

# ASX EQUITY DERIVATIVES

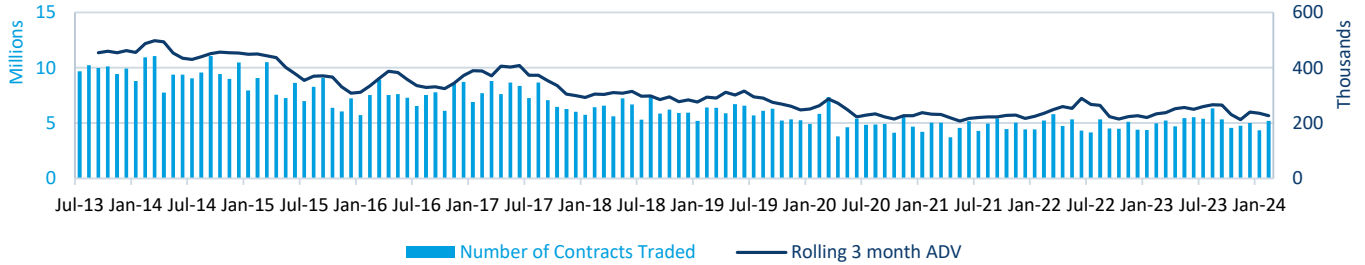
## Options and Futures Statistics

February 24

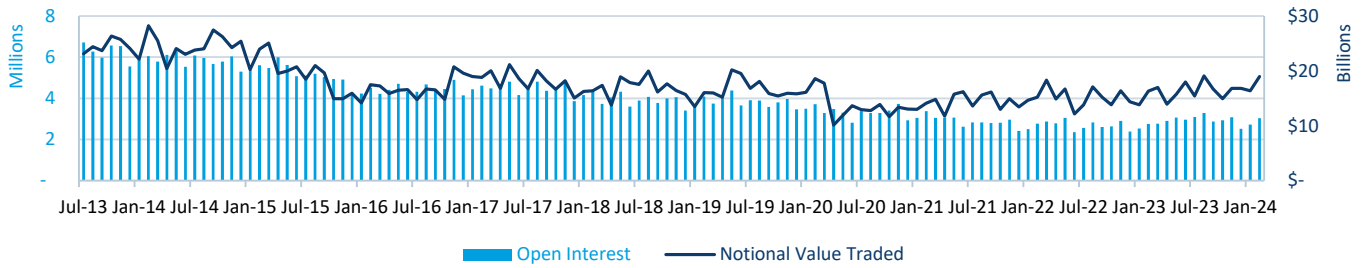


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

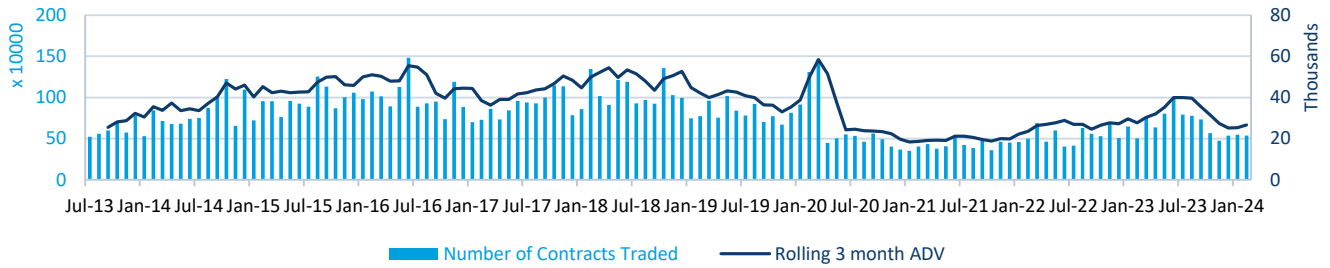
Single Stock Options Volume and ADV



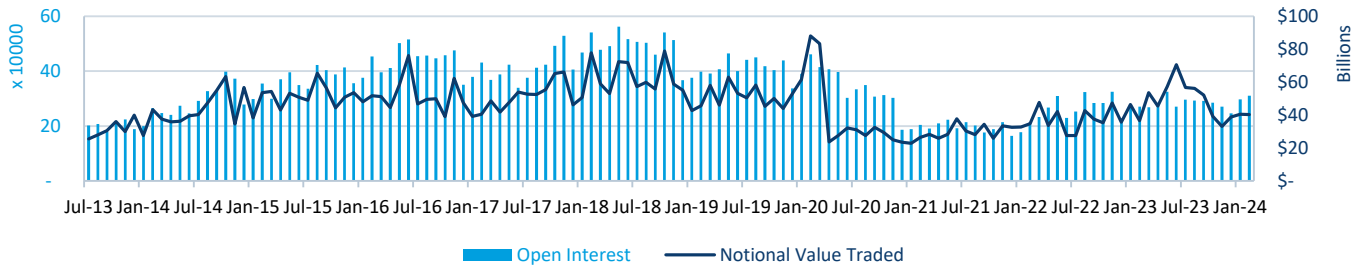
Single Stock Options Open Interest & Notional Value Traded



XJO Options Volume and ADV



XJO Options Open Interest and Notional Value Traded



