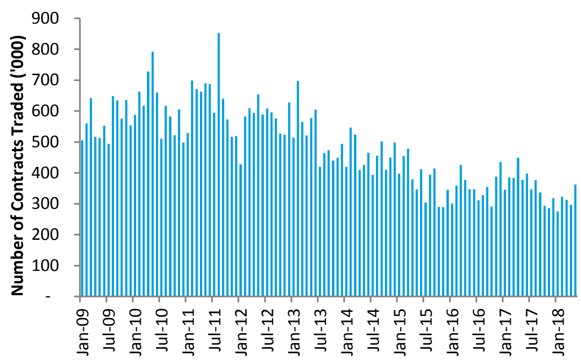
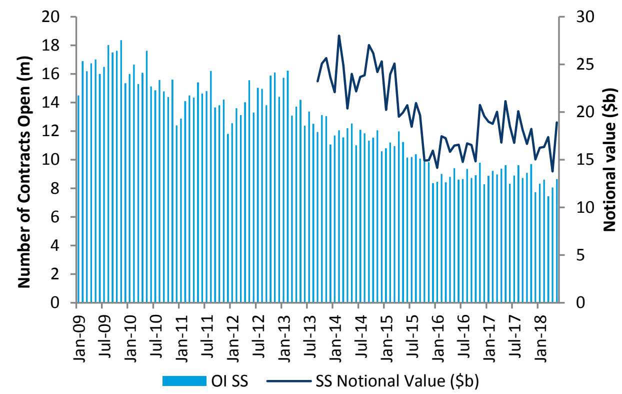
ASX EQUITY DERIVATIVES

