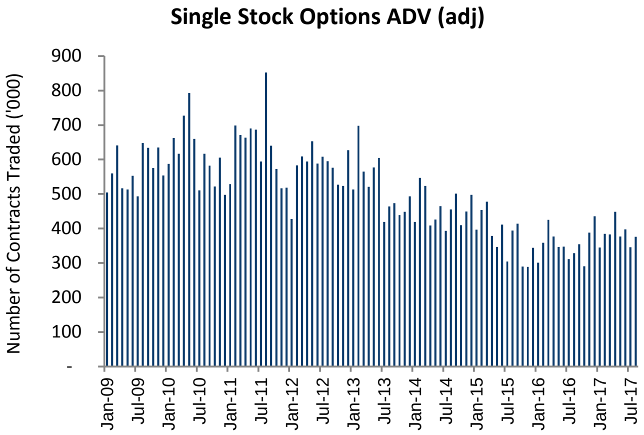
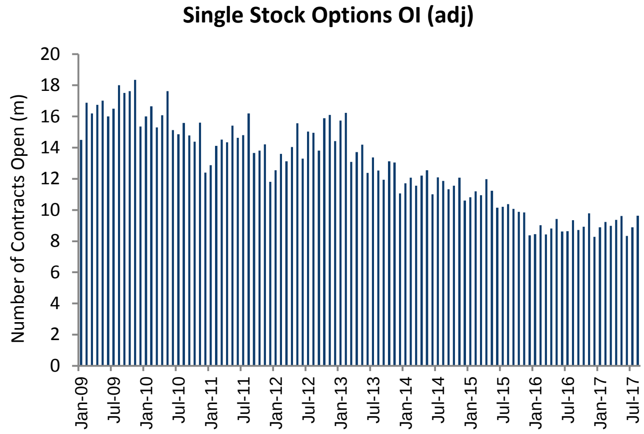
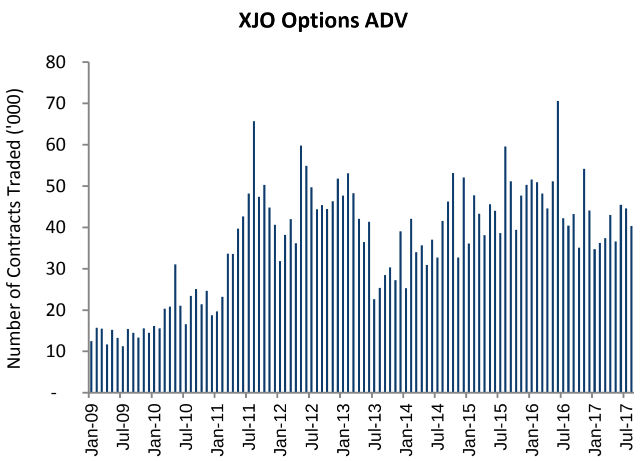
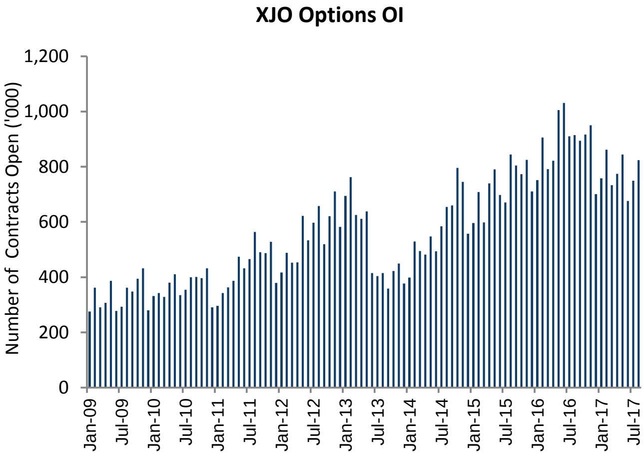
DERIVATIVES – EQUITY AND INDEX OPTIONS
ASX Options Statistics and Analysis
August 2017

