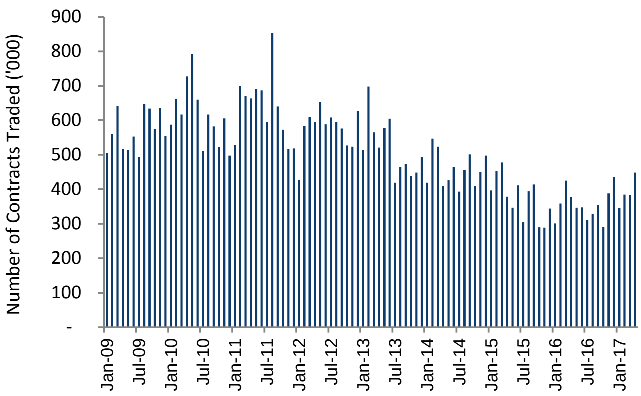
DERIVATIVES – EQUITY AND INDEX OPTIONS
ASX Options Statistics and Analysis

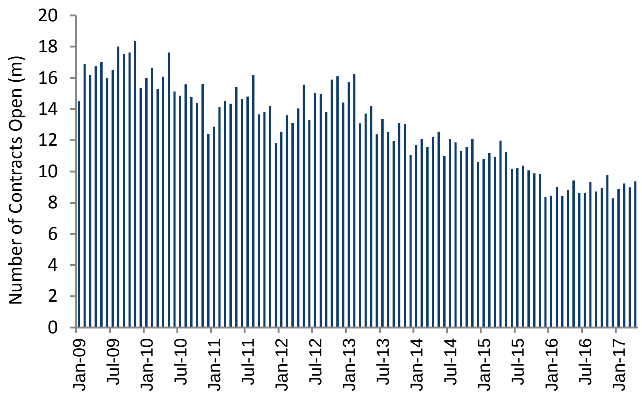
April 2017

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

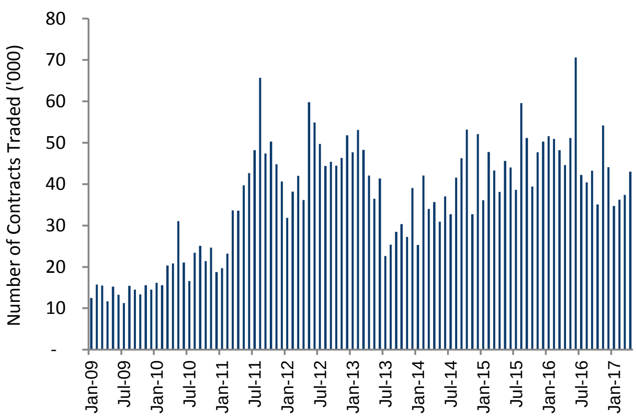
Single Stock Options ADV (adj)



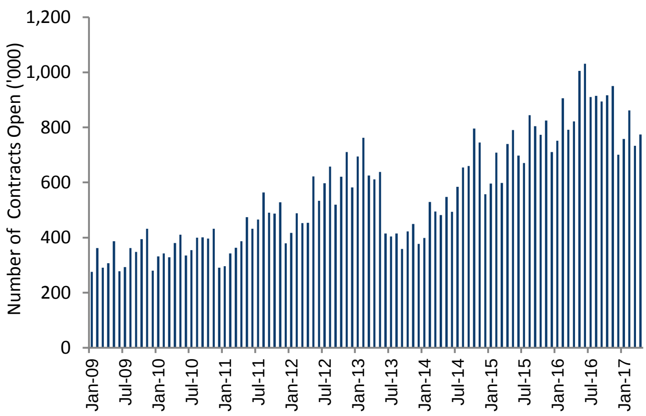
Single Stock Options OI (adj)



