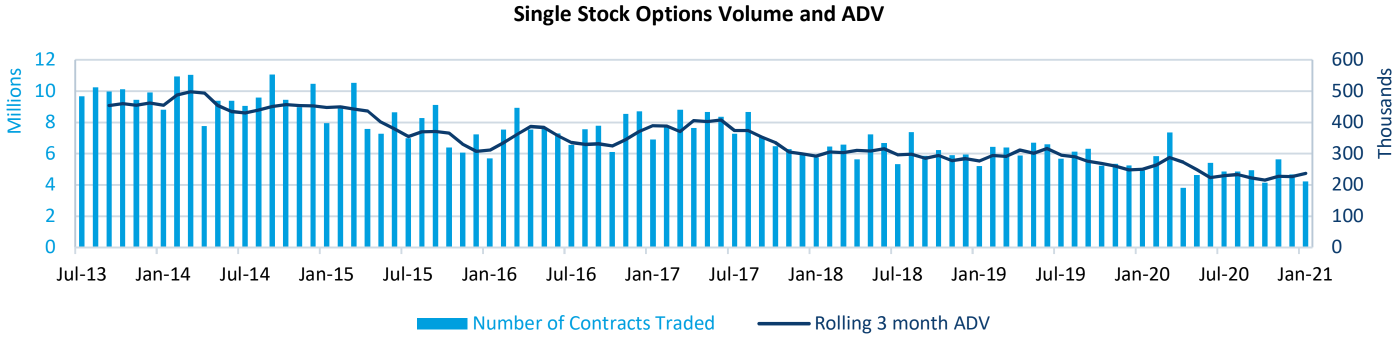
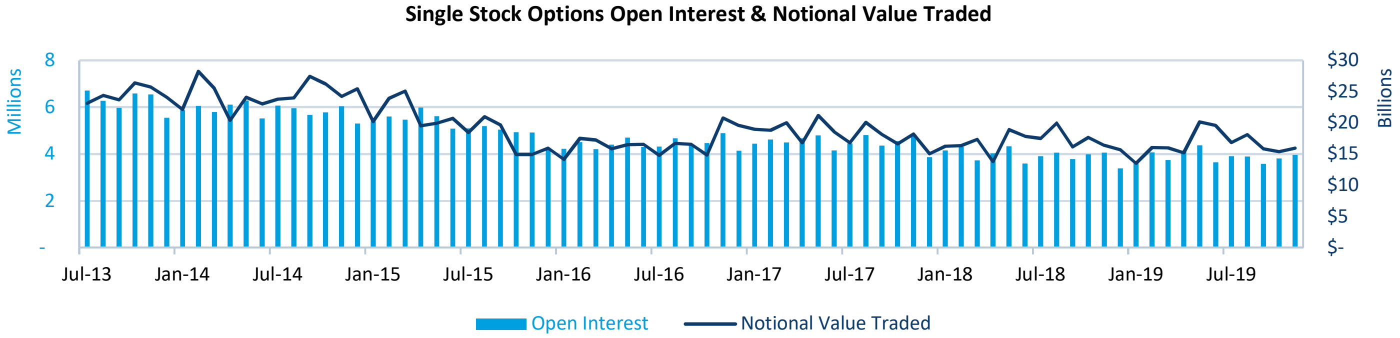
# ASX EQUITY DERIVATIVES

