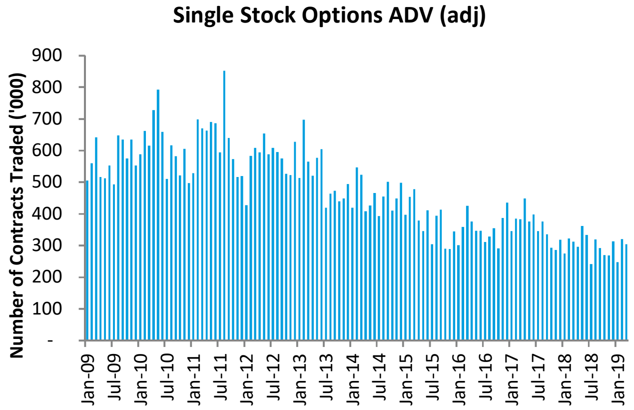
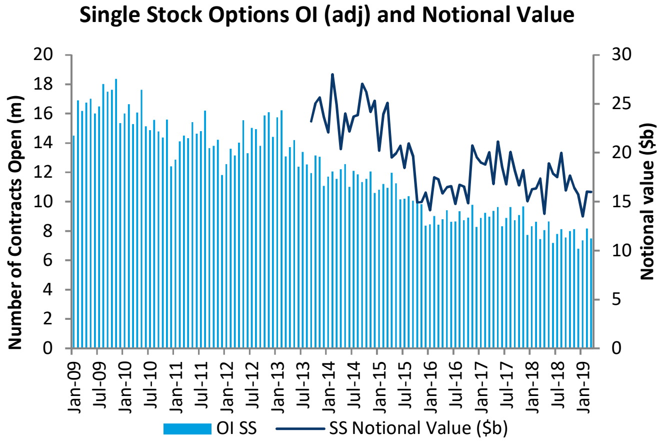
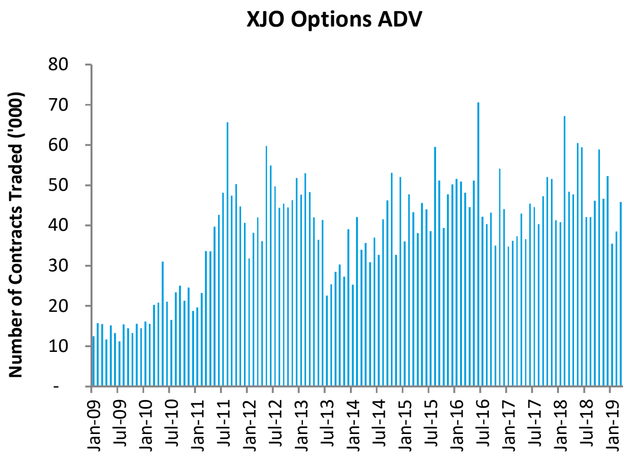
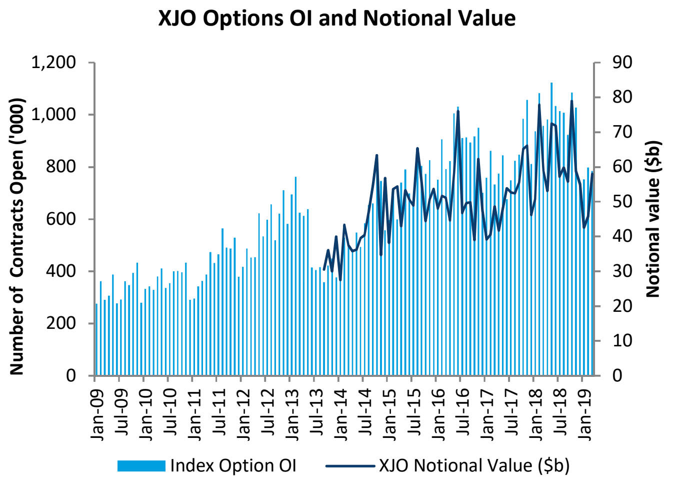
ASX EQUITY DERIVATIVES
Options and Futures Statistics
March 2019

