

ASX EQUITY DERIVATIVES

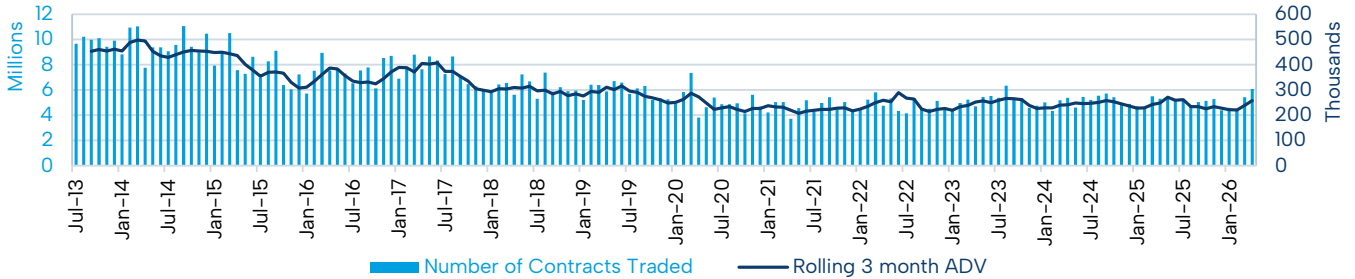


Options and Futures Statistics

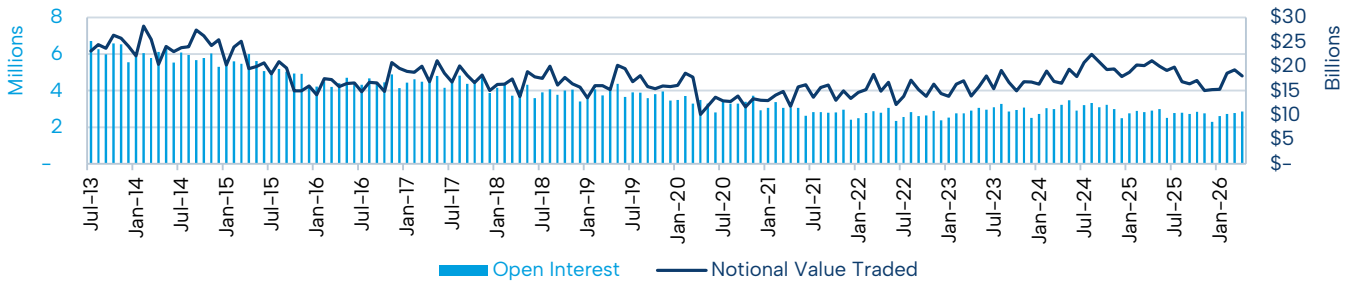
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Average Daily Volume (ADV) and Open Interest (OI) – Single Stock and XJO traded on ASX

