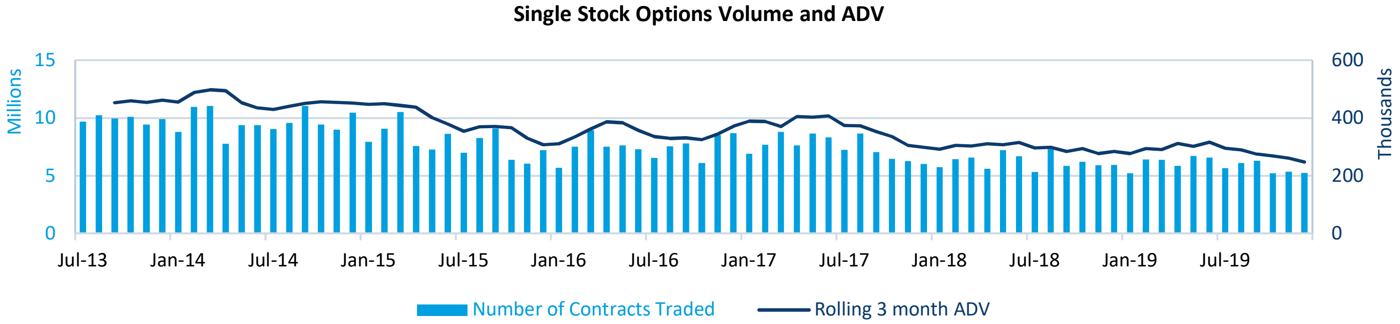
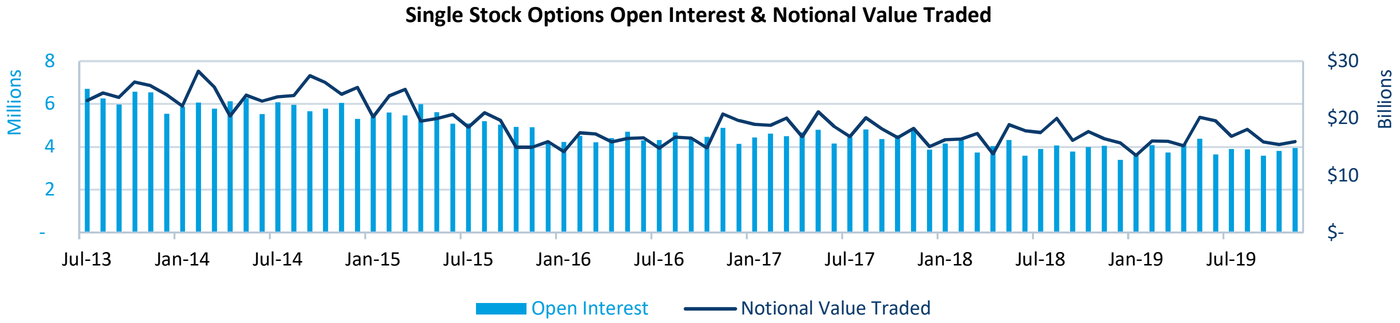
ASX EQUITY DERIVATIVES

