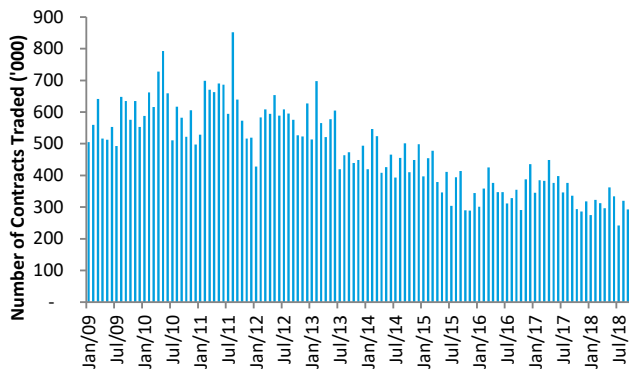
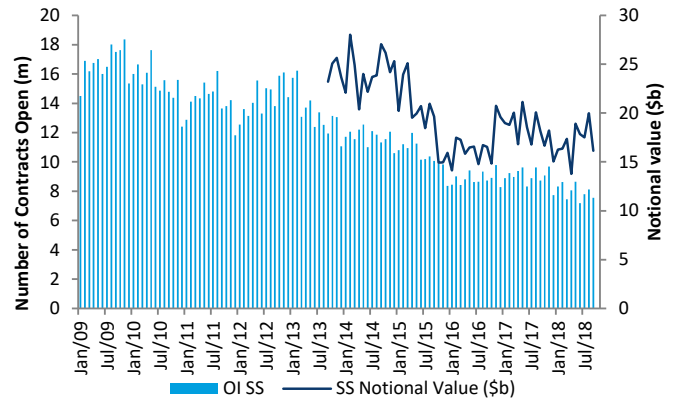


### Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

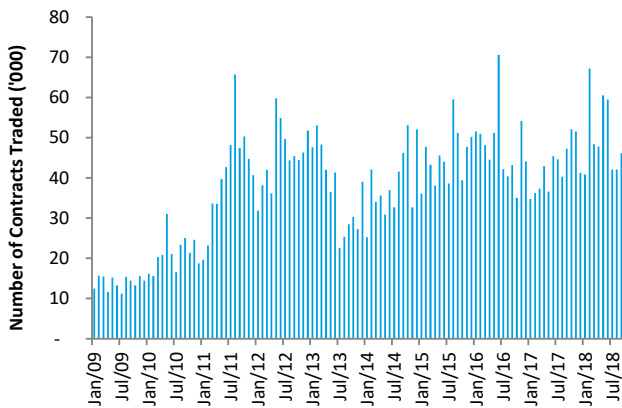
Single Stock Options ADV (adj)



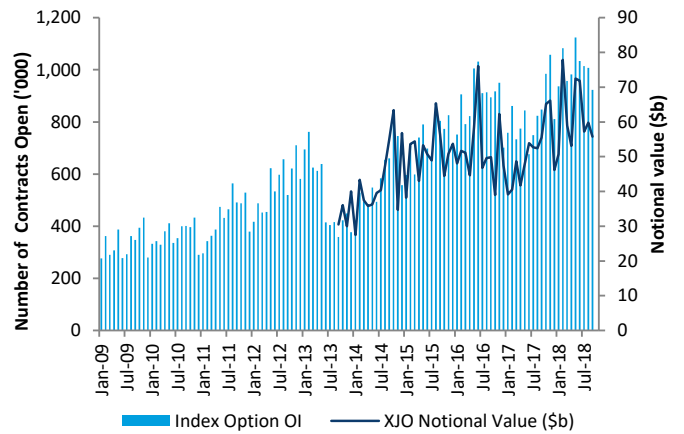
Single Stock Options OI (adj) and Notional Value



