

# DERIVATIVES – EQUITY AND INDEX OPTIONS

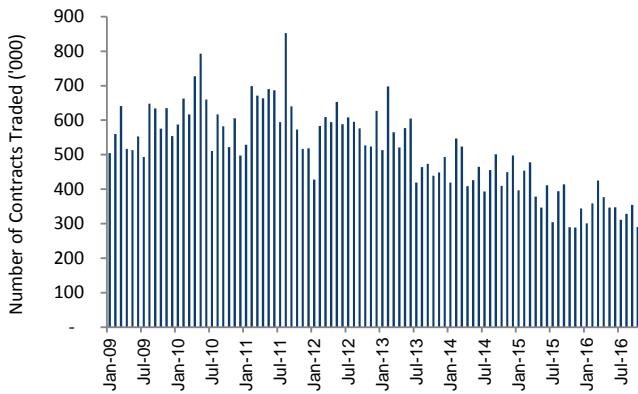
## ASX Options Statistics and Analysis

October 2016

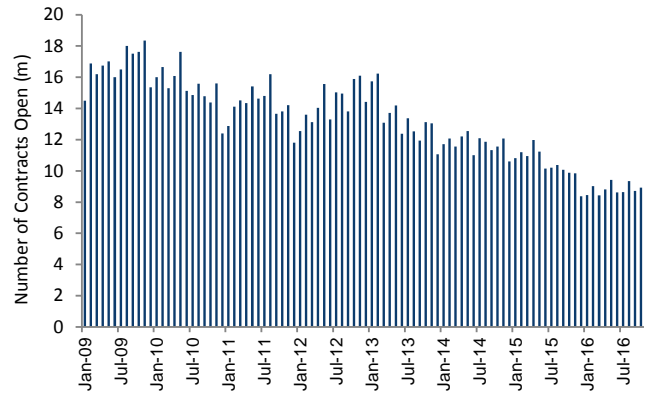


### Average Daily Volume (ADV) and Open Interest (OI)

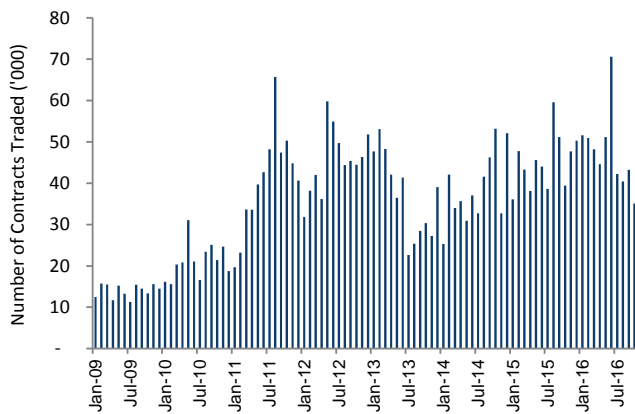
Single Stock Options ADV (adj)



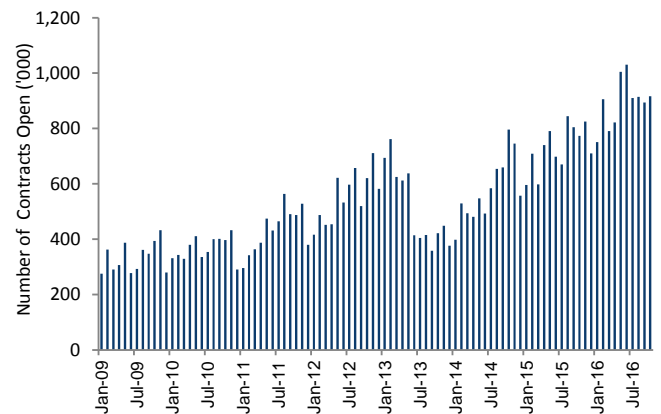
Single Stock Options OI (adj)