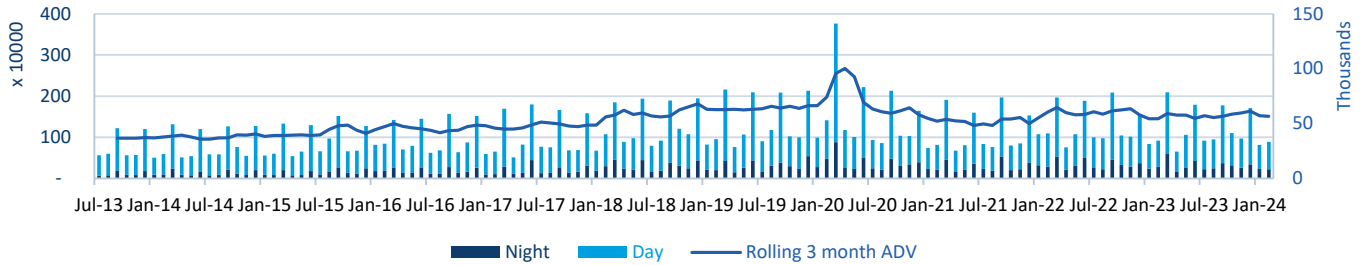
NOTE: Volume, Value, Open Interest figures contained within this report are reported in # Contracts (i.e. single side only), unless stated otherwise  
 Notional Value Traded: LEPOs = Premium \* Qty \* Contract Size || Non-LEPOs = Strike \* Qty \* Contract Size  
 Trade Value (contained only in the Monthly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

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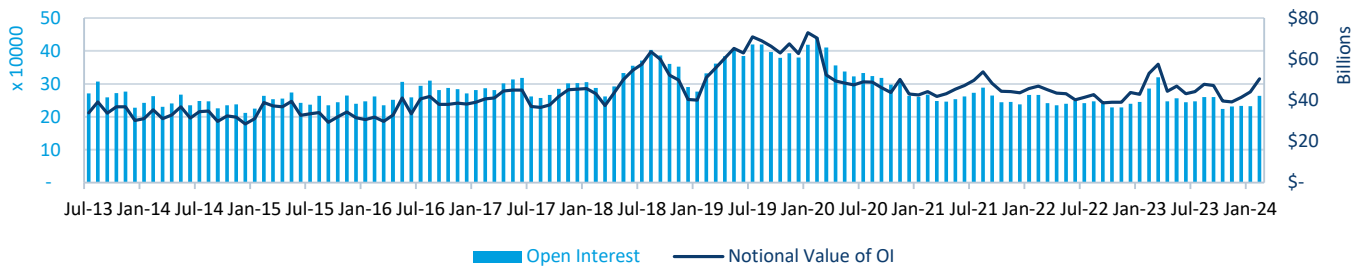
February 24

