

# ASX EQUITY DERIVATIVES

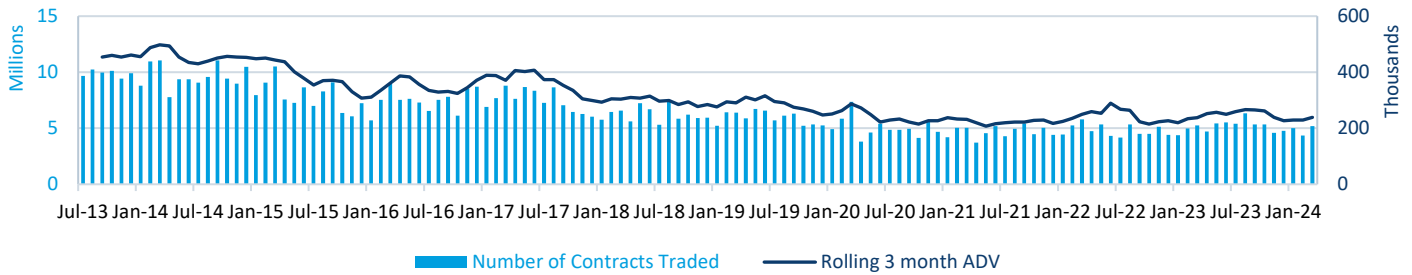
## Options and Futures Statistics

March 24

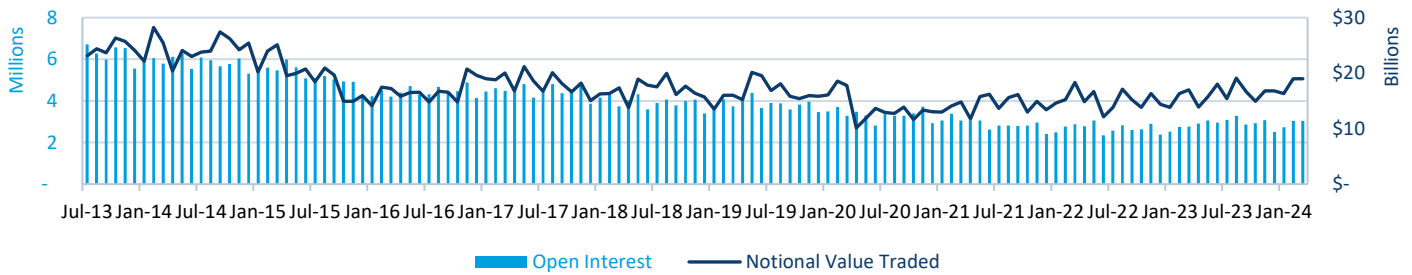


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

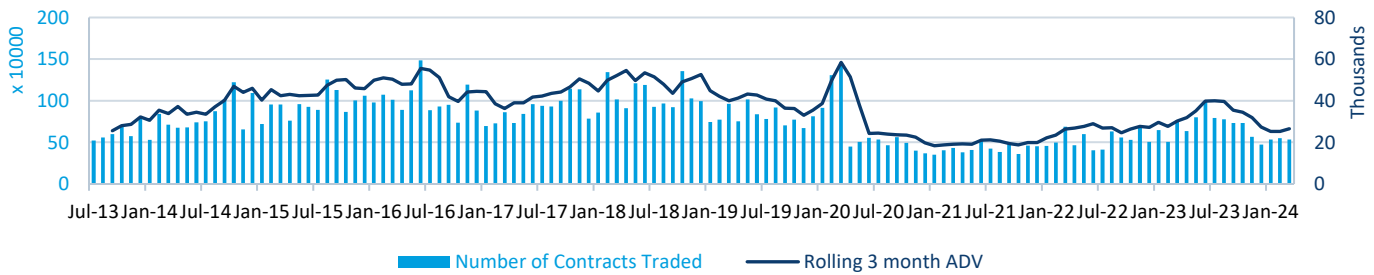
**Single Stock Options Volume and ADV**



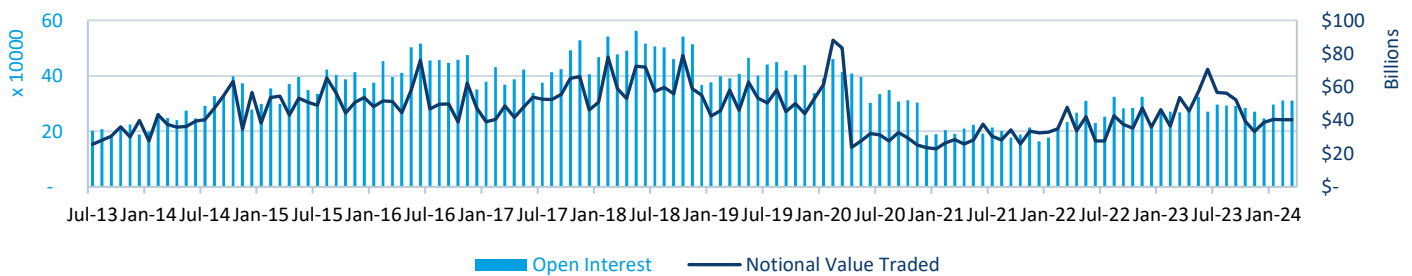
**Single Stock Options Open Interest & Notional Value Traded**



**XJO Options Volume and ADV**



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