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
April 2017

Top Classes by Volume

RANK	Apr-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	1,495,952	17.9%	1,485,042	100.7%	754,768,000	19.8%	105.8%	19,908	11,258
2	FMG	863,936	10.3%	574,027	150.5%	393,987,000	21.9%	231.3%	1,556	32,149
3	XJO	731,390	8.7%	775,544	94.3%	n/a	n/a	165.9%	-4,220	-7,474
4	BHP	668,690	8.0%	662,823	100.9%	137,467,000	48.6%	69.5%	-16,084	-14,491
5	CBA	374,356	4.5%	276,008	135.6%	46,631,000	80.3%	71.4%	770	-2,098
6	RIO	338,118	4.0%	232,442	145.5%	41,963,000	80.6%	100.2%	-173	-3,523
7	STO	333,110	4.0%	389,762	85.5%	155,813,000	21.4%	167.0%	14,739	-22,628
8	ANZ	266,676	3.2%	350,928	76.0%	86,545,000	30.8%	40.4%	-2,353	-2,238
9	NCM	246,384	2.9%	197,532	124.7%	64,486,000	38.2%	82.0%	5,981	991
10	WBC	227,264	2.7%	320,052	71.0%	86,074,000	26.4%	42.7%	-153	-10,495
11	NAB	217,049	2.6%	368,563	58.9%	72,844,000	29.8%	43.1%	-7,093	8,554
12	BXB	196,218	2.3%	270,092	72.6%	92,858,000	21.1%	16.0%	-10,451	-3,147
13	MQG	195,113	2.3%	104,942	185.9%	16,667,000	117.1%	72.4%	-347	-3,615
14	QBE	168,845	2.0%	193,534	87.2%	66,705,000	25.3%	26.2%	-2,701	-39
15	WPL	123,218	1.5%	130,772	94.2%	37,616,000	32.8%	62.3%	-5,831	169
16	S32	115,741	1.4%	196,290	59.0%	371,479,000	3.1%	99.4%	-7,341	-14,534
17	WES	114,020	1.4%	122,796	92.9%	34,680,000	32.9%	68.2%	2,269	-3,658
18	WOW	113,185	1.4%	157,077	72.1%	40,087,000	28.2%	31.4%	-6,875	-4,295
19	CSL	109,631	1.3%	94,096	116.5%	13,260,000	82.7%	66.2%	-1,968	-812
20	FXJ	101,471	1.2%	449,577	22.6%	156,505,000	6.5%	297.1%	17,011	-24,880
21	AWC	91,794	1.1%	152,198	60.3%	204,800,000	4.5%	138.7%	-4,661	-43,723
22	AMP	79,156	0.9%	193,318	40.9%	128,530,000	6.2%	33.2%	-3,043	75
23	AMC	75,229	0.9%	90,187	83.4%	39,739,000	18.9%	21.3%	-3,753	-1,665
24	MYR	69,370	0.8%	73,612	94.2%	52,078,000	13.3%	31.5%	-322	-3,050
25	OSH	61,932	0.7%	297,513	20.8%	52,333,000	11.8%	83.3%	-6,012	-659
26	WFD	60,584	0.7%	113,376	53.4%	74,459,000	8.1%	169.0%	-12,613	115
27	SUN	54,784	0.7%	66,108	82.9%	55,809,000	9.8%	29.4%	-5,695	-3,314
28	OZL	53,825	0.6%	55,087	97.7%	48,037,000	11.2%	51.0%	2,473	-7,990
29	ORG	52,823	0.6%	200,332	26.4%	87,526,000	6.0%	67.6%	-6,600	4,495
30	SCG	46,836	0.6%	149,724	31.3%	172,393,000	2.7%	167.2%	-10,771	-676
	Market^	8,363,569	100.0%	10,144,771	82.4%	6,052,076,000	13.8%	87.7%	-15,231	-21,286

