

DERIVATIVES – EQUITY AND INDEX OPTIONS

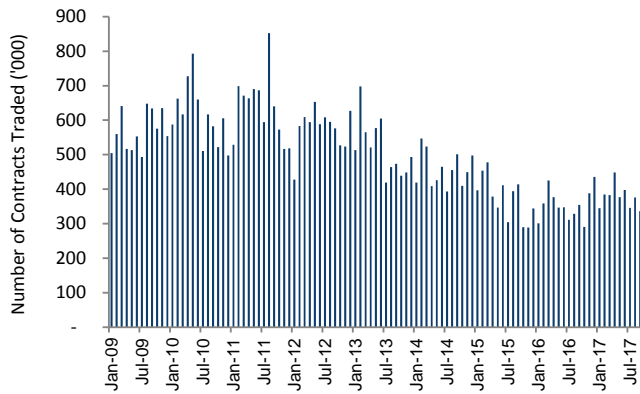
ASX Options Statistics and Analysis

September 2017

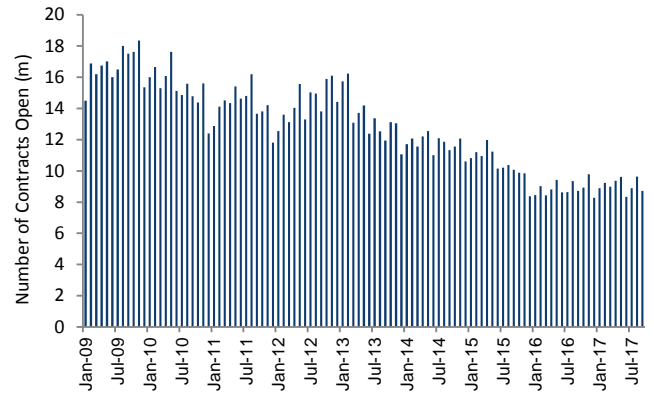


Average Daily Volume (ADV) and Open Interest (OI)

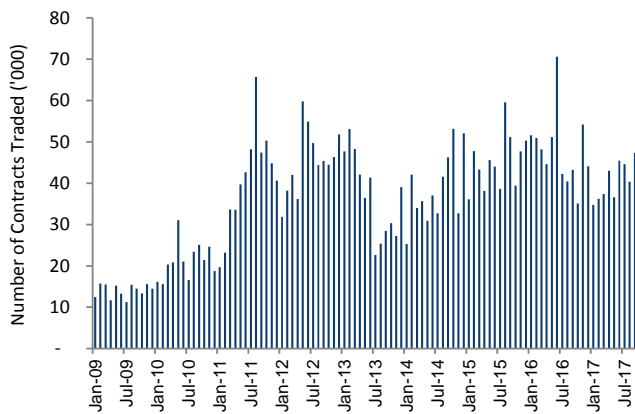
Single Stock Options ADV (adj)



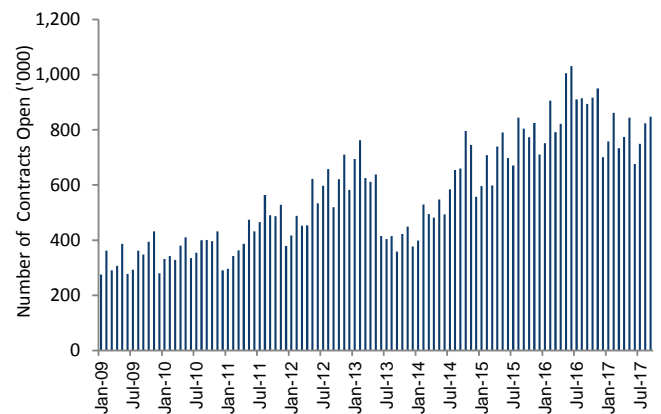
Single Stock Options OI (adj)



