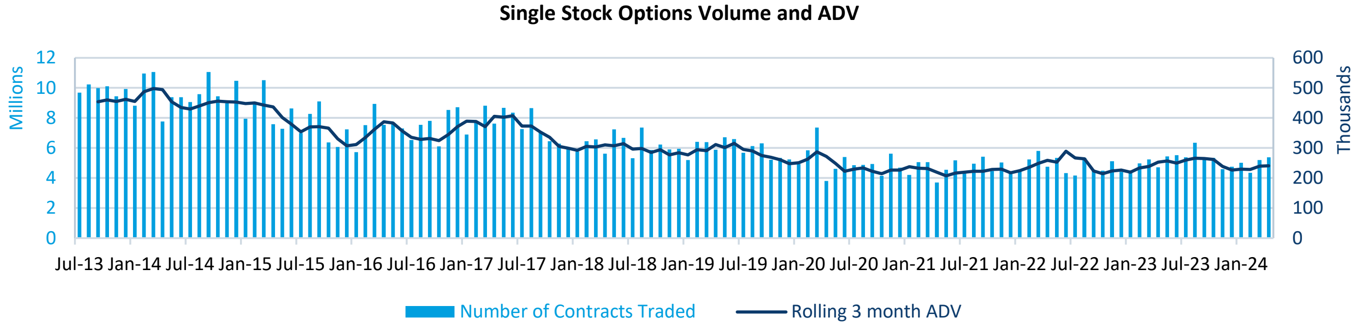
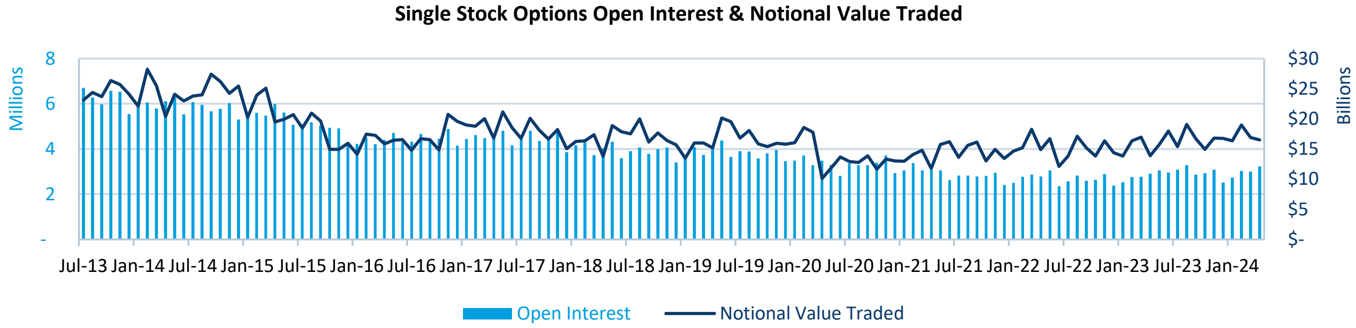
ASX EQUITY DERIVATIVES