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

October 2016

## Top Classes by Volume

RANK	Oct-16	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	BHP	785,875	11.5%	837,807	93.8%	162,846,000	48.3%	56.2%	-2,437	3,091
2	XJO	737,020	10.8%	916,763	80.4%	n/a	n/a	128.5%	-1,257	-16,861
3	TLS	463,555	6.8%	1,081,930	42.8%	607,002,000	7.6%	71.5%	-18,015	-21,718
4	FMG	384,348	5.6%	521,321	73.7%	302,202,000	12.7%	127.1%	-3,211	28,143
5	ANZ	369,766	5.4%	442,542	83.6%	116,433,000	31.8%	76.0%	-4,134	-8,840
6	CBA	362,604	5.3%	327,078	110.9%	52,581,000	69.0%	85.7%	-9,513	3,742
7	NAB	304,609	4.4%	355,447	85.7%	94,637,000	32.2%	30.5%	-18,030	165
8	RIO	254,767	3.7%	205,230	124.1%	46,512,000	54.8%	74.9%	653	-3,581
9	STO	233,719	3.4%	308,841	75.7%	171,513,000	13.6%	104.8%	-6,107	1,813
10	WES	227,493	3.3%	161,409	140.9%	58,377,000	39.0%	92.0%	1,582	-4,350
11	MQG	201,097	2.9%	113,958	176.5%	18,905,000	106.4%	89.2%	372	-1,090
12	NCM	189,589	2.8%	230,108	82.4%	70,379,000	26.9%	98.4%	2,157	-5,189
13	WBC	178,182	2.6%	315,962	56.4%	100,003,000	17.8%	48.6%	-6,806	-5,076
14	QBE	159,741	2.3%	265,531	60.2%	98,982,000	16.1%	39.1%	-9,829	3,578
15	S32	157,827	2.3%	192,969	81.8%	451,564,000	3.5%	22.2%	-1,948	9,004
16	WOW	143,527	2.1%	180,458	79.5%	78,834,000	18.2%	47.1%	-431	-6,319
17	WPL	137,044	2.0%	142,116	96.4%	41,407,000	33.1%	104.8%	1,087	1,955
18	CSL	121,332	1.8%	89,185	136.0%	16,248,000	74.7%	238.9%	2,072	-1,386
19	IAG	99,817	1.5%	140,980	70.8%	116,463,000	8.6%	11.3%	-4,091	3,239
20	AWC	91,442	1.3%	142,478	64.2%	229,024,000	4.0%	19.3%	-14,938	-1,042
21	QAN	90,093	1.3%	236,736	38.1%	205,352,000	4.4%	218.7%	-6,121	5,633
22	AMP	75,168	1.1%	152,967	49.1%	148,273,000	5.1%	149.8%	8,744	-5,598
23	IPL	61,493	0.9%	73,507	83.7%	110,293,000	5.6%	223.4%	-3,460	10,563
24	CWN	58,386	0.9%	53,524	109.1%	81,704,000	7.1%	229.6%	5,576	-5,129
25	FXJ	57,446	0.8%	86,063	66.7%	135,948,000	4.2%	371.3%	-6,810	-34,256
26	TCL	53,379	0.8%	104,092	51.3%	121,216,000	4.4%	80.5%	-3,285	-5,711
27	ORG	51,305	0.7%	210,610	24.4%	95,427,000	5.4%	71.5%	-4,530	62
28	OSH	48,807	0.7%	177,585	27.5%	99,069,000	4.9%	67.6%	-1,280	-599
29	WFD	43,546	0.6%	60,797	71.6%	127,847,000	3.4%	131.3%	1,123	-6,329
30	SYD	36,380	0.5%	61,910	58.8%	139,763,000	2.6%	164.3%	1,072	-5,605
	Market^	6,850,196	100.0%	9,836,882	69.6%	7,217,558,000	9.5%	79.5%	-14,346	-28,669

