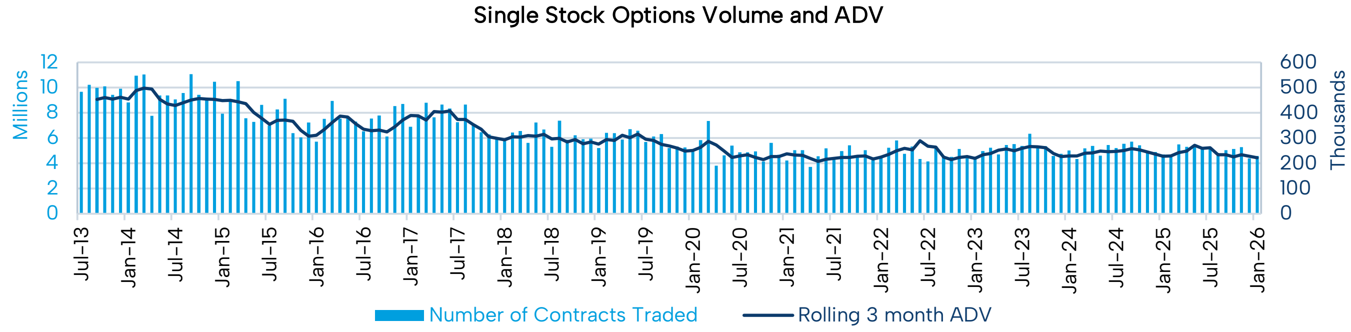
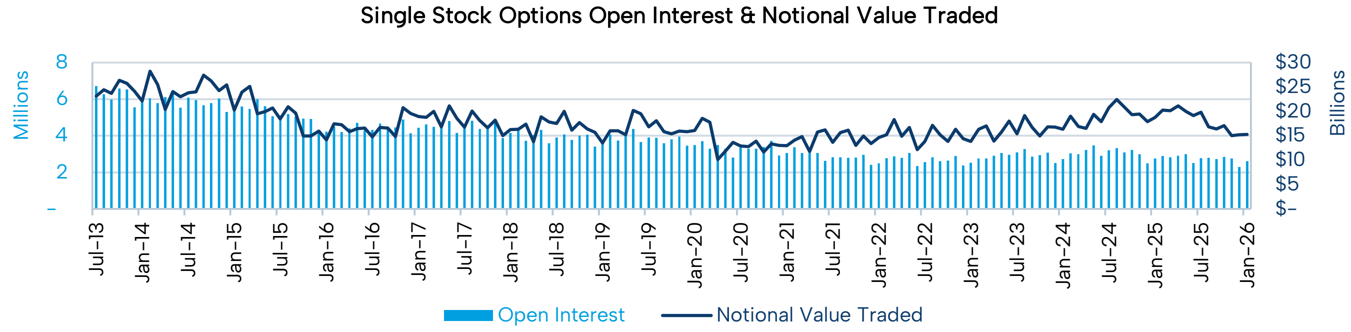
ASX EQUITY DERIVATIVES

