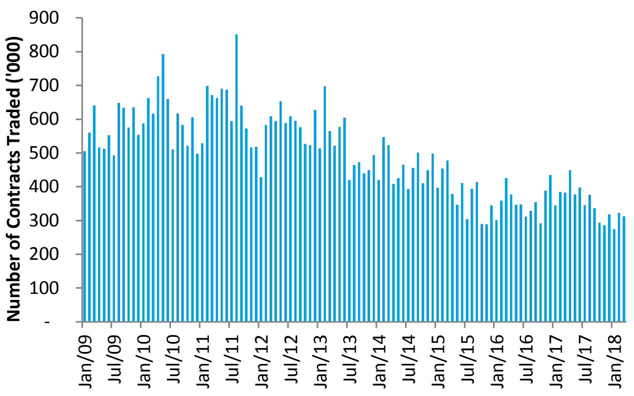
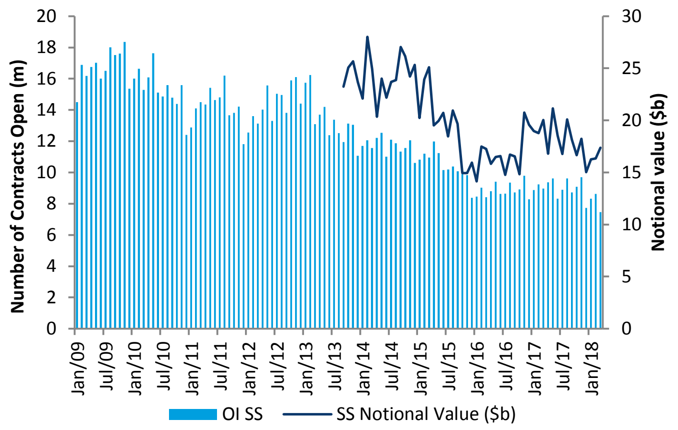
ASX EQUITY DERIVATIVES

