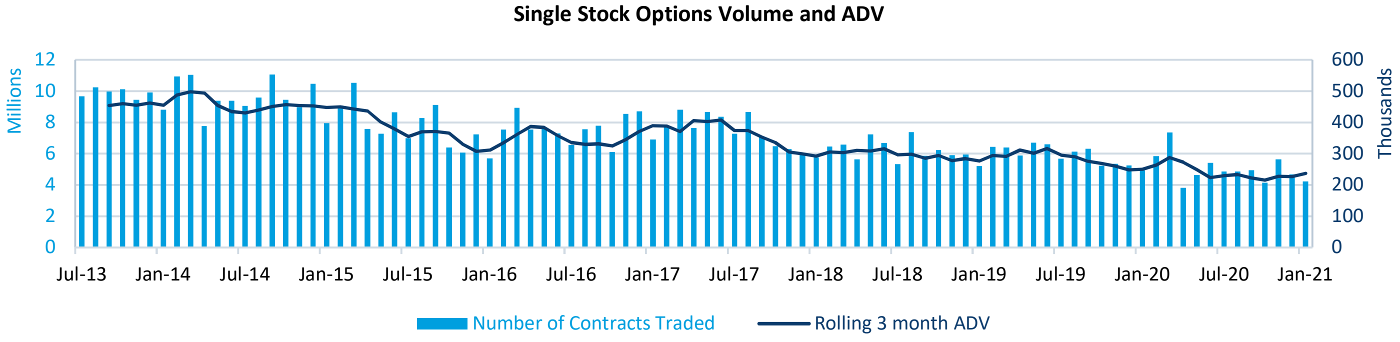
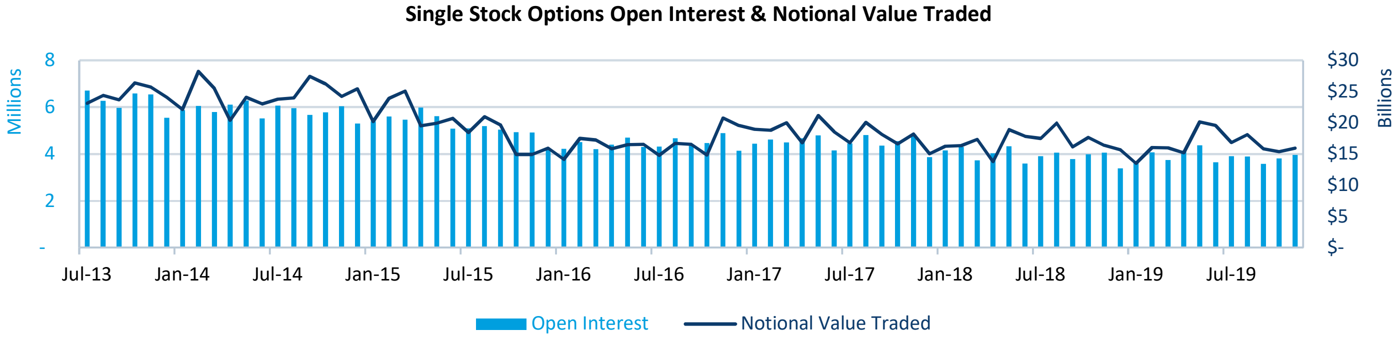
ASX EQUITY DERIVATIVES

