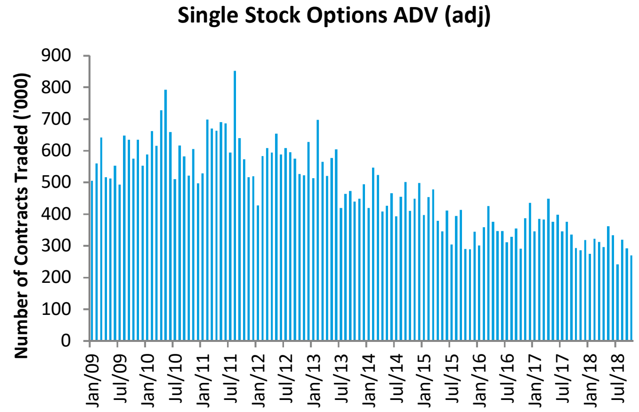
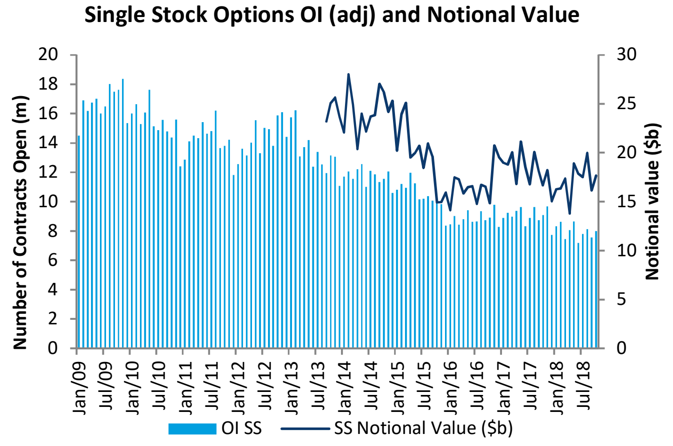
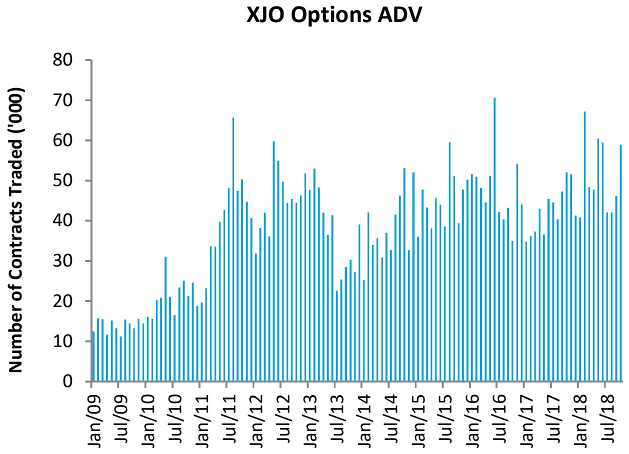
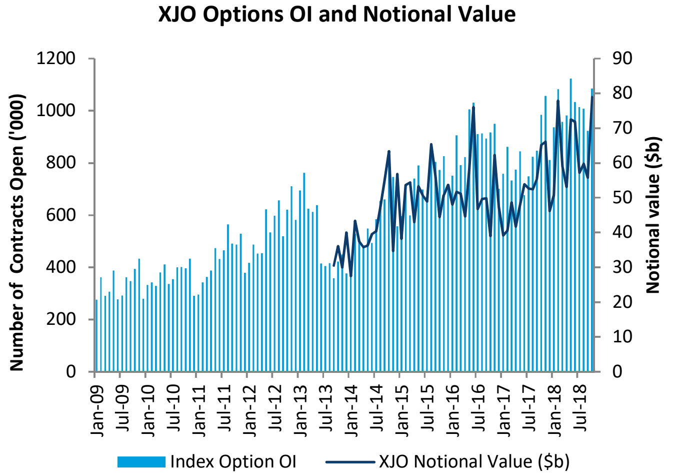
ASX EQUITY DERIVATIVES
Options and Futures Statistics
October 2018

