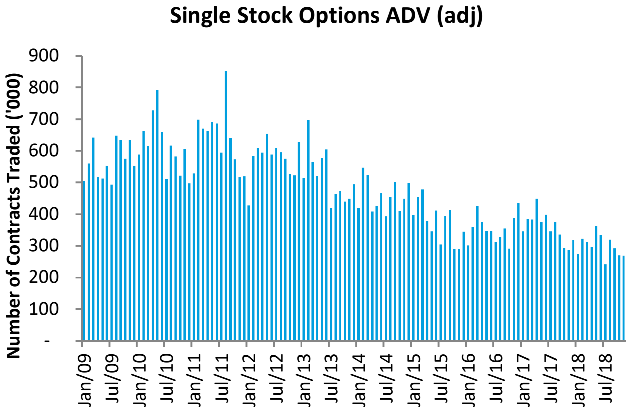
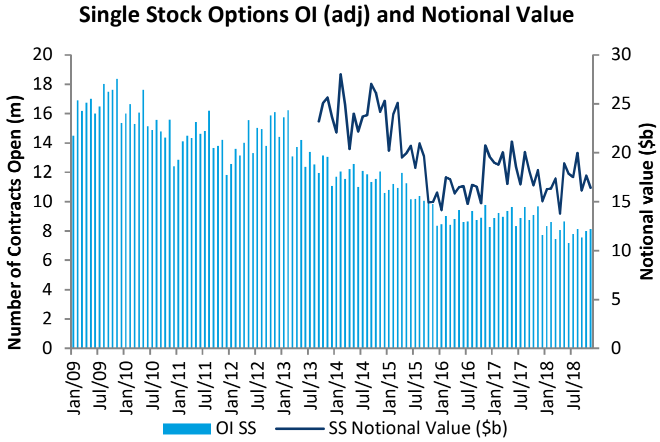
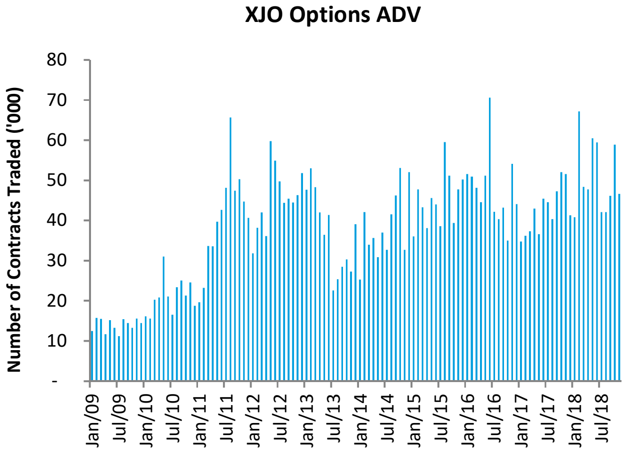
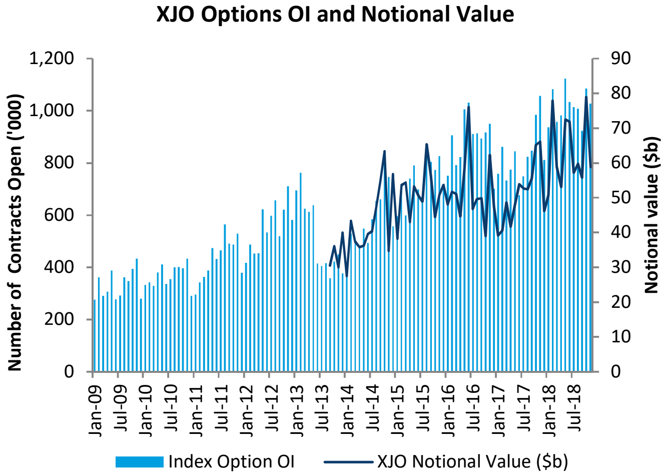
ASX EQUITY DERIVATIVES
Options and Futures Statistics
November 2018

