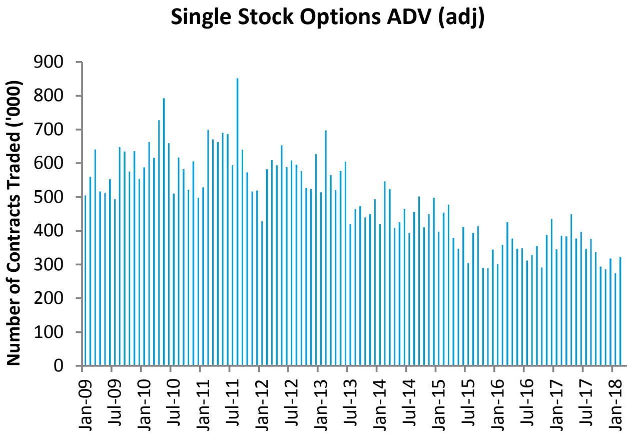
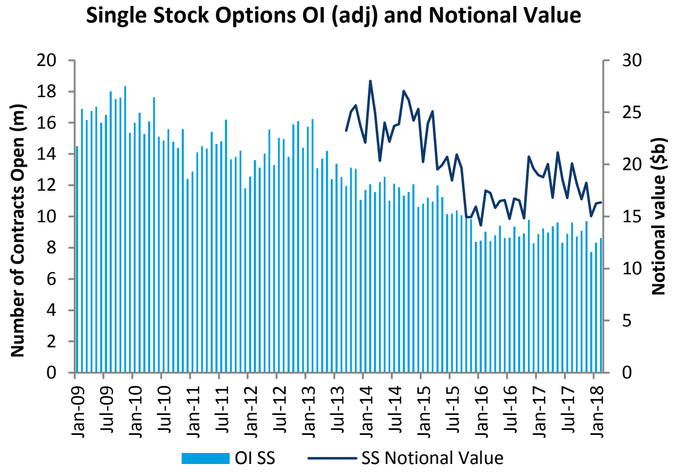
ASX EQUITY DERIVATIVES

