

# ASX EQUITY DERIVATIVES

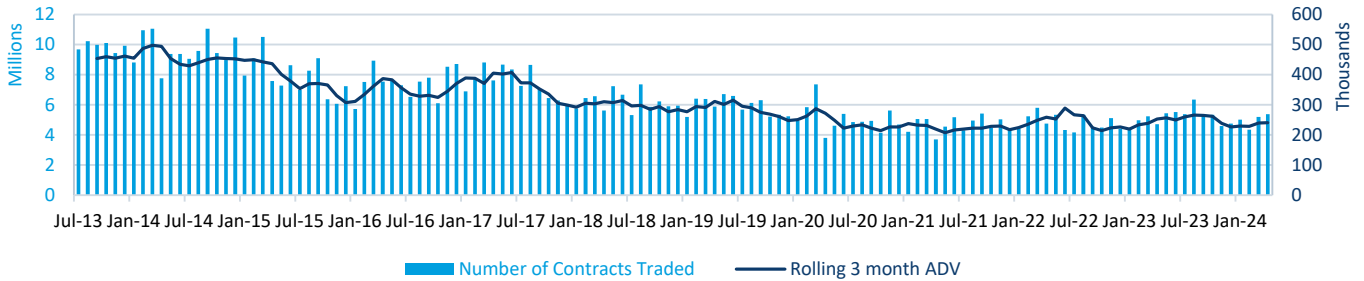
## Options and Futures Statistics

April 24

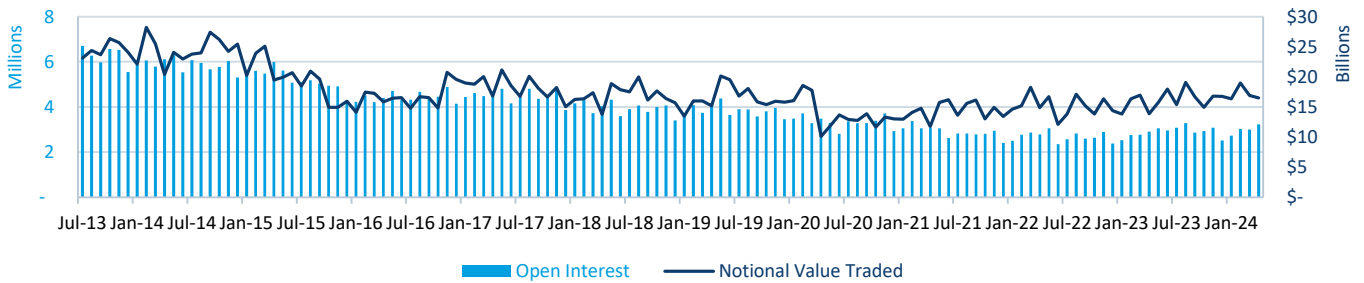


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

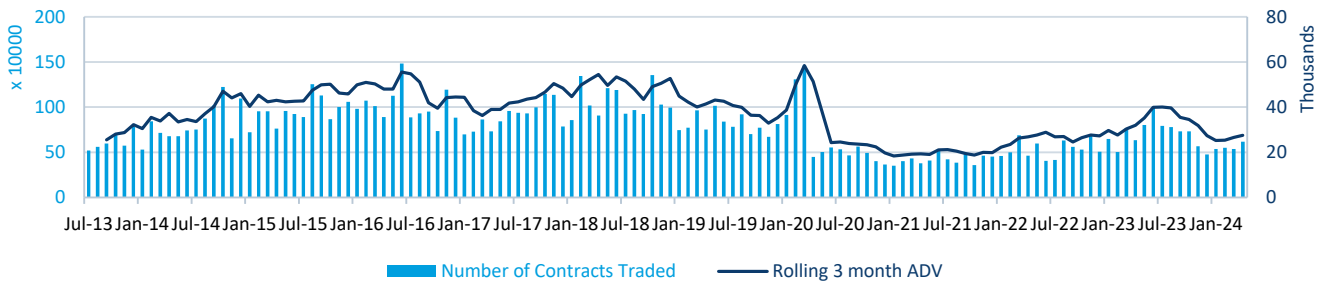
**Single Stock Options Volume and ADV**



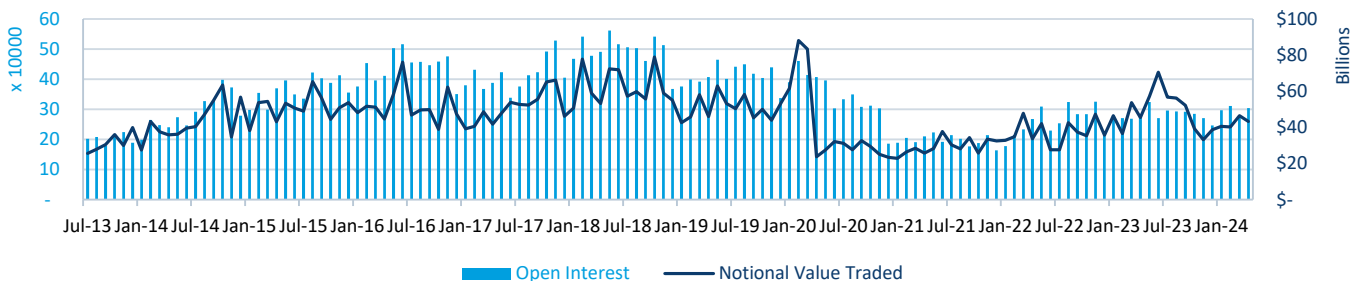
**Single Stock Options Open Interest & Notional Value Traded**



**XJO Options Volume and ADV**



**XJO Options Open Interest and Notional Value Traded**



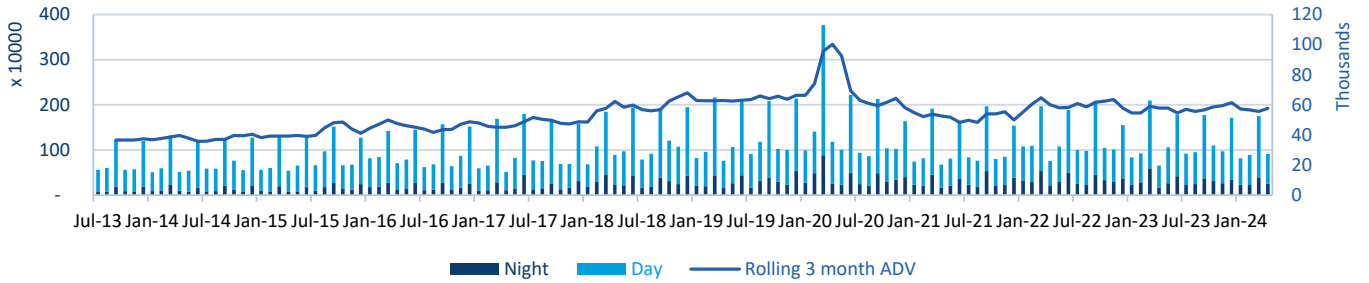
