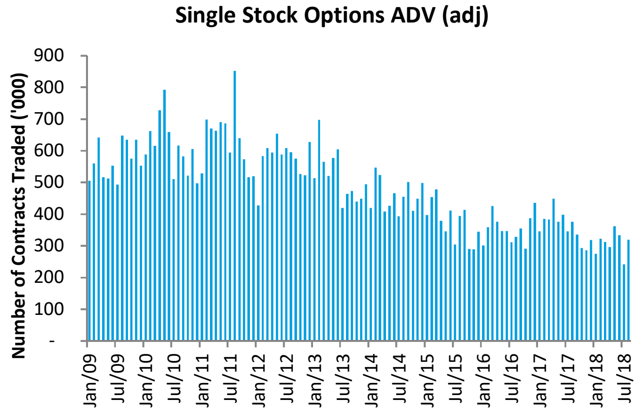
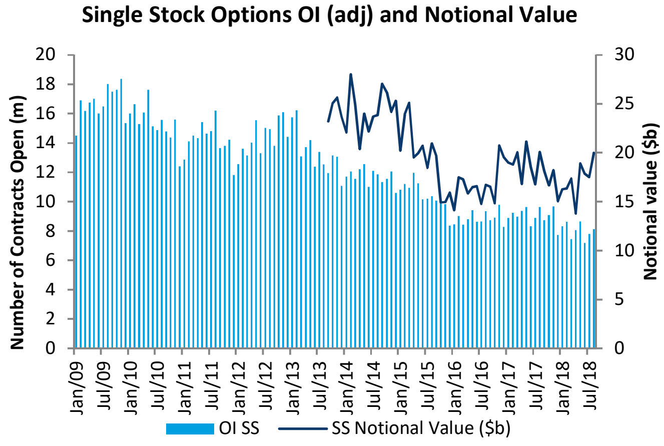
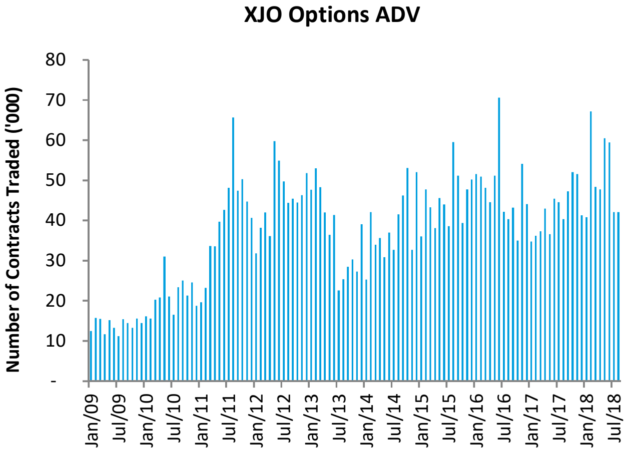
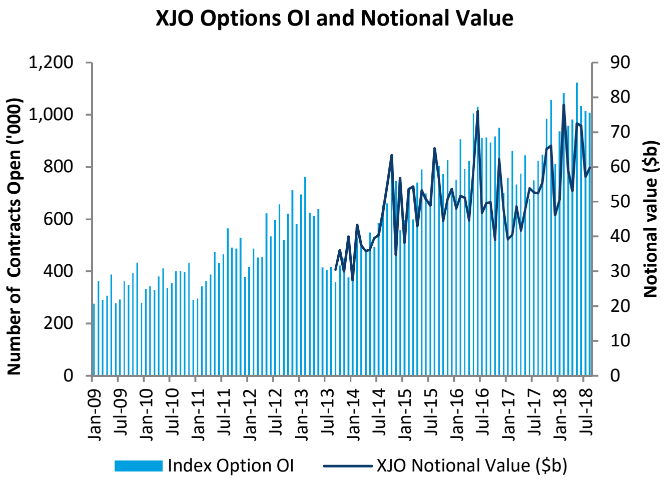
ASX EQUITY DERIVATIVES
Options and Futures Statistics
August 2018