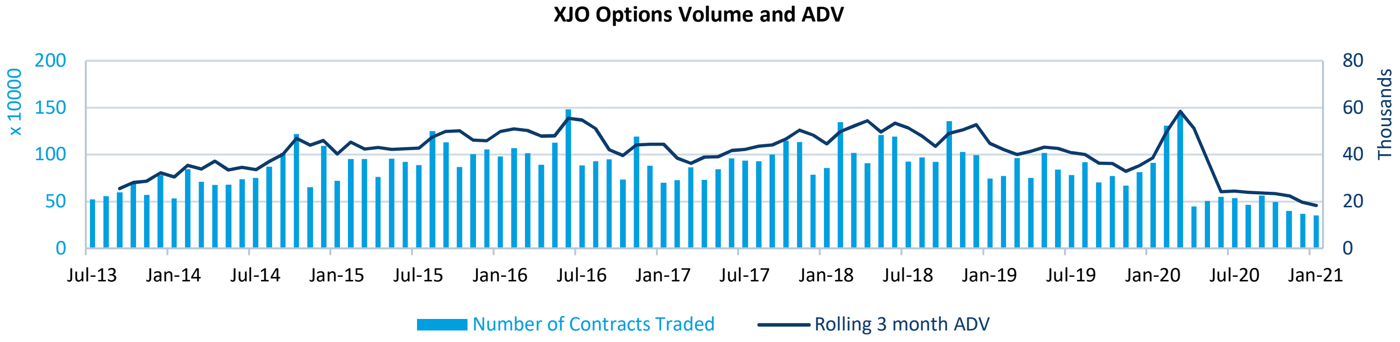
Options and Futures Statistics

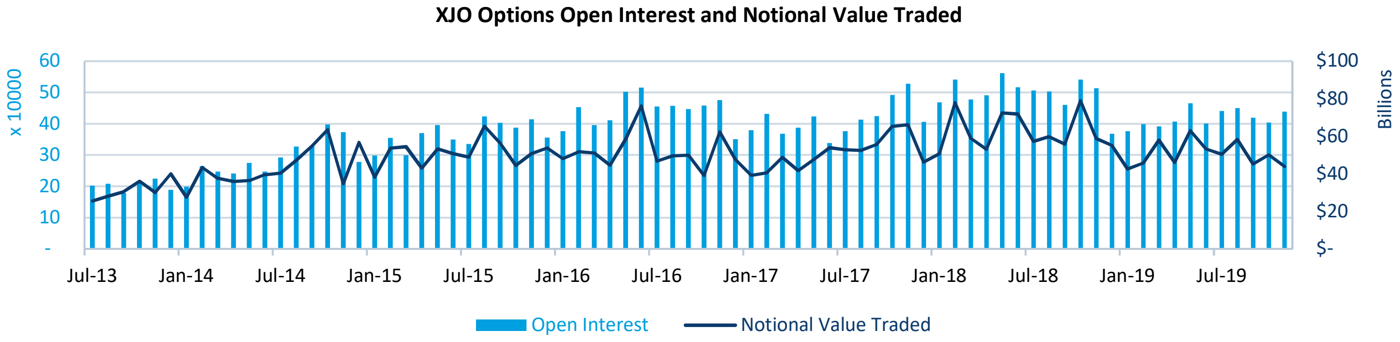
January 21

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

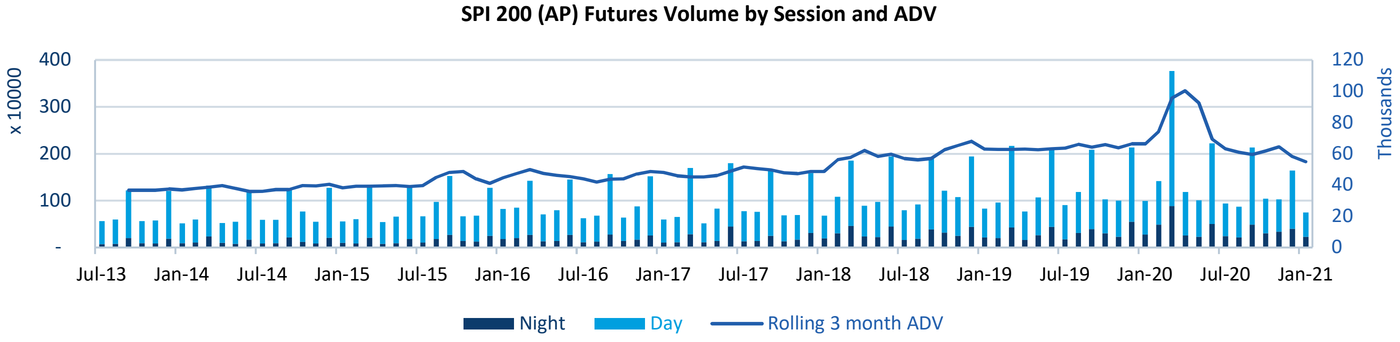
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

