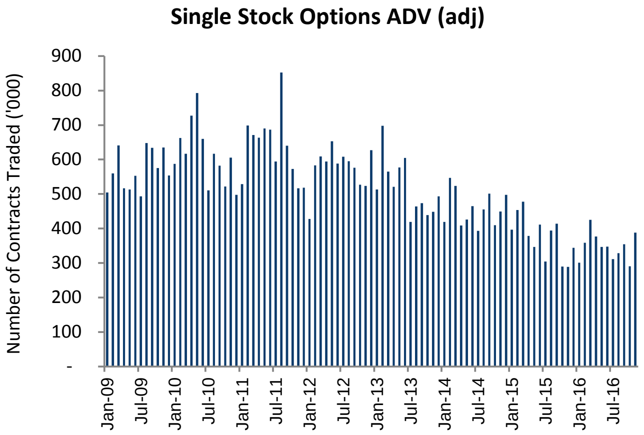
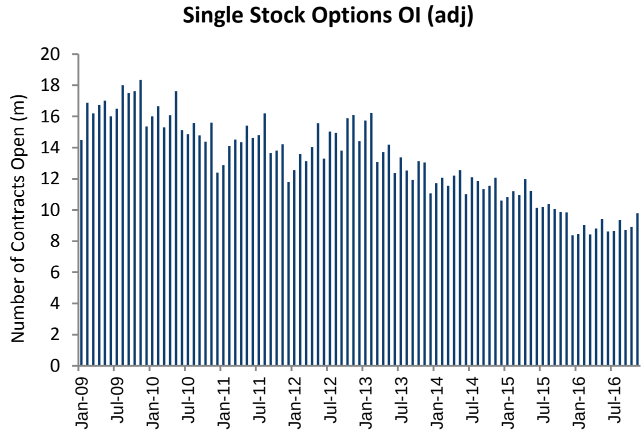
DERIVATIVES – EQUITY AND INDEX OPTIONS

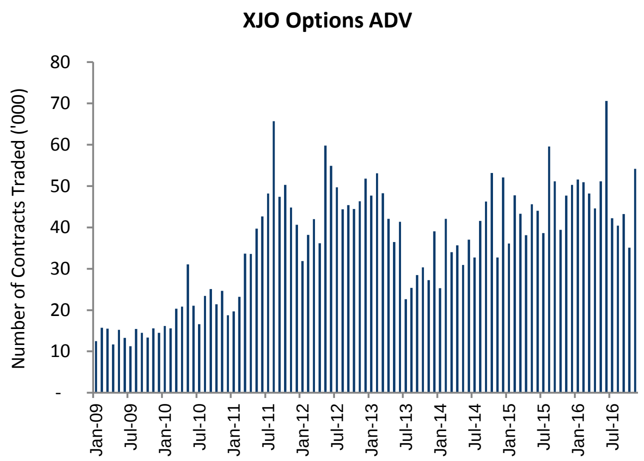
ASX Options Statistics and Analysis

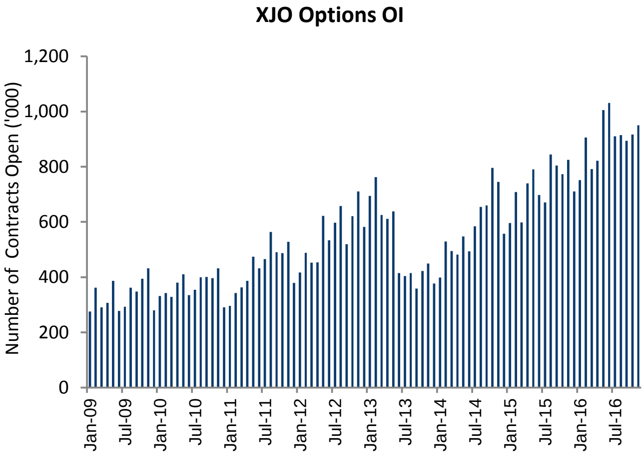
November 2016

Average Daily Volume (ADV) and Open Interest (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