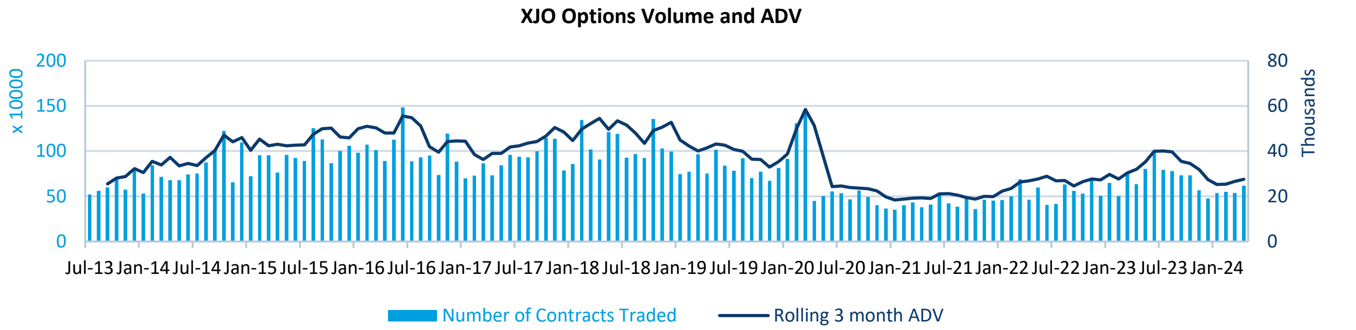
Options and Futures Statistics

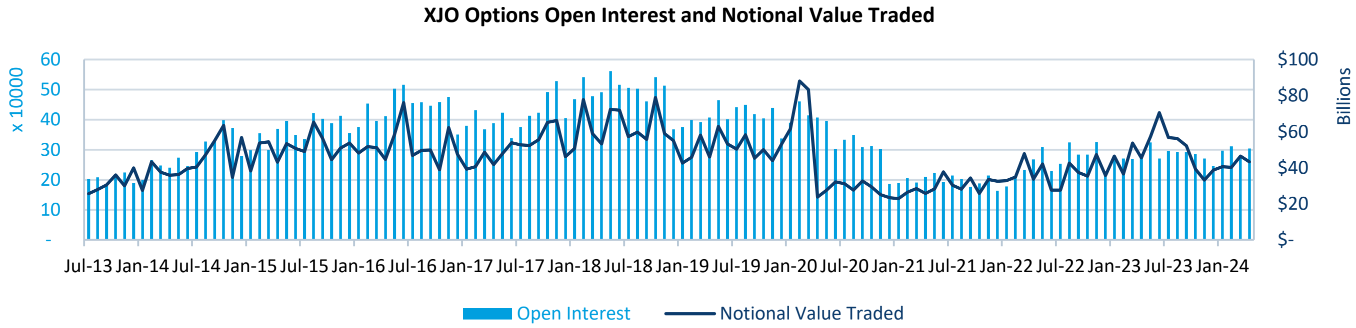
April 24

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

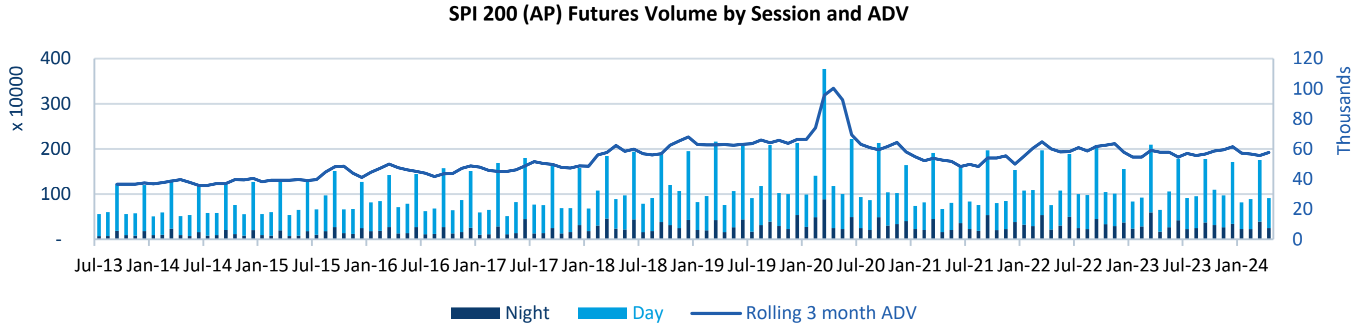
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

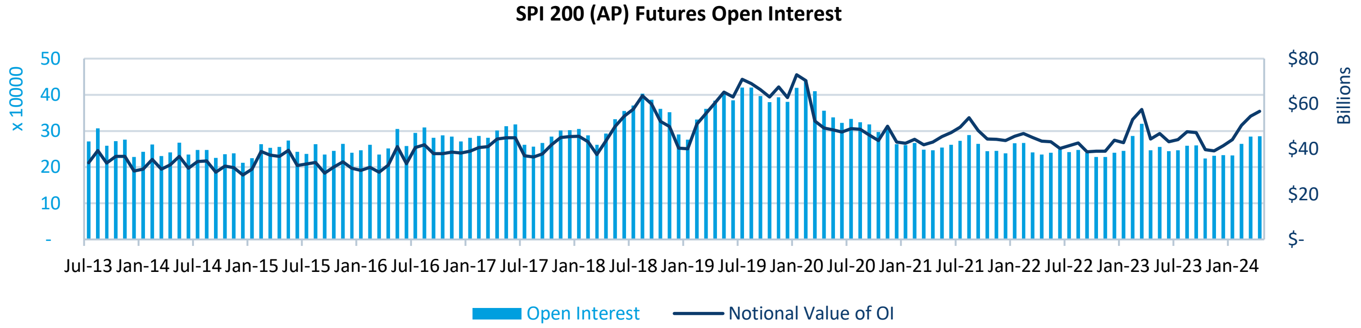
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

