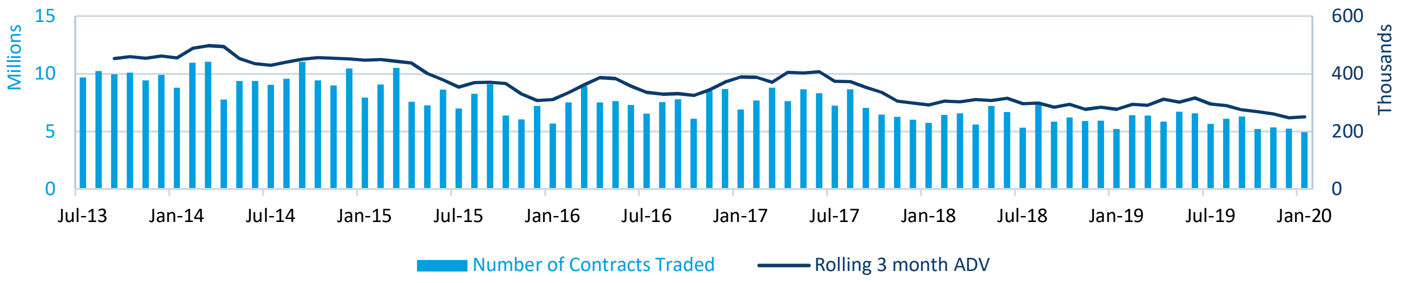
# ASX EQUITY DERIVATIVES

## Options and Futures Statistics

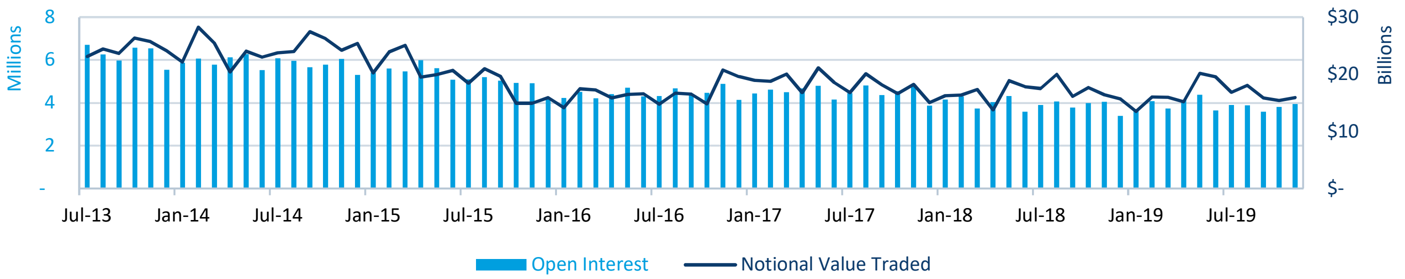
## January 20

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

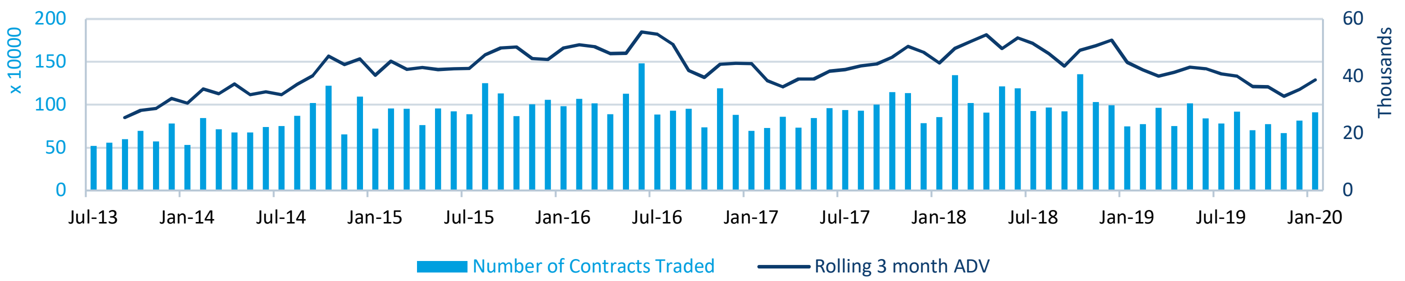
**Single Stock Options Volume and ADV**



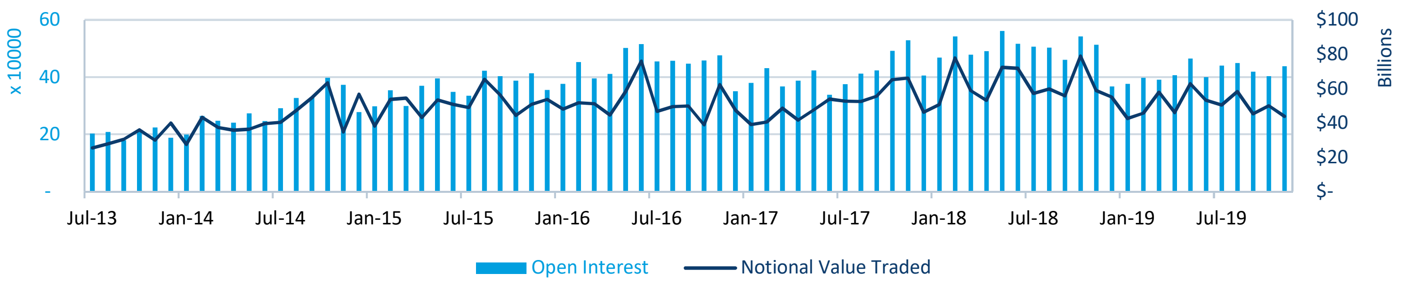