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
August 2017

Top Classes by Volume

RANK	Aug-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	1,654,050	17.3%	1,592,798	103.8%	1,047,412,000	15.8%	87.4%	-143,803	-30,812
2	BHP	1,025,821	10.7%	718,959	142.7%	173,614,000	59.1%	24.3%	-59,626	-30,373
3	FMG	943,693	9.8%	656,496	143.7%	409,229,000	23.1%	45.2%	-61,362	35,926
4	XJO	929,910	9.7%	825,217	112.7%	1,000	n/a	148.8%	-9,865	-11,789
5	CBA	589,640	6.2%	349,025	168.9%	98,487,000	59.9%	109.0%	-2,154	-18,216
6	STO	484,594	5.1%	403,587	120.1%	201,734,000	24.0%	145.5%	-44,433	20,457
7	RIO	449,305	4.7%	267,335	168.1%	46,073,000	97.5%	114.5%	-12,095	-17,861
8	NCM	211,408	2.2%	166,951	126.6%	63,226,000	33.4%	47.8%	-7,702	-2,406
9	WBC	210,410	2.2%	326,767	64.4%	115,666,000	18.2%	42.7%	-6,258	-8,808
10	ANZ	177,845	1.9%	297,076	59.9%	106,778,000	16.7%	65.6%	-2,593	-13,818
11	QBE	161,206	1.7%	181,784	88.7%	159,242,000	10.1%	127.4%	-3,117	-15,623
12	CSL	153,843	1.6%	102,733	149.8%	20,947,000	73.4%	115.3%	-780	-2,171
13	MQG	149,571	1.6%	115,513	129.5%	16,577,000	90.2%	124.3%	-7,700	-2,835
14	NAB	141,179	1.5%	289,410	48.8%	94,569,000	14.9%	55.8%	800	-4,930
15	WES	127,311	1.3%	128,522	99.1%	52,705,000	24.2%	67.9%	-10,501	-550
16	AMP	124,854	1.3%	207,247	60.2%	220,167,000	5.7%	81.0%	-7,719	-8,354
17	WOW	119,323	1.2%	137,469	86.8%	67,351,000	17.7%	116.9%	-6,817	-5,467
18	WPL	119,133	1.2%	128,960	92.4%	49,788,000	23.9%	145.4%	-1,798	-5,510
19	OSH	108,796	1.1%	329,128	33.1%	117,996,000	9.2%	39.0%	-15,703	-9,784
20	SUN	107,221	1.1%	114,006	94.0%	117,163,000	9.2%	69.2%	-8,892	-24,489
21	BXB	98,323	1.0%	213,130	46.1%	92,394,000	10.6%	50.0%	1,089	-798
22	AWC	95,849	1.0%	71,139	134.7%	234,806,000	4.1%	10.4%	-18,358	-3,599
23	MPL	83,796	0.9%	112,307	74.6%	220,954,000	3.8%	140.1%	-17,799	2,448
24	S32	83,589	0.9%	165,484	50.5%	429,087,000	1.9%	41.1%	-4,226	-12,922
25	FXJ	80,943	0.8%	267,443	30.3%	198,467,000	4.1%	55.2%	-6,870	4,627
26	ORG	66,800	0.7%	220,983	30.2%	117,312,000	5.7%	145.1%	-10,529	4,675
27	BSL	61,480	0.6%	47,730	128.8%	101,534,000	6.1%	151.9%	-2,858	-7,302
28	IAG	47,529	0.5%	105,875	44.9%	166,806,000	2.8%	54.7%	-5,013	-5,404
29	WFD	45,111	0.5%	247,034	18.3%	119,648,000	3.8%	115.4%	-8,461	-1,848
30	MYR	44,819	0.5%	64,038	70.0%	60,366,000	7.4%	46.4%	9,489	-817
	Market^	9,585,920	100.0%	10,450,997	91.7%	8,395,987,000	11.4%	73.4%	-58,490	-36,215

* 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

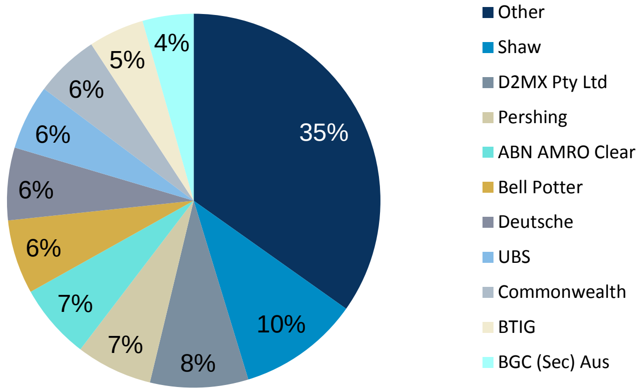
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

