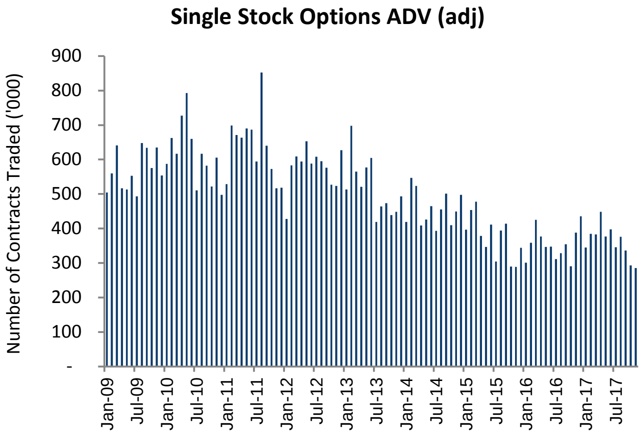
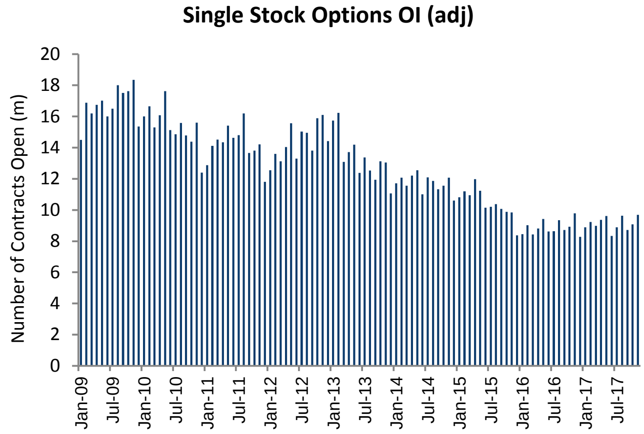
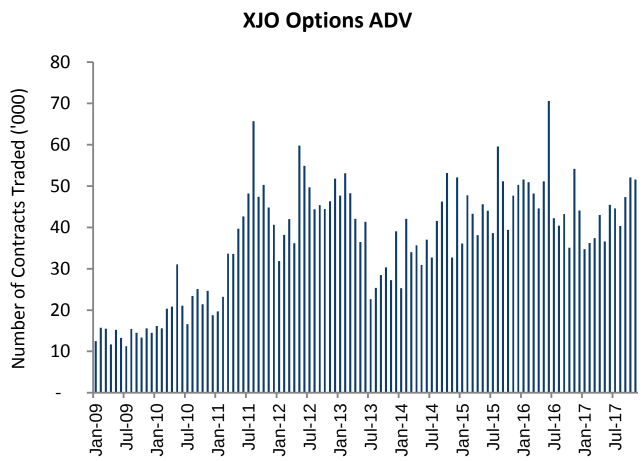
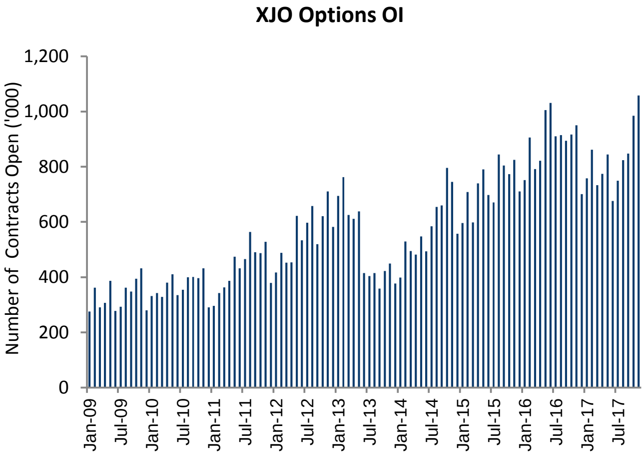
DERIVATIVES – EQUITY AND INDEX OPTIONS
ASX Options Statistics and Analysis
November 2017