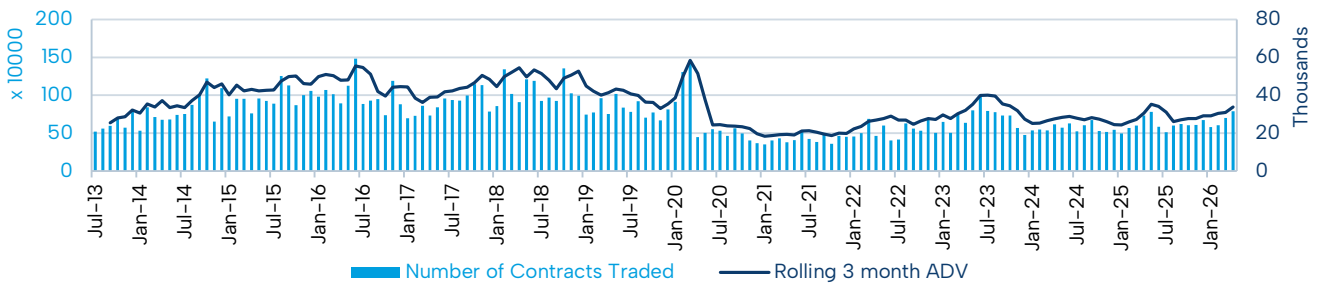
Single Stock Options Volume and ADV



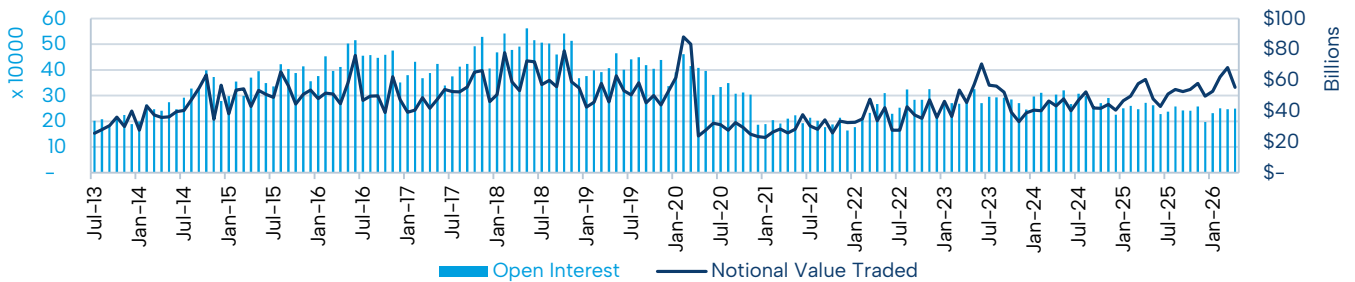
Single Stock Options Open Interest & Notional Value Traded



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

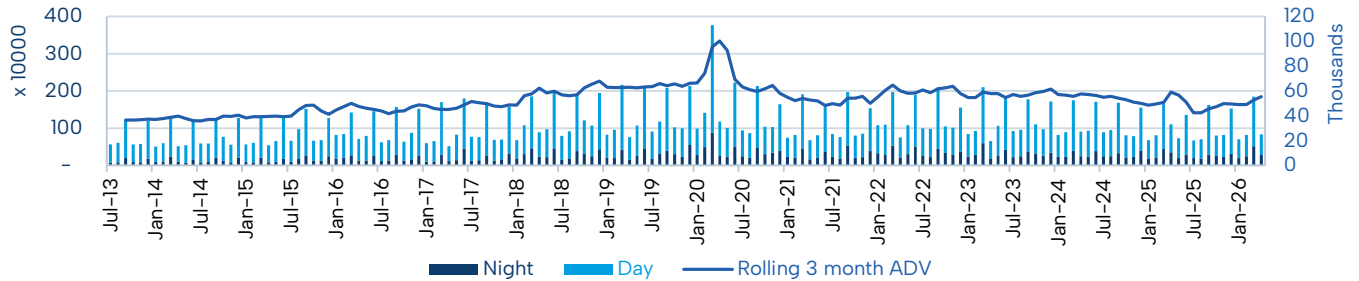
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

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

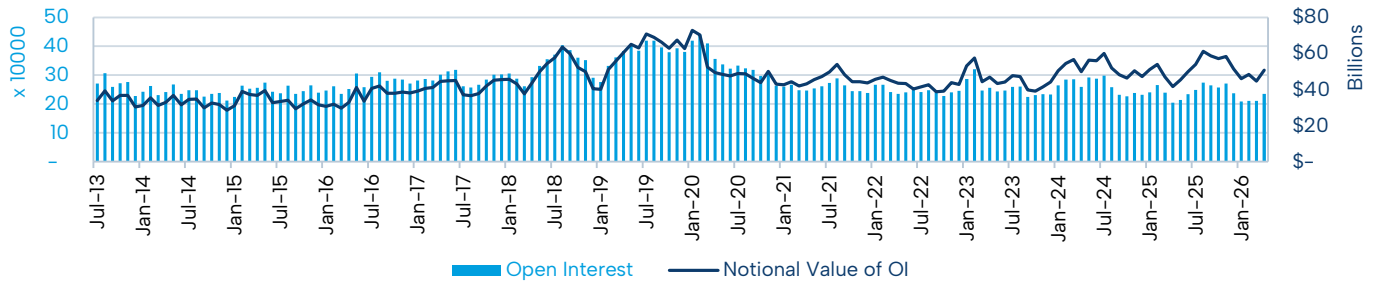
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Average Daily Volume (ADV), Open Interest (OI) and Notional Value of OI - Equity Index Futures traded on ASX 24

