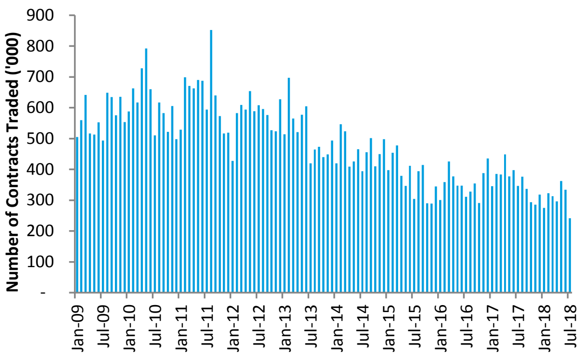
# ASX EQUITY DERIVATIVES

## Options and Futures Statistics

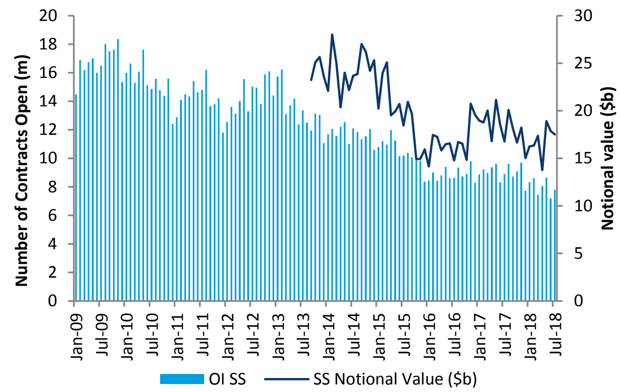
**July 2018**

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

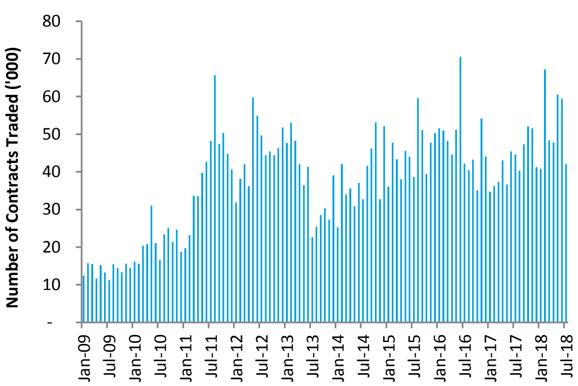
**Single Stock Options ADV (adj)**



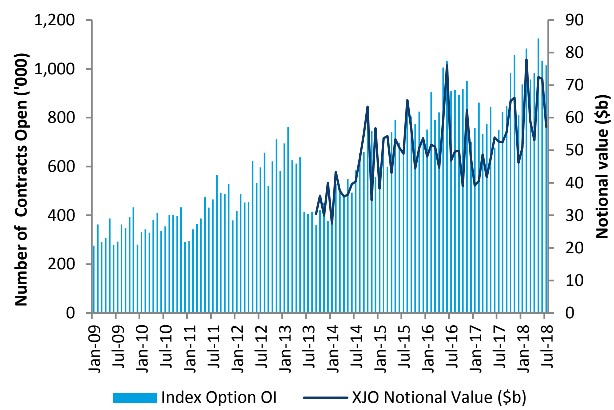