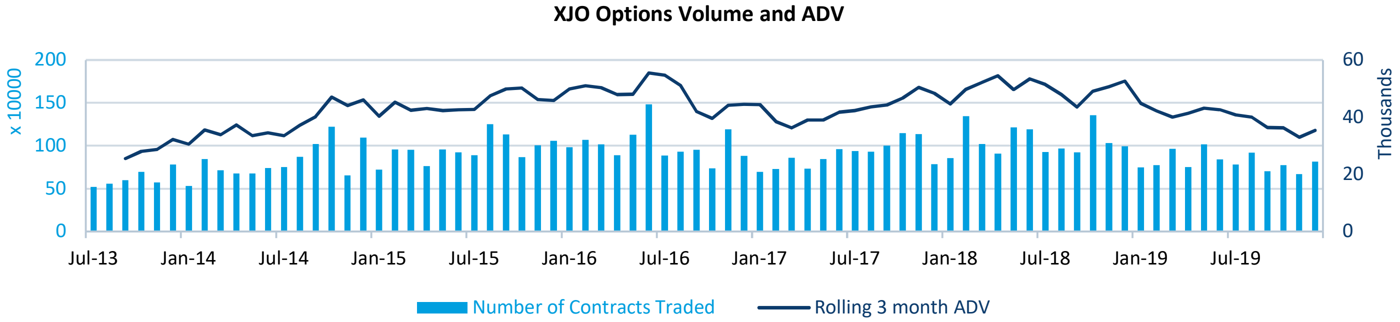
Options and Futures Statistics

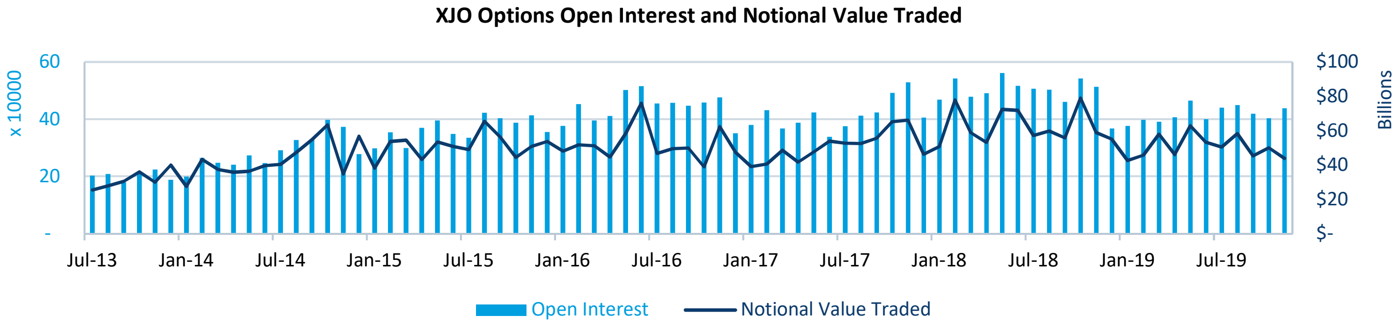
December 19

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

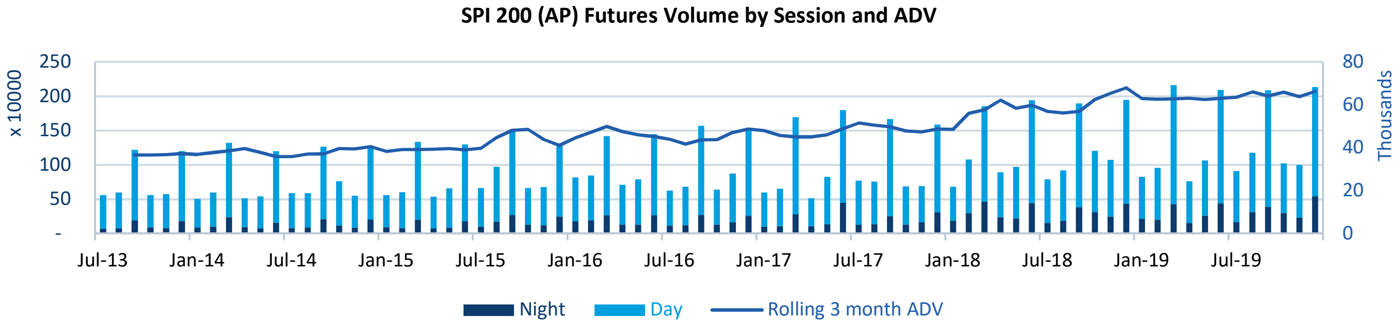
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