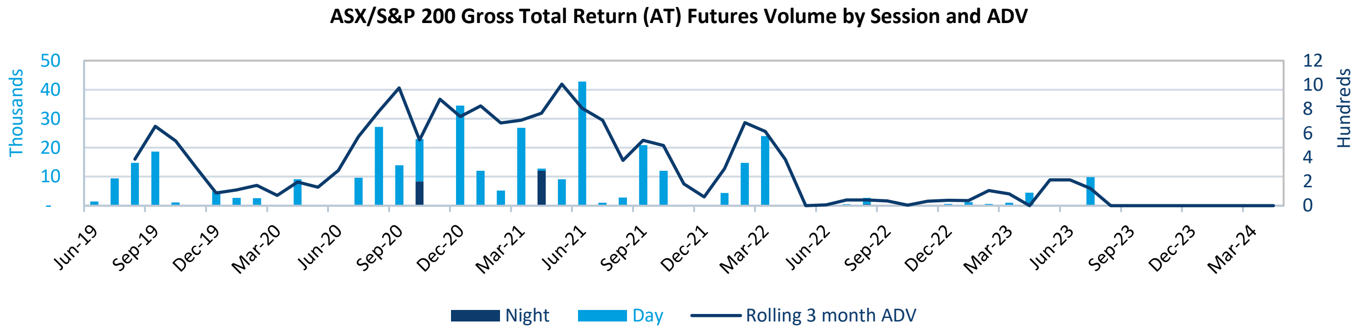
ASX EQUITY DERIVATIVES

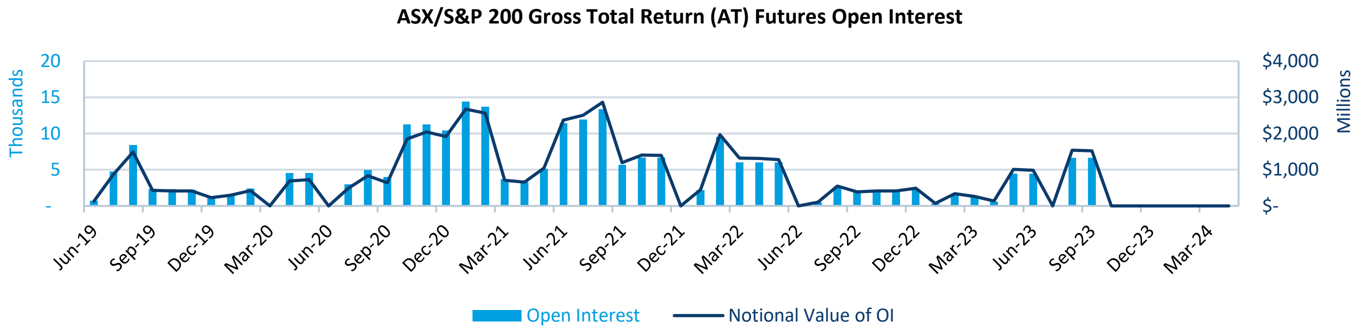
April 24

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

April 24

Options - Top Classes by Volume

RANK	APR 24	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	571,334	14.2%	303,649	188.2%	N/A	N/A	165.6%	2,029	12,248
2	BHP	323,609	8.0%	145,868	221.9%	174,773,457	18.5%	62.8%	-23,024	-13,466
3	CBA	247,450	6.1%	96,584	256.2%	35,327,486	70.0%	60.9%	6,511	-14,242
4	FMG	202,930	5.0%	88,453	229.4%	111,244,866	18.2%	94.0%	-11,512	-414
5	WBC	172,180	4.3%	161,082	106.9%	97,036,217	17.7%	78.4%	37	-11,296
6	RIO	170,513	4.2%	45,616	373.8%	31,586,873	54.0%	75.7%	1,833	3,059
7	PLS	167,200	4.2%	99,410	168.2%	341,924,844	4.9%	61.1%	-44,062	-23,901
8	S32	163,133	4.1%	85,675	190.4%	430,276,640	3.8%	62.2%	-32,931	-2,556
9	TLS	157,372	3.9%	148,897	105.7%	430,137,720	3.7%	44.3%	-7,606	-12,385
10	WDS	153,197	3.8%	88,107	173.9%	112,616,244	13.6%	79.5%	-2,154	-11,211
11	NAB	153,187	3.8%	126,640	121.0%	68,859,131	22.2%	48.0%	-11,034	-4,485
12	STO	145,874	3.6%	120,208	121.4%	168,161,264	8.7%	16.5%	-33,342	-9,489
13	AWC	143,535	3.6%	76,033	188.8%	222,285,464	6.5%	4.5%	1,748	-6,840
14	CSL	110,194	2.7%	36,720	300.1%	12,643,883	87.2%	114.4%	4,681	3,371
15	EVN	102,924	2.6%	38,957	264.2%	209,717,095	4.9%	36.5%	-14,109	-7,988
