

DERIVATIVES – EQUITY AND INDEX OPTIONS

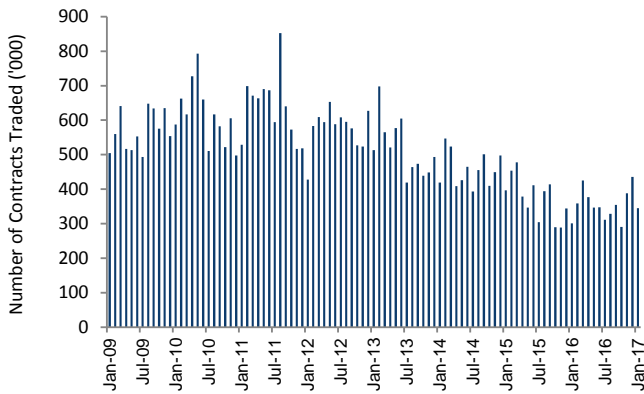
ASX Options Statistics and Analysis

January 2017

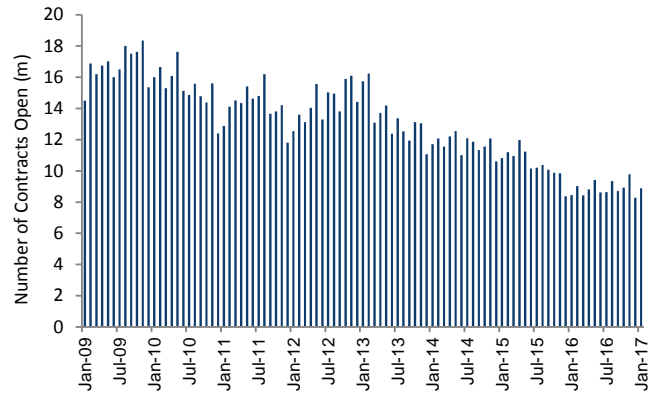


Average Daily Volume (ADV) and Open Interest (OI)

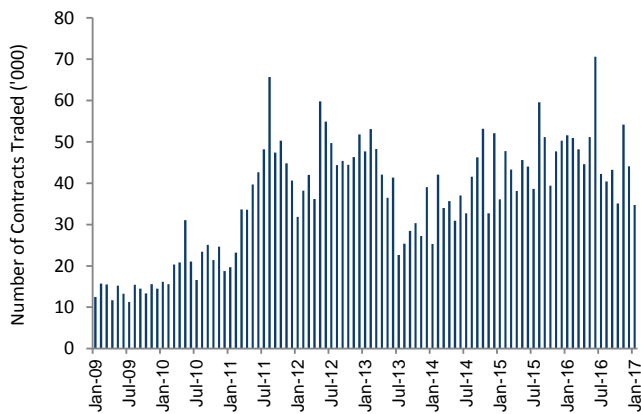
Single Stock Options ADV (adj)



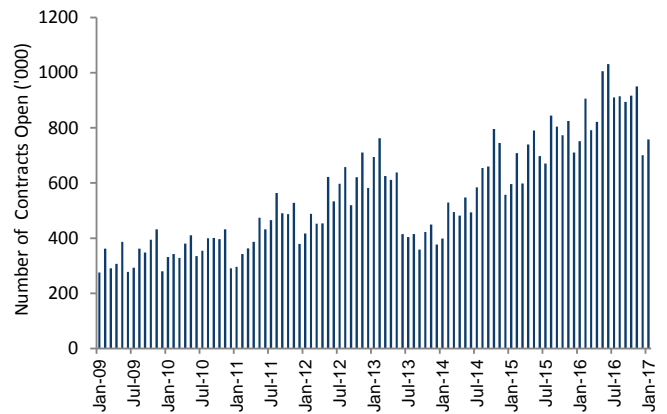
Single Stock Options OI (adj)



