

DERIVATIVES – EQUITY AND INDEX OPTIONS

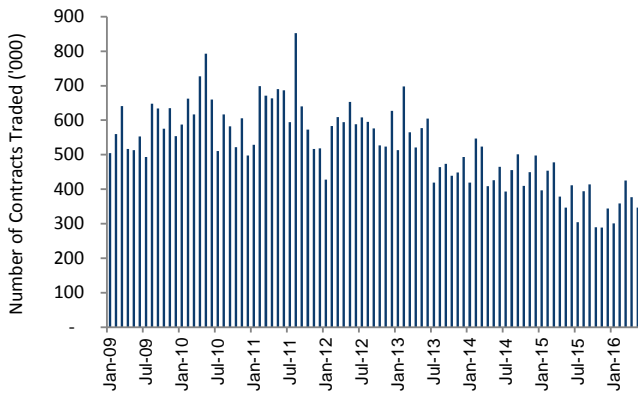
ASX Options Statistics and Analysis

May 2016

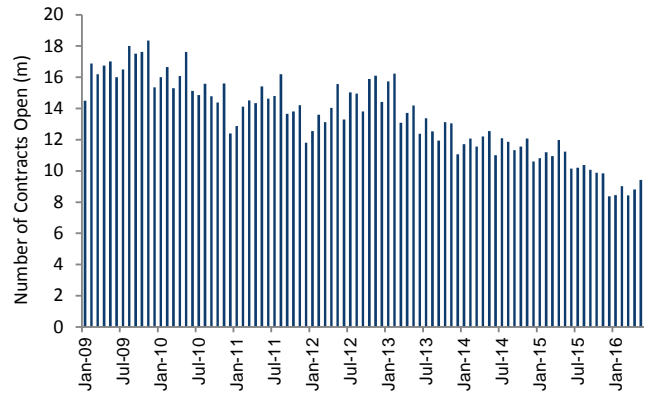


Average Daily Volume (ADV) and Open Interest (OI)

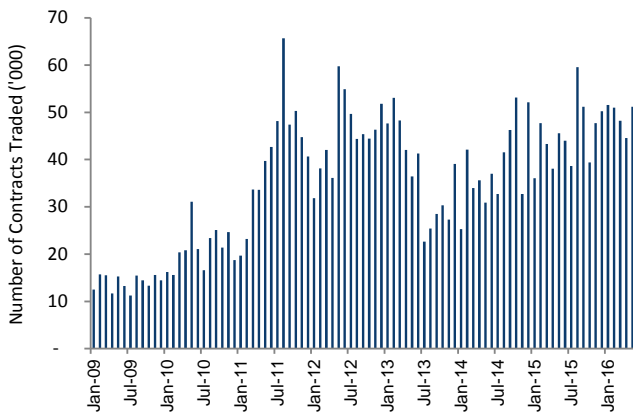
Single Stock Options ADV (adj)



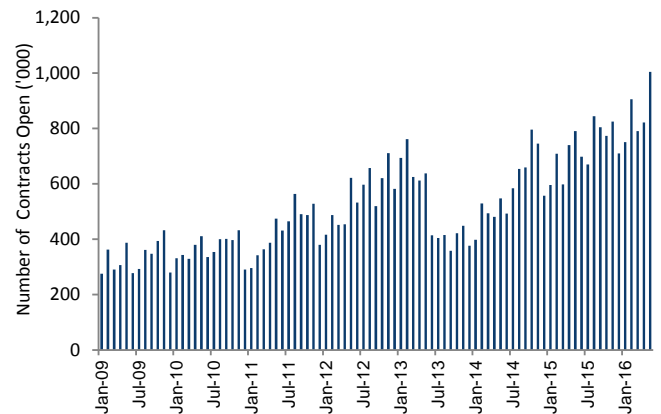
Single Stock Options OI (adj)



