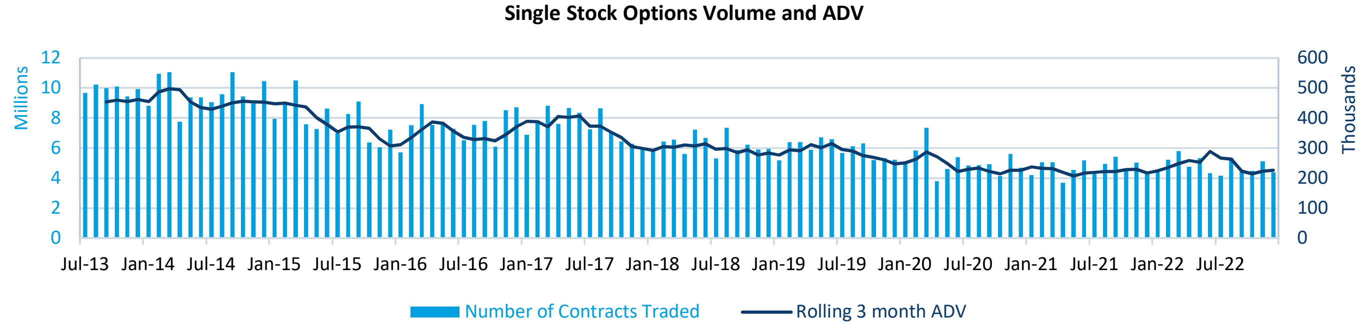
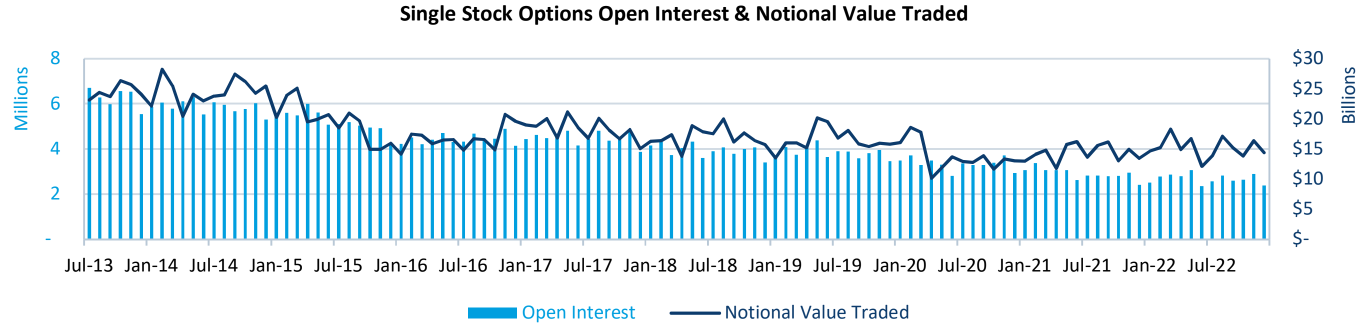
ASX EQUITY DERIVATIVES