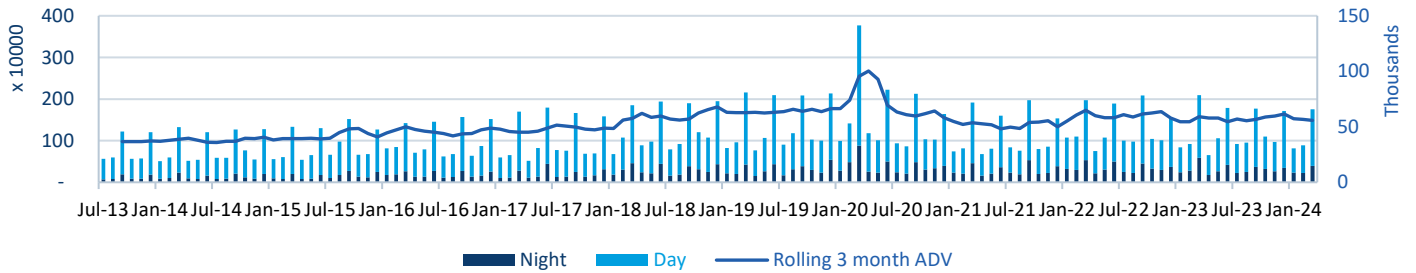
NOTE: Volume, Value, Open Interest figures contained within this report are reported in # Contracts (i.e. single side only), unless stated otherwise  
 Notional Value Traded: LEPOs = Premium \* Qty \* Contract Size || Non-LEPOs = Strike \* Qty \* Contract Size  
 Trade Value (contained only in the Monthly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

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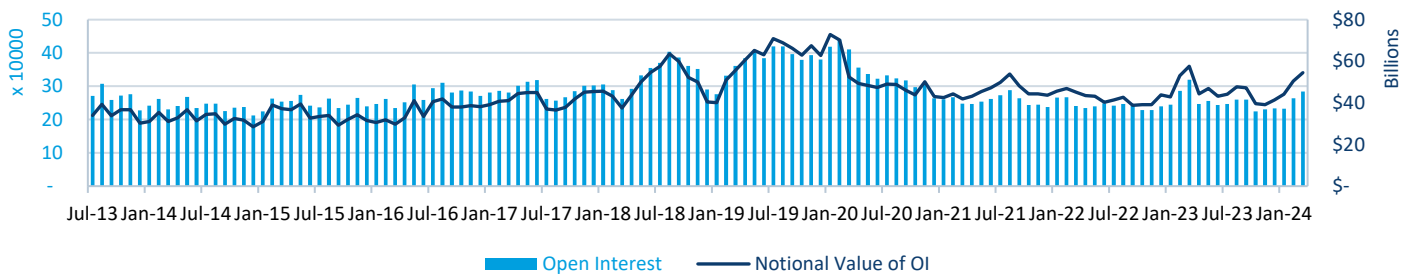
March 24