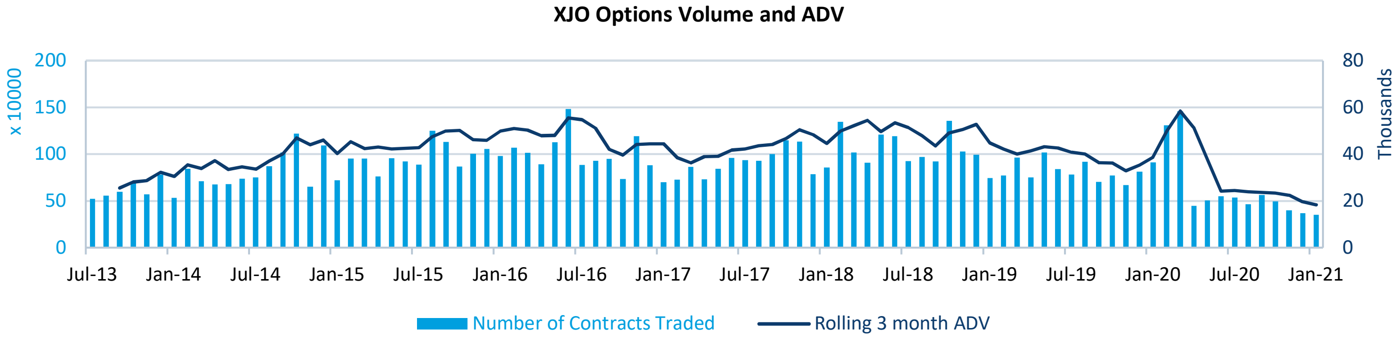
## Options and Futures Statistics

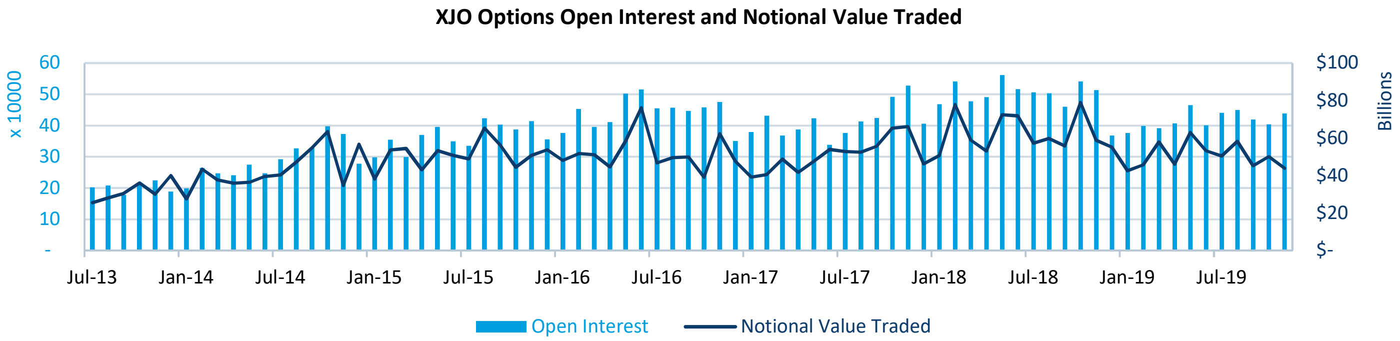
## January 21

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

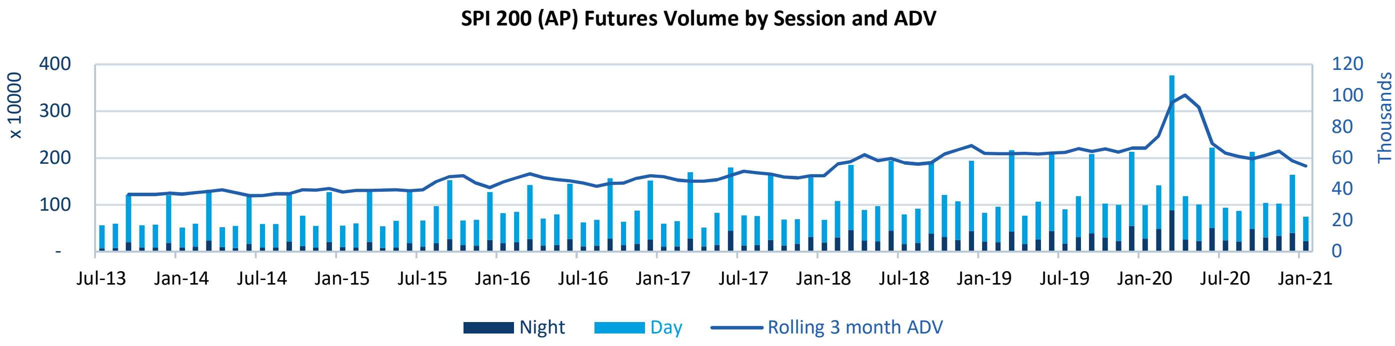
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

