

# ASX EQUITY DERIVATIVES

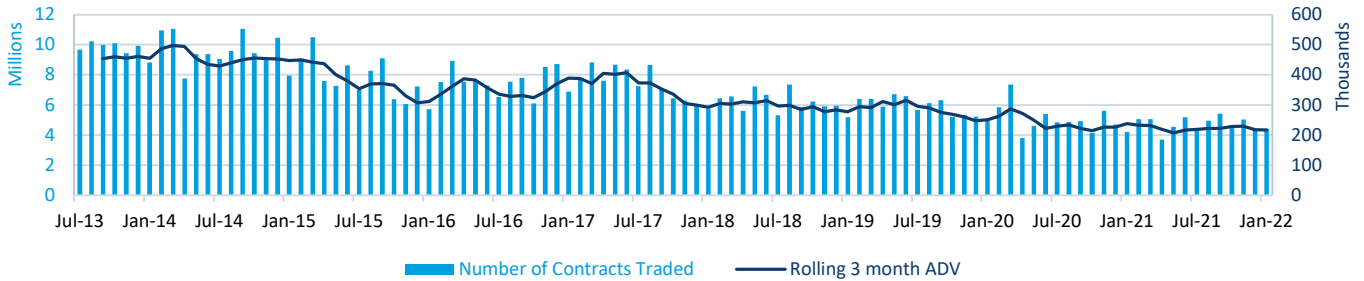
## Options and Futures Statistics

### January 22

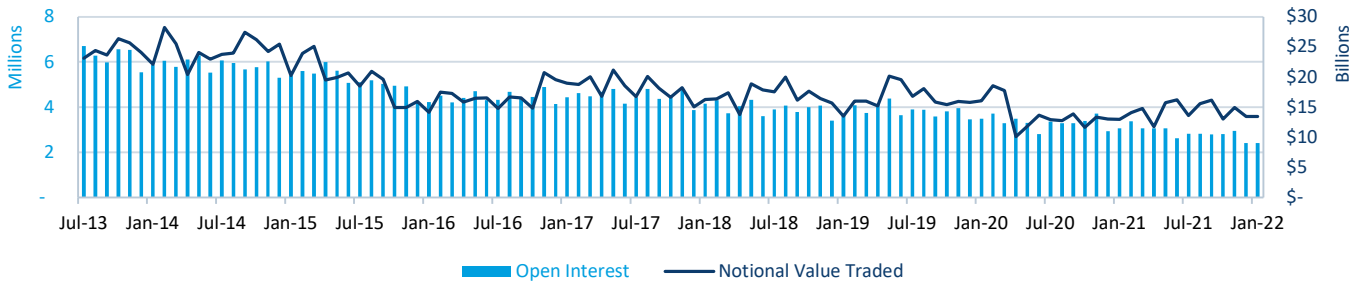


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

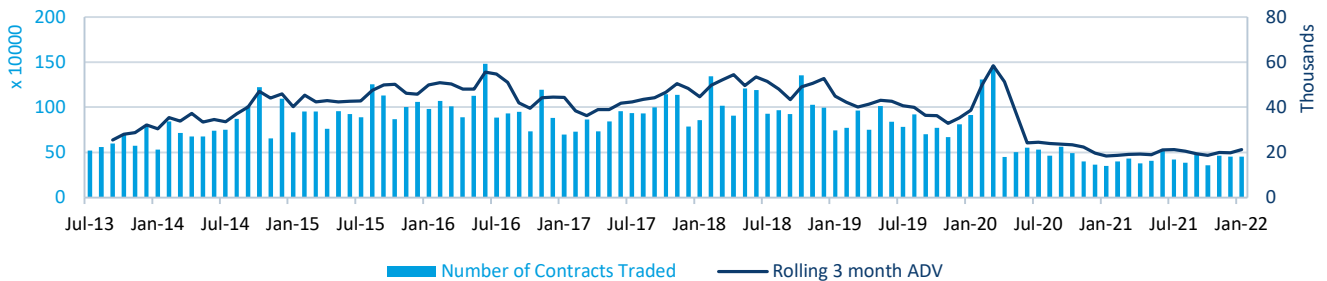
**Single Stock Options Volume and ADV**



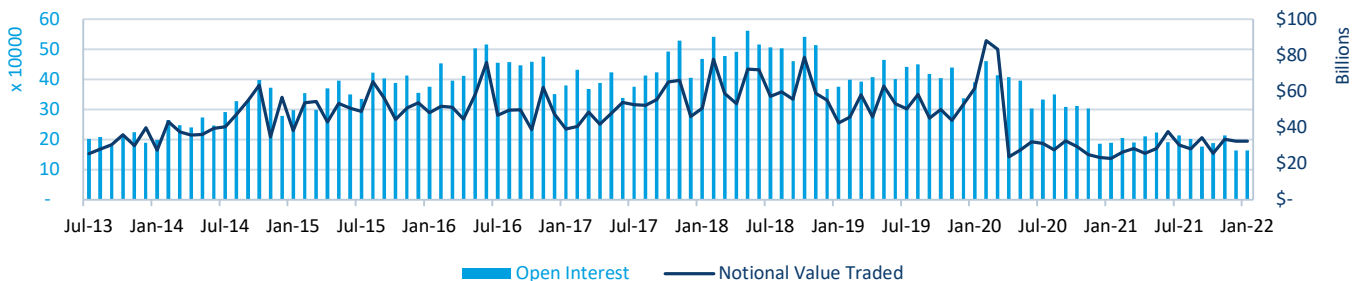
**Single Stock Options Open Interest & Notional Value Traded**



**XJO Options Volume and ADV**



**XJO Options Open Interest and Notional Value Traded**



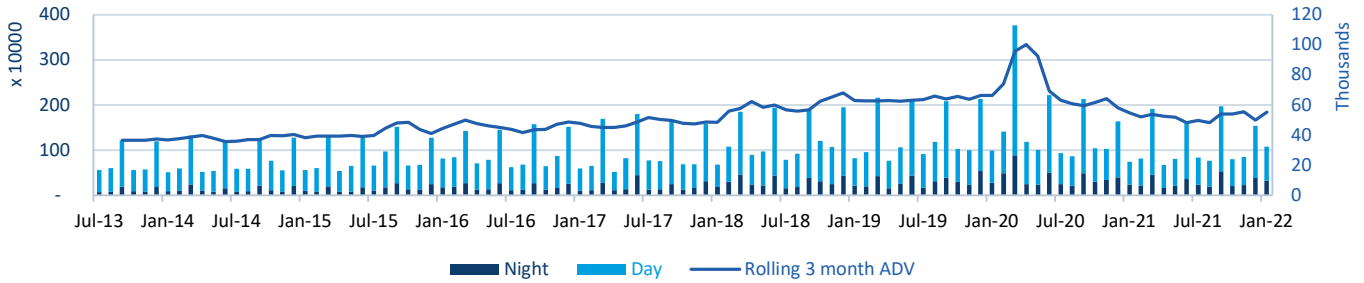
