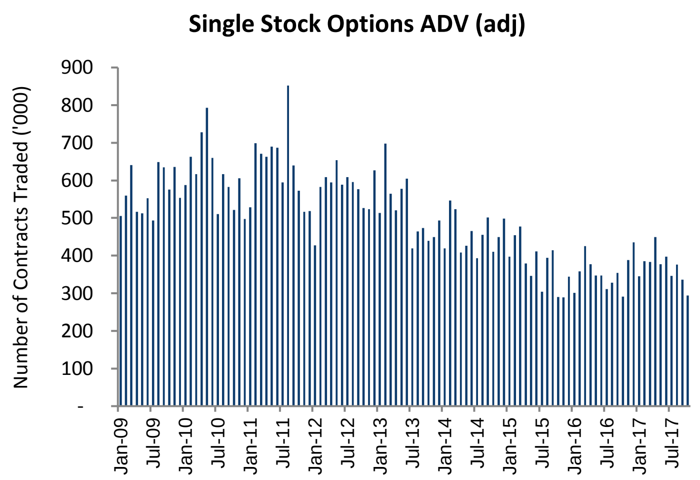
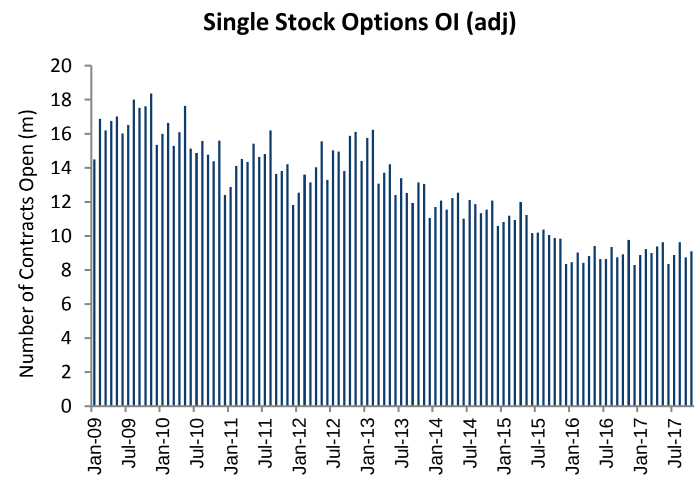
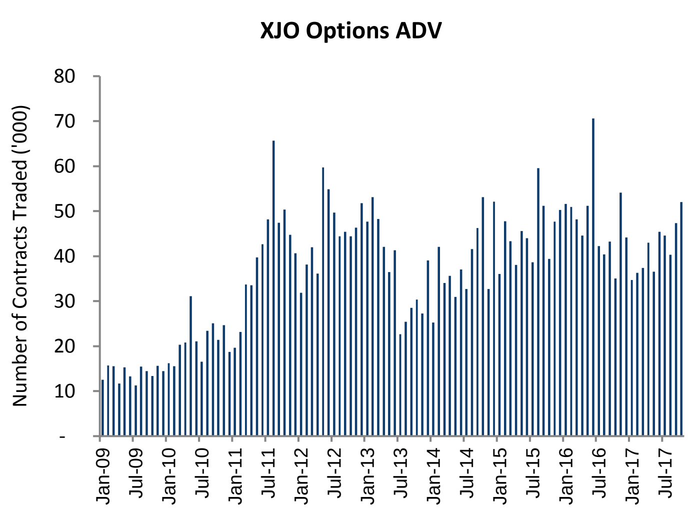
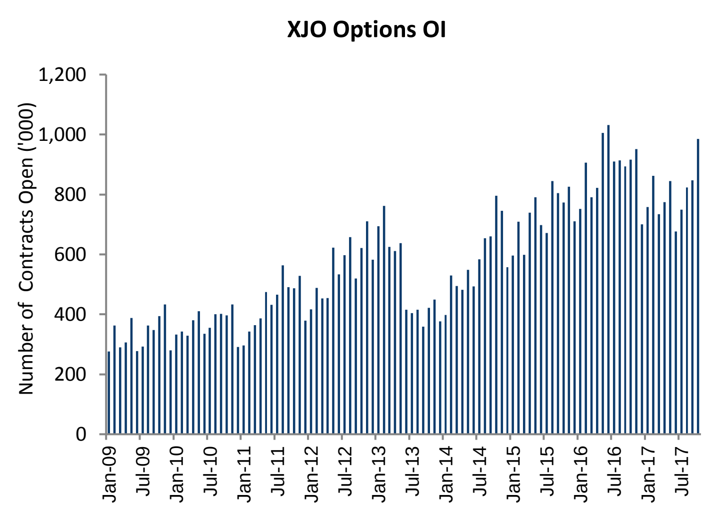
DERIVATIVES – EQUITY AND INDEX OPTIONS
ASX Options Statistics and Analysis
October 2017