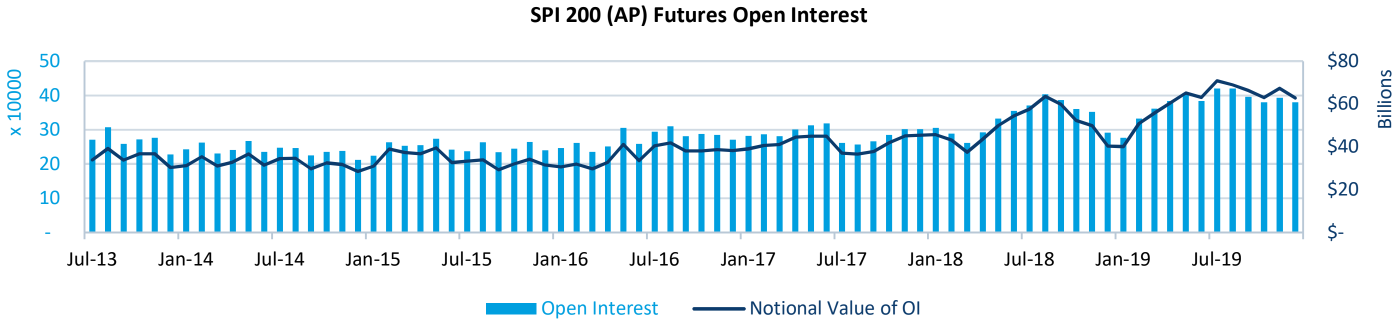
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