\* 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

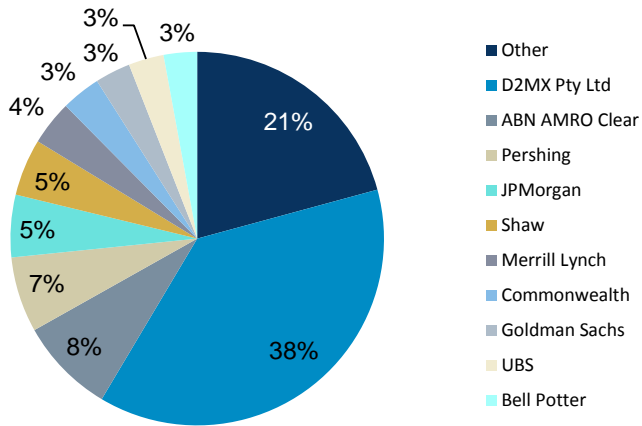
NOTE: Figures for the above charts are double-sided

# DERIVATIVES – EQUITY AND INDEX OPTIONS

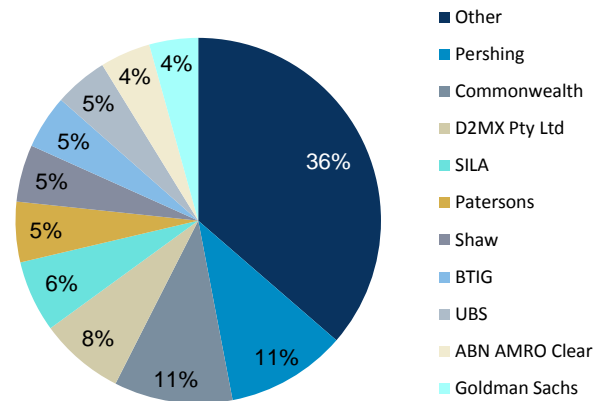
October 2016

## Market Share by Value and Volume Traded

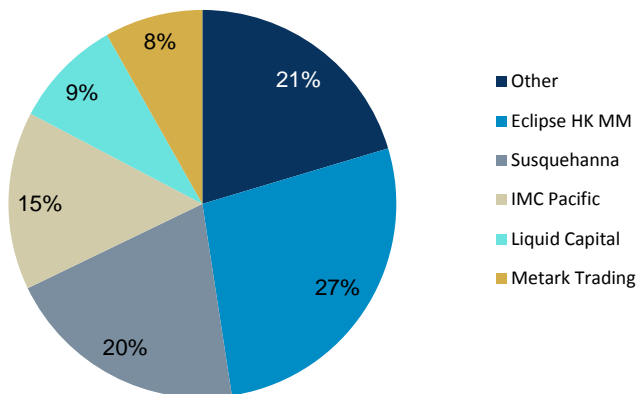
