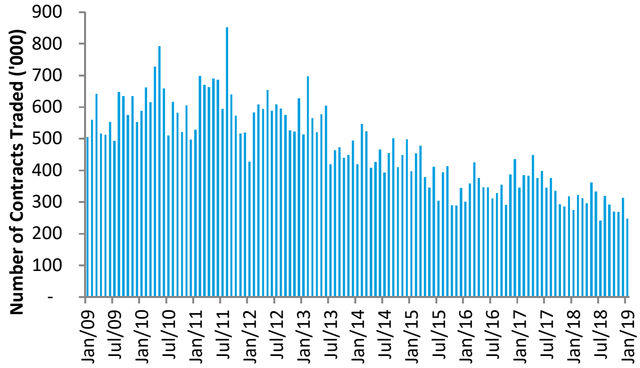
ASX EQUITY DERIVATIVES

Options and Futures Statistics

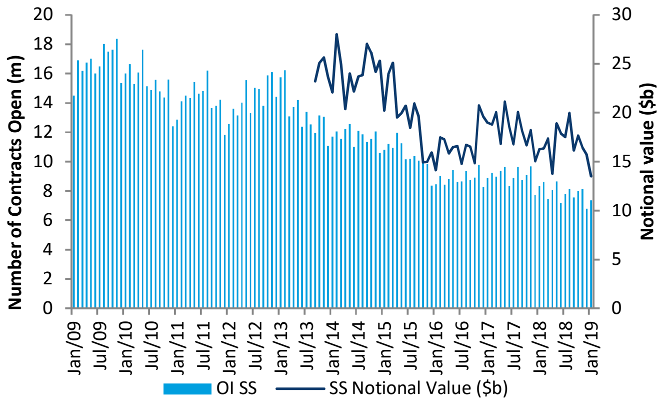
January 2019

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

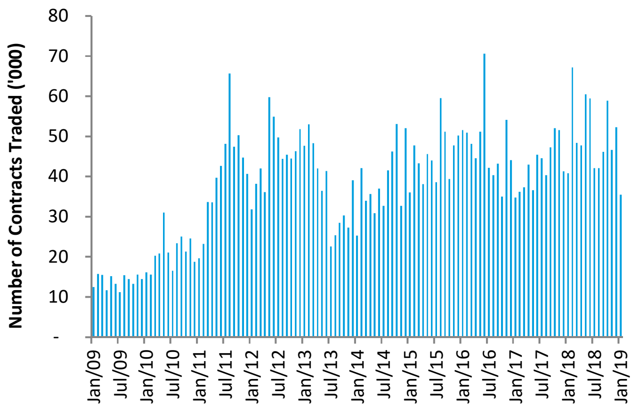
Single Stock Options ADV (adj)



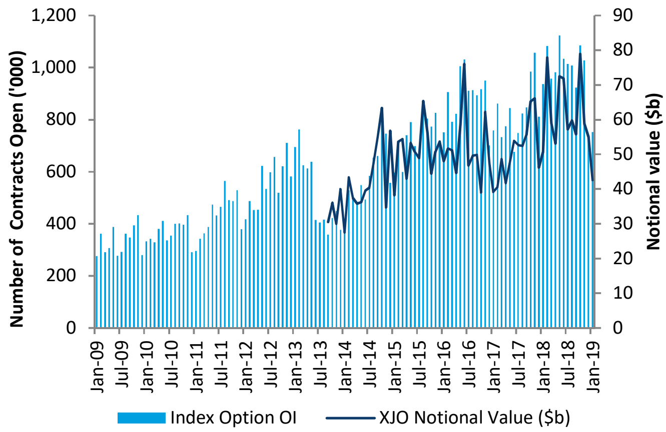
Single Stock Options OI (adj) and Notional Value