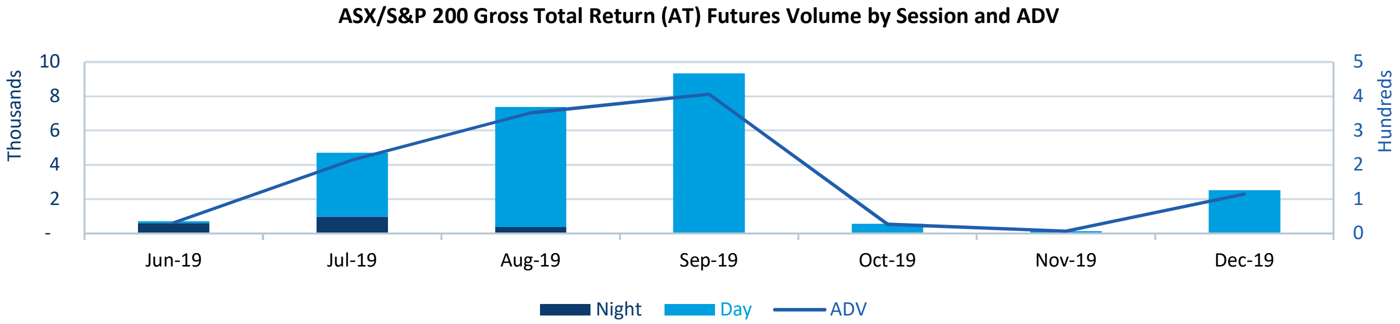
ASX EQUITY DERIVATIVES

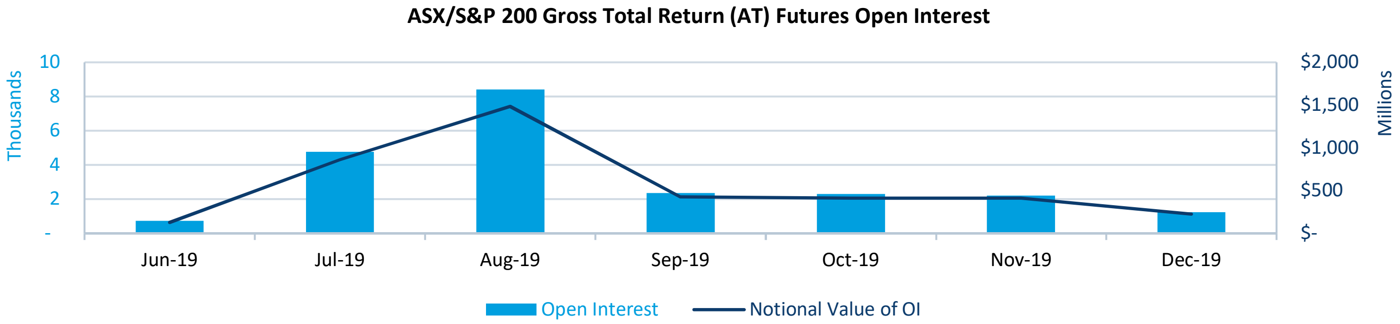
December 19

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 19

Options - Top Classes by Volume

RANK	DEC 19	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	814,056	16.1%	337,236	241.4%	N/A	N/A	190.6%	-13,248	-23,411
2	TLS	399,316	7.9%	294,865	135.4%	443,747,721	9.0%	29.2%	7,262	-39,256
3	BHP	309,006	6.1%	150,307	205.6%	104,656,640	29.5%	56.5%	2,329	-169
4	CBA	295,339	5.8%	113,450	260.3%	53,522,990	55.2%	57.9%	-2,969	-2,767
5	FMG	248,764	4.9%	179,786	138.4%	208,914,985	11.9%	66.1%	-4,187	-20,892
6	NAB	217,424	4.3%	138,856	156.6%	142,300,299	15.3%	48.7%	18,416	-3,170
7	LLC	204,679	4.0%	59,662	343.1%	39,598,094	51.7%	4.3%	-49	-7,881
8	WBC	198,629	3.9%	194,122	102.3%	145,608,711	13.6%	97.8%	10,068	-471
9	NCM	192,786	3.8%	80,525	239.4%	78,279,877	24.6%	138.8%	7,569	-7,470
10	AMP	179,549	3.5%	160,649	111.8%	175,043,484	10.3%	143.9%	-965	-35,917
11	AWC	174,047	3.4%	144,622	120.3%	159,642,374	10.9%	61.3%	-4,132	-9,002
12	RIO	168,081	3.3%	61,990	271.1%	24,361,135	69.0%	66.1%	-582	-6,827
13	S32	161,885	3.2%	95,659	169.2%	399,358,125	4.1%	125.6%	-3,140	-13,700
14	ANZ	154,082	3.0%	144,628	106.5%	119,464,234	12.9%	125.8%	4,424	28
15	AMC	122,314	2.4%	71,334	171.5%	56,760,287	21.5%	15.9%	-635	-3,058
16	WPL	118,406	2.3%	63,705	185.9%	41,429,448	28.6%	38.0%	-424	-9,011
17	CSL	112,504	2.2%	36,390	309.2%	17,430,318	64.5%	57.6%	1,596	-762
18	NEC	103,835	2.0%	60,689	171.1%	106,387,941	9.8%	48.6%	-48,107	-32,960
19	MQG	95,280	1.9%	35,599	267.6%	15,849,503	60.1%	86.3%	-861	-3,785
20	WOW	88,841	1.8%	51,664	172.0%	46,312,236	19.2%	39.2%	5,839	-11,199
21	ORG	85,322	1.7%	54,400	156.8%	78,058,464	10.9%	18.5%	-1,553	-3,024
22	WES	84,000	1.7%	54,624	153.8%	45,487,031	18.5%	20.5%	1,546	-906
23	BLD	82,373	1.6%	39,547	208.3%	102,939,982	8.0%	290.9%	4,354	-18,084
24	OSH	80,340	1.6%	72,526	110.8%	77,091,683	10.4%	40.5%	387	-9,141
25	IAG	66,311	1.3%	35,717	185.7%	94,011,128	7.1%	6.5%	-7,866	-891
26	BSL	65,083	1.3%	26,588	244.8%	54,240,783	12.0%	17.2%	81	-2,340
27	STO	63,718	1.3%	37,383	170.4%	82,273,621	7.7%	36.4%	-1,054	-7,145
28	TCL	62,526	1.2%	94,809	65.9%	96,140,418	6.5%	9.2%	-2,560	-2,520
29	AGL	60,024	1.2%	30,606	196.1%	34,935,980	17.2%	11.5%	-799	-3,150
30	SCG	59,252	1.2%	60,891	97.3%	244,450,738	2.4%	51.8%	-2,475	-11,772
	Market*	5,067,772	100.0%	2,982,829	169.9%	3,288,298,230	15.4%	915.9%	-31,735	-290,653

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

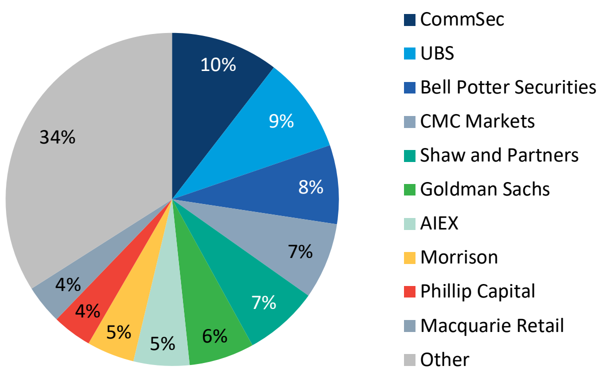
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

