

ASX EQUITY DERIVATIVES

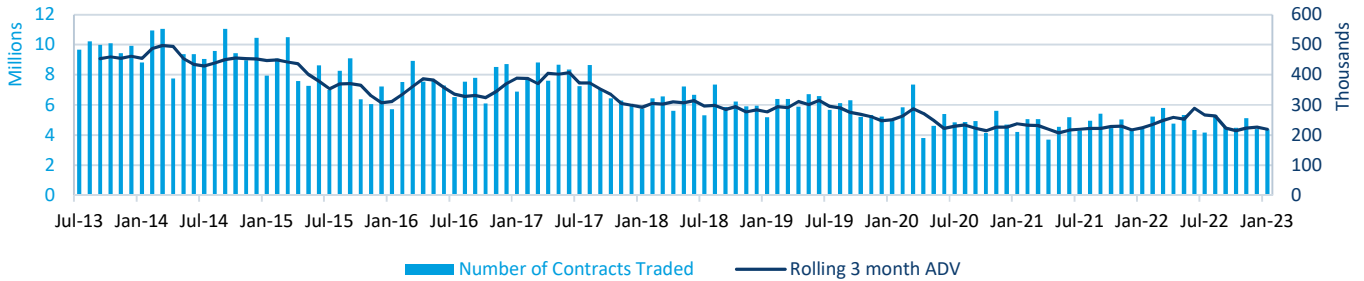
Options and Futures Statistics

January 23

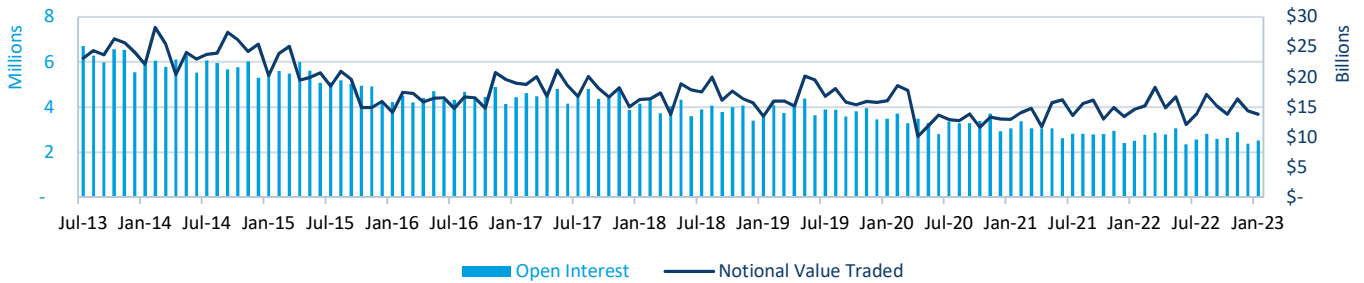


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

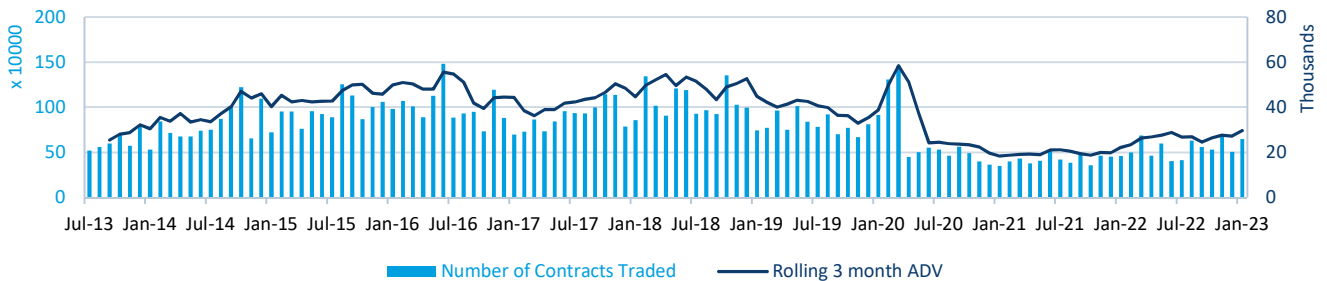
Single Stock Options Volume and ADV



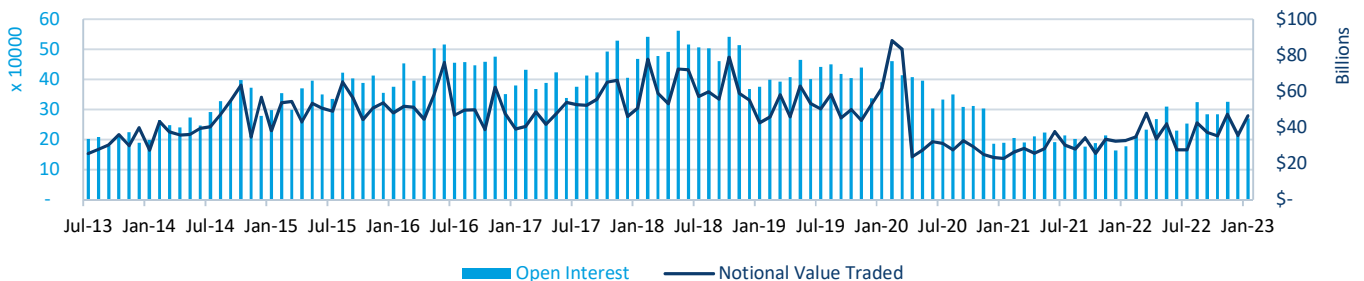
Single Stock Options Open Interest & Notional Value Traded



XJO Options Volume and ADV