* 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

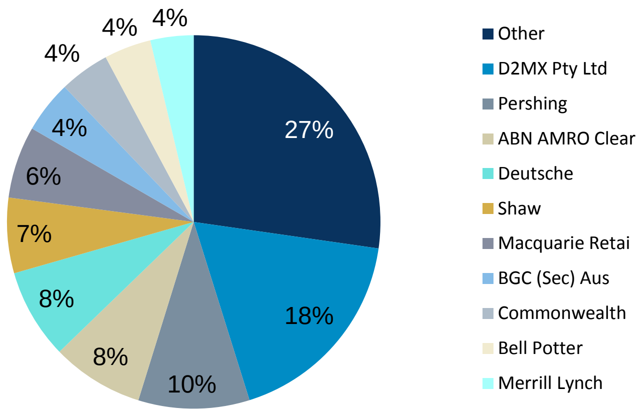
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

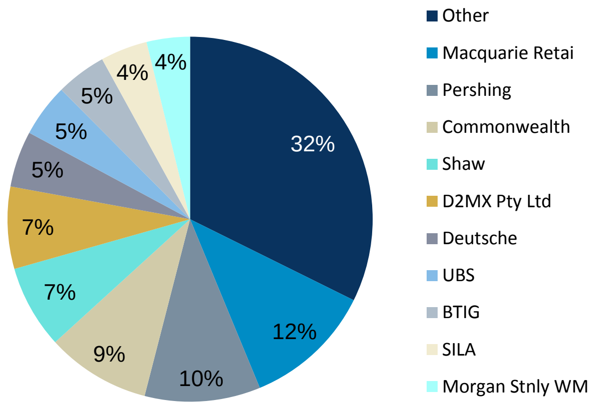
April 2017

Market Share by Value and Volume Traded

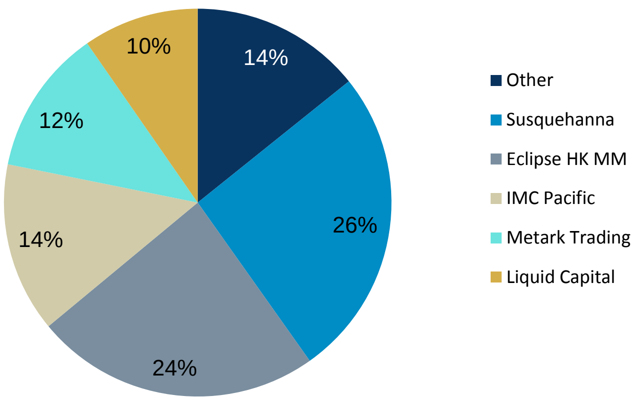
Top 10 Brokers by Value



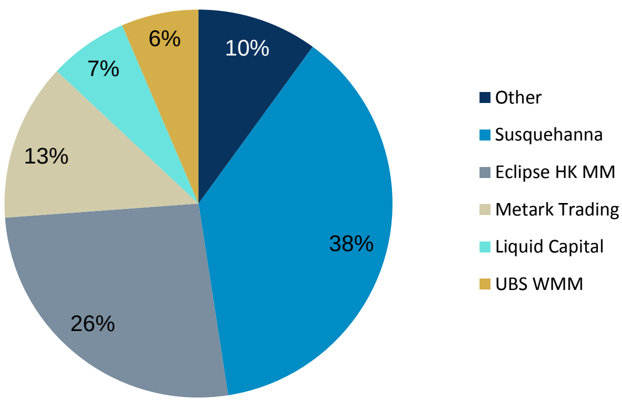
Top 10 Brokers by Volume



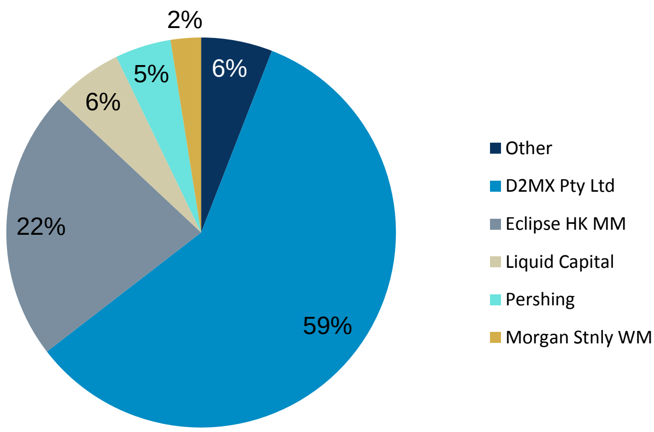
Top 5 Market Makers by Value



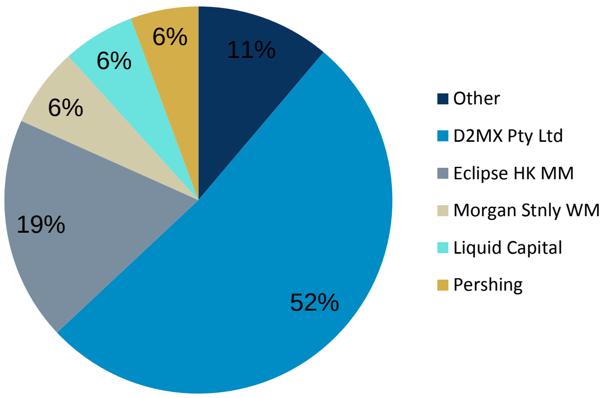
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

