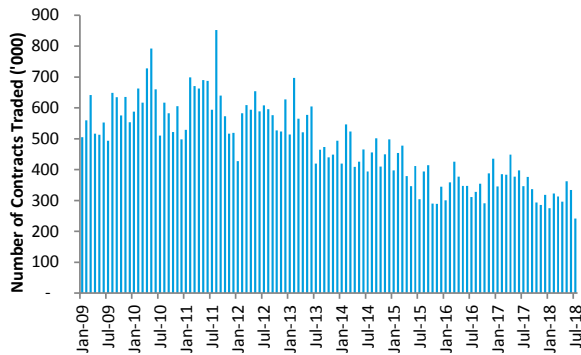
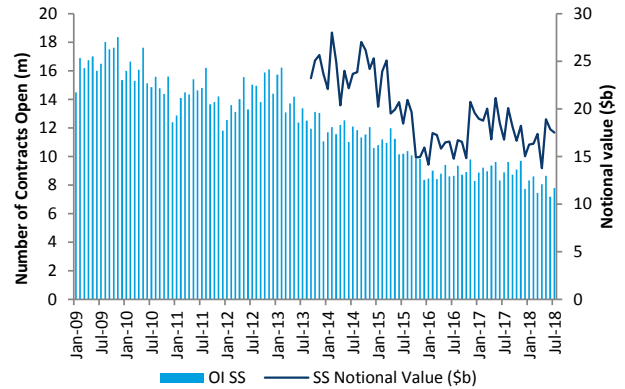


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

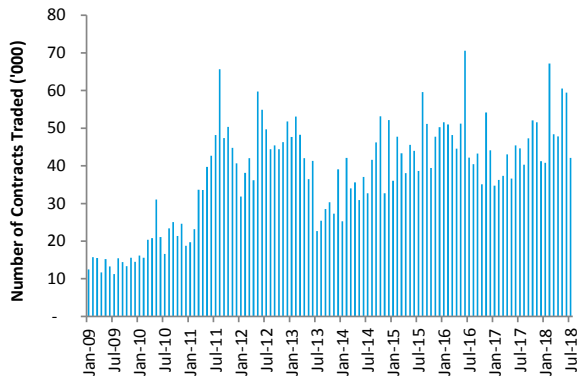
Single Stock Options ADV (adj)



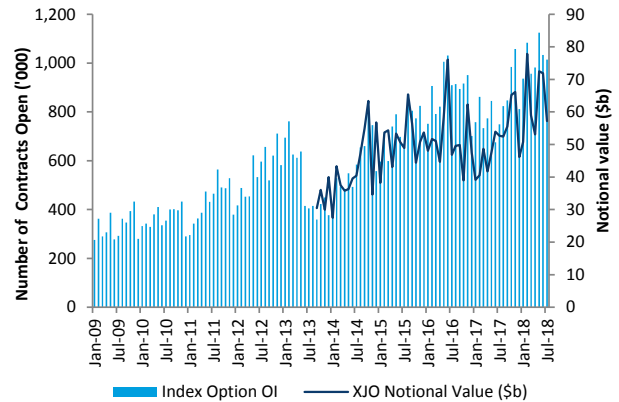
Single Stock Options OI (adj) and Notional Value