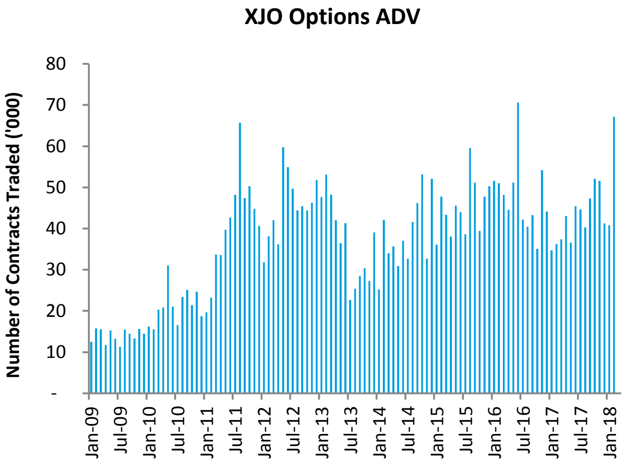
Options and Futures Statistics

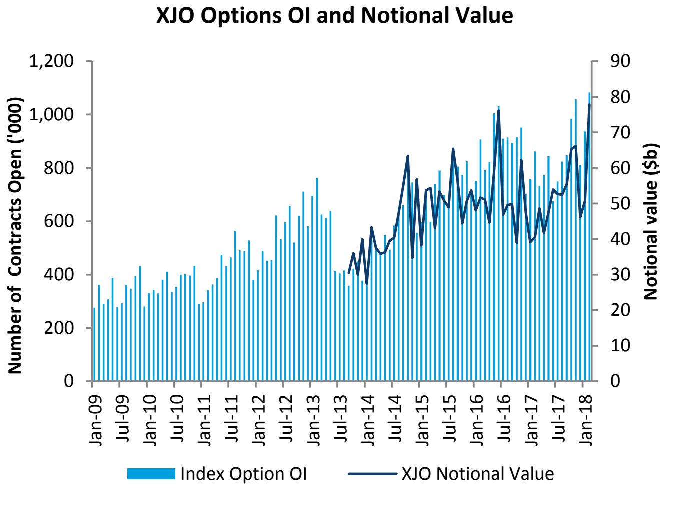
February 2018

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