NOTE: Volume, Value, Open Interest figures contained within this report are reported in # Contracts (i.e. single side only), unless stated otherwise  
 Notional Value Traded: LEPOs = Premium \* Qty \* Contract Size || Non-LEPOs = Strike \* Qty \* Contract Size  
 Trade Value (contained only in the Monthly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

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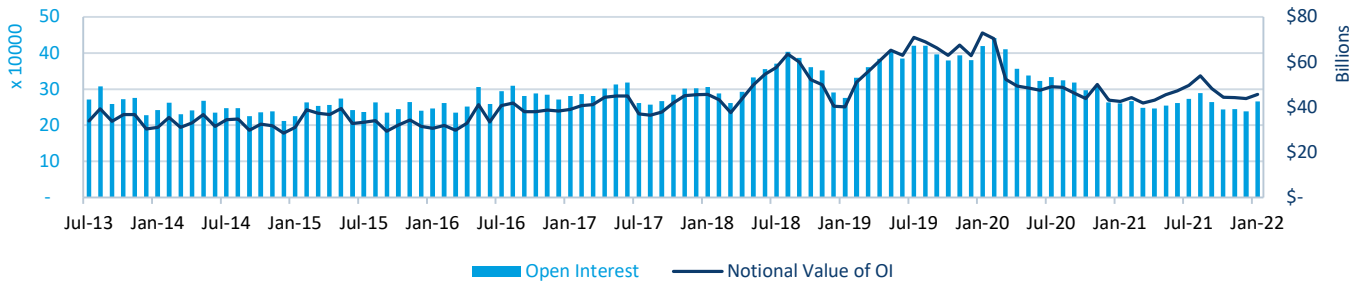
January 22