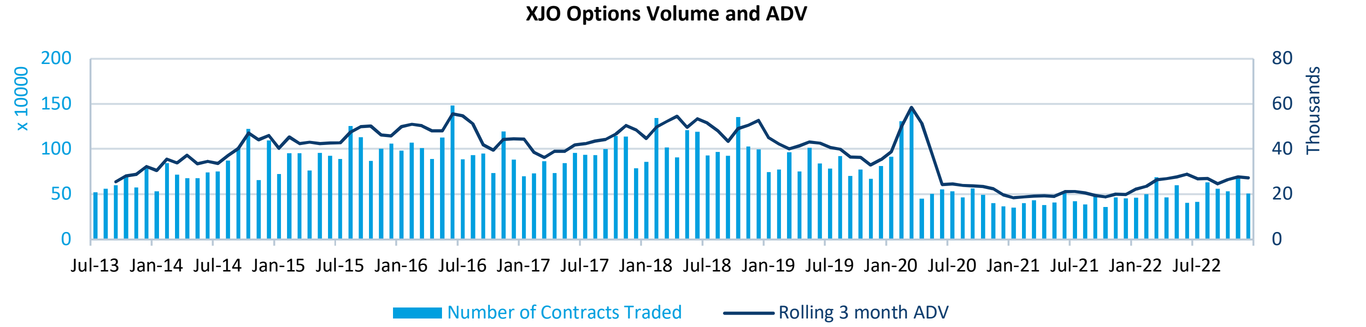
Options and Futures Statistics

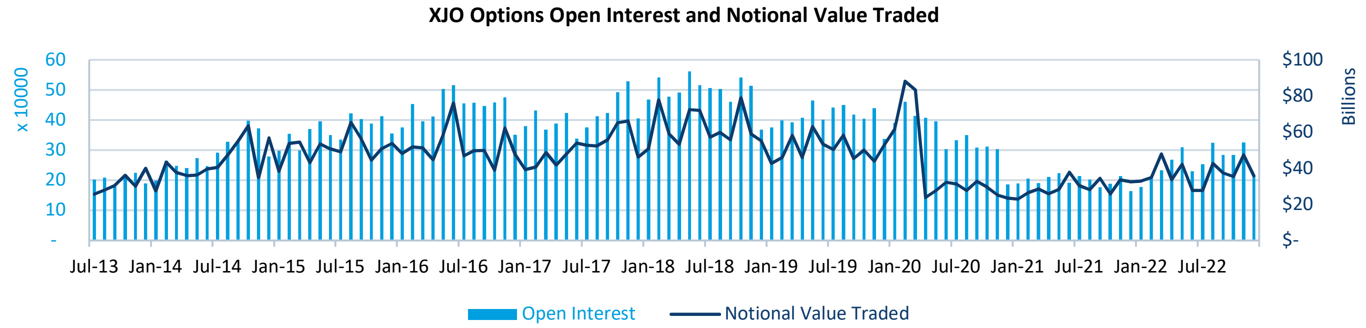
December 22

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

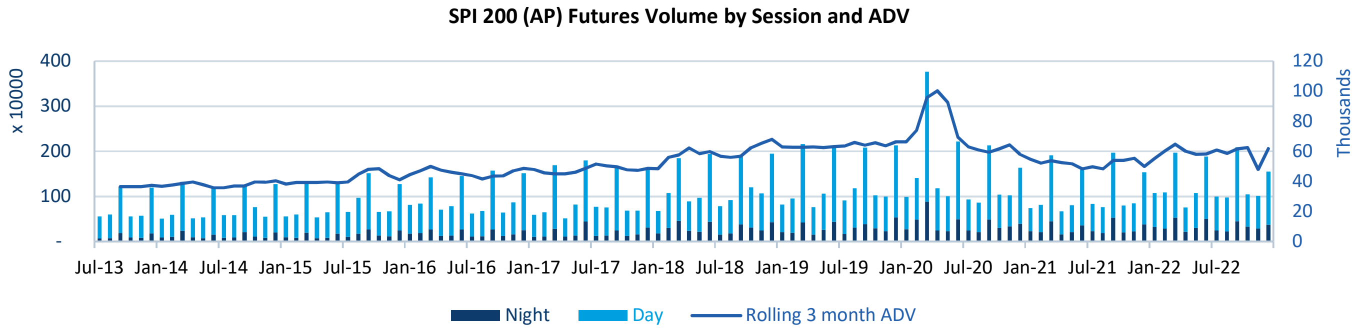
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

