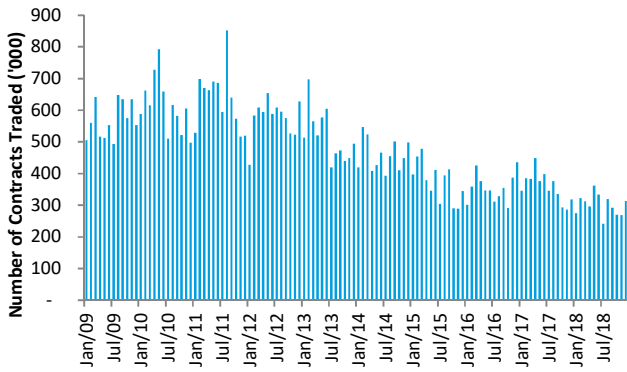
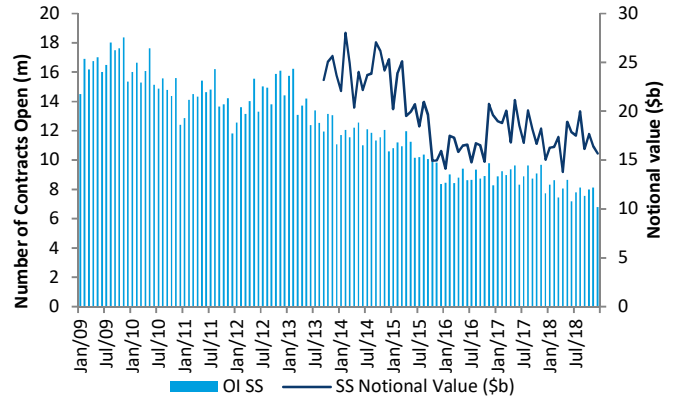


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

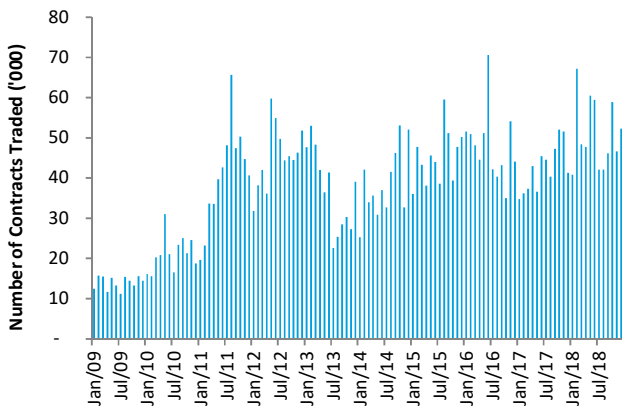
Single Stock Options ADV (adj)



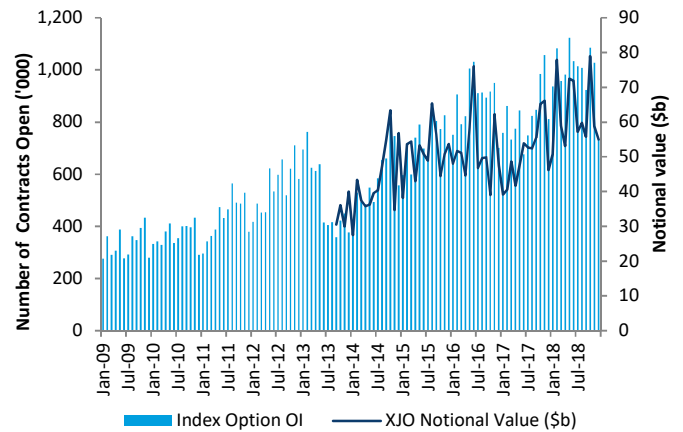
Single Stock Options OI (adj) and Notional Value