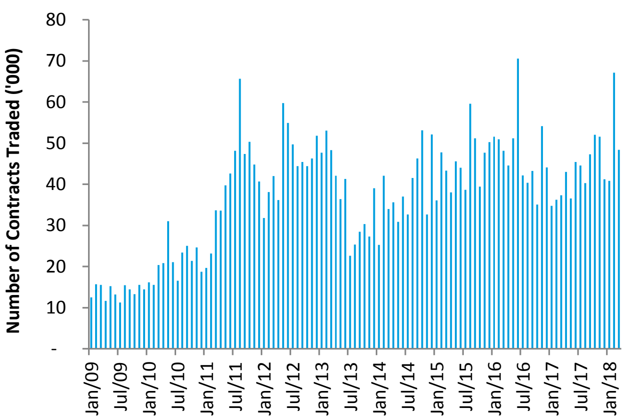
Options and Futures Statistics

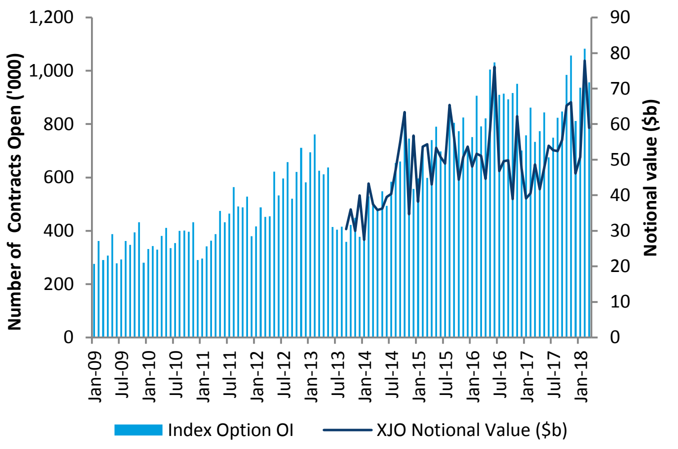
March 2018

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







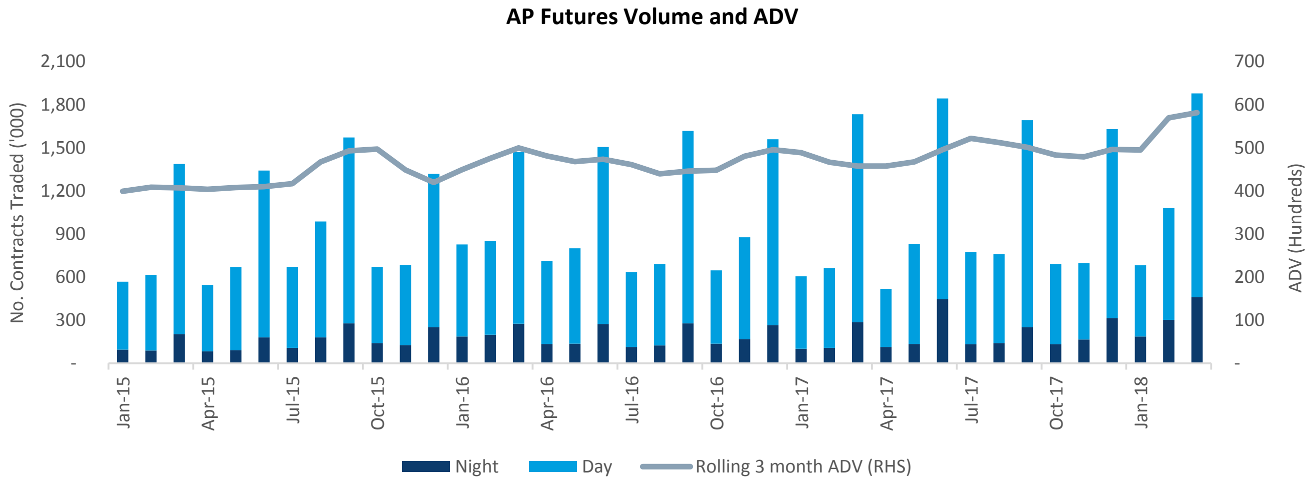


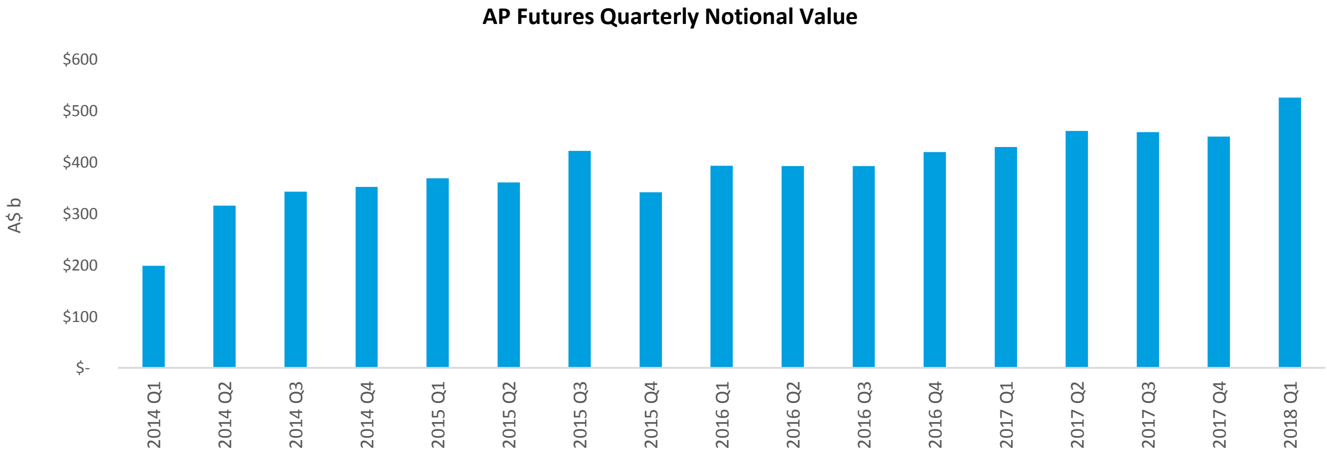
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