November 2016

Top Classes by Volume

RANK	Nov-16	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,192,086	12.3%	950,872	125.4%	n/a	n/a	114.2%	-10,282	-2,906
2	BHP	1,036,336	10.7%	929,168	111.5%	239,128,000	43.3%	55.0%	-14,723	-25,645
3	TLS	976,462	10.0%	1,204,583	81.1%	588,362,000	16.6%	118.9%	-21,305	-48,952
4	FMG	590,271	6.1%	607,274	97.2%	503,849,000	11.7%	164.7%	-2,823	37,601
5	CBA	519,373	5.3%	355,084	146.3%	70,621,000	73.5%	80.1%	-15,880	13,679
6	RIO	452,052	4.6%	277,993	162.6%	60,868,000	74.3%	101.0%	2,613	-13,274
7	NAB	398,960	4.1%	398,868	100.0%	143,518,000	27.8%	63.6%	-8,812	9,842
8	ANZ	398,421	4.1%	379,733	104.9%	165,930,000	24.0%	49.7%	-8,063	10,119
9	QBE	390,727	4.0%	335,444	116.5%	156,008,000	25.0%	14.8%	-18,742	-2,416
10	WBC	344,126	3.5%	339,380	101.4%	158,115,000	21.8%	45.7%	-10,889	8,851
11	STO	340,326	3.5%	319,986	106.4%	215,587,000	15.8%	74.6%	-18,829	4,259
12	NCM	314,864	3.2%	278,084	113.2%	104,826,000	30.0%	107.8%	8,329	-2,574
13	MQG	216,378	2.2%	119,520	181.0%	31,522,000	68.6%	84.4%	-1,476	2,822
14	CSL	194,920	2.0%	112,484	173.3%	23,770,000	82.0%	132.9%	-1,941	-1,096
15	S32	175,100	1.8%	235,372	74.4%	516,160,000	3.4%	30.6%	8,025	-5,156
16	WPL	166,156	1.7%	164,551	101.0%	56,697,000	29.3%	72.0%	687	6,156
17	AMP	165,405	1.7%	218,946	75.5%	214,056,000	7.7%	203.1%	-7,914	394
18	WES	150,101	1.5%	137,081	109.5%	46,560,000	32.2%	67.9%	-1,774	387
19	WOW	110,822	1.1%	176,664	62.7%	61,665,000	18.0%	80.5%	-4,496	-4,890
20	MPL	105,928	1.1%	146,824	72.1%	181,331,000	5.8%	469.1%	-7,252	1,260
21	FXJ	98,633	1.0%	131,675	74.9%	176,507,000	5.6%	1743.6%	3,250	-20,683
22	RRL	80,310	0.8%	47,414	169.4%	110,070,000	7.3%	14.9%	2,790	-1,263
23	TCL	76,908	0.8%	126,287	60.9%	158,913,000	4.8%	119.7%	-5,097	-3,566
24	QAN	67,701	0.7%	222,034	30.5%	142,286,000	4.8%	55.4%	-14,669	-235
25	AWC	64,760	0.7%	114,576	56.5%	323,924,000	2.0%	10.7%	-2,280	-1,170
26	IPL	61,456	0.6%	81,781	75.1%	192,055,000	3.2%	22.4%	-16,804	1,770
27	ORG	51,475	0.5%	217,066	23.7%	123,302,000	4.2%	35.3%	-3,256	552
28	OSH	50,848	0.5%	179,977	28.3%	96,111,000	5.3%	65.3%	-1,496	-3,806
29	SYD	50,480	0.5%	61,049	82.7%	146,308,000	3.5%	114.3%	187	-3,475
30	BXB	47,445	0.5%	189,702	25.0%	70,255,000	6.8%	40.0%	-653	-1,735
	Market^	9,726,150	100.0%	10,736,467	90.6%	8,961,811,000	10.9%	81.8%	-30,389	-13,165