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







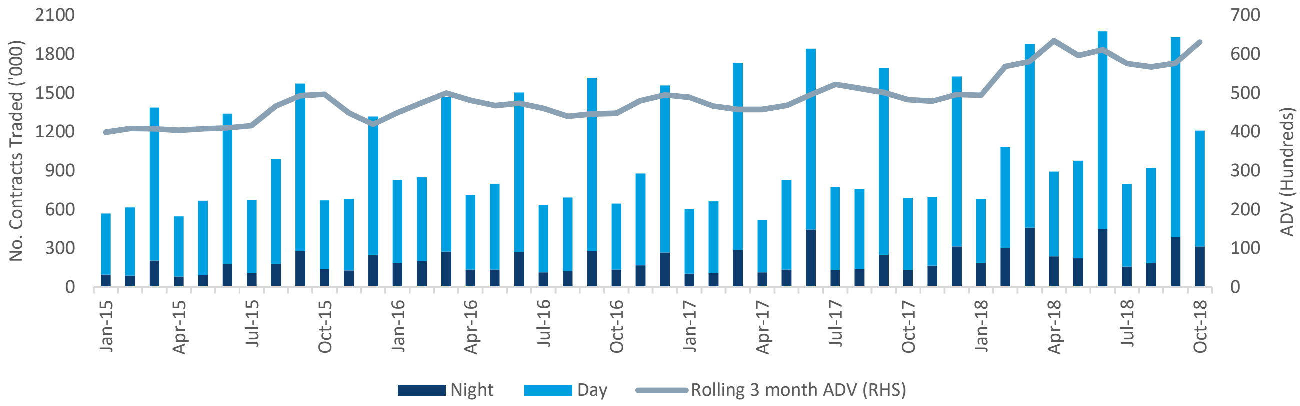


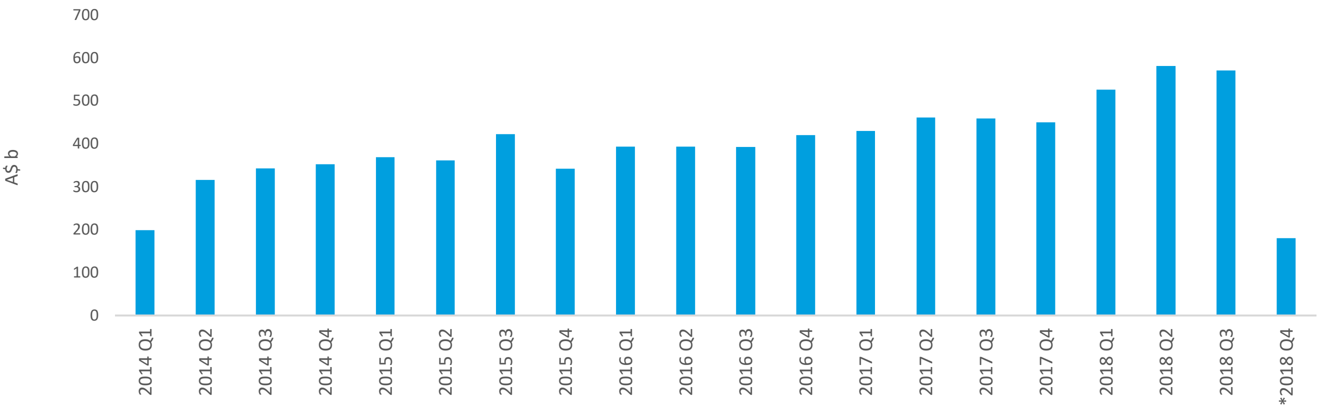
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

