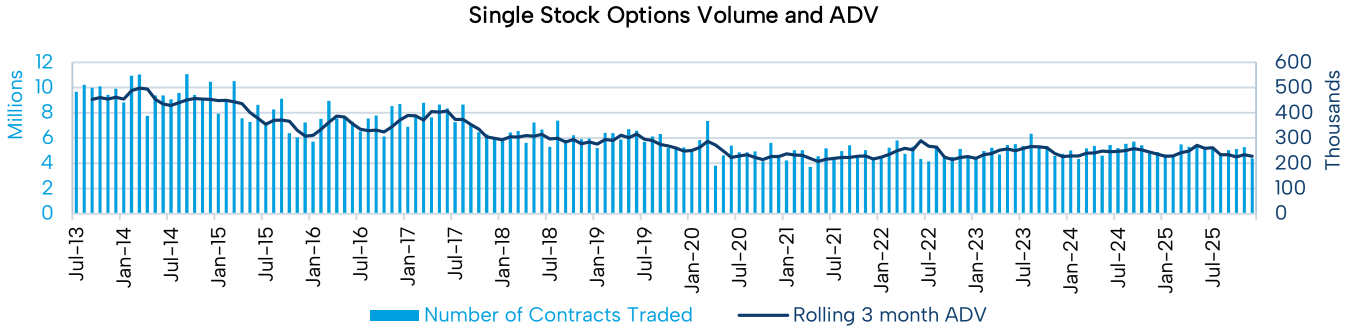
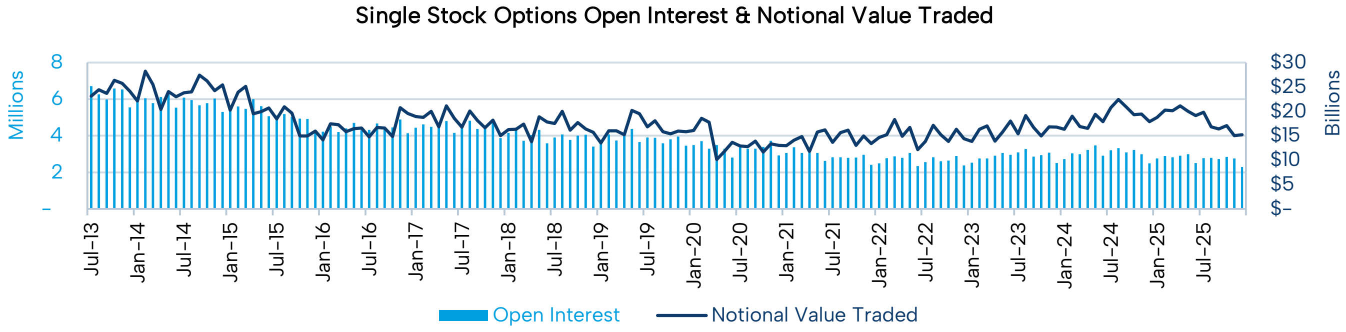
ASX EQUITY DERIVATIVES

