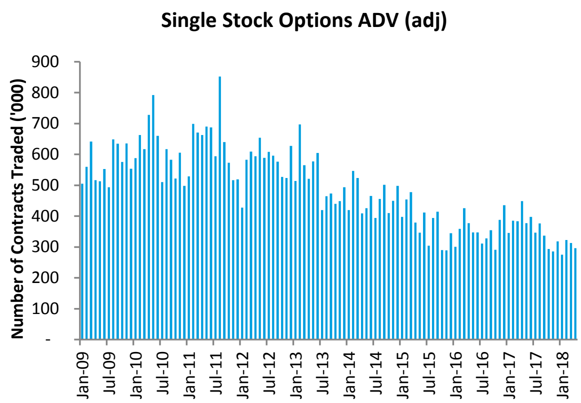
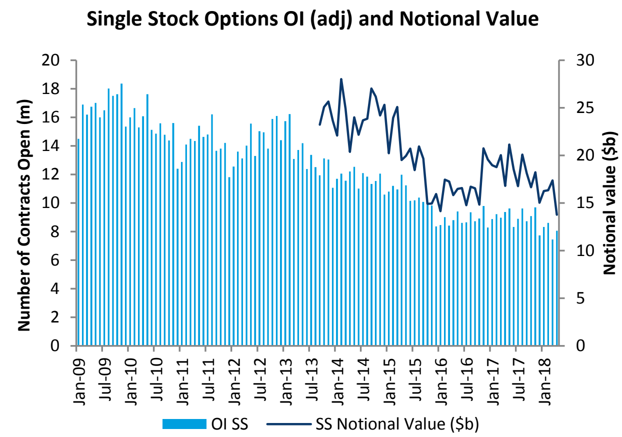
ASX EQUITY DERIVATIVES