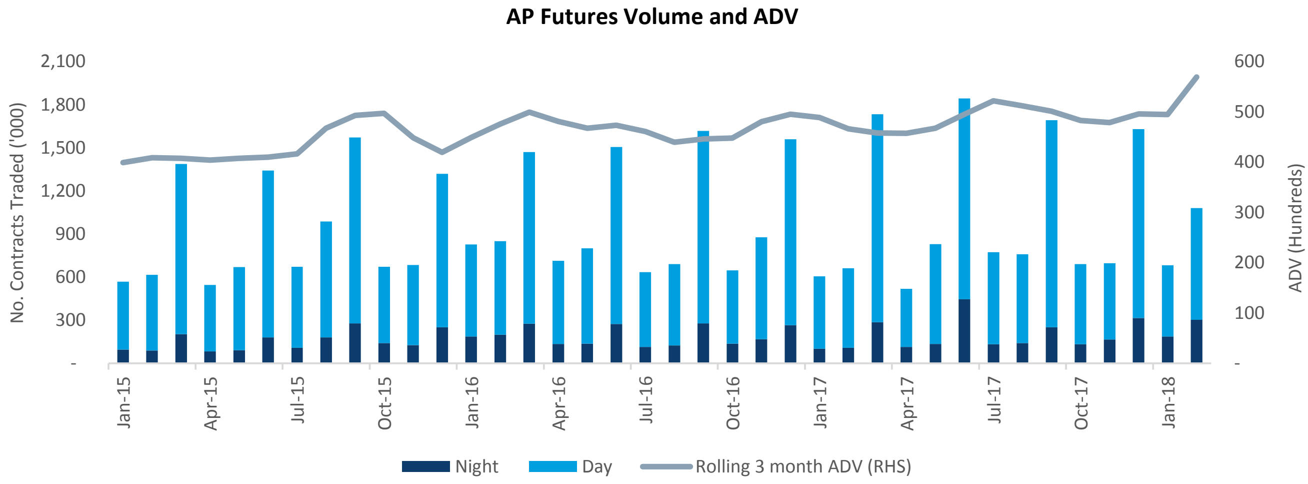


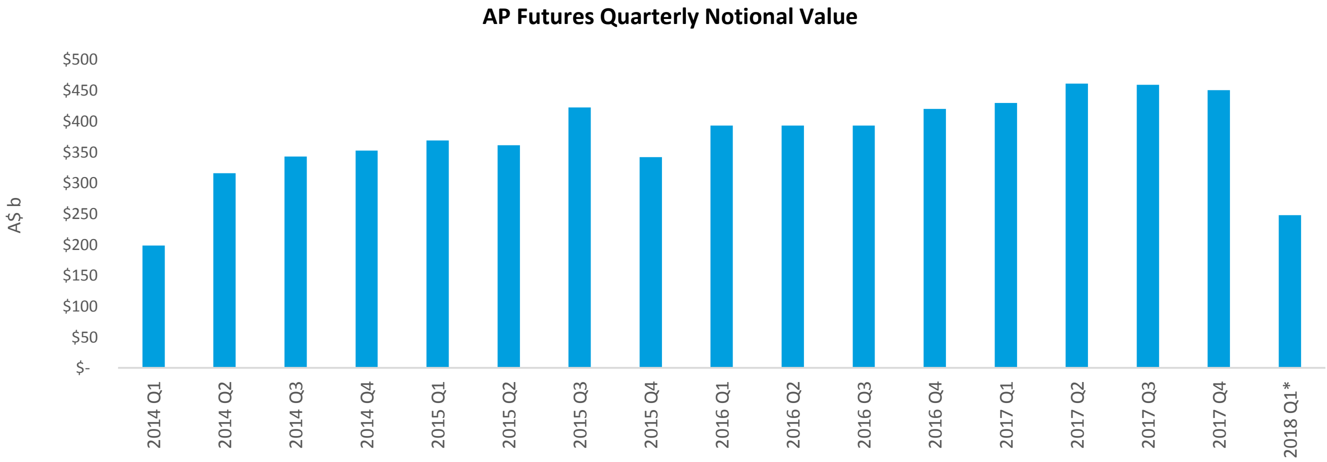
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

