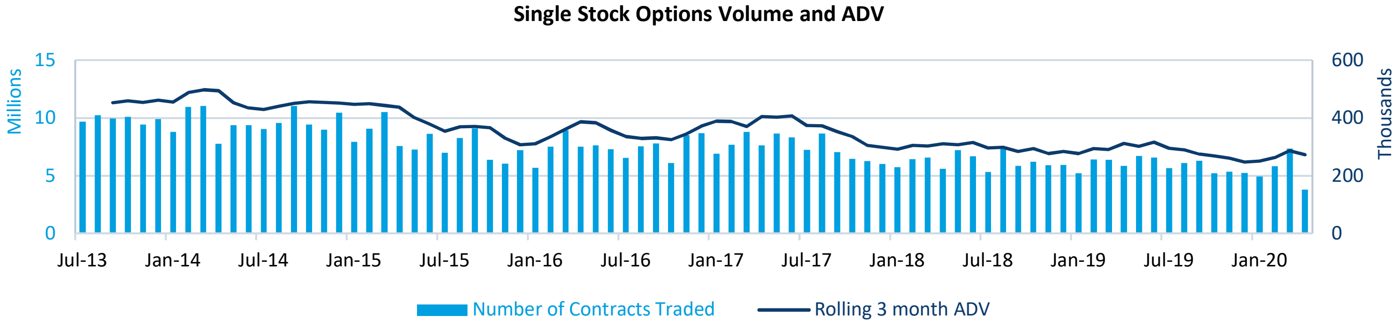
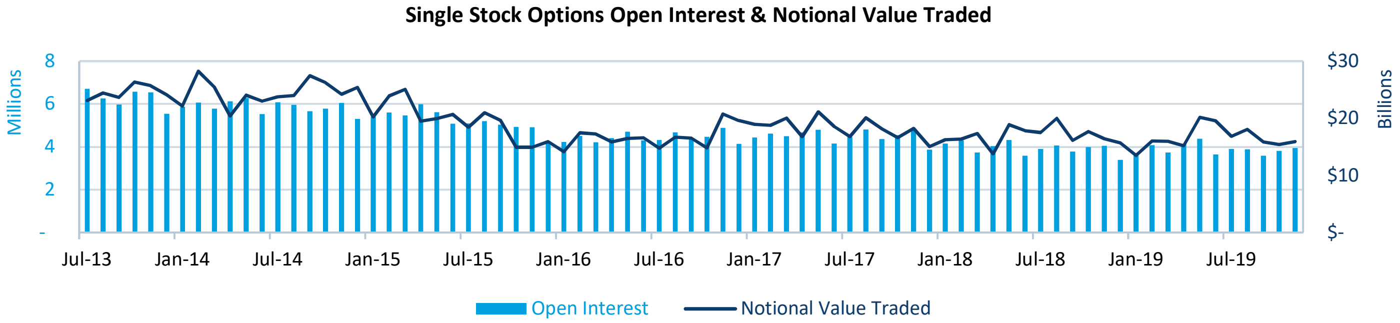
ASX EQUITY DERIVATIVES