**Single Stock Options OI (adj) and Notional Value**




**XJO Options ADV**




**XJO Options OI and Notional Value**

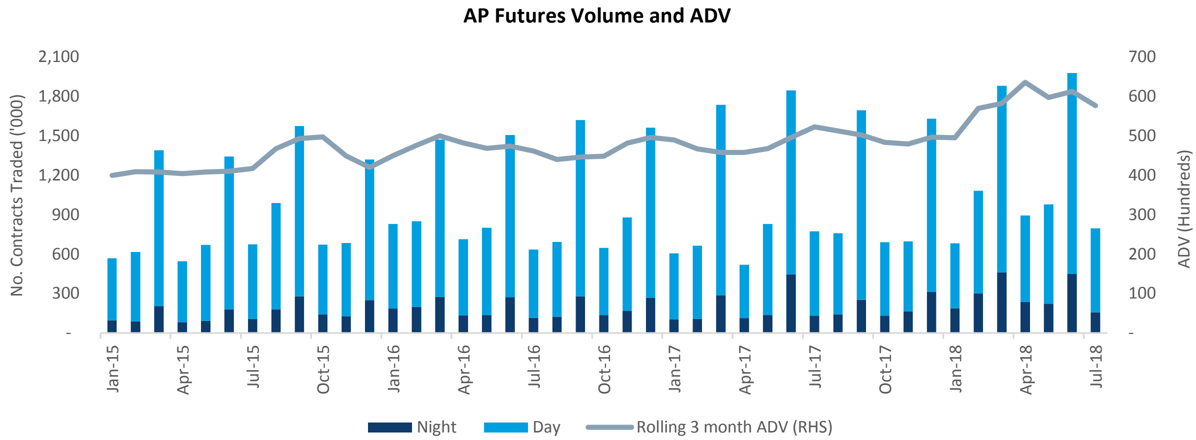


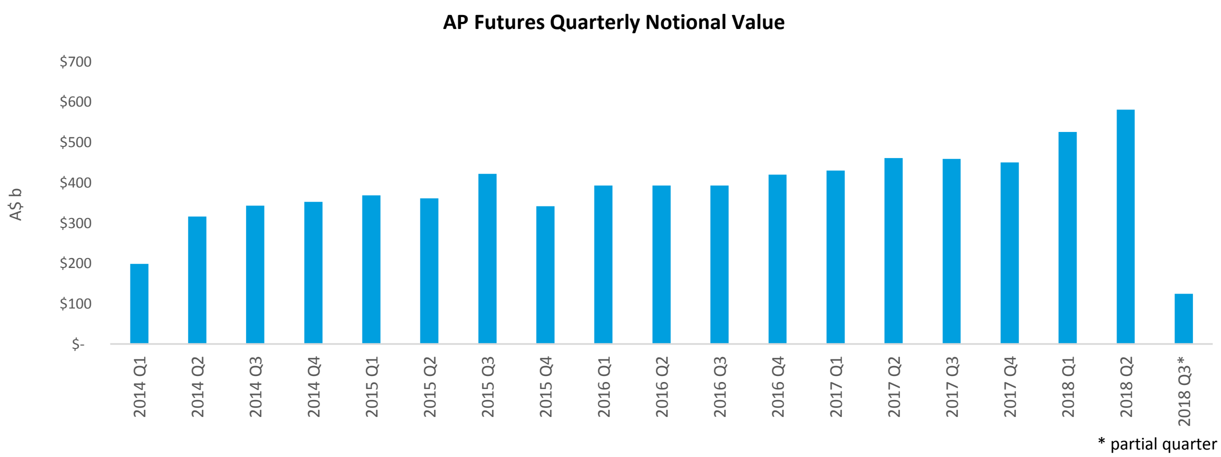

NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

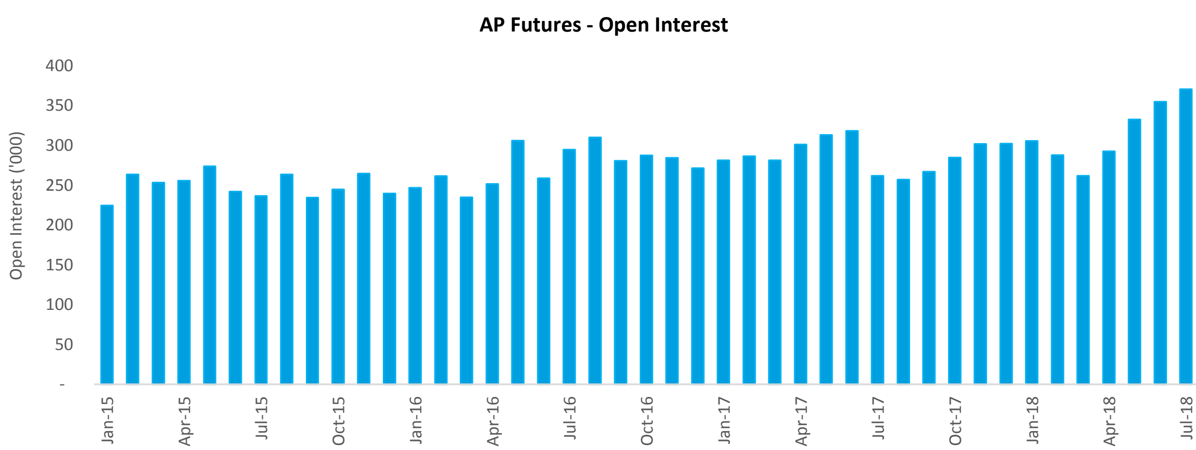
# ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