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

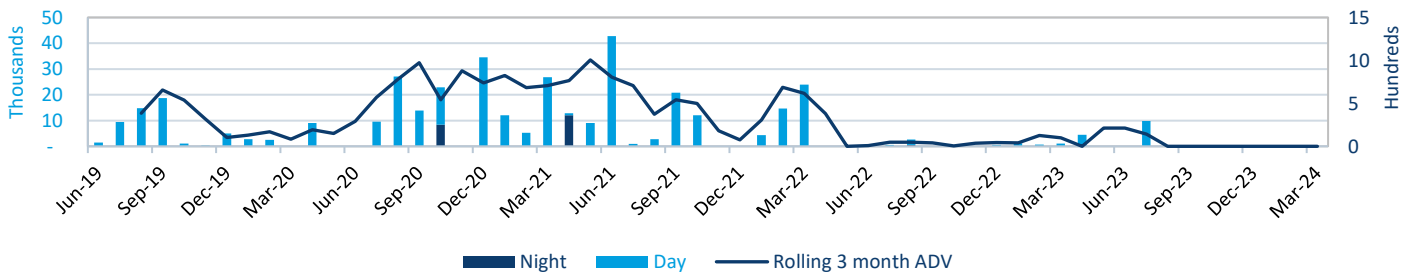
**SPI 200 (AP) Futures Volume by Session and ADV**