XJO Options ADV



XJO Options OI and Notional Value

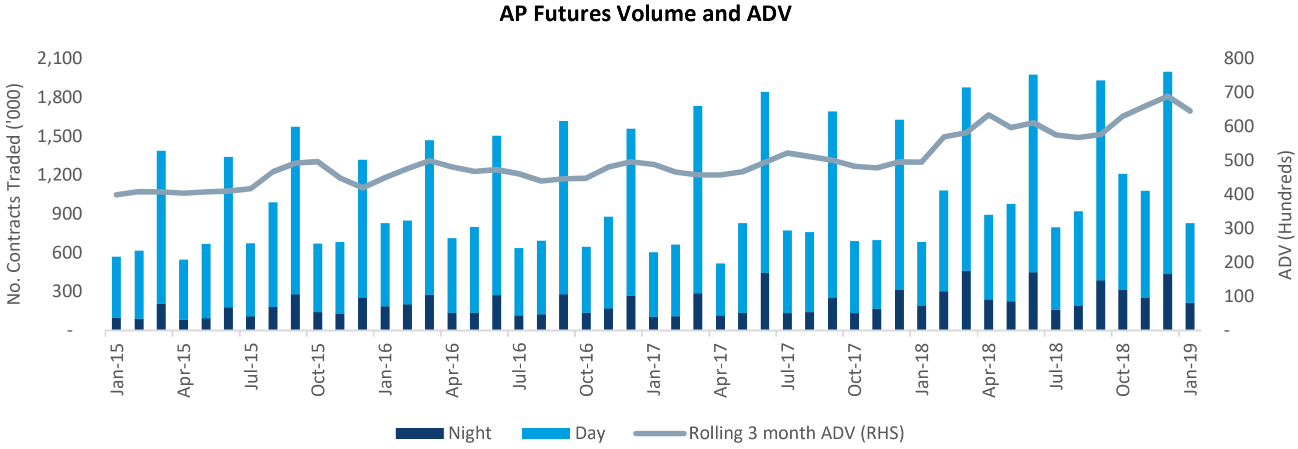


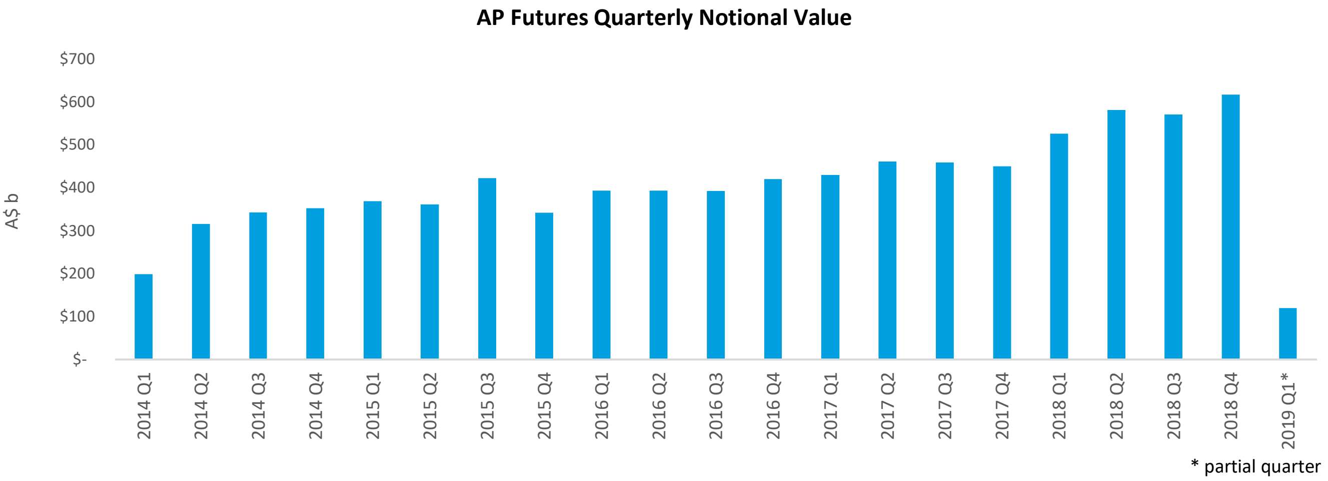
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

