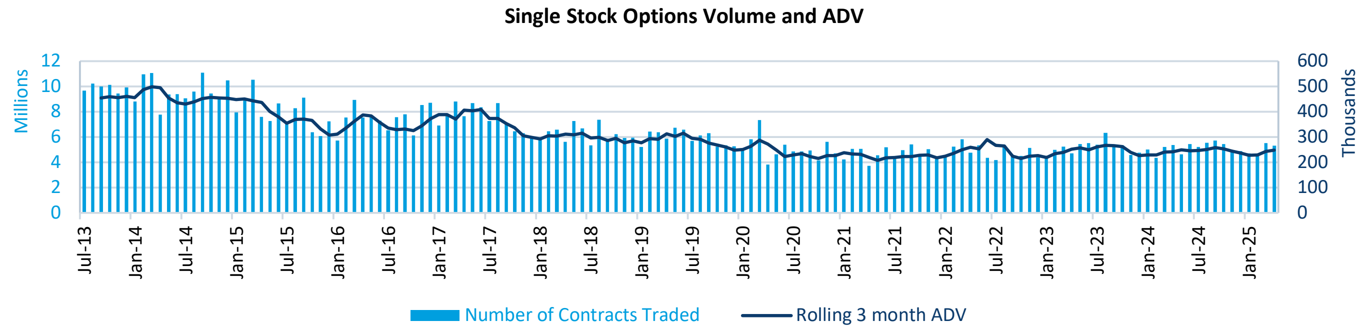
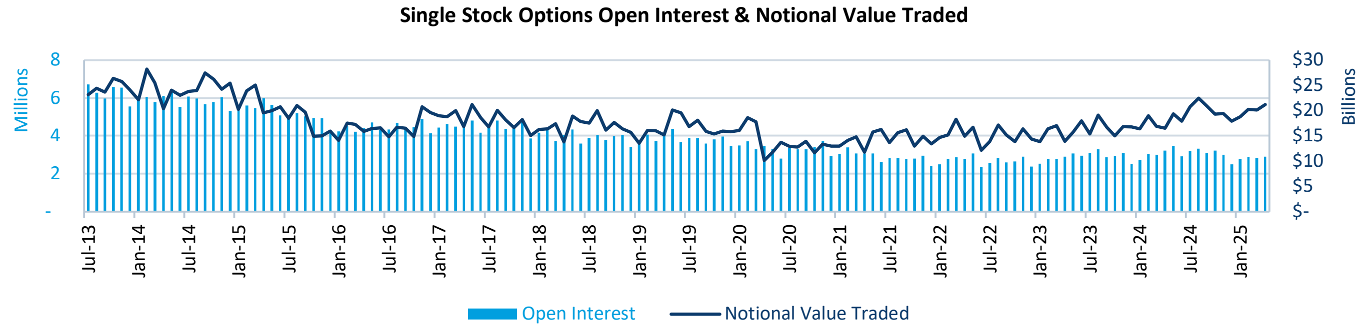
ASX EQUITY DERIVATIVES