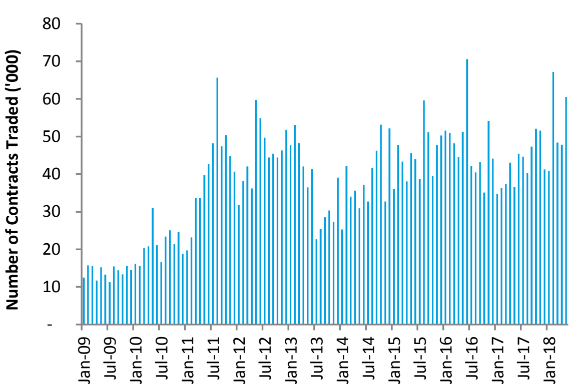
Options and Futures Statistics

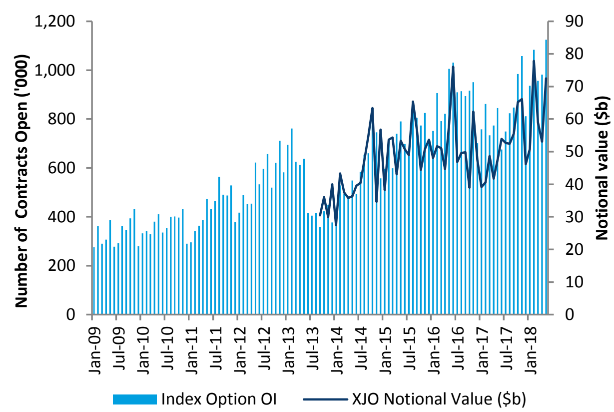
May 2018

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







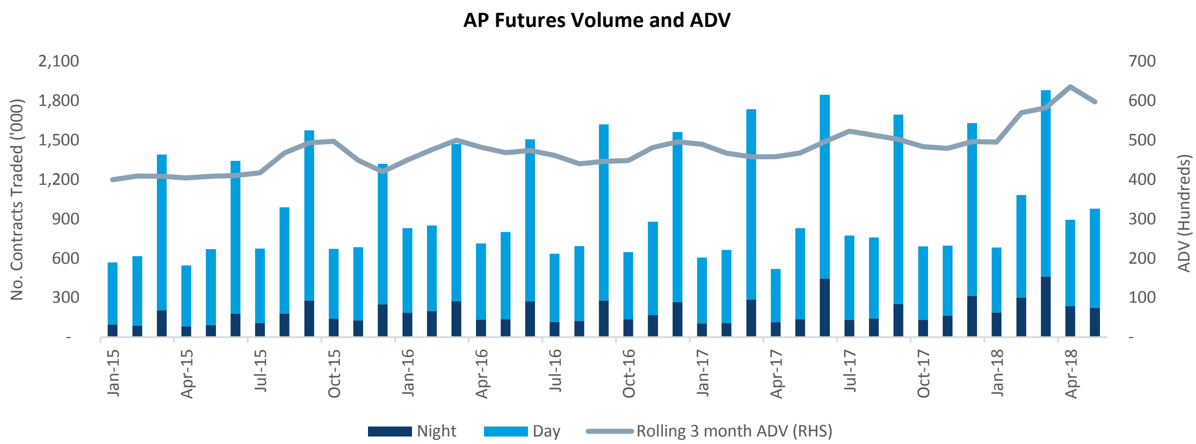


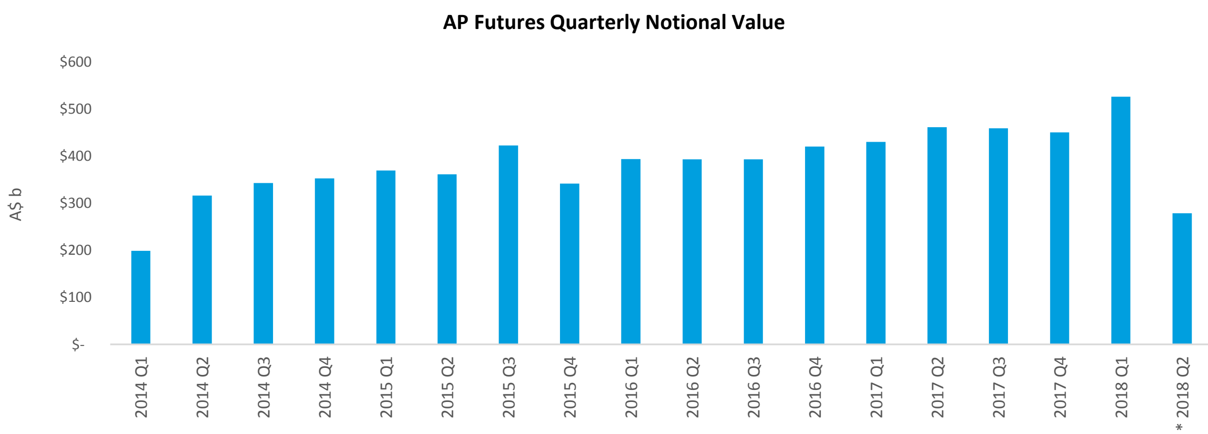
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