**July 2018**

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



# ASX EQUITY DERIVATIVES

## July 2018

### Options - Top Classes by Volume

| RANK | Jul-18 | VOLUME | % MKT | OPEN INTEREST | VOL/OP | SHARE VOLUME | DLR* | PUT/ CALL | Net Calls** | Net Puts** |
|---|---|---|---|---|---|---|---|---|---|---|
| 1 | XJO | 927,292 | 14.9% | 1,014,749 | 91.4% | 77,000 | n/a | 91.9% | -13,980 | -12,712 |
| 2 | TLS | 441,062 | 7.1% | 941,900 | 46.8% | 516,494,000 | 8.5% | 108.9% | -58,299 | -43,689 |
| 3 | BHP | 437,334 | 7.0% | 506,636 | 86.3% | 145,677,000 | 30.0% | 65.3% | -2,831 | -23,501 |
| 4 | FMG | 433,102 | 6.9% | 542,617 | 79.8% | 210,468,000 | n/a | 153.0% | -45,929 | 21,531 |
| 5 | RIO | 411,973 | 6.6% | 200,530 | 205.4% | 43,087,000 | 95.6% | 129.4% | 335 | -13,750 |
| 6 | CBA | 352,458 | 5.6% | 292,493 | 120.5% | 62,647,000 | 56.3% | 73.3% | -18,805 | -6,252 |
| 7 | WBC | 219,876 | 3.5% | 329,427 | 66.7% | 108,685,000 | 20.2% | 66.3% | -24,296 | -9,346 |
| 8 | MQG | 218,027 | 3.5% | 107,087 | 203.6% | 17,301,000 | 126.0% | 352.3% | -1,908 | -2,100 |
| 9 | NAB | 181,288 | 2.9% | 276,366 | 65.6% | 91,945,000 | 19.7% | 49.4% | -22,643 | -4,308 |
| 10 | NCM | 172,322 | 2.8% | 147,811 | 116.6% | 55,561,000 | 31.0% | 71.2% | -1,705 | -9,458 |
| 11 | AMP | 148,887 | 2.4% | 340,773 | 43.7% | 258,575,000 | 5.8% | 95.5% | 3,270 | -20,895 |
| 12 | WES | 143,858 | 2.3% | 127,726 | 112.6% | 41,893,000 | 34.3% | 50.2% | -137 | -3,045 |
| 13 | ANZ | 138,699 | 2.2% | 278,144 | 49.9% | 105,380,000 | 13.2% | 49.5% | -13,438 | -3,118 |
| 14 | AZJ | 137,507 | 2.2% | 152,875 | 89.9% | 102,745,000 | 13.4% | 56.0% | -1,627 | -95 |
| 15 | CSL | 124,775 | 2.0% | 102,181 | 122.1% | 16,832,000 | 74.1% | 96.3% | -1,408 | 3,443 |
| 16 | S32 | 118,133 | 1.9% | 169,571 | 69.7% | 330,350,000 | 3.6% | 120.3% | -3,210 | -32,533 |
| 17 | QBE | 99,791 | 1.6% | 139,239 | 71.7% | 65,598,000 | 15.2% | 280.4% | -7,598 | -9,631 |
| 18 | WPL | 90,690 | 1.5% | 126,404 | 71.7% | 48,242,000 | 18.8% | 51.4% | -1,370 | -2,840 |
| 19 | STO | 89,767 | 1.4% | 150,930 | 59.5% | 90,925,000 | 9.9% | 39.0% | -8,855 | -8,804 |
| 20 | WOW | 84,517 | 1.4% | 106,226 | 79.6% | 53,707,000 | 15.7% | 66.3% | -2,098 | -6,002 |
| 21 | ORG | 72,424 | 1.2% | 207,516 | 34.9% | 99,089,000 | 7.3% | 80.4% | 818 | -9,429 |
| 22 | AMC | 71,125 | 1.1% | 135,736 | 52.4% | 70,717,000 | 10.1% | 32.1% | -7,687 | -2,106 |
| 23 | AWC | 64,983 | 1.0% | 244,962 | 26.5% | 246,757,000 | 2.6% | 86.9% | -11,624 | 3,563 |
| 24 | FXJ | 57,183 | 0.9% | 68,939 | 82.9% | 412,968,000 | 1.4% | 9.4% | -43,258 | -2,925 |
| 25 | BLD | 56,721 | 0.9% | 84,970 | 66.8% | 69,219,000 | 8.2% | 345.1% | -6,649 | -5,919 |
| 26 | BXB | 51,305 | 0.8% | 162,741 | 31.5% | 110,345,000 | 4.6% | 65.9% | -13,766 | -3,142 |
| 27 | OZL | 48,564 | 0.8% | 40,437 | 120.1% | 54,270,000 | 8.9% | 186.2% | -1,792 | -8,208 |
| 28 | IAG | 46,257 | 0.7% | 74,071 | 62.4% | 120,483,000 | 3.8% | 92.7% | -7,100 | -1,302 |
| 29 | TCL | 46,075 | 0.7% | 112,914 | 40.8% | 72,382,000 | 6.4% | 104.8% | -7,101 | -6,412 |
| 30 | AGL | 43,583 | 0.7% | 73,532 | 59.3% | 39,437,000 | 11.1% | 135.4% | -3,160 | -3,637 |
| | Market^ | 6,244,324 | 100.0% | 8,811,626 | 70.9% | 6,421,338,000 | 9.7% | 86.3% | -54,403 | -40,619 |