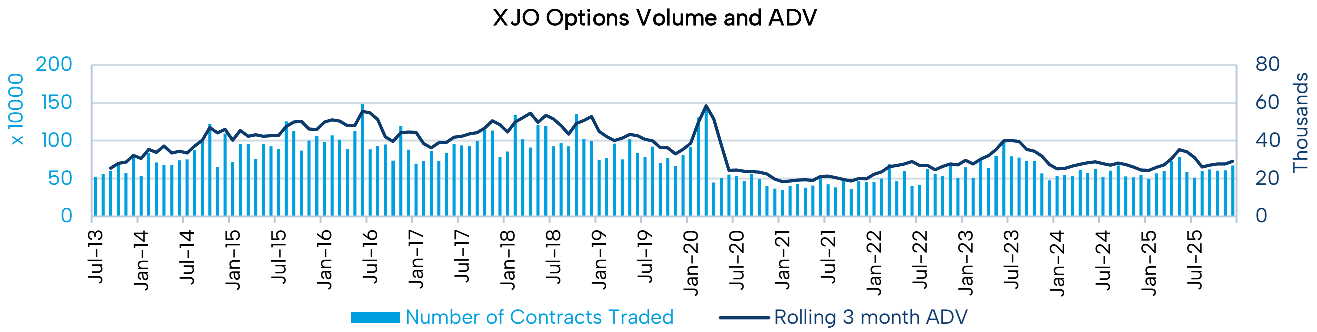
Options and Futures Statistics

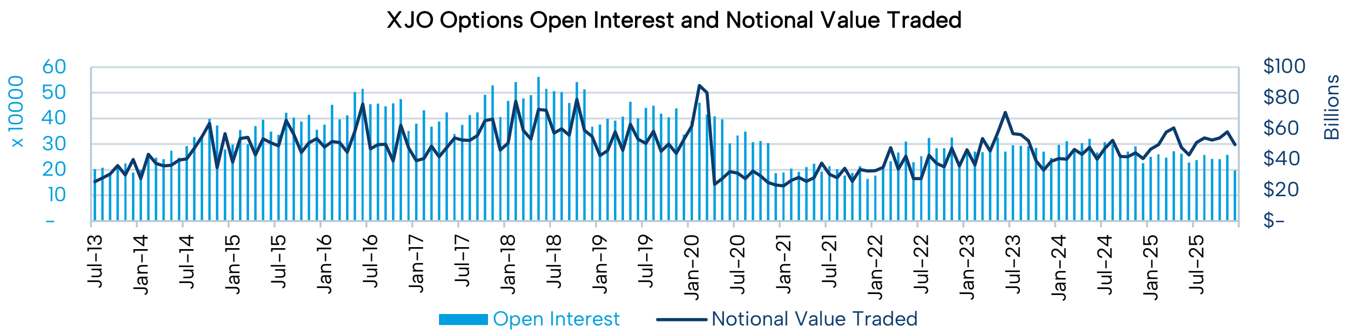
December 25

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

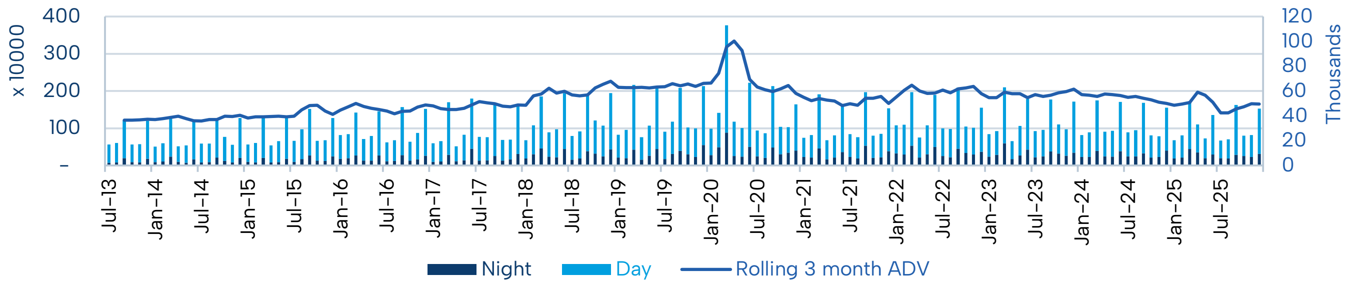
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

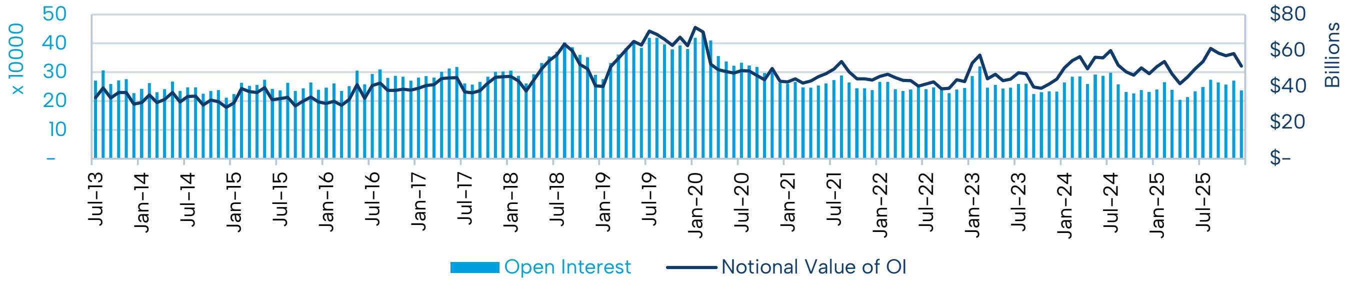
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

