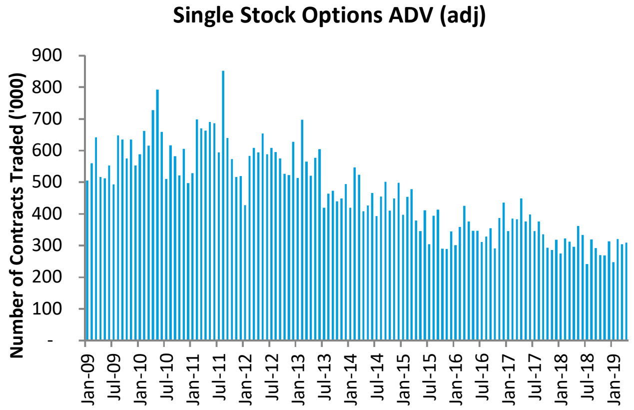
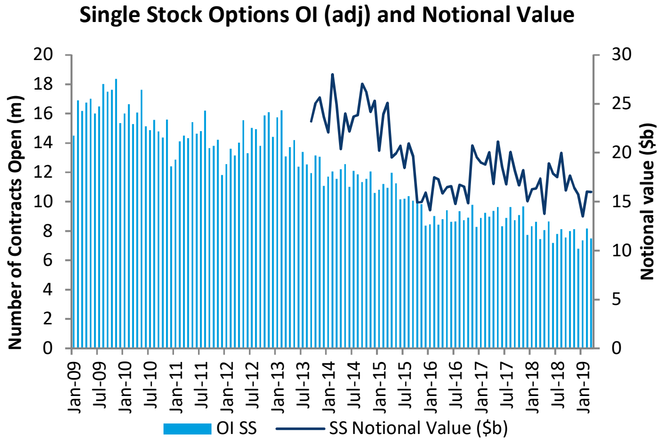
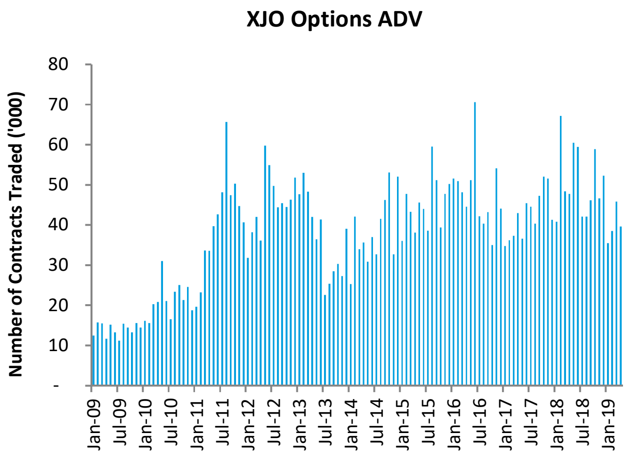
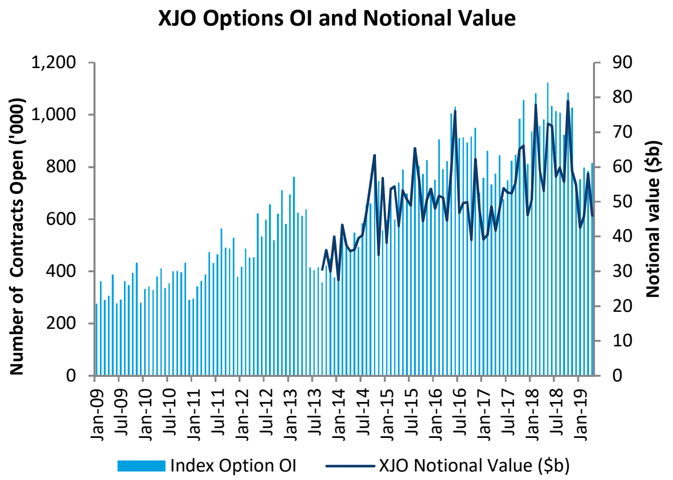
ASX EQUITY DERIVATIVES
Options and Futures Statistics
April 2019

