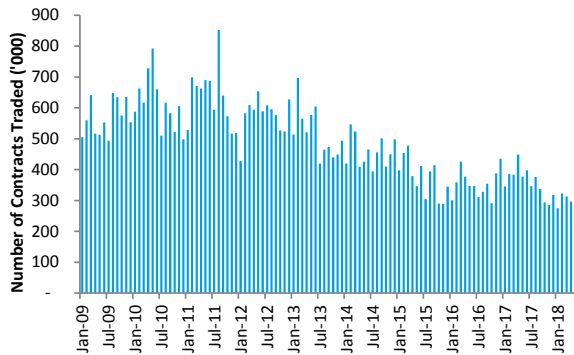
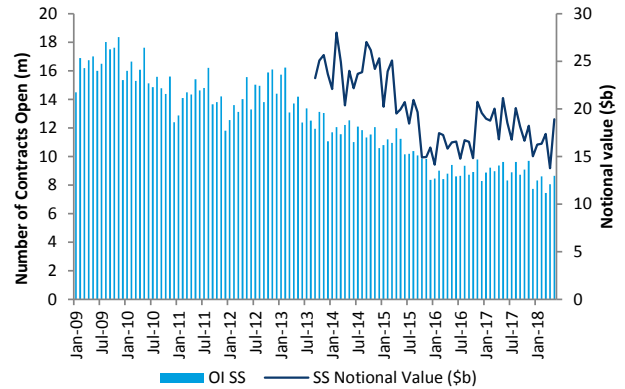


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

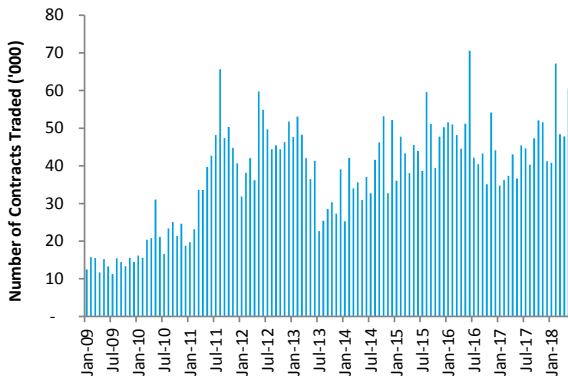
Single Stock Options ADV (adj)



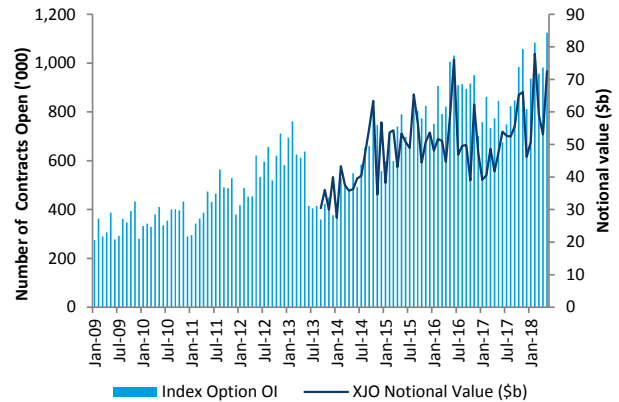
Single Stock Options OI (adj) and Notional Value