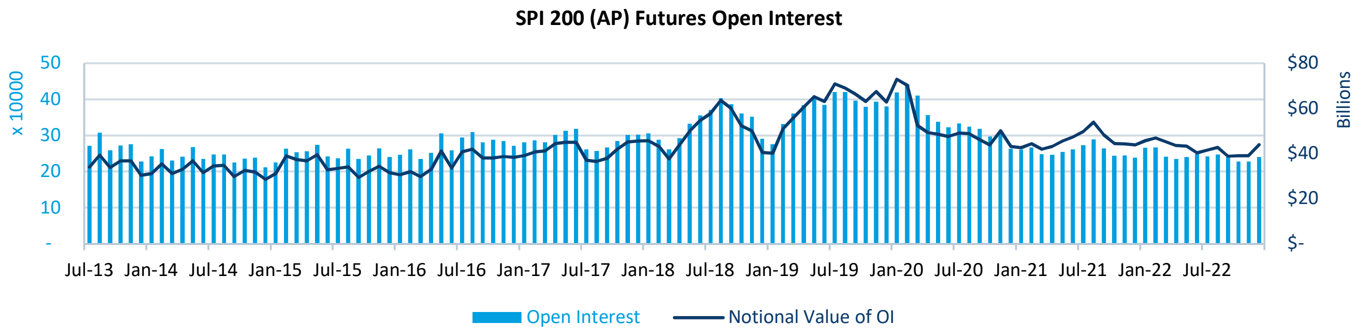
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