XJO Options Open Interest and Notional Value Traded



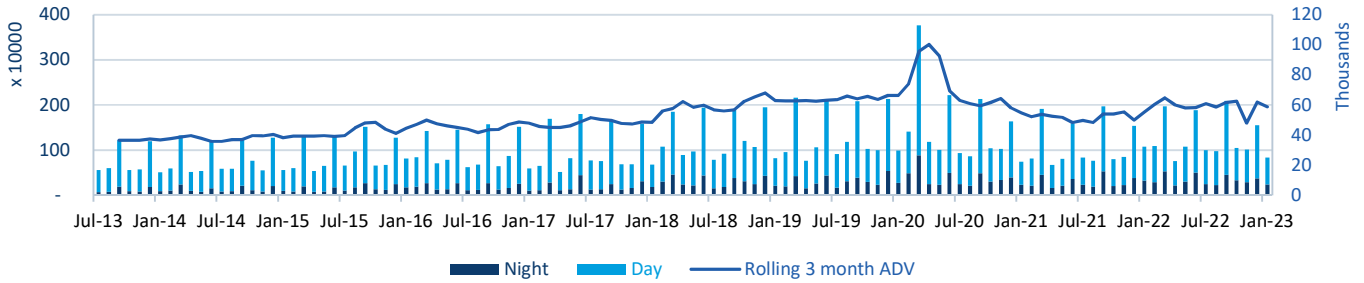
NOTE: Volume, Value, Open Interest figures contained within this report are reported in # Contracts (i.e. single side only), unless stated otherwise
 Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size
 Trade Value (contained only in the Monthly Market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

