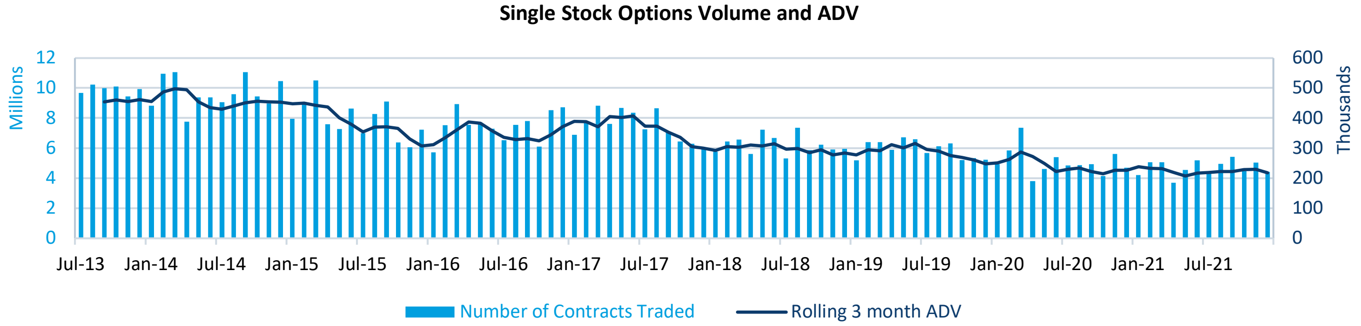
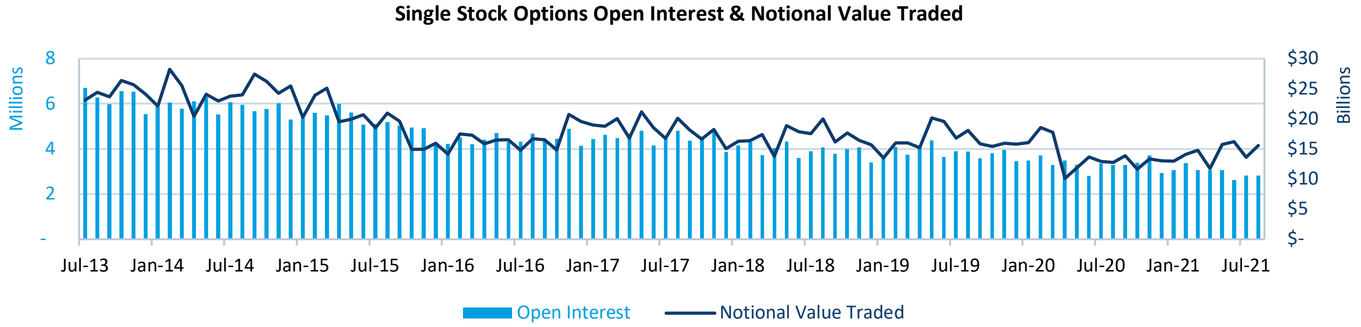
ASX EQUITY DERIVATIVES