**Top 10 Brokers by Value**



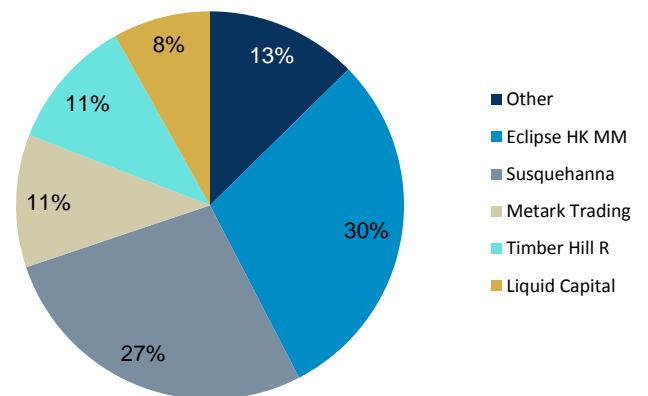
**Top 10 Brokers by Volume**



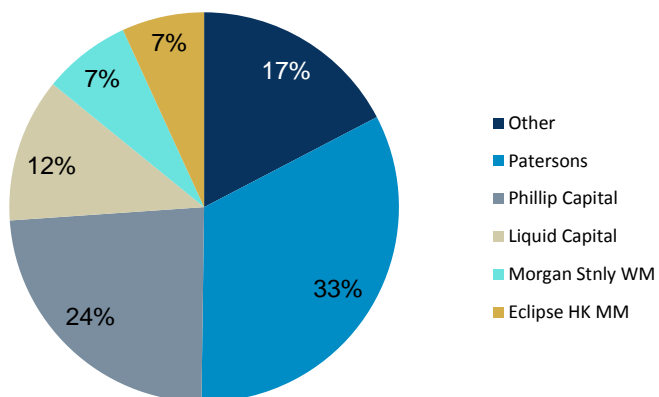
**Top 5 Market Makers by Value**



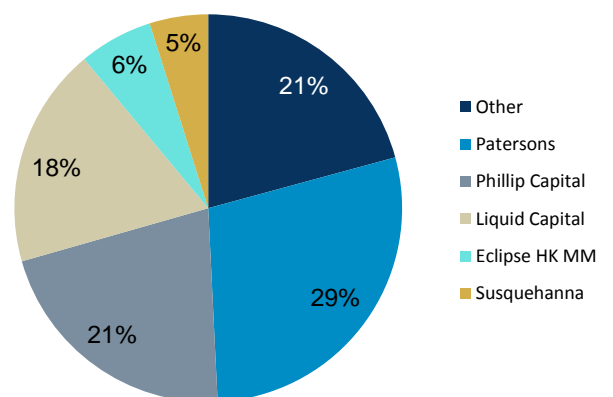