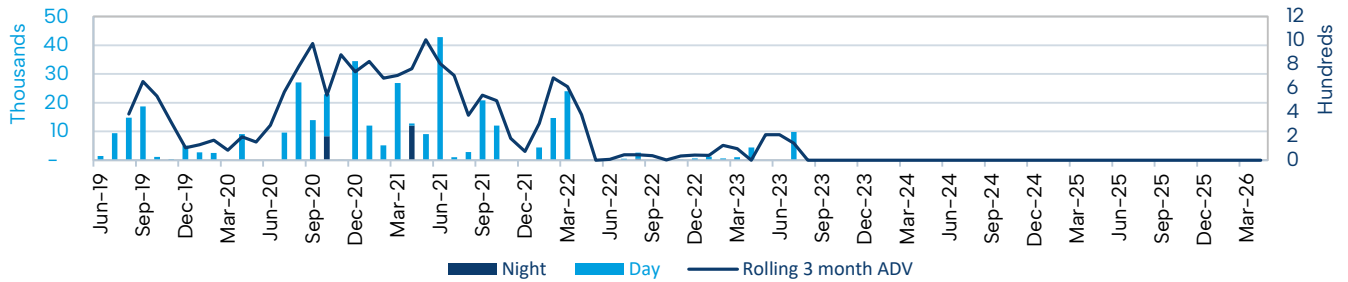
SPI 200 (AP) Futures Volume by Session and ADV



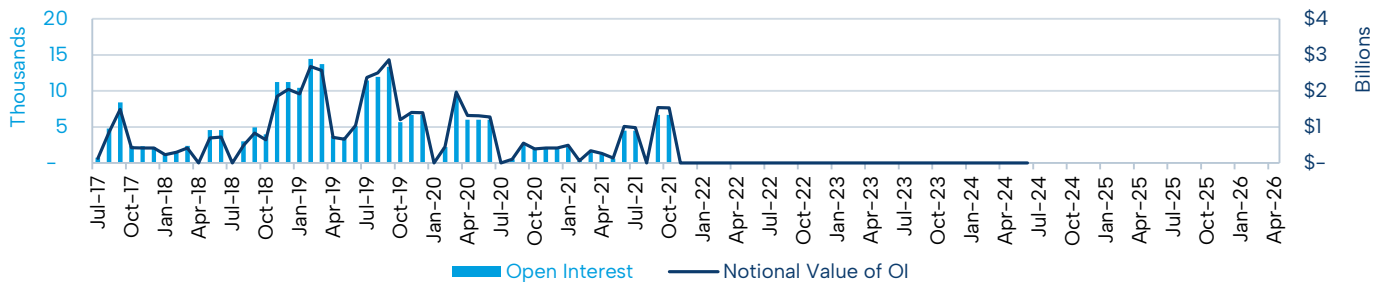
SPI 200 (AP) Futures Open Interest



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



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Options - Top Classes by Volume