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

October 2017

Top Classes by Volume

RANK	Oct-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,146,145	15.1%	986,129	116.2%	n/a	n/a	111.8%	-7,522	-5,270
2	TLS	879,704	11.6%	1,370,777	64.2%	558,365,000	15.8%	59.5%	-98,007	-9,343
3	FMG	664,654	8.7%	701,261	94.8%	366,001,000	18.2%	246.4%	-14,314	-33,087
4	RIO	411,051	5.4%	257,708	159.5%	40,275,000	n/a	111.2%	-11,519	2,359
5	CBA	386,568	5.1%	289,907	133.3%	50,429,000	76.7%	96.7%	-4,934	-8,862
6	BHP	319,371	4.2%	518,629	61.6%	144,630,000	22.1%	67.7%	-29,196	-12,106
7	NAB	293,280	3.9%	324,420	90.4%	83,598,000	35.1%	46.5%	-20,316	12,498
8	ANZ	228,775	3.0%	277,998	82.3%	92,855,000	24.6%	64.1%	-10,377	-9,869
9	WBC	226,895	3.0%	314,929	72.0%	94,124,000	24.1%	41.1%	-16,813	-5,885
10	STO	220,374	2.9%	283,520	77.7%	149,638,000	14.7%	47.9%	-20,909	10,138
11	QBE	215,617	2.8%	209,766	102.8%	126,067,000	17.1%	82.7%	-18,821	-3,575
12	MQG	188,340	2.5%	108,156	174.1%	17,563,000	107.2%	84.5%	-599	-1,088
13	CSL	150,067	2.0%	107,901	139.1%	14,292,000	105.0%	58.5%	-1,446	-500
14	WPL	144,047	1.9%	140,625	102.4%	46,113,000	31.2%	164.6%	-2,035	-3,412
15	NCM	133,215	1.8%	157,111	84.8%	40,165,000	33.2%	97.7%	-6,766	872
16	WFD	129,428	1.7%	274,126	47.2%	103,006,000	12.6%	22.0%	-904	-1,917
17	OSH	128,682	1.7%	330,868	38.9%	79,240,000	16.2%	40.3%	-1,769	3,448
18	WOW	125,066	1.6%	169,752	73.7%	56,044,000	22.3%	127.9%	-1,736	-19,580
19	ORG	99,864	1.3%	266,824	37.4%	102,707,000	9.7%	33.4%	-11,692	1,577
20	SCG	90,014	1.2%	115,864	77.7%	225,652,000	4.0%	44.8%	-3,809	-584
21	WES	81,507	1.1%	128,562	63.4%	39,727,000	20.5%	79.2%	-3,458	-5,835
22	S32	77,634	1.0%	166,025	46.8%	401,687,000	1.9%	78.2%	-7,429	6,501
23	AMP	77,068	1.0%	202,610	38.0%	120,976,000	6.4%	89.4%	-9,450	-2,592
24	AWC	76,229	1.0%	110,879	68.7%	271,811,000	2.8%	37.0%	-21,646	-17,986
25	BXB	75,065	1.0%	206,514	36.3%	109,868,000	6.8%	64.7%	-8,256	-8,178
26	SUN	55,032	0.7%	84,417	65.2%	50,018,000	11.0%	15.5%	-10,146	-2,110
27	AGL	54,277	0.7%	42,615	127.4%	36,731,000	14.8%	359.2%	-2,879	1,105
28	AMC	50,100	0.7%	58,004	86.4%	50,431,000	9.9%	44.9%	-3,828	2,421
29	QAN	49,870	0.7%	35,198	141.7%	167,013,000	3.0%	87.1%	-2,568	6,971
30	TCL	48,143	0.6%	126,850	38.0%	71,312,000	6.8%	106.8%	-6,530	5
	Market^	7,605,187	100.0%	10,060,027	75.6%	6,314,311,000	12.0%	79.2%	-52,686	-18,816