Average Daily Volume (ADV) and Open Interest (OI)









NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

DERIVATIVES – EQUITY AND INDEX OPTIONS

November 2017

Top Classes by Volume

RANK	Nov-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,135,452	15.3%	1,059,180	107.2%	n/a	n/a	130.5%	4,329	-11,100
2	RIO	563,722	7.6%	299,354	188.3%	54,501,000	103.4%	139.3%	3,078	-5,402
3	FMG	543,415	7.3%	756,109	71.9%	350,221,000	15.5%	192.7%	3,687	-11,548
4	TLS	481,473	6.5%	1,260,570	38.2%	649,863,000	n/a	105.4%	561	-27,772
5	BHP	430,614	5.8%	572,941	75.2%	164,589,000	26.2%	70.6%	-14,428	-6,732
6	CBA	339,824	4.6%	306,143	111.0%	60,876,000	55.8%	81.7%	1,853	-8,118
7	NAB	284,161	3.8%	384,224	74.0%	148,493,000	19.1%	104.0%	27,764	-32,855
8	STO	277,888	3.7%	326,884	85.0%	231,487,000	12.0%	54.1%	-2,837	4,801
9	WPL	276,291	3.7%	195,020	141.7%	155,293,000	17.8%	116.8%	-3,414	-2,012
10	WBC	232,404	3.1%	328,687	70.7%	131,257,000	17.7%	53.3%	-8,081	-4,671
11	ANZ	175,849	2.4%	287,453	61.2%	127,006,000	13.8%	75.9%	-1,788	-13,325
12	MQG	169,721	2.3%	118,171	143.6%	21,699,000	78.2%	66.0%	743	-2,641
13	CSL	147,132	2.0%	116,765	126.0%	16,795,000	87.6%	80.6%	-1,382	-891
14	S32	141,727	1.9%	221,889	63.9%	497,590,000	2.8%	95.6%	-20,133	-36,821
15	QBE	139,304	1.9%	208,680	66.8%	85,930,000	16.2%	58.7%	-10,901	-13,988
16	NCM	128,980	1.7%	138,220	93.3%	46,220,000	27.9%	73.9%	-6,855	-3,787
17	WOW	126,319	1.7%	201,972	62.5%	49,127,000	25.7%	42.6%	-1,993	-4,291
18	WES	110,856	1.5%	156,107	71.0%	37,931,000	29.2%	89.2%	-6,421	937
19	TCL	107,905	1.5%	151,115	71.4%	80,619,000	13.4%	28.2%	-7,318	1,859
20	WFD	102,012	1.4%	325,497	31.3%	102,313,000	10.0%	11.4%	-1,634	536
21	ORG	90,070	1.2%	294,350	30.6%	113,611,000	7.9%	24.6%	-7,165	6,153
22	BXb	86,787	1.2%	212,248	40.9%	77,880,000	11.1%	24.6%	-8,506	2,564
23	AWC	80,956	1.1%	123,852	65.4%	324,084,000	2.5%	69.8%	-17,454	-18,400
24	QAN	74,230	1.0%	62,055	119.6%	285,524,000	2.6%	204.1%	8,802	-6,019
25	AGL	68,201	0.9%	71,774	95.0%	39,037,000	17.5%	41.6%	-3,249	-344
26	OSH	65,712	0.9%	351,966	18.7%	120,195,000	5.5%	85.2%	-1,478	-8,752
27	AMP	56,799	0.8%	205,877	27.6%	97,124,000	5.8%	26.6%	-11,640	505
28	AMC	55,146	0.7%	76,622	72.0%	104,843,000	5.3%	82.4%	-2,880	-6,229
29	SUN	47,565	0.6%	77,220	61.6%	54,125,000	8.8%	31.2%	-1,748	-420
30	IAG	46,717	0.6%	105,079	44.5%	133,653,000	3.5%	9.6%	-7,158	-397
	Market^	7,421,234	100.0%	10,748,564	69.0%	7,311,171,000	10.2%	85.7%	-13,510	-37,053