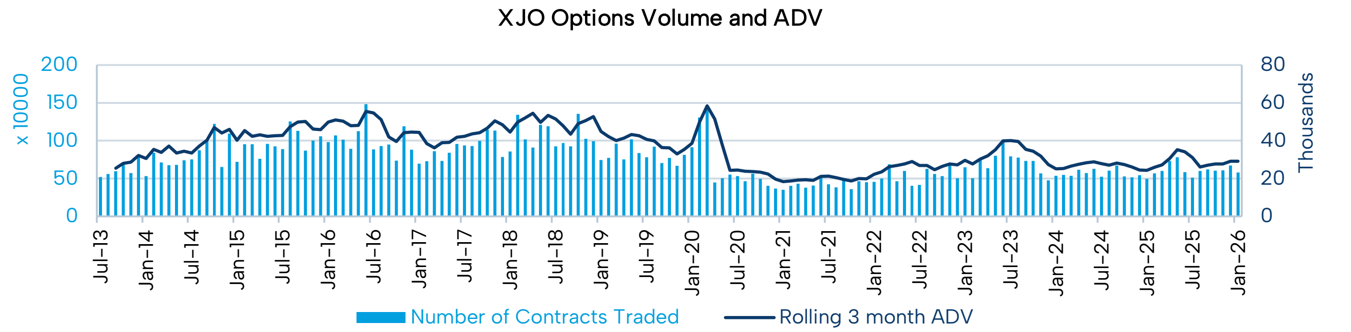
Options and Futures Statistics

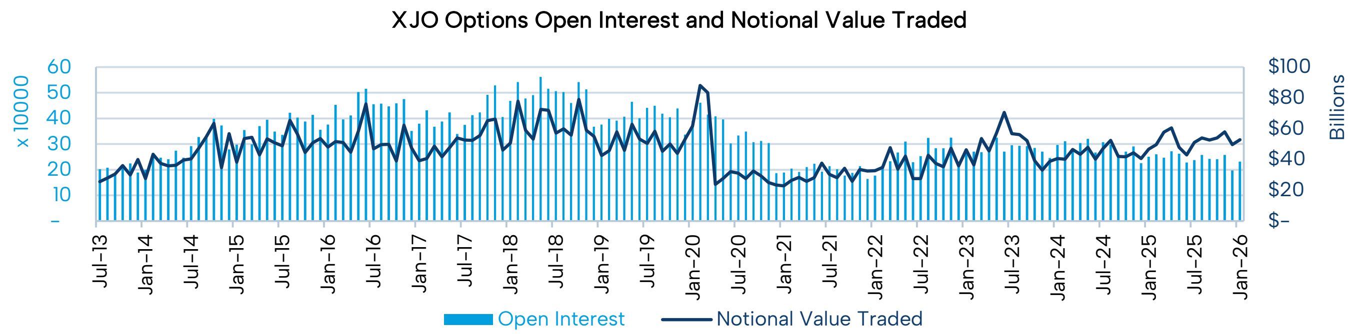
January 26

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

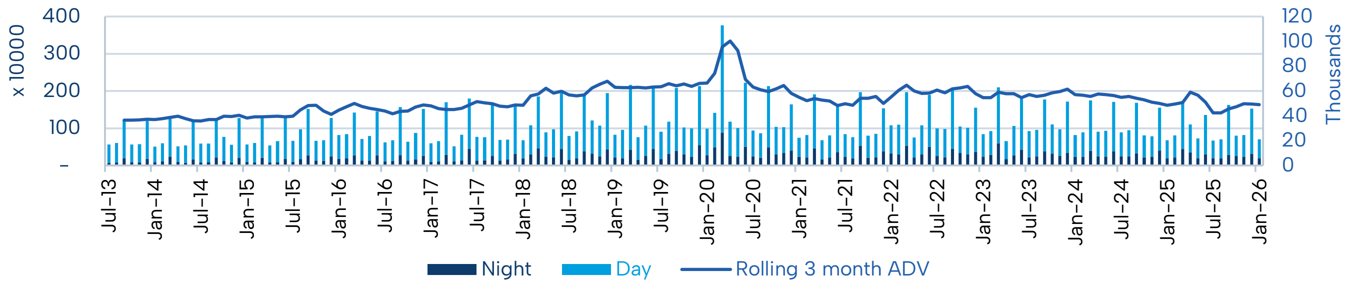
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