**Top 5 Market Makers by Volume**



**Top 5 LEPO Participants by Value**



**Top 5 LEPO Participants by Volume**

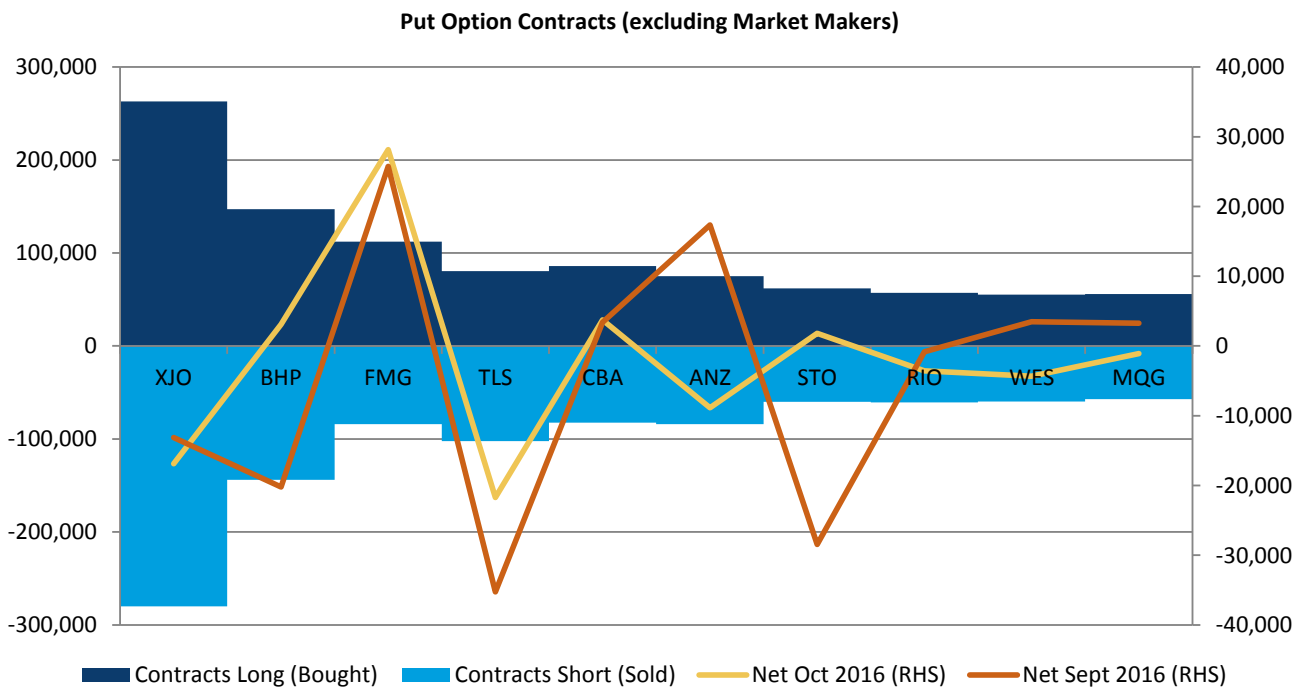
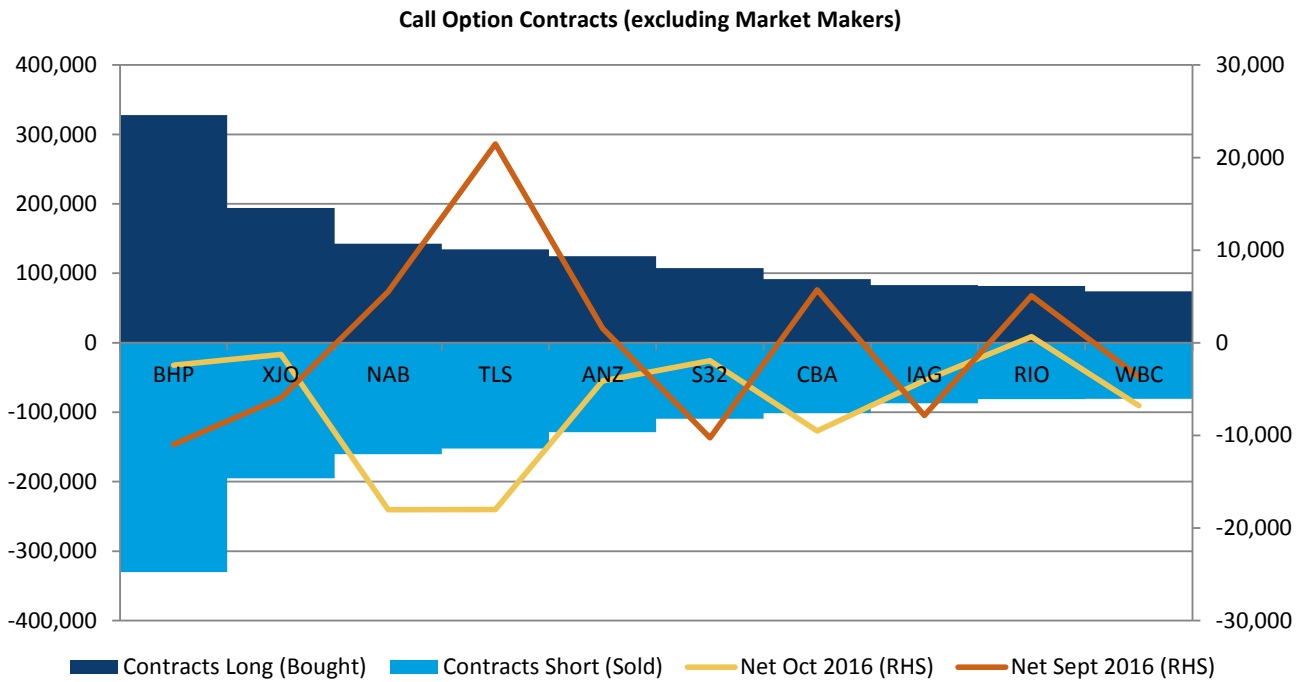


NOTE: The above charts include contracts traded in both Single Stock and Index options  
LEPOs are excluded from these charts

