

ASX EQUITY DERIVATIVES

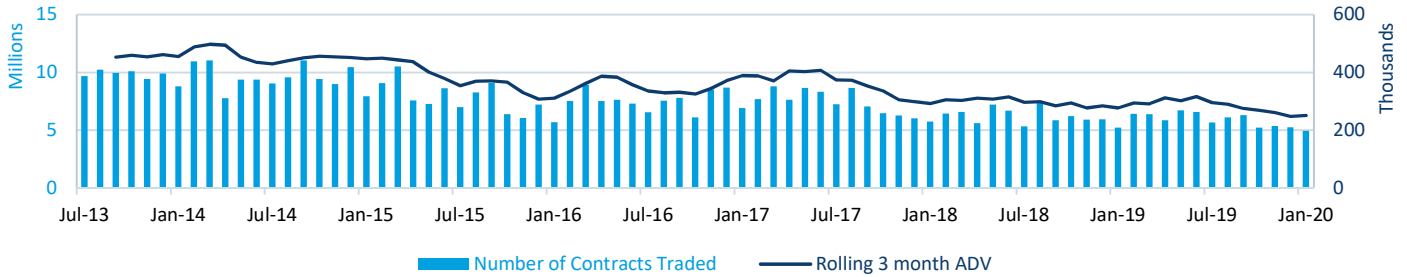
Options and Futures Statistics

January 20

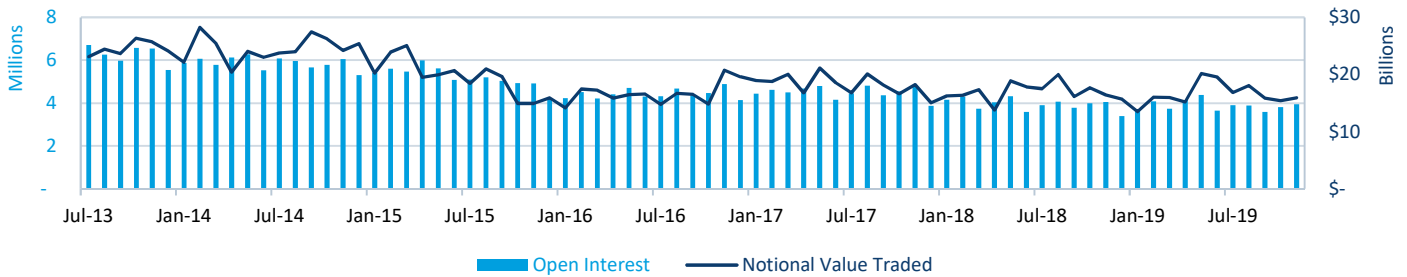


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

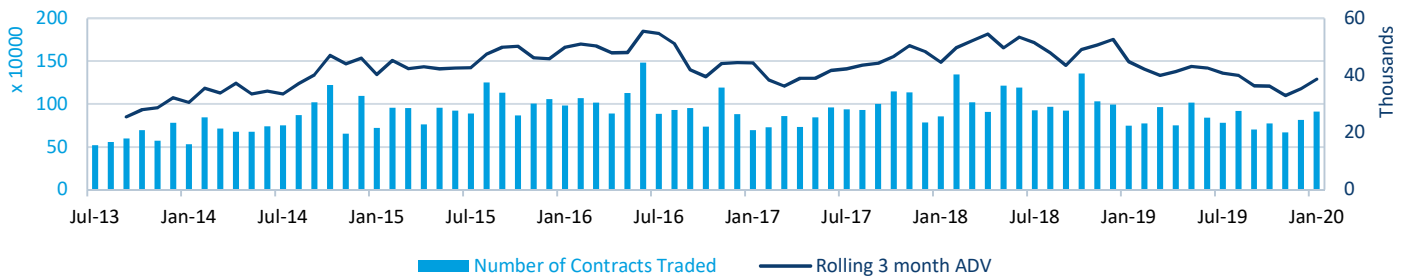
Single Stock Options Volume and ADV



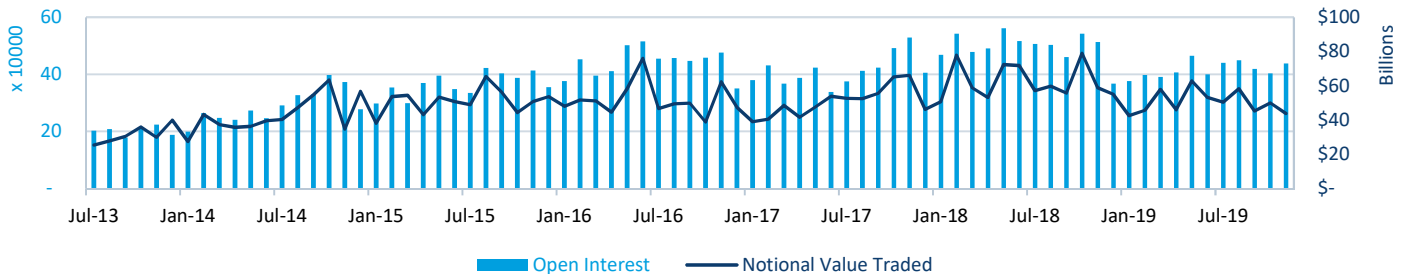
Single Stock Options Open Interest & Notional Value Traded



XJO Options Volume and ADV



XJO Options Open Interest and Notional Value Traded



