

DERIVATIVES – EQUITY AND INDEX OPTIONS

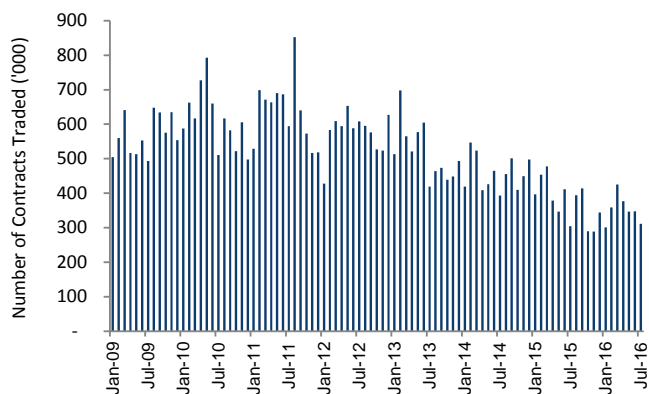
ASX Options Statistics and Analysis

July 2016

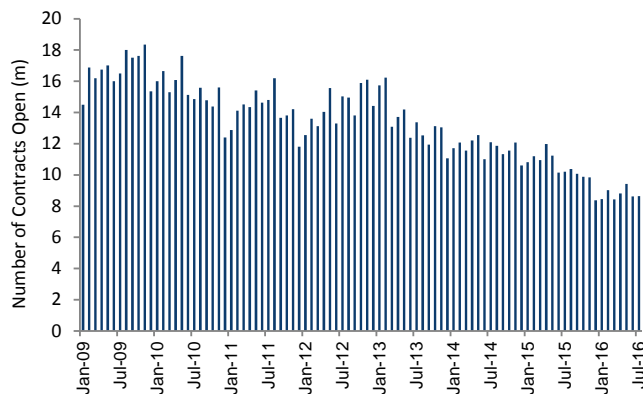


Average Daily Volume (ADV) and Open Interest (OI)

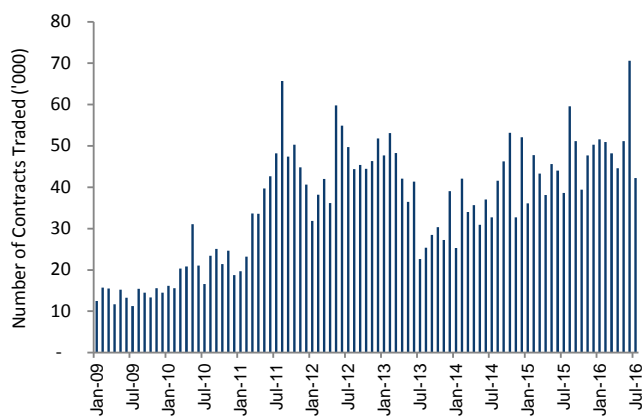
Single Stock Options ADV (adj)



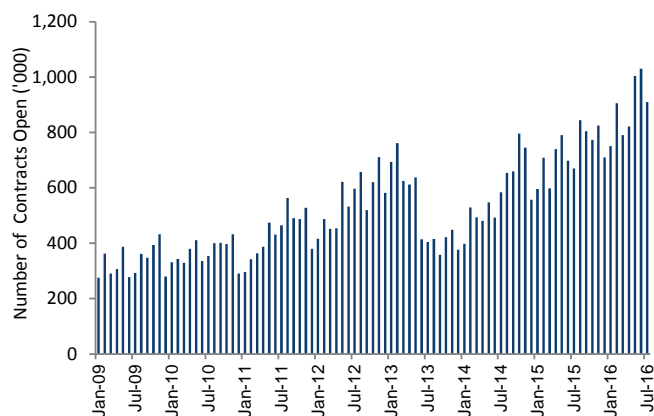
Single Stock Options OI (adj)