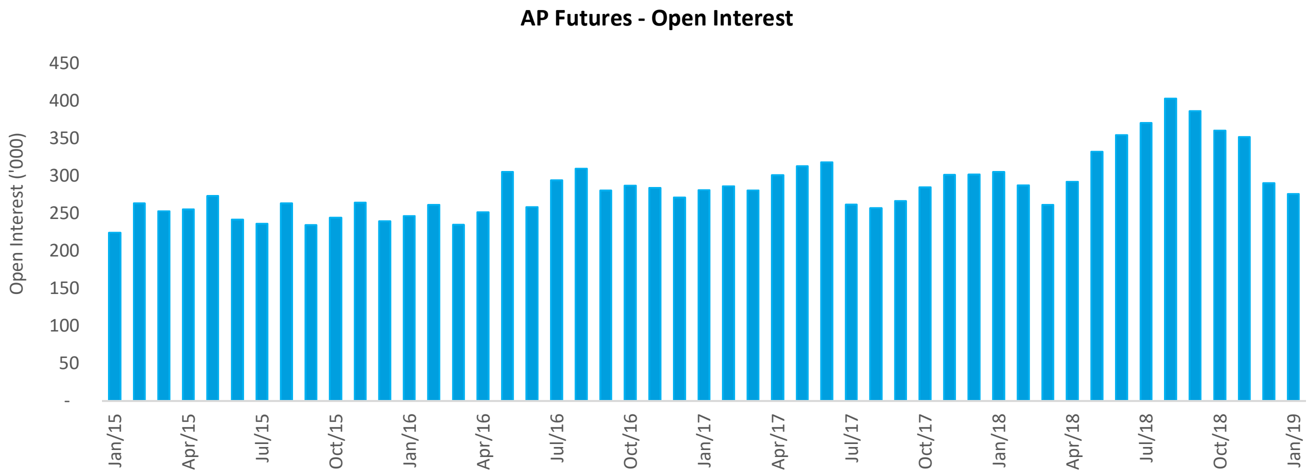
ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

January 2019

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







ASX EQUITY DERIVATIVES
January 2019

Options - Top Classes by Volume

RANK	Jan-19	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	746,426	12.5%	753,318	99.1%	N/A	N/A	106.6%	-41,459	-34,658
2	TLS	582,871	9.8%	837,686	69.6%	482,709,000	12.1%	33.7%	-163,184	-9,402
3	FMG	553,706	9.3%	449,591	123.2%	402,070,000	13.8%	36.6%	-81,458	6,724
4	BHP	348,828	5.9%	353,525	98.7%	174,426,000	20.0%	60.7%	-30,861	-26,291
5	CBA	312,145	5.2%	254,678	122.6%	57,481,000	54.3%	71.2%	-11,852	-9,986
6	RIO	238,881	4.0%	169,361	141.0%	34,235,000	69.8%	80.8%	-9,281	-6,000
7	WBC	225,657	3.8%	361,422	62.4%	119,784,000	18.8%	55.4%	-19,133	2,654
8	NAB	183,511	3.1%	298,180	61.5%	95,357,000	19.2%	85.7%	-24,774	1,852
9	NCM	172,737	2.9%	125,948	137.1%	78,038,000	22.1%	50.7%	-18,700	-3,396
10	ANZ	165,039	2.8%	314,855	52.4%	100,418,000	16.4%	65.5%	-23,358	-1,057
11	WPL	134,264	2.3%	135,974	98.7%	42,577,000	31.5%	52.4%	-13,711	-4,897
12	S32	119,942	2.0%	160,712	74.6%	319,399,000	3.8%	60.3%	-21,136	-18,563
13	CSL	110,404	1.9%	82,838	133.3%	15,310,000	72.1%	77.6%	-1,460	-616
14	AWC	107,610	1.8%	202,498	53.1%	177,112,000	6.1%	147.9%	-16,245	-19,896
15	AMP	101,141	1.7%	252,255	40.1%	201,389,000	5.0%	82.8%	-4,857	-808
16	STO	98,610	1.7%	113,770	86.7%	102,683,000	9.6%	59.2%	-15,193	-7,848
17	MQG	98,424	1.7%	70,979	138.7%	13,453,000	73.2%	106.7%	-5,101	-1,893
18	ORG	83,608	1.4%	182,248	45.9%	100,636,000	8.3%	66.6%	-13,216	-6,017
19	TAH	75,665	1.3%	69,759	108.5%	103,050,000	7.3%	45.1%	-13,787	2,514
20	WES	70,501	1.2%	80,977	87.1%	50,044,000	14.1%	108.2%	1,020	-35
21	LLC	67,735	1.1%	158,473	42.7%	39,189,000	17.3%	100.4%	-8,140	-1,406
22	TCL	62,466	1.0%	275,273	22.7%	83,863,000	7.4%	7.3%	-4,414	-3,516
23	SCG	60,839	1.0%	104,666	58.1%	221,056,000	2.8%	52.0%	-3,703	-293
24	OSH	59,622	1.0%	107,493	55.5%	98,489,000	6.1%	63.8%	-17,476	-3,730
25	QBE	57,148	1.0%	95,180	60.0%	69,768,000	8.2%	13.3%	-18,837	-686
26	AGL	55,097	0.9%	73,449	75.0%	35,911,000	15.3%	19.7%	-3,879	-258
27	BSL	54,300	0.9%	50,726	107.0%	55,458,000	9.8%	154.0%	-6,000	-7,329
28	AZJ	53,230	0.9%	179,617	29.6%	141,086,000	3.8%	2.2%	-868	-61
29	BXB	52,397	0.9%	99,285	52.8%	64,061,000	8.2%	21.9%	-5,091	773
30	SUN	52,142	0.9%	67,260	77.5%	73,351,000	7.1%	74.3%	-3,394	-1,251
	Market^	5,953,660	100.0%	8,033,177	74.1%	6,123,460,000	9.7%	62.9%	-106,181	-53,917

