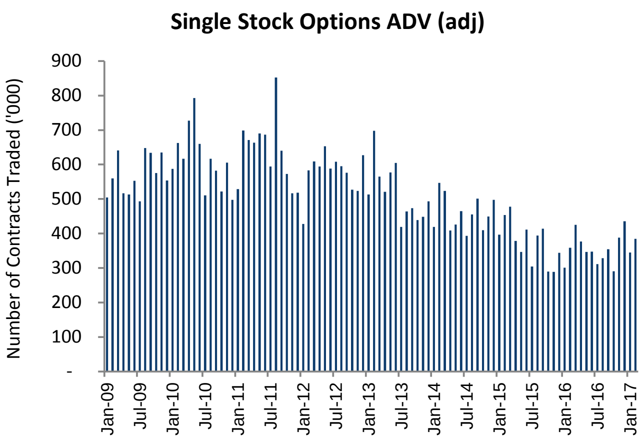
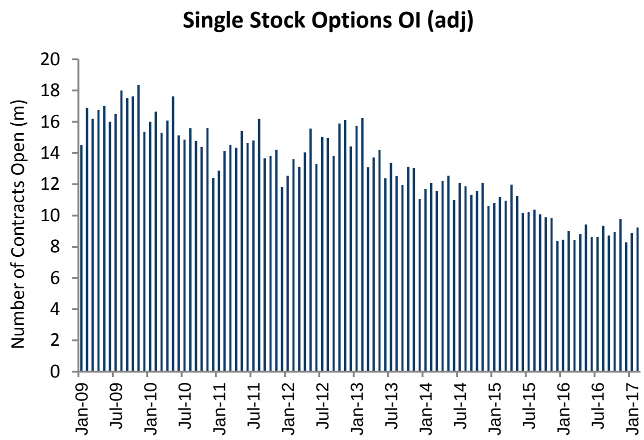
DERIVATIVES – EQUITY AND INDEX OPTIONS