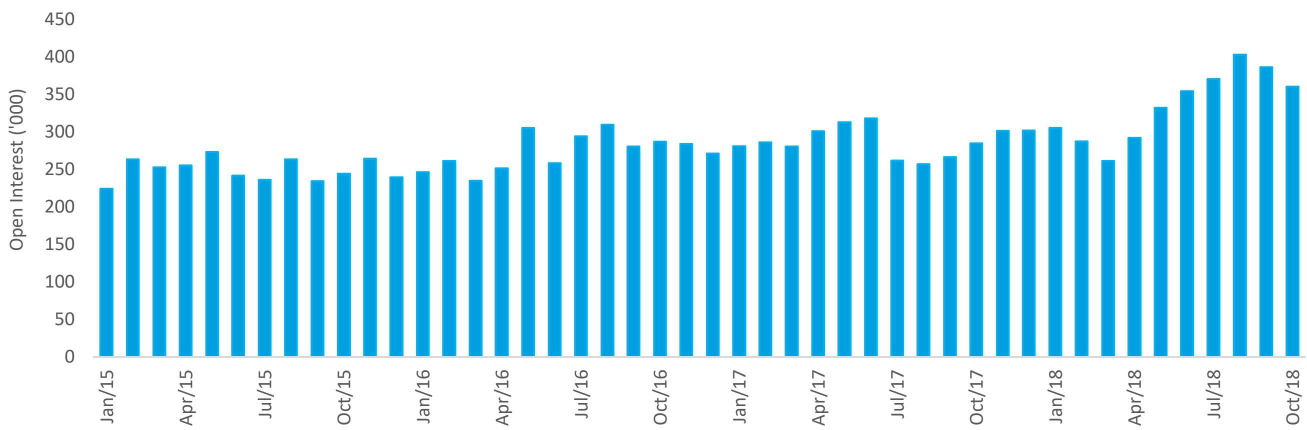
October 2018

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





* partial quarter



ASX EQUITY DERIVATIVES

October 2018

Options - Top Classes by Volume

RANK	Oct-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,355,555	17.9%	1,084,500	125.0%	N/A	N/A	176.1%	413	-8,410
2	BHP	511,700	6.8%	482,964	105.9%	166,085,000	30.8%	99.7%	8,665	-26,146
3	CBA	452,812	6.0%	297,505	152.2%	67,992,000	66.6%	121.5%	-20,688	-3,166
4	TLS	405,686	5.4%	931,280	43.6%	598,308,000	6.8%	128.2%	7,334	-29,767
5	FMG	401,854	5.3%	457,219	87.9%	410,623,000	9.8%	170.0%	-29,992	-19,833
6	AMP	299,578	4.0%	440,801	68.0%	474,482,000	6.3%	81.8%	9,449	-16,380
7	ANZ	293,888	3.9%	319,929	91.9%	122,033,000	24.1%	130.4%	3,687	-5,518
8	AWC	289,121	3.8%	254,115	113.8%	385,248,000	7.5%	48.7%	-1,929	-31,738
9	WBC	278,044	3.7%	377,559	73.6%	143,920,000	19.3%	97.3%	-6,008	-9,215
10	RIO	243,090	3.2%	180,789	134.5%	41,685,000	58.3%	107.4%	-4,401	3,499
11	NAB	236,497	3.1%	275,168	85.9%	133,323,000	17.7%	66.1%	-3,445	-6,387
12	NCM	191,568	2.5%	172,343	111.2%	60,874,000	31.5%	64.2%	-12,215	-3,060
13	STO	165,565	2.2%	178,359	92.8%	146,410,000	11.3%	42.8%	6,852	-12,003
14	S32	163,351	2.2%	197,686	82.6%	475,254,000	3.4%	72.6%	-11,268	-18,809