XJO Options ADV



XJO Options OI and Notional Value



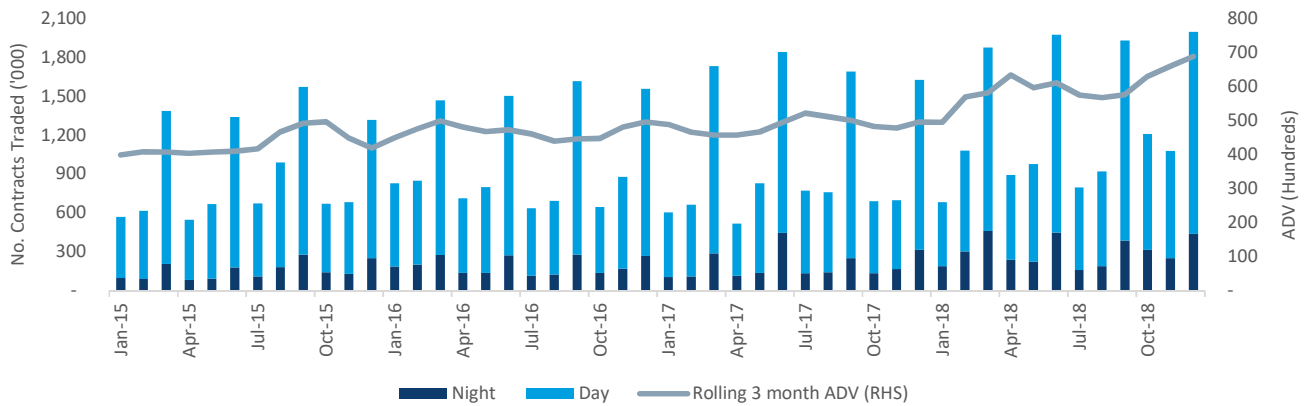
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