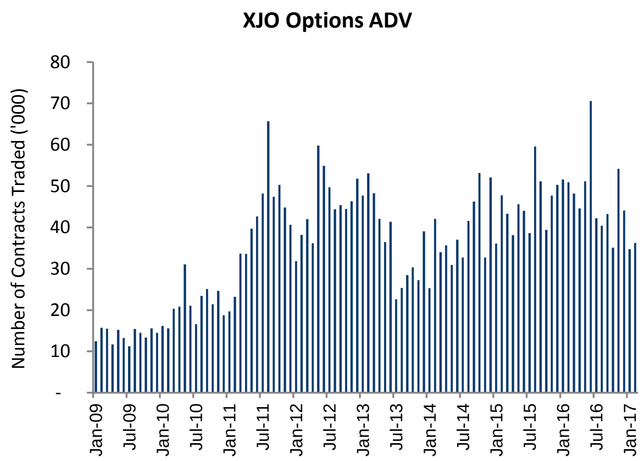
ASX Options Statistics and Analysis

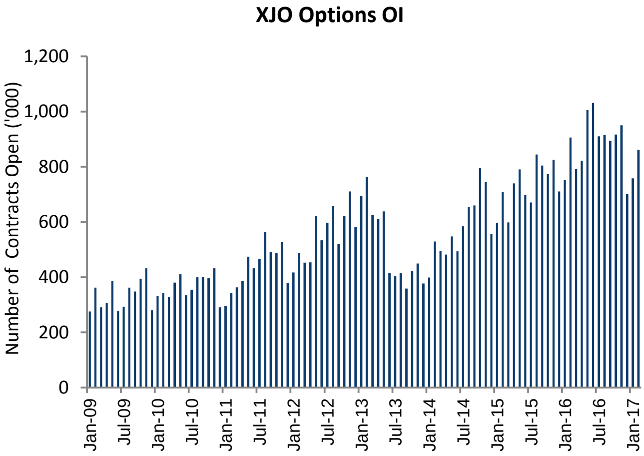
February 2017

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

February 2017

Top Classes by Volume

RANK	Feb-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	953,059	11.3%	1,159,304	82.2%	623,959,000	15.3%	76.8%	-77,705	2,397
2	XJO	728,430	8.6%	862,886	84.4%	n/a	n/a	126.7%	-18,154	-21,452
3	BHP	656,344	7.8%	765,038	85.8%	161,562,000	40.6%	69.6%	-3,530	-30,152
4	FMG	528,984	6.3%	496,369	106.6%	404,041,000	13.1%	115.9%	-6,300	23,790
5	RIO	477,632	5.7%	302,571	157.9%	53,946,000	88.5%	89.9%	5,084	-17,029
6	CBA	379,941	4.5%	286,915	132.4%	62,050,000	61.2%	61.7%	-2,938	12,670
7	ANZ	293,979	3.5%	376,062	78.2%	116,715,000	25.2%	52.9%	2,083	-2,570
8	WBC	272,816	3.2%	385,294	70.8%	107,125,000	25.5%	74.6%	-16,231	6,667
9	STO	236,015	2.8%	309,682	76.2%	131,324,000	18.0%	105.3%	6,571	-2,905
10	NCM	218,758	2.6%	215,241	101.6%	67,106,000	32.6%	71.2%	-7,623	1,140
11	MQG	214,988	2.6%	110,727	194.2%	17,916,000	120.0%	82.5%	-1,975	1,053
12	NAB	196,045	2.3%	358,812	54.6%	93,988,000	20.9%	49.8%	-1,541	7,814
13	FXJ	182,825	2.2%	203,342	89.9%	150,703,000	12.1%	61.7%	-33,593	-6,280
14	S32	177,917	2.1%	175,214	101.5%	684,065,000	2.6%	85.1%	24,289	-10,728
15	WOW	169,882	2.0%	169,213	100.4%	90,471,000	18.8%	75.7%	-3,971	-9,662
16	OSH	163,031	1.9%	284,523	57.3%	91,377,000	17.8%	175.1%	617	-2,376
17	CSL	154,386	1.8%	116,689	132.3%	22,672,000	68.1%	41.9%	-2,024	-653
18	WPL	152,749	1.8%	158,767	96.2%	47,045,000	32.5%	89.9%	-4,865	-5,250
19	WES	148,945	1.8%	143,384	103.9%	57,095,000	26.1%	68.9%	-6,278	3,163
20	QBE	147,859	1.8%	291,156	50.8%	125,240,000	11.8%	36.5%	-3,117	-8,484
21	AWC	137,249	1.6%	148,850	92.2%	234,655,000	5.8%	54.6%	-1,669	-6,032
22	MPL	135,236	1.6%	140,177	96.5%	163,269,000	8.3%	214.7%	1,579	-7,508
23	AMP	131,350	1.6%	215,225	61.0%	235,869,000	5.6%	104.3%	-7,101	-3,220
24	BXB	112,056	1.3%	174,664	64.2%	140,807,000	8.0%	76.1%	12,352	-5,438
25	RRL	80,002	0.9%	44,741	178.8%	74,615,000	10.7%	6.4%	-2,225	-615
26	TCL	74,406	0.9%	82,181	90.5%	107,935,000	6.9%	23.0%	-4,580	446
27	QAN	70,750	0.8%	105,151	67.3%	165,183,000	4.3%	50.0%	-12,702	5,299
28	AGL	63,706	0.8%	39,003	163.3%	45,779,000	13.9%	21.6%	2,267	1,624
29	WOR	63,136	0.7%	36,361	173.6%	58,635,000	10.8%	206.7%	3,776	-3,798
30	ORG	58,758	0.7%	206,084	28.5%	113,325,000	5.2%	53.7%	5,849	-652
	Market^	8,428,059	100.0%	10,092,607	83.5%	7,700,419,000	10.9%	78.6%	-35,286	-33,571