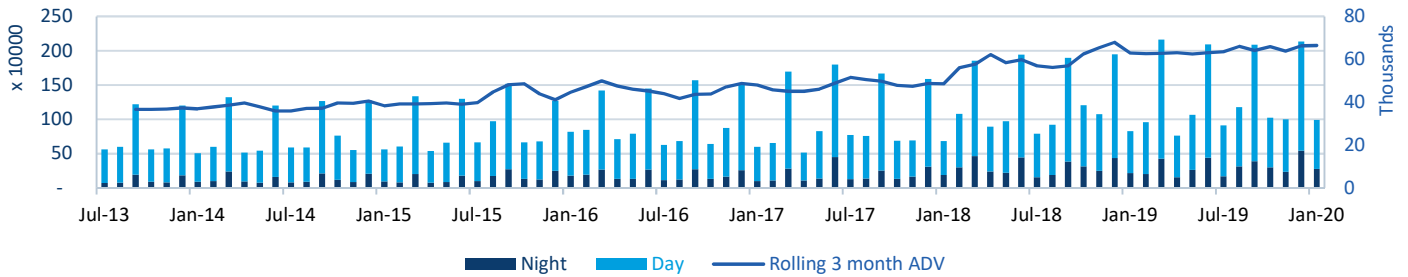
NOTE: Volume, Value, Open Interest figures contained within this report are reported in # Contracts (i.e. single side only), unless stated otherwise
 Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size
 Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

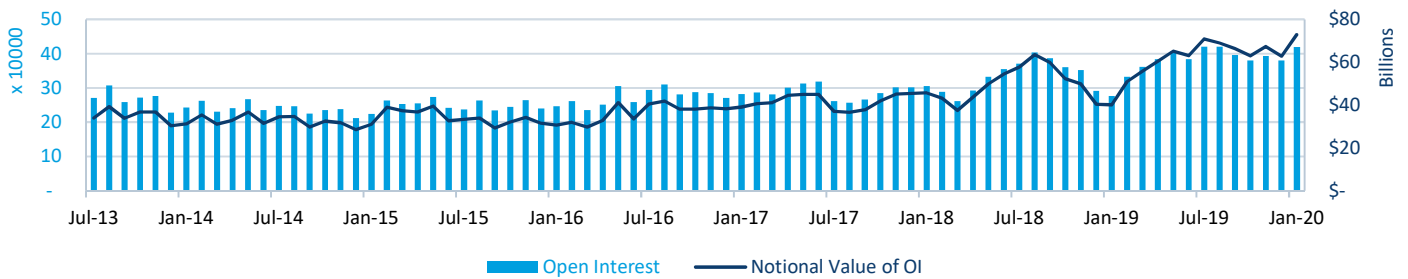
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Average Daily Volume (ADV), Open Interest (OI) and Notional Value of OI - Equity Index Futures traded on ASX 24