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







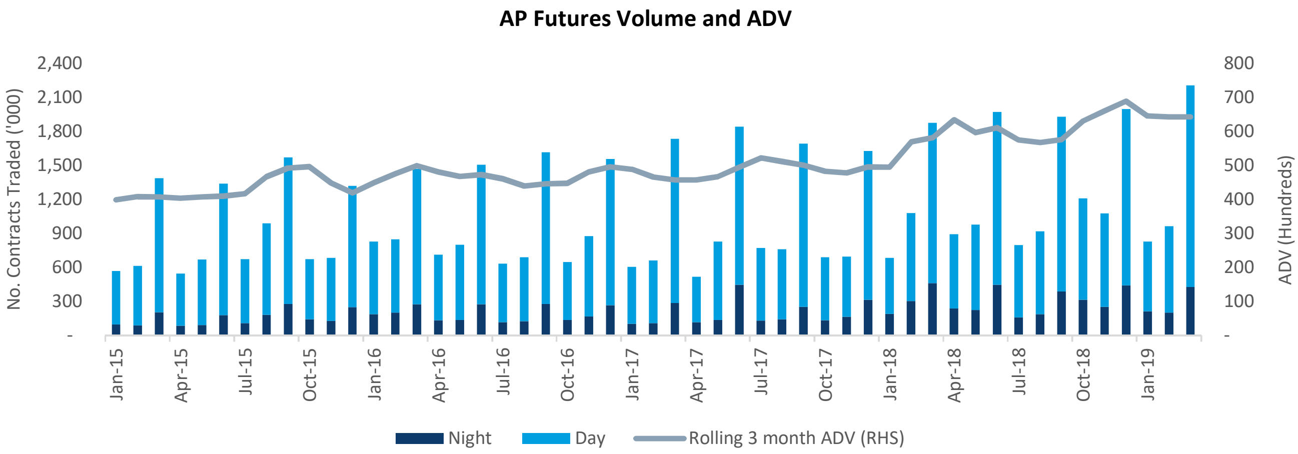


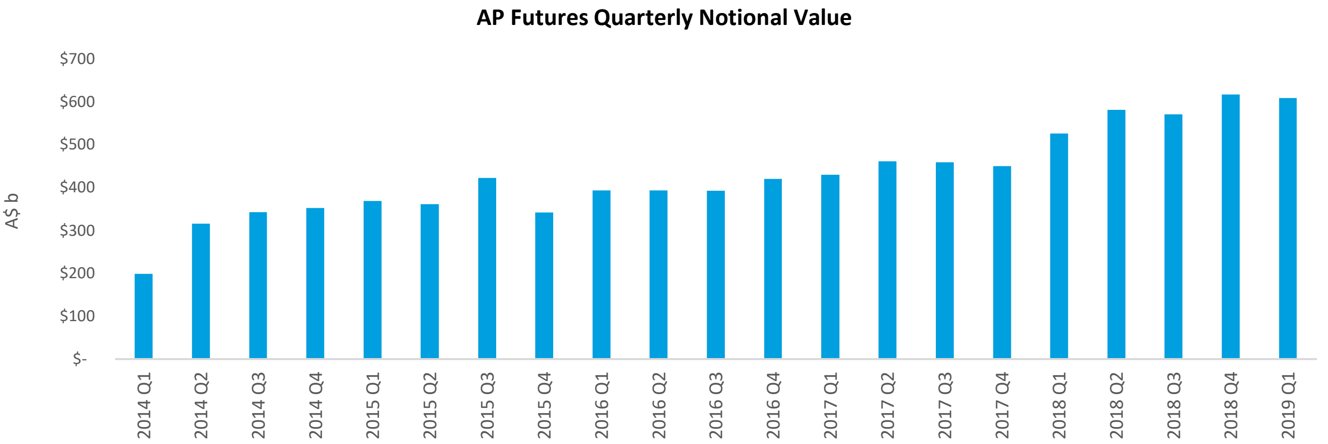
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