ASX EQUITY DERIVATIVES

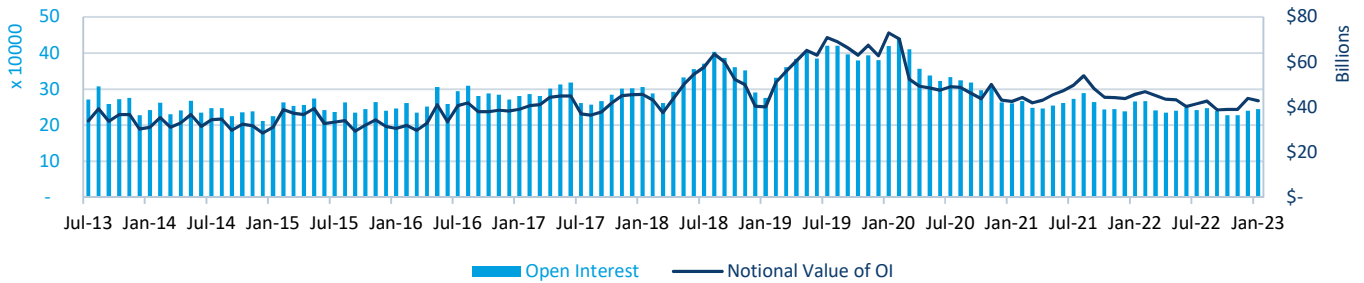
January 23

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

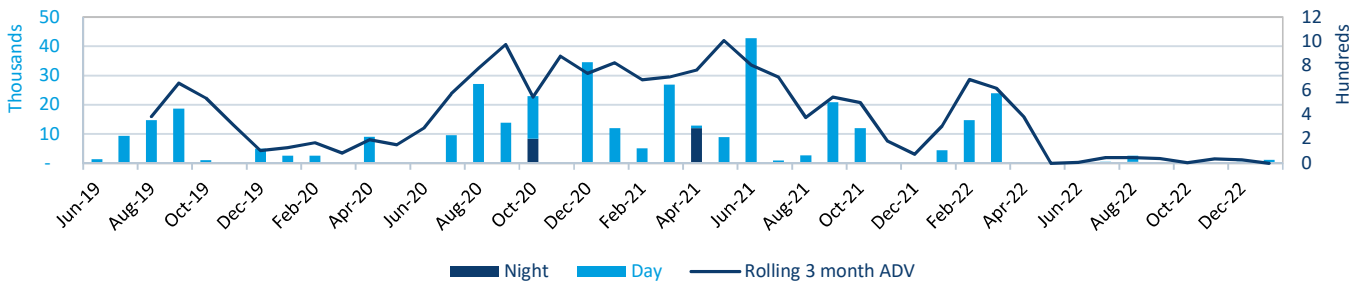
SPI 200 (AP) Futures Volume by Session and ADV



