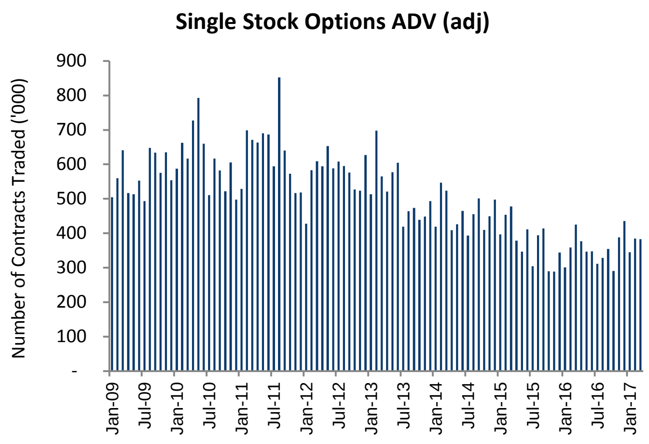
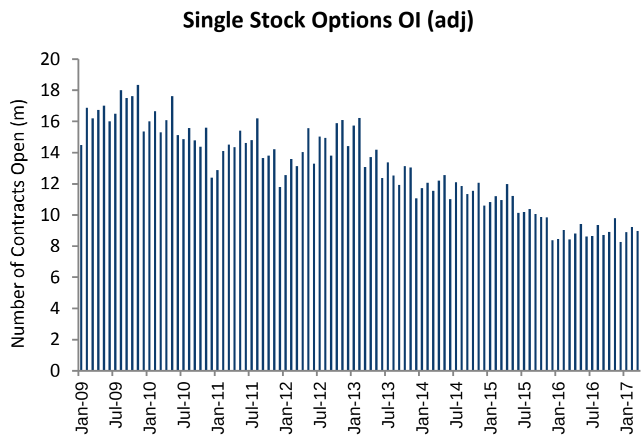
DERIVATIVES – EQUITY AND INDEX OPTIONS