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







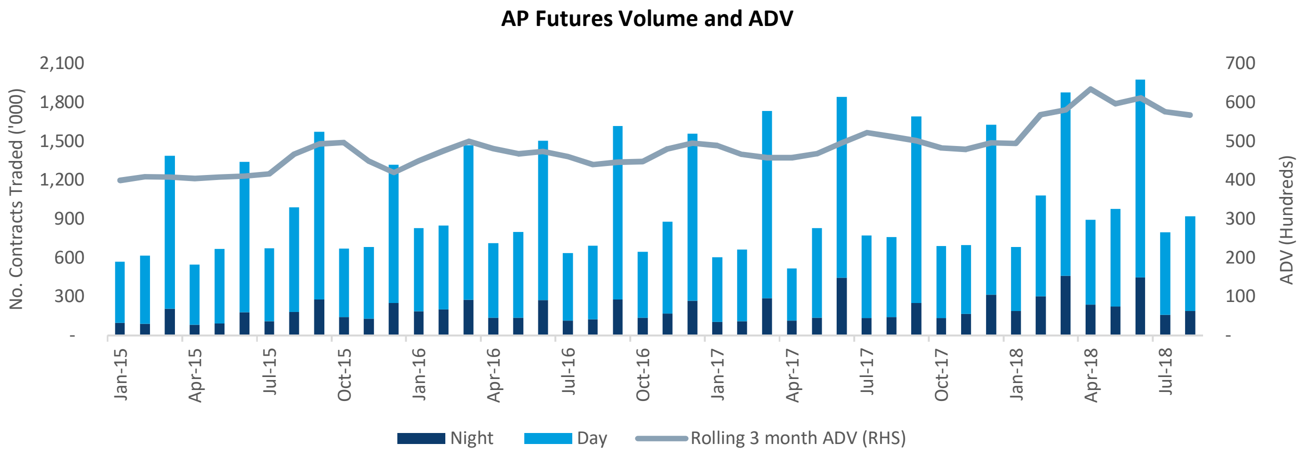


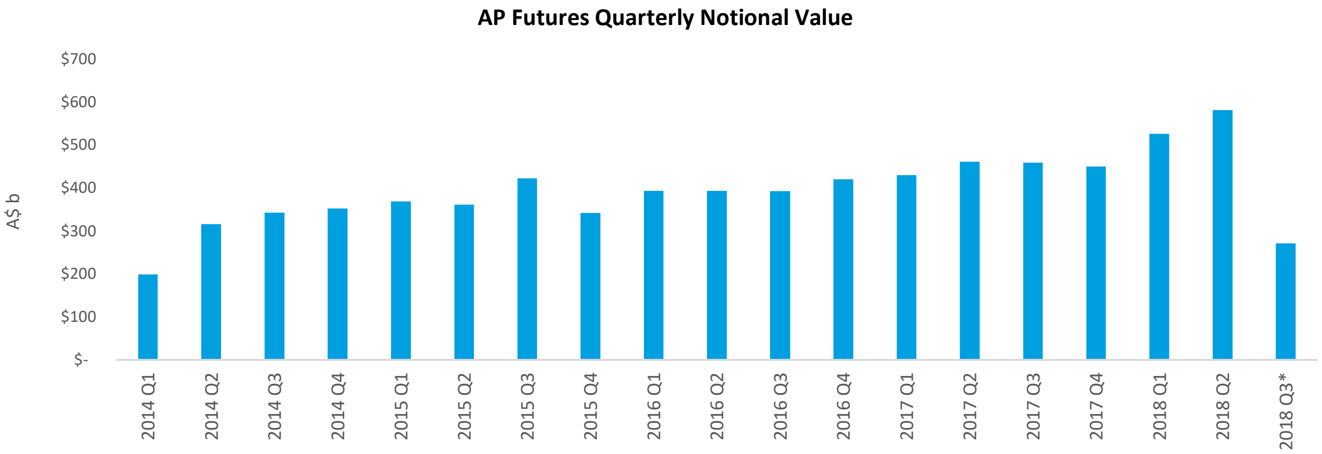
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