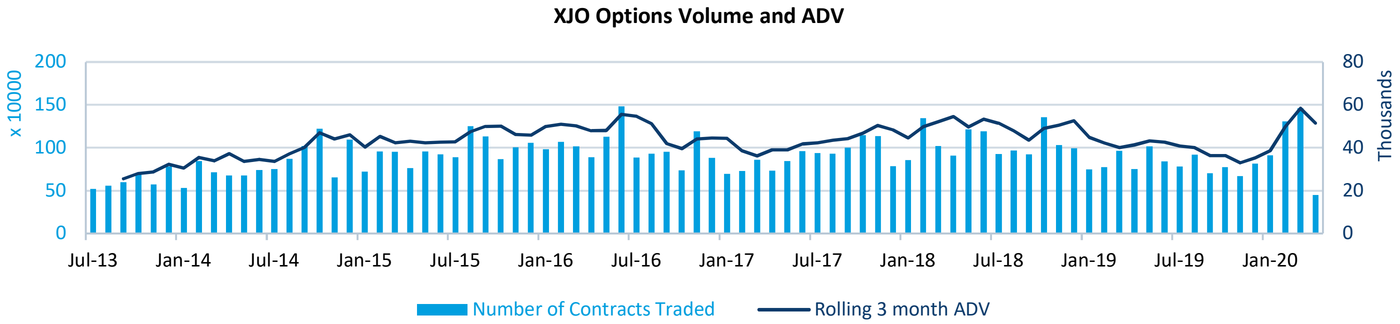
Options and Futures Statistics

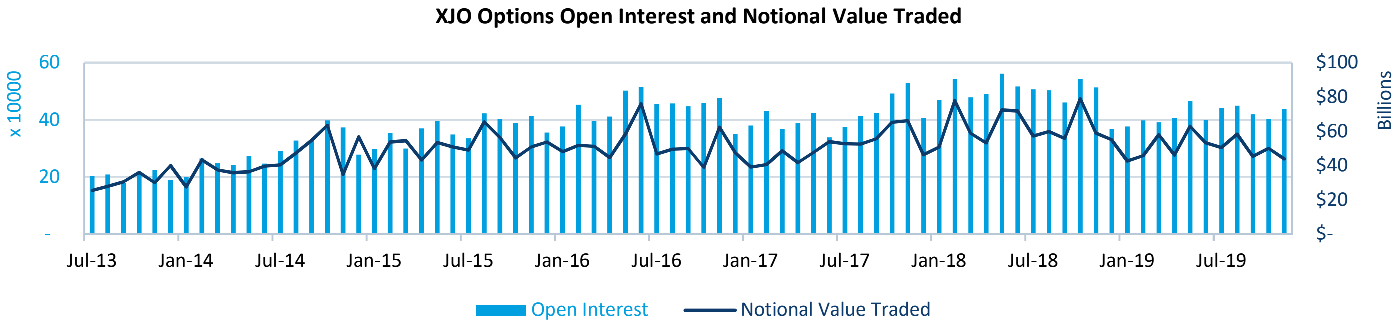
April 20

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

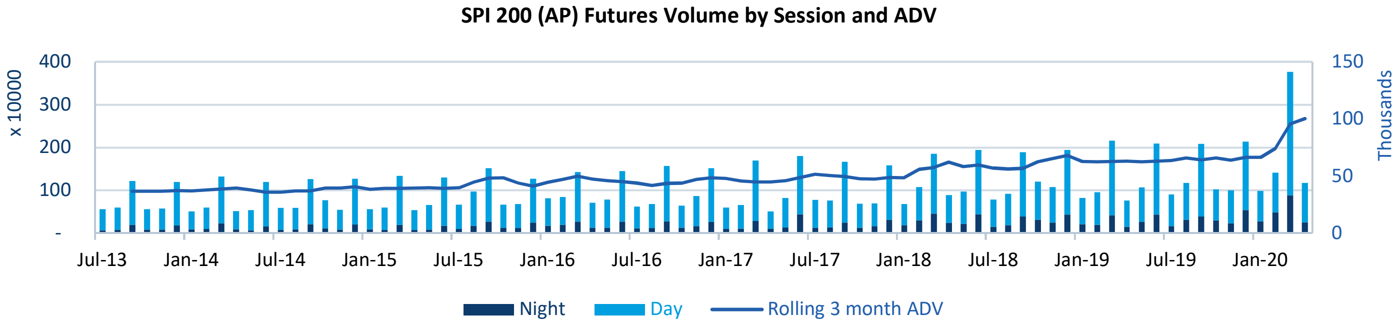
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

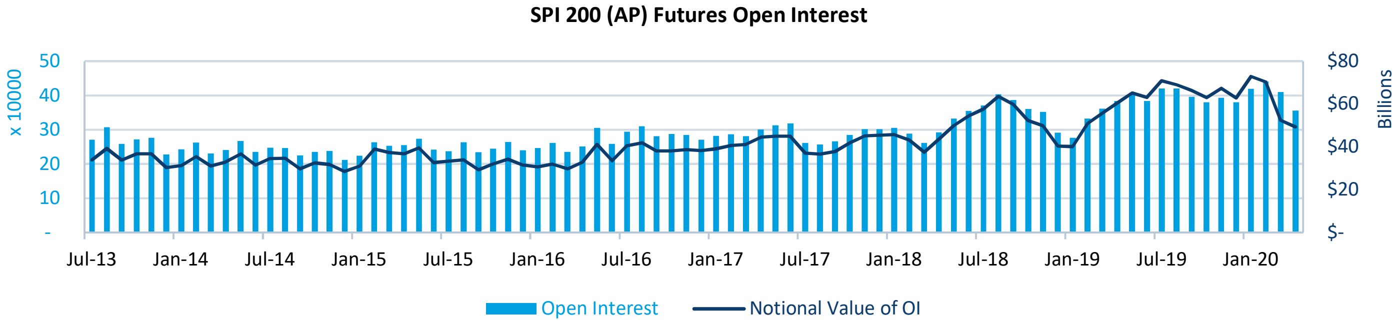
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