XJO Options ADV



XJO Options OI and Notional Value

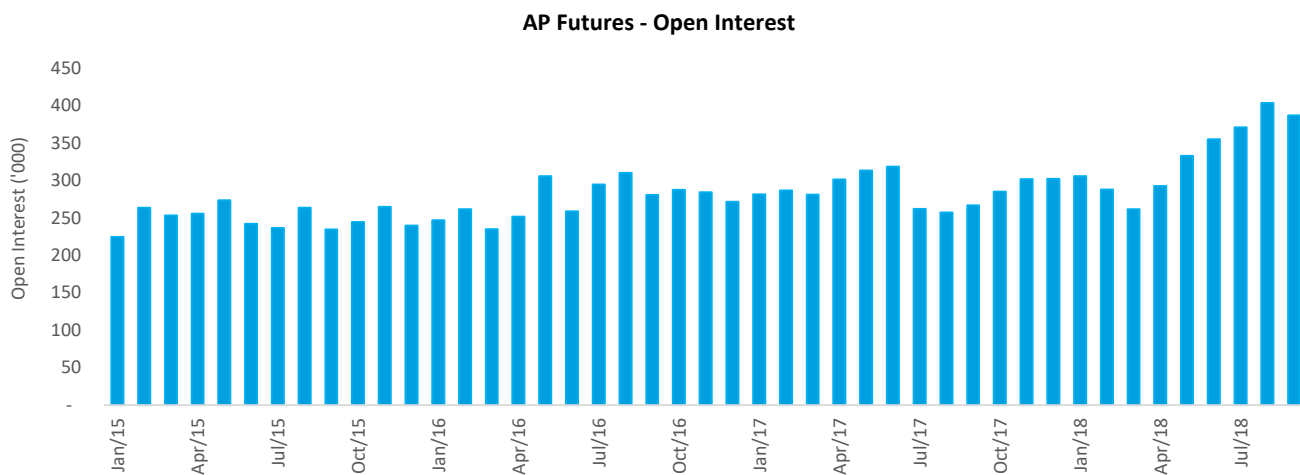