NOTE: Volume, Value, Open Interest figures contained within this report are reported in # Contracts (i.e. single side only), unless stated otherwise  
 Notional Value Traded: LEPOs = Premium \* Qty \* Contract Size || Non-LEPOs = Strike \* Qty \* Contract Size  
 Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium \* Qty \* Contract Size

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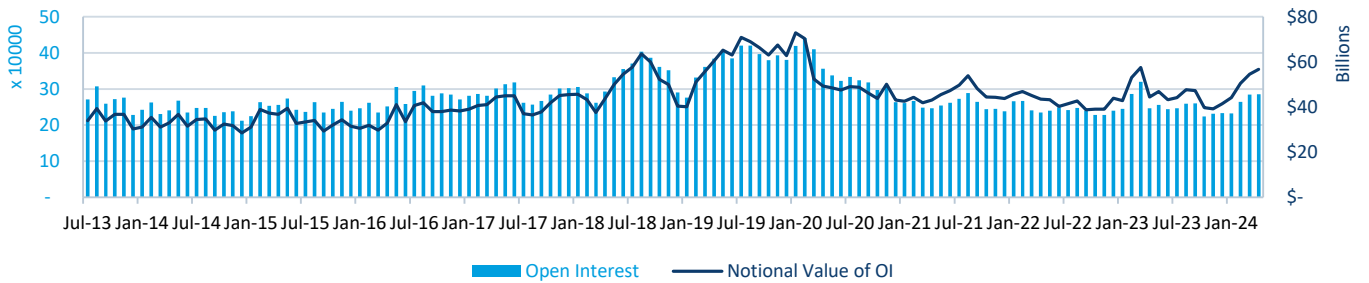
April 24