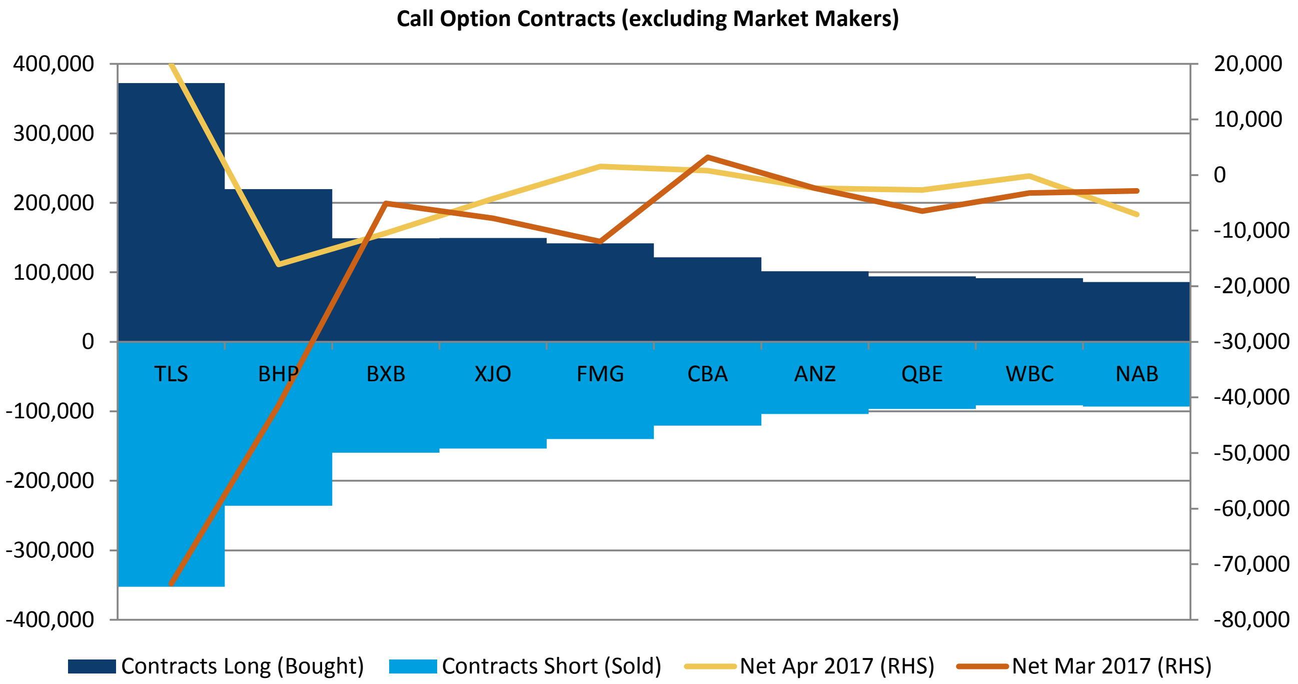


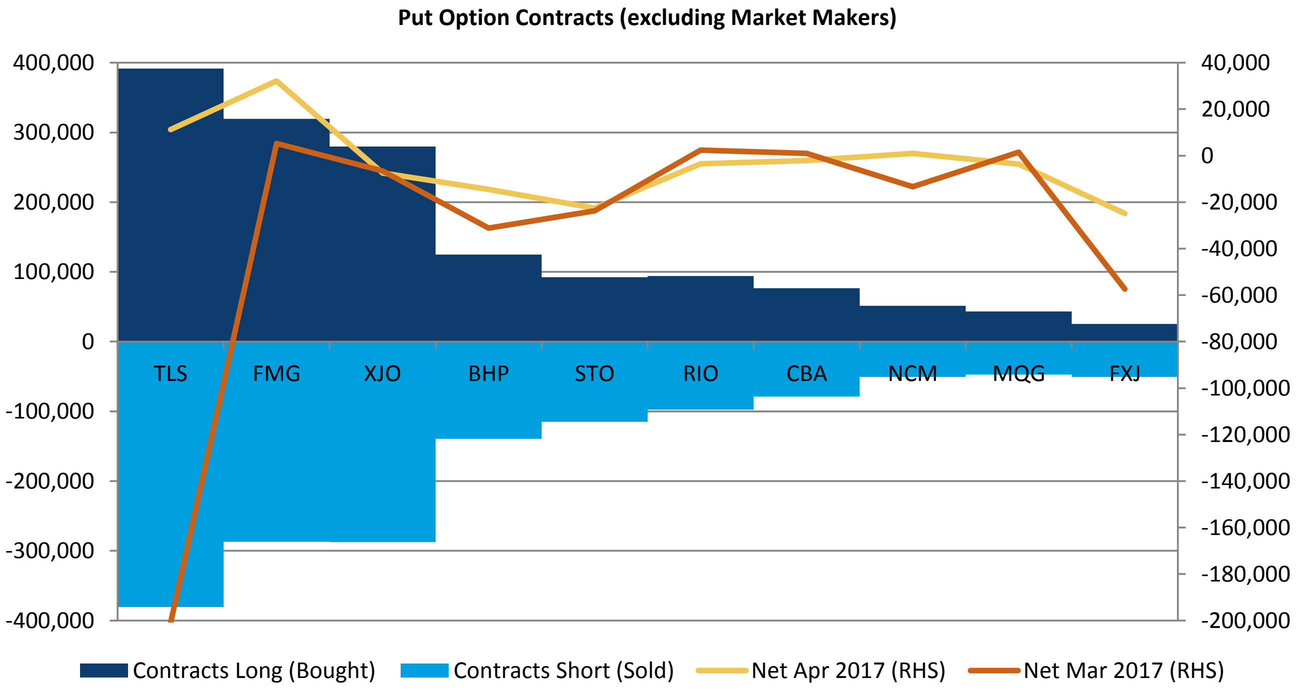
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