* Derivatives Liquidity Ratio (DLR) is options volume (in shares) / volume of underlying security

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

^ ETO classes only included

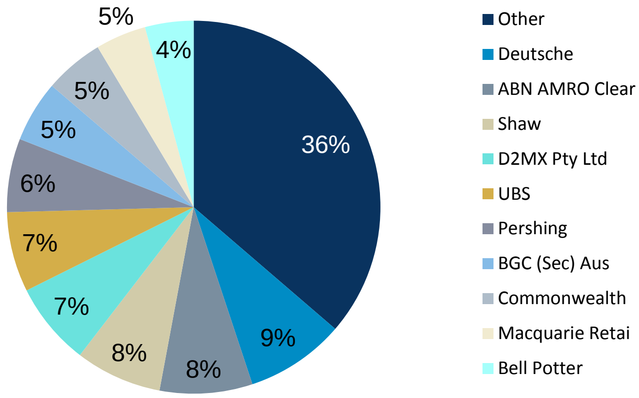
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

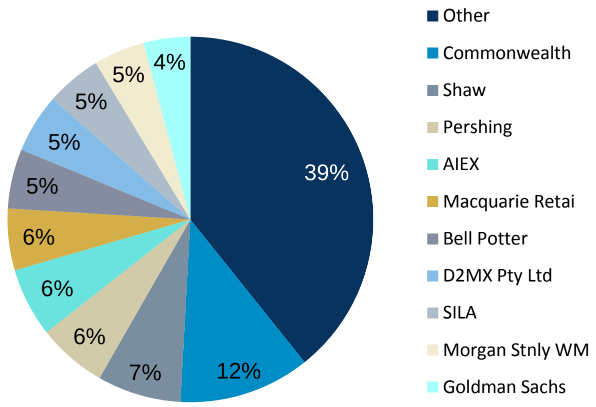
November 2017

Market Share by Value and Volume Traded

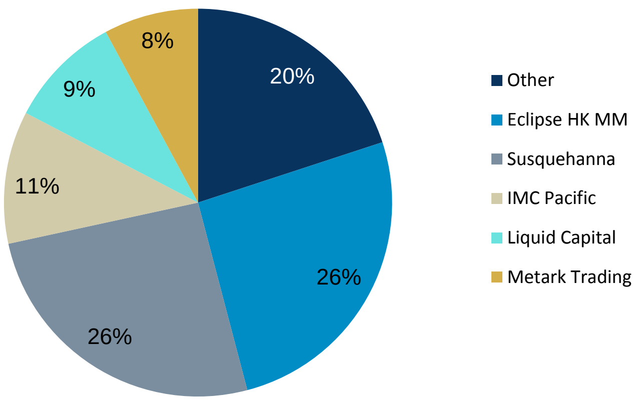
Top 10 Brokers by Value



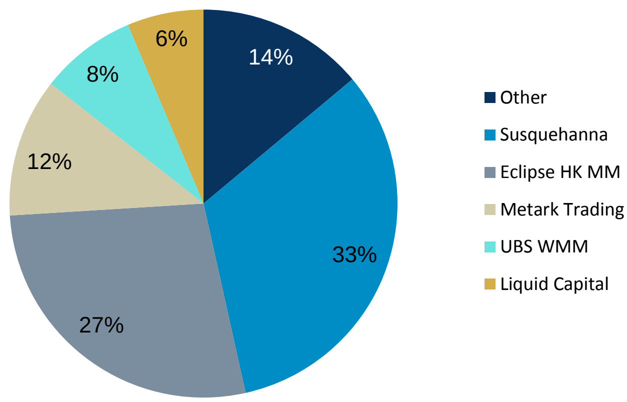
Top 10 Brokers by Volume



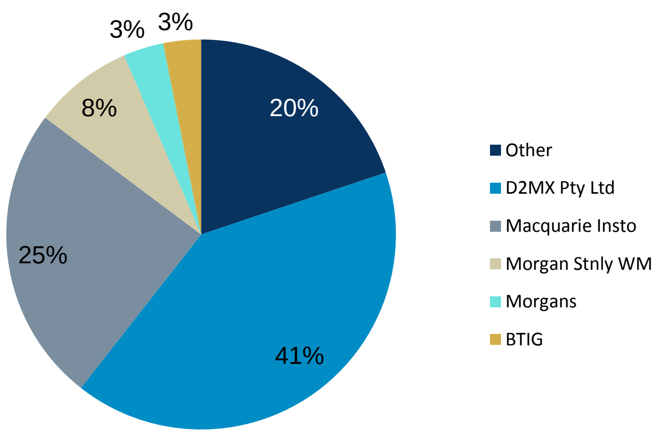
Top 5 Market Makers by Value



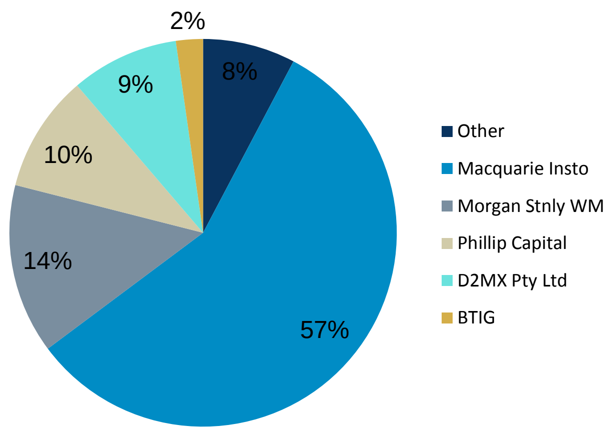
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