* 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

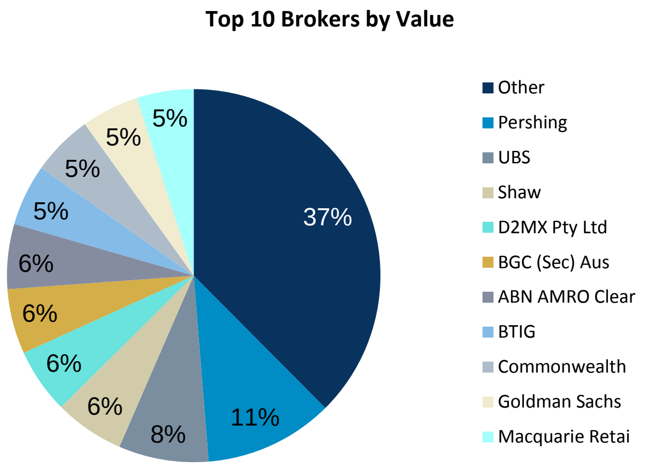
^ ETO classes only included

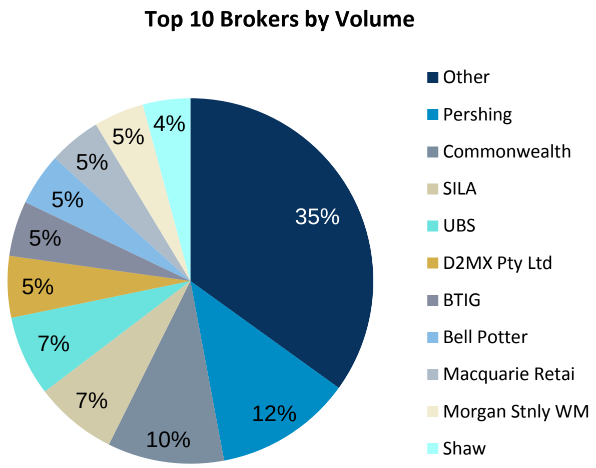
NOTE: Figures for the above charts are double-sided