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







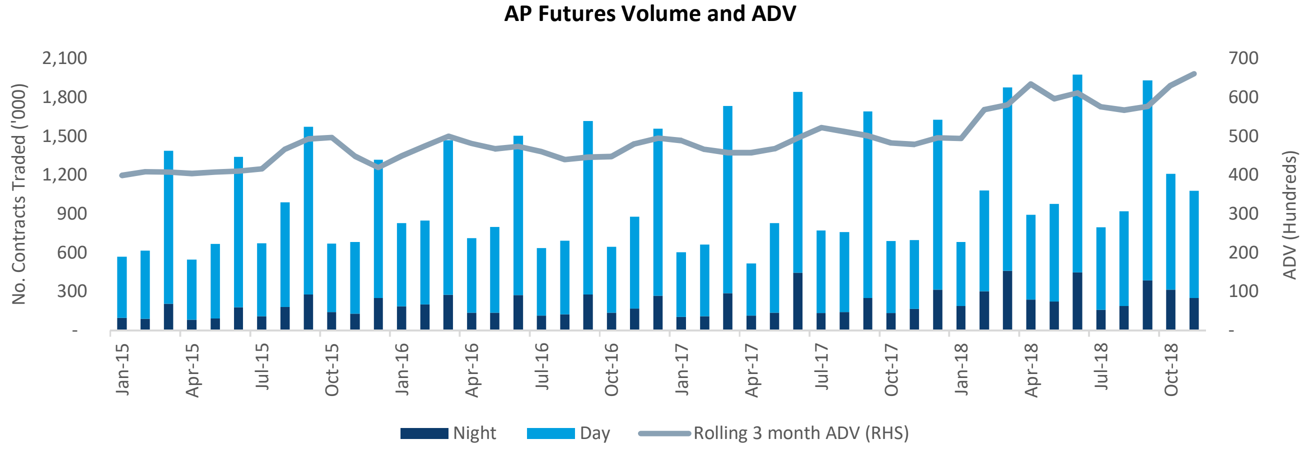


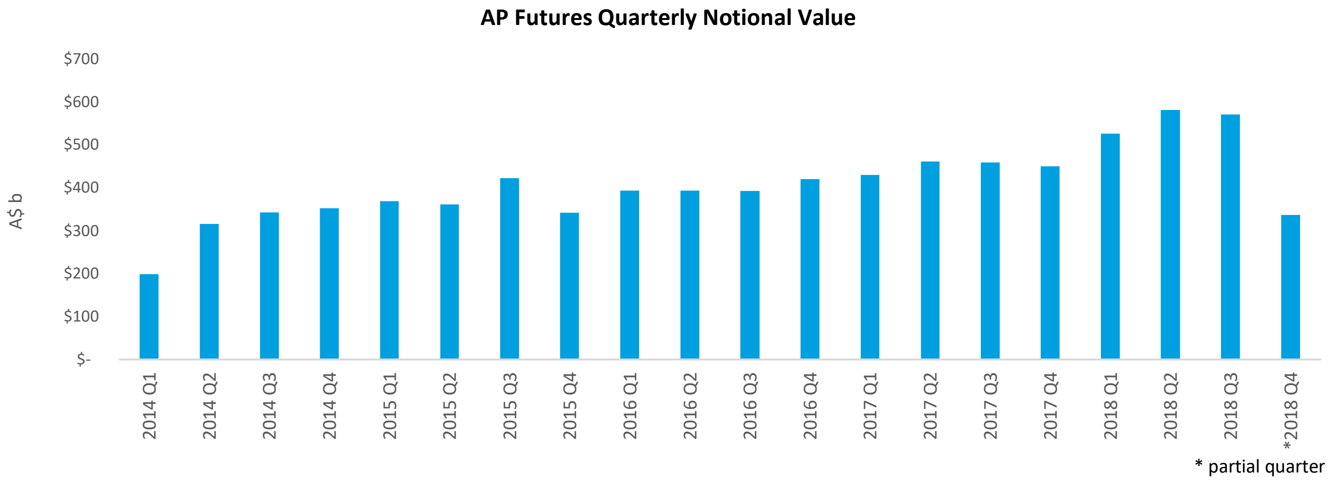
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