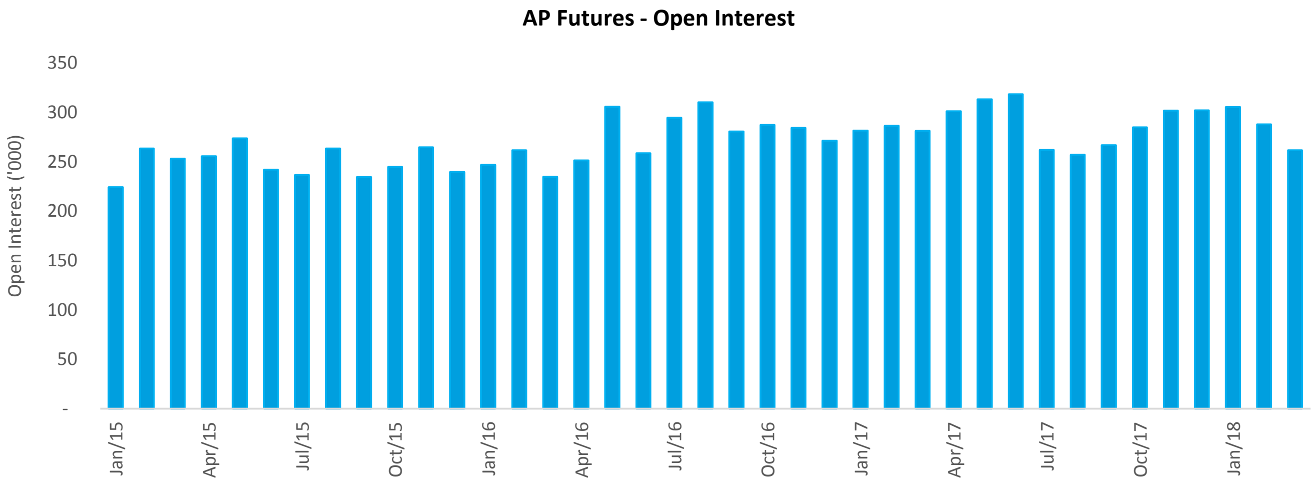
March 2018

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





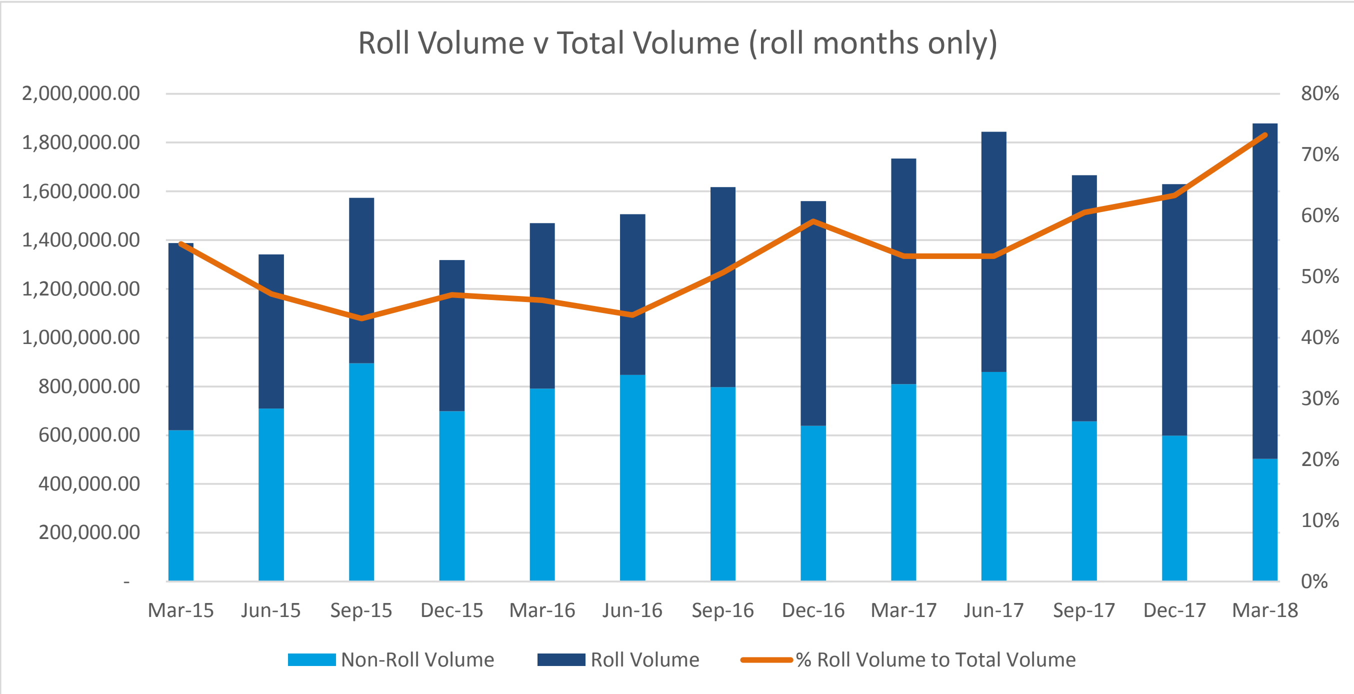
* partial quarter



ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

March 2018

Roll Volume - SPI 200 Futures (AP) traded on ASX 24



ASX EQUITY DERIVATIVES
March 2018

Options - Top Classes by Volume

RANK	Mar-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,017,607	13.4%	957,390	106.3%	n/a	n/a	154.1%	-11,165	-18,967
2	TLS	727,552	9.6%	1,015,989	71.6%	606,525,000	12.0%	82.6%	-22,828	-51,150
3	FMG	631,280	8.3%	544,765	115.9%	388,169,000	16.3%	185.7%	-18,092	35,870
4	BHP	548,947	7.2%	493,998	111.1%	160,495,000	n/a	77.7%	-16,438	-37,233
5	RIO	448,333	5.9%	220,439	203.4%	46,423,000	96.6%	220.2%	-11,256	-22,133
6	CBA	352,663	4.6%	220,820	159.7%	60,241,000	58.5%	79.4%	-8,032	-10,098
7	WBC	270,472	3.6%	269,198	100.5%	136,904,000	19.8%	76.1%	15,136	-17,359
8	NAB	269,980	3.6%	282,844	95.5%	113,278,000	23.8%	104.8%	-11	-15,790
9	S32	257,804	3.4%	229,799	112.2%	553,562,000	4.7%	135.1%	-53,411	-9,031
10	ANZ	215,844	2.8%	235,591	91.6%	122,432,000	17.6%	76.3%	-3,096	-16,482
11	NCM	194,096	2.6%	139,252	139.4%	65,224,000	29.8%	125.7%	1,102	-8,591
12	QBE	178,309	2.4%	154,700	115.3%	114,327,000	15.6%	108.6%	-1,000	-7,993
13	WPL	175,566	2.3%	174,026	100.9%	64,675,000	27.1%	108.8%	-14,931	-1,911
14	STO	173,673	2.3%	208,755	83.2%	109,335,000	15.9%	64.1%	-13,258	-70
