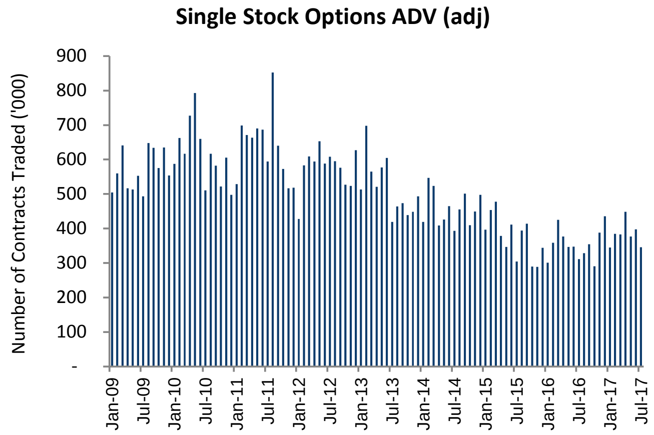
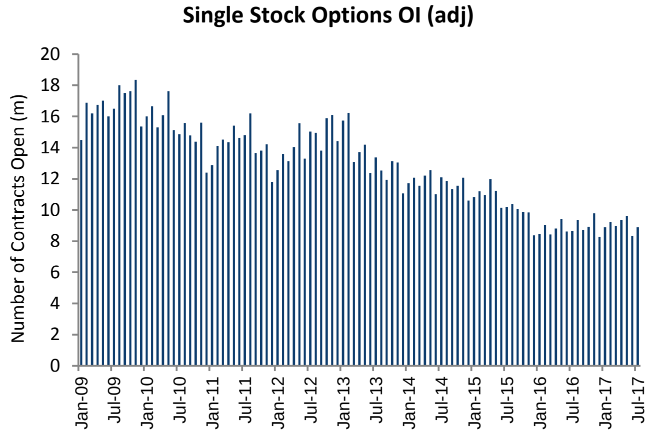
DERIVATIVES – EQUITY AND INDEX OPTIONS