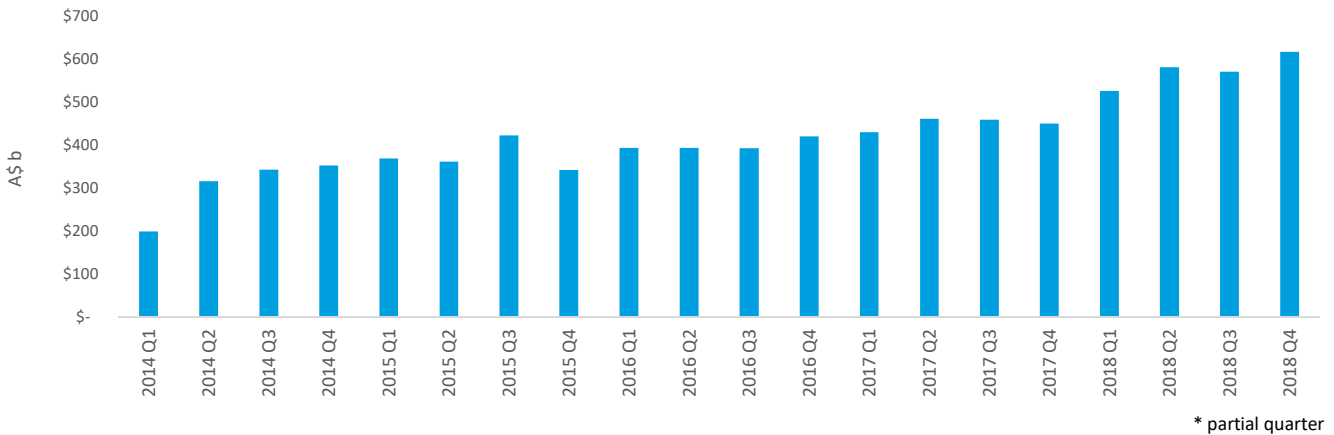
December 2018

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

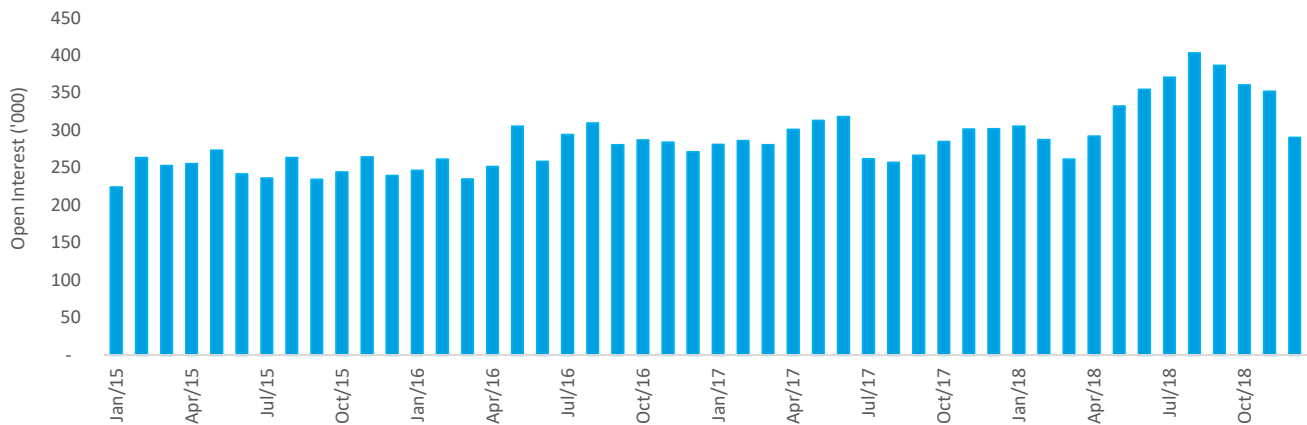
AP Futures Volume and ADV



AP Futures Quarterly Notional Value



AP Futures - Open Interest



ASX EQUITY DERIVATIVES

December 2018

Options - Top Classes by Volume

RANK	Dec-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	994,690	14.3%	735,906	135.2%	N/A	N/A	172.3%	-22,722	-5,023
2	BHP	567,441	8.2%	340,216	166.8%	341,996,000	16.6%	51.8%	-50,549	16,464
3	TLS	548,125	7.9%	613,310	89.4%	555,251,000	9.9%	103.1%	20,711	-17,278
4	FMG	415,343	6.0%	433,444	95.8%	193,521,000	21.5%	164.5%	-43,881	-8,048
5	CBA	414,035	6.0%	268,551	154.2%	63,838,000	64.9%	88.2%	-21,143	-14,047
6	LLC	232,108	3.3%	150,611	154.1%	53,308,000	43.5%	23.5%	752	-13,357
7	ANZ	230,887	3.3%	302,811	76.2%	128,677,000	17.9%	99.3%	15,152	-6,439
8	NAB	213,864	3.1%	291,347	73.4%	130,560,000	16.4%	82.7%	-4,250	-4,278
9	WBC	213,505	3.1%	316,530	67.5%	133,400,000	16.0%	110.3%	8,029	-2,875
10	AMP	207,071	3.0%	287,425	72.0%	186,752,000	11.1%	133.7%	-30,258	-17,847
11	RIO	203,761	2.9%	141,362	144.1%	42,159,000	48.3%	94.8%	-6,400	580
12	ORG	196,239	2.8%	200,863	97.7%	149,991,000	13.1%	22.0%	1,909	-2,370
13	S32	146,074	2.1%	159,456	91.6%	383,357,000	3.8%	83.3%	-13,231	8,630
