30.5%	2,963	1,407
13	NAB	160,645	3.7%	129,725	123.8%	75,665,907	21.2%	24.2%	-2,559	-2,552
14	AMP	121,619	2.8%	103,731	117.2%	134,250,877	9.1%	58.5%	-28,274	-9,809
15	SYD	113,497	2.6%	90,857	124.9%	123,540,744	9.2%	4.8%	-6,240	-896
16	BLD	112,626	2.6%	44,339	254.0%	43,442,451	25.9%	3.8%	-1,668	-2,226
17	WPL	108,876	2.5%	84,656	128.6%	44,153,815	24.7%	38.4%	5,619	-377
18	STO	102,651	2.4%	108,255	94.8%	76,537,335	13.4%	67.8%	-7,112	-7,718
19	S32	87,388	2.0%	59,894	145.9%	239,968,906	3.6%	89.7%	-6,123	-68
20	GMG	83,373	1.9%	38,860	214.5%	48,749,028	17.1%	5.9%	-3,512	522
21	TAH	77,294	1.8%	31,821	242.9%	86,403,810	8.9%	7.1%	3,040	-5,900
22	AMC	74,498	1.7%	35,552	209.5%	37,315,390	20.0%	13.7%	-3,674	457
23	CSL	71,782	1.7%	24,654	291.2%	11,902,085	60.3%	58.6%	577	-801
24	AGL	67,049	1.6%	44,026	152.3%	44,351,715	15.1%	15.0%	2,229	-3,221
25	WES	62,013	1.4%	34,114	181.8%	25,494,965	24.3%	32.3%	-527	120
26	WOW	53,037	1.2%	33,045	160.5%	34,722,865	15.3%	109.3%	-476	3,560
27	MQG	48,132	1.1%	19,609	245.5%	10,484,917	45.9%	47.1%	-809	-2,123
28	QBE	45,381	1.1%	65,594	69.2%	61,920,922	7.3%	214.6%	1,836	-6,051
29	QAN	43,328	1.0%	65,720	65.9%	156,521,789	2.8%	72.1%	8,137	-879
30	IPL	42,573	1.0%	38,373	110.9%	67,737,337	6.3%	16.4%	-2,833	-2,562
	Market*	4,304,883	100.0%	2,503,398	172.0%	2,652,060,442	16.2%	188.9%	-56,035	-105,833

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

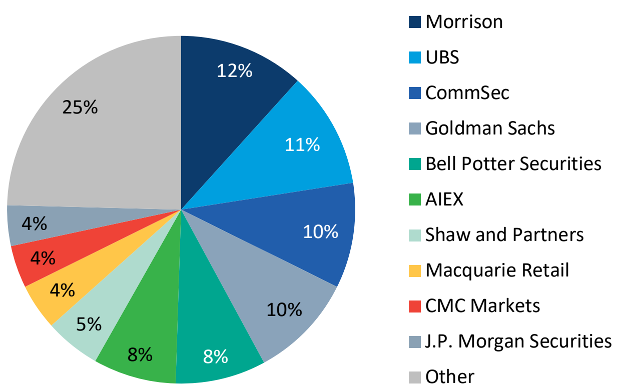
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

