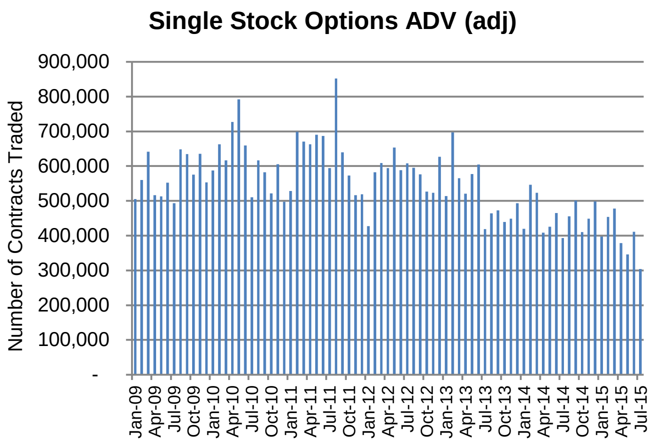
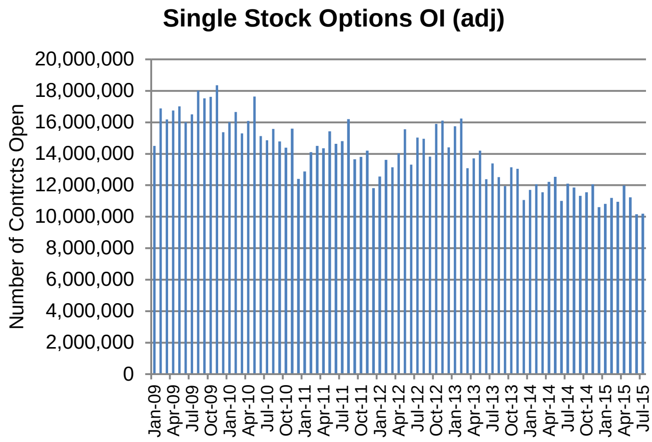
DERIVATIVES – EQUITY AND INDEX OPTIONS

