

DERIVATIVES – EQUITY AND INDEX OPTIONS

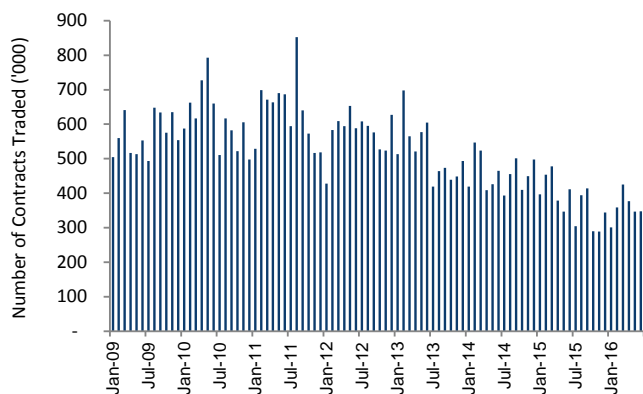
ASX Options Statistics and Analysis

June 2016

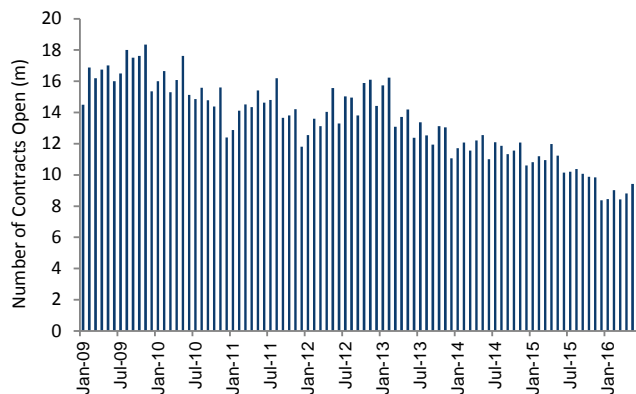


Average Daily Volume (ADV) and Open Interest (OI)

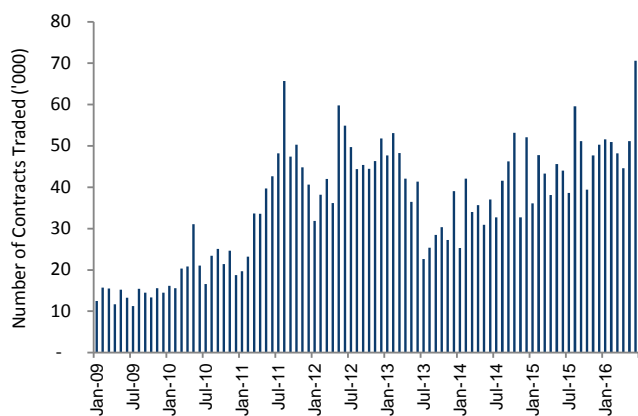
Single Stock Options ADV (adj)



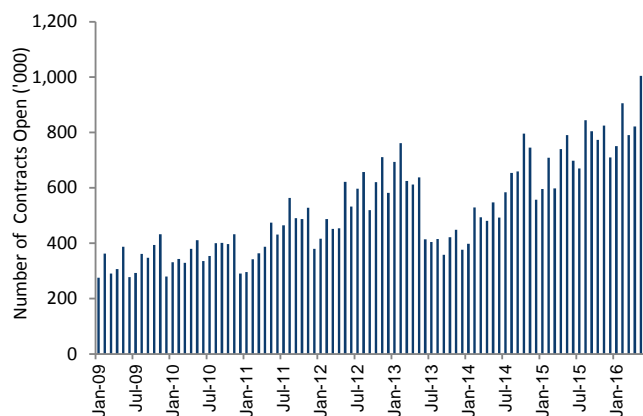
Single Stock Options OI (adj)



