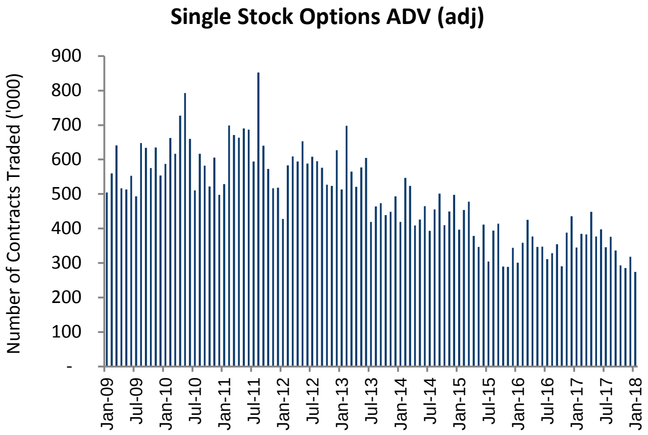
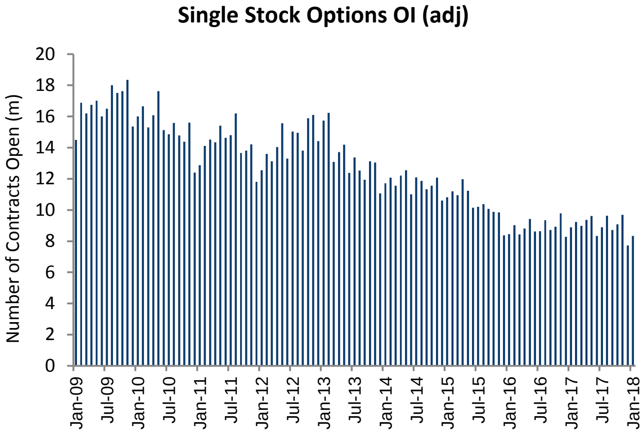
DERIVATIVES – EQUITY AND INDEX OPTIONS

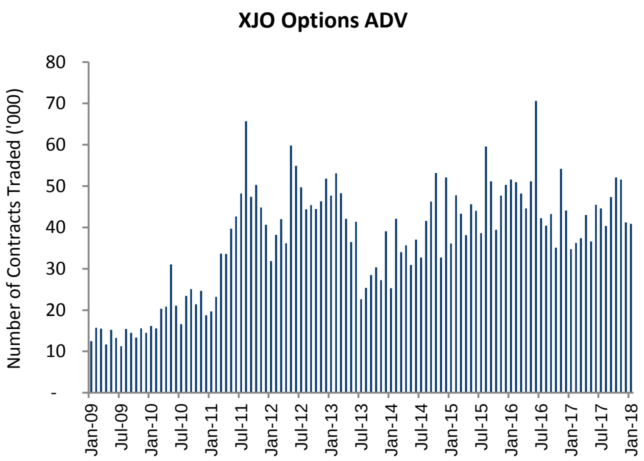
ASX Options Statistics and Analysis

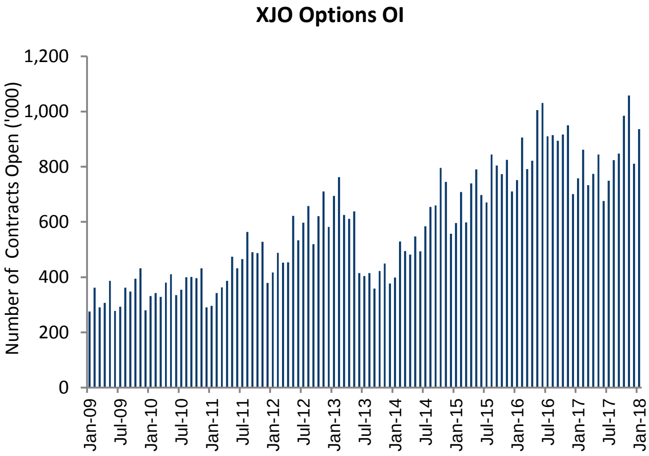
January 2018

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.