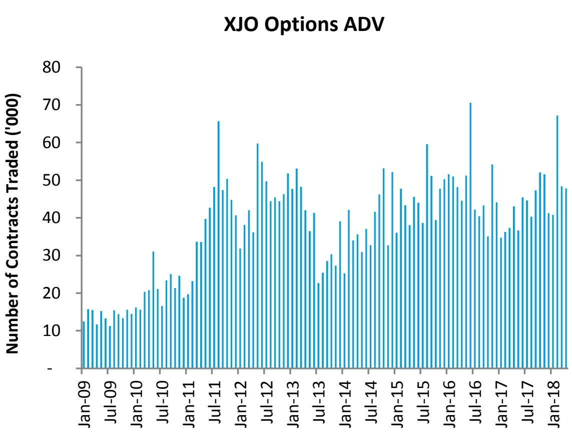
Options and Futures Statistics

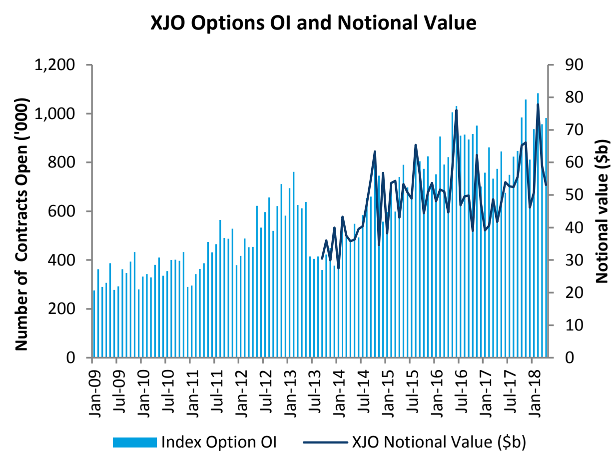
April 2018

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





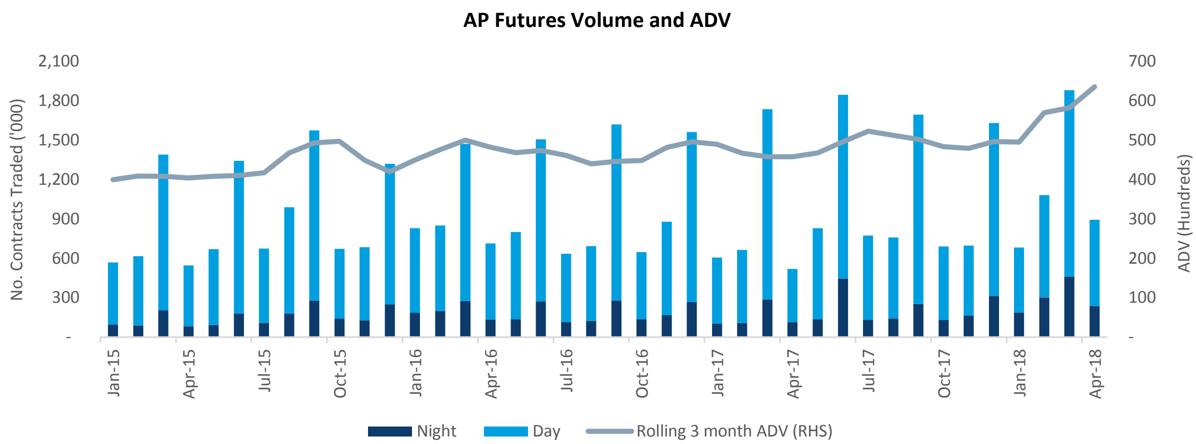


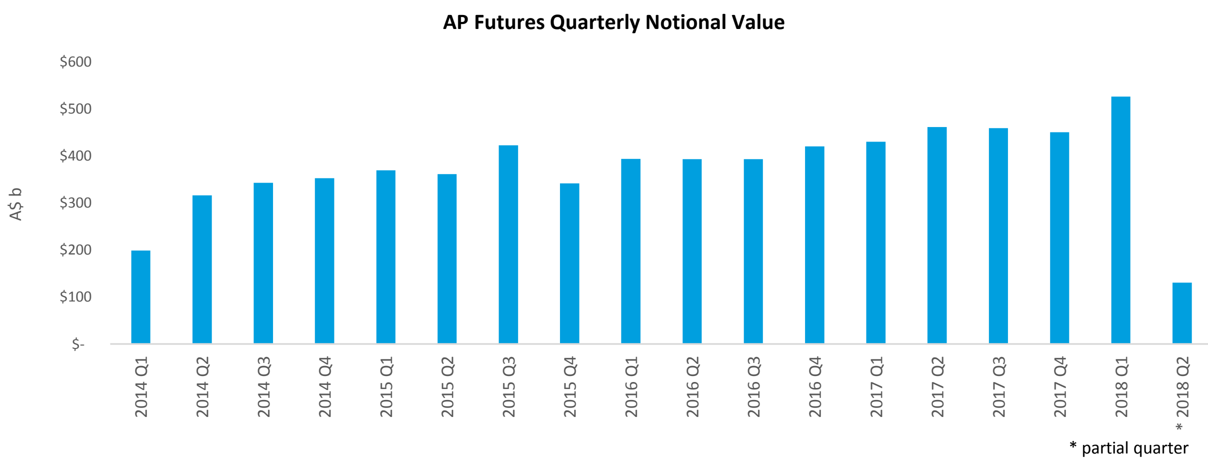


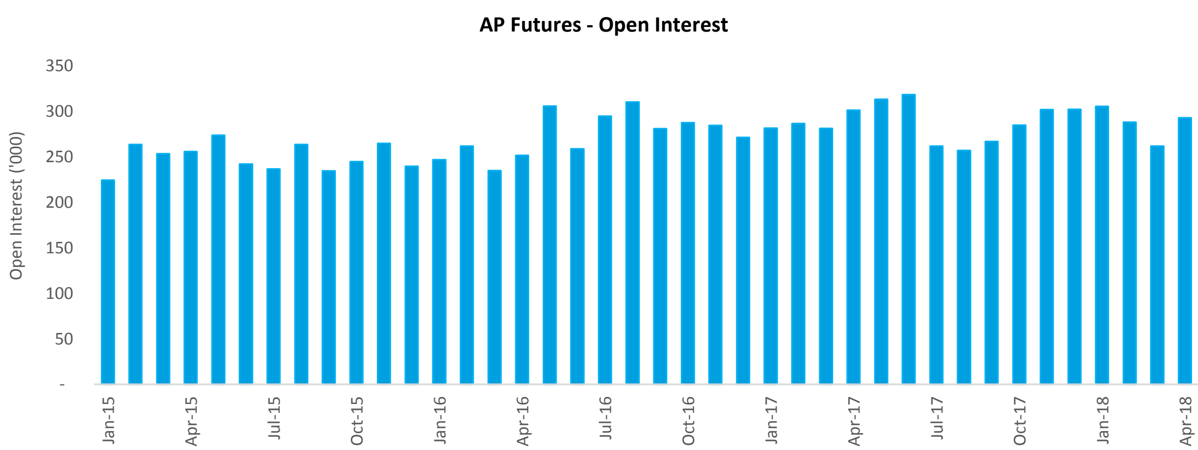
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)
April 2018

Average Daily Volume (ADV), Notional Value and Open Interest (OI) - SPI 200 Futures (AP) traded on ASX 24







ASX EQUITY DERIVATIVES
April 2018

Options - Top Classes by Volume

RANK	Apr-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	908,727	13.9%	983,477	92.4%	1,000	n/a	90.3%	-19,526	-9,051
2	FMG	601,614	9.2%	570,937	105.4%	273,824,000	22.0%	130.0%	-65,053	7,597
3	TLS	530,212	8.1%	1,093,600	48.5%	423,175,000	12.5%	83.6%	-21,704	-27,269
4	S32	342,146	5.2%	237,379	144.1%	477,899,000	n/a	51.5%	-9,649	3,127
5	CBA	332,510	5.1%	227,953	145.9%	53,415,000	62.3%	65.8%	-11,091	-3,372
6	BHP	330,900	5.1%	509,752	64.9%	126,920,000	26.1%	60.4%	-37,765	-9,456
7	RIO	294,190	4.5%	245,039	120.1%	40,112,000	73.3%	93.7%	-8,886	-13,884
8	AMP	278,280	4.3%	310,896	89.5%	356,704,000	7.8%	83.5%	31,268	7,904
9	NAB	230,131	3.5%	275,858	83.4%	86,047,000	26.7%	111.2%	-4,723	-2,588
10	WBC	219,375	3.4%	301,976	72.6%	109,741,000	20.0%	82.0%	-36	-8,026
11	ANZ	210,069	3.2%	231,462	90.8%	110,224,000	19.1%	69.5%	8,541	-3,513