* 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

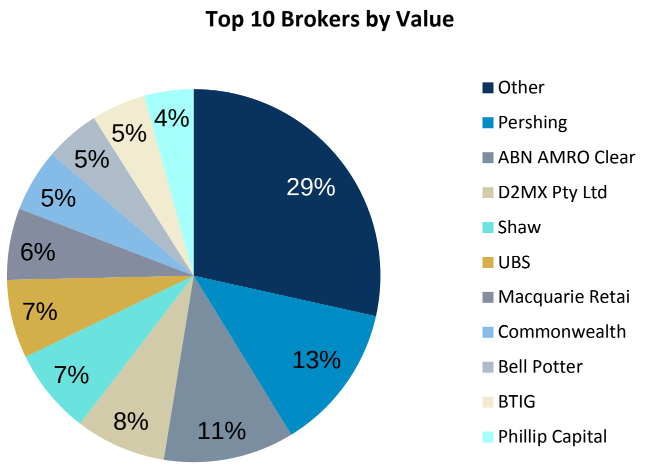
^ ETO classes only included

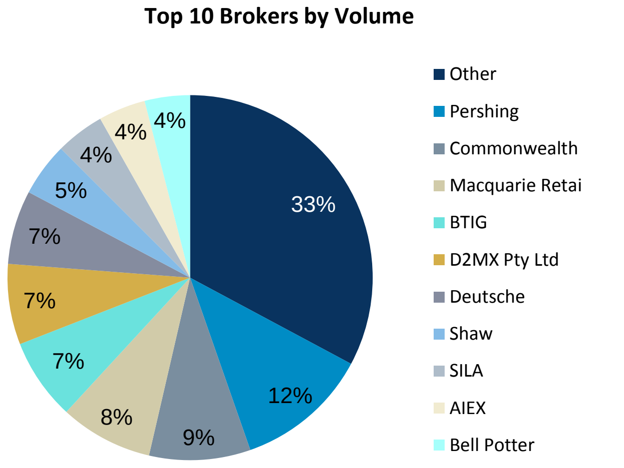
NOTE: Figures for the above charts are double-sided