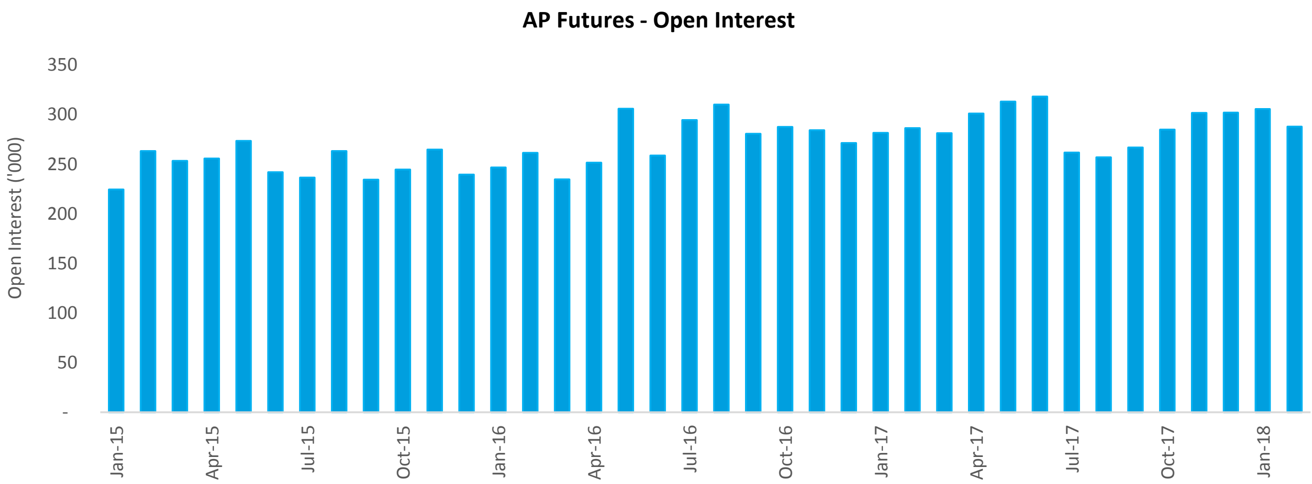
February 2018

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





* partial quarter



ASX EQUITY DERIVATIVES

February 2018

Options - Top Classes by Volume

RANK	Feb-18	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,344,058	17.2%	1,084,328	124.0%	n/a	n/a	167.4%	-20,708	-9,997
2	TLS	816,585	10.5%	1,162,215	70.3%	586,787,000	13.9%	62.8%	66,631	-19,959
3	FMG	603,469	7.7%	641,835	94.0%	300,737,000	20.1%	94.2%	-24,362	35,731
4	BHP	443,787	5.7%	596,237	74.4%	170,638,000	n/a	71.3%	-2,714	-26,999
5	RIO	338,919	4.3%	277,538	122.1%	44,974,000	75.4%	106.7%	878	-5,409
6	CBA	309,351	4.0%	257,035	120.4%	66,644,000	46.4%	100.0%	1,730	-4,496
7	NAB	234,146	3.0%	308,718	75.8%	104,866,000	22.3%	120.2%	-16,198	1,071
8	S32	233,803	3.0%	260,752	89.7%	595,542,000	3.9%	244.8%	5,165	-42,989
9	STO	220,033	2.8%	281,365	78.2%	126,874,000	17.3%	66.6%	-7,171	-11,202
10	WBC	199,235	2.6%	294,732	67.6%	107,208,000	18.6%	72.3%	-5,005	-3,995
11	WPL	195,609	2.5%	206,805	94.6%	85,818,000	22.8%	129.3%	10,865	-25,854
12	CSL	179,205	2.3%	116,683	153.6%	19,261,000	93.0%	77.7%	-2,954	3,596
13	ANZ	153,698	2.0%	253,054	60.7%	101,300,000	15.2%	77.7%	-5,552	-4,305
14	QBE	134,756	1.7%	182,723	73.7%	101,842,000	13.2%	100.9%	-6,860	-4,283
15	NCM	128,222	1.6%	139,665	91.8%	53,963,000	23.8%	84.0%	4,524	-4,749
16	AWC	121,837	1.6%	120,803	100.9%	254,594,000	4.8%	83.0%	-12,909	-11,457
17	MQG	121,180	1.6%	100,461	120.6%	19,028,000	63.7%	86.8%	1,548	-1,618
18	WOW	119,443	1.5%	131,681	90.7%	75,896,000	15.7%	40.3%	-574	-3,385
19	ORG	117,831	1.5%	248,324	47.5%	108,713,000	10.8%	33.2%	6,141	717
20	WES	88,401	1.1%	126,137	70.1%	54,995,000	16.1%	91.6%	2,111	-1,106
21	AMP	79,087	1.0%	171,599	46.1%	165,986,000	4.8%	37.3%	-742	2,304
22	TCL	72,382	0.9%	143,974	50.3%	128,121,000	5.6%	32.6%	-141	-2,626
23	TAH	72,237	0.9%	72,238	100.0%	175,443,000	4.1%	81.8%	-3,314	-1,120
24	BXB	69,590	0.9%	139,322	49.9%	78,980,000	8.8%	43.9%	-6,507	-244
25	AGL	67,067	0.9%	81,120	82.7%	52,514,000	12.8%	174.9%	957	-837
26	SCG	65,073	0.8%	131,384	49.5%	249,586,000	2.6%	49.6%	-3,449	-5,374
27	AMC	64,561	0.8%	75,099	86.0%	96,978,000	6.7%	189.4%	5	241
28	MGR	64,230	0.8%	21,390	300.3%	365,968,000	1.8%	4.1%	-3,870	-2,545
29	CCL	59,445	0.8%	73,988	80.3%	43,411,000	13.7%	28.4%	-5,332	692
30	SGP	58,354	0.7%	51,354	113.6%	167,580,000	3.5%	133.1%	-957	-6,836
	Market^	7,793,323	100.0%	9,704,148	80.3%	7,784,104,000	10.0%	87.8%	-27,659	-28,683