16	WOW	100,338	2.5%	66,304	151.3%	49,286,563	20.4%	120.4%	-10,067	-12,022
17	WHC	98,174	2.4%	87,791	111.8%	103,363,532	9.5%	55.2%	-11,140	-20,945
18	ANZ	87,872	2.2%	98,142	89.5%	74,644,397	11.8%	69.7%	-2,984	-5,506
19	LYC	86,060	2.1%	29,492	291.8%	98,977,153	8.7%	349.7%	-7,749	-4,561
20	RRL	82,932	2.1%	40,288	205.8%	103,101,749	8.0%	30.2%	-13,639	-4,804
21	HVN	77,434	1.9%	26,703	290.0%	46,166,605	16.8%	1.8%	-116	-768
22	MQG	75,760	1.9%	23,616	320.8%	11,846,130	64.0%	97.7%	1,833	-2,028
23	AZJ	73,824	1.8%	48,798	151.3%	105,159,034	7.0%	16.4%	-1,165	-6,957
24	IPL	58,475	1.5%	49,375	118.4%	81,053,312	7.2%	14.0%	-3,819	-1,780
25	WES	52,931	1.3%	32,407	163.3%	27,880,338	19.0%	21.1%	-855	-813
26	COL	52,825	1.3%	52,357	100.9%	55,161,951	9.6%	20.7%	-14,996	-8,489
27	IGO	51,755	1.3%	30,716	168.5%	74,144,381	7.0%	90.2%	-15,865	-4,316
28	EDV	48,714	1.2%	35,656	136.6%	65,046,490	7.5%	68.7%	-494	-1,083
29	GOR	47,571	1.2%	31,896	149.1%	122,339,460	3.9%	37.1%	-12,278	-11,503
30	BPT	46,675	1.2%	30,253	154.3%	237,349,637	2.0%	131.0%	-316	-14,519
	Market*	**4,025,972**	**100.0%**	**2,345,693**	**171.6%**	**3,702,111,916**	**10.9%**	**77.8%**	**-256,585**	**-199,689**

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

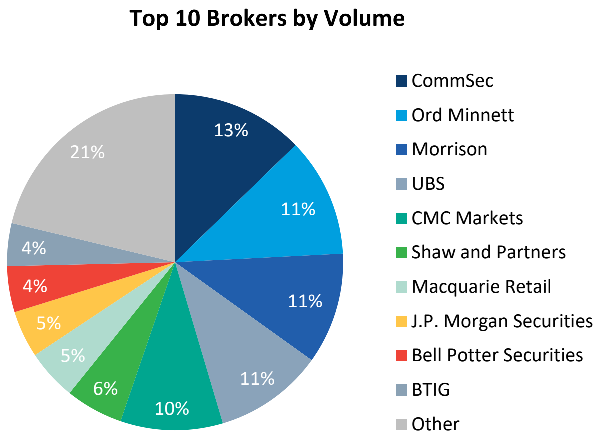
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