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

July 2016

Top Classes by Volume

RANK	Jul-16	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	886,678	11.9%	910,245	97.4%	n/a	n/a	109.3%	-7,546	-10,502
2	TLS	716,236	9.6%	1,124,147	63.7%	390,605,000	18.3%	38.1%	-51,447	-1,960
3	BHP	694,734	9.4%	644,340	107.8%	218,828,000	31.7%	57.4%	-40,181	-33,555
4	FMG	528,301	7.1%	500,458	105.6%	365,260,000	14.5%	118.1%	-10,971	56,283
5	CBA	421,806	5.7%	294,004	143.5%	56,456,000	74.7%	67.0%	-14,272	17,632
6	NCM	360,868	4.9%	247,658	145.7%	94,038,000	38.4%	68.3%	-8,286	-10,878
7	RIO	287,263	3.9%	196,185	146.4%	44,905,000	64.0%	68.6%	-4,868	-8,037
8	ANZ	261,209	3.5%	435,605	60.0%	136,320,000	19.2%	46.5%	-31,045	4,611
9	NAB	226,786	3.1%	368,187	61.6%	99,652,000	22.8%	59.2%	-23,745	-2,412
10	MQG	196,188	2.6%	107,534	182.4%	22,938,000	85.5%	69.2%	-2,580	1,744
11	WBC	192,969	2.6%	339,417	56.9%	107,995,000	17.9%	53.0%	-21,871	4,228
12	S32	179,840	2.4%	140,328	128.2%	490,146,000	3.7%	26.2%	-28,973	-11,143
13	WOW	170,892	2.3%	185,902	91.9%	76,091,000	22.5%	50.6%	-21,981	-3,173
14	STO	166,596	2.2%	230,389	72.3%	125,606,000	13.3%	48.1%	12,465	-4,639
15	CSL	151,295	2.0%	77,955	194.1%	17,700,000	85.5%	60.6%	-531	-470
16	QAN	110,461	1.5%	258,801	42.7%	201,748,000	5.5%	86.9%	-12,069	-8,343
17	ORG	101,959	1.4%	250,829	40.6%	109,607,000	9.3%	20.1%	-4,275	-5,416
18	WES	100,631	1.4%	116,378	86.5%	39,828,000	25.3%	73.1%	-5,394	-2,074
19	WPL	90,288	1.2%	125,404	72.0%	46,660,000	19.4%	99.3%	-3,116	-2,136
20	AWC	86,354	1.2%	133,077	64.9%	221,482,000	3.9%	28.4%	-25,578	2,242
21	AMP	80,216	1.1%	170,353	47.1%	137,781,000	5.8%	42.4%	-32,292	2,398
22	SCG	75,351	1.0%	237,861	31.7%	232,219,000	3.2%	9.8%	-11,219	-3,515
23	RRL	72,599	1.0%	37,733	192.4%	97,589,000	7.4%	9.3%	-198	-2,225
24	QBE	70,443	0.9%	132,704	53.1%	81,557,000	8.6%	70.8%	-10,713	-2,123
25	SUN	66,740	0.9%	77,128	86.5%	60,473,000	11.0%	43.9%	-9,435	1,991
26	WFD	62,123	0.8%	94,070	66.0%	104,939,000	5.9%	35.4%	-6,157	-812
27	TCL	60,617	0.8%	95,330	63.6%	81,191,000	7.5%	20.0%	-2,906	-2,270
28	FXJ	51,041	0.7%	165,942	30.8%	175,980,000	2.9%	52.1%	-30,501	-13,280
29	OSH	50,403	0.7%	86,923	58.0%	133,934,000	3.8%	25.9%	-11,195	-423
30	CCL	49,103	0.7%	47,317	103.8%	54,176,000	9.1%	12.1%	-5,918	2,544
	Market^	7,425,437	100.0%	9,559,211	77.7%	6,885,296,000	10.8%	59.5%	-58,394	-17,174

* 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

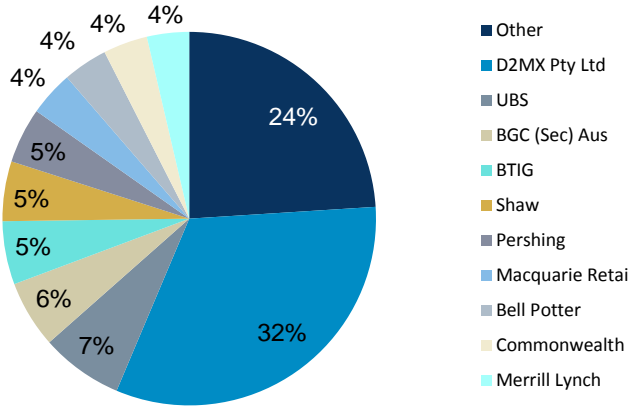
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