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

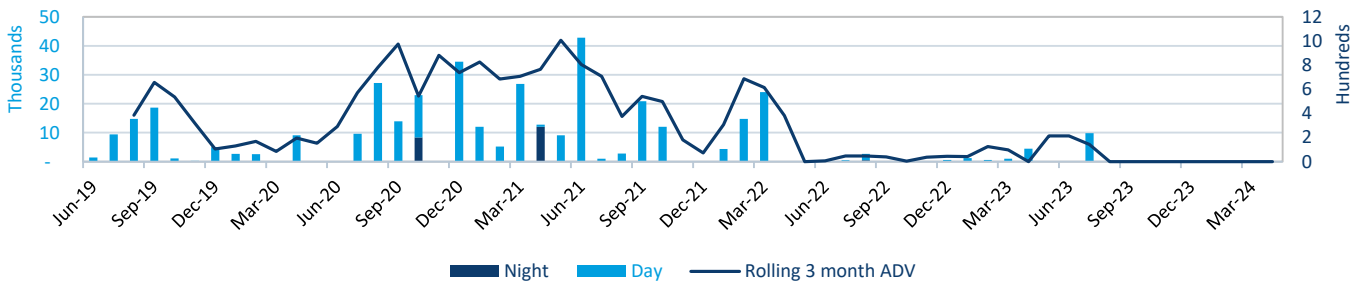
**SPI 200 (AP) Futures Volume by Session and ADV**



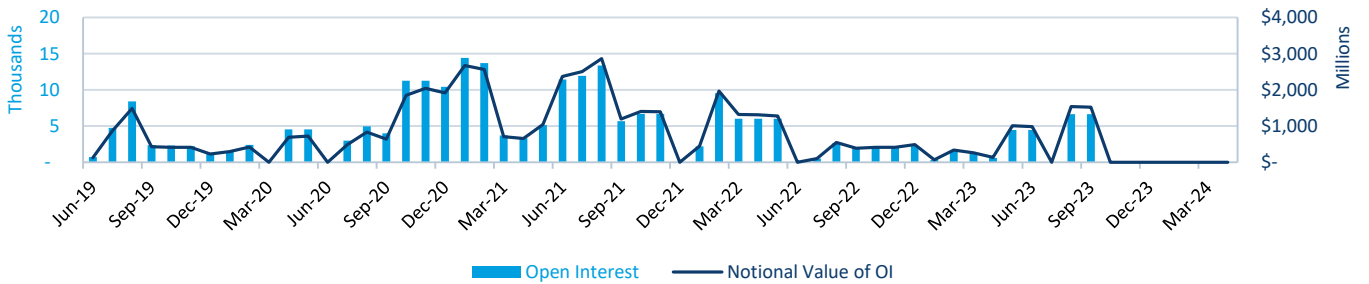
**SPI 200 (AP) Futures Open Interest**



**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 24

## Options - Top Classes by Volume

RANK	APR 24	VOLUME <sup>1</sup>	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR <sup>2</sup>	PUT/CALL <sup>3</sup>	NET CALLS <sup>4</sup>	NET PUTS <sup>4</sup>
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
<b>Market*</b>		<b>4,025,972</b>	<b>100.0%</b>	<b>2,345,693</b>	<b>171.6%</b>	<b>3,702,111,916</b>	<b>10.9%</b>	<b>77.8%</b>	<b>-256,585</b>	<b>-199,689</b>