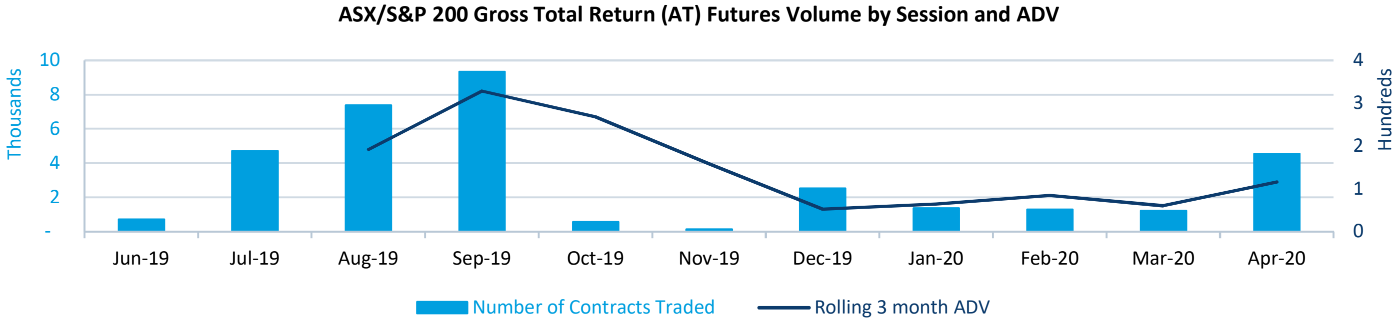
ASX EQUITY DERIVATIVES

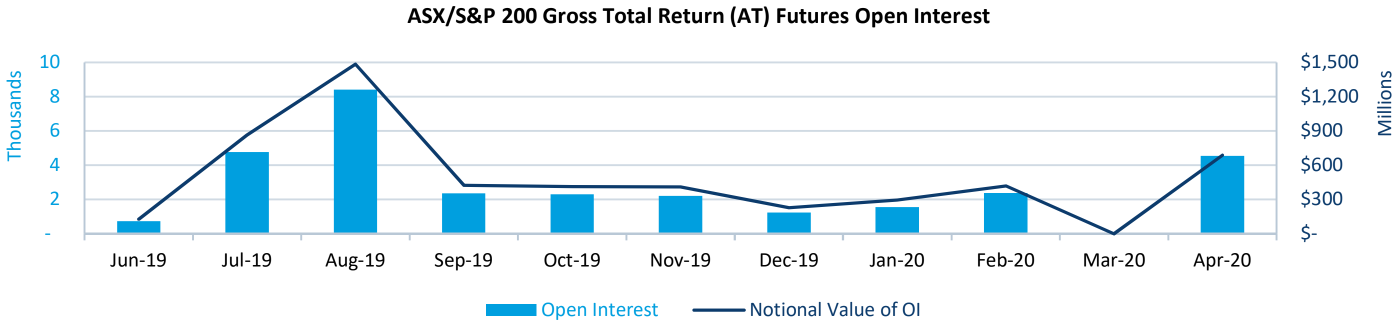
April 20

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

April 20

Options - Top Classes by Volume

RANK	APR 20	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	449,063	12.3%	407,487	110.2%	N/A	N/A	115.7%	-1,597	3,723
2	BHP	261,176	7.2%	175,061	149.2%	176,460,724	14.8%	77.6%	-5,191	7,952
3	TLS	237,728	6.5%	342,698	69.4%	628,049,967	3.8%	75.5%	-18,609	-6,036
4	FMG	229,091	6.3%	196,718	116.5%	243,085,208	9.4%	69.8%	-5,954	3,807
5	CBA	225,000	6.2%	108,937	206.5%	99,478,118	22.6%	88.8%	-3,098	-4,109
6	WBC	223,342	6.1%	213,676	104.5%	280,913,940	8.0%	67.3%	-8,364	-8,916
7	NAB	202,918	5.6%	167,175	121.4%	263,984,449	7.7%	45.0%	-719	5,559
8	ANZ	202,735	5.6%	165,789	122.3%	220,592,223	9.2%	61.6%	1,550	-2,297
9	RIO	142,292	3.9%	59,944	237.4%	38,674,499	36.8%	99.3%	2,370	-754
10	NCM	133,981	3.7%	66,102	202.7%	68,894,953	19.4%	49.4%	-2,445	34
11	WPL	106,300	2.9%	82,509	128.8%	94,173,436	11.3%	70.7%	-5,407	-3,347
12	STO	100,257	2.8%	65,272	153.6%	252,369,199	4.0%	48.6%	-6,224	6,225
13	S32	95,660	2.6%	93,351	102.5%	350,826,162	2.7%	72.8%	-788	-400
14	WES	88,713	2.4%	45,953	193.1%	52,957,665	16.8%	77.0%	-515	554
15	AMP	86,499	2.4%	144,824	59.7%	330,893,394	2.6%	12.5%	-5,584	-2,198
