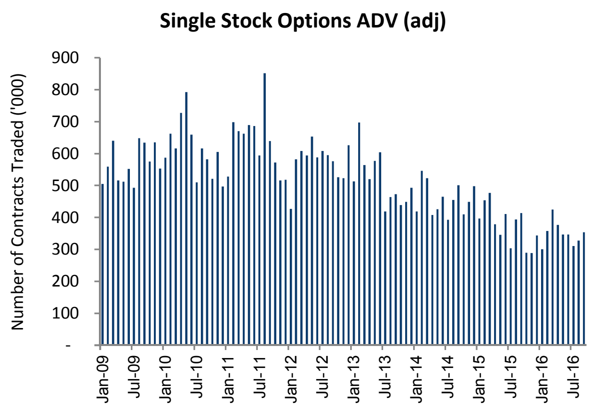
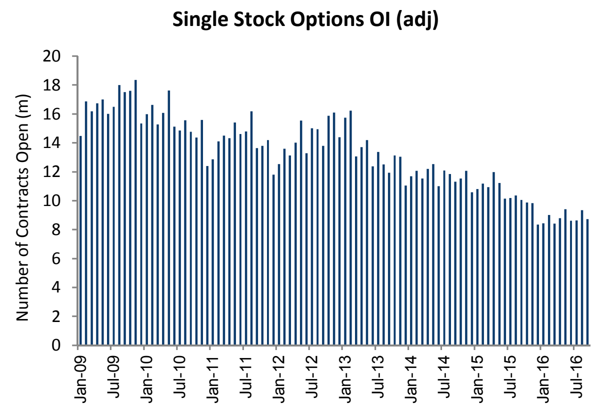
DERIVATIVES – EQUITY AND INDEX OPTIONS