**Single Stock Options Open Interest & Notional Value Traded**




**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

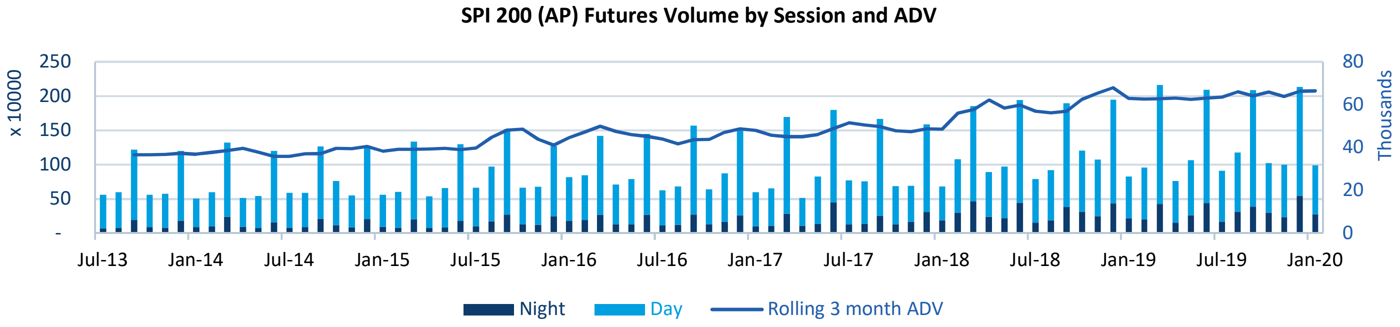
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

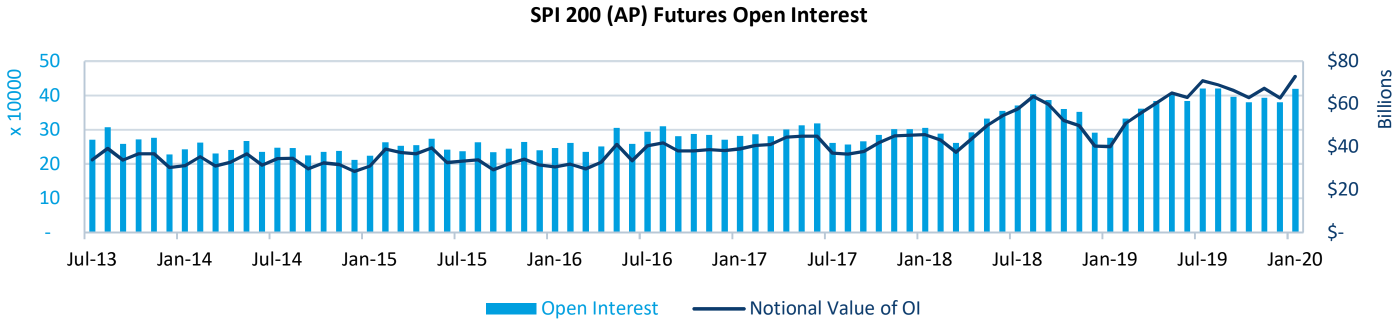
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