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

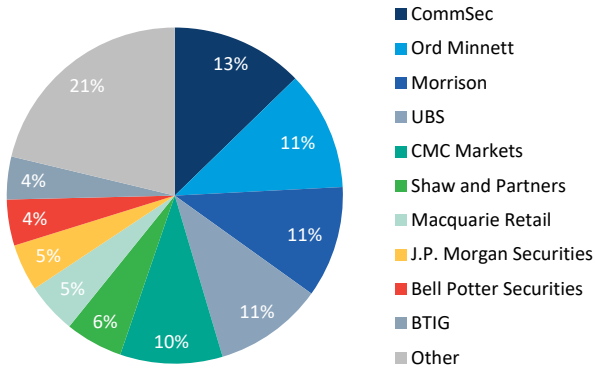
\* Only TOP 30 ETO classes included

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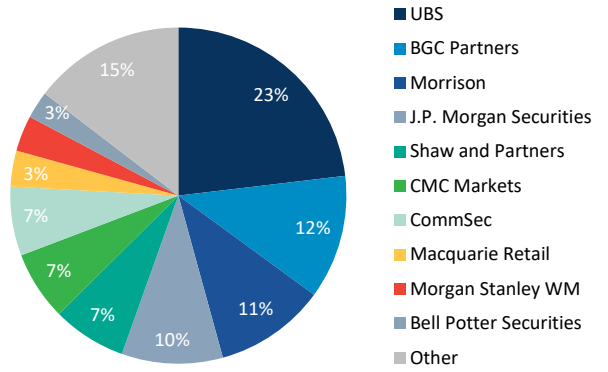
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## Options Market Share by Volume and Value Traded