16	AMC	75,373	2.1%	68,083	110.7%	77,668,585	9.7%	117.2%	417	756
17	MTS	72,893	2.0%	23,952	304.3%	163,609,404	4.5%	93.3%	-3,480	-7,005
18	CSL	70,707	1.9%	29,589	239.0%	23,088,920	30.6%	98.8%	15	804
19	OSH	69,564	1.9%	62,082	112.1%	450,066,493	1.5%	114.3%	-2,941	-9,757
20	ORG	64,769	1.8%	60,921	106.3%	148,151,008	4.4%	15.8%	-6,002	-1,061
21	MQG	60,386	1.7%	28,389	212.7%	34,050,964	17.7%	107.6%	2,645	236
22	WOW	60,100	1.6%	55,628	108.0%	74,859,923	8.0%	81.1%	-3	20
23	SYD	55,396	1.5%	53,334	103.9%	281,745,733	2.0%	41.0%	-3,800	-129
24	COL	52,954	1.5%	36,084	146.8%	161,091,978	3.3%	28.9%	-3,940	691
25	NEC	52,356	1.4%	31,009	168.8%	145,798,324	3.6%	7.8%	-38,361	-1,825
26	AWC	50,548	1.4%	57,646	87.7%	291,656,923	1.7%	214.5%	-10,036	-13,796
27	AZJ	50,151	1.4%	25,915	193.5%	201,730,468	2.5%	76.6%	-4,635	9,906
28	BLD	45,944	1.3%	36,073	127.4%	208,409,356	2.2%	10.7%	-2,795	319
29	IAG	39,861	1.1%	39,970	99.7%	155,143,523	2.6%	4.8%	4,313	-149
30	SCG	37,445	1.0%	61,962	60.4%	626,560,766	0.6%	12.4%	165	1,378
	Market*	**3,643,202**	**100.0%**	**3,006,133**	**121.2%**	**6,144,986,305**	**5.9%**	**15.4%**	**-129,013**	**-19,815**

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

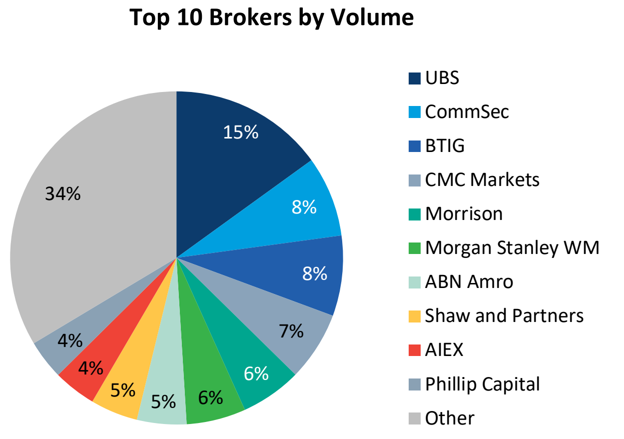
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