DERIVATIVES – EQUITY AND INDEX OPTIONS

January 2018

Top Classes by Volume

RANK	Jan-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	857,472	12.9%	937,795	91.4%	n/a	n/a	136.5%	-7,267	-15,791
2	FMG	591,982	8.9%	651,252	90.9%	332,462,000	17.8%	104.1%	-6,583	24,505
3	RIO	546,197	8.2%	315,177	173.3%	38,978,000	140.1%	160.3%	3,449	-12,982
4	BHP	545,807	8.2%	576,590	94.7%	140,079,000	n/a	71.9%	-14,357	-35,153
5	TLS	541,875	8.2%	1,075,049	50.4%	447,028,000	12.1%	51.7%	-29,456	-12,071
6	CBA	284,234	4.3%	234,704	121.1%	43,338,000	65.6%	78.4%	-2,852	-5,100
7	S32	238,474	3.6%	219,224	108.8%	409,392,000	5.8%	100.1%	-6,000	-56,045
8	NAB	217,193	3.3%	282,349	76.9%	80,634,000	26.9%	109.8%	-423	-8,653
9	STO	175,341	2.6%	272,487	64.3%	110,929,000	15.8%	43.3%	8,204	-13,012
10	WBC	145,634	2.2%	254,901	57.1%	79,312,000	18.4%	65.2%	-3,784	-4,446
11	MQG	138,598	2.1%	103,477	133.9%	15,013,000	92.3%	61.0%	1,124	-1,048
12	ANZ	138,587	2.1%	230,679	60.1%	85,592,000	16.2%	62.9%	446	-6,182
13	QBE	134,523	2.0%	200,472	67.1%	98,842,000	13.6%	54.6%	7,435	-7,365
14	NCM	128,456	1.9%	144,005	89.2%	46,113,000	27.9%	56.9%	-2,037	-8,244
15	WPL	121,879	1.8%	129,028	94.5%	47,909,000	25.4%	56.1%	1,191	-1,851
16	CSL	119,706	1.8%	95,961	124.7%	14,246,000	84.0%	107.2%	2,452	2,002
17	WES	106,068	1.6%	109,561	96.8%	31,665,000	33.5%	120.5%	351	-3,055
18	OSH	89,412	1.4%	202,973	44.1%	64,470,000	13.9%	106.8%	-2,706	9,494
19	AWC	87,995	1.3%	154,559	56.9%	276,762,000	3.2%	166.4%	-25,174	-25,082
20	FXJ	84,818	1.3%	158,543	53.5%	200,539,000	4.2%	139.1%	-7,220	-12,172
21	QAN	83,805	1.3%	53,748	155.9%	180,711,000	4.6%	208.4%	4,517	-4,932
22	TCL	75,374	1.1%	141,973	53.1%	98,755,000	7.6%	90.7%	-1,640	-4,887
23	ORG	61,925	0.9%	267,264	23.2%	71,282,000	8.7%	23.8%	3,022	2,543
24	BXB	61,817	0.9%	131,218	47.1%	51,908,000	11.9%	49.2%	-2,353	-2,437
25	WOW	55,422	0.8%	133,640	41.5%	37,637,000	14.7%	42.3%	-512	-3,044
26	SUN	52,699	0.8%	68,930	76.5%	43,481,000	12.1%	55.7%	-6,646	-2,412
27	AMP	50,929	0.8%	157,330	32.4%	84,140,000	6.1%	25.3%	-10,688	1,802
28	AGL	43,464	0.7%	69,873	62.2%	36,543,000	11.9%	80.3%	-2,425	-5,358
29	LLC	42,601	0.6%	150,851	28.2%	24,613,000	17.3%	432.0%	-2,995	-7,477
30	AMC	42,439	0.6%	59,842	70.9%	74,986,000	5.7%	115.4%	455	-6,790
	Market^	6,622,793	100.0%	9,263,833	71.5%	5,706,625,000	11.6%	90.7%	-19,326	-48,453