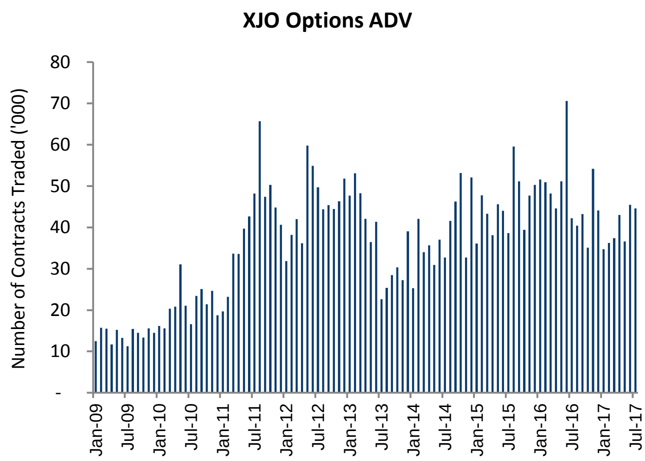
ASX Options Statistics and Analysis

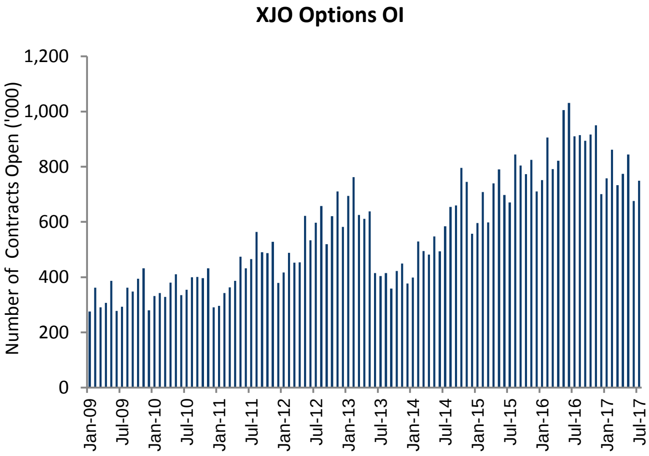
July 2017

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
July 2017

Top Classes by Volume

RANK	Jul-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	938,340	11.4%	750,785	125.0%	3,000	n/a	151.5%	-12,791	-8,282
2	TLS	934,488	11.4%	1,466,664	63.7%	584,215,000	16.0%	137.5%	-71,032	-52,878
3	FMG	916,672	11.2%	647,808	141.5%	444,864,000	20.6%	68.9%	-70,747	50,995
4	BHP	819,592	10.0%	647,198	126.6%	176,959,000	46.3%	45.1%	-50,675	-10,844
5	CBA	356,721	4.3%	248,752	143.4%	62,578,000	57.0%	66.7%	-15,153	-21,117
6	RIO	327,945	4.0%	220,692	148.6%	39,844,000	82.3%	123.2%	-6,883	-10,651
7	STO	300,164	3.7%	381,748	78.6%	187,754,000	16.0%	105.4%	-25,307	8,926
8	ANZ	295,623	3.6%	313,257	94.4%	118,401,000	25.0%	66.6%	-4,905	-29,550
9	WBC	277,126	3.4%	322,554	85.9%	142,135,000	19.5%	50.3%	-44,149	-2,186
10	BXB	189,027	2.3%	287,050	65.9%	103,720,000	18.2%	37.8%	-3,001	-11,832
11	NAB	185,145	2.3%	306,050	60.5%	105,692,000	17.5%	50.4%	-3,698	-6,935
12	FXJ	177,573	2.2%	233,295	76.1%	318,829,000	5.6%	51.8%	739	-17,281
13	MQG	174,948	2.1%	110,707	158.0%	19,345,000	90.4%	147.9%	-1,142	-6,645
14	CSL	161,075	2.0%	93,739	171.8%	20,472,000	78.7%	109.3%	1,697	-4,233
