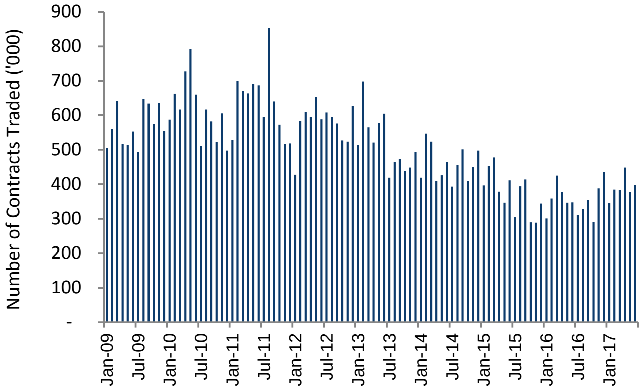
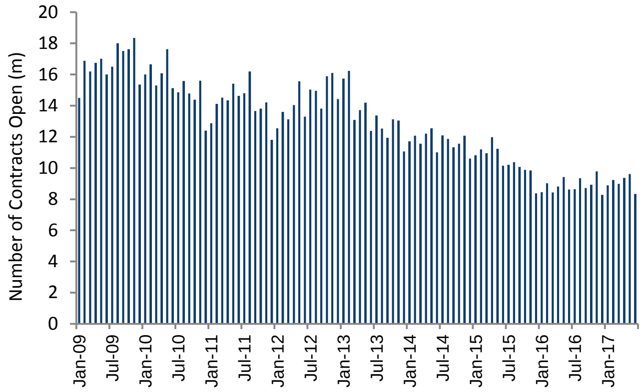
DERIVATIVES – EQUITY AND INDEX OPTIONS
ASX Options Statistics and Analysis
June 2017

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

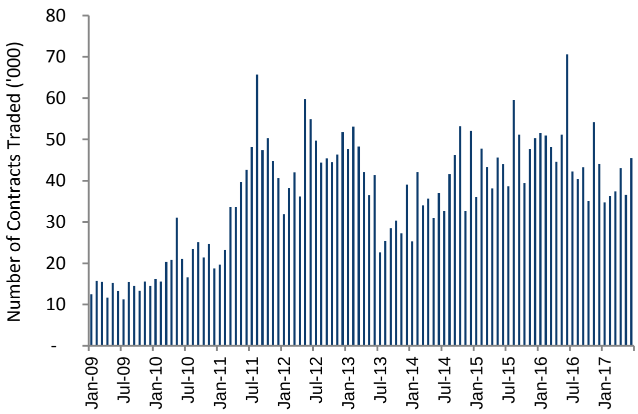
Single Stock Options ADV (adj)



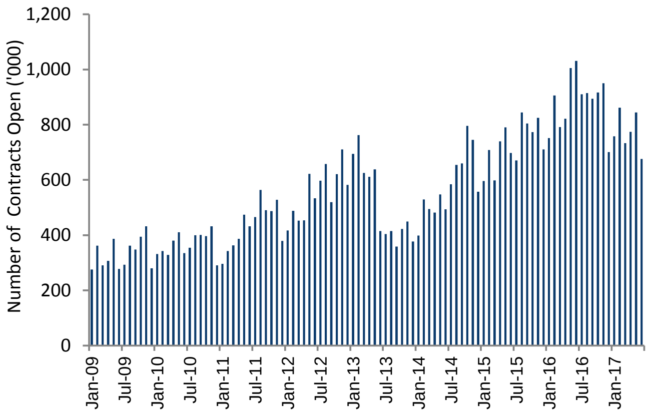
Single Stock Options OI (adj)