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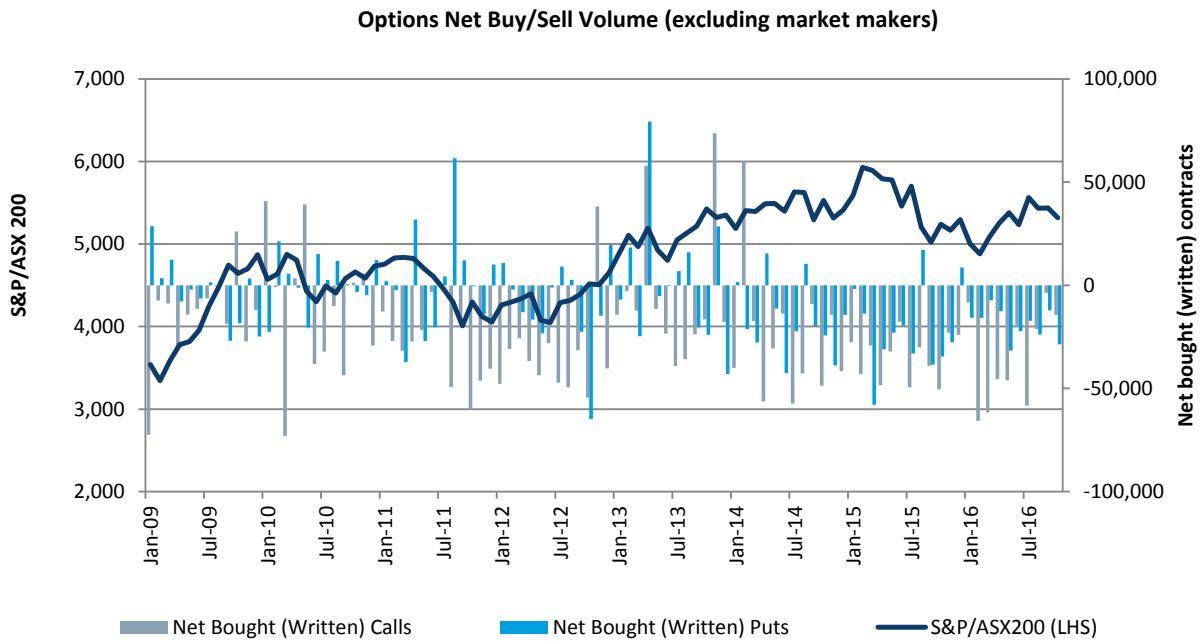
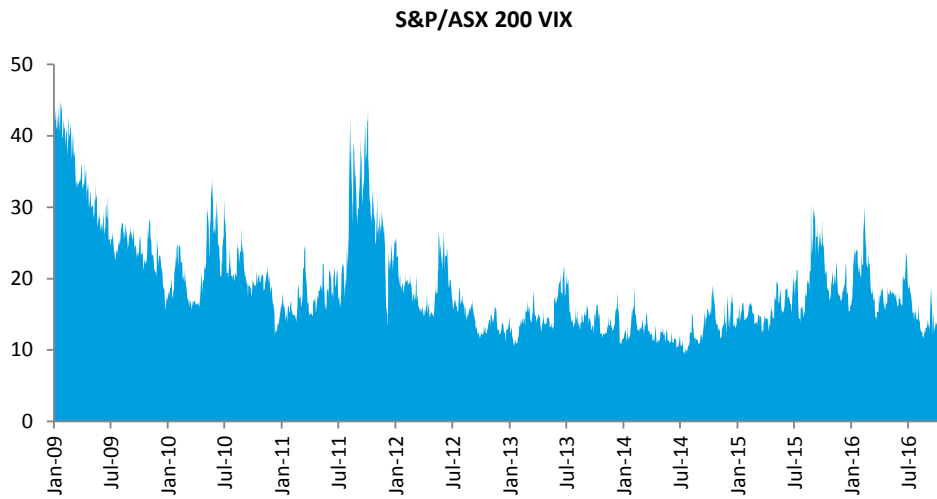
## Top 10 Call and Put Options Contracts