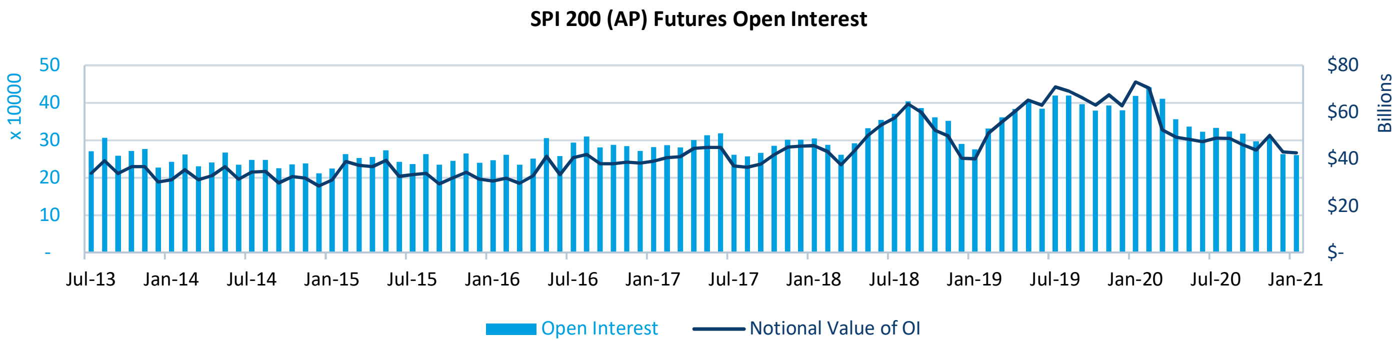
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