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

May 2016

Top Classes by Volume

RANK	May-16	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,126,929	12.9%	1,005,079	112.1%	49,000	n/a	143.3%	-9,303	-9,967
2	BHP	738,700	8.4%	677,455	109.0%	233,103,000	31.7%	63.6%	-19,090	-30,394
3	TLS	710,588	8.1%	1,170,964	60.7%	484,553,000	14.7%	96.4%	-12,568	-13,816
4	ANZ	486,068	5.5%	509,363	95.4%	199,243,000	24.4%	84.4%	-39,706	17,744
5	FMG	397,035	4.5%	448,980	88.4%	492,409,000	8.1%	153.2%	-29,541	25,694
6	NCM	382,725	4.4%	262,248	145.9%	90,965,000	42.1%	66.4%	-3,183	-11,904
7	NAB	378,590	4.3%	391,023	96.8%	153,570,000	24.7%	54.8%	-17,110	8,517
8	RIO	374,589	4.3%	227,907	164.4%	58,853,000	63.6%	98.2%	-7,915	-15,865
9	CBA	352,798	4.0%	328,775	107.3%	68,882,000	51.2%	82.0%	-7,123	677
10	S32	330,746	3.8%	308,673	107.2%	381,691,000	8.7%	6.7%	-7,096	-12,589
11	WBC	261,329	3.0%	348,650	75.0%	157,586,000	16.6%	67.2%	-25,896	7,550
12	MQG	248,488	2.8%	119,884	207.3%	42,882,000	57.9%	68.1%	-10,201	11,323
13	WOW	213,732	2.4%	184,961	115.6%	79,022,000	27.0%	62.3%	-7,366	-9,940
14	FXJ	210,249	2.4%	294,384	71.4%	255,336,000	8.2%	109.7%	-34,779	-100,720
15	STO	201,981	2.3%	278,629	72.5%	203,471,000	9.9%	50.0%	2,488	-13,379
16	QAN	179,558	2.0%	288,966	62.1%	293,486,000	6.1%	48.6%	-11,193	-3,560
17	CSL	146,671	1.7%	82,501	177.8%	21,855,000	67.1%	59.1%	-764	-2,971
18	SGP	139,175	1.6%	158,759	87.7%	147,304,000	9.4%	5.1%	-4,889	-2,107
19	IPL	123,013	1.4%	85,343	144.1%	199,856,000	6.2%	21.9%	-3,093	30
20	AMP	111,976	1.3%	159,890	70.0%	204,770,000	5.5%	77.2%	-3,512	-5,073
21	WPL	111,657	1.3%	141,634	78.8%	58,307,000	19.1%	77.5%	-1,722	-6,832
22	QBE	103,268	1.2%	120,184	85.9%	116,077,000	8.9%	37.8%	-9,303	315
23	ILU	90,178	1.0%	85,580	105.4%	129,613,000	7.0%	11.4%	-1,211	-3,575
24	WES	86,352	1.0%	123,230	70.1%	52,245,000	16.5%	94.1%	-5,299	2,452
25	ORG	81,973	0.9%	231,754	35.4%	147,020,000	5.6%	27.2%	-15,587	-4,397
26	BXB	65,684	0.7%	164,711	39.9%	75,825,000	8.7%	14.4%	-805	-1,478
27	OSH	62,275	0.7%	142,784	43.6%	142,340,000	4.4%	55.9%	393	-4,572
28	SUN	61,989	0.7%	79,346	78.1%	86,591,000	7.2%	39.9%	-5,288	3,856
29	WFD	61,903	0.7%	108,377	57.1%	122,408,000	5.1%	106.4%	-2,924	-3,157
30	MPL	55,913	0.6%	91,182	61.3%	284,462,000	2.0%	72.8%	-5,528	-5,821
	Market^	8,760,987	100.0%	10,420,340	84.1%	8,562,721,000	10.2%	69.5%	-46,004	-31,636

* 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

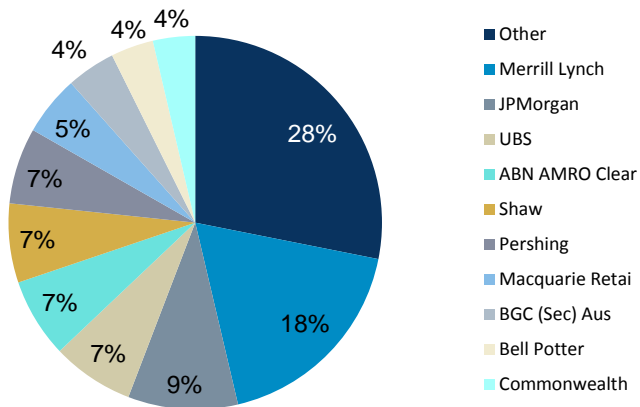
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