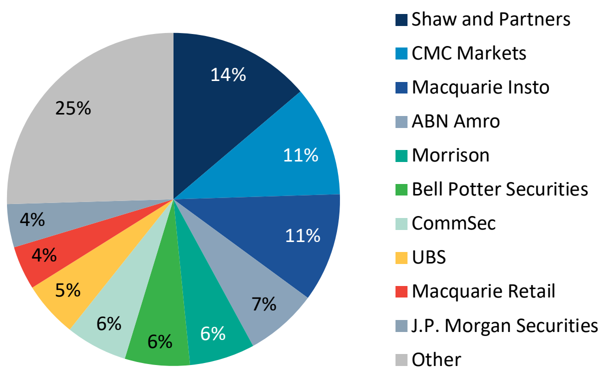
December 19

Options Market Share by Volume and Value Traded

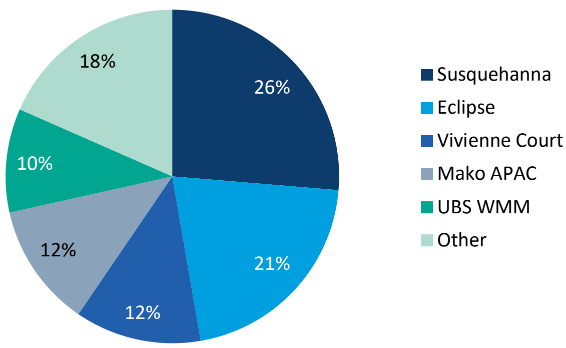
Top 10 Brokers by Volume



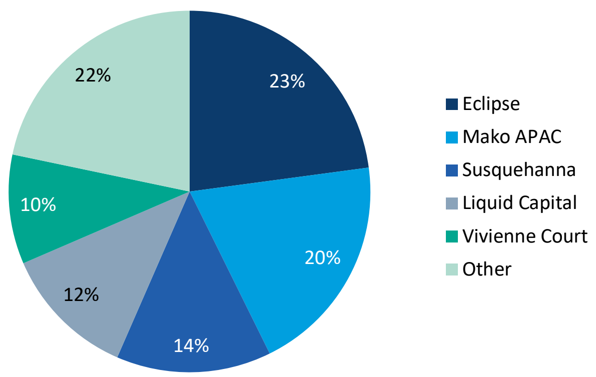
Top 10 Brokers by Value



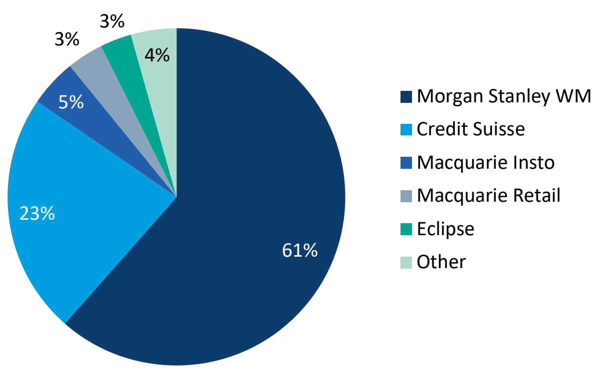
Top 5 Market Makers by Volume



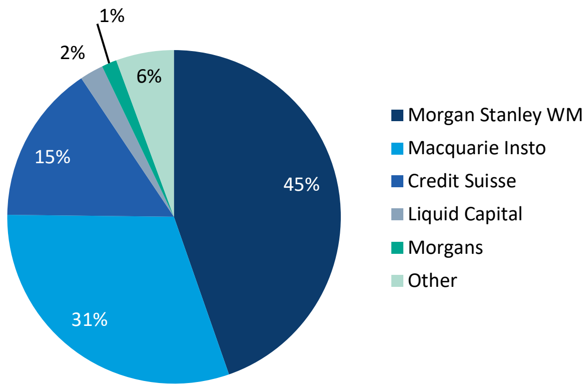
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