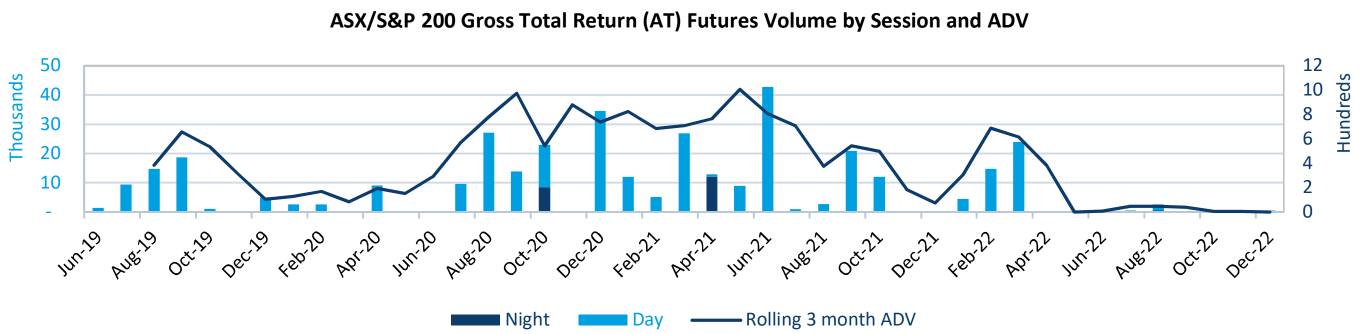
ASX EQUITY DERIVATIVES

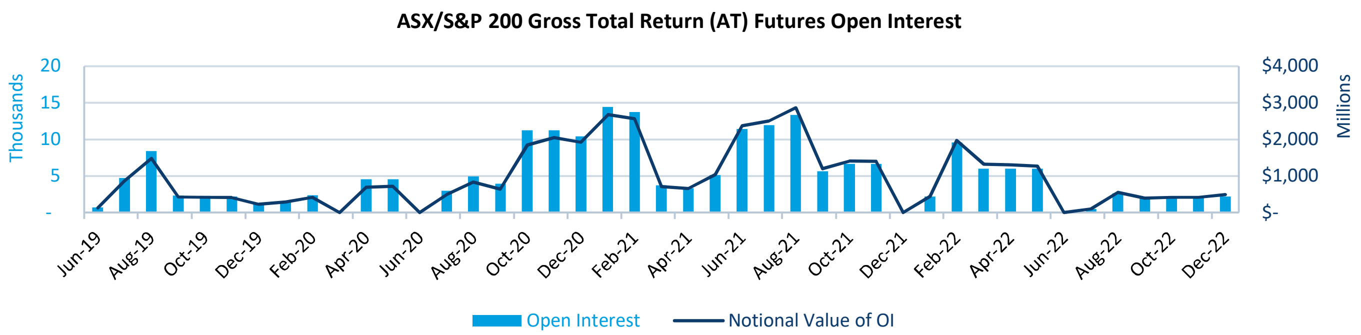
December 22

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 22

Options - Top Classes by Volume

RANK	DEC 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	505,327	12.9%	214,070	236.1%	N/A	N/A	180.6%	-5,162	2,938
2	BHP	393,147	10.1%	149,497	263.0%	173,368,180	22.7%	41.4%	-6,375	-18,509
3	FMG	296,436	7.6%	97,026	305.5%	143,551,666	20.7%	82.1%	-7,244	-9,309
4	STO	286,372	7.3%	118,067	242.6%	255,206,858	11.2%	139.2%	-32,835	-14,125
5	WDS	198,318	5.1%	69,874	283.8%	97,717,854	20.3%	103.0%	-7,546	-14,078
6	CBA	192,710	4.9%	60,858	316.7%	41,275,373	46.7%	58.8%	7,999	-4,953
7	PLS	191,242	4.9%	44,409	430.6%	689,155,725	2.8%	885.7%	-17,041	-2,234
8	NCM	169,721	4.3%	55,835	304.0%	77,621,887	21.9%	59.2%	-426	-2,677
9	WBC	164,333	4.2%	112,331	146.3%	109,253,880	15.0%	135.9%	-17,254	-13,996
10	RIO	142,747	3.7%	41,760	341.8%	28,810,077	49.5%	85.6%	-3,130	-6,119
11	S32	139,797	3.6%	82,798	168.8%	381,750,454	3.7%	104.0%	-18,693	-25,836
12	NAB	107,123	2.7%	88,654	120.8%	91,966,719	11.6%	19.8%	-1,424	-2,536
13	ANZ	106,589	2.7%	81,991	130.0%	80,472,446	13.2%	123.3%	3,771	-5,743
14	TLS	100,038	2.6%	121,288	82.5%	368,382,037	2.7%	71.1%	-10,074	-3,438
15	MQG	88,479	2.3%	22,105	400.3%	14,739,130	60.0%	104.6%	1,169	-908
16	AMC	85,073	2.2%	25,819	329.5%	33,118,206	25.7%	2.2%	32	-217
17	CSL	68,868	1.8%	19,540	352.4%	12,468,744	55.2%	116.8%	884	-521
18	WOW	64,551	1.7%	41,792	154.5%	35,064,253	18.4%	168.1%	-1,261	-95
19	ZIP	61,863	1.6%	20,497	301.8%	112,366,006	5.5%	72.1%	-3,842	-9,009
20	AWC	59,488	1.5%	50,654	117.4%	175,124,353	3.4%	173.9%	-2,400	1,492
21	EDV	58,046	1.5%	28,508	203.6%	121,641,086	4.8%	298.0%	114	-12,359
22	IPL	57,985	1.5%	27,877	208.0%	152,839,876	3.8%	7.9%	378	-2,135
23	IGO	55,285	1.4%	16,185	341.6%	88,492,171	6.2%	49.9%	-7,139	-4,613
24	AZJ	52,500	1.3%	25,002	210.0%	136,425,509	3.8%	32.6%	-13,550	-7,658
25	RRL	50,313	1.3%	27,061	185.9%	58,502,451	8.6%	162.3%	-5,898	-3,087
26	IAG	47,919	1.2%	46,211	103.7%	124,684,651	3.8%	28.4%	-940	13
27	MTS	43,671	1.1%	16,885	258.6%	73,832,014	5.9%	23.2%	-2,726	-566
28	WES	41,392	1.1%	21,676	191.0%	29,111,772	14.2%	71.4%	-768	-1,692
29	HVN	41,175	1.1%	16,325	252.2%	36,884,426	11.2%	17.5%	-2,045	4,038
30	BXB	39,376	1.0%	34,058	115.6%	62,042,146	6.3%	5.6%	-3,335	266
	Market*	3,909,884	100.0%	1,778,653	219.8%	3,805,869,950	10.3%	100.6%	-156,761	-157,666

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

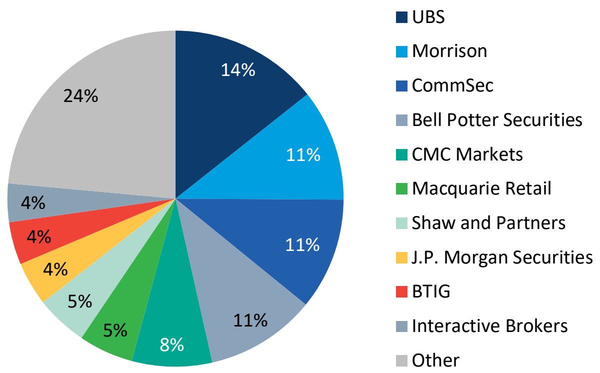
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