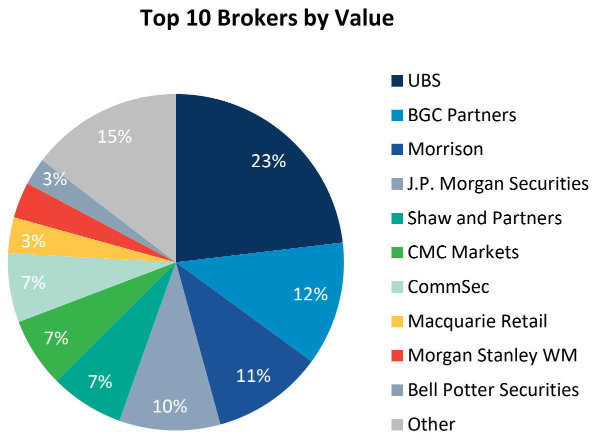
* Only TOP 30 ETO classes included

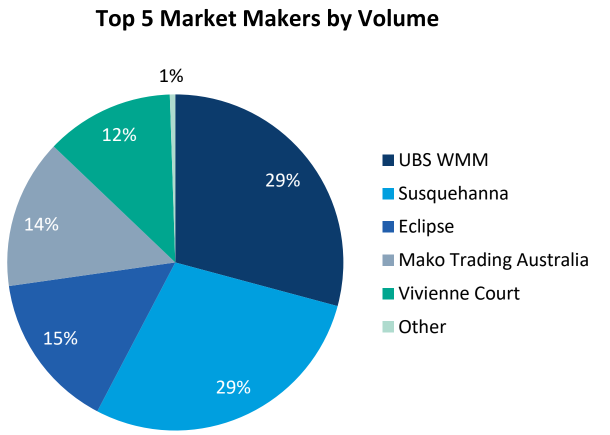
ASX EQUITY DERIVATIVES

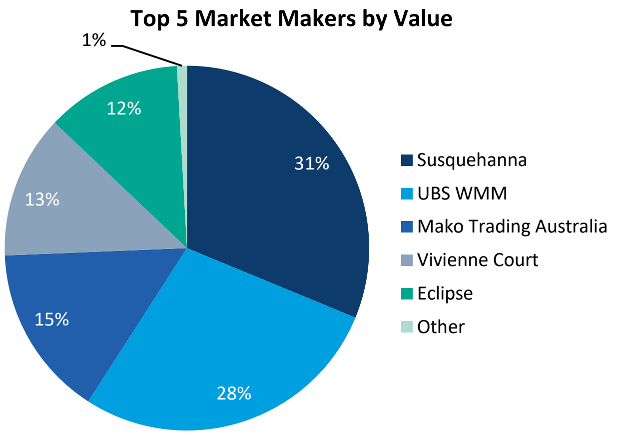
April 24

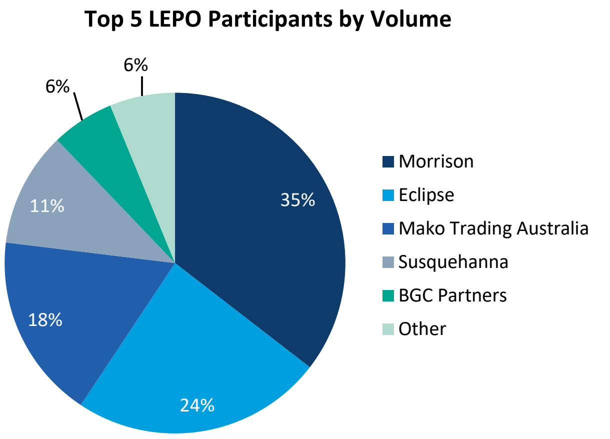
Options Market Share by Volume and Value Traded