RANK	APR 26	VOLUME ¹	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR ²	PUT/CALL ³	NET CALLS ⁴	NET PUTS ⁴
1	XJO	637,552	14.1%	249,189	255.9%	N/A	N/A	130.5%	7,215	13,024
2	BHP	541,333	12.0%	158,534	341.5%	156,764,079	34.5%	81.4%	4,821	9,161
3	STO	330,982	7.3%	158,887	208.3%	303,416,034	10.9%	6.2%	-12,768	-5,765
4	ANZ	243,598	5.4%	87,380	278.8%	87,390,183	27.9%	96.6%	-555	2,412
5	NAB	223,458	4.9%	80,500	277.6%	108,850,325	20.5%	126.8%	-487	8,612
6	WDS	218,451	4.8%	76,201	286.7%	147,022,413	14.9%	36.3%	2,846	-5,155
7	WBC	215,141	4.8%	89,984	239.1%	91,190,111	23.6%	104.4%	-4,111	2,345
8	S32	160,539	3.5%	78,515	204.5%	259,850,139	6.2%	213.9%	-10,206	-33,037
9	FMG	156,925	3.5%	56,976	275.4%	101,899,221	15.4%	71.2%	-5,187	306
10	CBA	148,797	3.3%	54,846	271.3%	36,042,547	41.3%	87.1%	1,240	-6,184
11	ZIP	135,402	3.0%	54,446	248.7%	563,691,980	2.4%	79.9%	-44,450	-717
12	NST	122,040	2.7%	48,976	249.2%	134,763,760	9.1%	103.0%	-11,875	2,625
13	WOW	120,283	2.7%	42,610	282.3%	54,314,687	22.1%	181.7%	250	814
14	RIO	104,700	2.3%	39,634	264.2%	22,729,710	46.1%	80.9%	-1,258	-2,649
15	PLS	101,371	2.2%	89,000	113.9%	457,193,650	2.2%	43.4%	-1,489	2,916
16	IGO	95,393	2.1%	25,898	368.3%	86,551,908	11.0%	53.4%	-3,309	4,120
17	CSL	91,015	2.0%	22,778	399.6%	26,570,408	34.3%	151.4%	2,449	-1,483
18	SIG	88,573	2.0%	134,792	65.7%	223,441,623	4.0%	31.8%	-6,377	-656
19	TLS	84,788	1.9%	134,974	62.8%	422,757,791	2.0%	8.5%	-4,556	-8,427
20	WHC	83,556	1.8%	98,954	84.4%	115,672,944	7.2%	106.6%	5,730	-9,112
21	MQG	78,698	1.7%	18,400	427.7%	16,764,499	46.9%	44.0%	-2,239	-2,168
22	SCG	77,964	1.7%	43,928	177.5%	217,441,181	3.6%	31.5%	-1,310	-360
23	AZJ	69,642	1.5%	28,774	242.0%	129,309,009	5.4%	6.5%	-2,431	7,073
24	VAU	68,104	1.5%	22,058	308.7%	90,822,605	7.5%	11.9%	-14,502	860
25	MTS	67,611	1.5%	36,924	183.1%	78,921,762	8.6%	103.1%	-15,698	10,857
26	LYC	61,937	1.4%	21,699	285.4%	83,485,517	7.4%	110.6%	-1,164	623
27	EVN	52,710	1.2%	23,702	222.4%	158,936,160	3.3%	55.8%	-6,612	-3,365
28	TLC	50,803	1.1%	18,792	270.3%	75,634,595	6.7%	0.6%	-1,231	-340
29	WES	48,957	1.1%	23,989	204.1%	26,033,657	18.8%	201.2%	-893	-2,631
30	CWY	46,855	1.0%	14,968	313.0%	187,021,793	2.5%	278.6%	-322	-41
Market*		4,527,178	100.0%	2,036,308	222.3%	4,464,484,291	10.1%	70.8%	-128,479	-16,342

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

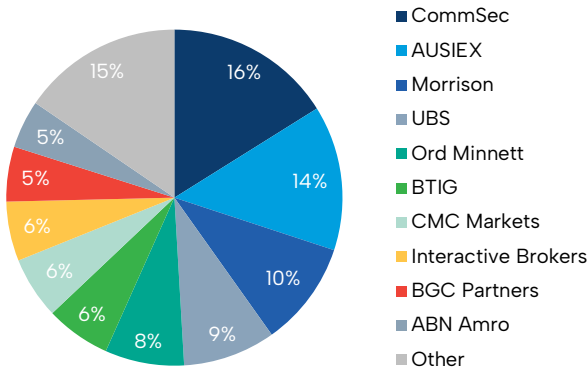
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