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







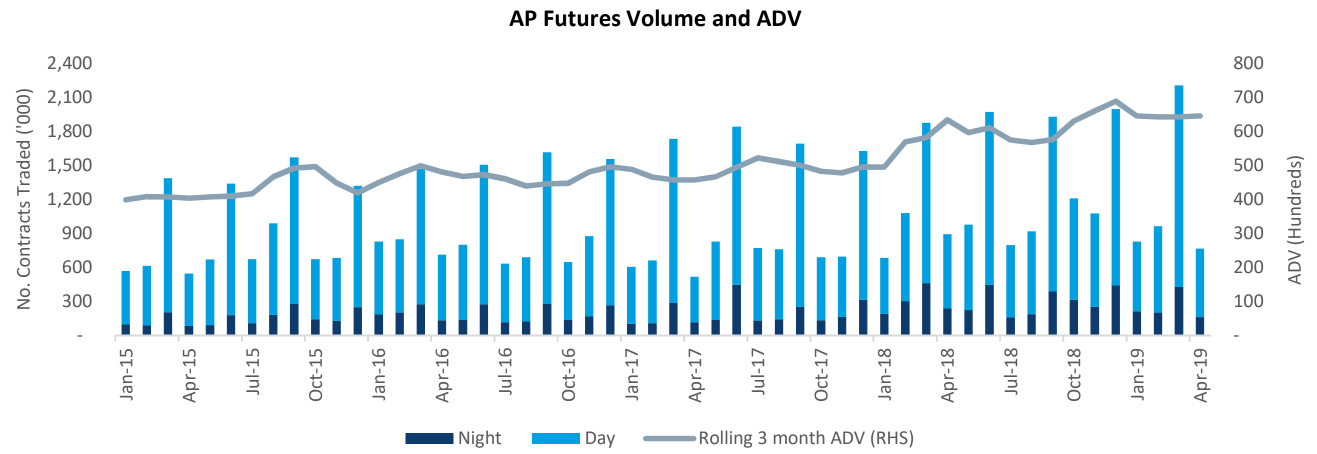


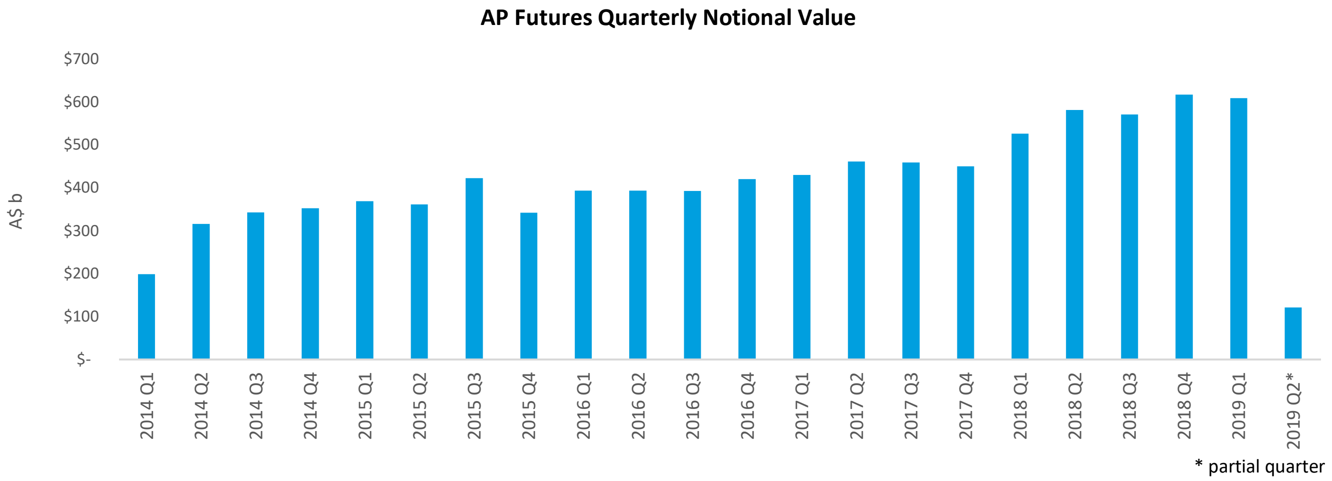
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