* 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

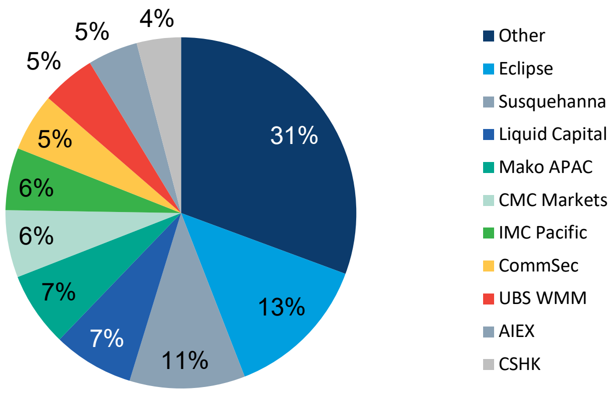
NOTE: Figures for the above charts are double-sided

ASX EQUITY DERIVATIVES

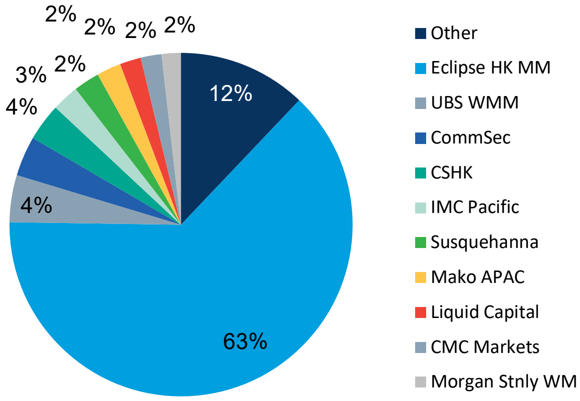
January 2019

Options - Market Share by Value and Volume Traded

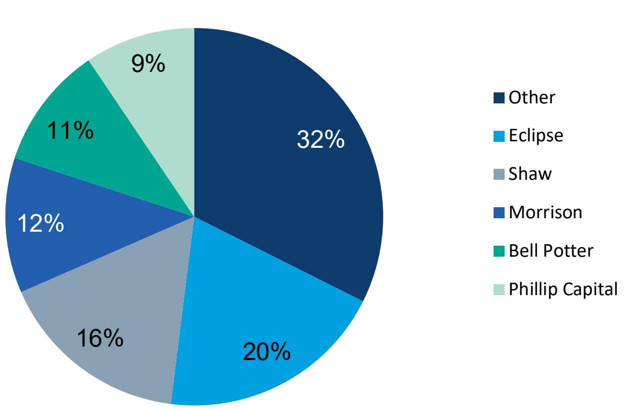
Top 10 Brokers by Value



