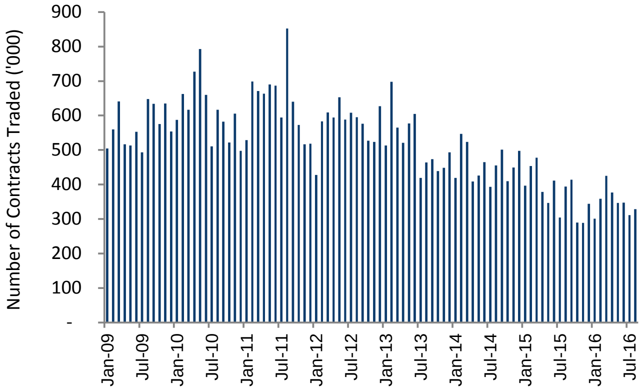
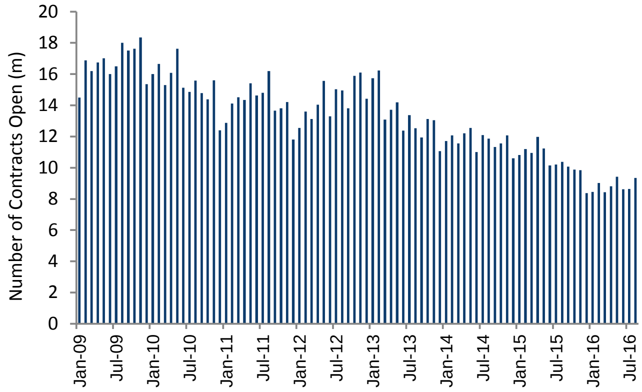
DERIVATIVES – EQUITY AND INDEX OPTIONS
ASX Options Statistics and Analysis
August 2016

Average Daily Volume (ADV) and Open Interest (OI)

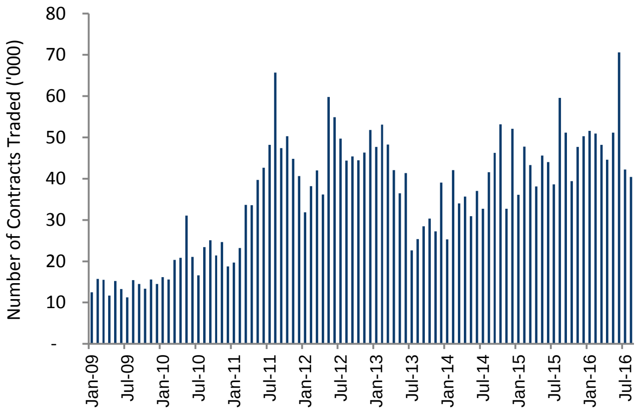
Single Stock Options ADV (adj)



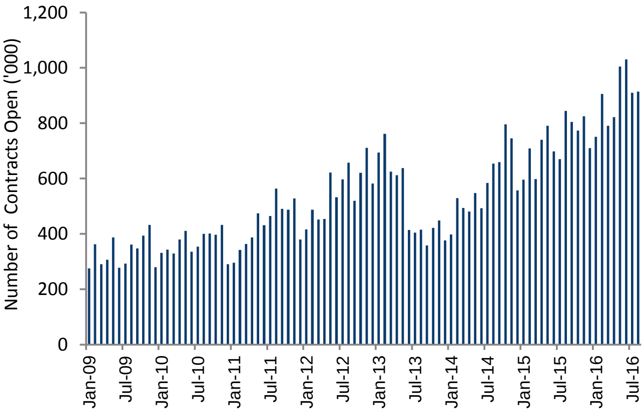
Single Stock Options OI (adj)



XJO Options ADV



XJO Options OI



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.