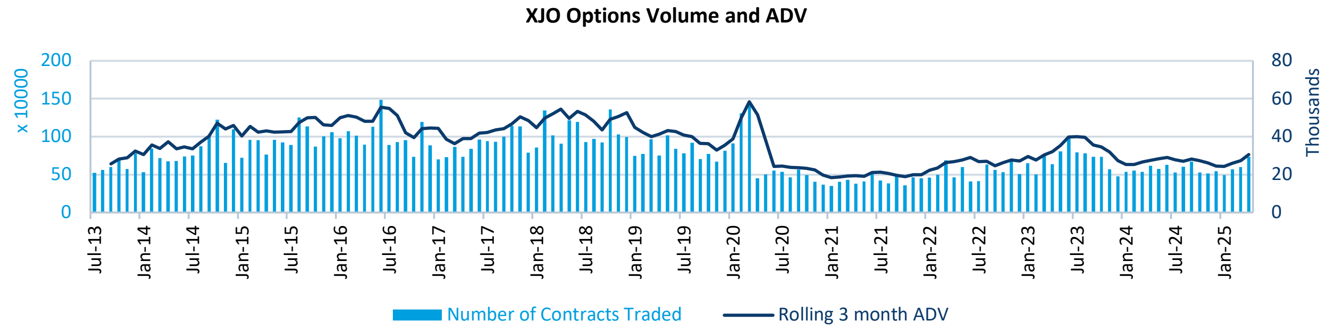
Options and Futures Statistics

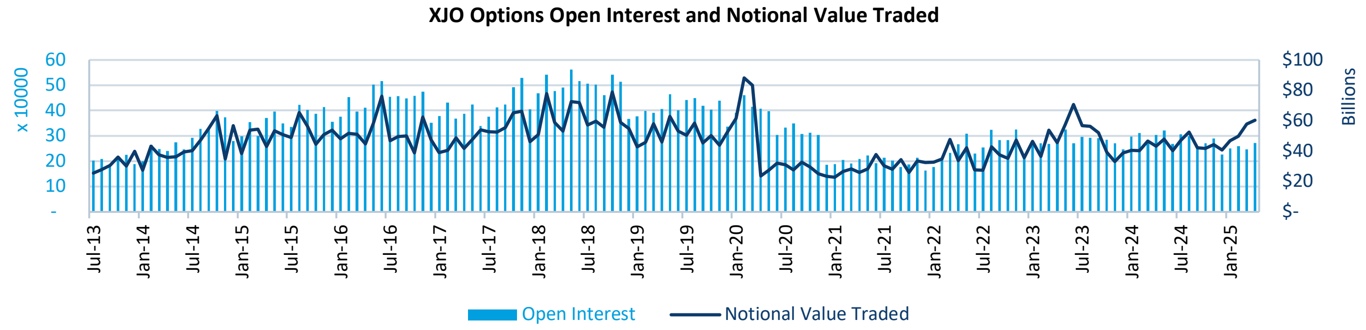
April 25

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

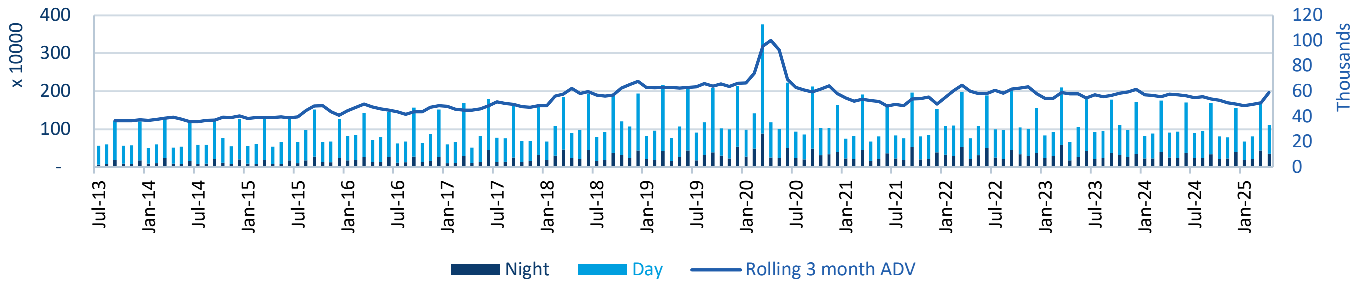
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

