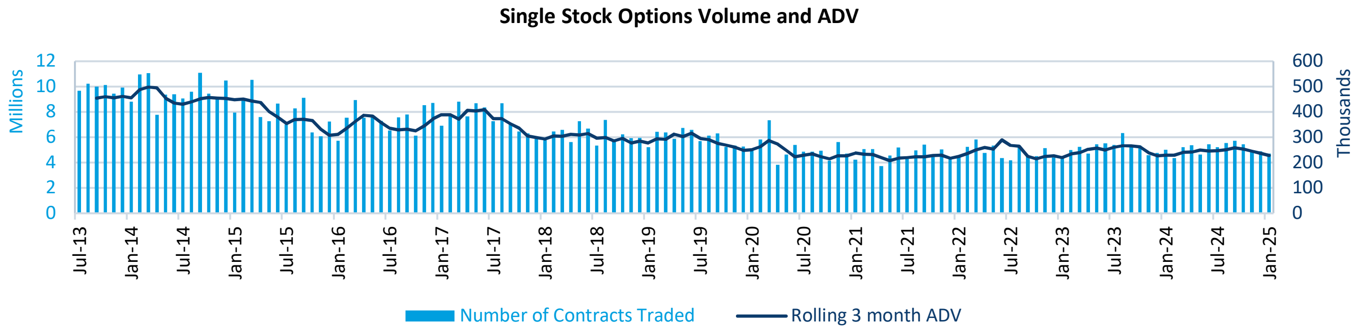
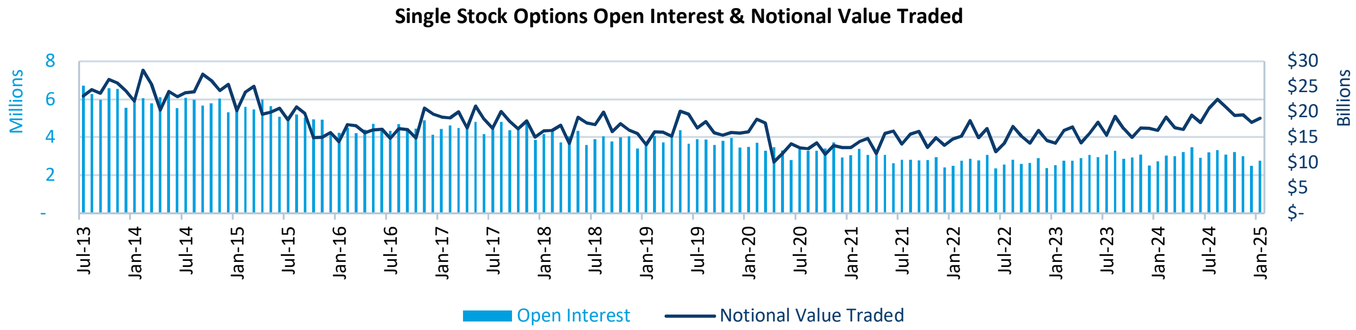
ASX EQUITY DERIVATIVES