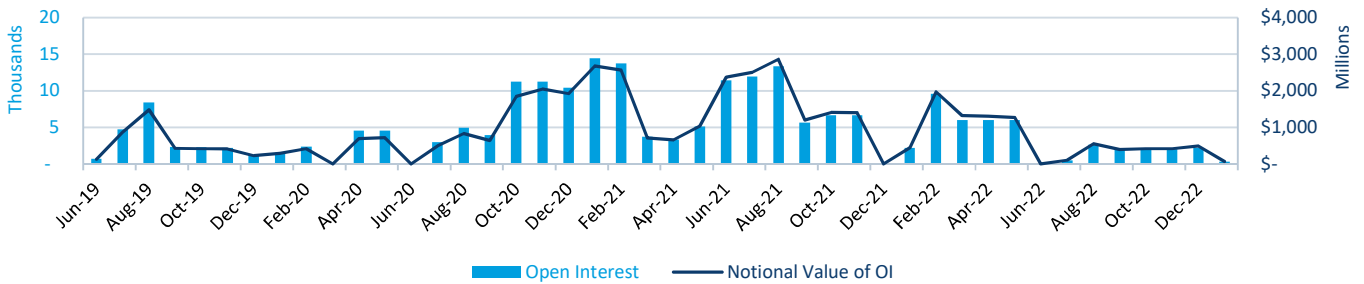
SPI 200 (AP) Futures Open Interest



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 23

Options - Top Classes by Volume

RANK	JAN 23	VOLUME ¹	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR ²	PUT/CALL ³	NET CALLS ⁴	NET PUTS ⁴
1	XJO	649,150	16.0%	269,324	241.0%	N/A	N/A	182.8%	-4,324	9,702
2	BHP	319,333	7.9%	145,099	220.1%	153,546,830	20.8%	49.4%	-12,027	-8,830
3	FMG	276,218	6.8%	90,225	306.1%	123,036,900	22.5%	53.9%	-14,238	-6,162
4	CBA	210,668	5.2%	64,923	324.5%	37,526,610	56.1%	44.8%	4,689	7,003
5	TLS	208,627	5.1%	135,855	153.6%	359,420,222	5.8%	18.7%	-33,045	-5,595
6	WDS	172,161	4.2%	83,059	207.3%	89,882,194	19.2%	50.5%	-6,908	-8,430
7	STO	167,961	4.1%	116,570	144.1%	171,840,183	9.8%	70.0%	-37,618	-17,919
8	WBC	159,179	3.9%	118,007	134.9%	97,112,969	16.4%	65.2%	-17,652	-8,749
9	NCM	153,251	3.8%	63,132	242.7%	65,518,728	23.4%	57.9%	-7,027	-3,195
10	S32	146,548	3.6%	87,281	167.9%	359,766,479	4.1%	137.6%	-26,130	-20,169
11	PLS	134,963	3.3%	47,479	284.3%	575,773,885	2.3%	232.2%	-26,974	12,616
12	NAB	132,060	3.2%	84,051	157.1%	76,747,240	17.2%	48.4%	-11,116	2,665
13	RIO	125,504	3.1%	39,421	318.4%	25,156,925	49.9%	64.7%	-4,871	-3,066
14	AWC	121,150	3.0%	82,002	147.7%	218,313,315	5.5%	23.5%	-18,341	-3,565
15	ZIP	116,839	2.9%	38,557	303.0%	214,978,186	5.4%	58.4%	1,299	-4,020
16	LYC	104,115	2.6%	43,771	237.9%	72,962,964	14.3%	76.5%	13,053	-1,464
17	ANZ	99,317	2.4%	87,900	113.0%	99,421,496	10.0%	57.2%	-8,500	4,466
18	MQG	79,215	1.9%	24,830	319.0%	13,772,593	57.5%	73.5%	-837	-527
19	WOW	71,885	1.8%	41,050	175.1%	31,949,757	22.5%	66.1%	-3,459	627
20	IAG	69,348	1.7%	49,486	140.1%	114,462,754	6.1%	14.3%	-1,934	-3,924
21	CSL	67,373	1.7%	20,010	336.7%	13,460,934	50.1%	123.9%	2,118	1,763
22	IGO	63,120	1.6%	26,620	237.1%	73,793,902	8.6%	72.7%	-5,648	-8,905
23	AKE	60,746	1.5%	26,164	232.2%	75,090,590	8.1%	94.1%	-4,366	-1,016
24	COL	60,668	1.5%	46,843	129.5%	44,440,334	13.7%	98.8%	-6,183	-2,827
25	WHC	54,617	1.3%	19,994	273.2%	198,692,345	2.7%	82.1%	-7,212	-7,997
26	MPL	53,506	1.3%	46,887	114.1%	155,962,253	3.4%	3553.8%	-593	96
27	EDV	51,093	1.3%	35,415	144.3%	74,318,810	6.9%	64.8%	-14,917	-1,084
28	BSL	47,254	1.2%	19,204	246.1%	31,040,524	15.2%	13.1%	-1,720	1,714
29	TCL	46,431	1.1%	46,176	100.6%	87,960,079	5.3%	10.0%	-6,822	-2,613
30	WES	44,087	1.1%	23,825	185.0%	27,094,816	16.3%	35.4%	-1,542	-547
	Market*	4,066,387	100.0%	2,023,160	201.0%	3,683,044,817	11.0%	30.4%	-262,845	-79,952

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

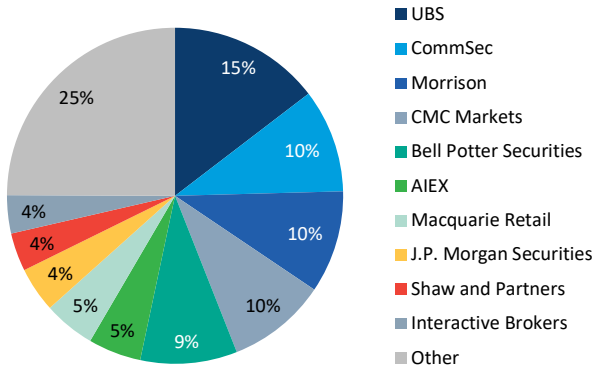
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