XJO Options ADV



XJO Options OI and Notional Value

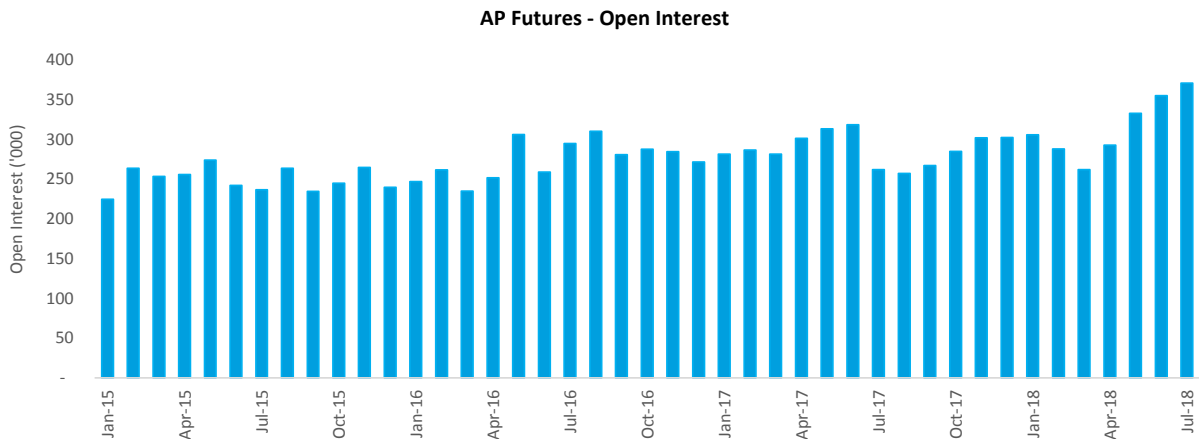
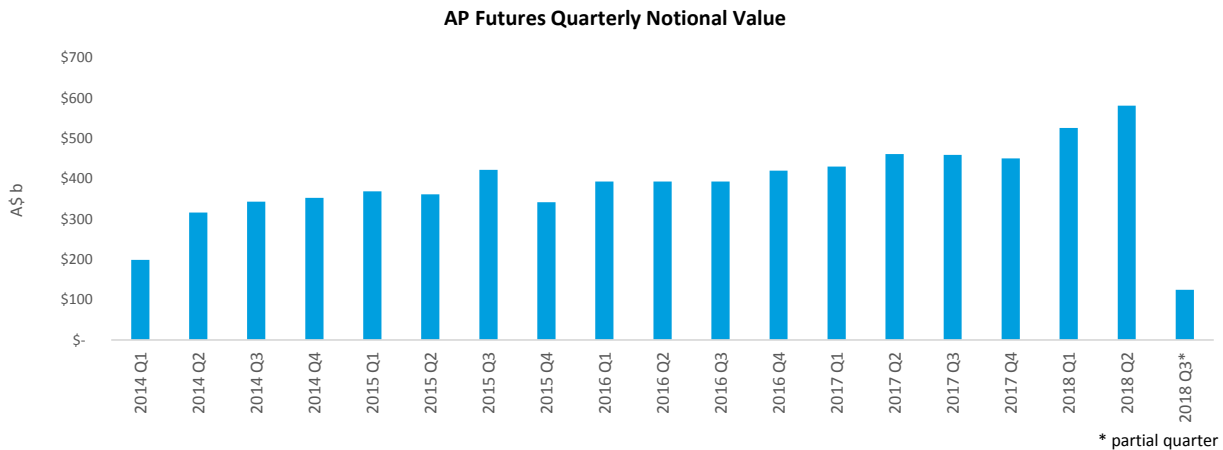
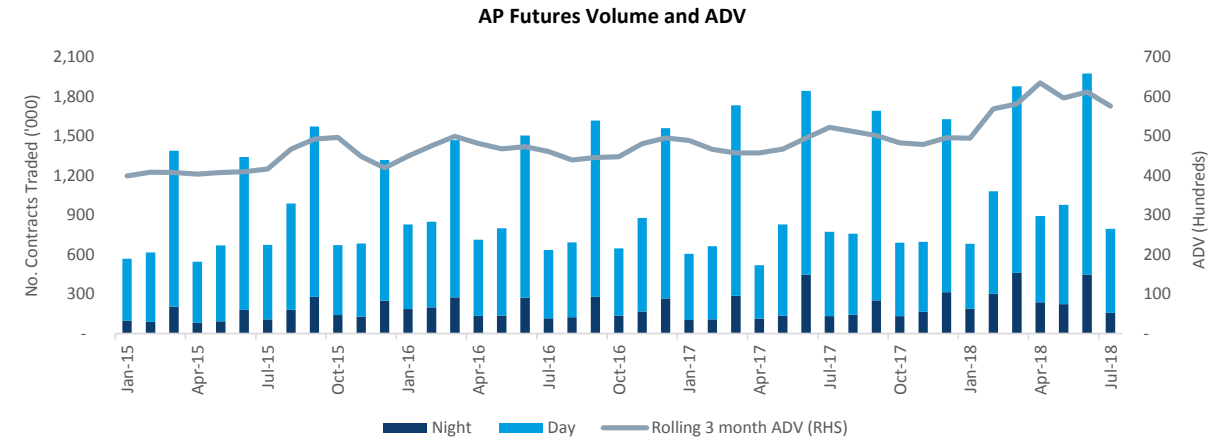


NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

July 2018

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



ASX EQUITY DERIVATIVES

July 2018

Options - Top Classes by Volume

RANK	Jul-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	927,292	14.9%	1,014,749	91.4%	77,000	n/a	91.9%	-13,980	-12,712
2	TLS	441,062	7.1%	941,900	46.8%	516,494,000	8.5%	108.9%	-58,299	-43,689
3	BHP	437,334	7.0%	506,636	86.3%	145,677,000	30.0%	65.3%	-2,831	-23,501
4	FMG	433,102	6.9%	542,617	79.8%	210,468,000	n/a	153.0%	-45,929	21,531
5	RIO	411,973	6.6%	200,530	205.4%	43,087,000	95.6%	129.4%	335	-13,750
6	CBA	352,458	5.6%	292,493	120.5%	62,647,000	56.3%	73.3%	-18,805	-6,252
7	WBC	219,876	3.5%	329,427	66.7%	108,685,000	20.2%	66.3%	-24,296	-9,346
8	MQG	218,027	3.5%	107,087	203.6%	17,301,000	126.0%	352.3%	-1,908	-2,100
9	NAB	181,288	2.9%	276,366	65.6%	91,945,000	19.7%	49.4%	-22,643	-4,308
10	NCM	172,322	2.8%	147,811	116.6%	55,561,000	31.0%	71.2%	-1,705	-9,458
11	AMP	148,887	2.4%	340,773	43.7%	258,575,000	5.8%	95.5%	3,270	-20,895
12	WES	143,858	2.3%	127,726	112.6%	41,893,000	34.3%	50.2%	-137	-3,045
13	ANZ	138,699	2.2%	278,144	49.9%	105,380,000	13.2%	49.5%	-13,438	-3,118
14	AZJ	137,507	2.2%	152,875	89.9%	102,745,000	13.4%	56.0%	-1,627	-95
15	CSL	124,775	2.0%	102,181	122.1%	16,832,000	74.1%	96.3%	-1,408	3,443
16	S32	118,133	1.9%	169,571	69.7%	330,350,000	3.6%	120.3%	-3,210	-32,533
17	QBE	99,791	1.6%	139,239	71.7%	65,598,000	15.2%	280.4%	-7,598	-9,631
18	WPL	90,690	1.5%	126,404	71.7%	48,242,000	18.8%	51.4%	-1,370	-2,840
19	STO	89,767	1.4%	150,930	59.5%	90,925,000	9.9%	39.0%	-8,855	-8,804
20	WOW	84,517	1.4%	106,226	79.6%	53,707,000	15.7%	66.3%	-2,098	-6,002
21	ORG	72,424	1.2%	207,516	34.9%	99,089,000	7.3%	80.4%	818	-9,429
22	AMC	71,125	1.1%	135,736	52.4%	70,717,000	10.1%	32.1%	-7,687	-2,106
23	AWC	64,983	1.0%	244,962	26.5%	246,757,000	2.6%	86.9%	-11,624	3,563
24	FXJ	57,183	0.9%	68,939	82.9%	412,968,000	1.4%	9.4%	-43,258	-2,925
25	BLD	56,721	0.9%	84,970	66.8%	69,219,000	8.2%	345.1%	-6,649	-5,919
26	BXB	51,305	0.8%	162,741	31.5%	110,345,000	4.6%	65.9%	-13,766	-3,142
27	OZL	48,564	0.8%	40,437	120.1%	54,270,000	8.9%	186.2%	-1,792	-8,208
28	IAG	46,257	0.7%	74,071	62.4%	120,483,000	3.8%	92.7%	-7,100	-1,302
29	TCL	46,075	0.7%	112,914	40.8%	72,382,000	6.4%	104.8%	-7,101	-6,412
30	AGL	43,583	0.7%	73,532	59.3%	39,437,000	11.1%	135.4%	-3,160	-3,637
	Market^	6,244,324	100.0%	8,811,626	70.9%	6,421,338,000	9.7%	86.3%	-54,403	-40,619