15	CSL	143,376	1.9%	98,143	146.1%	18,007,000	79.6%	108.4%	985	580
16	MQG	117,615	1.6%	73,297	160.5%	17,828,000	66.0%	85.6%	-135	-2,711
17	TCL	90,749	1.2%	108,554	83.6%	104,054,000	8.7%	27.4%	-1,043	-3,994
18	OSH	89,498	1.2%	195,904	45.7%	100,754,000	8.9%	97.9%	634	-1,501
19	WES	84,072	1.1%	101,657	82.7%	50,210,000	16.7%	78.2%	-3,219	2,004
20	GMG	76,140	1.0%	43,644	174.5%	79,350,000	9.6%	14.6%	-714	-1,076
21	AMP	65,139	0.9%	163,735	39.8%	183,217,000	3.6%	85.8%	-1,155	4,131
22	BXB	64,755	0.9%	113,825	56.9%	93,133,000	7.0%	58.1%	-3,033	1,209
23	HVN	62,663	0.8%	61,962	101.1%	86,789,000	7.2%	89.8%	-4,881	-6,773
24	WOW	60,282	0.8%	114,591	52.6%	51,768,000	11.6%	122.3%	-4,609	-5,950
25	SYD	58,792	0.8%	57,852	101.6%	86,150,000	6.8%	65.8%	-6,945	-4,252
26	BSL	57,987	0.8%	50,873	114.0%	75,180,000	7.7%	154.9%	-1,377	-3,797
27	AWC	55,023	0.7%	93,681	58.7%	306,165,000	1.8%	16.8%	-3,058	-2,752
28	ORG	51,635	0.7%	214,749	24.0%	79,251,000	6.5%	42.3%	-3,166	907
29	MPL	49,784	0.7%	70,529	70.6%	142,091,000	3.5%	115.1%	687	-5,737
30	AGL	48,796	0.6%	66,615	73.3%	43,054,000	11.3%	87.2%	-1,292	-35
	Market^	7,586,250	100.0%	8,415,948	90.1%	7,336,334,000	10.3%	98.4%	-34,472	-42,934

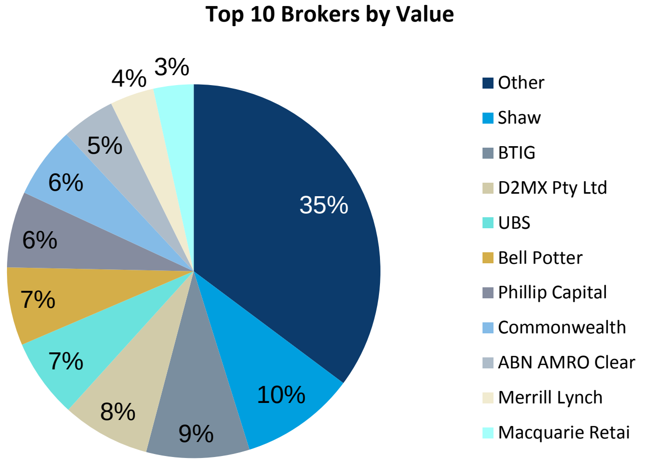
* Derivatives Liquidity Ratio (DLR) is options volume (in shares) / volume of underlying security
** The net calls/puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers
^ ETO classes only included