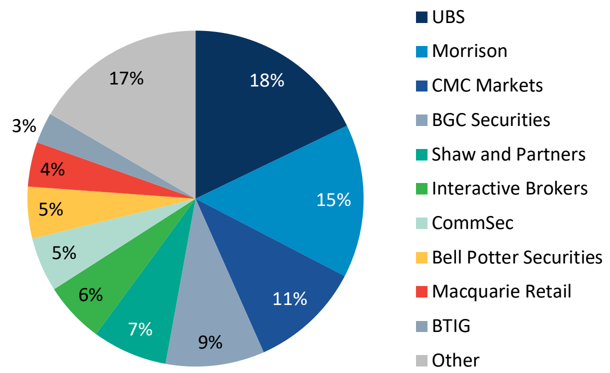
December 22

Options Market Share by Volume and Value Traded

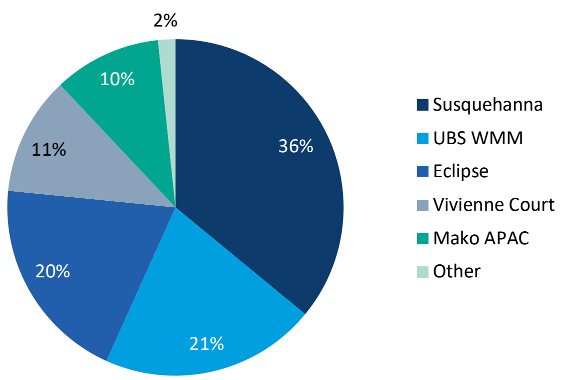
Top 10 Brokers by Volume



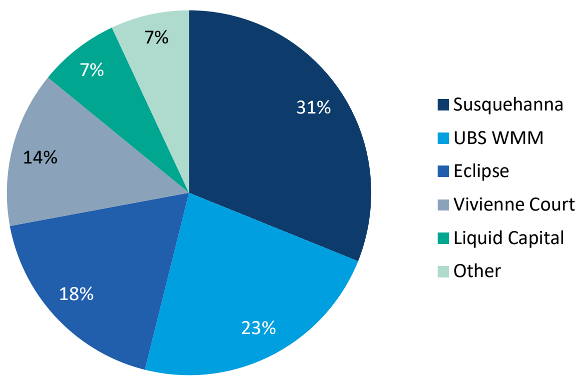
Top 10 Brokers by Value



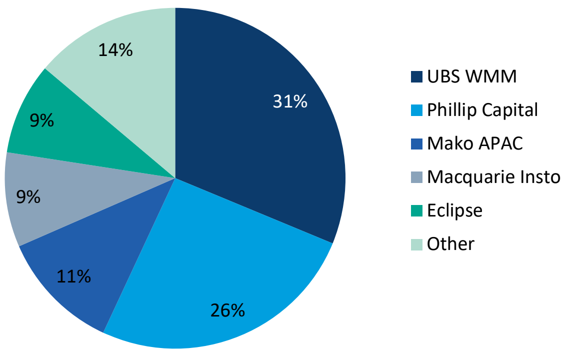
Top 5 Market Makers by Volume



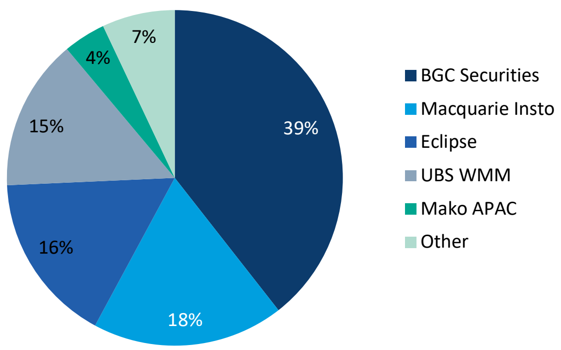
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