* Only TOP 30 ETO classes included

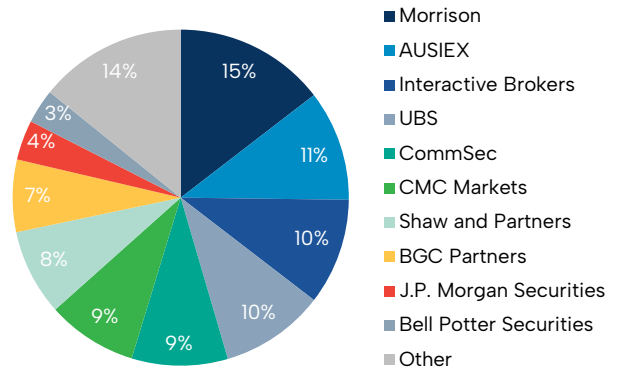
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Options Market Share by Volume and Value Traded

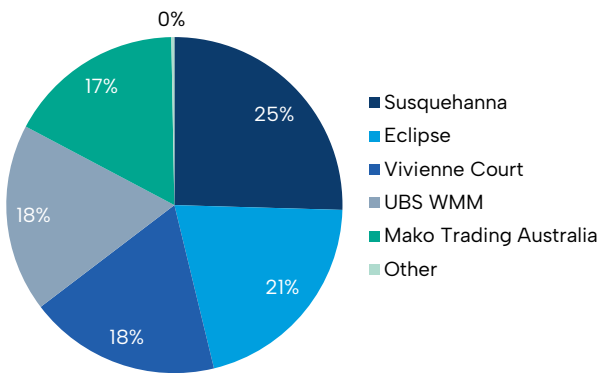
Top 10 Brokers by Volume



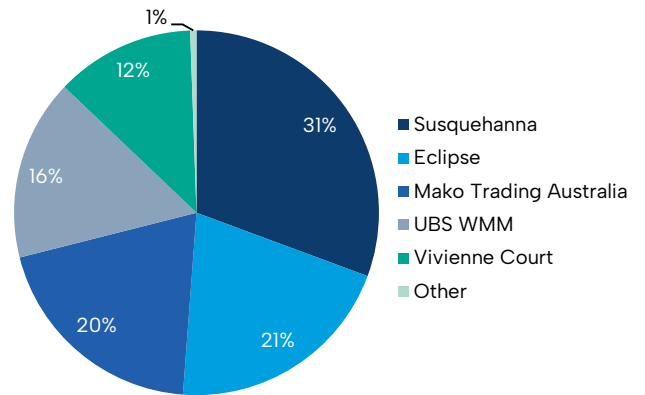
Top 10 Brokers by Value



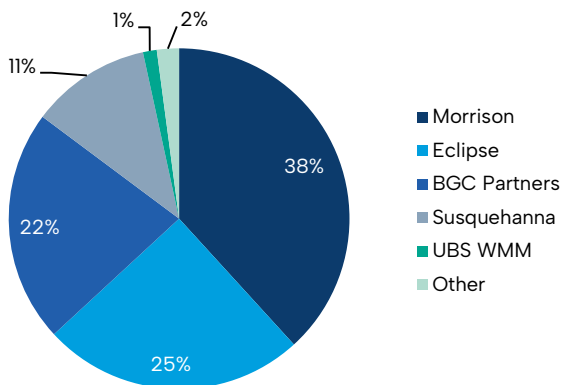
Top 5 Market Makers by Volume



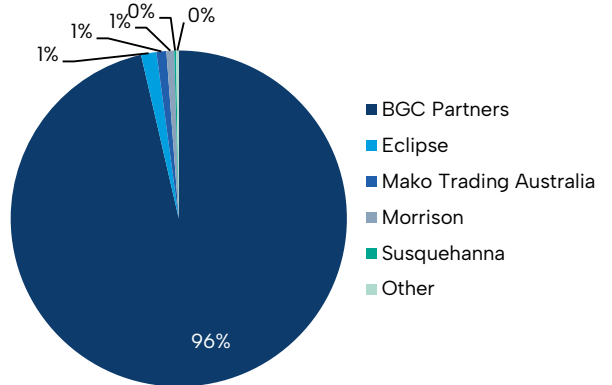
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value