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

June 2016

Top Classes by Volume

RANK	Jun-16	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,483,414	16.9%	1,031,450	143.8%	0	n/a	129.0%	-13,633	-4,352
2	TLS	757,528	8.6%	1,042,181	72.7%	604,696,000	12.5%	79.0%	-12,132	-40,966
3	BHP	752,266	8.6%	608,366	123.7%	234,025,000	32.1%	66.4%	-39,035	-9,612
4	CBA	489,082	5.6%	325,282	150.4%	65,648,000	74.5%	114.9%	-9,925	-3,429
5	FMG	484,017	5.5%	504,413	96.0%	370,135,000	13.1%	89.6%	-22,573	44,708
6	NCM	399,327	4.5%	238,452	167.5%	125,857,000	31.7%	85.0%	-13,195	-735
7	ANZ	352,038	4.0%	462,454	76.1%	164,685,000	21.4%	87.9%	15,430	-1,748
8	NAB	336,895	3.8%	377,799	89.2%	132,339,000	25.5%	69.8%	11,807	-9,392
9	STO	324,638	3.7%	235,533	137.8%	204,537,000	15.9%	54.5%	-11,751	583
10	RIO	307,852	3.5%	212,536	144.8%	54,306,000	56.7%	115.7%	927	-7,449
11	MQG	241,982	2.8%	138,339	174.9%	37,500,000	64.5%	91.7%	5,996	3,067
12	WBC	237,308	2.7%	325,015	73.0%	124,946,000	19.0%	61.2%	30,172	-7,769
13	QAN	177,233	2.0%	304,981	58.1%	278,157,000	6.4%	83.2%	39,679	-4,243
14	CSL	156,004	1.8%	86,322	180.7%	23,831,000	65.5%	75.9%	-3,367	-2,166
15	AMP	120,462	1.4%	179,129	67.2%	157,167,000	7.7%	101.5%	7,824	-13,865
16	WPL	119,835	1.4%	134,947	88.8%	57,062,000	21.0%	103.3%	-545	-4,840
17	WOW	119,279	1.4%	159,500	74.8%	57,362,000	20.8%	89.3%	3,062	-5,508
18	WES	113,750	1.3%	111,482	102.0%	52,820,000	21.5%	86.8%	-1,716	3,073
19	QBE	109,121	1.2%	140,836	77.5%	135,317,000	8.1%	89.7%	-3,039	-5,740
20	ORG	90,361	1.0%	214,299	42.2%	148,982,000	6.1%	63.6%	-3,145	-8,249
21	WFD	79,687	0.9%	76,616	104.0%	116,859,000	6.8%	56.6%	-5,591	84
22	SCG	75,910	0.9%	193,704	39.2%	237,461,000	3.2%	8.0%	-6,415	-2,430
23	FXJ	73,361	0.8%	239,170	30.7%	136,704,000	5.4%	2833.3%	-483	-64,860
24	S32	72,376	0.8%	279,539	25.9%	405,336,000	1.8%	27.0%	-4,601	-5,695
25	RRL	69,688	0.8%	38,117	182.8%	120,326,000	5.8%	6.7%	1,055	-1,382
26	TCL	66,025	0.8%	82,870	79.7%	96,961,000	6.8%	14.2%	-3,164	-701
27	OSH	65,185	0.7%	81,619	79.9%	143,887,000	4.5%	41.6%	4,101	839
28	SUN	60,463	0.7%	59,541	101.5%	81,469,000	7.4%	71.7%	7,855	411
29	MPL	60,199	0.7%	76,373	78.8%	228,430,000	2.6%	83.4%	10,742	6,150
30	IAG	57,970	0.7%	71,631	80.9%	120,117,000	4.8%	15.9%	-3,952	-401
	Market^	8,780,363	100.0%	9,650,677	91.0%	8,040,658,000	10.9%	84.1%	-20,266	-22,275

* 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

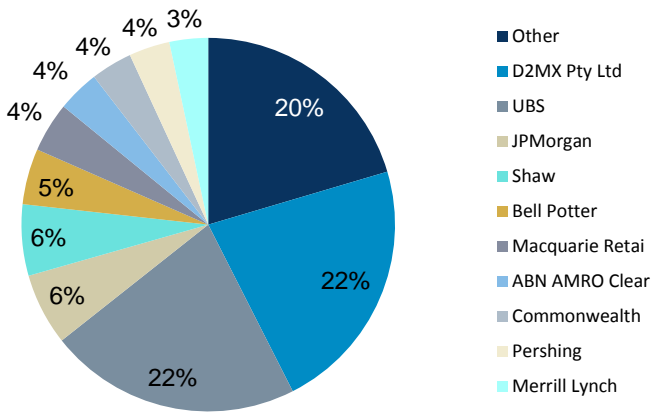
NOTE: Figures for the above charts are double-sided

