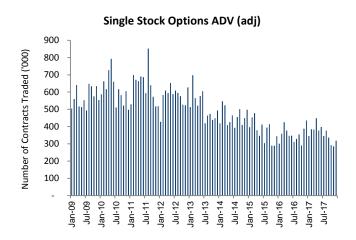


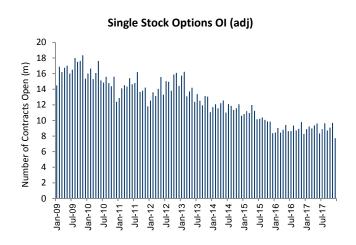
ASX Options Statistics and Analysis

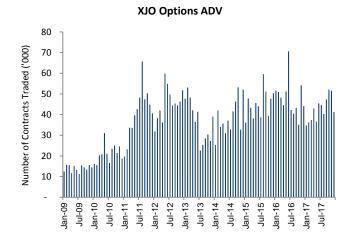
December 2017

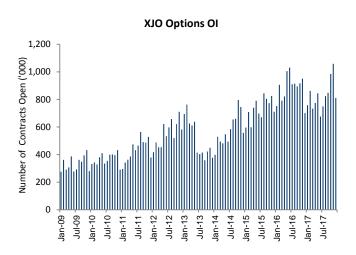


Average Daily Volume (ADV) and Open Interest (OI)









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.

December 2017

Top Classes by Volume

RANK	Dec-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	785,650	11.5%	812,428	96.7%	n/a	n/a	117.7%	-5,600	8,502
2	TLS	684,747	10.0%	1,020,254	67.1%	495,610,000	13.8%	59.3%	-82,822	-15,595
3	FMG	519,326	7.6%	561,733	92.5%	290,674,000	17.9%	130.3%	-9,320	-360
4	ВНР	425,983	6.2%	482,831	88.2%	120,994,000	n/a	81.8%	-16,316	-5,871
5	RIO	398,160	5.8%	258,393	154.1%	41,962,000	94.9%	106.5%	-2,664	5,041
6	СВА	268,716	3.9%	226,392	118.7%	47,614,000	56.4%	71.7%	-12,987	1,887
7	ORG	267,238	3.9%	264,980	100.9%	83,766,000	31.9%	6.0%	-1,330	-3
8	NAB	213,649	3.1%	264,369	80.8%	85,152,000	25.1%	126.6%	-3,419	-1,019
9	LLC	200,035	2.9%	138,253	144.7%	30,905,000	64.7%	8.1%	-1,611	-3,465
10	WBC	178,410	2.6%	253,731	70.3%	90,979,000	19.6%	47.8%	-13,610	-2,182
11	ANZ	166,597	2.4%	211,401	78.8%	99,344,000	16.8%	75.0%	1,690	-5,989
12	QBE	153,506	2.2%	172,795	88.8%	71,731,000	21.4%	90.3%	-5,800	-22,368
13	STO	147,934	2.2%	266,783	55.5%	89,747,000	16.5%	73.1%	-2,826	-3,579
14	S32	142,805	2.1%	183,885	77.7%	339,227,000	4.2%	83.3%	-27,970	-40,238
15	WPL	135,500	2.0%	145,328	93.2%	46,614,000	29.1%	64.0%	-2,748	-1,267
16	WES	135,321	2.0%	137,497	98.4%	35,161,000	38.5%	65.4%	-115	-4,218
17	MQG	126,794	1.9%	99,496	127.4%	17,496,000	72.5%	68.4%	-919	181
18	wow	116,307	1.7%	122,081	95.3%	41,306,000	28.2%	29.4%	-7,055	-3,942
19	CSL	113,359	1.7%	93,324	121.5%	13,975,000	81.1%	105.7%	2,152	-275
20	NCM	109,021	1.6%	115,430	94.4%	52,940,000	20.6%	87.3%	6,996	-5,879
21	ВХВ	107,004	1.6%	131,990	81.1%	63,263,000	16.9%	17.6%	154	2,762
22	QAN	95,339	1.4%	66,343	143.7%	203,404,000	4.7%	346.3%	67	-18,418
23	TCL	71,095	1.0%	122,656	58.0%	91,274,000	7.8%	67.1%	-1,509	7,581
24	MTS	67,216	1.0%	51,820	129.7%	113,138,000	5.9%	155.5%	-9,743	-29,300
25	AWC	65,556	1.0%	124,088	52.8%	257,205,000	2.5%	163.0%	-8,515	-35,651
26	WFD	64,077	0.9%	218,553	29.3%	339,947,000	1.9%	164.0%	784	584
27	OSH	56,302	0.8%	183,888	30.6%	70,482,000	8.0%	59.2%	-148	1,385
28	SCG	53,046	0.8%	117,475	45.2%	216,901,000	2.4%	10.9%	-851	189
29	CCL	43,730	0.6%	66,153	66.1%	41,016,000	10.7%	42.0%	-4,449	1,960
30	AGL	42,051	0.6%	73,170	57.5%	31,975,000	13.2%	102.4%	-921	-4,678
	Market^	6,826,096	100.0%	8,541,550	79.9%	6,185,444,000	11.0%	70.5%	-29,805	-16,399