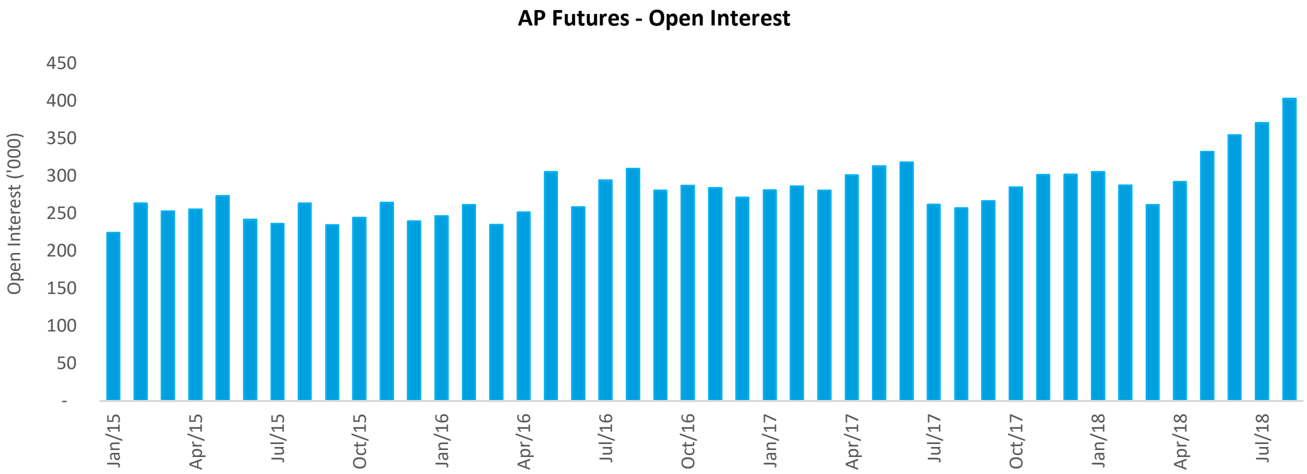
August 2018

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





* partial quarter



ASX EQUITY DERIVATIVES
August 2018

Options - Top Classes by Volume

RANK	Aug-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	1,243,410	14.9%	1,164,389	106.8%	926,213,000	13.4%	53.6%	-160,425	8,837
2	XJO	968,804	11.6%	1,007,794	96.1%	N/A	N/A	107.3%	-3,546	6,368
3	FMG	556,441	6.7%	511,153	108.9%	310,776,000	17.9%	280.9%	740	-26,464
4	BHP	465,426	5.6%	517,079	90.0%	148,798,000	31.3%	68.8%	-1,559	-9,300
5	CBA	457,907	5.5%	269,625	169.8%	86,174,000	53.1%	80.9%	9,356	-11,309
6	RIO	391,760	4.7%	216,351	181.1%	53,989,000	72.6%	177.2%	1,255	-14,896
7	WBC	236,483	2.8%	345,050	68.5%	151,607,000	15.6%	75.7%	10,078	-19,554
8	S32	213,564	2.6%	210,944	101.2%	450,541,000	4.7%	96.3%	-8,559	-34,289
9	NAB	212,230	2.5%	277,512	76.5%	114,699,000	18.5%	61.4%	2,690	-1,392
10	STO	198,109	2.4%	177,882	111.4%	130,855,000	15.1%	28.0%	4,284	-8,660
11	AMP	195,601	2.3%	317,644	61.6%	275,826,000	7.1%	303.6%	-5,667	-65,964
12	WES	174,031	2.1%	121,008	143.8%	53,100,000	32.8%	45.1%	-3,089	-9,153
13	ANZ	168,327	2.0%	269,236	62.5%	122,723,000	13.7%	48.1%	85	-6,208
14	MQG	164,177	2.0%	74,771	219.6%	15,031,000	109.2%	276.7%	400	-2,439
15	CSL	155,553	1.9%	117,286	132.6%	20,123,000	77.3%	95.3%	-953	84
16	NCM	150,925	1.8%	152,783	98.8%	52,825,000	28.6%	111.1%	5,857	-11,388
17	ORG	142,747	1.7%	233,413	61.2%	183,334,000	7.8%	79.7%	16,257	-13,553
18	AZJ	120,871	1.5%	254,885	47.4%	111,947,000	10.8%	52.5%	-3,318	-2,153
19	TCL	114,887	1.4%	117,929	97.4%	85,130,000	13.5%	19.2%	-2,533	-587
20	QBE	114,585	1.4%	122,958	93.2%	143,265,000	8.0%	36.6%	-10,284	-2,342
21	WPL	103,249	1.2%	124,086	83.2%	56,111,000	18.4%	75.8%	-2,782	-1,511
22	BXB	100,984	1.2%	147,831	68.3%	111,373,000	9.1%	42.5%	-4,818	7,976
23	WOW	100,331	1.2%	124,039	80.9%	77,699,000	12.9%	68.7%	987	-3,111
24	AMC	97,532	1.2%	148,515	65.7%	142,762,000	6.8%	64.6%	-2,287	-10,455
25	MPL	75,020	0.9%	67,631	110.9%	193,883,000	3.9%	11.1%	4,970	1,329
26	LLC	74,517	0.9%	123,386	60.4%	39,471,000	18.9%	99.3%	-1,040	-715
27	AGL	72,671	0.9%	71,853	101.1%	55,168,000	13.2%	64.7%	941	-1,245
28	IFL	69,149	0.8%	77,589	89.1%	44,268,000	15.6%	573.0%	-4,731	-29,455
29	SUN	62,059	0.7%	64,719	95.9%	88,686,000	7.0%	13.2%	-2,215	-1,005
30	AWC	60,900	0.7%	209,865	29.0%	284,731,000	2.1%	56.0%	-5,670	-2,447
	Market^	8,335,668	100.0%	9,135,497	91.2%	8,012,618,000	10.4%	82.2%	-22,003	-27,539