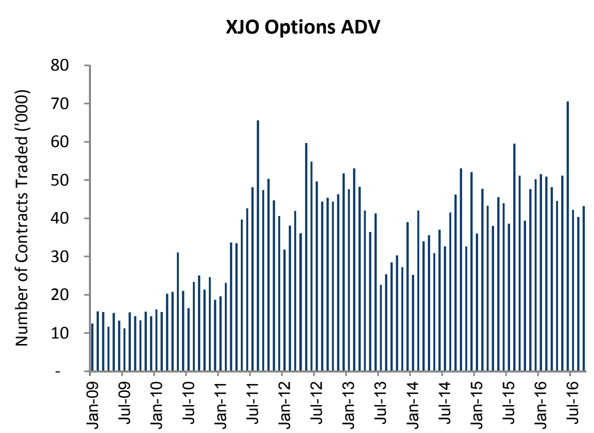
ASX Options Statistics and Analysis

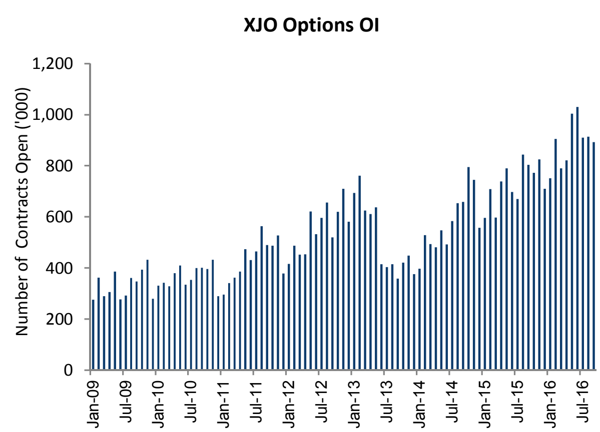
September 2016

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

September 2016

Top Classes by Volume

RANK	Sep-16	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	951,306	10.9%	893,835	106.4%	n/a	n/a	142.3%	-5,953	-13,127
2	TLS	853,871	9.8%	1,099,824	77.6%	605,877,000	14.1%	89.8%	21,463	-35,247
3	BHP	820,106	9.4%	742,353	110.5%	203,503,000	40.3%	49.6%	-10,990	-20,207
4	FMG	712,605	8.1%	552,358	129.0%	355,582,000	20.0%	146.6%	2,247	25,743
5	ANZ	447,686	5.1%	446,377	100.3%	146,469,000	30.6%	86.5%	1,571	17,350
6	CBA	437,151	5.0%	321,275	136.1%	73,074,000	59.8%	90.6%	5,698	3,398
7	STO	309,590	3.5%	345,687	89.6%	210,404,000	14.7%	97.0%	37,881	-28,430
8	NAB	299,680	3.4%	361,991	82.8%	114,644,000	26.1%	39.5%	5,531	6,596
9	NCM	272,994	3.1%	216,475	126.1%	85,347,000	32.0%	50.7%	4,614	-4,699
10	MQG	238,358	2.7%	111,407	214.0%	29,438,000	81.0%	90.9%	1,022	3,283
11	RIO	237,232	2.7%	182,579	129.9%	46,173,000	51.4%	74.5%	5,068	-854
12	WBC	200,223	2.3%	344,508	58.1%	132,341,000	15.1%	52.9%	-3,684	-8,006
13	WPL	175,668	2.0%	140,534	125.0%	59,548,000	29.5%	77.8%	3,509	-4,326
14	OSH	173,750	2.0%	182,907	95.0%	128,635,000	13.5%	22.3%	6,998	-7,548
15	WOW	143,338	1.6%	156,748	91.4%	79,378,000	18.1%	123.3%	-5,468	-1,406
16	S32	139,162	1.6%	164,033	84.8%	412,355,000	3.4%	21.3%	-10,272	4,417
17	CSL	138,136	1.6%	81,116	170.3%	25,462,000	54.3%	92.6%	-1,471	-2,106
18	WES	137,480	1.6%	113,984	120.6%	59,629,000	23.1%	41.4%	-746	3,477
19	QBE	112,401	1.3%	220,907	50.9%	114,987,000	9.8%	192.3%	1,996	-6,359
20	IAG	103,139	1.2%	145,490	70.9%	121,069,000	8.5%	75.6%	-7,862	-173
21	SGP	102,279	1.2%	57,034	179.3%	177,033,000	5.8%	2.8%	-4,298	-766
22	ILU	95,810	1.1%	36,543	262.2%	60,954,000	15.7%	18.0%	-1,731	-2,738
23	AMP	88,103	1.0%	150,106	58.7%	160,095,000	5.5%	117.3%	-7,995	-4,244
24	AWC	85,518	1.0%	138,558	61.7%	267,694,000	3.2%	57.0%	-2,380	-650
25	TCL	83,551	1.0%	97,181	86.0%	128,908,000	6.5%	45.3%	-3,073	362
26	QAN	74,667	0.9%	208,462	35.8%	190,060,000	3.9%	76.0%	-5,926	-5,785
27	SYD	73,141	0.8%	54,788	133.5%	139,428,000	5.2%	20.3%	6,490	-306
28	MPL	71,380	0.8%	81,891	87.2%	332,704,000	2.1%	213.3%	4,640	-6,760
29	SCG	69,776	0.8%	156,911	44.5%	344,814,000	2.0%	15.3%	-5,029	-4,953
30	ORG	68,652	0.8%	233,042	29.5%	130,208,000	5.3%	68.6%	-3,414	-3,347
	Market^	8,750,122	100.0%	9,620,050	91.0%	8,113,282,000	10.8%	77.1%	-3,600	-12,115

* 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

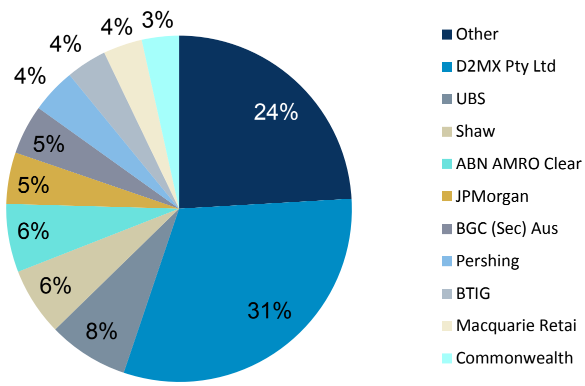
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