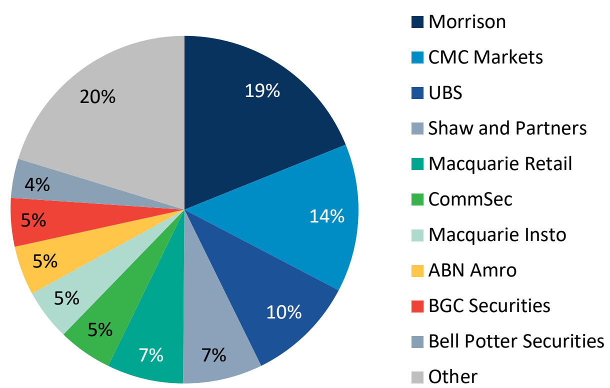
December 20

Options Market Share by Volume and Value Traded

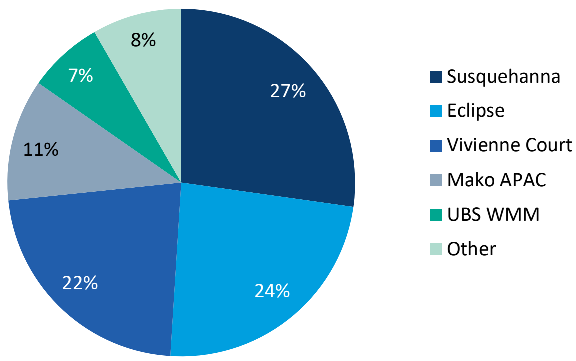
Top 10 Brokers by Volume



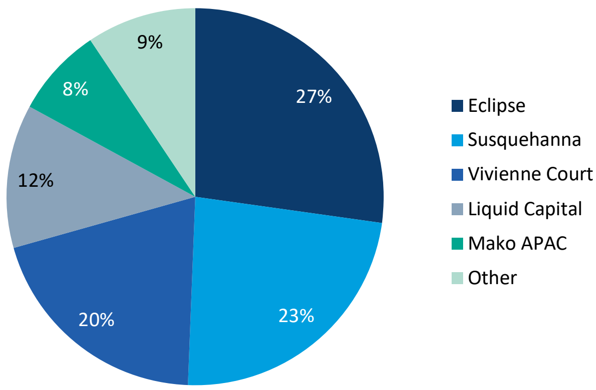
Top 10 Brokers by Value



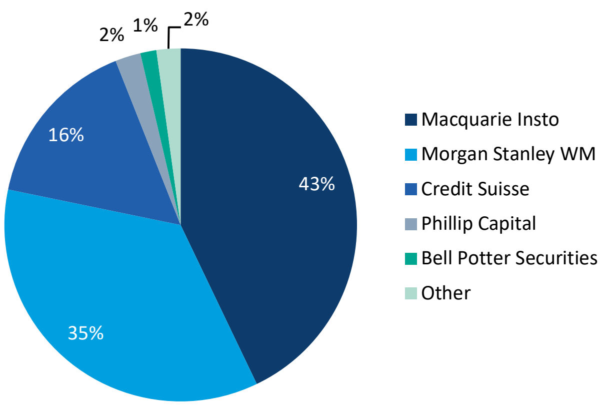
Top 5 Market Makers by Volume



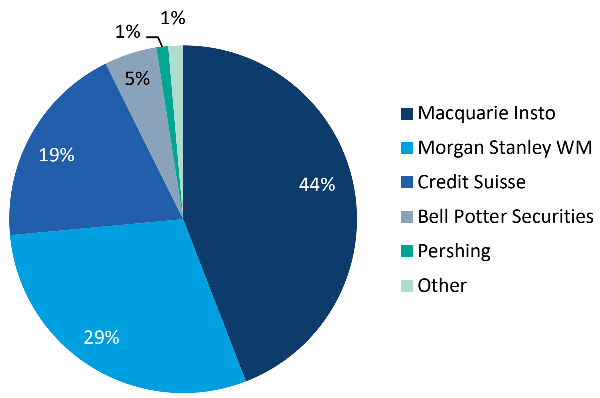
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