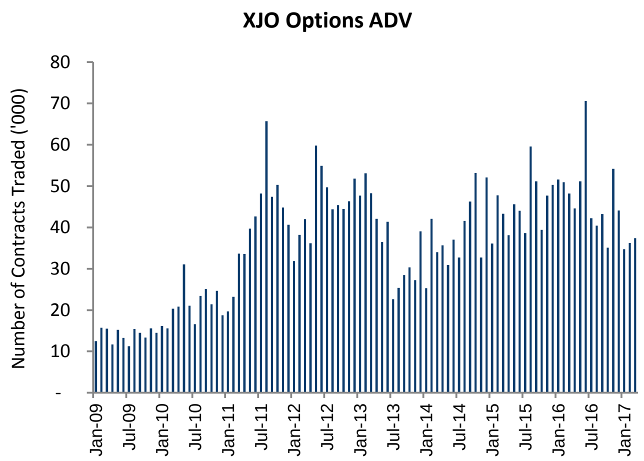
ASX Options Statistics and Analysis

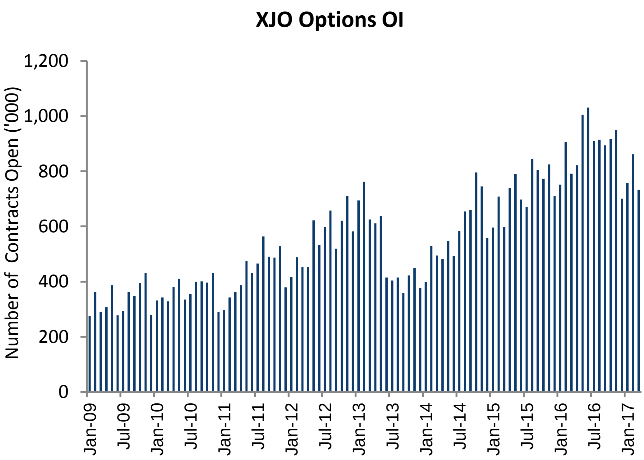
March 2017

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

March 2017

Top Classes by Volume

RANK	Mar-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	1,356,480	14.0%	1,260,266	107.6%	675,385,000	20.1%	128.1%	-73,516	-200,970
2	XJO	862,462	8.9%	735,377	117.3%	n/a	n/a	135.8%	-7,770	-6,613
3	BHP	725,916	7.5%	686,848	105.7%	197,353,000	36.8%	97.7%	-41,402	-31,155
4	FMG	723,805	7.5%	497,698	145.4%	473,975,000	15.3%	198.7%	-11,977	5,251
5	FXJ	473,060	4.9%	434,765	108.8%	243,157,000	19.5%	44.1%	-41,200	-57,378
6	RIO	464,290	4.8%	249,882	185.8%	57,991,000	80.1%	111.8%	4,687	2,347
7	CBA	402,931	4.2%	280,975	143.4%	61,746,000	65.3%	82.7%	3,196	969
8	ANZ	355,143	3.7%	365,597	97.1%	126,075,000	28.2%	46.2%	-2,384	2,032
9	STO	339,328	3.5%	367,302	92.4%	199,764,000	17.0%	170.7%	-7,194	-23,683
10	NAB	320,715	3.3%	386,511	83.0%	110,620,000	29.0%	30.1%	-2,873	2,663
11	WBC	316,445	3.3%	349,262	90.6%	131,694,000	24.0%	82.5%	-3,239	-8,798
12	NCM	236,655	2.4%	169,269	139.8%	68,639,000	34.5%	77.2%	7,852	-13,370
13	MQG	205,522	2.1%	109,155	188.3%	18,901,000	108.7%	83.3%	-1,182	1,478
14	QBE	205,003	2.1%	274,449	74.7%	122,194,000	16.8%	62.0%	-6,521	-3,923
15	WES	188,992	2.0%	140,644	134.4%	47,348,000	39.9%	85.6%	-5,399	2,201
16	S32	176,365	1.8%	161,990	108.9%	630,890,000	2.8%	25.4%	-30,855	-5,867
17	WPL	174,242	1.8%	133,266	130.7%	55,867,000	31.2%	61.1%	-1,193	5,903
18	CSL	157,680	1.6%	95,911	164.4%	21,244,000	74.2%	49.3%	367	833
19	WOW	121,709	1.3%	152,141	80.0%	64,785,000	18.8%	54.7%	-884	-4,997
20	AWC	116,770	1.2%	143,551	81.3%	323,573,000	3.6%	56.7%	4,789	6,402
21	AMP	95,552	1.0%	175,563	54.4%	229,442,000	4.2%	38.6%	-12,829	-589
22	WFD	95,136	1.0%	112,766	84.4%	128,198,000	7.4%	136.6%	1,882	-2,298
23	TCL	93,271	1.0%	93,016	100.3%	109,285,000	8.5%	15.6%	-13,588	564
24	MYR	86,672	0.9%	72,900	118.9%	193,799,000	4.5%	49.6%	1,798	-15,390
25	BXB	78,141	0.8%	167,926	46.5%	121,259,000	6.4%	108.4%	-5,117	-1,718
26	AMC	76,888	0.8%	92,468	83.2%	74,625,000	10.3%	42.0%	-8,336	2,401
27	SYD	76,074	0.8%	76,104	100.0%	147,814,000	5.1%	105.6%	-8,451	-587
28	GMG	63,756	0.7%	33,979	187.6%	127,335,000	5.0%	17.1%	-459	-1,197
29	OSH	56,383	0.6%	279,322	20.2%	81,213,000	6.9%	71.7%	2,150	22
30	LLC	53,941	0.6%	143,487	37.6%	39,789,000	13.6%	50.1%	-4,612	-1,928
	Market^	9,669,484	100.0%	9,711,432	99.6%	9,003,510,000	10.7%	86.9%	-42,392	-43,912