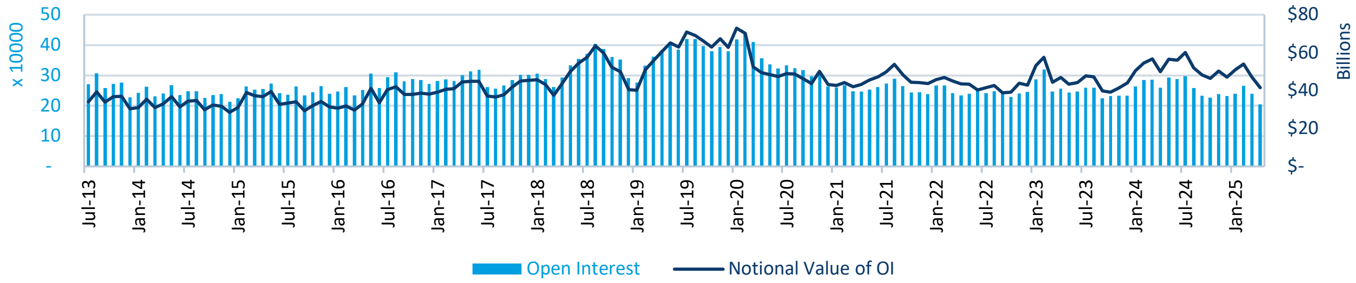
April 25

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

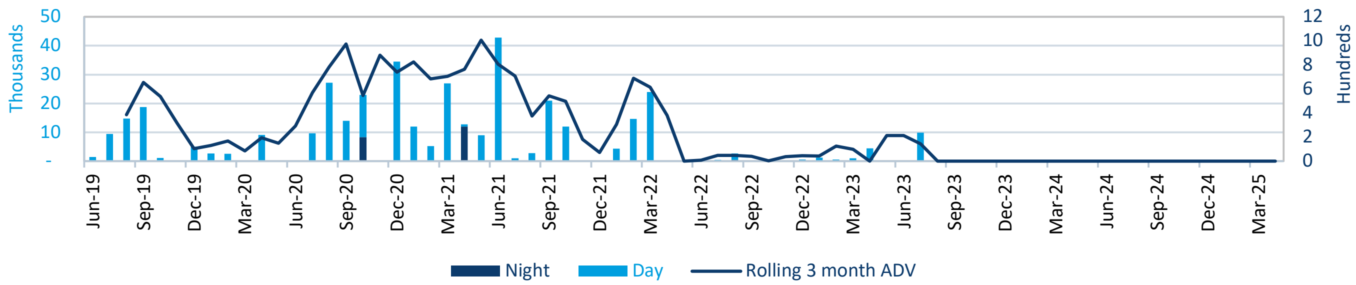
SPI 200 (AP) Futures Volume by Session and ADV