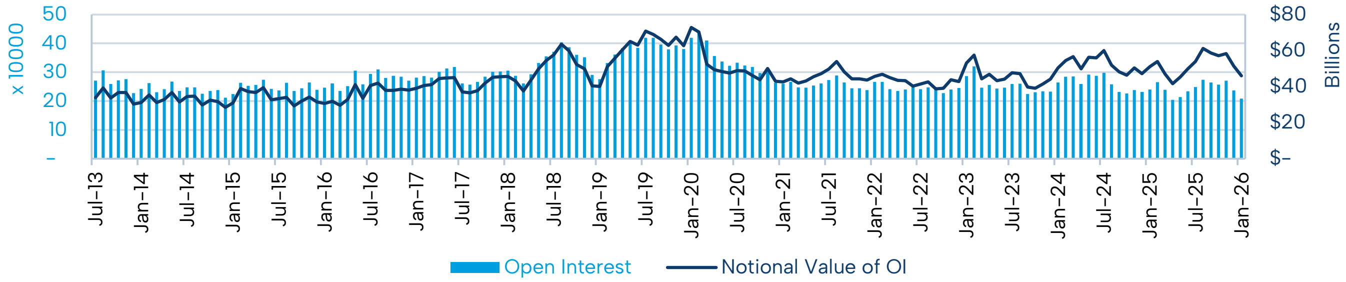
January 26

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

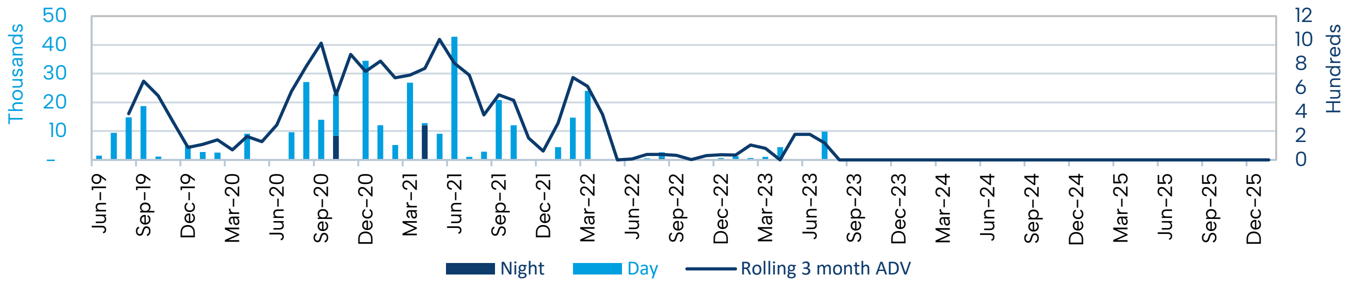
SPI 200 (AP) Futures Volume by Session and ADV