15	CSL	156,971	2.1%	111,252	141.1%	23,471,000	66.9%	159.2%	-281	1,067
16	MQG	150,631	2.0%	81,241	185.4%	23,445,000	64.2%	154.0%	5,482	-4,896
17	WES	126,250	1.7%	92,114	137.1%	49,452,000	25.5%	154.4%	-4,782	4,948
18	ORG	121,268	1.6%	266,870	45.4%	151,740,000	8.0%	112.0%	-3,977	-107
19	WPL	117,179	1.5%	113,614	103.1%	61,142,000	19.2%	125.3%	205	-3,281
20	QBE	87,763	1.2%	122,925	71.4%	113,923,000	7.7%	24.5%	-6,427	-425
21	TAH	86,604	1.1%	70,008	123.7%	108,837,000	8.0%	17.4%	-4,041	-1,920
22	BLD	63,487	0.8%	70,792	89.7%	117,891,000	5.4%	126.9%	-801	-10,244
23	MPL	61,737	0.8%	67,691	91.2%	168,465,000	3.7%	126.1%	-3,135	-1,579
24	BSL	61,459	0.8%	50,840	120.9%	73,569,000	8.4%	104.1%	291	-374
25	IFL	61,032	0.8%	69,693	87.6%	35,838,000	17.0%	2871.4%	-1,430	324
26	AMC	59,195	0.8%	111,226	53.2%	95,081,000	6.2%	81.2%	5,571	-2,085
27	TCL	57,886	0.8%	139,426	41.5%	121,010,000	4.8%	243.6%	135	2,227
28	SYD	55,246	0.7%	85,803	64.4%	113,883,000	4.9%	166.5%	-2,415	1,279
29	QAN	53,729	0.7%	56,844	94.5%	152,890,000	3.5%	222.4%	593	-10,117
30	OZL	47,413	0.6%	46,728	101.5%	49,228,000	9.6%	250.5%	-3,519	-10,076
	Market^	7,576,984	100.0%	9,083,010	83.4%	8,065,698,000	9.4%	112.9%	-10,264	-35,708