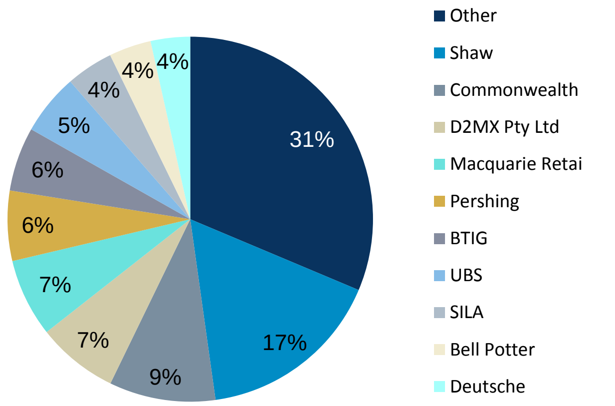
August 2017

Market Share by Value and Volume Traded

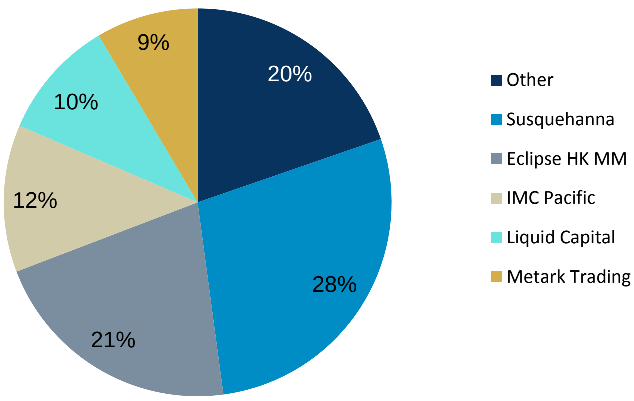
Top 10 Brokers by Value



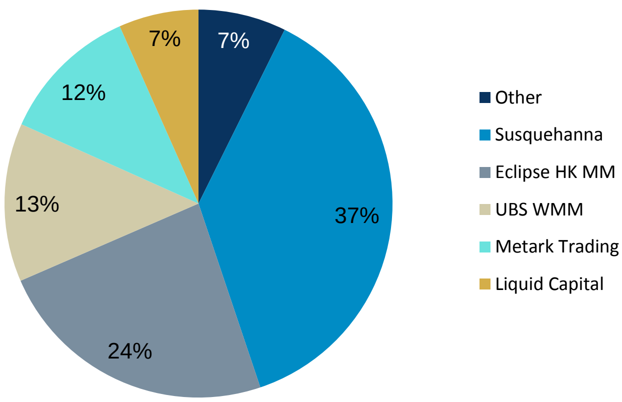
Top 10 Brokers by Volume



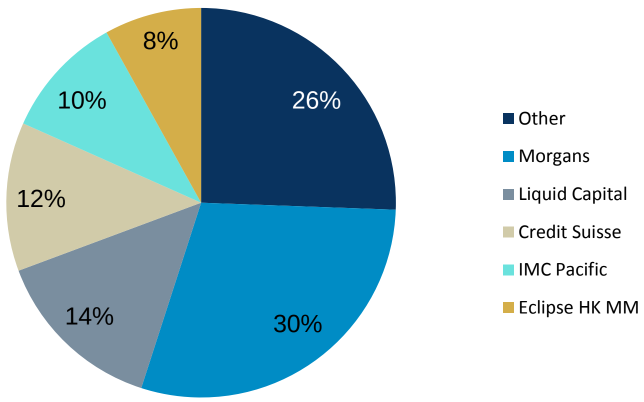
Top 5 Market Makers by Value



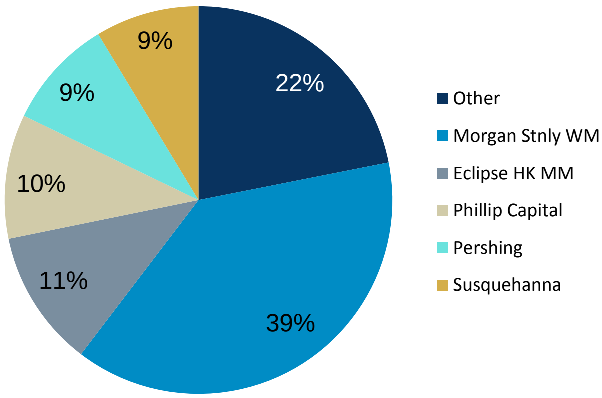
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