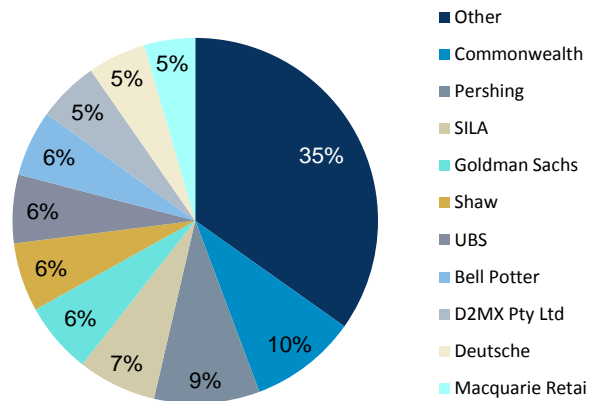
July 2016

Market Share by Value and Volume Traded

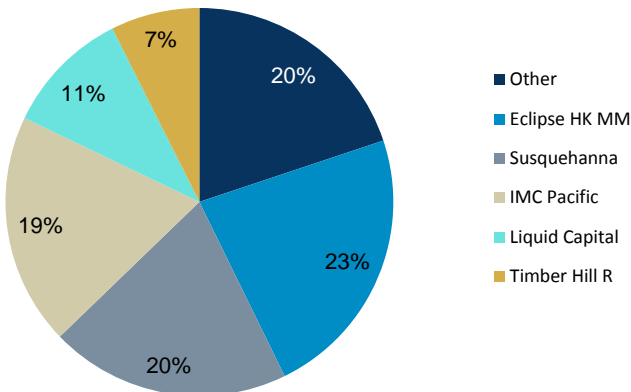
Top 10 Brokers by Value



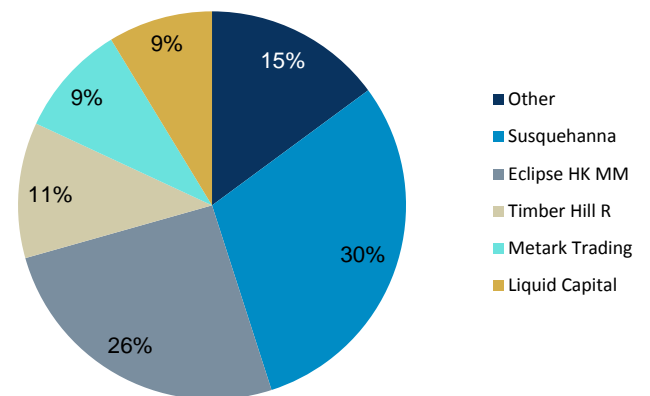
Top 10 Brokers by Volume



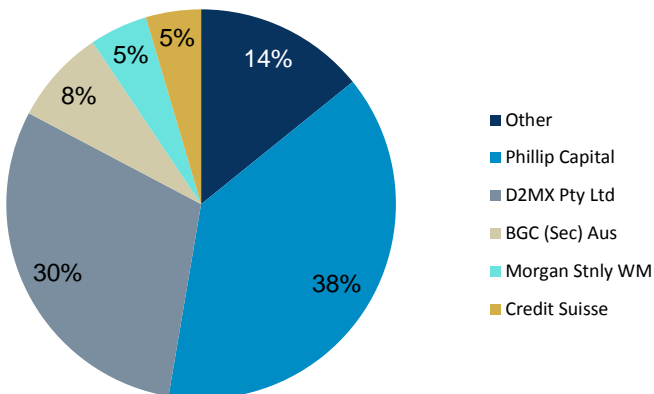
Top 5 Market Makers by Value



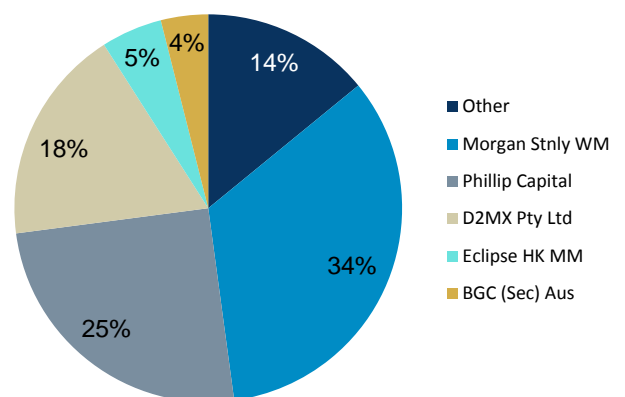
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