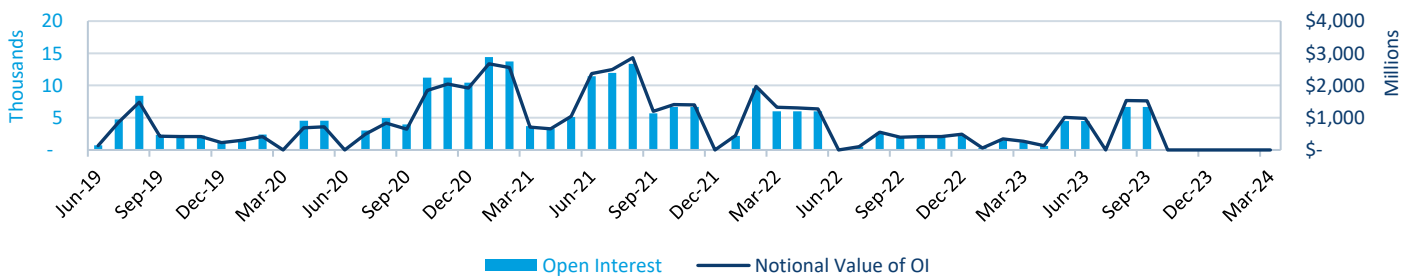
**SPI 200 (AP) Futures Open Interest**



**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

March 24

## Options - Top Classes by Volume

RANK	MAR 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	617,271	13.4%	278,944	221.3%	N/A	N/A	149.3%	5,570	8,132
2	BHP	297,823	6.5%	143,925	206.9%	168,669,981	17.7%	92.7%	-20,125	-12,290
3	WBC	294,864	6.4%	157,902	186.7%	161,648,369	18.2%	63.0%	-1,345	-3,194
4	FMG	258,930	5.6%	86,743	298.5%	137,397,032	18.8%	142.6%	-5,545	8,493
5	CBA	245,759	5.3%	92,703	265.1%	44,263,101	55.5%	44.8%	-7,348	6,093
6	PLS	234,899	5.1%	98,165	239.3%	489,651,306	4.8%	70.1%	-29,039	-26,630
7	STO	205,887	4.5%	100,253	205.4%	158,816,814	13.0%	42.4%	-57,819	-4,925
8	TAH	200,238	4.4%	113,572	176.3%	123,532,819	16.2%	1022.6%	7,718	-30,314
9	TLS	192,909	4.2%	127,196	151.7%	444,636,815	4.3%	142.7%	-19,539	-13,226
10	NAB	169,526	3.7%	127,411	133.1%	96,992,845	17.5%	33.1%	-5,287	938
11	S32	160,179	3.5%	74,159	216.0%	363,066,508	4.4%	126.1%	-19,575	-9,359
12	WDS	158,025	3.4%	76,965	205.3%	98,710,745	16.0%	60.8%	-15,948	-6,643
13	ANZ	144,077	3.1%	104,228	138.2%	98,010,390	14.7%	42.5%	-4,579	4,067
14	RIO	142,067	3.1%	41,420	343.0%	28,773,950	49.4%	122.9%	-4,151	-5,782
15	AWC	126,066	2.7%	64,631	195.1%	335,109,773	3.8%	20.9%	-18,331	865
16	CSL	105,645	2.3%	34,029	310.5%	13,443,620	78.6%	114.7%	4,659	5,762
17	WOW	93,028	2.0%	55,513	167.6%	51,364,640	18.1%	146.1%	-3,849	-7,276
18	IPL	85,883	1.9%	51,987	165.2%	74,869,723	11.5%	14.3%	-2,063	-4,476
19	AZJ	84,769	1.8%	41,544	204.0%	117,280,379	7.2%	5.2%	-5,830	-454
20	BXB	79,054	1.7%	44,652	177.0%	62,616,480	12.6%	23.1%	-2,410	1,295
21	IGO	78,991	1.7%	26,877	293.9%	119,844,457	6.6%	120.7%	-8,285	-1,109
22	NST	74,533	1.6%	32,783	227.4%	69,182,923	10.8%	87.7%	-8,371	23
23	IFL	73,573	1.6%	45,633	161.2%	35,198,664	20.9%	93.8%	-14,409	10,680
24	MQG	71,702	1.6%	24,015	298.6%	12,251,375	58.5%	82.2%	-194	-1,968
25	RRL	70,630	1.5%	37,817	186.8%	88,614,625	8.0%	53.4%	-3,764	-1,420
26	EDV	69,179	1.5%	36,758	188.2%	71,861,261	9.6%	187.3%	-4,286	2,055
27	MGR	67,828	1.5%	47,761	142.0%	253,298,121	2.7%	3.5%	-9,247	-621
28	WHC	66,317	1.4%	71,842	92.3%	121,397,831	5.5%	83.3%	-13,279	-6,027
29	WES	64,245	1.4%	35,038	183.4%	29,747,127	21.6%	25.9%	1,294	-546
30	GMG	63,411	1.4%	24,532	258.5%	201,055,459	3.2%	18.3%	-3,898	2,488
	Market*	4,597,308	100.0%	2,298,998	200.0%	4,071,307,133	11.3%	31.7%	-269,275	-85,369

