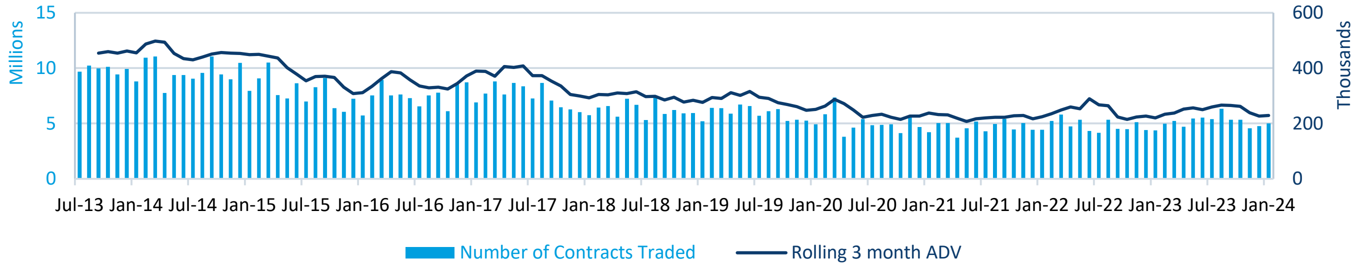
ASX EQUITY DERIVATIVES

Options and Futures Statistics

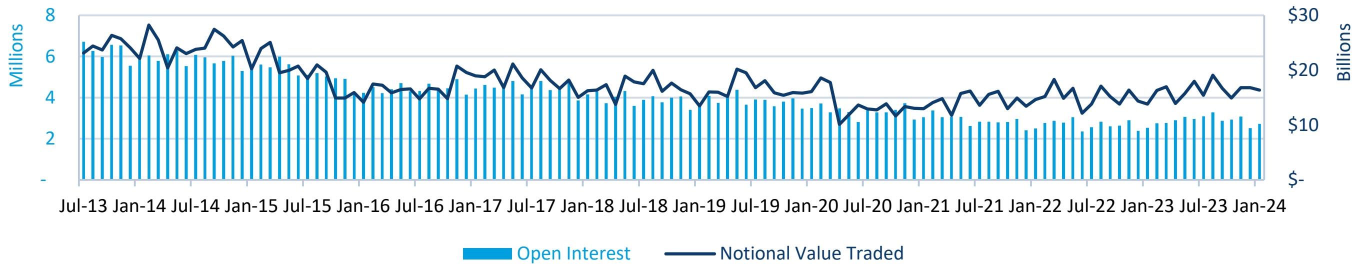
January 24

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

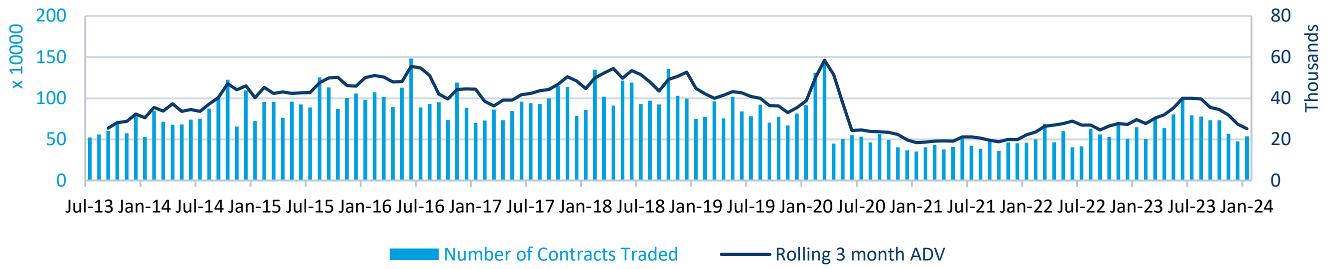
Single Stock Options Volume and ADV



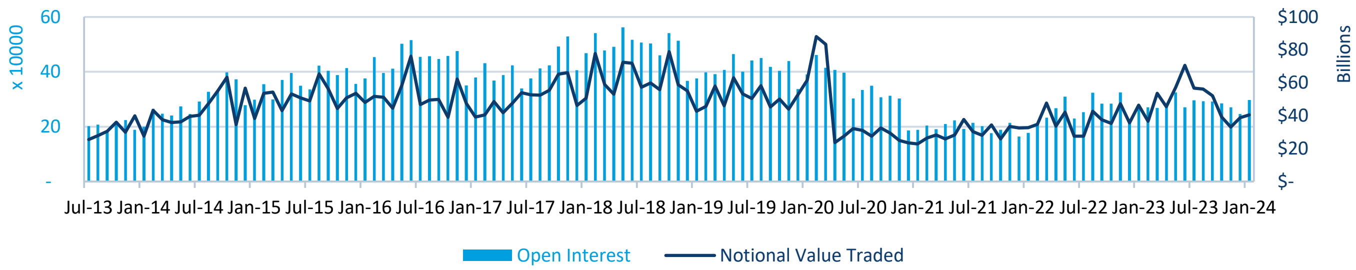