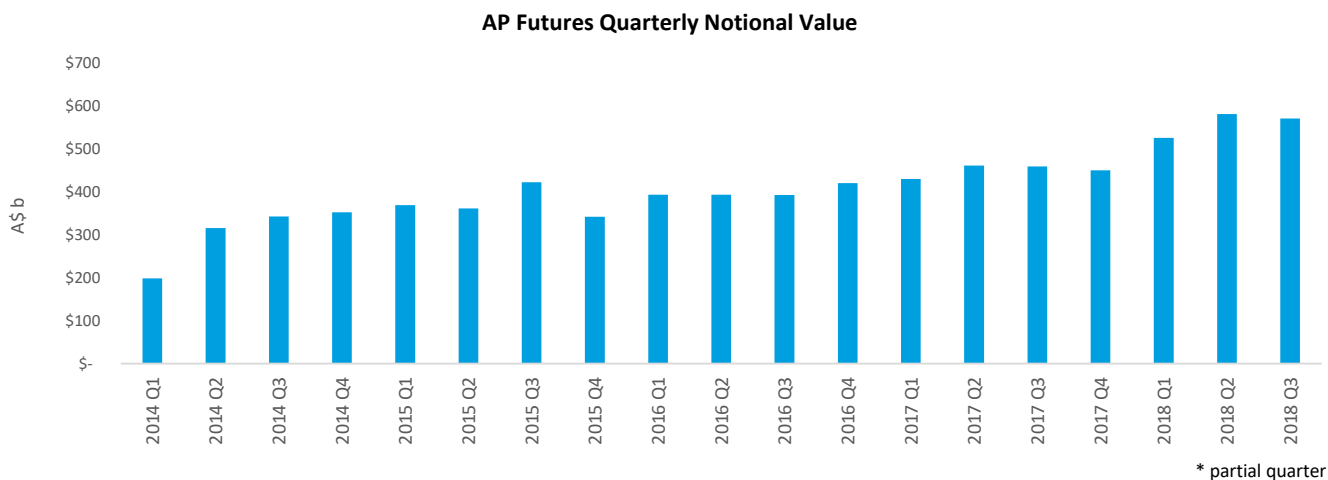
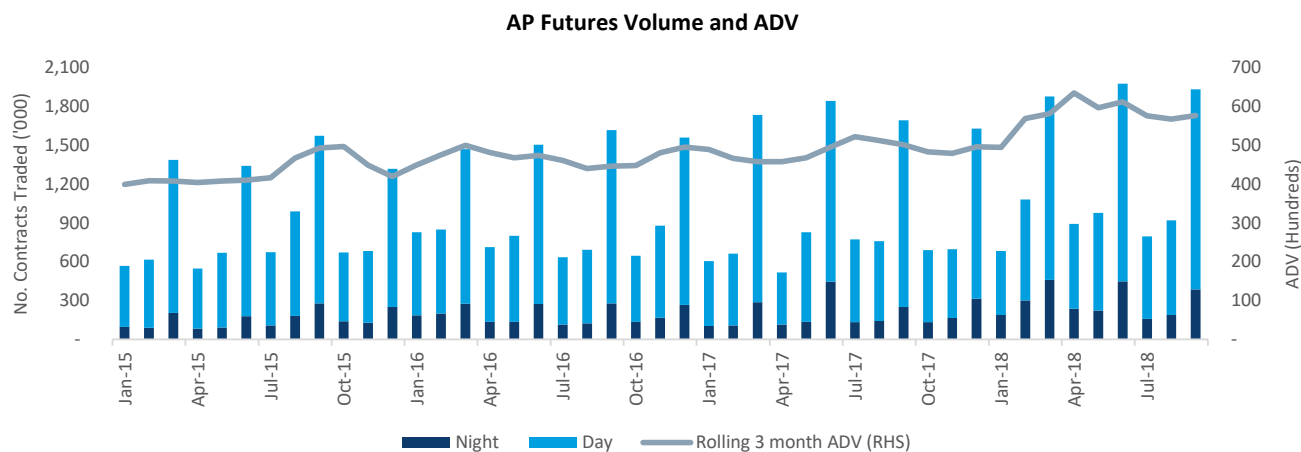


NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

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

September 2018

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



# ASX EQUITY DERIVATIVES

September 2018

## Options - Top Classes by Volume

RANK	Sep-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	923,479	13.6%	922,385	100.1%	N/A	N/A	175.1%	4,107	-4,976
2	FMG	639,083	9.4%	440,936	144.9%	358,332,000	17.8%	239.7%	2,933	8,859
3	TLS	583,306	8.6%	1,028,356	56.7%	631,063,000	9.2%	80.2%	959	-20,561
4	BHP	521,795	7.7%	447,794	116.5%	156,457,000	33.4%	64.3%	-896	437
5	CBA	315,103	4.6%	267,796	117.7%	57,171,000	55.1%	124.1%	6,386	-1,140
6	RIO	299,551	4.4%	193,454	154.8%	46,744,000	64.1%	85.5%	-4,543	-5,326
7	AMP	258,348	3.8%	354,092	73.0%	176,182,000	14.7%	105.0%	-17,122	-1,705
8	WBC	221,846	3.3%	345,432	64.2%	126,762,000	17.5%	58.2%	4,985	-3,528
9	NAB	171,320	2.5%	234,316	73.1%	96,581,000	17.7%	65.9%	-2,768	-1,366
10	S32	168,244	2.5%	203,923	82.5%	454,232,000	3.7%	48.6%	-9,629	-2,834
11	CSL	164,285	2.4%	109,334	150.3%	19,597,000	83.8%	139.2%	325	-355
12	STO	143,078	2.1%	181,626	78.8%	111,705,000	12.8%	39.5%	6,450	-3,996
13	NCM	131,918	1.9%	142,228	92.8%	55,395,000	23.8%	132.4%	2,934	122
14	ANZ	126,049	1.9%	233,471	54.0%	87,008,000	14.5%	70.2%	3,531	-3,464
15	WES	109,458	1.6%	104,504	104.7%	42,682,000	25.6%	109.5%	206	-118
16	ORG	100,327	1.5%	222,007	45.2%	157,573,000	6.4%	139.1%	1,030	-1,009
17	QBE	95,738	1.4%	139,747	68.5%	90,555,000	10.6%	77.3%	-14,530	2,831
18	TCI	94,079	1.4%	130,905	71.9%	123,436,000	7.6%	15.5%	-1,256	-966
19	WPL	93,977	1.4%	105,596	89.0%	49,796,000	18.9%	51.9%	1,263	-509
20	MQG	87,722	1.3%	67,044	130.8%	15,458,000	56.7%	96.1%	943	-3,642
21	GMG	78,161	1.2%	44,841	174.3%	76,078,000	10.3%	4.0%	0	#N/A
22	SYD	73,533	1.1%	69,315	106.1%	115,189,000	6.4%	53.5%	-2,052	283
23	AWC	66,860	1.0%	192,549	34.7%	291,398,000	2.3%	422.1%	399	-1,187
24	OSH	62,136	0.9%	57,067	108.9%	69,549,000	8.9%	21.9%	106	-4,975
25	AMC	61,140	0.9%	120,518	50.7%	85,337,000	7.2%	175.0%	-975	-1,301
26	MYR	59,318	0.9%	95,159	62.3%	144,981,000	4.1%	46.5%	200	0
27	IFL	59,123	0.9%	73,140	80.8%	32,041,000	18.5%	1419.5%	-740	-1,284
28	WOW	56,370	0.8%	114,899	49.1%	57,724,000	9.8%	135.8%	650	1,134
29	QAN	49,330	0.7%	52,737	93.5%	113,241,000	4.4%	78.1%	186	-4,572
30	GPT	47,201	0.7%	38,735	121.9%	114,658,000	4.1%	0.9%	-850	30
	Market^	6,785,342	100.0%	8,476,206	80.1%	6,792,701,000	10.0%	96.0%	710	-12,772