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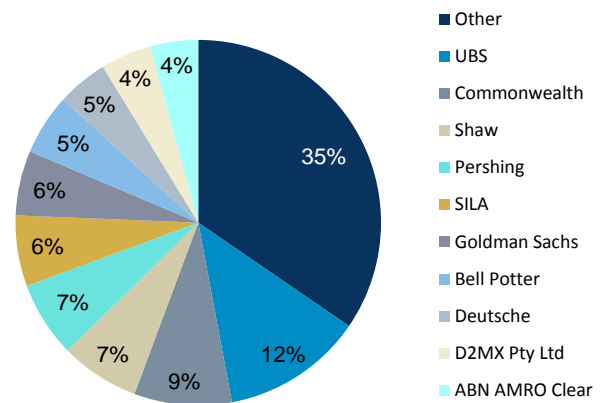
June 2016

Market Share by Value and Volume Traded

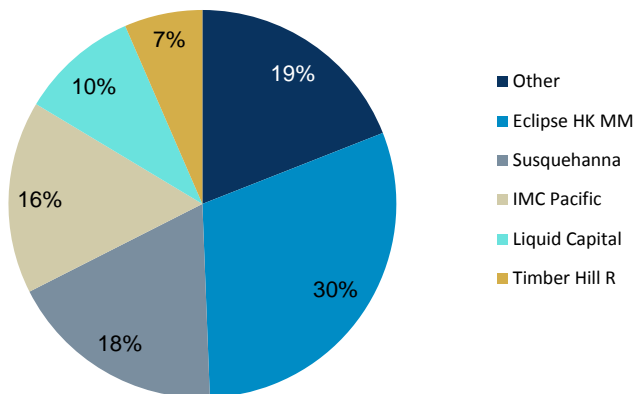
Top 10 Brokers by Value



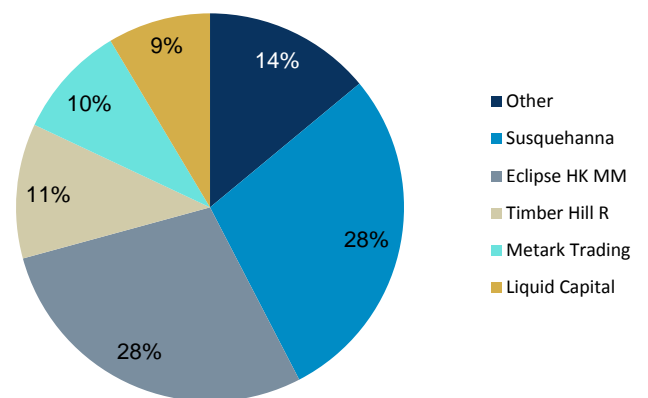
Top 10 Brokers by Volume



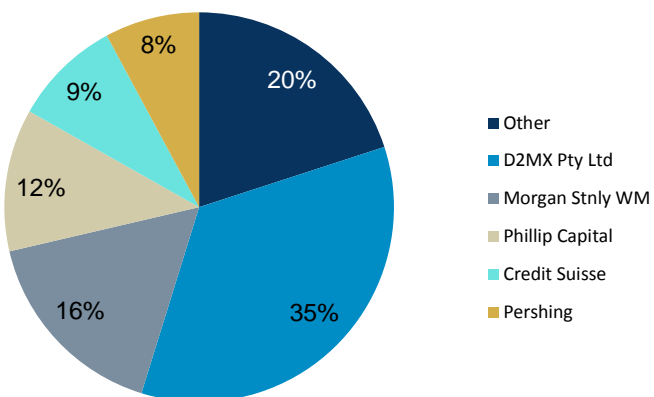
Top 5 Market Makers by Value



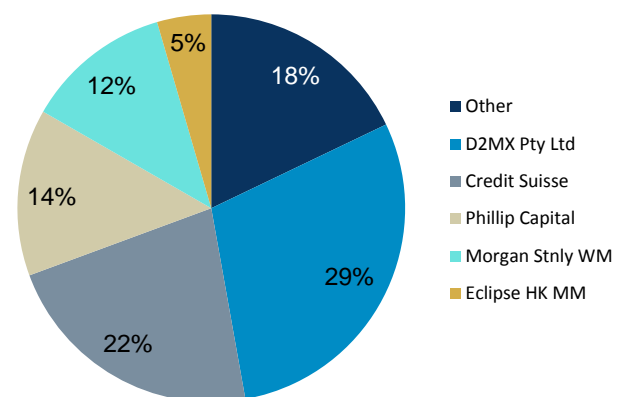
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