* 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

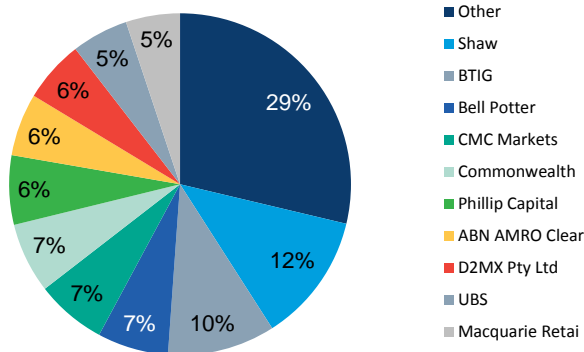
NOTE: Figures for the above charts are double-sided

ASX EQUITY DERIVATIVES

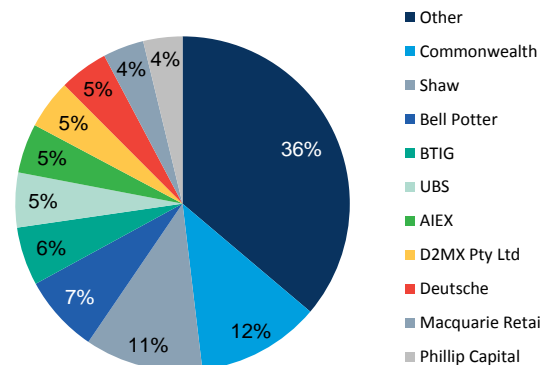
July 2018

Options - Market Share by Value and Volume Traded

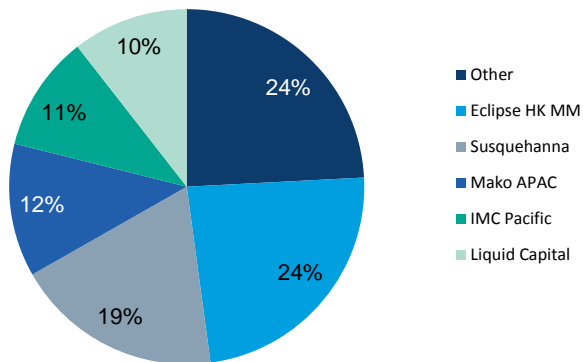
Top 10 Brokers by Value



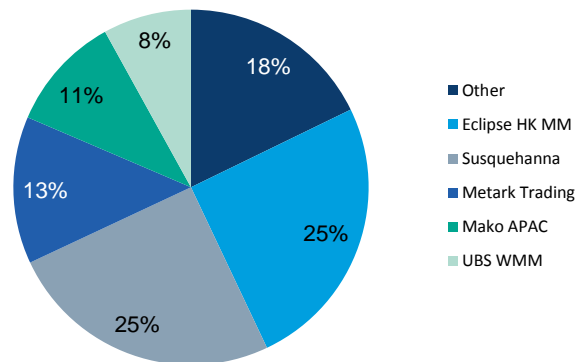
Top 10 Brokers by Volume



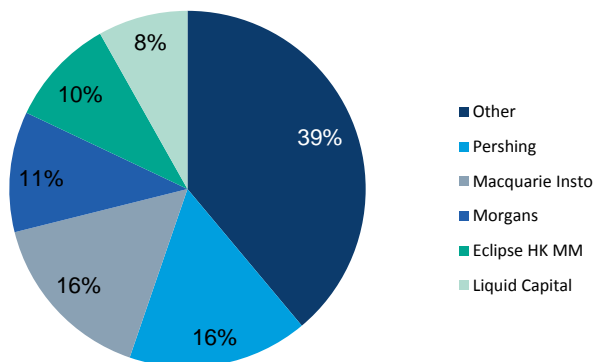
Top 5 Market Makers by Value



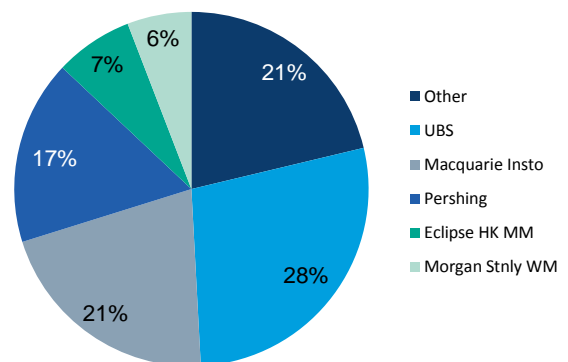
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