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

January 2017

Top Classes by Volume

RANK	Jan-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	BHP	709,197	9.3%	756,598	93.7%	150,000,000	47.3%	57.1%	-18,771	-30,034
2	XJO	697,522	9.2%	758,606	91.9%	n/a	n/a	108.5%	-8,156	-19,126
3	TLS	571,624	7.5%	998,637	57.2%	433,000,000	13.2%	82.1%	-33,868	-29,878
4	FMG	493,717	6.5%	479,213	103.0%	301,000,000	16.4%	118.2%	-14,308	-3,161
5	CBA	490,421	6.5%	310,102	158.1%	50,777,000	96.6%	78.7%	3,626	-10,600
6	RIO	408,340	5.4%	274,707	148.6%	47,039,000	86.8%	81.7%	1,920	-7,747
7	QBE	367,704	4.8%	394,596	93.2%	115,000,000	32.0%	16.6%	-3,970	-1,825
8	ANZ	321,409	4.2%	393,137	81.8%	112,000,000	28.7%	61.5%	-415	-12,898
9	WBC	260,857	3.4%	363,051	71.9%	96,794,000	26.9%	73.4%	356	-24,145
10	NCM	253,441	3.3%	207,579	122.1%	61,038,000	41.5%	61.6%	-9,787	-2,639
11	NAB	242,484	3.2%	357,790	67.8%	79,957,000	30.3%	49.5%	-7,143	-5,329
12	MQG	212,609	2.8%	119,005	178.7%	16,705,000	127.3%	107.6%	-2,718	-5,424
13	CSL	199,343	2.6%	134,765	147.9%	23,728,000	84.0%	61.4%	-2,844	-4,273
14	STO	196,056	2.6%	319,365	61.4%	159,000,000	12.3%	107.8%	4,340	-17,902
15	FXJ	155,160	2.0%	185,053	83.8%	108,000,000	14.4%	58.7%	34,255	-43,765
16	WPL	144,363	1.9%	173,417	83.2%	36,759,000	39.3%	59.3%	-4,495	-1,006
17	S32	140,207	1.8%	162,651	86.2%	393,000,000	3.6%	39.6%	-3,993	-9,464
18	WES	108,518	1.4%	129,167	84.0%	39,139,000	27.7%	129.1%	-2,986	-5,002
19	WOW	106,492	1.4%	157,236	67.7%	56,993,000	18.7%	60.4%	-4,417	-7,826
20	AMP	98,456	1.3%	241,881	40.7%	114,000,000	8.6%	83.4%	-6,975	5,772
21	AWC	98,401	1.3%	145,260	67.7%	319,000,000	3.1%	51.0%	1,519	-9,325
22	IAG	69,751	0.9%	92,913	75.1%	110,000,000	6.3%	53.7%	-14,848	-2,030
23	BXB	66,822	0.9%	137,062	48.8%	84,421,000	7.9%	103.0%	589	-15,454
24	SYD	60,170	0.8%	78,263	76.9%	128,000,000	4.7%	464.0%	-2,870	-2,000
25	OZL	57,998	0.8%	39,219	147.9%	31,821,000	18.2%	15.7%	-4,867	-1,973
26	OSH	56,684	0.7%	176,843	32.1%	72,160,000	7.9%	62.4%	1,621	-5,617
27	QAN	56,294	0.7%	106,769	52.7%	119,000,000	4.7%	58.7%	1,825	-1,659
28	MGR	55,000	0.7%	56,576	97.2%	248,000,000	2.2%	#DIV/0!	#N/A	0
29	ORG	52,562	0.7%	215,511	24.4%	111,000,000	4.7%	65.3%	-6,552	5,656
30	WFD	47,852	0.6%	64,335	74.4%	108,000,000	4.4%	109.6%	-1,627	-1,085
	Market^	7,598,550	100.0%	9,641,042	78.8%	6,026,500,000	12.6%	71.8%	-29,919	-50,700

* 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

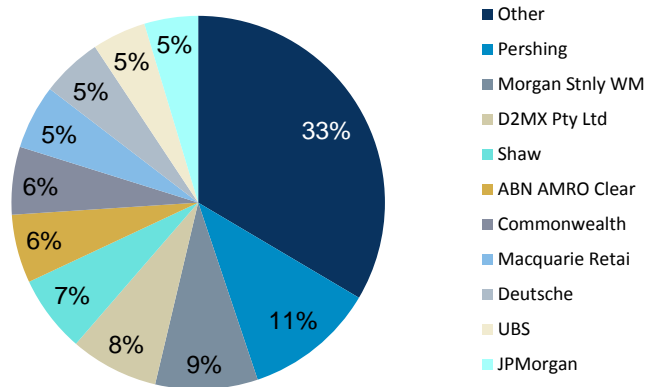
NOTE: Figures for the above charts are double-sided