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

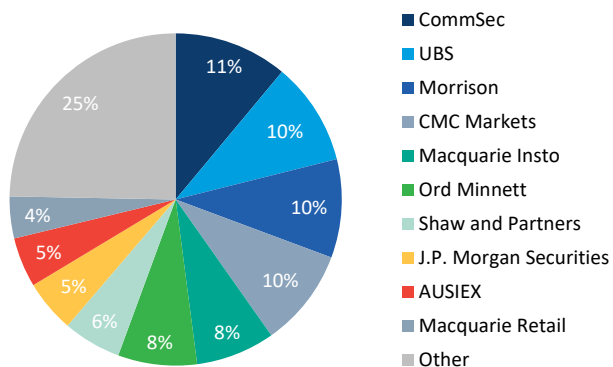
\* Only TOP 30 ETO classes included

# ASX EQUITY DERIVATIVES

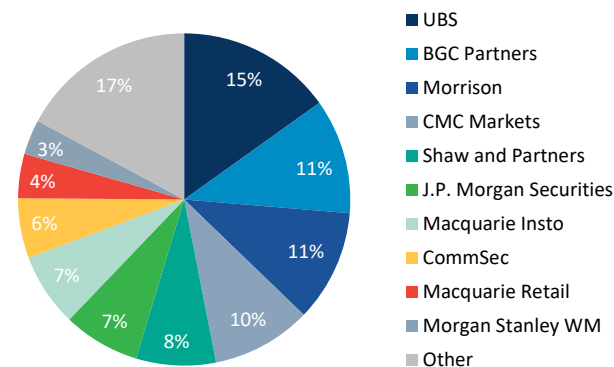
March 24

## Options Market Share by Volume and Value Traded

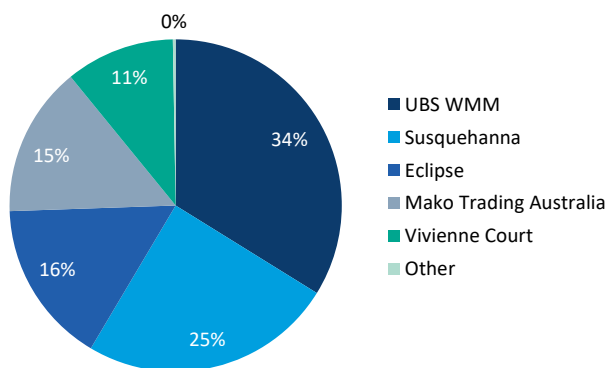
**Top 10 Brokers by Volume**



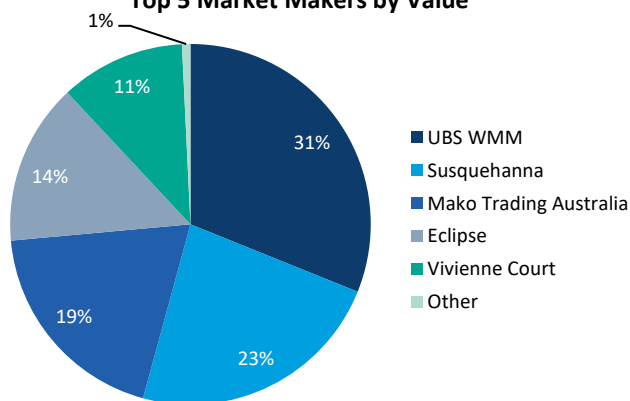
**Top 10 Brokers by Value**



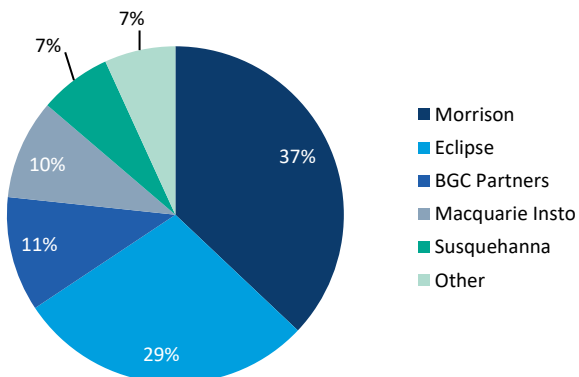
**Top 5 Market Makers by Volume**



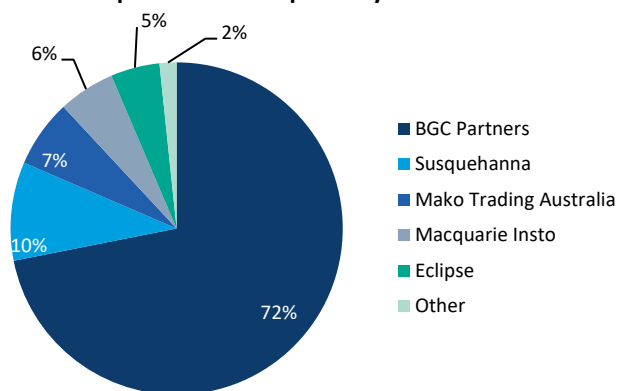
**Top 5 Market Makers by Value**



**Top 5 LEPO Participants by Volume**



**Top 5 LEPO Participants by Value**



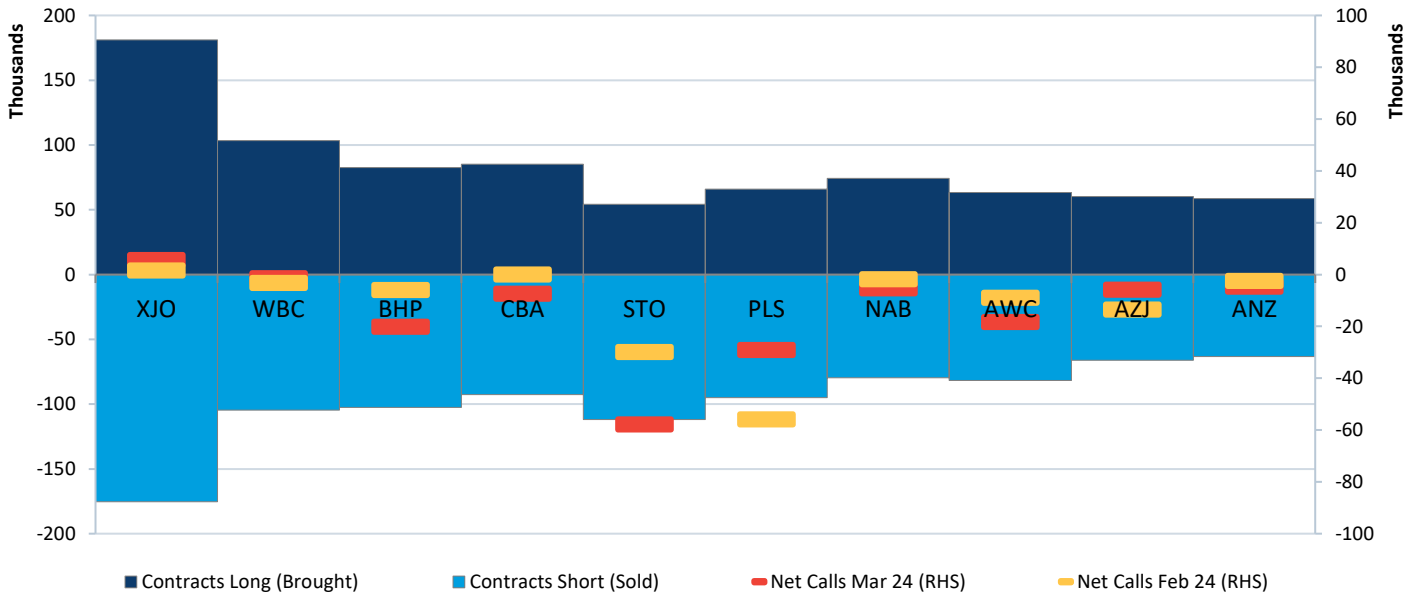
NOTE: The above charts include contracts traded in both Single Stock and Index options  
LEPOs are excluded from the top four charts