DERIVATIVES – EQUITY AND INDEX OPTIONS

August 2016

Top Classes by Volume

RANK	Aug-16	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	929,649	11.0%	914,359	101.7%	n/a	n/a	127.7%	-5,294	-12,002
2	TLS	842,669	9.9%	1,216,357	69.3%	745,076,000	11.3%	67.8%	-2,816	-12,747
3	BHP	758,450	8.9%	722,047	105.0%	191,525,000	39.6%	48.2%	-20,458	-14,522
4	FMG	650,282	7.7%	580,238	112.1%	413,031,000	15.7%	109.3%	-18,068	31,363
5	CBA	412,752	4.9%	306,316	134.7%	76,509,000	53.9%	81.3%	10,804	-7,723
6	ANZ	390,698	4.6%	493,980	79.1%	138,765,000	28.2%	57.9%	-13,618	19,181
7	NCM	310,127	3.7%	267,400	116.0%	79,009,000	39.3%	86.2%	13,060	-13,836
8	NAB	302,845	3.6%	383,839	78.9%	118,748,000	25.5%	60.3%	-15,915	6,280
9	RIO	252,506	3.0%	197,860	127.6%	48,990,000	51.5%	86.7%	5,415	-6,448
10	QBE	225,139	2.7%	235,523	95.6%	122,158,000	18.4%	76.0%	2,724	-12,572
11	WOW	209,746	2.5%	205,459	102.1%	82,353,000	25.5%	79.4%	-3,157	-16,253
12	STO	202,219	2.4%	248,260	81.5%	150,393,000	13.4%	78.0%	-2,359	-1,121
13	WBC	200,424	2.4%	379,230	52.9%	115,628,000	17.3%	58.2%	7,629	-5,169
14	MQG	199,004	2.3%	122,899	161.9%	22,786,000	87.3%	70.4%	-6,702	7,067
15	WES	198,891	2.3%	117,566	169.2%	51,996,000	38.3%	70.1%	-8,722	-1,507
16	WPL	168,991	2.0%	144,472	117.0%	57,731,000	29.3%	74.6%	-3,898	3,131
17	CSL	132,945	1.6%	97,359	136.6%	22,577,000	58.9%	143.5%	2,681	-6,911
18	SUN	121,562	1.4%	105,036	115.7%	83,097,000	14.6%	21.3%	-7,048	-3,144
19	QAN	114,897	1.4%	232,109	49.5%	209,358,000	5.5%	108.2%	-5,544	13,671
20	AMP	109,312	1.3%	158,007	69.2%	196,286,000	5.6%	104.1%	6,138	-3,910
21	IAG	108,849	1.3%	121,875	89.3%	201,243,000	5.4%	22.0%	-2,426	89
22	SCG	94,562	1.1%	218,052	43.4%	241,342,000	3.9%	3.8%	-3,655	-3,090
23	AWC	90,826	1.1%	123,312	73.7%	186,182,000	4.9%	25.2%	-20,189	-4,579
24	S32	76,916	0.9%	136,574	56.3%	348,284,000	2.2%	36.2%	-11,295	-4,803
25	IPL	71,960	0.8%	96,130	74.9%	154,856,000	4.6%	74.0%	2,179	-9,696
26	RRL	68,474	0.8%	39,023	175.5%	88,454,000	7.7%	4.1%	445	-2,361
27	ORG	62,090	0.7%	249,543	24.9%	127,840,000	4.9%	66.4%	-4,289	-1,219
28	OSH	61,598	0.7%	85,627	71.9%	121,198,000	5.1%	46.0%	2,390	1,514
29	WOR	60,146	0.7%	39,099	153.8%	48,059,000	12.5%	43.2%	-1,513	-6,537
30	TCL	59,226	0.7%	115,595	51.2%	134,484,000	4.4%	300.1%	-6,614	-4,491
	Market^	8,478,971	100.0%	10,262,233	82.6%	7,898,889,000	10.7%	71.3%	-21,266	-23,823

* 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

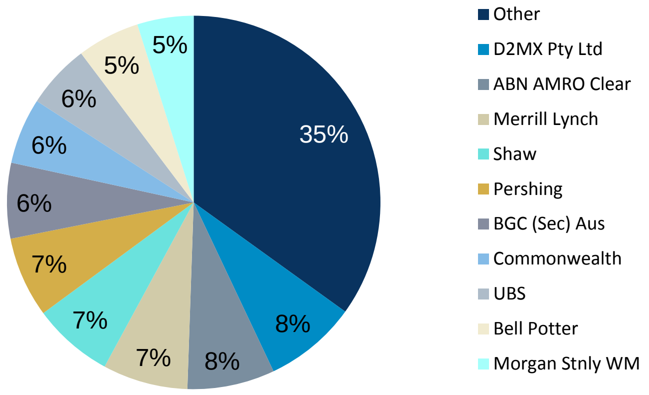
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