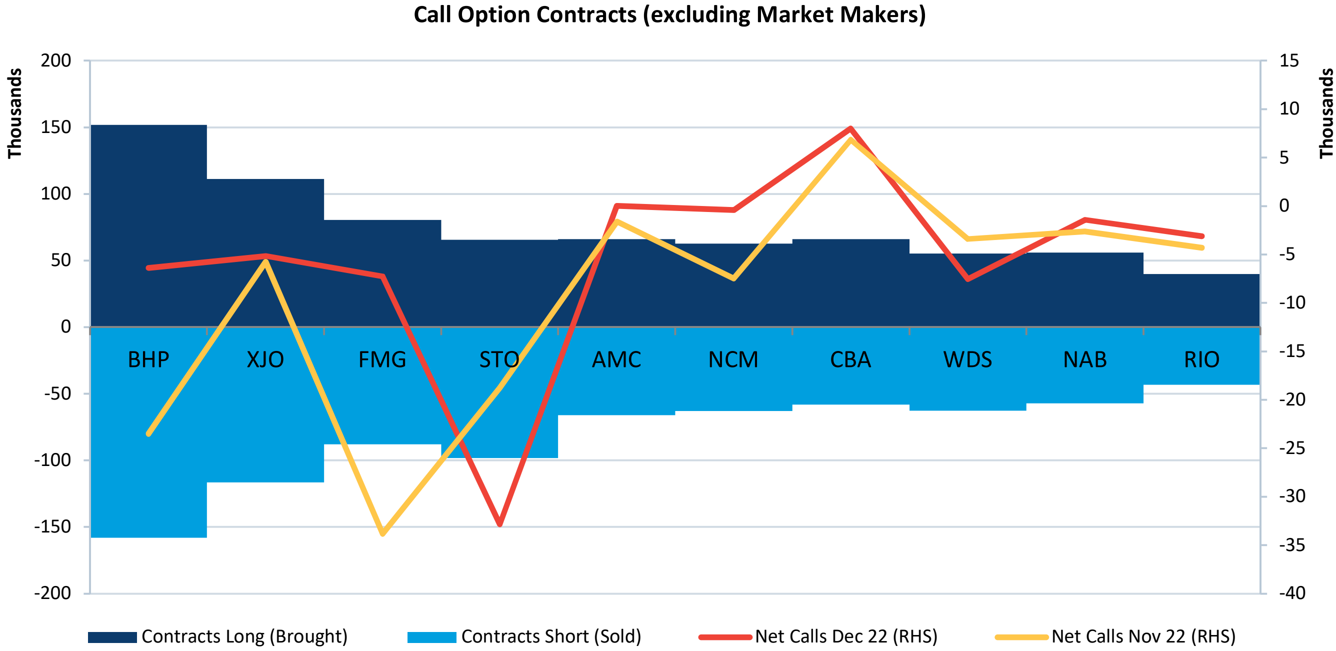
NOTE: The above charts include contracts traded in both Single Stock and Index options