* 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

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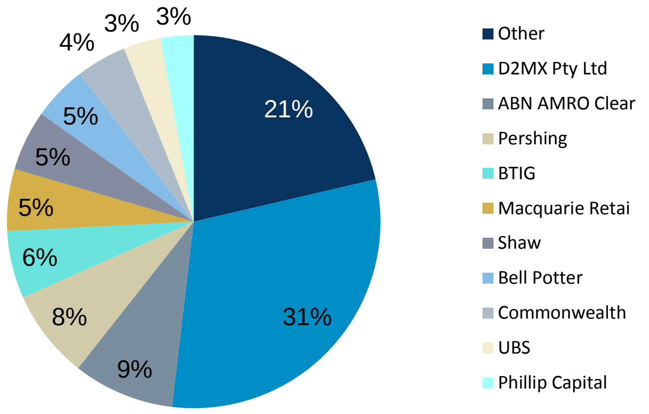
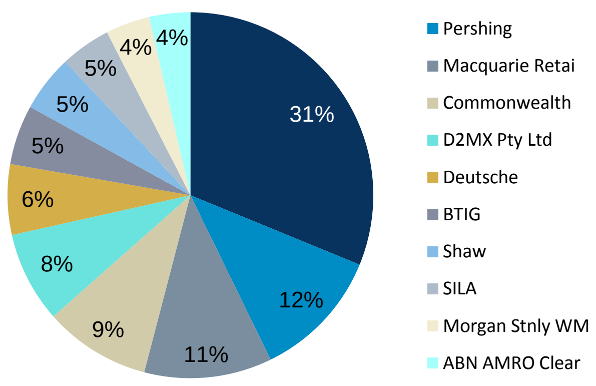
Market Share by Value and Volume Traded