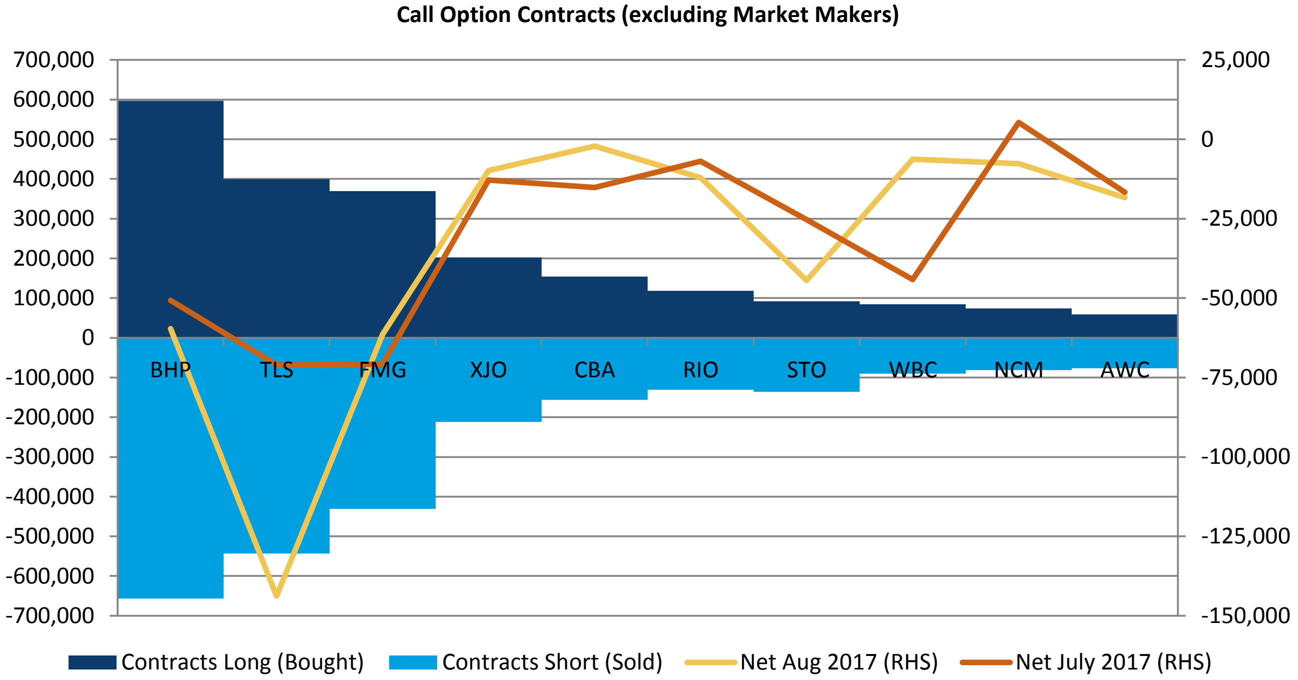


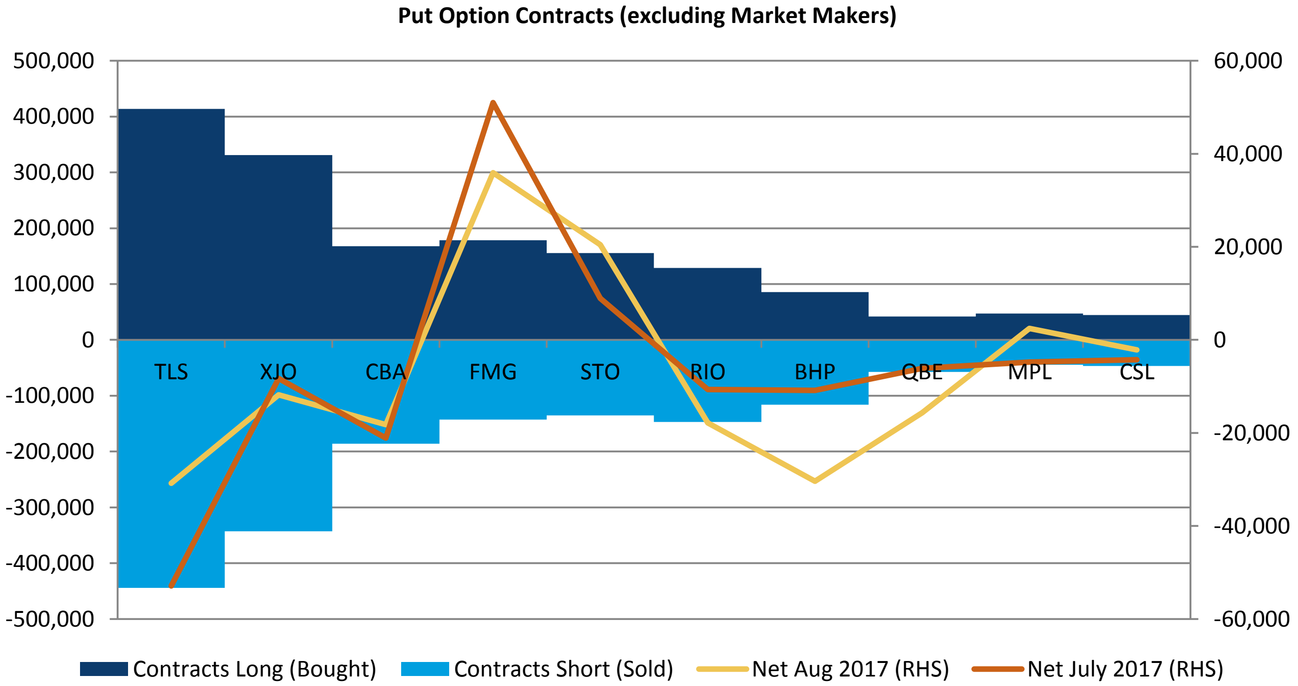
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