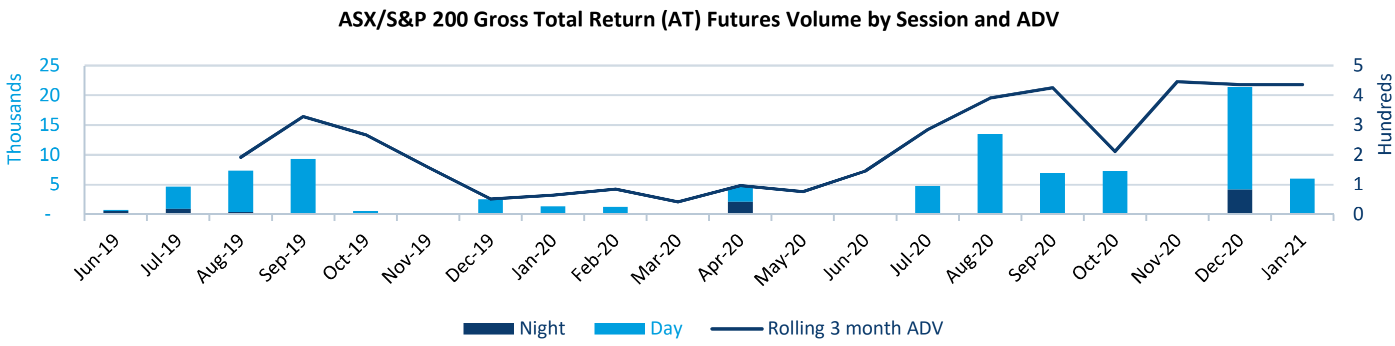
# ASX EQUITY DERIVATIVES

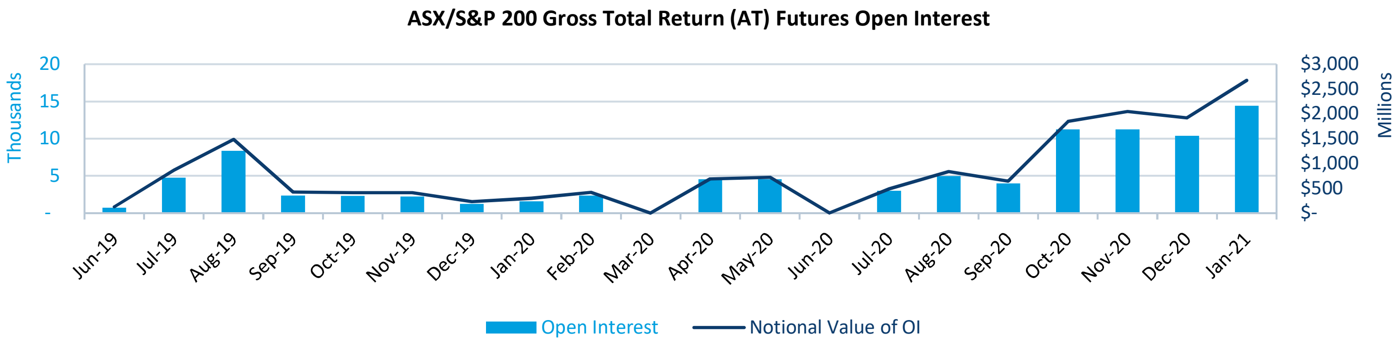
## January 21

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

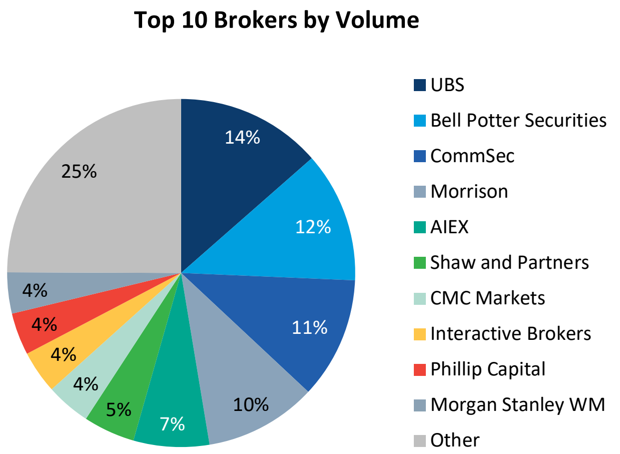
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