XJO Options ADV



XJO Options OI and Notional Value

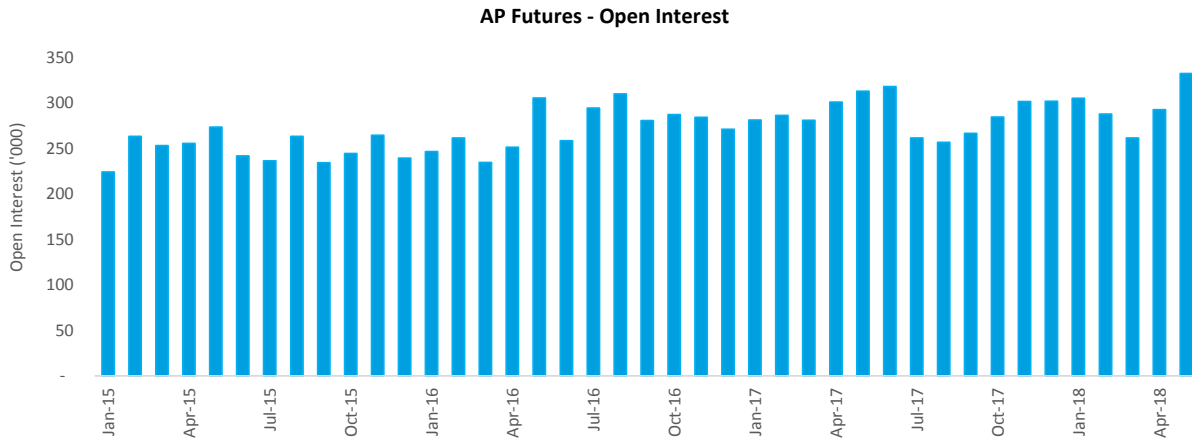
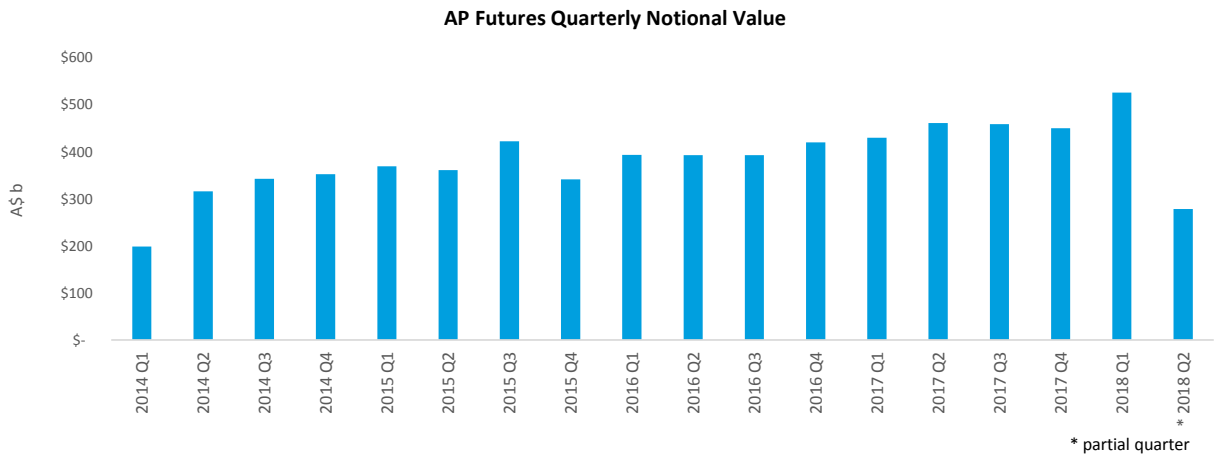
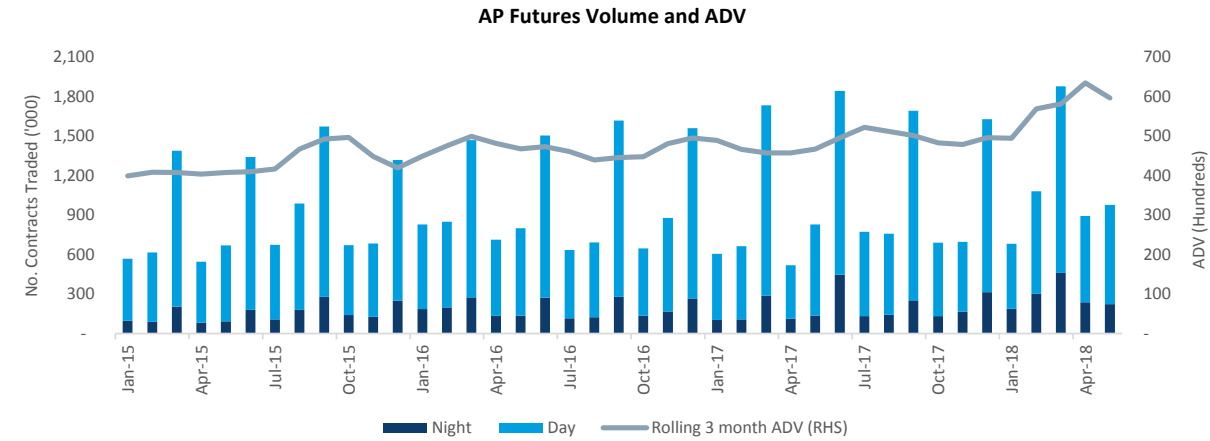


NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

May 2018

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



ASX EQUITY DERIVATIVES

May 2018

Options - Top Classes by Volume

| RANK | May-18 | VOLUME | % MKT | OPEN INTEREST | VOL/OP | SHARE VOLUME | DLR* | PUT/ CALL | Net Calls** | Net Puts** |
|------|---------|-----------|--------|---------------|---------|---------------|-------|--------------|-------------|------------|
| 1 | XJO | 1,211,256 | 14.3% | 1,125,370 | 107.6% | 3,000 | n/a | 104.8% | -11,569 | -16,917 |
| 2 | TLS | 993,549 | 11.8% | 1,106,905 | 89.8% | 849,792,000 | 11.7% | 55.0% | 38,561 | -15,354 |
| 3 | FMG | 709,835 | 8.4% | 651,936 | 108.9% | 241,094,000 | 29.4% | 77.1% | -60,251 | 38,961 |
| 4 | BHP | 582,419 | 6.9% | 587,628 | 99.1% | 159,261,000 | n/a | 71.5% | -15,417 | -6,698 |
| 5 | RIO | 346,406 | 4.1% | 236,193 | 146.7% | 37,489,000 | 92.4% | 78.3% | 6,016 | -18,285 |
| 6 | CBA | 333,717 | 3.9% | 263,216 | 126.8% | 74,509,000 | 44.8% | 129.4% | -934 | -12,883 |
| 7 | WBC | 323,771 | 3.8% | 328,158 | 98.7% | 152,120,000 | 21.3% | 55.6% | -38,104 | 636 |
| 8 | NAB | 269,892 | 3.2% | 306,980 | 87.9% | 146,442,000 | 18.4% | 131.0% | -6,368 | -1,255 |
| 9 | AMP | 238,013 | 2.8% | 395,402 | 60.2% | 375,792,000 | 6.3% | 94.9% | -14,729 | -8,255 |
| 10 | ANZ | 230,099 | 2.7% | 262,726 | 87.6% | 131,134,000 | 17.5% | 66.0% | -32,133 | 3,475 |
| 11 | STO | 180,063 | 2.1% | 244,312 | 73.7% | 183,454,000 | 9.8% | 47.2% | 9,678 | -20,856 |
| 12 | CSL | 172,171 | 2.0% | 127,260 | 135.3% | 19,603,000 | 87.8% | 72.4% | -400 | 378 |
| 13 | WPL | 171,646 | 2.0% | 178,786 | 96.0% | 67,462,000 | 25.4% | 75.5% | -6,599 | -4,381 |