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

September 2017

Top Classes by Volume

RANK	Sep-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	998,702	12.4%	848,730	117.7%	n/a		160.8%	-12,297	-3,521
2	TLS	867,164	10.8%	1,376,432	63.0%	545,700,000	15.9%	104.4%	-64,123	-52,453
3	FMG	770,905	9.6%	668,179	115.4%	367,890,000	21.0%	192.6%	-10,891	-47,274
4	CBA	602,952	7.5%	314,784	191.5%	69,250,000	n/a	255.0%	-9,426	-2,776
5	BHP	498,776	6.2%	547,343	91.1%	166,733,000	29.9%	80.3%	-24,731	-23,570
6	RIO	409,943	5.1%	236,881	173.1%	45,500,000	90.1%	124.6%	-4,572	-9,379
7	NAB	224,210	2.8%	293,637	76.4%	78,988,000	28.4%	42.5%	-1,160	-5,796
8	WBC	223,571	2.8%	275,413	81.2%	92,296,000	24.2%	39.5%	-2,044	-10,102
9	STO	200,517	2.5%	330,910	60.6%	184,747,000	10.9%	54.2%	-20,820	7,910
10	ANZ	187,821	2.3%	259,561	72.4%	95,626,000	19.6%	50.4%	-11,798	-6,885
11	NCM	185,949	2.3%	159,262	116.8%	57,776,000	32.2%	76.2%	11,577	-11,126
12	MQG	179,946	2.2%	103,496	173.9%	23,070,000	78.0%	99.7%	-918	2,178
13	OSH	166,720	2.1%	313,741	53.1%	91,873,000	18.1%	14.9%	1,936	-8,299
14	QBE	152,318	1.9%	162,953	93.5%	131,977,000	11.5%	121.2%	-5,384	-1,586
15	WPL	152,134	1.9%	133,249	114.2%	47,099,000	32.3%	112.9%	-6,417	494
16	CSL	142,064	1.8%	99,334	143.0%	14,696,000	96.7%	81.0%	620	3,002
17	TCL	127,169	1.6%	106,268	119.7%	64,476,000	19.7%	8.3%	1,311	601
18	S32	124,420	1.5%	136,834	90.9%	408,978,000	3.0%	67.0%	-15,834	11,407
19	WFD	121,944	1.5%	286,553	42.6%	125,951,000	9.7%	103.0%	-3,010	-3,645
20	WOW	113,427	1.4%	129,422	87.6%	50,942,000	22.3%	126.9%	-7,613	859
21	BXB	93,112	1.2%	209,907	44.4%	104,426,000	8.9%	117.9%	-404	-5,872
22	SUN	85,646	1.1%	97,067	88.2%	81,398,000	10.5%	153.5%	-10,157	-5,531
23	WES	73,924	0.9%	113,360	65.2%	35,370,000	20.9%	67.9%	5,077	-1,133
24	HVN	72,293	0.9%	95,864	75.4%	70,042,000	10.3%	108.9%	-6,768	-4,305
25	GMG	68,135	0.8%	36,317	187.6%	88,769,000	7.7%	9.4%	-1,545	520
26	ORG	61,893	0.8%	235,893	26.2%	88,786,000	7.0%	26.9%	-2,291	-1,241
27	MYR	60,401	0.7%	93,014	64.9%	113,581,000	5.3%	124.9%	1,997	-15,052
28	AMP	60,152	0.7%	176,637	34.1%	162,792,000	3.7%	99.6%	3,490	-5,195
29	SYD	55,042	0.7%	40,580	135.6%	78,144,000	7.0%	34.5%	830	-526
30	CYB	52,458	0.7%	48,680	107.8%	51,212,000	10.2%	7.8%	-6,292	-2,390
	Market^	8,059,646	100.0%	9,574,187	84.2%	6,530,907,000	12.3%	93.7%	-36,982	-31,550

* 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

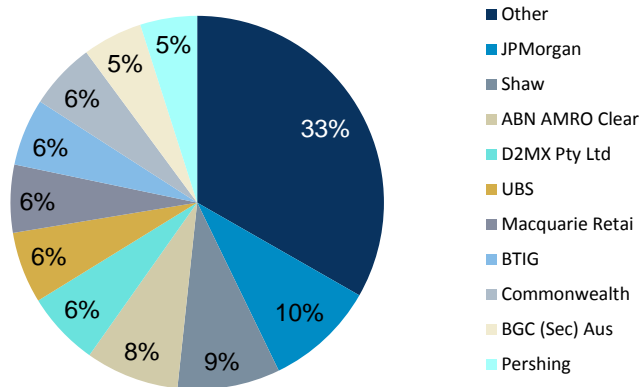
NOTE: Figures for the above charts are double-sided