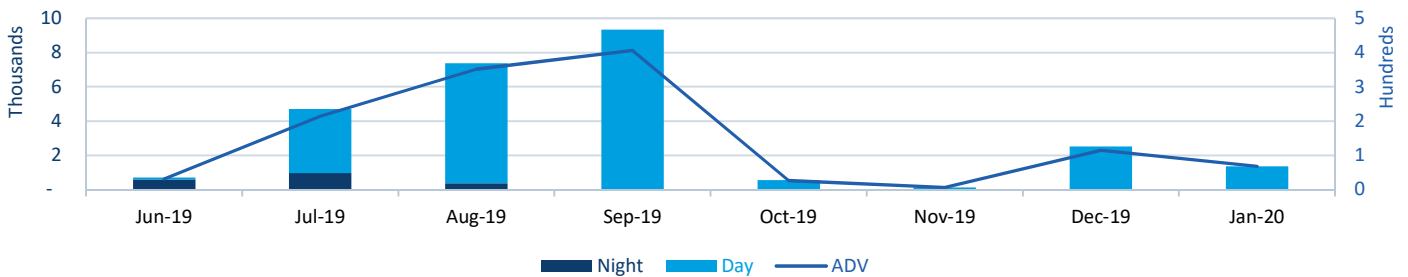
SPI 200 (AP) Futures Volume by Session and ADV