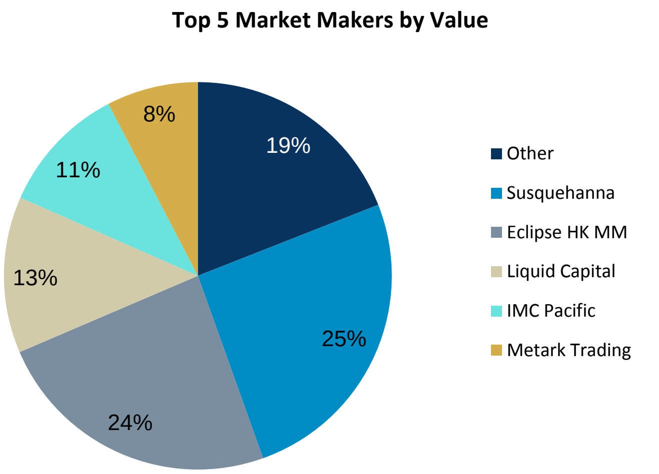
DERIVATIVES – EQUITY AND INDEX OPTIONS

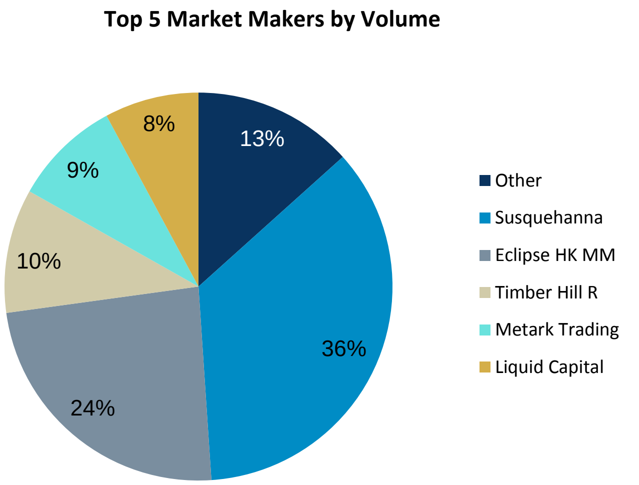
February 2017

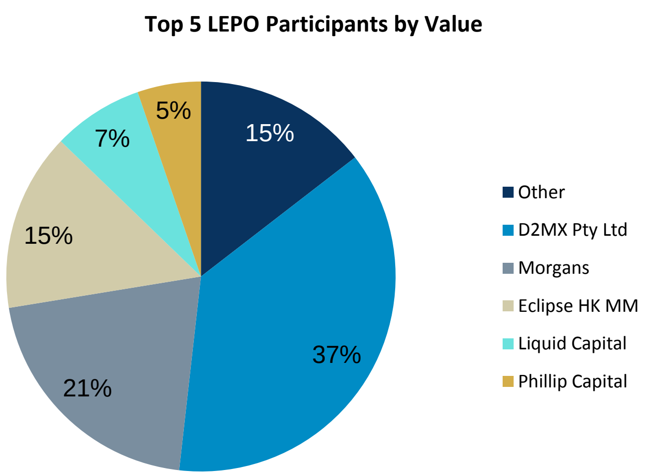
Market Share by Value and Volume Traded