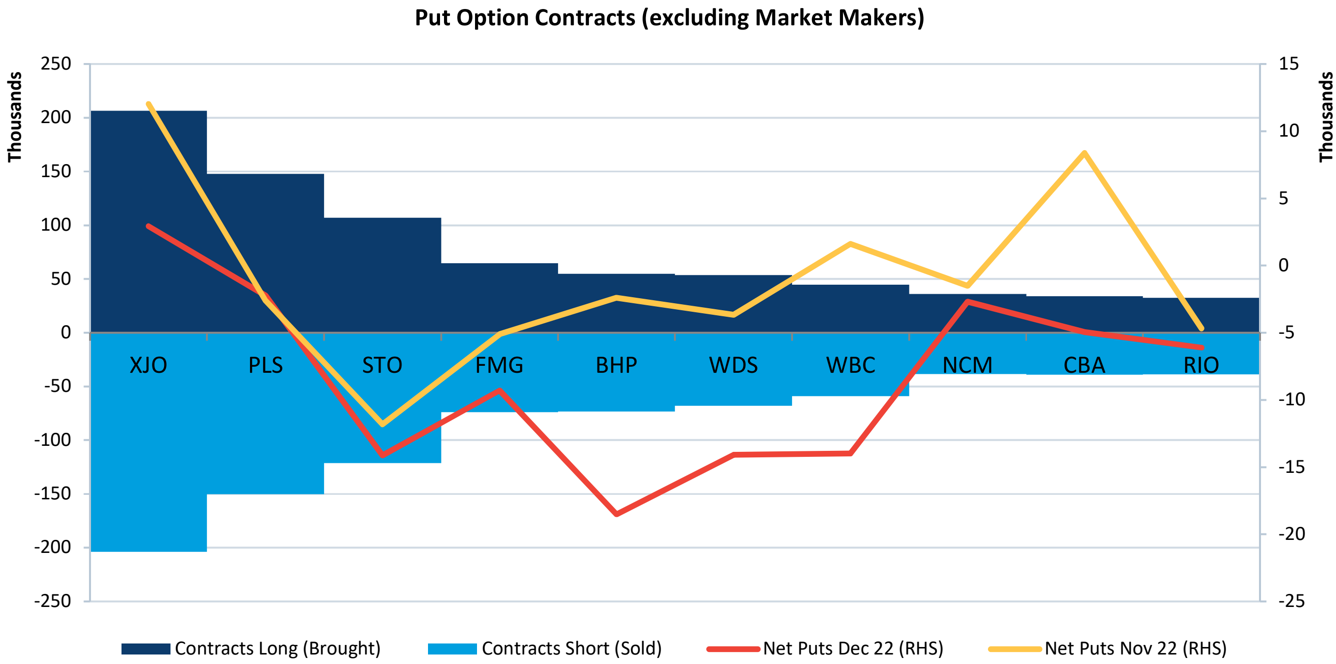
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