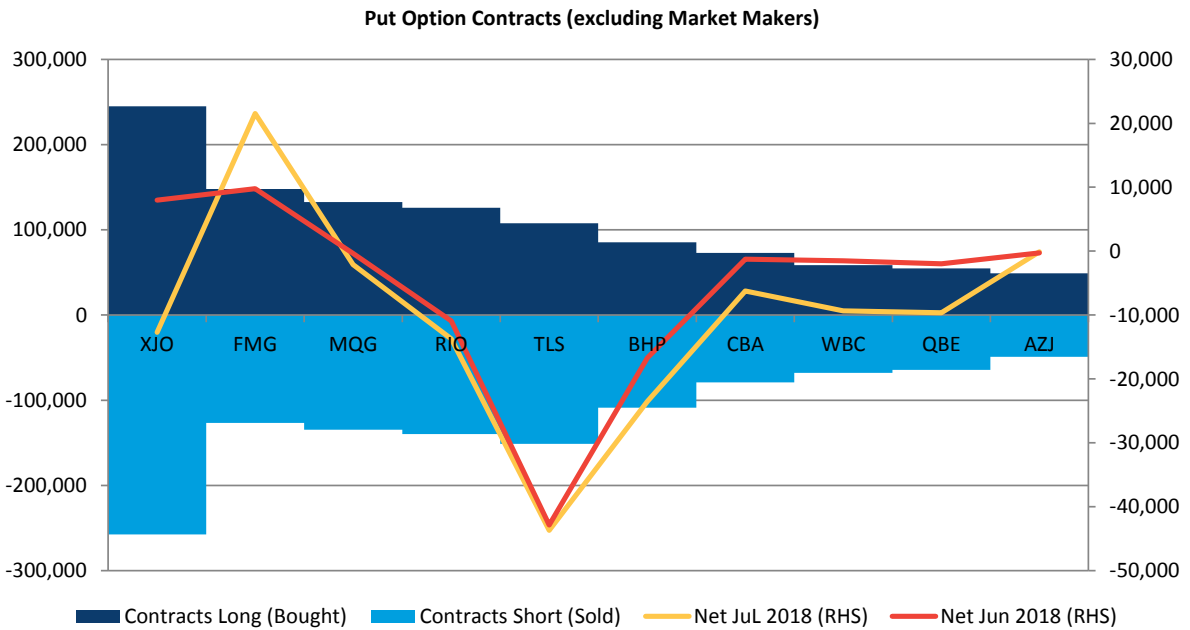
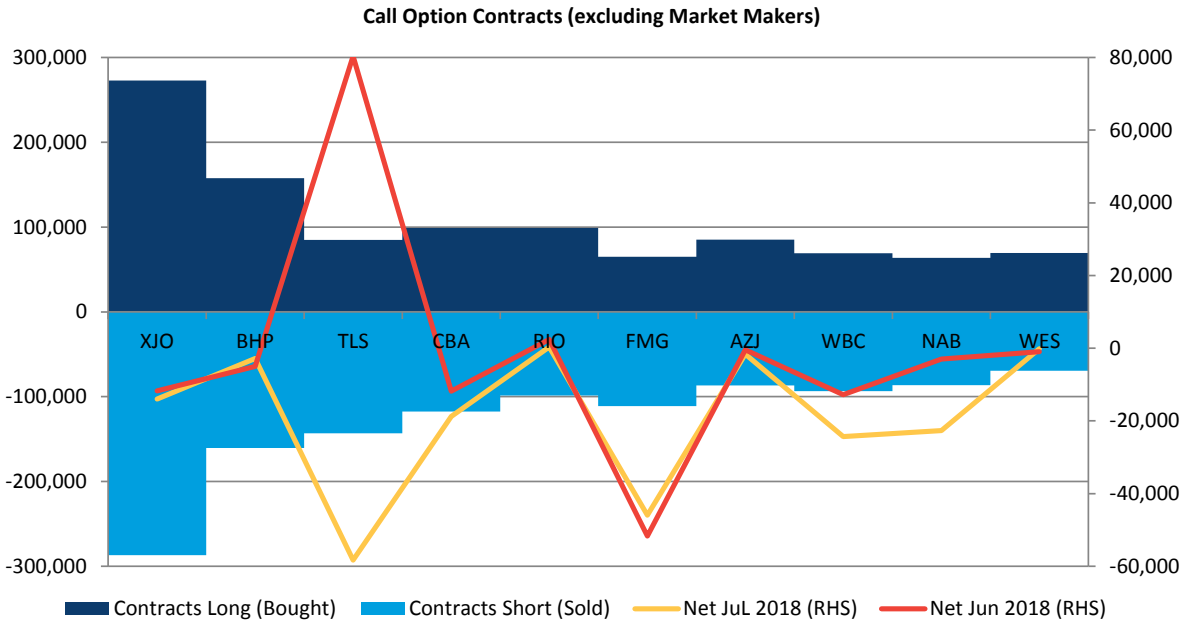