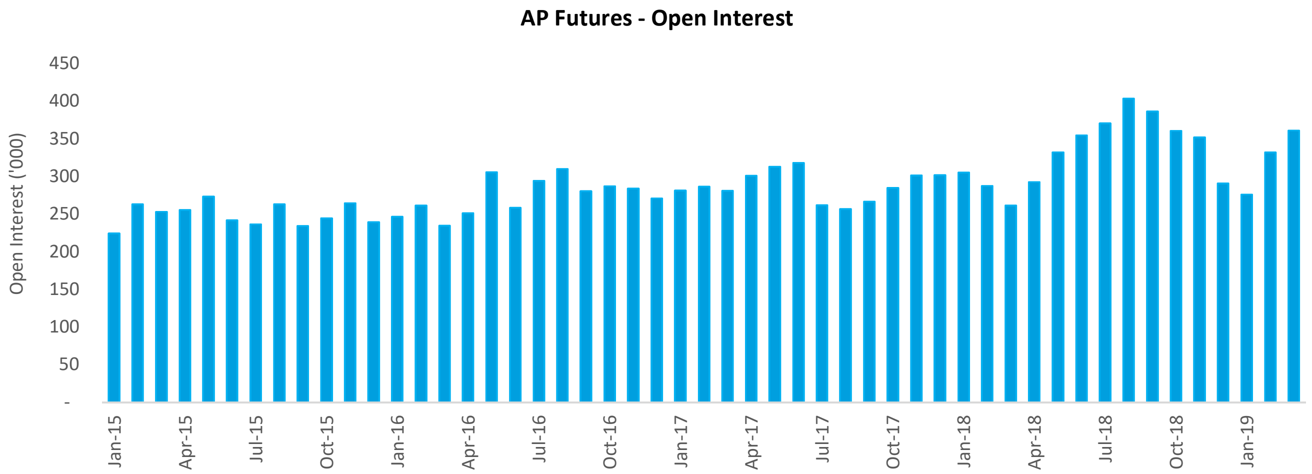
March 2019

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





* partial quarter



ASX EQUITY DERIVATIVES
March 2019

Options - Top Classes by Volume

RANK	Mar-19	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	962,739	13.1%	784,228	122.8%	N/A	N/A	131.7%	-3,692	-17,485
2	TLS	597,610	8.1%	815,955	73.2%	636,608,000	9.4%	51.8%	-39,155	-37,852
3	FMG	463,610	6.3%	477,170	97.2%	386,875,000	12.0%	56.6%	-16,314	-11,066
4	BHP	362,420	4.9%	384,567	94.2%	162,655,000	22.3%	50.7%	-9,641	-12,537
5	TCL	349,602	4.8%	252,226	138.6%	129,626,000	27.0%	5.0%	108	770
6	CBA	330,305	4.5%	269,055	122.8%	64,149,000	51.5%	92.6%	10,011	-5,660
7	ANZ	306,603	4.2%	365,984	83.8%	138,040,000	22.2%	70.5%	-1,288	-8,027
8	WBC	257,356	3.5%	356,513	72.2%	134,081,000	19.2%	72.5%	530	1,753
9	RIO	253,663	3.5%	159,732	158.8%	42,136,000	60.2%	78.3%	-2,221	-9,791
10	NAB	253,604	3.4%	332,015	76.4%	130,552,000	19.4%	65.2%	-9,663	-827
11	MGR	154,949	2.1%	83,798	184.9%	304,632,000	5.1%	1.8%	660	1,399
12	NEC	149,218	2.0%	140,775	106.0%	266,694,000	5.6%	111.0%	-25,948	-24,970
13	NCM	142,602	1.9%	104,182	136.9%	62,360,000	22.9%	51.2%	-2,193	-4,642
14	AWC	130,211	1.8%	287,762	45.2%	250,731,000	5.2%	230.8%	-3,107	-32,873
15	AMP	114,021	1.6%	245,933	46.4%	243,419,000	4.7%	424.0%	2,736	-18,105
16	CSL	109,118	1.5%	71,877	151.8%	19,186,000	56.9%	103.4%	3,844	1,801
17	WES	104,990	1.4%	101,889	103.0%	61,444,000	17.1%	46.2%	3,671	769
18	GPT	99,303	1.4%	73,874	134.4%	119,994,000	8.3%	1.0%	-2,690	-500
19	MQG	97,631	1.3%	60,787	160.6%	18,831,000	51.8%	111.0%	2,029	1,311
20	WPL	97,453	1.3%	123,889	78.7%	59,840,000	16.3%	88.2%	8,107	-3,282
21	VCX	96,366	1.3%	31,420	306.7%	319,658,000	3.0%	0.0%	0	#N/A
22	STO	88,107	1.2%	101,665	86.7%	112,088,000	7.9%	47.5%	-4,473	-4,341
23	S32	85,024	1.2%	122,540	69.4%	339,169,000	2.5%	44.0%	-16,154	-11,303
24	ORG	84,406	1.1%	125,083	67.5%	147,001,000	5.7%	117.5%	-3,759	-2,957
25	GMG	79,513	1.1%	56,761	140.1%	91,378,000	8.7%	12.8%	-83	-704
26	QBE	78,528	1.1%	80,419	97.6%	105,986,000	7.4%	38.6%	-4,661	3,547
27	BSL	75,021	1.0%	70,837	105.9%	63,654,000	11.8%	58.8%	-3,569	-3,139
28	SYD	68,682	0.9%	80,512	85.3%	143,188,000	4.8%	23.7%	-4,832	-2,705
29	IAG	68,223	0.9%	68,205	100.0%	146,020,000	4.7%	18.6%	-8,169	2,102
30	WOW	67,864	0.9%	83,235	81.5%	62,475,000	10.9%	33.7%	-15,104	-593
	Market^	7,351,485	100.0%	8,263,815	89.0%	7,987,092,000	9.2%	63.8%	-26,372	-46,751