* 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

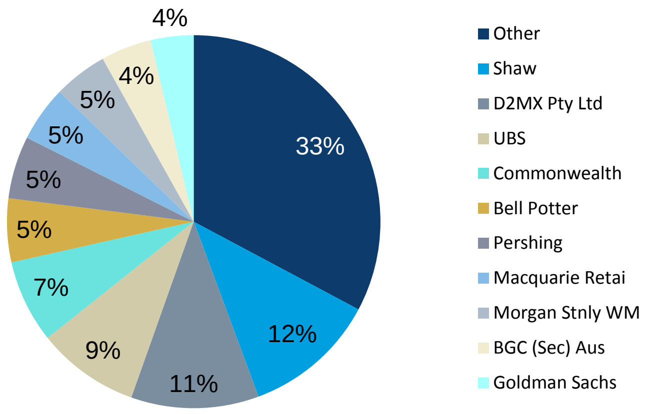
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

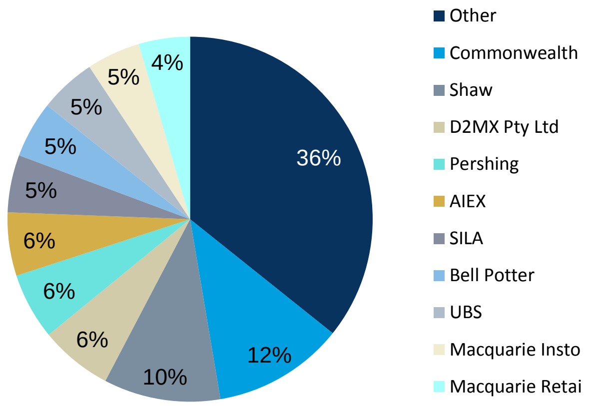
January 2018

Market Share by Value and Volume Traded

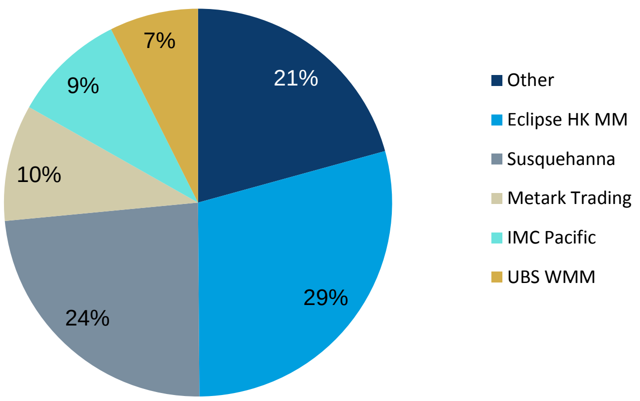
Top 10 Brokers by Value