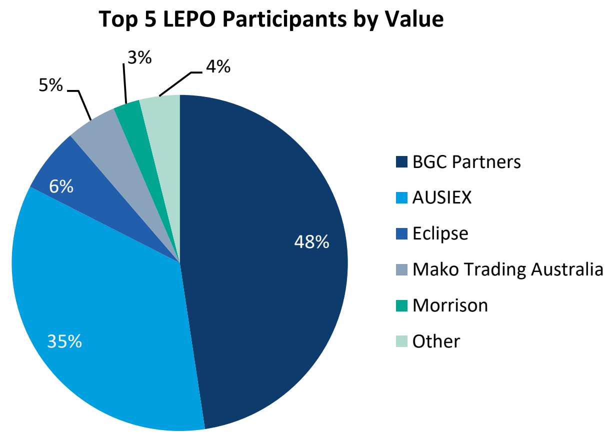












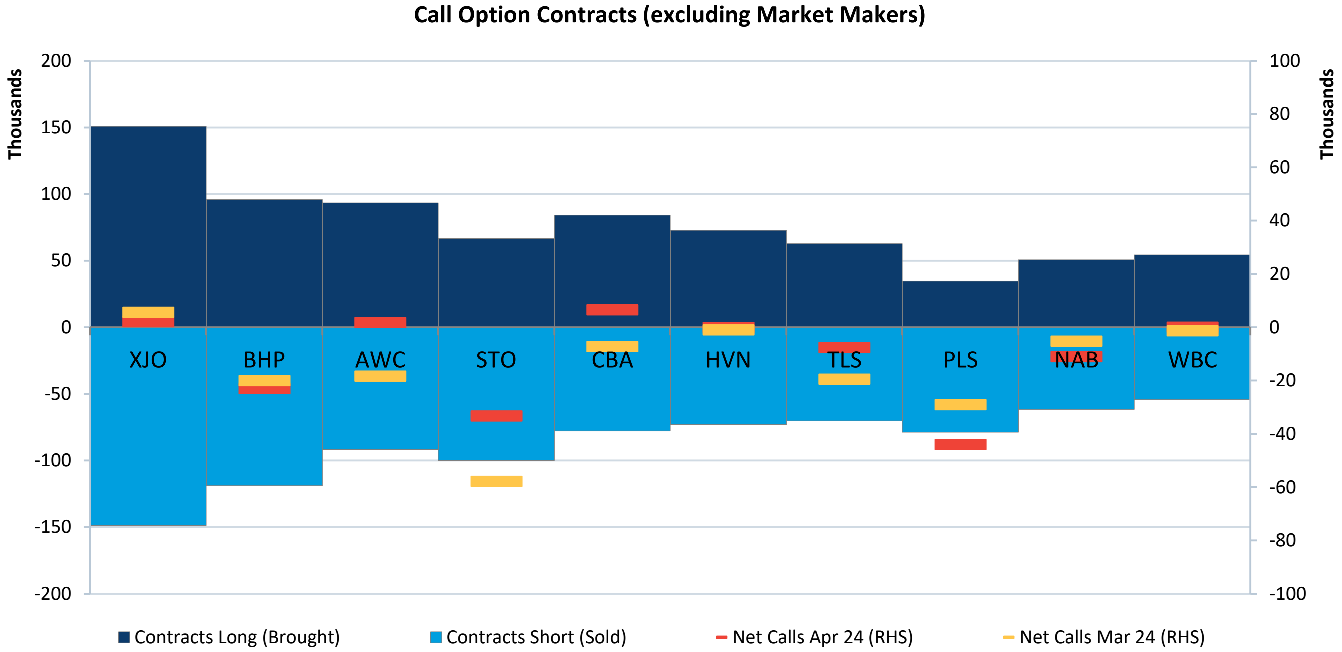
NOTE: The above charts include contracts traded in both Single Stock and Index options

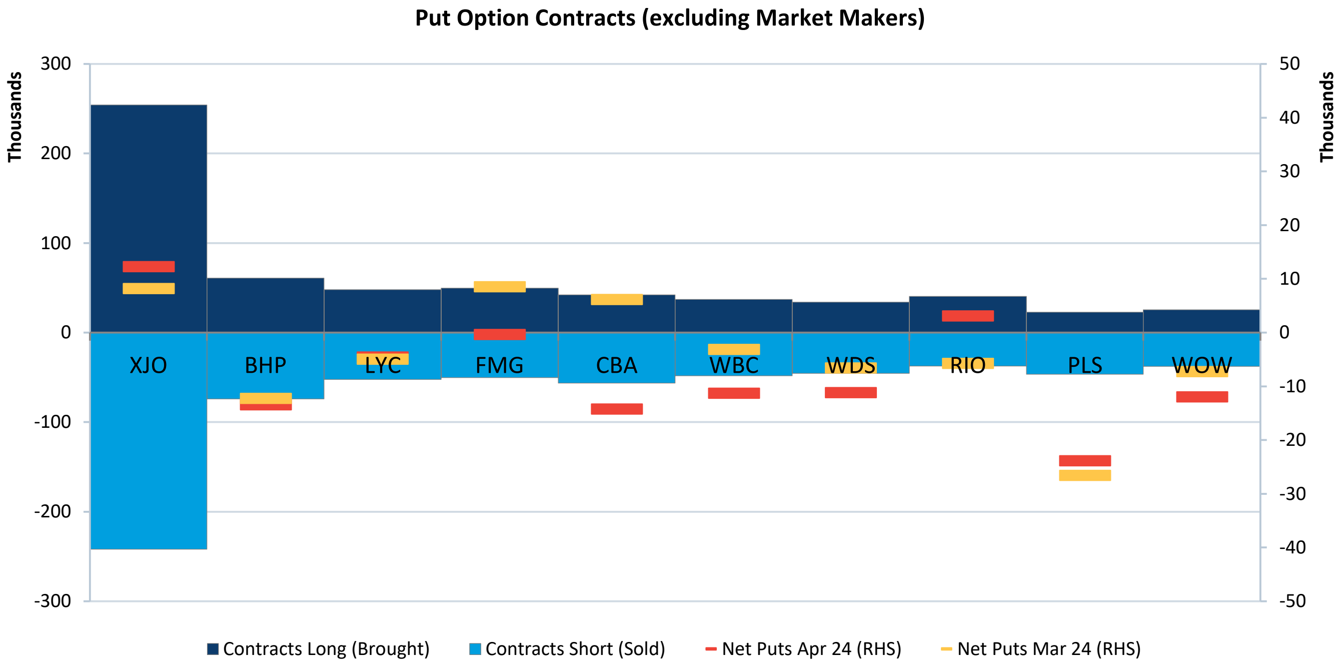
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