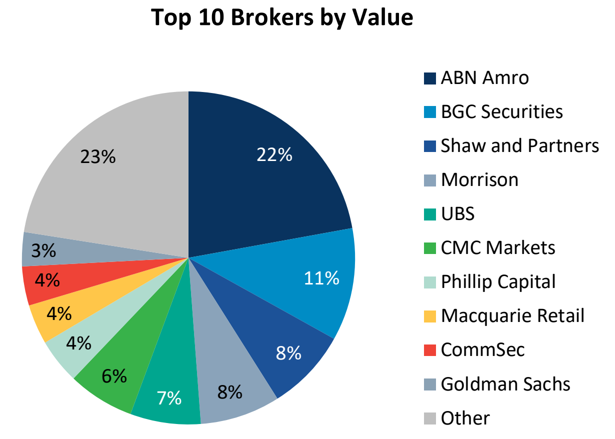
* Only TOP 30 ETO classes included

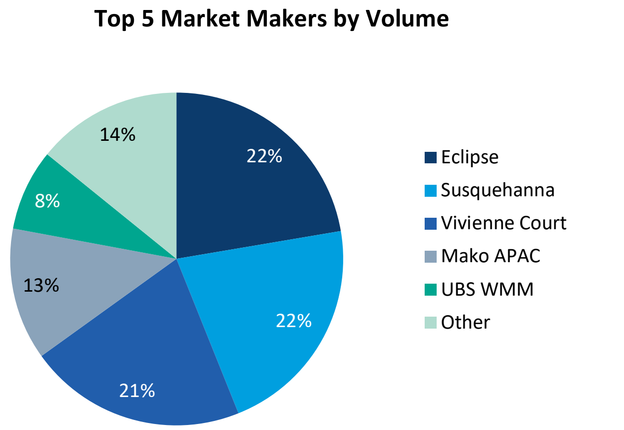
ASX EQUITY DERIVATIVES

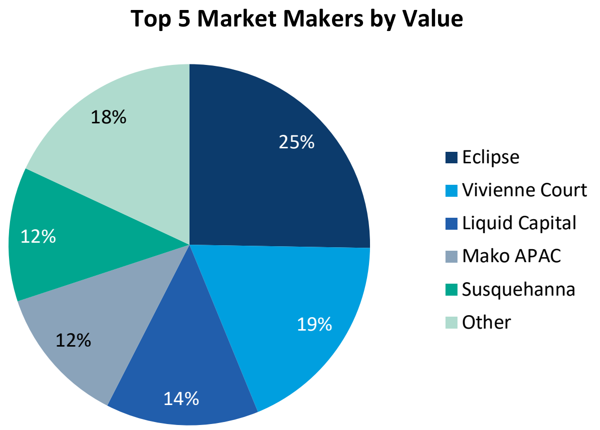
April 20

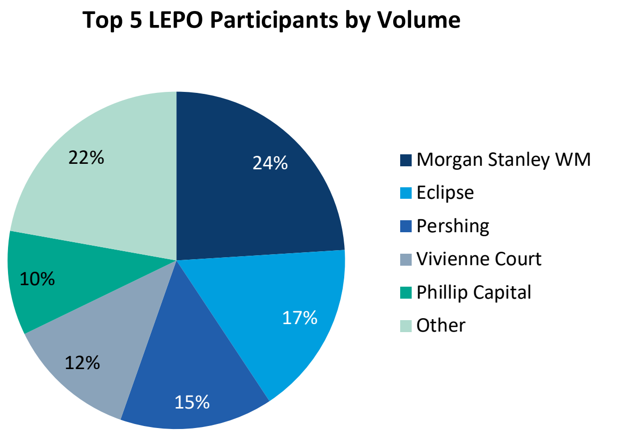
Options Market Share by Volume and Value Traded