NOTE: Figures for the above charts are double-sided

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

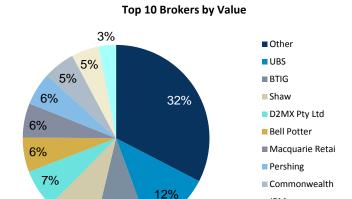
^{**} The net calls/puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

[^] ETO classes only included

December 2017

9%

Market Share by Value and Volume Traded

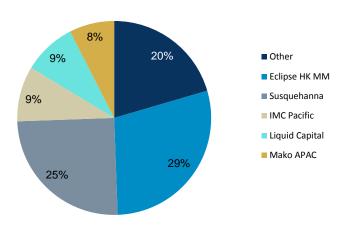


Top 10 Brokers by Volume ■ Other ■ Commonwealth 5% 5% ■ Shaw 5% Pershing 5% 36% UBS 5% ■ Morgan Stnly WM ■ D2MX Pty Ltd 6% ■ Macquarie Retai 7% ■ Macquarie Insto JPMorgan 11% 7% SILA

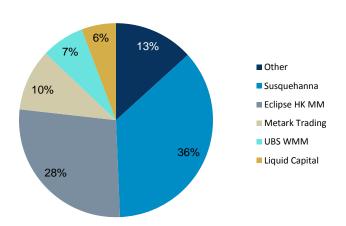
Top 5 Market Makers by Value

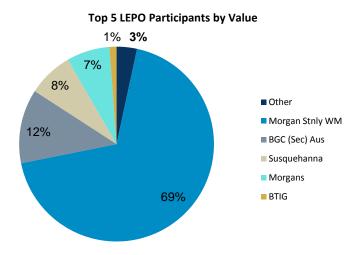
JPMorgan

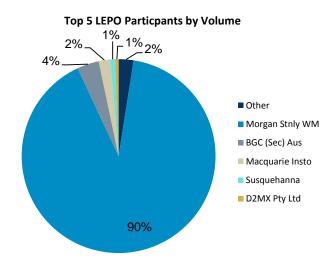
BGC (Sec) Aus



Top 5 Market Makers by Volume





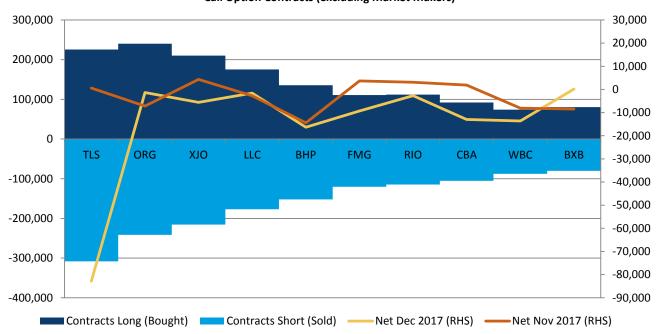


NOTE: The above charts include contracts traded in both Single Stock and Index options LEPOs are excluded from these charts