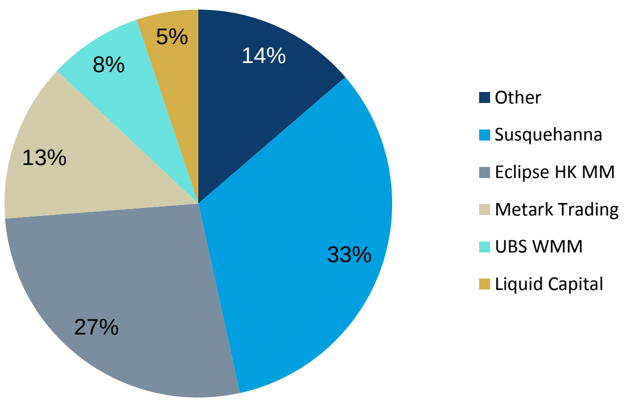
Top 10 Brokers by Volume



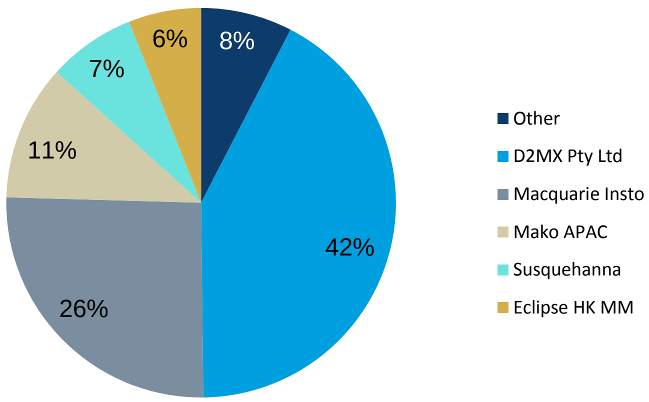
Top 5 Market Makers by Value



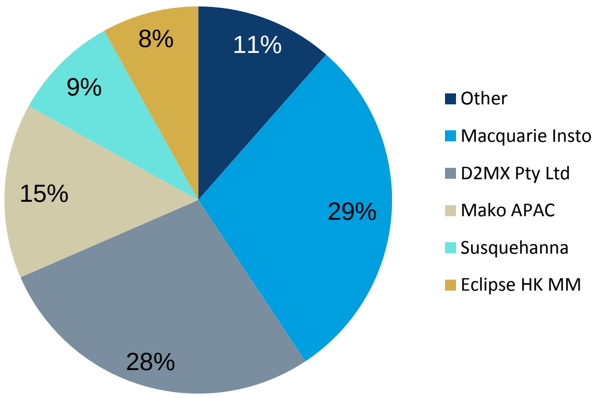
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume



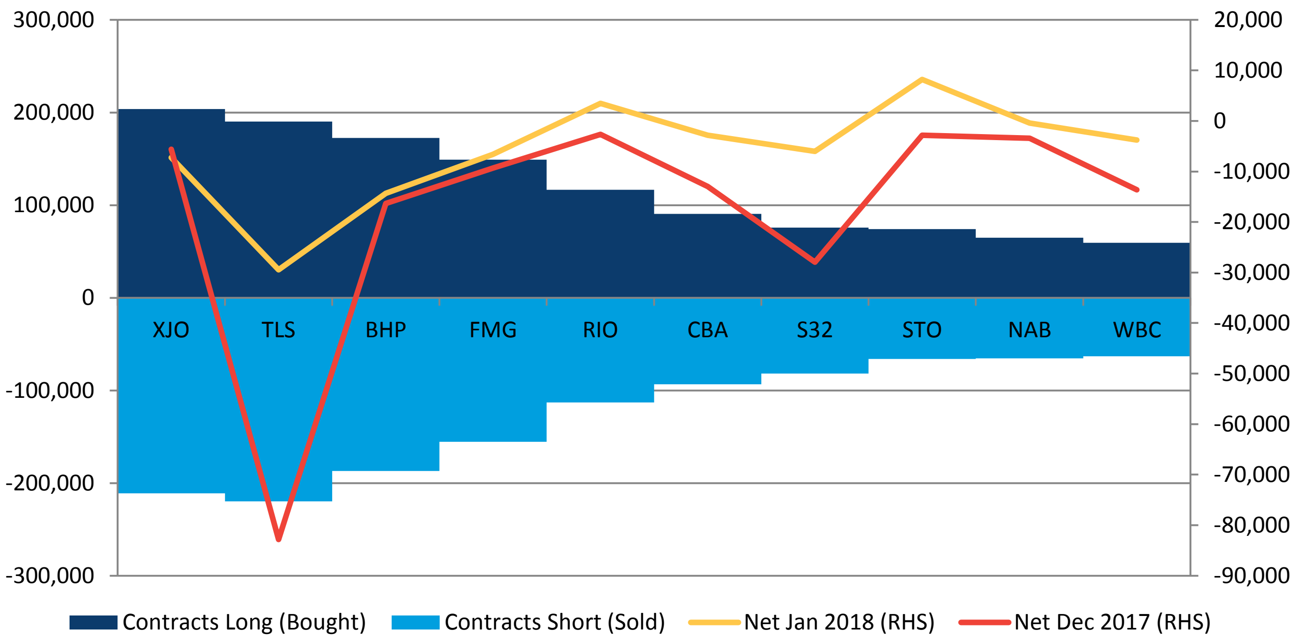
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