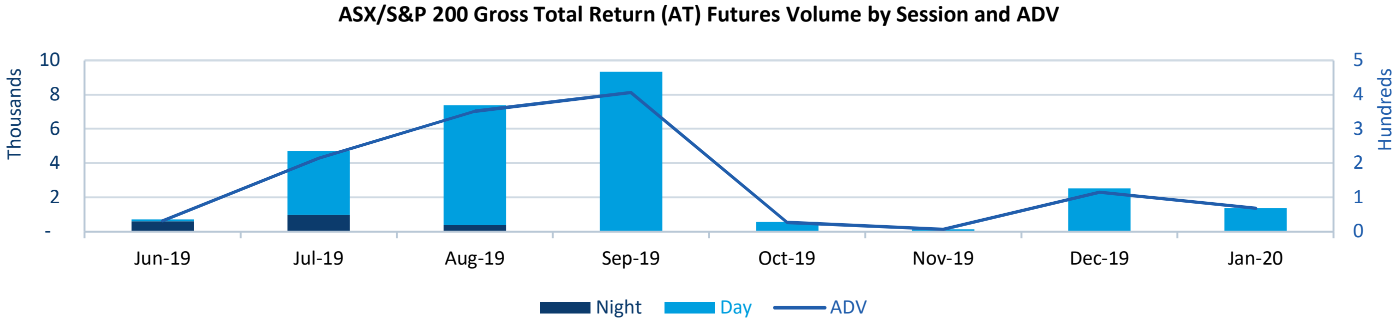
# ASX EQUITY DERIVATIVES

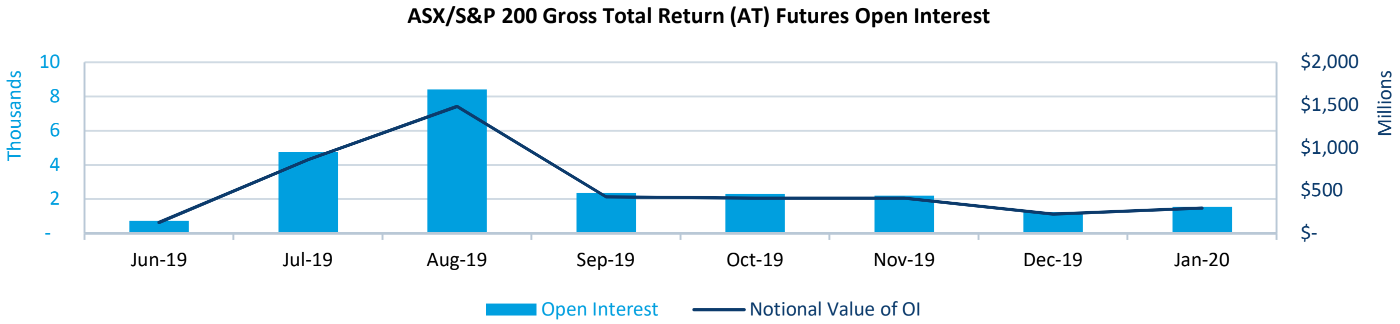
## January 20

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 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

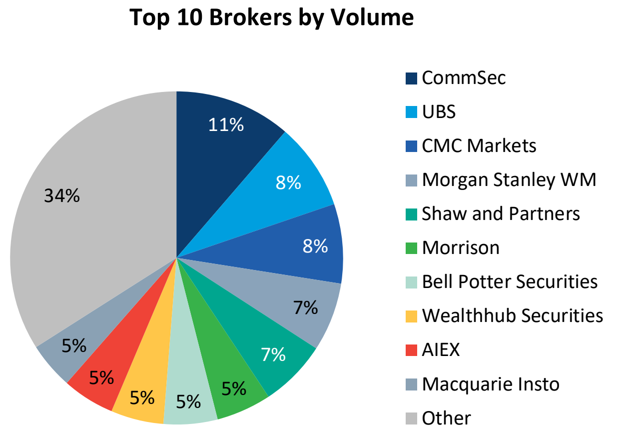
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