12	STO	169,804	2.6%	220,553	77.0%	155,280,000	10.9%	41.9%	2,424	-4,676
13	WPL	146,289	2.2%	162,749	89.9%	45,019,000	32.5%	58.8%	-12,256	13,888
14	QBE	146,051	2.2%	180,392	81.0%	81,487,000	17.9%	82.5%	-23,208	-1,380
15	NCM	139,509	2.1%	147,463	94.6%	44,344,000	31.5%	59.1%	-12,873	-6,218
16	CSL	109,137	1.7%	97,527	111.9%	16,443,000	66.4%	86.1%	-1,039	1,714
17	MQG	105,286	1.6%	77,210	136.4%	12,830,000	82.1%	87.2%	1,718	4,645
18	AWC	98,453	1.5%	130,328	75.5%	387,045,000	2.5%	63.5%	7,832	-7,641
19	FXJ	91,558	1.4%	181,051	50.6%	133,298,000	6.9%	28.1%	-19,664	-20,106
20	WOW	79,995	1.2%	127,793	62.6%	35,205,000	22.7%	32.6%	-4,650	27
21	WES	68,334	1.0%	94,573	72.3%	34,023,000	20.1%	59.3%	-2,138	-29
22	OSH	64,745	1.0%	202,740	31.9%	82,920,000	7.8%	66.1%	-13,994	3,286
23	TAH	57,375	0.9%	82,807	69.3%	91,352,000	6.3%	65.9%	-6,111	-1,080
24	ORG	56,639	0.9%	213,655	26.5%	78,773,000	7.2%	27.4%	-8,424	-3,085
25	IAG	53,802	0.8%	86,056	62.5%	73,071,000	7.4%	2.8%	-1,452	-21
26	HVN	53,097	0.8%	70,415	75.4%	61,889,000	8.6%	45.8%	-2,700	2,110
27	AGL	51,690	0.8%	77,781	66.5%	35,343,000	14.6%	99.5%	-3,247	-3,132
28	BLD	45,599	0.7%	70,159	65.0%	104,817,000	4.4%	119.4%	15,793	-8,131
29	SYD	43,557	0.7%	64,379	67.7%	84,668,000	5.1%	84.5%	-6,369	3,222
30	TCL	43,282	0.7%	112,848	38.4%	78,498,000	5.5%	74.9%	-3,727	-4,169
	Market^	6,534,235	100.0%	9,051,231	72.2%	6,009,398,000	10.9%	76.2%	-45,581	-23,238