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

June 2017

Top Classes by Volume

RANK	Jun-17	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	FMG	1,133,371	12.2%	581,922	194.8%	513,490,000	22.1%	115.3%	-64,068	249,741
2	TLS	1,103,717	11.9%	1,594,959	69.2%	696,493,000	15.8%	78.0%	-56,056	-34,372
3	XJO	958,675	10.3%	677,626	141.5%	n/a	n/a	143.2%	-13,591	-9,856
4	BHP	477,716	5.1%	544,296	87.8%	226,172,000	21.1%	65.9%	-9,343	-5,833
5	CBA	435,998	4.7%	254,218	171.5%	77,895,000	56.0%	69.2%	-11,413	-8,540
6	STO	428,223	4.6%	371,451	115.3%	252,302,000	17.0%	261.4%	21,526	-11,236
7	ANZ	355,823	3.8%	322,201	110.4%	154,835,000	23.0%	82.7%	-14,877	-24,574
8	RIO	324,924	3.5%	215,243	151.0%	54,272,000	59.9%	92.5%	513	-13,775
9	ORG	290,212	3.1%	213,557	135.9%	131,809,000	22.0%	13.7%	17,410	-6,102
10	QBE	286,138	3.1%	257,356	111.2%	137,237,000	20.8%	46.4%	7,685	-8,866
11	WBC	276,412	3.0%	305,123	90.6%	172,083,000	16.1%	64.0%	-26,574	-14,925
12	LLC	217,224	2.3%	120,992	179.5%	38,427,000	56.5%	3.1%	-340	-114
13	NAB	213,918	2.3%	301,627	70.9%	133,650,000	16.0%	67.0%	2,318	-3,620
14	BXB	187,652	2.0%	170,062	110.3%	100,004,000	18.8%	27.6%	-3,560	-3,374
15	MQG	183,102	2.0%	107,140	170.9%	24,750,000	74.0%	92.1%	-484	-831
16	WPL	177,620	1.9%	128,719	138.0%	57,510,000	30.9%	133.3%	2,264	-845
17	CSL	168,862	1.8%	87,576	192.8%	24,033,000	70.3%	59.8%	-1,659	-1,649
18	NCM	157,480	1.7%	138,320	113.9%	78,222,000	20.1%	69.4%	4,044	-6,900
19	OSH	138,198	1.5%	288,745	47.9%	98,301,000	14.1%	35.7%	6,584	-4,447
20	WES	128,896	1.4%	117,411	109.8%	61,352,000	21.0%	101.2%	2,226	-4,865
21	WOW	113,555	1.2%	124,854	91.0%	82,503,000	13.8%	85.4%	-691	-5,427
22	S32	110,836	1.2%	122,260	90.7%	498,666,000	2.2%	32.8%	6,909	-9,904
23	AMP	100,428	1.1%	172,505	58.2%	168,914,000	5.9%	52.4%	-5,026	-4,981
24	AMC	85,624	0.9%	81,248	105.4%	73,322,000	11.7%	19.4%	7,558	-3,725
25	AWC	79,089	0.8%	78,320	101.0%	244,618,000	3.2%	56.4%	-8,373	-23,380
26	QAN	75,234	0.8%	58,712	128.1%	275,183,000	2.7%	85.1%	4,284	6,612
27	SCG	64,010	0.7%	63,255	101.2%	294,016,000	2.2%	3.5%	1,166	-1,274
28	SUN	60,184	0.6%	70,908	84.9%	89,720,000	6.7%	49.3%	-3,641	-5
29	IAG	54,109	0.6%	84,195	64.3%	143,522,000	3.8%	79.6%	34	-238
30	WFD	54,101	0.6%	136,771	39.6%	150,868,000	3.6%	26.4%	-6,259	-1,268
	Market^	9,308,592	100.0%	9,002,849	103.4%	8,694,035,000	10.7%	74.2%	-32,643	-7,333

* 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

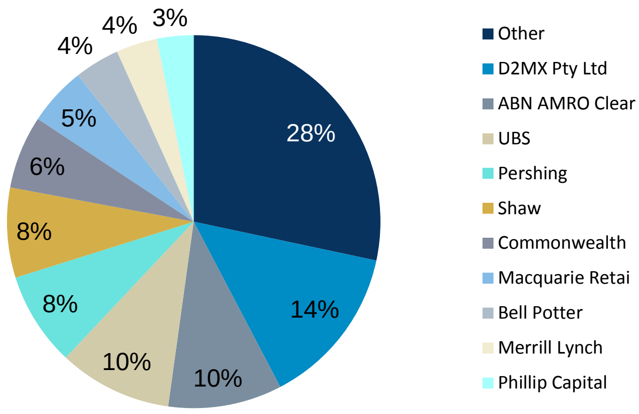
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