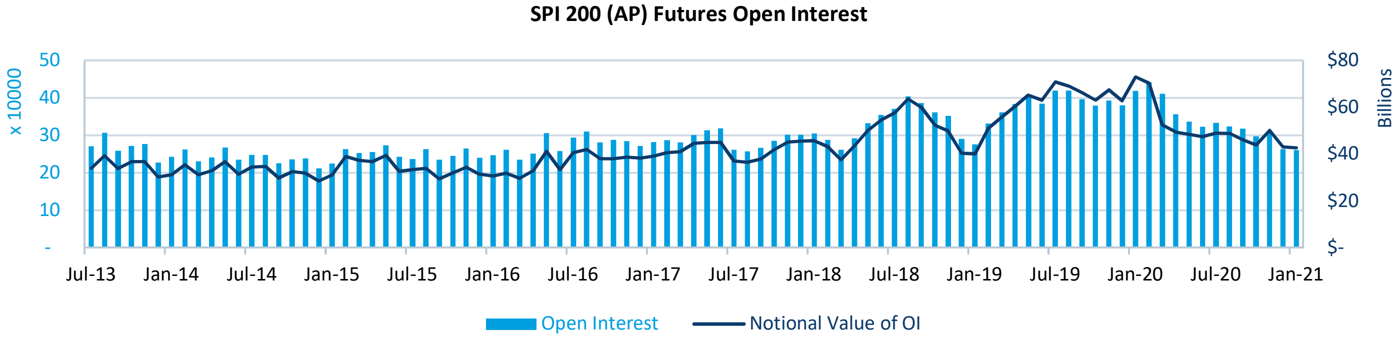
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