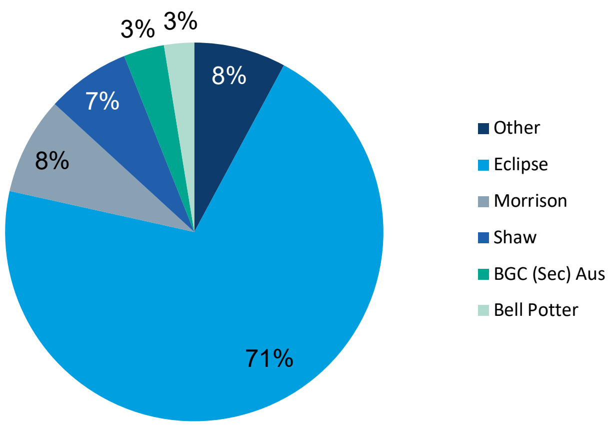
Top 10 Brokers by Volume



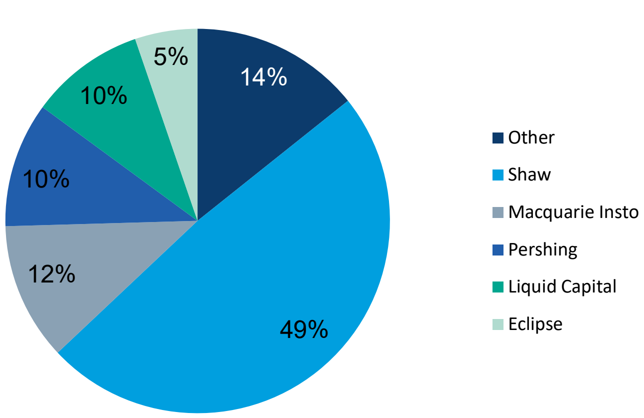
Top 5 Market Makers by Value



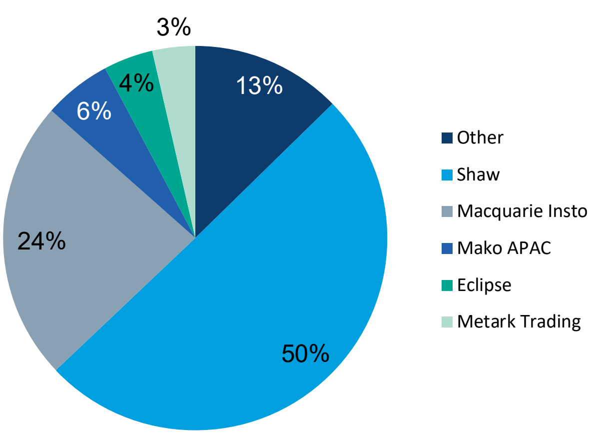
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume



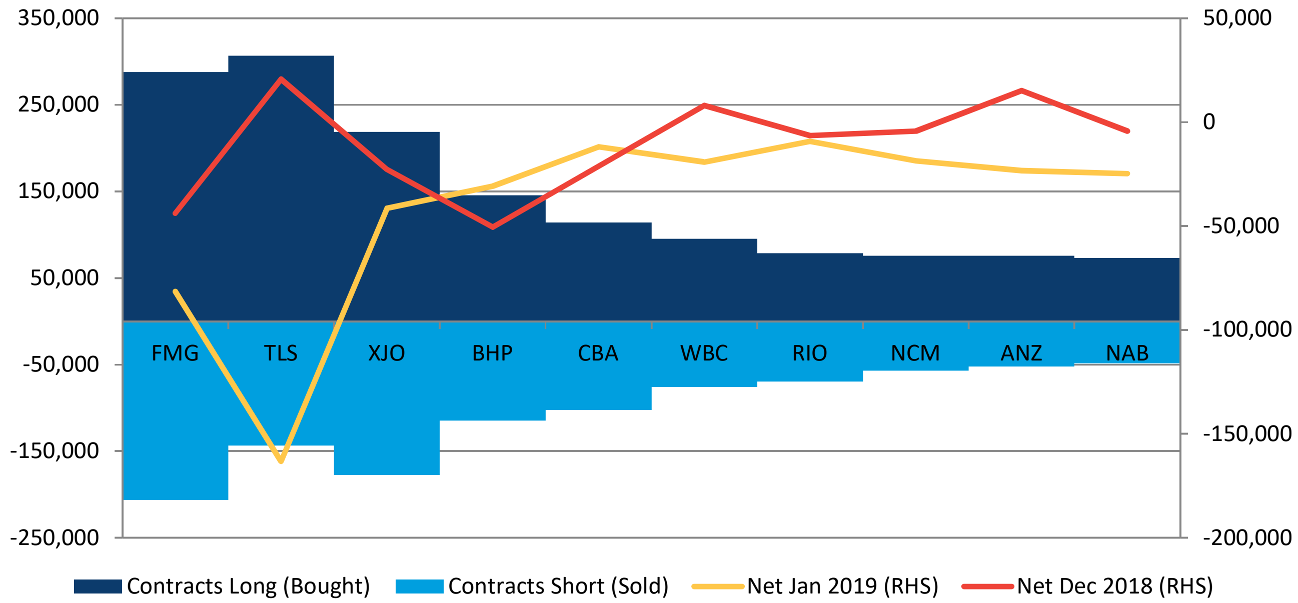
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