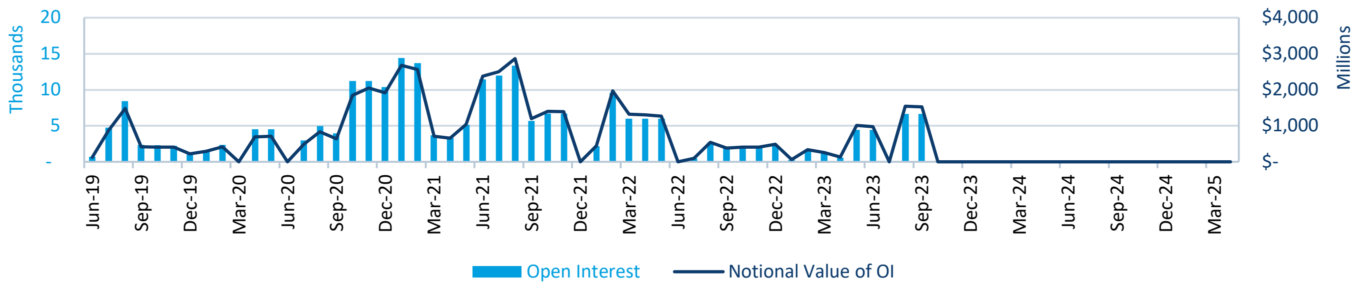
SPI 200 (AP) Futures Open Interest



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

April 25

Options - Top Classes by Volume

RANK	APR 25	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	782,610	16.2%	271,383	288.4%	N/A	N/A	166.1%	48	18,363
2	BHP	334,666	6.9%	150,362	222.6%	191,960,676	17.4%	112.7%	-13,135	4,144
3	STO	318,277	6.6%	152,728	208.4%	266,376,576	11.9%	135.2%	-17,531	-1,590
4	CBA	302,776	6.3%	91,756	330.0%	53,962,590	56.1%	79.8%	-3,258	1,970
5	FMG	252,929	5.2%	91,819	275.5%	153,916,749	16.4%	162.2%	-7,622	4,513
6	TLS	224,344	4.6%	199,681	112.4%	755,645,286	3.0%	6.2%	-20,092	6,366
7	NST	202,939	4.2%	63,991	317.1%	204,257,525	9.9%	44.9%	7,018	2,757
8	WOW	190,946	4.0%	61,168	312.2%	59,803,173	31.9%	97.5%	-2,562	5,107
9	WDS	165,554	3.4%	86,248	192.0%	125,308,626	13.2%	104.2%	-2,305	-2,558
10	WBC	164,032	3.4%	92,427	177.5%	94,996,412	17.3%	53.9%	-7,020	5,598
11	ANZ	154,039	3.2%	66,810	230.6%	118,792,670	13.0%	57.6%	-8,112	-1,532
12	CSL	153,463	3.2%	33,933	452.3%	20,476,567	74.9%	157.1%	4,870	-1,366
13	RIO	141,256	2.9%	40,590	348.0%	32,079,307	44.0%	126.1%	-4,308	9
14	NAB	136,914	2.8%	89,568	152.9%	100,986,454	13.6%	62.0%	-7,673	1,636
15	EVN	121,496	2.5%	42,281	287.4%	285,334,879	4.3%	33.7%	-9,119	-11,672
16	MQG	120,904	2.5%	25,948	465.9%	21,161,487	57.1%	192.6%	-48	-1,351
17	S32	113,497	2.3%	56,148	202.1%	496,223,287	2.3%	207.0%	-11,994	-10,867
18	PLS	102,250	2.1%	76,163	134.3%	619,993,274	1.6%	128.2%	-8,816	2,038
19	SCG	93,152	1.9%	53,202	175.1%	191,885,701	4.9%	1.4%	-12,511	-400
20	TCL	87,947	1.8%	52,267	168.3%	127,752,226	6.9%	37.3%	-7,348	4,367
21	MGR	79,967	1.7%	37,066	215.7%	271,704,338	2.9%	1.8%	-2,391	390
22	ALL	76,457	1.6%	16,546	462.1%	31,541,887	24.2%	719.3%	488	1,064
23	RRL	75,844	1.6%	33,984	223.2%	100,704,220	7.5%	25.1%	4,315	4,310
24	WHC	73,608	1.5%	82,229	89.5%	171,231,589	4.3%	96.9%	-4,602	-2,098
25	MPL	66,331	1.4%	20,270	327.2%	158,736,994	4.2%	0.1%	-821	-76
26	WES	65,168	1.3%	32,018	203.5%	28,876,516	22.6%	58.8%	-1,572	1,144
27	BXB	60,943	1.3%	34,745	175.4%	74,137,067	8.2%	29.2%	1,023	-1,438
28	ILU	57,587	1.2%	31,912	180.5%	75,351,588	7.6%	163.1%	-5,809	-74
29	ZIP	55,694	1.2%	31,737	175.5%	471,652,830	1.2%	191.0%	-8,606	-15,661
30	EDV	54,879	1.1%	66,547	82.5%	98,077,406	5.6%	119.7%	-8,614	8,591
	Market*	4,830,469	100.0%	2,185,527	221.0%	5,402,927,900	8.9%	-13.7%	-158,107	21,684