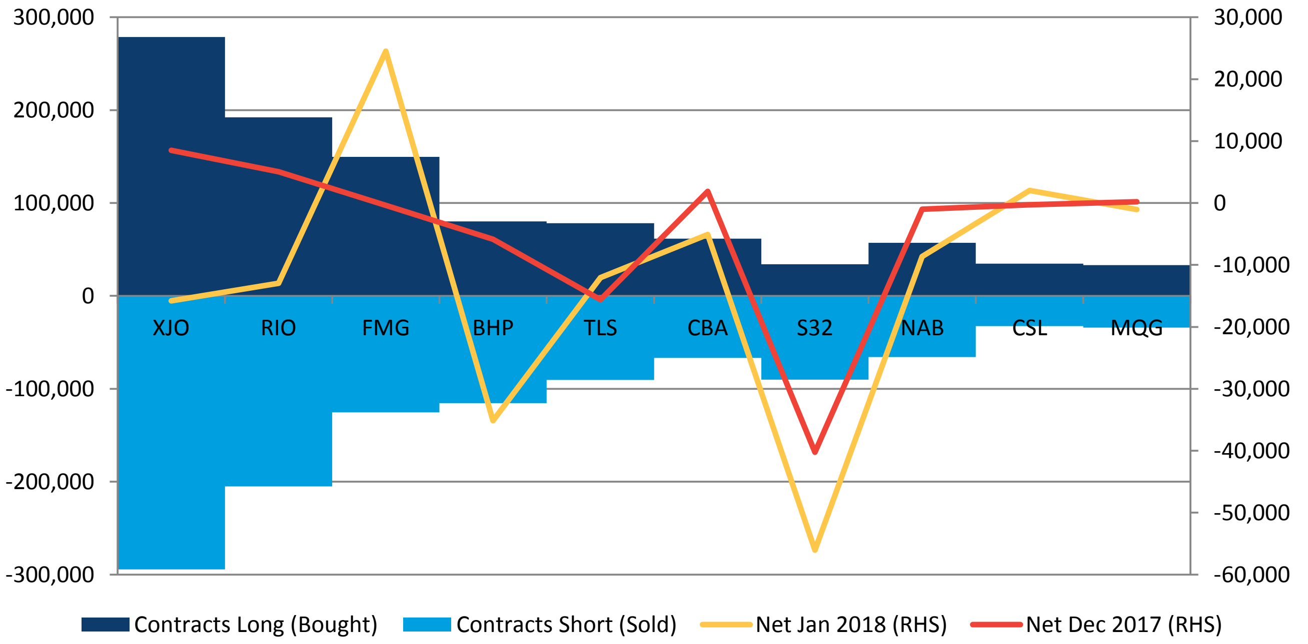
January 2018

Top 10 Call and Put Options Contracts

Call Option Contracts (excluding Market Makers)