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

July 2018

Top 10 Call and Put Options Contracts

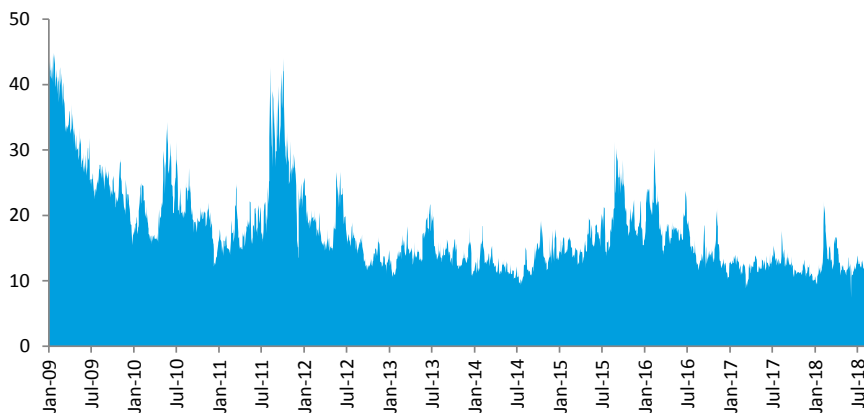


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

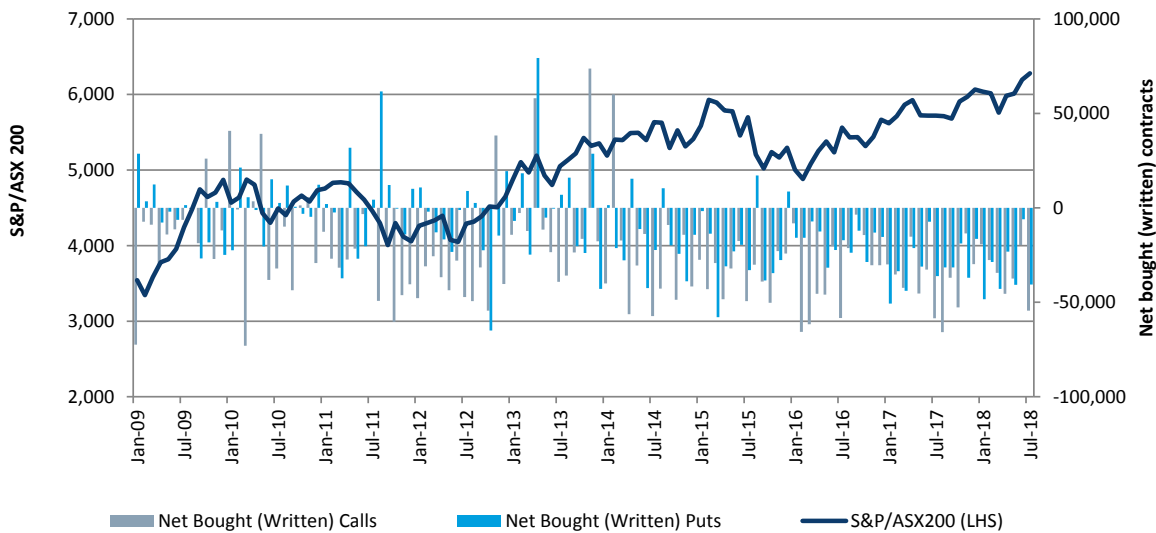
ASX EQUITY DERIVATIVES

July 2018

S&P/ASX 200 VIX

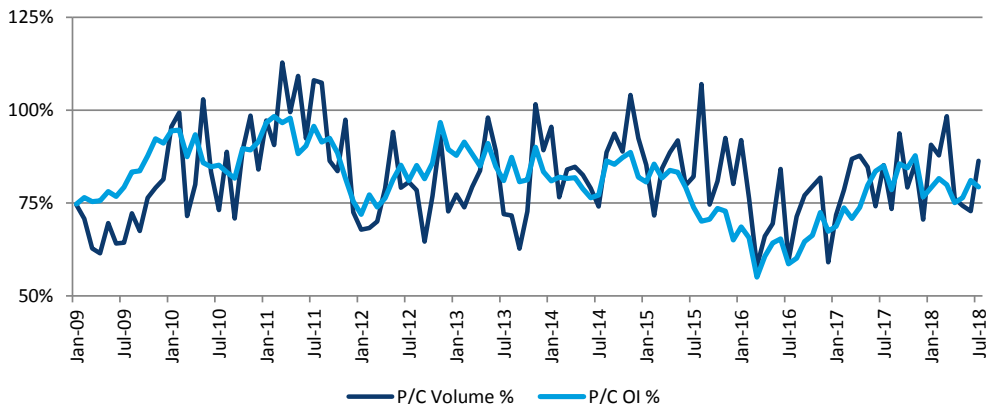


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



ASX EQUITY DERIVATIVES

July 2018

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jul-18	3,351,156	2,893,168	6,244,324	5,249,060	67,972	926,492	800
Jun-18	4,555,959	3,316,187	7,872,146	6,081,977	599,004	1,189,217	1,948
Variance	-26.4%	-12.8%	-20.7%	-13.7%	-88.7%	-22.1%	-58.9%
Jul-17	4,430,222	3,774,514	8,204,736	7,195,138	71,258	936,825	1,515
Variance	-24.4%	-23.3%	-23.9%	-27.0%	-4.6%	-1.1%	-47.2%
Cal Yr to date	27,909,564	23,192,346	51,101,910	42,303,010	1,341,323	7,451,362	6,215
Fin Yr to date	3,351,156	2,893,168	6,244,324	5,249,060	67,972	926,492	800