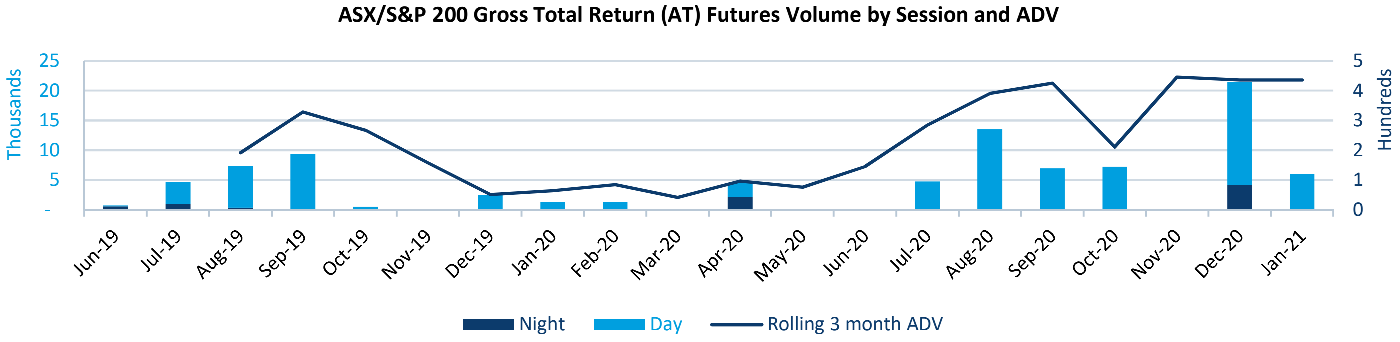
ASX EQUITY DERIVATIVES

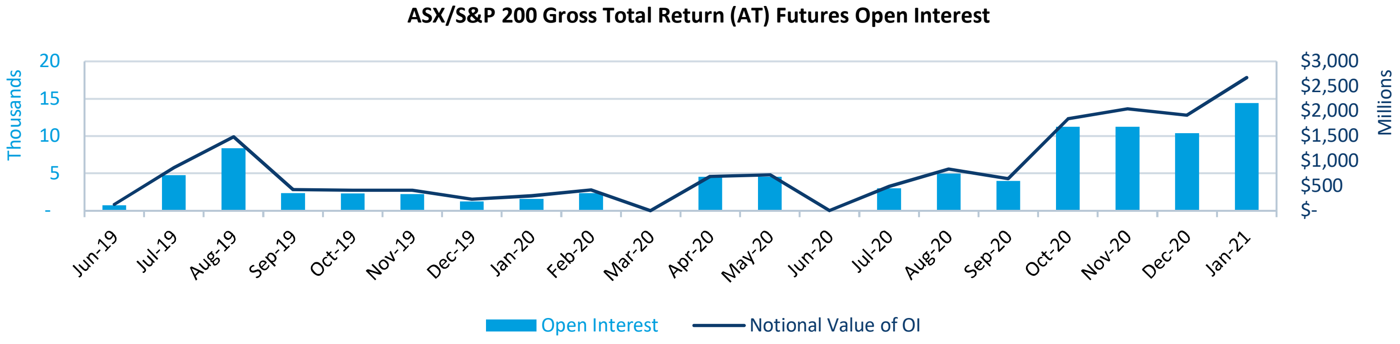
January 21

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

January 21

Options - Top Classes by Volume

RANK	JAN 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	351,405	9.0%	189,015	185.9%	N/A	N/A	175.0%	-5,795	-6,785
2	TLS	292,912	7.5%	231,813	126.4%	241,491,577	12.1%	43.1%	2,778	-6,745
3	BHP	285,711	7.3%	138,128	206.8%	79,652,021	35.9%	41.8%	1,823	-3,535
4	FMG	248,612	6.4%	98,025	253.6%	82,498,547	30.1%	49.2%	3,005	-6,114
5	WBC	243,190	6.2%	204,448	118.9%	103,925,369	23.4%	51.9%	-820	2,084
6	CBA	209,867	5.4%	74,481	281.8%	31,751,474	66.1%	53.6%	-1,292	-1,390
7	NCM	202,974	5.2%	67,900	298.9%	40,716,026	49.9%	110.4%	-6,887	-1,596
8	AWC	194,964	5.0%	140,391	138.9%	142,490,815	13.7%	27.0%	-34,369	-11,919
9	ANZ	188,543	4.8%	144,642	130.4%	68,117,382	27.7%	47.4%	-8,065	2,140
10	RIO	182,832	4.7%	48,660	375.7%	17,129,482	106.7%	101.5%	-783	-1,793
11	STO	169,091	4.3%	108,575	155.7%	80,429,857	21.0%	27.0%	-18,908	-4,211
12	WPL	137,810	3.5%	84,344	163.4%	43,846,939	31.4%	31.1%	-8,773	-2,370
13	NAB	128,095	3.3%	141,043	90.8%	70,501,672	18.2%	49.1%	5,253	1,078
14	ORG	126,163	3.2%	71,005	177.7%	79,121,425	15.9%	5.1%	-10,905	-4,884
15	OSH	119,771	3.1%	60,789	197.0%	122,520,868	9.8%	7.0%	4,925	-528
16	QAN	115,332	3.0%	102,744	112.3%	84,992,705	13.6%	11.8%	-512	1,313
17	S32	108,443	2.8%	64,997	166.8%	233,486,121	4.6%	91.1%	-8,336	-3,709
18	WES	63,045	1.6%	35,060	179.8%	20,517,950	30.7%	44.3%	-321	2,091
19	CSL	62,441	1.6%	27,253	229.1%	11,478,378	54.4%	154.9%	3,496	-739
20	AMP	54,122	1.4%	101,091	53.5%	102,997,339	5.3%	38.6%	-139	-2,924
21	MQG	52,681	1.4%	22,678	232.3%	8,746,617	60.2%	112.6%	-72	99
22	IPL	50,164	1.3%	38,795	129.3%	89,741,738	5.6%	10.5%	-19,985	-2,744
23	AZJ	49,758	1.3%	47,036	105.8%	77,749,418	6.4%	58.4%	5,048	-3,002
24	TWE	48,466	1.2%	27,024	179.3%	29,574,284	16.4%	5.5%	9,379	-415
25	WOW	37,545	1.0%	29,979	125.2%	21,653,900	17.3%	62.3%	-131	-592
26	AMC	37,028	1.0%	33,783	109.6%	25,538,722	14.5%	78.3%	5,888	-6,011
27	QBE	36,751	0.9%	68,763	53.4%	66,520,728	5.5%	105.1%	-3,787	-4,485
28	TCL	35,590	0.9%	42,940	82.9%	62,938,800	5.7%	30.3%	-3,299	-3,366
29	TAH	31,569	0.8%	29,323	107.7%	56,102,190	5.6%	29.0%	-3,889	-52
30	RRL	31,485	0.8%	19,924	158.0%	39,450,495	8.0%	212.0%	-228	-1,467
	Market*	3,896,360	100.0%	2,494,649	156.2%	2,135,682,839	18.2%	75.8%	-95,701	-72,571

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

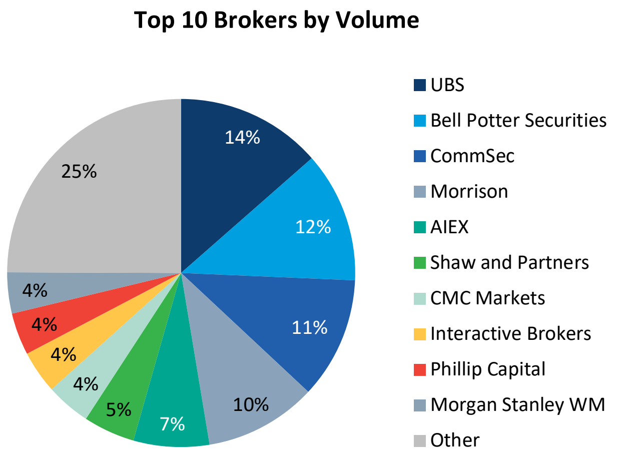
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