* 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

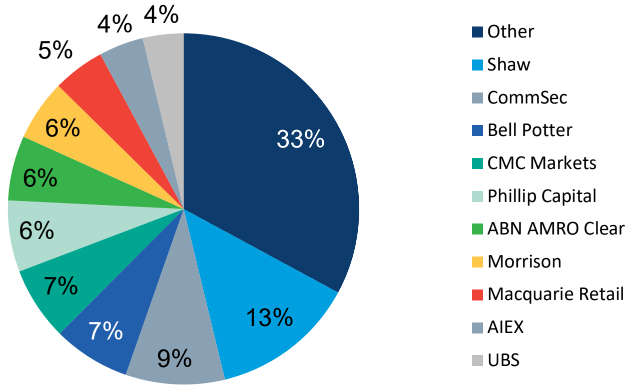
NOTE: Figures for the above charts are double-sided

ASX EQUITY DERIVATIVES

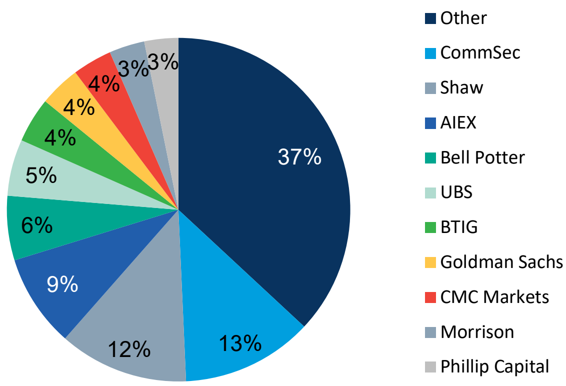
August 2018

Options - Market Share by Value and Volume Traded

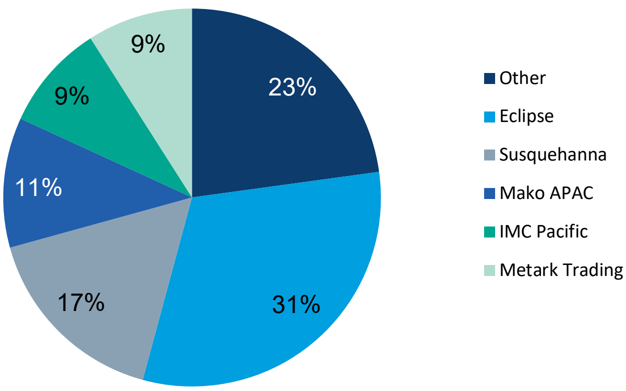
Top 10 Brokers by Value