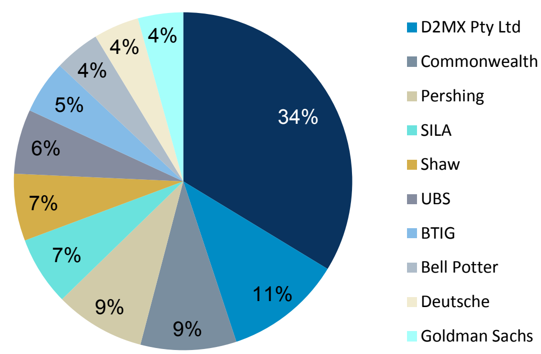
September 2016

Market Share by Value and Volume Traded

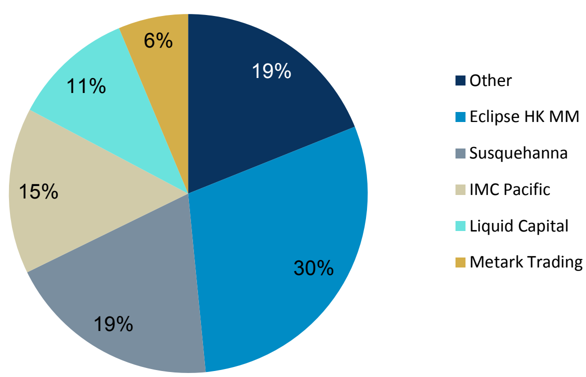
Top 10 Brokers by Value



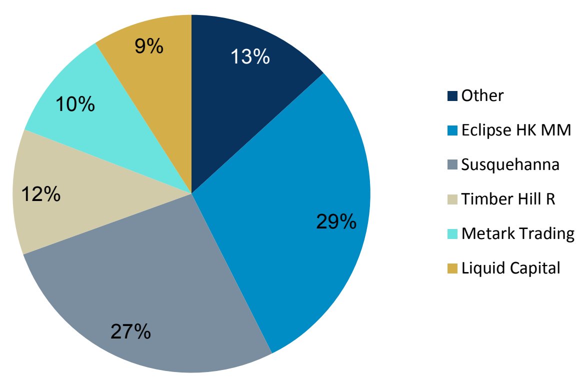
Top 10 Brokers by Volume



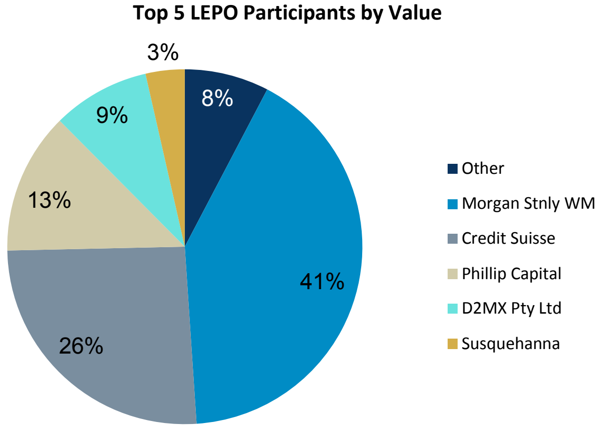
Top 5 Market Makers by Value



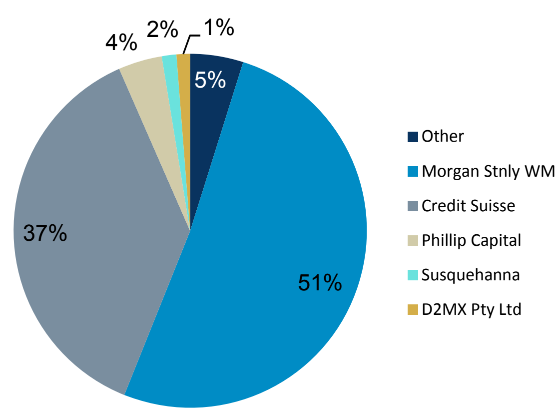
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