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

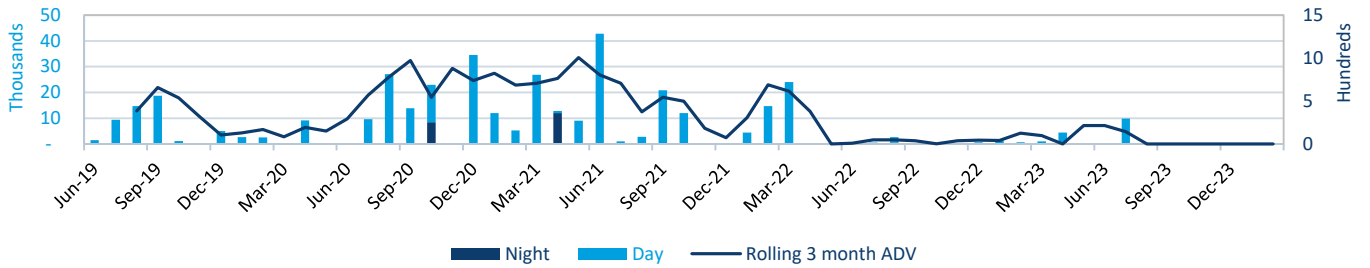
**SPI 200 (AP) Futures Volume by Session and ADV**