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

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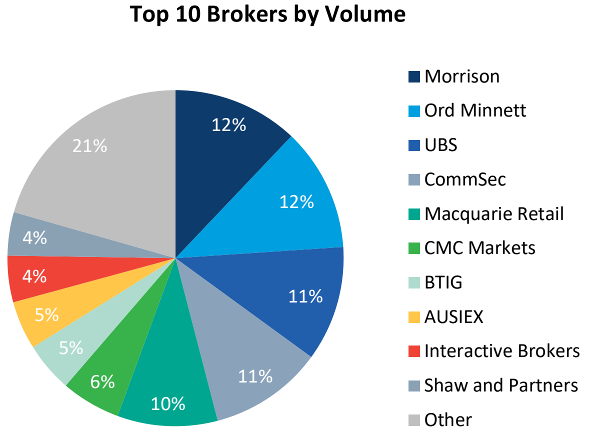
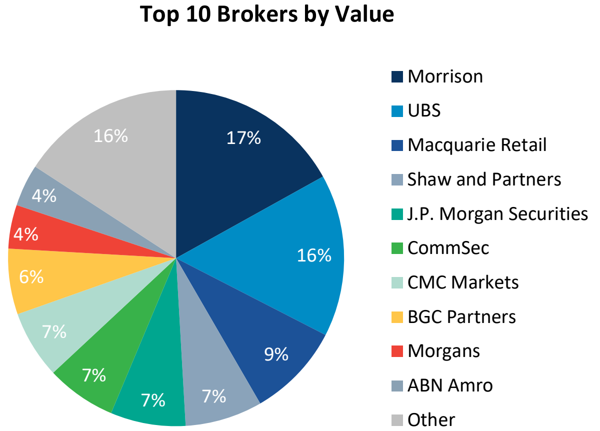
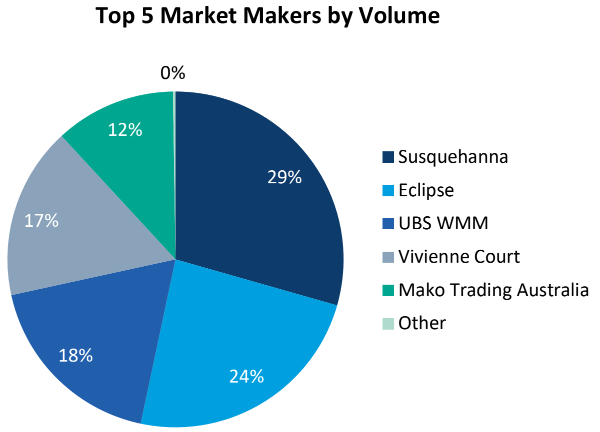
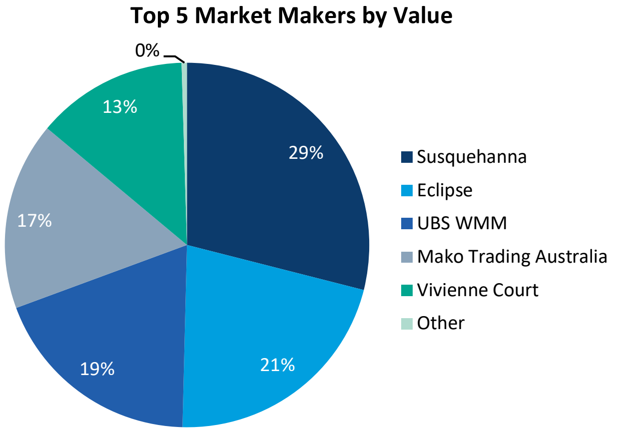
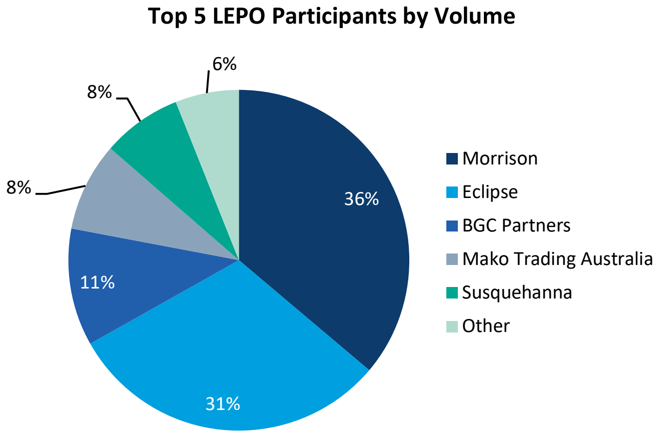
Options Market Share by Volume and Value Traded