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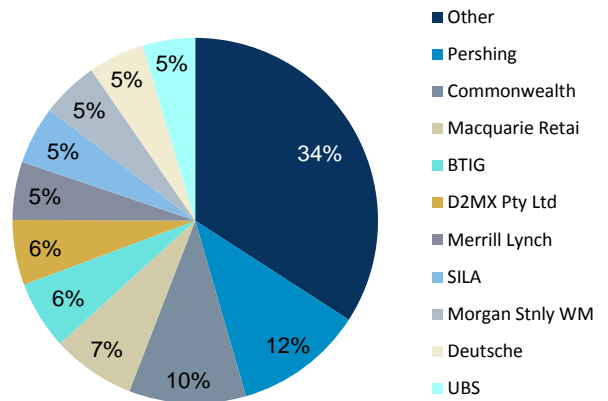
January 2017

Market Share by Value and Volume Traded

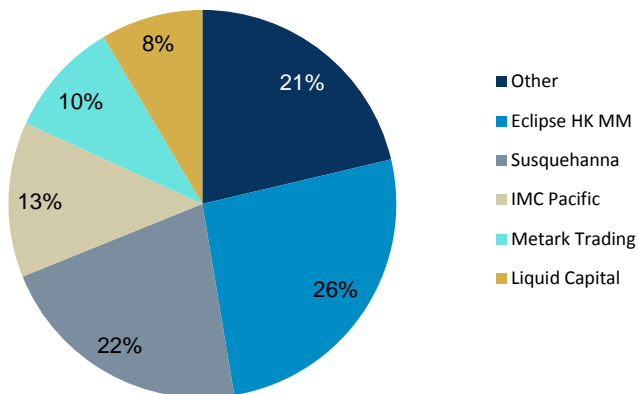
Top 10 Brokers by Value



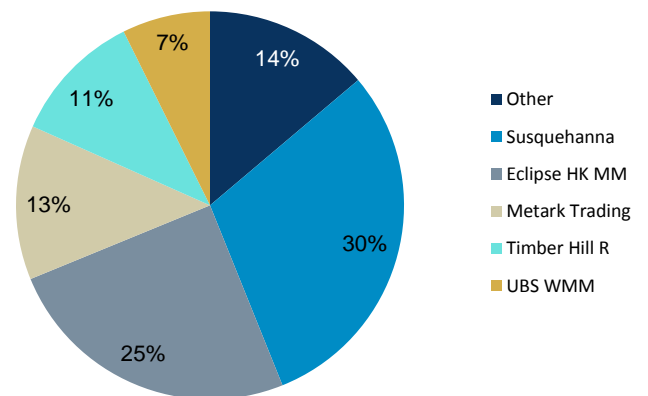
Top 10 Brokers by Volume



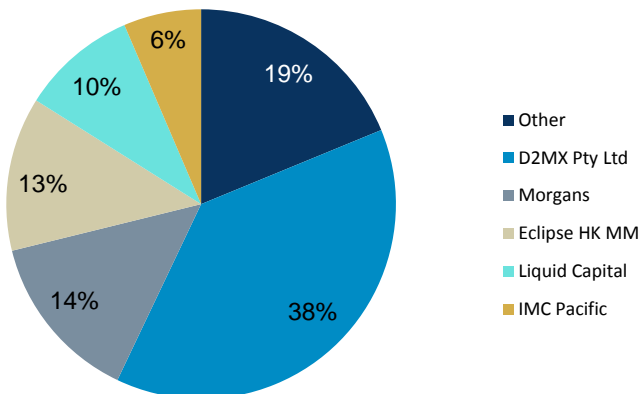
Top 5 Market Makers by Value



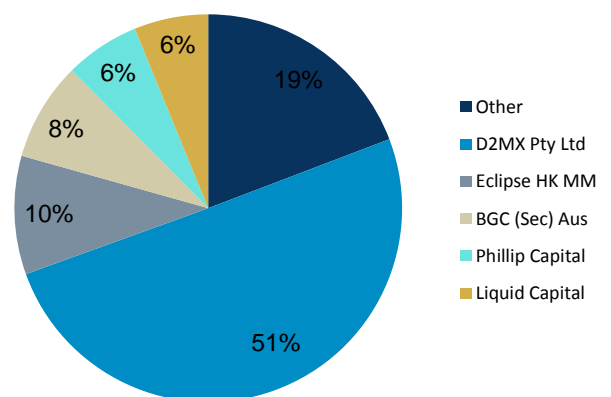
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