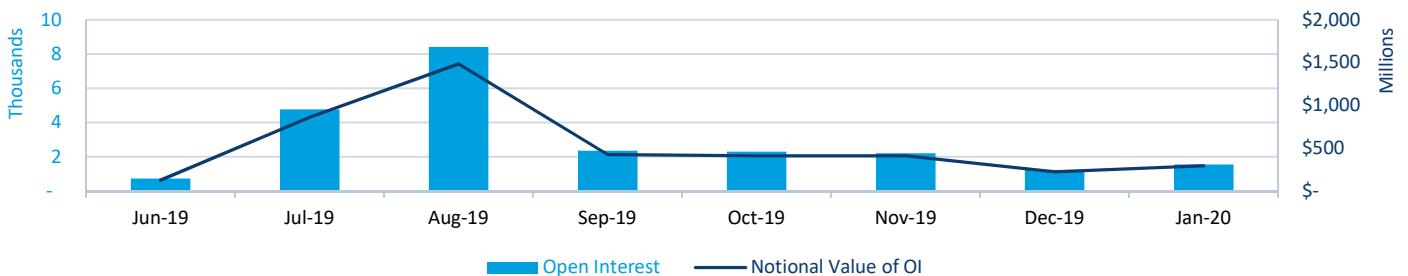
SPI 200 (AP) Futures Open Interest



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 20

Options - Top Classes by Volume

RANK	JAN 20	VOLUME ¹	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR ²	PUT/CALL ³	NET CALLS ⁴	NET PUTS ⁴
1	XJO	913,176	18.8%	390,267	234.0%	N/A	N/A	185.1%	-23,382	-25,709
2	FMG	405,574	8.4%	199,715	203.1%	269,277,352	15.1%	82.3%	3,976	-18,451
3	CBA	325,462	6.7%	119,024	273.4%	52,988,690	61.4%	57.1%	-3,383	8,687
4	TLS	310,054	6.4%	290,645	106.7%	385,235,038	8.0%	20.9%	-12,269	4,399
5	BHP	289,285	6.0%	153,243	188.8%	111,698,166	25.9%	47.6%	10,931	-10,096
6	NCM	219,651	4.5%	85,284	257.6%	62,904,424	34.9%	51.3%	-1,827	-1,175
7	RIO	184,681	3.8%	70,196	263.1%	24,547,751	75.2%	81.8%	8,081	-4,869
8	WBC	166,872	3.4%	190,295	87.7%	119,111,102	14.0%	79.7%	-10,604	-5,372
9	AWC	155,163	3.2%	113,422	136.8%	167,700,269	9.3%	116.9%	50,856	-16,312
10	S32	138,867	2.9%	104,187	133.3%	316,897,772	4.4%	149.4%	3,536	-10,874
11	ANZ	137,310	2.8%	131,736	104.2%	99,369,503	13.8%	49.4%	-18,862	9,201
12	CSL	125,819	2.6%	37,722	333.5%	16,204,364	77.6%	92.9%	-316	2,623
13	OSH	121,981	2.5%	73,982	164.9%	101,730,796	12.0%	105.2%	-7,446	-8,328
14	NEC	117,595	2.4%	44,899	261.9%	93,343,577	12.6%	3.0%	-19,534	-67
15	WES	115,125	2.4%	47,822	240.7%	36,375,409	31.6%	52.1%	2,988	4,046
16	NAB	113,216	2.3%	134,351	84.3%	91,915,815	12.3%	36.6%	-9,140	-3,278
17	WOW	109,358	2.3%	53,270	205.3%	49,244,504	22.2%	39.7%	-3,688	594
18	STO	97,393	2.0%	44,489	218.9%	89,456,994	10.9%	37.6%	2,160	-4,495
19	WPL	97,185	2.0%	61,662	157.6%	45,094,635	21.6%	60.9%	-2,198	-4,633
20	ORG	84,657	1.7%	56,023	151.1%	91,713,255	9.2%	21.1%	-2,029	-4,600
21	MQG	77,484	1.6%	34,487	224.7%	14,822,456	52.3%	59.2%	-337	1,155
22	SUN	72,192	1.5%	56,300	128.2%	60,024,382	12.0%	336.9%	-2,909	-1,157
23	IFL	63,595	1.3%	26,971	235.8%	23,875,180	26.6%	5.0%	-1,713	-1,822
24	QAN	63,243	1.3%	31,593	200.2%	175,744,391	3.6%	1267.7%	-225	2,383
25	AMC	60,720	1.3%	72,729	83.5%	64,076,412	9.5%	117.1%	-174	-3,683
26	AMP	59,531	1.2%	131,736	45.2%	158,215,021	3.8%	111.1%	-1,533	-11,863
27	SYD	58,724	1.2%	48,777	120.4%	136,967,820	4.3%	132.1%	-1,899	-13,746
28	RRL	58,526	1.2%	25,597	228.6%	69,639,268	8.4%	104.2%	-1,971	-4,707
29	SCG	57,894	1.2%	58,109	99.6%	255,580,817	2.3%	9.8%	-7,666	-2,809
30	BLD	56,591	1.2%	37,292	151.8%	88,090,260	6.4%	50.1%	-11,227	-2,596
	Market*	4,856,924	100.0%	2,925,825	166.0%	3,271,845,423	14.8%	206.4%	-61,804	-127,554