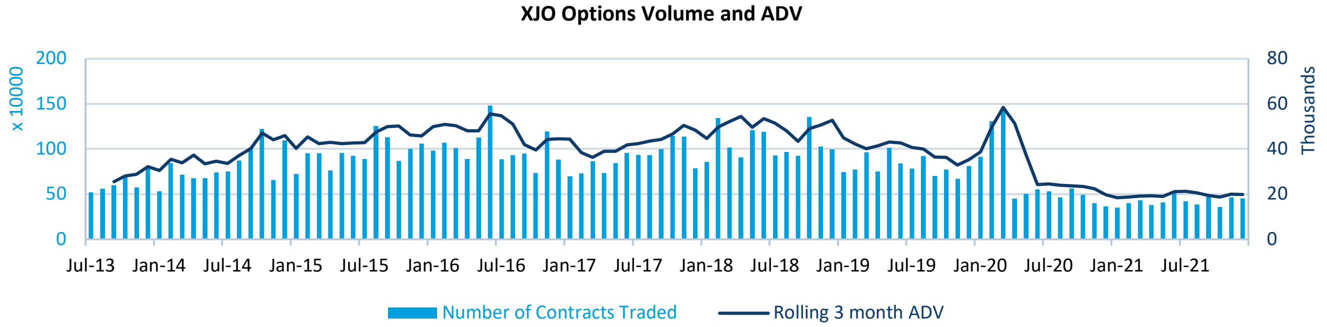
Options and Futures Statistics

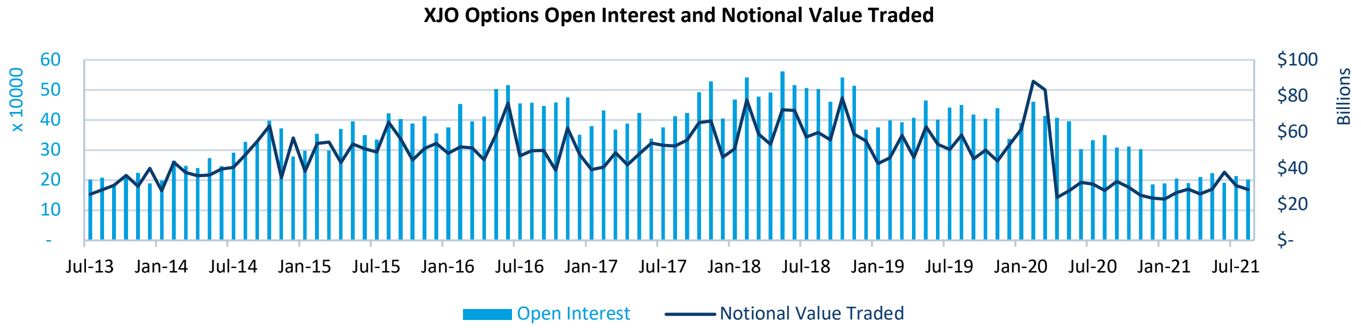
December 21

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

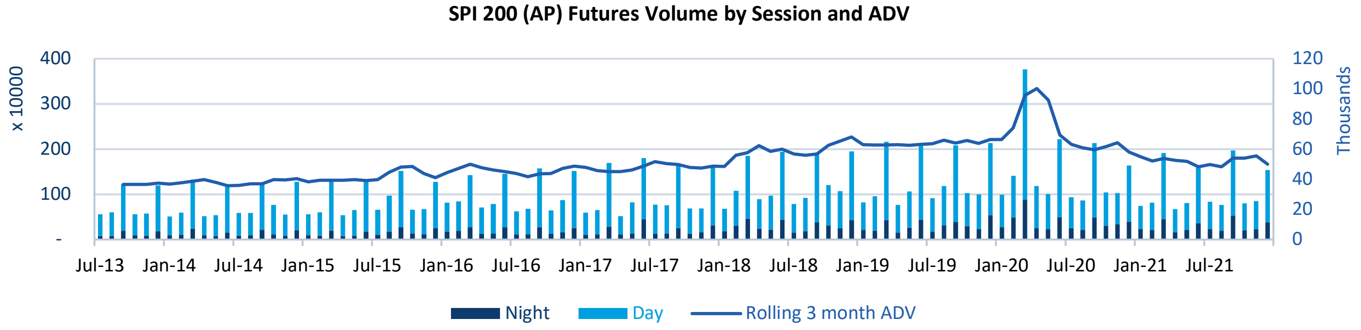
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

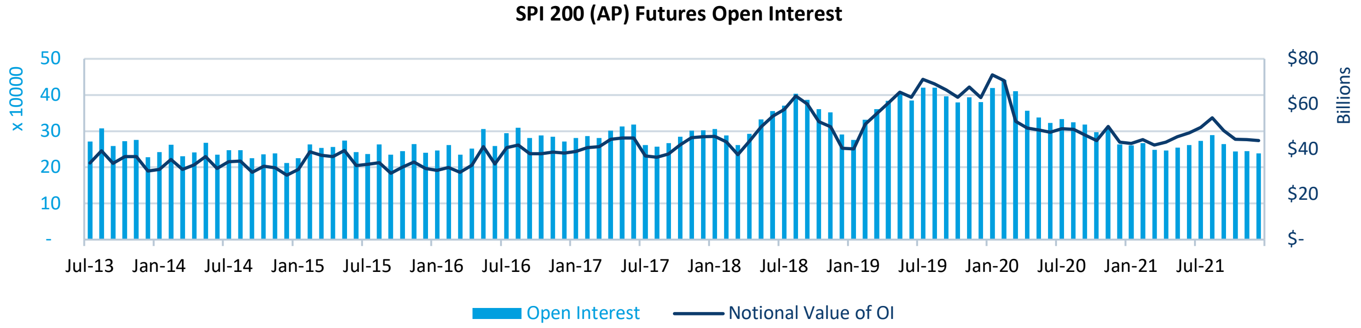
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