* 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

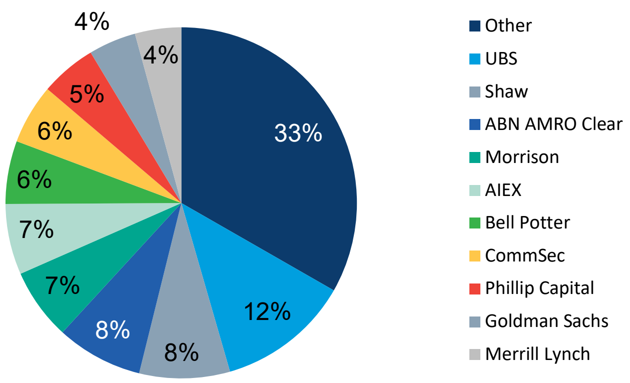
NOTE: Figures for the above charts are double-sided

ASX EQUITY DERIVATIVES

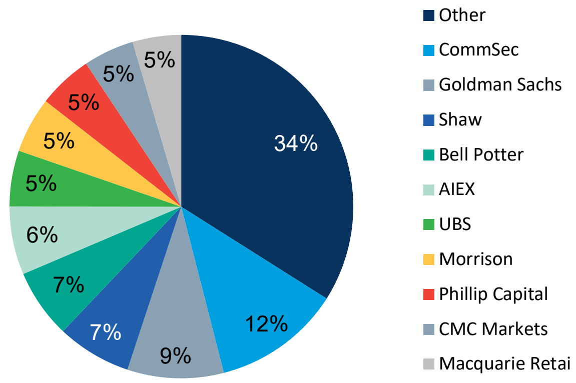
October 2018

Options - Market Share by Value and Volume Traded

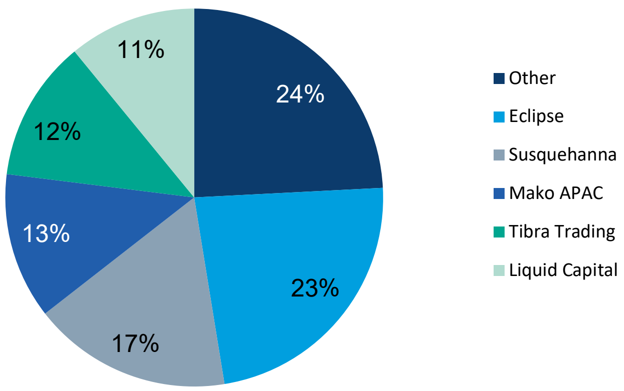
Top 10 Brokers by Value



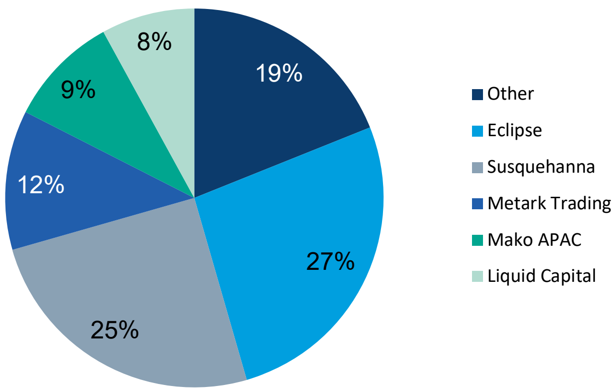
Top 10 Brokers by Volume



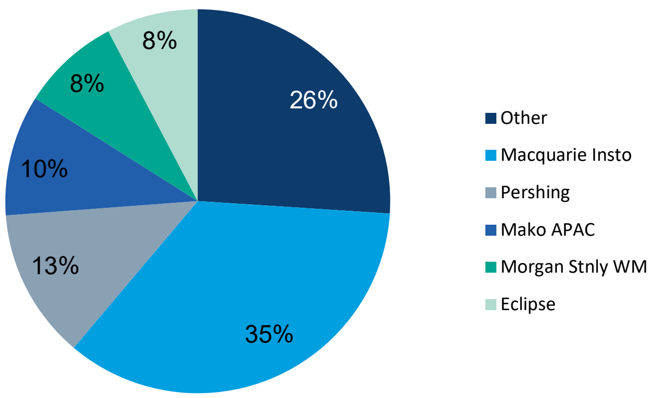
Top 5 Market Makers by Value



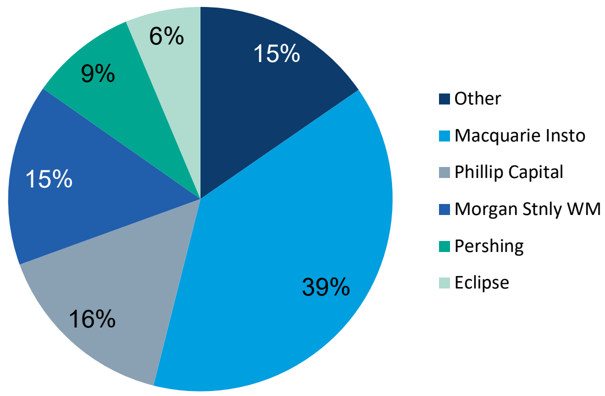
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