# ASX EQUITY DERIVATIVES

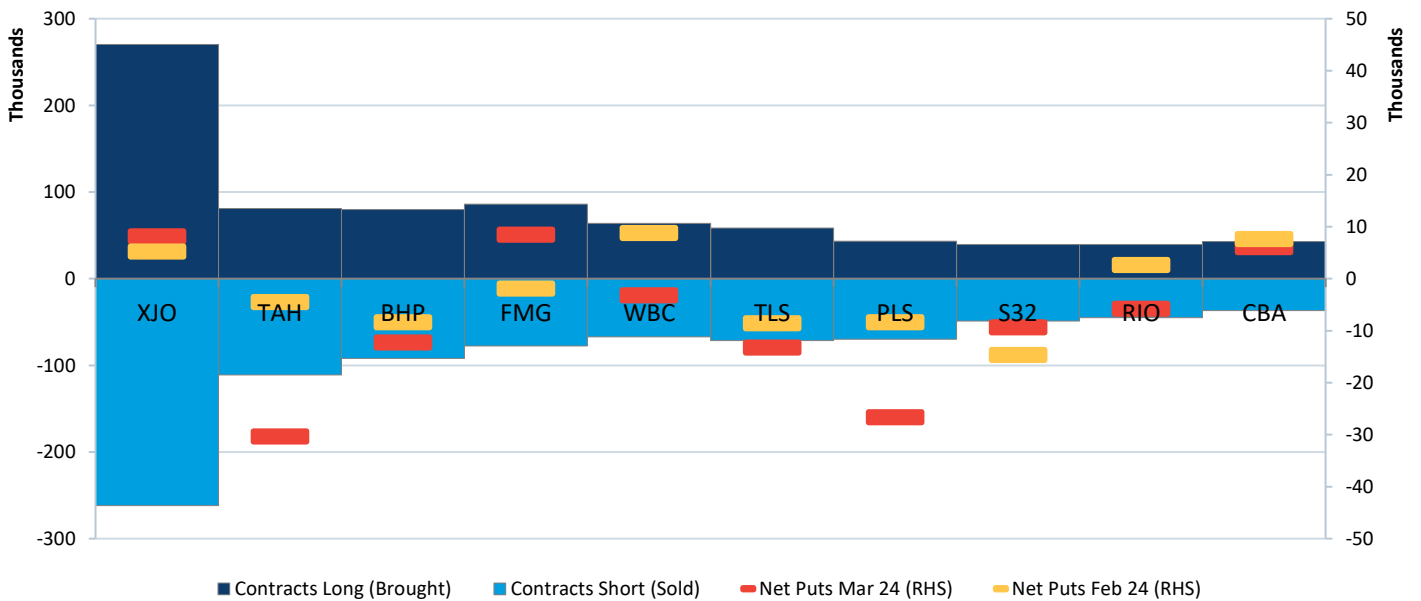
March 24

## Top 10 Call and Put Option Contracts

### Call Option Contracts (excluding Market Makers)