* 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

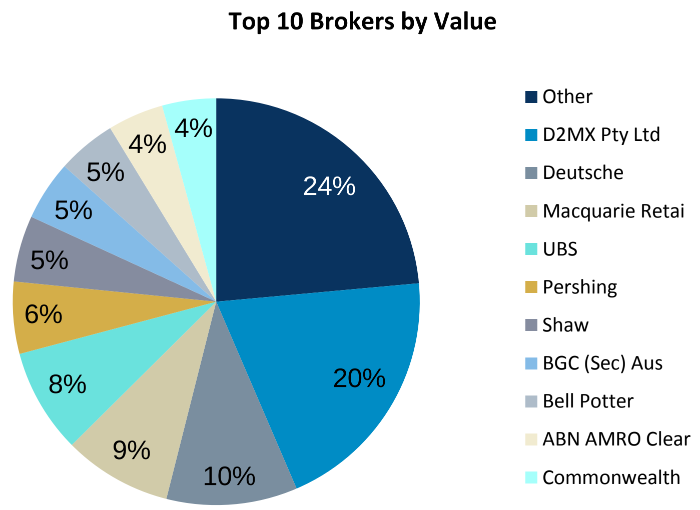
^ ETO classes only included

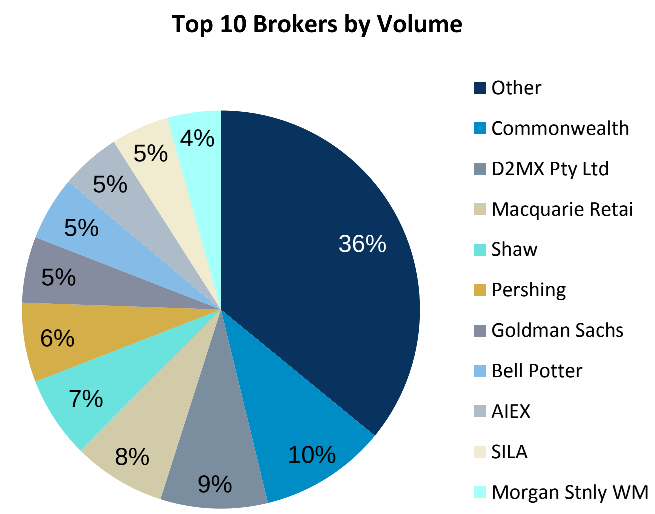
NOTE: Figures for the above charts are double-sided