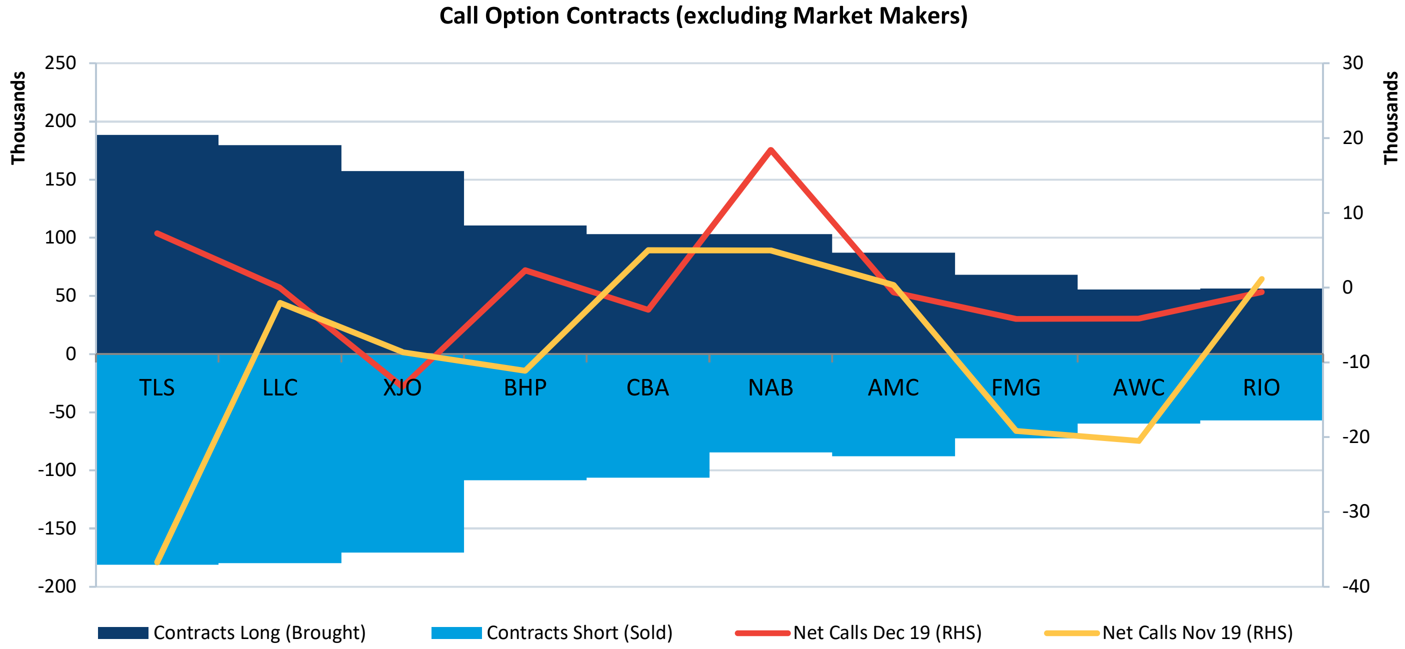
NOTE: The above charts include contracts traded in both Single Stock and Index options