15	NCM	160,461	2.0%	159,657	100.5%	58,836,000	27.3%	74.5%	5,290	-13,212
16	WFD	140,937	1.7%	229,360	61.4%	110,043,000	12.8%	235.2%	-8,449	-1,143
17	S32	116,769	1.4%	172,946	67.5%	379,881,000	3.1%	98.7%	-14,998	2,985
18	WPL	115,944	1.4%	132,221	87.7%	41,647,000	27.8%	166.7%	-5,914	-5,041
19	OSH	106,693	1.3%	338,096	31.6%	79,370,000	13.4%	156.3%	1,120	-9,650
20	QBE	85,426	1.0%	145,123	58.9%	82,064,000	10.4%	82.4%	-14,652	-6,124
21	WES	78,366	1.0%	110,388	71.0%	40,491,000	19.4%	127.7%	-2,753	-5,072
22	WOW	77,933	0.9%	127,812	61.0%	47,555,000	16.4%	76.9%	-9,204	1,006
23	TCL	68,044	0.8%	107,108	63.5%	104,568,000	6.5%	31.2%	-13,853	-4,794
24	TTS	59,464	0.7%	27,379	217.2%	46,867,000	12.7%	135.9%	-1,224	3,600
25	SUN	58,484	0.7%	70,294	83.2%	80,062,000	7.3%	50.9%	-6,147	-5,191
26	AWC	55,719	0.7%	77,576	71.8%	192,422,000	2.9%	37.0%	-16,679	-8,923
27	SCG	53,191	0.6%	90,598	58.7%	274,862,000	1.9%	59.0%	-9,755	-4,562
28	HVN	49,501	0.6%	64,492	76.8%	94,413,000	5.2%	29.4%	-1,094	3,085
29	IAG	49,090	0.6%	97,071	50.6%	105,989,000	4.6%	3.8%	-3,452	-61
30	AMP	47,561	0.6%	167,445	28.4%	132,972,000	3.6%	42.8%	-7,253	728
	Market^	8,204,736	100.0%	9,643,523	85.1%	7,211,072,000	11.4%	85.2%	-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