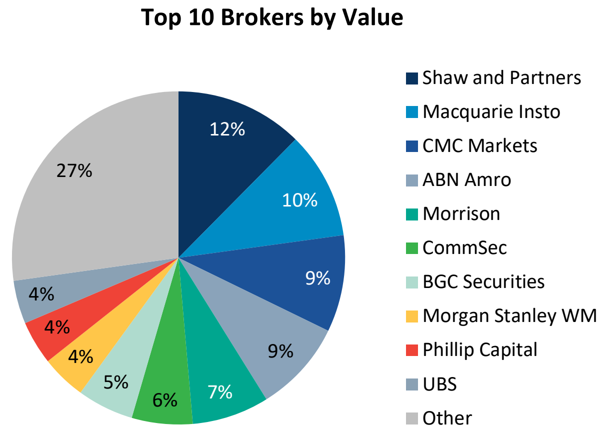
* Only TOP 30 ETO classes included

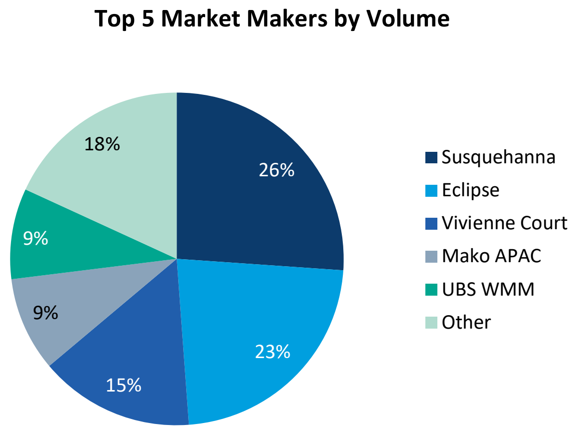
# ASX EQUITY DERIVATIVES

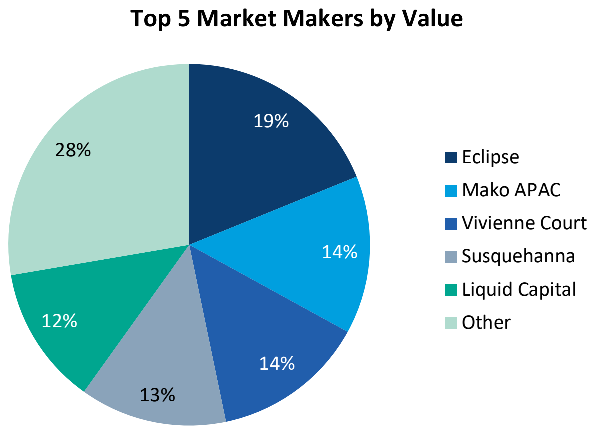
## January 20

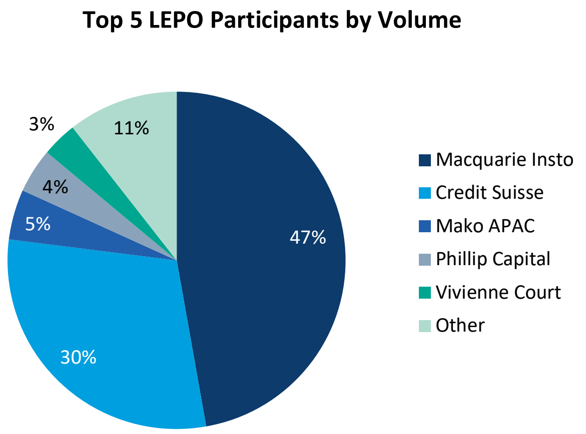
### Options Market Share by Volume and Value Traded