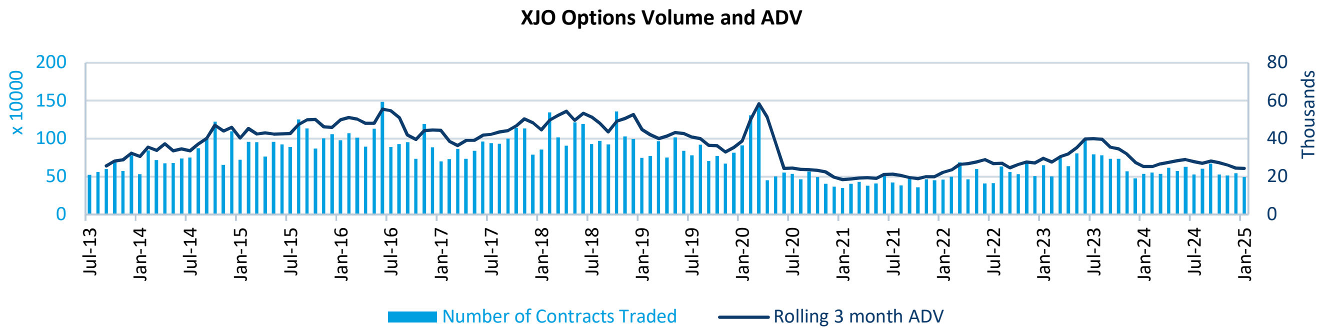
Options and Futures Statistics

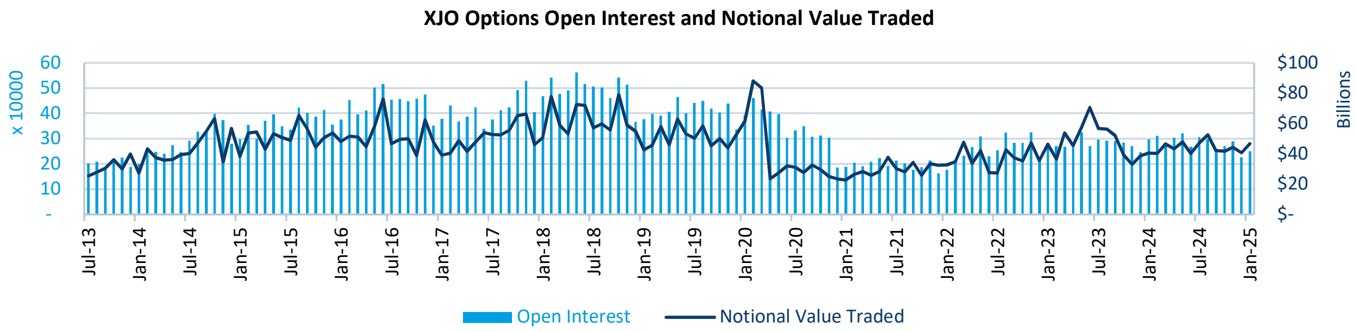
January 25

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

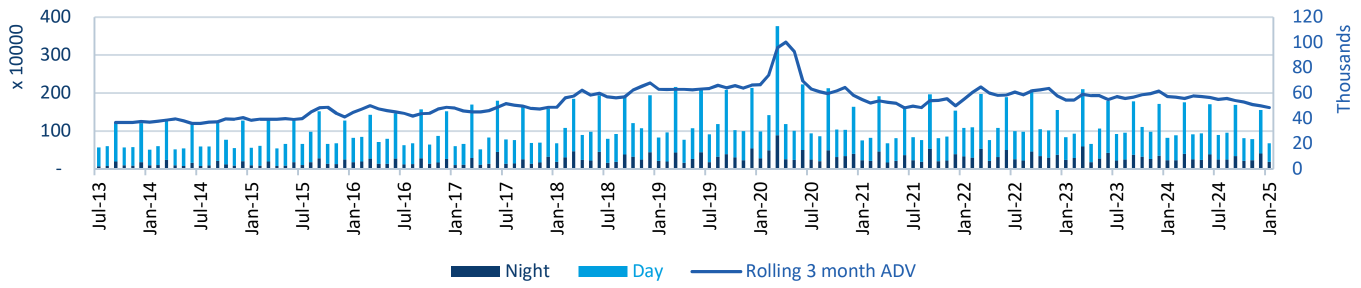
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