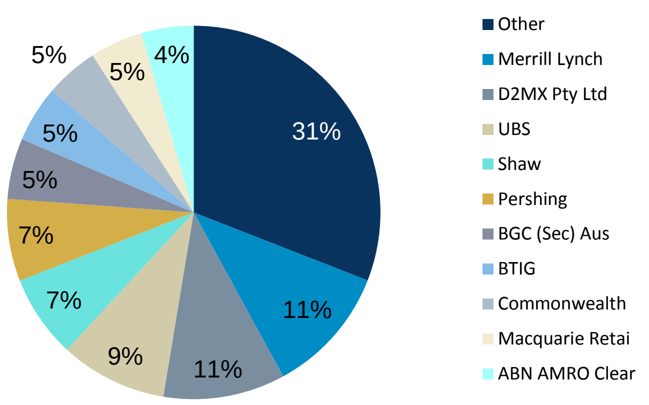
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

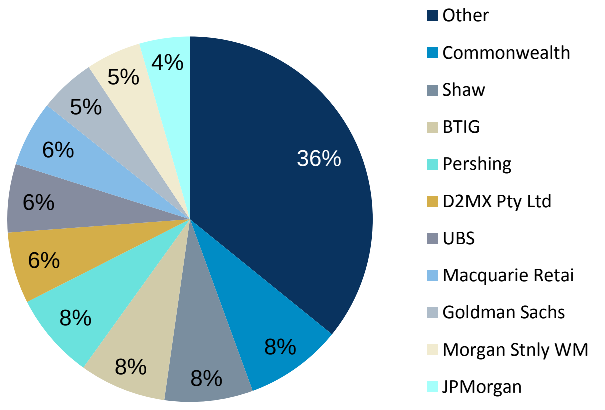
July 2017

Market Share by Value and Volume Traded

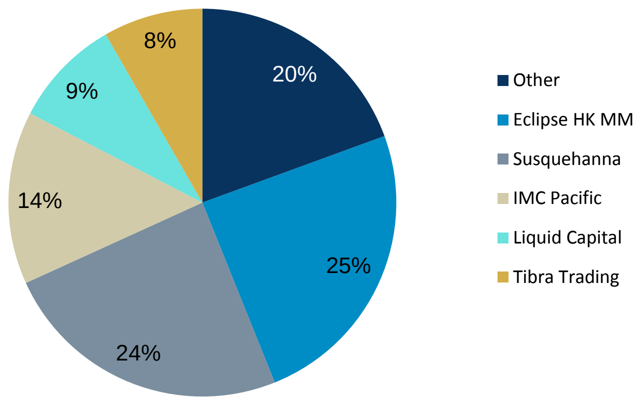
Top 10 Brokers by Value



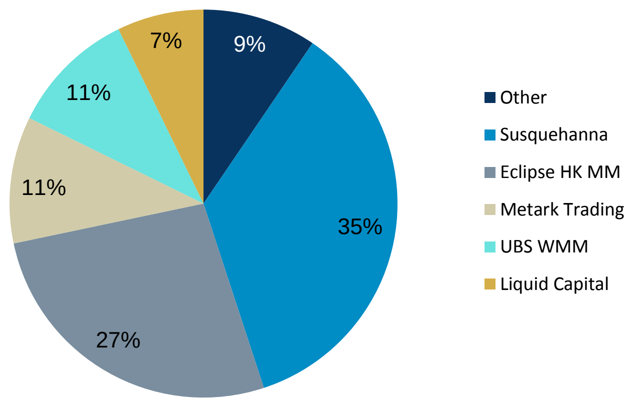
Top 10 Brokers by Volume



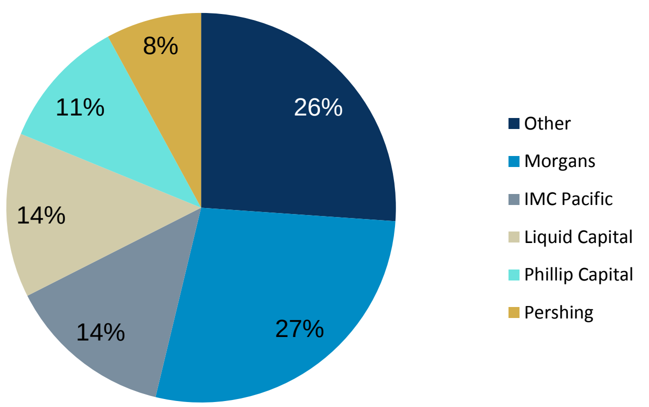
Top 5 Market Makers by Value



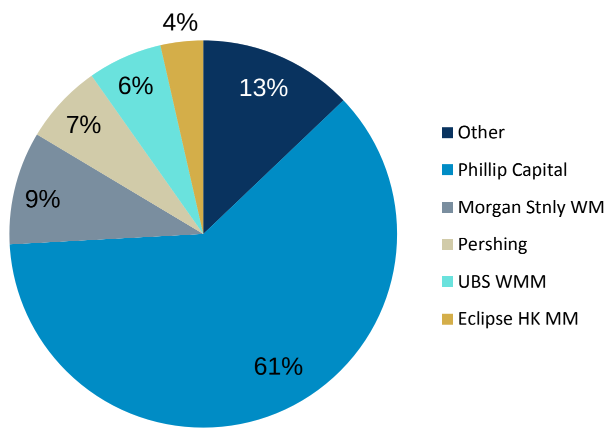
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