Single Stock Options Open Interest & Notional Value Traded



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

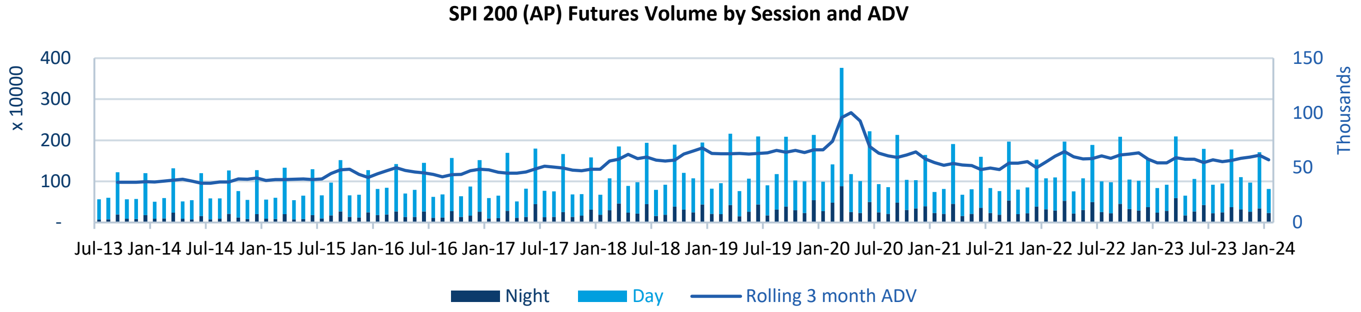
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

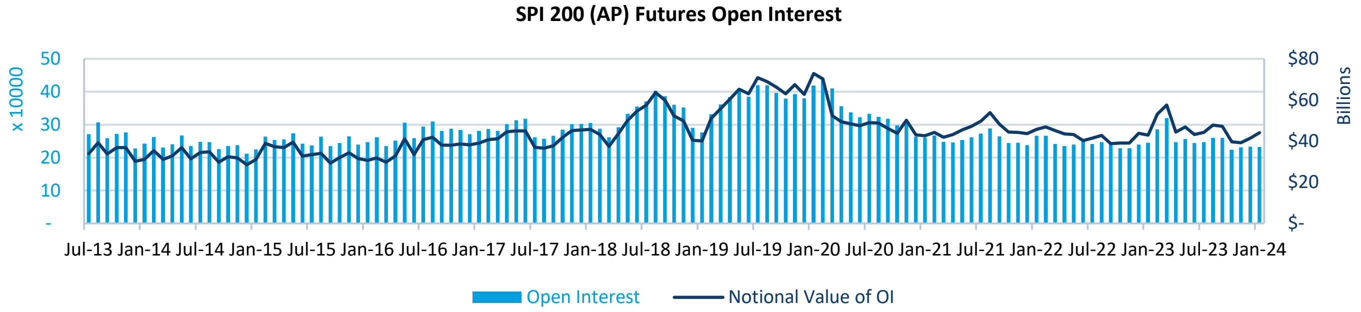
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