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

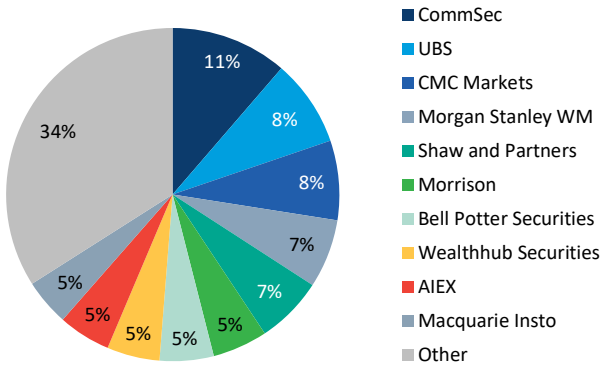
* Only TOP 30 ETO classes included

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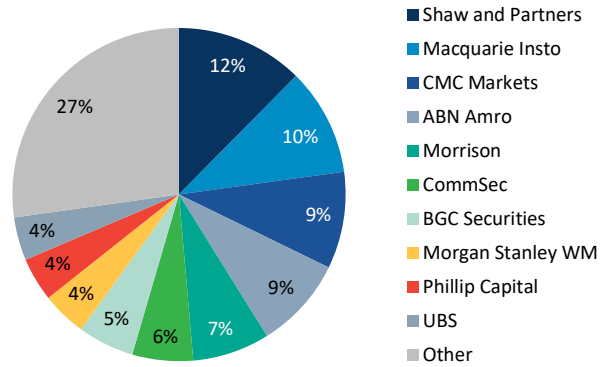
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Options Market Share by Volume and Value Traded

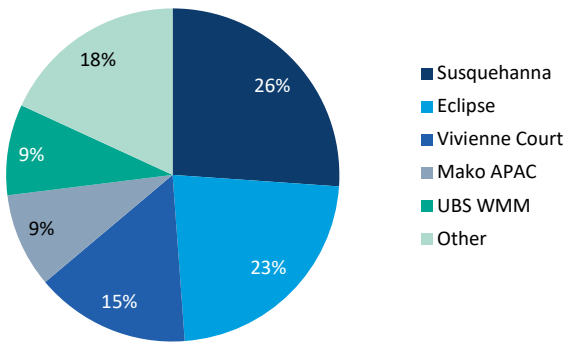
Top 10 Brokers by Volume



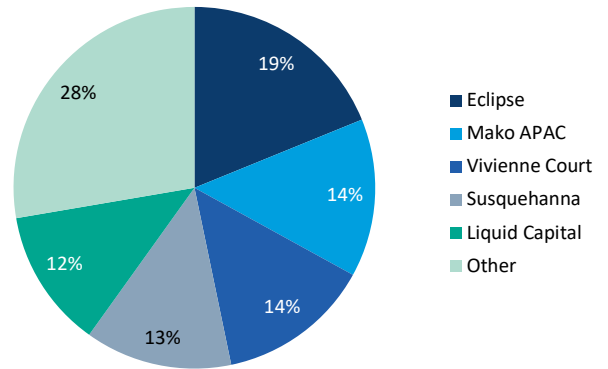
Top 10 Brokers by Value



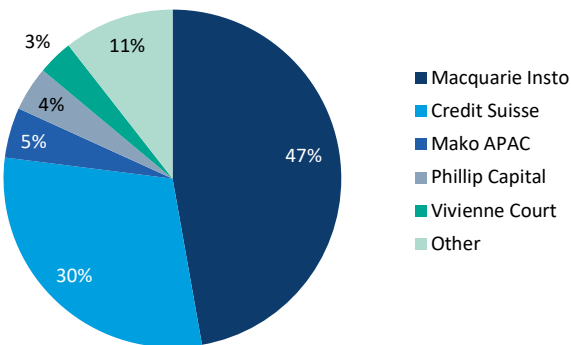
Top 5 Market Makers by Volume



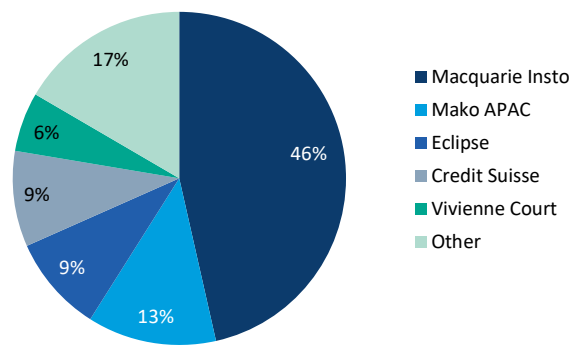
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