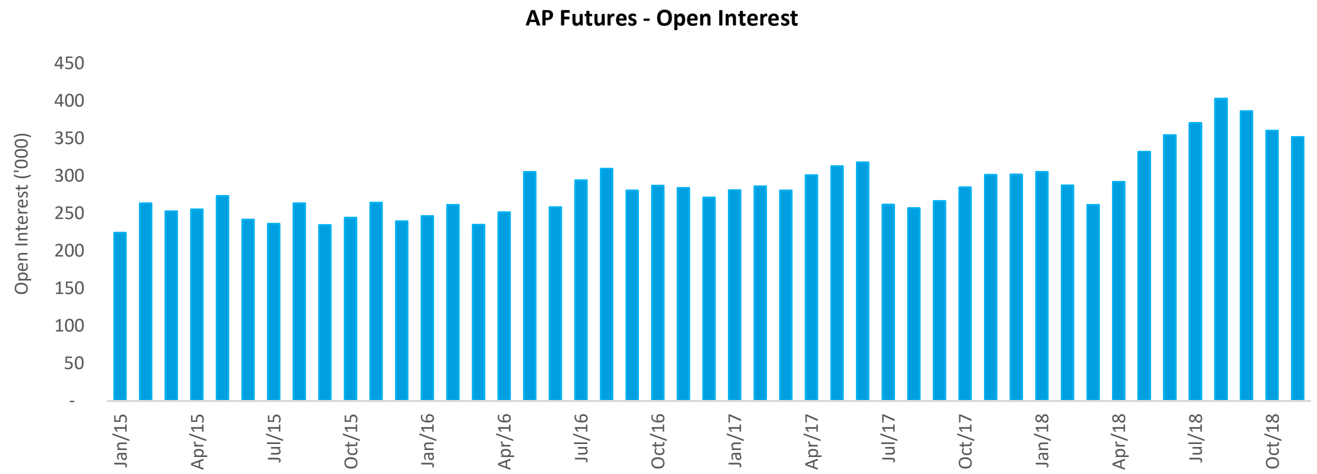
November 2018

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





* partial quarter



ASX EQUITY DERIVATIVES

November 2018

Options - Top Classes by Volume

RANK	Nov-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,027,680	14.8%	1,027,640	100.0%	N/A	N/A	158.9%	-11,423	-215
2	BHP	480,923	6.9%	496,484	96.9%	187,636,000	25.6%	78.3%	-8,860	-35
3	FMG	440,339	6.3%	429,790	102.5%	389,873,000	11.3%	113.0%	-33,089	-8,410
4	AMP	381,131	5.5%	521,445	73.1%	334,456,000	11.4%	230.9%	-20,771	2,000
5	CBA	367,822	5.3%	316,304	116.3%	72,985,000	50.4%	68.3%	-18,980	-2,739
6	RIO	313,931	4.5%	179,248	175.1%	77,416,000	40.6%	128.1%	2,436	10
7	TLS	313,149	4.5%	856,837	36.5%	575,988,000	5.4%	99.1%	-8,814	2,935
8	NAB	261,833	3.8%	307,876	85.0%	178,121,000	14.7%	63.5%	-5,354	-31,738
9	WBC	247,853	3.6%	365,072	67.9%	168,595,000	14.7%	86.6%	-14,763	-19,833
10	AWC	245,393	3.5%	223,421	109.8%	279,567,000	8.8%	89.3%	73,806	-3,166
11	ANZ	207,434	3.0%	338,355	61.3%	159,398,000	13.0%	57.9%	-14,187	-26,146
12	TCL	175,337	2.5%	253,970	69.0%	103,388,000	17.0%	6.4%	-5,112	-1,225
13	MQG	145,775	2.1%	79,648	183.0%	22,403,000	65.1%	149.4%	-2,902	-5,518