* 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

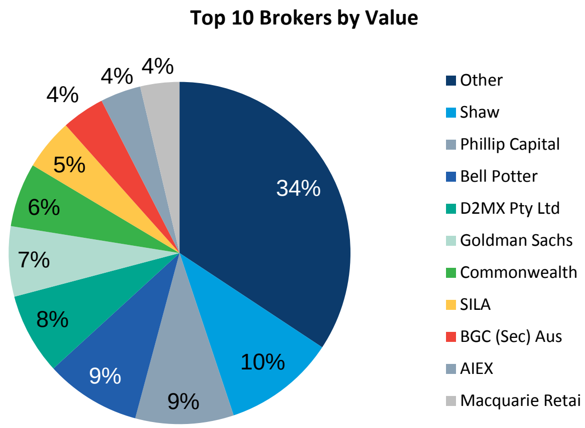
^ ETO classes only included

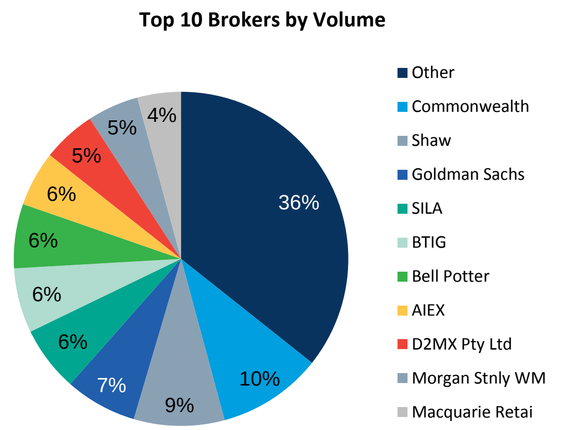
NOTE: Figures for the above charts are double-sided