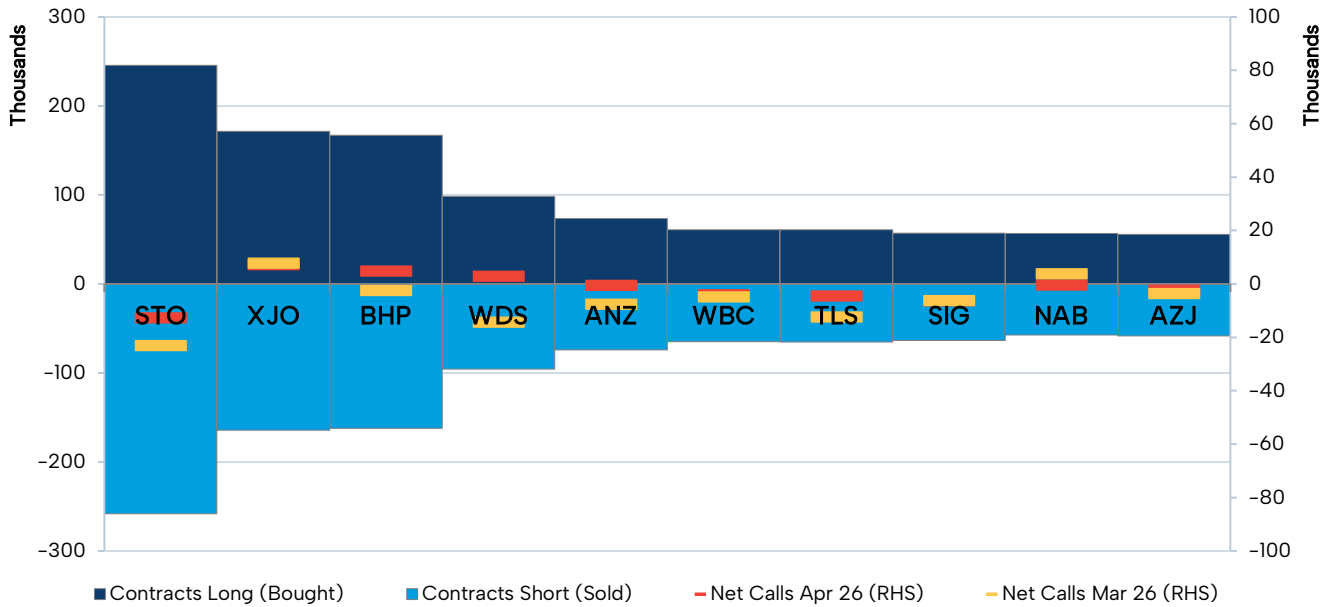


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from the top four charts

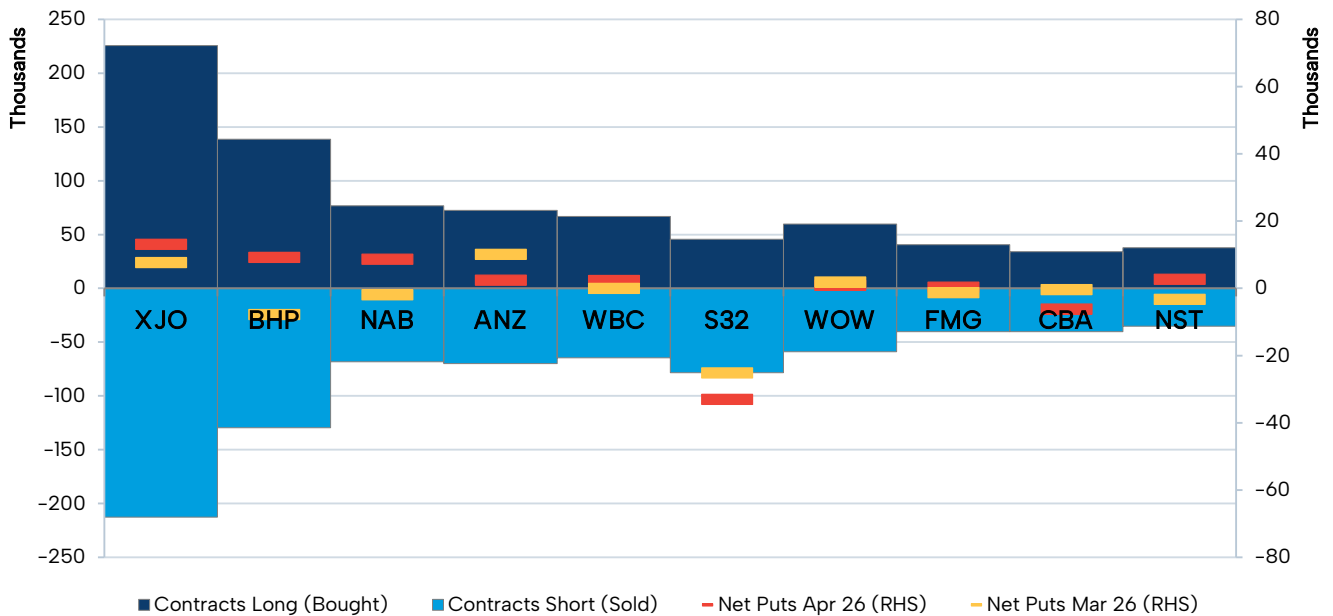
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Top 