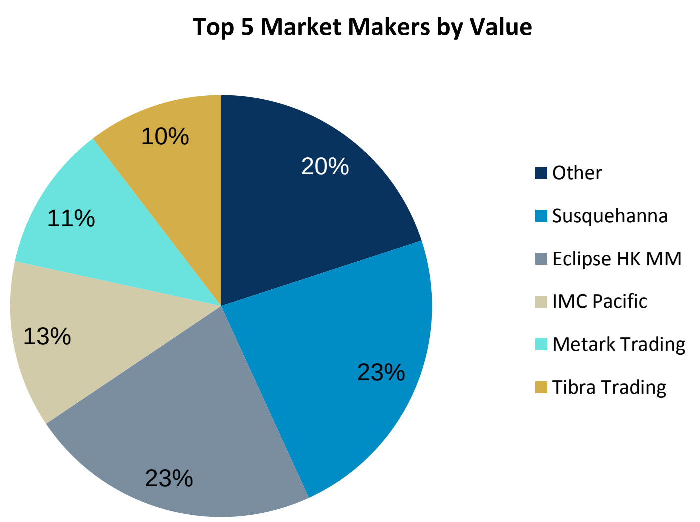
DERIVATIVES – EQUITY AND INDEX OPTIONS

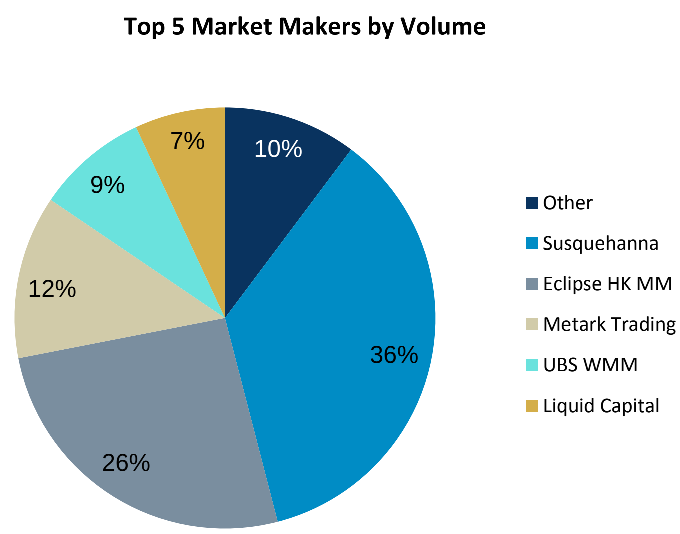
October 2017

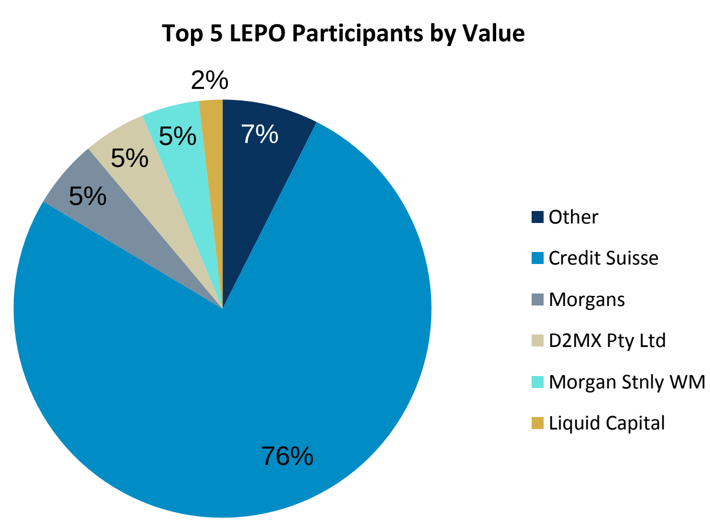