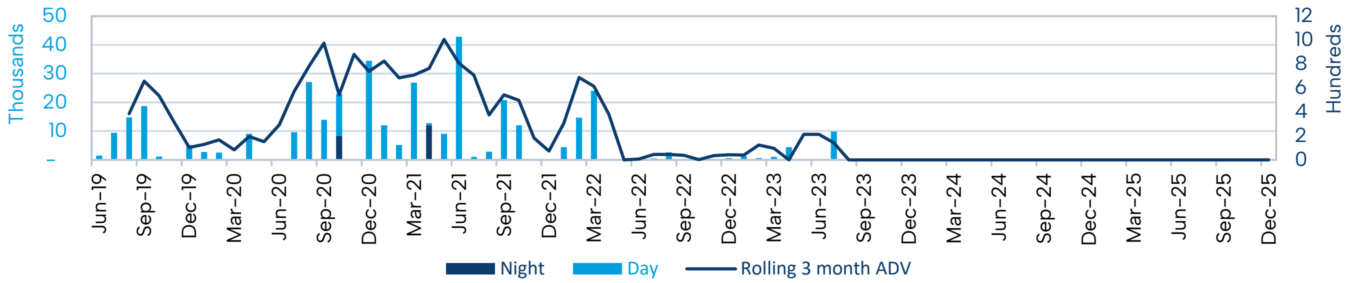
ASX EQUITY DERIVATIVES

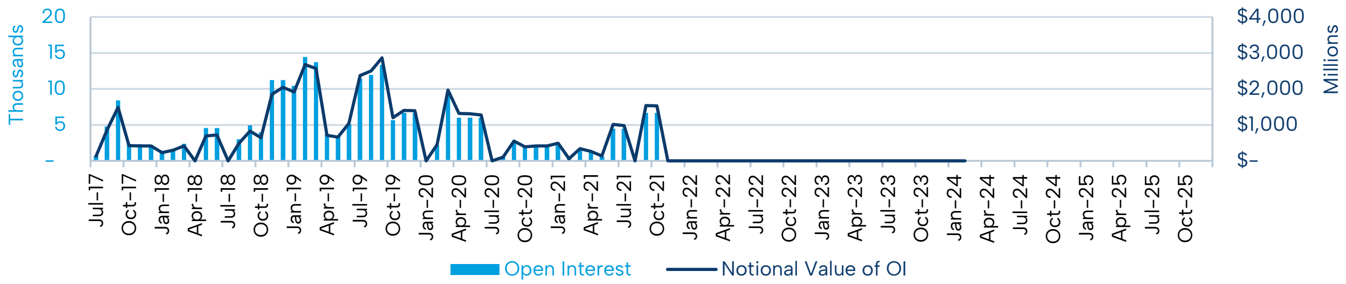
December 25

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 25

Options – Top Classes by Volume

RANK	DEC 25	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	535,605	12.3%	246,374	217.4%	N/A	N/A	112.7%	-441	6,685
2	PLS	289,064	6.6%	111,249	259.8%	706,761,157	4.1%	71.3%	-53,304	-3,158
3	CBA	247,640	5.7%	75,379	328.5%	42,128,255	58.8%	65.0%	-958	2,401
4	BHP	238,325	5.5%	119,447	199.5%	140,404,718	17.0%	43.8%	-9,548	-4,212
5	TLS	219,813	5.1%	126,413	173.9%	410,257,539	5.4%	35.6%	-20,622	-491
6	FMG	219,018	5.0%	77,346	283.2%	101,038,979	21.7%	53.0%	129	-880
7	NAB	216,127	5.0%	116,657	185.3%	88,019,678	24.6%	67.1%	-9,927	12,072
8	WDS	214,885	4.9%	77,548	277.1%	124,455,926	17.3%	69.5%	2,093	457
9	WBC	206,200	4.7%	138,816	148.5%	118,814,665	17.4%	36.6%	-14,490	13,452
10	STO	187,046	4.3%	67,558	276.9%	259,668,281	7.2%	106.0%	-6,503	-6,647
11	TAH	157,781	3.6%	49,649	317.8%	219,029,207	7.2%	2414.3%	-1,440	-16,451
12	RIO	143,794	3.3%	38,766	370.9%	24,469,328	58.8%	52.5%	570	491
13	CSL	139,761	3.2%	32,278	433.0%	14,987,773	93.3%	128.0%	-832	8,288
14	ANZ	134,254	3.1%	96,931	138.5%	118,867,684	11.3%	67.4%	-12,080	1,150
15	S32	133,888	3.1%	64,386	207.9%	291,737,189	4.6%	35.2%	-32,407	-120