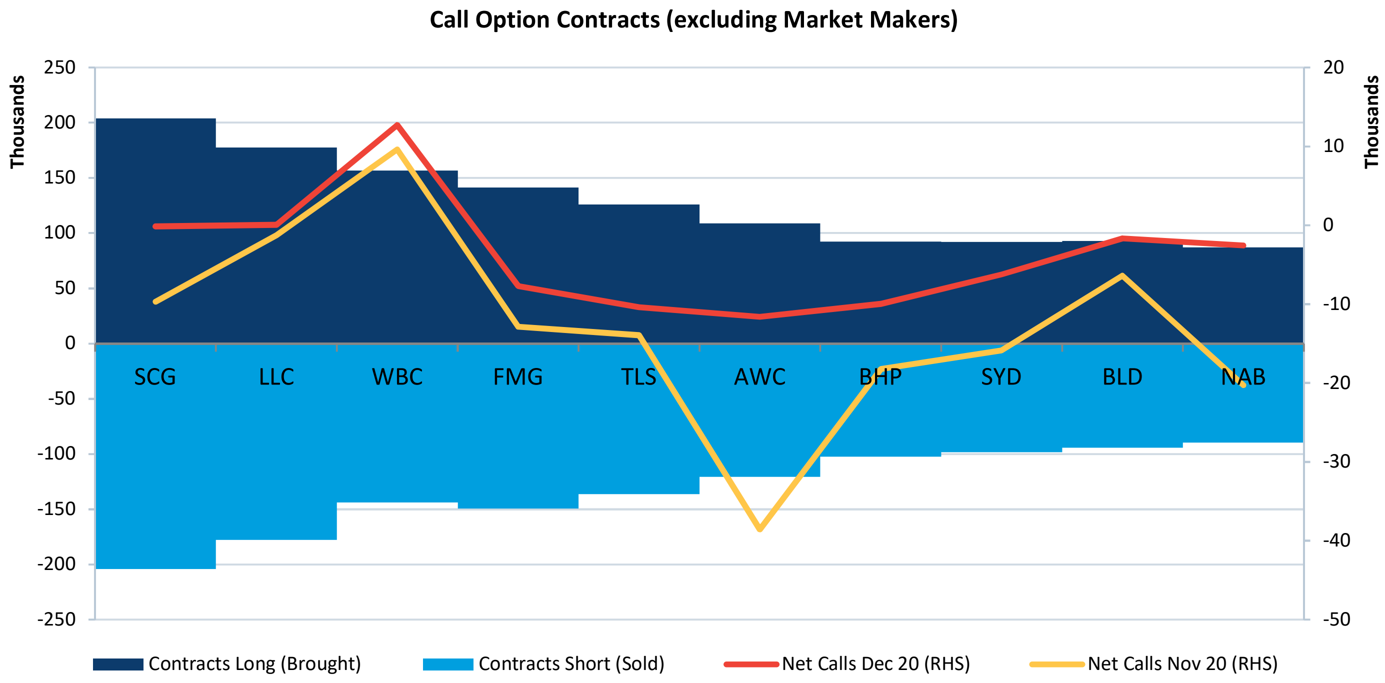
NOTE: The above charts include contracts traded in both Single Stock and Index options

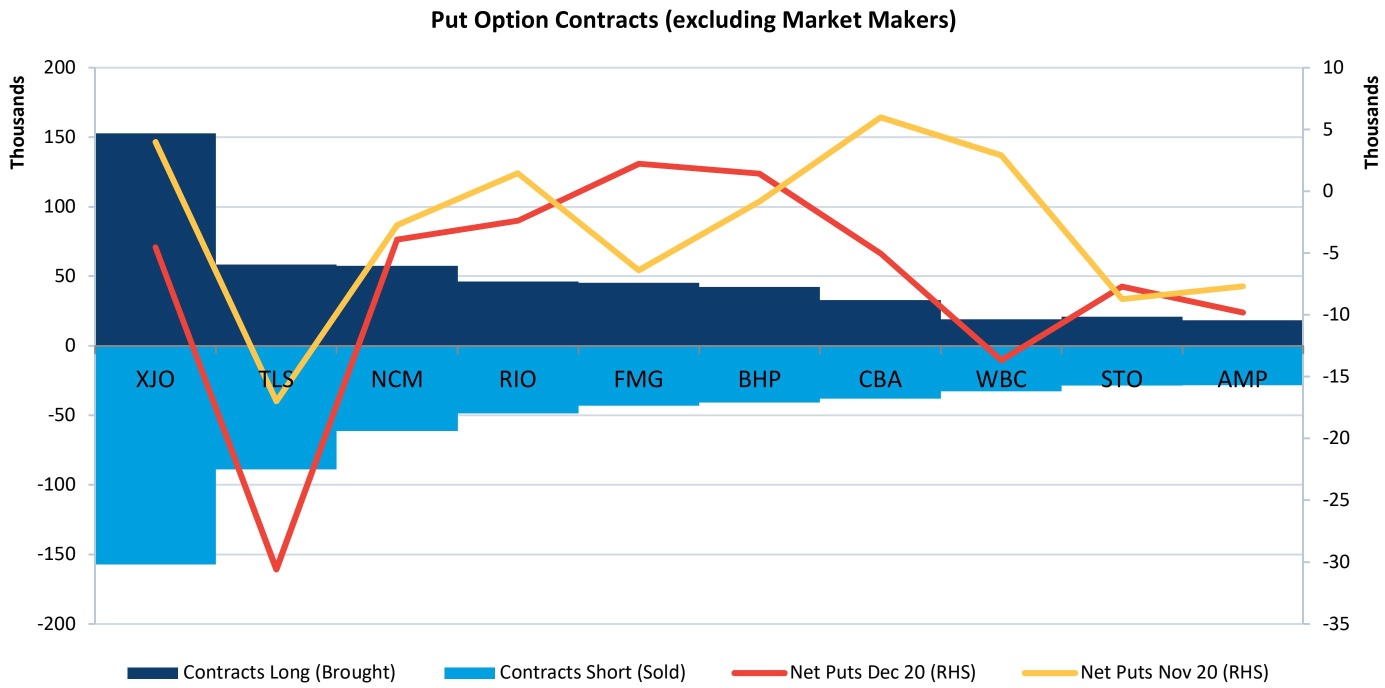
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