Market Share by Value and Volume Traded

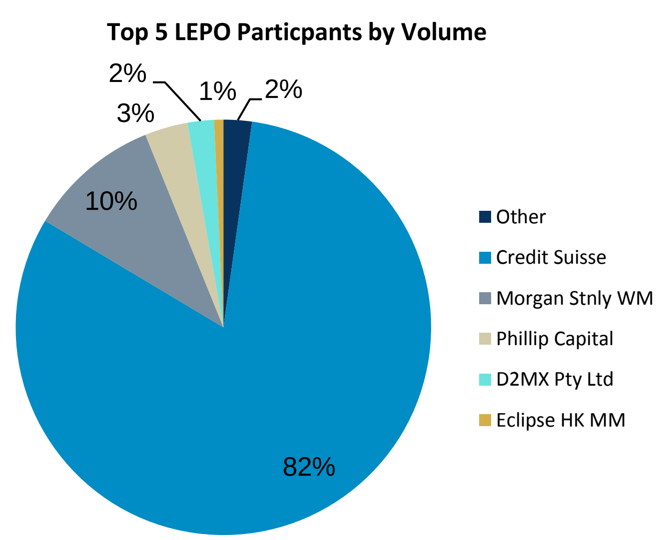








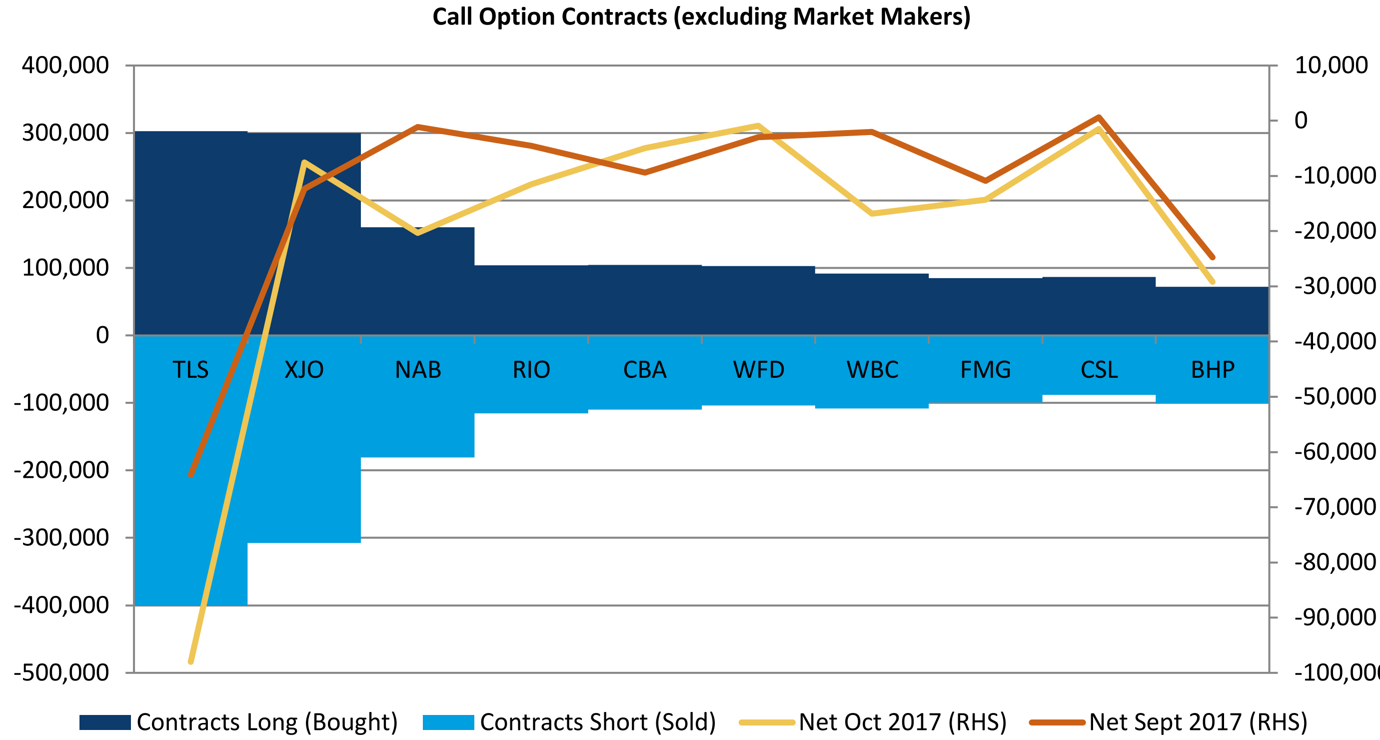