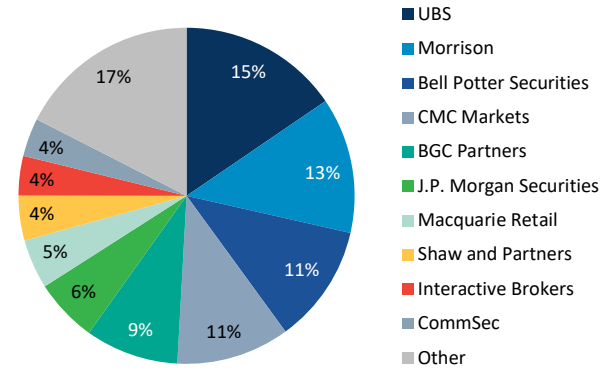
January 23

Options Market Share by Volume and Value Traded

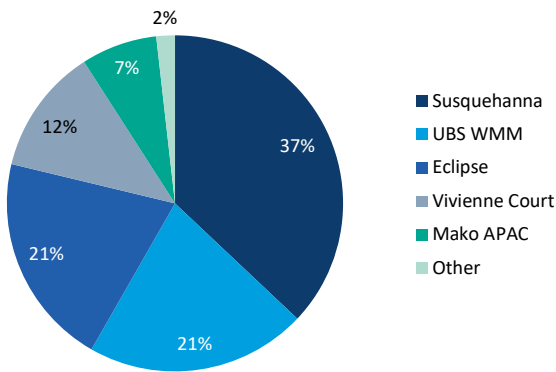
Top 10 Brokers by Volume



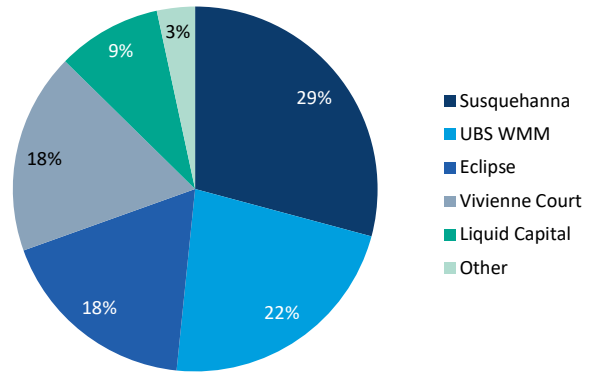
Top 10 Brokers by Value



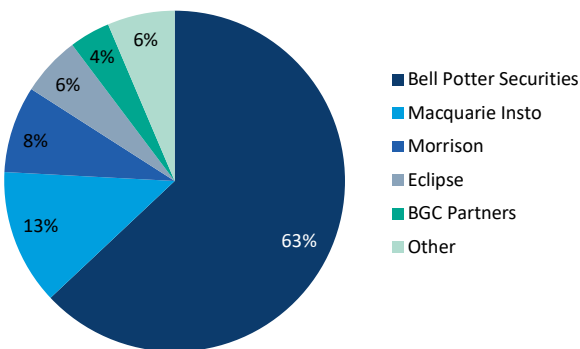
Top 5 Market Makers by Volume



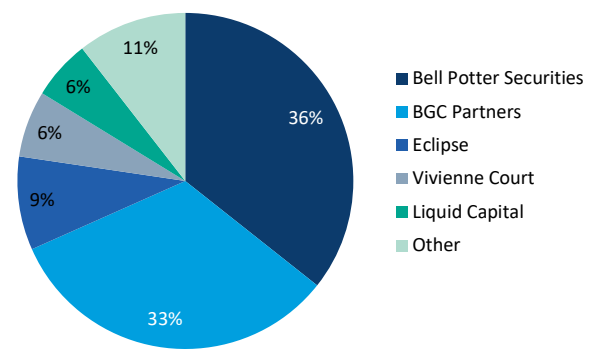
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