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

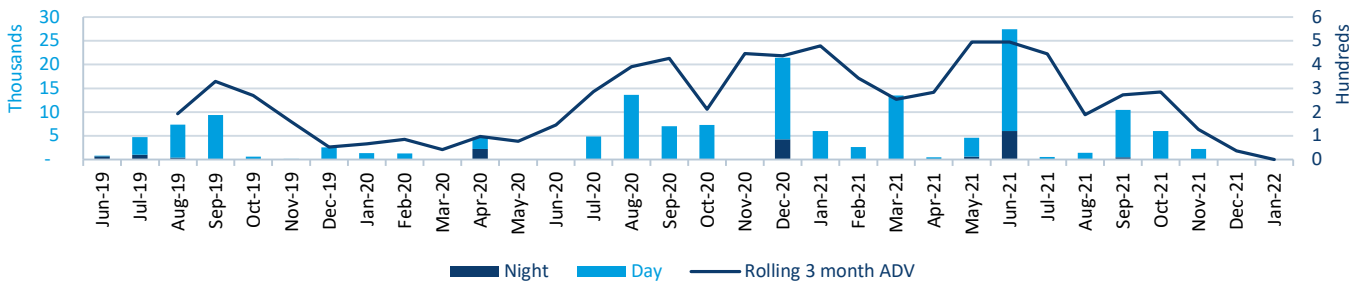
**SPI 200 (AP) Futures Volume by Session and ADV**