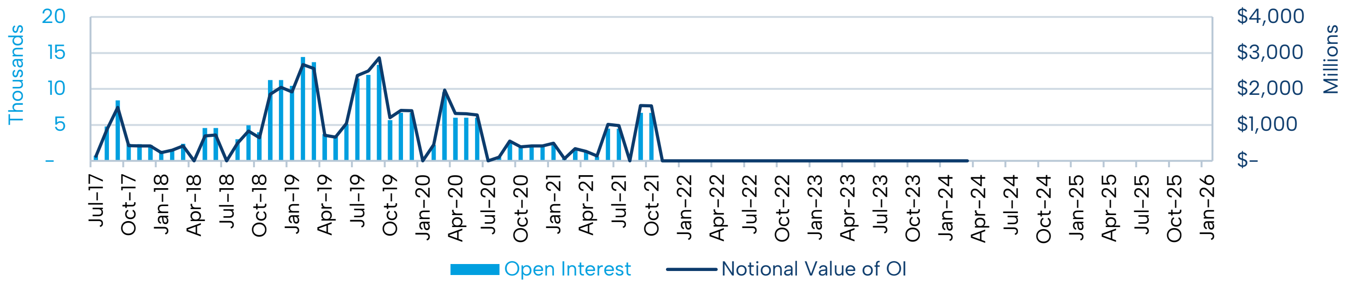
SPI 200 (AP) Futures Open Interest



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 26

Options – Top Classes by Volume

RANK	JAN 26	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	604,218	14.9%	231,689	260.8%	N/A	N/A	120.6%	1,675	11,728
2	BHP	529,190	13.1%	167,764	315.4%	157,332,464	33.6%	43.6%	-11,842	-2,080
3	STO	211,056	5.2%	97,715	216.0%	186,080,313	11.3%	68.0%	-37,423	5,173
4	PLS	207,094	5.1%	99,624	207.9%	508,514,077	4.1%	33.3%	-14,794	-5,174
5	ZIP	174,092	4.3%	94,774	183.7%	268,490,226	6.5%	260.8%	-16,328	-18,327
6	FMG	173,716	4.3%	57,951	299.8%	123,256,954	14.1%	76.5%	-8,606	-6,901
7	RIO	161,938	4.0%	46,276	349.9%	27,910,365	58.0%	81.0%	260	586
8	ANZ	156,421	3.9%	64,933	240.9%	64,012,004	24.4%	53.8%	-5,425	-4,011
9	WDS	153,458	3.8%	87,912	174.6%	76,129,866	20.2%	37.2%	-6,229	-787
10	S32	146,303	3.6%	85,033	172.1%	352,359,308	4.2%	44.3%	-22,901	-11,527
11	CBA	129,452	3.2%	51,504	251.3%	26,980,799	48.0%	74.0%	-4,834	-2,294
12	NAB	126,973	3.1%	55,672	228.1%	55,519,735	22.9%	64.7%	-3,810	3,198
13	WBC	112,147	2.8%	67,165	167.0%	52,679,208	21.3%	48.0%	-3,576	-2,256
14	NST	109,269	2.7%	41,628	262.5%	114,375,939	9.6%	71.4%	-3,920	-3,805
15	WOW	88,095	2.2%	43,273	203.6%	42,462,476	20.7%	72.7%	-2,403	1,876
16	SIG	84,551	2.1%	140,611	60.1%	200,017,167	4.2%	45.5%	-4,202	657
17	IGO	80,562	2.0%	26,156	308.0%	68,047,302	11.8%	37.6%	-2,442	778
18	CSL	79,657	2.0%	24,309	327.7%	15,509,577	51.4%	97.4%	2,542	1,773
19	TLS	78,463	1.9%	138,236	56.8%	285,905,098	2.7%	206.9%	-6,414	-12,866
20	EVN	74,667	1.8%	27,512	271.4%	105,076,997	7.1%	33.0%	-5,715	-7,714
21	WHC	72,585	1.8%	77,882	93.2%	84,934,011	8.5%	20.7%	-9,171	-3,936
22	AZJ	63,833	1.6%	41,994	152.0%	73,144,962	8.7%	0.3%	3,750	-327
23	LYC	63,337	1.6%	15,644	404.9%	156,829,258	4.0%	41.7%	-449	836
24	VAU	54,786	1.4%	22,566	242.8%	82,697,651	6.6%	15.0%	9,882	-6,760
25	MGR	54,108	1.3%	35,109	154.1%	195,092,589	2.8%	2445.8%	-168	0
26	MSB	53,977	1.3%	32,587	165.6%	88,652,746	6.1%	1069.1%	-4,371	-48,216
27	RRL	53,538	1.3%	29,576	181.0%	46,955,195	11.4%	34.8%	-7,240	-3,045
28	MQG	51,455	1.3%	14,170	363.1%	9,441,258	54.5%	56.6%	-1,813	-1,421
29	SCG	51,262	1.3%	33,031	155.2%	165,703,213	3.1%	0.0%	736	-1
30	ILU	49,067	1.2%	31,195	157.3%	80,366,394	6.1%	49.8%	-8,493	-6,155
	Market*	4,049,270	100.0%	1,983,491	204.1%	3,714,477,152	10.9%	66.1%	-173,724	-120,998

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

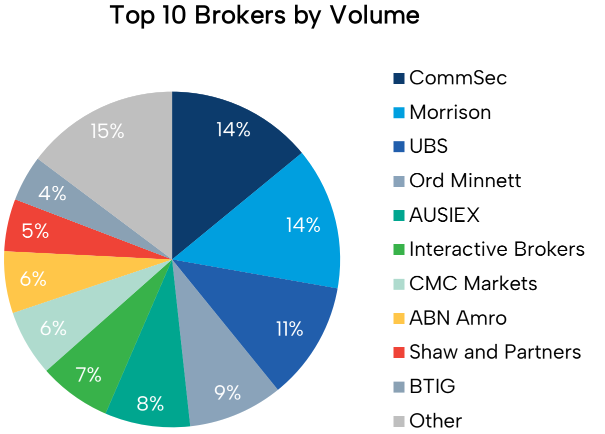
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