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

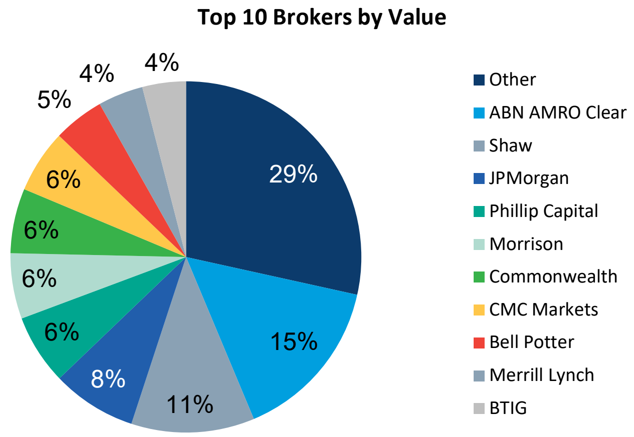
** The net calls/puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

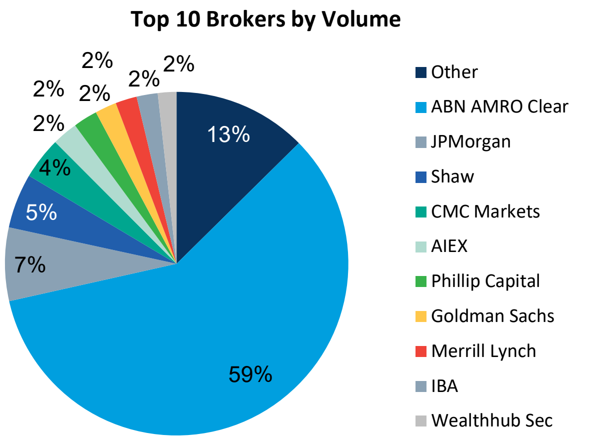
^ ETO classes only included

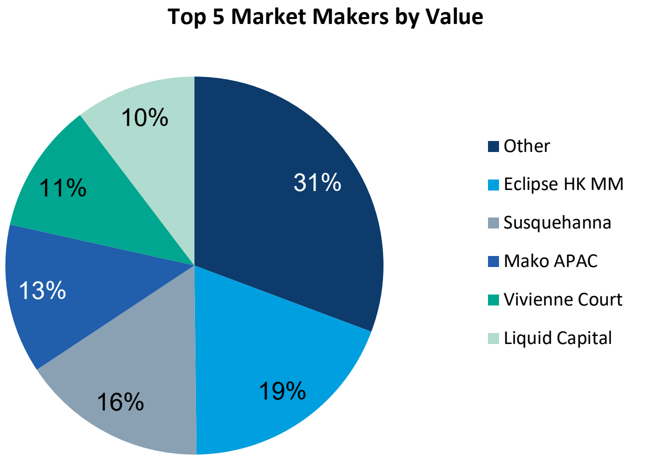
NOTE: Figures for the above charts are double-sided