April 24

Top 10 Call and Put Option Contracts



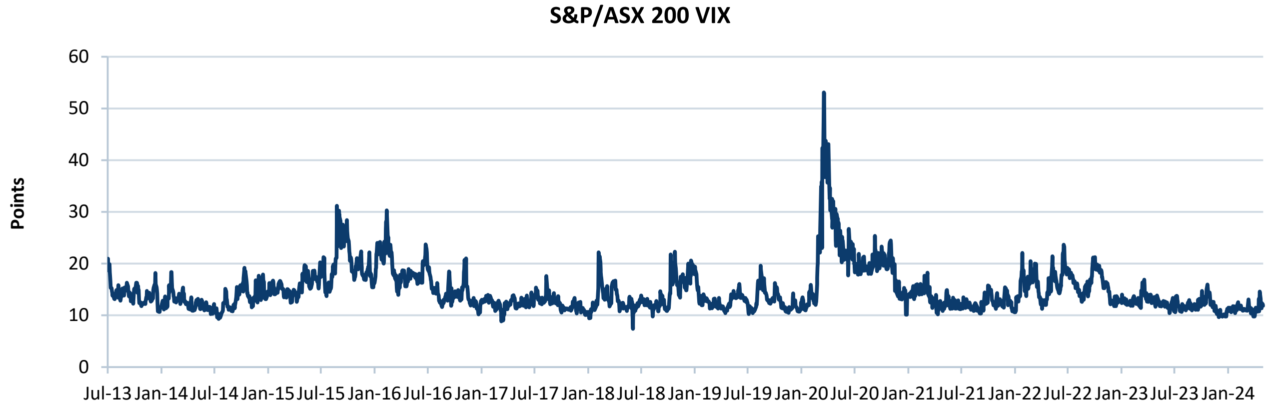


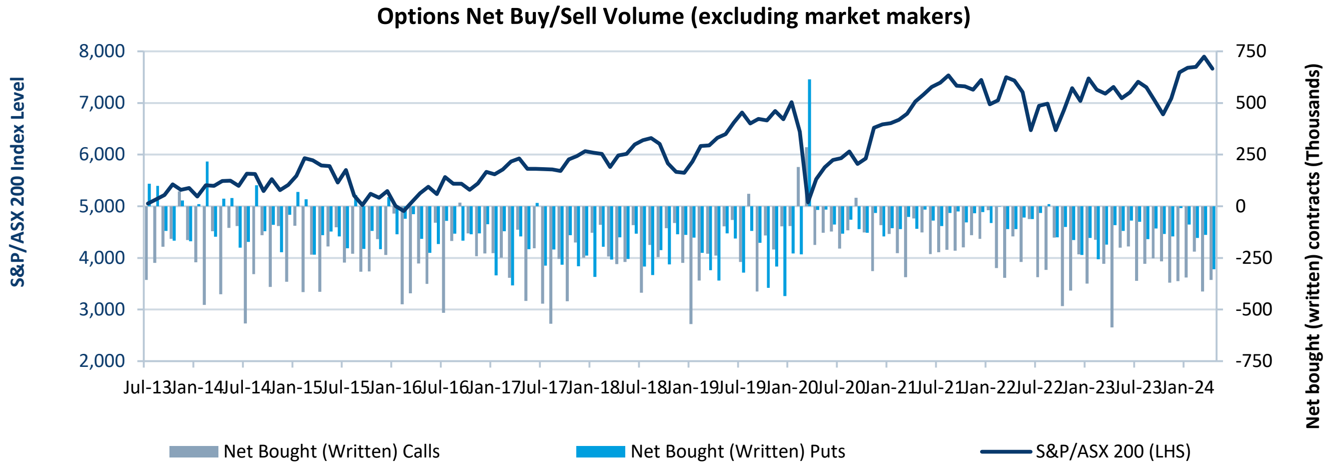
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