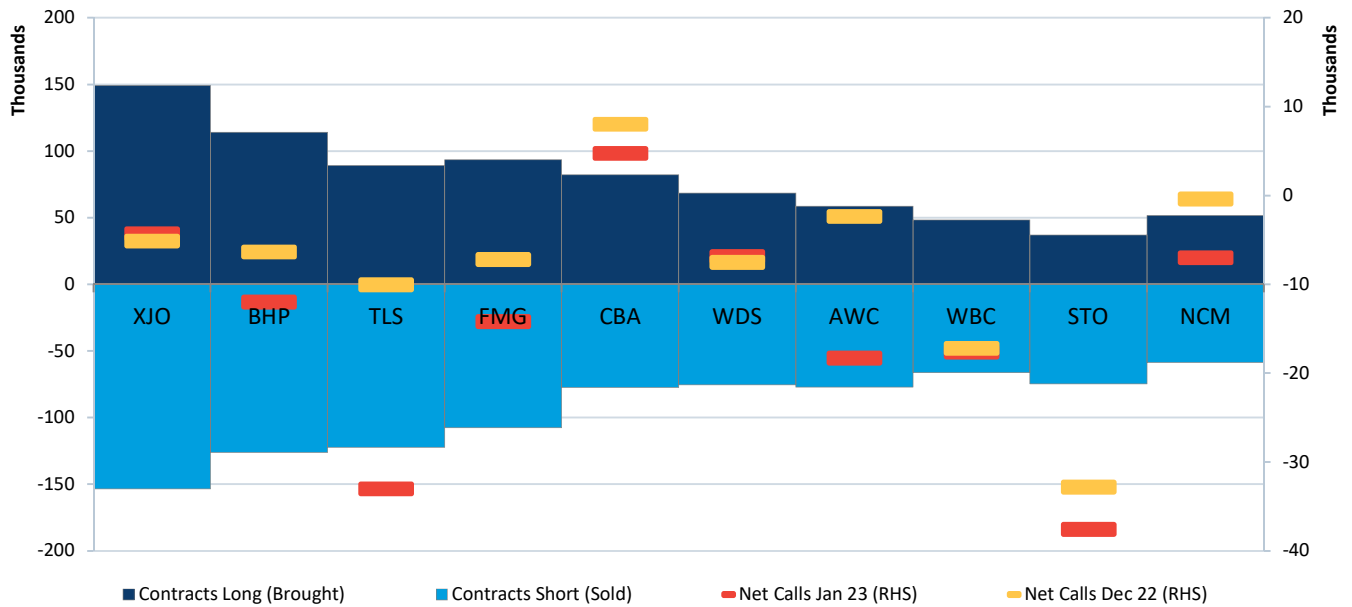
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

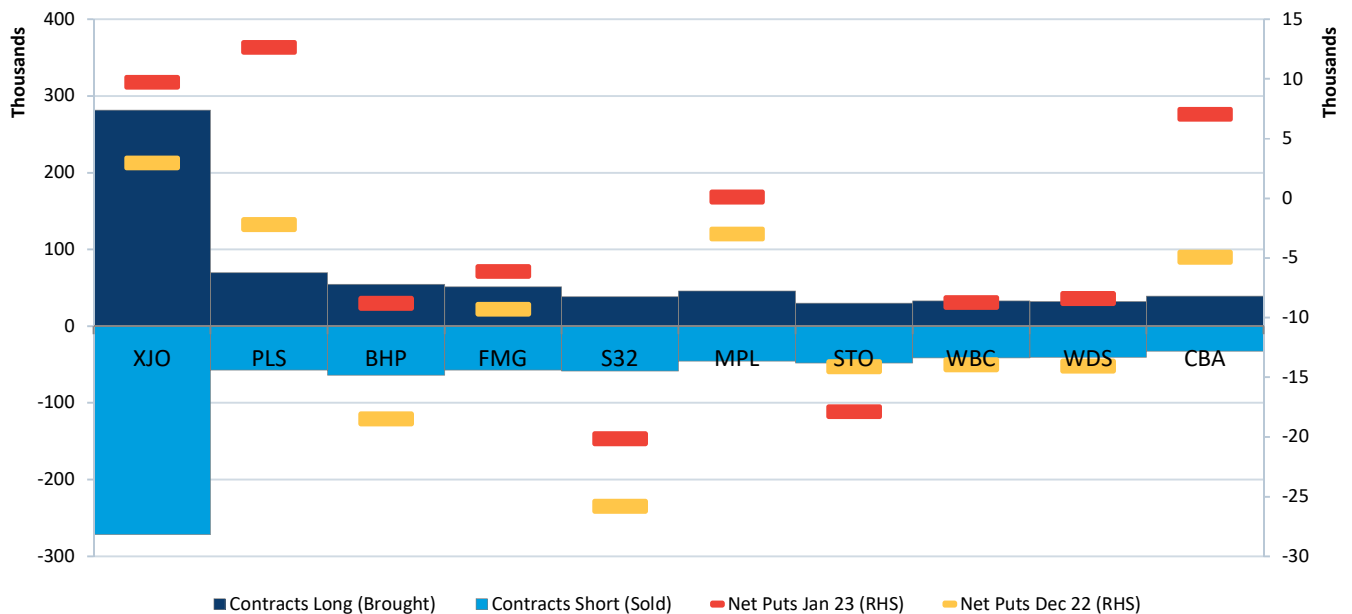
January 23

Top 10 Call and Put Option Contracts

Call Option Contracts (excluding Market Makers)