14	CSL	136,849	2.0%	113,885	120.2%	22,402,000	61.1%	161.6%	-1,547	-6,534
15	S32	131,737	1.9%	188,933	69.7%	400,249,000	3.3%	122.3%	14,655	-1,473
16	STO	127,788	1.8%	167,542	76.3%	130,258,000	9.8%	156.2%	8,866	-955
17	WPL	125,119	1.8%	132,888	94.2%	55,781,000	22.4%	184.1%	230	-1,981
18	WES	123,182	1.8%	89,823	137.1%	63,592,000	19.4%	99.3%	4,439	-522
19	TAH	104,972	1.5%	99,670	105.3%	102,677,000	10.2%	932.3%	1,919	-4,896
20	ORG	104,536	1.5%	274,410	38.1%	137,624,000	7.6%	64.3%	-363	-1,097
21	LLC	104,219	1.5%	144,358	72.2%	104,144,000	10.0%	45.9%	7,209	645
22	OSH	91,557	1.3%	130,582	70.1%	82,184,000	11.1%	92.7%	3,608	143
23	NCM	75,309	1.1%	152,578	49.4%	42,552,000	17.7%	84.7%	-960	-9,215
24	CYB	75,302	1.1%	85,067	88.5%	147,312,000	5.1%	90.0%	11,109	-2,929
25	AMC	73,262	1.1%	122,567	59.8%	71,955,000	10.2%	58.4%	-446	-2,007
26	QBE	69,725	1.0%	102,519	68.0%	88,760,000	7.9%	33.5%	-14,909	324
27	WOW	68,282	1.0%	108,244	63.1%	66,352,000	10.3%	65.2%	-2,129	677
28	BXB	63,251	0.9%	115,410	54.8%	82,924,000	7.6%	39.8%	-5,272	-92
29	BLD	49,137	0.7%	74,433	66.0%	107,145,000	4.6%	246.5%	5,109	225
30	BSL	45,365	0.7%	44,323	102.4%	85,779,000	5.3%	202.5%	2,934	1,852
	Market^	6,943,609	100.0%	9,046,718	76.8%	7,654,794,000	9.1%	102.3%	-18,557	-26,044