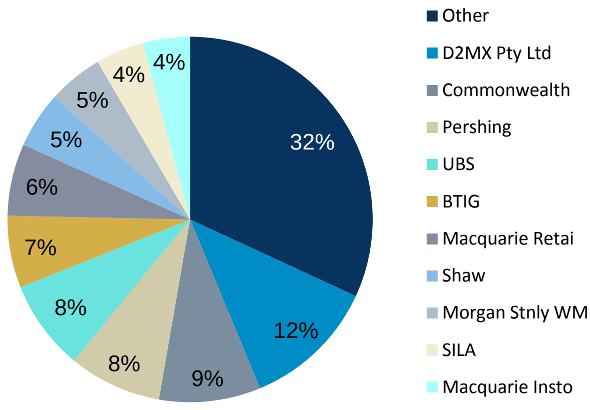
June 2017

Market Share by Value and Volume Traded

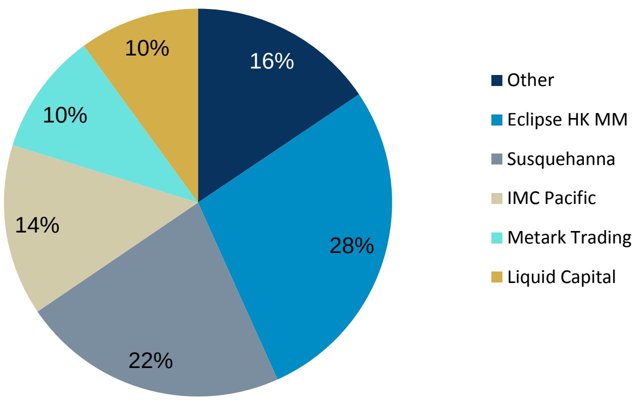
Top 10 Brokers by Value



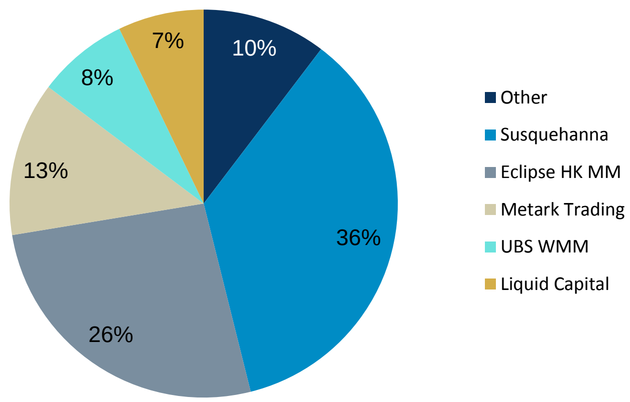
Top 10 Brokers by Volume



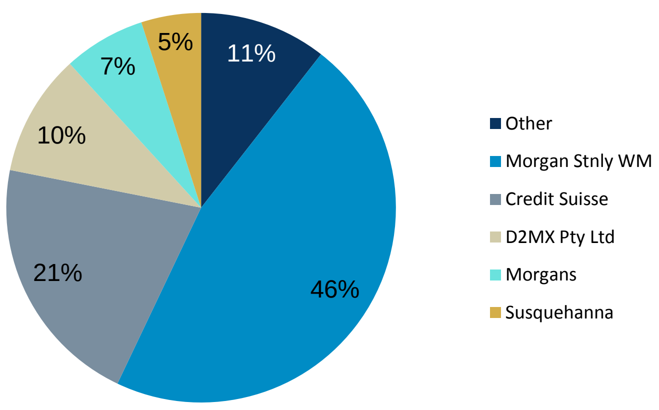
Top 5 Market Makers by Value



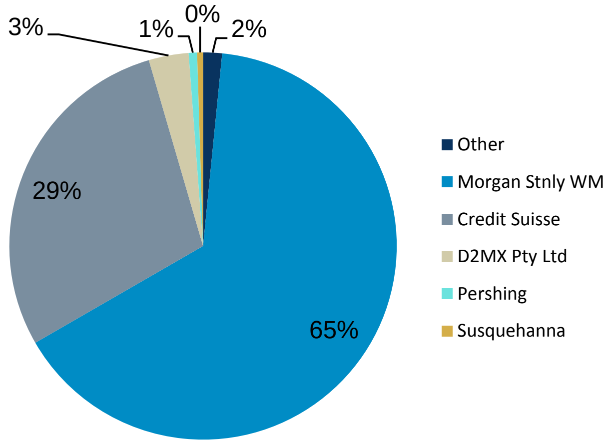
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