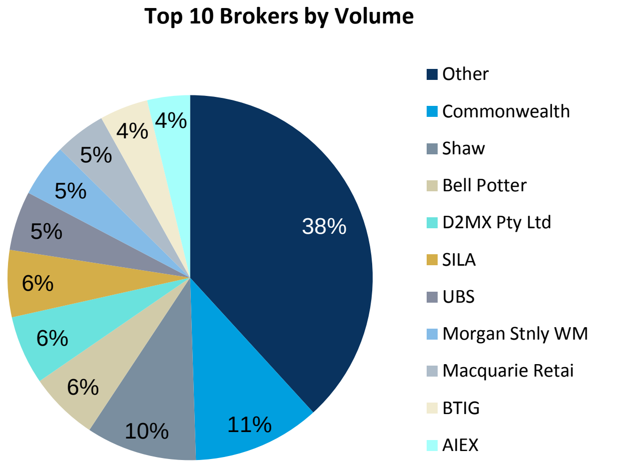
NOTE: Figures for the above charts are double-sided

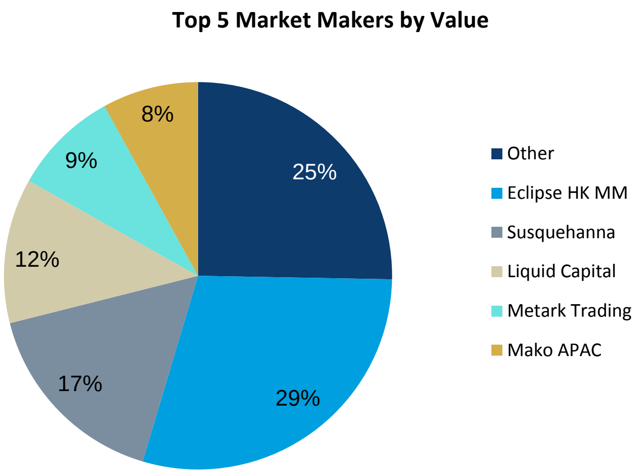
ASX EQUITY DERIVATIVES

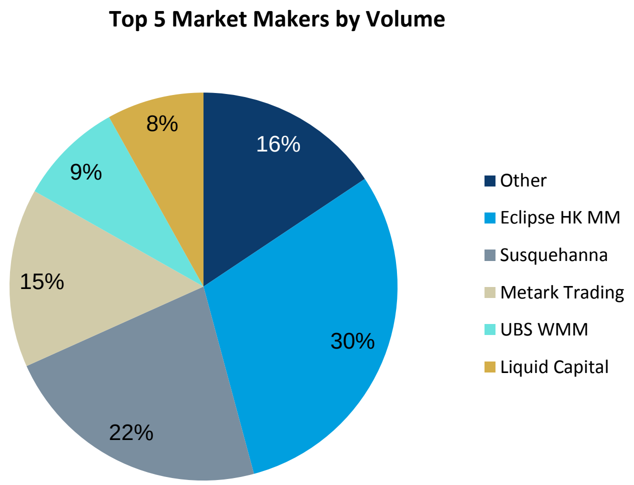
March 2018

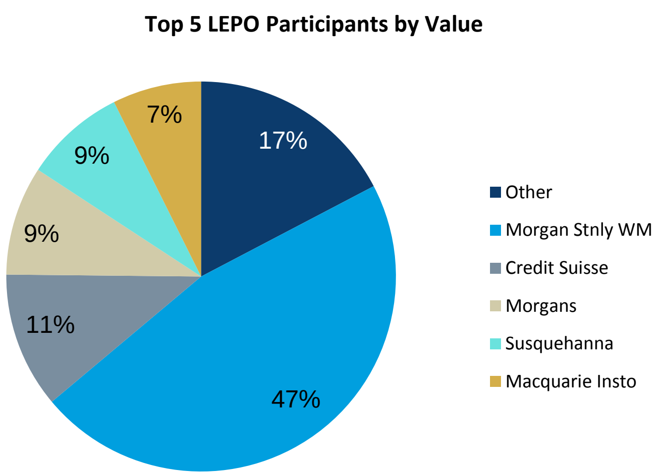
Options - Market Share by Value and Volume Traded