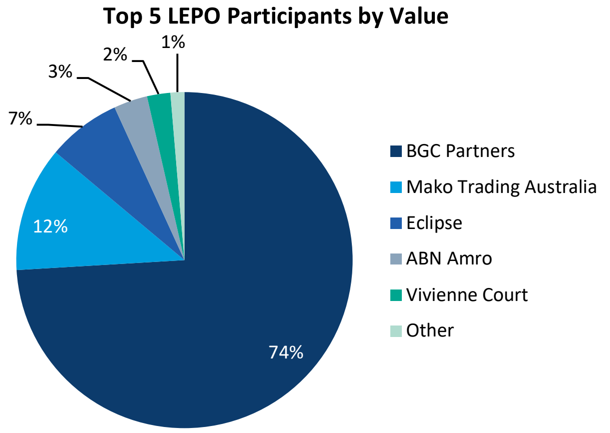












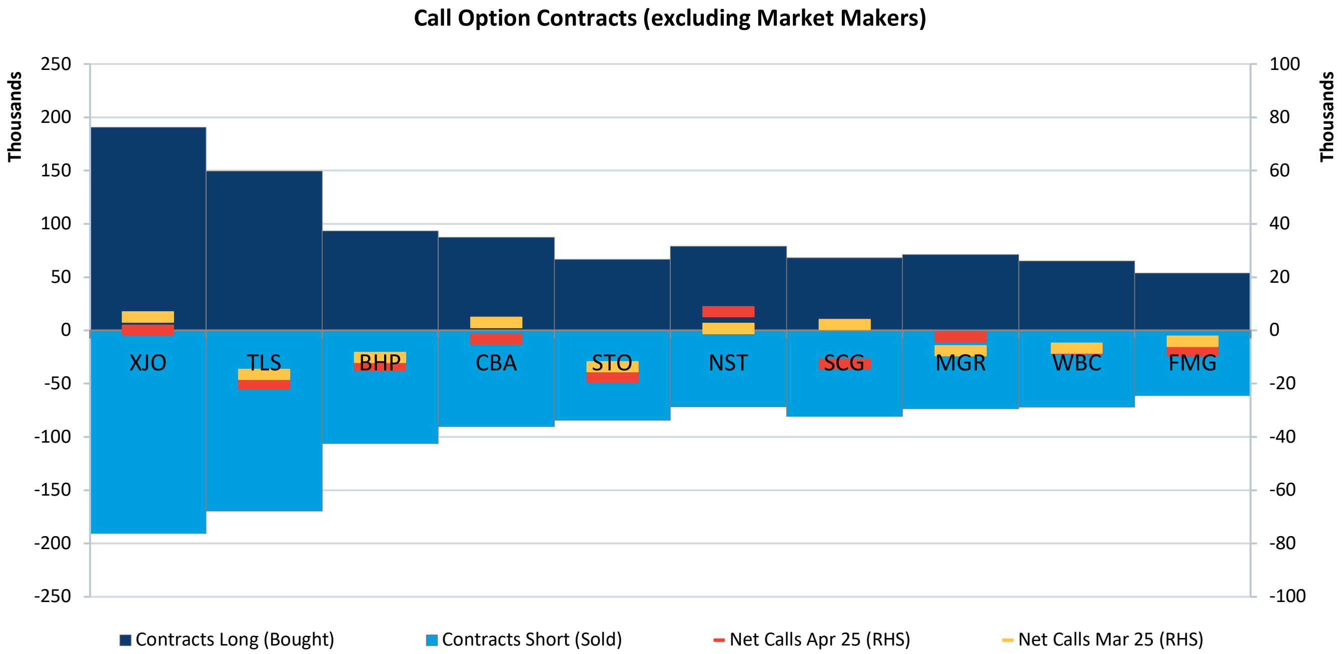
NOTE: The above charts include contracts traded in both Single Stock and Index options