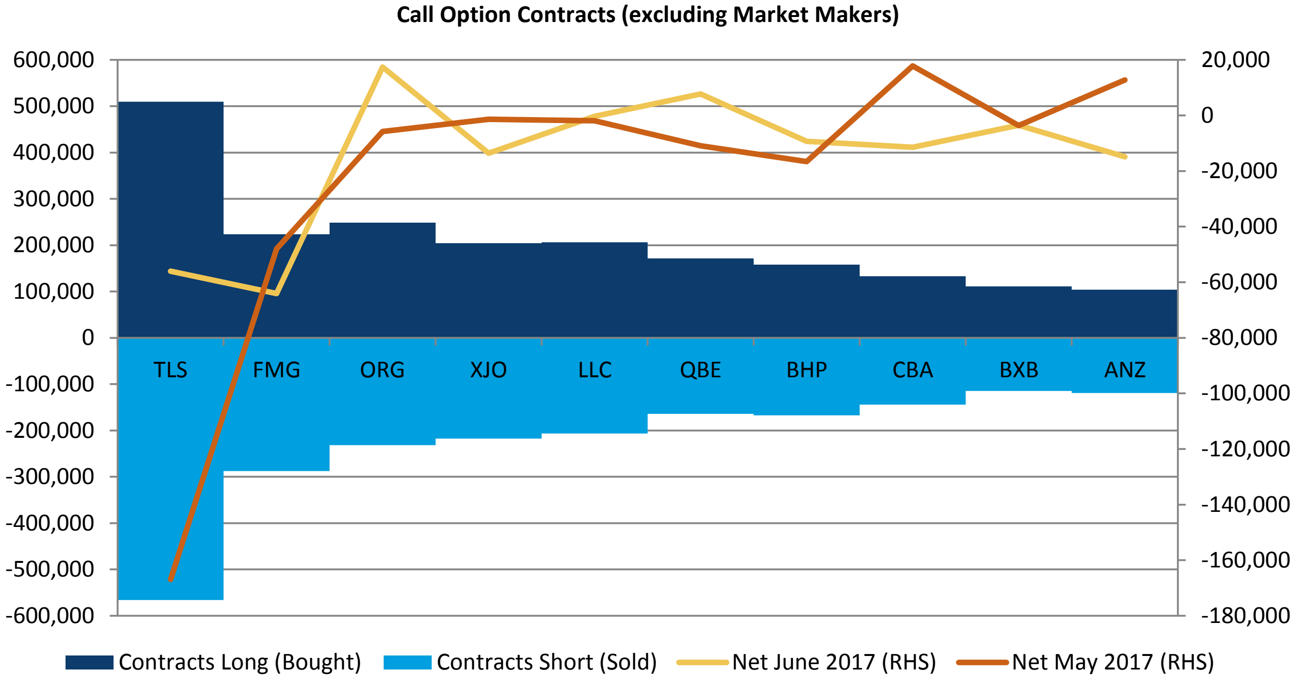
Top 5 LEPO Particpants by Volume

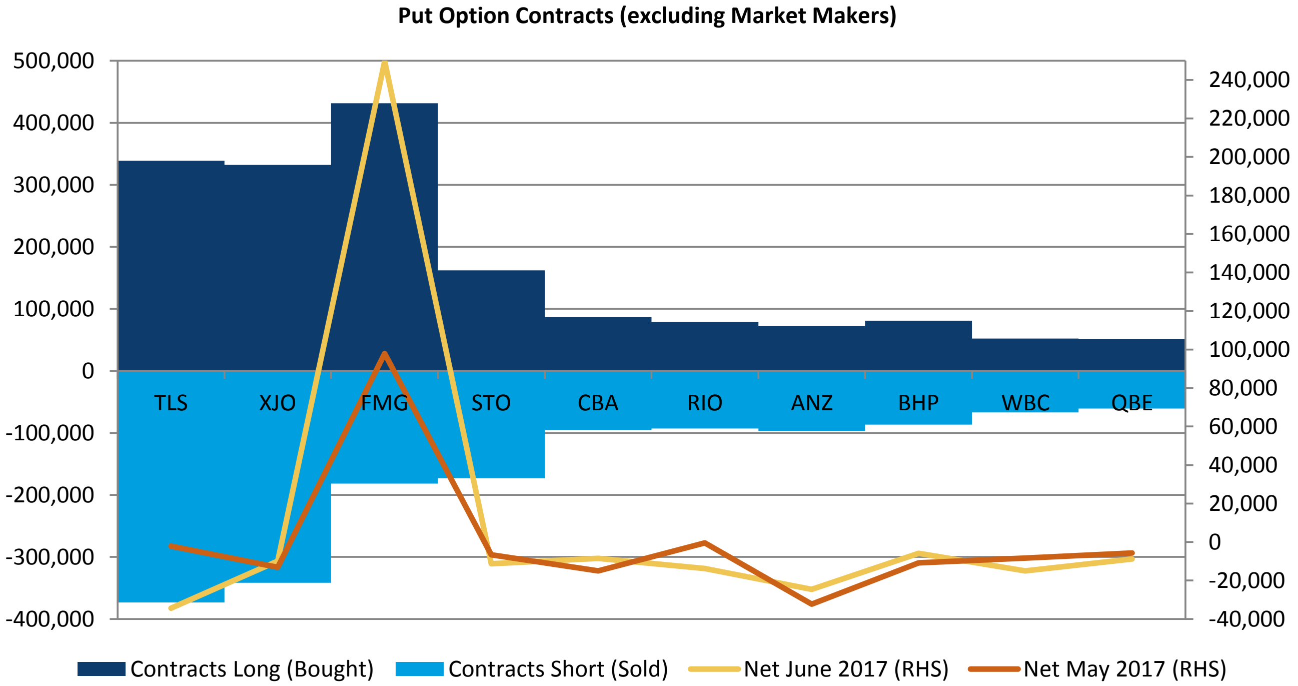


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS
June 2017

Top 10 Call and Put Options Contracts

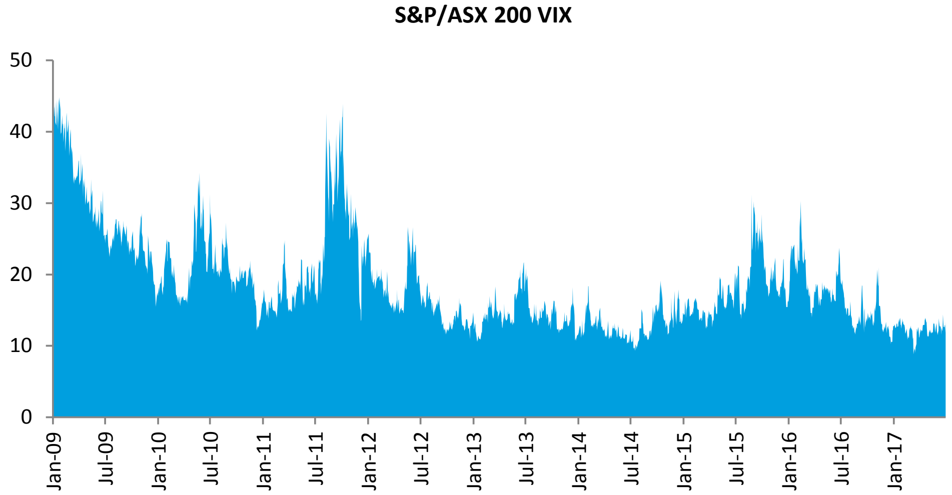


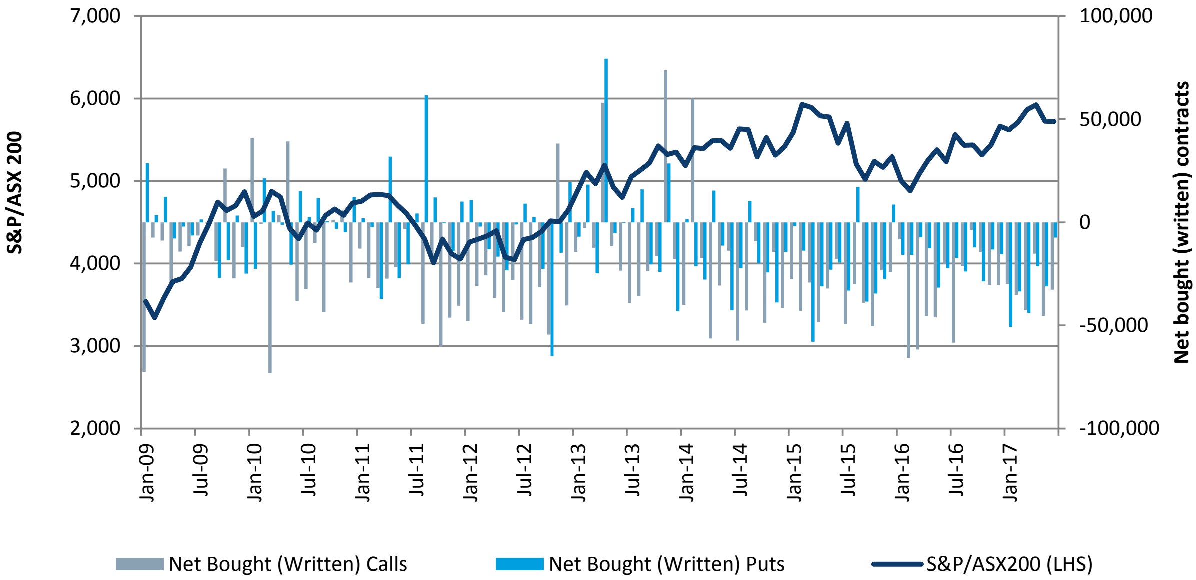


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

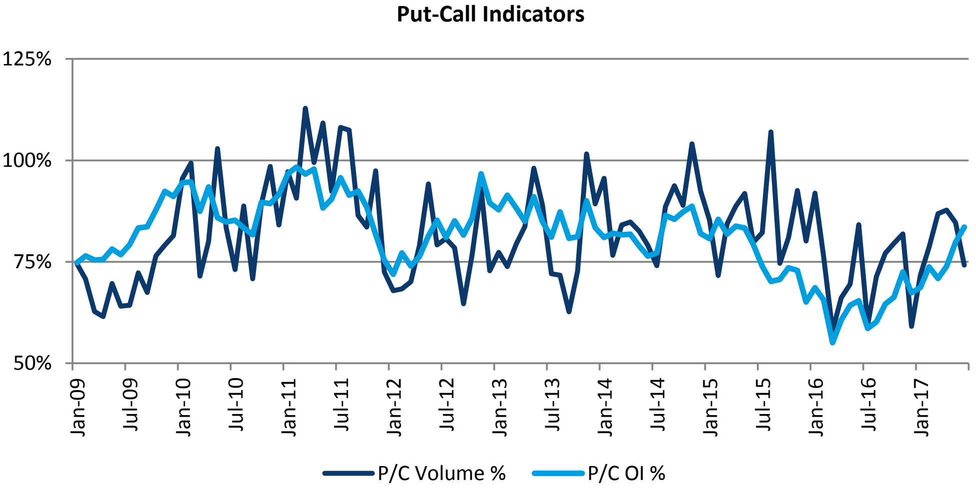
DERIVATIVES – EQUITY AND INDEX OPTIONS

June 2017





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



DERIVATIVES – EQUITY AND INDEX OPTIONS
June 2017

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jun-17	5,344,567	3,964,025	9,308,592	7,564,389	785,528	954,562	4,113