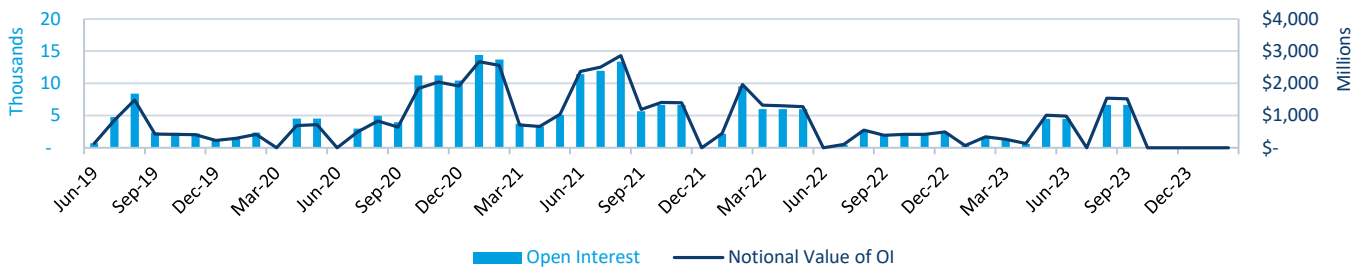
**SPI 200 (AP) Futures Open Interest**



**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

February 24

## Options - Top Classes by Volume

RANK	FEB 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	535,518	12.0%	310,885	172.3%	N/A	N/A	105.8%	1,559	5,251
2	FMG	341,599	7.6%	88,632	385.4%	86,310,693	39.6%	125.5%	-1,830	-1,883
3	BHP	292,298	6.5%	126,501	231.1%	123,829,269	23.6%	72.1%	-5,998	-8,391
4	CBA	277,099	6.2%	90,431	306.4%	34,918,007	79.4%	48.8%	26	7,608
5	WBC	232,757	5.2%	183,297	127.0%	115,566,025	20.1%	68.3%	-3,217	8,783
6	NAB	214,169	4.8%	143,688	149.1%	72,317,336	29.6%	28.8%	-1,770	-76
7	STO	197,995	4.4%	99,004	200.0%	151,692,573	13.1%	73.8%	-29,827	-11,849
8	PLS	194,826	4.4%	110,019	177.1%	370,880,714	5.3%	78.8%	-55,846	-8,376
9	ANZ	170,682	3.8%	125,557	135.9%	88,407,318	19.3%	63.9%	-2,371	220
10	CSL	154,960	3.5%	36,620	423.2%	13,608,186	113.9%	107.2%	3,410	2,204
11	WDS	143,202	3.2%	75,903	188.7%	90,061,343	15.9%	85.3%	-4,575	-1,583
12	TLS	139,876	3.1%	126,482	110.6%	420,011,557	3.3%	26.0%	-3,683	-8,540
13	RIO	138,617	3.1%	43,610	317.9%	20,514,423	67.6%	137.1%	-819	2,669
14	WHC	137,872	3.1%	69,258	199.1%	133,014,618	10.4%	77.8%	36,477	-49,505
15	S32	123,624	2.8%	70,655	175.0%	315,068,932	3.9%	128.8%	-5,369	-14,684
16	WES	110,127	2.5%	41,155	267.6%	30,804,184	35.8%	22.8%	-766	3,140
17	TCL	97,835	2.2%	56,998	171.6%	96,968,568	10.1%	3.3%	-2,833	-335
18	NST	93,610	2.1%	28,223	331.7%	53,013,896	17.7%	41.6%	-5,001	-3,525
19	HVN	88,930	2.0%	32,562	273.1%	52,144,997	17.1%	1.9%	-659	593
20	WOW	83,496	1.9%	50,130	166.6%	44,926,723	18.6%	137.0%	5,250	-4,871
21	AGL	81,725	1.8%	30,440	268.5%	81,192,501	10.1%	549.0%	-1,813	-3,498
22	COL	76,425	1.7%	45,703	167.2%	45,197,792	16.9%	46.4%	-5,906	6,772
23	QBE	73,809	1.6%	39,339	187.6%	63,520,839	11.6%	21.0%	-1,402	-904
24	MQG	73,107	1.6%	27,639	264.5%	11,290,635	64.8%	66.4%	-645	-2,074
25	LYC	72,801	1.6%	34,965	208.2%	63,396,802	11.5%	456.6%	-6,255	-2,184
26	BXB	69,064	1.5%	44,011	156.9%	55,010,116	12.6%	11.9%	202	768
27	AMC	66,870	1.5%	41,773	160.1%	47,574,943	14.1%	97.1%	-2,731	-4,611
28	AZJ	66,366	1.5%	43,610	152.2%	99,574,246	6.7%	9.7%	-13,478	-4,542
29	IPL	64,266	1.4%	47,241	136.0%	68,135,046	9.4%	14.8%	-1,182	-7,040
30	SUN	64,067	1.4%	34,053	188.1%	52,125,716	12.3%	46.1%	-4,738	1,213
	Market*	4,477,592	100.0%	2,298,384	194.8%	2,901,077,998	15.4%	85.7%	-115,790	-99,250

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

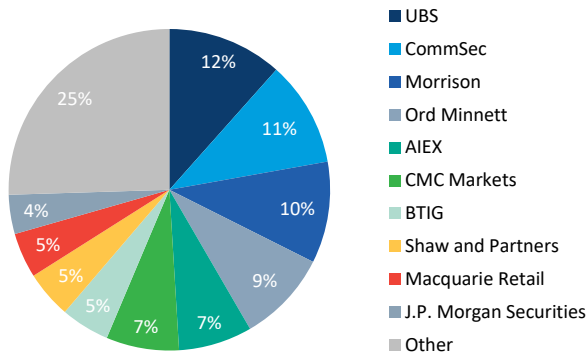
\* Only TOP 30 ETO classes included

# ASX EQUITY DERIVATIVES

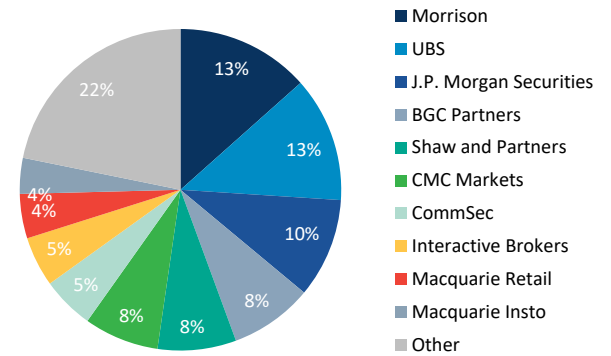
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## Options Market Share by Volume and Value Traded