### Put Option Contracts (excluding Market Makers)

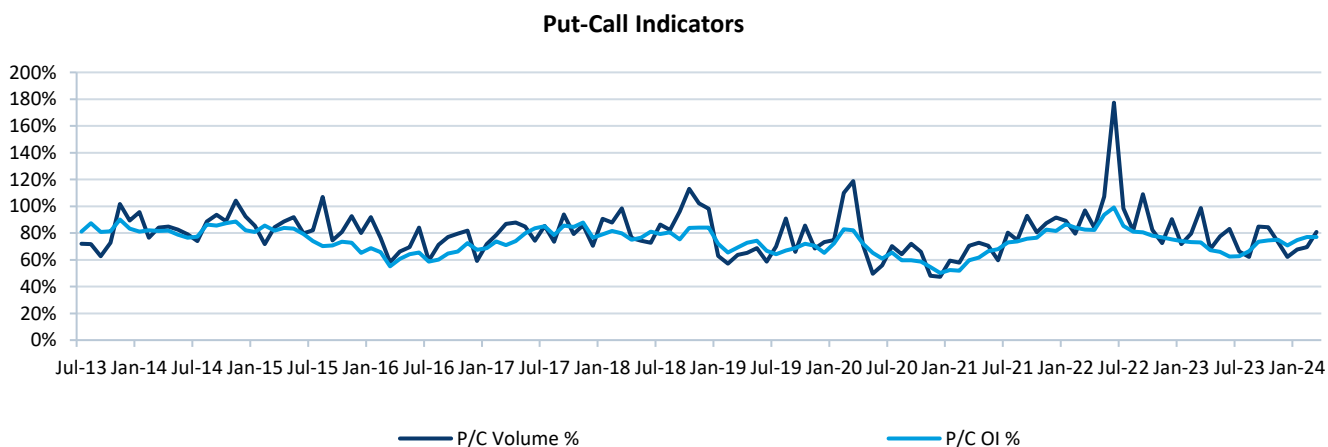
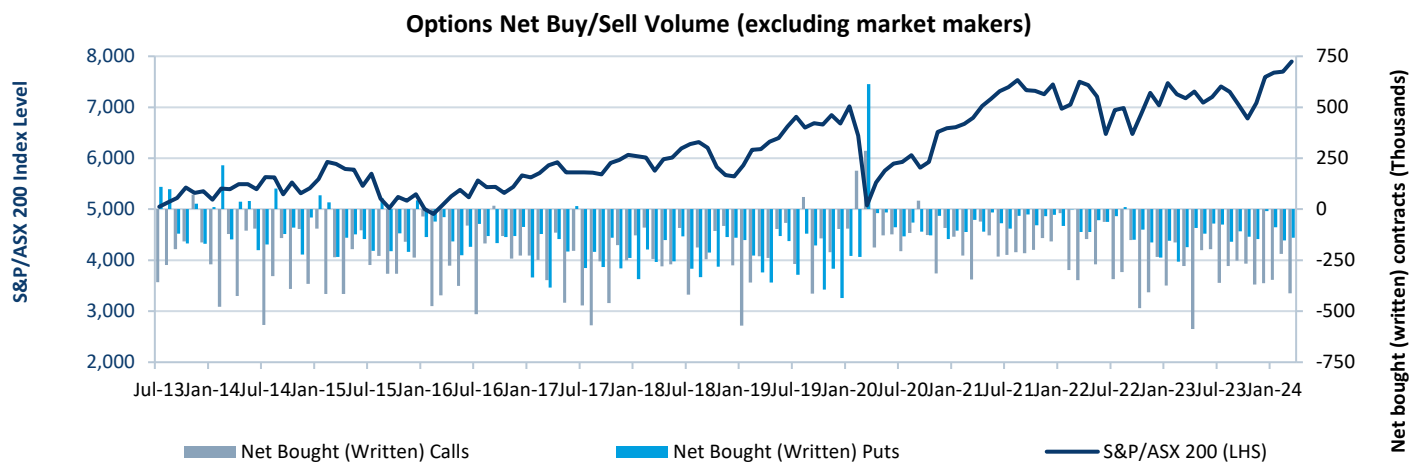
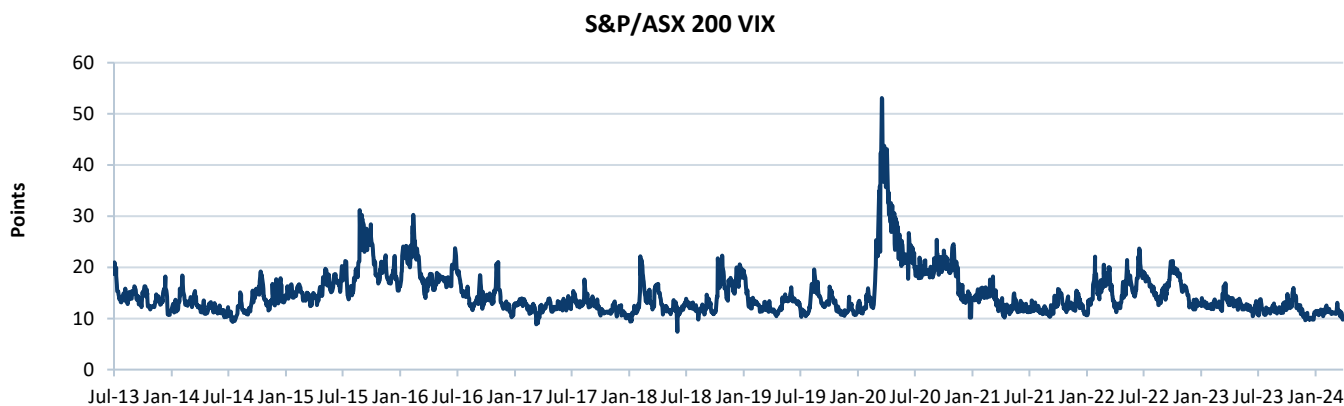


NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securities

# ASX EQUITY DERIVATIVES

March 24

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



# ASX EQUITY DERIVATIVES

March 24

## Options - Volume, Value and Open Interest

### Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-24	3,314,139	2,674,769	5,988,908	5,362,648	8,989	615,821	1,450
Feb-24	3,383,291	2,348,733	5,732,024	5,177,114	19,392	533,293	2,225
Variance	-2.0%	13.9%	4.5%	3.6%	-53.6%	15.5%	-34.8%
Mar-23	3,024,355	2,979,967	6,004,322	5,209,397	28,912	764,617	1,396
Variance	9.6%	-10.2%	-0.3%	2.9%	-68.9%	-19.5%	3.9%
Cal Yr to date	9,618,071	7,003,356	16,621,427	14,868,279	50,914	1,697,509	4,725
Fin Yr to date	30,248,240	21,680,071	51,928,311	46,211,280	136,167	5,558,001	22,863

### Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-24	798.1	464.3	1,262.4	582.7	11.5	555.7	112.5
Feb-24	845.1	400.2	1,245.3	603.4	57.9	414.3	169.6
Variance	-5.6%	16.0%	1.4%	-3.4%	-80.1%	34.1%	-33.7%
Mar-23	597.1	812.4	1,409.5	575.7	43.6	691.2	99.0
Variance	33.7%	-42.8%	-10.4%	1.2%	-73.6%	-19.6%	13.7%
Cal Yr to date	2,388.4	1,213.9	3,602.3	1,671.8	155.9	1,413.6	361.0
Fin Yr to date	6,768.5	4,226.0	10,994.5	4,610.6	513.5	4,201.7	1,668.6

### Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-24	1,850,605	1,425,002	3,275,607	2,995,001	1,662	278,869	75
Feb-24	1,888,441	1,455,670	3,344,111	3,021,696	11,530	310,885	0
Variance	-2.0%	-2.1%	-2.0%	-0.9%	-85.6%	-10.3%	N/A
Mar-23	1,753,841	1,280,955	3,034,796	2,756,838	9,375	268,507	75
Variance	5.5%	11.2%	7.9%	8.6%	-82.3%	3.9%	0.0%
Cal Yr to date	5,470,927	4,175,983	9,646,910	8,733,956	26,251	886,627	75
Fin Yr to date	16,891,382	12,198,674	29,090,058	26,443,924	77,174	2,568,764	189

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### MORE INFORMATION

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