14	CSL	144,745	2.1%	93,595	154.7%	17,451,000	82.9%	104.6%	-1,694	-2,585
15	STO	130,618	1.9%	117,660	111.0%	129,719,000	10.1%	210.2%	-1,485	-5,652
16	WPL	121,539	1.7%	117,173	103.7%	51,869,000	23.4%	156.2%	-1,474	-1,908
17	MQG	117,517	1.7%	77,849	151.0%	18,606,000	63.2%	181.6%	-3,562	-1,422
18	NCM	107,995	1.6%	127,397	84.8%	71,185,000	15.2%	57.1%	-4,316	-1,385
19	AWC	104,570	1.5%	182,973	57.2%	236,819,000	4.4%	246.4%	-26,111	-2,471
20	OSH	100,186	1.4%	89,446	112.0%	79,048,000	12.7%	249.0%	10,100	-2,472
21	WES	92,562	1.3%	78,020	118.6%	62,418,000	14.8%	100.2%	6,505	-577
22	QBE	89,373	1.3%	84,976	105.2%	94,444,000	9.5%	60.3%	-9,227	-4,451
23	AMC	82,670	1.2%	105,169	78.6%	71,977,000	11.5%	64.3%	-3,278	-2,449
24	IFL	71,081	1.0%	44,310	160.4%	78,081,000	9.1%	394.0%	1,188	-1,813
25	BXB	70,849	1.0%	96,145	73.7%	73,214,000	9.7%	22.6%	-5,608	137
26	TCL	62,914	0.9%	264,008	23.8%	98,230,000	6.4%	59.7%	-11,060	-6,790
27	SUN	59,212	0.9%	61,343	96.5%	57,907,000	10.2%	132.8%	5,945	-703
28	SCG	58,927	0.8%	71,183	82.8%	243,729,000	2.4%	9.3%	-6,058	-64
29	QAN	57,545	0.8%	90,882	63.3%	140,979,000	4.1%	48.2%	-17,395	-6,571
30	WOW	55,156	0.8%	86,072	64.1%	55,065,000	10.0%	42.6%	2,228	-2,772
	Market^	6,947,398	100.0%	7,535,359	92.2%	7,392,673,000	9.4%	98.1%	-47,902	-18,455