| 14 | WES | 165,568 | 2.0% | 141,754 | 116.8% | 41,387,000 | 40.0% | 64.9% | -4,179 | 2,030 |
| 15 | NCM | 164,779 | 2.0% | 150,526 | 109.5% | 47,180,000 | 34.9% | 52.6% | -13,800 | -8,246 |
| 16 | MQG | 162,037 | 1.9% | 84,784 | 191.1% | 24,794,000 | 65.4% | 118.0% | -137 | -11,263 |
| 17 | FXJ | 154,744 | 1.8% | 255,928 | 60.5% | 195,180,000 | 7.9% | 28.9% | -72,157 | -34,700 |
| 18 | S32 | 145,107 | 1.7% | 230,502 | 63.0% | 476,605,000 | 3.0% | 66.3% | -5,460 | -18,327 |
| 19 | QBE | 118,036 | 1.4% | 159,448 | 74.0% | 98,240,000 | 12.0% | 146.1% | -3,068 | -2,435 |
| 20 | WOW | 111,991 | 1.3% | 154,889 | 72.3% | 60,341,000 | 18.6% | 34.0% | -3,358 | -1,381 |
| 21 | ORG | 89,719 | 1.1% | 238,814 | 37.6% | 93,232,000 | 9.6% | 45.4% | -1,790 | -9,675 |
| 22 | WFD | 88,477 | 1.0% | 0 | #DIV/0! | 379,886,000 | 2.3% | 1.4% | 75 | 150 |
| 23 | TAH | 84,235 | 1.0% | 118,627 | 71.0% | 113,848,000 | 7.4% | 678.5% | -5,697 | -5,040 |
| 24 | OSH | 83,120 | 1.0% | 204,290 | 40.7% | 91,259,000 | 9.1% | 77.5% | -2,186 | -4,670 |
| 25 | AMC | 81,807 | 1.0% | 95,224 | 85.9% | 86,830,000 | 9.4% | 477.5% | -1,979 | -3,994 |
| 26 | AWC | 73,464 | 0.9% | 155,395 | 47.3% | 375,150,000 | 2.0% | 43.7% | 13,948 | -16,359 |
| 27 | BXB | 72,354 | 0.9% | 135,988 | 53.2% | 156,843,000 | 4.6% | 38.9% | 3,917 | -5,032 |
| 28 | TCL | 60,140 | 0.7% | 106,518 | 56.5% | 106,643,000 | 5.6% | 14.8% | -5,704 | -1,227 |
| 29 | SYD | 59,681 | 0.7% | 70,948 | 84.1% | 109,842,000 | 5.4% | 22.8% | -12,383 | -3,428 |
| 30 | BLD | 57,622 | 0.7% | 75,991 | 75.8% | 134,389,000 | 4.3% | 212.2% | 1,072 | -6,753 |
| | Market^ | 8,448,839 | 100.0% | 9,776,929 | 86.4% | 8,274,410,000 | 10.2% | 74.3% | -37,419 | -40,804 |