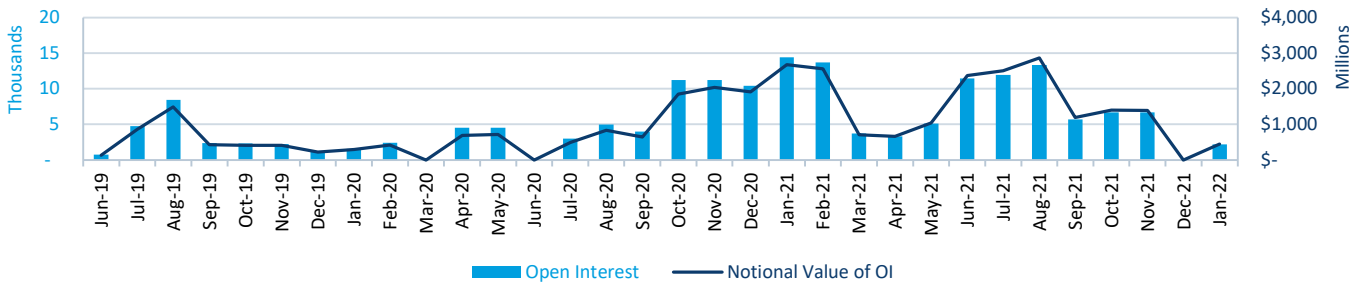
**SPI 200 (AP) Futures Open Interest**



**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 22

## Options - Top Classes by Volume

RANK	JAN 22	VOLUME <sup>1</sup>	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR <sup>2</sup>	PUT/CALL <sup>3</sup>	NET CALLS <sup>4</sup>	NET PUTS <sup>4</sup>
1	XJO	457,761	11.5%	177,277	258.2%	N/A	N/A	201.0%	1,483	-6,606
2	BHP	409,248	10.3%	167,428	244.4%	590,516,604	6.9%	51.2%	12,496	7,228
3	FMG	319,952	8.1%	111,882	286.0%	189,501,320	16.9%	85.9%	-8,744	12,220
4	TLS	268,034	6.8%	226,053	118.6%	588,565,190	4.6%	54.8%	32,127	-9,902
5	CBA	199,729	5.0%	64,331	310.5%	60,499,772	33.0%	80.8%	5,715	-577
6	WBC	165,803	4.2%	137,735	120.4%	193,066,464	8.6%	116.2%	10,708	-4,176
7	STO	151,031	3.8%	78,599	192.2%	234,323,515	6.4%	93.2%	-10,405	1,798
8	NCM	147,429	3.7%	60,919	242.0%	69,185,615	21.3%	110.9%	2,809	1,100
9	WPL	144,863	3.7%	74,439	194.6%	76,225,442	19.0%	65.8%	-6,430	7,178
10	ANZ	134,829	3.4%	77,977	172.9%	128,029,217	10.5%	89.4%	1,352	-2,623
11	RIO	130,746	3.3%	37,130	352.1%	38,963,754	33.6%	119.3%	73	1,893
12	NAB	122,540	3.1%	94,212	130.1%	132,221,138	9.3%	50.4%	-4,965	3,593
13	ORG	117,957	3.0%	86,851	135.8%	133,362,143	8.8%	6.5%	-9,388	-3,766
14	S32	106,961	2.7%	53,439	200.2%	367,415,027	2.9%	348.3%	-7,681	-10,401
15	AGL	94,127	2.4%	51,150	184.0%	94,645,871	9.9%	31.6%	-4,307	-1,965
16	MQG	90,793	2.3%	21,586	420.6%	20,238,930	44.9%	115.0%	4,605	-337
17	WES	85,030	2.1%	25,497	333.5%	46,319,872	18.4%	147.7%	1,820	-3,243
18	WOW	81,811	2.1%	46,627	175.5%	58,009,420	14.1%	128.8%	4,807	-2,317
19	AWC	80,630	2.0%	51,465	156.7%	222,757,374	3.6%	104.9%	-8,460	-3,451
20	Z1P	74,059	1.9%	34,737	213.2%	165,664,716	4.5%	135.0%	-7,658	-5,213
21	IPL	70,281	1.8%	30,415	231.1%	164,870,139	4.3%	19.3%	8,504	-6,455
22	CSL	66,806	1.7%	25,260	264.5%	19,928,646	33.5%	192.9%	4,556	-88
23	OZL	65,533	1.7%	18,376	356.6%	33,793,904	19.4%	105.5%	-41	2,055
24	IGO	61,706	1.6%	17,212	358.5%	63,694,381	9.7%	9.9%	-6,520	2,194
25	AZJ	58,719	1.5%	51,018	115.1%	123,411,059	4.8%	200.1%	-15,874	2,925
26	COL	54,100	1.4%	32,646	165.7%	74,056,111	7.3%	54.5%	2,774	-9,256
27	LYC	53,814	1.4%	16,475	326.6%	132,650,377	4.1%	45.4%	1,188	2,315
28	AMC	53,539	1.3%	39,551	135.4%	53,778,591	10.0%	260.8%	-335	572
29	BXB	52,757	1.3%	43,422	121.5%	83,375,285	6.3%	180.0%	527	-3,791
30	LLC	47,313	1.2%	26,514	178.4%	28,588,184	16.5%	56.2%	1,818	1,982
	Market*	3,967,901	100.0%	1,980,223	200.4%	4,187,658,061	9.5%	-413.7%	6,554	-27,114

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

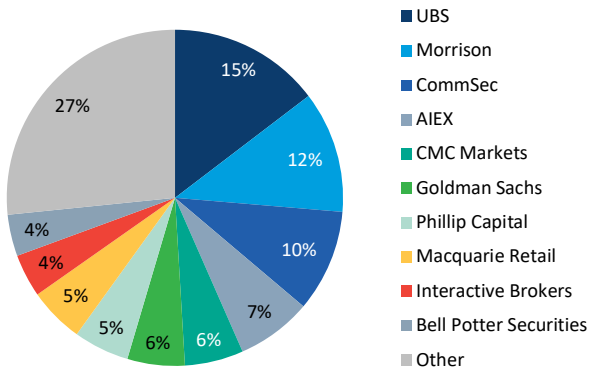
\* Only TOP 30 ETO classes included

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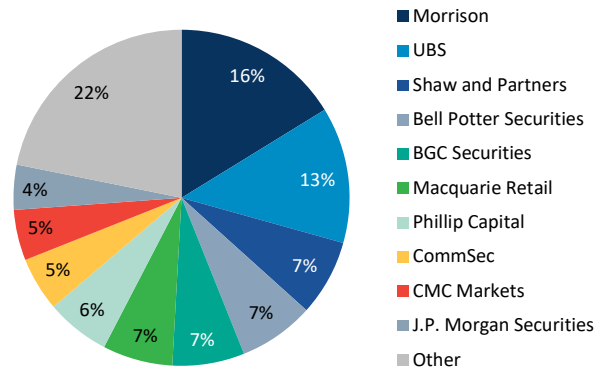
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## Options Market Share by Volume and Value Traded