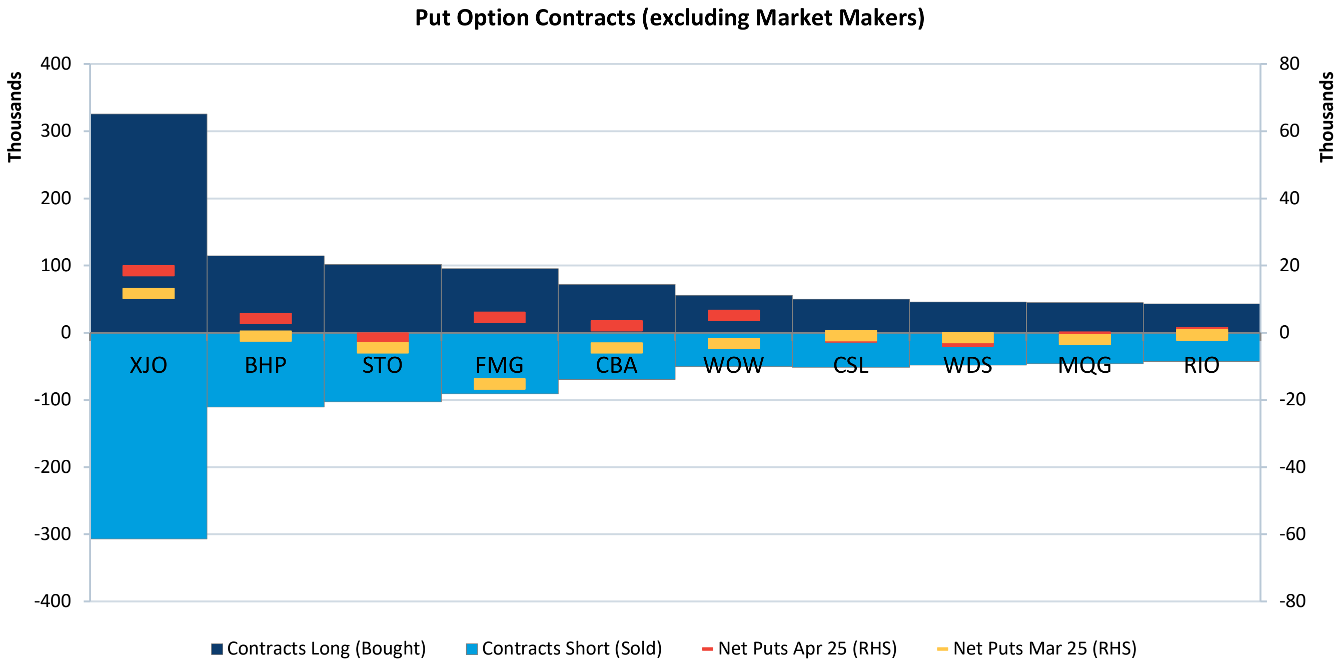
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