\* 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

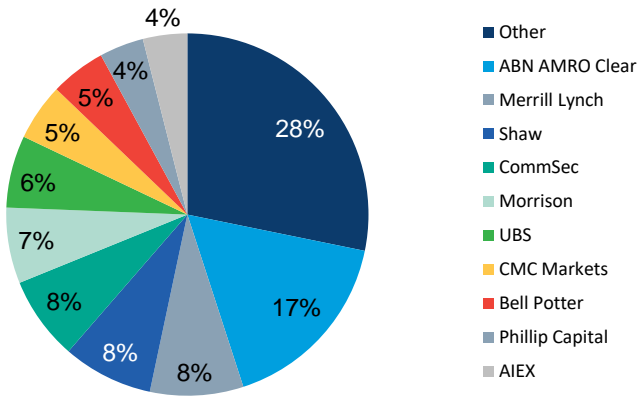
NOTE: Figures for the above charts are double-sided

# ASX EQUITY DERIVATIVES

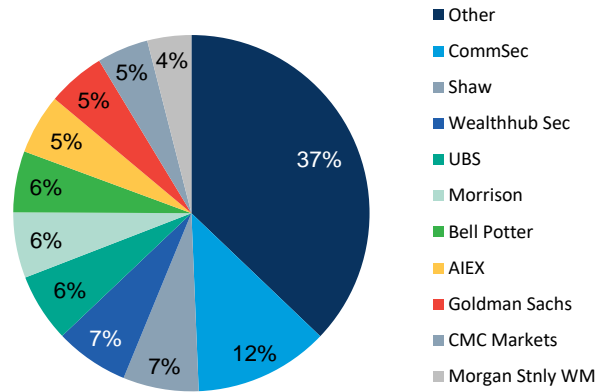
September 2018

## Options - Market Share by Value and Volume Traded

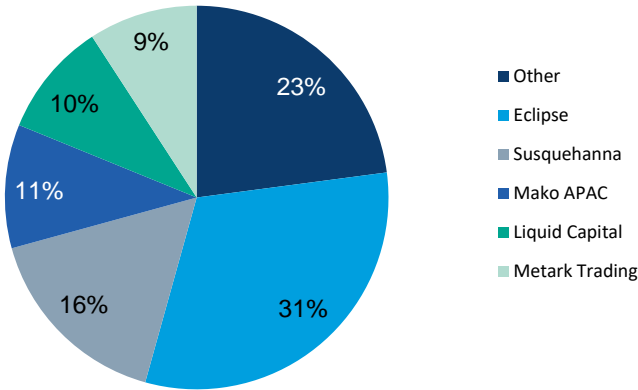
Top 10 Brokers by Value



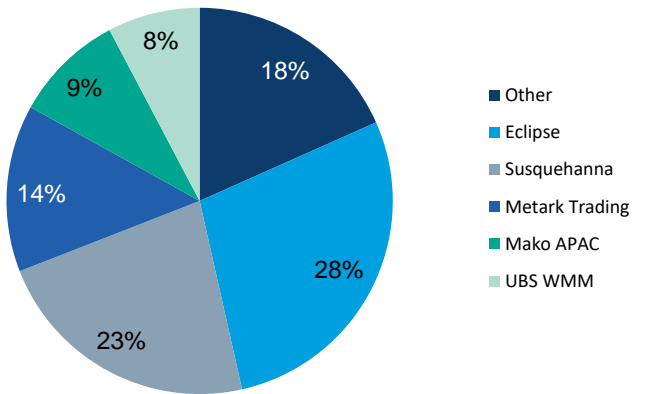
Top 10 Brokers by Volume



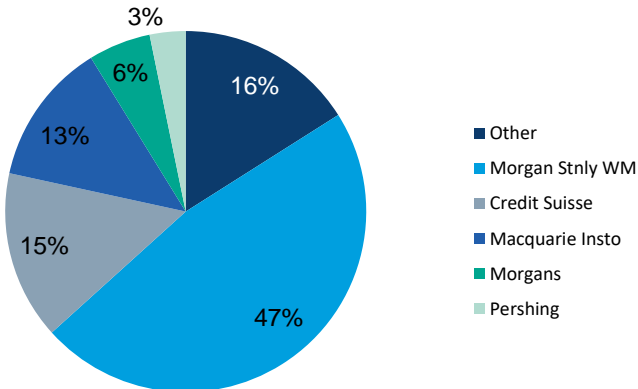
Top 5 Market Makers by Value



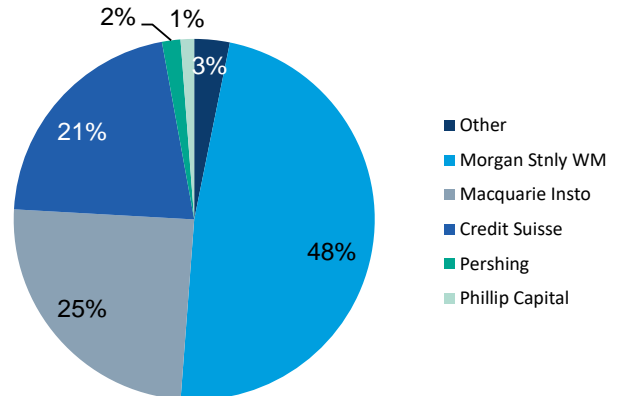
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