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-18	792	290	1,082	431	178	424	50
Jun-18	1,941	384	2,325	566	1,161	480	118
Variance	-59.2%	-24.5%	-53.4%	-23.8%	-84.7%	-11.8%	-57.8%
Jul-17	572	448	1,020	428	59	447	86
Variance	38.7%	-35.4%	6.1%	0.7%	200.2%	-5.1%	-42.2%
Cal Yr to date	6,457	2,916	9,373	3,262	2,488	3,253	369
Fin Yr to date	792	290	1,082	431	178	424	50

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-18	4,912,485	3,899,141	8,811,626	7,370,762	426,115	1,014,086	663
Jun-18	4,535,676	3,677,238	8,212,914	6,773,186	405,705	1,033,099	924
Variance	8.3%	6.0%	7.3%	8.8%	5.0%	-1.8%	-28.2%
Jul-17	5,211,776	4,431,747	9,643,523	8,380,017	512,721	749,609	1,176
Variance	-5.7%	-12.0%	-8.6%	-12.0%	-16.9%	35.3%	-43.6%
Cal Yr to date	4,912,485	3,899,141	8,811,626	7,370,762	426,115	1,014,086	663
Fin Yr to date	4,912,485	3,899,141	8,811,626	7,370,762	426,115	1,014,086	663

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