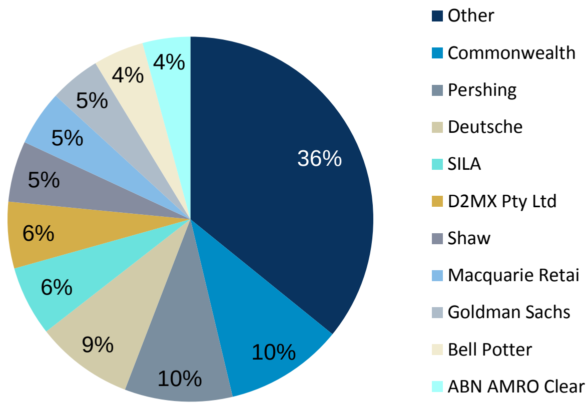
August 2016

Market Share by Value and Volume Traded

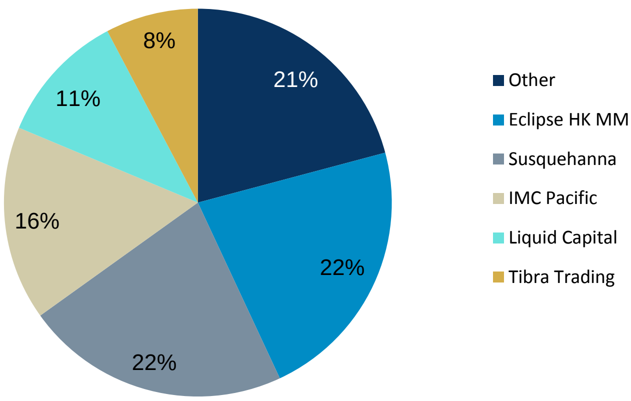
Top 10 Brokers by Value



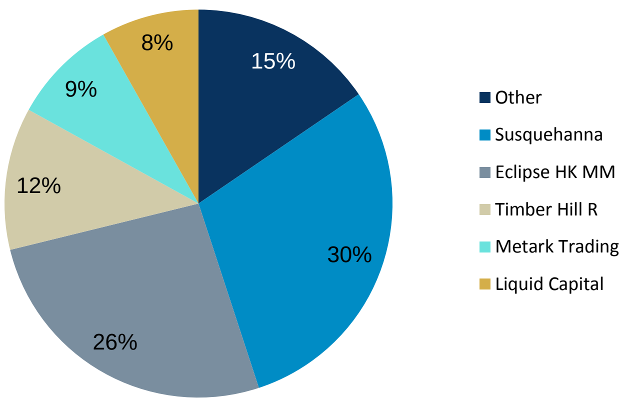
Top 10 Brokers by Volume



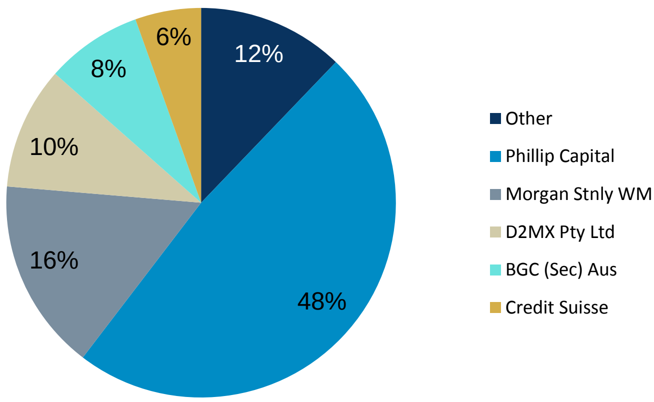
Top 5 Market Makers by Value



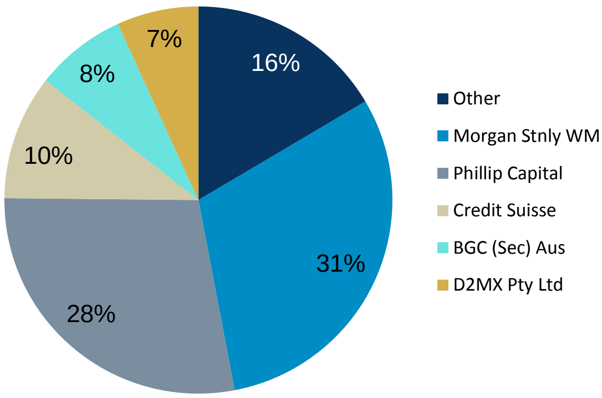
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