August 2017

Top 10 Call and Put Options Contracts

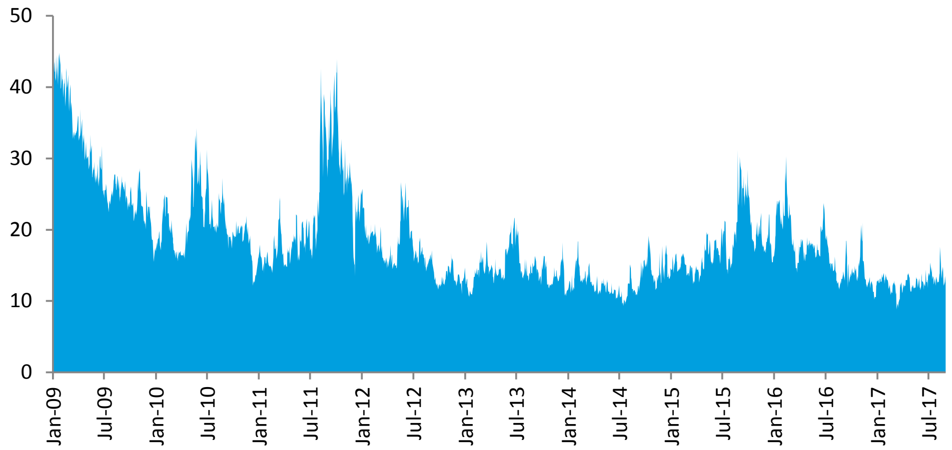




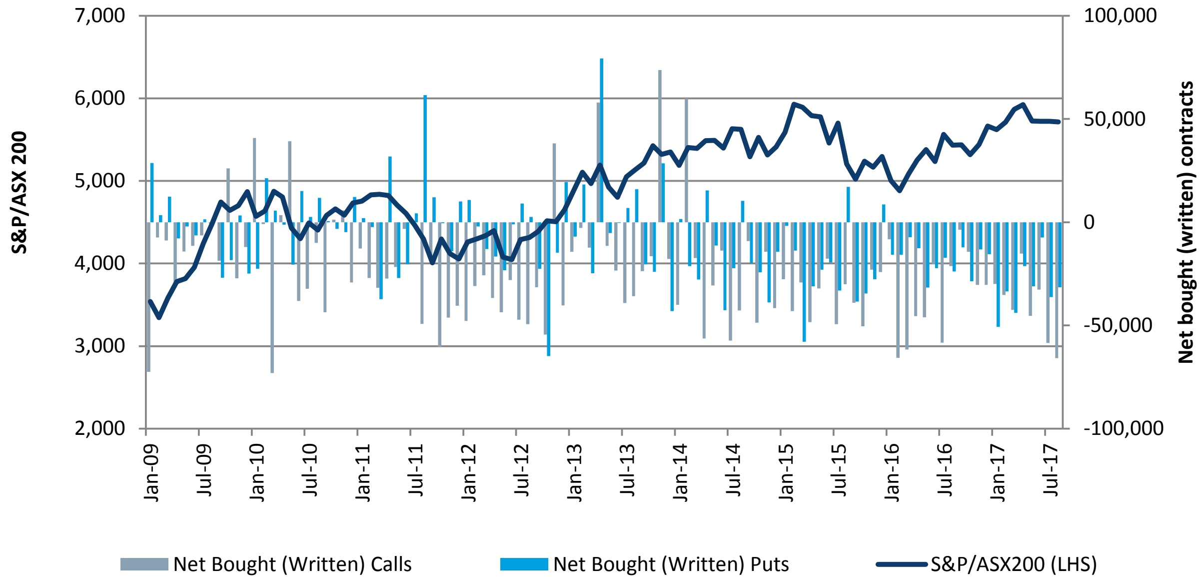
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