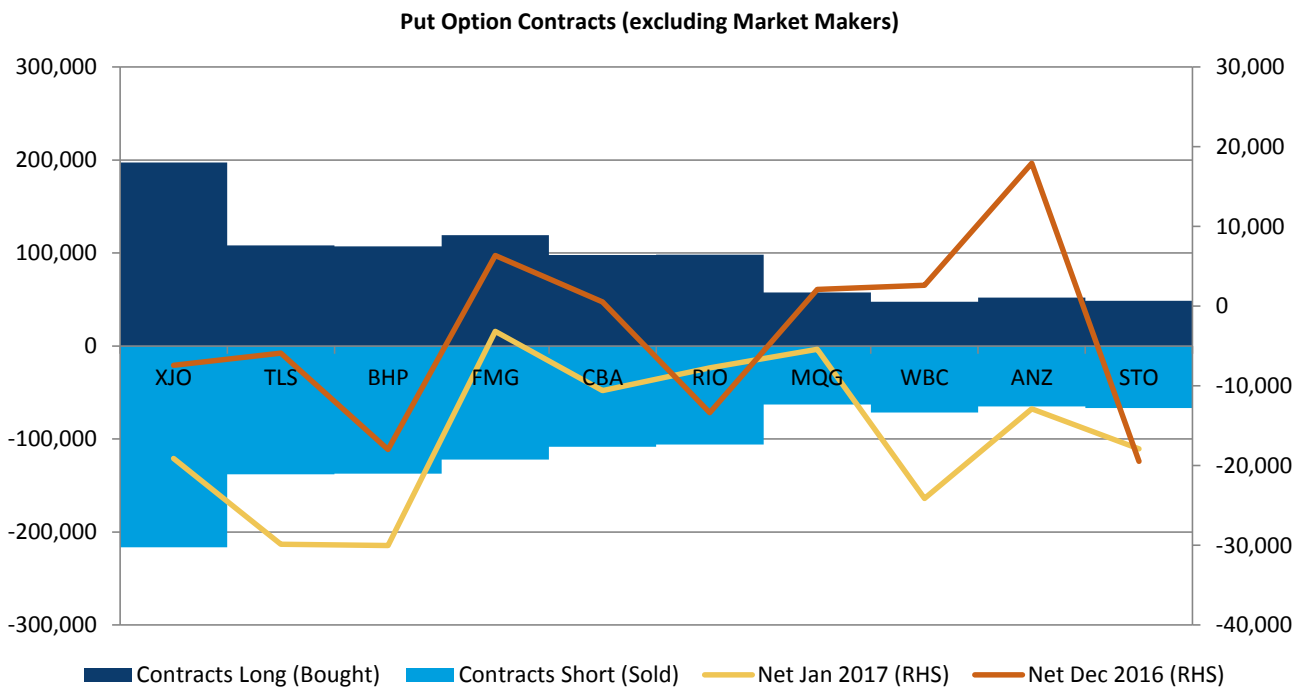
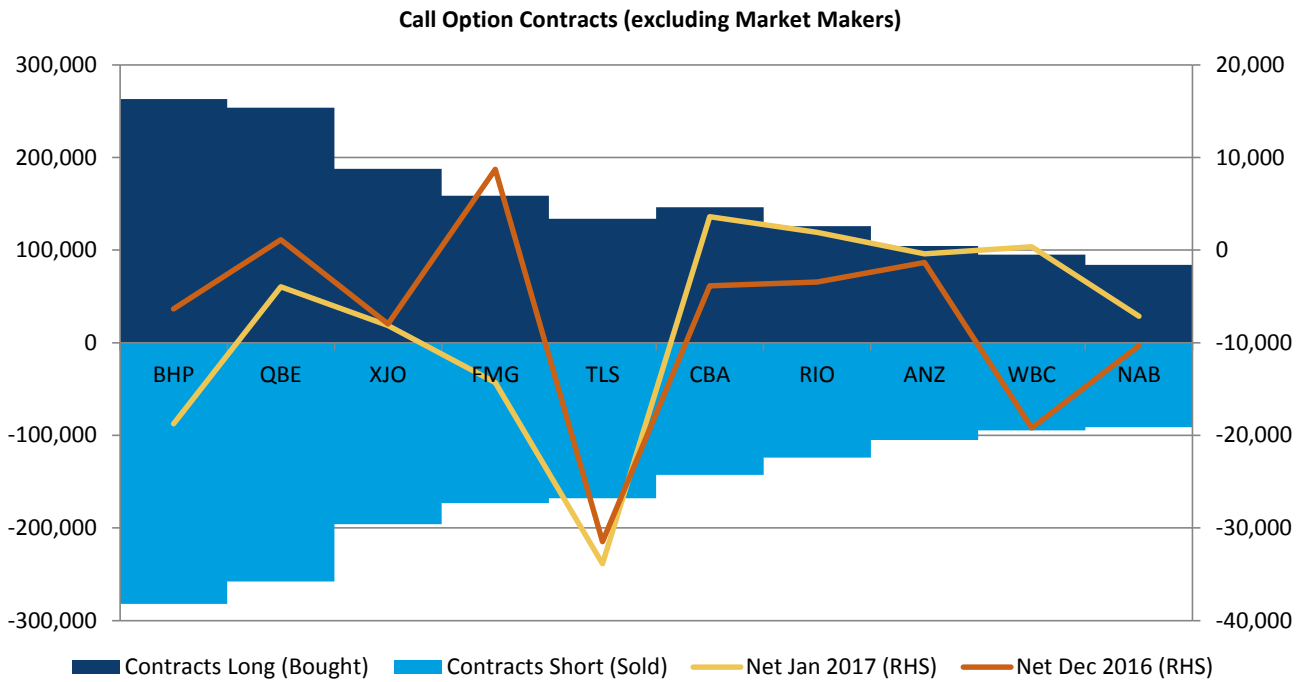