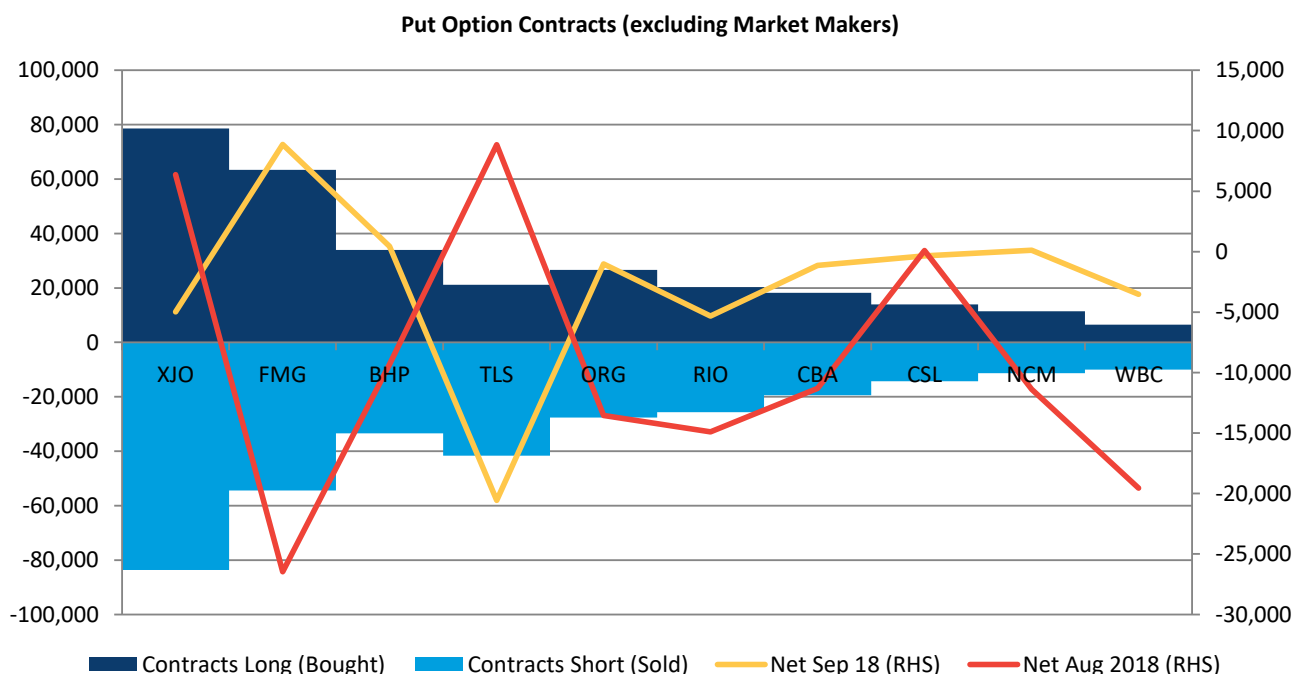
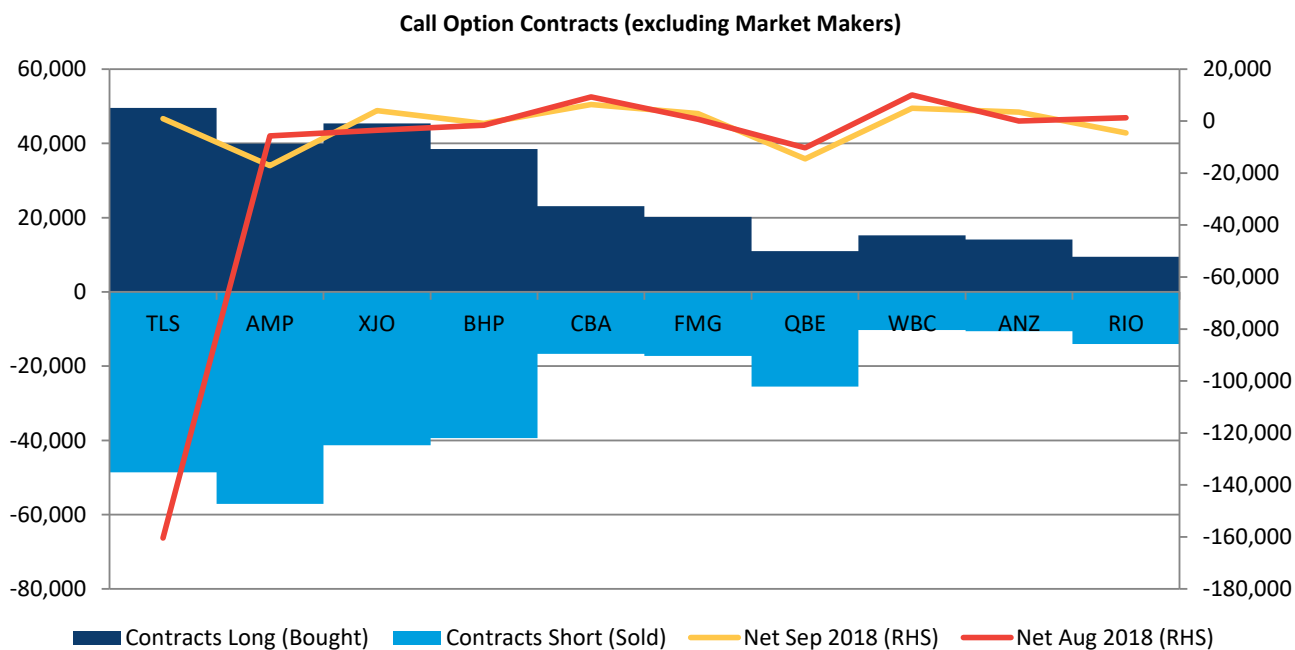