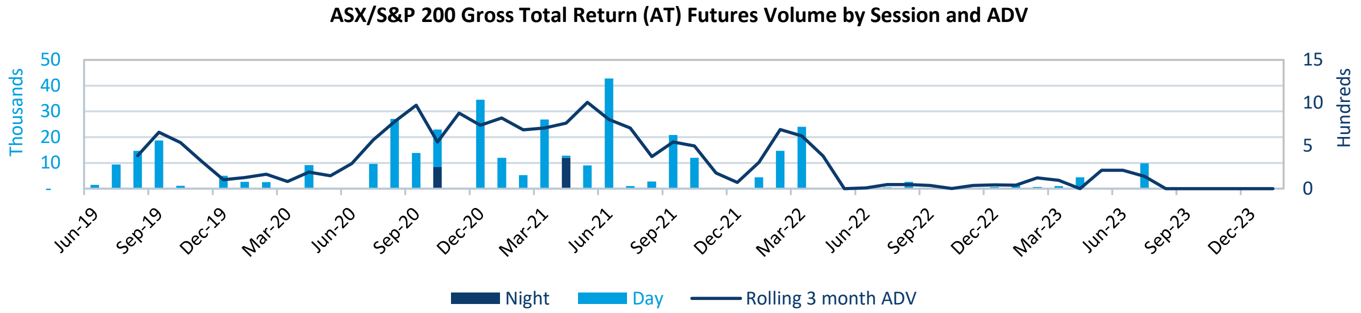
ASX EQUITY DERIVATIVES

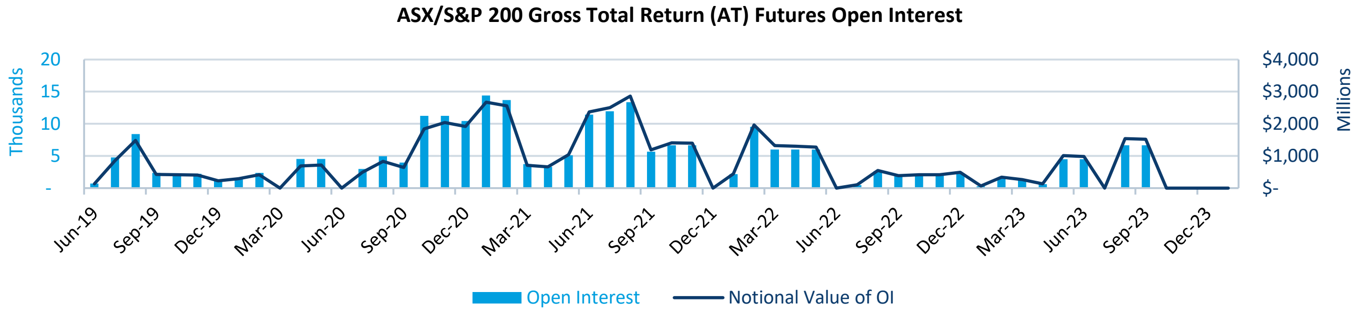
January 24

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 24

Options - Top Classes by Volume

RANK	JAN 24	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	549,445	14.3%	296,873	185.1%	N/A	N/A	136.6%	5,339	6,954
2	BHP	273,255	7.1%	129,751	210.6%	136,943,658	20.0%	51.4%	-1,439	-8,657
3	WBC	244,368	6.4%	155,053	157.6%	110,808,986	22.1%	41.2%	-4,659	2,511
4	CBA	233,954	6.1%	86,777	269.6%	41,321,375	56.6%	34.1%	-1,347	6,040
5	FMG	233,598	6.1%	71,977	324.5%	95,202,697	24.5%	75.0%	-10,720	4,173
6	PLS	207,515	5.4%	120,783	171.8%	467,873,202	4.4%	90.6%	-57,912	-14,986
7	WDS	170,492	4.4%	82,653	206.3%	76,810,052	22.2%	85.4%	-5,250	563
8	NAB	165,796	4.3%	132,141	125.5%	79,241,170	20.9%	46.8%	-3,712	4,399
9	ANZ	162,118	4.2%	110,697	146.5%	92,865,511	17.5%	56.2%	-11,519	12,853
10	S32	146,076	3.8%	71,164	205.3%	443,878,777	3.3%	75.5%	-31,918	-12,216
11	CSL	136,094	3.5%	37,625	361.7%	12,281,628	110.8%	74.0%	1,907	7,608
12	STO	128,980	3.4%	79,042	163.2%	128,701,737	10.0%	28.4%	-18,697	-7,718
13	RIO	128,077	3.3%	43,098	297.2%	20,720,616	61.8%	96.5%	1,912	1,455
14	TLS	105,276	2.7%	126,691	83.1%	427,441,293	2.5%	54.5%	-12,004	8,900
15	NST	72,159	1.9%	23,696	304.5%	66,213,749	10.9%	129.5%	-3,773	-4,127