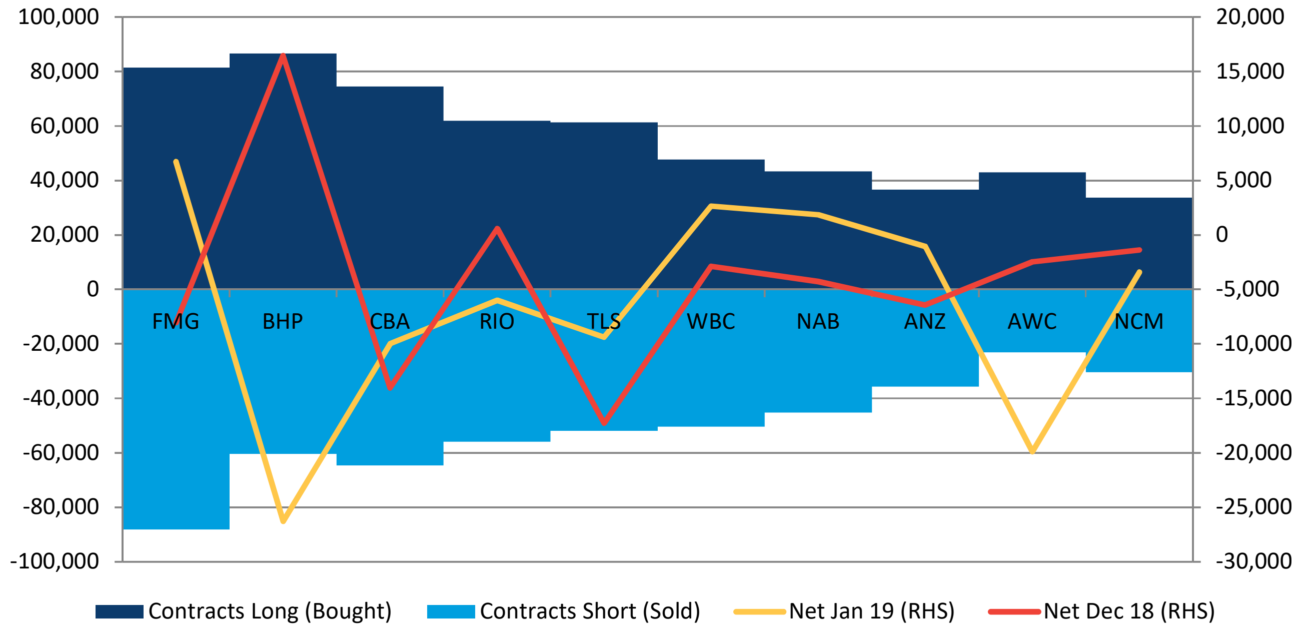
January 2019

Top 10 Call and Put Options Contracts

Call Option Contracts (excluding Market Makers)