December 20

Top 10 Call and Put Option Contracts



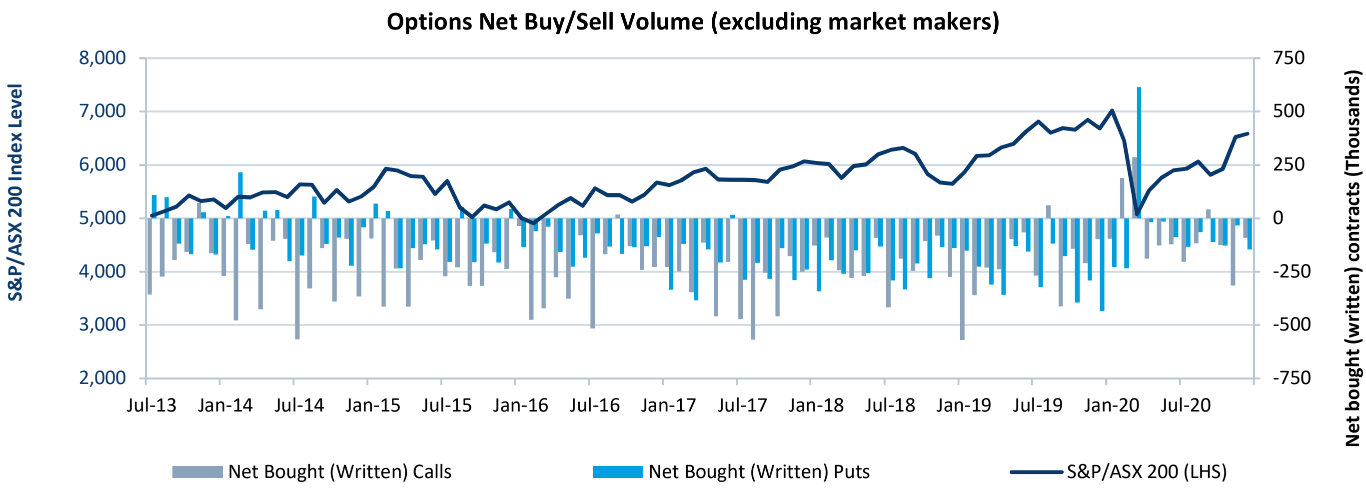


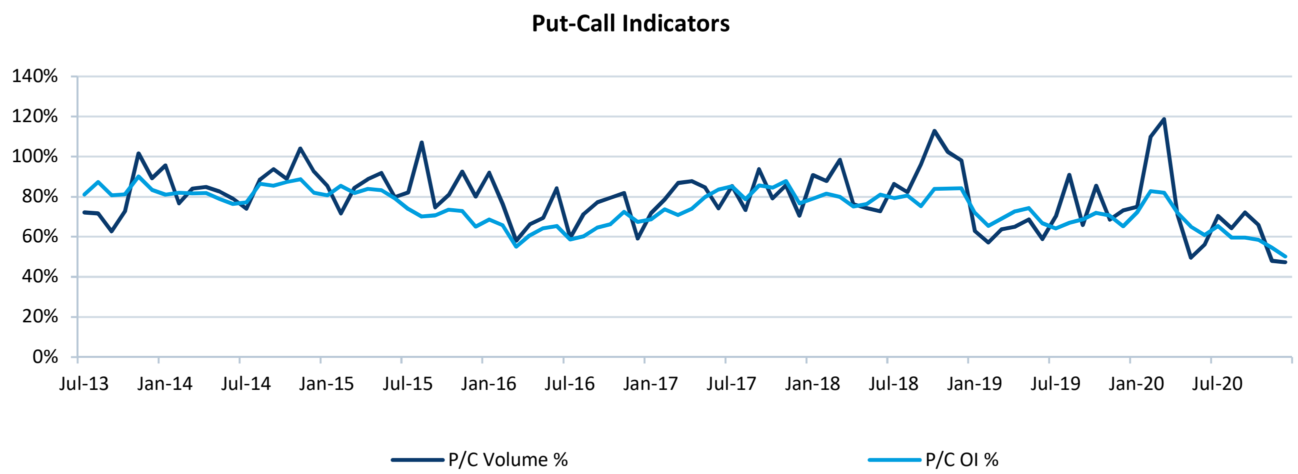
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

December 20

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





ASX EQUITY DERIVATIVES

December 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-20	3,431,930	1,623,862	5,055,792	4,074,826	614,351	366,614	1
Nov-20	4,073,815	1,953,286	6,027,101	5,531,906	92,915	402,273	7
Variance	-15.8%	-16.9%	-16.1%	-26.3%	561.2%	-8.9%	-85.7%
Dec-19	3,499,877	2,561,635	6,061,512	4,788,994	458,462	813,410	646
Variance	-1.9%	-36.6%	-16.6%	-14.9%	34.0%	-54.9%	-99.8%
Cal Yr to date	40,433,126	28,668,315	69,101,441	58,194,607	2,893,184	8,012,281	1,369
Fin Yr to date	19,913,155	12,034,523	31,947,678	27,934,702	1,187,255	2,825,677	44

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-20	1,856.5	367.9	2,224.5	579.1	1,188.2	457.1	0.1
Nov-20	634.1	332.8	966.9	469.3	146.9	350.3	0.4
Variance	192.8%	10.6%	130.1%	23.4%	709.1%	30.5%	-85.2%