10 Call and Put Option Contracts

Call Option Contracts (excluding Market Makers)



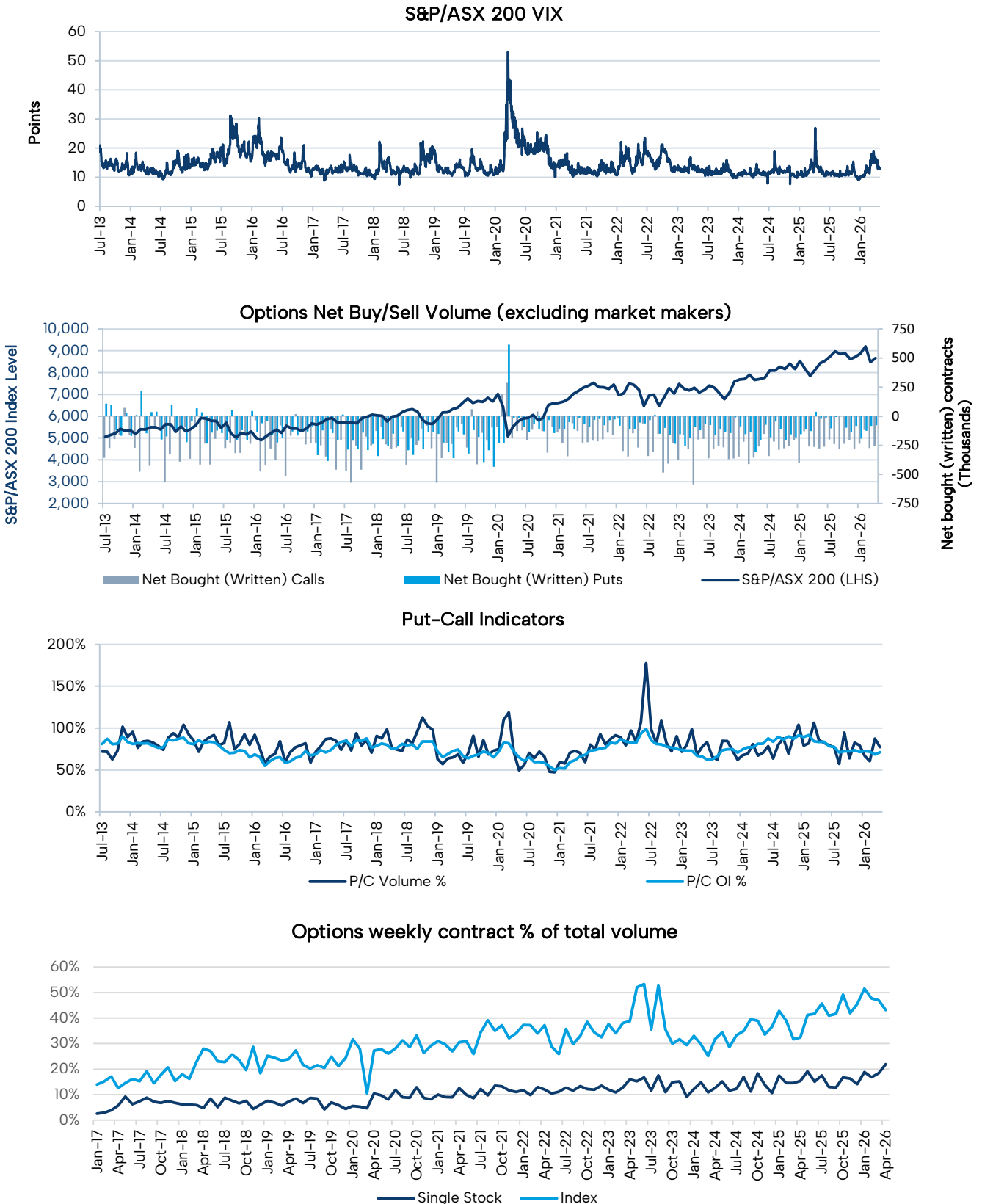
Put Option Contracts (excluding Market Makers)