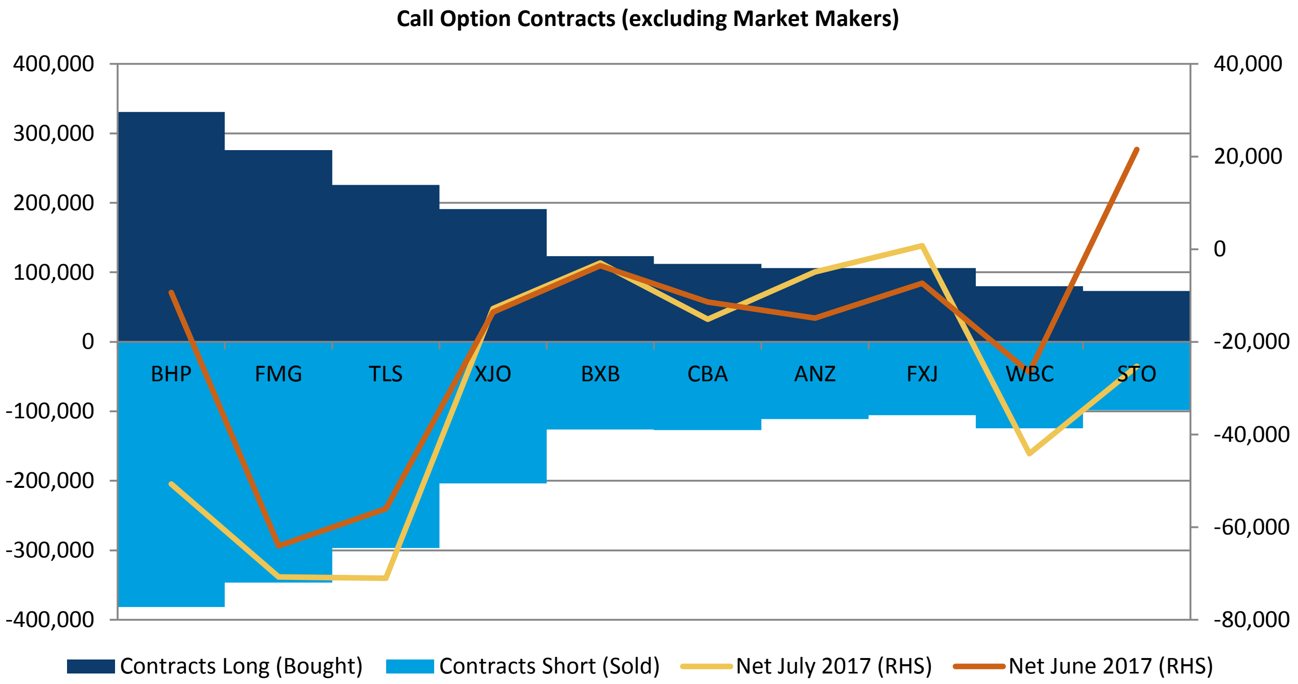


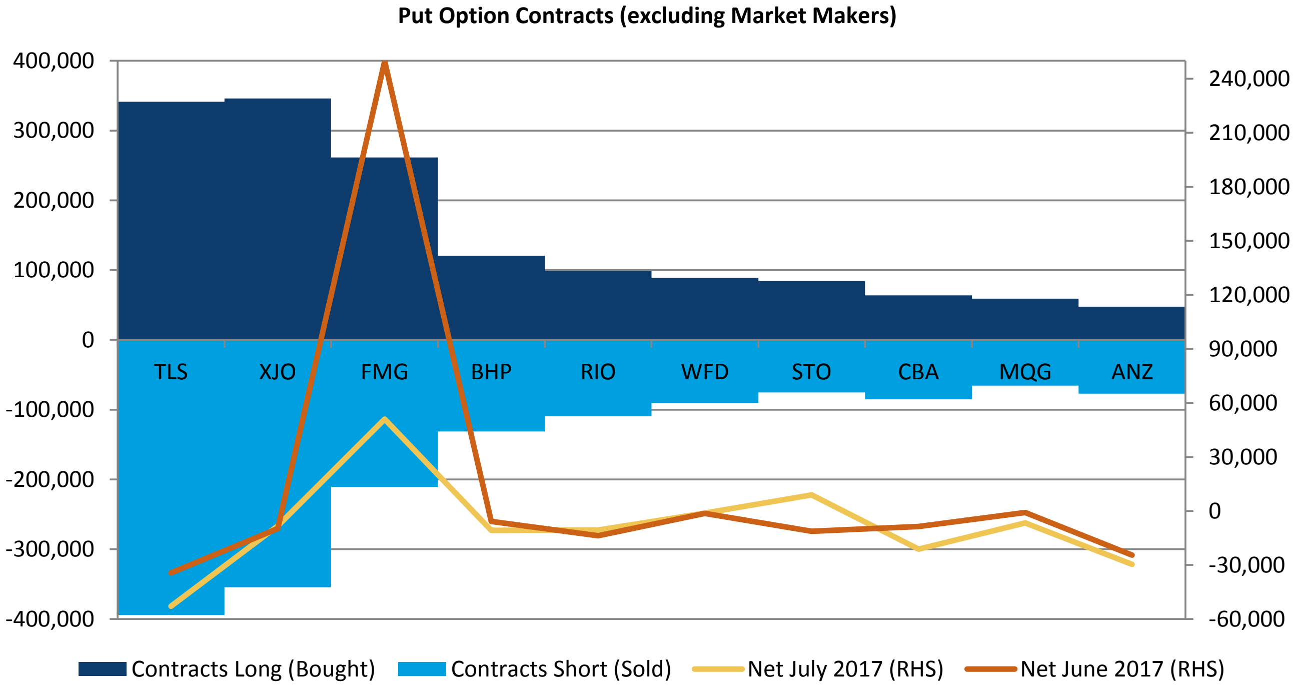
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