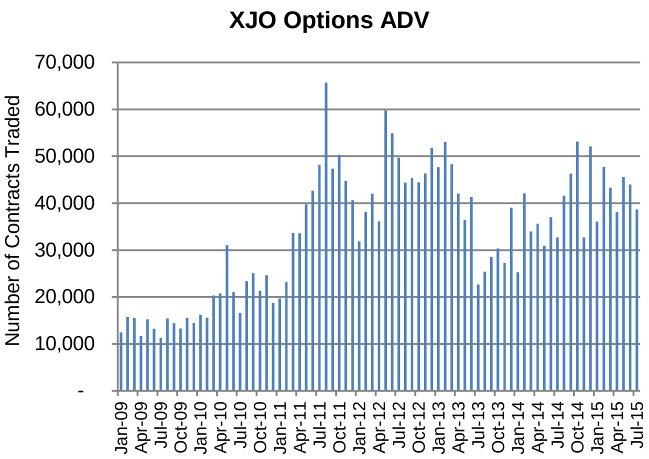
ASX Options Statistics and Analysis

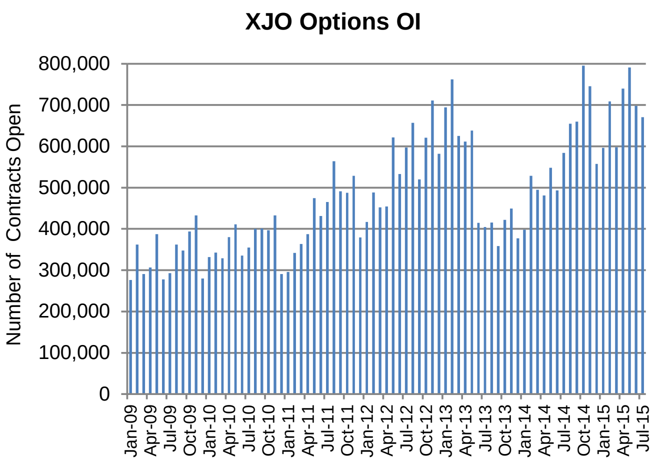
July 2015

Average Daily Volume and Open Interest









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 2015

Top Classes by Volume

RANK	Jul-15	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	1,311,824	13.7%	1,809,294	72.5%	453,000,000	29.0%	115.1%	-19,924	-76,942
2	XJO	924,927	9.7%	698,166	132.5%	n/a	n/a	132.6%	-24,595	-14,179
3	CBA	783,634	8.2%	450,935	173.8%	58,251,000	134.5%	83.0%	-5,046	-5,955
4	BHP	554,332	5.8%	653,945	84.8%	175,000,000	n/a	93.3%	-28,908	-28,104
5	FMG	465,722	4.9%	654,430	71.2%	641,000,000	7.3%	110.6%	-10,311	-9,835
6	WBC	371,421	3.9%	360,430	103.0%	140,000,000	26.5%	63.5%	-20,127	18,995
7	ANZ	318,550	3.3%	342,087	93.1%	125,000,000	25.5%	93.8%	-3,867	-9,837
8	NAB	316,675	3.3%	371,359	85.3%	86,276,000	36.7%	52.1%	-596	-3,877
9	WOW	297,101	3.1%	314,890	94.4%	66,760,000	44.5%	99.2%	-13,298	-3,171
10	RIO	269,965	2.8%	215,863	125.1%	41,291,000	65.4%	118.2%	763	-9,021
11	AMP	236,047	2.5%	331,427	71.2%	167,000,000	14.1%	92.3%	-7,898	13,242
12	FXJ	219,168	2.3%	180,706	121.3%	253,000,000	8.7%	432.4%	-11,792	-15,680
13	STO	190,365	2.0%	272,224	69.9%	108,000,000	17.6%	101.0%	-8,623	1,071
14	MQG	174,326	1.8%	115,273	151.2%	26,259,000	66.4%	71.6%	-13	-4,382
15	IPL	168,078	1.8%	126,211	133.2%	160,000,000	10.5%	3.6%	1,361	-2,182
16	NCM	167,374	1.7%	223,240	75.0%	83,029,000	20.2%	93.5%	14,185	-6,814
17	WES	153,563	1.6%	176,820	86.8%	44,986,000	34.1%	151.9%	-6,730	926
18	QBE	131,575	1.4%	208,516	63.1%	88,296,000	14.9%	45.6%	-12,139	-3,387
19	SGP	129,253	1.4%	81,631	158.3%	158,000,000	8.2%	2.3%	-2,793	-2,800
20	WPL	125,744	1.3%	141,857	88.6%	51,529,000	24.4%	101.3%	-5,486	5,037
21	S32	124,972	1.3%	103,895	120.3%	639,000,000	2.0%	11.9%	-14,095	-2,231
22	CSL	123,290	1.3%	84,211	146.4%	25,751,000	47.9%	134.8%	-2,322	2,771
23	TCL	122,552	1.3%	103,258	118.7%	88,602,000	13.8%	11.4%	-1,539	-3,414
24	FDC	113,357	1.2%	54,752	207.0%	249,000,000	4.6%	0.0%	0	#N/A
25	SYD	98,125	1.0%	79,898	122.8%	132,000,000	7.4%	23.5%	-4,344	9,654
26	IAG	90,398	0.9%	120,856	74.8%	128,000,000	7.1%	77.1%	-12,017	-2,002
27	AWC	75,554	0.8%	132,537	57.0%	406,000,000	1.9%	230.0%	-8,475	-4,108
28	GMG	74,852	0.8%	37,426	200.0%	102,000,000	7.3%	0.0%	0	#N/A
29	QAN	74,675	0.8%	104,261	71.6%	206,000,000	3.6%	84.6%	3,631	-6,014
30	ORG	74,157	0.8%	176,934	41.9%	75,384,000	9.8%	59.8%	5,139	-3,334
	Market^	7,888,165	100.0%	10,867,754	88.1%	8,343,743,000	11.5%	79.8%	-49,436	-33,051

* 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

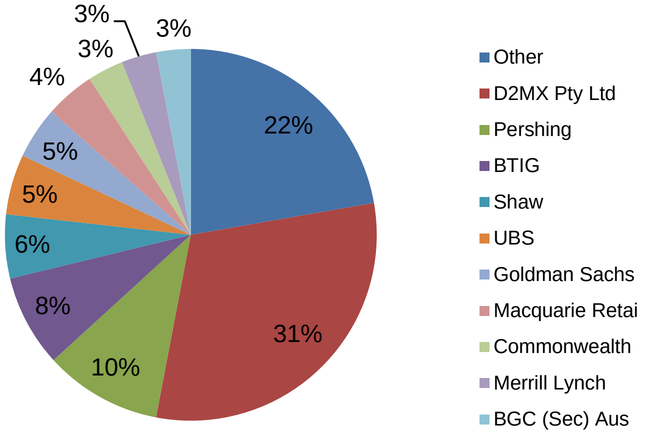
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