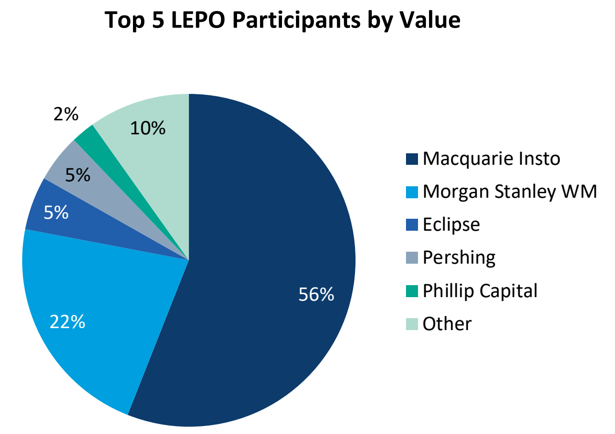












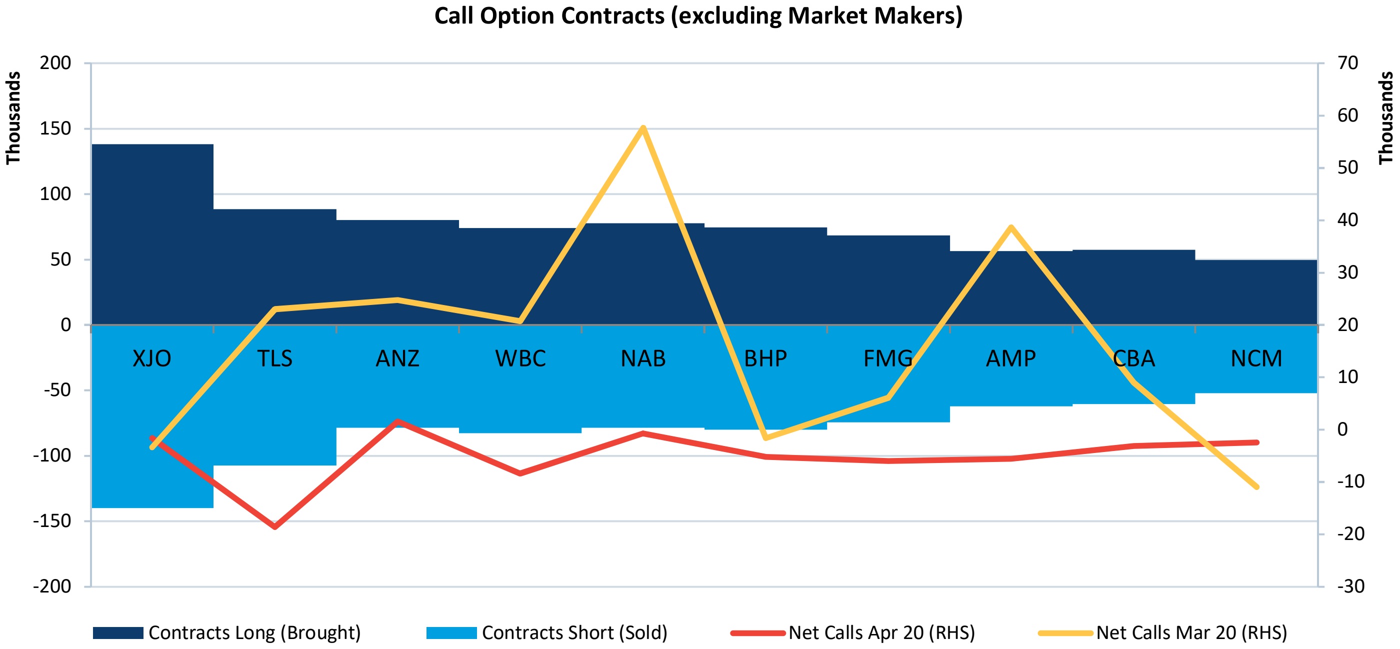
NOTE: The above charts include contracts traded in both Single Stock and Index options