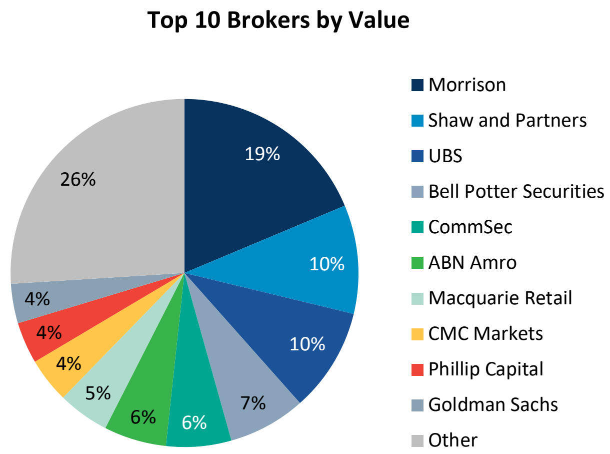
* Only TOP 30 ETO classes included

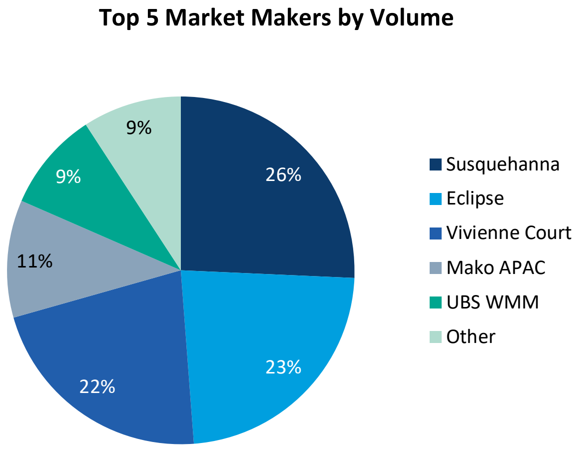
ASX EQUITY DERIVATIVES

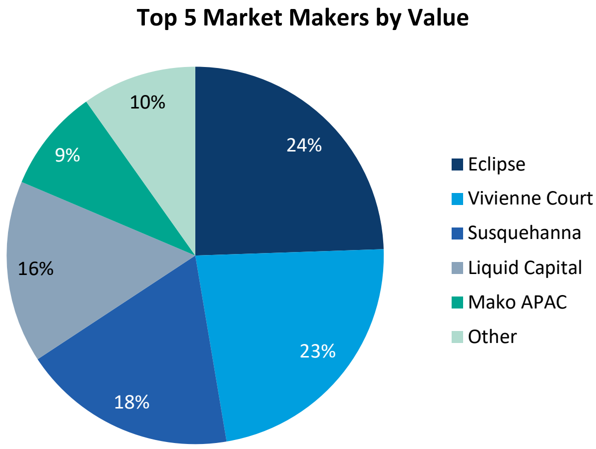
January 21

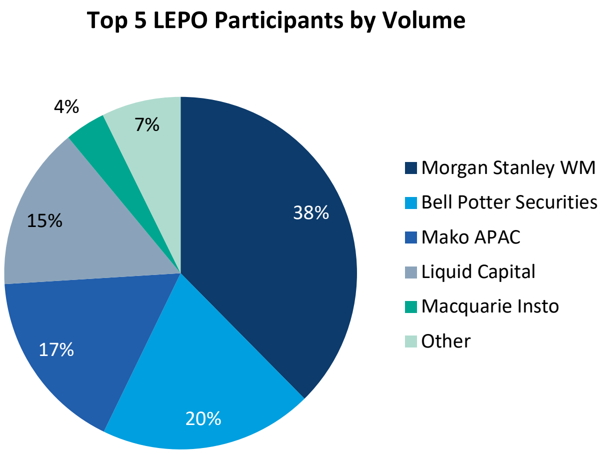
Options Market Share by Volume and Value Traded