16	IGO	72,065	1.9%	30,457	236.6%	101,052,661	7.1%	99.5%	-8,953	-2,291
17	MQG	71,248	1.9%	28,206	252.6%	11,505,472	61.9%	78.2%	655	-278
18	WOW	70,178	1.8%	44,225	158.7%	37,199,548	18.9%	49.9%	-3,267	935
19	WHC	68,307	1.8%	31,444	217.2%	96,471,238	7.1%	41.7%	-16,296	-4,557
20	NEC	67,213	1.7%	26,512	253.5%	35,566,013	18.9%	1.4%	-5,147	-1,415
21	IPL	65,529	1.7%	49,096	133.5%	92,845,323	7.1%	19.4%	-18,173	-4,282
22	WES	65,261	1.7%	35,898	181.8%	28,478,339	22.9%	35.5%	967	-718
23	MGR	60,665	1.6%	31,156	194.7%	239,606,172	2.5%	8.9%	-4,953	-3,932
24	AZJ	59,384	1.5%	37,932	156.6%	74,335,923	8.0%	2.5%	-14,013	-1,275
25	AGL	52,533	1.4%	19,981	262.9%	39,041,327	13.5%	723.8%	2,095	-6,626
26	MPL	52,261	1.4%	34,030	153.6%	131,470,273	4.0%	2.5%	-1,620	193
27	EDV	49,485	1.3%	30,593	161.8%	77,857,769	6.4%	99.0%	-6,899	1,130
28	TCL	44,692	1.2%	53,288	83.9%	95,984,296	4.7%	85.9%	-2,175	-900
29	AWC	44,556	1.2%	41,373	107.7%	263,362,986	1.7%	62.7%	-15,936	6,526
30	AMC	41,563	1.1%	21,560	192.8%	37,837,531	11.0%	91.2%	-5,248	-2,129
	Market*	3,842,143	100.0%	2,083,772	184.4%	3,562,919,322	10.8%	4.7%	-252,755	-11,867

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

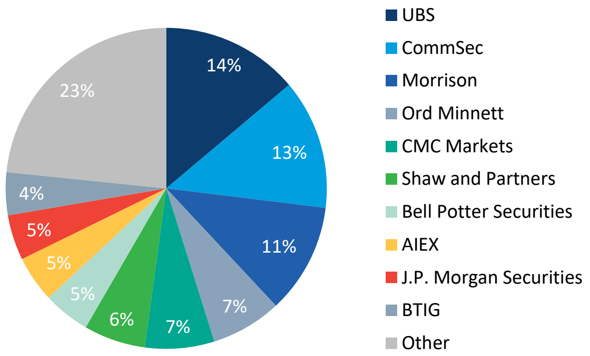
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