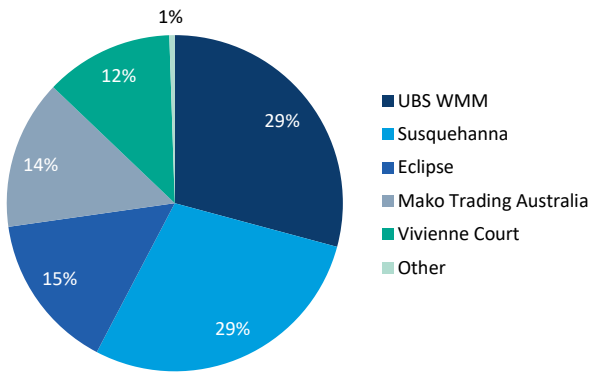
**Top 10 Brokers by Volume**



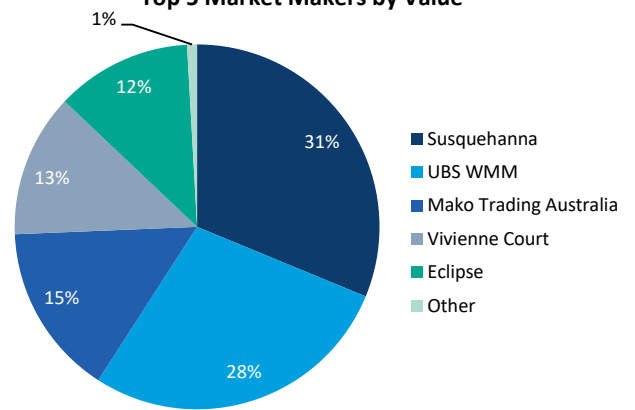
**Top 10 Brokers by Value**



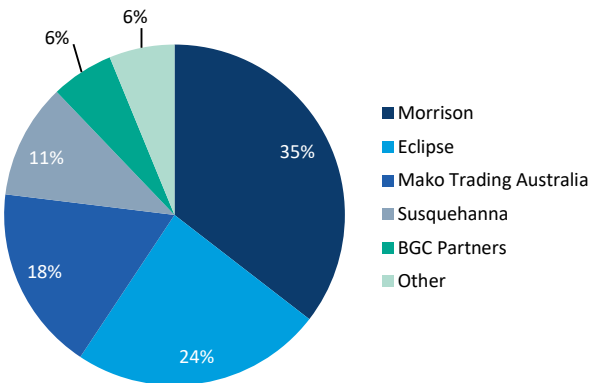
**Top 5 Market Makers by Volume**



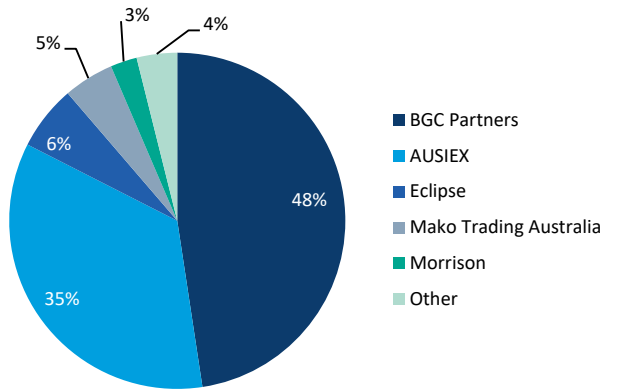
**Top 5 Market Makers by Value**



**Top 5 LEPO Participants by Volume**



**Top 5 LEPO Participants by Value**



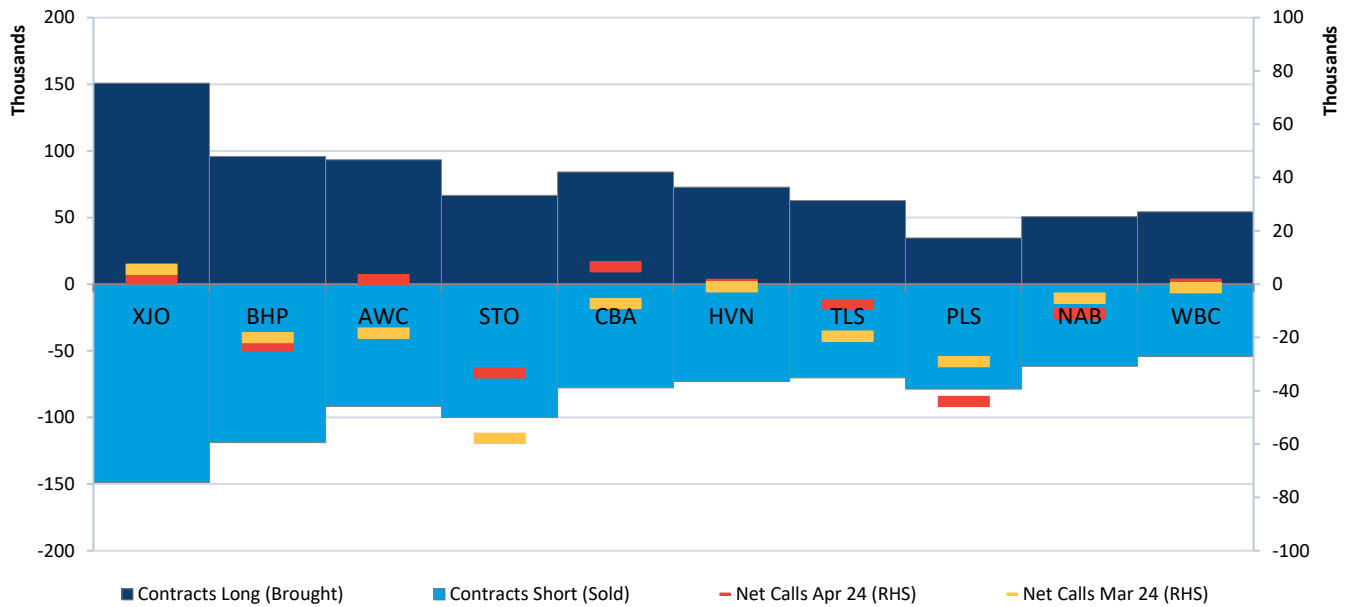
NOTE: The above charts include contracts traded in both Single Stock and Index options  
LEPOs are excluded from the top four charts