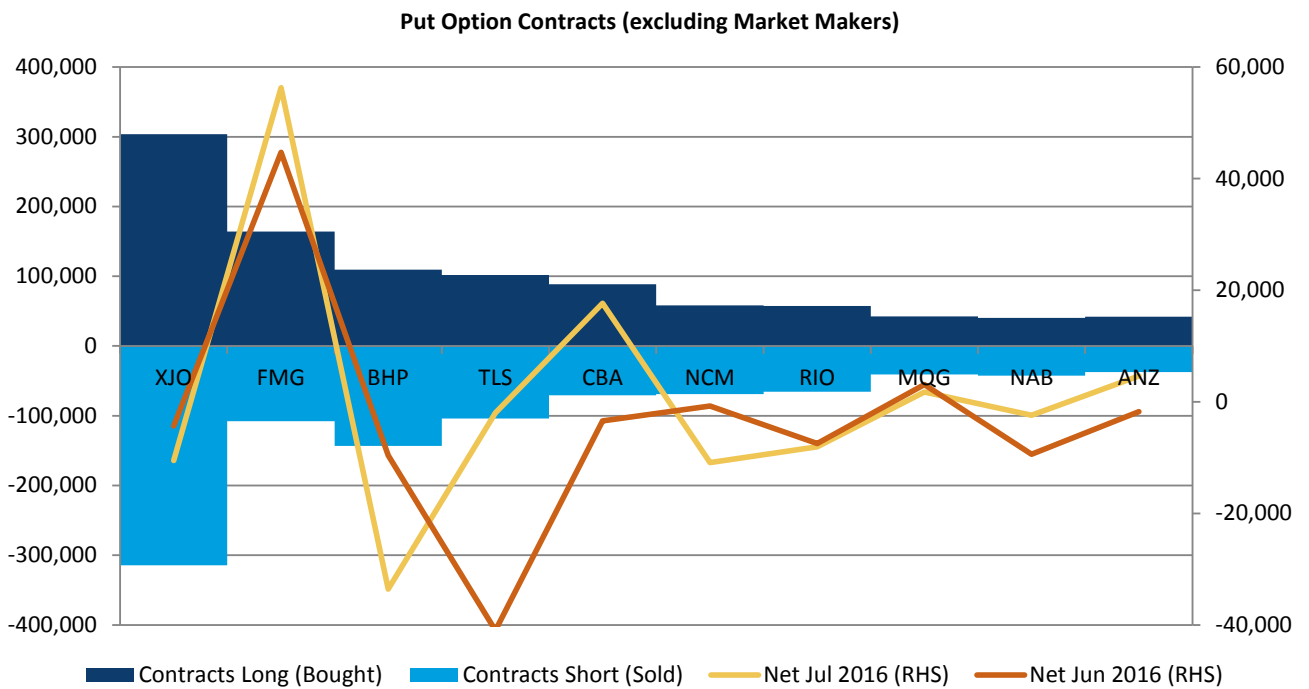
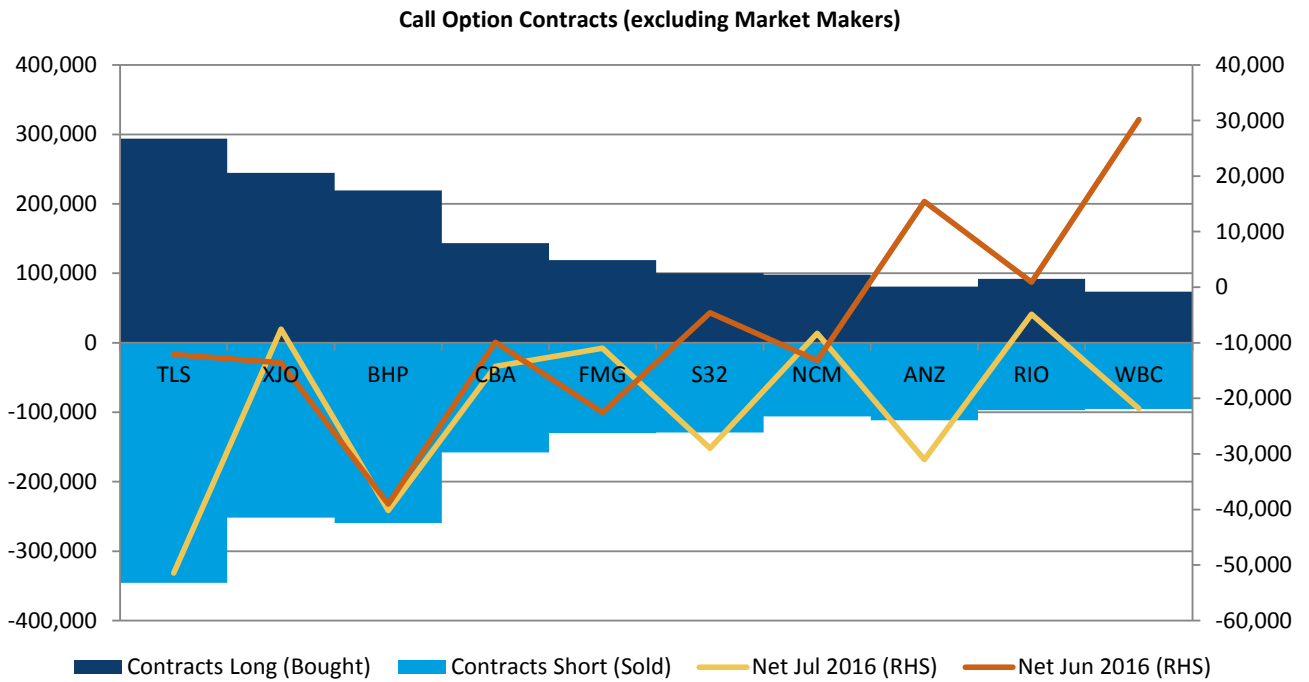