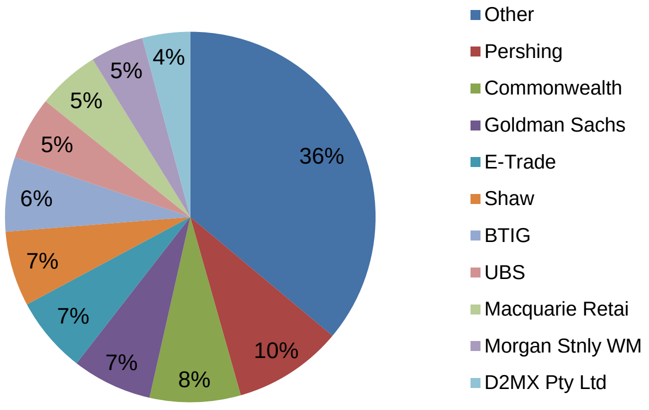
July 2015

Market Share by Value and Volume Traded

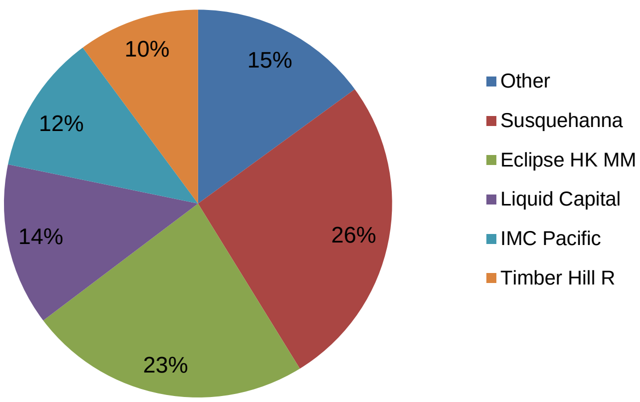
Top 10 Brokers by Value



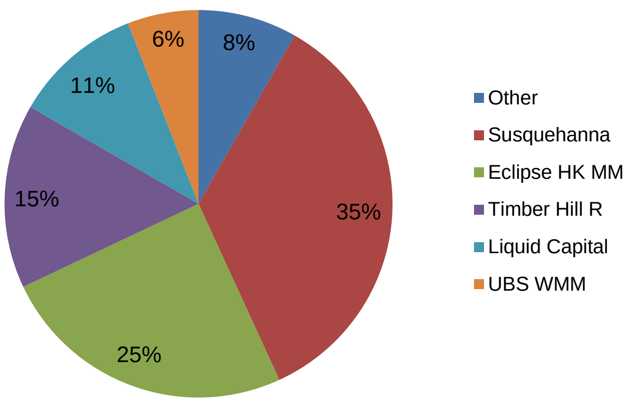
Top 10 Brokers by Volume



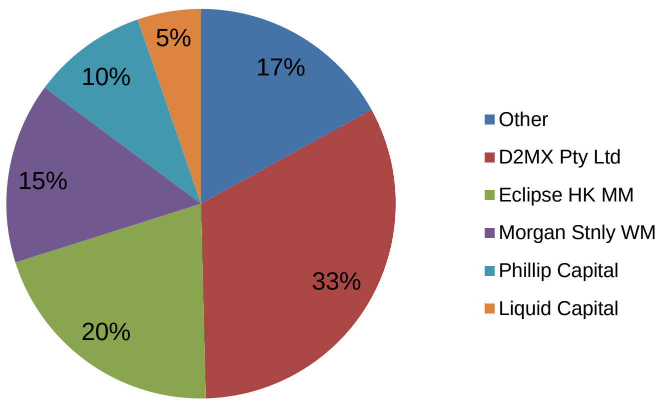
Top 5 Market Makers by Value



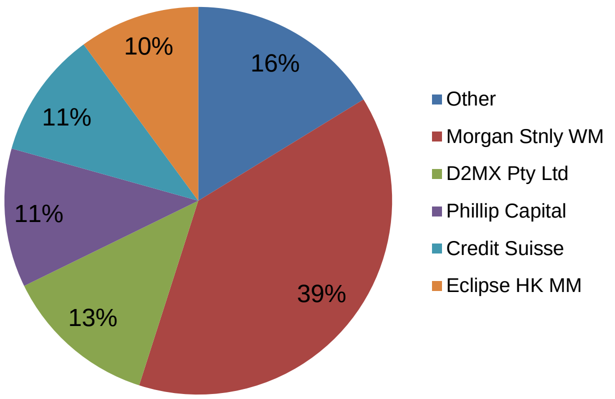
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value