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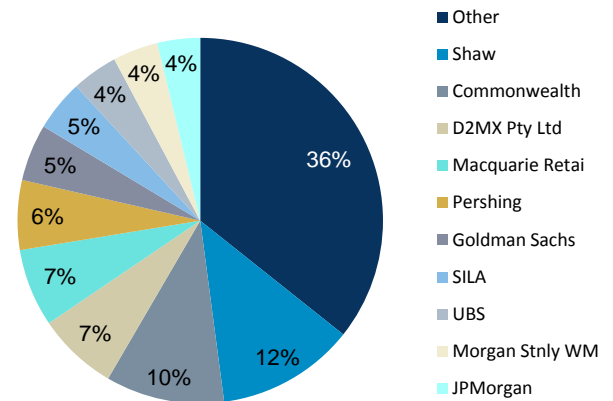
September 2017

Market Share by Value and Volume Traded

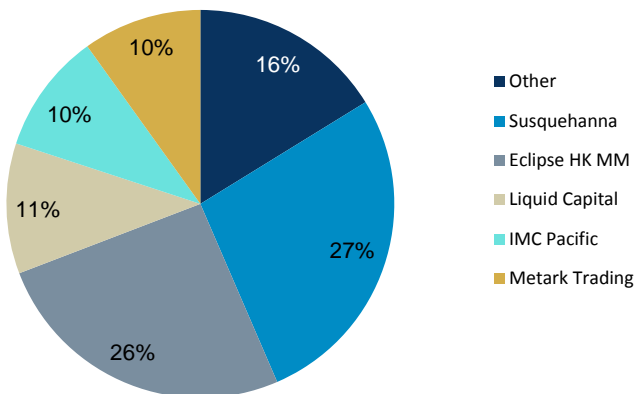
Top 10 Brokers by Value



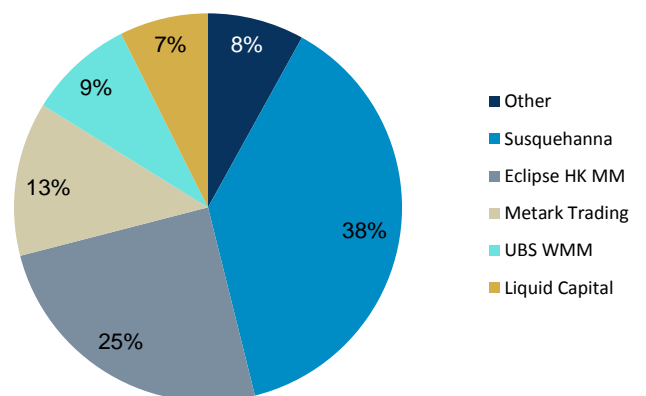
Top 10 Brokers by Volume



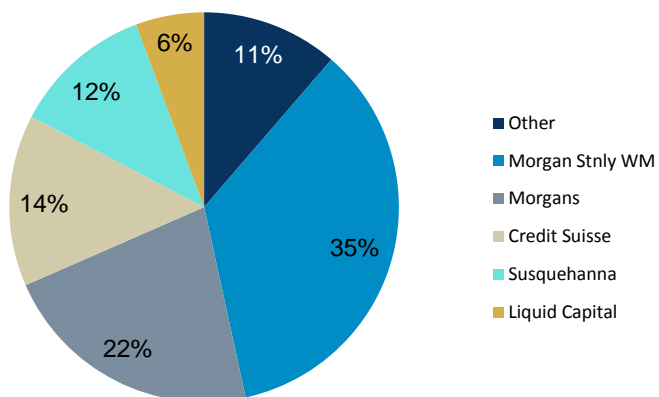
Top 5 Market Makers by Value



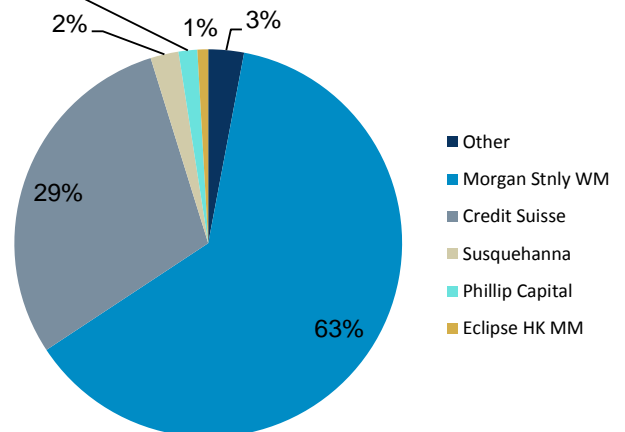
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