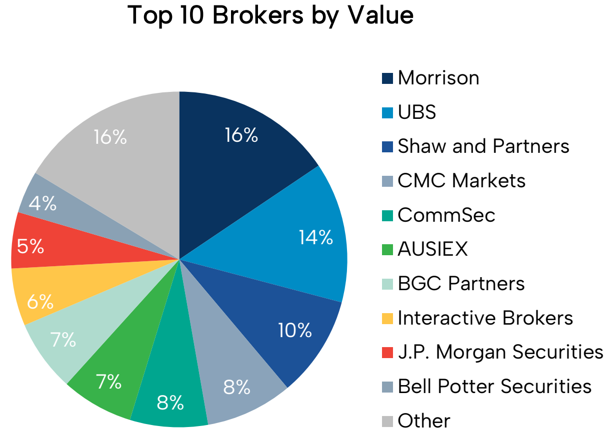
* Only TOP 30 ETO classes included

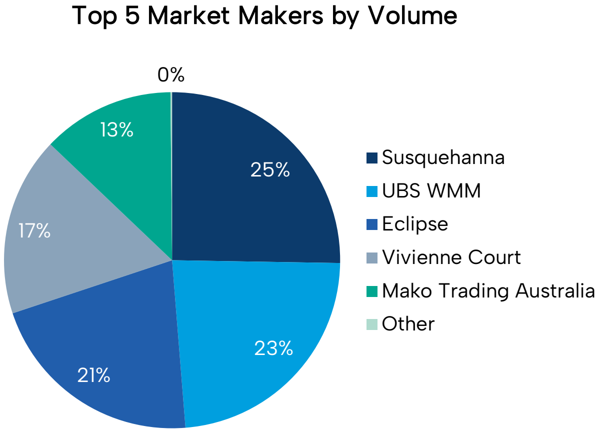
ASX EQUITY DERIVATIVES

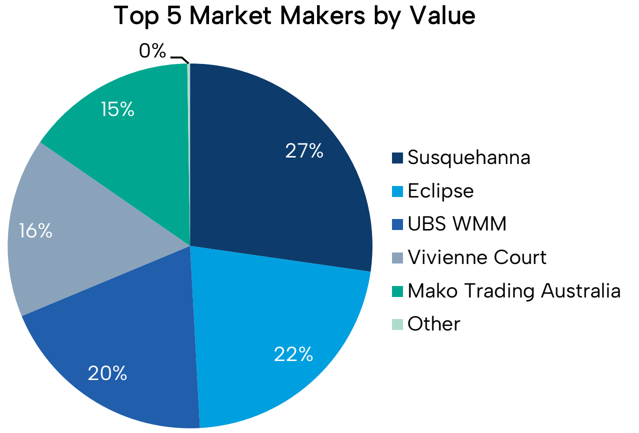
January 26

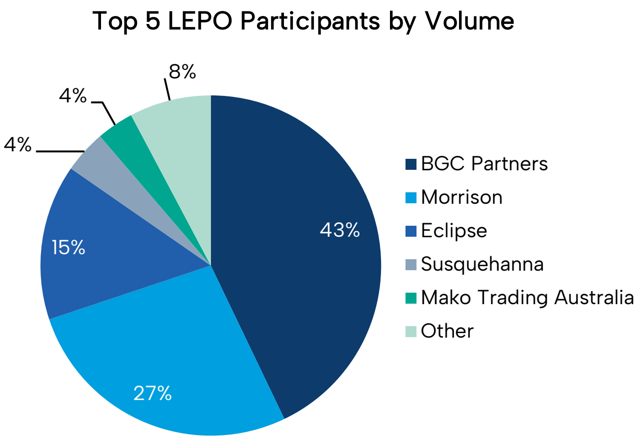
Options Market Share by Volume and Value Traded