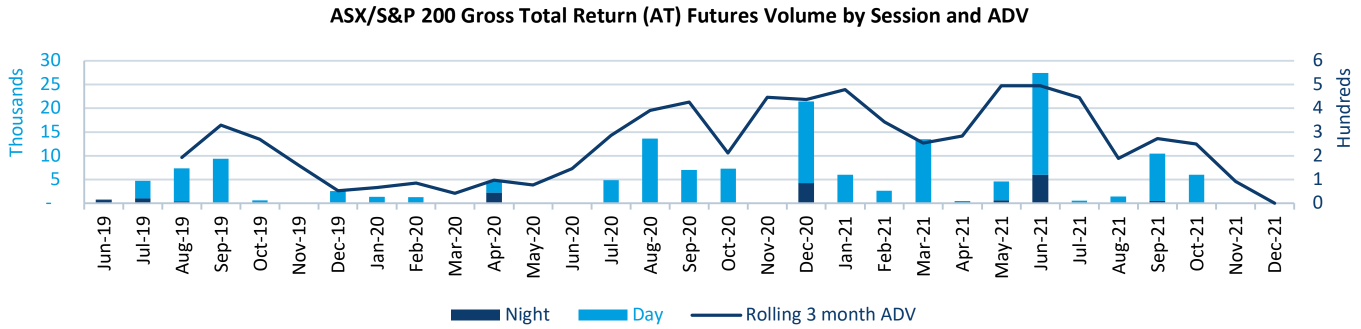
ASX EQUITY DERIVATIVES

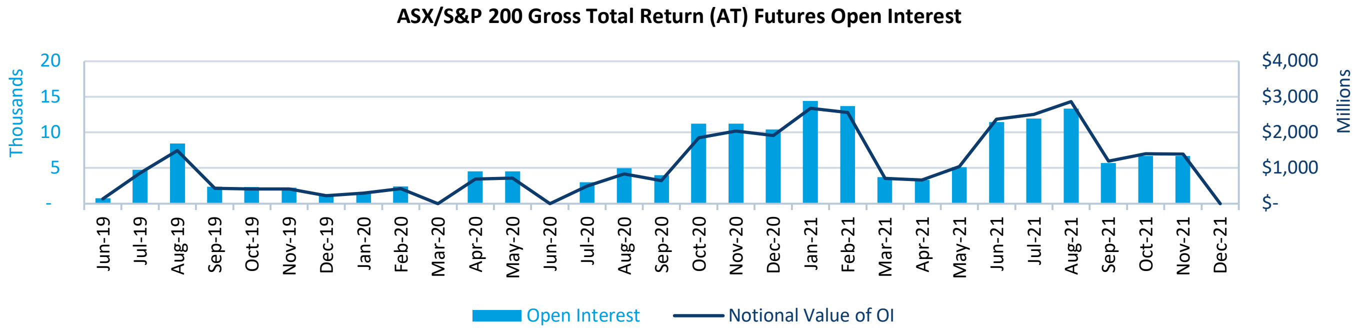
December 21

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

December 21

Options - Top Classes by Volume

RANK	DEC 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	451,972	11.8%	163,839	275.9%	N/A	N/A	147.1%	-7,156	-8,813
2	BHP	325,517	8.5%	133,450	243.9%	152,524,093	21.3%	87.0%	-5,380	1,316
3	FMG	293,967	7.6%	138,516	212.2%	173,376,035	17.0%	84.8%	-6,553	3,914
4	TLS	250,241	6.5%	187,254	133.6%	446,754,206	5.6%	21.6%	-30,240	-6,298
5	WBC	206,452	5.4%	134,764	153.2%	160,181,167	12.9%	134.2%	10,003	-6,251
6	WPL	197,978	5.1%	84,839	233.4%	51,136,128	38.7%	137.7%	2,856	1,122
7	CBA	192,047	5.0%	65,286	294.2%	44,307,503	43.3%	78.9%	-2,322	5,598
8	NCM	153,338	4.0%	56,850	269.7%	60,572,435	25.3%	90.6%	-9,619	-198
9	ANZ	123,651	3.2%	78,222	158.1%	92,721,263	13.3%	64.2%	-9,038	112
10	NAB	122,296	3.2%	89,552	136.6%	96,893,199	12.6%	28.0%	-7,749	-3,500
11	RIO	114,573	3.0%	37,803	303.1%	24,052,760	47.6%	156.4%	209	-93
12	STO	113,171	2.9%	76,205	148.5%	234,584,153	4.8%	138.2%	-6,781	643
13	Z1P	111,374	2.9%	31,299	355.8%	157,523,951	7.1%	86.4%	-747	-482
14	ORG	100,650	2.6%	104,664	96.2%	89,225,115	11.3%	18.4%	-10,851	2,867
15	AMP	96,037	2.5%	90,670	105.9%	303,641,062	3.2%	174.2%	6,340	-12,145