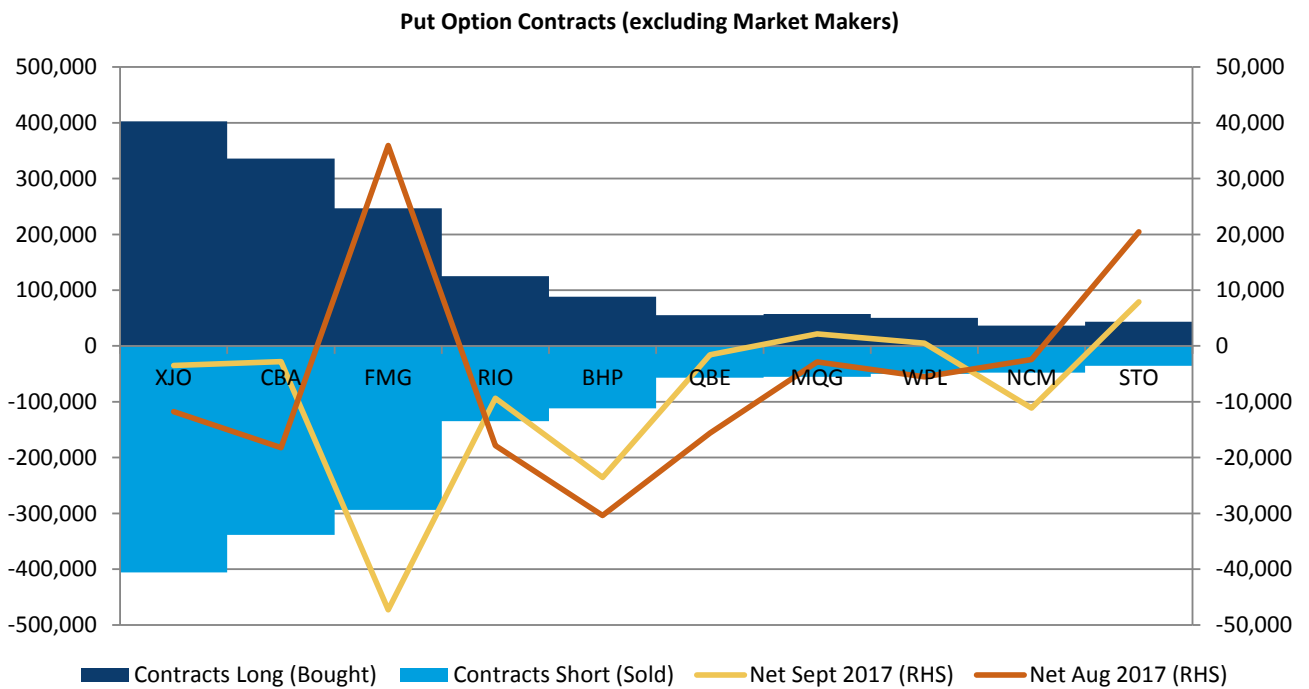
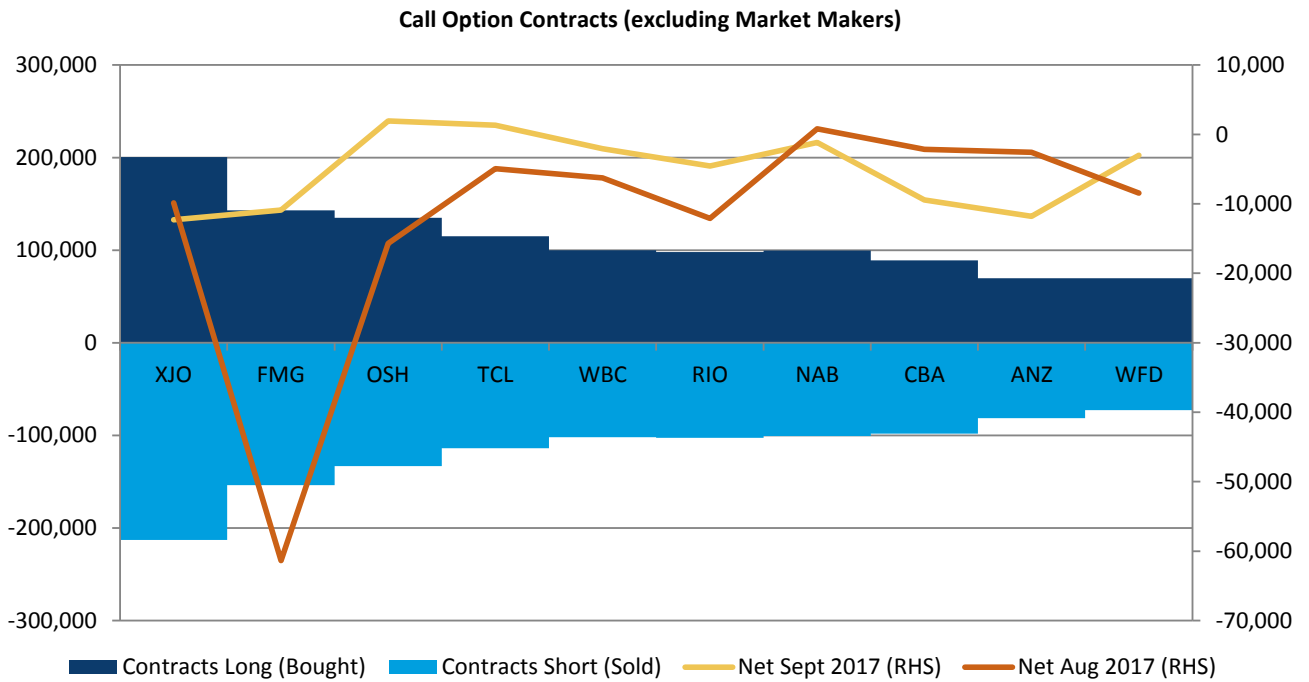