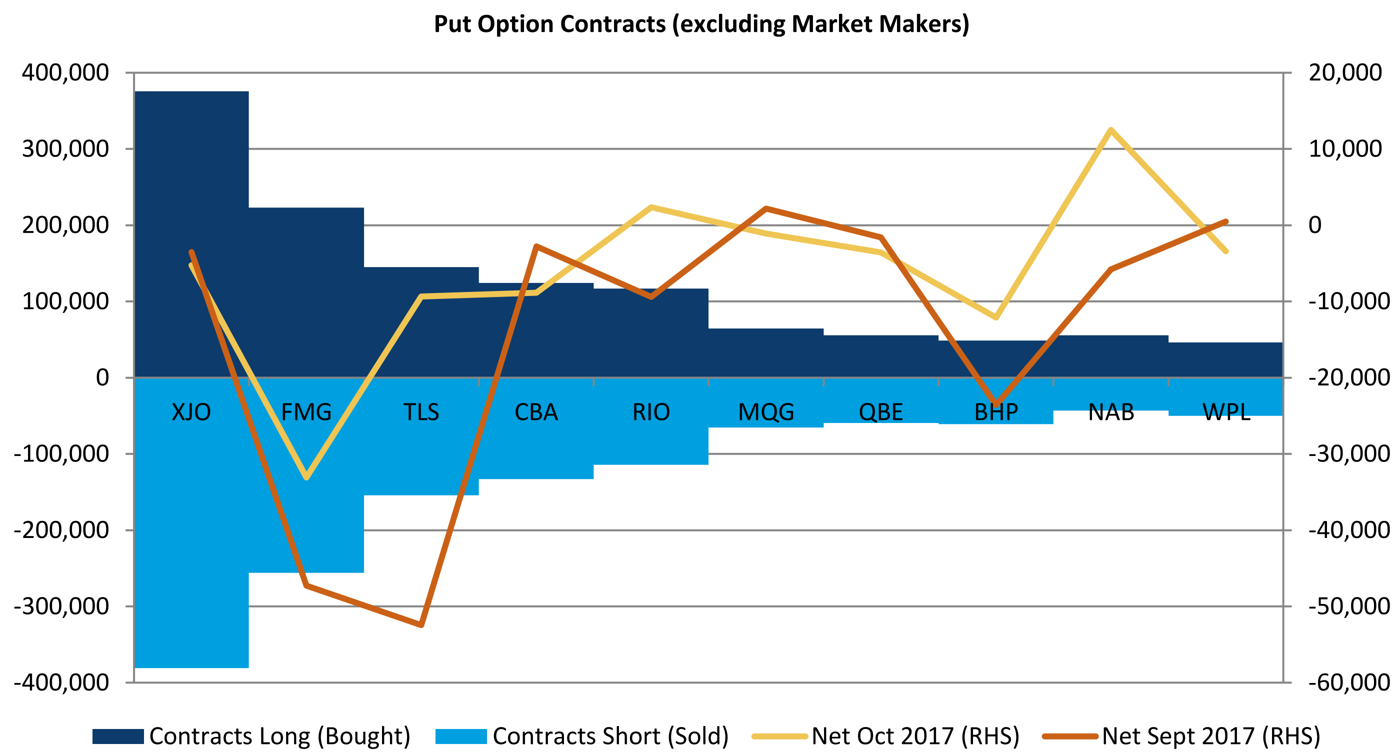


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS
October 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