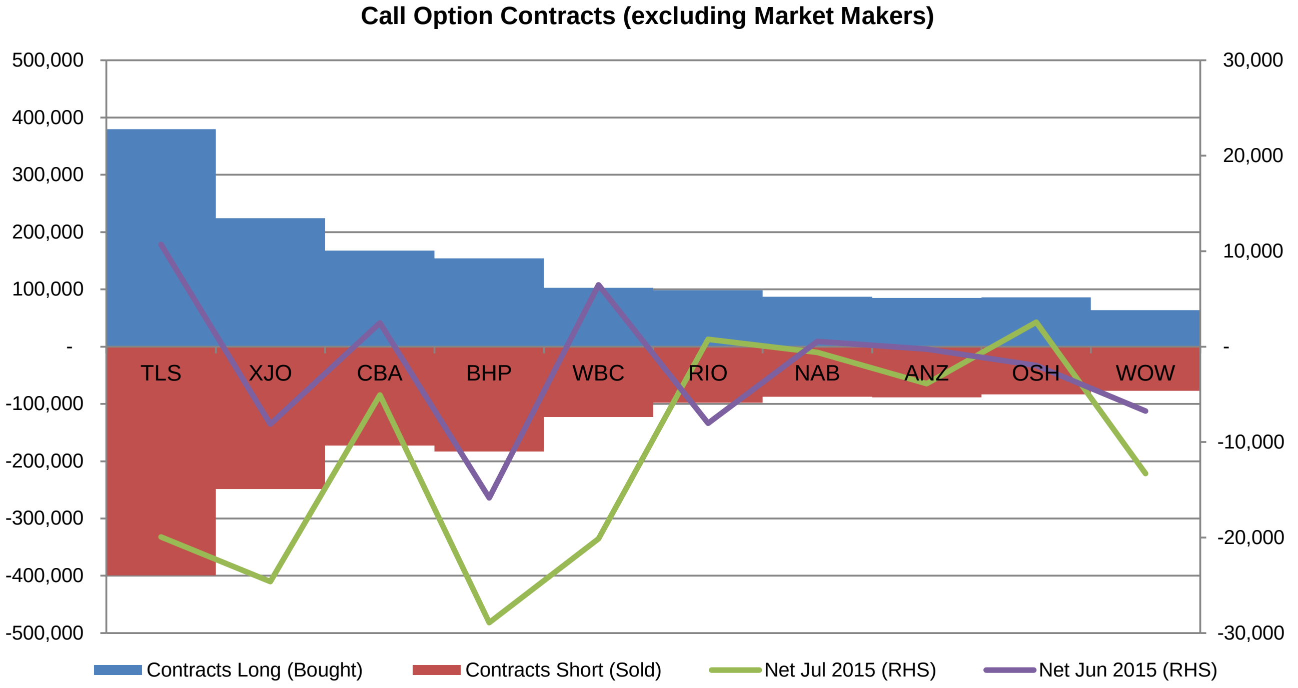


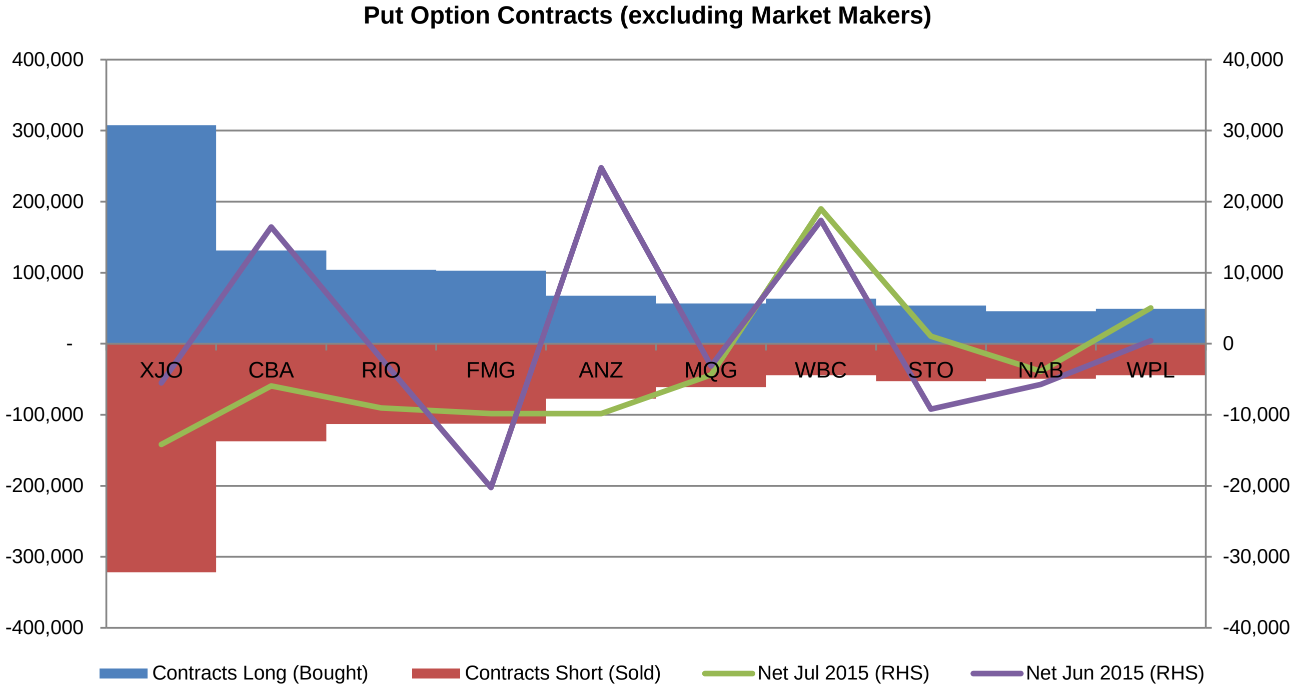
Top 5 LEPO Particpants by Volume



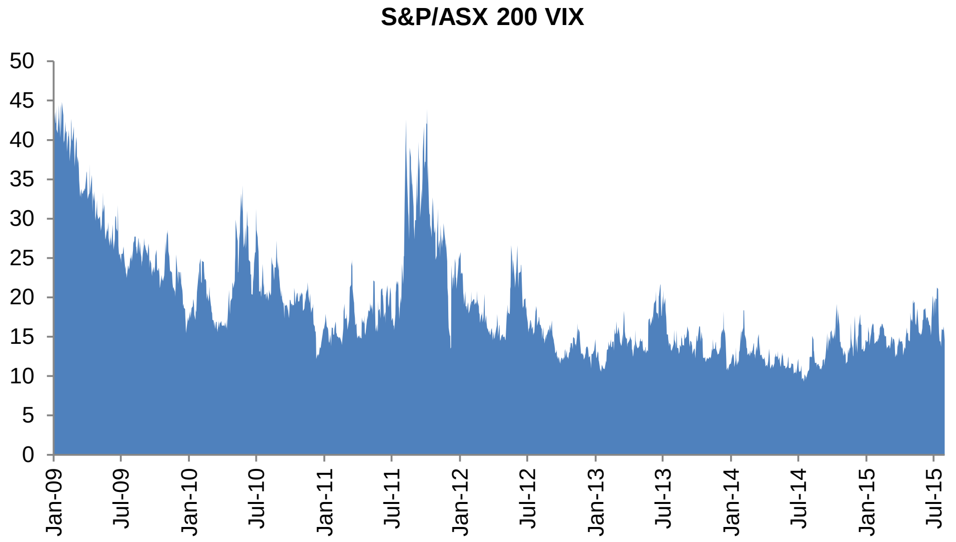