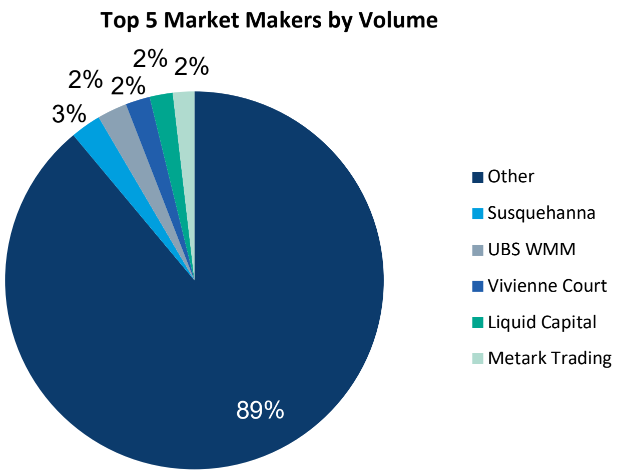
ASX EQUITY DERIVATIVES
March 2019

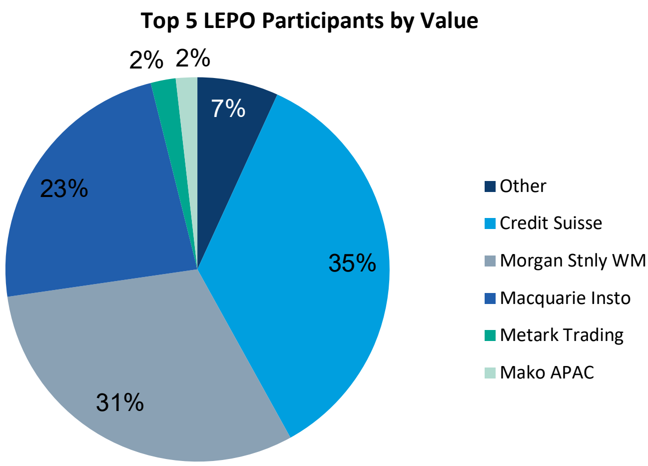
Options - Market Share by Value and Volume Traded