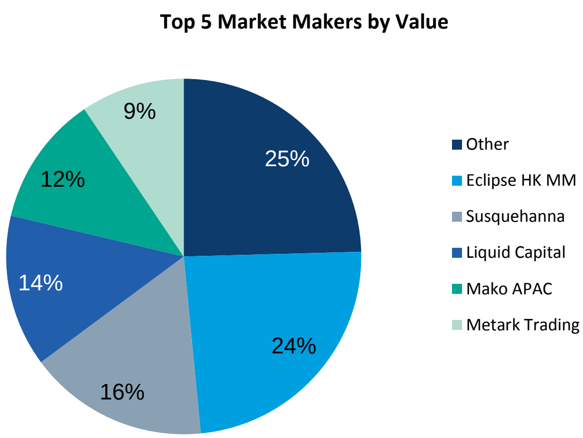
ASX EQUITY DERIVATIVES

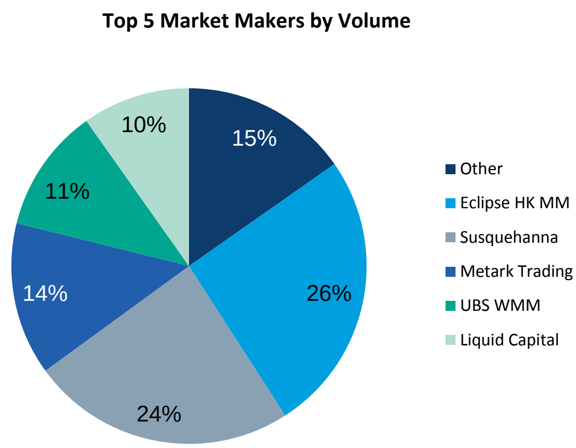
April 2018

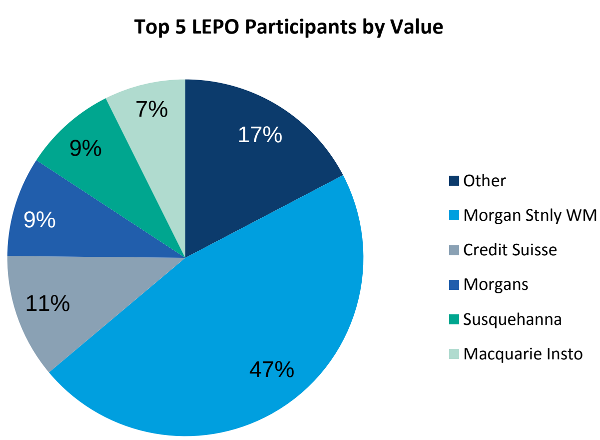
Options - Market Share by Value and Volume Traded