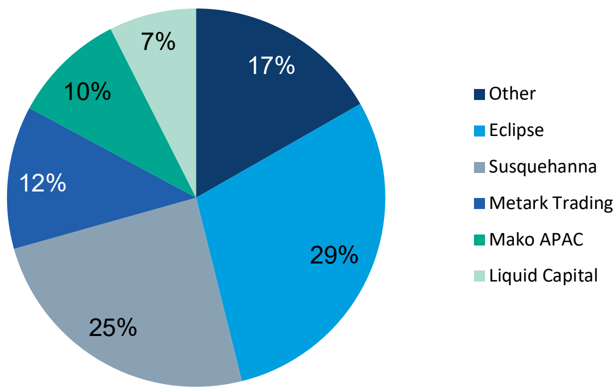
Top 10 Brokers by Volume



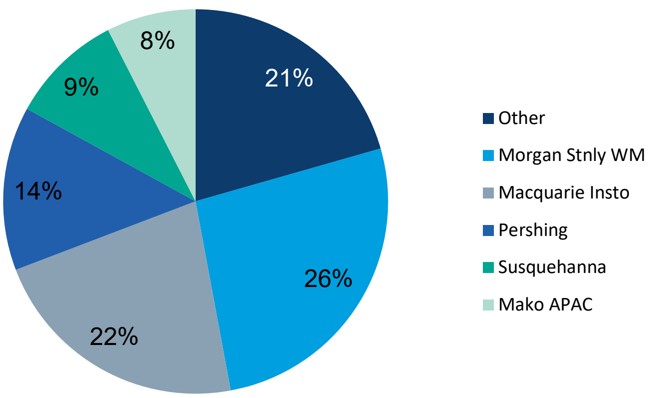
Top 5 Market Makers by Value



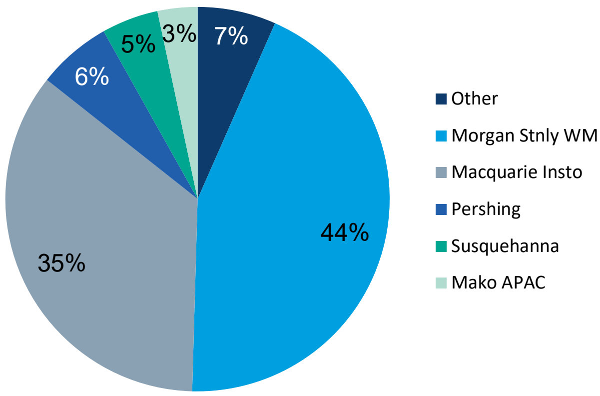
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume



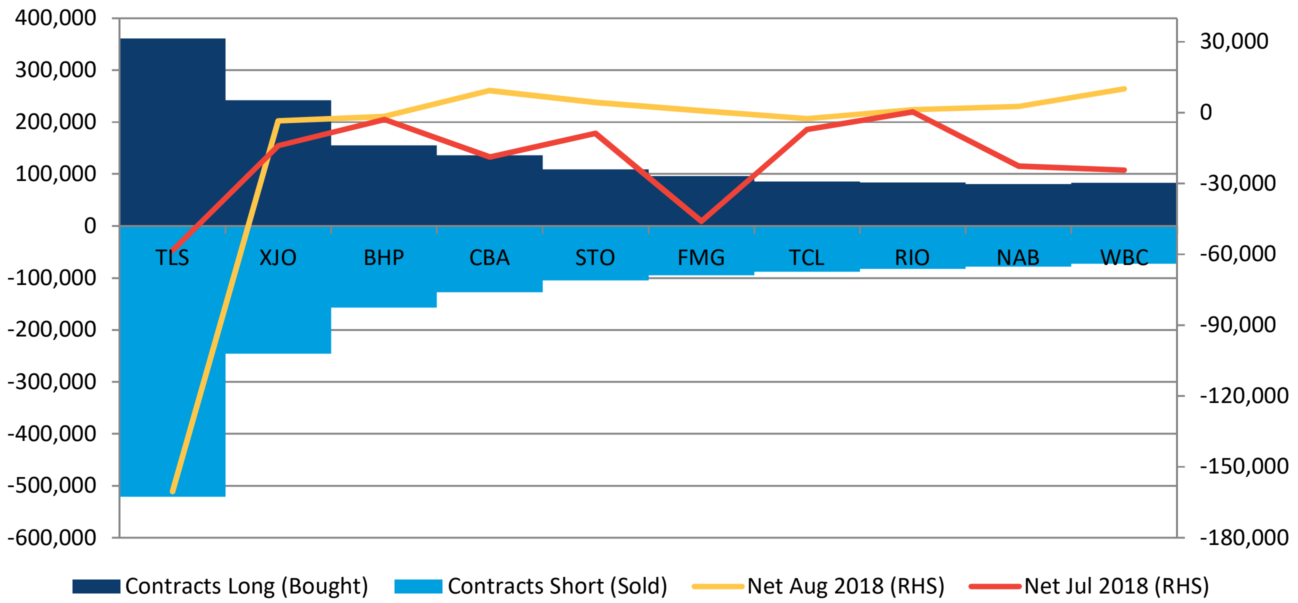
NOTE: The above charts include contracts traded in both Single Stock and Index options