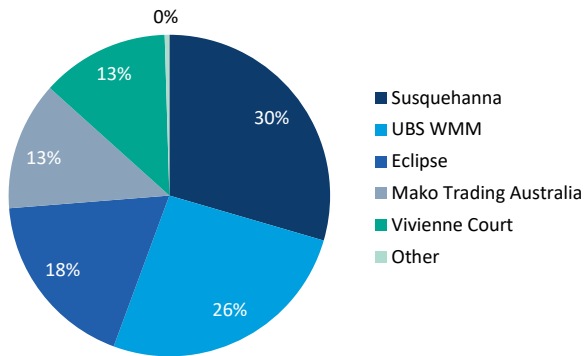
**Top 10 Brokers by Volume**



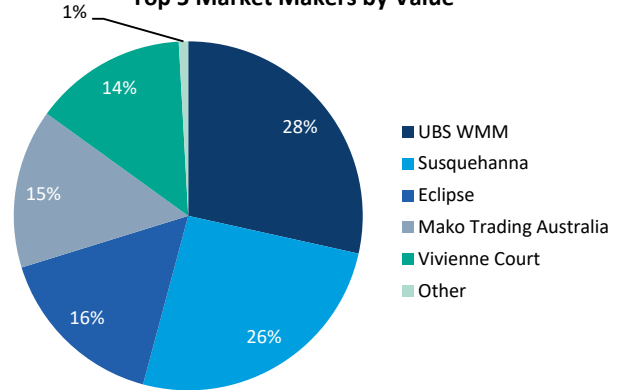
**Top 10 Brokers by Value**



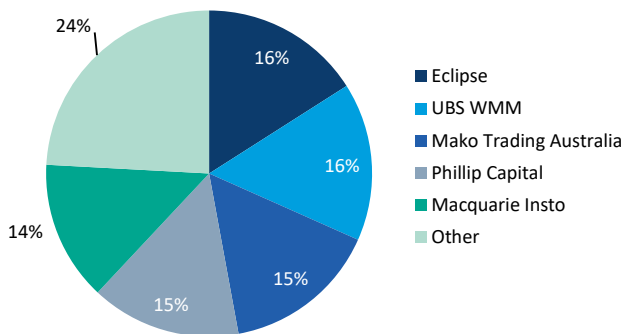
**Top 5 Market Makers by Volume**



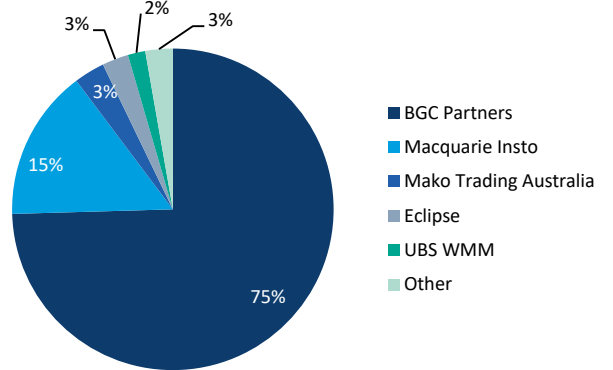
**Top 5 Market Makers by Value**



**Top 5 LEPO Participants by Volume**



**Top 5 LEPO Participants by Value**



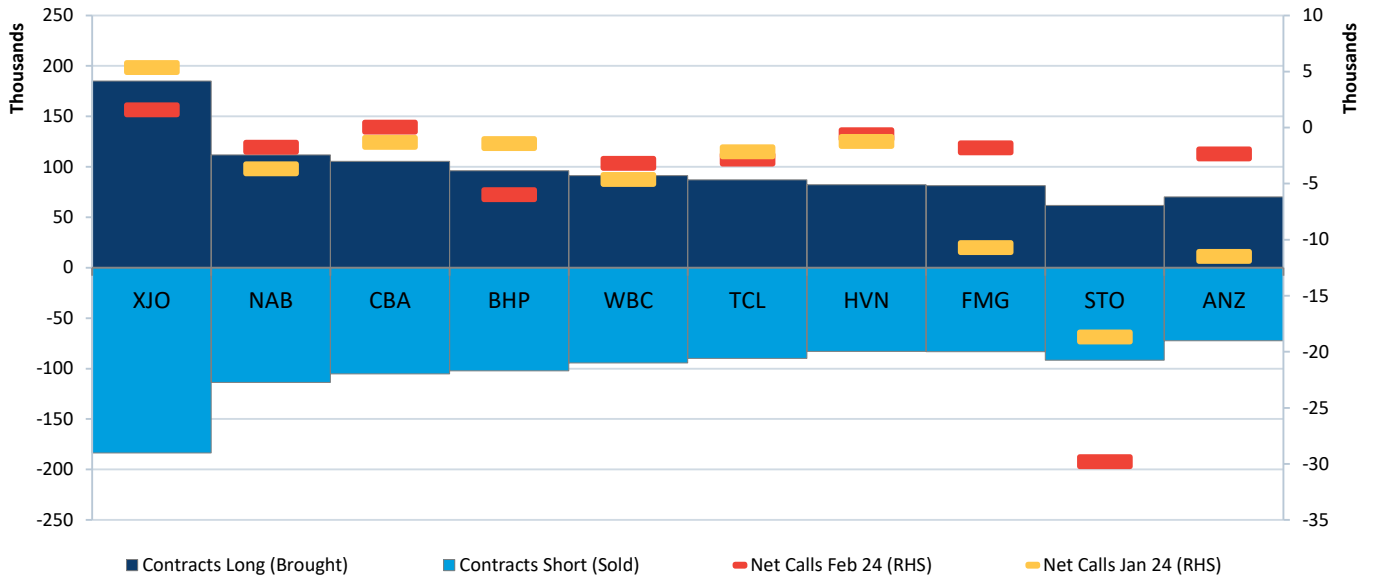