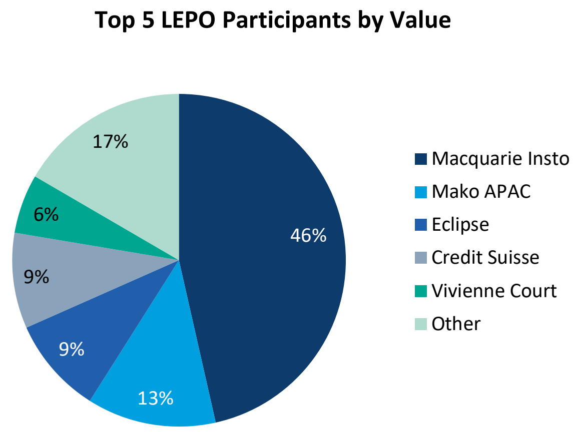


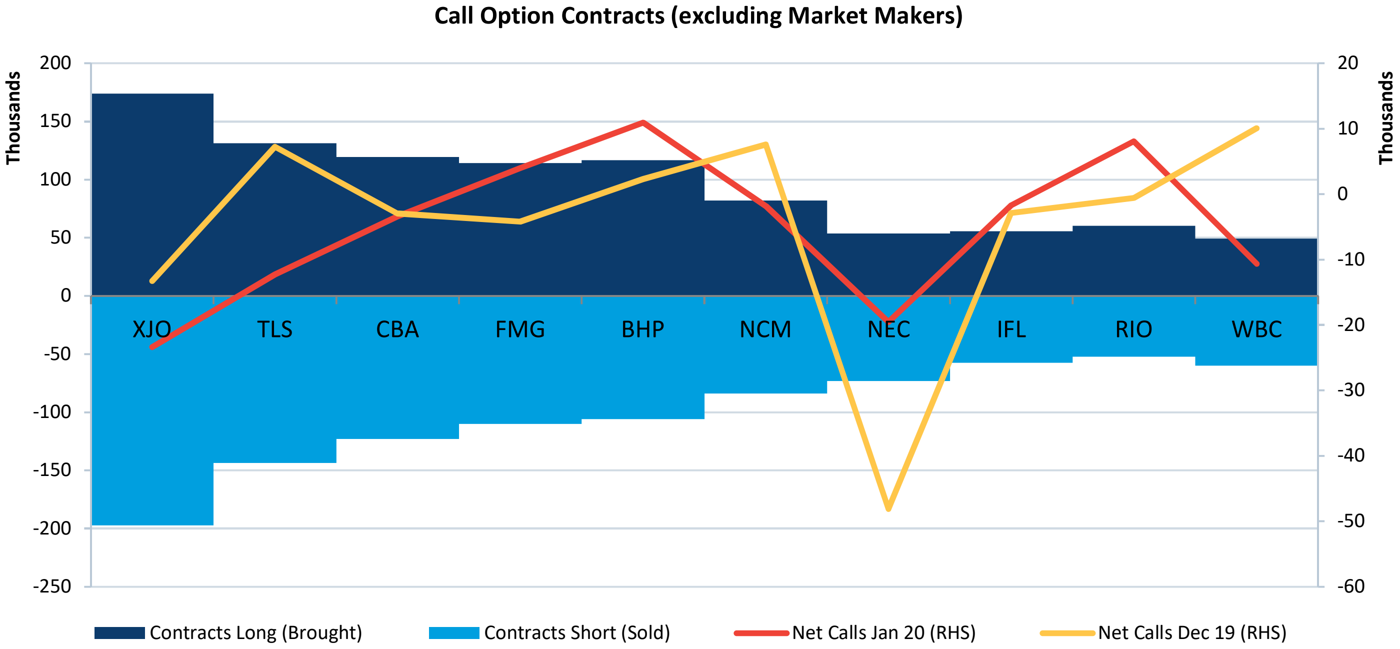

NOTE: The above charts include contracts traded in both Single Stock and Index options