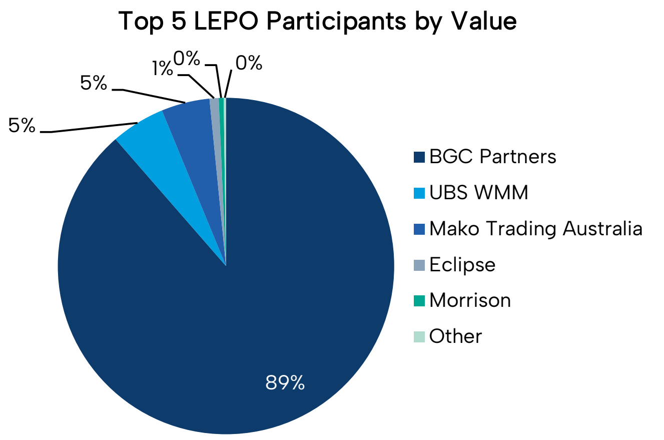












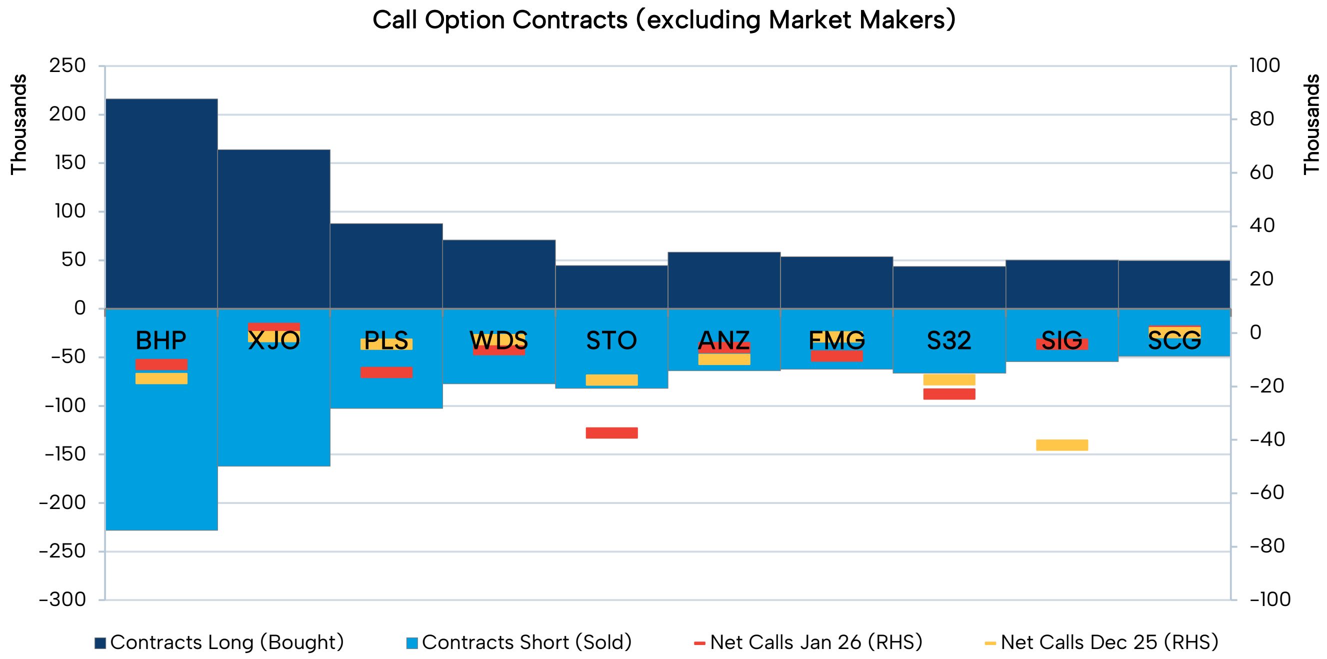
NOTE: The above charts include contracts traded in both Single Stock and Index options

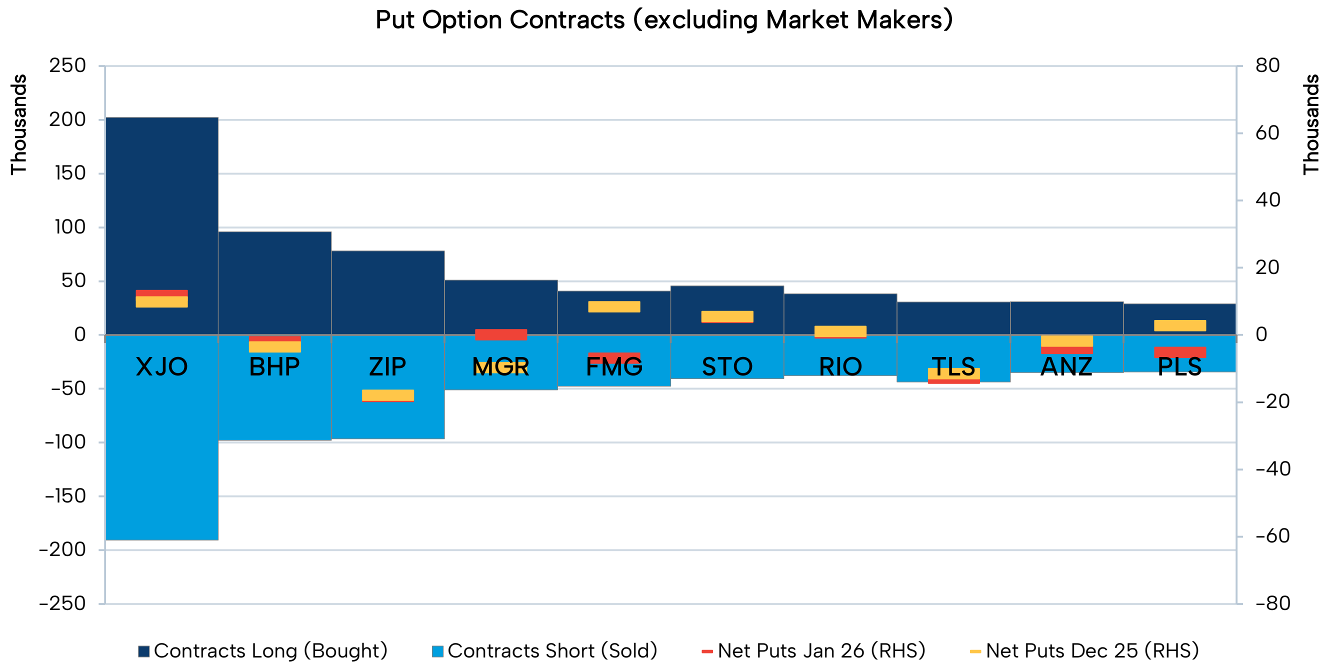
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