April 2017

Top 10 Call and Put Options Contracts

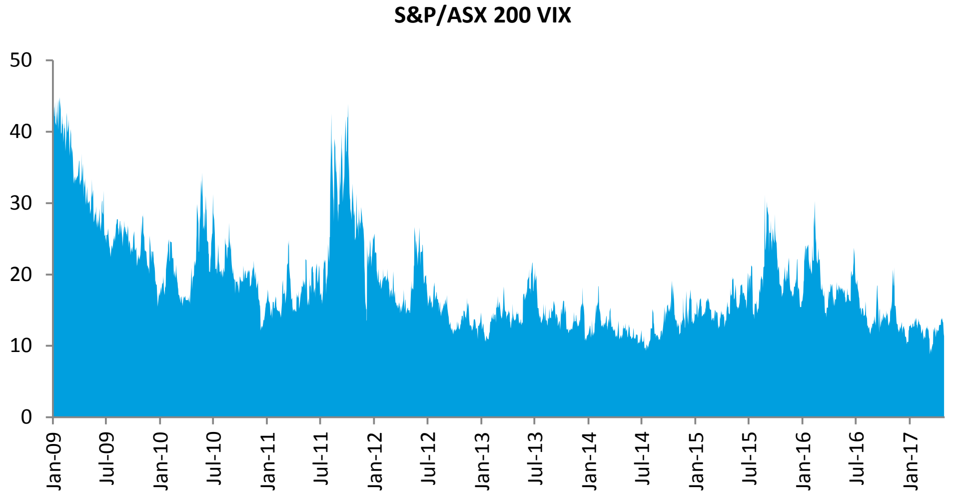


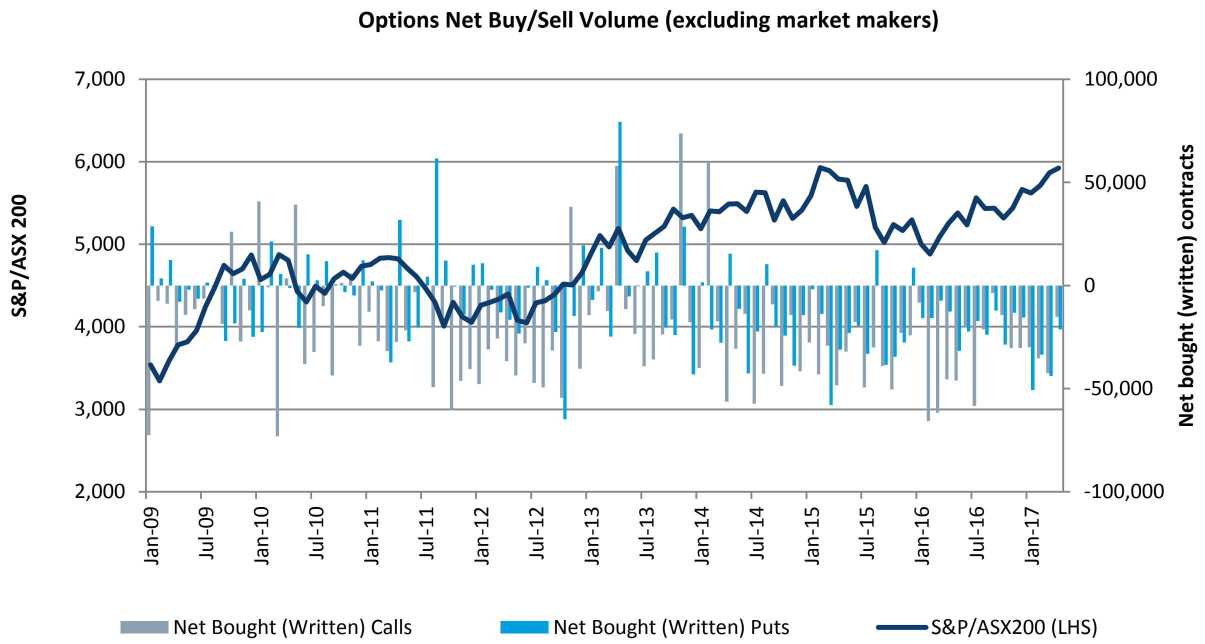


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

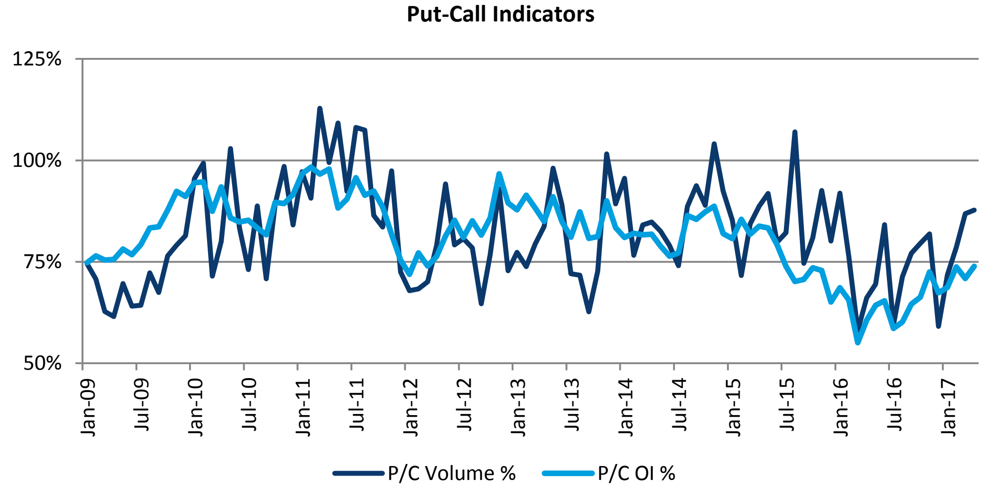
DERIVATIVES – EQUITY AND INDEX OPTIONS

April 2017





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



DERIVATIVES – EQUITY AND INDEX OPTIONS

April 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Apr-17	4,455,241	3,908,328	8,363,569	7,480,645	151,534	731,279	111
Mar-17	5,174,980	4,494,504	9,669,484	8,508,129	298,893	859,458	3,004
Variance	-13.9%	-13.0%	-13.5%	-12.1%	-49.3%	-14.9%	-96.3%
Apr-16	5,074,561	3,354,073	8,428,634	7,110,114	426,765	891,250	505
Variance	-12.2%	16.5%	-0.8%	5.2%	-64.5%	-17.9%	-78.0%
Cal Yr to date	18,773,837	15,285,825	34,059,662	30,441,260	598,598	3,010,705	9,099
Fin Yr to date	48,514,844	36,365,904	84,880,748	73,465,697	2,815,292	8,587,808	11,951