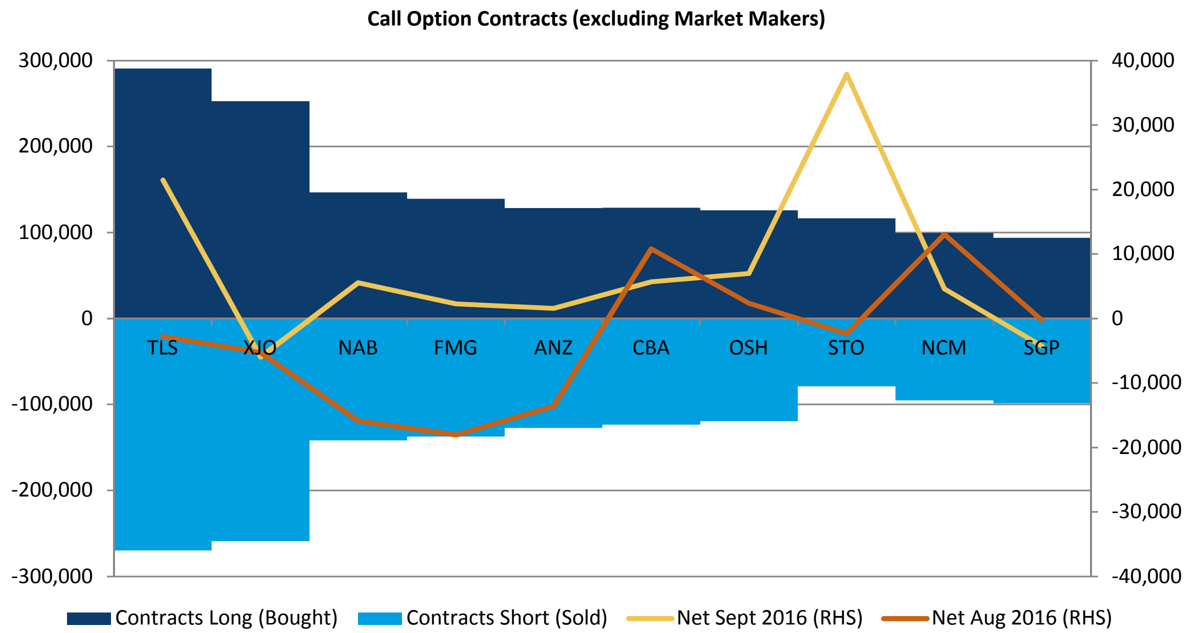


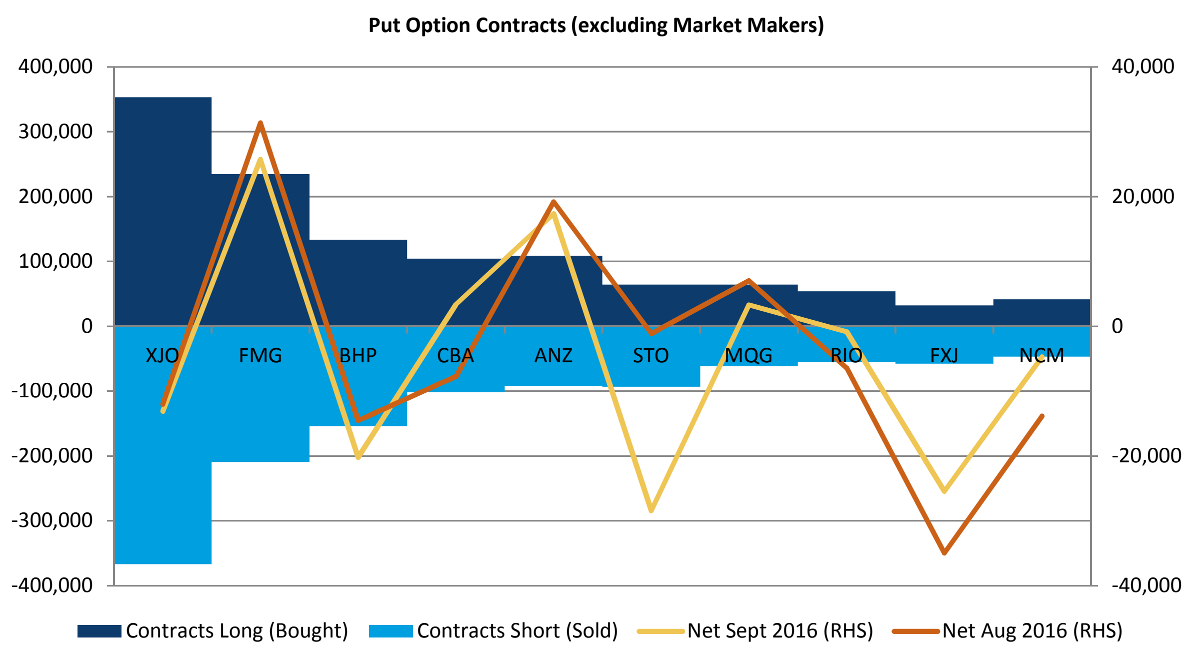
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