LEPOs are excluded from these charts

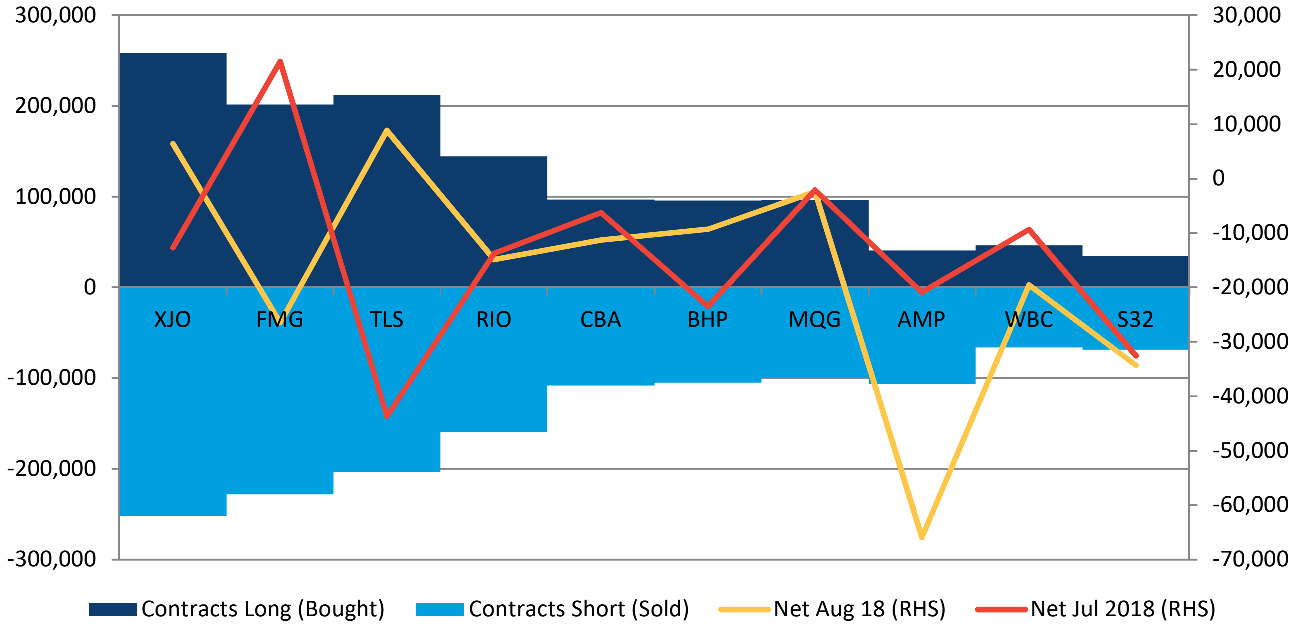
ASX EQUITY DERIVATIVES
August 2018

Top 10 Call and Put Options Contracts

Call Option Contracts (excluding Market Makers)