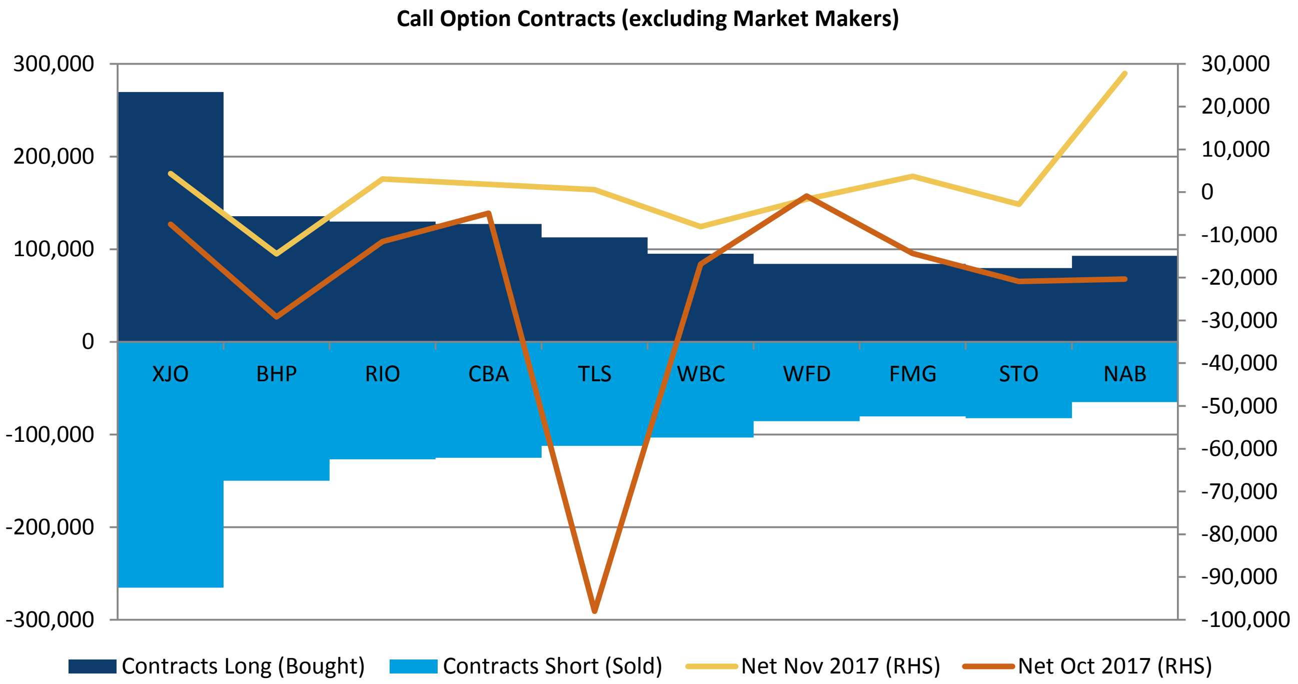


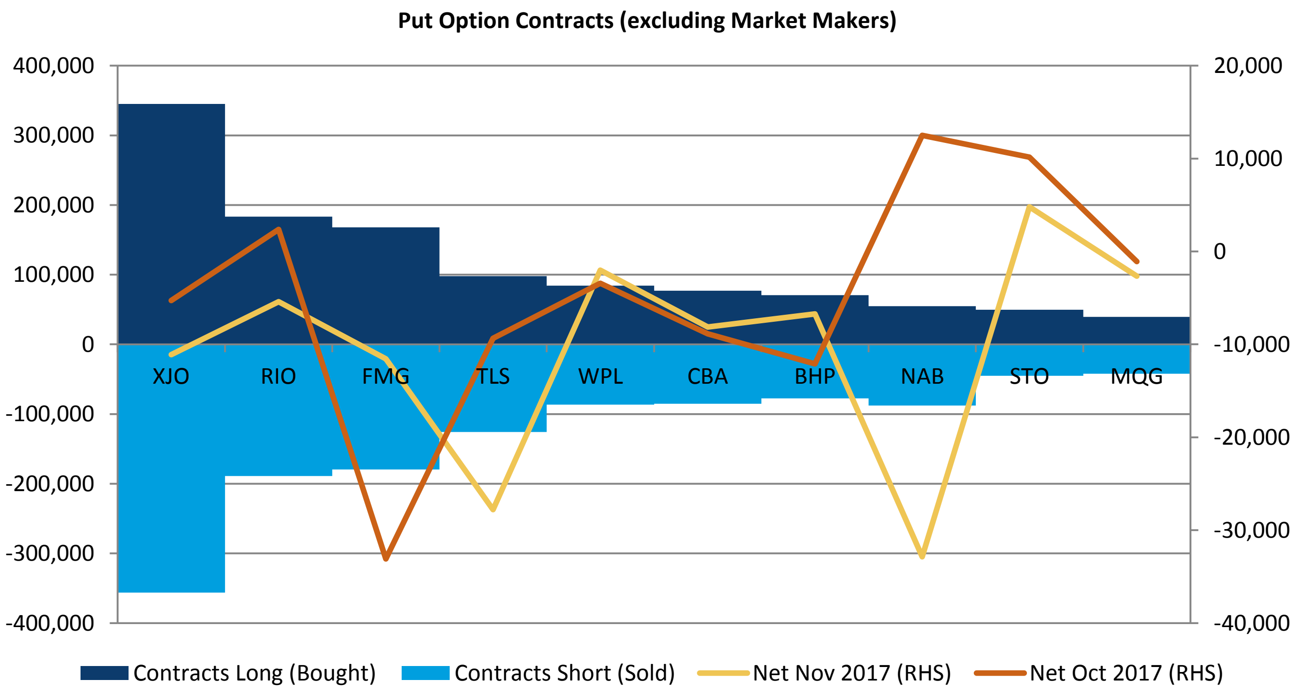
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