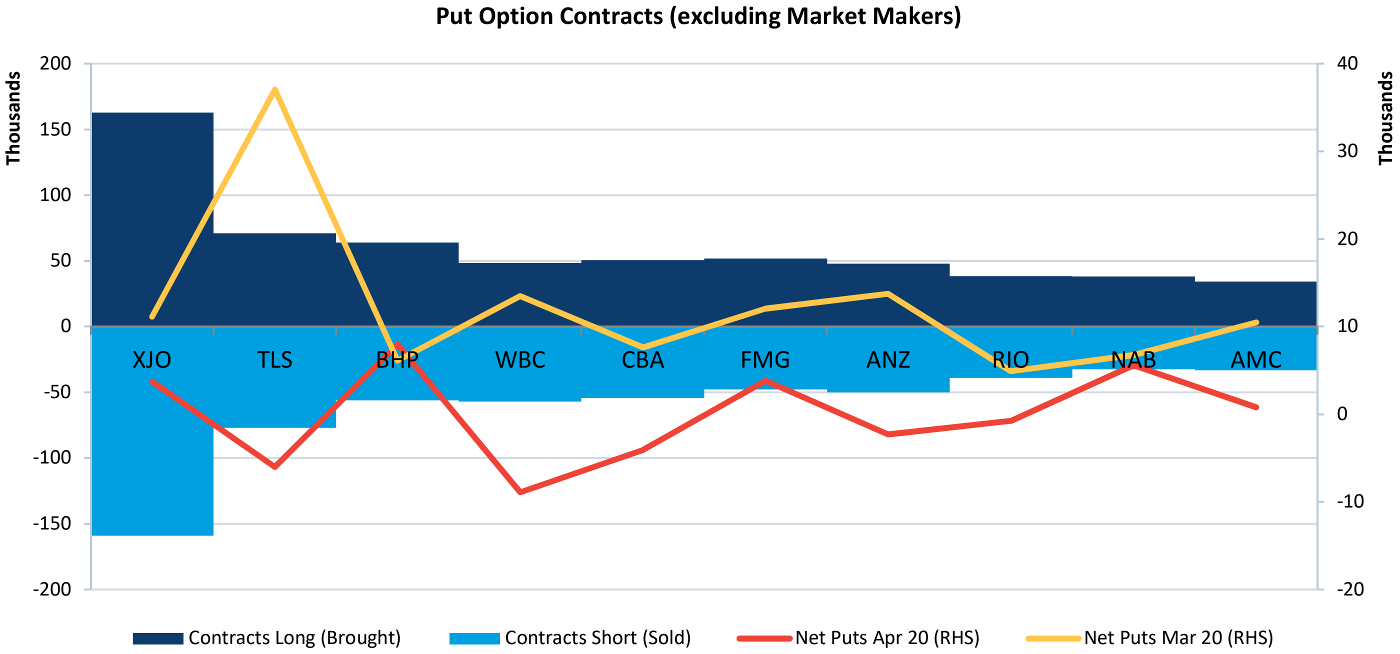
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