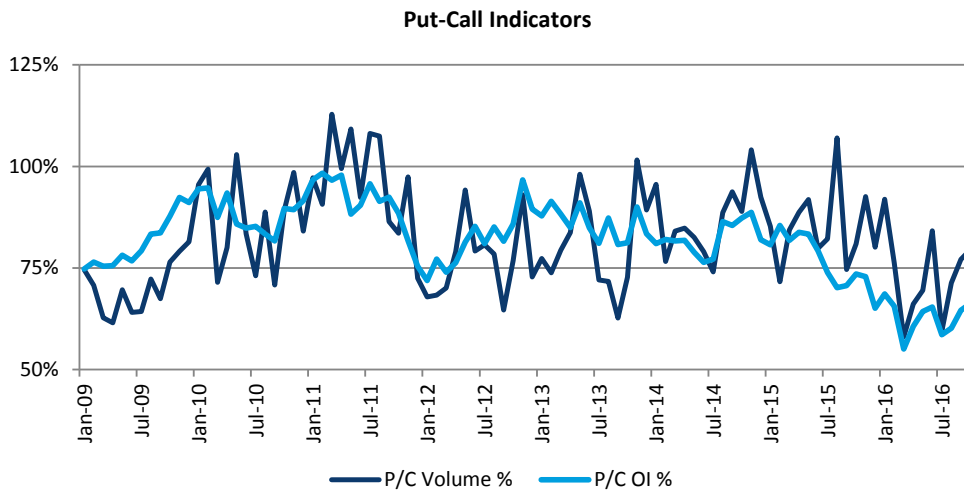
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

# DERIVATIVES – EQUITY AND INDEX OPTIONS

October 2016



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



# DERIVATIVES – EQUITY AND INDEX OPTIONS

October 2016

## Volume, Value and Open Interest

### Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Oct-16	3,815,945	3,034,251	6,850,196	6,076,885	36,291	736,400	620
Sep-16	4,941,168	3,808,954	8,750,122	7,240,747	558,069	951,184	122
Variance	-22.8%	-20.3%	-21.7%	-16.1%	-93.5%	-22.6%	408.2%
Oct-15	4,005,490	3,240,443	7,245,933	6,333,434	44,695	867,123	681
Variance	-4.7%	-6.4%	-5.5%	-4.1%	-18.8%	-15.1%	-9.0%
Cal Yr to date	48,039,750	34,683,113	82,722,863	69,335,667	3,315,514	10,065,089	6,593
Fin Yr to date	18,362,609	13,142,117	31,504,726	27,186,014	814,059	3,503,262	1,391

### Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-16	793	332	1,125	600	145	357	23
Sep-16	1,308	614	1,922	758	574	583	6
Variance	-39.4%	-45.9%	-41.5%	-20.9%	-74.8%	-38.8%	264.9%
Oct-15	840	591	1,432	759	58	580	36
Variance	-5.7%	-43.9%	-21.4%	-21.0%	150.7%	-38.4%	-35.0%
Cal Yr to date	11,865	6,675	18,540	7,213	4,151	6,842	332
Fin Yr to date	4,240	1,754	5,994	2,502	1,383	2,044	65

### Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-16	5,916,193	3,920,689	9,836,882	8,049,916	870,203	916,619	144
Sep-16	5,844,136	3,775,914	9,620,050	7,852,192	874,023	893,728	107
Variance	1.2%	3.8%	2.3%	2.5%	-0.4%	2.6%	34.6%
Oct-15	6,137,652	4,513,771	10,651,423	8,728,185	1,147,868	773,485	1,885
Variance	-3.6%	-13.1%	-7.6%	-7.8%	-24.2%	18.5%	-92.4%
Cal Yr to date	5,916,193	3,920,689	9,836,882	8,049,916	870,203	916,619	144
Fin Yr to date	5,916,193	3,920,689	9,836,882	8,049,916	870,203	916,619	144

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### More information

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