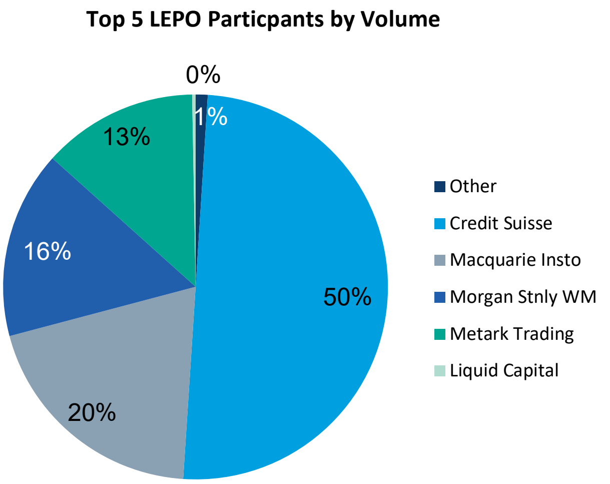










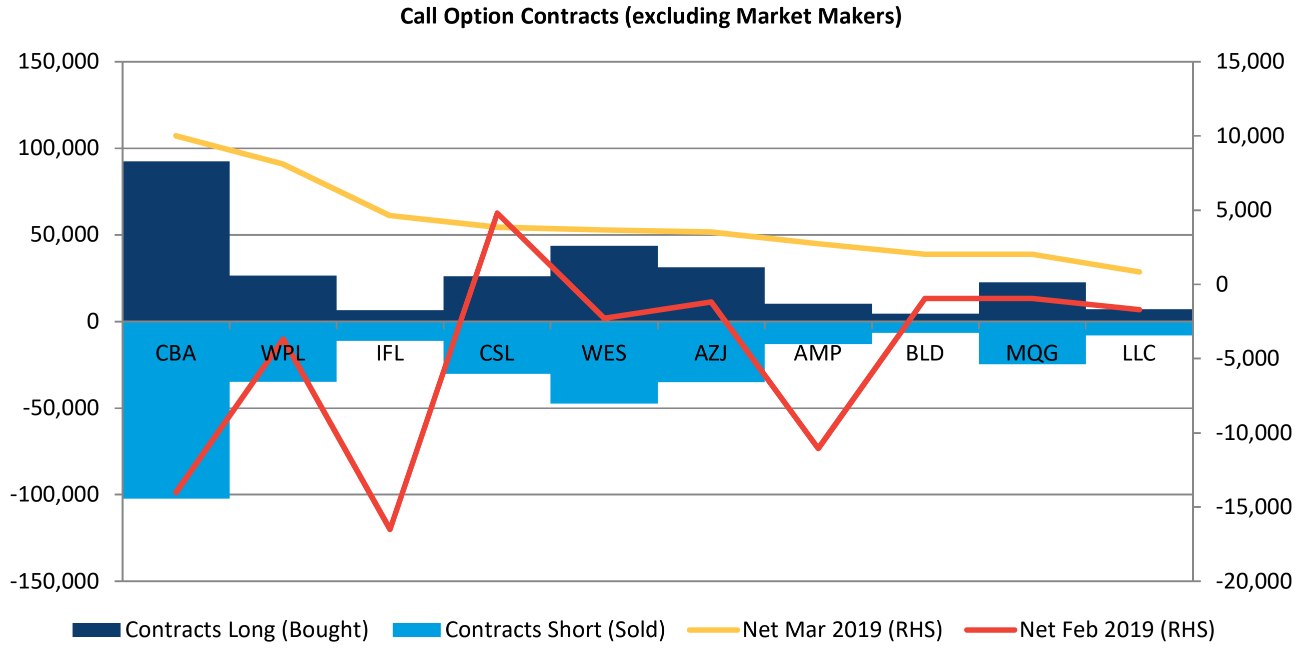


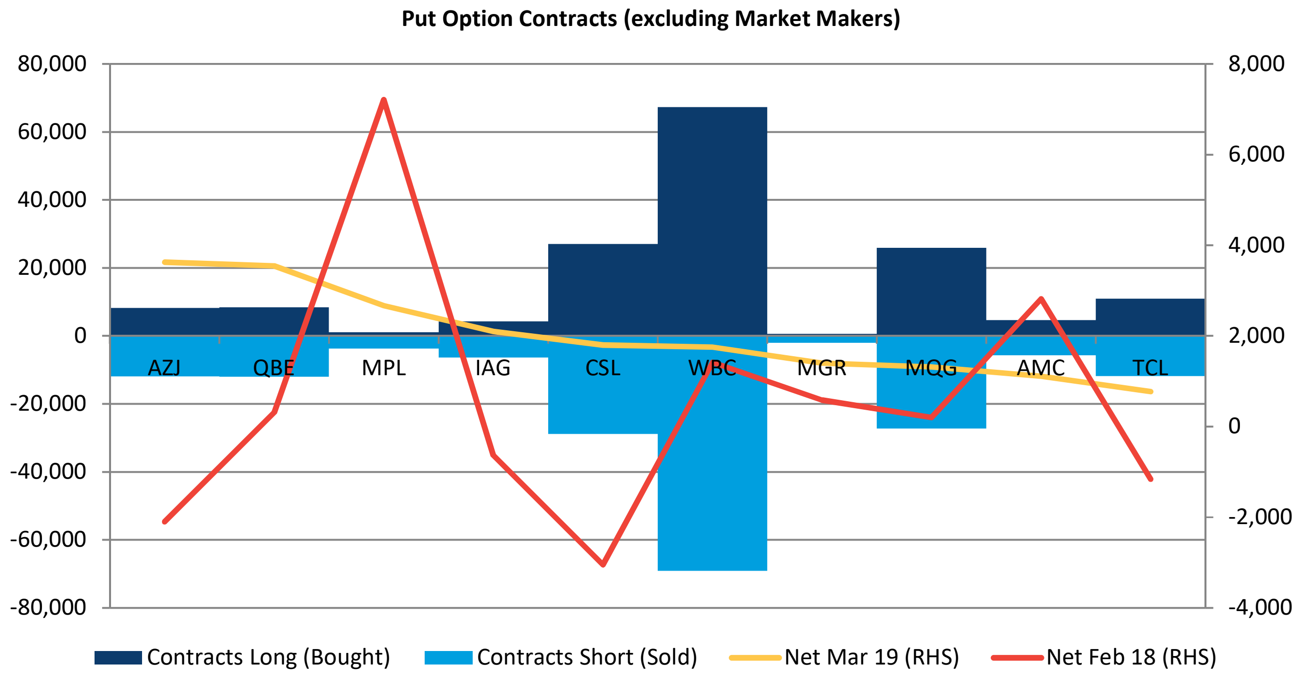
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