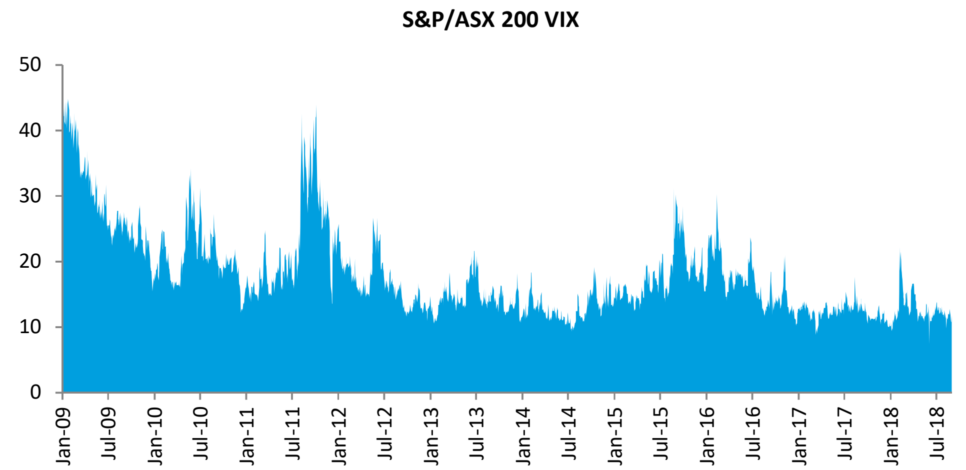


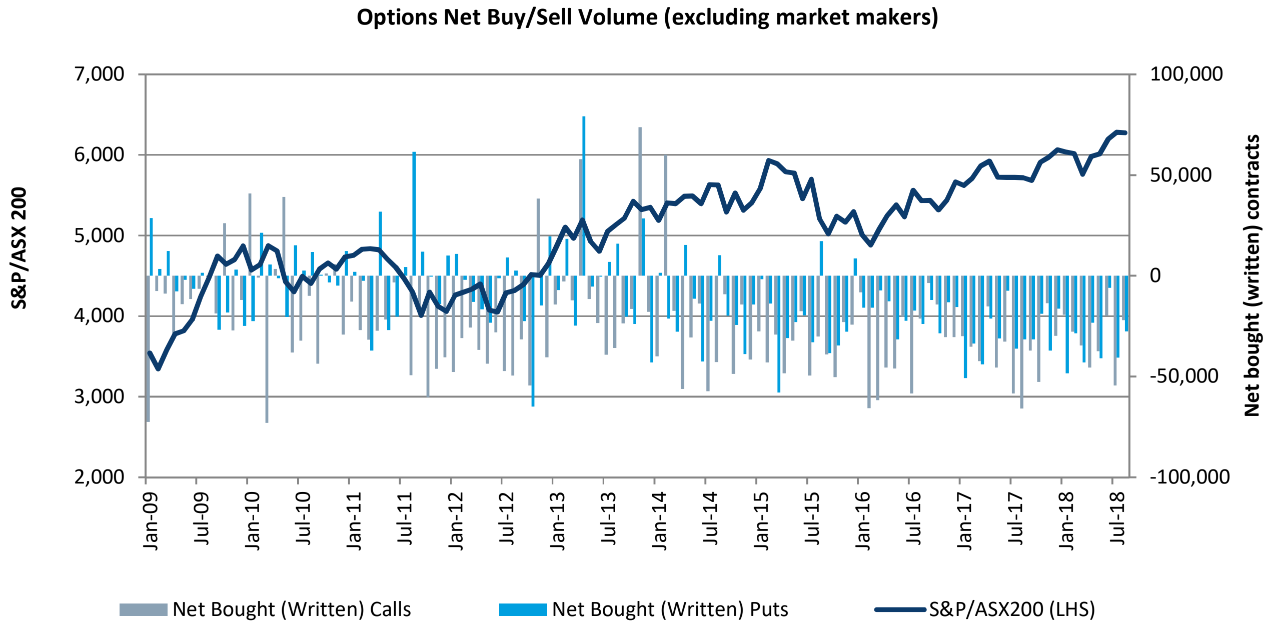
Put Option Contracts (excluding Market Makers)