November 2017

Top 10 Call and Put Options Contracts

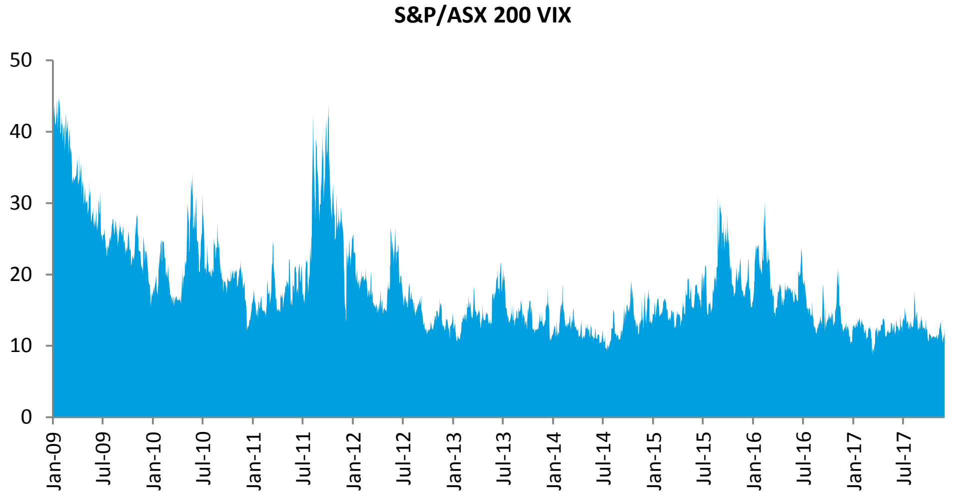


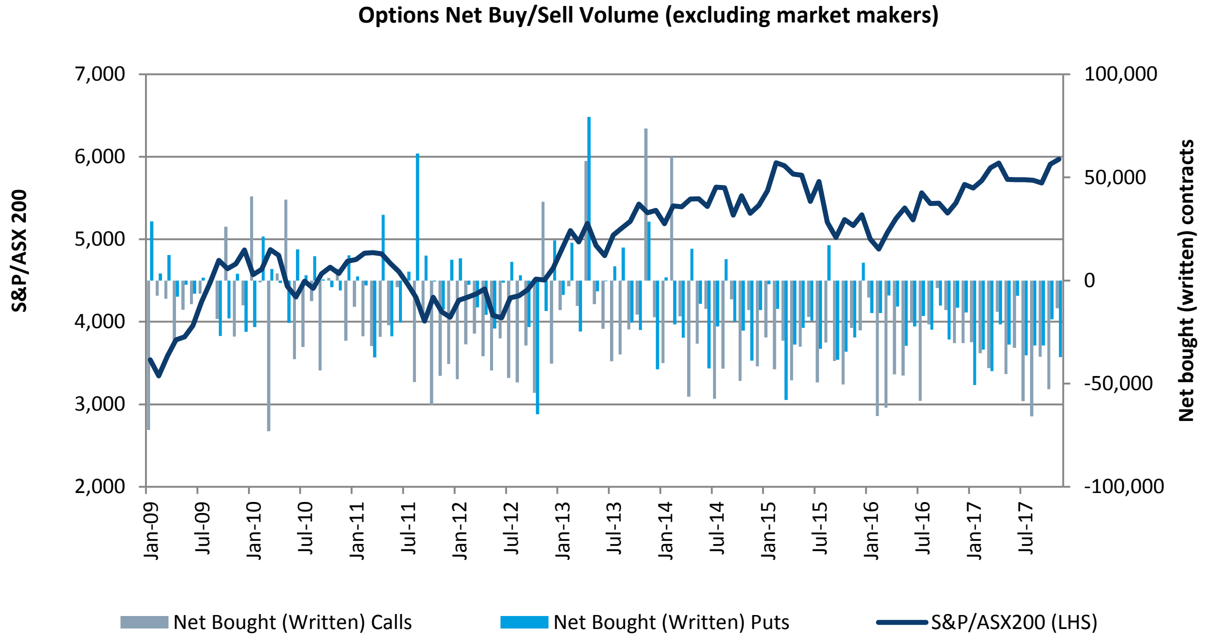


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

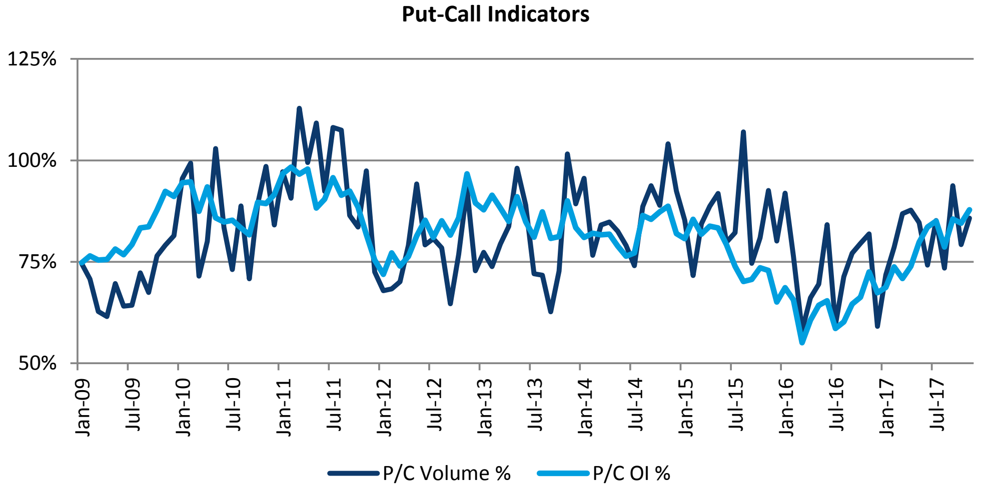
DERIVATIVES – EQUITY AND INDEX OPTIONS

November 2017





NOTE: Single Stock options expressed in terms of 1,000 per contract in above chart.



DERIVATIVES – EQUITY AND INDEX OPTIONS
November 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Nov-17	3,995,870	3,425,364	7,421,234	6,175,090	110,692	1,135,200	252
Oct-17	4,243,362	3,361,825	7,605,187	6,204,020	255,022	1,145,381	764
Variance	-5.8%	1.9%	-2.4%	-0.5%	-56.6%	-0.9%	-67.0%
Nov-16	5,348,805	4,377,345	9,726,150	8,454,942	79,122	1,191,401	685
Variance	-25.3%	-21.7%	-23.7%	-27.0%	39.9%	-4.7%	-63.2%
Cal Yr to date	51,622,818	42,128,911	93,751,729	81,360,316	2,422,860	9,944,943	23,610
Fin Yr to date	22,356,926	18,519,797	40,876,723	34,902,534	825,640	5,138,196	10,353