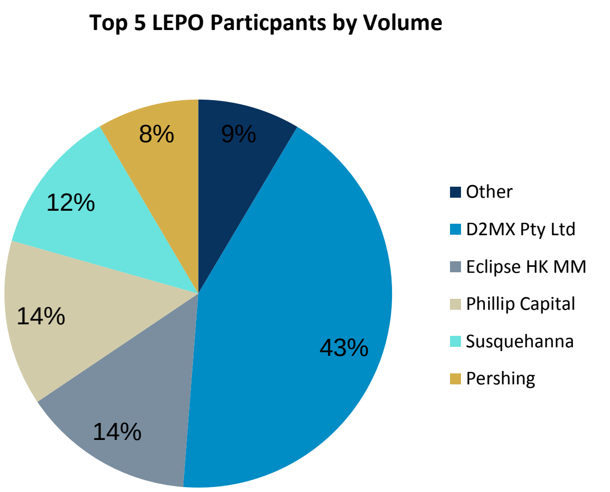










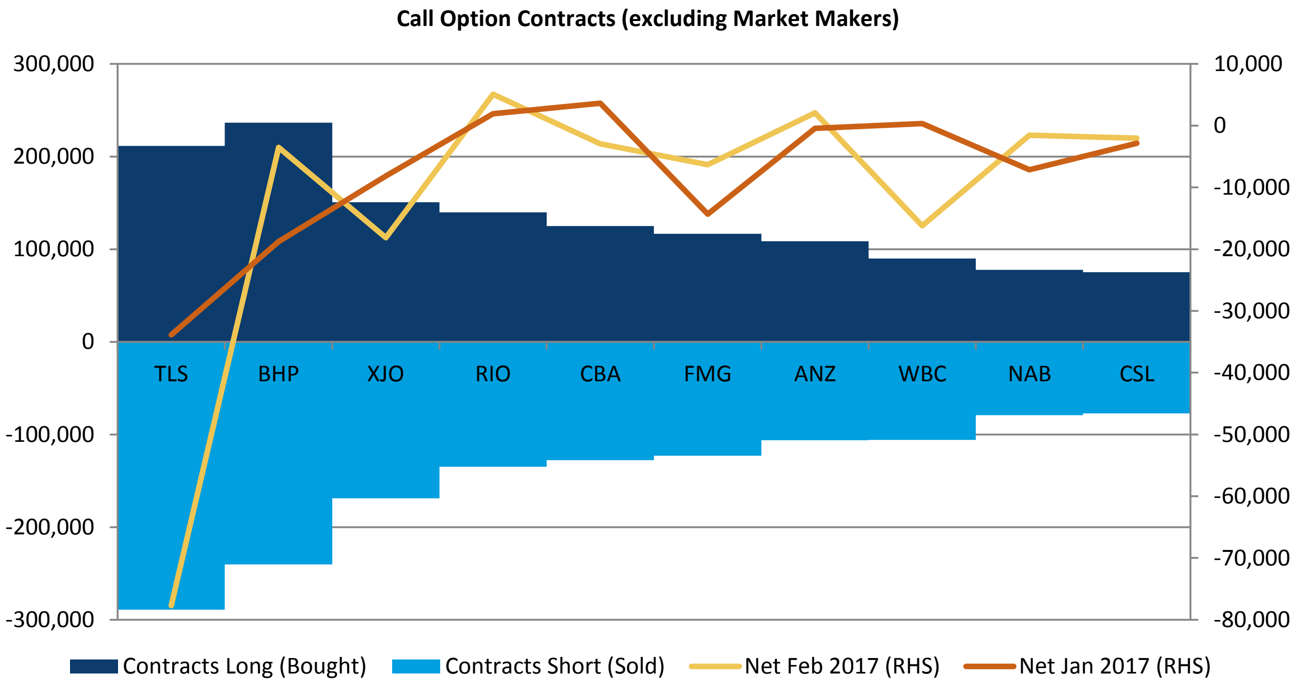


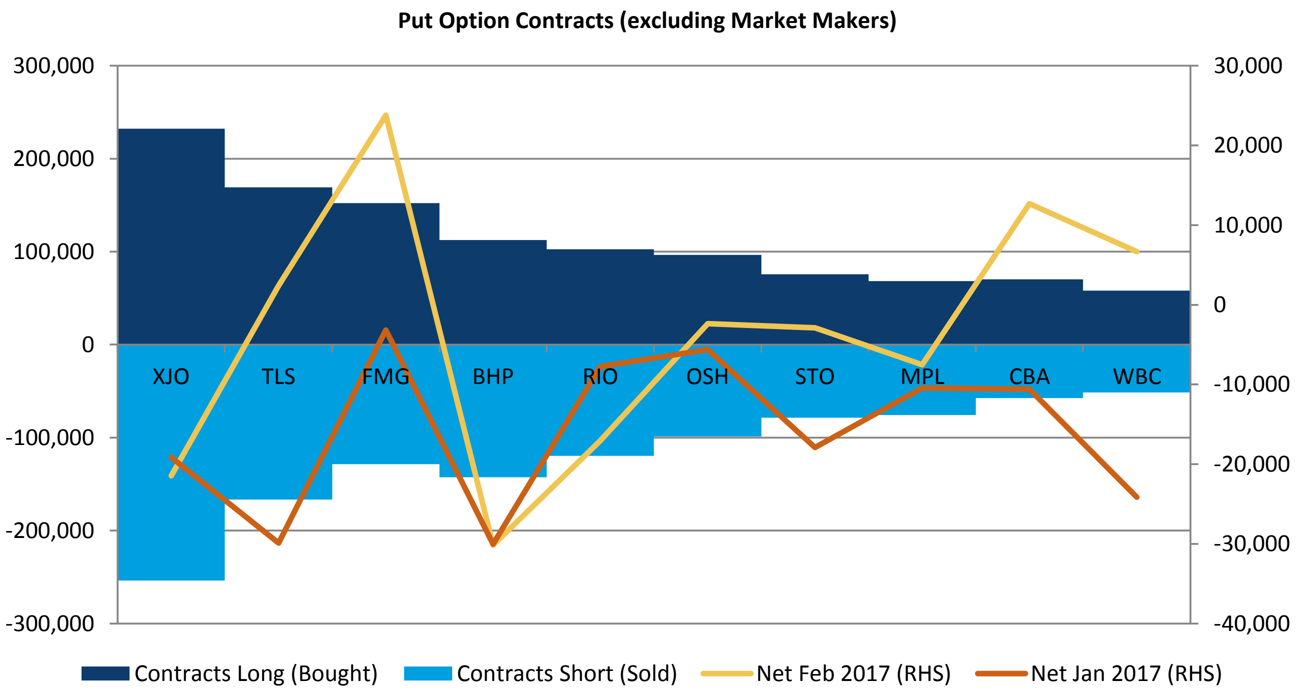
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