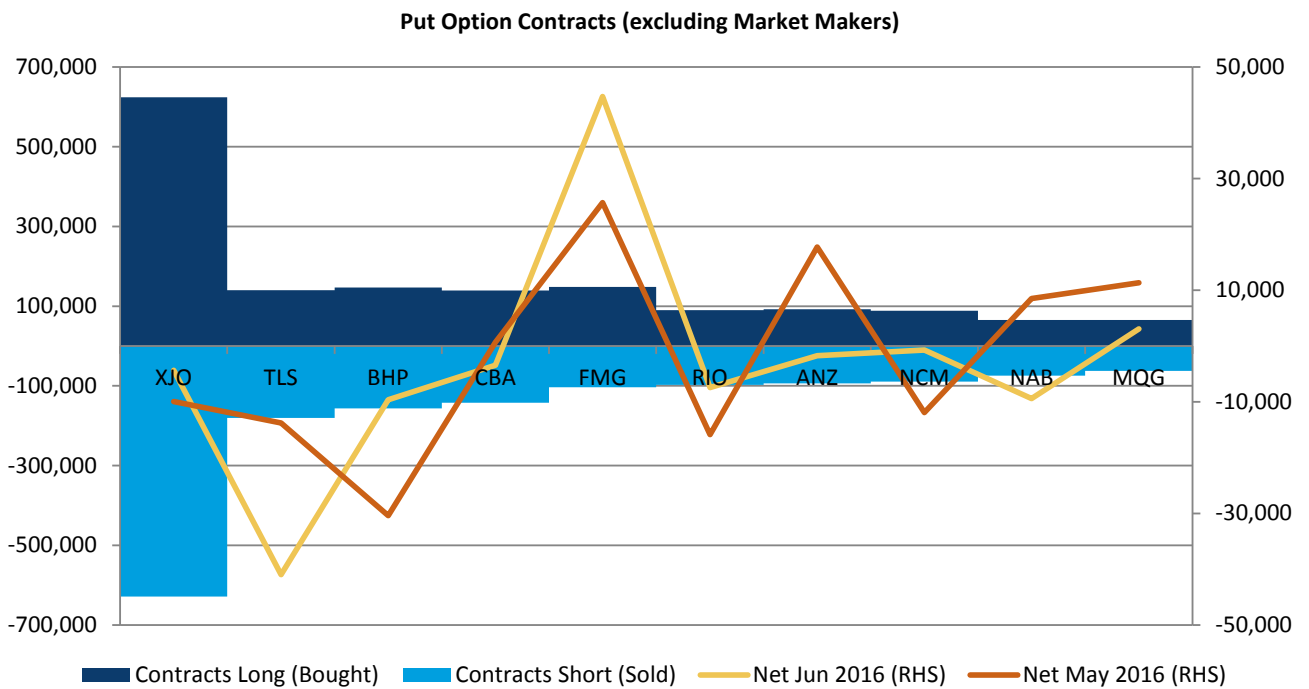
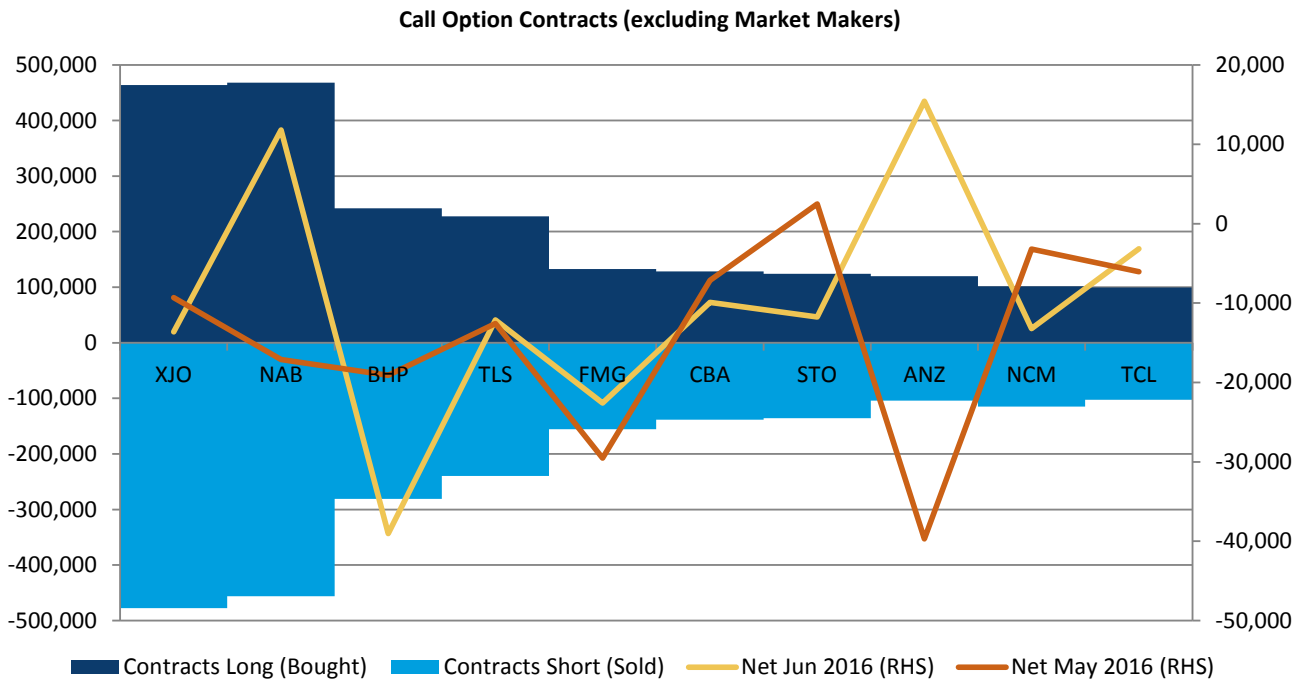