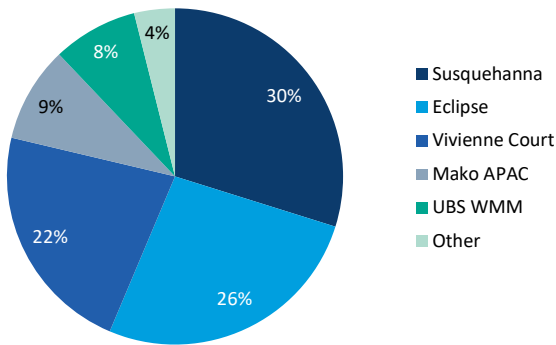
**Top 10 Brokers by Volume**



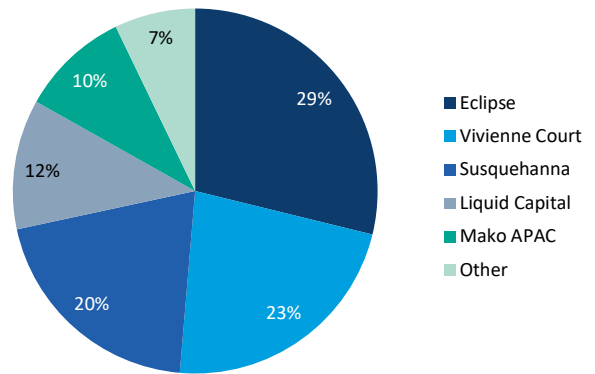
**Top 10 Brokers by Value**



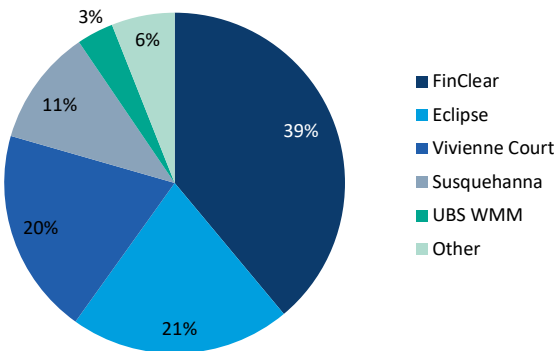
**Top 5 Market Makers by Volume**



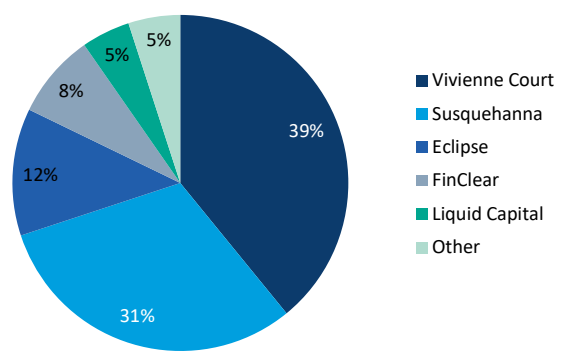
**Top 5 Market Makers by Value**



**Top 5 LEPO Participants by Volume**



**Top 5 LEPO Participants by Value**



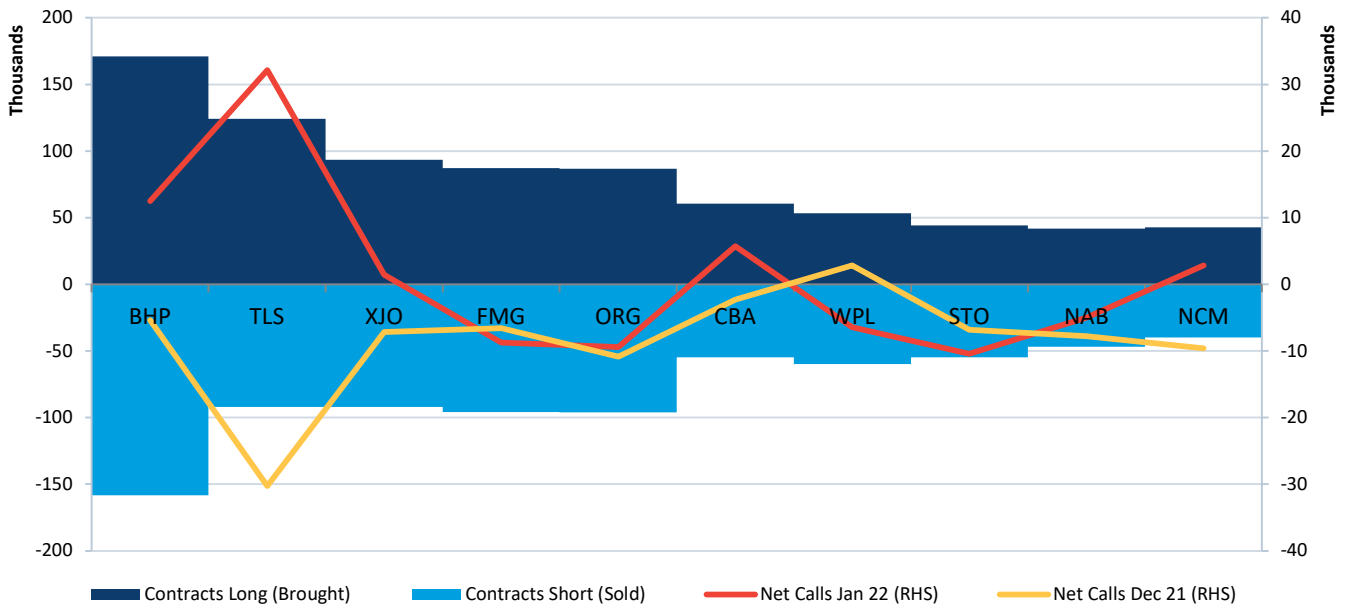