January 26

Top 10 Call and Put Option Contracts



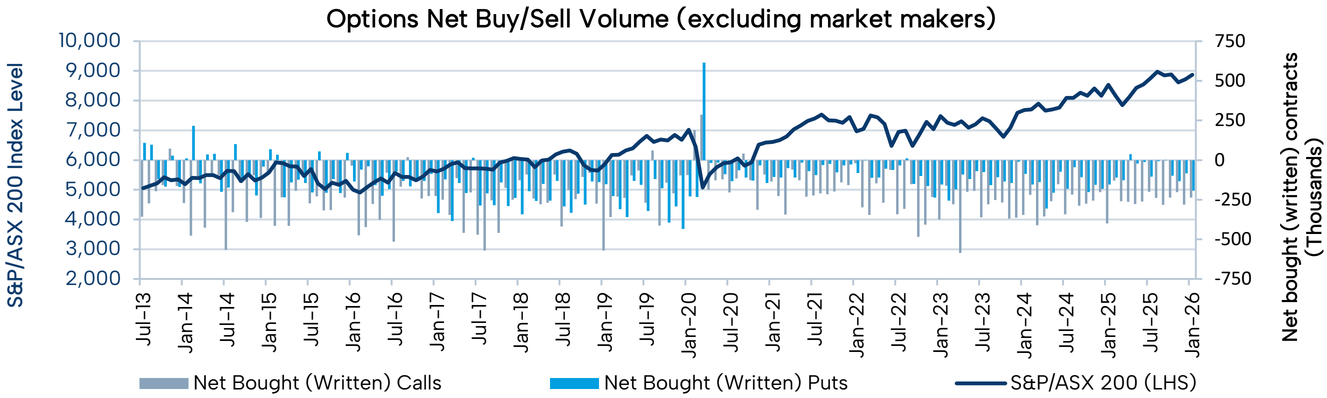


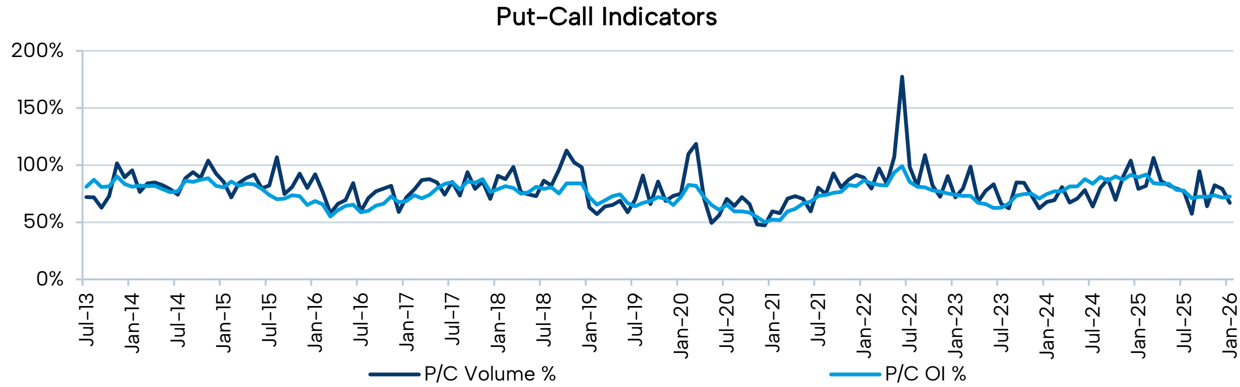
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