April 25

Top 10 Call and Put Option Contracts



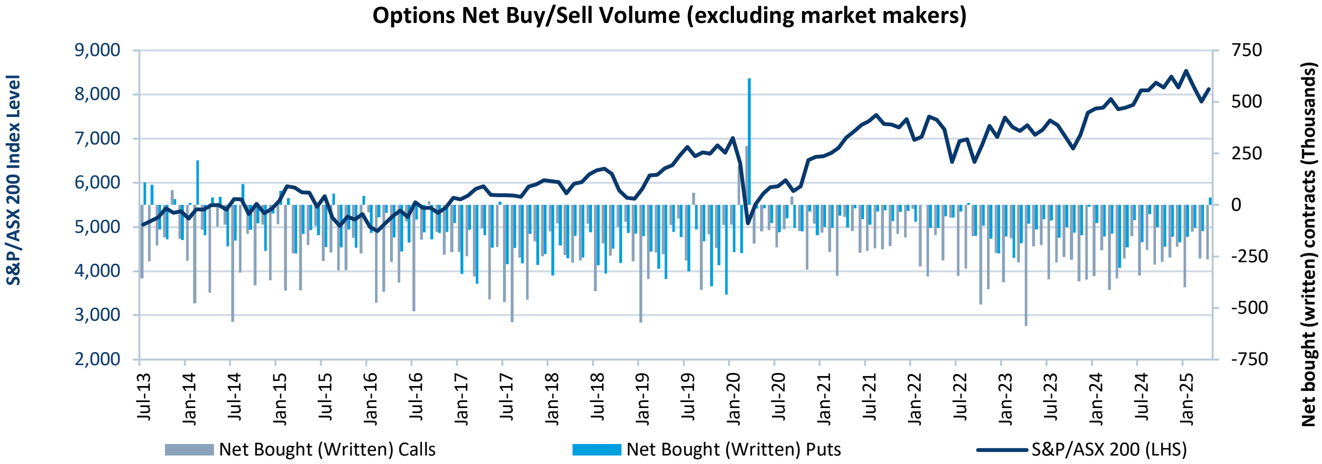


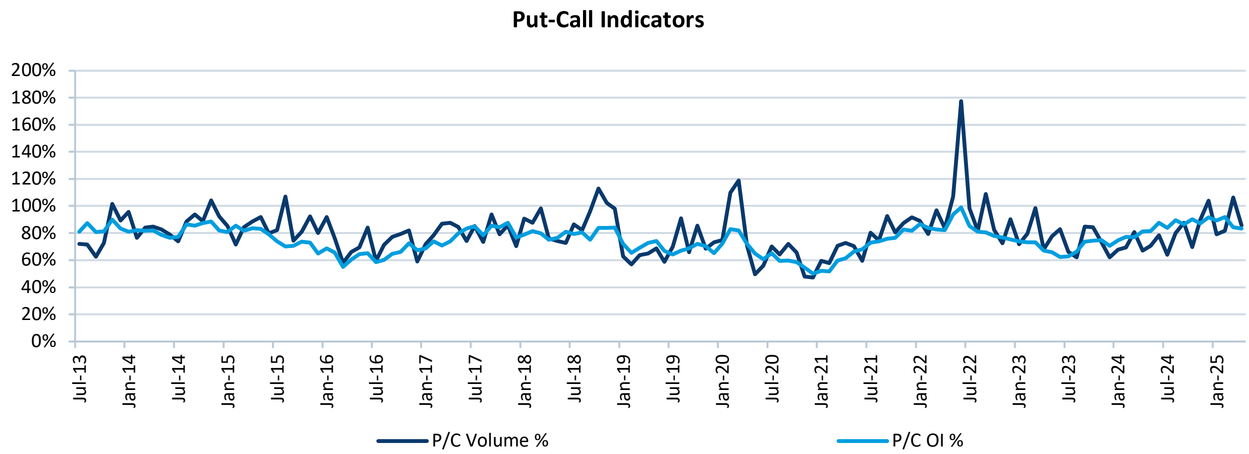
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

April 25

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





ASX EQUITY DERIVATIVES

April 25

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-25	3,337,051	2,860,853	6,197,904	5,411,390	3,904	782,020	590
Mar-25	2,920,405	3,108,562	6,028,967	5,290,321	7,801	728,245	2,600
Variance	14.3%	-8.0%	2.8%	2.3%	-50.0%	7.4%	-77.3%
Apr-24	3,104,981	2,083,533	5,188,514	4,609,979	7,201	570,964	370
Variance	7.5%	37.3%	19.5%	17.4%	-45.8%	37.0%	59.5%
Cal Yr to date	12,491,432	10,993,465	23,484,897	20,758,300	46,870	2,671,013	8,714
Fin Yr to date	31,605,540	26,480,249	58,085,789	51,906,422	139,511	6,027,632	12,224

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-25	597.7	1,240.2	1,837.9	818.5	6.6	966.5	46.3
Mar-25	650.2	1,150.5	1,800.7	805.9	21.4	768.0	205.3
Variance	-8.1%	7.8%	2.1%	1.6%	-69.0%	25.8%	-77.4%
Apr-24	519.3	422.4	941.7	425.9	9.5	477.7	28.6
Variance	15.1%	193.6%	95.2%	92.2%	-30.4%	102.3%	62.0%
Cal Yr to date	2,828.5	3,377.3	6,205.8	2,744.4	163.5	2,585.3	712.6
Fin Yr to date	7,371.7	6,246.8	13,618.5	6,741.5	601.9	5,283.3	991.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-25	1,732,554	1,445,079	3,177,633	2,905,453	796	271,186	197
Mar-25	1,664,453	1,404,605	3,069,058	2,819,129	3,453	246,476	0
Variance	4.1%	2.9%	3.5%	3.1%	-76.9%	10.0%	N/A
Apr-24	1,948,064	1,583,315	3,531,379	3,226,072	1,657	303,564	85
Variance	-11.1%	-8.7%	-10.0%	-9.9%	-52.0%	-10.7%	131.8%
Cal Yr to date	6,623,978	5,774,133	12,398,111	11,348,366	21,615	1,026,631	1,497
Fin Yr to date	17,254,244	15,124,498	32,378,745	29,634,355	66,313	2,676,448	1,622

MORE INFORMATION

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