NOTE: The above charts include contracts traded in both Single Stock and Index options  
LEPOs are excluded from the top four charts

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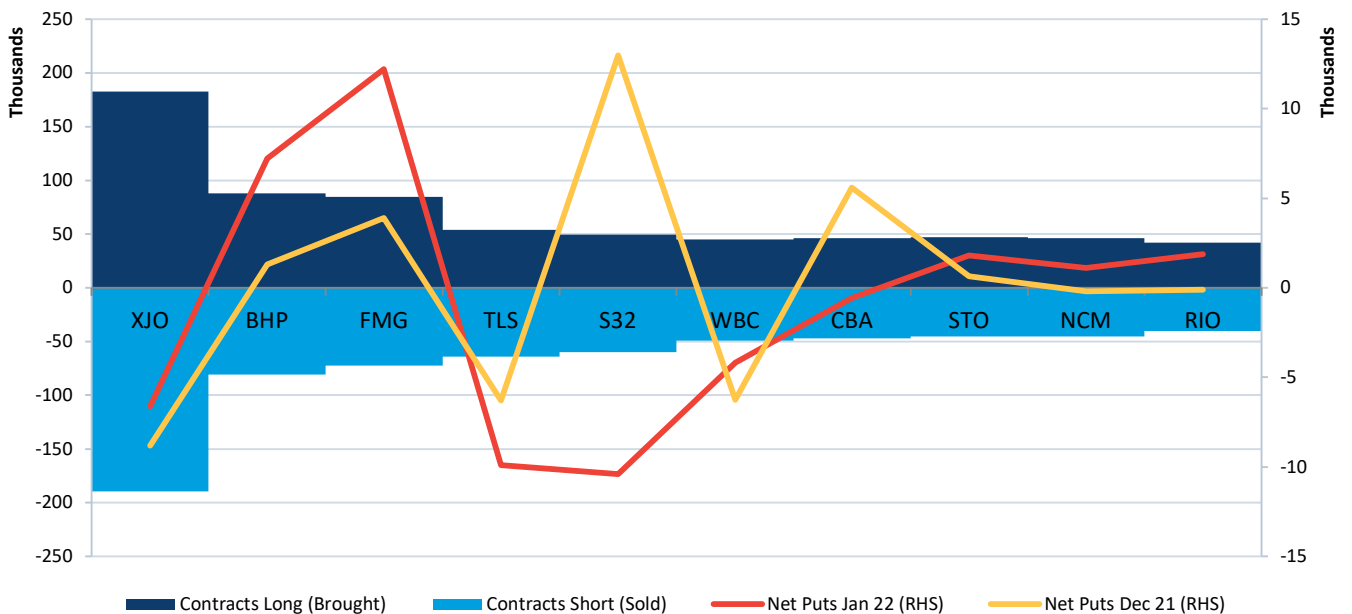
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## Top 10 Call and Put Option Contracts