* 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

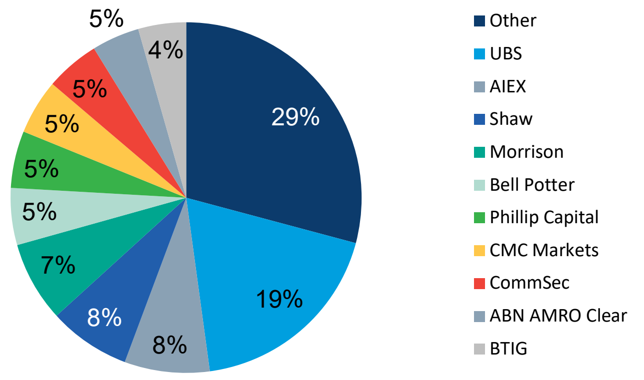
^ ETO classes only included

NOTE: Figures for the above charts are double-sided

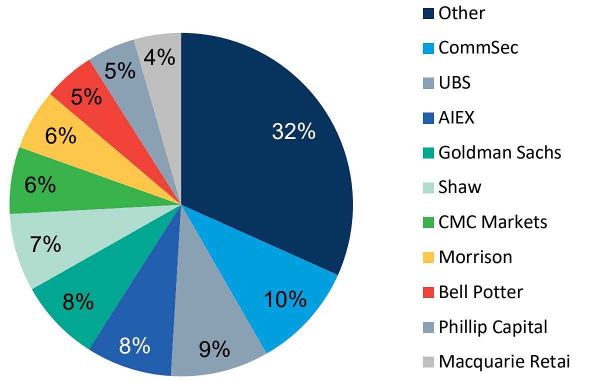
ASX EQUITY DERIVATIVES
November 2018

Options - Market Share by Value and Volume Traded

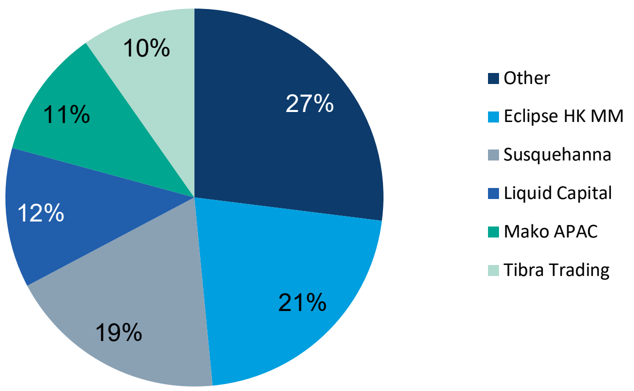
Top 10 Brokers by Value



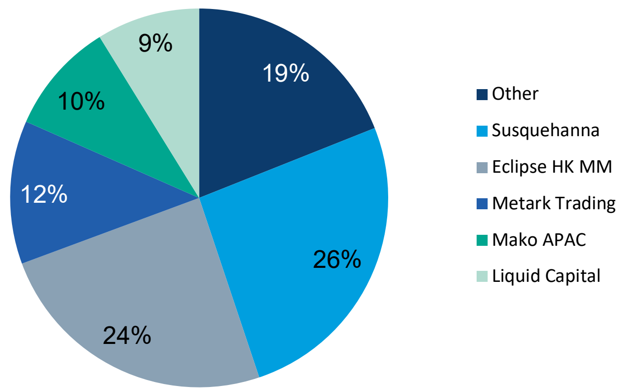
Top 10 Brokers by Volume



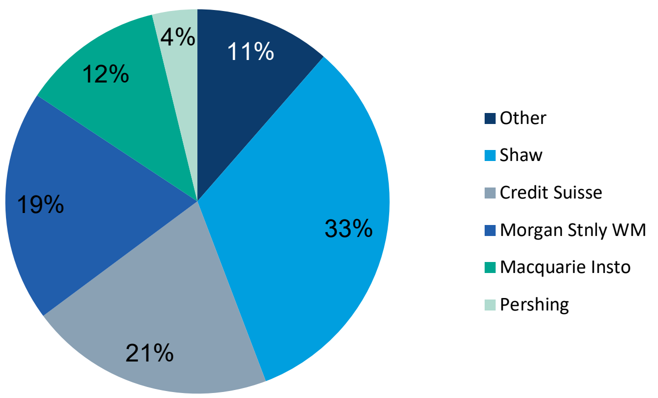
Top 5 Market Makers by Value



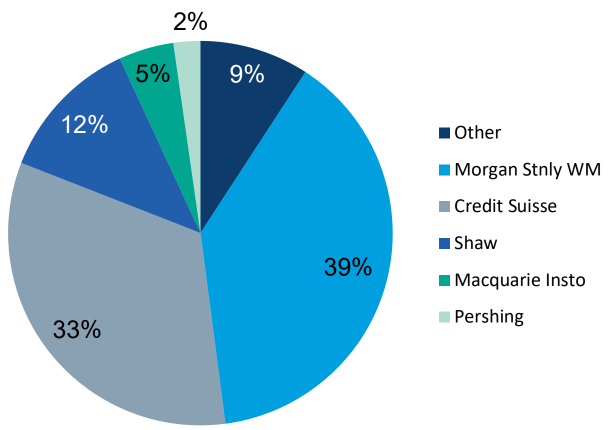
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