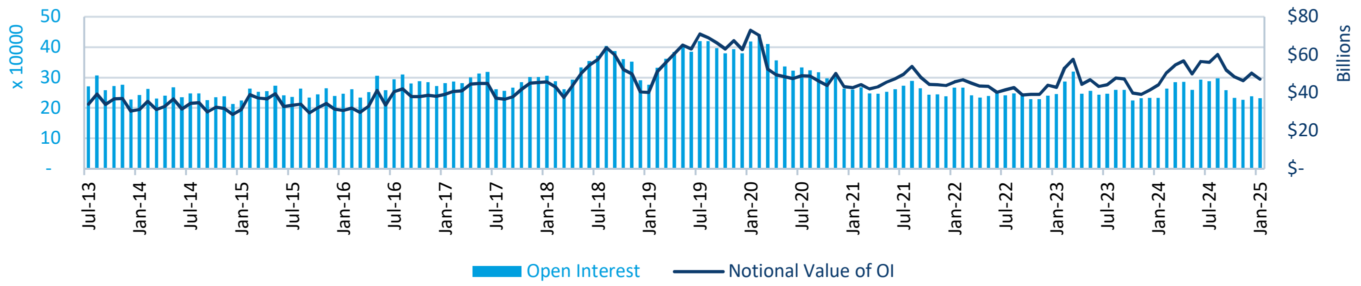
January 25

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

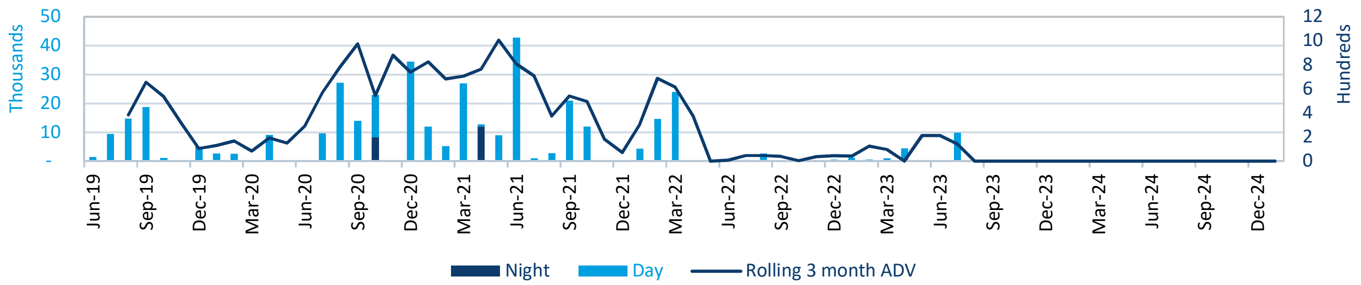
SPI 200 (AP) Futures Volume by Session and ADV