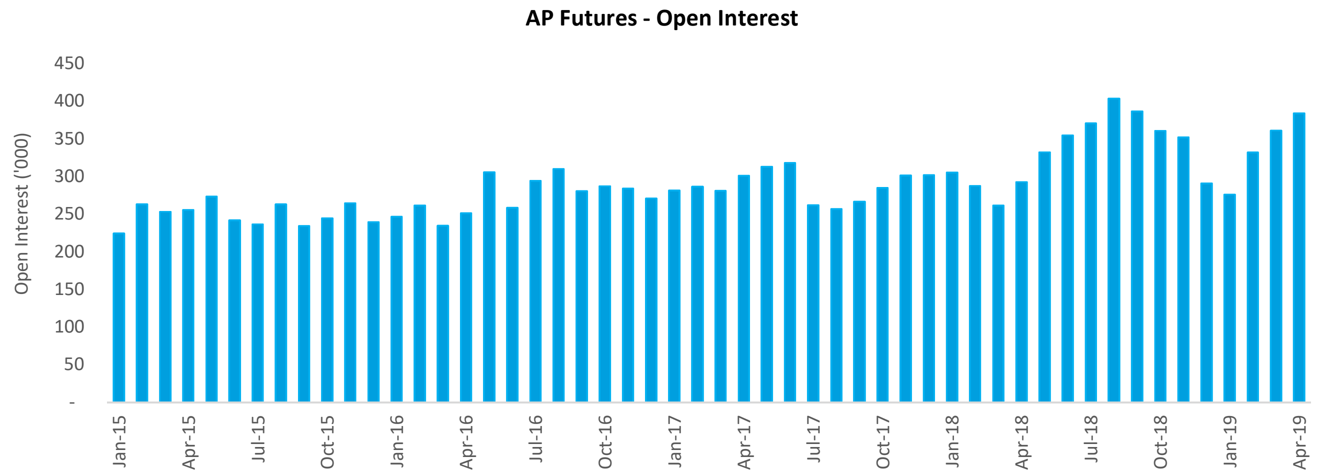
ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

April 2019

Average Daily Volume (ADV), Notional Value and Open Interest (OI) - SPI 200 Futures (AP) traded on ASX 24







ASX EQUITY DERIVATIVES

April 2019

Options - Top Classes by Volume

RANK	Apr-19	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	753,056	11.4%	814,970	92.4%	N/A	N/A	98.9%	-5,867	-8,489
2	FMG	499,933	7.5%	512,061	97.6%	368,933,000	13.6%	70.1%	6,373	-21,892
3	TLS	455,969	6.9%	883,108	51.6%	431,867,000	10.6%	35.6%	-57,305	-24,381
4	BHP	416,173	6.3%	415,785	100.1%	107,698,000	38.6%	52.0%	-12,835	-24,977
5	AWC	352,985	5.3%	364,232	96.9%	247,408,000	14.3%	43.6%	54,927	-27,266
6	CBA	298,282	4.5%	300,729	99.2%	51,910,000	57.5%	56.7%	-11,591	6,855
7	WBC	257,156	3.9%	401,652	64.0%	104,172,000	24.7%	63.1%	-11,929	6,866
8	RIO	241,281	3.6%	184,286	130.9%	31,532,000	76.5%	85.8%	1,593	-7,941
9	NAB	235,423	3.6%	356,408	66.1%	107,915,000	21.8%	79.7%	-2,949	-895
10	AMP	219,224	3.3%	243,969	89.9%	209,143,000	10.5%	31.9%	-3,251	-9,214
11	NCM	204,582	3.1%	125,499	163.0%	50,854,000	40.2%	35.8%	-5,248	-8,779
12	S32	185,639	2.8%	184,574	100.6%	345,128,000	5.4%	113.5%	-4,314	-51,473
13	NEC	179,902	2.7%	194,431	92.5%	116,499,000	15.4%	90.7%	-148	-14,632