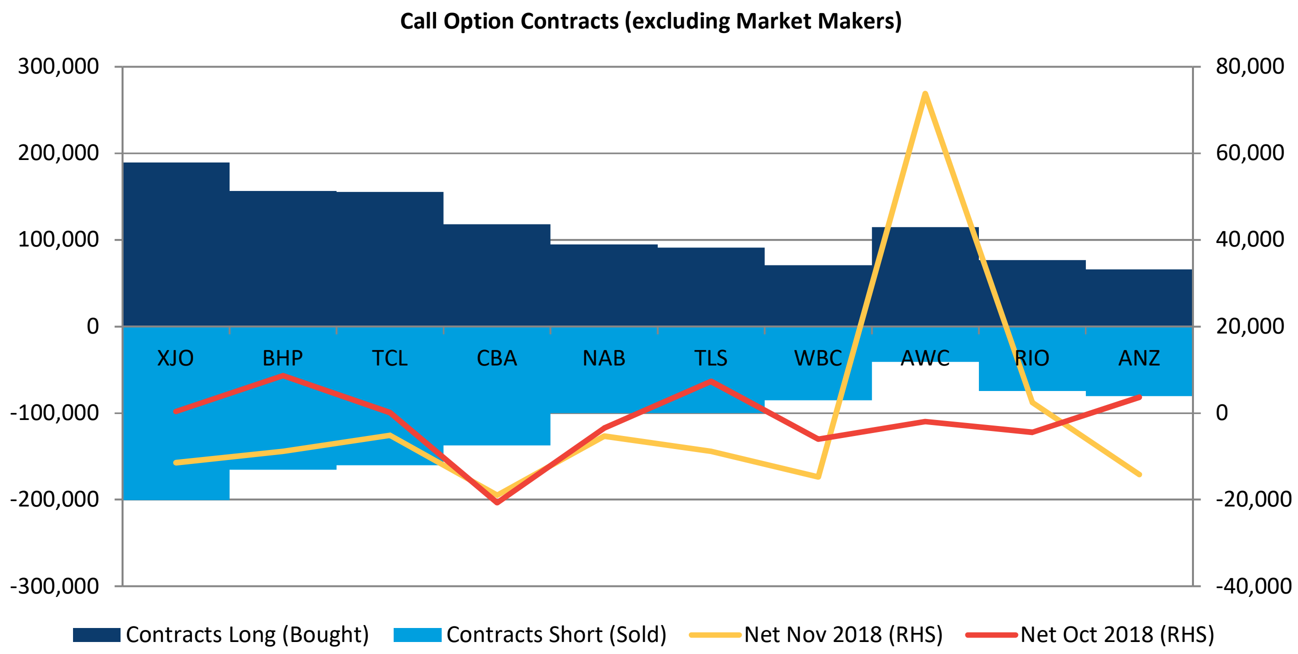


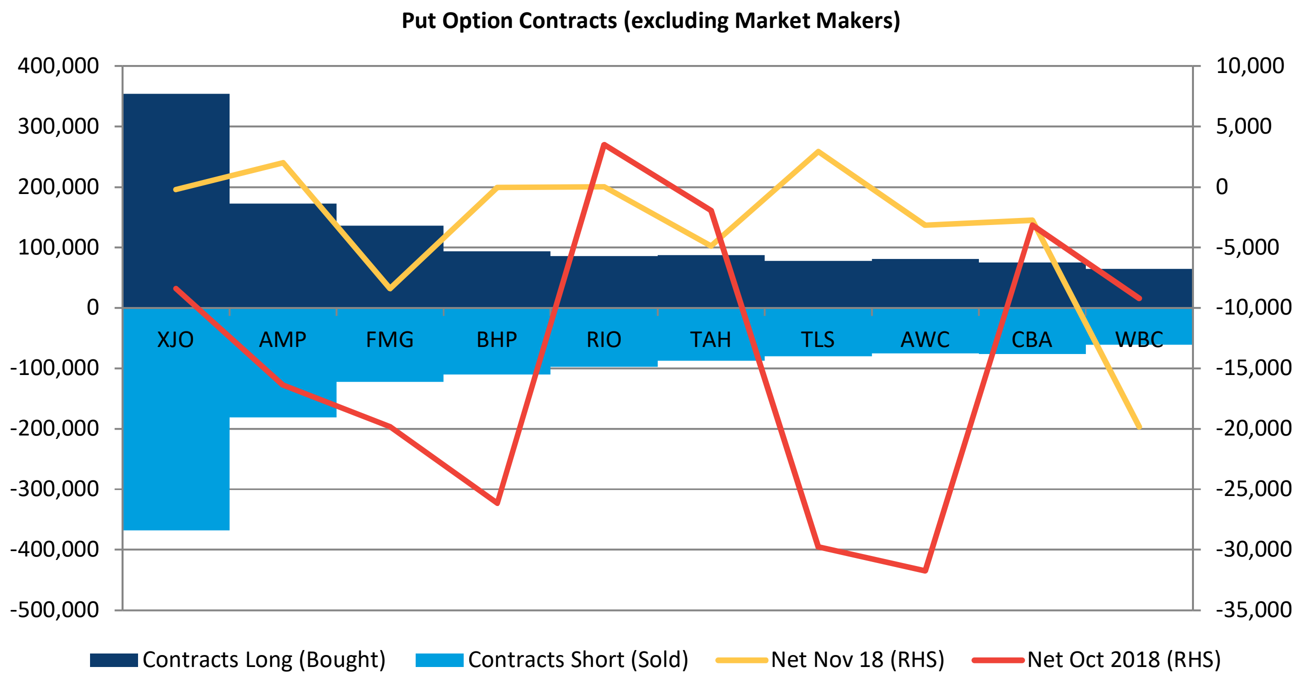
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