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

September 2017

Top 10 Call and Put Options Contracts

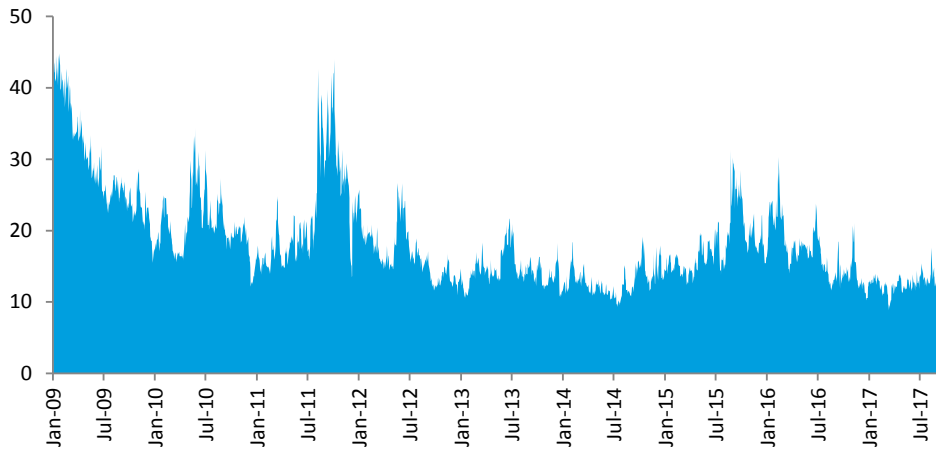


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

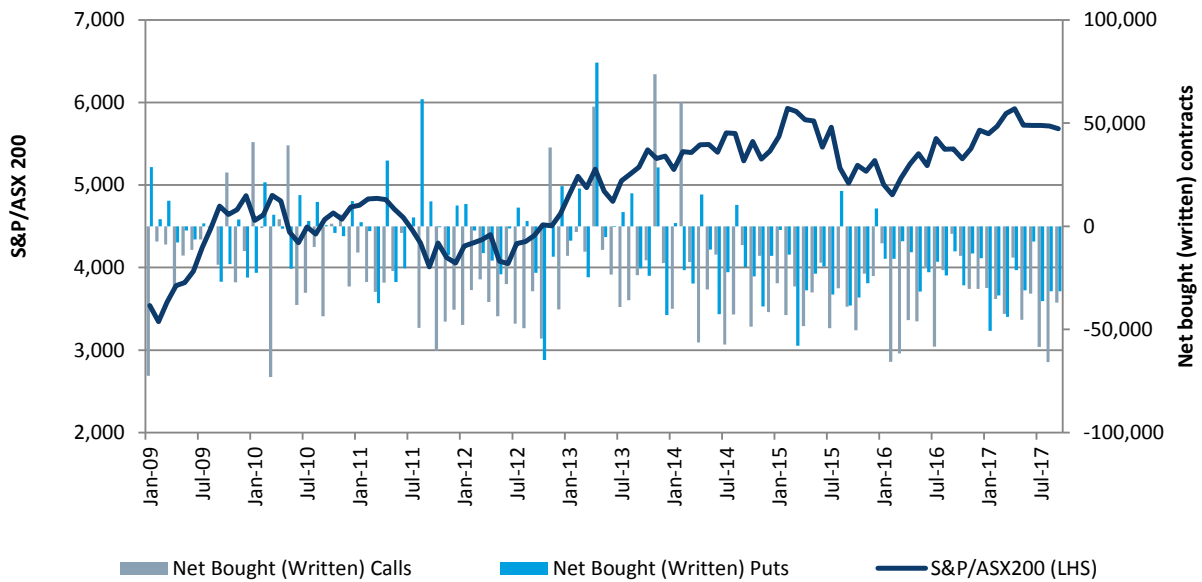
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September 2017