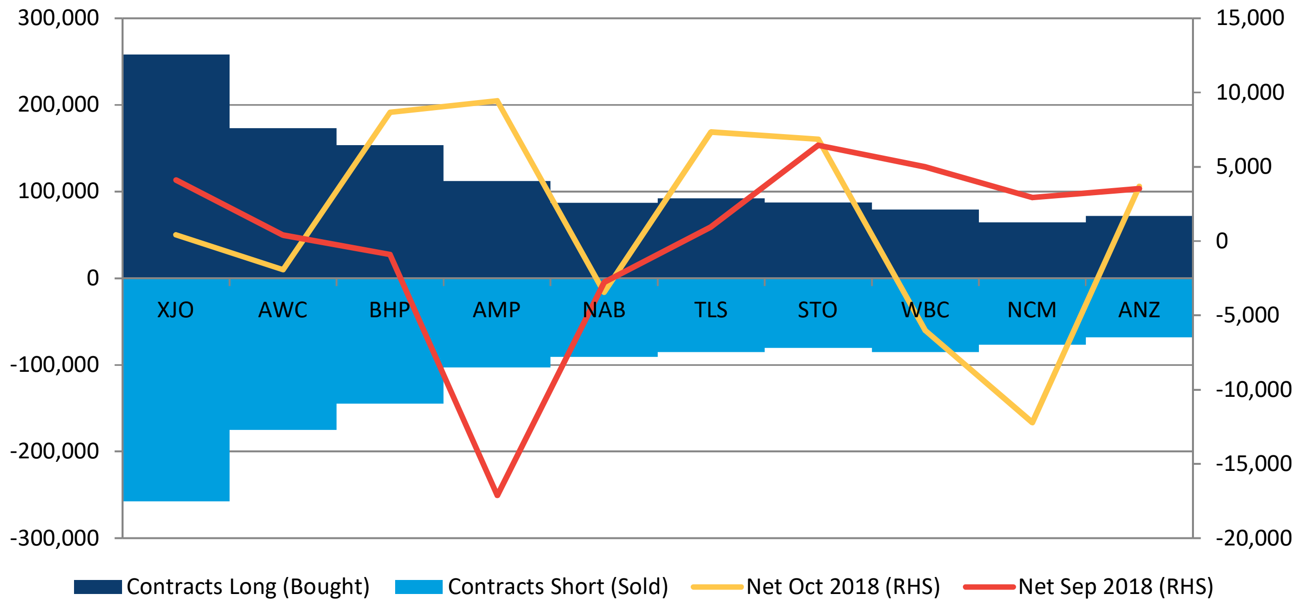


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

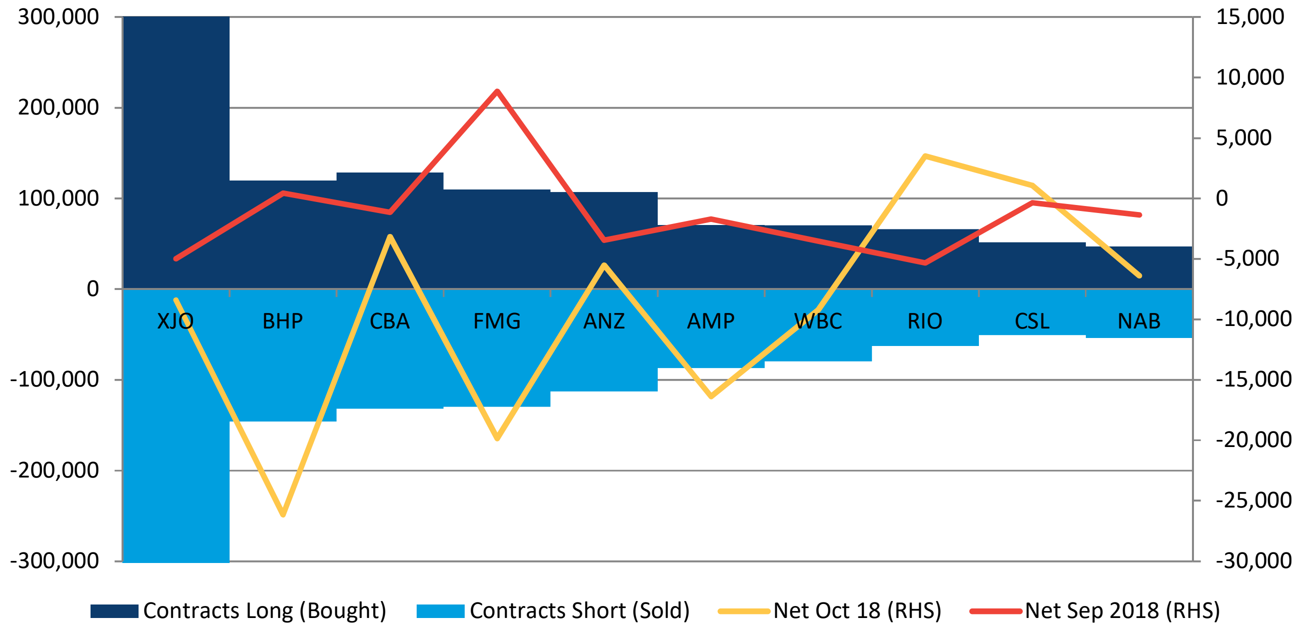
ASX EQUITY DERIVATIVES
October 2018

Top 10 Call and Put Options Contracts

Call Option Contracts (excluding Market Makers)