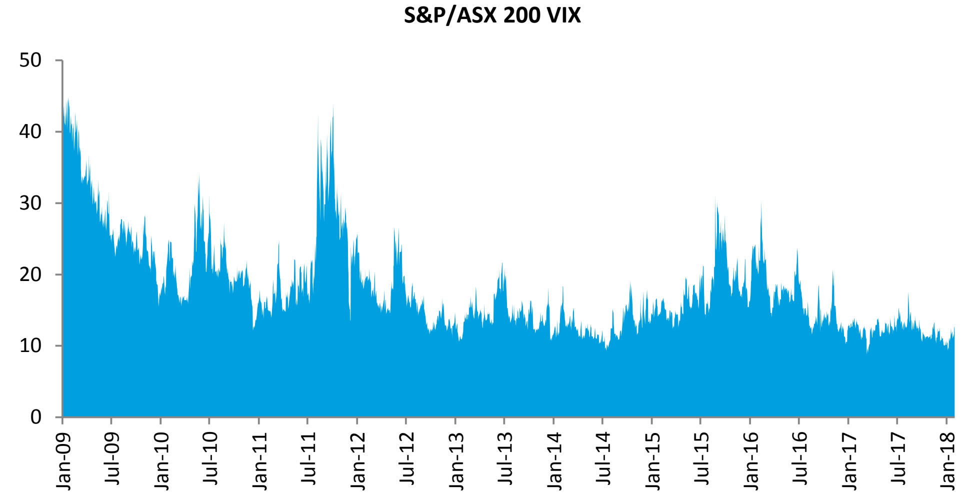
Put Option Contracts (excluding Market Makers)