* 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

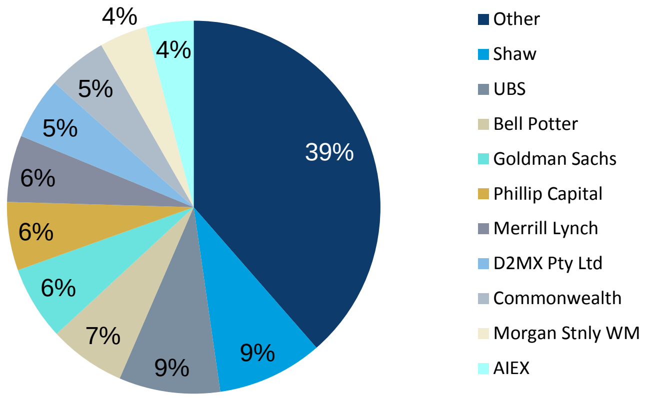
NOTE: Figures for the above charts are double-sided

ASX EQUITY DERIVATIVES

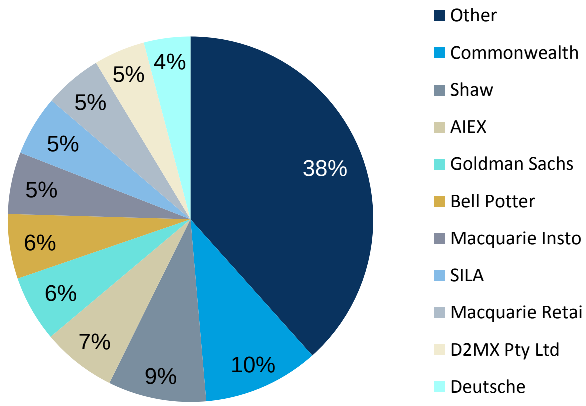
February 2018

Options - Market Share by Value and Volume Traded

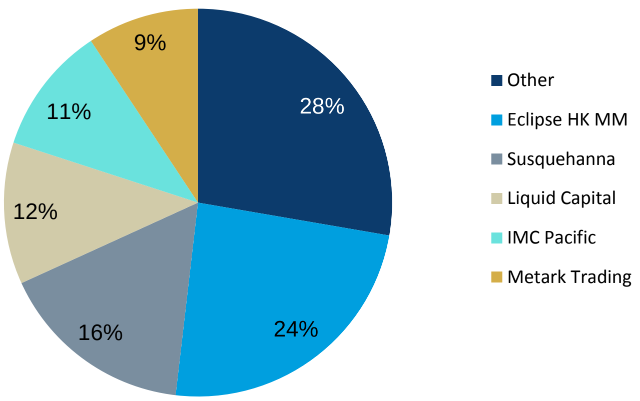
Top 10 Brokers by Value



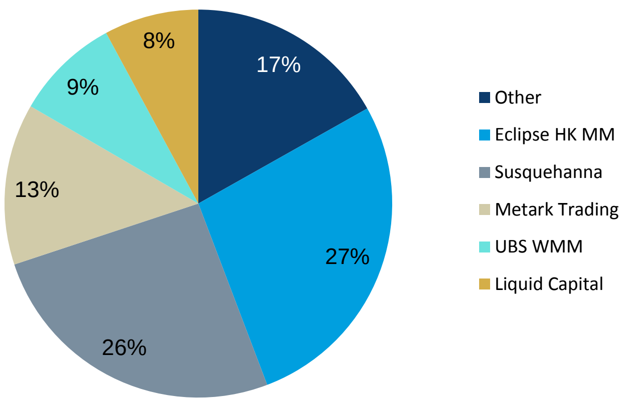
Top 10 Brokers by Volume



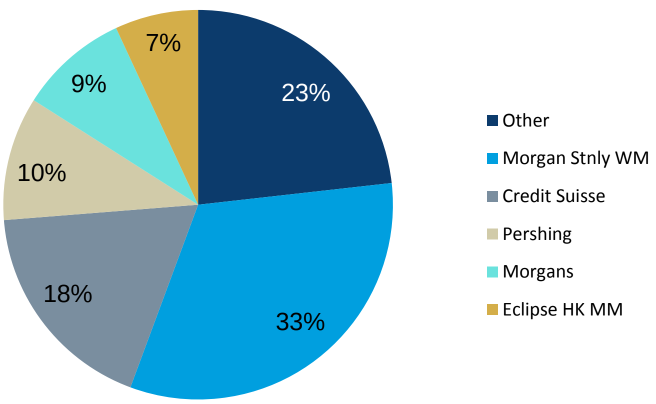
Top 5 Market Makers by Value



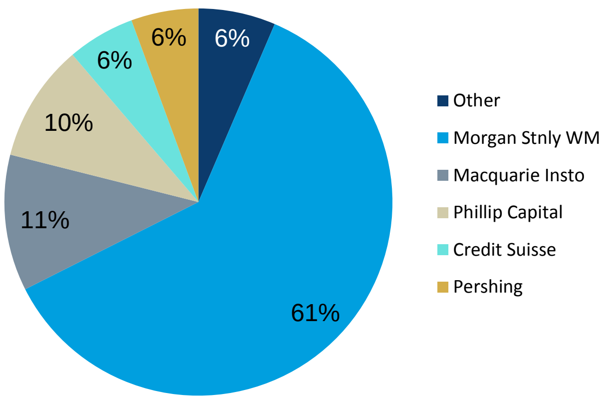
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