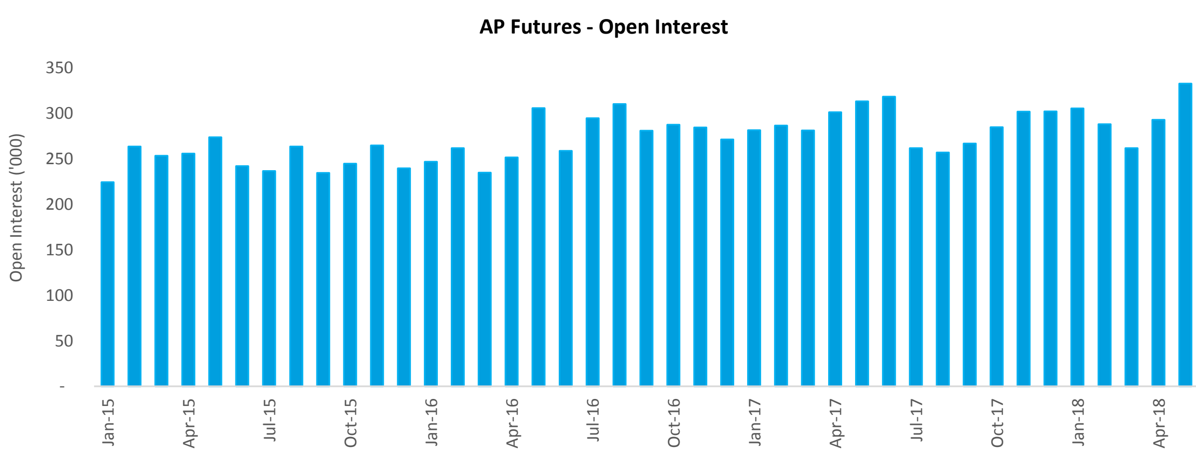
May 2018

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





* partial quarter



ASX EQUITY DERIVATIVES
May 2018

Options - Top Classes by Volume

RANK	May-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,211,256	14.3%	1,125,370	107.6%	3,000	n/a	104.8%	-11,569	-16,917
2	TLS	993,549	11.8%	1,106,905	89.8%	849,792,000	11.7%	55.0%	38,561	-15,354
3	FMG	709,835	8.4%	651,936	108.9%	241,094,000	29.4%	77.1%	-60,251	38,961
4	BHP	582,419	6.9%	587,628	99.1%	159,261,000	n/a	71.5%	-15,417	-6,698
5	RIO	346,406	4.1%	236,193	146.7%	37,489,000	92.4%	78.3%	6,016	-18,285
6	CBA	333,717	3.9%	263,216	126.8%	74,509,000	44.8%	129.4%	-934	-12,883
7	WBC	323,771	3.8%	328,158	98.7%	152,120,000	21.3%	55.6%	-38,104	636
8	NAB	269,892	3.2%	306,980	87.9%	146,442,000	18.4%	131.0%	-6,368	-1,255
9	AMP	238,013	2.8%	395,402	60.2%	375,792,000	6.3%	94.9%	-14,729	-8,255
10	ANZ	230,099	2.7%	262,726	87.6%	131,134,000	17.5%	66.0%	-32,133	3,475
11	STO	180,063	2.1%	244,312	73.7%	183,454,000	9.8%	47.2%	9,678	-20,856
12	CSL	172,171	2.0%	127,260	135.3%	19,603,000	87.8%	72.4%	-400	378
13	WPL	171,646	2.0%	178,786	96.0%	67,462,000	25.4%	75.5%	-6,599	-4,381
14	WES	165,568	2.0%	141,754	116.8%	41,387,000	40.0%	64.9%	-4,179	2,030
15	NCM	164,779	2.0%	150,526	109.5%	47,180,000	34.9%	52.6%	-13,800	-8,246
16	MQG	162,037	1.9%	84,784	191.1%	24,794,000	65.4%	118.0%	-137	-11,263
17	FXJ	154,744	1.8%	255,928	60.5%	195,180,000	7.9%	28.9%	-72,157	-34,700
18	S32	145,107	1.7%	230,502	63.0%	476,605,000	3.0%	66.3%	-5,460	-18,327
19	QBE	118,036	1.4%	159,448	74.0%	98,240,000	12.0%	146.1%	-3,068	-2,435
20	WOW	111,991	1.3%	154,889	72.3%	60,341,000	18.6%	34.0%	-3,358	-1,381
21	ORG	89,719	1.1%	238,814	37.6%	93,232,000	9.6%	45.4%	-1,790	-9,675
22	WFD	88,477	1.0%	0	#DIV/0!	379,886,000	2.3%	1.4%	75	150
23	TAH	84,235	1.0%	118,627	71.0%	113,848,000	7.4%	678.5%	-5,697	-5,040
24	OSH	83,120	1.0%	204,290	40.7%	91,259,000	9.1%	77.5%	-2,186	-4,670
25	AMC	81,807	1.0%	95,224	85.9%	86,830,000	9.4%	477.5%	-1,979	-3,994
26	AWC	73,464	0.9%	155,395	47.3%	375,150,000	2.0%	43.7%	13,948	-16,359
27	BXB	72,354	0.9%	135,988	53.2%	156,843,000	4.6%	38.9%	3,917	-5,032
28	TCL	60,140	0.7%	106,518	56.5%	106,643,000	5.6%	14.8%	-5,704	-1,227
29	SYD	59,681	0.7%	70,948	84.1%	109,842,000	5.4%	22.8%	-12,383	-3,428
30	BLD	57,622	0.7%	75,991	75.8%	134,389,000	4.3%	212.2%	1,072	-6,753
	Market^	8,448,839	100.0%	9,776,929	86.4%	8,274,410,000	10.2%	74.3%	-37,419	-40,804