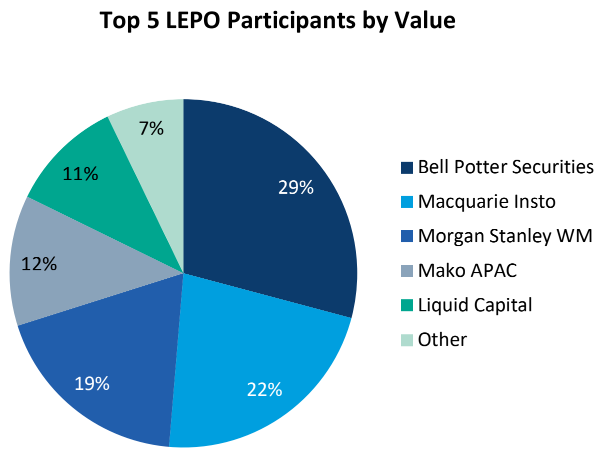












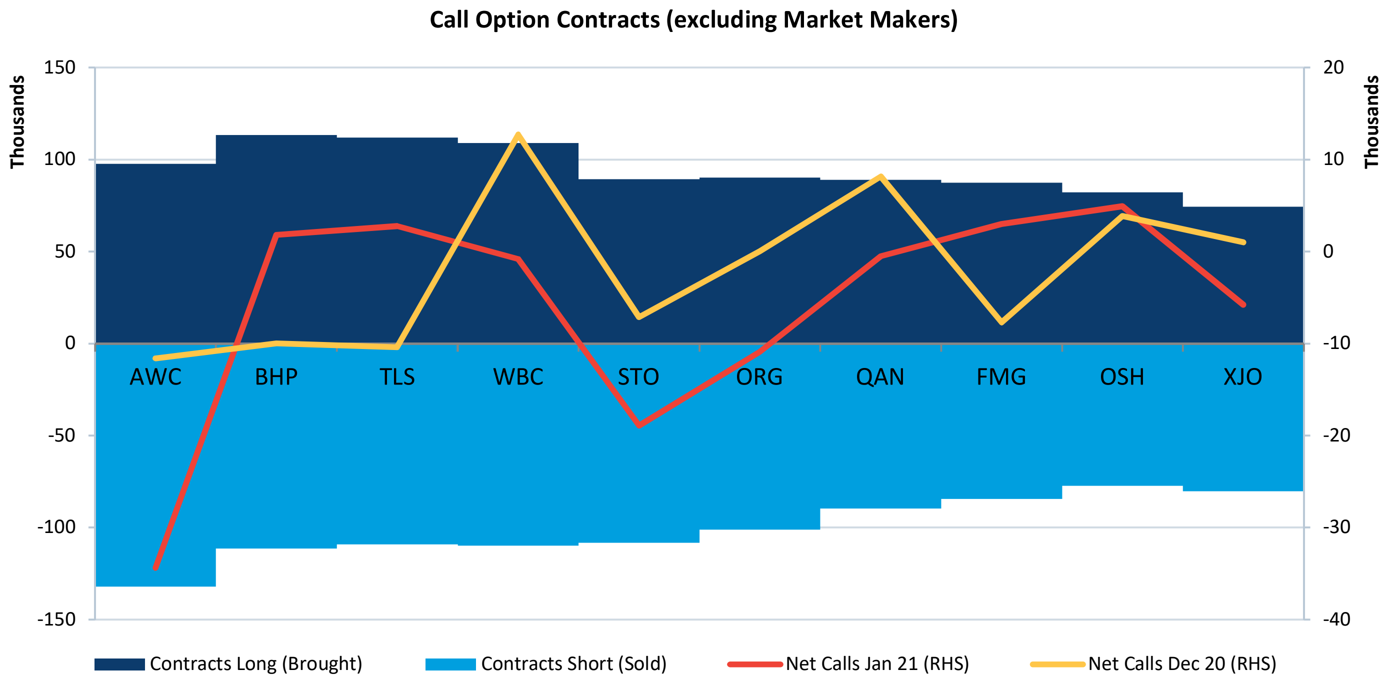
NOTE: The above charts include contracts traded in both Single Stock and Index options