NOTE: The above charts include contracts traded in both Single Stock and Index options  
LEPOs are excluded from the top four charts

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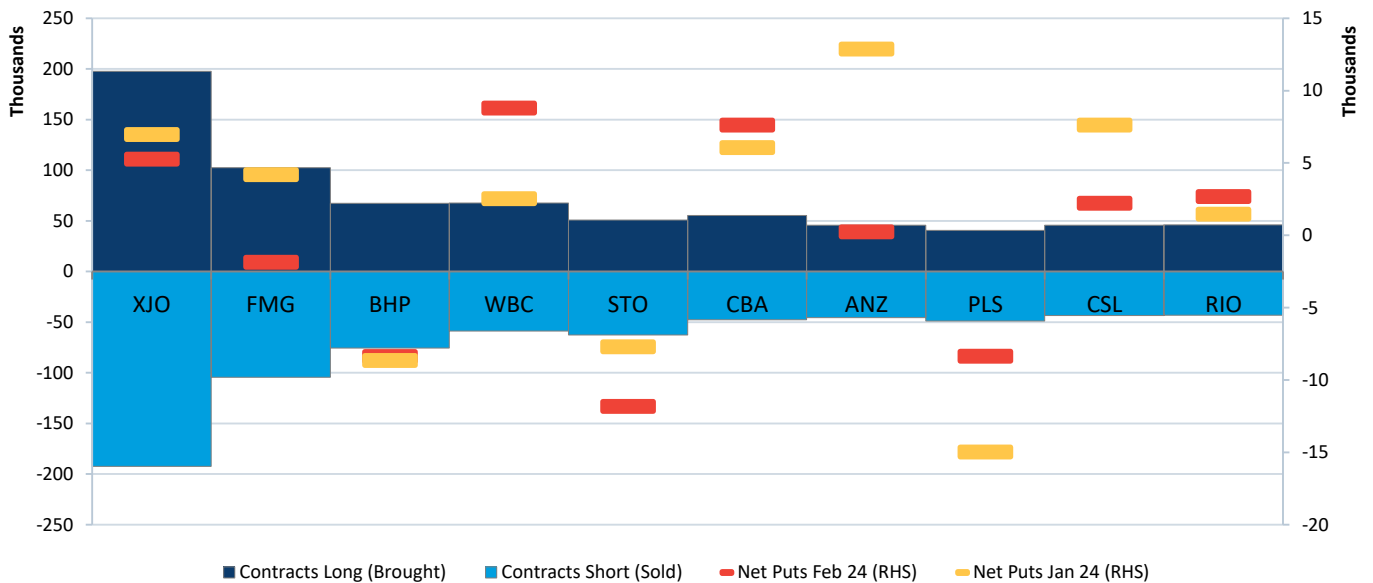
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## Top 10 Call and Put Option Contracts