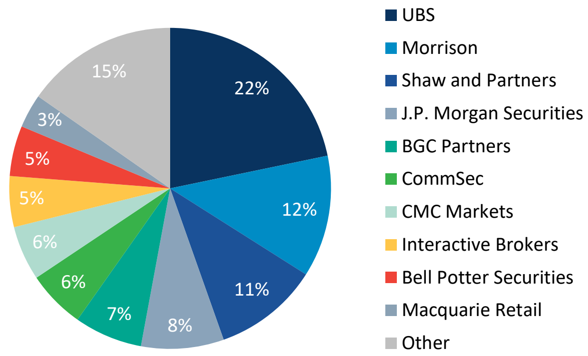
January 24

Options Market Share by Volume and Value Traded

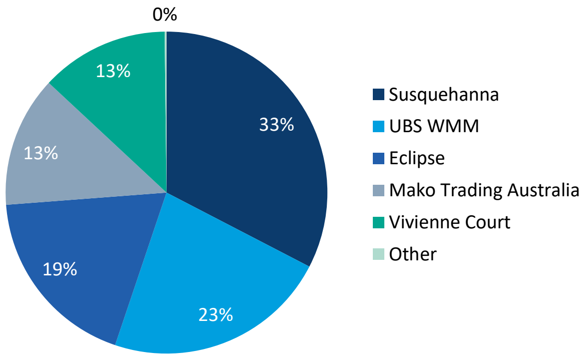
Top 10 Brokers by Volume



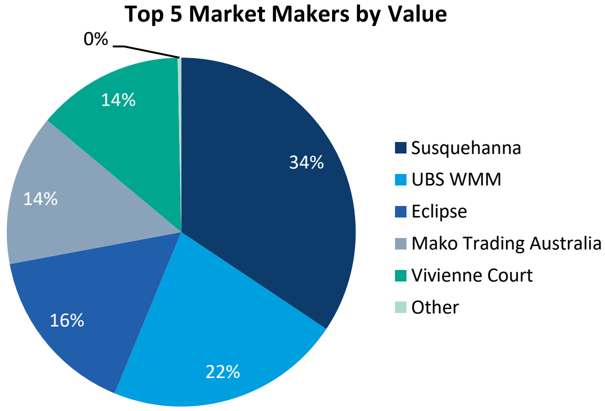
Top 10 Brokers by Value



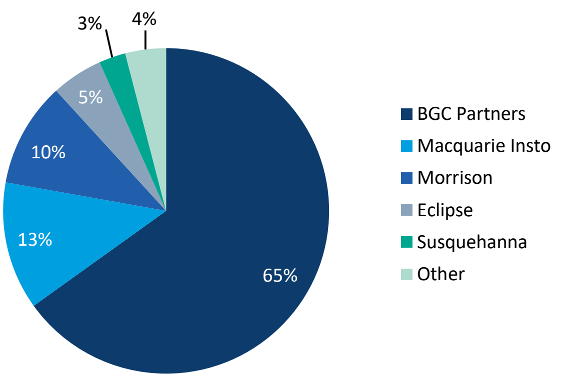
Top 5 Market Makers by Volume



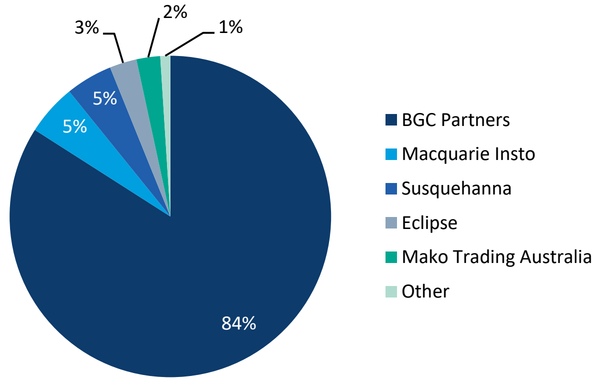
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