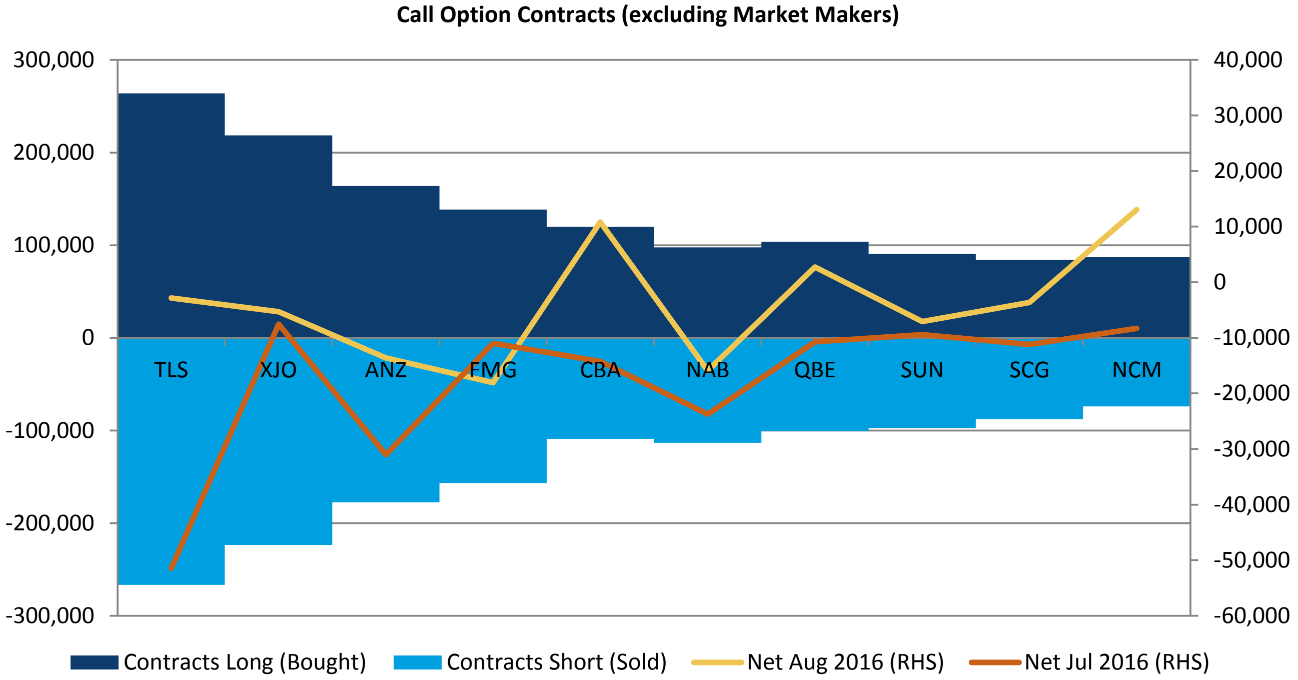


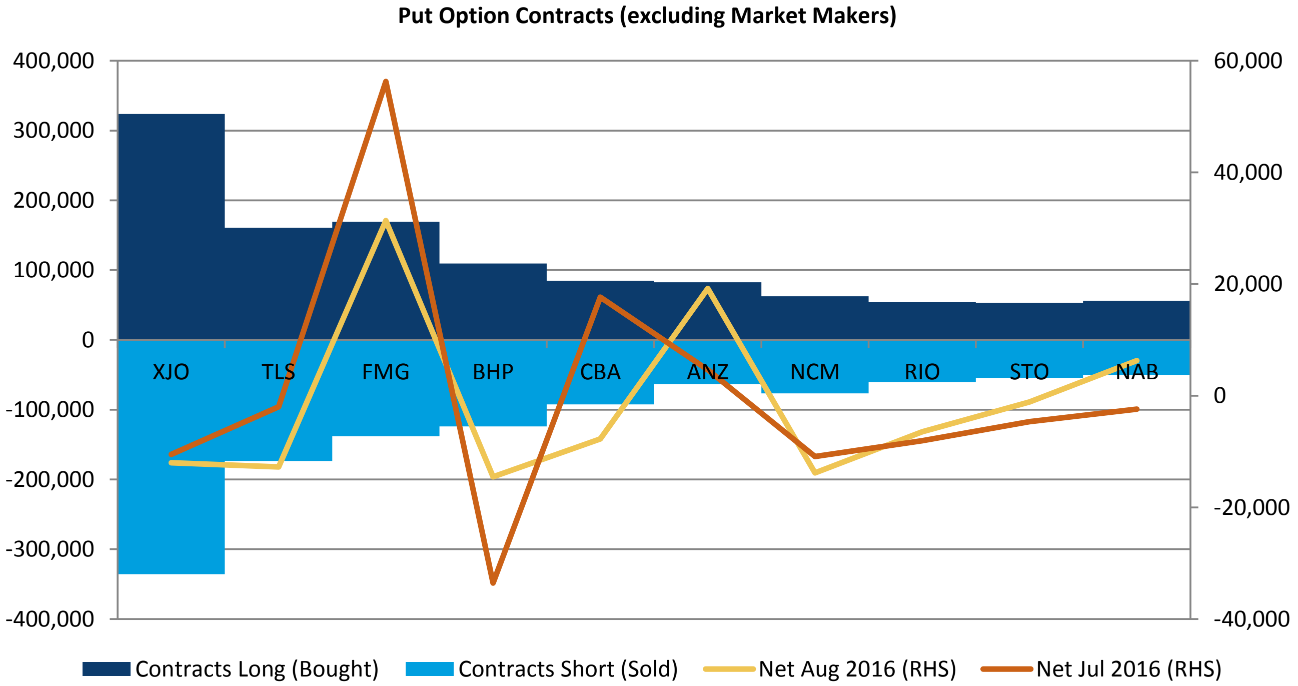
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