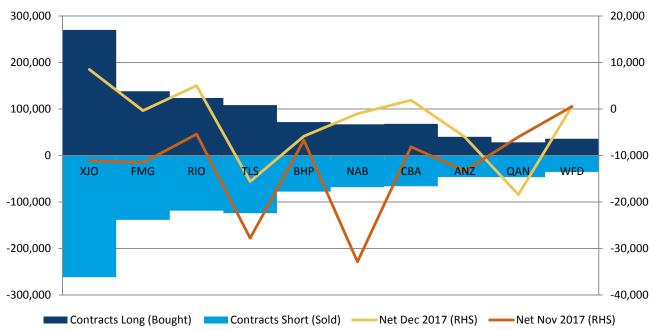
December 2017

Top 10 Call and Put Options Contracts



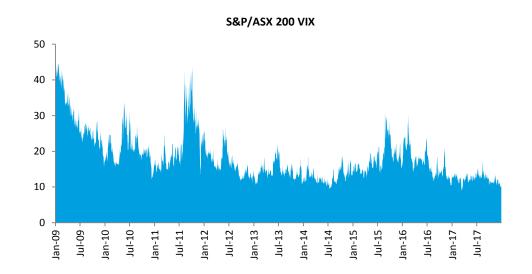


Put Option Contracts (excluding Market Makers)

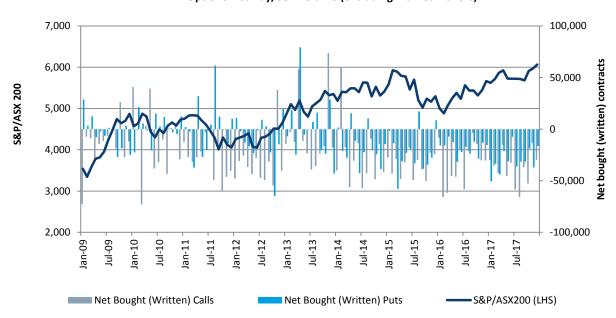


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

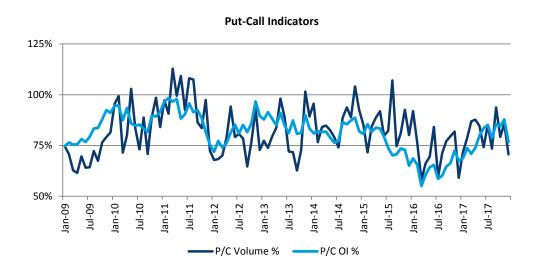
December 2017



Options Net Buy/Sell Volume (excluding market makers)



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



December 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Dec-17	4,002,456	2,823,640	6,826,096	5,542,151	498,295	783,650	2,000
Nov-17	3,995,870	3,425,364	7,421,234	6,175,090	110,692	1,135,200	252
Variance	0.2%	-17.6%	-8.0%	-10.2%	350.2%	-31.0%	693.7%
Dec-16	6,029,593	3,560,617	9,590,210	7,383,481	1,323,513	882,440	776
Variance	-33.6%	-20.7%	-28.8%	-24.9%	-62.4%	-11.2%	157.7%
Cal Yr to date	55,625,274	44,952,551	100,577,825	86,902,467	2,921,155	10,728,593	25,610
Fin Yr to date	26,359,382	21,343,437	47,702,819	40,444,685	1,323,935	5,921,846	12,353

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-17	1,394	290	1,684	459	748	356	121
Nov-17	796	323	1,118	421	208	474	15
Variance	75.2%	-10.2%	50.6%	8.9%	259.5%	-24.8%	703.3%
Dec-16	2,656	457	3,113	832	1,699	541	40
Variance	-47.5%	-36.6%	-45.9%	-44.9%	-56.0%	-34.1%	202.6%
Cal Yr to date	13,273	4,711	17,984	6,322	5,119	5,078	1,466
Fin Yr to date	5,474	2,319	7,792	2,658	1,842	2,582	711

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-17	4,834,943	3,706,607	8,541,550	7,128,503	600,619	811,428	1,000
Nov-17	5,723,813	5,024,751	10,748,564	9,101,393	587,991	1,057,643	1,537
Variance	-15.5%	-26.2%	-20.5%	-21.7%	2.1%	-23.3%	-34.9%
Dec-16	5,367,846	3,616,811	8,984,657	7,619,412	664,005	700,838	402
Variance	-9.9%	2.5%	-4.9%	-6.4%	-9.5%	15.8%	148.8%
Cal Yr to date	4,834,943	3,706,607	8,541,550	7,128,503	600,619	811,428	1,000
Fin Yr to date	4,834,943	3,706,607	8,541,550	7,128,503	600,619	811,428	1,000

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