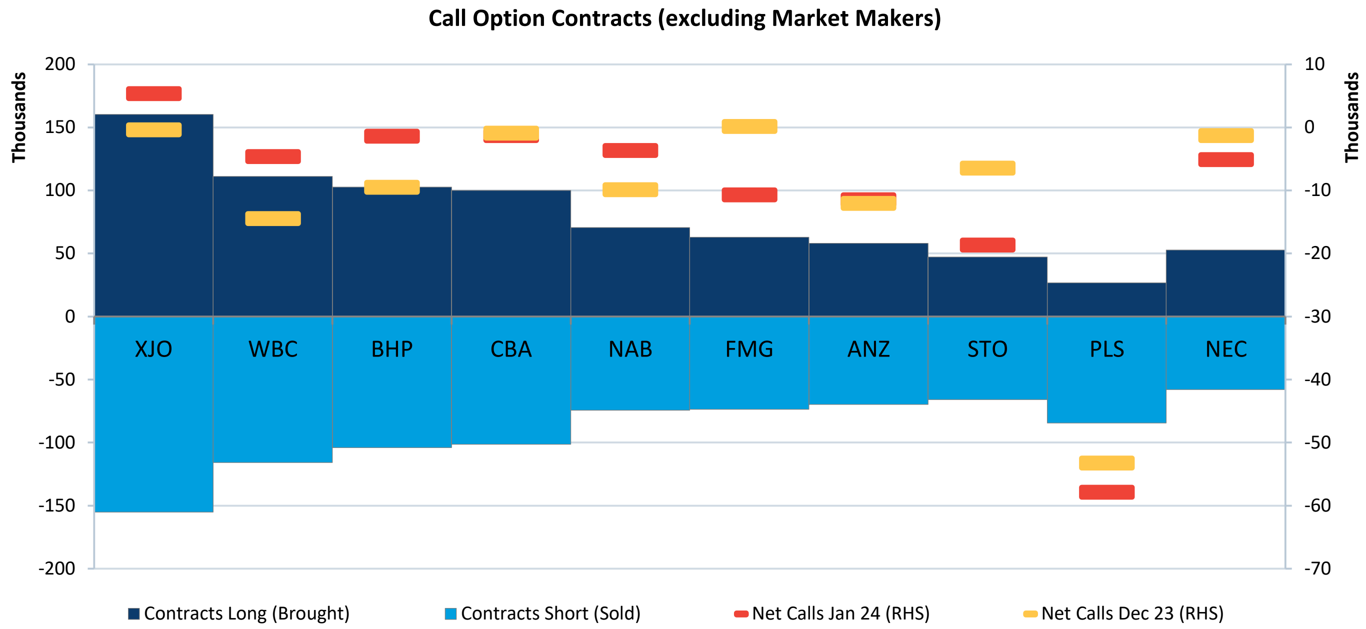
NOTE: The above charts include contracts traded in both Single Stock and Index options

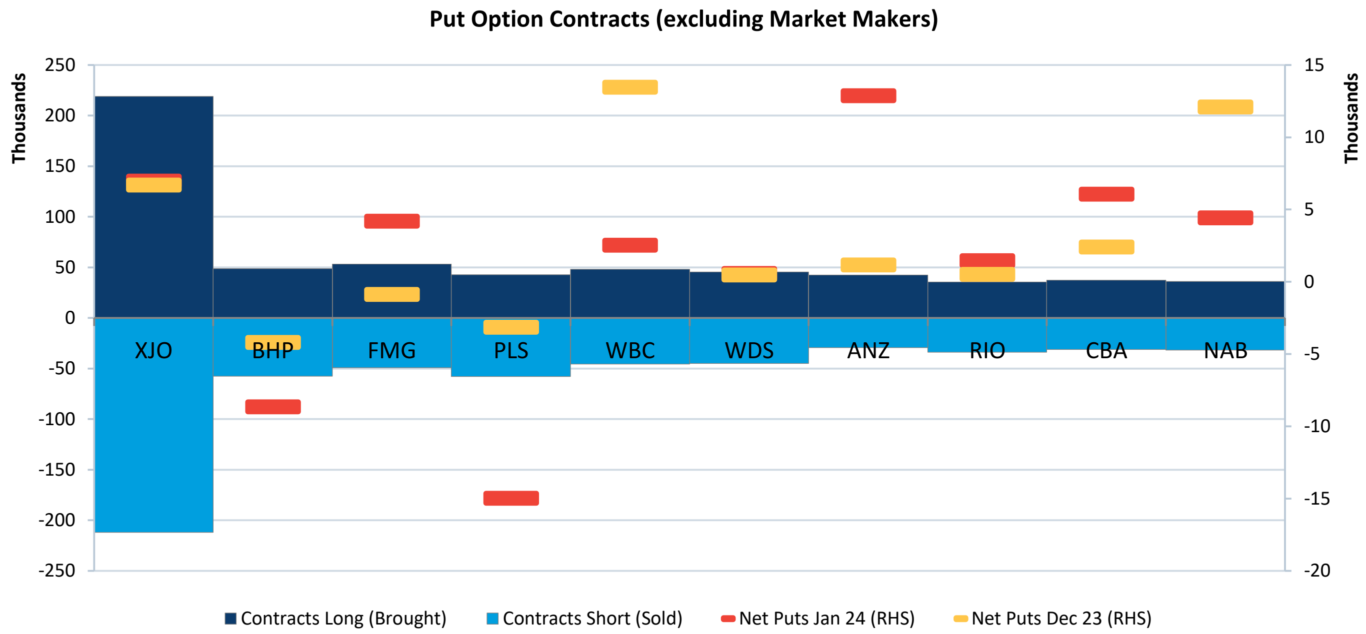
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