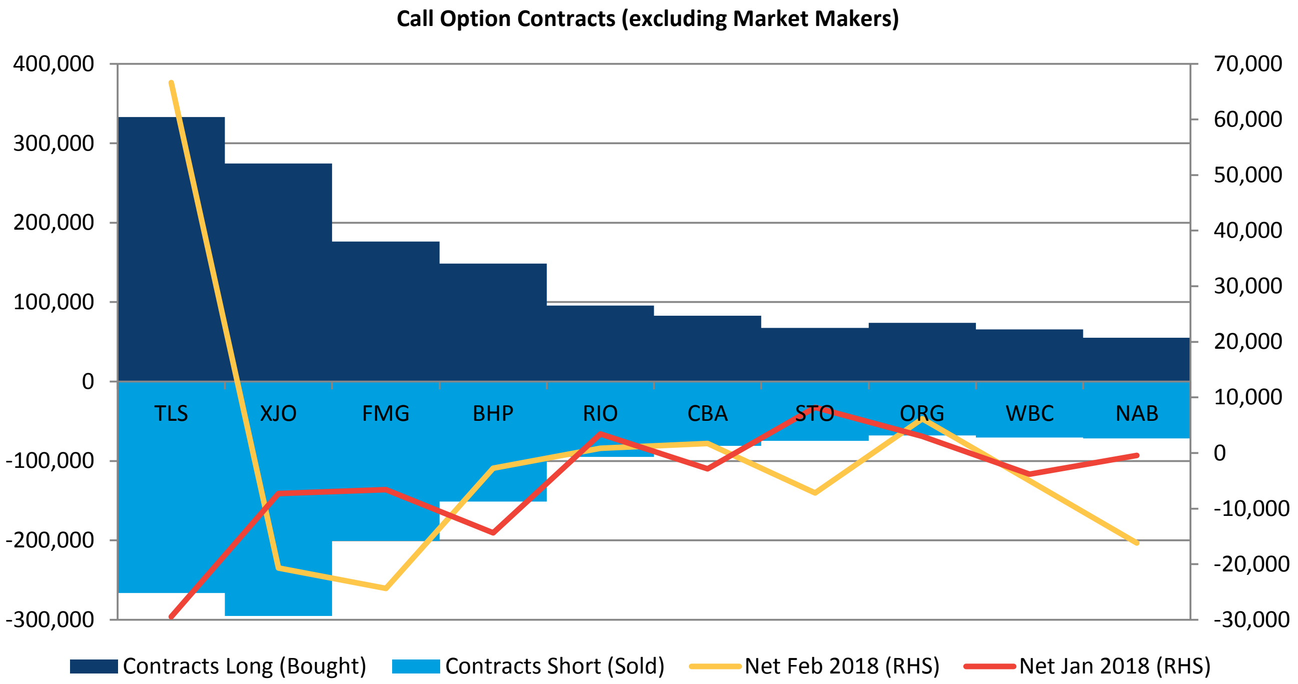


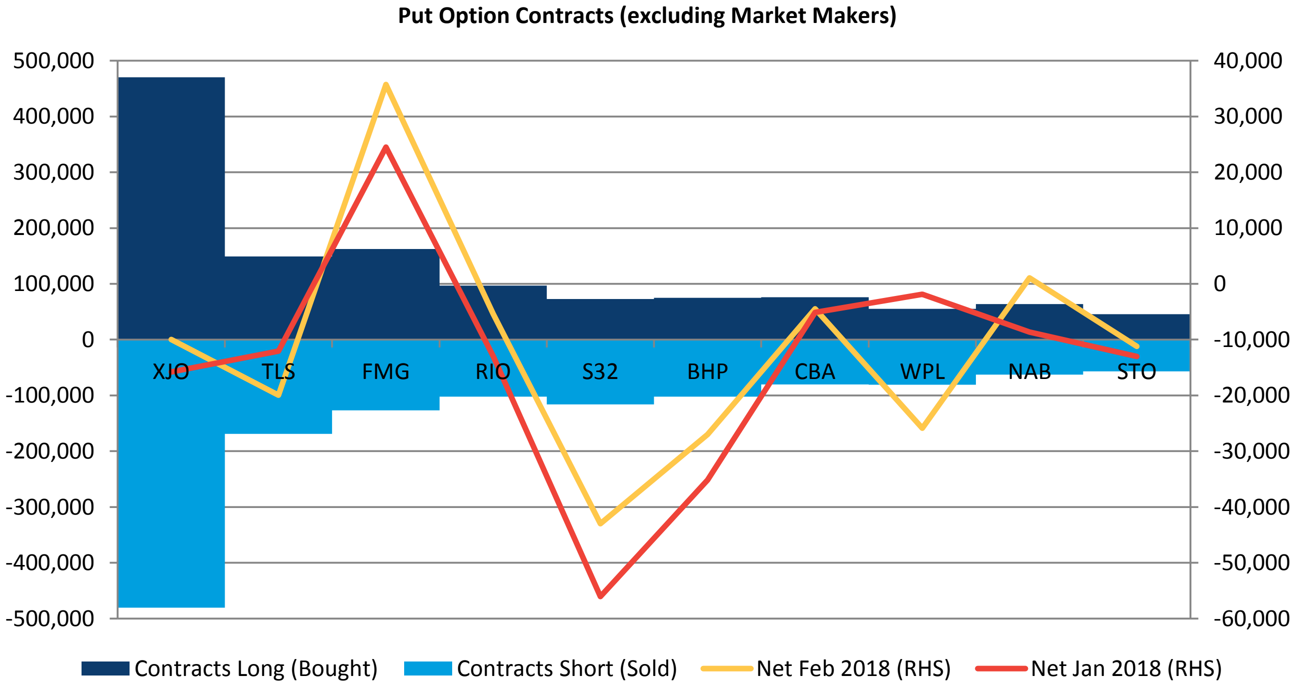
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