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

January 2017

Top 10 Call and Put Options Contracts

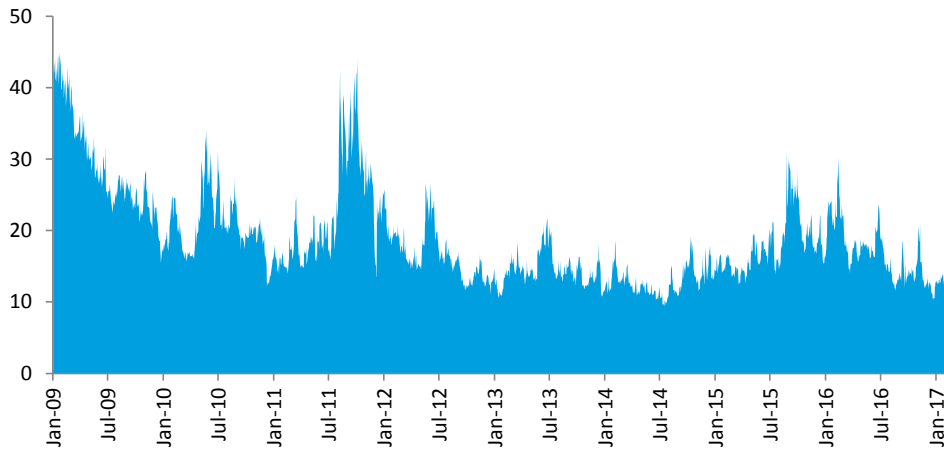


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

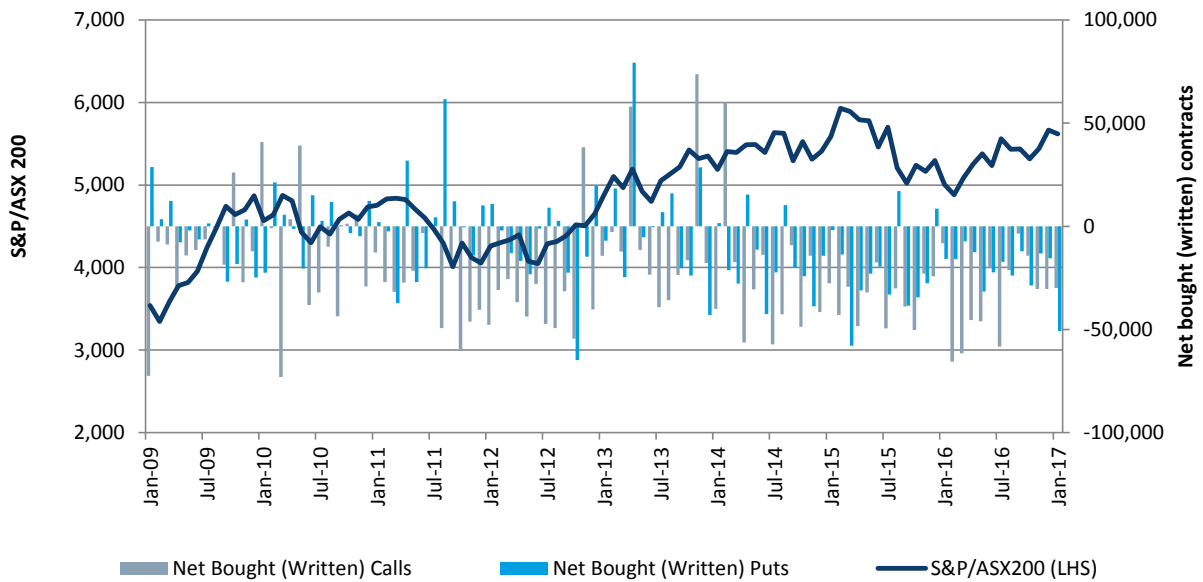
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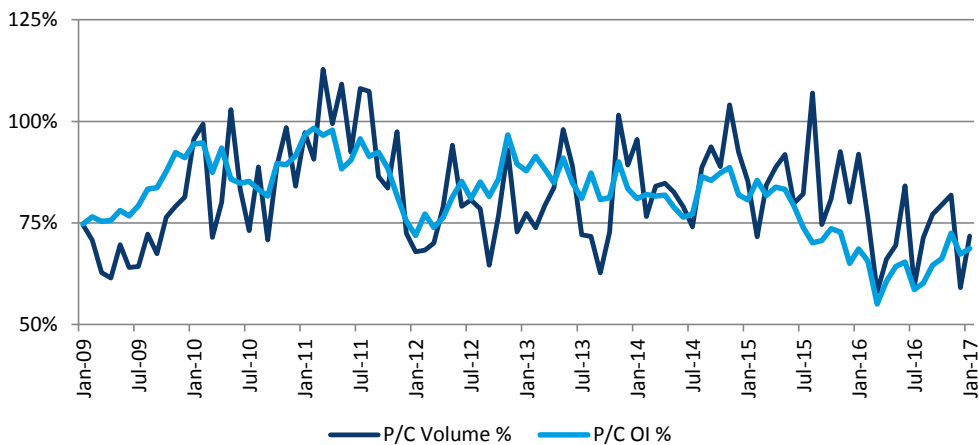


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



DERIVATIVES – EQUITY AND INDEX OPTIONS

January 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jan-17	4,423,810	3,174,740	7,598,550	6,818,624	82,404	694,879	2,643
Dec-16	6,029,593	3,560,617	9,590,210	7,383,481	1,323,513	882,440	776
Variance	-26.6%	-10.8%	-20.8%	-7.7%	-93.8%	-21.3%	240.6%
Jan-16	3,488,732	3,207,550	6,696,282	5,656,314	59,030	980,010	928
Variance	26.8%	-1.0%	13.5%	20.5%	39.6%	-29.1%	184.8%
Cal Yr to date	4,423,810	3,174,740	7,598,550	6,818,624	82,404	694,879	2,643
Fin Yr to date	34,164,817	24,254,819	58,419,636	49,843,061	2,299,098	6,271,982	5,495