* 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

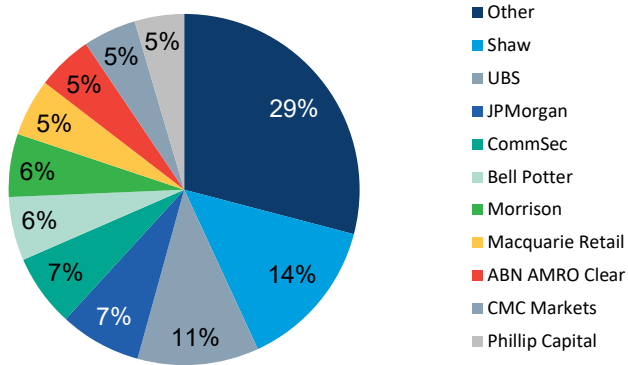
NOTE: Figures for the above charts are double-sided

ASX EQUITY DERIVATIVES

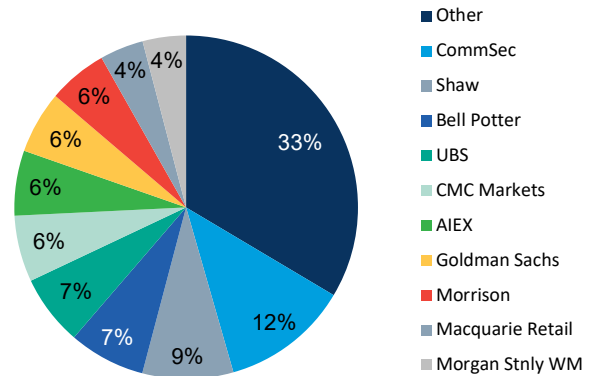
December 2018

Options - Market Share by Value and Volume Traded

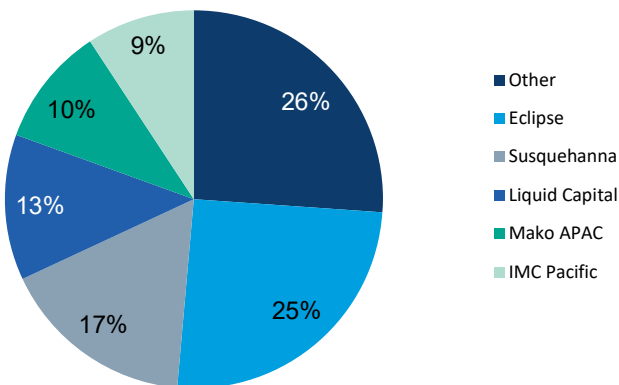
Top 10 Brokers by Value



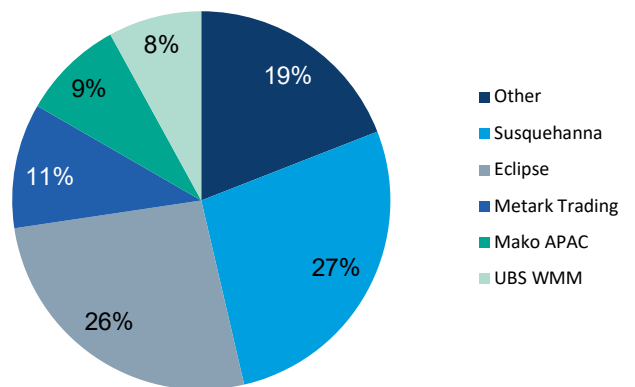
Top 10 Brokers by Volume



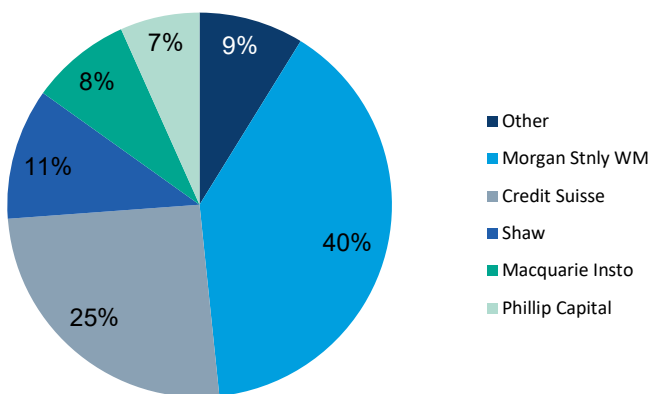
Top 5 Market Makers by Value



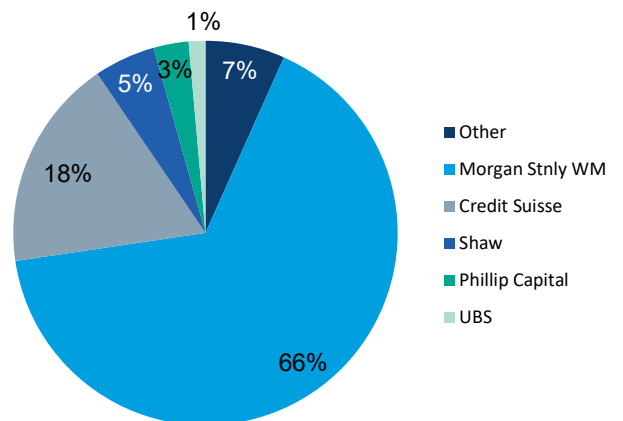
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