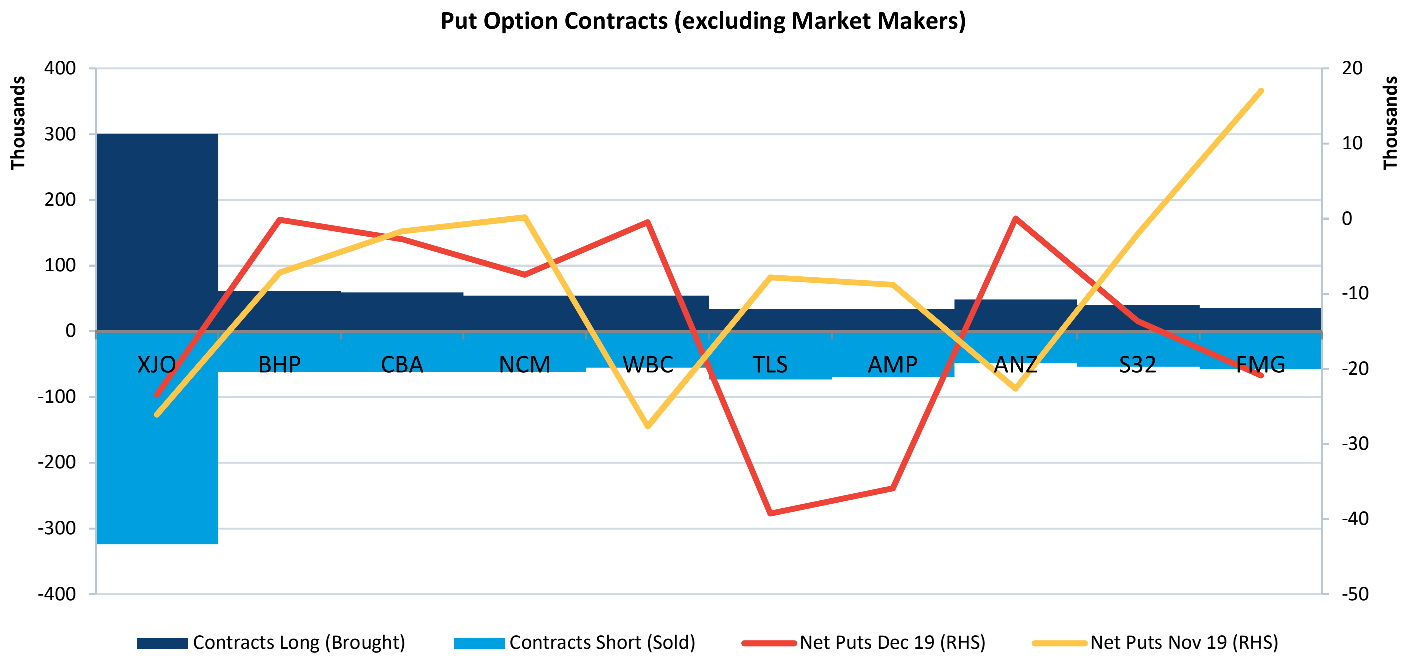
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