S&P/ASX 200 VIX

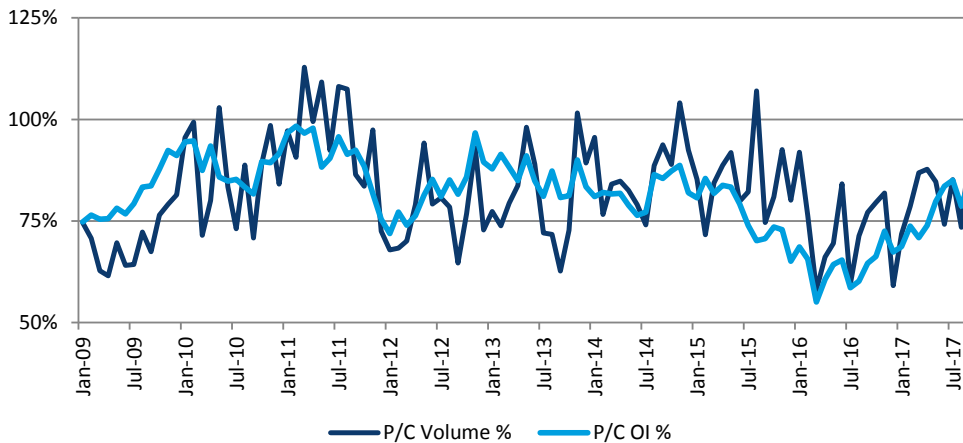


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



DERIVATIVES – EQUITY AND INDEX OPTIONS

September 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Sep-17	4,160,081	3,899,565	8,059,646	6,753,895	307,049	993,498	5,204
Aug-17	5,527,391	4,058,529	9,585,920	8,574,391	81,619	927,292	2,618
Variance	-24.7%	-3.9%	-15.9%	-21.2%	276.2%	7.1%	98.8%
Sep-16	4,941,168	3,808,954	8,750,122	7,240,747	558,069	951,184	122
Variance	-15.8%	2.4%	-7.9%	-6.7%	-45.0%	4.4%	4165.6%
Cal Yr to date	43,383,586	35,341,722	78,725,308	68,981,206	2,057,146	7,664,362	22,594
Fin Yr to date	14,117,694	11,732,608	25,850,302	22,523,424	459,926	2,857,615	9,337

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-17	1,053	493	1,546	459	349	442	296
Aug-17	629	467	1,096	436	102	409	148
Variance	67.4%	5.6%	41.0%	5.1%	242.3%	7.9%	99.8%
Sep-16	1,308	614	1,922	758	574	583	6
Variance	-19.5%	-19.6%	-19.5%	-39.5%	-39.1%	-24.2%	4541.6%
Cal Yr to date	10,053	3,801	13,854	4,988	3,788	3,794	1,285
Fin Yr to date	2,254	1,409	3,662	1,323	511	1,298	530

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-17	5,159,862	4,414,325	9,574,187	8,220,221	505,236	847,595	1,135
Aug-17	5,851,180	4,599,817	10,450,997	9,098,787	526,993	823,854	1,363
Variance	-11.8%	-4.0%	-8.4%	-9.7%	-4.1%	2.9%	-16.7%
Sep-16	5,844,136	3,775,914	9,620,050	7,852,192	874,023	893,728	107
Variance	-11.7%	16.9%	-0.5%	4.7%	-42.2%	-5.2%	960.7%
Cal Yr to date	5,159,862	4,414,325	9,574,187	8,220,221	505,236	847,595	1,135
Fin Yr to date	5,159,862	4,414,325	9,574,187	8,220,221	505,236	847,595	1,135

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More information

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