16	RRL	103,966	2.4%	45,921	226.4%	76,649,053	13.6%	22.8%	-1,025	-2,519
17	NST	90,402	2.1%	23,159	390.4%	74,982,066	12.1%	85.3%	-2,653	-996
18	HVN	87,910	2.0%	31,570	278.5%	43,475,391	20.2%	24.2%	-3,120	502
19	DNL	81,688	1.9%	43,508	187.8%	121,688,043	6.7%	47.2%	-10,621	-5,141
20	COL	80,529	1.9%	42,563	189.2%	50,094,552	16.1%	8.5%	-5,360	419
21	MQG	72,762	1.7%	22,964	316.9%	15,522,151	46.9%	90.0%	-991	1,200
22	WES	67,220	1.5%	36,021	186.6%	29,650,274	22.7%	304.3%	-3,825	1,578
23	EVN	66,867	1.5%	23,742	281.6%	215,421,144	3.1%	35.8%	-1,267	-4,290
24	IGO	62,882	1.4%	23,618	266.2%	121,183,730	5.2%	66.6%	-5,937	811
25	GMG	62,769	1.4%	27,181	230.9%	77,884,109	8.1%	30.1%	-698	1,695
26	TCL	61,741	1.4%	54,415	113.5%	106,540,330	5.8%	7.2%	-4,628	464
27	WHC	60,993	1.4%	28,728	212.3%	75,486,874	8.1%	41.3%	-9,647	-4,910
28	AWC	60,837	1.4%	40,824	149.0%	213,981,736	2.8%	N/A	-3,045	-4,397
29	MGR	52,708	1.2%	26,186	201.3%	246,831,915	2.1%	268.9%	-10,744	-578
30	AZJ	51,859	1.2%	32,007	162.0%	93,385,928	5.6%	5.8%	-6,149	-466
	Market*	4,348,334	100.0%	1,941,204	224.0%	4,223,417,675	10.3%	72.9%	-229,470	-3,591

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

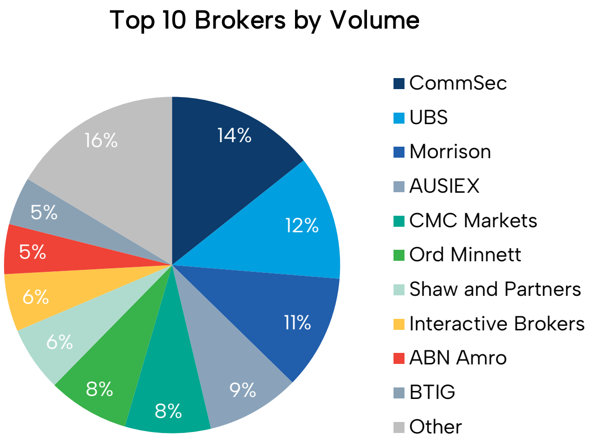
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