May-17	5,147,488	4,359,264	9,506,752	8,452,133	213,094	841,480	45
Variance	3.8%	-9.1%	-2.1%	-10.5%	268.6%	13.4%	9040.0%
Jun-16	4,768,415	4,011,948	8,780,363	7,195,917	101,032	1,482,184	1,230
Variance	12.1%	-1.2%	6.0%	5.1%	677.5%	-35.6%	234.4%
Cal Yr to date	29,265,892	23,609,114	52,875,006	46,457,782	1,597,220	4,806,747	13,257
Fin Yr to date	59,006,899	44,689,193	103,696,092	89,482,219	3,813,914	10,383,850	16,109

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-17	1,881	513	2,395	576	1,107	476	235
May-17	965	421	1,386	576	439	368	3
Variance	94.9%	22.0%	72.8%	-0.1%	152.4%	29.3%	8955.7%
Jun-16	1,268	925	2,193	877	246	1,006	64
Variance	48.3%	-44.5%	9.2%	-34.3%	349.6%	-52.7%	269.5%
Cal Yr to date	7,799	2,392	10,192	3,664	3,277	2,495	755
Fin Yr to date	15,519	5,115	20,634	7,643	6,520	5,588	884

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-17	4,904,449	4,098,400	9,002,849	7,831,411	493,812	675,998	1,628
May-17	5,816,148	4,641,871	10,458,019	8,953,827	658,047	844,558	1,587
Variance	-15.7%	-11.7%	-13.9%	-12.5%	-25.0%	-20.0%	2.6%
Jun-16	5,836,733	3,813,944	9,650,677	7,562,328	1,056,899	1,031,156	294
Variance	-16.0%	7.5%	-6.7%	3.6%	-53.3%	-34.4%	453.7%
Cal Yr to date	4,904,449	4,098,400	9,002,849	7,831,411	493,812	675,998	1,628
Fin Yr to date	4,904,449	4,098,400	9,002,849	7,831,411	493,812	675,998	1,628

More information

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