NOTE: The above charts include contracts traded in both Single Stock and Index options  
LEPOs are excluded from these charts

# ASX EQUITY DERIVATIVES

September 2018

## Top 10 Call and Put Options Contracts

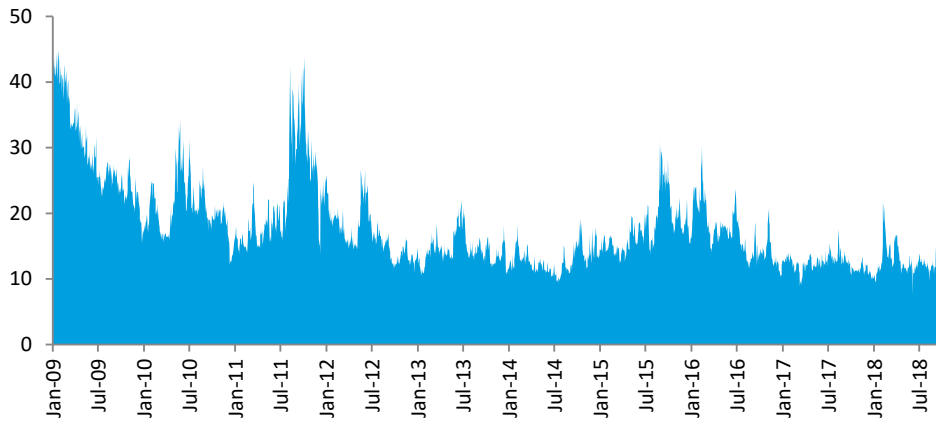


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

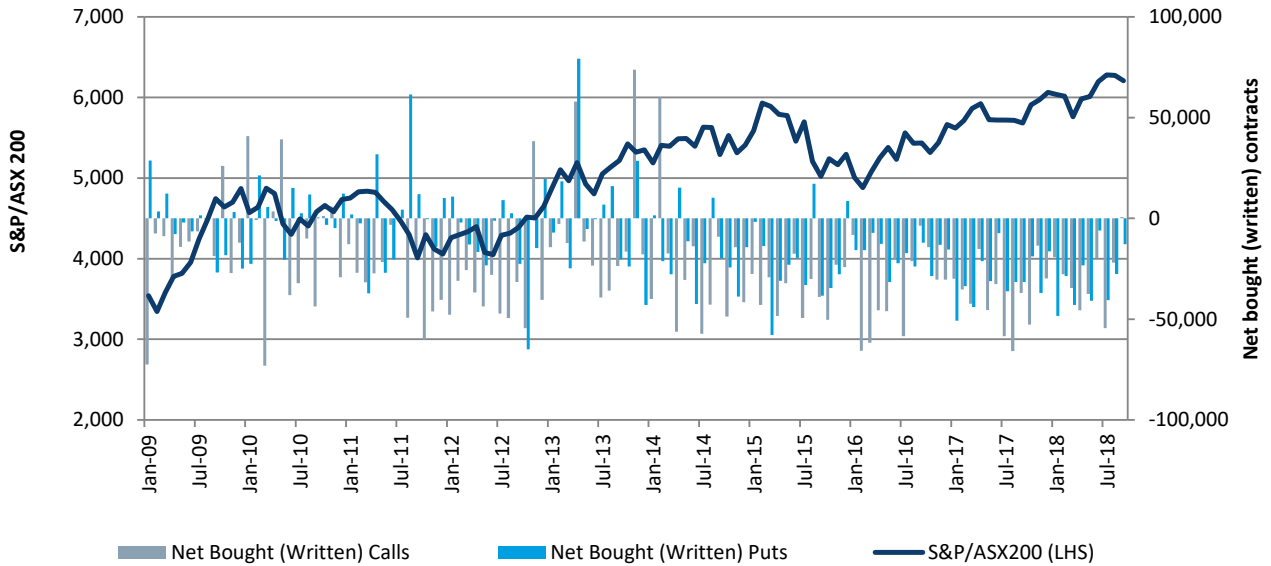
# ASX EQUITY DERIVATIVES

September 2018

S&P/ASX 200 VIX



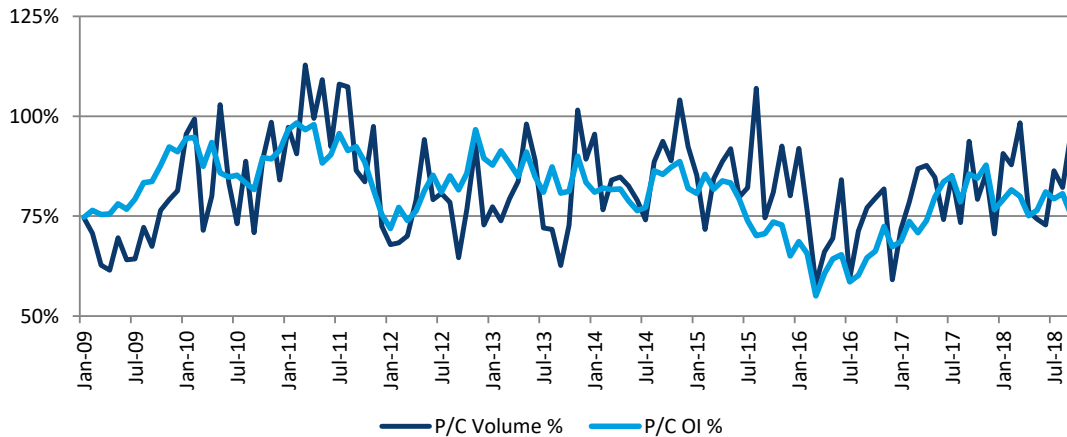
Options Net Buy/Sell Volume (excluding market makers)



Net Bought (Written) Calls      Net Bought (Written) Puts      S&P/ASX200 (LHS)

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

Put-Call Indicators



P/C Volume %      P/C OI %

# ASX EQUITY DERIVATIVES

September 2018

## Options - Volume, Value and Open Interest

### Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Sep-18	3,461,793	3,323,549	6,785,342	5,577,183	284,680	922,719	760
Aug-18	4,574,668	3,761,000	8,335,668	7,215,468	151,396	968,684	120
Variance	-24.3%	-11.6%	-18.6%	-22.7%	88.0%	-4.7%	533.3%
Sep-17	4,160,081	3,899,565	8,059,646	6,753,895	307,049	993,498	5,204
Variance	-16.8%	-14.8%	-15.8%	-17.4%	-7.3%	-7.1%	-85.4%