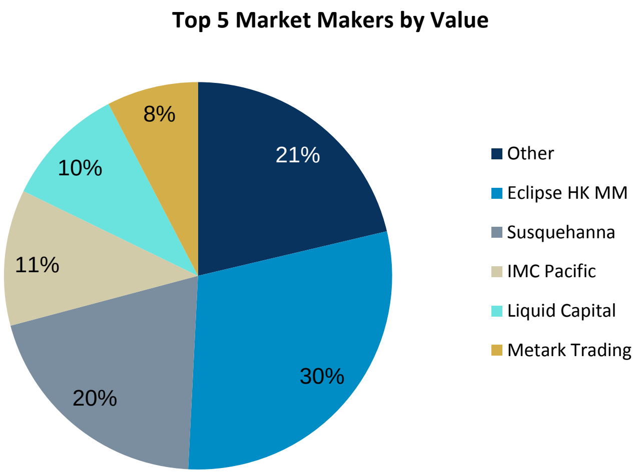
DERIVATIVES – EQUITY AND INDEX OPTIONS

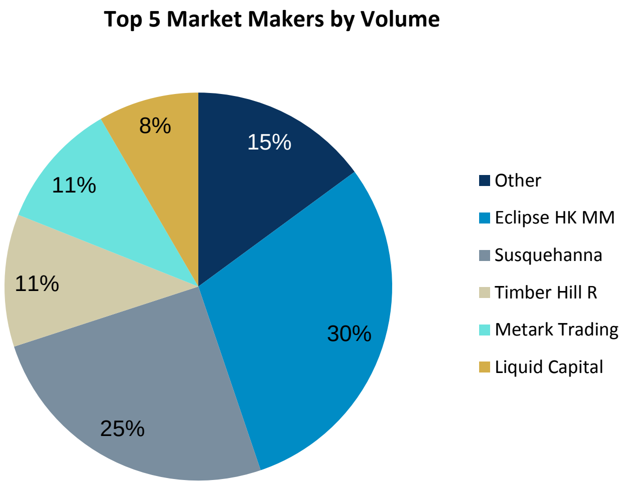
November 2016

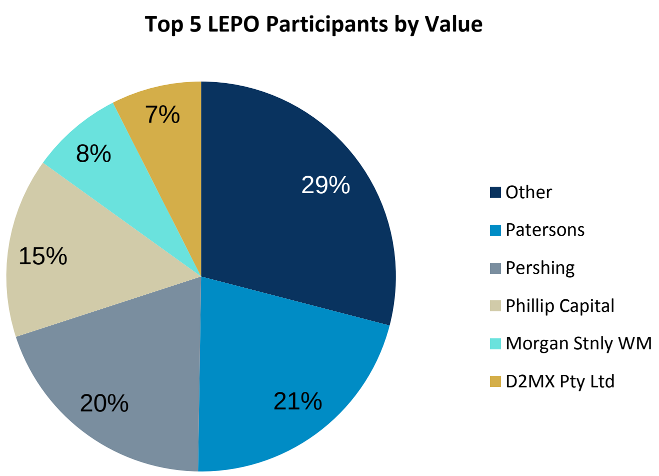
Market Share by Value and Volume Traded