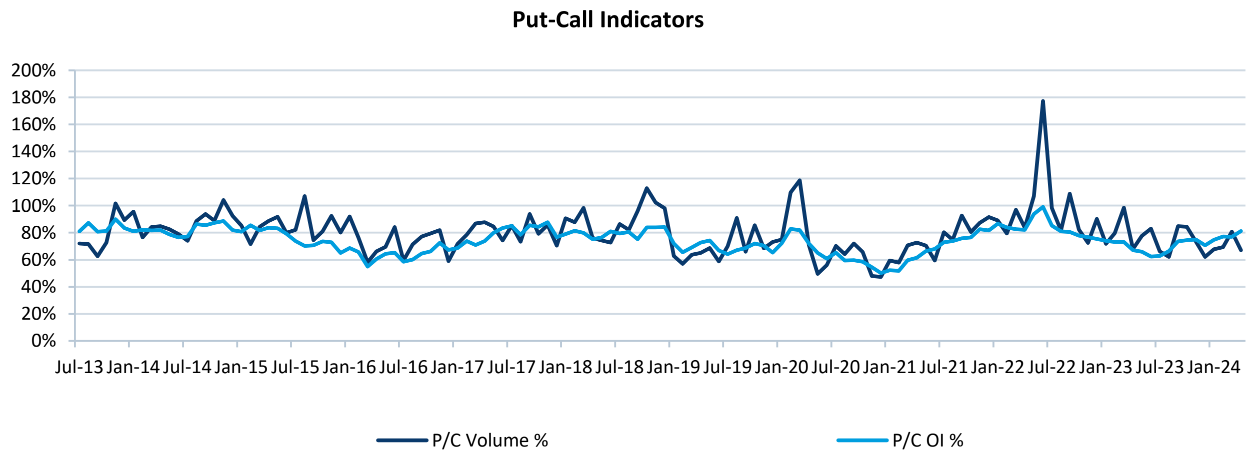
ASX EQUITY DERIVATIVES

April 24

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







ASX EQUITY DERIVATIVES

April 24

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-24	3,104,981	2,083,533	5,188,514	4,609,979	7,201	570,964	370
Mar-24	3,314,139	2,674,769	5,988,908	5,362,648	8,989	615,821	1,450
Variance	-6.3%	-22.1%	-13.4%	-14.0%	-19.9%	-7.3%	-74.5%
Apr-23	3,182,830	2,162,676	5,345,506	4,706,119	4,028	633,617	1,742
Variance	-2.4%	-3.7%	-2.9%	-2.0%	78.8%	-9.9%	-78.8%
Cal Yr to date	12,723,052	9,086,889	21,809,941	19,478,258	58,115	2,268,473	5,095
Fin Yr to date	33,353,221	23,763,604	57,116,825	50,821,259	143,368	6,128,965	23,233

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-24	519.3	422.4	941.7	425.9	9.5	477.7	28.6
Mar-24	798.1	464.3	1,262.4	582.7	11.5	555.7	112.5
Variance	-34.9%	-9.0%	-25.4%	-26.9%	-17.2%	-14.0%	-74.6%
Apr-23	568.3	318.0	886.3	331.6	4.6	423.5	126.6
Variance	-8.6%	32.9%	6.3%	28.4%	109.6%	12.8%	-77.4%
Cal Yr to date	2,907.7	1,636.3	4,544.0	2,097.7	165.5	1,891.3	389.5
Fin Yr to date	7,287.8	4,648.4	11,936.2	5,036.5	523.0	4,679.4	1,697.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-24	1,948,064	1,583,315	3,531,379	3,226,072	1,657	303,564	85
Mar-24	1,850,605	1,425,002	3,275,607	2,995,001	1,662	278,869	75
Variance	5.3%	11.1%	7.8%	7.7%	-0.3%	8.9%	13.3%
Apr-23	1,907,817	1,279,584	3,187,401	2,899,763	4,035	283,266	336
Variance	2.1%	23.7%	10.8%	11.3%	-58.9%	7.2%	-74.7%
Cal Yr to date	7,418,991	5,759,298	13,178,289	11,960,028	27,908	1,190,191	160
Fin Yr to date	18,839,446	13,781,989	32,621,437	29,669,996	78,831	2,872,328	274

MORE INFORMATION

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