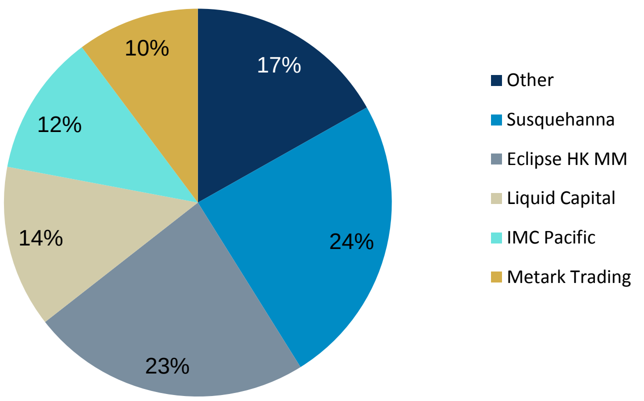
Top 10 Brokers by Value



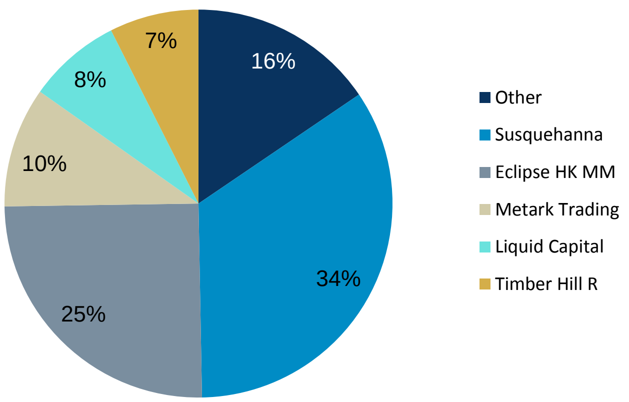
Top 10 Brokers by Volume



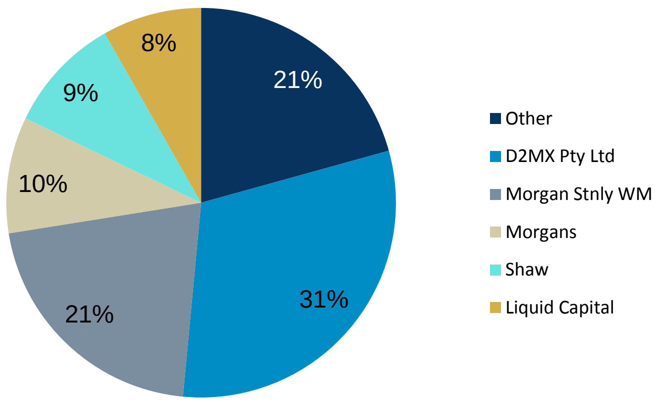
Top 5 Market Makers by Value



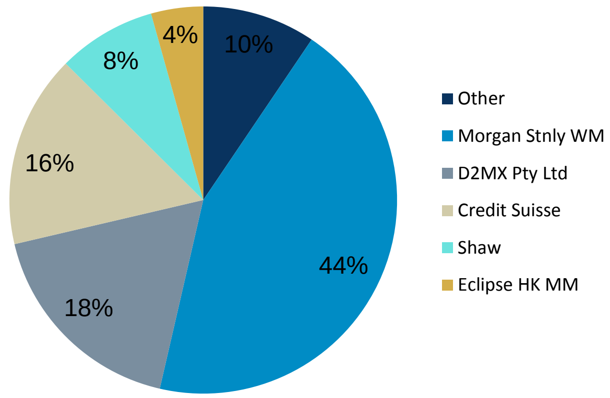
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