Dec-19	2,076.9	420.7	2,497.6	610.5	1,133.4	709.7	44.0
Variance	-10.6%	-12.5%	-10.9%	-5.2%	4.8%	-35.6%	-99.9%
Cal Yr to date	11,930.2	11,064.1	22,994.3	7,314.7	4,367.5	11,236.2	75.9
Fin Yr to date	5,044.2	2,739.6	7,783.8	2,932.1	2,012.1	2,837.0	2.7

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-20	2,076,031	1,041,396	3,117,428	2,753,875	177,461	186,091	0
Nov-20	2,604,966	1,420,552	4,025,518	3,545,869	176,402	303,247	0
Variance	-20.3%	-26.7%	-22.6%	-22.3%	0.6%	-38.6%	#DIV/0!
Dec-19	2,300,563	1,499,591	3,800,154	3,149,750	313,168	337,214	21
Variance	-9.8%	-30.6%	-18.0%	-12.6%	-43.3%	-44.8%	-100.0%
Cal Yr to date	26,789,553	17,433,036	44,222,593	37,366,128	2,692,269	4,163,928	260
Fin Yr to date	13,790,528	7,994,217	21,784,747	18,750,277	1,242,650	1,791,806	9

MORE INFORMATION

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

Paul Kelly - Business Development Manager
Phone: +61 2 9227 0360
Email: Paul.Kelly@asx.com.au

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