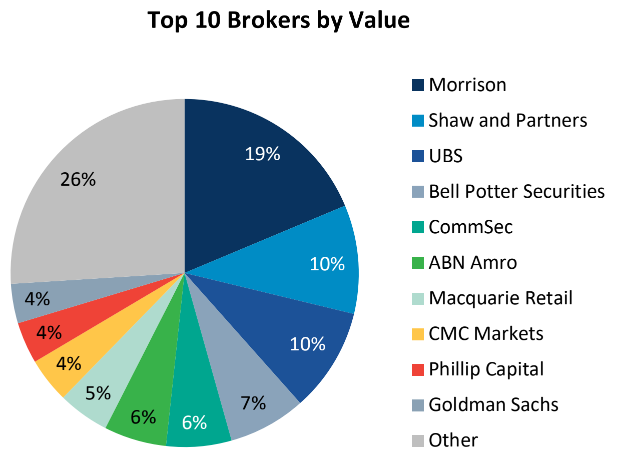
* Only TOP 30 ETO classes included

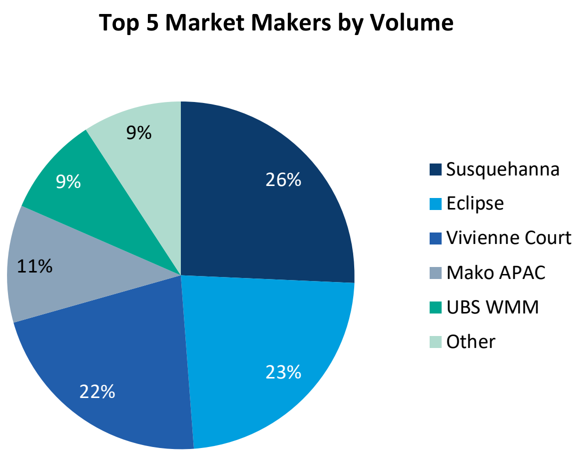
# ASX EQUITY DERIVATIVES

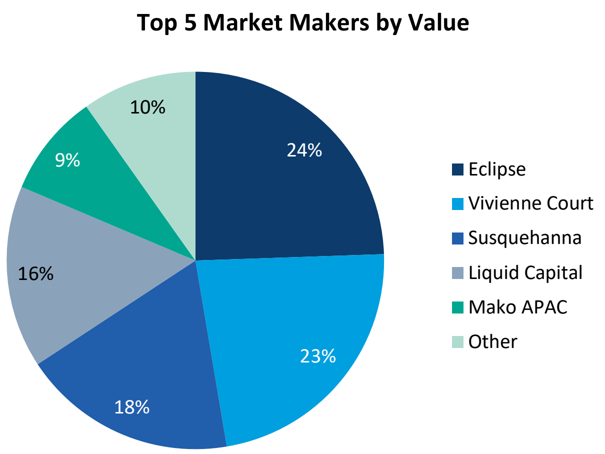
## January 21

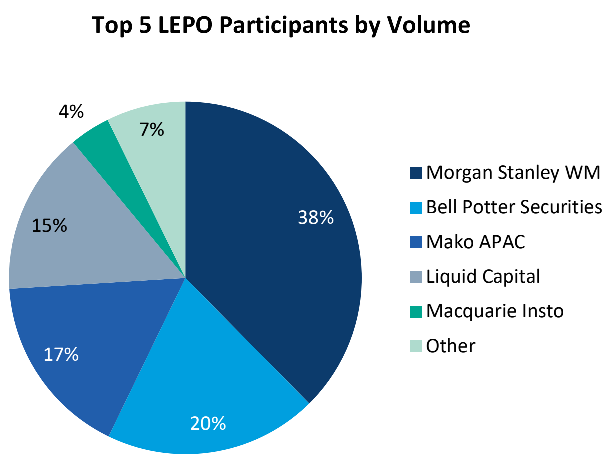
### Options Market Share by Volume and Value Traded