16	AWC	90,050	2.3%	55,091	163.5%	214,778,001	4.2%	146.3%	-10,155	-4,733
17	AGL	87,127	2.3%	50,800	171.5%	94,478,933	9.2%	215.2%	-4,511	1,446
18	CSL	82,865	2.2%	24,393	339.7%	25,055,771	33.1%	159.8%	2,343	-2,784
19	WOW	76,144	2.0%	39,166	194.4%	54,349,951	14.0%	104.7%	2,276	-2,951
20	LYC	71,281	1.9%	15,349	464.4%	111,181,611	6.4%	55.5%	719	11,204
21	S32	68,012	1.8%	42,868	158.7%	296,028,391	2.3%	77.5%	-18,817	12,991
22	IGO	62,733	1.6%	19,673	318.9%	57,059,051	11.0%	208.6%	852	4,517
23	WES	60,092	1.6%	29,892	201.0%	31,842,177	18.9%	88.6%	724	117
24	GMG	59,916	1.6%	19,976	299.9%	69,299,621	8.6%	20.7%	187	5,535
25	AMC	58,799	1.5%	28,528	206.1%	51,734,463	11.4%	38.6%	-4,067	-41
26	A2M	58,016	1.5%	16,948	342.3%	71,579,359	8.1%	253.1%	-2,134	-4,361
27	IPL	56,242	1.5%	35,468	158.6%	203,627,596	2.8%	22.8%	-5,871	-6,285
28	MQG	55,729	1.4%	16,062	347.0%	12,428,696	44.8%	47.6%	400	-1,230
29	NST	52,882	1.4%	9,461	558.9%	85,870,952	6.2%	18.5%	3,605	-1,201
30	AZJ	51,714	1.3%	39,271	131.7%	131,477,160	3.9%	761.5%	-572	5,724
	Market*	3,844,866	100.0%	1,916,159	200.7%	3,598,284,803	10.7%	3.8%	-112,049	-4,260

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

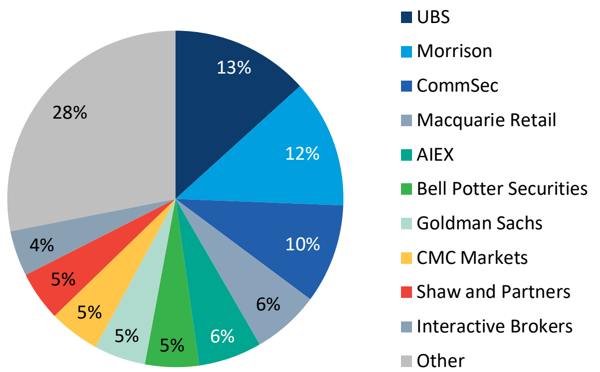
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