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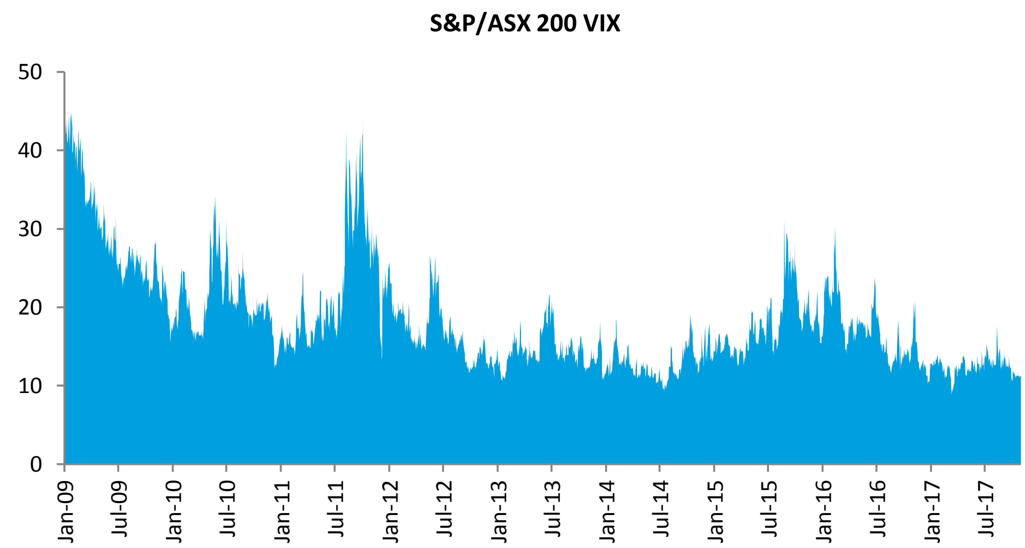
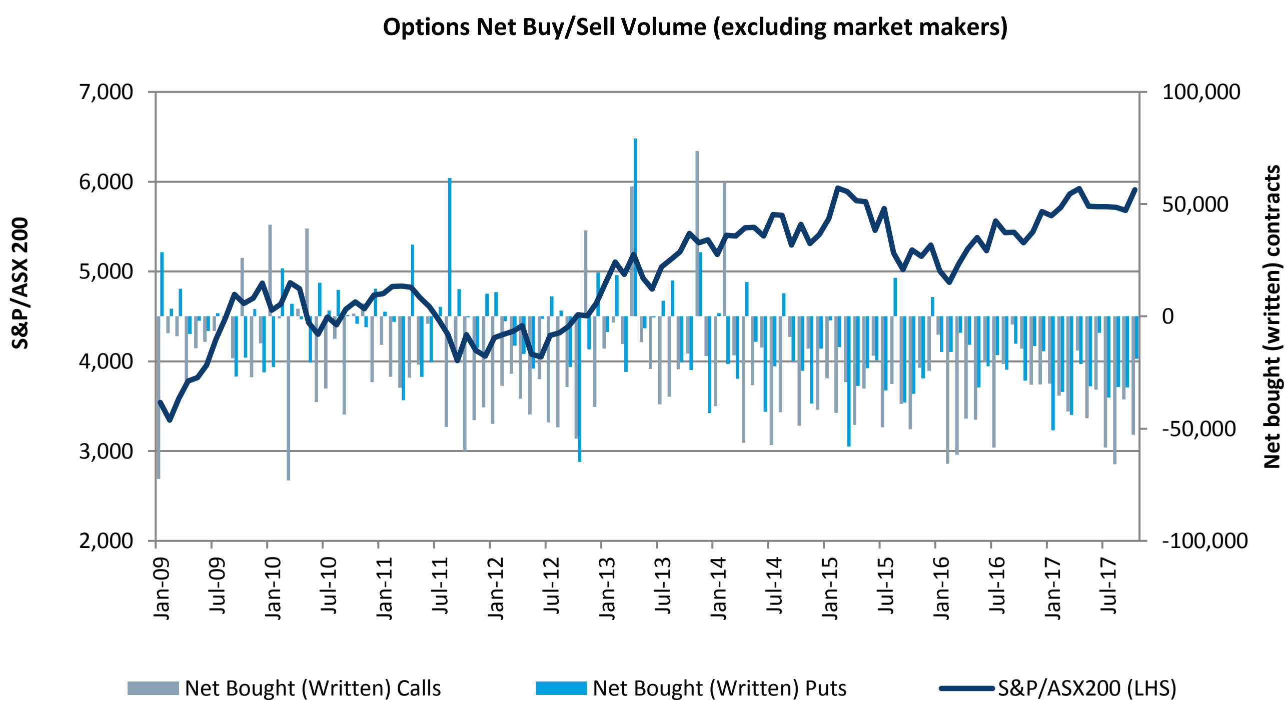
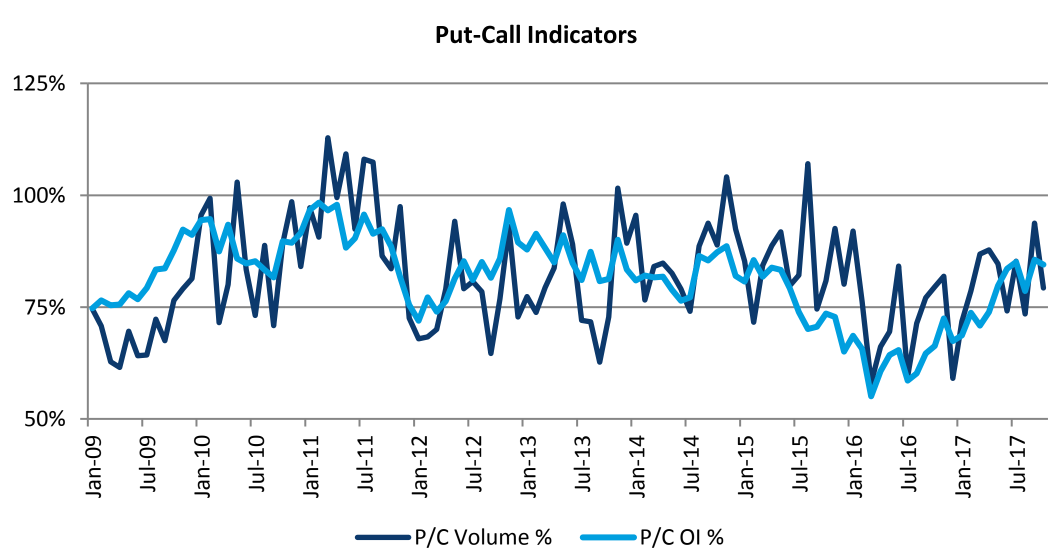