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

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S&P/ASX 200 Volatility Index, Net Buy/Sell, Put-Call Indicators and Weekly Contract Market share



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Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-26	3,238,453	2,500,819	5,739,272	5,091,367	10,353	634,542	3,010
Mar-26	3,667,572	3,203,557	6,871,129	6,064,660	16,603	788,591	1,275
Variance	-11.7%	-21.9%	-16.5%	-16.0%	-37.6%	-19.5%	136.1%

Apr-25	3,337,051	2,860,853	6,197,904	5,411,390	3,904	782,020	590
Variance	-3.0%	-12.6%	-7.4%	-5.9%	165.2%	-18.9%	410.2%
Cal Yr to date	13,787,486	10,068,524	23,856,010	21,060,607	61,382	2,724,396	9,625
Fin Yr to date	32,559,224	24,091,879	56,651,103	50,044,122	192,338	6,397,818	16,825

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-26	1,055.9	798.0	1,853.8	871.7	4.7	709.8	267.7
Mar-26	972.9	1,353.2	2,326.1	1,114.7	23.9	1,078.4	109.1
Variance	8.5%	-41.0%	-20.3%	-21.8%	-80.3%	-34.2%	145.3%

Apr-25	597.7	1,240.2	1,837.9	818.5	6.6	966.5	46.3
Variance	76.7%	-35.7%	0.9%	6.5%	-29.0%	-26.6%	478.1%
Cal Yr to date	3,947.2	3,206.9	7,154.1	3,389.6	121.2	2,792.7	850.6
Fin Yr to date	8,776.5	6,716.6	15,493.1	7,291.2	651.8	6,066.6	1,483.4

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-26	1,813,507	1,289,994	3,103,501	2,851,789	2,522	248,552	637
Mar-26	1,789,449	1,225,647	3,015,096	2,758,119	9,769	246,920	287
Variance	1.3%	5.3%	2.9%	3.4%	-74.2%	0.7%	122.0%

Apr-25	1,732,554	1,445,079	3,177,633	2,905,453	796	271,186	197
Variance	4.7%	-10.7%	-2.3%	-1.8%	216.8%	-8.3%	223.4%
Cal Yr to date	6,985,472	4,955,363	11,940,835	10,932,338	29,288	977,783	1,424
Fin Yr to date	17,174,846	12,397,524	29,572,371	27,069,843	90,299	2,408,026	4,199

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