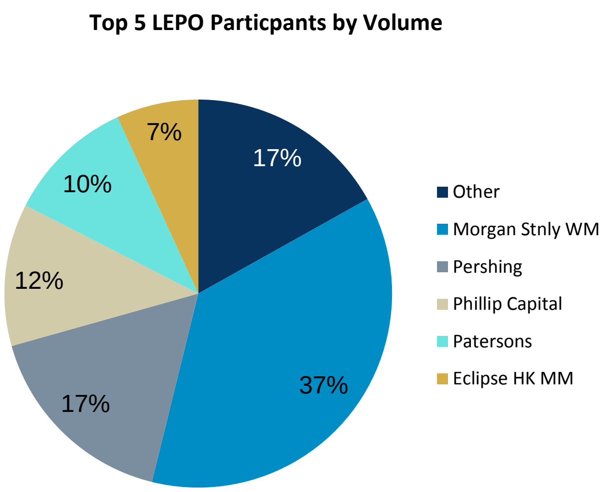










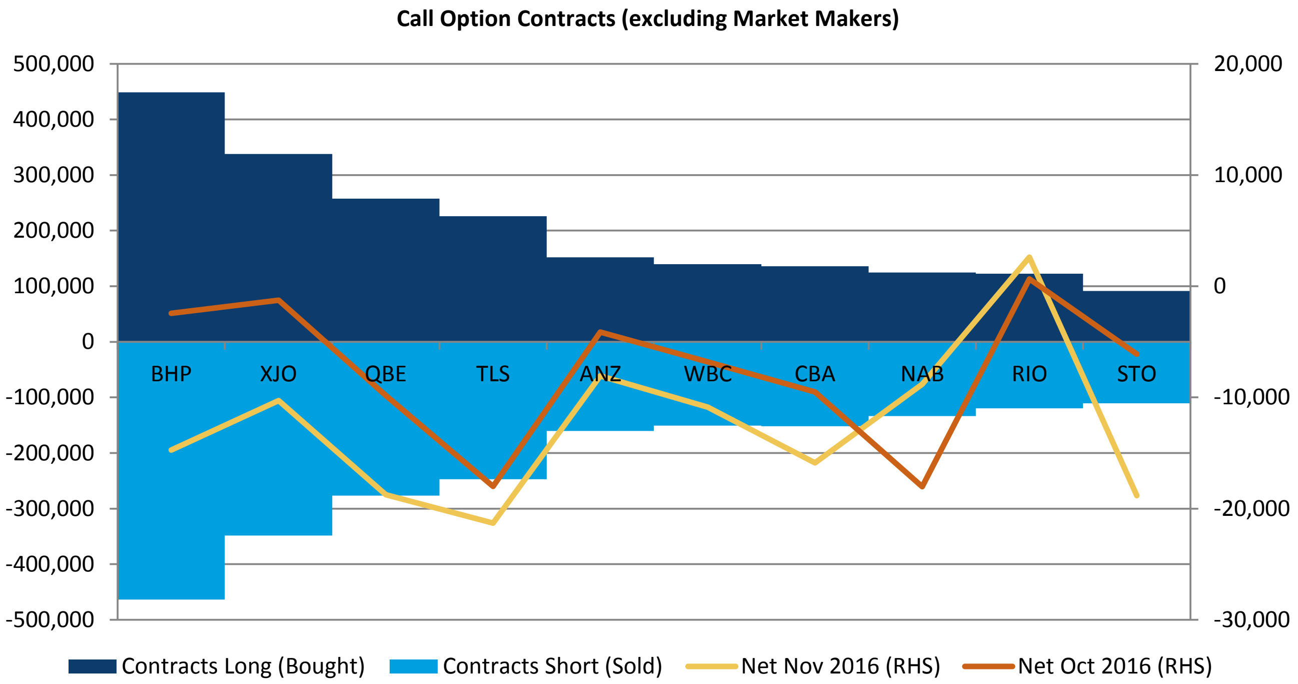


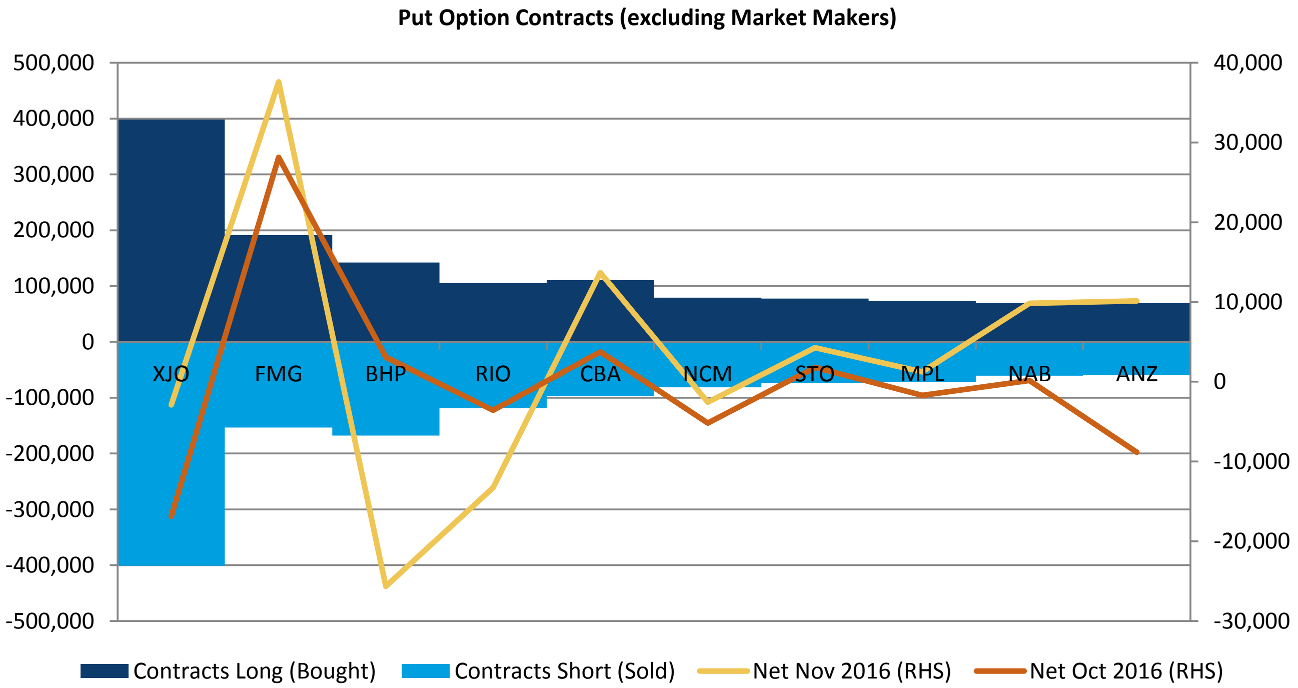
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