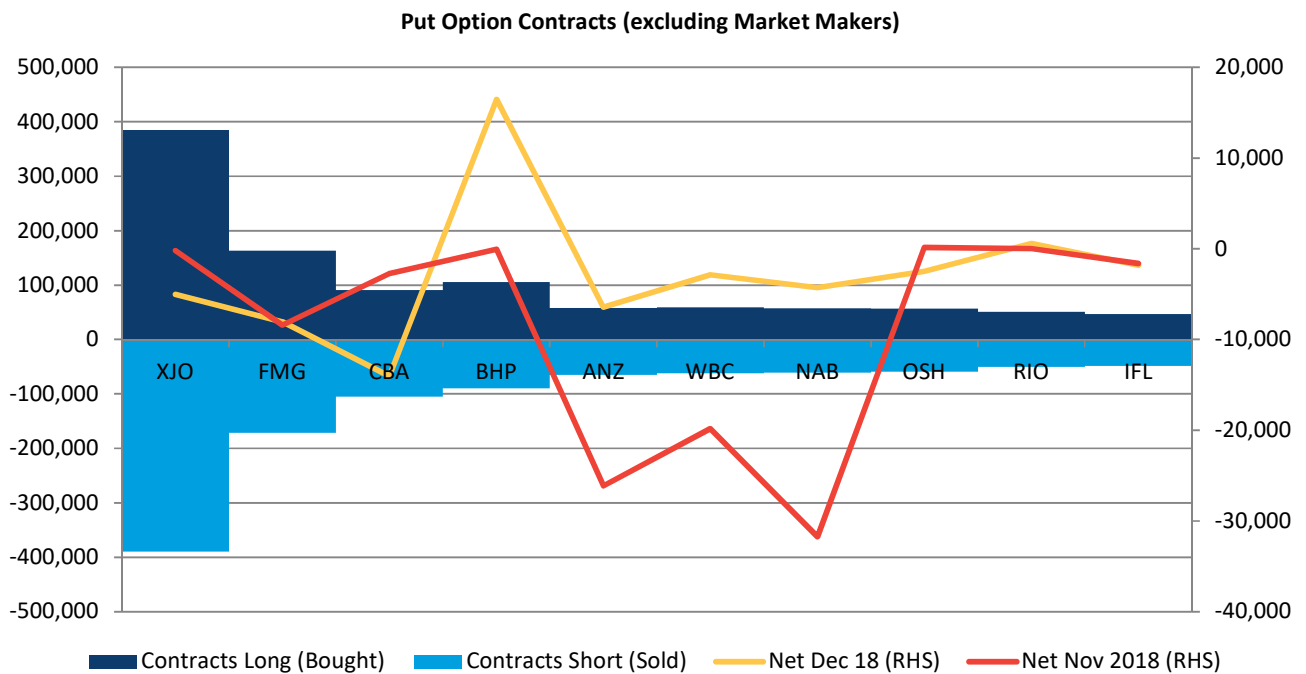
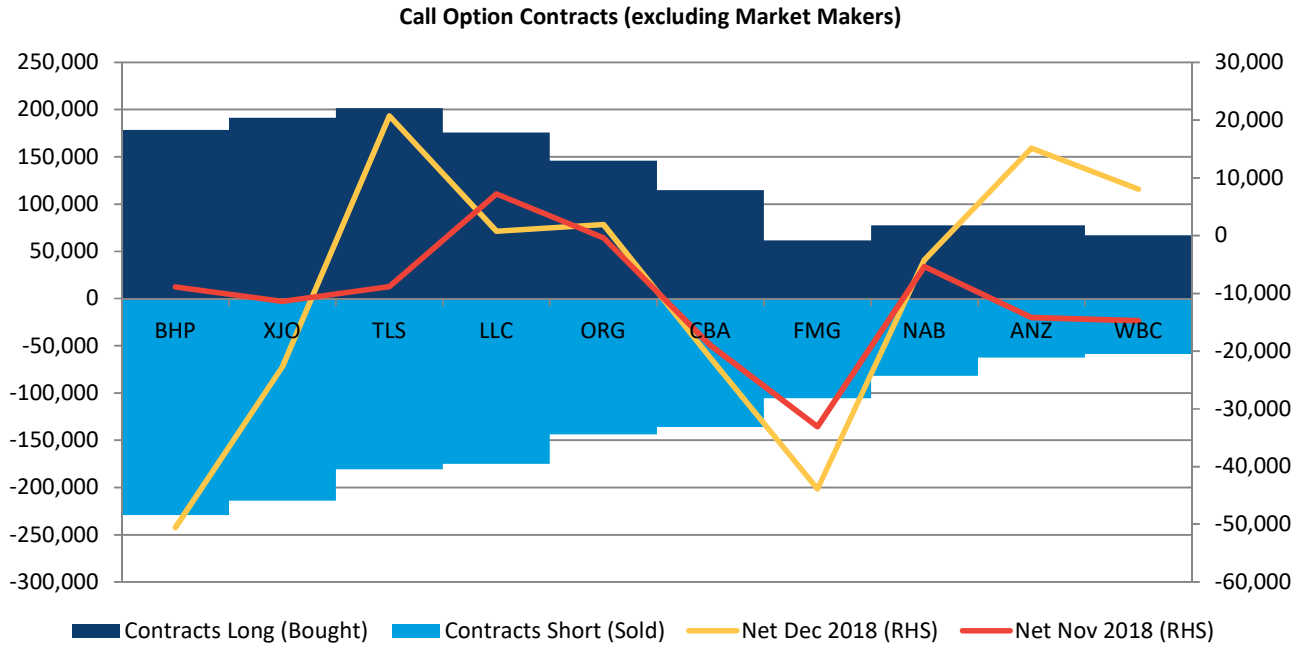


