Options and Futures Statistics March 25



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

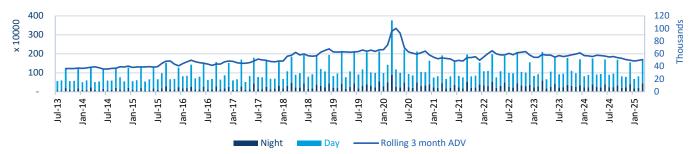
Notional Value Traded: LEPOs = Premium * Qty * Contract Size | | Non-LEPOs = Strike * Qty * Contract Size

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

March 25

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

March 25

Options - Top Classes by Volume

RANK	MAR 25	VOLUME ¹	% МКТ	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR ²	PUT/CALL ³	NET CALLS ⁴	NET PUTS ⁴
1	XJO	730,845	15.8%	246,476	296.5%	N/A	N/A	133.8%	5,016	11,608
2	STO	325,897	7.1%	132,528	245.9%	242,092,244	13.5%	117.9%	-13,706	-4,483
3	FMG	289,258	6.3%	97,450	296.8%	219,789,182	13.2%	170.7%	-4,064	-15,316
4	ВНР	286,490	6.2%	144,075	198.8%	195,337,576	14.7%	80.8%	-10,181	-1,038
5	CBA	250,600	5.4%	83,842	298.9%	48,323,852	51.9%	96.0%	3,005	-4,622
6	WDS	238,349	5.2%	95,308	250.1%	114,806,065	20.8%	80.2%	-14,600	-1,549
7	NAB	168,369	3.6%	89,833	187.4%	111,545,728	15.1%	73.0%	4,833	-2,608
8	TLS	163,704	3.5%	182,326	89.8%	651,300,708	2.5%	28.8%	-16,587	5,849
9	EDV	161,220	3.5%	66,616	242.0%	159,647,235	10.1%	512.0%	2,570	-682
10	CSL	151,086	3.3%	37,539	402.5%	18,893,641	80.0%	147.0%	2,325	-967
11	WBC	148,090	3.2%	87,414	169.4%	114,151,907	13.0%	62.4%	-6,697	-1,610
12	PLS	141,722	3.1%	81,513	173.9%	582,422,446	2.4%	216.6%	-19,610	8,978
13	ANZ	141,562	3.1%	65,147	217.3%	114,036,421	12.4%	122.5%	-10,997	-2,633
14	RIO	136,823	3.0%	43,128	317.2%	32,716,049	41.8%	84.5%	-4,317	-754
15	S32	135,049	2.9%	60,305	223.9%	362,213,313	3.7%	130.7%	-19,116	-36,214
16	WOW	133,371	2.9%	63,578	209.8%	64,639,435	20.6%	229.9%	-2,644	-3,276
17	MQG	115,609	2.5%	25,164	459.4%	16,530,144	69.9%	209.3%	545	-2,118
18	NST	101,558	2.2%	47,711	212.9%	102,330,609	9.9%	61.5%	699	-2,311
19	EVN	97,704	2.1%	35,542	274.9%	188,899,957	5.2%	16.3%	2,235	-5,282
20	WHC	79,256	1.7%	81,240	97.6%	160,124,772	4.9%	94.6%	-16,162	-5,204
21	RRL	77,341	1.7%	27,495	281.3%	108,248,699	7.1%	13.3%	-18,360	-18
22	TAH	72,960	1.6%	97,253	75.0%	241,530,803	3.0%	140.0%	-27,734	13,701
23	COL	70,031	1.5%	31,518	222.2%	76,667,075	9.1%	60.9%	-1,621	3,102
24	TCL	65,270	1.4%	49,850	130.9%	136,465,447	4.8%	55.8%	-5,318	707
25	APA	63,719	1.4%	43,964	144.9%	93,110,026	6.8%	17.7%	-3,185	-1,146
26	WES	59,800	1.3%	30,714	194.7%	33,448,282	17.9%	114.9%	-1,144	1,225
27	GMG	56,435	1.2%	36,229	155.8%	103,959,616	5.4%	35.6%	-1,676	390
28	AMP	51,206	1.1%	56,300	91.0%	148,870,468	3.4%	97.4%	12,980	-15,508
29	AMC	49,972	1.1%	22,655	220.6%	134,148,609	3.7%	48.2%	-2,249	-1,902
30	MIN	49,829	1.1%	15,829	314.8%	66,956,108	7.4%	176.8%	-3,029	-2,168
	Market*	4,613,125	100.0%	2,178,542	211.8%	4,643,206,417	9.9%	39.0%	-168,789	-65,849