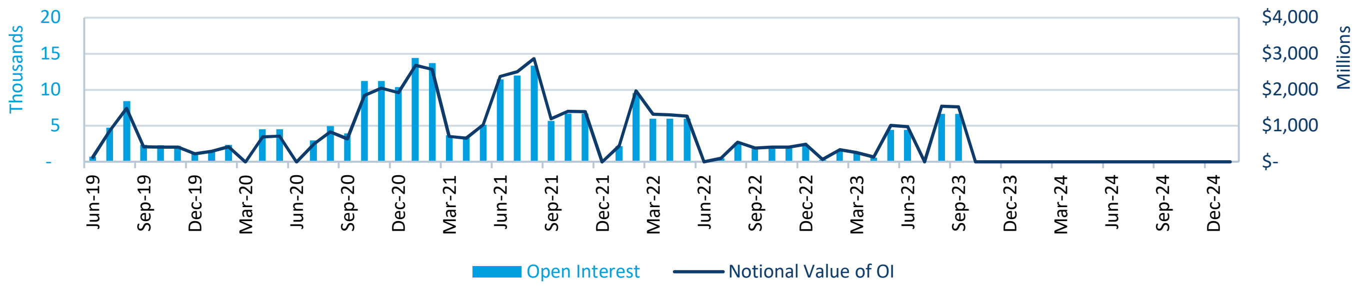
SPI 200 (AP) Futures Open Interest



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

January 25

Options - Top Classes by Volume

RANK	JAN 25	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	567,262	13.8%	250,494	226.5%	N/A	N/A	107.6%	-433	7,077
2	STO	448,256	10.9%	152,797	293.4%	148,269,966	30.2%	29.9%	-54,144	6,825
3	FMG	308,589	7.5%	121,427	254.1%	116,668,884	26.4%	142.1%	-13,331	-4,276
4	BHP	292,425	7.1%	149,932	195.0%	131,871,797	22.2%	104.8%	-10,787	-27
5	CBA	255,539	6.2%	80,131	318.9%	32,999,064	77.4%	56.8%	-3,829	175
6	WDS	197,201	4.8%	84,496	233.4%	73,681,545	26.8%	76.5%	-12,424	6,331
7	WBC	151,540	3.7%	89,914	168.5%	74,049,058	20.5%	59.1%	-4,413	3,708
8	CSL	141,903	3.4%	32,348	438.7%	11,978,377	118.5%	171.1%	4,613	-1,290
9	ANZ	127,709	3.1%	66,232	192.8%	78,015,829	16.4%	28.8%	-11,685	-457
10	NAB	119,694	2.9%	70,789	169.1%	59,891,469	20.0%	50.6%	-4,695	2,095
11	PLS	118,439	2.9%	78,458	151.0%	441,629,639	2.7%	87.3%	-29,713	-4,807
12	NST	107,490	2.6%	41,763	257.4%	72,732,623	14.8%	61.8%	763	678
13	RRL	101,822	2.5%	47,362	215.0%	70,492,591	14.4%	8.7%	8,090	-299
14	RIO	101,205	2.5%	37,467	270.1%	19,062,901	53.1%	103.4%	-2,233	836
15	S32	100,136	2.4%	61,025	164.1%	247,575,411	4.0%	103.8%	-15,039	-21,407
16	MQG	94,864	2.3%	25,425	373.1%	8,683,765	109.2%	63.2%	234	704
17	TAH	94,691	2.3%	99,988	94.7%	115,013,720	8.2%	184.4%	-27,325	-4,374
18	WOW	92,015	2.2%	56,223	163.7%	31,109,902	29.6%	180.3%	-4,353	-2,797
19	EVN	86,898	2.1%	34,133	254.6%	118,845,585	7.3%	13.0%	-19,435	-283
20	TLS	82,049	2.0%	140,195	58.5%	314,750,655	2.6%	101.5%	-6,704	-11,613
21	WES	69,744	1.7%	30,883	225.8%	20,240,851	34.5%	66.3%	-3,546	-506
22	LYC	66,906	1.6%	24,387	274.4%	63,628,032	10.5%	53.1%	-7,467	-2,160
23	EDV	66,565	1.6%	57,628	115.5%	88,714,352	7.5%	341.2%	-3,875	-6,406
24	ZIP	64,005	1.6%	30,533	209.6%	328,838,764	1.9%	142.8%	-13,129	-26,725
25	WHC	58,317	1.4%	101,005	57.7%	97,866,367	6.0%	92.4%	-15,269	-6,840
26	TCL	44,174	1.1%	48,268	91.5%	92,652,093	4.8%	13.0%	1,364	1,305
27	GMG	42,710	1.0%	34,442	124.0%	55,198,069	7.7%	40.4%	-697	-2,990
28	AMP	38,501	0.9%	48,953	78.6%	111,726,442	3.4%	15.5%	-9,418	1,145
29	ILU	37,778	0.9%	27,022	139.8%	49,536,850	7.6%	84.7%	-7,184	-12,920
30	IPL	37,121	0.9%	31,277	118.7%	74,650,185	5.0%	22.1%	-4,537	-3,566
	Market*	**4,115,548**	**100.0%**	**2,154,997**	**191.0%**	**3,150,374,786**	**13.1%**	**30.6%**	**-270,601**	**-82,864**

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

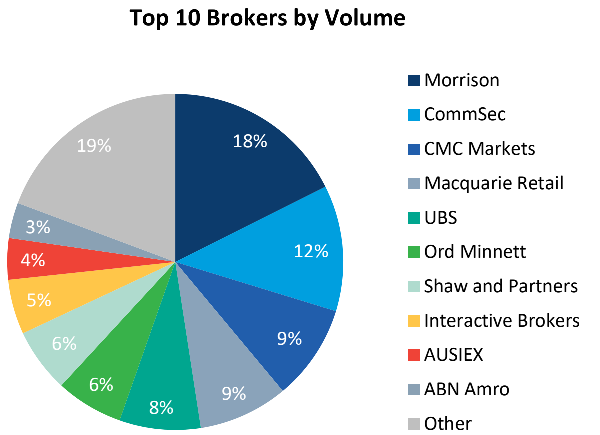
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