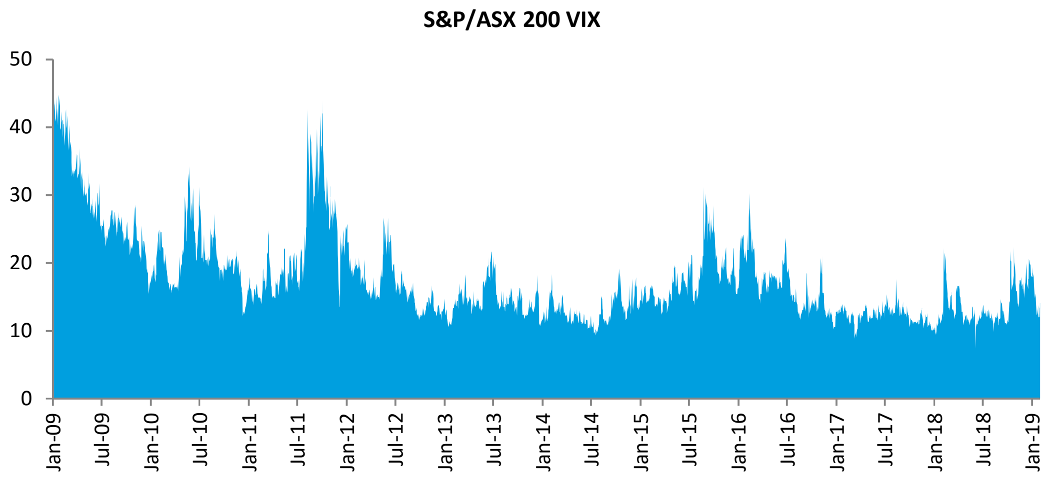


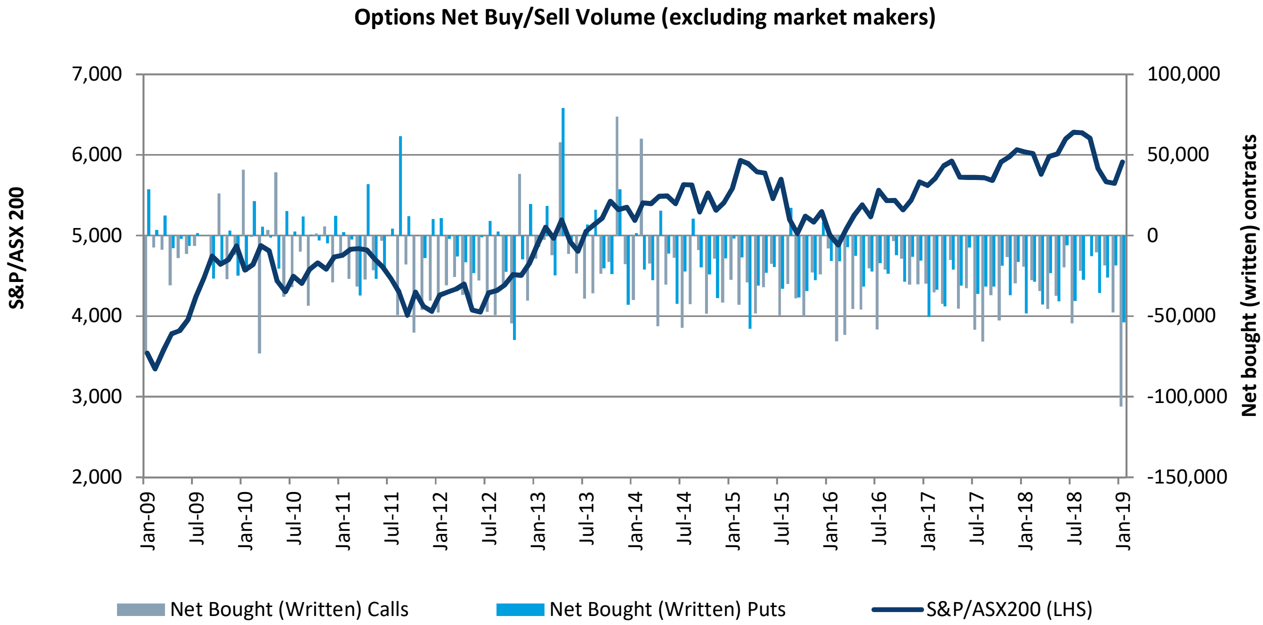
Put Option Contracts (excluding Market Makers)