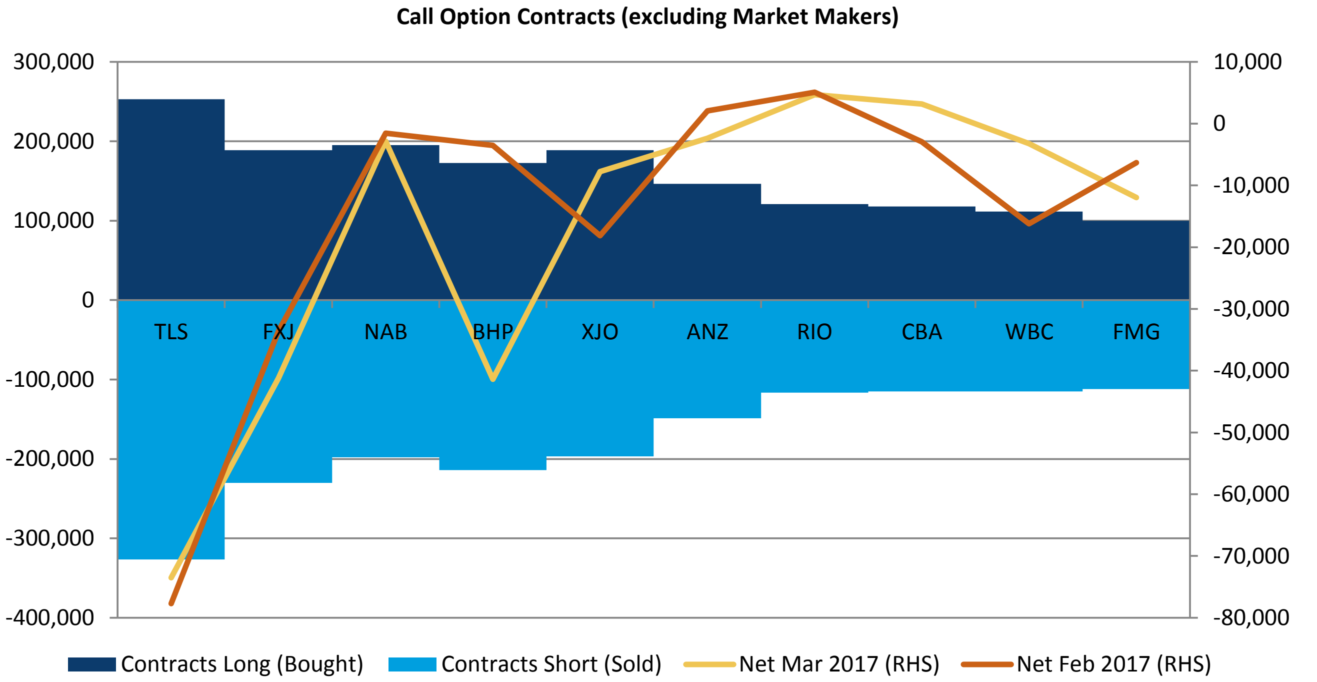
Top 5 LEPO Particpants by Volume

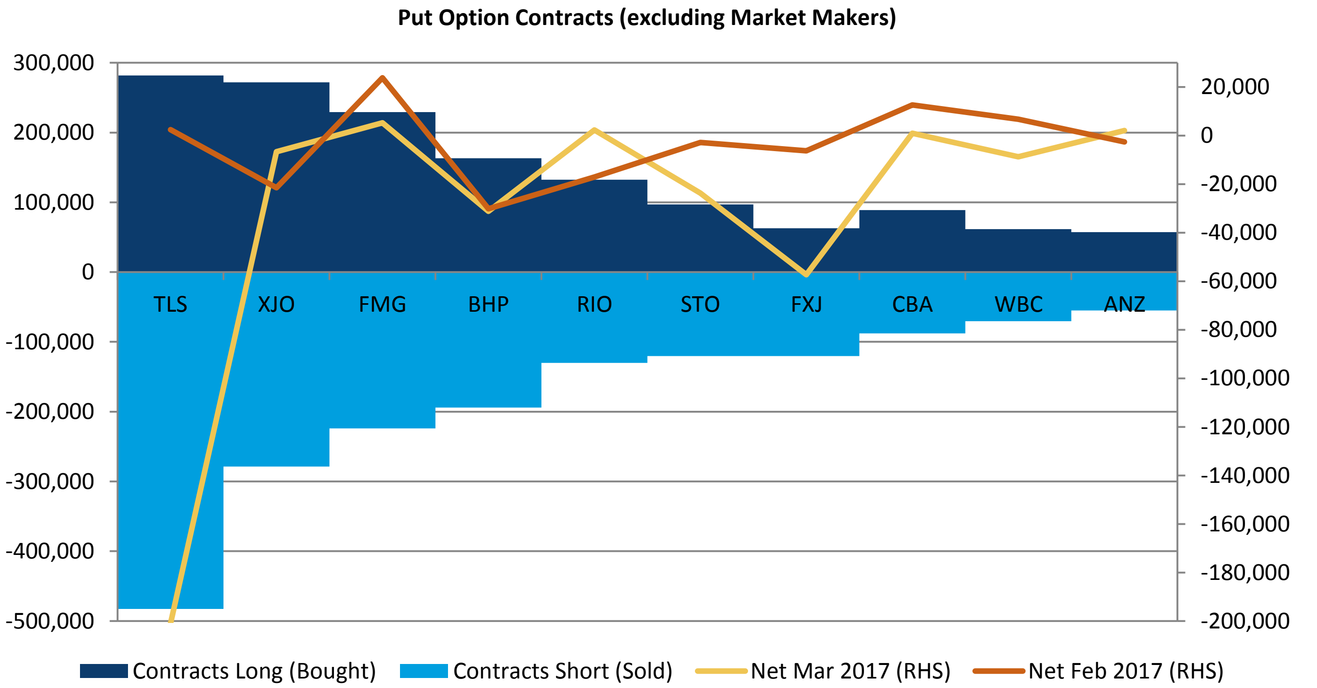


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS
March 2017

Top 10 Call and Put Options Contracts

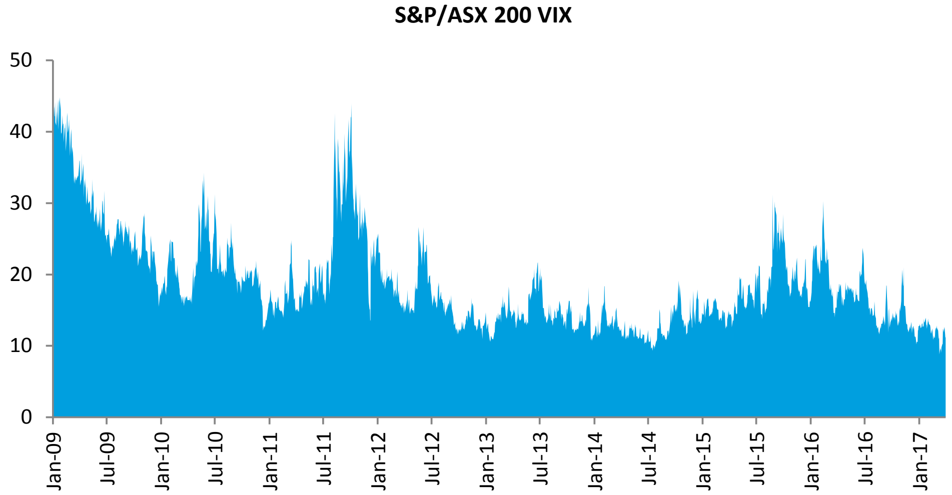


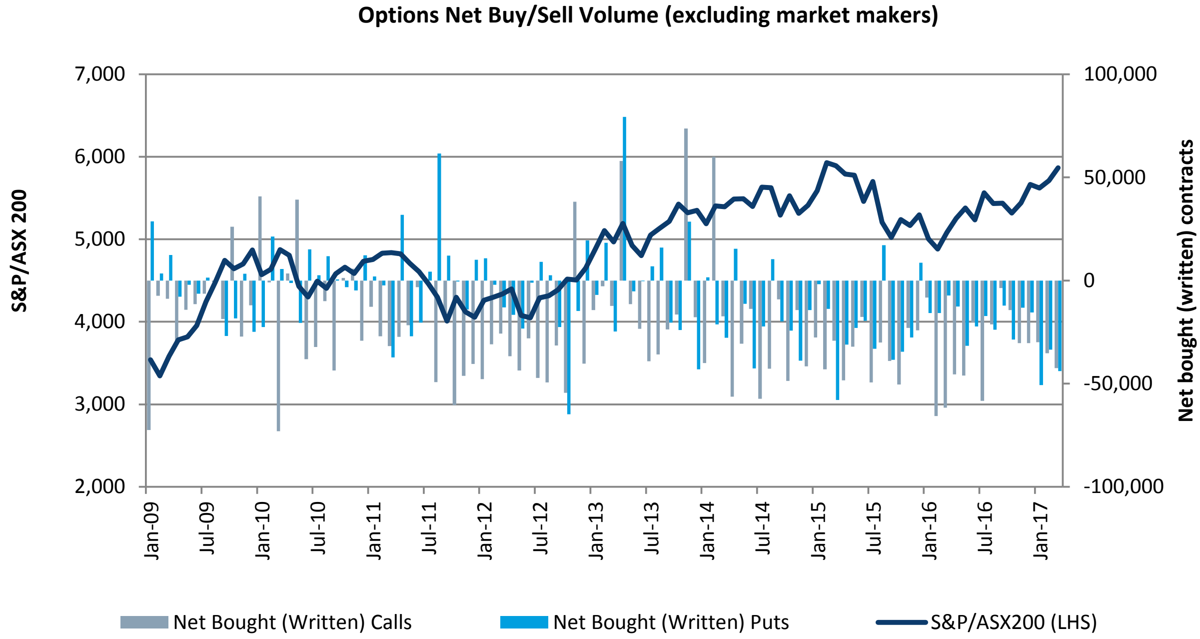


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

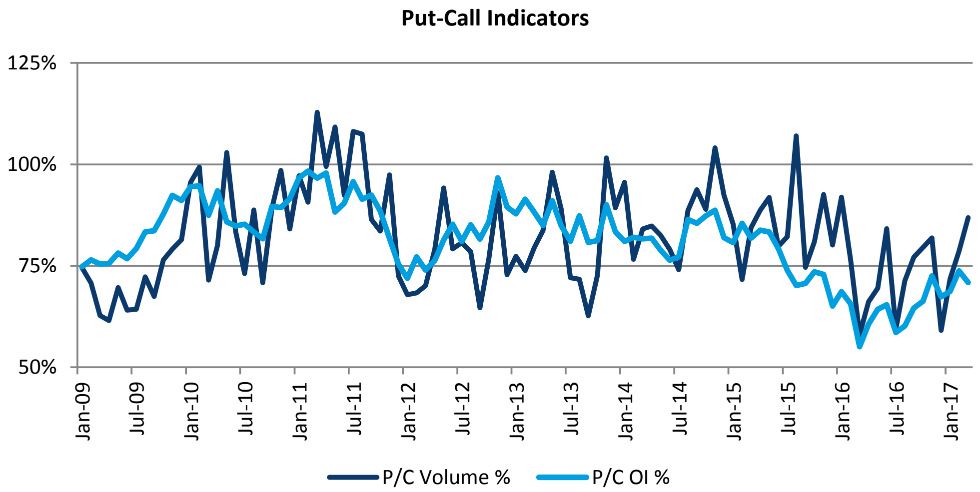
DERIVATIVES – EQUITY AND INDEX OPTIONS

March 2017





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



DERIVATIVES – EQUITY AND INDEX OPTIONS
March 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Mar-17	5,174,980	4,494,504	9,669,484	8,508,129	298,893	859,458	3,004