* 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

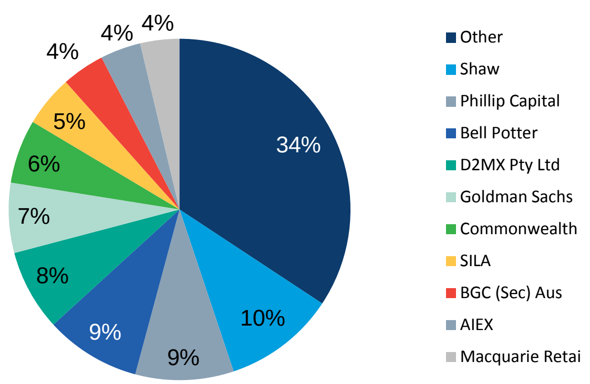
NOTE: Figures for the above charts are double-sided

ASX EQUITY DERIVATIVES

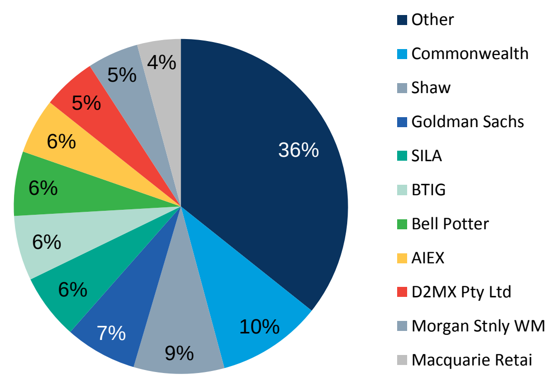
May 2018

Options - Market Share by Value and Volume Traded

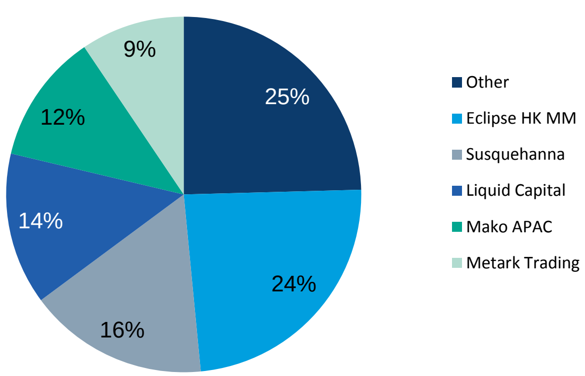
Top 10 Brokers by Value



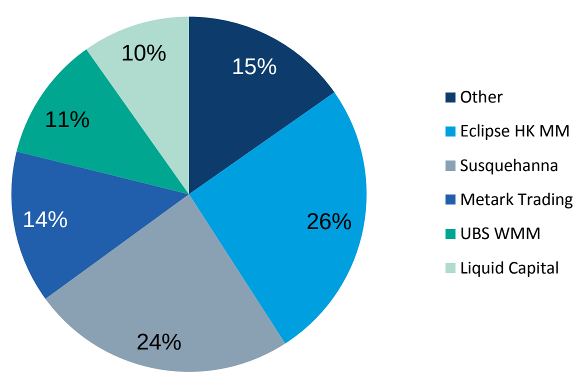
Top 10 Brokers by Volume



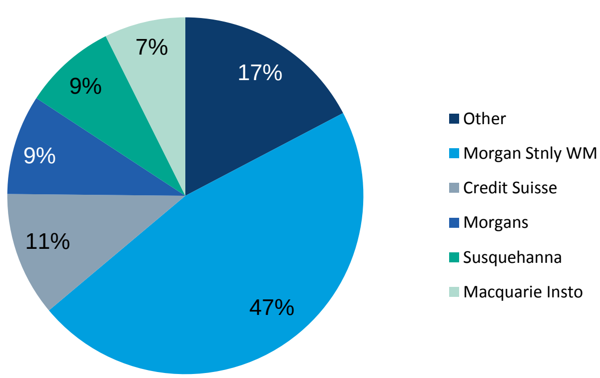
Top 5 Market Makers by Value



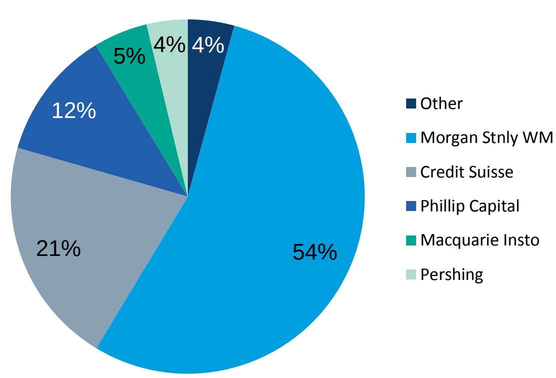
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