Put Option Contracts (excluding Market Makers)



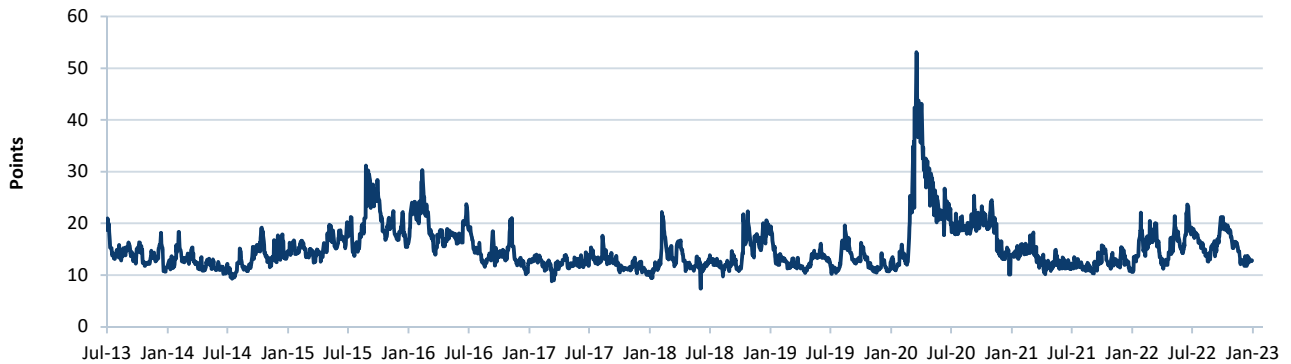
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES