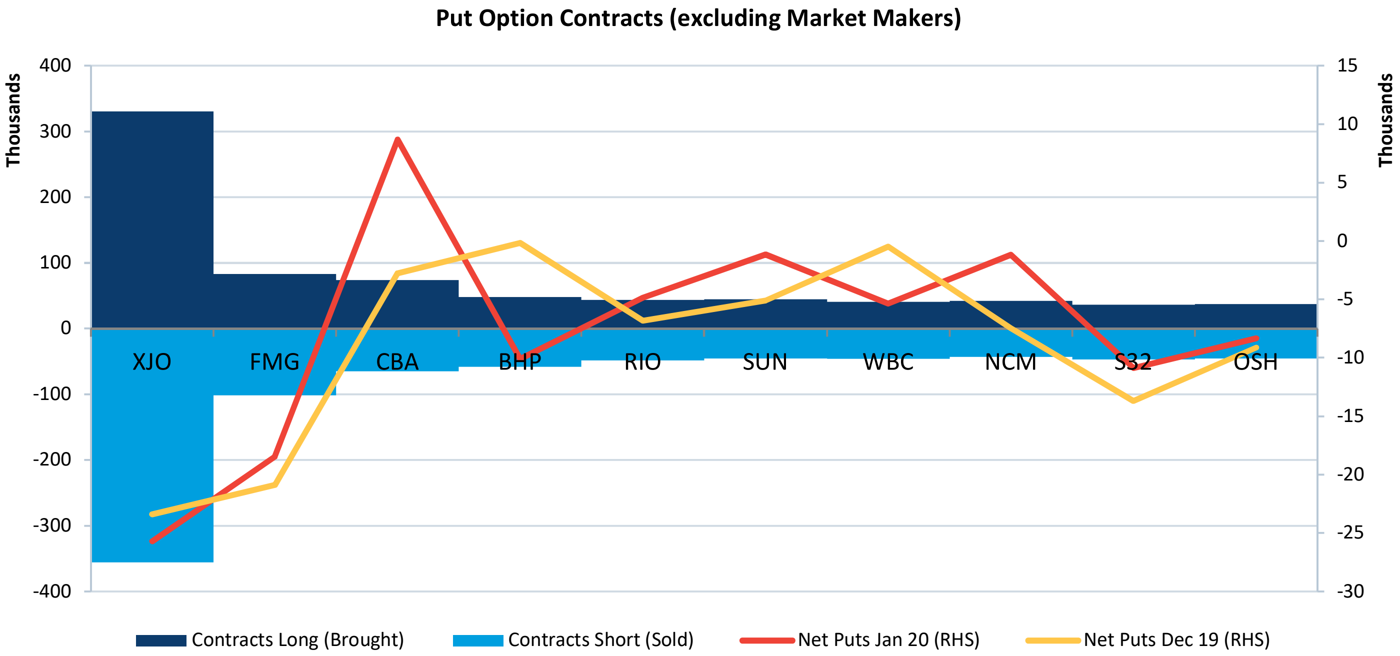
LEPOs are excluded from the top four charts