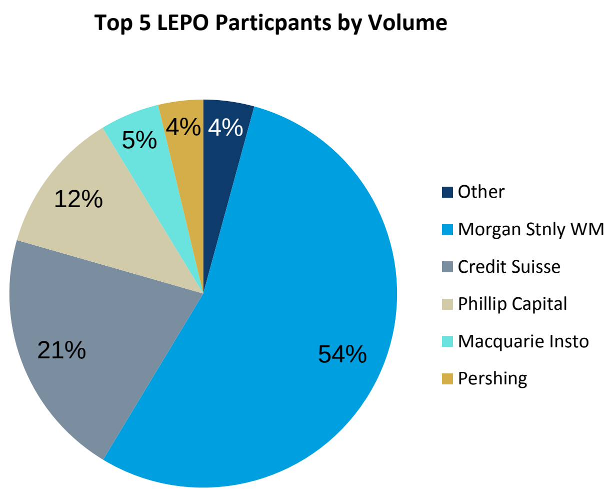










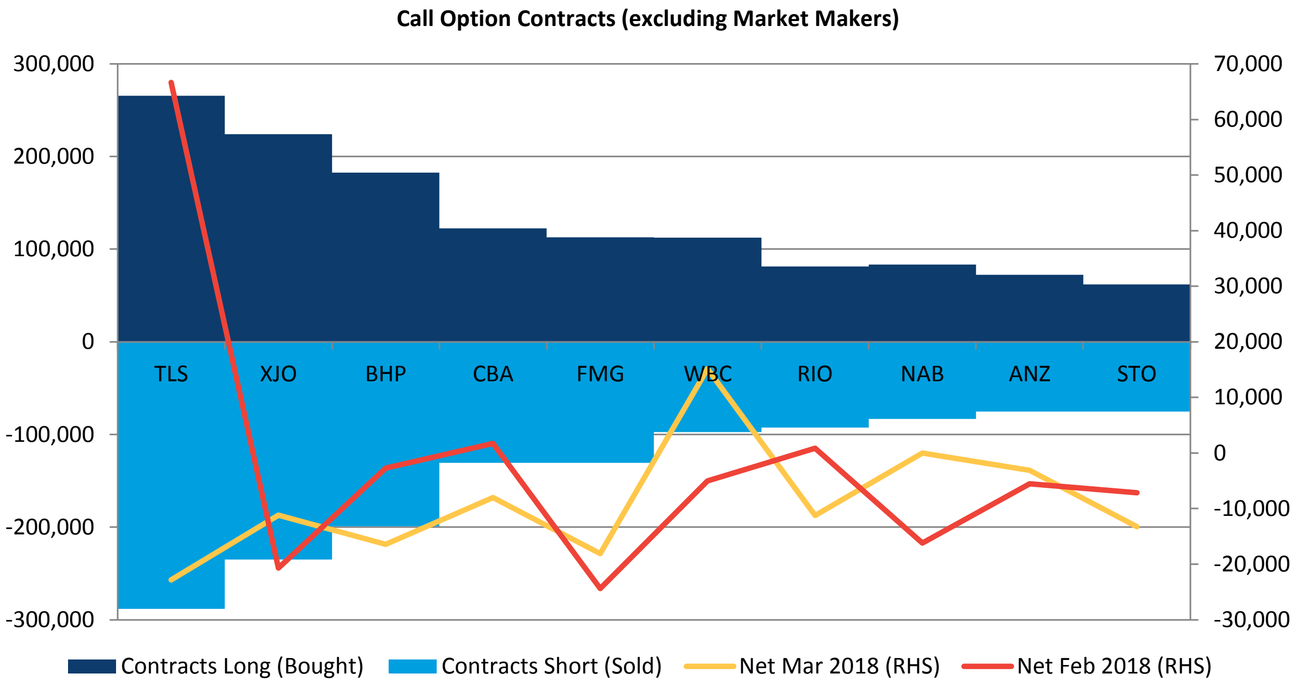


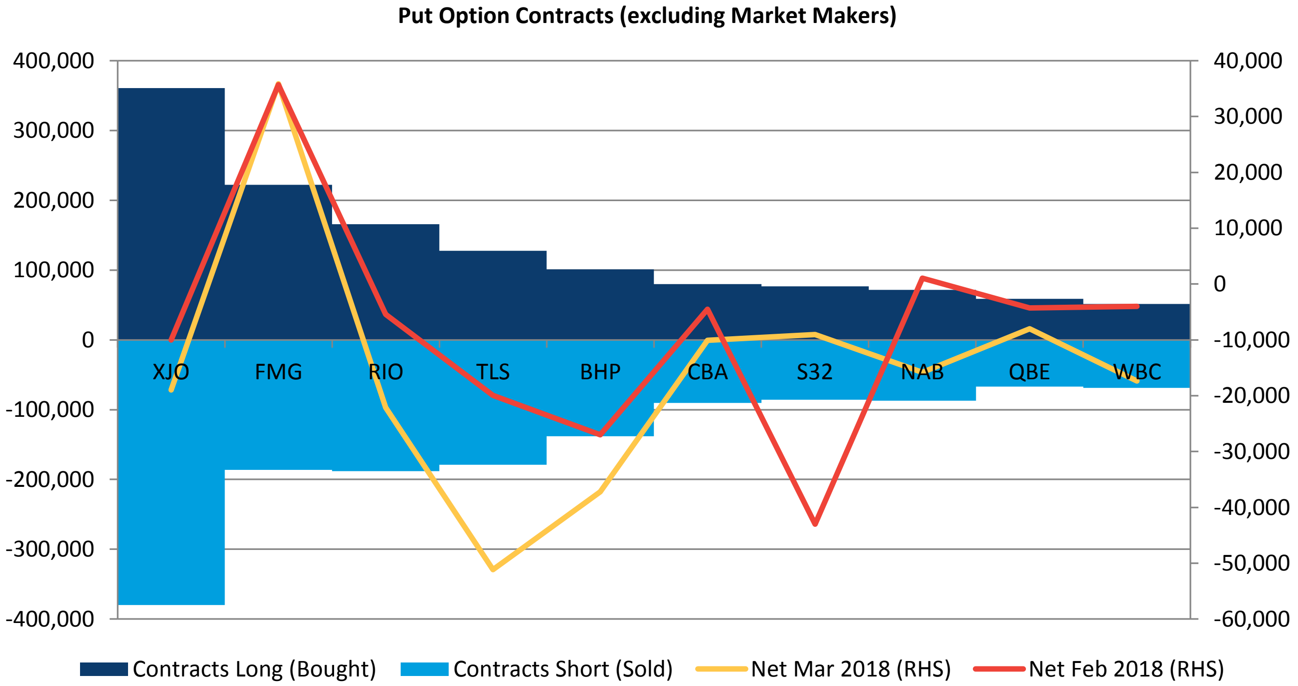
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