NOTE: Single Stock options expressed in terms of 1,000 per contract in above chart.



DERIVATIVES – EQUITY AND INDEX OPTIONS

October 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Oct-17	4,243,362	3,361,825	7,605,187	6,204,020	255,022	1,145,381	764
Sep-17	4,160,081	3,899,565	8,059,646	6,753,895	307,049	993,498	5,204
Variance	2.0%	-13.8%	-5.6%	-8.1%	-16.9%	15.3%	-85.3%
Oct-16	3,815,945	3,034,251	6,850,196	6,076,885	36,291	736,400	620
Variance	11.2%	10.8%	11.0%	2.1%	602.7%	55.5%	23.2%
Cal Yr to date	47,626,948	38,703,547	86,330,495	75,185,226	2,312,168	8,809,743	23,358
Fin Yr to date	18,361,056	15,094,433	33,455,489	28,727,444	714,948	4,002,996	10,101

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-17	1,030	297	1,327	454	375	454	45
Sep-17	1,053	493	1,546	459	349	442	296
Variance	-2.2%	-39.7%	-14.2%	-0.9%	7.3%	2.7%	-85.0%
Oct-16	793	332	1,125	600	145	357	23
Variance	29.9%	-10.5%	18.0%	-24.2%	158.9%	27.0%	91.1%
Cal Yr to date	11,083	4,099	15,181	5,442	4,163	4,247	1,330
Fin Yr to date	2,254	1,409	3,662	1,323	511	1,298	530

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-17	5,456,988	4,610,963	10,067,951	8,558,019	523,803	984,803	1,326
Sep-17	5,159,862	4,414,325	9,574,187	8,220,221	505,236	847,595	1,135
Variance	5.8%	4.5%	5.2%	4.1%	3.7%	16.2%	16.8%
Oct-16	5,916,193	3,920,689	9,836,882	8,049,916	870,203	916,619	144
Variance	-7.8%	17.6%	2.3%	6.3%	-39.8%	7.4%	820.8%
Cal Yr to date	5,456,988	4,610,963	10,067,951	8,558,019	523,803	984,803	1,326
Fin Yr to date	5,456,988	4,610,963	10,067,951	8,558,019	523,803	984,803	1,326

More information

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