September 2016

Top 10 Call and Put Options Contracts

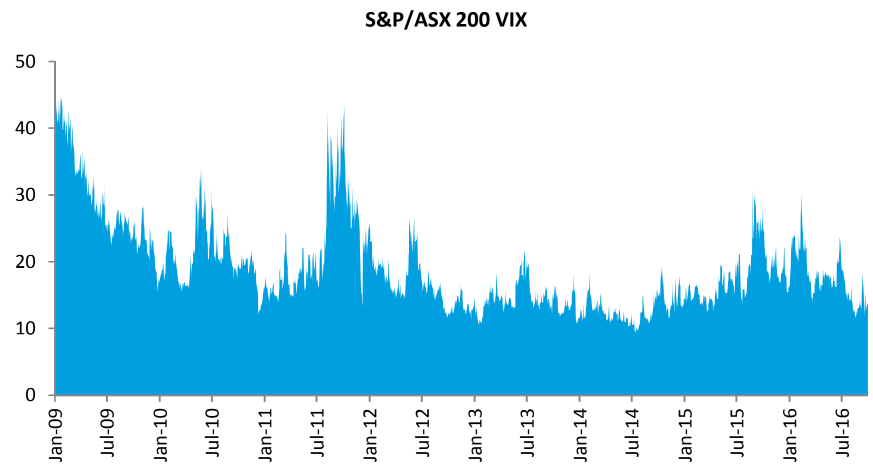


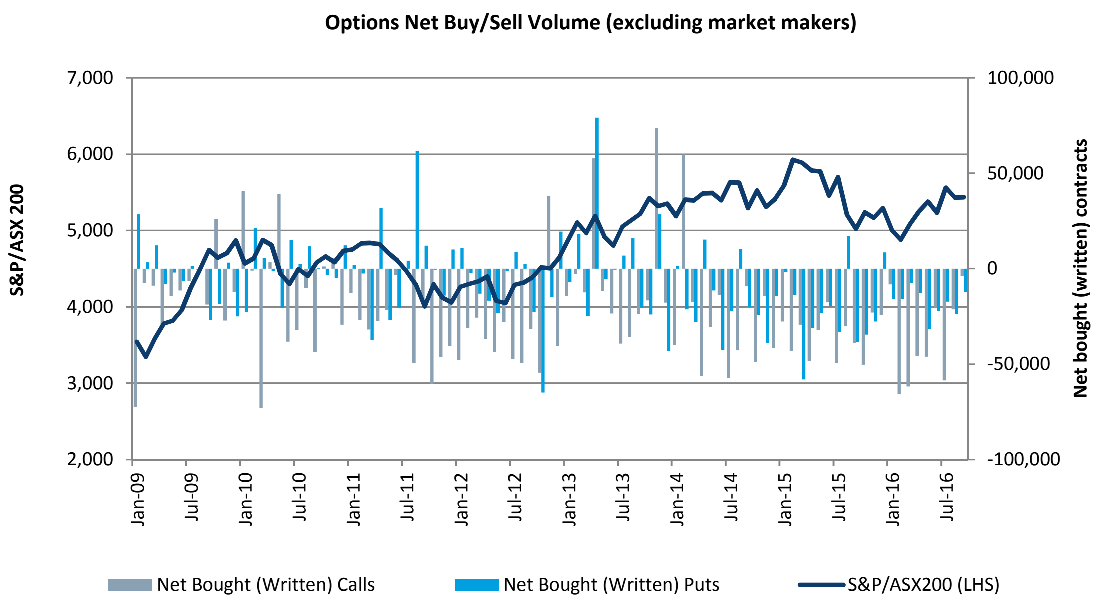


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

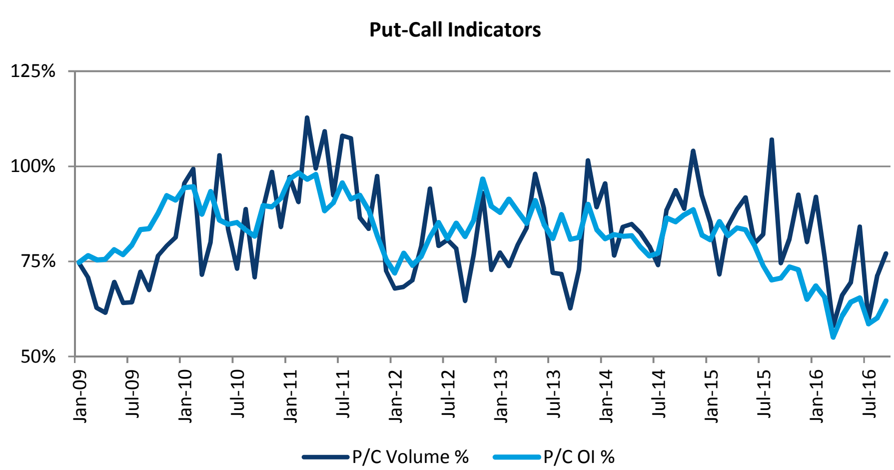
DERIVATIVES – EQUITY AND INDEX OPTIONS

September 2016





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



DERIVATIVES – EQUITY AND INDEX OPTIONS
September 2016

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Sep-16	4,941,168	3,808,954	8,750,122	7,240,747	558,069	951,184	122
Aug-16	4,948,768	3,530,203	8,478,971	7,417,938	131,384	929,524	125
Variance	-0.2%	7.9%	3.2%	-2.4%	324.8%	2.3%	-2.4%
Sep-15	5,863,429	4,373,405	10,236,834	7,715,642	1,390,632	1,125,668	4,892
Variance	-15.7%	-12.9%	-14.5%	-6.2%	-59.9%	-15.5%	-97.5%
Cal Yr to date	44,223,805	31,648,862	75,872,667	63,258,782	3,279,223	9,328,689	5,973
Fin Yr to date	14,546,664	10,107,866	24,654,530	21,109,129	777,768	2,766,862	771