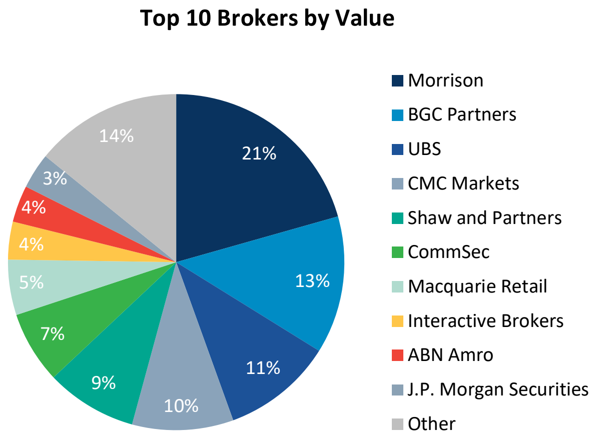
* Only TOP 30 ETO classes included

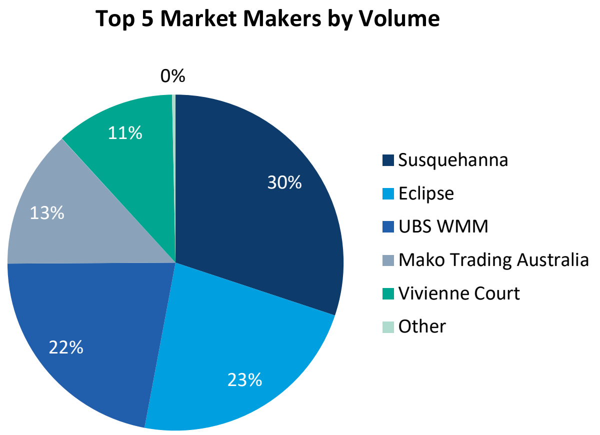
ASX EQUITY DERIVATIVES

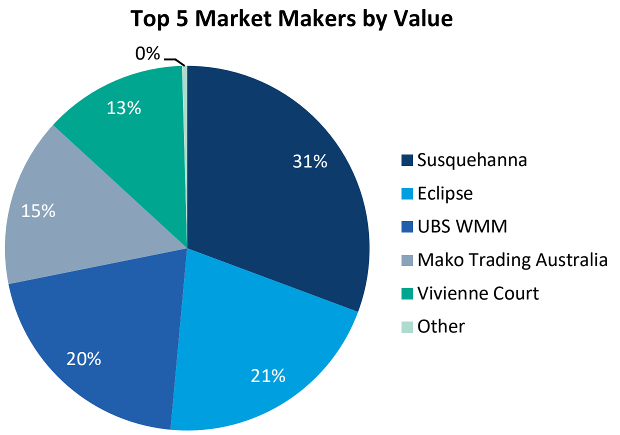
January 25

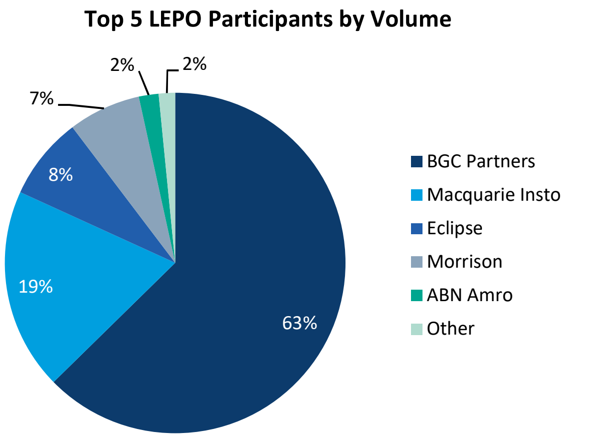
Options Market Share by Volume and Value Traded