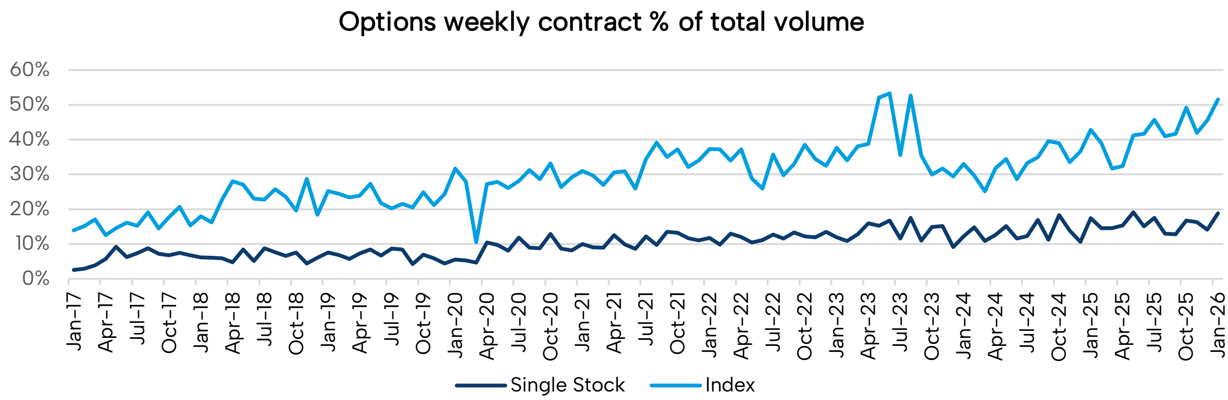
ASX EQUITY DERIVATIVES

January 26

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







ASX EQUITY DERIVATIVES

January 26

Options – Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-26	3,065,211	2,054,751	5,119,962	4,504,885	10,859	600,003	4,215
Dec-25	2,873,846	2,277,689	5,151,535	4,553,484	19,311	577,990	750
Variance	6.7%	-9.8%	-0.6%	-1.1%	-43.8%	3.8%	462.0%
Jan-25	2,875,123	2,277,904	5,153,027	4,558,750	27,015	565,589	1,673
Variance	6.6%	-9.8%	-0.6%	-1.2%	-59.8%	6.1%	151.9%
Cal Yr to date	3,065,211	2,054,751	5,119,962	4,504,885	10,859	600,003	4,215
Fin Yr to date	21,836,949	16,078,106	37,915,055	33,488,400	141,815	4,273,425	11,415

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-26	891.7	489.2	1,380.9	597.4	14.5	396.8	372.2
Dec-25	655.3	573.8	1,229.2	674.1	66.2	423.5	65.3
Variance	36.1%	-14.7%	12.3%	-11.4%	-78.1%	-6.3%	470.1%
Jan-25	679.2	429.4	1,108.5	498.4	81.0	388.5	140.6
Variance	31.3%	13.9%	24.6%	19.9%	-82.1%	2.1%	164.8%
Cal Yr to date	891.7	489.2	1,380.9	597.4	14.5	396.8	372.2
Fin Yr to date	5,720.9	3,998.9	9,719.9	4,499.0	545.1	3,670.7	1,005.0

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-26	1,646,212	1,194,582	2,840,794	2,604,511	4,594	231,439	250
Dec-25	1,453,696	1,039,994	2,493,690	2,285,852	10,797	197,041	0
Variance	13.2%	14.9%	13.9%	13.9%	-57.5%	17.5%	N/A
Jan-25	1,586,732	1,418,441	3,005,173	2,742,341	12,338	250,494	0
Variance	3.7%	-15.8%	-5.5%	-5.0%	-62.8%	-7.6%	N/A
Cal Yr to date	1,646,212	1,194,582	2,840,794	2,604,511	4,594	231,439	250
Fin Yr to date	11,835,586	8,636,743	20,472,330	18,742,016	65,605	1,661,682	3,025

MORE INFORMATION

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