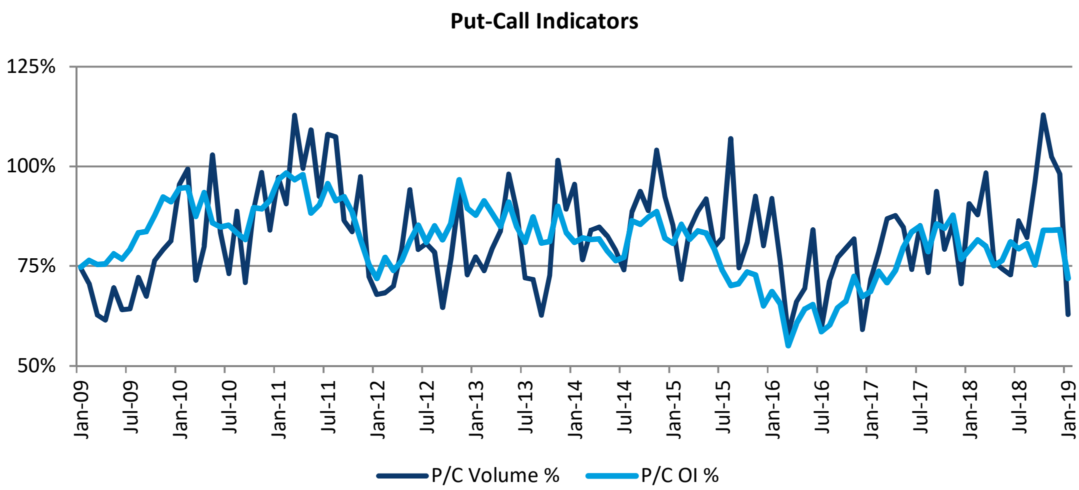
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
January 2019





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



ASX EQUITY DERIVATIVES
January 2019

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jan-19	3,655,718	2,297,942	5,953,660	5,156,054	51,180	746,164	262
Dec-18	3,506,891	3,440,507	6,947,398	5,312,957	639,751	994,633	57
Variance	4.2%	-33.2%	-14.3%	-3.0%	-92.0%	-25.0%	359.6%
Jan-18	3,473,087	3,149,706	6,622,793	5,721,013	44,308	857,262	210
Variance	5.3%	-27.0%	-10.1%	-9.9%	15.5%	-13.0%	24.8%
Cal Yr to date	3,655,718	2,297,942	5,953,660	5,156,054	51,180	746,164	262
Fin Yr to date	25,542,449	23,244,536	48,786,985	40,228,104	1,614,955	6,941,867	2,059

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-19	583	414	997	366	140	476	15
Dec-18	1,402	964	2,366	559	1,045	759	3
Variance	-58.4%	-57.0%	-57.9%	-34.5%	-86.6%	-37.3%	378.4%
Jan-18	650	298	948	423	193	321	10
Variance	-10.3%	39.0%	5.2%	-13.6%	-27.8%	48.5%	47.4%
Cal Yr to date	583	414	997	366	140	476	15
Fin Yr to date	5,972	4,510	10,482	3,376	2,838	4,142	126

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-19	4,721,942	3,396,911	8,118,853	6,696,174	669,361	753,214	104
Dec-18	4,092,272	3,443,087	7,535,359	6,113,202	686,251	735,891	15
Variance	15.4%	-1.3%	7.7%	9.5%	-2.5%	2.4%	593.3%
Jan-18	5,172,553	4,091,280	9,263,833	7,728,983	597,055	936,694	1,101
Variance	-8.7%	-17.0%	-12.4%	-13.4%	12.1%	-19.6%	-90.6%
Cal Yr to date	4,721,942	3,396,911	8,118,853	6,696,174	669,361	753,214	104
Fin Yr to date	4,721,942	3,396,911	8,118,853	6,696,174	669,361	753,214	104

More information

Gregory Pill - Manager, Equity Derivatives
Phone: +61 2 9227 0696
Email: Greg.Pill@asx.com.au

Dawn Lay - Manager, Index & Equity Futures Sales
Phone: +61 2 9227 0115
Email: dawn.lay@asx.com.au

https://www.asx.com.au/products/equity-options/about-options.htm