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-17	1,156	330	1,485	538	568	373	6
Mar-17	1,680	448	2,128	863	632	461	173
Variance	-31.2%	-26.4%	-30.2%	-37.6%	-10.1%	-19.0%	-96.3%
Apr-16	1,324	523	1,847	855	459	507	26
Variance	-12.7%	-36.9%	-19.6%	-37.0%	23.6%	-26.4%	-75.3%
Cal Yr to date	4,952	1,459	6,411	2,512	1,731	1,651	517
Fin Yr to date	12,673	4,181	16,853	6,490	4,974	4,743	646

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-17	5,834,385	4,310,386	10,144,771	8,717,189	652,038	773,954	1,590
Mar-17	5,684,200	4,027,232	9,711,432	8,332,901	643,154	733,802	1,575
Variance	2.6%	7.0%	4.5%	4.6%	1.4%	5.5%	1.0%
Apr-16	5,993,456	3,633,922	9,627,378	7,716,088	1,089,289	821,937	64
Variance	-2.7%	18.6%	5.4%	13.0%	-40.1%	-5.8%	2384.4%
Cal Yr to date	5,834,385	4,310,386	10,144,771	8,717,189	652,038	773,954	1,590
Fin Yr to date	5,834,385	4,310,386	10,144,771	8,717,189	652,038	773,954	1,590

More information

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