### Call Option Contracts (excluding Market Makers)



### Put Option Contracts (excluding Market Makers)



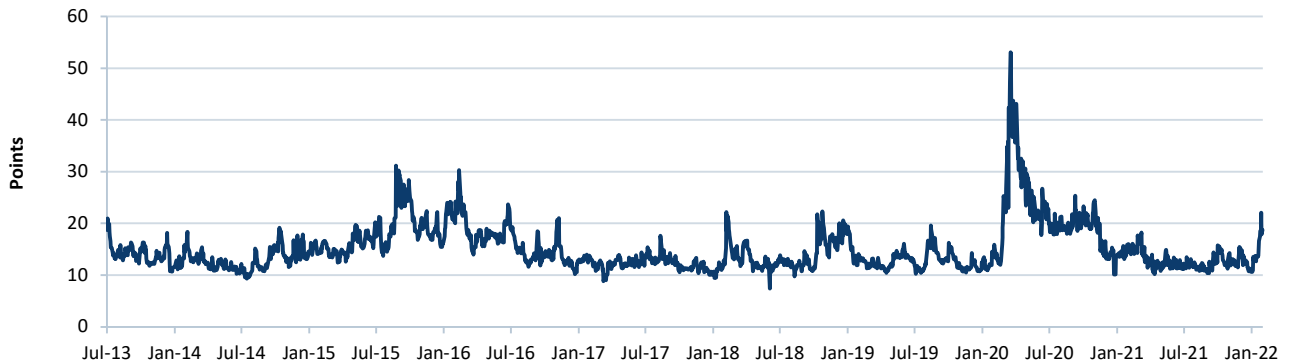
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securities

# ASX EQUITY DERIVATIVES

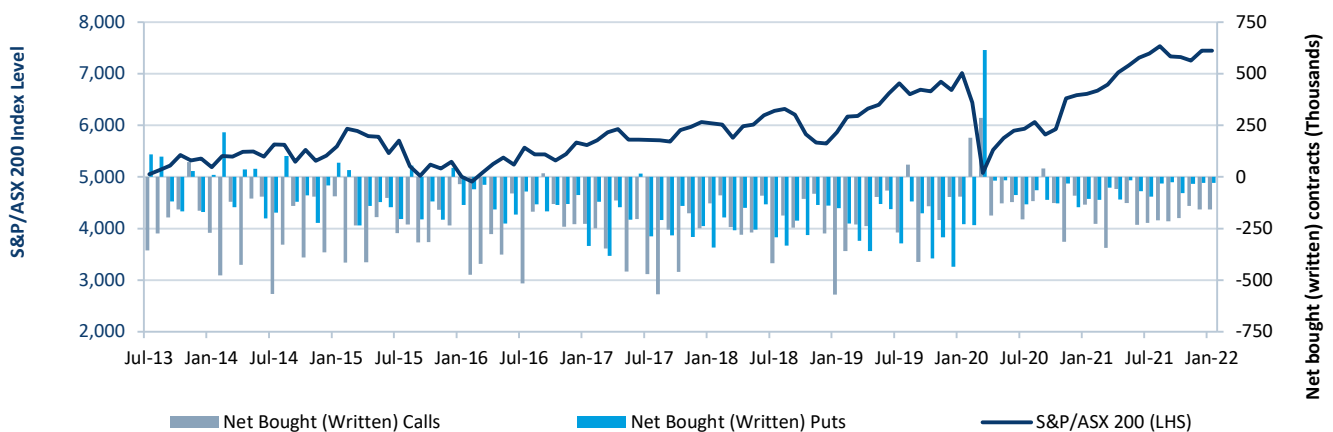
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S&P/ASX 200 Volatility Index, Net Buy/Sell and Put Call Indicators