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

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Top 10 Call and Put Options Contracts

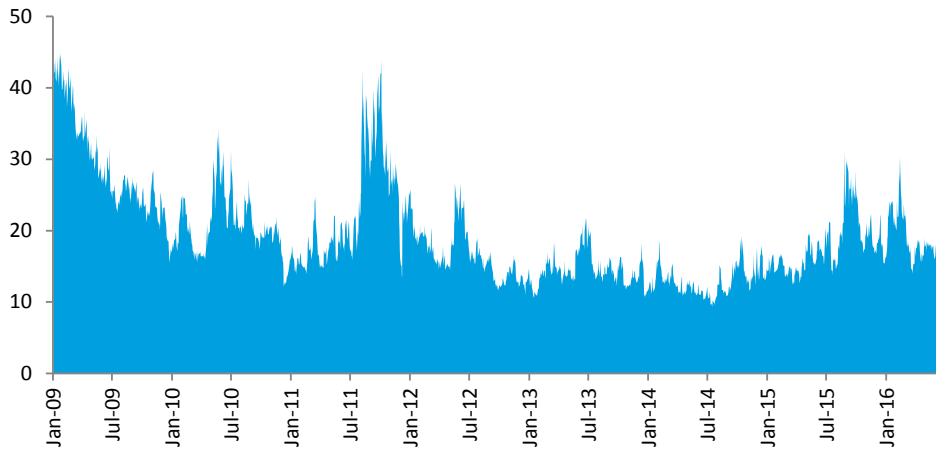


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

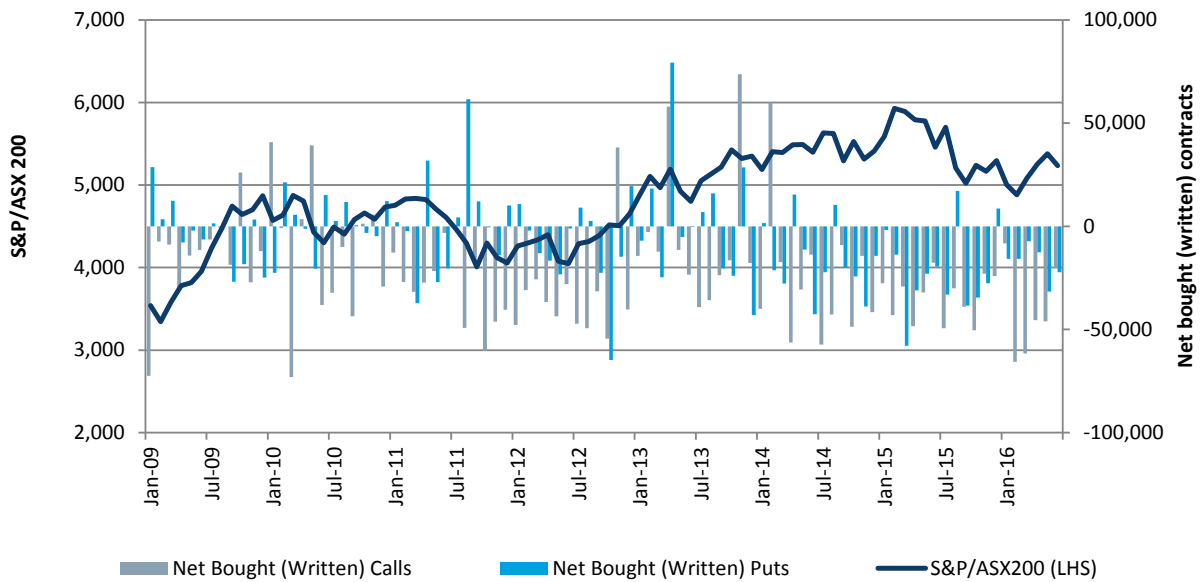
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June 2016