December 22

Top 10 Call and Put Option Contracts



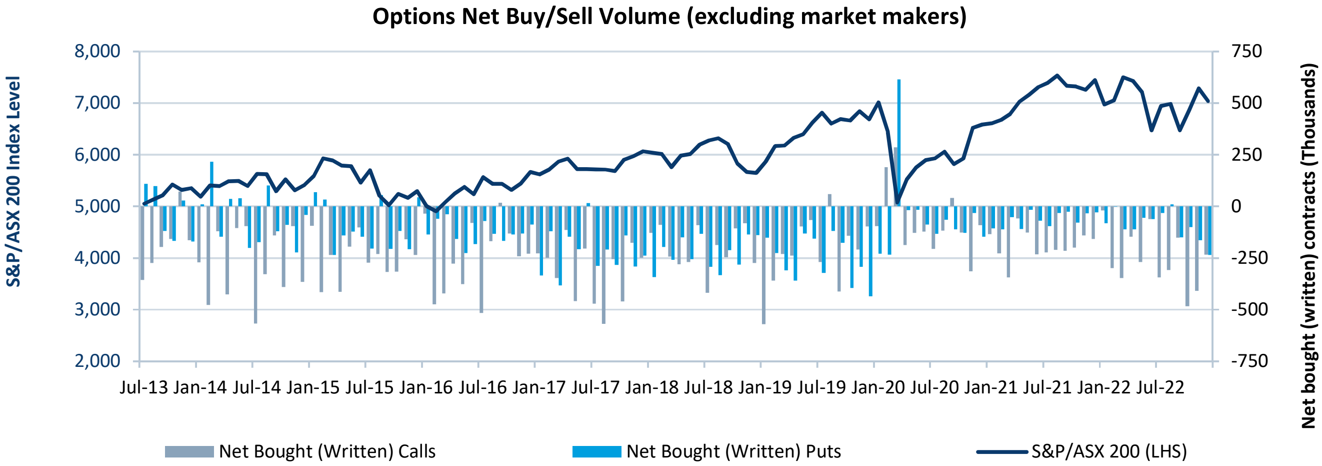


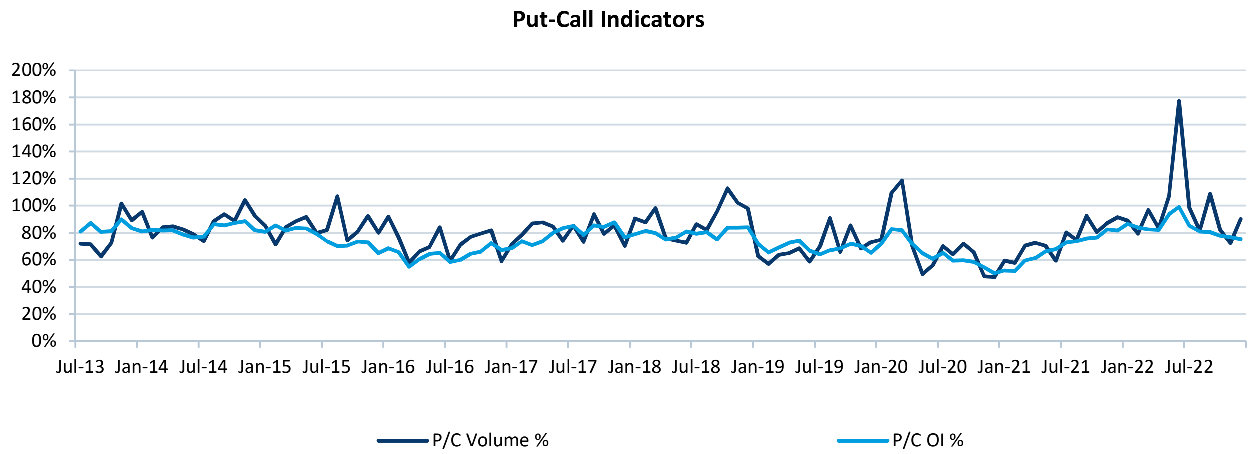
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

December 22

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





ASX EQUITY DERIVATIVES

December 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-22	2,584,672	2,333,933	4,918,605	4,389,441	23,837	504,157	1,170
Nov-22	3,372,026	2,440,651	5,812,677	5,102,809	24,376	684,192	1,300
Variance	-23.3%	-4.4%	-15.4%	-14.0%	-2.2%	-26.3%	-10.0%
Dec-21	2,543,910	2,329,583	4,873,493	4,361,832	59,689	451,882	90
Variance	1.6%	0.2%	0.9%	0.6%	-60.1%	11.6%	1200.0%
Cal Yr to date	43,694,142	42,003,277	85,697,419	77,103,655	190,239	8,392,291	11,234
Fin Yr to date	19,049,455	16,913,422	35,962,877	32,137,676	83,585	3,736,998	4,618

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-22	689.4	452.0	1,141.4	549.9	45.7	461.9	83.8
Nov-22	869.0	463.2	1,332.2	541.2	139.4	560.3	91.3
Variance	-20.7%	-2.4%	-14.3%	1.6%	-67.2%	-17.6%	-8.2%
Dec-21	617.7	546.4	1,164.1	636.9	119.8	400.8	6.6
Variance	11.6%	-17.3%	-2.0%	-13.7%	-61.8%	15.3%	1176.9%
Cal Yr to date	8,266.8	10,318.2	18,585.0	8,885.9	510.7	8,392.7	795.7
Fin Yr to date	3,748.9	3,853.8	7,602.6	3,581.2	245.8	3,454.8	320.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-22	1,479,806	1,114,491	2,594,297	2,371,568	8,659	213,955	115
Nov-22	1,823,312	1,400,267	3,223,579	2,883,727	15,094	324,107	650
Variance	-18.8%	-20.4%	-19.5%	-17.8%	-42.6%	-34.0%	-82.3%
Dec-21	1,418,588	1,157,487	2,576,075	2,385,486	26,750	163,834	5
Variance	4.3%	-3.7%	0.7%	-0.6%	-67.6%	30.6%	2200.0%
Cal Yr to date	25,469,976	21,445,874	46,915,853	42,732,516	102,401	4,076,879	4,043
Fin Yr to date	11,329,401	9,087,071	20,416,472	18,431,885	47,615	1,935,251	1,718

MORE INFORMATION

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