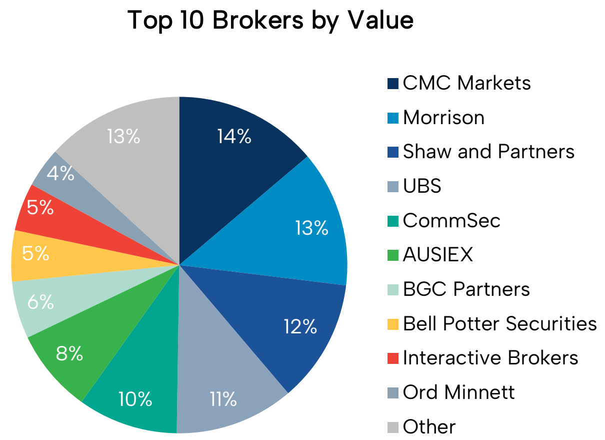
* Only TOP 30 ETO classes included

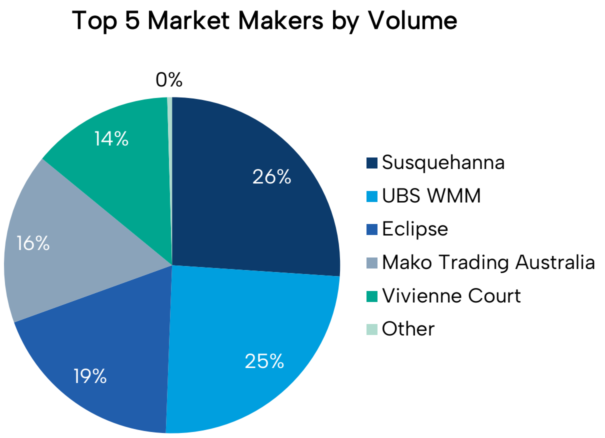
ASX EQUITY DERIVATIVES

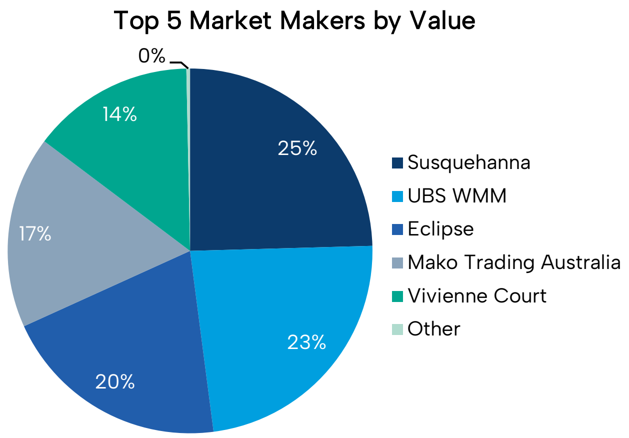
December 25

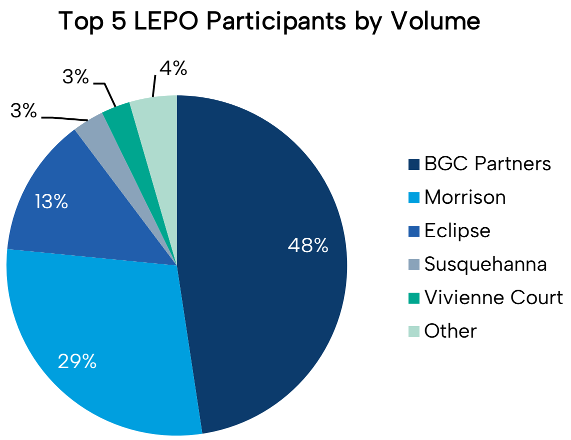
Options Market Share by Volume and Value Traded