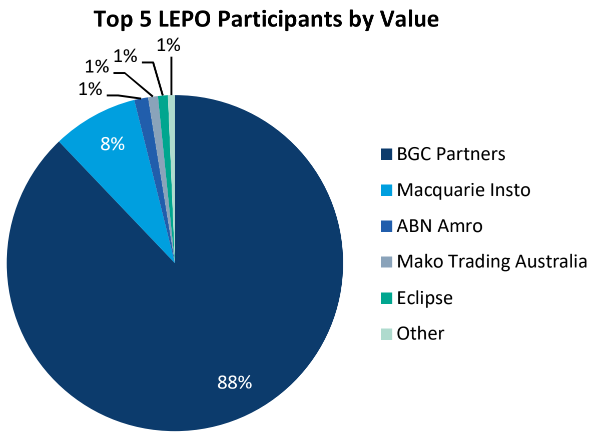












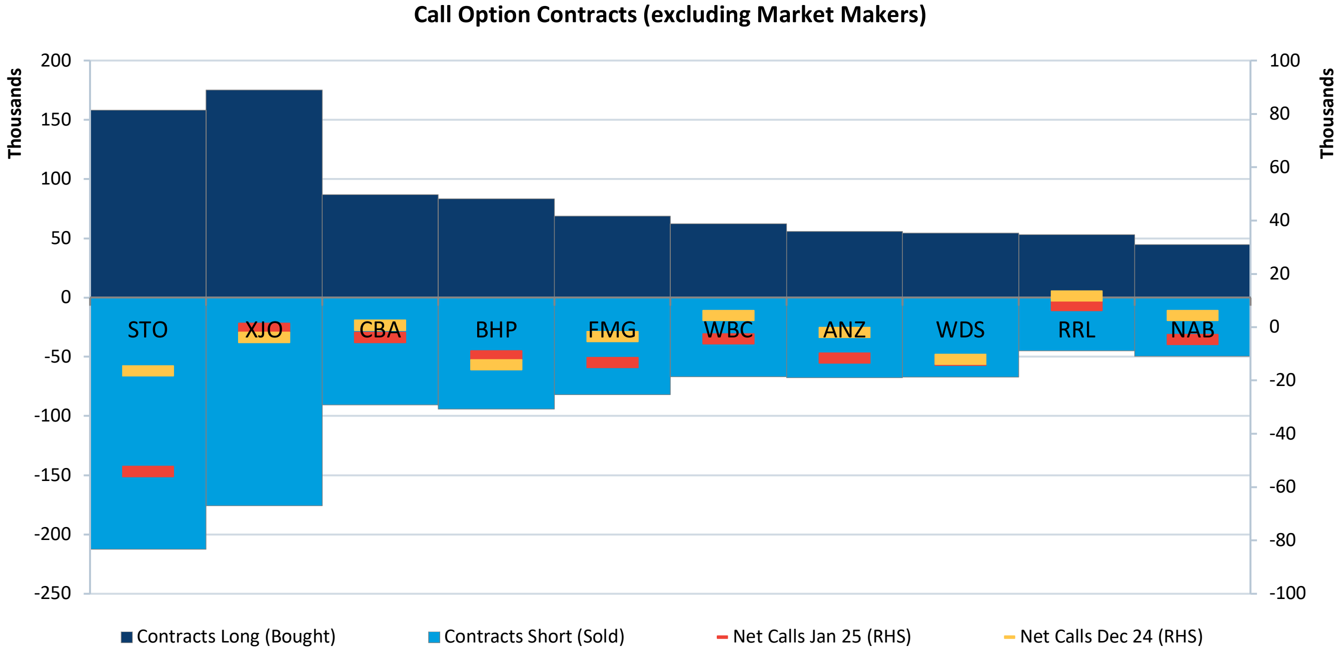
NOTE: The above charts include contracts traded in both Single Stock and Index options