S&P/ASX 200 VIX

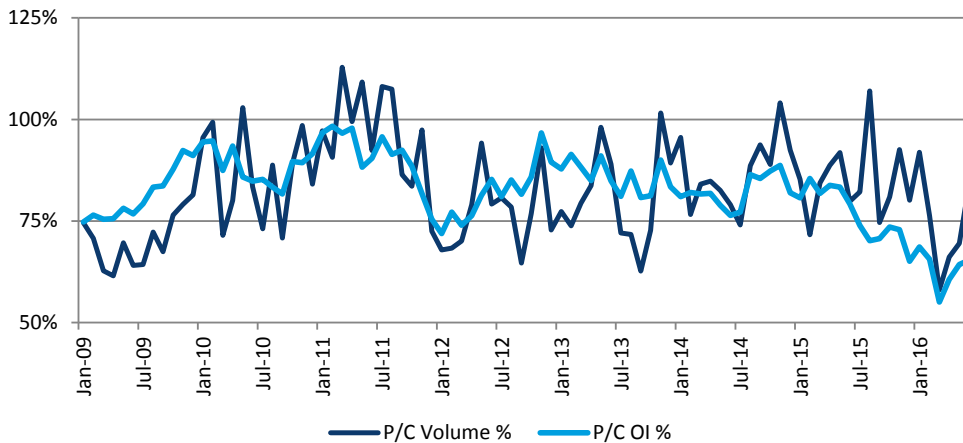


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



DERIVATIVES – EQUITY AND INDEX OPTIONS

June 2016

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jun-16	4,768,415	4,011,948	8,780,363	7,195,917	101,032	1,482,184	1,230
May-16	5,169,647	3,591,340	8,760,987	7,335,103	298,955	1,125,949	980
Variance	-7.8%	11.7%	0.2%	-1.9%	-66.2%	31.6%	25.5%
Jun-15	5,320,279	4,245,158	9,565,437	7,691,987	948,523	924,256	671
Variance	-10.4%	-5.5%	-8.2%	-6.4%	-89.3%	60.4%	83.3%
Cal Yr to date	29,677,141	21,540,996	51,218,137	42,149,653	2,501,455	6,561,827	5,202
Fin Yr to date	56,749,896	44,719,673	101,469,569	83,656,382	5,044,849	12,751,999	16,339

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-16	1,268	925	2,193	877	246	1,006	64
May-16	944	661	1,605	519	214	820	52
Variance	34.3%	39.9%	36.7%	68.8%	15.3%	22.8%	21.9%
Jun-15	1,644	762	2,406	854	906	608	37
Variance	-22.8%	21.3%	-8.9%	2.6%	-72.8%	65.4%	71.4%
Cal Yr to date	7,625	4,921	12,546	4,711	2,769	4,798	268
Fin Yr to date	15,021	10,676	25,696	9,835	5,578	9,445	839

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-16	5,836,733	3,813,944	9,650,677	7,562,328	1,056,899	1,031,156	294
May-16	6,343,196	4,077,144	10,420,340	8,248,697	1,166,564	1,004,919	160
Variance	-8.0%	-6.5%	-7.4%	-8.3%	-9.4%	2.6%	83.8%
Jun-15	6,056,187	4,796,621	10,852,808	8,989,971	1,164,671	697,885	281
Variance	-3.6%	-20.5%	-11.1%	-15.9%	-9.3%	47.8%	4.6%
Cal Yr to date	5,836,733	3,813,944	9,650,677	7,562,328	1,056,899	1,031,156	294
Fin Yr to date	5,836,733	3,813,944	9,650,677	7,562,328	1,056,899	1,031,156	294

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More information

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