August 2016

Top 10 Call and Put Options Contracts

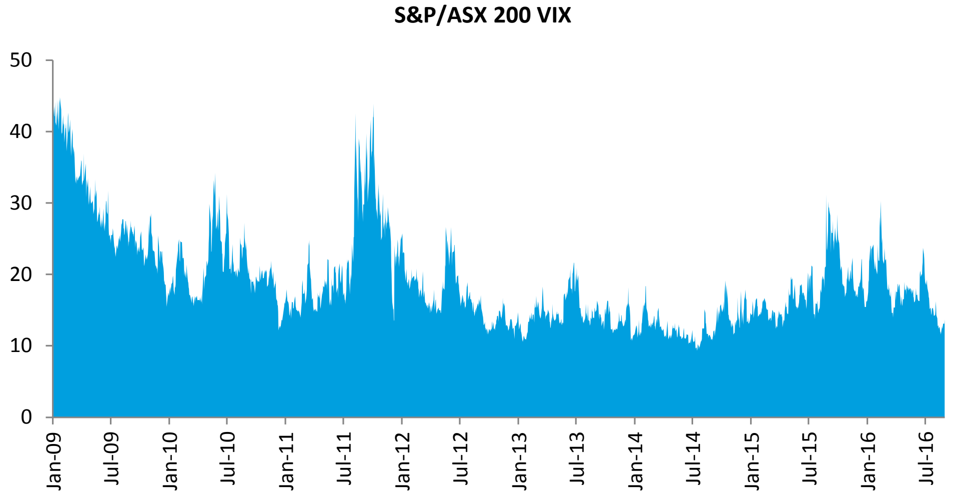


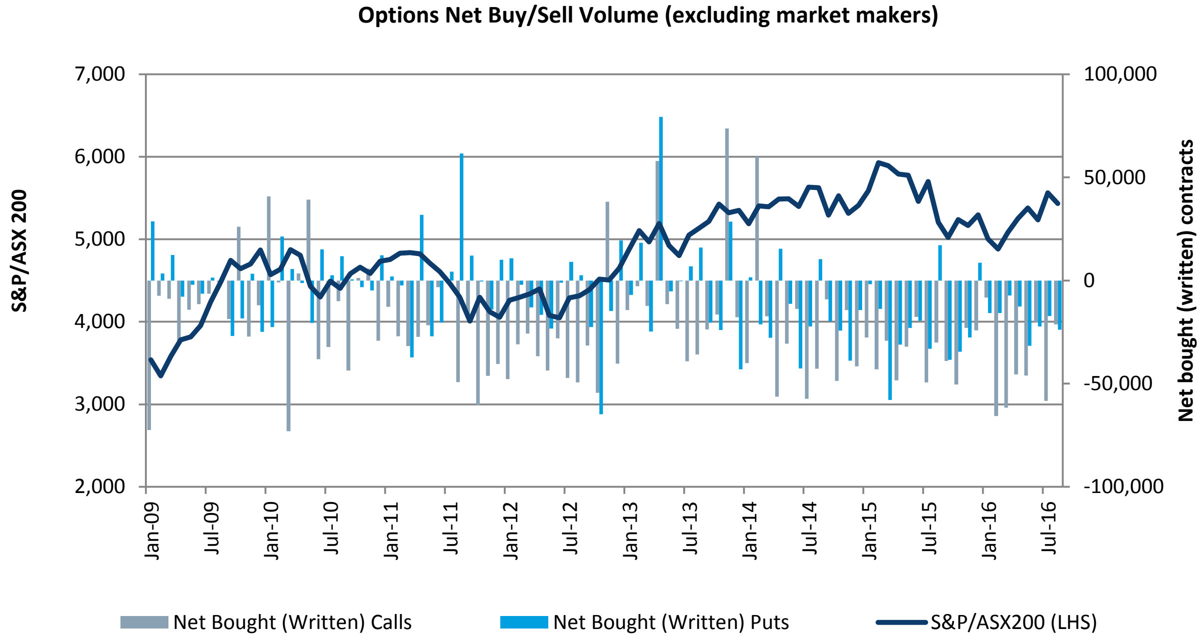


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

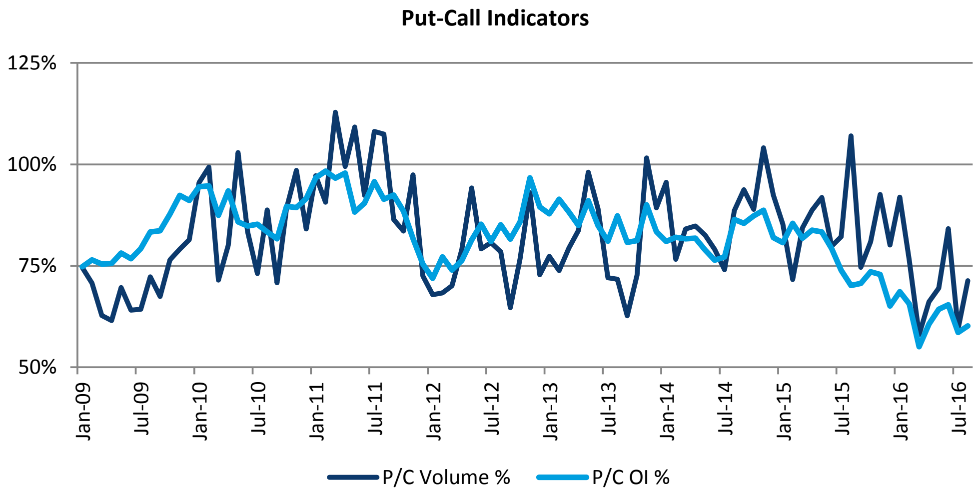
DERIVATIVES – EQUITY AND INDEX OPTIONS

August 2016





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



DERIVATIVES – EQUITY AND INDEX OPTIONS

August 2016

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Aug-16	4,948,768	3,530,203	8,478,971	7,417,938	131,384	929,524	125
Jul-16	4,656,728	2,768,709	7,425,437	6,450,444	88,315	886,154	524
Variance	6.3%	27.5%	14.2%	15.0%	48.8%	4.9%	-76.1%
Jul-15	4,330,803	3,557,362	7,888,165	6,928,534	70,339	888,841	451
Variance	14.3%	-0.8%	7.5%	7.1%	86.8%	4.6%	-72.3%
Cal Yr to date	39,282,637	27,839,908	67,122,545	56,018,035	2,721,154	8,377,505	5,851
Fin Yr to date	9,605,496	6,298,912	15,904,408	13,868,382	219,699	1,815,678	649