Cal Yr to date	35,946,025	30,276,895	66,222,920	55,095,661	1,777,399	9,342,765	7,095
Fin Yr to date	11,387,617	9,977,717	21,365,334	18,041,711	504,048	2,817,895	1,680

### Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-18	816	566	1,382	469	363	504	47
Aug-18	818	366	1,184	506	275	395	7
Variance	-0.3%	54.8%	16.7%	-7.4%	31.7%	27.5%	525.5%
Sep-17	1,053	493	1,546	459	349	442	296
Variance	-22.5%	14.8%	-10.6%	2.2%	3.8%	14.1%	-84.2%
Cal Yr to date	8,091	3,848	11,939	4,237	3,125	4,153	424
Fin Yr to date	2,426	1,222	3,649	1,406	815	1,323	104

### Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-18	4,836,088	3,640,118	8,476,206	7,055,639	498,182	922,355	30
Aug-18	5,058,398	4,077,099	9,135,497	7,631,666	496,037	1,007,131	663
Variance	-4.4%	-10.7%	-7.2%	-7.5%	0.4%	-8.4%	-95.5%
Sep-17	5,159,862	4,414,325	9,574,187	8,220,221	505,236	847,595	1,135
Variance	-6.3%	-17.5%	-11.5%	-14.2%	-1.4%	8.8%	-97.4%
Cal Yr to date	4,836,088	3,640,118	8,476,206	7,055,639	498,182	922,355	30
Fin Yr to date	4,836,088	3,640,118	8,476,206	7,055,639	498,182	922,355	30

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