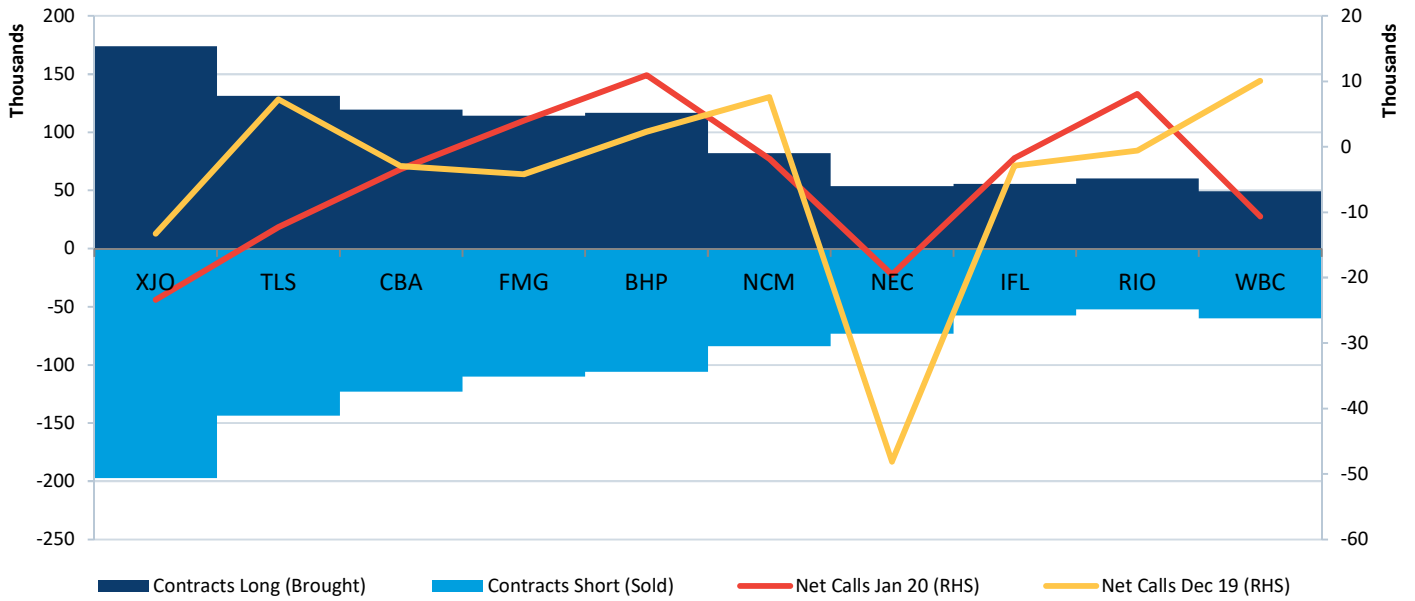
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

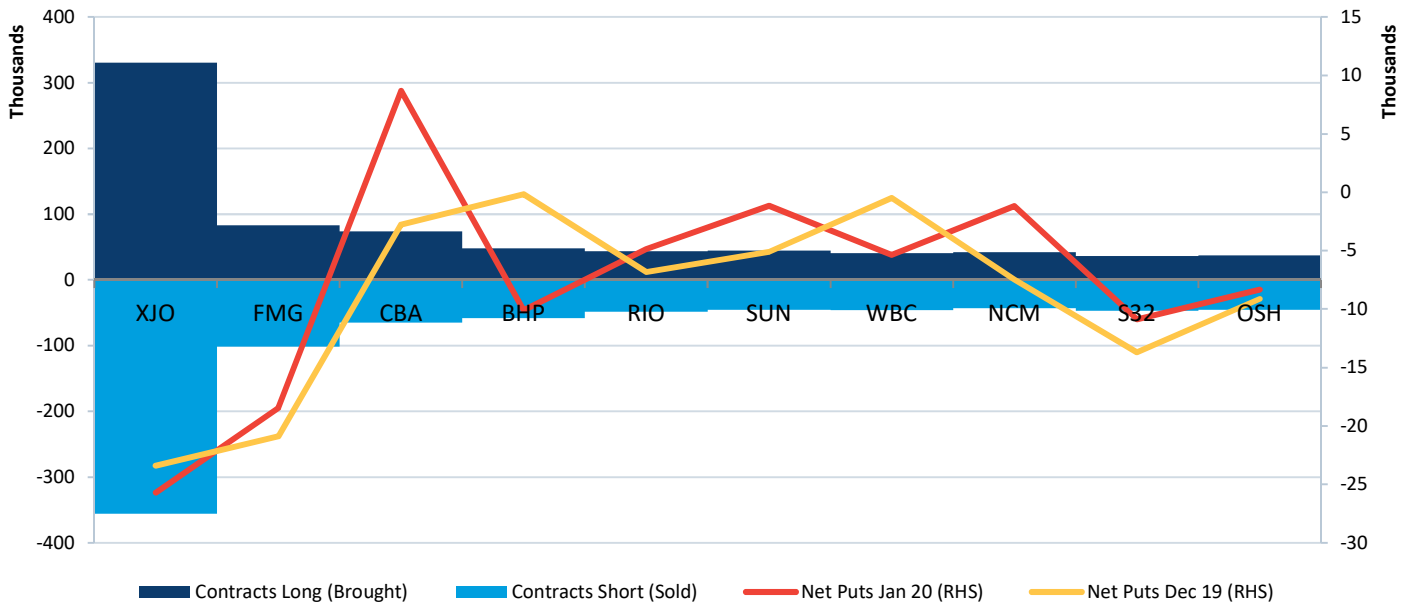
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Top 10 Call and Put Option Contracts