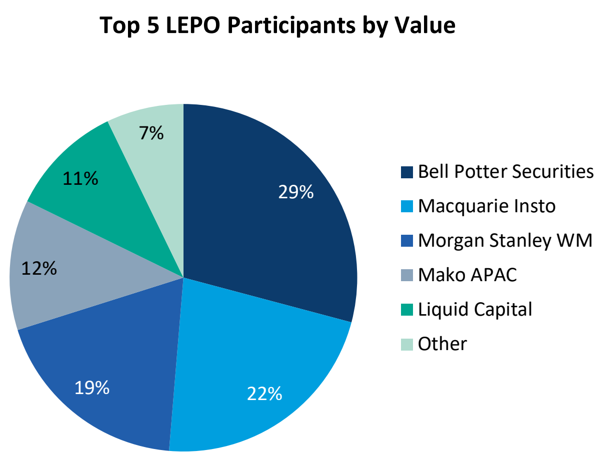


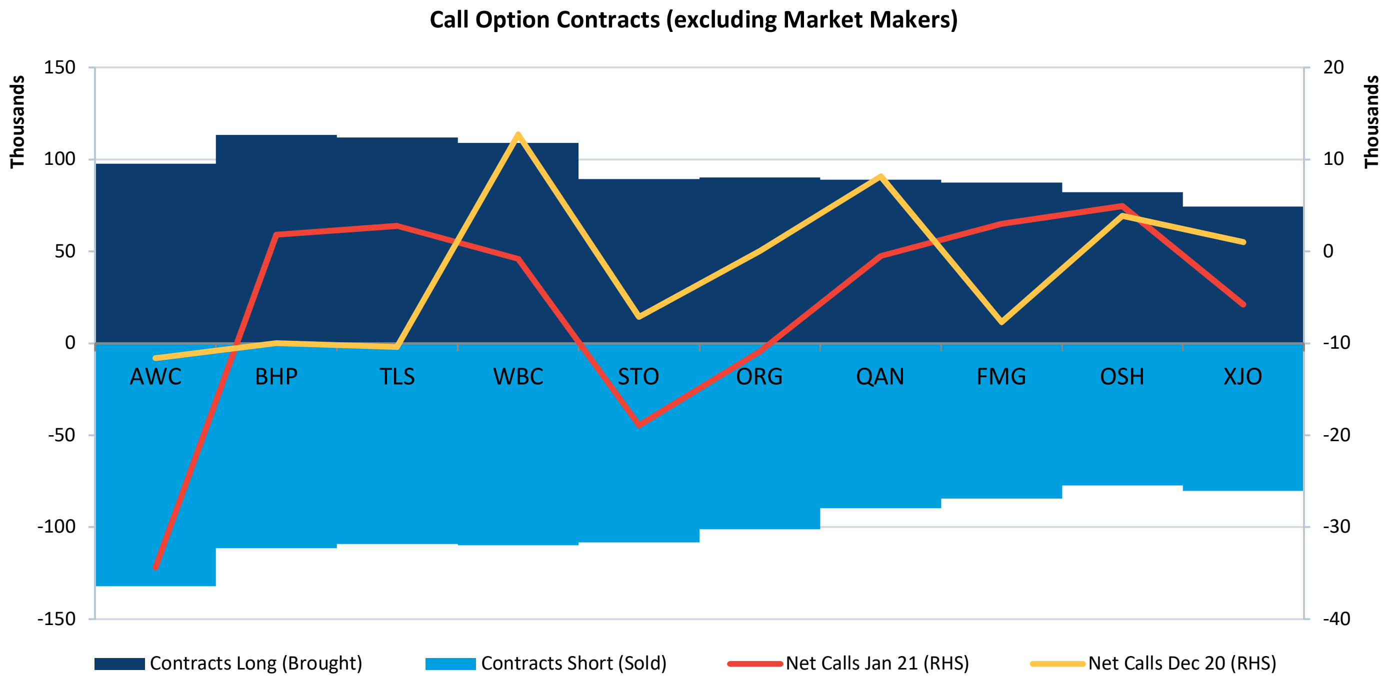

NOTE: The above charts include contracts traded in both Single Stock and Index options

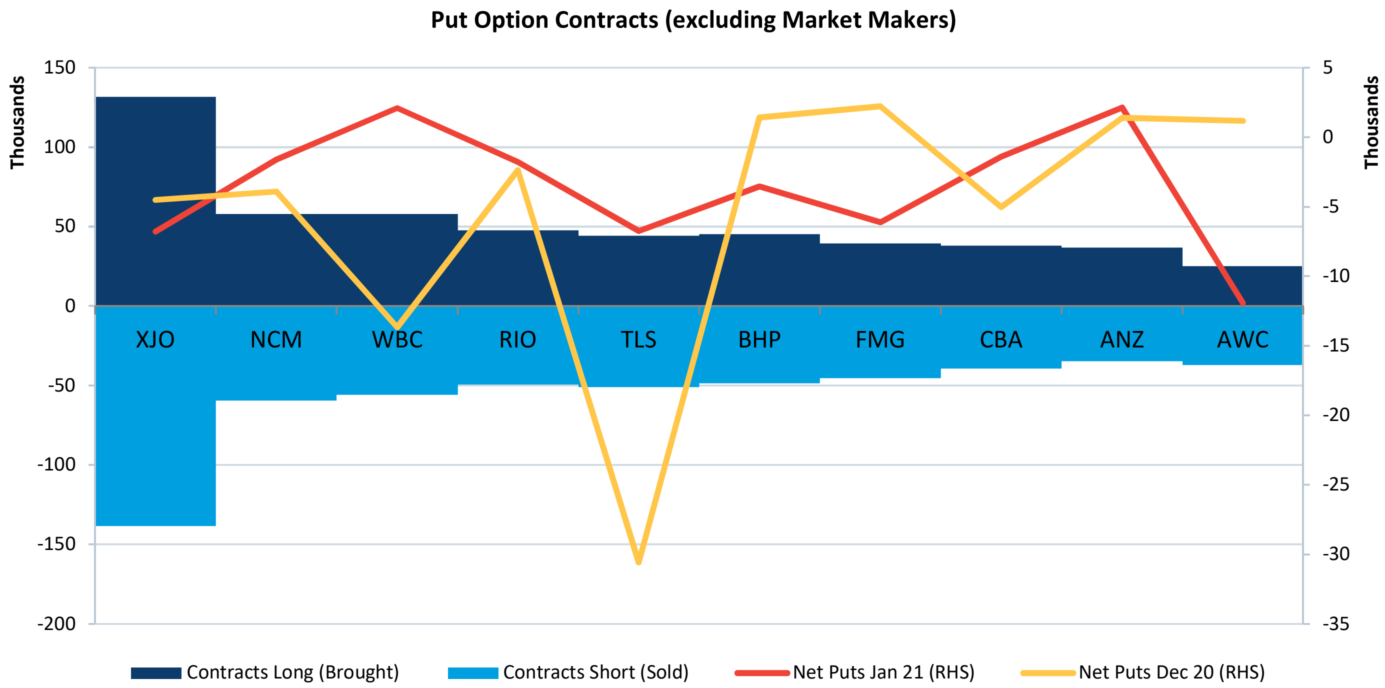
LEPOs are excluded from the top four charts