14	ANZ	179,748	2.7%	392,100	45.8%	80,158,000	22.4%	70.7%	-9,685	3,018
15	WPL	114,532	1.7%	134,500	85.2%	40,182,000	28.5%	104.1%	-1,114	-791
16	CSL	111,326	1.7%	87,900	126.7%	15,986,000	69.6%	145.0%	4,977	-606
17	WES	96,098	1.4%	105,309	91.3%	33,598,000	28.6%	72.0%	-4,020	966
18	AMC	88,788	1.3%	127,750	69.5%	73,445,000	12.1%	25.8%	-3,565	-1,816
19	TAH	86,526	1.3%	84,169	102.8%	110,655,000	7.8%	106.6%	-12,111	75
20	IPL	82,911	1.3%	81,819	101.3%	89,205,000	9.3%	17.7%	-12,250	-4,049
21	WOW	81,924	1.2%	102,549	79.9%	64,577,000	12.7%	50.3%	-8,981	6,391
22	MQG	79,296	1.2%	62,111	127.7%	12,393,000	64.0%	95.8%	841	2,066
23	STO	76,310	1.2%	105,896	72.1%	78,522,000	9.7%	64.7%	-3,384	-7,526
24	ORG	64,192	1.0%	130,511	49.2%	80,638,000	8.0%	45.8%	-4,967	-4,564
25	SYD	58,326	0.9%	99,679	58.5%	108,514,000	5.4%	62.4%	-9,234	-19,309
26	COL	52,212	0.8%	79,070	66.0%	38,854,000	13.4%	154.6%	-5,682	-830
27	CWN	51,369	0.8%	41,332	124.3%	43,970,000	11.7%	50.7%	-2,139	-8,644
28	QAN	50,975	0.8%	101,657	50.1%	105,232,000	4.8%	41.6%	2,344	-12,497
29	TCL	49,339	0.7%	243,085	20.3%	93,212,000	5.3%	19.8%	-2,054	-1,493
30	BLD	48,571	0.7%	85,407	56.9%	106,783,000	4.5%	237.6%	-7,990	-26,317
	Market^	6,630,905	100.0%	9,097,781	72.9%	5,853,959,000	11.3%	65.1%	-29,183	-43,550