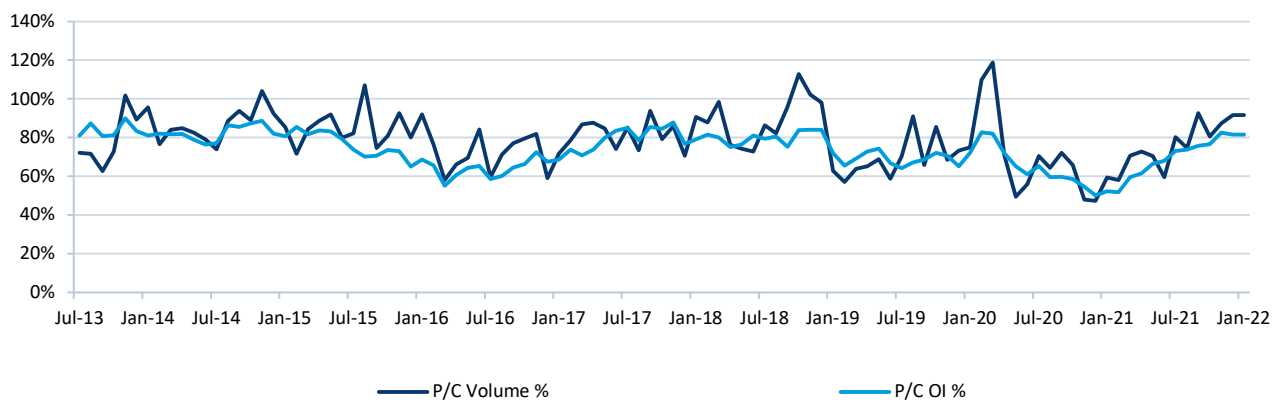
### S&P/ASX 200 VIX



### Options Net Buy/Sell Volume (excluding market makers)



### Put-Call Indicators



# ASX EQUITY DERIVATIVES

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## Options - Volume, Value and Open Interest

### Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-22	2,588,024	2,303,561	4,891,585	4,428,109	5,715	457,734	27
Dec-21	2,543,910	2,329,583	4,873,493	4,361,832	59,689	451,882	90
Variance	1.7%	-1.1%	0.4%	1.5%	-90.4%	1.3%	-70.0%
Jan-21	2,863,137	1,700,555	4,563,692	4,174,018	38,269	351,376	29
Variance	-9.6%	35.5%	7.2%	6.1%	-85.1%	30.3%	-6.9%
Cal Yr to date	2,588,024	2,303,561	4,891,585	4,428,109	5,715	457,734	27
Fin Yr to date	22,028,936	18,909,318	40,938,254	37,169,120	299,362	3,467,769	2,003

### Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-22	375.4	562.6	938.0	501.4	25.8	409.0	1.9
Dec-21	617.7	546.4	1,164.1	636.9	119.8	400.8	6.6
Variance	-39.2%	3.0%	-19.4%	-21.3%	-78.5%	2.1%	-71.7%
Jan-21	576.8	353.5	930.3	531.0	111.0	286.4	1.9
Variance	-34.9%	59.1%	0.8%	-5.6%	-76.8%	42.8%	-4.2%
Cal Yr to date	375.4	562.6	938.0	501.4	25.8	409.0	1.9
Fin Yr to date	4,302.9	3,924.8	8,227.7	4,426.3	747.0	2,905.5	148.9

### Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-22	1,433,069	1,241,388	2,674,457	2,491,626	5,553	177,258	18
Dec-21	1,418,588	1,157,487	2,576,075	2,385,486	26,750	163,834	5
Variance	1.0%	7.2%	3.8%	4.4%	-79.2%	8.2%	260.0%
Jan-21	2,129,405	1,113,122	3,242,528	2,880,564	172,949	189,015	0
Variance	-32.7%	11.5%	-17.5%	-13.5%	-96.8%	-6.2%	#DIV/0!
Cal Yr to date	1,433,069	1,241,388	2,674,457	2,491,626	5,553	177,258	18
Fin Yr to date	12,889,161	10,134,159	23,023,320	21,354,886	168,042	1,500,018	371

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### MORE INFORMATION

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

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