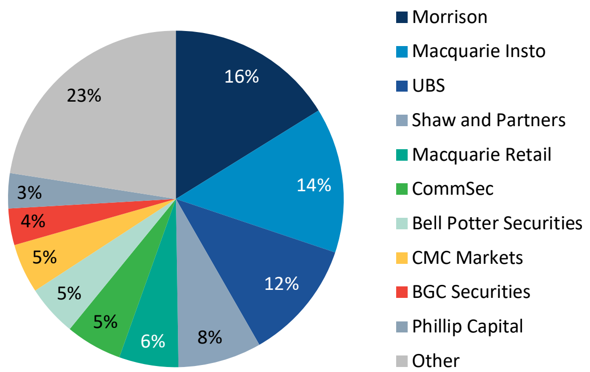
December 21

Options Market Share by Volume and Value Traded

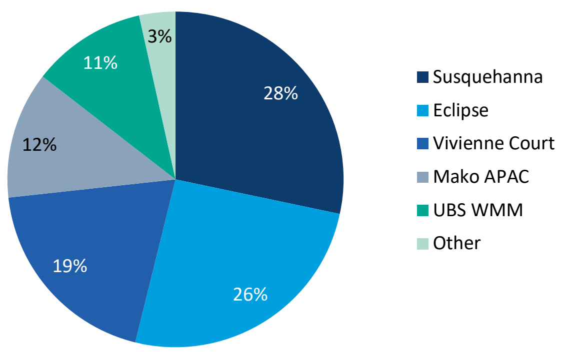
Top 10 Brokers by Volume



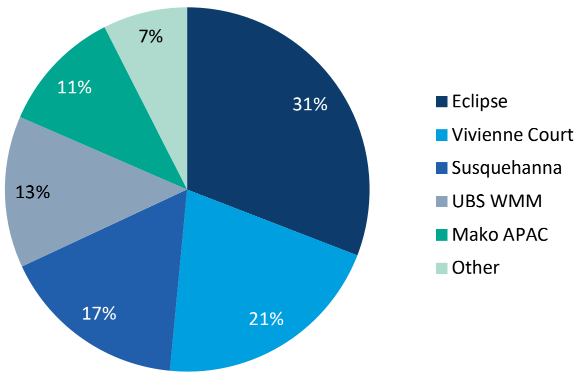
Top 10 Brokers by Value



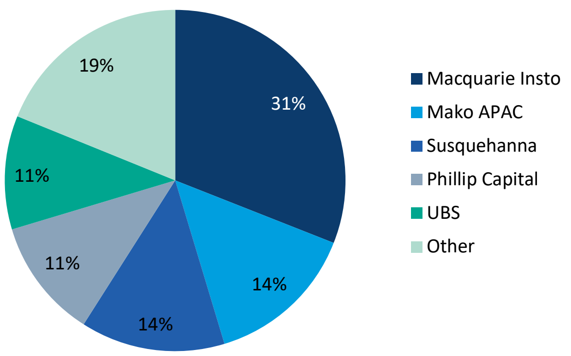
Top 5 Market Makers by Volume



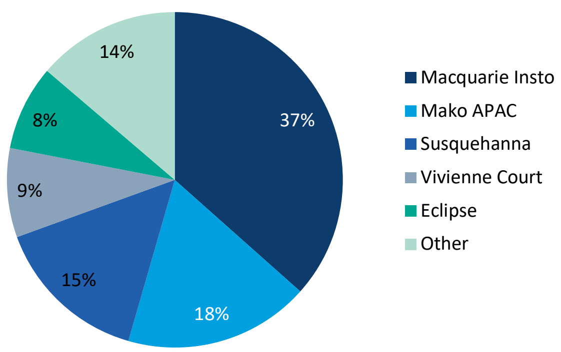
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