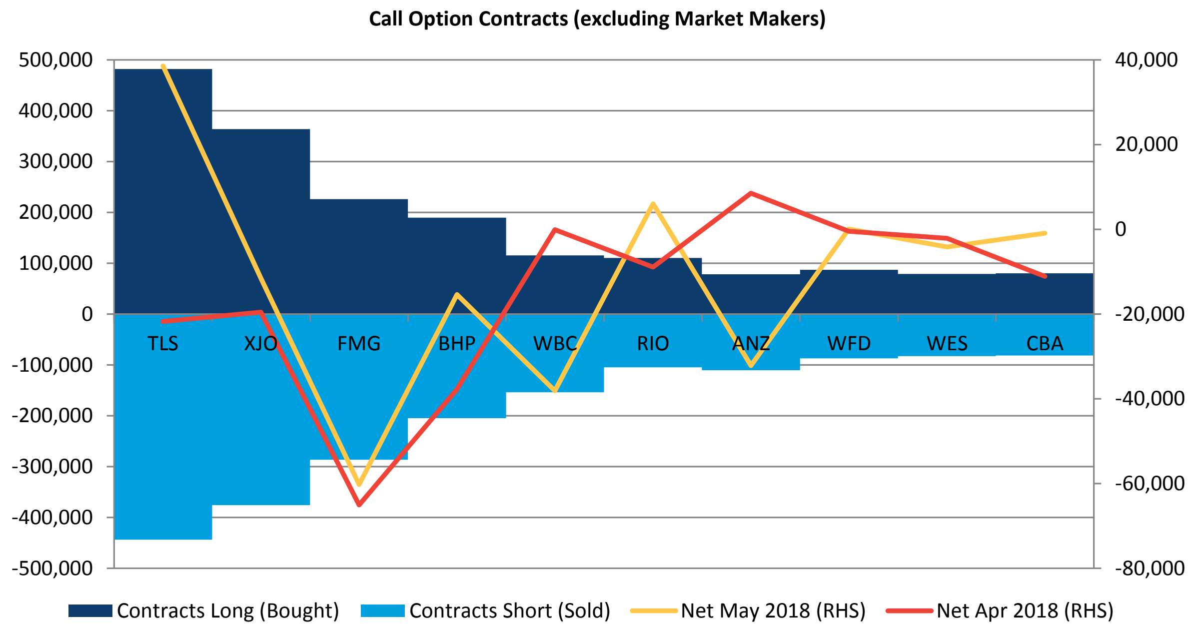


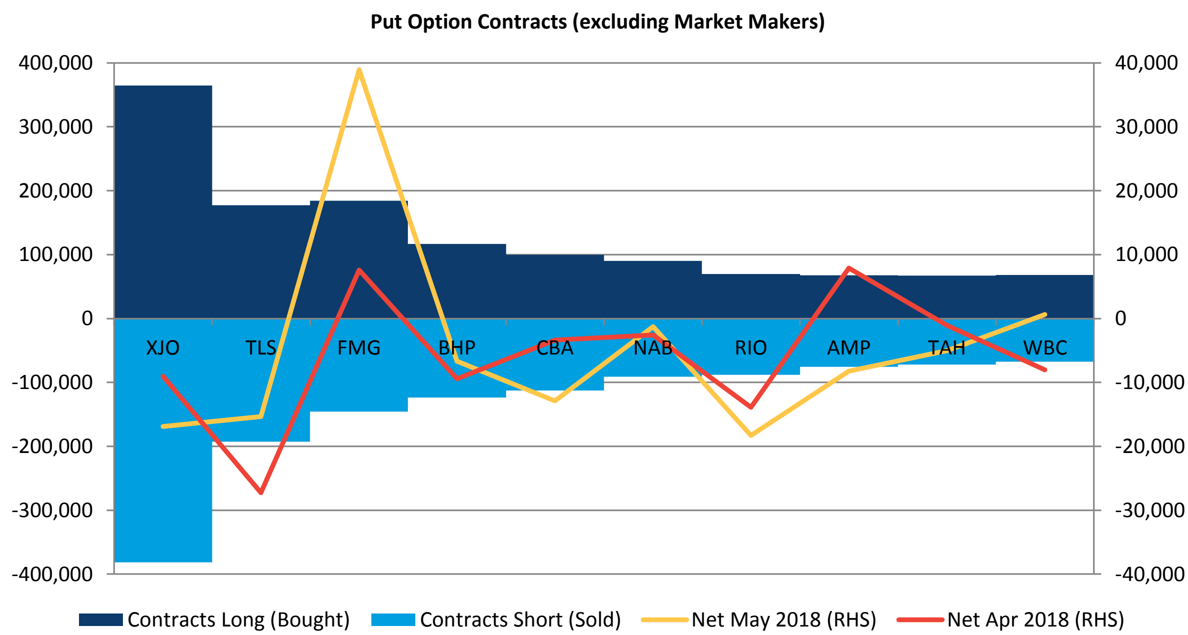
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

May 2018

Top 10 Call and Put Options Contracts