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

December 2018

Top 10 Call and Put Options Contracts

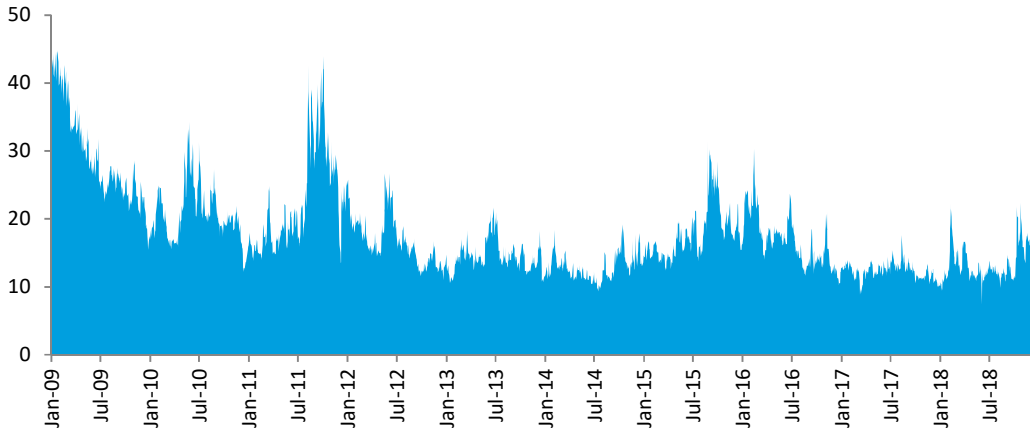


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

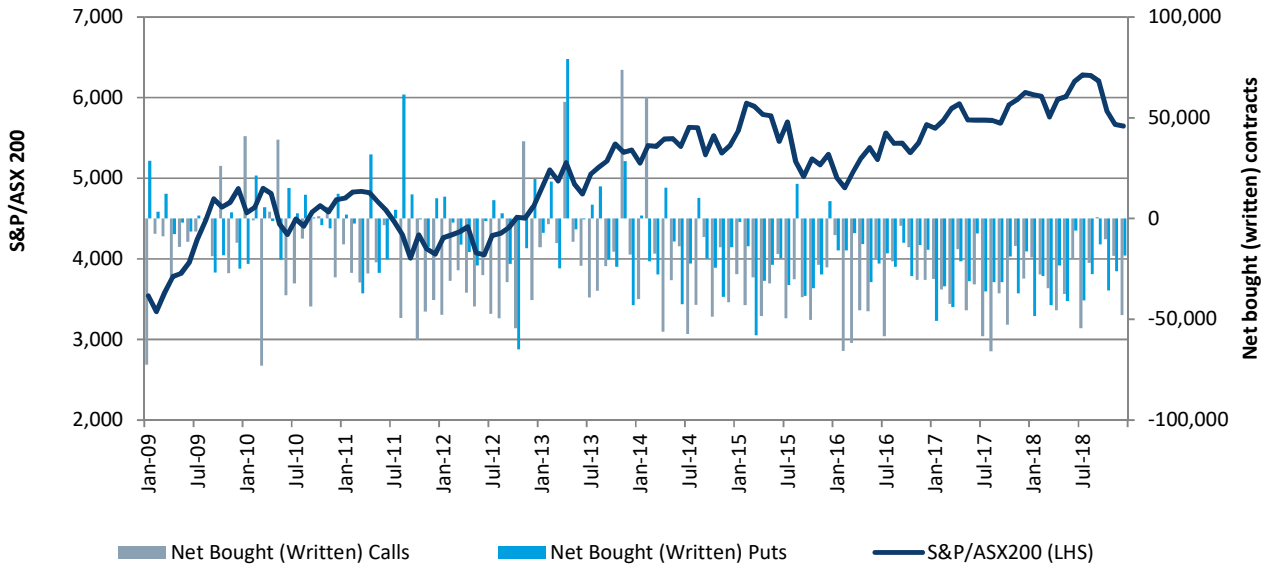
ASX EQUITY DERIVATIVES

December 2018

S&P/ASX 200 VIX

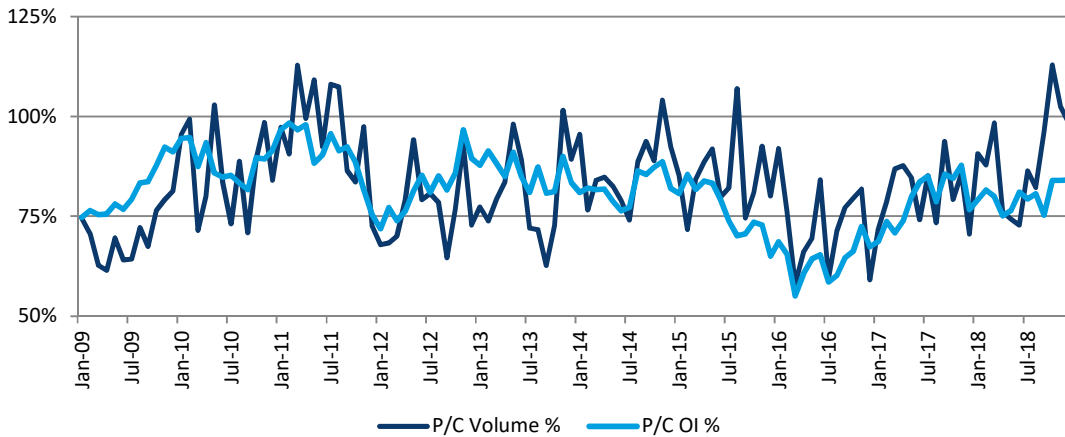


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



ASX EQUITY DERIVATIVES

December 2018

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Dec-18	3,506,891	3,440,507	6,947,398	5,312,957	639,751	994,633	57
Nov-18	3,432,821	3,510,788	6,943,609	5,617,484	298,445	1,027,620	60
Variance	2.2%	-2.0%	0.1%	-5.4%	114.4%	-3.2%	-5.0%
Dec-17	4,002,456	2,823,640	6,826,096	5,542,151	498,295	783,650	2,000
Variance	-12.4%	21.8%	1.8%	-4.1%	28.4%	26.9%	-97.2%
Cal Yr to date	42,938,248	37,805,265	80,743,513	66,813,043	2,197,375	11,725,940	7,155
Fin Yr to date	21,886,731	20,946,594	42,833,325	35,072,050	1,563,775	6,195,703	1,797

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-18	1,402	964	2,366	559	1,045	759	3
Nov-18	929	817	1,746	490	590	663	3
Variance	50.9%	17.9%	35.5%	14.0%	77.3%	14.4%	-5.8%
Dec-17	1,394	290	1,684	459	748	356	121