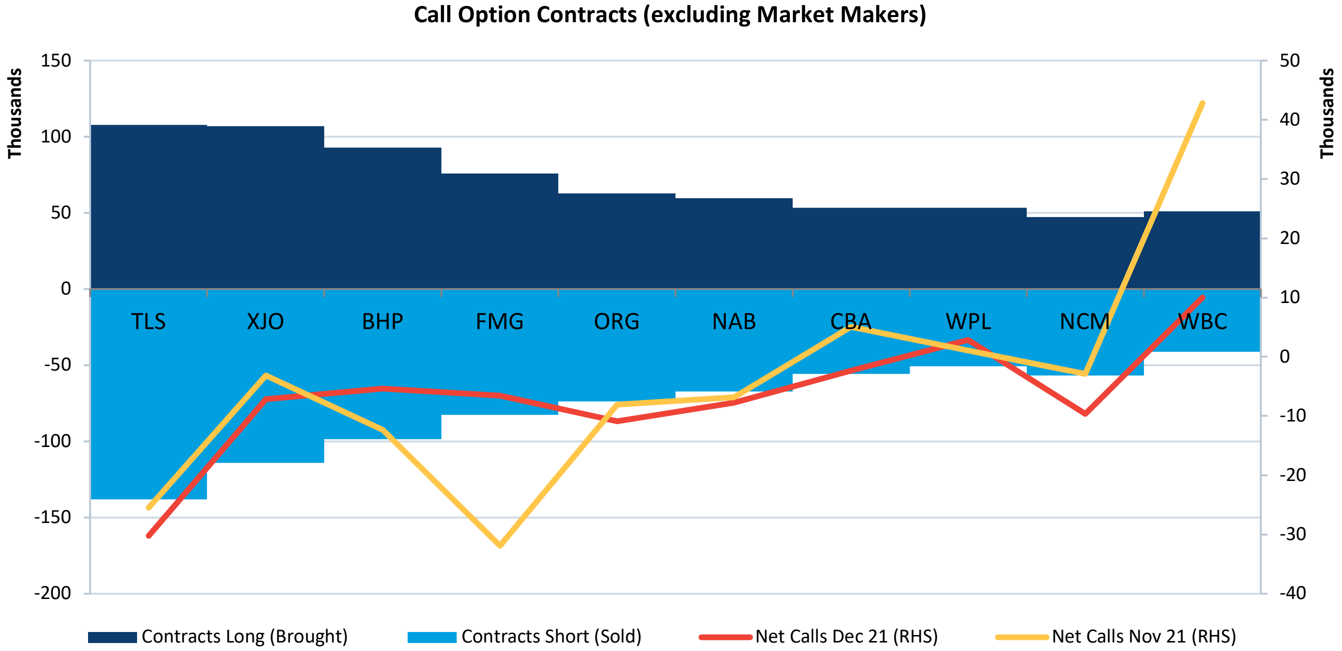
NOTE: The above charts include contracts traded in both Single Stock and Index options

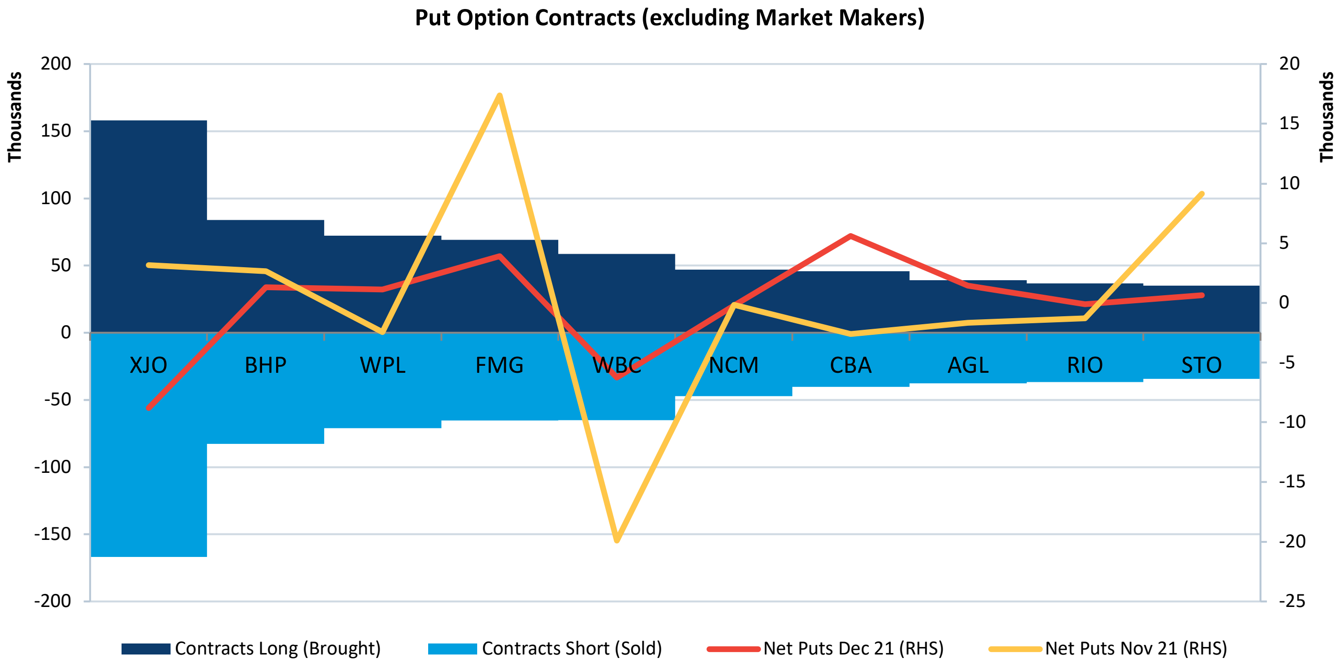
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