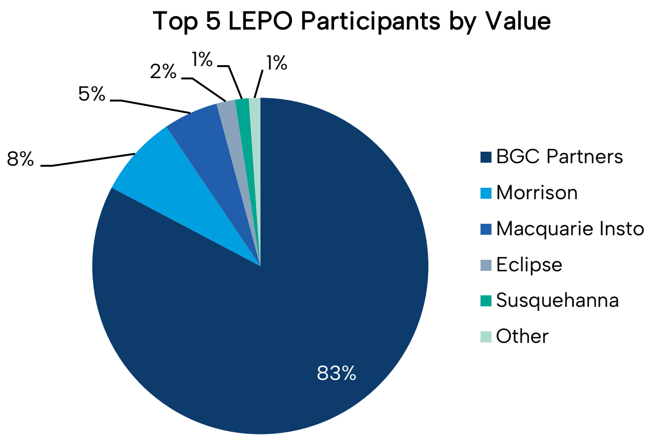








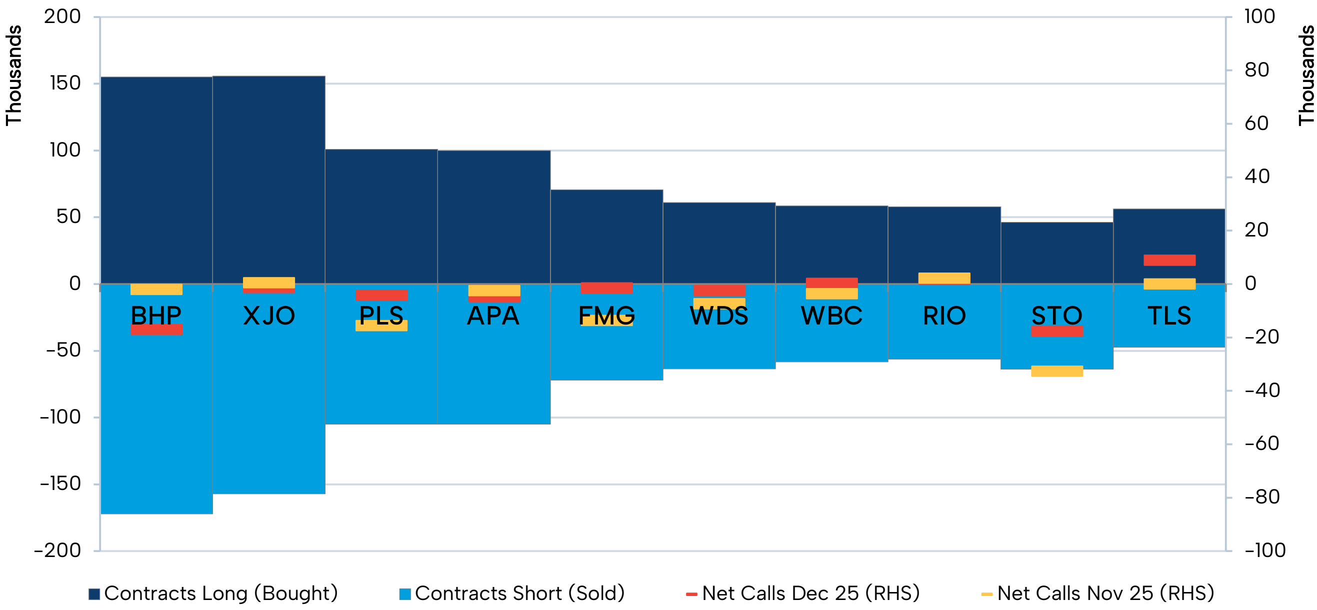


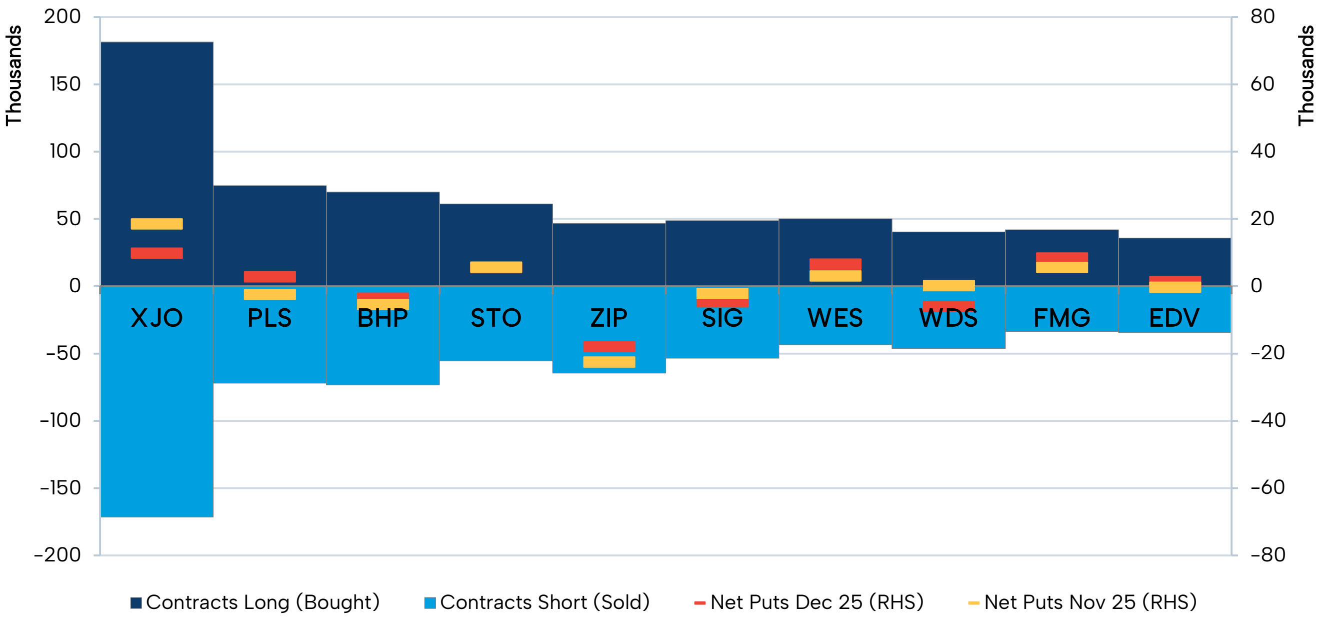


NOTE: The above charts include contracts traded in both Single Stock and Index options