* 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

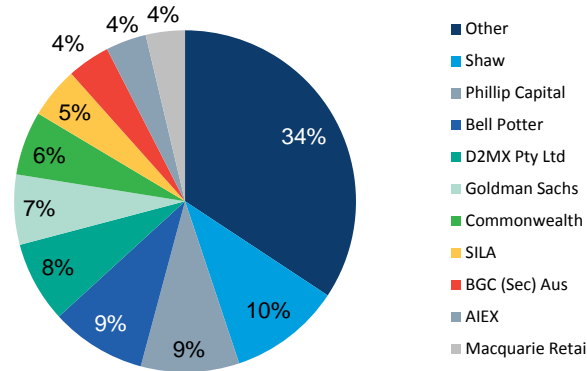
NOTE: Figures for the above charts are double-sided

ASX EQUITY DERIVATIVES

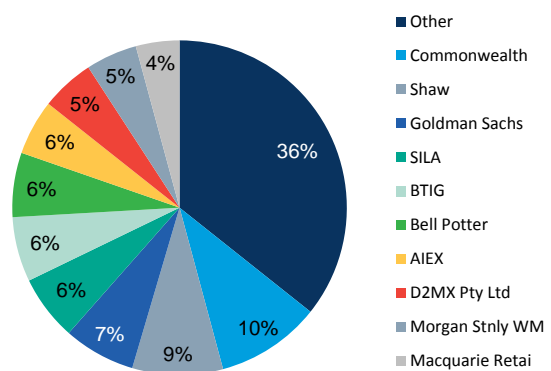
May 2018

Options - Market Share by Value and Volume Traded

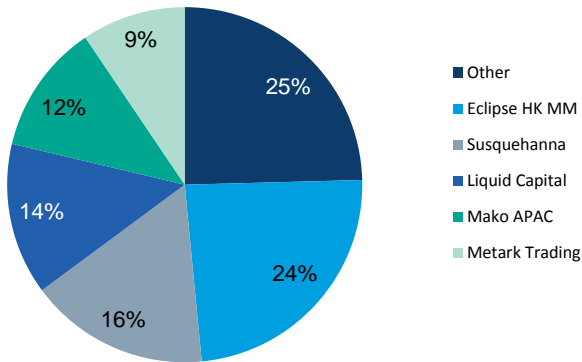
Top 10 Brokers by Value



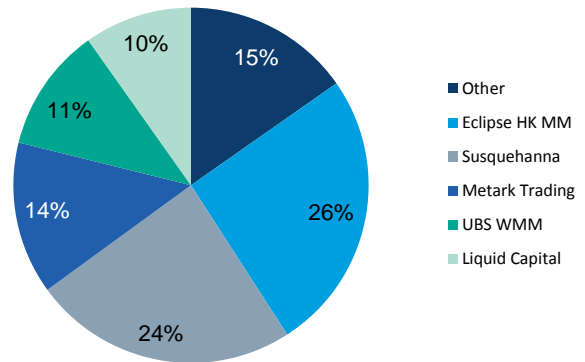
Top 10 Brokers by Volume



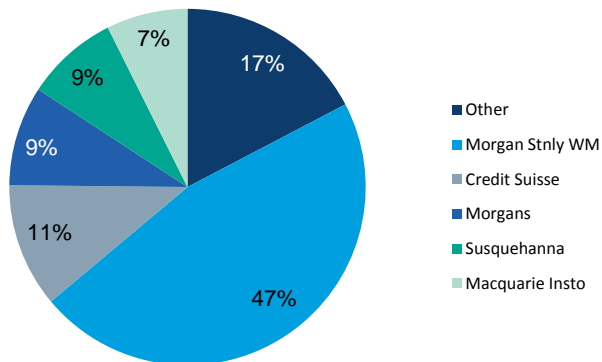
Top 5 Market Makers by Value



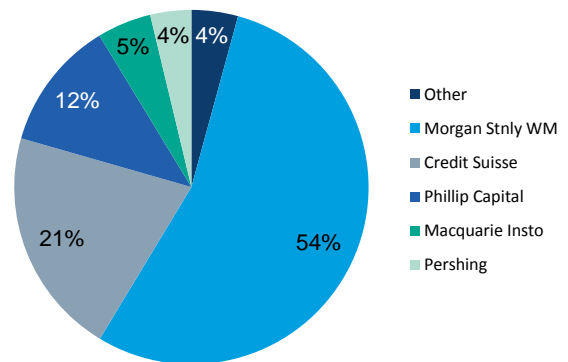
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