December 21

Top 10 Call and Put Option Contracts



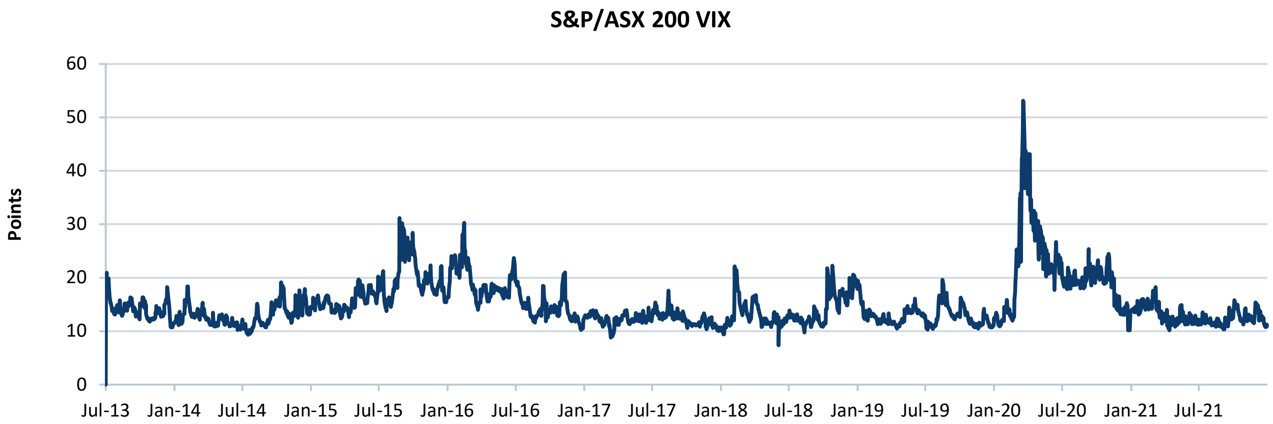


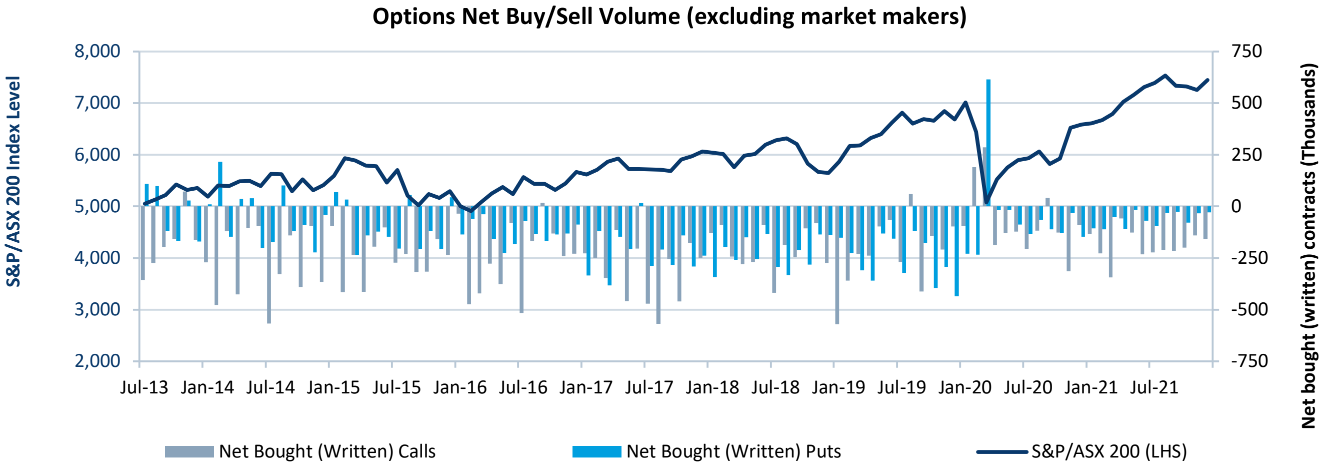
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