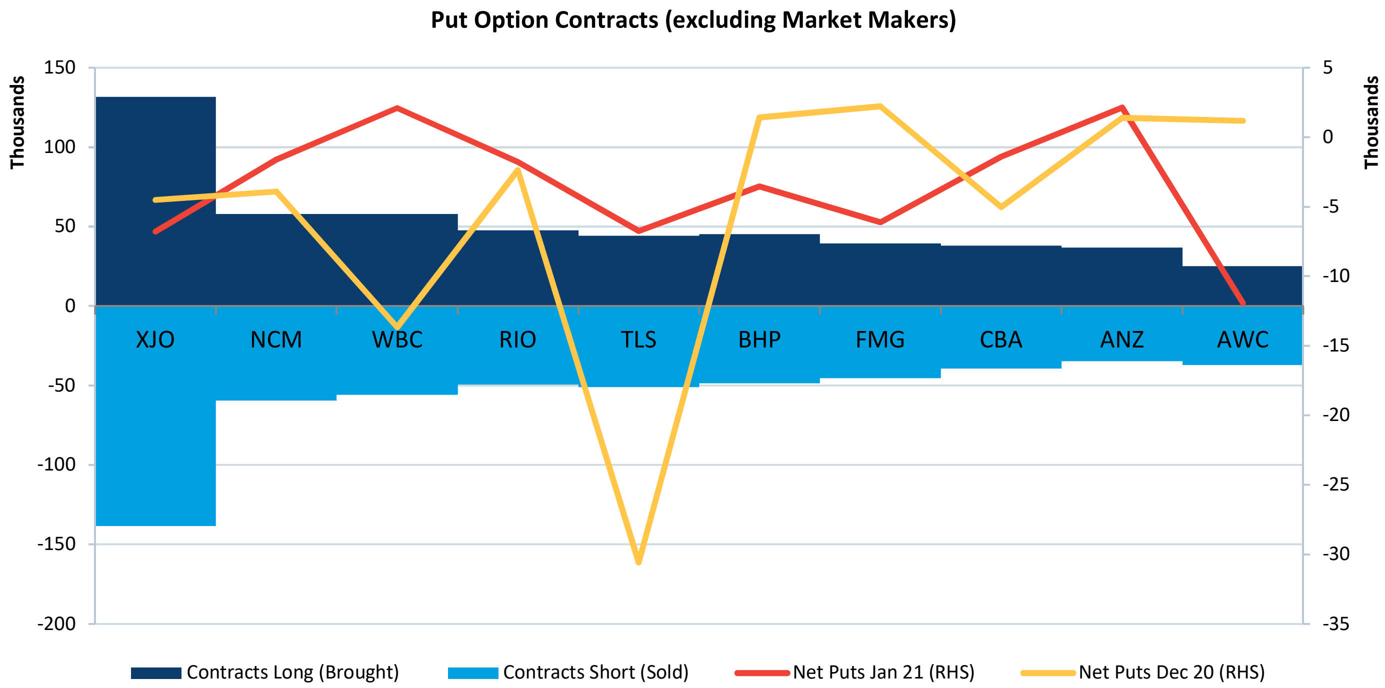
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