February 2017

Top 10 Call and Put Options Contracts

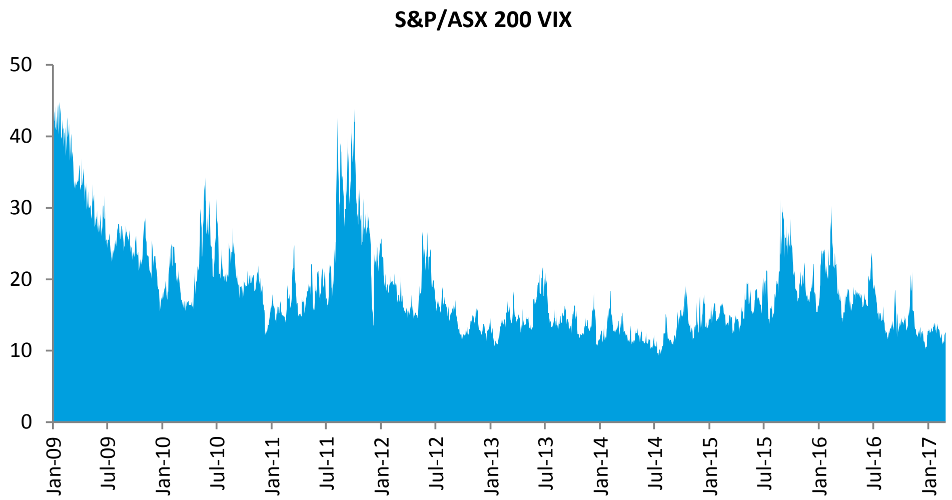


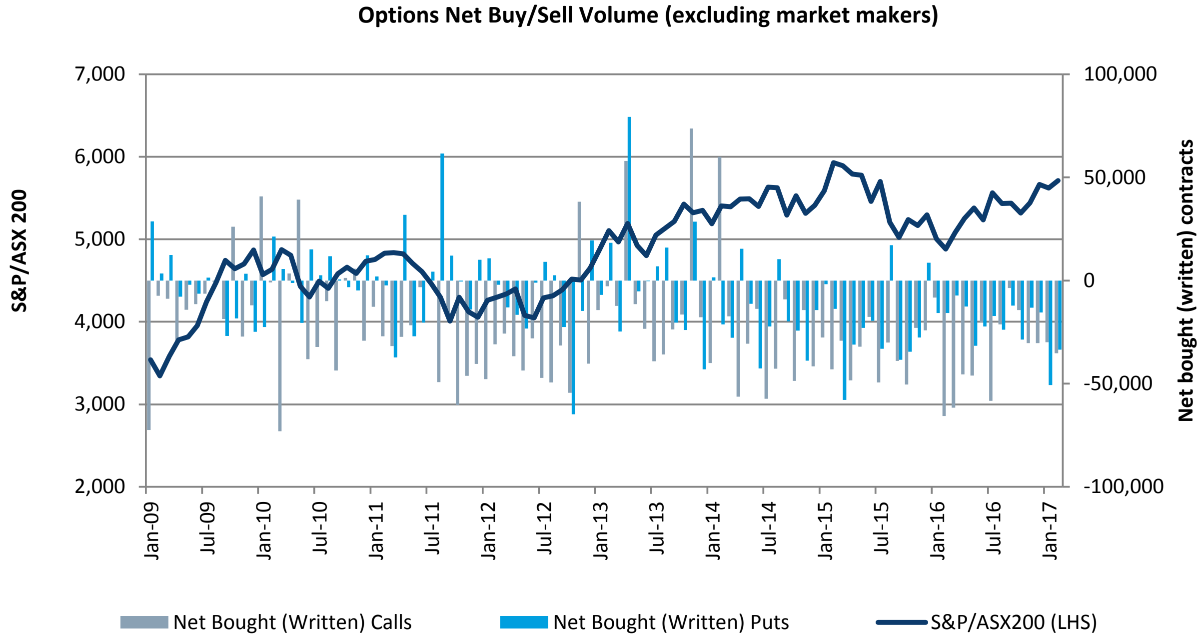


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

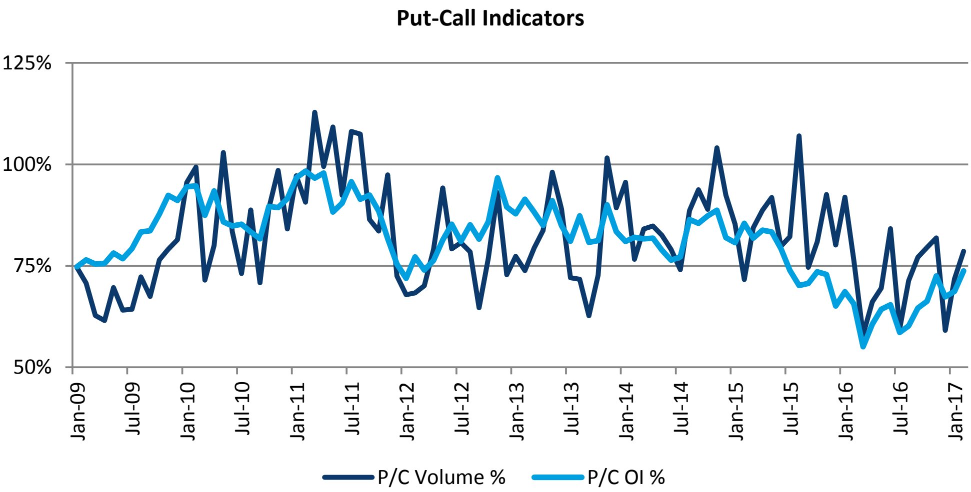
DERIVATIVES – EQUITY AND INDEX OPTIONS

February 2017





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



DERIVATIVES – EQUITY AND INDEX OPTIONS

February 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Feb-17	4,719,806	3,708,253	8,428,059	7,633,862	65,767	725,089	3,341
Jan-17	4,423,810	3,174,740	7,598,550	6,818,624	82,404	694,879	2,643
Variance	6.7%	16.8%	10.9%	12.0%	-20.2%	4.3%	26.4%
Feb-16	4,878,922	3,721,374	8,600,296	7,417,135	112,230	1,070,369	562
Variance	-3.3%	-0.4%	-2.0%	2.9%	-41.4%	-32.3%	494.5%
Cal Yr to date	9,143,616	6,882,993	16,026,609	14,452,486	148,171	1,419,968	5,984
Fin Yr to date	38,884,623	27,963,072	66,847,695	57,476,923	2,364,865	6,997,071	8,836