### Call Option Contracts (excluding Market Makers)



### Put Option Contracts (excluding Market Makers)



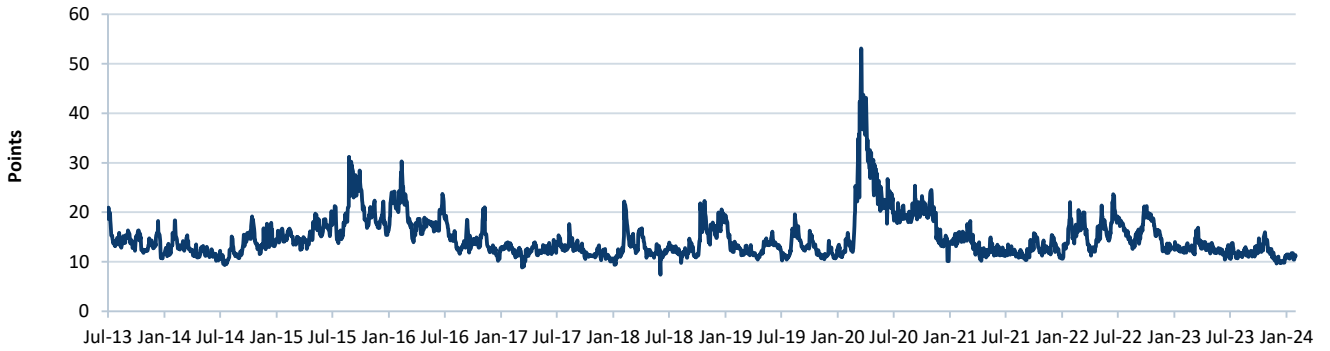
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securities

# ASX EQUITY DERIVATIVES

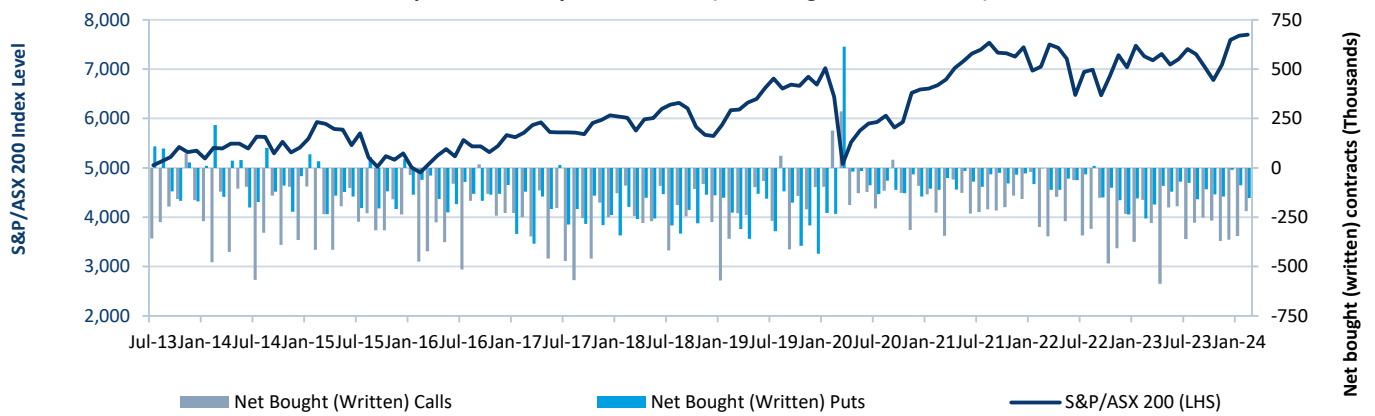
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S&P/ASX 200 Volatility Index, Net Buy/Sell and Put Call Indicators