# ASX EQUITY DERIVATIVES

## January 21

### Top 10 Call and Put Option Contracts



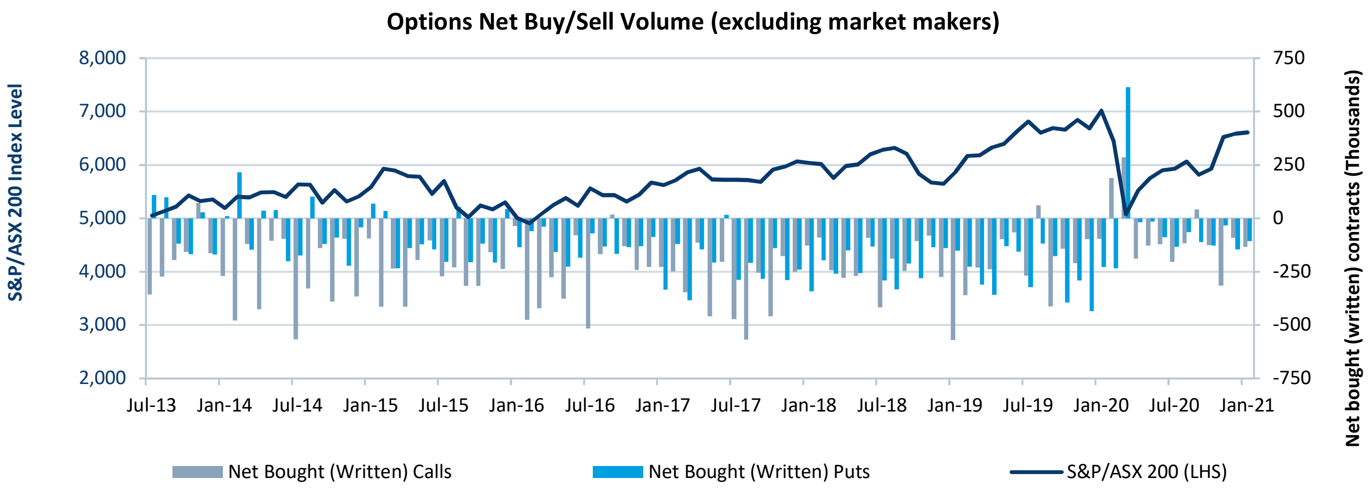



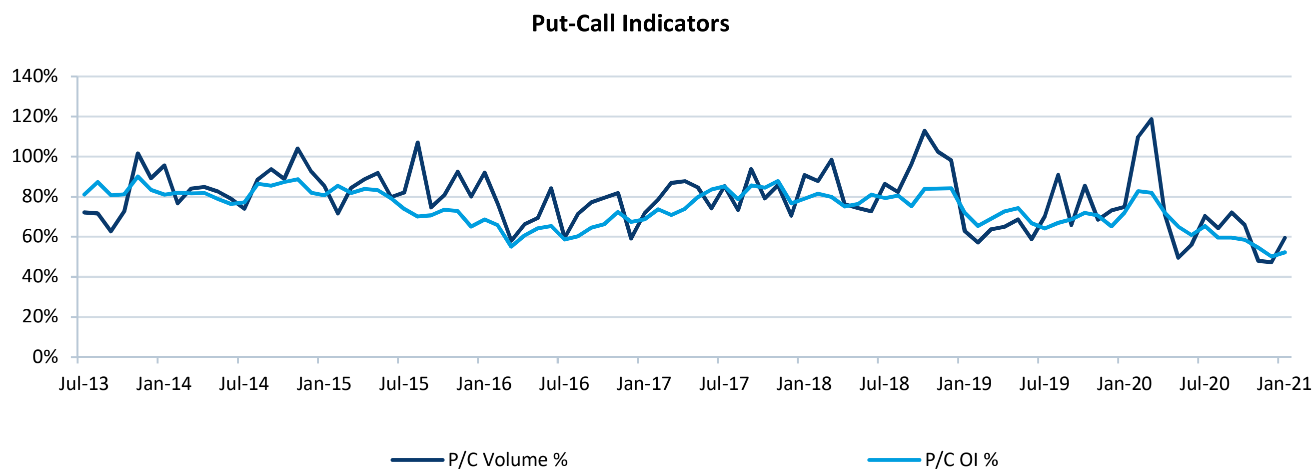

NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

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