July 2017

Top 10 Call and Put Options Contracts

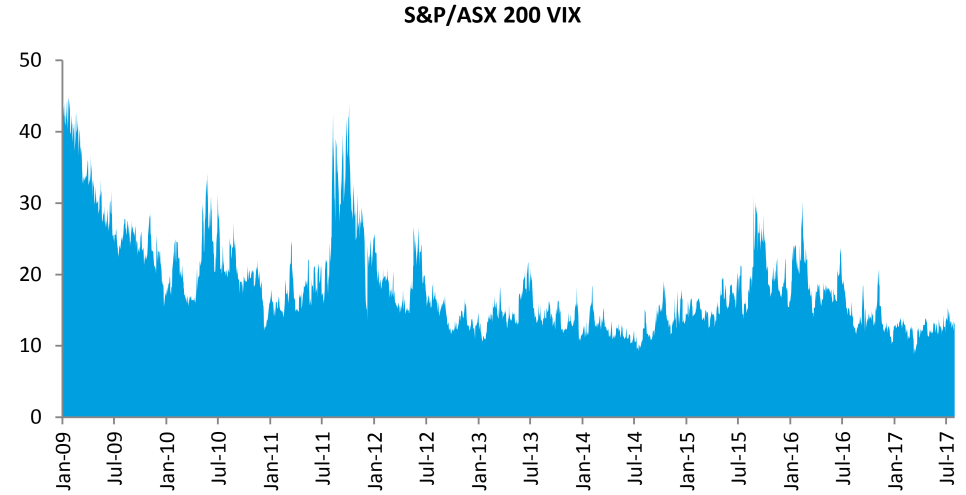


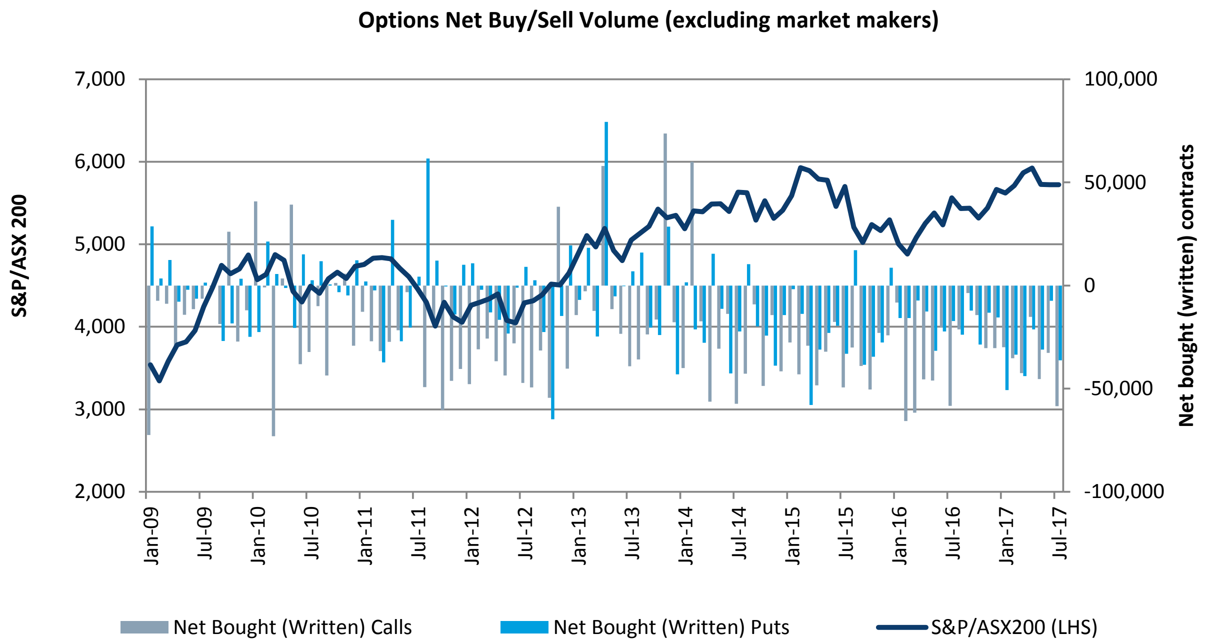


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

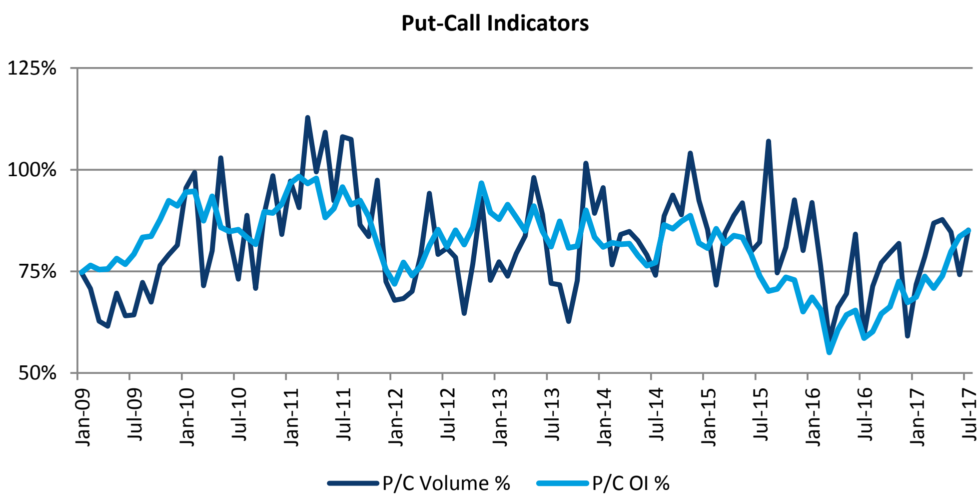
DERIVATIVES – EQUITY AND INDEX OPTIONS

July 2017





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



DERIVATIVES – EQUITY AND INDEX OPTIONS
July 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jul-17	4,430,222	3,774,514	8,204,736	7,195,138	71,258	936,825	1,515
Jun-17	5,344,567	3,964,025	9,308,592	7,564,389	785,528	954,562	4,113
Variance	-17.1%	-4.8%	-11.9%	-4.9%	-90.9%	-1.9%	-63.2%
Jul-16	4,656,728	2,768,709	7,425,437	6,450,444	88,315	886,154	524
Variance	-4.9%	36.3%	10.5%	11.5%	-19.3%	5.7%	189.1%
Cal Yr to date	33,696,114	27,383,628	61,079,742	53,652,920	1,668,478	5,743,572	14,772
Fin Yr to date	4,430,222	3,774,514	8,204,736	7,195,138	71,258	936,825	1,515