February 2018

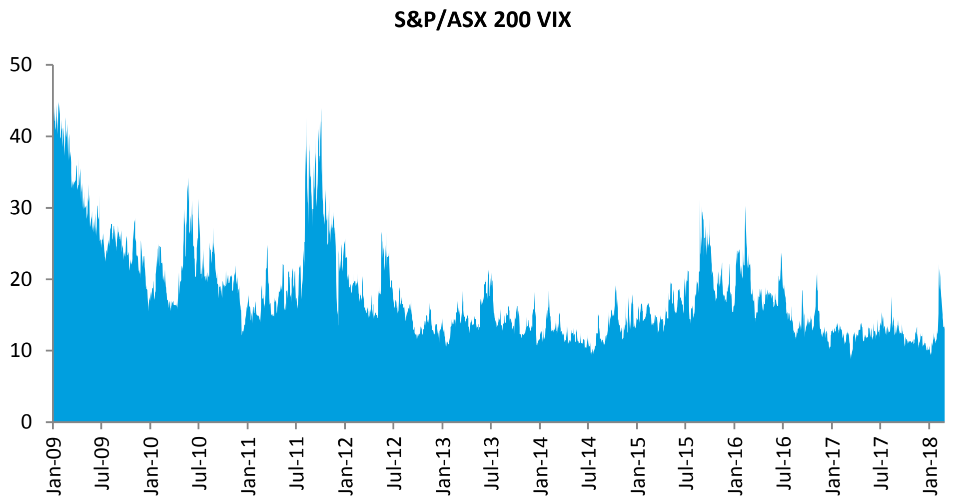
Top 10 Call and Put Options Contracts

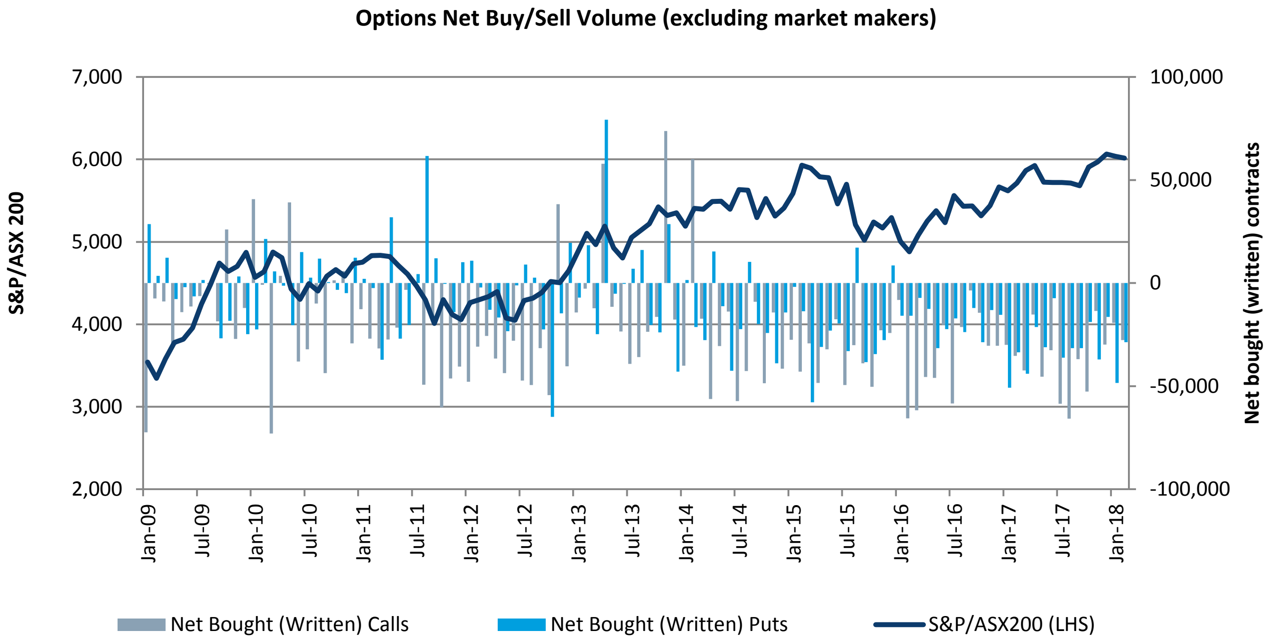




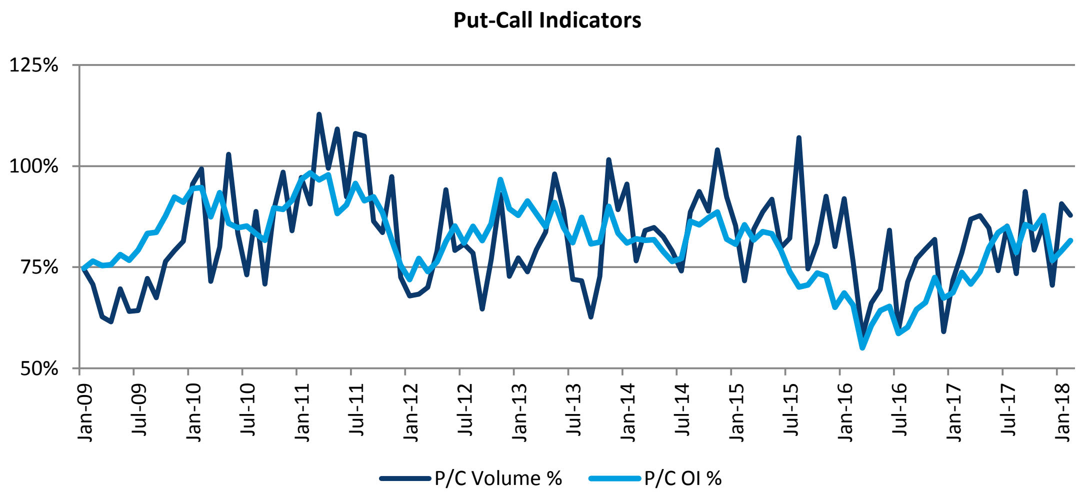
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
February 2018





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



ASX EQUITY DERIVATIVES
February 2018

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Feb-18	4,148,957	3,644,366	7,793,323	6,297,198	152,067	1,343,468	590
Jan-18	3,473,087	3,149,706	6,622,793	5,721,013	44,308	857,262	210
Variance	19.5%	15.7%	17.7%	10.1%	243.2%	56.7%	181.0%
Feb-17	4,719,806	3,708,253	8,428,059	7,633,862	65,767	725,089	3,341
Variance	-12.1%	-1.7%	-7.5%	-17.5%	131.2%	85.3%	-82.3%
Cal Yr to date	7,622,044	6,794,072	14,416,116	12,018,211	196,375	2,200,730	800
Fin Yr to date	33,981,426	28,137,509	62,118,935	52,462,896	1,520,310	8,122,576	13,153