November 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

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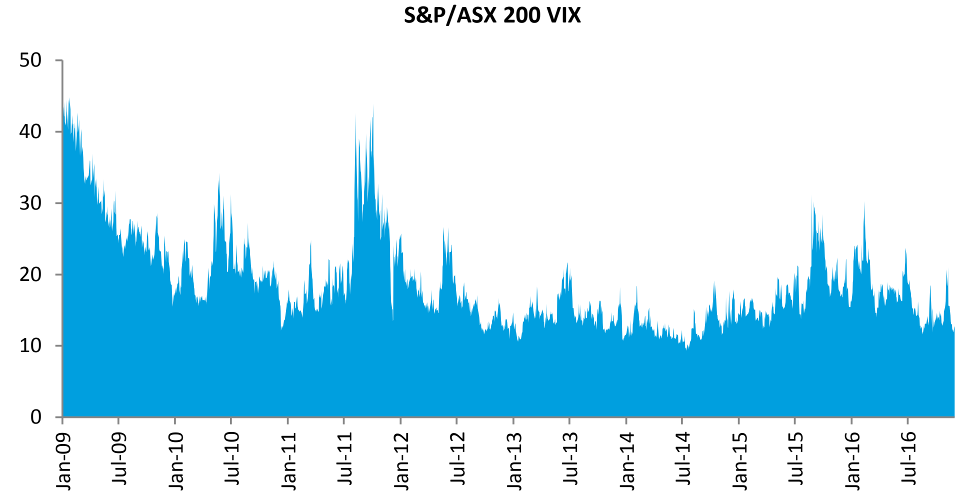
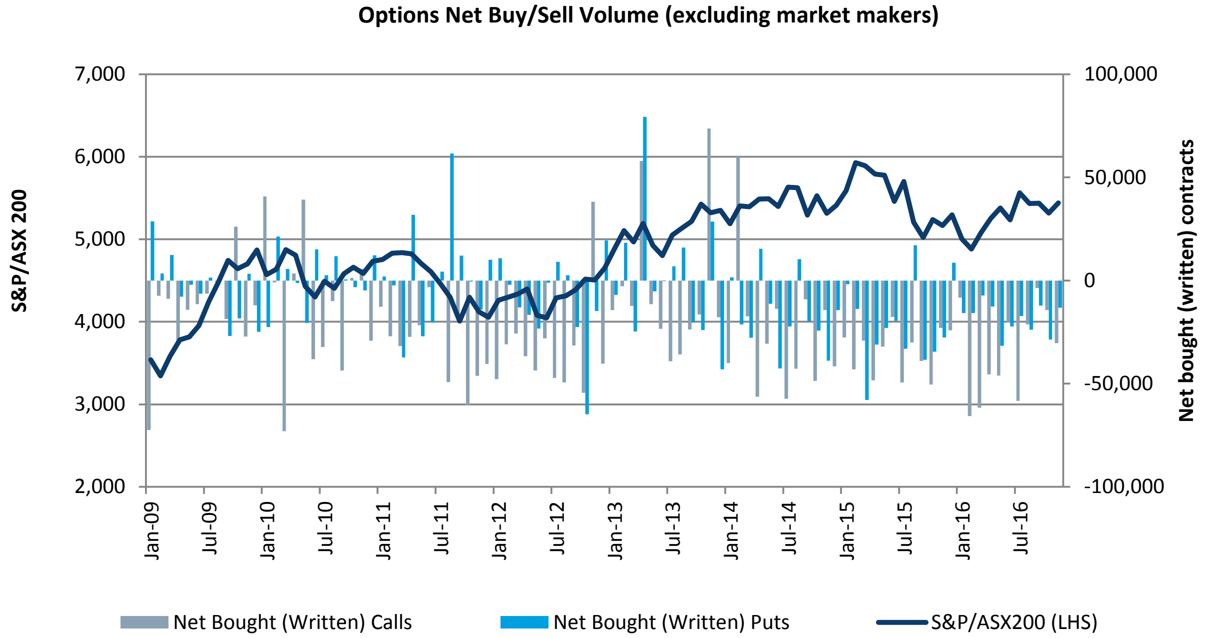
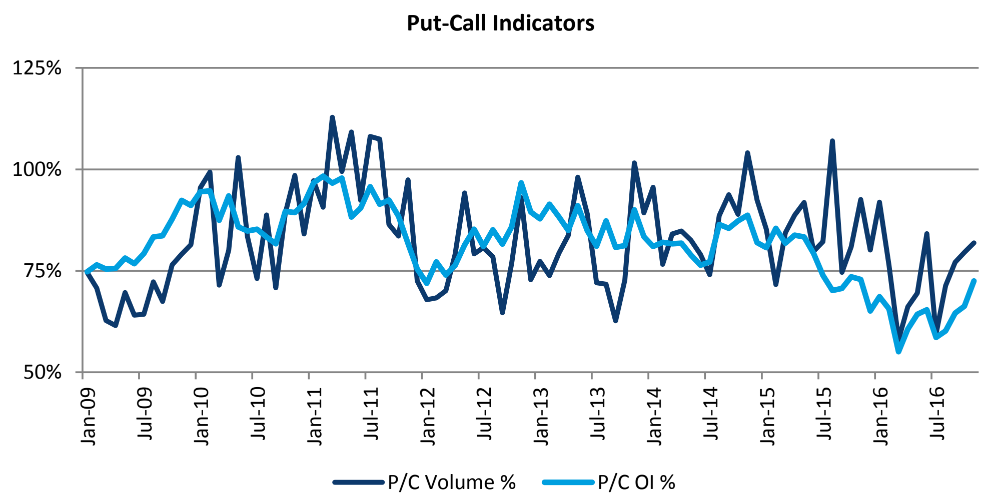