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

July 2016

Top 10 Call and Put Options Contracts

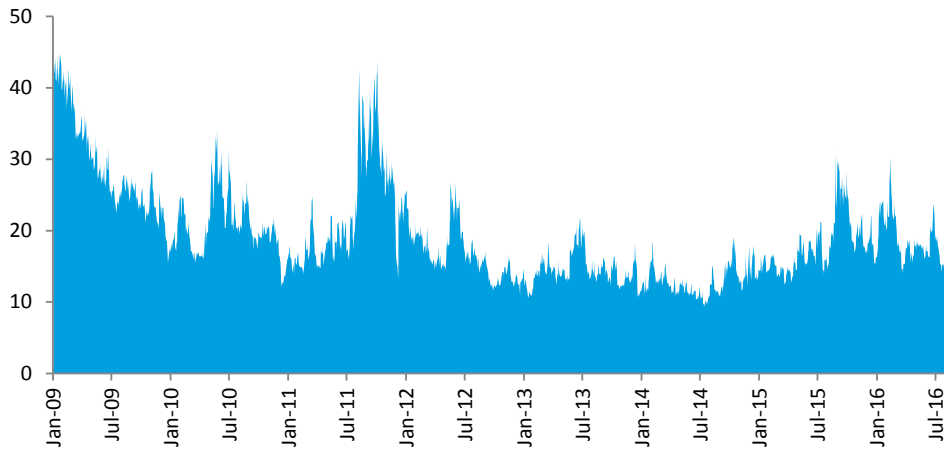


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

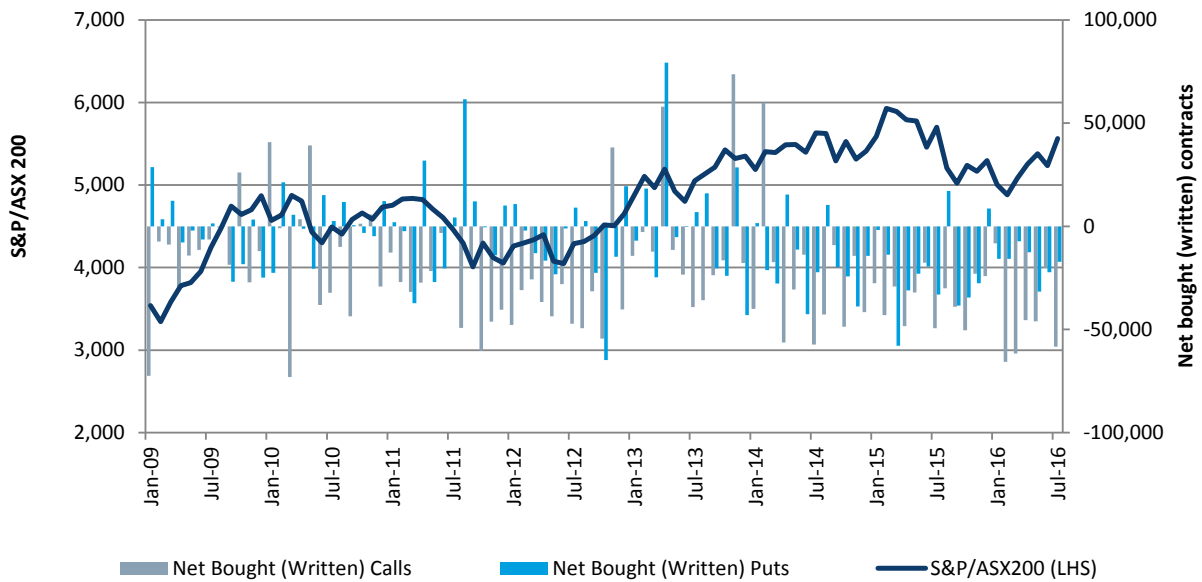
DERIVATIVES – EQUITY AND INDEX OPTIONS

July 2016

S&P/ASX 200 VIX

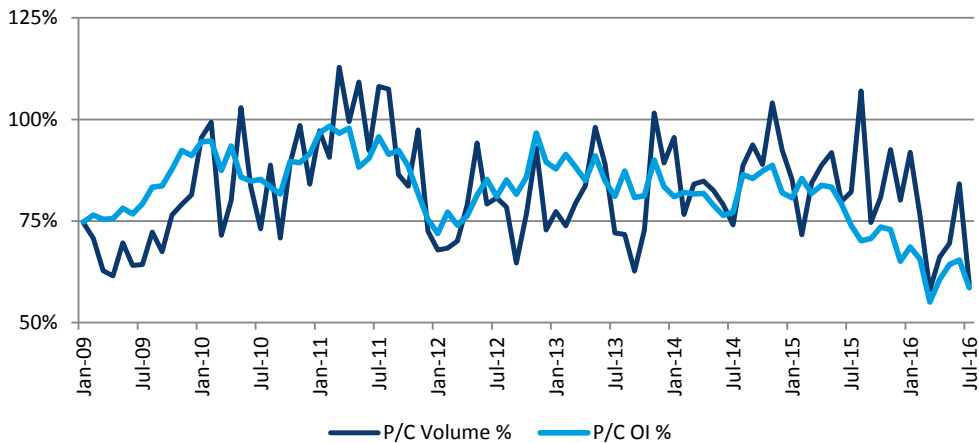


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



DERIVATIVES – EQUITY AND INDEX OPTIONS

July 2016

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jul-16	4,656,728	2,768,709	7,425,437	6,450,444	88,315	886,154	524
Jun-16	4,768,415	4,011,948	8,780,363	7,195,917	101,032	1,482,184	1,230
Variance	-2.3%	-31.0%	-15.4%	-10.4%	-12.6%	-40.2%	-57.4%
Jul-15	4,330,803	3,557,362	7,888,165	6,928,534	70,339	888,841	451
Variance	7.5%	-22.2%	-5.9%	-6.9%	25.6%	-0.3%	16.2%
Cal Yr to date	34,333,869	24,309,705	58,643,574	48,600,097	2,589,770	7,447,981	5,726
Fin Yr to date	4,656,728	2,768,709	7,425,437	6,450,444	88,315	886,154	524

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-16	1,211	382	1,594	693	314	559	28
Jun-16	1,268	925	2,193	877	246	1,006	64
Variance	-4.5%	-58.6%	-27.3%	-20.9%	27.4%	-44.5%	-56.0%