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-18	663	684	1,348	442	156	714	35
Jan-18	650	298	948	423	193	321	10
Variance	2.0%	129.8%	42.2%	4.5%	-19.1%	122.7%	235.5%
Feb-17	1,075	345	1,420	581	254	395	190
Variance	-38.3%	98.5%	-5.1%	-23.9%	-38.4%	80.9%	-81.8%
Cal Yr to date	1,313	982	2,295	866	350	1,035	45
Fin Yr to date	6,787	3,301	10,088	3,523	2,191	3,617	756

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-18	5,344,328	4,359,820	9,704,148	8,123,818	496,002	1,083,205	1,123
Jan-18	5,172,553	4,091,280	9,263,833	7,728,983	597,055	936,694	1,101
Variance	3.3%	6.6%	4.8%	5.1%	-16.9%	15.6%	2.0%
Feb-17	5,810,160	4,282,447	10,092,607	8,571,284	658,437	861,619	1,267
Variance	-8.0%	1.8%	-3.8%	-5.2%	-24.7%	25.7%	-11.4%
Cal Yr to date	5,344,328	4,359,820	9,704,148	8,123,818	496,002	1,083,205	1,123
Fin Yr to date	5,344,328	4,359,820	9,704,148	8,123,818	496,002	1,083,205	1,123

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