DERIVATIVES – EQUITY AND INDEX OPTIONS
August 2017

S&P/ASX 200 VIX

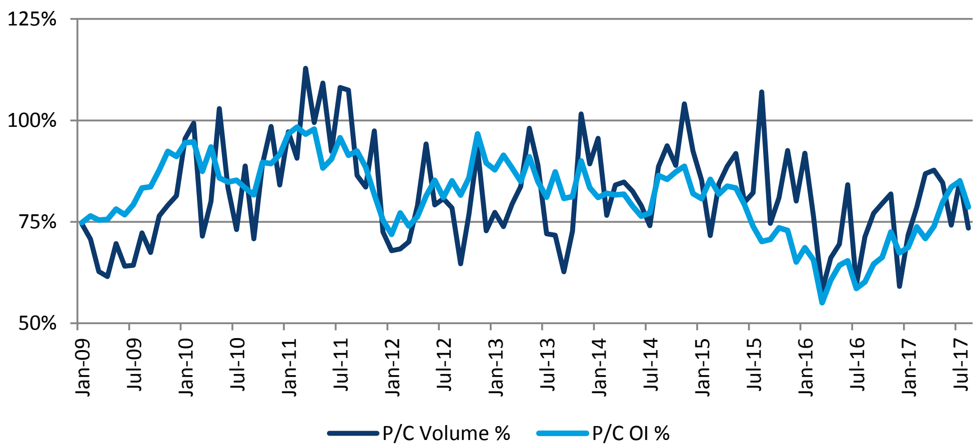


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



DERIVATIVES – EQUITY AND INDEX OPTIONS

August 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Aug-17	5,527,391	4,058,529	9,585,920	8,574,391	81,619	927,292	2,618
Jul-17	4,430,222	3,774,514	8,204,736	7,195,138	71,258	936,825	1,515
Variance	24.8%	7.5%	16.8%	19.2%	14.5%	-1.0%	72.8%
Aug-16	4,948,768	3,530,203	8,478,971	7,417,938	131,384	929,524	125
Variance	11.7%	15.0%	13.1%	15.6%	-37.9%	-0.2%	1994.4%
Cal Yr to date	39,223,505	31,442,157	70,665,662	62,227,311	1,750,097	6,670,864	17,390
Fin Yr to date	9,957,613	7,833,043	17,790,656	15,769,529	152,877	1,864,117	4,133

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-17	629	467	1,096	436	102	409	148
Jul-17	572	448	1,020	428	59	447	86
Variance	10.1%	4.2%	7.5%	1.9%	72.5%	-8.3%	73.0%
Aug-16	928	426	1,354	451	351	545	7
Variance	-32.2%	9.7%	-19.0%	-3.3%	-70.9%	-24.9%	2054.1%
Cal Yr to date	9,000	3,308	12,308	4,529	3,438	3,352	989
Fin Yr to date	1,201	916	2,116	865	161	856	234

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-17	5,851,180	4,599,817	10,450,997	9,098,787	526,993	823,854	1,363
Jul-17	5,211,776	4,431,747	9,643,523	8,380,017	512,721	749,609	1,176
Variance	12.3%	3.8%	8.4%	8.6%	2.8%	9.9%	15.9%
Aug-16	6,406,947	3,855,286	10,262,233	8,217,701	1,130,173	914,185	174
Variance	-8.7%	19.3%	1.8%	10.7%	-53.4%	-9.9%	683.3%
Cal Yr to date	5,851,180	4,599,817	10,450,997	9,098,787	526,993	823,854	1,363
Fin Yr to date	5,851,180	4,599,817	10,450,997	9,098,787	526,993	823,854	1,363

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