January 21

Top 10 Call and Put Option Contracts



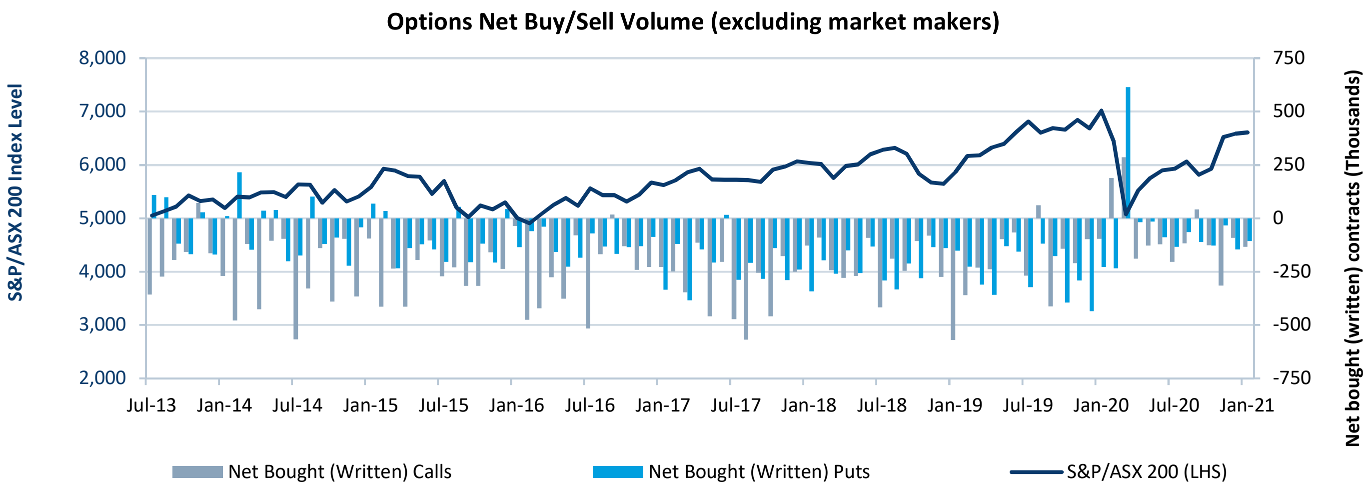


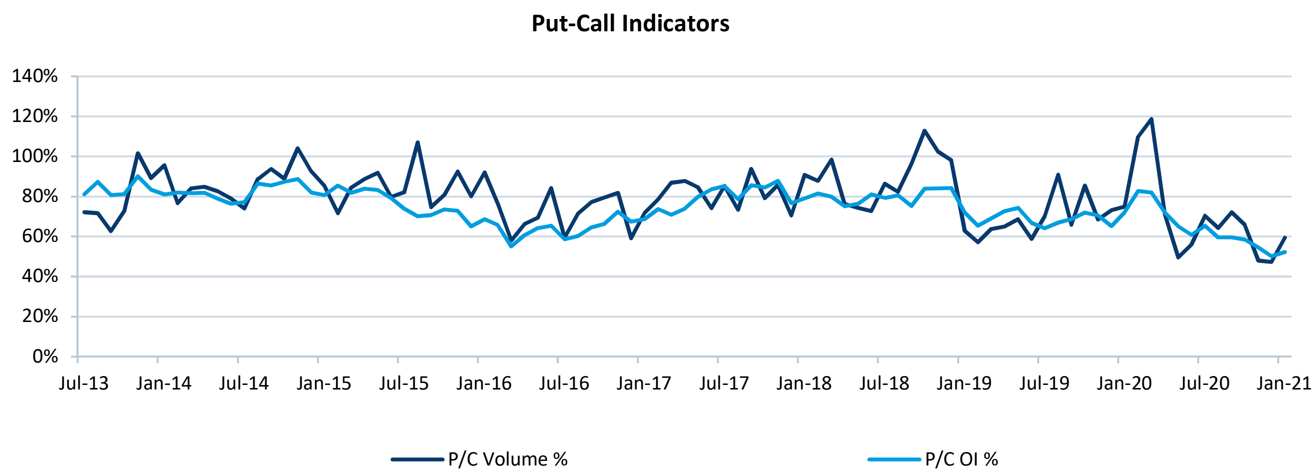
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

January 21

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





ASX EQUITY DERIVATIVES

January 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-21	2,863,137	1,700,555	4,563,692	4,174,018	38,269	351,376	29
Dec-20	3,431,930	1,623,862	5,055,792	4,074,826	614,351	366,614	1
Variance	-16.6%	4.7%	-9.7%	2.4%	-93.8%	-4.2%	2800.0%
Jan-20	3,342,595	2,502,109	5,844,704	4,839,990	91,538	913,176	0
Variance	-14.3%	-32.0%	-21.9%	-13.8%	-58.2%	-61.5%	N/A
Cal Yr to date	2,863,137	1,700,555	4,563,692	4,174,018	38,269	351,376	29
Fin Yr to date	22,776,292	13,735,078	36,511,370	32,108,720	1,225,524	3,177,053	73

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-21	576.8	353.5	930.3	531.0	111.0	286.4	1.9
Dec-20	1,856.5	367.9	2,224.5	579.1	1,188.2	457.1	0.1
Variance	-68.9%	-3.9%	-58.2%	-8.3%	-90.7%	-37.3%	2837.3%
Jan-20	990.2	358.7	1,348.9	590.1	153.7	605.1	0.0
Variance	-41.8%	-1.4%	-31.0%	-10.0%	-27.8%	-52.7%	N/A
Cal Yr to date	576.8	353.5	930.3	531.0	111.0	286.4	1.9
Fin Yr to date	5,621.0	3,093.1	8,714.1	3,463.0	2,123.1	3,123.4	4.6

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-21	2,129,405	1,113,122	3,242,528	2,880,564	172,949	189,015	0
Dec-20	2,076,031	1,041,396	3,117,428	2,753,875	177,461	186,091	0
Variance	2.6%	6.9%	4.0%	4.6%	-2.5%	1.6%	N/A
Jan-20	2,252,741	1,624,890	3,877,631	3,180,388	306,976	390,245	21
Variance	-5.5%	-31.5%	-16.4%	-9.4%	-43.7%	-51.6%	-100.0%
Cal Yr to date	2,129,405	1,113,122	3,242,528	2,880,564	172,949	189,015	0
Fin Yr to date	15,919,933	9,107,339	25,027,275	21,630,841	1,415,599	1,980,821	9

MORE INFORMATION

Gregory Pill - Head of Equity Derivative Products
Phone: +61 2 9227 0696
Email: Greg.Pill@asx.com.au

Paul Kelly - Business Development Manager
Phone: +61 2 9227 0360
Email: Paul.Kelly@asx.com.au

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