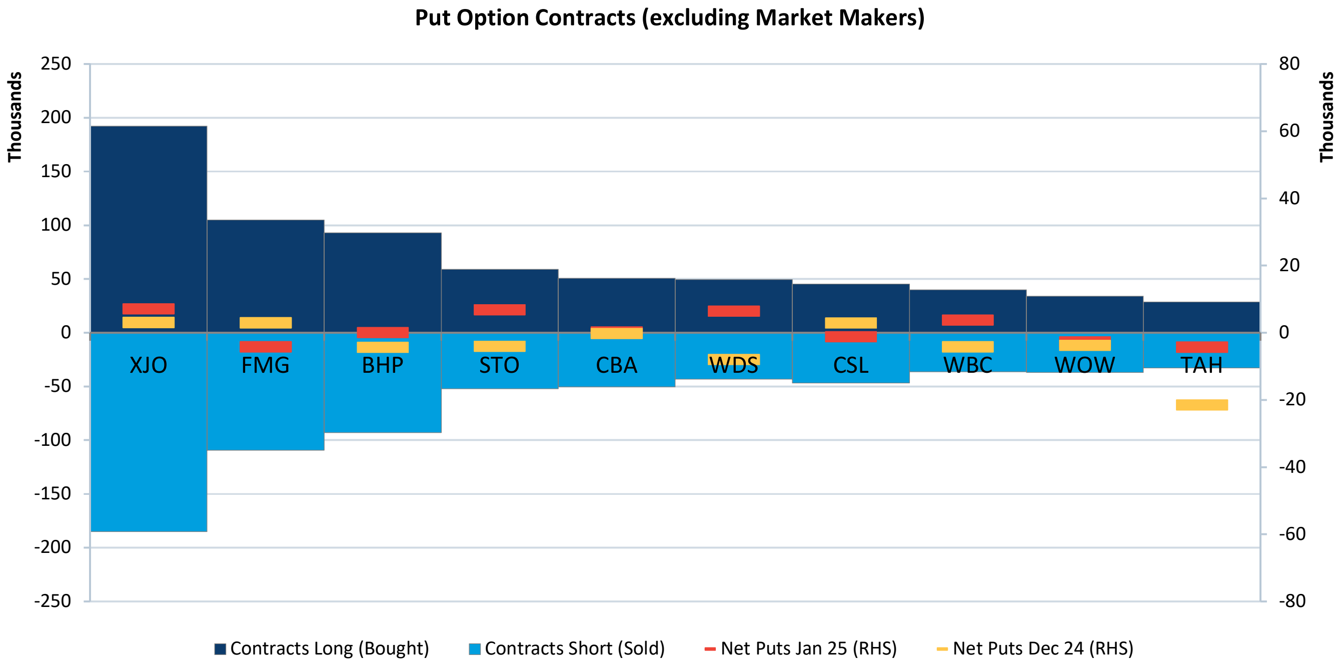
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