NOTE: Single Stock options expressed in terms of 1,000 per contract in above chart.



DERIVATIVES – EQUITY AND INDEX OPTIONS

November 2016

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Nov-16	5,348,805	4,377,345	9,726,150	8,454,942	79,122	1,191,401	685
Oct-16	3,815,945	3,034,251	6,850,196	6,076,885	36,291	736,400	620
Variance	40.2%	44.3%	42.0%	39.1%	118.0%	61.8%	10.5%
Nov-15	3,670,275	3,396,467	7,066,742	6,006,059	57,938	1,001,980	765
Variance	45.7%	28.9%	37.6%	40.8%	36.6%	18.9%	-10.5%
Cal Yr to date	53,388,555	39,060,458	92,449,013	77,790,609	3,394,636	11,256,490	7,278
Fin Yr to date	23,711,414	17,519,462	41,230,876	35,640,956	893,181	4,694,663	2,076

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-16	825	511	1,336	644	161	507	25
Oct-16	793	332	1,125	600	145	357	23
Variance	4.0%	53.9%	18.7%	7.4%	11.0%	41.9%	5.3%
Nov-15	659	745	1,404	633	90	641	39
Variance	25.2%	-31.4%	-4.8%	1.6%	79.1%	-20.9%	-37.7%
Cal Yr to date	12,689	7,186	19,875	7,857	4,312	7,349	357
Fin Yr to date	5,064	2,265	7,330	3,146	1,543	2,551	89

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-16	6,225,654	4,510,813	10,736,467	8,947,195	838,400	950,735	137
Oct-16	5,916,193	3,920,689	9,836,882	8,049,916	870,203	916,619	144
Variance	5.2%	15.1%	9.1%	11.1%	-3.7%	3.7%	-4.9%
Nov-15	6,167,964	4,491,466	10,659,430	8,648,241	1,184,150	825,213	1,826
Variance	0.9%	0.4%	0.7%	3.5%	-29.2%	15.2%	-92.5%
Cal Yr to date	6,225,654	4,510,813	10,736,467	8,947,195	838,400	950,735	137
Fin Yr to date	6,225,654	4,510,813	10,736,467	8,947,195	838,400	950,735	137

More information

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