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

 $^{{\}small 2\ \ Derivatives\ Liquidity\ Ratio\ (DLR)=options\ volume\ (in\ shares)\ /\ volume\ of\ underlying\ security}$

³ Put/Call Ratio: total volume of Puts excluding Market Makers / total volume of Calls excluding Market Makers

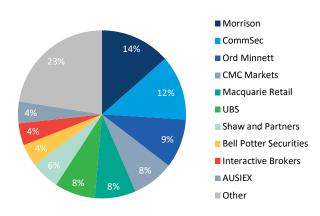
⁴ The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

^{*} Only TOP 30 ETO classes included

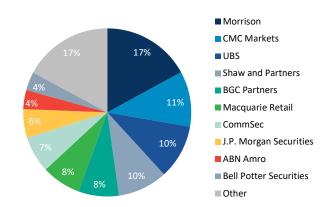
March 25

Options Market Share by Volume and Value Traded

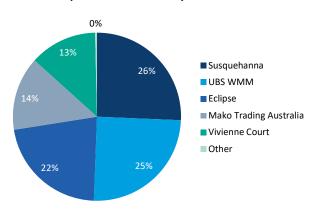
Top 10 Brokers by Volume



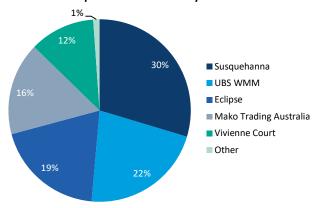
Top 10 Brokers by Value



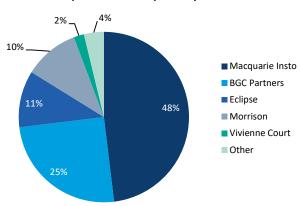
Top 5 Market Makers by Volume



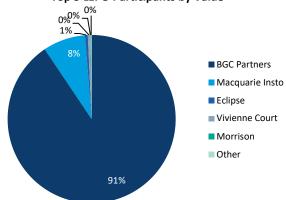
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



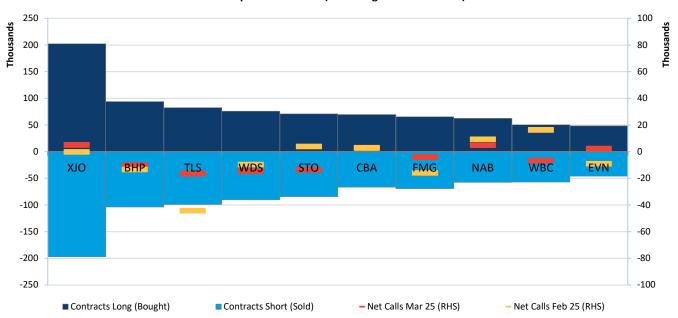
NOTE:

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

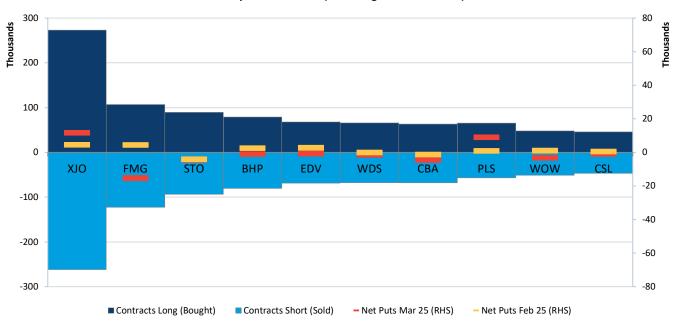
March 25

Top 10 Call and Put Option Contracts

Call Option Contracts (excluding Market Makers)



Put Option Contracts (excluding Market Makers)

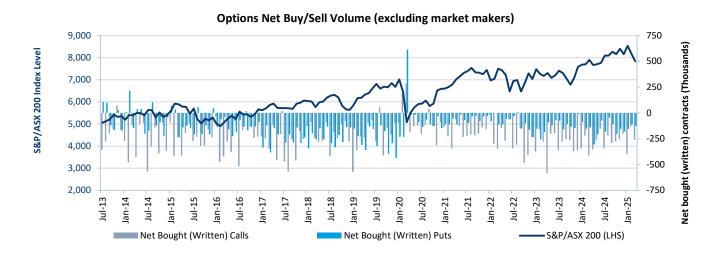


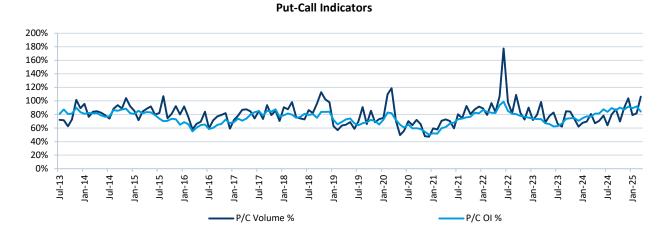
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