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-16	1,308	614	1,922	758	574	583	6
Aug-16	928	426	1,354	451	351	545	7
Variance	41.0%	44.1%	42.0%	68.0%	63.6%	7.1%	-7.3%
Sep-15	2,371	1,328	3,699	1,112	1,368	970	248
Variance	-44.8%	-53.8%	-48.0%	-31.8%	-58.1%	-39.9%	-97.4%
Cal Yr to date	11,072	6,343	17,415	6,614	4,007	6,485	309
Fin Yr to date	3,447	1,422	4,869	1,903	1,238	1,687	41

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-16	5,844,136	3,775,914	9,620,050	7,852,192	874,023	893,728	107
Aug-16	6,406,947	3,855,286	10,262,233	8,217,701	1,130,173	914,185	174
Variance	-8.8%	-2.1%	-6.3%	-4.4%	-22.7%	-2.2%	-38.5%
Sep-15	6,374,477	4,502,375	10,876,852	8,931,131	1,139,300	804,620	1,801
Variance	-8.3%	-16.1%	-11.6%	-12.1%	-23.3%	11.1%	-94.1%
Cal Yr to date	5,844,136	3,775,914	9,620,050	7,852,192	874,023	893,728	107
Fin Yr to date	5,844,136	3,775,914	9,620,050	7,852,192	874,023	893,728	107

More information

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