April 20

Top 10 Call and Put Option Contracts



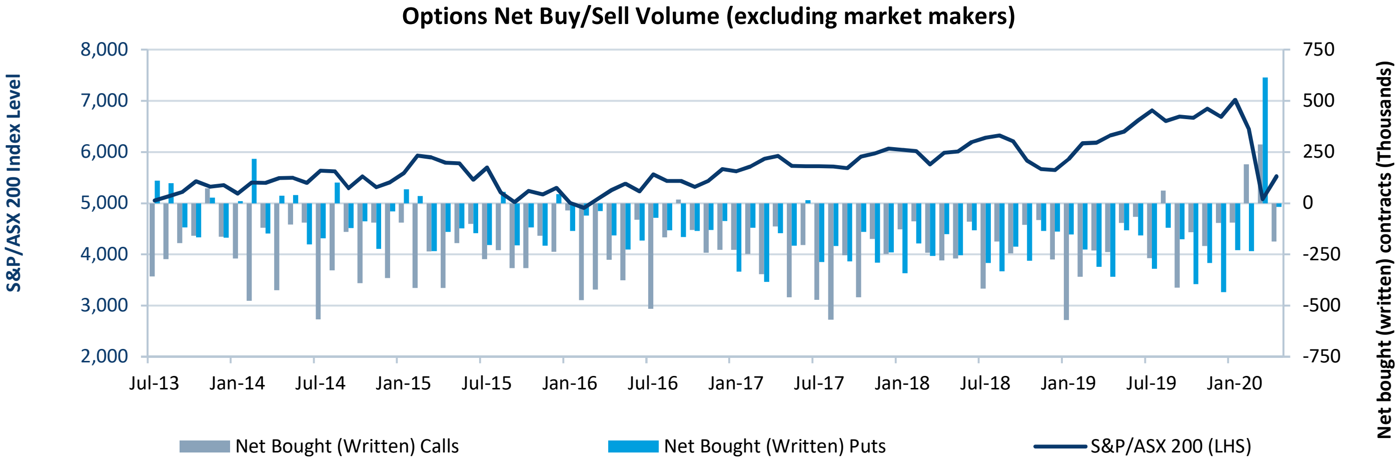


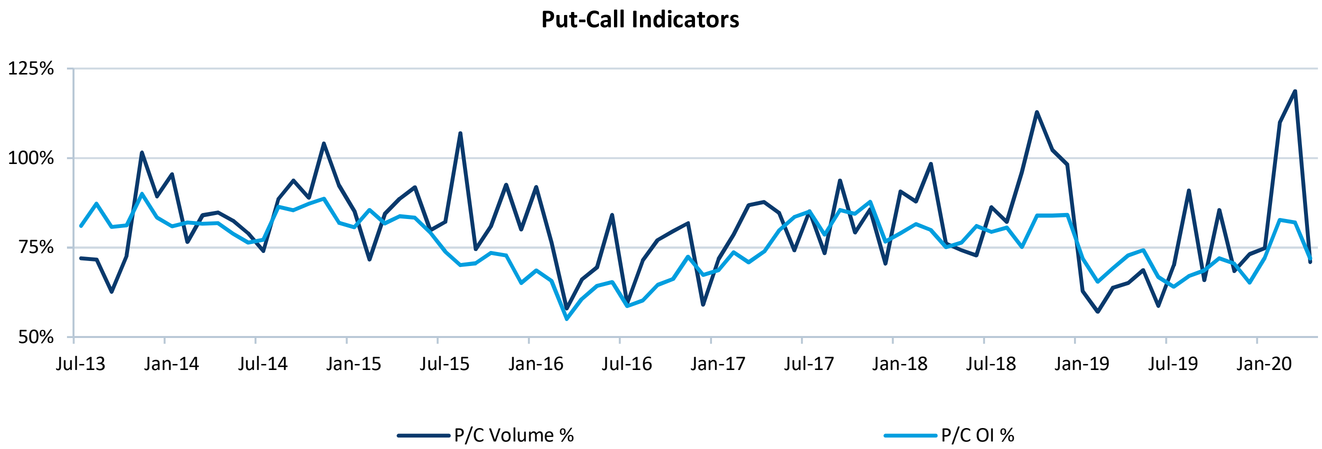
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

April 20

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





ASX EQUITY DERIVATIVES

April 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-20	2,492,804	1,768,990	4,261,794	3,756,116	56,615	449,063	0
Mar-20	4,031,409	4,784,816	8,816,225	6,633,562	722,629	1,459,080	954
Variance	-38.2%	-63.0%	-51.7%	-43.4%	-92.2%	-69.2%	-100.0%
Apr-19	4,015,297	2,614,905	6,630,202	5,831,019	46,127	753,056	0
Variance	-37.9%	-32.3%	-35.7%	-35.6%	22.7%	-40.4%	N/A
Cal Yr to date	13,273,640	12,798,084	26,071,724	20,944,952	996,152	4,129,655	965
Fin Yr to date	35,294,486	29,365,221	64,659,707	53,401,064	2,467,703	8,788,021	2,919

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-20	641.9	841.3	1,483.2	557.5	82.8	842.9	0.0
Mar-20	1,692.6	4,853.8	6,546.4	1,413.7	642.2	4,438.5	52.1
Variance	-62.1%	-82.7%	-77.3%	-60.6%	-87.1%	-81.0%	-100.0%
Apr-19	703.8	281.8	985.6	422.6	113.4	449.6	0.0
Variance	-8.8%	198.6%	50.5%	31.9%	-27.0%	87.5%	N/A
Cal Yr to date	4,287.9	7,014.8	11,302.7	3,209.9	1,067.4	6,973.2	52.2
Fin Yr to date	11,304.7	9,609.5	20,914.3	6,561.0	3,871.9	10,299.5	181.9

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-20	2,262,402	1,627,572	3,889,974	3,220,040	262,447	407,472	15
Mar-20	2,031,870	1,665,950	3,697,821	3,018,459	264,866	414,481	15
Variance	11.3%	-2.3%	5.2%	6.7%	-0.9%	-1.7%	0.0%
Apr-19	2,636,916	1,919,204	4,556,120	3,843,295	306,064	406,755	5
Variance	-14.2%	-15.2%	-14.6%	-16.2%	-14.3%	0.2%	200.0%
Cal Yr to date	8,829,971	6,806,184	15,636,157	12,838,030	1,125,016	1,673,036	72
Fin Yr to date	23,775,305	16,951,609	40,726,919	33,460,511	3,103,683	4,161,499	1,218

MORE INFORMATION

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