LEPOs are excluded from the top four charts

Top 10 Call and Put Option Contracts



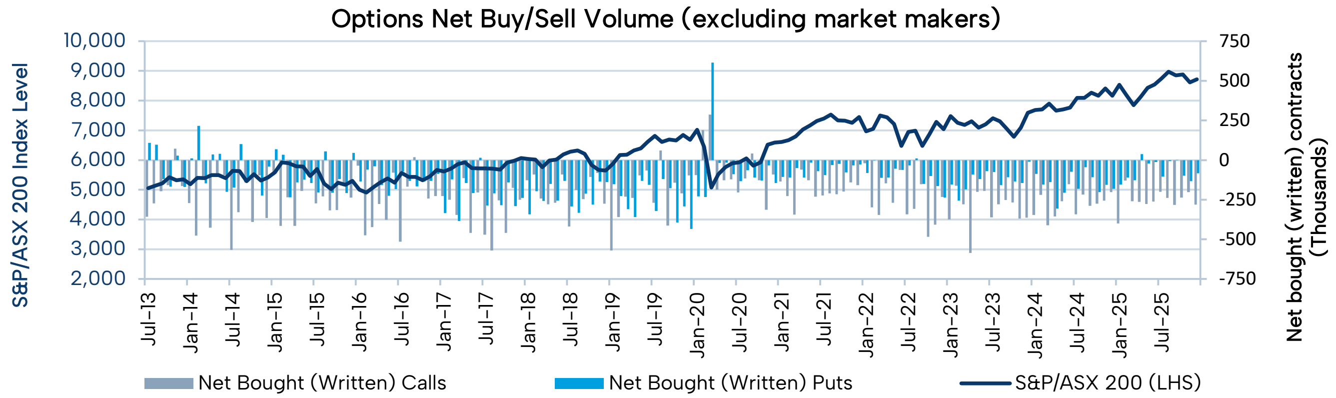


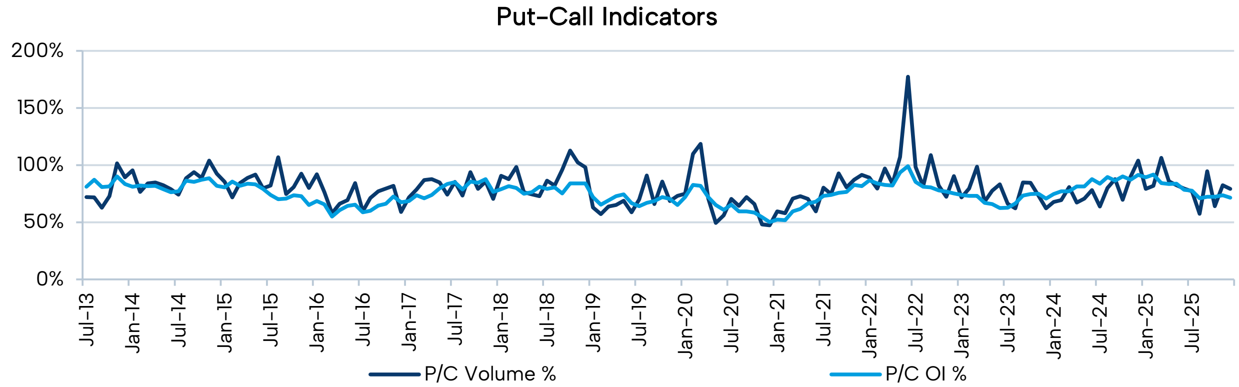
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