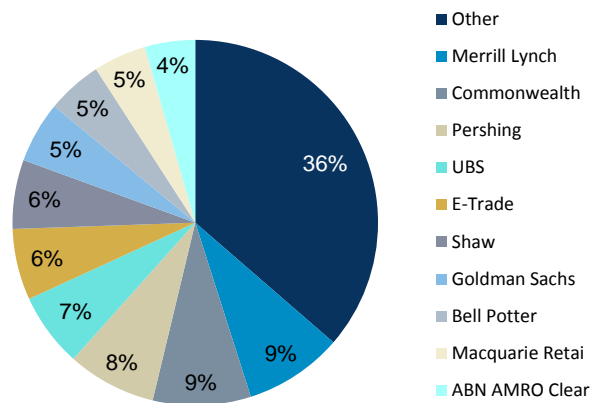
May 2016

Market Share by Value and Volume Traded

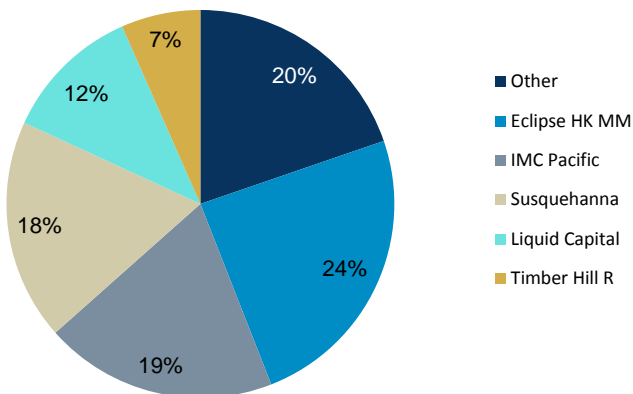
Top 10 Brokers by Value



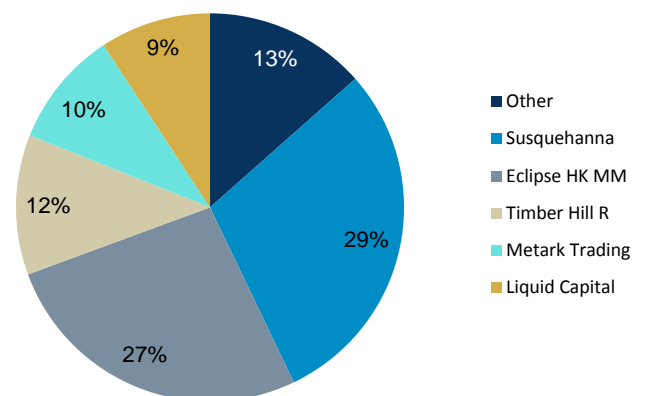
Top 10 Brokers by Volume



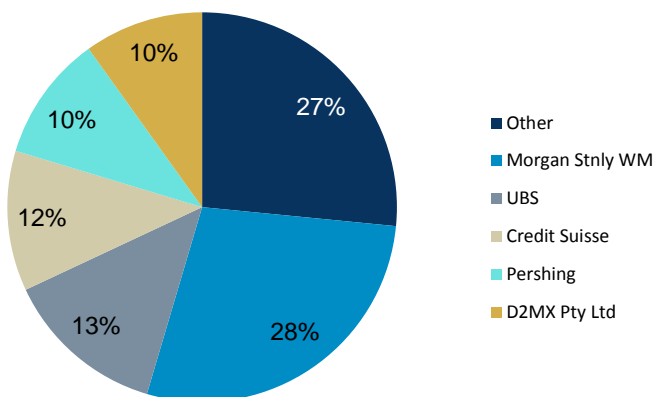
Top 5 Market Makers by Value



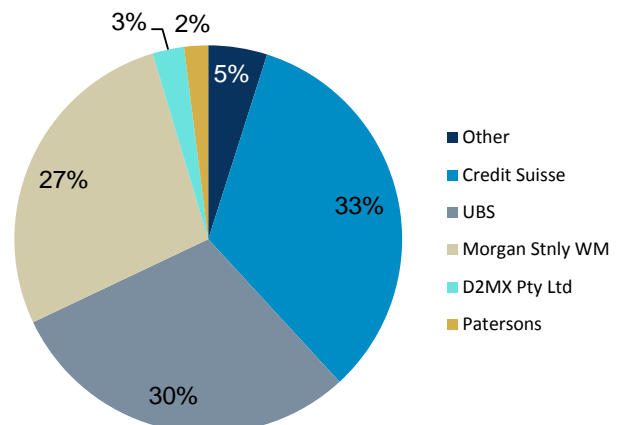
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