* Derivatives Liquidity Ratio (DLR) is options volume (in shares) / volume of underlying security

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

^ ETO classes only included

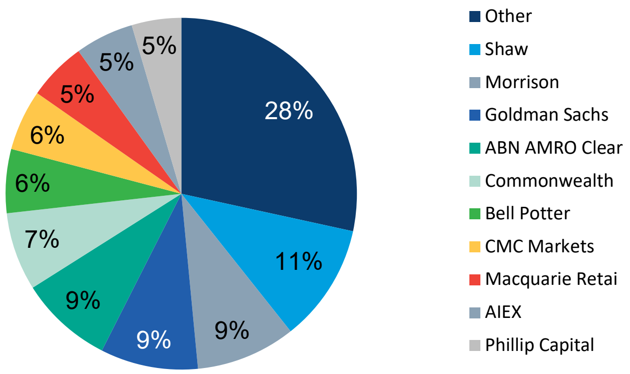
NOTE: Figures for the above charts are double-sided

ASX EQUITY DERIVATIVES

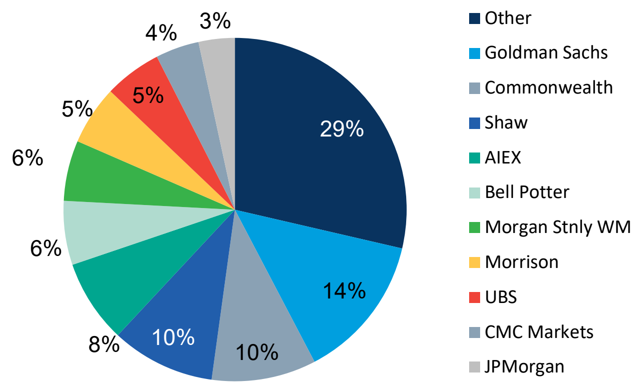
April 2019

Options - Market Share by Value and Volume Traded

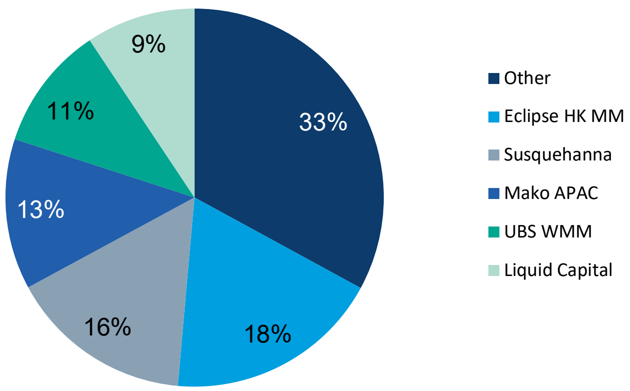
Top 10 Brokers by Value



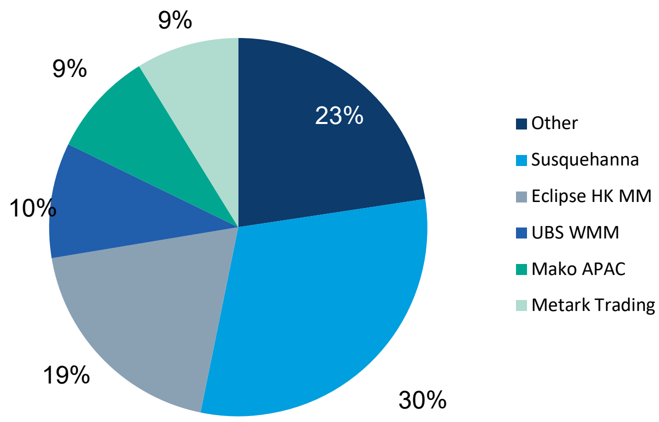
Top 10 Brokers by Volume



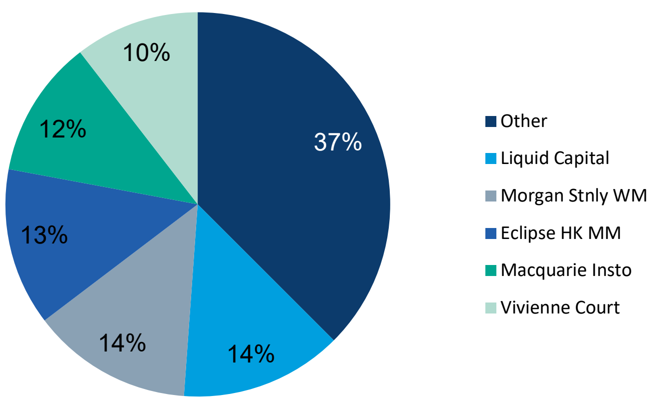
Top 5 Market Makers by Value



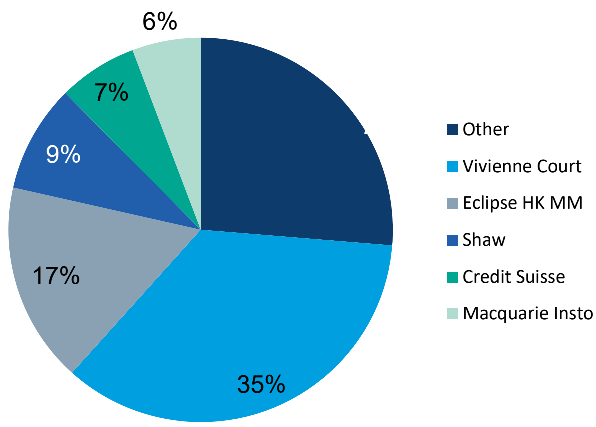
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