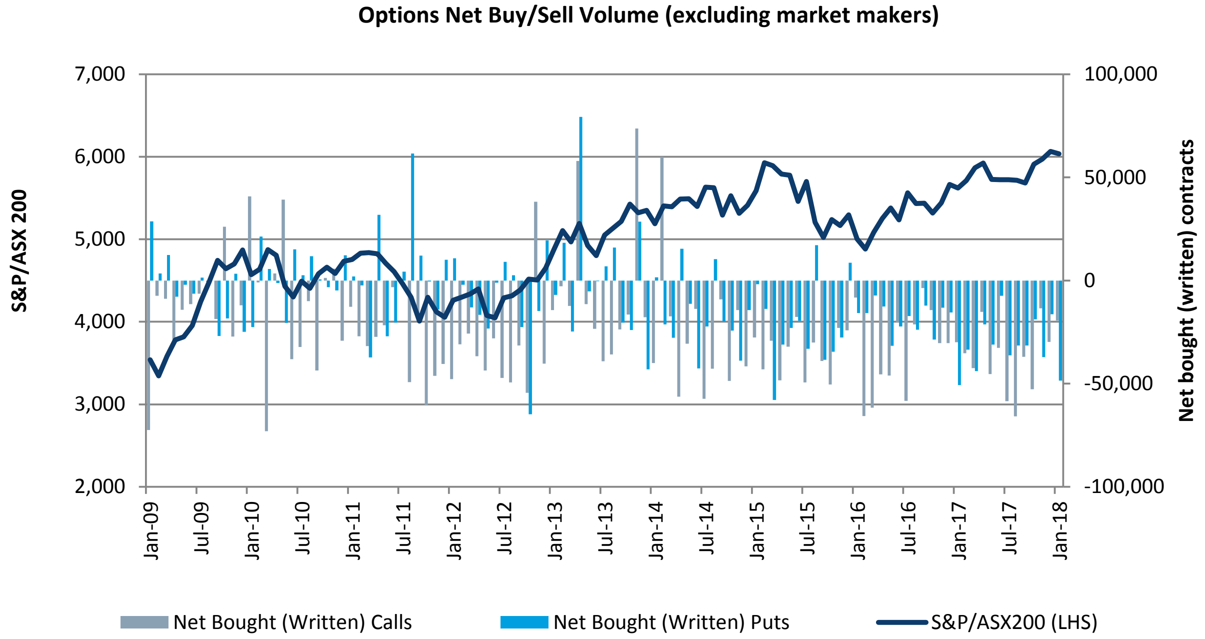


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

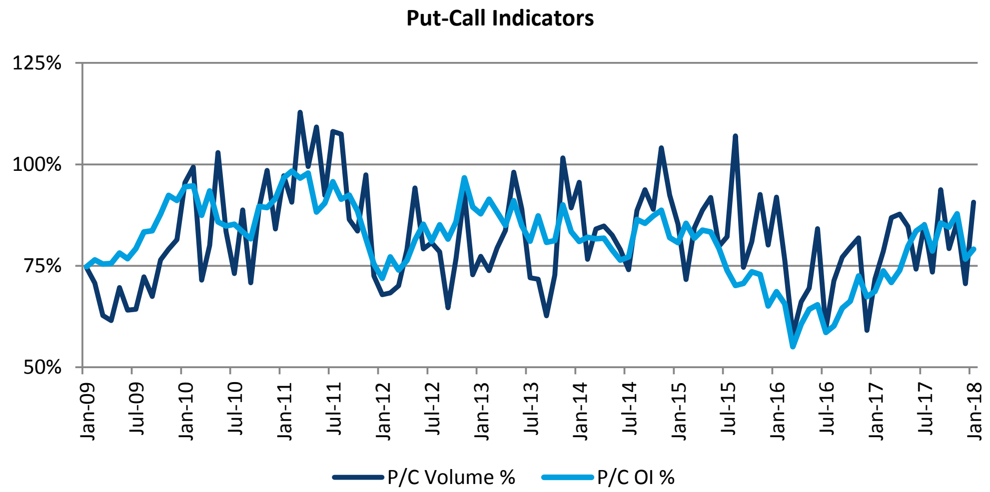
DERIVATIVES – EQUITY AND INDEX OPTIONS

January 2018





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



DERIVATIVES – EQUITY AND INDEX OPTIONS

January 2018

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jan-18	3,473,087	3,149,706	6,622,793	5,721,013	44,308	857,262	210
Dec-17	4,002,456	2,823,640	6,826,096	5,542,151	498,295	783,650	2,000
Variance	-13.2%	11.5%	-3.0%	3.2%	-91.1%	9.4%	-89.5%
Jan-17	4,423,810	3,174,740	7,598,550	6,818,624	82,404	694,879	2,643
Variance	-21.5%	-0.8%	-12.8%	-16.1%	-46.2%	23.4%	-92.1%
Cal Yr to date	3,473,087	3,149,706	6,622,793	5,721,013	44,308	857,262	210
Fin Yr to date	29,832,469	24,493,143	54,325,612	46,165,698	1,368,243	6,779,108	12,563

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-18	650	298	948	423	193	321	10
Dec-17	1,394	290	1,684	459	748	356	121
Variance	-53.4%	2.8%	-43.7%	-7.7%	-74.2%	-10.0%	-91.5%
Jan-17	1,042	336	1,378	531	278	422	148
Variance	-37.6%	-11.4%	-31.2%	-20.2%	-30.4%	-24.0%	-93.0%
Cal Yr to date	650	298	948	423	193	321	10
Fin Yr to date	6,124	2,617	8,740	3,081	2,035	2,903	721

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-18	5,172,553	4,091,280	9,263,833	7,728,983	597,055	936,694	1,101
Dec-17	4,834,943	3,706,607	8,541,550	7,128,503	600,619	811,428	1,000
Variance	7.0%	10.4%	8.5%	8.4%	-0.6%	15.4%	10.1%
Jan-17	5,715,369	3,925,673	9,641,042	8,220,708	661,728	758,355	251
Variance	-9.5%	4.2%	-3.9%	-6.0%	-9.8%	23.5%	338.6%
Cal Yr to date	5,172,553	4,091,280	9,263,833	7,728,983	597,055	936,694	1,101
Fin Yr to date	5,172,553	4,091,280	9,263,833	7,728,983	597,055	936,694	1,101

More information

Gregory Pill - Manager, Equity and Equity Derivatives
Phone: +61 2 9227 0696 Email: Greg.Pill@asx.com.au
http://www.asx.com.au/products/exchange-traded-options.htm