March 2018

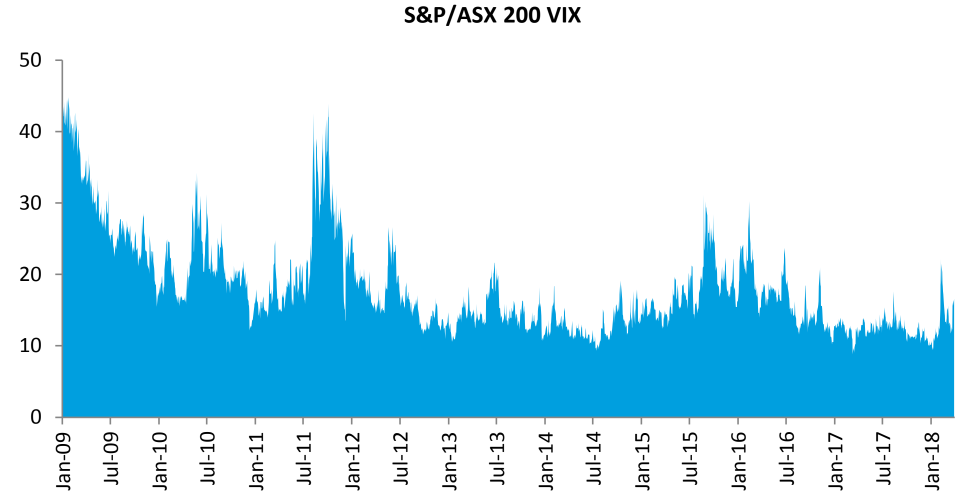
Top 10 Call and Put Options Contracts

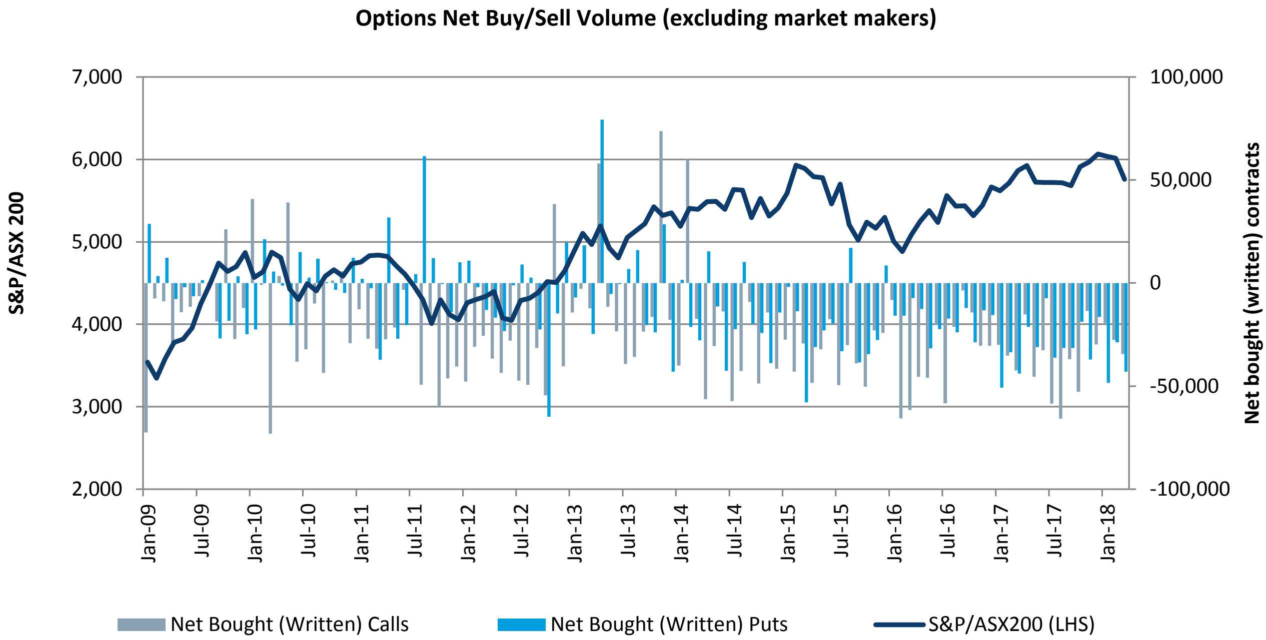




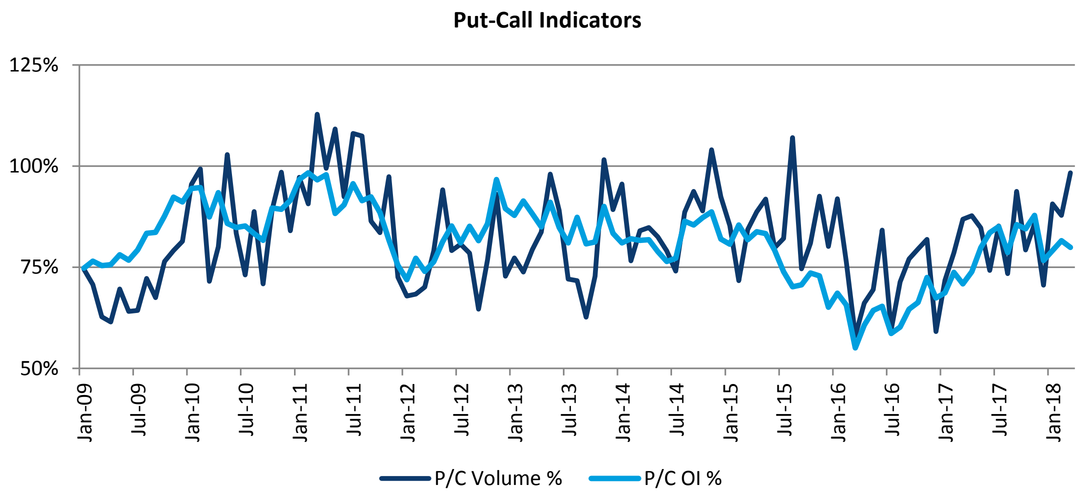
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
March 2018





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



ASX EQUITY DERIVATIVES

March 2018

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Mar-18	3,824,294	3,761,956	7,586,250	6,287,251	281,392	1,016,003	1,604
Feb-18	4,148,957	3,644,366	7,793,323	6,297,198	152,067	1,343,468	590
Variance	-7.8%	3.2%	-2.7%	-0.2%	85.0%	-24.4%	171.9%
Mar-17	5,174,980	4,494,504	9,669,484	8,508,129	298,893	859,458	3,004
Variance	-26.1%	-16.3%	-21.5%	-26.1%	-5.9%	18.2%	-46.6%
Cal Yr to date	11,446,338	10,556,028	22,002,366	18,305,462	477,767	3,216,733	2,404
Fin Yr to date	37,805,720	31,899,465	69,705,185	58,750,147	1,801,702	9,138,579	14,757