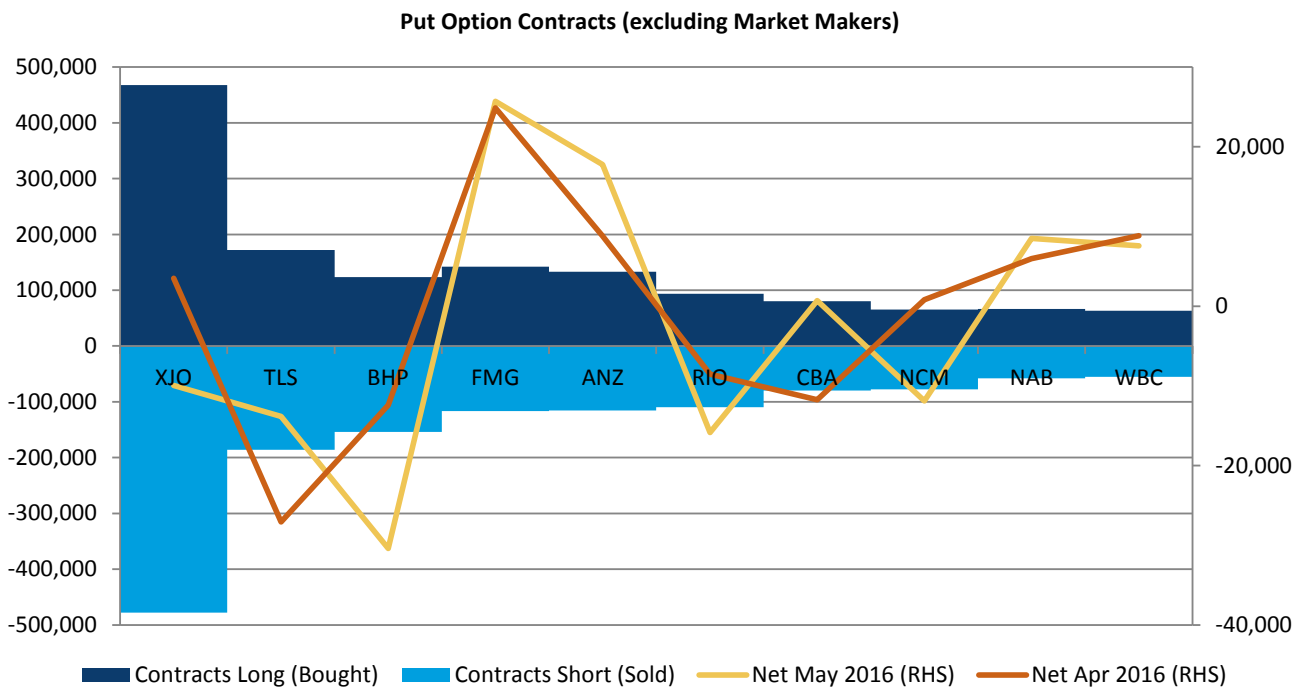
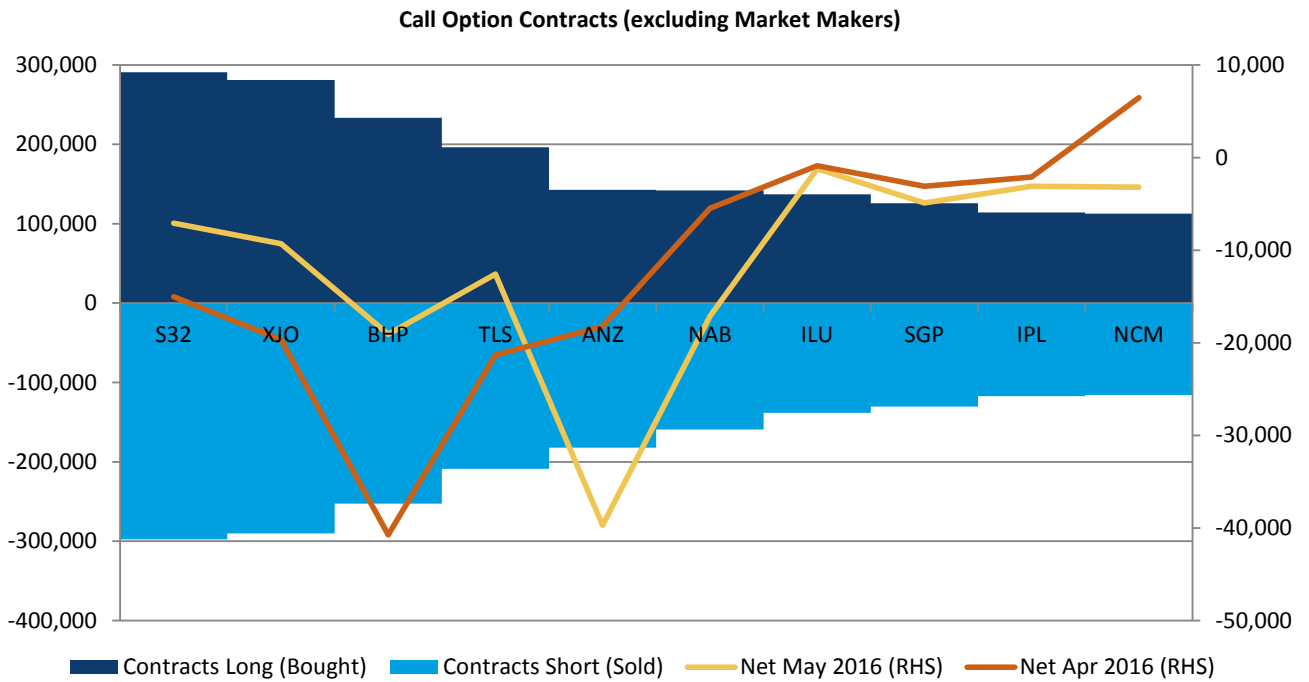