November 2018

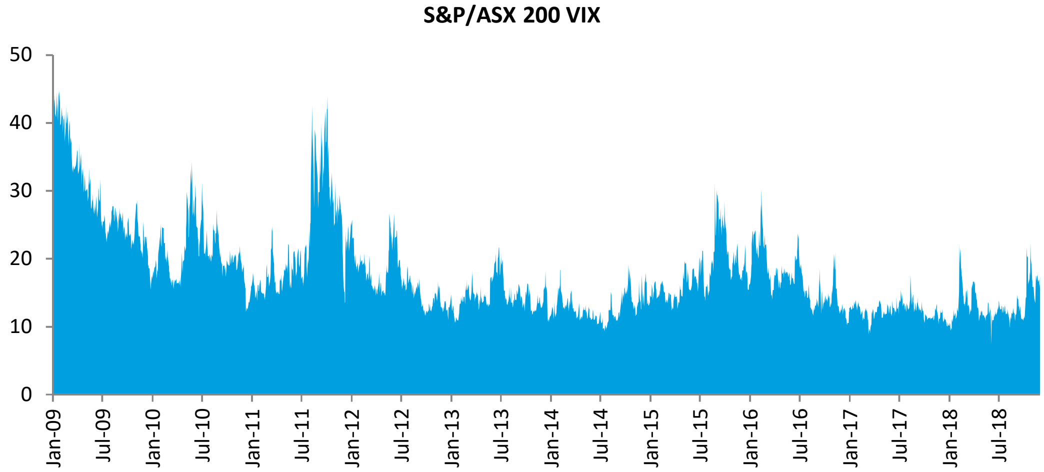
Top 10 Call and Put Options Contracts

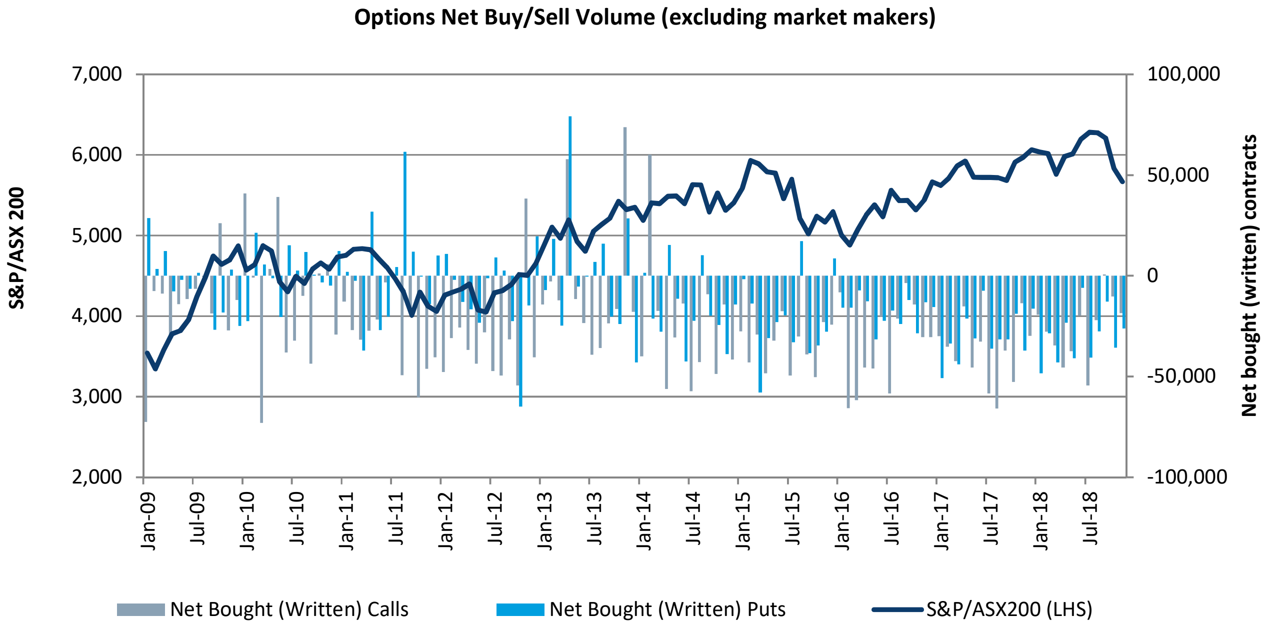




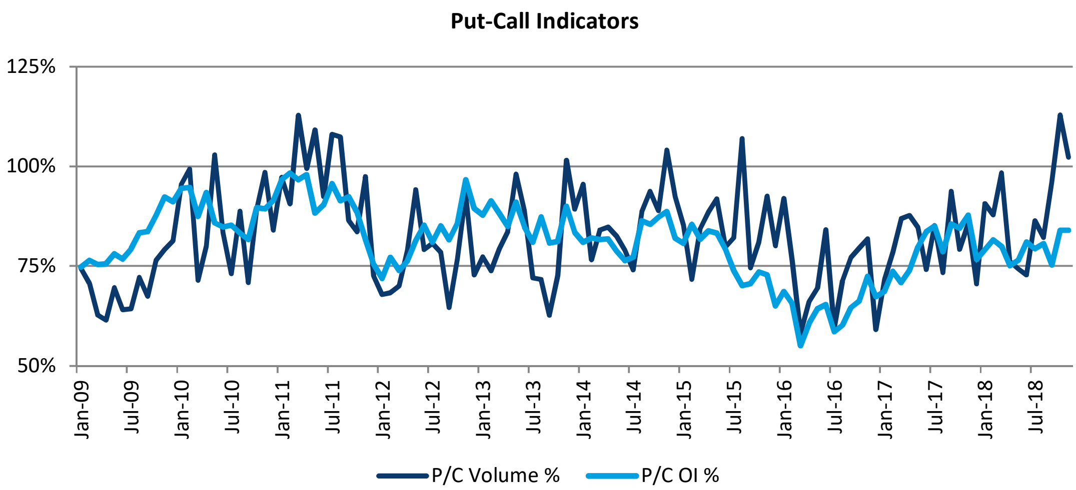
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
November 2018





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



ASX EQUITY DERIVATIVES
November 2018

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Nov-18	3,432,821	3,510,788	6,943,609	5,617,484	298,445	1,027,620	60
Oct-18	3,559,402	4,017,582	7,576,984	6,099,898	121,531	1,355,555	0
Variance	-3.6%	-12.6%	-8.4%	-7.9%	145.6%	-24.2%	N/A
Nov-17	3,995,870	3,425,364	7,421,234	6,175,090	110,692	1,135,200	252
Variance	-14.1%	2.5%	-6.4%	-9.0%	169.6%	-9.5%	-76.2%
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	18,379,840	17,506,087	35,885,927	29,759,093	924,024	5,201,070	1,740

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-18	929	817	1,746	490	590	663	3