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-17	796	323	1,118	421	208	474	15
Oct-17	1,030	297	1,327	454	375	454	45
Variance	-22.7%	8.5%	-15.7%	-7.3%	-44.5%	4.5%	-66.2%
Nov-16	825	511	1,336	644	161	507	25
Variance	-3.5%	-36.9%	-16.3%	-34.5%	29.5%	-6.5%	-38.6%
Cal Yr to date	11,879	4,421	16,300	5,863	4,371	4,721	1,345
Fin Yr to date	4,079	2,029	6,108	2,199	1,094	2,226	590

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-17	5,723,813	5,024,751	10,748,564	9,101,393	587,991	1,057,643	1,537
Oct-17	5,456,988	4,610,963	10,067,951	8,558,019	523,803	984,803	1,326
Variance	4.9%	9.0%	6.8%	6.3%	12.3%	7.4%	15.9%
Nov-16	6,225,654	4,510,813	10,736,467	8,947,195	838,400	950,735	137
Variance	-8.1%	11.4%	0.1%	1.7%	-29.9%	11.2%	1021.9%
Cal Yr to date	5,723,813	5,024,751	10,748,564	9,101,393	587,991	1,057,643	1,537
Fin Yr to date	5,723,813	5,024,751	10,748,564	9,101,393	587,991	1,057,643	1,537

More information

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http://www.asx.com.au/products/exchange-traded-options.htm