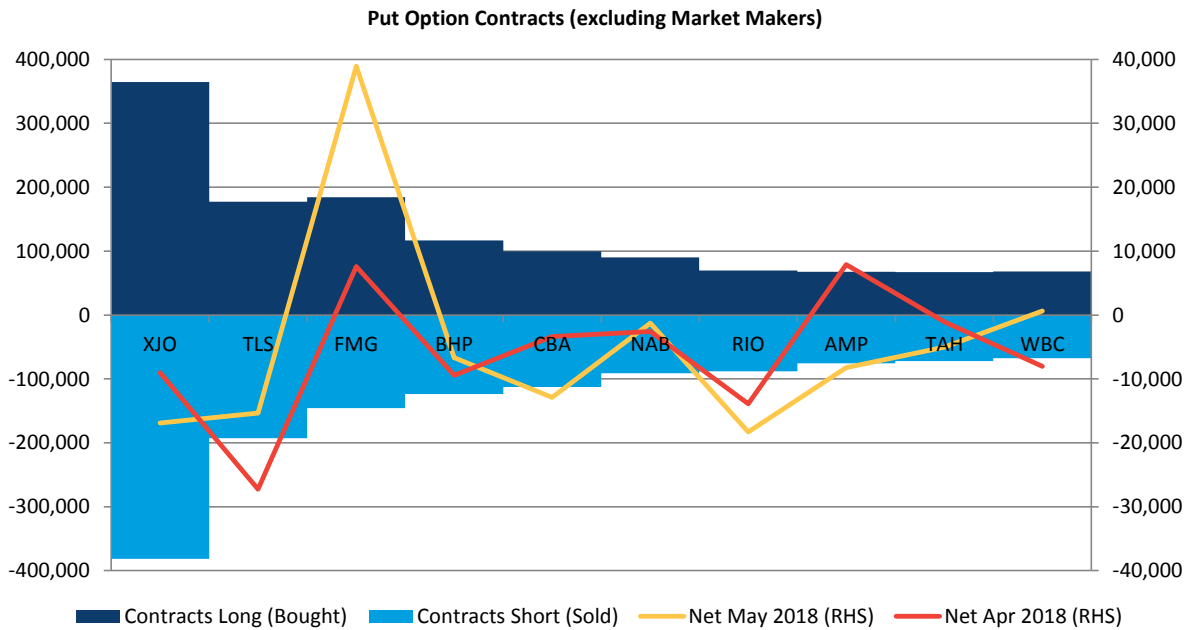
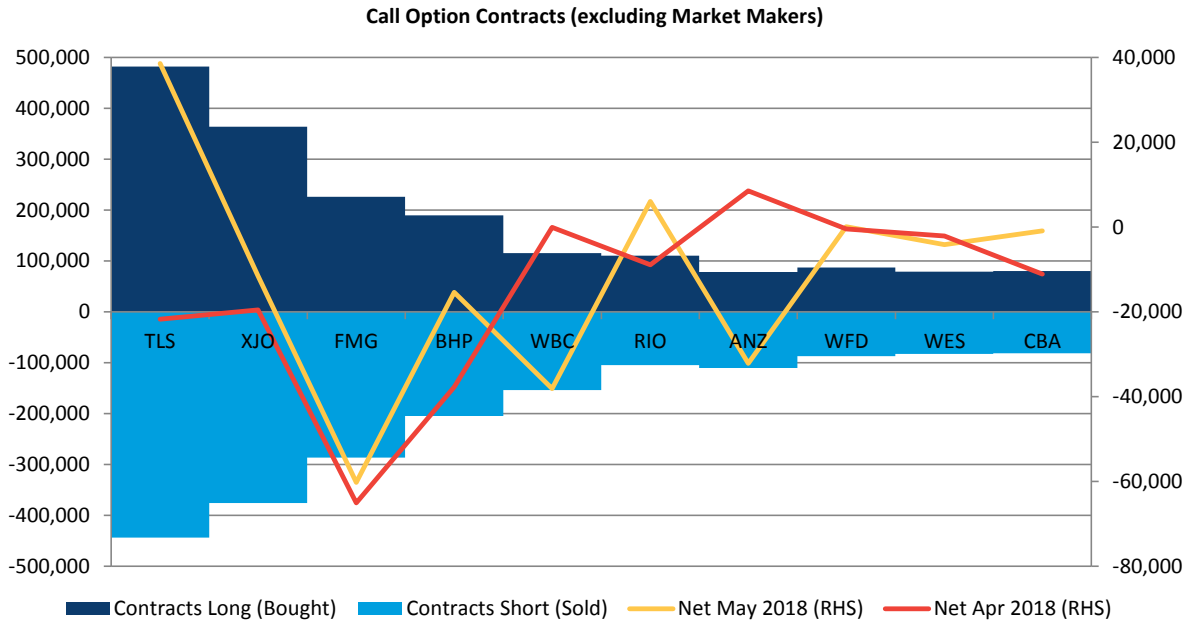