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-17	1,075	345	1,420	581	254	395	190
Jan-17	1,042	336	1,378	531	278	422	148
Variance	3.3%	2.6%	3.1%	9.5%	-8.6%	-6.4%	29.0%
Feb-16	841	1,108	1,949	811	190	921	27
Variance	27.9%	-68.9%	-27.1%	-28.3%	33.5%	-57.1%	597.6%
Cal Yr to date	2,117	681	2,798	1,112	532	817	338
Fin Yr to date	9,837	3,403	13,240	5,090	3,774	3,909	467

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-17	5,810,160	4,282,447	10,092,607	8,571,284	658,437	861,619	1,267
Jan-17	5,715,369	3,925,673	9,641,042	8,220,708	661,728	758,355	251
Variance	1.7%	9.1%	4.7%	4.3%	-0.5%	13.6%	404.8%
Feb-16	5,993,574	3,932,952	9,926,526	7,899,594	1,120,560	906,119	253
Variance	-3.1%	8.9%	1.7%	8.5%	-41.2%	-4.9%	400.8%
Cal Yr to date	5,810,160	4,282,447	10,092,607	8,571,284	658,437	861,619	1,267
Fin Yr to date	5,810,160	4,282,447	10,092,607	8,571,284	658,437	861,619	1,267

More information

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