Call Option Contracts (excluding Market Makers)



Put Option Contracts (excluding Market Makers)



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

ASX EQUITY DERIVATIVES

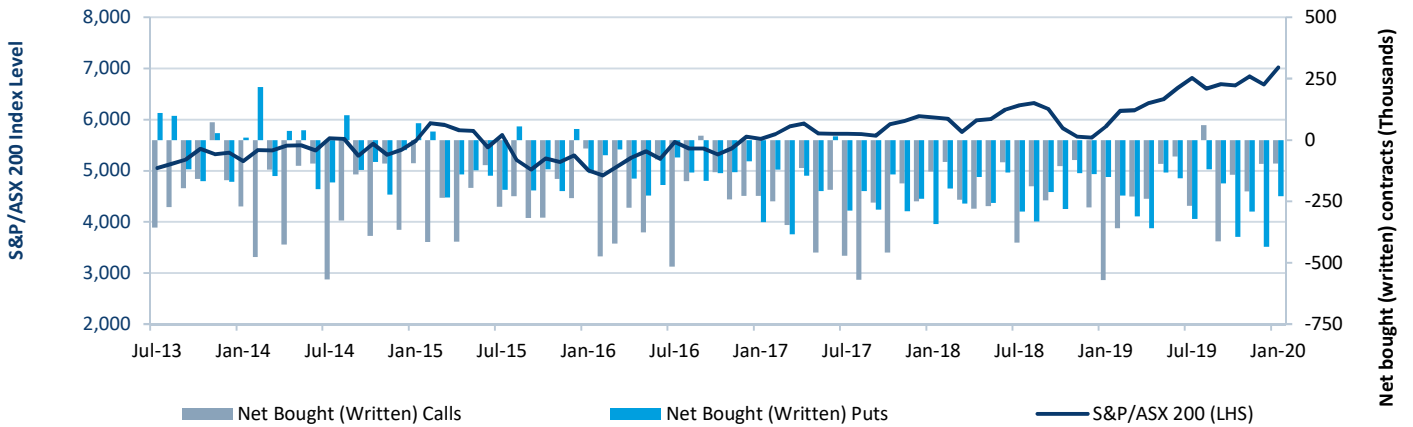
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S&P/ASX 200 Volatility Index, Net Buy/Sell and Put Call Indicators