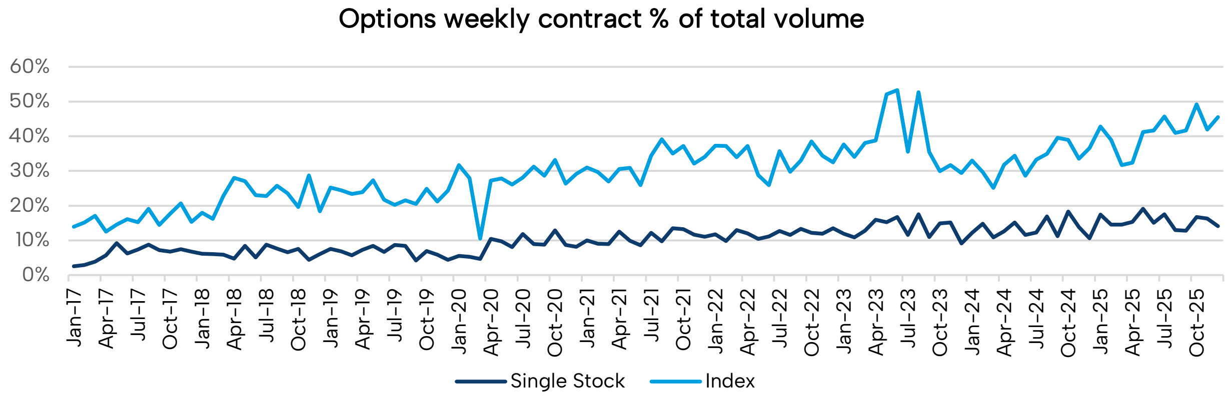
ASX EQUITY DERIVATIVES

December 25

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







ASX EQUITY DERIVATIVES

December 25

Options – Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-25	2,873,846	2,277,689	5,151,535	4,553,484	19,311	577,990	750
Nov-25	2,774,256	2,289,692	5,063,948	4,373,540	17,865	670,318	2,225
Variance	3.6%	-0.5%	1.7%	4.1%	8.1%	-13.8%	-66.3%
Dec-24	2,547,636	2,648,249	5,195,885	4,656,097	43,448	496,340	0
Variance	12.8%	-14.0%	-0.9%	-2.2%	-55.6%	16.5%	N/A
Cal Yr to date	37,658,076	30,195,722	67,853,798	60,204,162	191,081	7,439,996	18,559
Fin Yr to date	18,771,738	14,023,355	32,795,093	28,983,515	130,956	3,673,422	7,200

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-25	655.3	573.8	1,229.2	674.1	66.2	423.5	65.3
Nov-25	738.4	771.4	1,509.8	598.8	70.4	647.4	193.2
Variance	-11.2%	-25.6%	-18.6%	12.6%	-5.9%	-34.6%	-66.2%
Dec-24	856.1	538.8	1,394.9	748.6	212.0	434.2	0.0
Variance	-23.5%	6.5%	-11.9%	-10.0%	-68.8%	-2.5%	N/A
Cal Yr to date	9,427.3	7,931.1	17,358.4	8,042.6	737.3	7,008.7	1,569.7
Fin Yr to date	4,829.3	3,509.7	8,339.0	3,901.6	530.6	3,273.9	632.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-25	1,453,696	1,039,994	2,493,690	2,285,852	10,797	197,041	0
Nov-25	1,736,916	1,279,475	3,016,391	2,745,974	12,958	256,734	725
Variance	-16.3%	-18.7%	-17.3%	-16.8%	-16.7%	-23.3%	-100.0%
Dec-24	1,422,968	1,302,063	2,725,031	2,482,079	17,330	225,621	0
Variance	2.2%	-20.1%	-8.5%	-7.9%	-37.7%	-12.7%	N/A
Cal Yr to date	20,120,682	15,902,474	36,023,157	32,986,107	86,537	2,945,215	5,291
Fin Yr to date	10,189,374	7,442,161	17,631,536	16,137,505	61,011	1,430,243	2,775

MORE INFORMATION

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