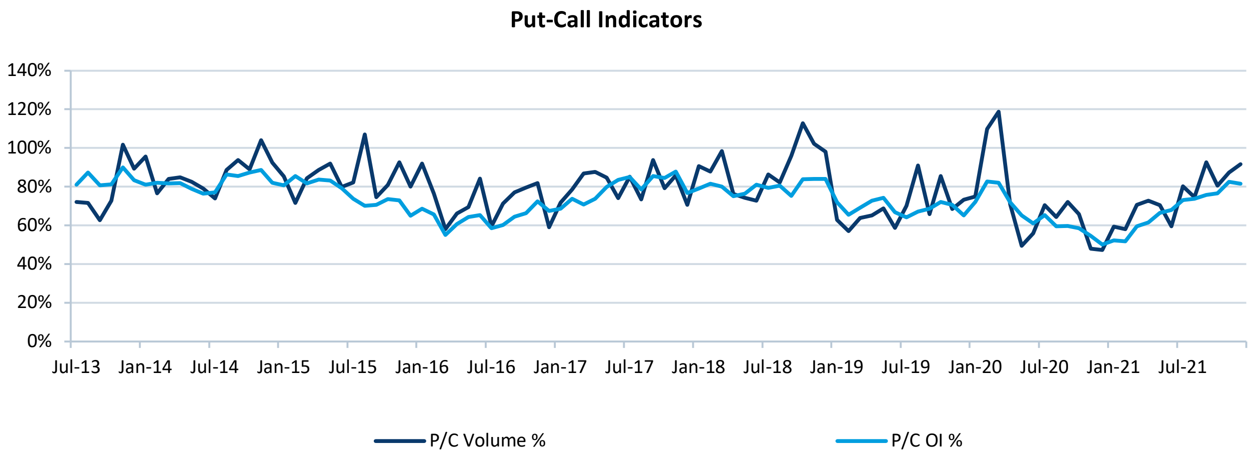
ASX EQUITY DERIVATIVES

December 21

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







ASX EQUITY DERIVATIVES

December 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-21	2,543,910	2,329,583	4,873,493	4,361,832	59,689	451,882	90
Nov-21	2,935,082	2,563,046	5,498,128	5,013,681	21,056	463,191	200
Variance	-13.3%	-9.1%	-11.4%	-13.0%	183.5%	-2.4%	-55.0%
Dec-20	3,431,930	1,623,862	5,055,792	4,074,826	614,351	366,614	1
Variance	-25.9%	43.5%	-3.6%	7.0%	-90.3%	23.3%	8900.0%
Cal Yr to date	35,286,394	26,148,203	61,434,597	55,501,640	873,732	5,056,263	2,962
Fin Yr to date	16,897,002	14,276,174	31,173,176	28,379,179	233,958	2,558,153	1,886

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-21	617.7	546.4	1,164.1	636.9	119.8	400.8	6.6
Nov-21	457.0	488.7	945.7	542.2	52.8	335.8	14.8
Variance	35.2%	11.8%	23.1%	17.5%	126.8%	19.3%	-55.6%
Dec-20	1,856.5	367.9	2,224.5	579.1	1,188.2	457.1	0.1
Variance	-66.7%	48.5%	-47.7%	10.0%	-89.9%	-12.3%	9848.6%
Cal Yr to date	8,161.8	5,194.6	13,356.4	6,565.1	2,011.3	4,562.8	217.3
Fin Yr to date	3,309.8	2,815.8	6,125.6	3,288.0	601.4	2,095.7	140.5

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-21	1,418,588	1,157,487	2,576,075	2,385,486	26,750	163,834	5
Nov-21	1,735,512	1,432,484	3,167,996	2,938,750	15,238	213,963	45
Variance	-18.3%	-19.2%	-18.7%	-18.8%	75.5%	-23.4%	-88.9%
Dec-20	2,076,031	1,041,396	3,117,428	2,753,875	177,461	186,091	0
Variance	-31.7%	11.1%	-17.4%	-13.4%	-84.9%	-12.0%	#DIV/0!
Cal Yr to date	22,241,288	14,980,923	37,222,213	33,825,646	1,027,668	2,368,101	793
Fin Yr to date	10,037,504	7,735,284	17,772,788	16,477,774	135,739	1,158,926	348

MORE INFORMATION

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