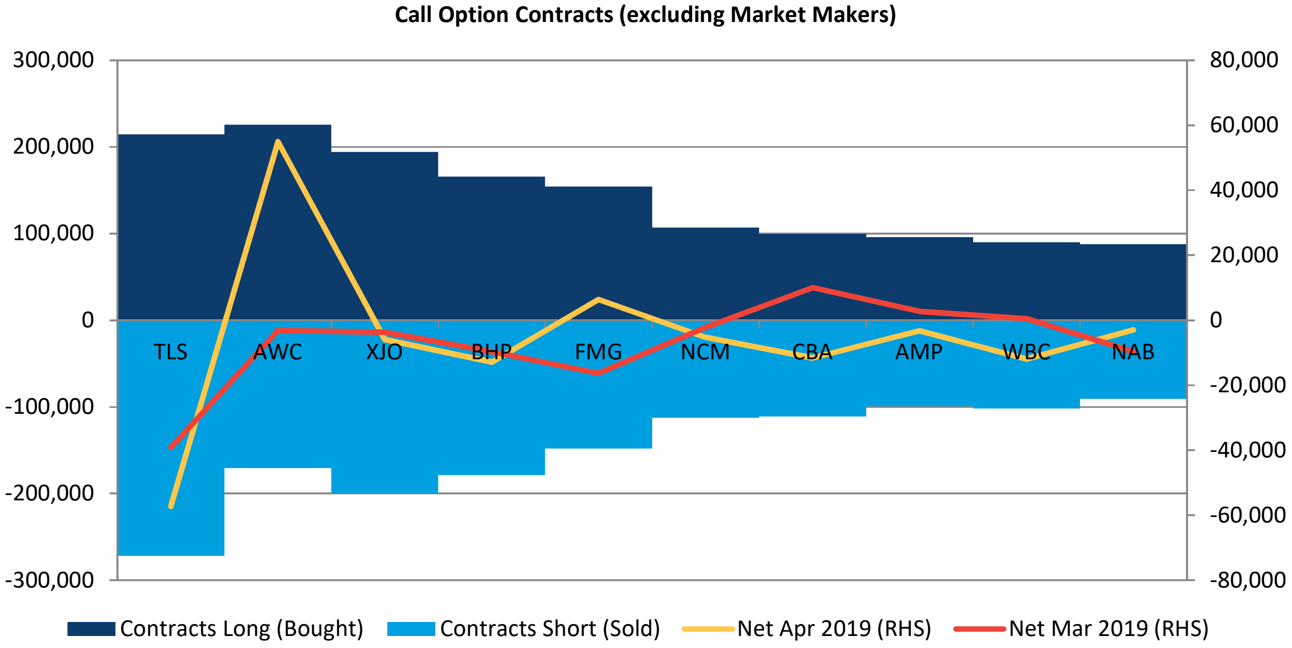
Top 5 LEPO Particpants by Volume

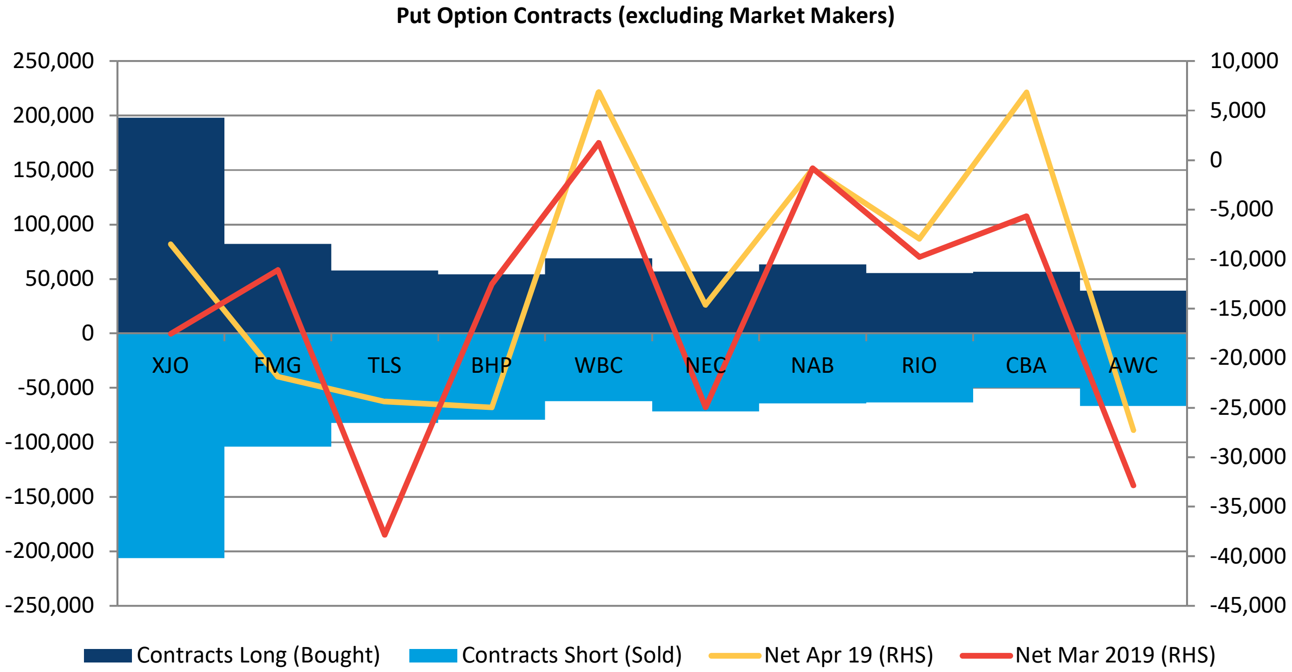


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES
April 2019

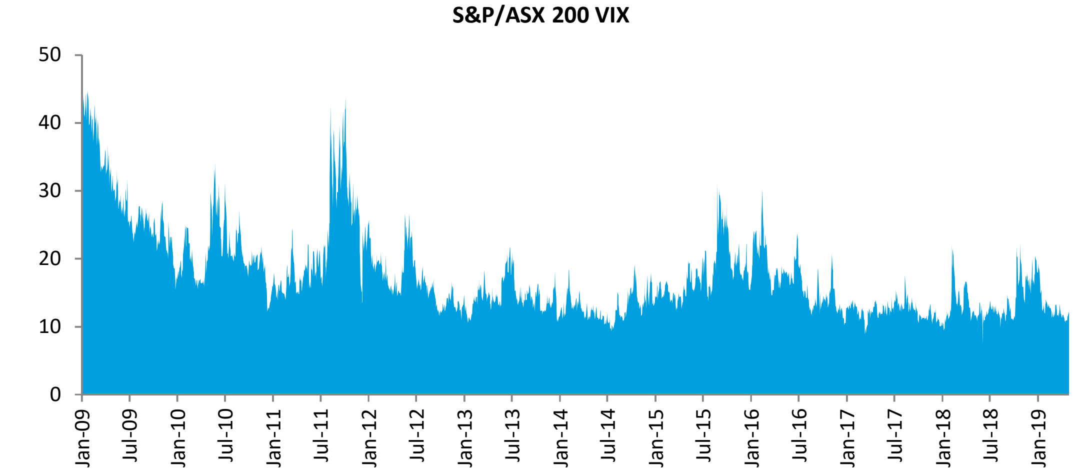
Top 10 Call and Put Options Contracts

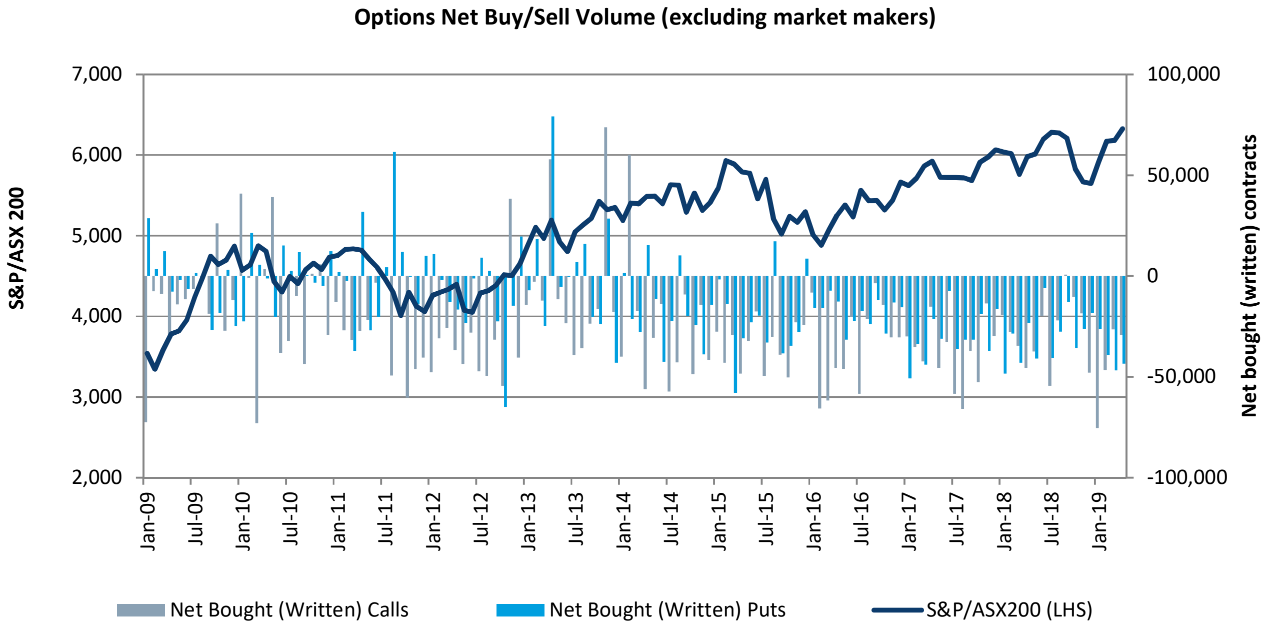




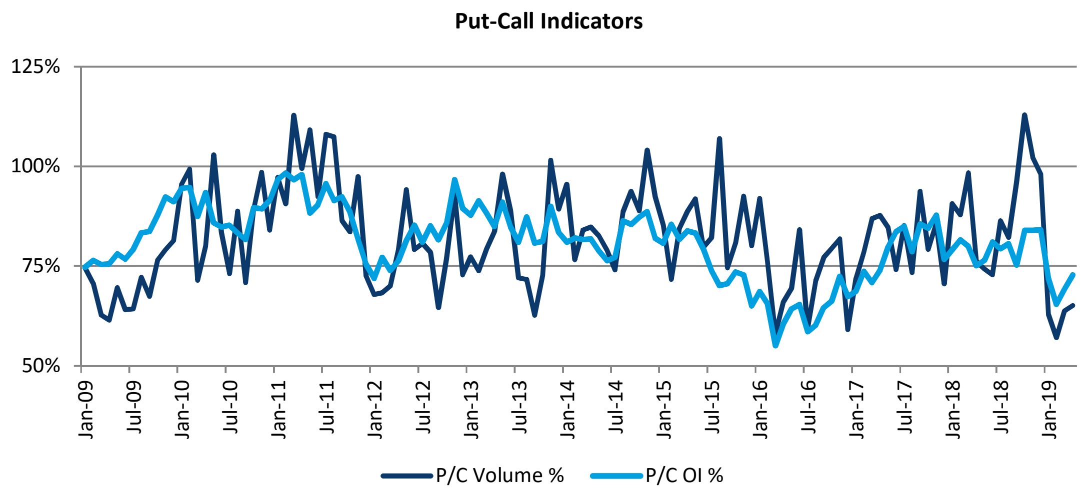
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
April 2019





NOTE: Single Stock options expressed in terms of 1,000 per contract in above chart.



ASX EQUITY DERIVATIVES
April 2019

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Apr-19	4,015,297	2,614,905	6,630,202	5,831,019	46,127	753,056	0