March 2019

Top 10 Call and Put Options Contracts



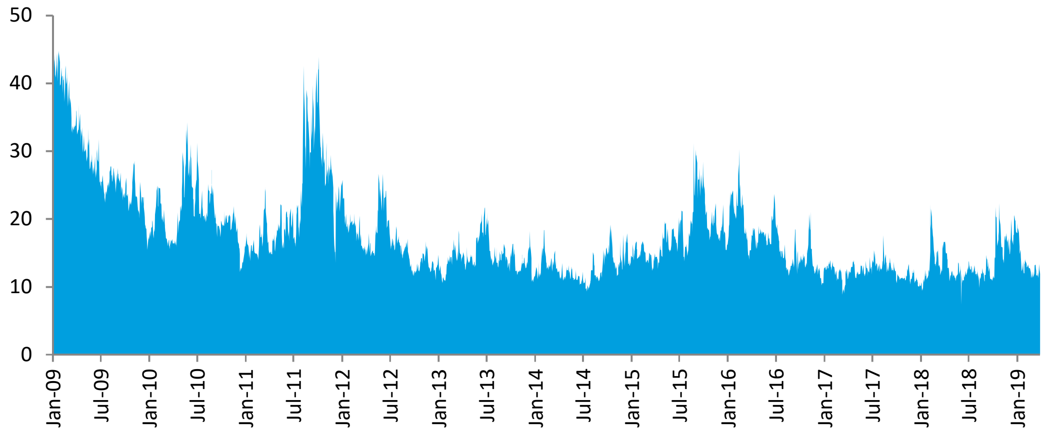


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

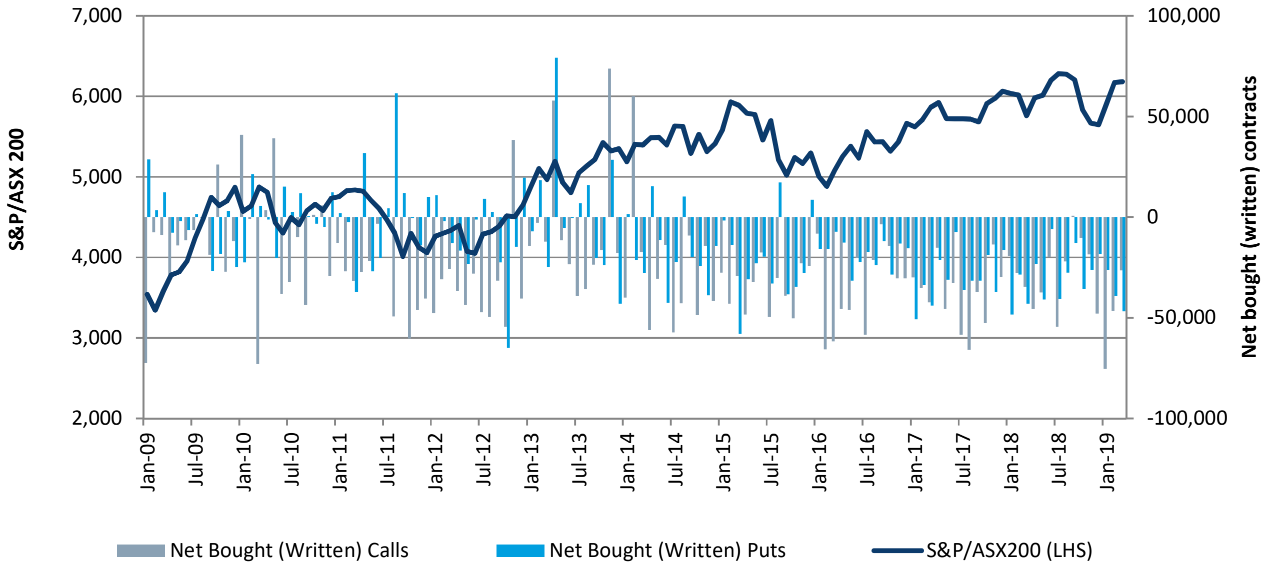
ASX EQUITY DERIVATIVES

March 2019

S&P/ASX 200 VIX

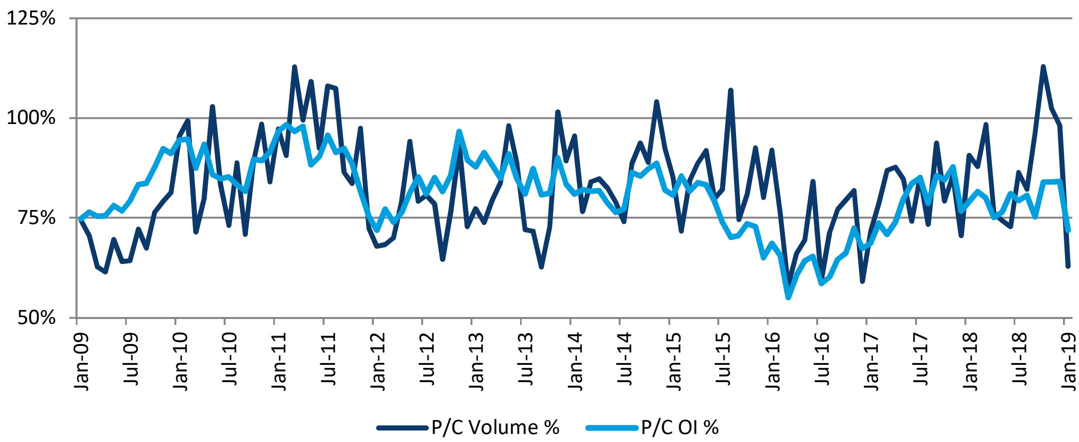


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



ASX EQUITY DERIVATIVES
March 2019

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Mar-19	4,488,397	2,863,088	7,351,485	5,633,770	754,976	962,739	0
Feb-19	4,578,330	2,612,721	7,191,051	6,266,894	152,316	771,537	304
Variance	-2.0%	9.6%	2.2%	-10.1%	395.7%	24.8%	-
Mar-18	3,824,294	3,761,956	7,586,250	6,287,251	281,392	1,016,003	1,604
Variance	17.4%	-23.9%	-3.1%	-10.4%	168.3%	-5.2%	-
Cal Yr to date	12,722,445	7,773,751	20,496,196	17,056,718	958,472	2,480,440	566
Fin Yr to date	34,609,176	28,720,345	63,329,521	52,128,768	2,522,247	8,676,143	2,363

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-19	1,544	461	2,005	519	868	618	0