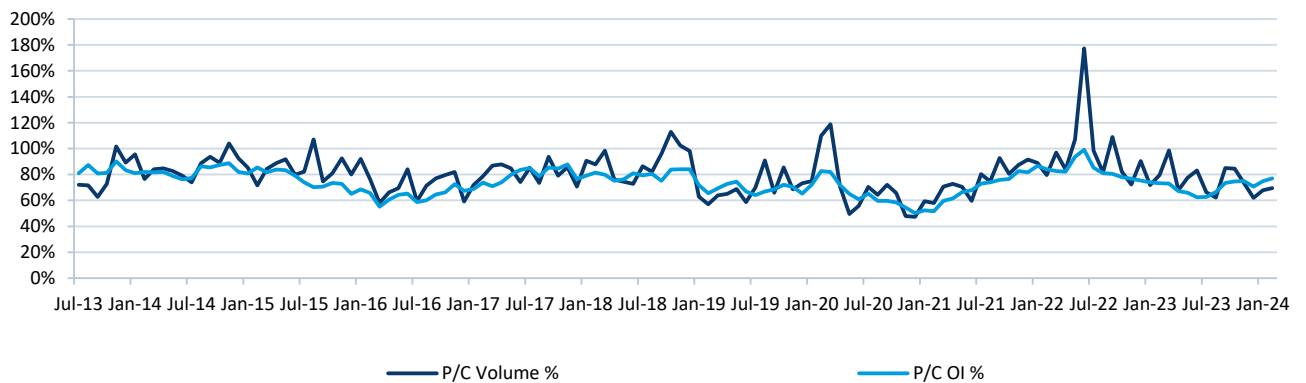
### S&P/ASX 200 VIX



### 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
Feb-24	3,383,291	2,348,733	5,732,024	5,177,114	19,392	533,293	2,225
Jan-24	2,920,641	1,979,854	4,900,495	4,328,517	22,533	548,395	1,050
Variance	15.8%	18.6%	17.0%	19.6%	-13.9%	-2.8%	111.9%
Feb-23	3,051,770	2,429,480	5,481,250	4,965,938	11,076	501,906	2,330
Variance	10.9%	-3.3%	4.6%	4.3%	75.1%	6.3%	-4.5%
Cal Yr to date	6,303,932	4,328,587	10,632,519	9,505,631	41,925	1,081,688	3,275
Fin Yr to date	26,934,101	19,005,302	45,939,403	40,848,632	127,178	4,942,180	21,413

### Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-24	845.1	400.2	1,245.3	603.4	57.9	414.3	169.6
Jan-24	745.1	349.4	1,094.5	485.7	86.5	443.5	78.8
Variance	13.4%	14.6%	13.8%	24.2%	-33.0%	-6.6%	115.3%
Feb-23	669.8	426.3	1,096.1	481.2	18.6	426.5	169.8
Variance	26.2%	-6.1%	13.6%	25.4%	212.0%	-2.9%	-0.1%
Cal Yr to date	1,590.3	749.6	2,339.8	1,089.1	144.4	857.9	248.5
Fin Yr to date	5,970.3	3,761.7	9,732.0	4,027.9	501.9	3,646.1	1,556.1

### Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-24	1,888,441	1,455,670	3,344,111	3,021,696	11,530	310,885	0
Jan-24	1,731,881	1,295,311	3,027,192	2,717,259	13,059	296,873	0
Variance	9.0%	12.4%	10.5%	11.2%	-11.7%	4.7%	N/A
Feb-23	1,747,816	1,278,500	3,026,316	2,744,488	10,745	270,275	807
Variance	8.0%	13.9%	10.5%	10.1%	7.3%	15.0%	-100.0%
Cal Yr to date	3,620,322	2,750,981	6,371,303	5,738,955	24,589	607,758	0
Fin Yr to date	15,040,777	10,773,672	25,814,451	23,448,923	75,512	2,289,895	114

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### MORE INFORMATION

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