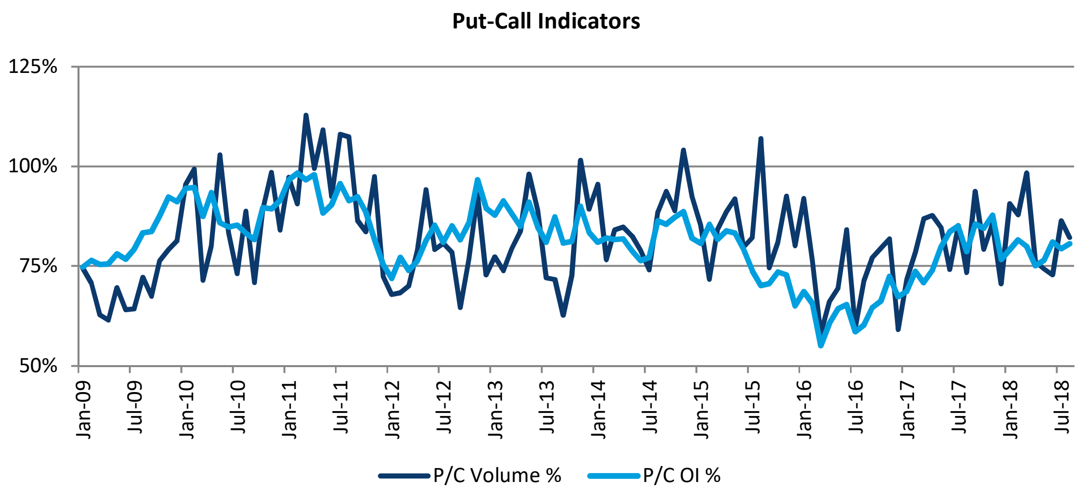
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
August 2018





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



ASX EQUITY DERIVATIVES
August 2018

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Aug-18	4,574,668	3,761,000	8,335,668	7,215,468	151,396	968,684	120
Jul-18	3,351,156	2,893,168	6,244,324	5,249,060	67,972	926,492	800
Variance	36.5%	30.0%	33.5%	37.5%	122.7%	4.6%	-85.0%
Aug-17	5,527,391	4,058,529	9,585,920	8,574,391	81,619	927,292	2,618
Variance	-17.2%	-7.3%	-13.0%	-15.8%	85.5%	4.5%	-95.4%
Cal Yr to date	32,484,232	26,953,346	59,437,578	49,518,478	1,492,719	8,420,046	6,335
Fin Yr to date	7,925,824	6,654,168	14,579,992	12,464,528	219,368	1,895,176	920

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-18	818	366	1,184	506	275	395	7
Jul-18	792	290	1,082	431	178	424	50
Variance	3.2%	26.3%	9.4%	17.3%	55.0%	-6.7%	-84.9%
Aug-17	629	467	1,096	436	102	409	148
Variance	30.1%	-21.7%	8.0%	16.0%	169.7%	-3.4%	-95.0%
Cal Yr to date	7,275	3,282	10,557	3,769	2,763	3,649	377
Fin Yr to date	1,611	656	2,267	937	453	819	57

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-18	5,058,398	4,077,099	9,135,497	7,631,666	496,037	1,007,131	663
Jul-18	4,912,485	3,899,141	8,811,626	7,370,762	426,115	1,014,086	663
Variance	3.0%	4.6%	3.7%	3.5%	16.4%	-0.7%	0.0%
Aug-17	5,851,180	4,599,817	10,450,997	9,098,787	526,993	823,854	1,363
Variance	-13.5%	-11.4%	-12.6%	-16.1%	-5.9%	22.2%	-51.4%
Cal Yr to date	5,058,398	4,077,099	9,135,497	7,631,666	496,037	1,007,131	663
Fin Yr to date	5,058,398	4,077,099	9,135,497	7,631,666	496,037	1,007,131	663

More information

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