# ASX EQUITY DERIVATIVES

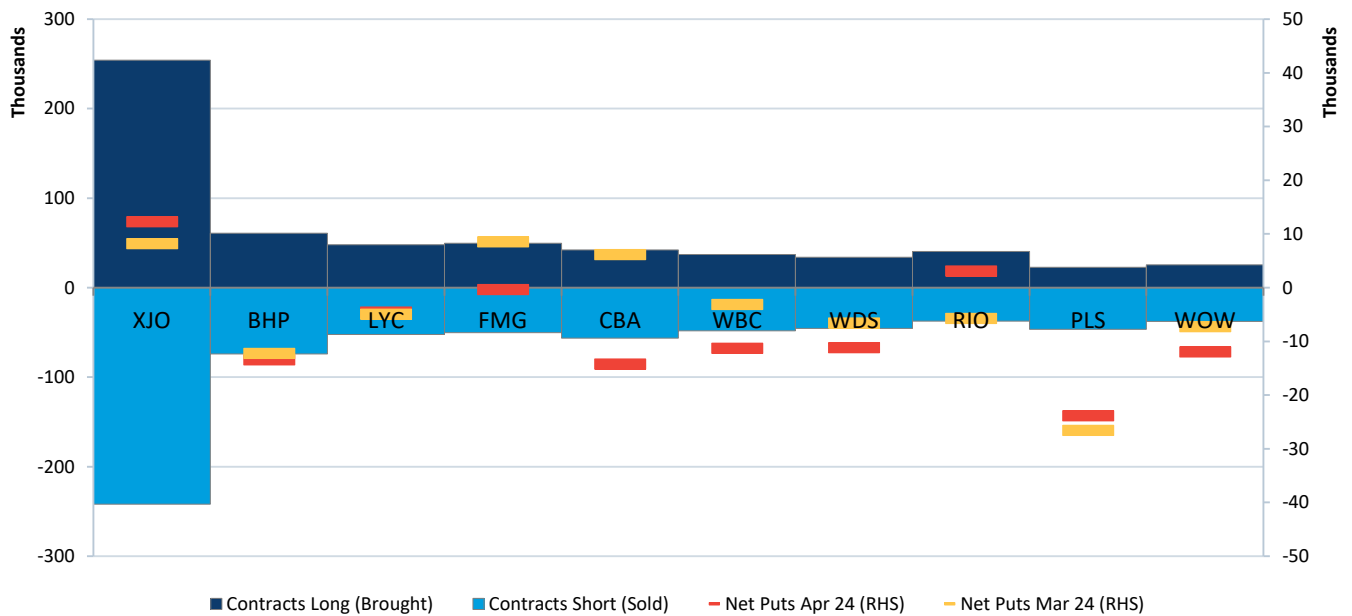
April 24

## Top 10 Call and Put Option Contracts

### Call Option Contracts (excluding Market Makers)



### Put Option Contracts (excluding Market Makers)



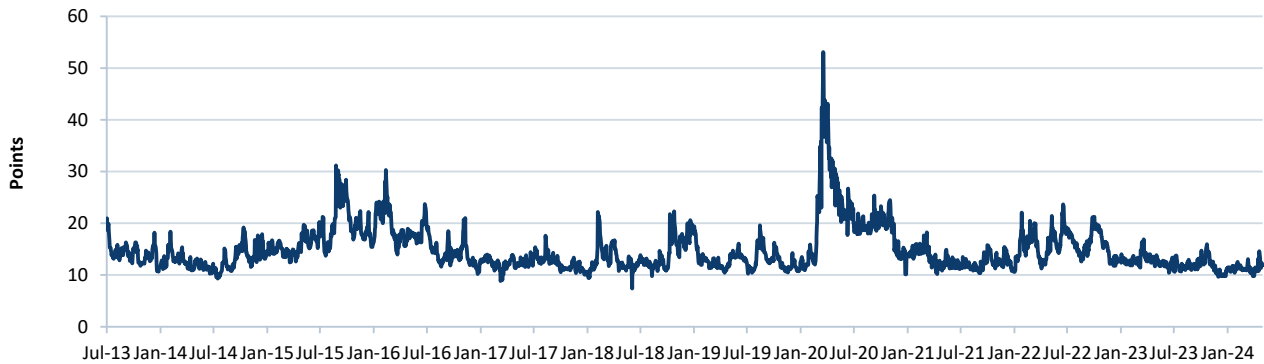
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securities