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-17	1,042	336	1,378	531	278	422	148
Dec-16	2,656	457	3,113	832	1,699	541	40
Variance	-60.8%	-26.5%	-55.7%	-36.3%	-83.7%	-22.0%	269.1%
Jan-16	822	905	1,727	774	142	764	48
Variance	26.7%	-62.9%	-20.2%	-31.5%	95.9%	-44.7%	208.2%
Cal Yr to date	1,042	336	1,378	531	278	422	148
Fin Yr to date	8,762	3,058	11,820	4,509	3,520	3,514	277

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-17	5,715,369	3,925,673	9,641,042	8,220,708	661,728	758,355	251
Dec-16	5,367,846	3,616,811	8,984,657	7,619,412	664,005	700,838	402
Variance	6.5%	8.5%	7.3%	7.9%	-0.3%	8.2%	-37.6%
Jan-16	5,459,412	3,745,232	9,204,644	7,293,543	1,159,558	751,257	286
Variance	4.7%	4.8%	4.7%	12.7%	-42.9%	0.9%	-12.2%
Cal Yr to date	5,715,369	3,925,673	9,641,042	8,220,708	661,728	758,355	251
Fin Yr to date	5,715,369	3,925,673	9,641,042	8,220,708	661,728	758,355	251

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More information

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