December 19

Top 10 Call and Put Option Contracts



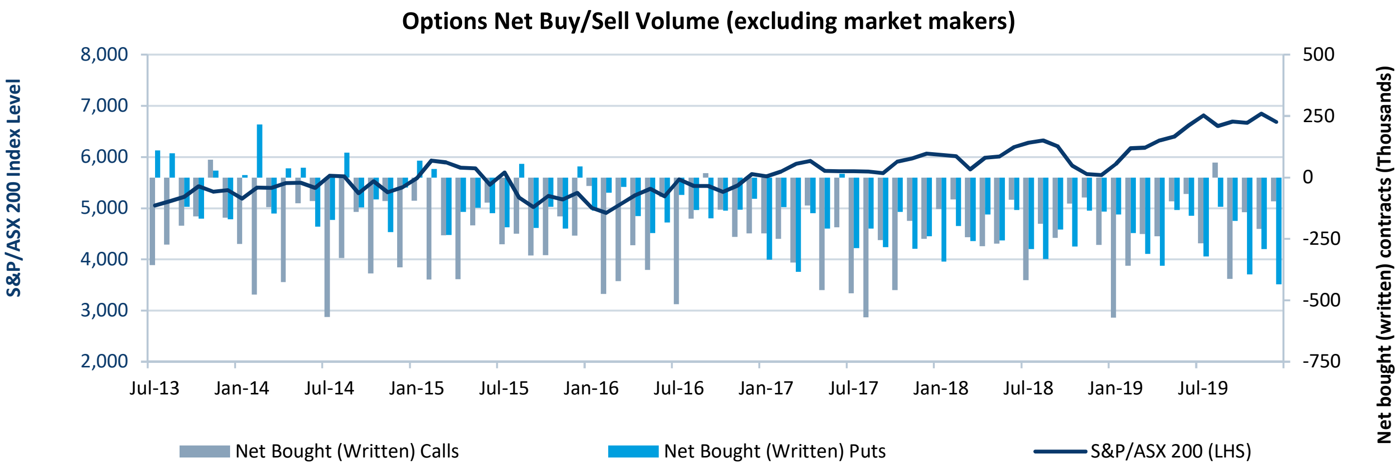


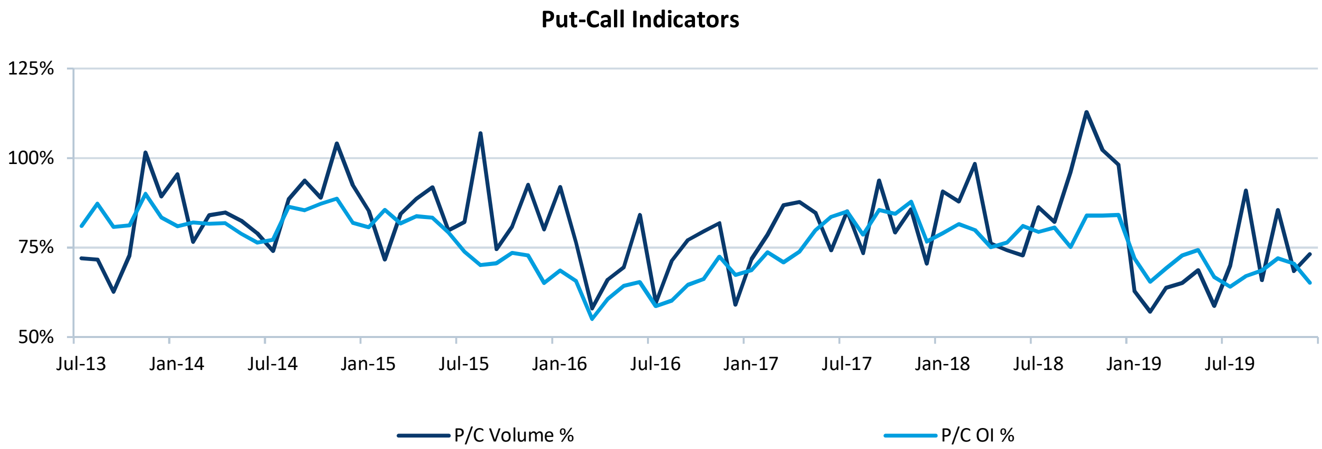
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

December 19

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





ASX EQUITY DERIVATIVES

December 19

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-19	3,499,877	2,561,635	6,061,512	4,788,994	458,462	813,410	646
Nov-19	3,568,815	2,442,525	6,011,340	5,242,091	99,132	669,661	456
Variance	-1.9%	4.9%	0.8%	-8.6%	362.5%	21.5%	41.7%
Feb-19	4,578,330	2,612,721	7,191,051	6,266,894	152,316	771,537	304
Variance	-23.6%	-2.0%	-15.7%	-23.6%	201.0%	5.4%	112.5%
Cal Yr to date	48,016,003	32,850,672	80,866,675	67,999,671	3,117,588	9,744,177	5,239
Fin Yr to date	22,020,846	16,567,137	38,587,983	32,456,112	1,471,551	4,658,366	1,954

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-19	2,076.9	420.7	2,497.6	610.5	1,133.4	709.7	44.0
Nov-19	885.4	299.5	1,184.9	502.8	282.5	370.3	29.3
Variance	134.6%	40.5%	110.8%	21.4%	301.3%	91.6%	50.2%
Feb-19	994.0	351.0	1,345.1	577.3	310.7	438.8	18.4
Variance	108.9%	19.9%	85.7%	5.8%	264.8%	61.7%	139.8%
Cal Yr to date	14,371.1	4,939.5	19,310.6	6,595.9	5,666.2	6,713.8	334.7
Fin Yr to date	7,016.9	2,594.7	9,611.6	3,351.1	2,804.4	3,326.4	129.7

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-19	2,300,563	1,499,591	3,800,154	3,149,750	313,168	337,214	21
Nov-19	2,579,743	1,818,577	4,398,321	3,628,579	330,767	438,624	350
Variance	-10.8%	-17.5%	-13.6%	-13.2%	-5.3%	-23.1%	-94.0%
Feb-19	2,706,516	1,770,593	4,477,109	3,763,813	314,819	398,434	42
Variance	-15.0%	-15.3%	-15.1%	-16.3%	-0.5%	-15.4%	-50.0%
Cal Yr to date	30,299,454	20,908,976	51,208,434	42,379,786	3,901,264	4,925,366	2,007
Fin Yr to date	14,945,334	10,145,425	25,090,762	20,622,481	1,978,667	2,488,463	1,146

MORE INFORMATION

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