January 24

Top 10 Call and Put Option Contracts



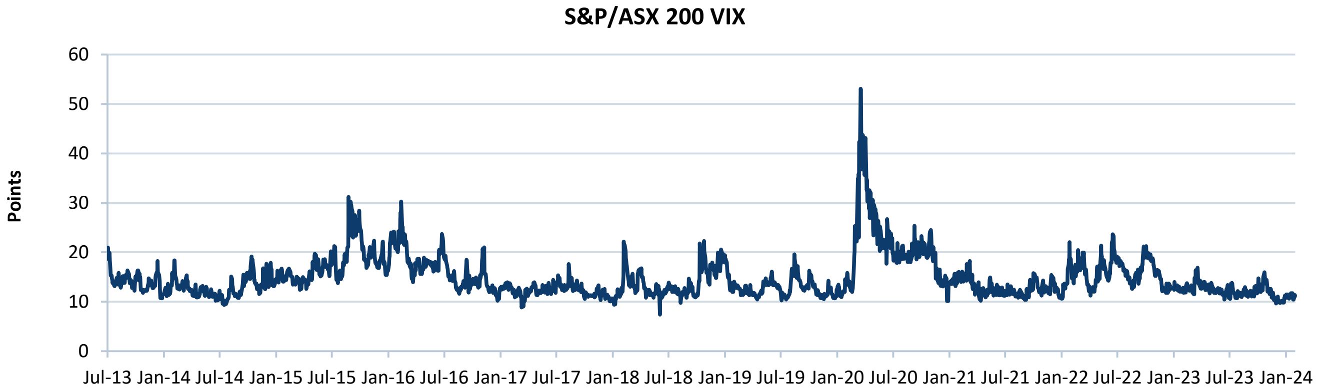


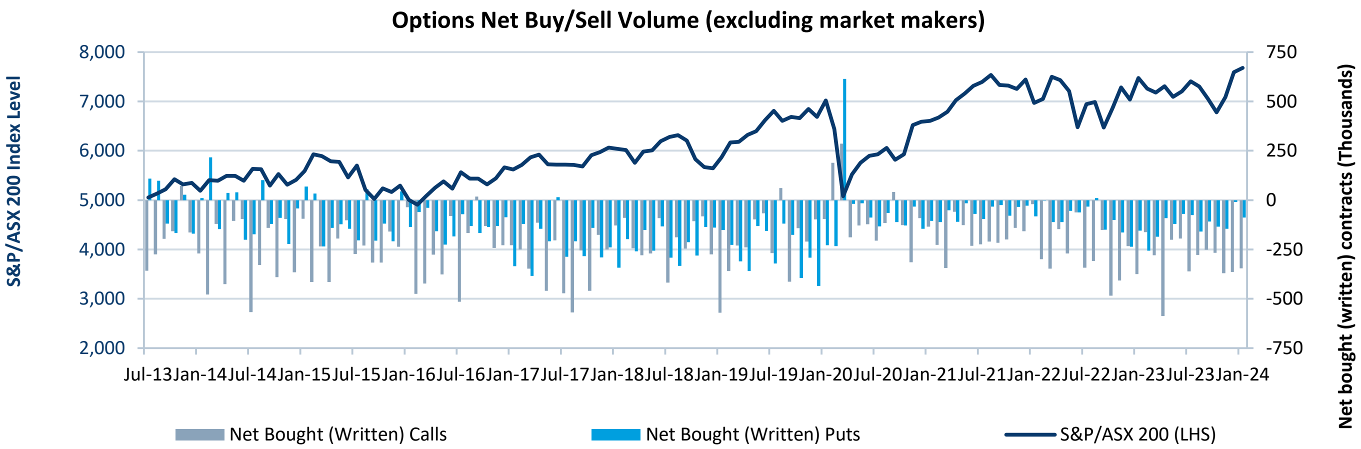
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