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

May 2018

Top 10 Call and Put Options Contracts

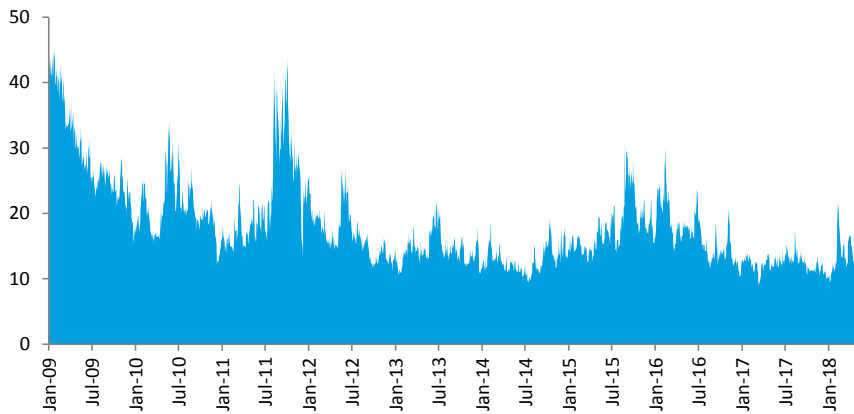


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

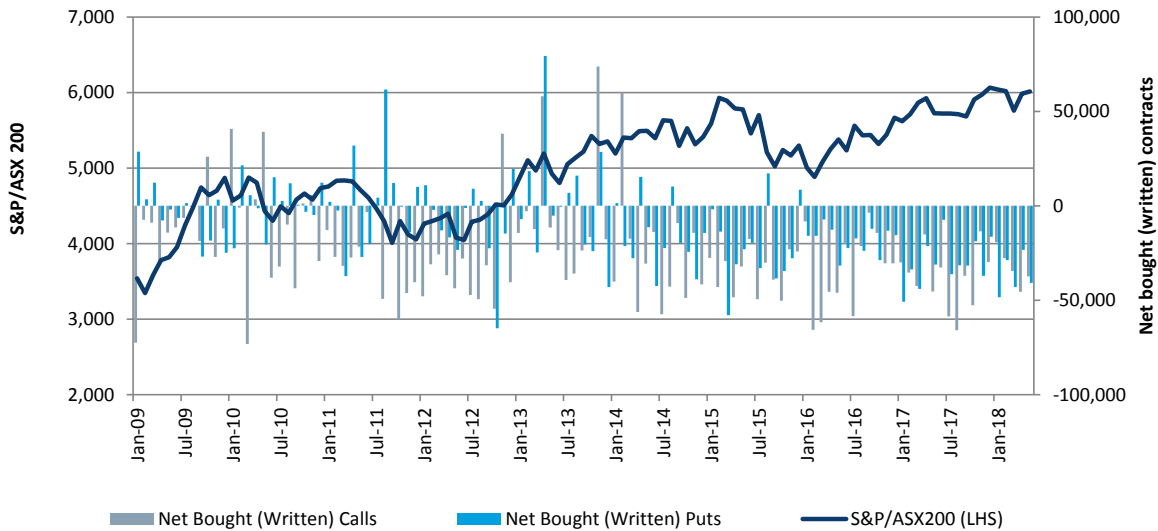
ASX EQUITY DERIVATIVES

May 2018

S&P/ASX 200 VIX

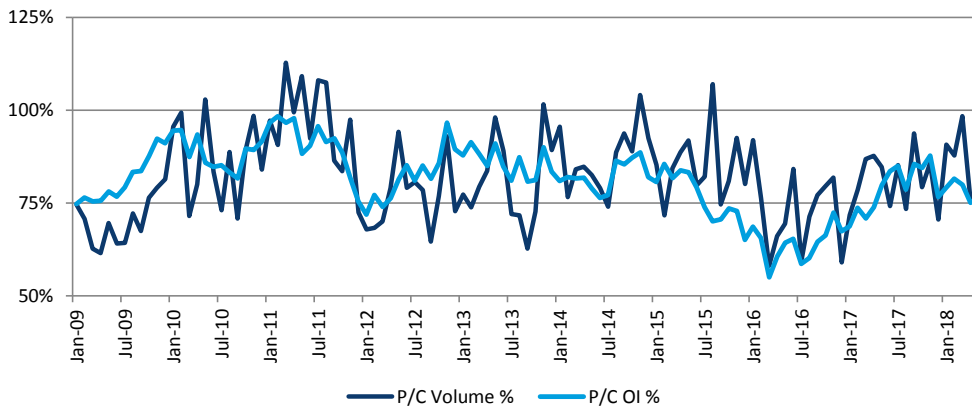


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



ASX EQUITY DERIVATIVES

May 2018

Options - Volume, Value and Open Interest

Volume

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | ASX INDEX OPTION | INDEX LEPO |
|----------------|------------|------------|---------------|----------------|-------------|------------------|------------|
| May-18 | 4,846,849 | 3,601,990 | 8,448,839 | 7,073,944 | 163,639 | 1,210,864 | 392 |
| Apr-18 | 3,709,262 | 2,824,973 | 6,534,235 | 5,592,567 | 32,941 | 908,056 | 671 |
| Variance | 30.7% | 27.5% | 29.3% | 26.5% | 396.8% | 33.3% | -41.6% |
| May-17 | 5,147,488 | 4,359,264 | 9,506,752 | 8,452,133 | 213,094 | 841,480 | 45 |
| Variance | -5.8% | -17.4% | -11.1% | -16.3% | -23.2% | 43.9% | 771.1% |
| Cal Yr to date | 20,002,449 | 16,982,991 | 36,985,440 | 30,971,973 | 674,347 | 5,335,653 | 3,467 |
| Fin Yr to date | 46,361,831 | 38,326,428 | 84,688,259 | 71,416,658 | 1,998,282 | 11,257,499 | 15,820 |

Value (\$m)