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-16	928	426	1,354	451	351	545	7
Jul-16	1,211	382	1,594	693	314	559	28
Variance	-23.4%	11.4%	-15.1%	-34.9%	11.7%	-2.5%	-75.4%
Jul-15	1,068	563	1,631	892	214	500	25
Variance	-13.1%	-24.4%	-17.0%	-49.4%	63.9%	9.0%	-72.4%
Cal Yr to date	9,764	5,729	15,493	5,856	3,433	5,902	303
Fin Yr to date	2,139	808	2,947	1,144	664	1,104	35

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-16	6,406,947	3,855,286	10,262,233	8,217,701	1,130,173	914,185	174
Jul-16	6,027,400	3,531,811	9,559,211	7,581,740	1,067,226	910,071	174
Variance	6.3%	9.2%	7.4%	8.4%	5.9%	0.5%	0.0%
Jul-15	6,250,346	4,617,408	10,867,754	9,026,274	1,170,405	670,853	222
Variance	2.5%	-16.5%	-5.6%	-9.0%	-3.4%	36.3%	-21.6%
Cal Yr to date	6,406,947	3,855,286	10,262,233	8,217,701	1,130,173	914,185	174
Fin Yr to date	6,406,947	3,855,286	10,262,233	8,217,701	1,130,173	914,185	174

More information

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