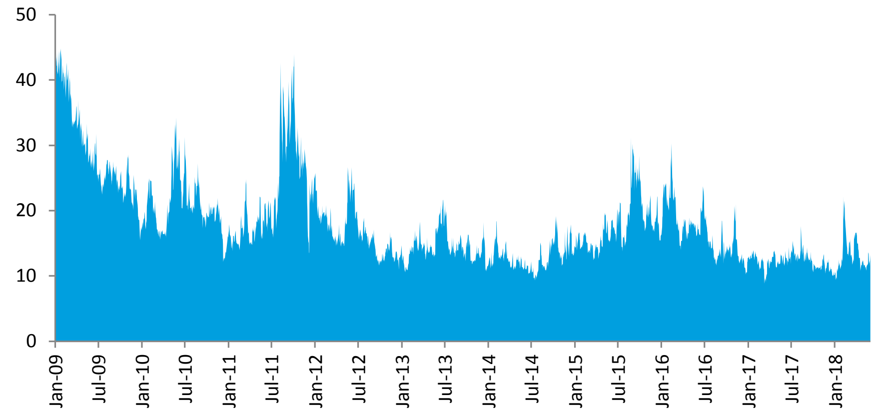




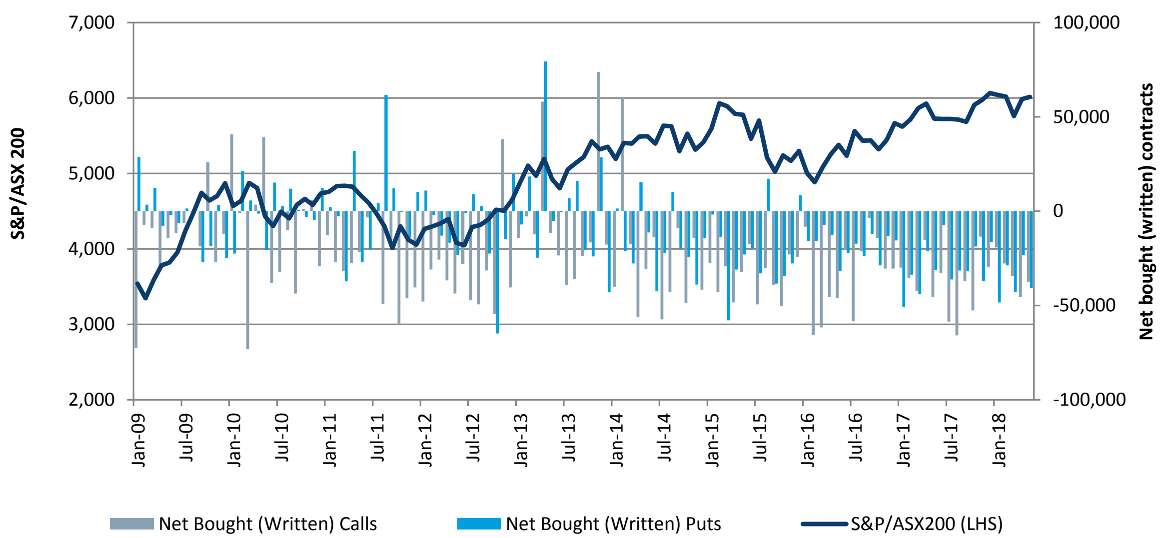
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
May 2018