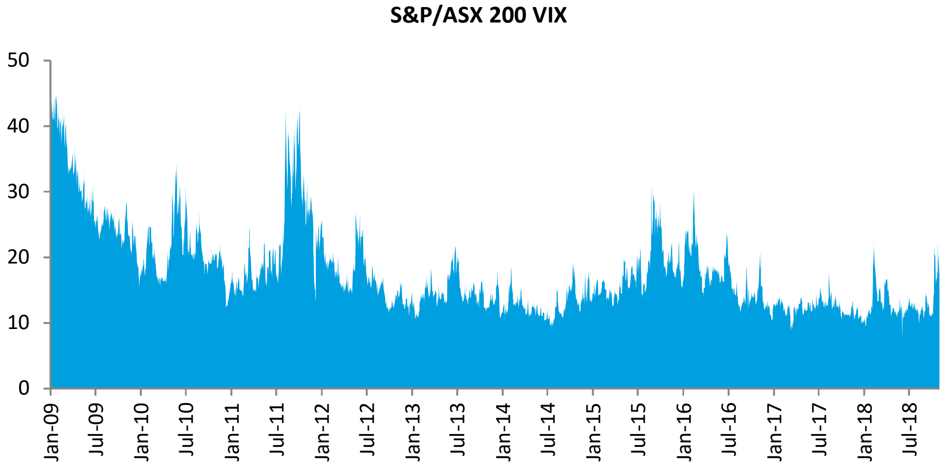


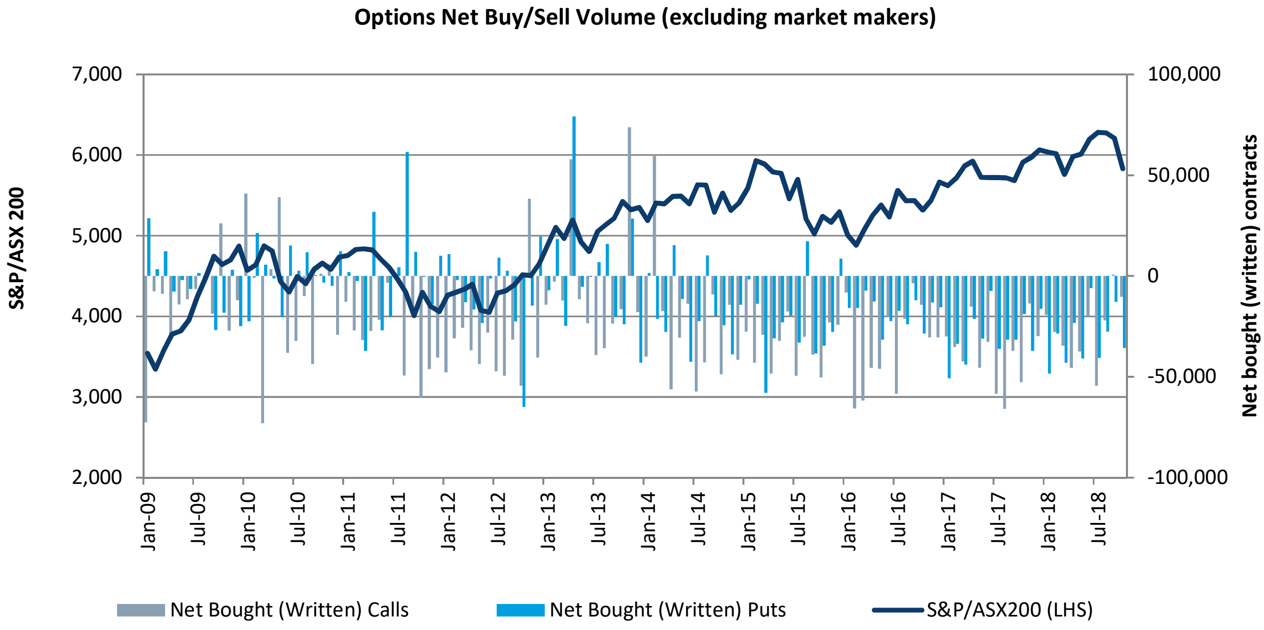
Put Option Contracts (excluding Market Makers)