January 25

Top 10 Call and Put Option Contracts



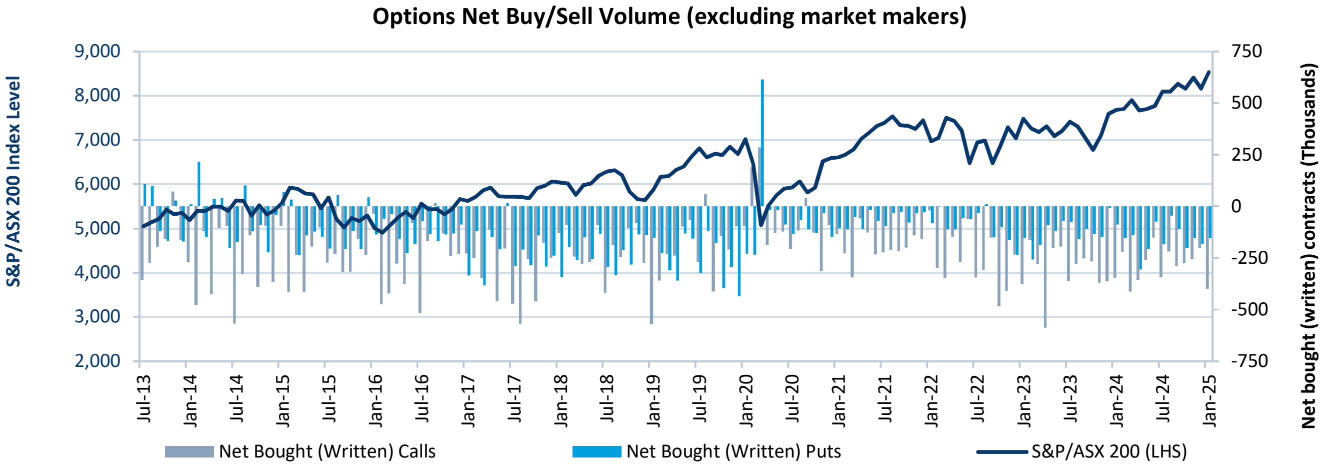


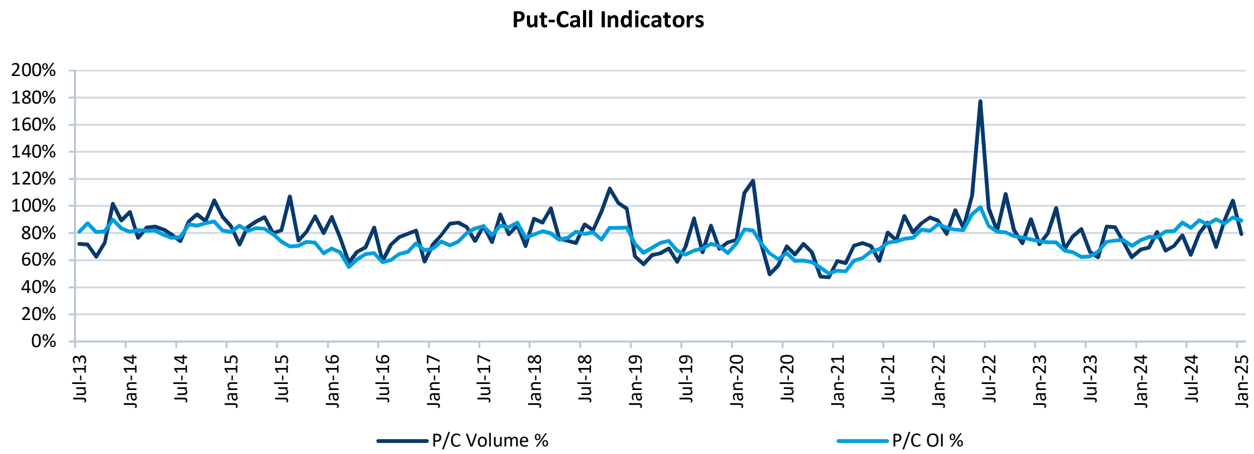
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

January 25

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





ASX EQUITY DERIVATIVES

January 25

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-25	2,875,123	2,277,904	5,153,027	4,558,750	27,015	565,589	1,673
Dec-24	2,547,636	2,648,249	5,195,885	4,656,097	43,448	496,340	0
Variance	12.9%	-14.0%	-0.8%	-2.1%	-37.8%	14.0%	N/A
Jan-24	2,920,641	1,979,854	4,900,495	4,328,517	22,533	548,395	1,050
Variance	-1.6%	15.1%	5.2%	5.3%	19.9%	3.1%	59.3%
Cal Yr to date	2,875,123	2,277,904	5,153,027	4,558,750	27,015	565,589	1,673
Fin Yr to date	21,989,231	17,764,688	39,753,919	35,706,872	119,656	3,922,208	5,183

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-25	679.2	429.4	1,108.5	498.4	81.0	388.5	140.6
Dec-24	856.1	538.8	1,394.9	748.6	212.0	434.2	0.0
Variance	-20.7%	-20.3%	-20.5%	-33.4%	-61.8%	-10.5%	N/A
Jan-24	745.1	349.4	1,094.5	485.7	86.5	443.5	78.8
Variance	-8.9%	22.9%	1.3%	2.6%	-6.3%	-12.4%	78.4%
Cal Yr to date	679.2	429.4	1,108.5	498.4	81.0	388.5	140.6
Fin Yr to date	5,222.3	3,298.9	8,521.2	4,495.6	519.4	3,086.5	419.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-25	1,586,732	1,418,441	3,005,173	2,742,341	12,338	250,494	0
Dec-24	1,422,968	1,302,063	2,725,031	2,482,079	17,330	225,621	0
Variance	11.5%	8.9%	10.3%	10.5%	-28.8%	11.0%	N/A
Jan-24	1,731,881	1,295,311	3,027,192	2,717,259	13,059	296,873	0
Variance	-8.4%	9.5%	-0.7%	0.9%	-5.5%	-15.6%	N/A
Cal Yr to date	1,586,732	1,418,441	3,005,173	2,742,341	12,338	250,494	0
Fin Yr to date	12,216,998	10,768,806	22,985,807	21,028,330	57,036	1,900,311	125

MORE INFORMATION

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