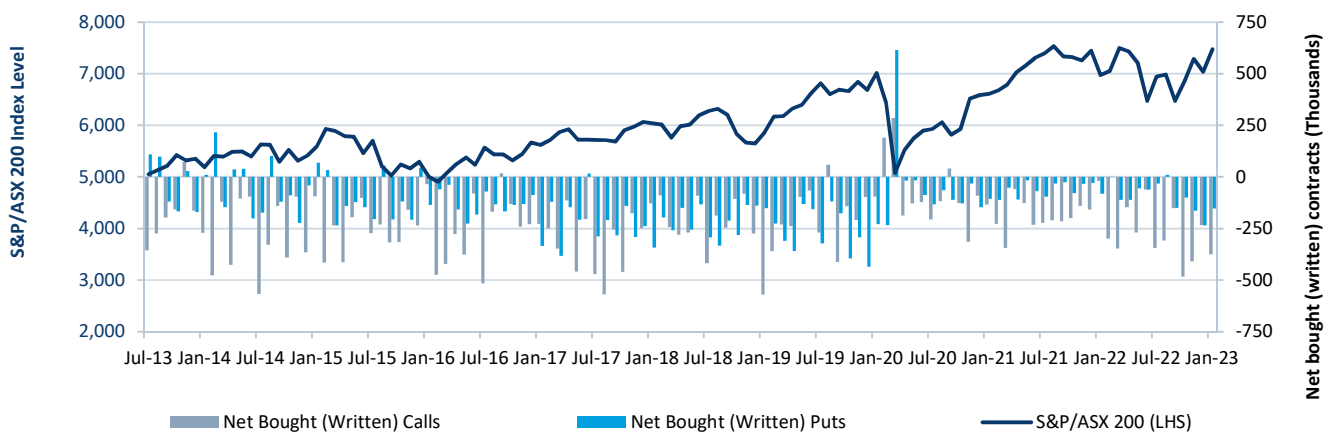
January 23

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

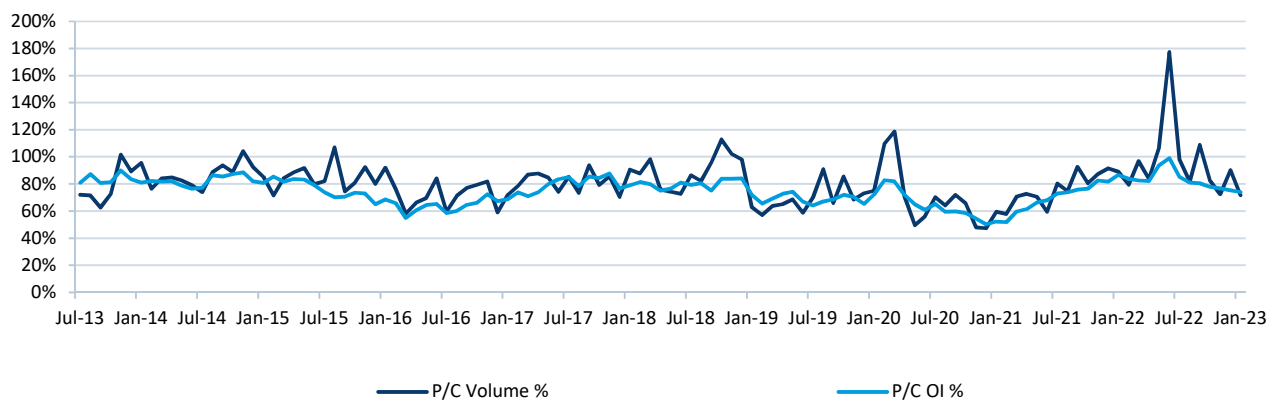
S&P/ASX 200 VIX



Options Net Buy/Sell Volume (excluding market makers)



Put-Call Indicators



ASX EQUITY DERIVATIVES

January 23

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-23	2,927,487	2,101,454	5,028,941	4,361,656	18,135	647,840	1,310
Dec-22	2,584,672	2,333,933	4,918,605	4,389,441	23,837	504,157	1,170
Variance	13.3%	-10.0%	2.2%	-0.6%	-23.9%	28.5%	12.0%
Jan-22	2,588,024	2,303,561	4,891,585	4,428,109	5,715	457,734	27
Variance	13.1%	-8.8%	2.8%	-1.5%	217.3%	41.5%	4751.9%
Cal Yr to date	2,927,487	2,101,454	5,028,941	4,361,656	18,135	647,840	1,310
Fin Yr to date	19,669,690	16,747,187	36,416,877	32,341,365	99,433	3,970,351	5,728

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-23	727.5	380.9	1,108.4	385.9	70.7	558.5	93.2
Dec-22	689.4	452.0	1,141.4	549.9	45.7	461.9	83.8
Variance	5.5%	-15.7%	-2.9%	-29.8%	54.6%	20.9%	11.2%
Jan-22	375.4	562.6	938.0	501.4	25.8	409.0	1.9
Variance	93.8%	-32.3%	18.2%	-23.0%	174.4%	36.6%	4919.5%
Cal Yr to date	727.5	380.9	1,108.4	385.9	70.7	558.5	93.2
Fin Yr to date	4,115.2	3,676.1	7,791.4	3,466.7	310.4	3,613.5	400.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-23	1,606,559	1,188,699	2,795,259	2,513,583	12,352	269,049	275
Dec-22	1,479,806	1,114,491	2,594,297	2,371,568	8,659	213,955	115
Variance	8.6%	6.7%	7.7%	6.0%	42.6%	25.8%	139.1%
Jan-22	1,433,069	1,241,388	2,674,457	2,491,626	5,553	177,258	18
Variance	12.1%	-4.2%	4.5%	0.9%	122.4%	51.8%	1427.8%
Cal Yr to date	1,606,559	1,188,699	2,795,259	2,513,583	12,352	269,049	275
Fin Yr to date	11,413,519	8,978,061	20,391,581	18,382,188	56,395	1,951,177	1,818

DISCLAIMER

ASX Limited (ABN 98 008 624 691) and its related bodies corporate ("ASX") make no representation or warranty with respect to the accuracy, reliability or completeness of this information. To the extent permitted by law, ASX and its employees, officers and contractors shall not be liable for any loss or damage arising in any way, including by way of negligence, from or in connection with any information provided or omitted, or from anyone acting or refraining to act in reliance on this information.

MORE INFORMATION

Gregory Pill - Head of Equity Derivative Products

Phone: +61 2 9227 0696

Email: Greg.Pill@asx.com.au

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

Benjamin Hatava - Senior Analyst Equity Derivatives

Phone: +61 2 9227 0061

Email: Benjamin.Hatava@asx.com.au