Feb-19	994	351	1,345	577	311	439	18
Variance	55.3%	31.3%	49.0%	-10.2%	179.5%	40.8%	-
Mar-18	966	569	1,535	521	429	490	95
Variance	59.8%	-19.1%	30.6%	-0.4%	102.2%	26.1%	-
Cal Yr to date	3,120	1,226	4,346	1,462	1,319	1,533	34
Fin Yr to date	8,510	5,322	13,831	4,472	4,017	5,199	144

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-19	4,884,261	3,380,194	8,264,455	6,879,777	600,450	784,218	10
Feb-19	5,413,032	3,542,654	8,955,686	7,527,626	629,639	798,336	85
Variance	-9.8%	-4.6%	-7.7%	-8.6%	-4.6%	-1.8%	-88.2%
Mar-18	4,677,297	3,738,651	8,415,948	6,958,742	499,816	956,736	654
Variance	4.4%	-9.6%	-1.8%	-1.1%	20.1%	-18.0%	-98.5%
Cal Yr to date	4,884,261	3,380,194	8,264,455	6,879,777	600,450	784,218	10
Fin Yr to date	4,884,261	3,380,194	8,264,455	6,879,777	600,450	784,218	10

More information

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https://www.asx.com.au/products/equity-options/about-options.htm

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