Variance	0.5%	232.5%	40.5%	21.8%	39.7%	112.9%	-97.4%
Cal Yr to date	11,054	6,722	17,776	5,842	5,008	6,496	430
Fin Yr to date	5,389	4,096	9,485	3,010	2,698	3,666	110

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-18	4,092,272	3,443,087	7,535,359	6,113,202	686,251	735,891	15
Nov-18	4,971,376	4,176,279	9,147,655	7,370,179	749,836	1,027,620	20
Variance	-17.7%	-17.6%	-17.6%	-17.1%	-8.5%	-28.4%	-25.0%
Dec-17	4,834,943	3,706,607	8,541,550	7,128,503	600,619	811,428	1,000
Variance	-15.4%	-7.1%	-11.8%	-14.2%	14.3%	-9.3%	-98.5%
Cal Yr to date	4,092,272	3,443,087	7,535,359	6,113,202	686,251	735,891	15
Fin Yr to date	4,092,272	3,443,087	7,535,359	6,113,202	686,251	735,891	15

ASX takes no responsibility for any errors or omissions contained within this document and will not be liable for any reason including without limitation negligence, for losses, consequential or otherwise, arising from in connection with decisions made in reliance upon this information.

More information

Gregory Pill - Manager, Equity Derivatives

Phone: +61 2 9227 0696

Email: Greg.Pill@asx.com.au

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

Dawn Lay - Manager, Index & Equity Futures Sales

Phone: +61 2 9227 0115

Email: dawn.lay@asx.com.au