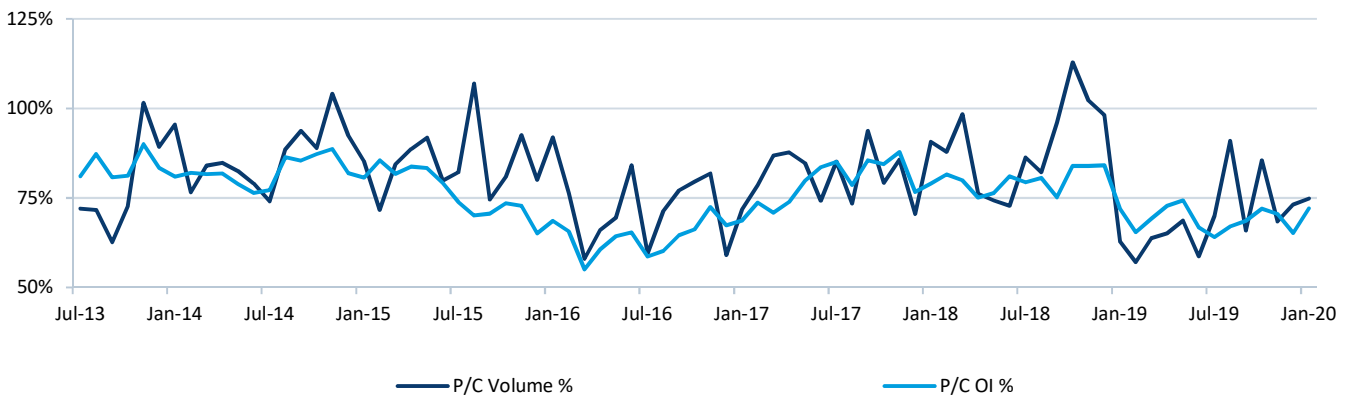
S&P/ASX 200 VIX



Options Net Buy/Sell Volume (excluding market makers)



Put-Call Indicators



ASX EQUITY DERIVATIVES

January 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-20	3,342,595	2,502,109	5,844,704	4,839,990	91,538	913,176	0
Dec-19	3,499,877	2,561,635	6,061,512	4,788,994	458,462	813,410	646
Variance	-4.5%	-2.3%	-3.6%	1.1%	-80.0%	12.3%	-100.0%
Feb-19	4,578,330	2,612,721	7,191,051	6,266,894	152,316	771,537	304
Variance	-27.0%	-4.2%	-18.7%	-22.8%	-39.9%	18.4%	-100.0%
Cal Yr to date	3,342,595	2,502,109	5,844,704	4,839,990	91,538	913,176	0
Fin Yr to date	25,363,441	19,069,246	44,432,687	37,296,102	1,563,089	5,571,542	1,954

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-20	990.2	358.7	1,348.9	590.1	153.7	605.1	0.0
Dec-19	2,076.9	420.7	2,497.6	610.5	1,133.4	709.7	44.0
Variance	-52.3%	-14.8%	-46.0%	-3.3%	-86.4%	-14.7%	-100.0%
Feb-19	994.0	351.0	1,345.1	577.3	310.7	438.8	18.4
Variance	-0.4%	2.2%	0.3%	2.2%	-50.5%	37.9%	-100.0%
Cal Yr to date	990.2	358.7	1,348.9	590.1	153.7	605.1	0.0
Fin Yr to date	8,007.1	2,953.4	10,960.4	3,941.1	2,958.2	3,931.4	129.7

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-20	2,252,741	1,624,890	3,877,631	3,180,388	306,976	390,245	21
Dec-19	2,300,563	1,499,591	3,800,154	3,149,750	313,168	337,214	21
Variance	-2.1%	8.4%	2.0%	1.0%	-2.0%	15.7%	0.0%
Feb-19	2,706,516	1,770,593	4,477,109	3,763,813	314,819	398,434	42
Variance	-16.8%	-8.2%	-13.4%	-15.5%	-2.5%	-2.1%	-50.0%
Cal Yr to date	2,252,741	1,624,890	3,877,631	3,180,388	306,976	390,245	21
Fin Yr to date	17,198,075	11,770,315	28,968,393	23,802,869	2,285,643	2,878,708	1,167

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MORE INFORMATION

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