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-17	572	448	1,020	428	59	447	86
Jun-17	1,881	513	2,395	576	1,107	476	235
Variance	-69.6%	-12.6%	-57.4%	-25.6%	-94.7%	-6.2%	-63.6%
Jul-16	1,211	382	1,594	693	314	559	28
Variance	-52.8%	17.3%	-36.0%	-38.2%	-81.1%	-20.1%	206.1%
Cal Yr to date	8,371	2,841	11,212	4,093	3,336	2,942	841
Fin Yr to date	572	448	1,020	428	59	447	86

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-17	5,211,776	4,431,747	9,643,523	8,380,017	512,721	749,609	1,176
Jun-17	4,904,449	4,098,400	9,002,849	7,831,411	493,812	675,998	1,628
Variance	6.3%	8.1%	7.1%	7.0%	3.8%	10.9%	-27.8%
Jul-16	6,027,400	3,531,811	9,559,211	7,581,740	1,067,226	910,071	174
Variance	-13.5%	25.5%	0.9%	10.5%	-52.0%	-17.6%	575.9%
Cal Yr to date	5,211,776	4,431,747	9,643,523	8,380,017	512,721	749,609	1,176
Fin Yr to date	5,211,776	4,431,747	9,643,523	8,380,017	512,721	749,609	1,176

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