Oct-18	632	1,093	1,725	556	248	921	0
Variance	46.9%	-25.2%	1.2%	-11.8%	137.5%	-28.0%	N/A
Nov-17	796	323	1,118	421	208	474	15
Variance	16.7%	153.3%	56.1%	16.3%	183.4%	39.9%	-77.6%
Cal Yr to date	9,652	5,758	15,410	5,283	3,963	5,737	427
Fin Yr to date	3,987	3,132	7,119	2,452	1,653	2,907	107

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-18	4,971,376	4,176,279	9,147,655	7,370,179	749,836	1,027,620	20
Oct-18	4,938,014	4,144,996	9,083,010	7,447,564	550,946	1,084,470	30
Variance	0.7%	0.8%	0.7%	-1.0%	36.1%	-5.2%	-33.3%
Nov-17	5,723,813	5,024,751	10,748,564	9,101,393	587,991	1,057,643	1,537
Variance	-13.1%	-16.9%	-14.9%	-19.0%	27.5%	-2.8%	-98.7%
Cal Yr to date	4,971,376	4,176,279	9,147,655	7,370,179	749,836	1,027,620	20
Fin Yr to date	4,971,376	4,176,279	9,147,655	7,370,179	749,836	1,027,620	20

More information

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http://www.asx.com.au/products/exchange-traded-options.htm