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|----------------|--------|-------|---------------|----------------|-------------|--------------|------------|
| May-18 | 991 | 383 | 1,375 | 545 | 308 | 498 | 24 |
| Apr-18 | 454 | 307 | 761 | 334 | 62 | 327 | 38 |
| Variance | 118.4% | 25.0% | 80.7% | 63.3% | 398.3% | 52.3% | -38.1% |
| May-17 | 965 | 421 | 1,386 | 576 | 439 | 368 | 3 |
| Variance | 2.7% | -8.8% | -0.8% | -5.4% | -29.7% | 35.1% | 812.8% |
| Cal Yr to date | 3,724 | 2,242 | 5,966 | 2,265 | 1,149 | 2,349 | 202 |
| Fin Yr to date | 9,198 | 4,560 | 13,758 | 4,923 | 2,991 | 4,931 | 913 |

Open Interest

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|----------------|-----------|-----------|---------------|----------------|-------------|--------------|------------|
| May-18 | 5,541,607 | 4,235,322 | 9,776,929 | 8,263,077 | 388,482 | 1,124,426 | 944 |
| Apr-18 | 5,169,106 | 3,882,125 | 9,051,231 | 7,595,030 | 472,724 | 982,516 | 961 |
| Variance | 7.2% | 9.1% | 8.0% | 8.8% | -17.8% | 14.4% | -1.8% |
| May-17 | 5,816,148 | 4,641,871 | 10,458,019 | 8,953,827 | 658,047 | 844,558 | 1,587 |
| Variance | -4.7% | -8.8% | -6.5% | -7.7% | -41.0% | 33.1% | -40.5% |
| Cal Yr to date | 5,541,607 | 4,235,322 | 9,776,929 | 8,263,077 | 388,482 | 1,124,426 | 944 |
| Fin Yr to date | 5,541,607 | 4,235,322 | 9,776,929 | 8,263,077 | 388,482 | 1,124,426 | 944 |

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