# ASX EQUITY DERIVATIVES

## January 20

### Top 10 Call and Put Option Contracts



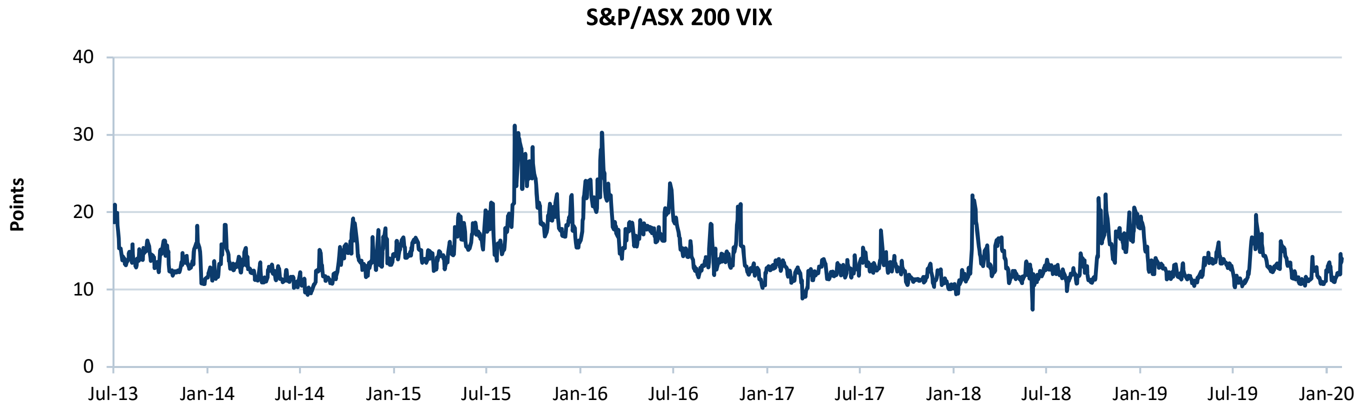



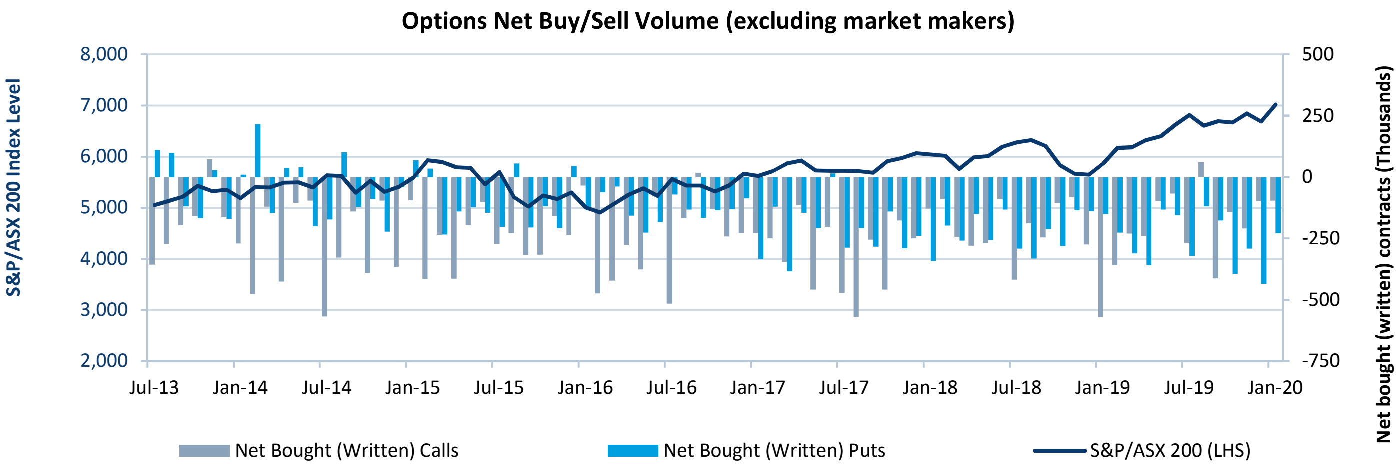

NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

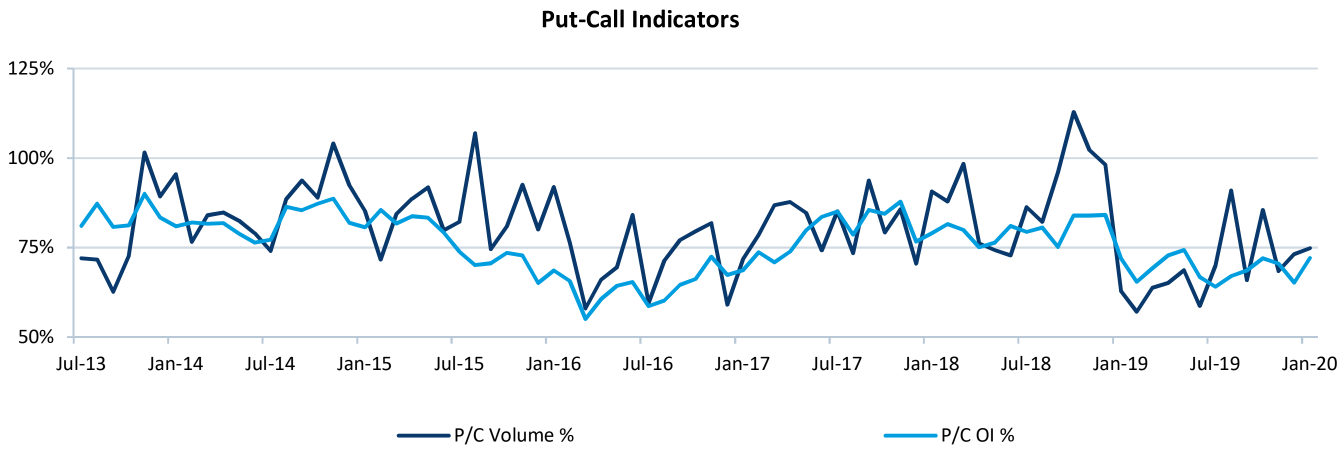
# ASX EQUITY DERIVATIVES

## January 20

S&P/ASX 200 Volatility Index, Net Buy/Sell and 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 |



### MORE INFORMATION


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

Paul Kelly - Associate, Equity Derivatives
Phone: +61 2 9227 0360
Email: Paul.Kelly@asx.com.au


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