* 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

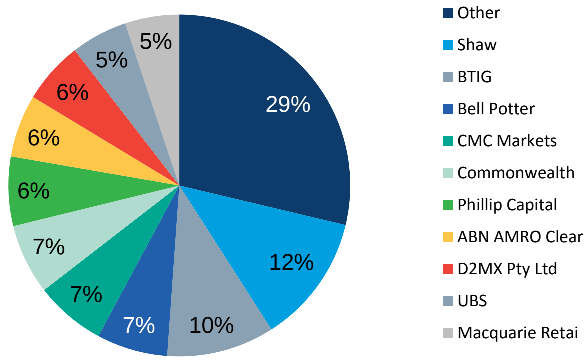
^ ETO classes only included

NOTE: Figures for the above charts are double-sided

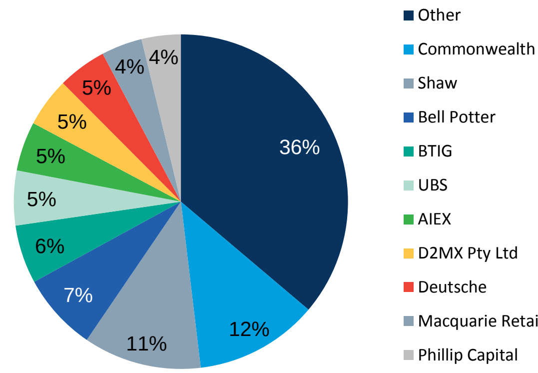
# ASX EQUITY DERIVATIVES
## July 2018

### Options - Market Share by Value and Volume Traded

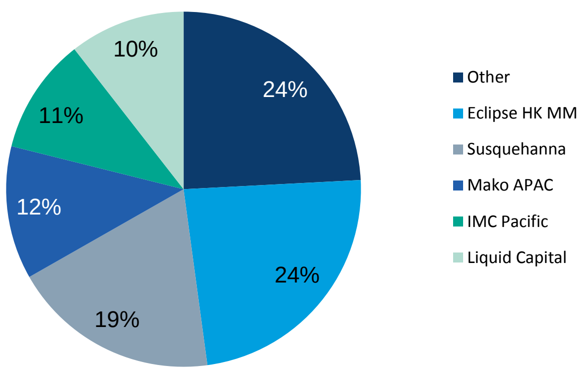
**Top 10 Brokers by Value**



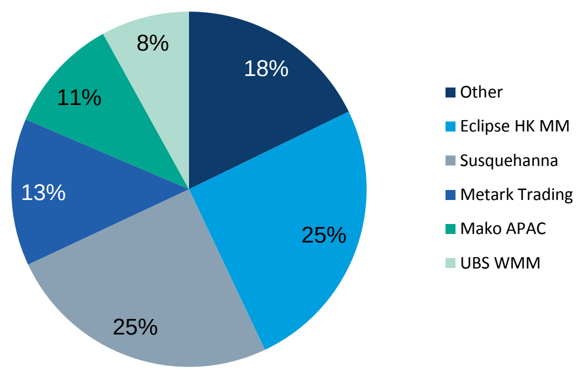

**Top 10 Brokers by Volume**



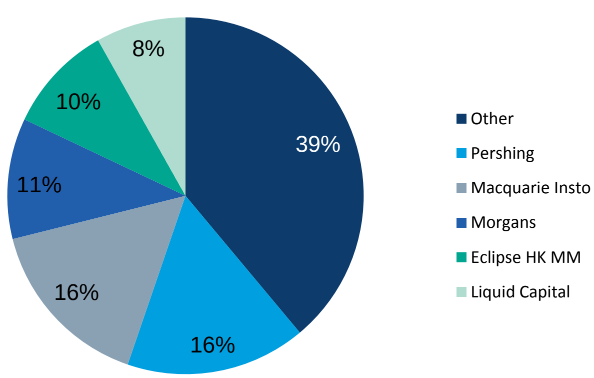

**Top 5 Market Makers by Value**



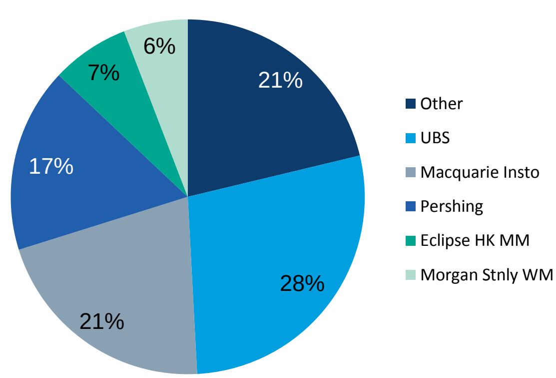

**Top 5 Market Makers by Volume**




**Top 5 LEPO Participants by Value**




**Top 5 LEPO Particpants by Volume**

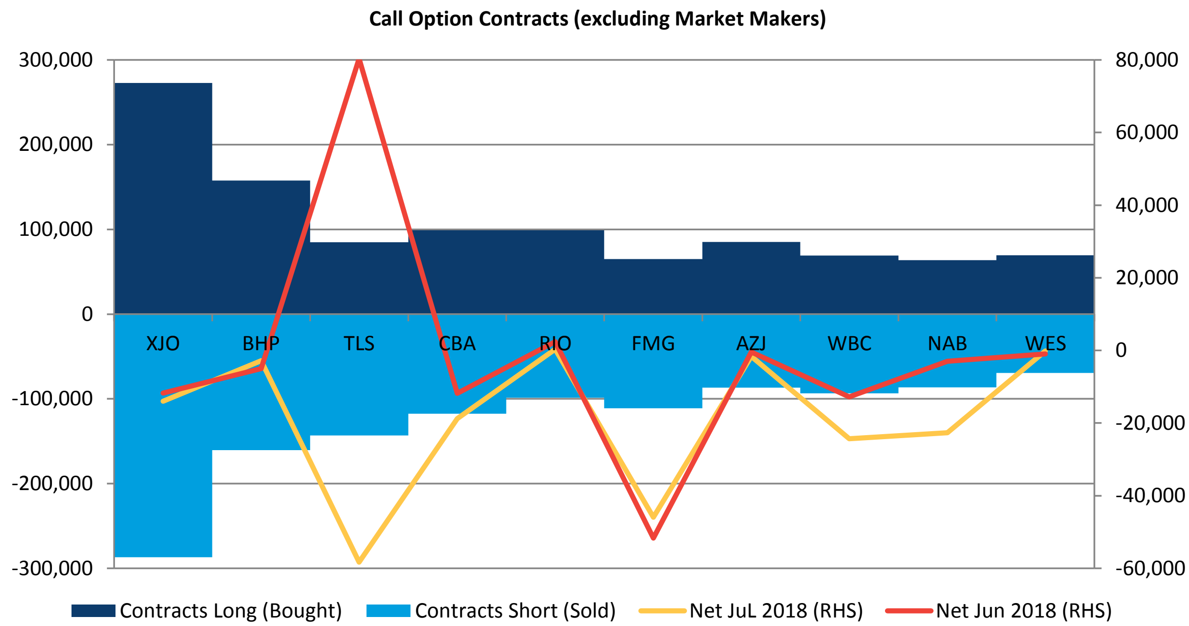