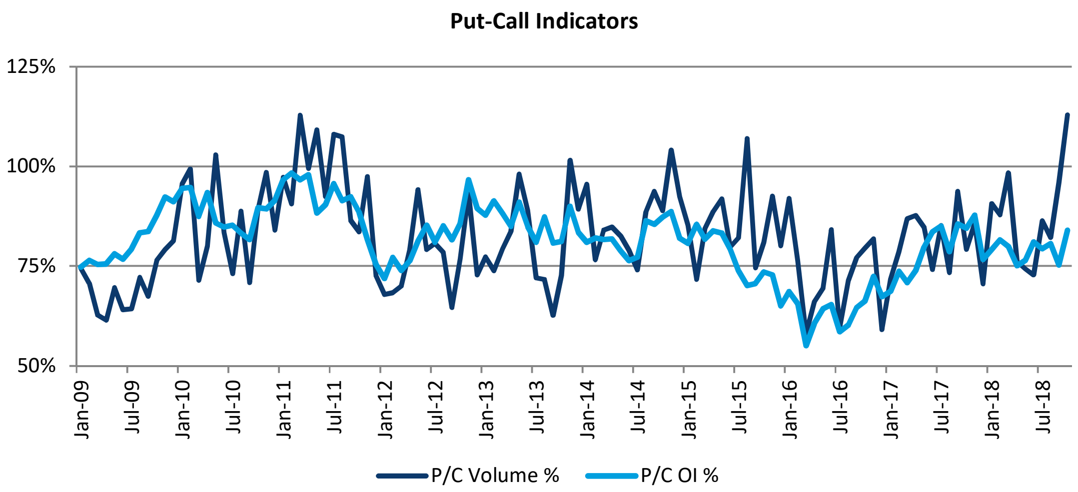
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
October 2018





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



ASX EQUITY DERIVATIVES
October 2018

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Oct-18	3,559,402	4,017,582	7,576,984	6,099,898	121,531	1,355,555	0
Sep-18	3,461,793	3,323,549	6,785,342	5,577,183	284,680	922,719	760
Variance	2.8%	20.9%	11.7%	9.4%	-57.3%	46.9%	-
Oct-17	4,243,362	3,361,825	7,605,187	6,204,020	255,022	1,145,381	764
Variance	-16.1%	19.5%	-0.4%	-1.7%	-52.3%	18.3%	-
Cal Yr to date	39,505,427	34,294,477	73,799,904	55,095,661	1,777,399	9,342,765	7,095
Fin Yr to date	14,947,019	13,995,299	28,942,318	24,141,609	625,579	4,173,450	1,680

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-18	632	1,093	1,725	556	248	921	0
Sep-18	816	566	1,382	469	363	504	47
Variance	-22.5%	92.9%	24.8%	18.5%	-31.5%	82.7%	-
Oct-17	1,030	297	1,327	454	375	454	45
Variance	-38.6%	267.5%	29.9%	22.3%	-33.8%	103.0%	-
Cal Yr to date	8,723	4,941	13,664	4,793	3,374	5,074	424
Fin Yr to date	3,059	2,315	5,374	1,962	1,064	2,244	104

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-18	4,938,014	4,144,996	9,083,010	7,447,564	550,946	1,084,470	30
Sep-18	4,836,088	3,640,118	8,476,206	7,055,639	498,182	922,355	30
Variance	2.1%	13.9%	7.2%	5.6%	10.6%	17.6%	0.0%
Oct-17	5,456,988	4,610,963	10,067,951	8,558,019	523,803	984,803	1,326
Variance	-9.5%	-10.1%	-9.8%	-13.0%	5.2%	10.1%	-97.7%
Cal Yr to date	4,938,014	4,144,996	9,083,010	7,447,564	550,946	1,084,470	30
Fin Yr to date	4,938,014	4,144,996	9,083,010	7,447,564	550,946	1,084,470	30

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