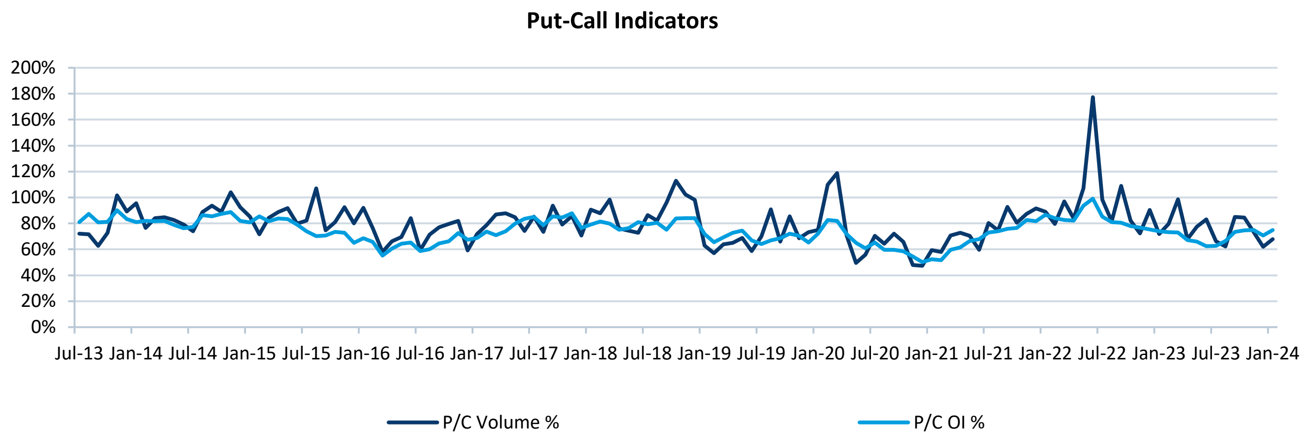
ASX EQUITY DERIVATIVES

January 24

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







ASX EQUITY DERIVATIVES

January 24

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-24	2,920,641	1,979,854	4,900,495	4,328,517	22,533	548,395	1,050
Dec-23	3,419,835	2,123,280	5,543,115	4,985,599	21,911	534,480	1,125
Variance	-14.6%	-6.8%	-11.6%	-13.2%	2.8%	2.6%	-6.7%
Jan-23	2,927,487	2,101,454	5,028,941	4,361,656	18,135	647,840	1,310
Variance	-0.2%	-5.8%	-2.6%	-0.8%	24.3%	-15.4%	-19.8%
Cal Yr to date	2,920,641	1,979,854	4,900,495	4,328,517	22,533	548,395	1,050
Fin Yr to date	23,550,810	16,656,569	40,207,379	35,671,518	107,786	4,408,887	19,188

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-24	745.1	349.4	1,094.5	485.7	86.5	443.5	78.8
Dec-23	857.3	341.3	1,198.6	571.8	91.4	451.3	84.2
Variance	-13.1%	2.4%	-8.7%	-15.1%	-5.4%	-1.7%	-6.4%
Jan-23	727.5	380.9	1,108.4	385.9	70.7	558.5	93.2
Variance	2.4%	-8.3%	-1.3%	25.8%	22.3%	-20.6%	-15.5%
Cal Yr to date	745.1	349.4	1,094.5	485.7	86.5	443.5	78.8
Fin Yr to date	5,125.2	3,361.5	8,486.7	3,424.5	444.0	3,231.7	1,386.5

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-24	1,731,881	1,295,311	3,027,192	2,717,259	13,059	296,873	0
Dec-23	1,616,704	1,144,146	2,760,850	2,501,224	13,251	246,269	105
Variance	7.1%	13.2%	9.6%	8.6%	-1.4%	20.5%	-100.0%
Jan-23	1,606,559	1,188,699	2,795,259	2,513,583	12,352	269,049	275
Variance	7.8%	9.0%	8.3%	8.1%	5.7%	10.3%	-100.0%
Cal Yr to date	1,731,881	1,295,311	3,027,192	2,717,259	13,059	296,873	0
Fin Yr to date	13,152,336	9,318,002	22,470,340	20,427,227	63,982	1,979,010	114

MORE INFORMATION

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

Benjamin Hatava - Senior Analyst Equity Derivatives
Phone: +61 2 9227 0061
Email: Benjamin.Hatava@asx.com.au

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