Jul-15	1,068	563	1,631	892	214	500	25
Variance	13.4%	-32.1%	-2.3%	-22.3%	46.7%	11.8%	12.3%
Cal Yr to date	8,836	5,303	14,139	5,404	3,083	5,357	296
Fin Yr to date	1,211	382	1,594	693	314	559	28

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-16	6,027,400	3,531,811	9,559,211	7,581,740	1,067,226	910,071	174
Jun-16	5,836,733	3,813,944	9,650,677	7,562,328	1,056,899	1,031,156	294
Variance	3.3%	-7.4%	-0.9%	0.3%	1.0%	-11.7%	-40.8%
Jul-15	6,250,346	4,617,408	10,867,754	9,026,274	1,170,405	670,853	222
Variance	-3.6%	-23.5%	-12.0%	-16.0%	-8.8%	35.7%	-21.6%
Cal Yr to date	6,027,400	3,531,811	9,559,211	7,581,740	1,067,226	910,071	174
Fin Yr to date	6,027,400	3,531,811	9,559,211	7,581,740	1,067,226	910,071	174

ASX takes no responsibility for any errors or omissions contained within this document and will not be liable for any reason including without limitation negligence, for losses, consequential or otherwise, arising from in connection with decisions made in reliance upon this information.

More information

Gregory Pill - Manager, Equity and Equity Derivatives

Phone: +61 2 9227 0696

Email: Greg.Pill@asx.com.au

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