# ASX EQUITY DERIVATIVES

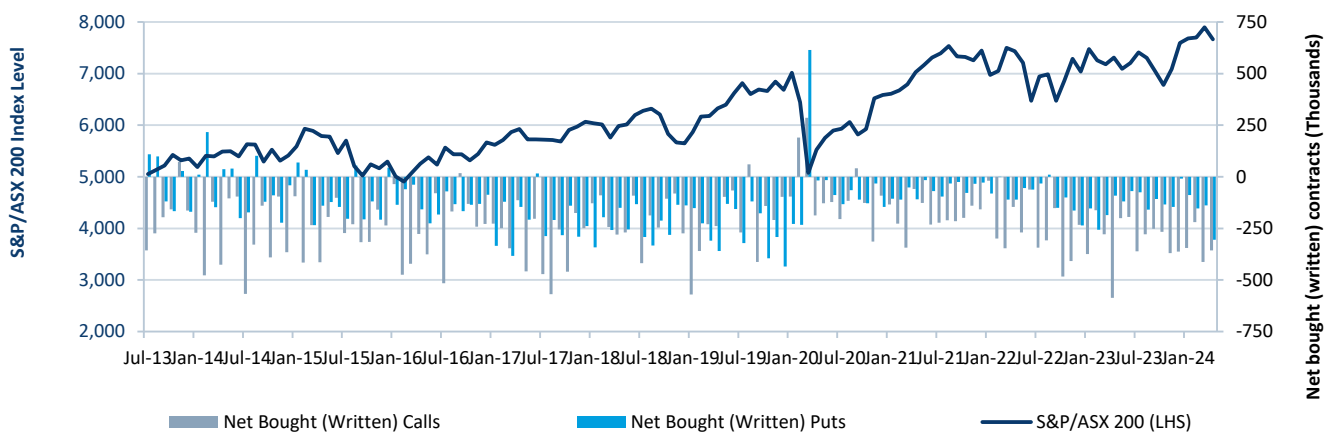
April 24

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

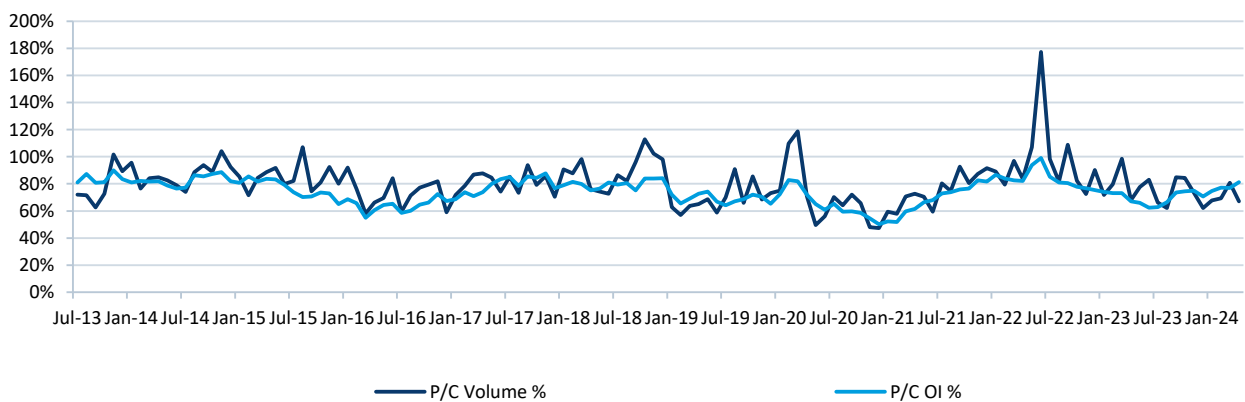
### S&P/ASX 200 VIX



### Options Net Buy/Sell Volume (excluding market makers)



### Put-Call Indicators



# ASX EQUITY DERIVATIVES

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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-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

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### MORE INFORMATION

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