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

May 2016

Top 10 Call and Put Options Contracts

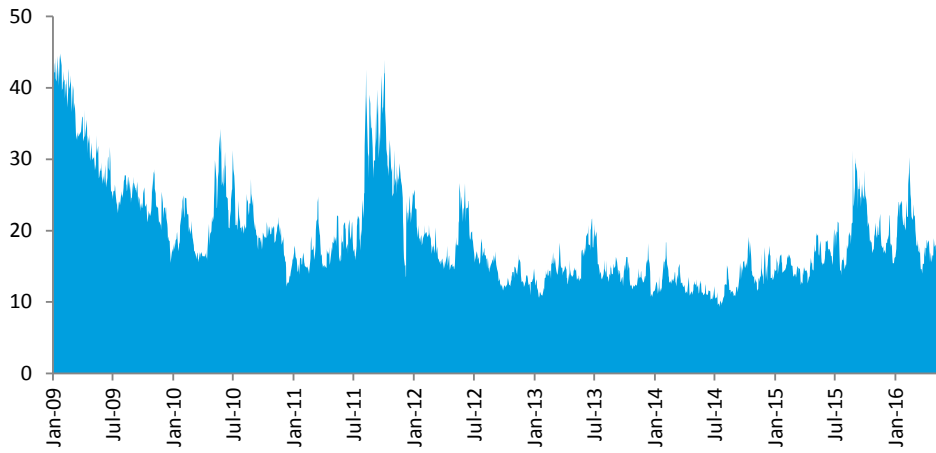


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

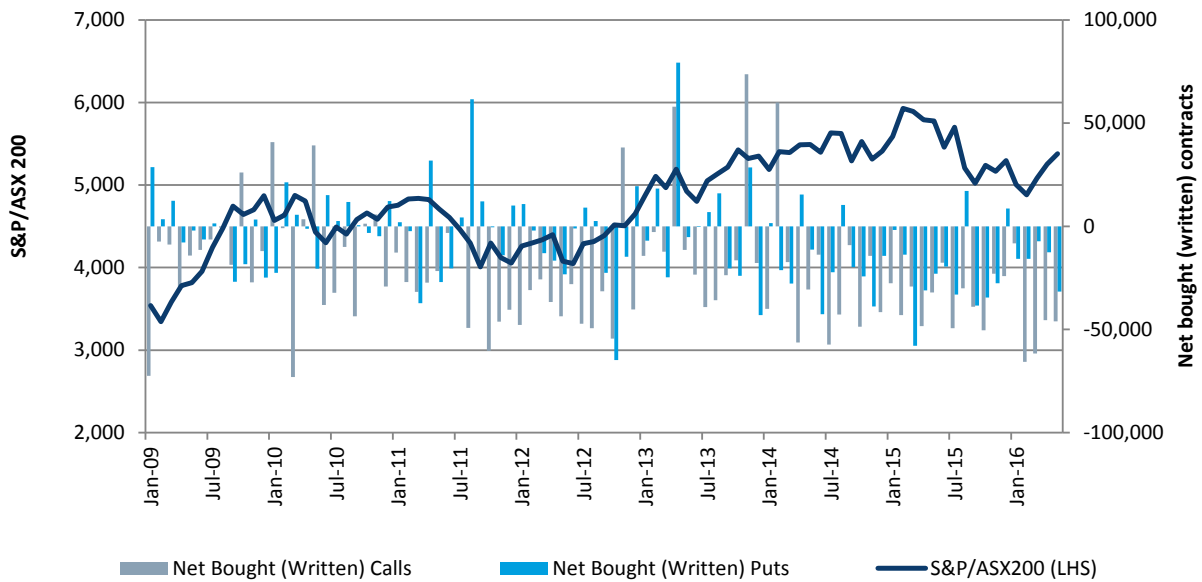
DERIVATIVES – EQUITY AND INDEX OPTIONS

May 2016

S&P/ASX 200 VIX

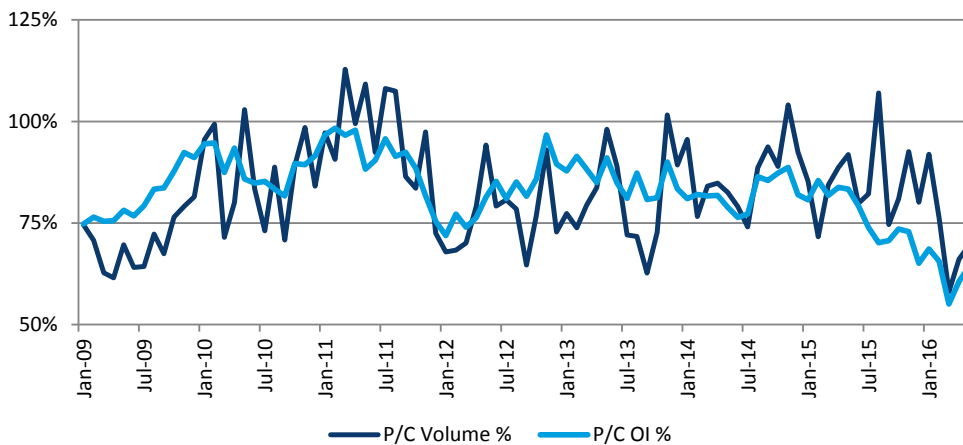


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



DERIVATIVES – EQUITY AND INDEX OPTIONS

May 2016

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
May-16	5,169,647	3,591,340	8,760,987	7,335,103	298,955	1,125,949	980
Apr-16	5,074,561	3,354,073	8,428,634	7,110,114	426,765	891,250	505
Variance	1.9%	7.1%	3.9%	3.2%	-29.9%	26.3%	94.1%
May-15	4,291,693	3,941,620	8,233,313	7,073,086	202,430	957,346	451
Variance	20.5%	-8.9%	6.4%	3.7%	47.7%	17.6%	117.3%
Cal Yr to date	24,908,726	17,529,048	42,437,774	34,953,736	2,400,423	5,079,643	3,972
Fin Yr to date	51,981,481	40,707,725	92,689,206	76,460,465	4,943,817	11,269,815	15,109

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-16	944	661	1,605	519	214	820	52
Apr-16	1,324	523	1,847	855	459	507	26
Variance	-28.7%	26.4%	-13.1%	-39.2%	-53.5%	61.6%	102.0%