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-18	966	569	1,535	521	429	490	95
Feb-18	663	684	1,348	442	156	714	35
Variance	45.7%	-16.8%	13.9%	17.8%	174.5%	-31.4%	174.9%
Mar-17	1,680	448	2,128	863	632	461	173
Variance	-42.5%	27.1%	-27.8%	-39.6%	-32.0%	6.3%	-44.8%
Cal Yr to date	2,279	1,552	3,831	1,386	779	1,525	140
Fin Yr to date	7,753	3,870	11,623	4,044	2,621	4,107	851

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-18	4,677,297	3,738,651	8,415,948	6,958,742	499,816	956,736	654
Feb-18	5,344,328	4,359,820	9,704,148	8,123,818	496,002	1,083,205	1,123
Variance	-12.5%	-14.2%	-13.3%	-14.3%	0.8%	-11.7%	-41.8%
Mar-17	5,684,200	4,027,232	9,711,432	8,332,901	643,154	733,802	1,575
Variance	-17.7%	-7.2%	-13.3%	-16.5%	-22.3%	30.4%	-58.5%
Cal Yr to date	4,677,297	3,738,651	8,415,948	6,958,742	499,816	956,736	654
Fin Yr to date	4,677,297	3,738,651	8,415,948	6,958,742	499,816	956,736	654

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