Feb-17	4,719,806	3,708,253	8,428,059	7,633,862	65,767	725,089	3,341
Variance	9.6%	21.2%	14.7%	11.5%	354.5%	18.5%	-10.1%
Mar-16	6,296,864	3,654,711	9,951,575	7,435,070	1,503,443	1,012,065	997
Variance	-17.8%	23.0%	-2.8%	14.4%	-80.1%	-15.1%	201.3%
Cal Yr to date	14,318,596	11,377,497	25,696,093	22,960,615	447,064	2,279,426	8,988
Fin Yr to date	44,059,603	32,457,576	76,517,179	65,985,052	2,663,758	7,856,529	11,840

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-17	1,680	448	2,128	863	632	461	173
Feb-17	1,075	345	1,420	581	254	395	190
Variance	56.2%	29.9%	49.8%	48.4%	148.9%	16.7%	-9.3%
Mar-16	2,425	799	3,224	876	1,517	781	51
Variance	-30.7%	-44.0%	-34.0%	-1.5%	-58.4%	-41.0%	240.5%
Cal Yr to date	3,797	1,129	4,926	1,974	1,163	1,278	511
Fin Yr to date	11,517	3,851	15,368	5,952	4,406	4,370	640

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-17	5,684,200	4,027,232	9,711,432	8,332,901	643,154	733,802	1,575
Feb-17	5,810,160	4,282,447	10,092,607	8,571,284	658,437	861,619	1,267
Variance	-2.2%	-6.0%	-3.8%	-2.8%	-2.3%	-14.8%	24.3%
Mar-16	5,944,445	3,272,621	9,217,066	7,338,219	1,087,639	791,141	67
Variance	-4.4%	23.1%	5.4%	13.6%	-40.9%	-7.2%	2250.7%
Cal Yr to date	5,684,200	4,027,232	9,711,432	8,332,901	643,154	733,802	1,575
Fin Yr to date	5,684,200	4,027,232	9,711,432	8,332,901	643,154	733,802	1,575

More information

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