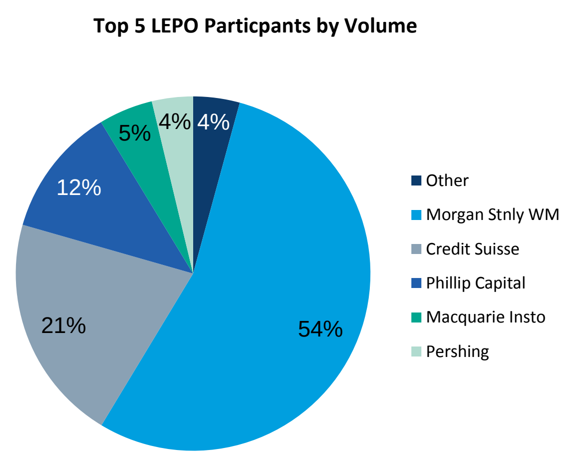








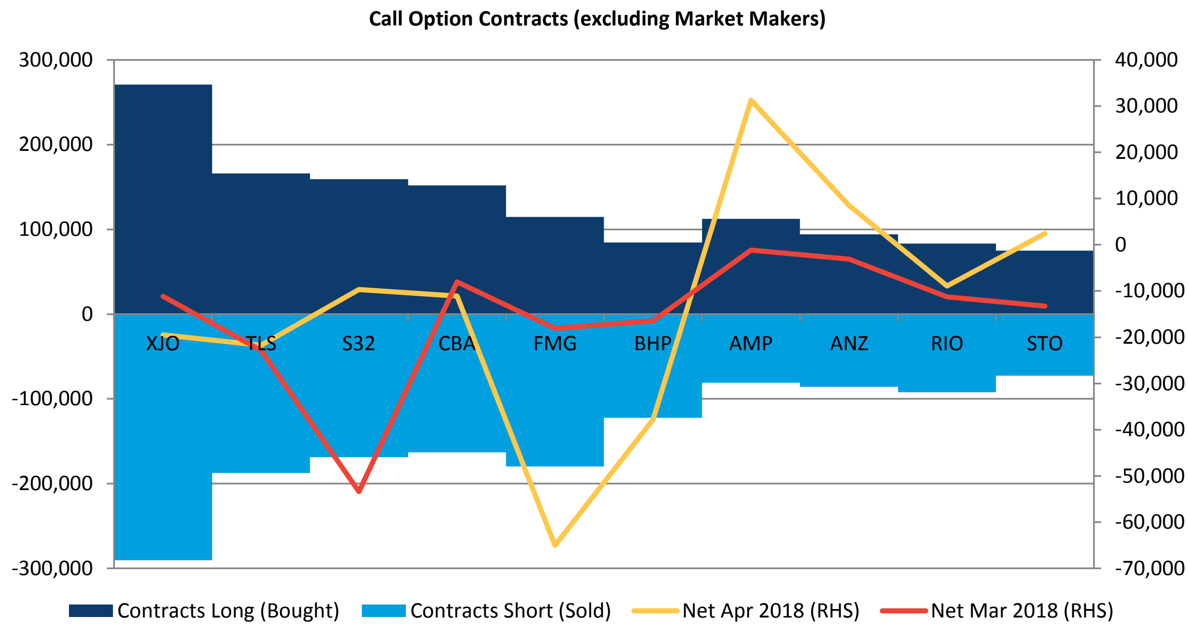


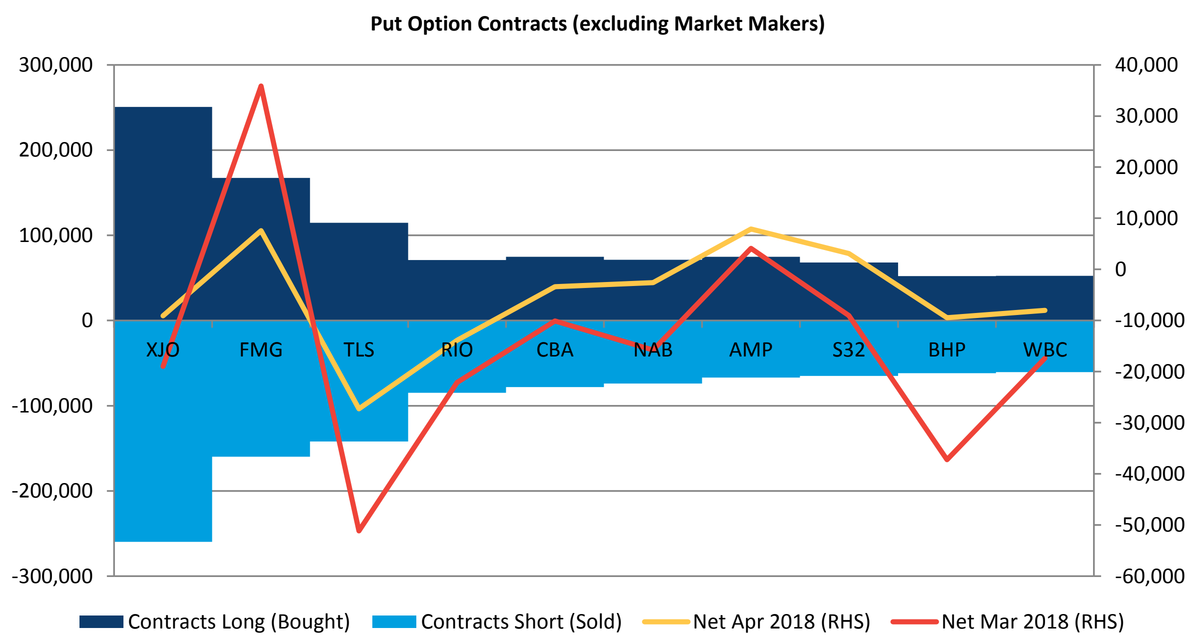


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES
April 2018

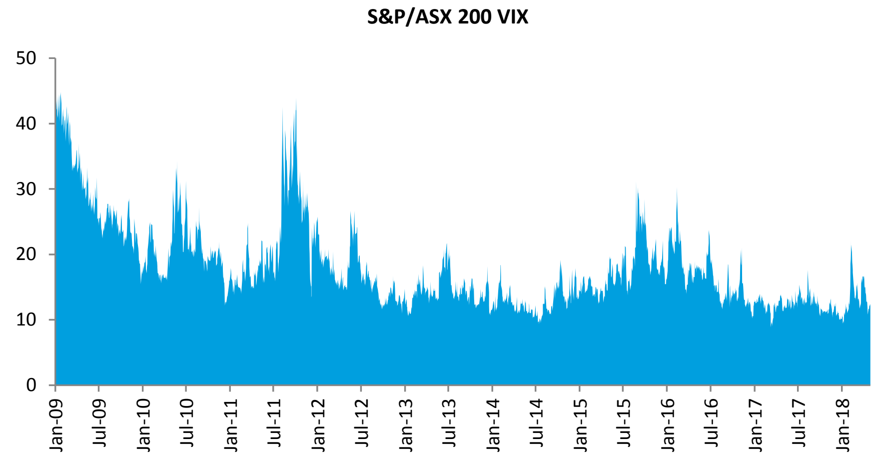
Top 10 Call and Put Options Contracts

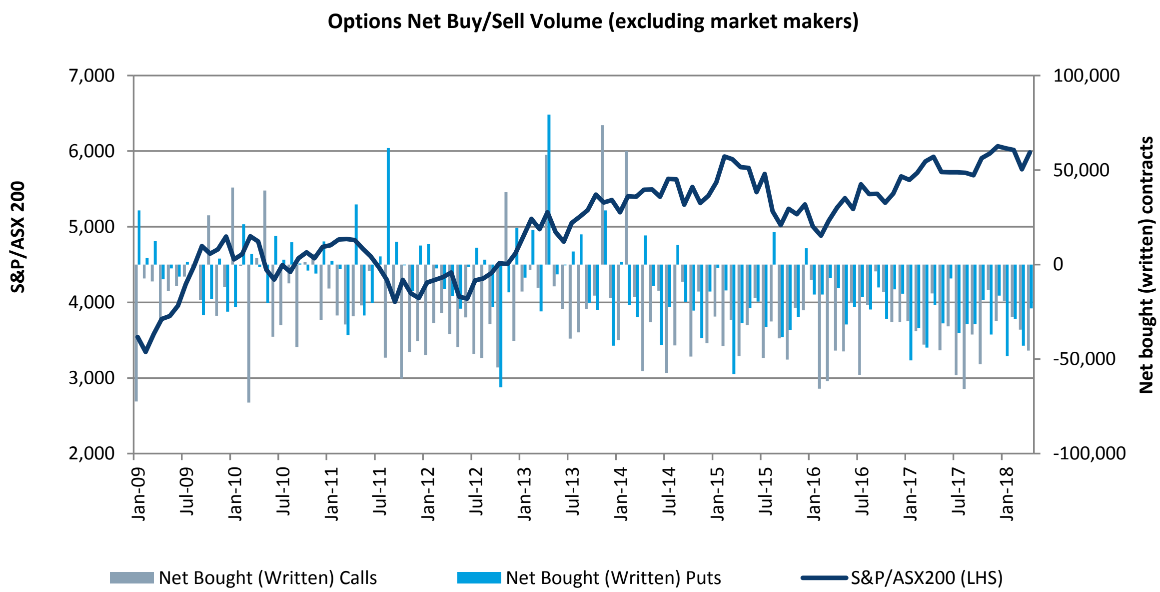




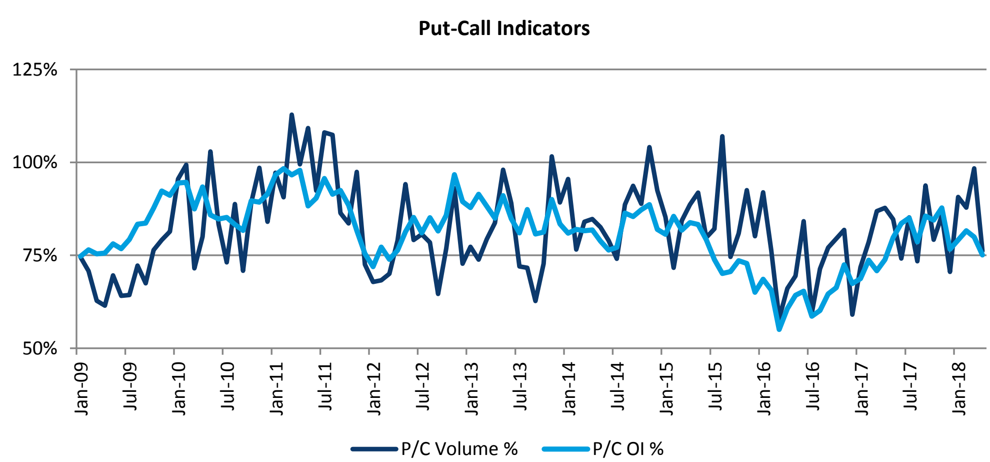
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
April 2018





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



ASX EQUITY DERIVATIVES
April 2018

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Apr-18	3,709,262	2,824,973	6,534,235	5,592,567	32,941	908,056	671
Mar-18	3,824,294	3,761,956	7,586,250	6,287,251	281,392	1,016,003	1,604