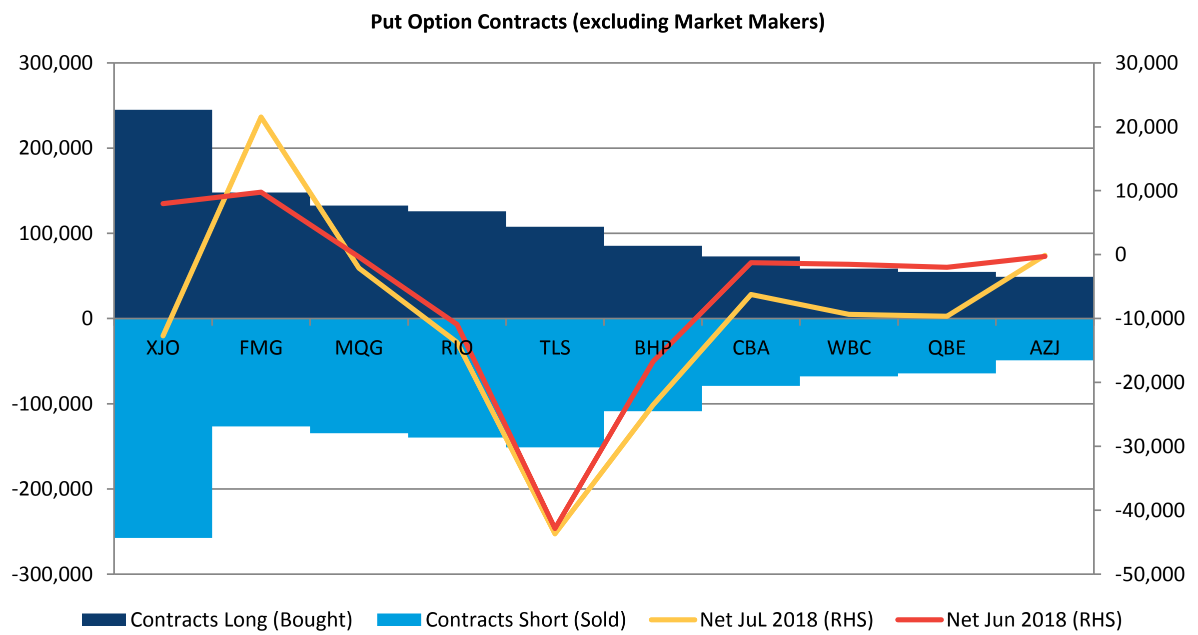

NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

# ASX EQUITY DERIVATIVES

**July 2018**

## Top 10 Call and Put Options Contracts

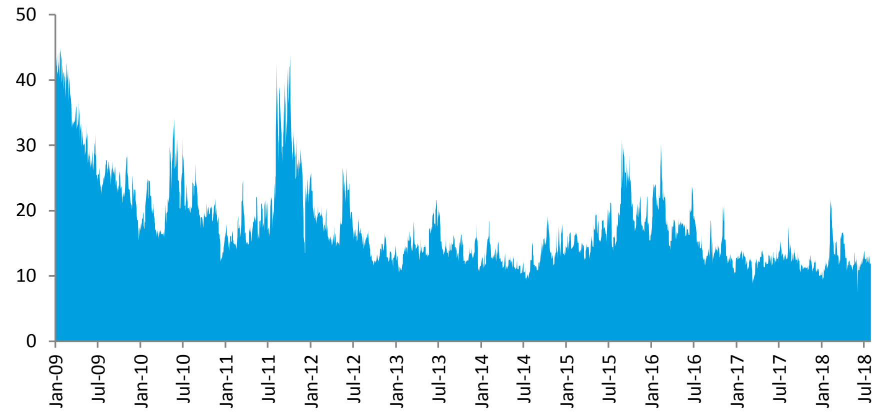


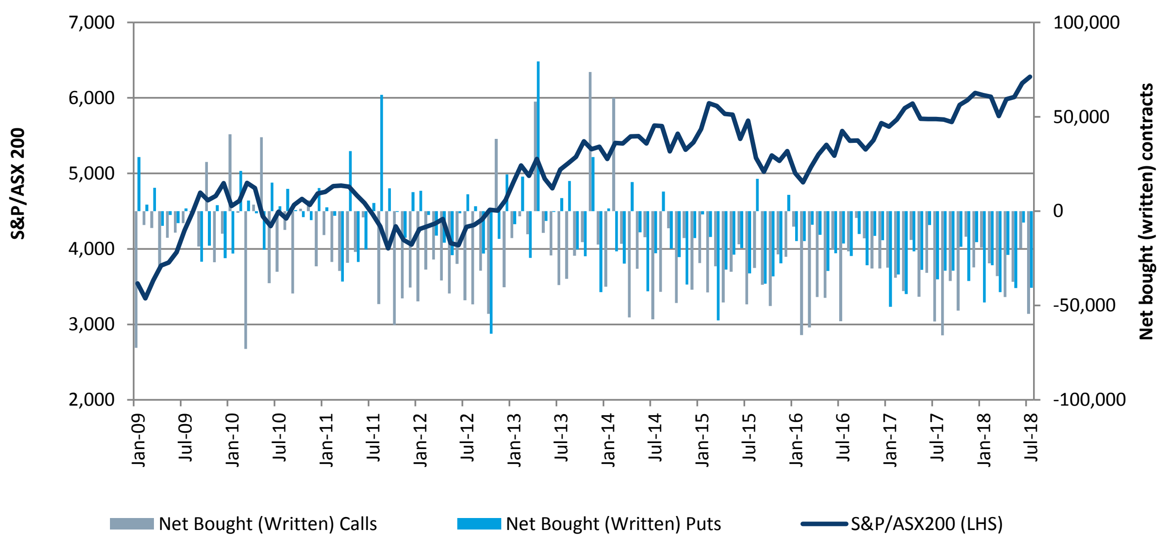

NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

# ASX EQUITY DERIVATIVES
## July 2018

**S&P/ASX 200 VIX**

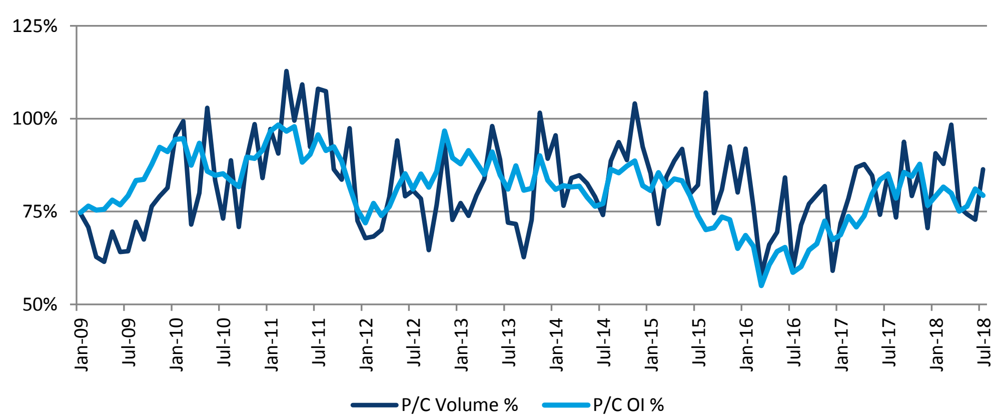



**Options Net Buy/Sell Volume (excluding market makers)**




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