March 25

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







March 25

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-25	2,920,405	3,108,562	6,028,967	5,290,321	7,801	728,245	2,600
Feb-25	3,358,853	2,746,146	6,104,999	5,497,839	8,150	595,159	3,851
Variance	-13.1%	13.2%	-1.2%	-3.8%	-4.3%	22.4%	-32.5%
Mar-24	3,314,139	2,674,769	5,988,908	5,362,648	8,989	615,821	1,450
Variance	-11.9%	16.2%	0.7%	-1.3%	-13.2%	18.3%	79.3%
Cal Yr to date	9,154,381	8,132,612	17,286,993	15,346,910	42,966	1,888,993	8,124
Fin Yr to date	28,268,489	23,619,396	51,887,885	46,495,032	135,607	5,245,612	11,634

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-25	650.2	1,150.5	1,800.7	805.9	21.4	768.0	205.3
Feb-25	901.6	557.2	1,458.7	621.5	54.5	462.3	320.5
Variance	-27.9%	106.5%	23.4%	29.7%	-60.8%	66.1%	-35.9%
Mar-24	798.1	464.3	1,262.4	582.7	11.5	555.7	112.5
Variance	-18.5%	147.8%	42.6%	38.3%	85.6%	38.2%	82.5%
Cal Yr to date	2,230.9	2,137.1	4,367.9	1,925.9	156.9	1,618.8	666.3
Fin Yr to date	6,774.0	5,006.6	11,780.6	5,923.1	595.3	4,316.8	945.5

Open Interest

CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
1,664,453	1,404,605	3,069,058	2,819,129	3,453	246,476	0
1,640,239	1,506,008	3,146,247	2,881,443	5,028	258,475	1,300
1.5%	-6.7%	-2.5%	-2.2%	-31.3%	-4.6%	-100.0%
1,850,605	1,425,002	3,275,607	2,995,001	1,662	278,869	75
-10.1%	-1.4%	-6.3%	-5.9%	107.8%	-11.6%	-100.0%
4,891,424	4,329,054	9,220,478	8,442,913	20,819	755,445	1,300
15,521,690	13,679,419	29,201,112	26,728,902	65,517	2,405,262	1,425
	1,664,453 1,640,239 1.5% 1,850,605 -10.1% 4,891,424	1,664,453 1,404,605 1,640,239 1,506,008 1.5% -6.7% 1,850,605 1,425,002 -10.1% -1.4% 4,891,424 4,329,054	1,664,453 1,404,605 3,069,058 1,640,239 1,506,008 3,146,247 1.5% -6.7% -2.5% 1,850,605 1,425,002 3,275,607 -10.1% -1.4% -6.3% 4,891,424 4,329,054 9,220,478	1,664,453 1,404,605 3,069,058 2,819,129 1,640,239 1,506,008 3,146,247 2,881,443 1.5% -6.7% -2.5% -2.2% 1,850,605 1,425,002 3,275,607 2,995,001 -10.1% -1.4% -6.3% -5.9% 4,891,424 4,329,054 9,220,478 8,442,913	1,664,453 1,404,605 3,069,058 2,819,129 3,453 1,640,239 1,506,008 3,146,247 2,881,443 5,028 1.5% -6.7% -2.5% -2.2% -31.3% 1,850,605 1,425,002 3,275,607 2,995,001 1,662 -10.1% -1.4% -6.3% -5.9% 107.8% 4,891,424 4,329,054 9,220,478 8,442,913 20,819	1,664,453 1,404,605 3,069,058 2,819,129 3,453 246,476 1,640,239 1,506,008 3,146,247 2,881,443 5,028 258,475 1.5% -6.7% -2.5% -2.2% -31.3% -4.6% 1,850,605 1,425,002 3,275,607 2,995,001 1,662 278,869 -10.1% -1.4% -6.3% -5.9% 107.8% -11.6% 4,891,424 4,329,054 9,220,478 8,442,913 20,819 755,445

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