Variance	-3.0%	-24.9%	-13.9%	-11.0%	-88.3%	-10.6%	-58.2%
Apr-17	4,455,241	3,908,328	8,363,569	7,480,645	151,534	731,279	111
Variance	-16.7%	-27.7%	-21.9%	-25.2%	-78.3%	24.2%	504.5%
Cal Yr to date	15,155,600	13,381,001	28,536,601	23,898,029	510,708	4,124,789	3,075
Fin Yr to date	41,514,982	34,724,438	76,239,420	64,342,714	1,834,643	10,046,635	15,428

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-18	454	307	761	334	62	327	38
Mar-18	966	569	1,535	521	429	490	95
Variance	-53.0%	-46.1%	-50.5%	-35.9%	-85.6%	-33.3%	-59.8%
Apr-17	1,156	330	1,485	538	568	373	6
Variance	-60.7%	-7.0%	-48.8%	-38.0%	-89.1%	-12.4%	498.9%
Cal Yr to date	2,733	1,858	4,591	1,720	841	1,851	179
Fin Yr to date	8,207	4,177	12,384	4,378	2,683	4,434	890

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-18	5,169,106	3,882,125	9,051,231	7,595,030	472,724	982,516	961
Mar-18	4,677,297	3,738,651	8,415,948	6,958,742	499,816	956,736	654
Variance	10.5%	3.8%	7.5%	9.1%	-5.4%	2.7%	46.9%
Apr-17	5,834,385	4,310,386	10,144,771	8,717,189	652,038	773,954	1,590
Variance	-11.4%	-9.9%	-10.8%	-12.9%	-27.5%	26.9%	-39.6%
Cal Yr to date	5,169,106	3,882,125	9,051,231	7,595,030	472,724	982,516	961
Fin Yr to date	5,169,106	3,882,125	9,051,231	7,595,030	472,724	982,516	961

More information

Gregory Pill - Manager, Equity Derivatives
Phone: +61 2 9227 0696
Email: Greg.Pill@asx.com.au
http://www.asx.com.au/products/exchange-traded-options.htm

Dawn Lay - Manager, Index & Equity Futures Sales
Phone: +61 2 9227 0115
Email: dawn.lay@asx.com.au