**Put-Call Indicators**



# ASX EQUITY DERIVATIVES

## July 2018

## Options - Volume, Value and Open Interest

### Volume

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | ASX INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jul-18 | 3,351,156 | 2,893,168 | 6,244,324 | 5,249,060 | 67,972 | 926,492 | 800 |
| Jun-18 | 4,555,959 | 3,316,187 | 7,872,146 | 6,081,977 | 599,004 | 1,189,217 | 1,948 |
| Variance | -26.4% | -12.8% | -20.7% | -13.7% | -88.7% | -22.1% | -58.9% |
| | | | | | | | |
| Jul-17 | 4,430,222 | 3,774,514 | 8,204,736 | 7,195,138 | 71,258 | 936,825 | 1,515 |
| Variance | -24.4% | -23.3% | -23.9% | -27.0% | -4.6% | -1.1% | -47.2% |
| Cal Yr to date | 27,909,564 | 23,192,346 | 51,101,910 | 42,303,010 | 1,341,323 | 7,451,362 | 6,215 |
| Fin Yr to date | 3,351,156 | 2,893,168 | 6,244,324 | 5,249,060 | 67,972 | 926,492 | 800 |

### Value ($m)

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jul-18 | 792 | 290 | 1,082 | 431 | 178 | 424 | 50 |
| Jun-18 | 1,941 | 384 | 2,325 | 566 | 1,161 | 480 | 118 |
| Variance | -59.2% | -24.5% | -53.4% | -23.8% | -84.7% | -11.8% | -57.8% |
| | | | | | | | |
| Jul-17 | 572 | 448 | 1,020 | 428 | 59 | 447 | 86 |
| Variance | 38.7% | -35.4% | 6.1% | 0.7% | 200.2% | -5.1% | -42.2% |
| Cal Yr to date | 6,457 | 2,916 | 9,373 | 3,262 | 2,488 | 3,253 | 369 |
| Fin Yr to date | 792 | 290 | 1,082 | 431 | 178 | 424 | 50 |

### Open Interest

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jul-18 | 4,912,485 | 3,899,141 | 8,811,626 | 7,370,762 | 426,115 | 1,014,086 | 663 |
| Jun-18 | 4,535,676 | 3,677,238 | 8,212,914 | 6,773,186 | 405,705 | 1,033,099 | 924 |
| Variance | 8.3% | 6.0% | 7.3% | 8.8% | 5.0% | -1.8% | -28.2% |
| | | | | | | | |
| Jul-17 | 5,211,776 | 4,431,747 | 9,643,523 | 8,380,017 | 512,721 | 749,609 | 1,176 |
| Variance | -5.7% | -12.0% | -8.6% | -12.0% | -16.9% | 35.3% | -43.6% |
| Cal Yr to date | 4,912,485 | 3,899,141 | 8,811,626 | 7,370,762 | 426,115 | 1,014,086 | 663 |
| Fin Yr to date | 4,912,485 | 3,899,141 | 8,811,626 | 7,370,762 | 426,115 | 1,014,086 | 663 |



**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