May-15	1,131	784	1,914	725	528	636	26
Variance	-16.5%	-15.7%	-16.2%	-28.3%	-59.5%	28.8%	103.0%
Cal Yr to date	6,356	3,996	10,353	3,834	2,522	3,792	204
Fin Yr to date	13,752	9,751	23,503	8,958	5,331	8,439	775

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-16	6,343,196	4,077,144	10,420,340	8,248,697	1,166,564	1,004,919	160
Apr-16	5,993,456	3,633,922	9,627,378	7,716,088	1,089,289	821,937	64
Variance	5.8%	12.2%	8.2%	6.9%	7.1%	22.3%	150.0%
May-15	6,562,970	5,467,069	12,030,039	10,000,795	1,238,307	790,824	113
Variance	-3.3%	-25.4%	-13.4%	-17.5%	-5.8%	27.1%	41.6%
Cal Yr to date	6,343,196	4,077,144	10,420,340	8,248,697	1,166,564	1,004,919	160
Fin Yr to date	6,343,196	4,077,144	10,420,340	8,248,697	1,166,564	1,004,919	160

ASX takes no responsibility for any errors or omissions contained within this document and will not be liable for any reason including without limitation negligence, for losses, consequential or otherwise, arising from in connection with decisions made in reliance upon this information.

More information

Gregory Pill - Manager, Equity and Equity Derivatives

Phone: +61 2 9227 0696

Email: Greg.Pill@asx.com.au

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