Mar-19	4,488,397	2,863,088	7,351,485	5,633,770	754,976	962,739	0
Variance	-10.5%	-8.7%	-9.8%	3.5%	-93.9%	-21.8%	-
Apr-18	3,709,262	2,824,973	6,534,235	5,592,567	32,941	908,056	671
Variance	8.3%	-7.4%	1.5%	4.3%	40.0%	-17.1%	-
Cal Yr to date	16,737,742	10,388,656	27,126,398	22,887,737	1,004,599	3,233,496	566
Fin Yr to date	38,624,473	31,335,250	69,959,723	57,959,787	2,568,374	9,429,199	2,363

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-19	704	282	986	423	113	450	0
Mar-19	1,544	461	2,005	519	868	618	0
Variance	-54.4%	-38.9%	-50.8%	-18.5%	-86.9%	-27.2%	-
Apr-18	454	307	761	334	62	327	38
Variance	55.1%	-8.1%	29.6%	26.6%	83.2%	37.6%	-
Cal Yr to date	3,824	1,508	5,332	1,884	1,432	1,982	34
Fin Yr to date	9,213	5,604	14,817	4,894	4,130	5,648	144

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-19	5,273,832	3,839,857	9,113,689	7,686,590	612,129	814,960	10
Mar-19	4,884,261	3,380,194	8,264,455	6,879,777	600,450	784,218	10
Variance	8.0%	13.6%	10.3%	11.7%	1.9%	3.9%	0.0%
Apr-18	5,169,106	3,882,125	9,051,231	7,595,030	472,724	982,516	961
Variance	2.0%	-1.1%	0.7%	1.2%	29.5%	-17.1%	-99.0%
Cal Yr to date	5,273,832	3,839,857	9,113,689	7,686,590	612,129	814,960	10
Fin Yr to date	5,273,832	3,839,857	9,113,689	7,686,590	612,129	814,960	10

More information

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