S&P/ASX 200 VIX

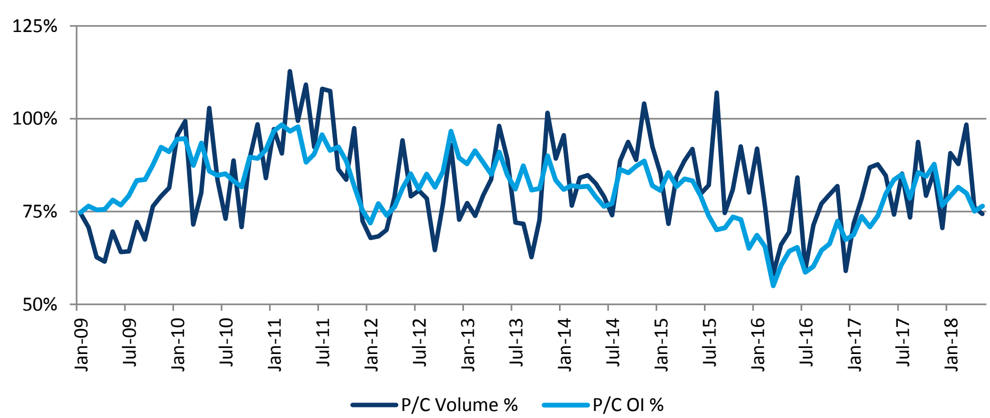


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



ASX EQUITY DERIVATIVES
May 2018

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
May-18	4,846,849	3,601,990	8,448,839	7,073,944	163,639	1,210,864	392
Apr-18	3,709,262	2,824,973	6,534,235	5,592,567	32,941	908,056	671
Variance	30.7%	27.5%	29.3%	26.5%	396.8%	33.3%	-41.6%
May-17	5,147,488	4,359,264	9,506,752	8,452,133	213,094	841,480	45
Variance	-5.8%	-17.4%	-11.1%	-16.3%	-23.2%	43.9%	771.1%
Cal Yr to date	20,002,449	16,982,991	36,985,440	30,971,973	674,347	5,335,653	3,467
Fin Yr to date	46,361,831	38,326,428	84,688,259	71,416,658	1,998,282	11,257,499	15,820

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-18	991	383	1,375	545	308	498	24
Apr-18	454	307	761	334	62	327	38
Variance	118.4%	25.0%	80.7%	63.3%	398.3%	52.3%	-38.1%
May-17	965	421	1,386	576	439	368	3
Variance	2.7%	-8.8%	-0.8%	-5.4%	-29.7%	35.1%	812.8%
Cal Yr to date	3,724	2,242	5,966	2,265	1,149	2,349	202
Fin Yr to date	9,198	4,560	13,758	4,923	2,991	4,931	913

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-18	5,541,607	4,235,322	9,776,929	8,263,077	388,482	1,124,426	944
Apr-18	5,169,106	3,882,125	9,051,231	7,595,030	472,724	982,516	961
Variance	7.2%	9.1%	8.0%	8.8%	-17.8%	14.4%	-1.8%
May-17	5,816,148	4,641,871	10,458,019	8,953,827	658,047	844,558	1,587
Variance	-4.7%	-8.8%	-6.5%	-7.7%	-41.0%	33.1%	-40.5%
Cal Yr to date	5,541,607	4,235,322	9,776,929	8,263,077	388,482	1,124,426	944
Fin Yr to date	5,541,607	4,235,322	9,776,929	8,263,077	388,482	1,124,426	944

More information

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