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

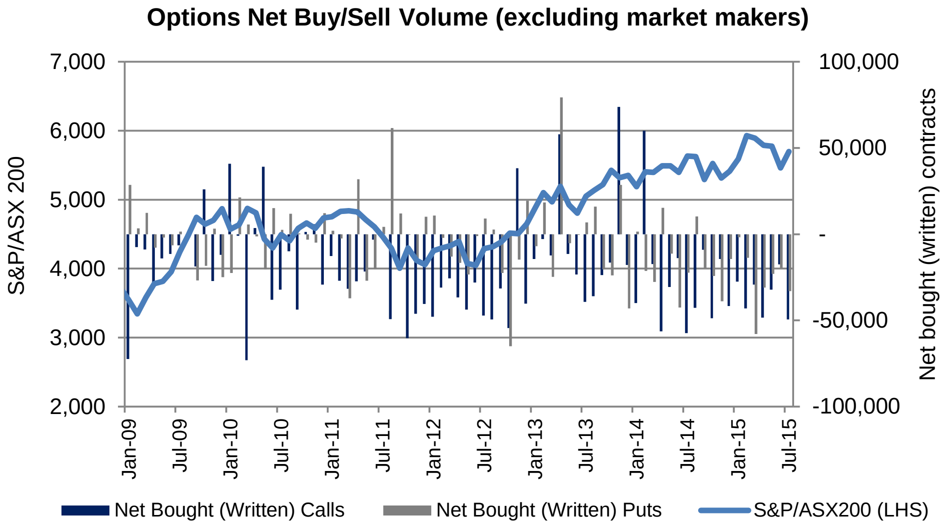
Top 10 Call and Put Options Contracts



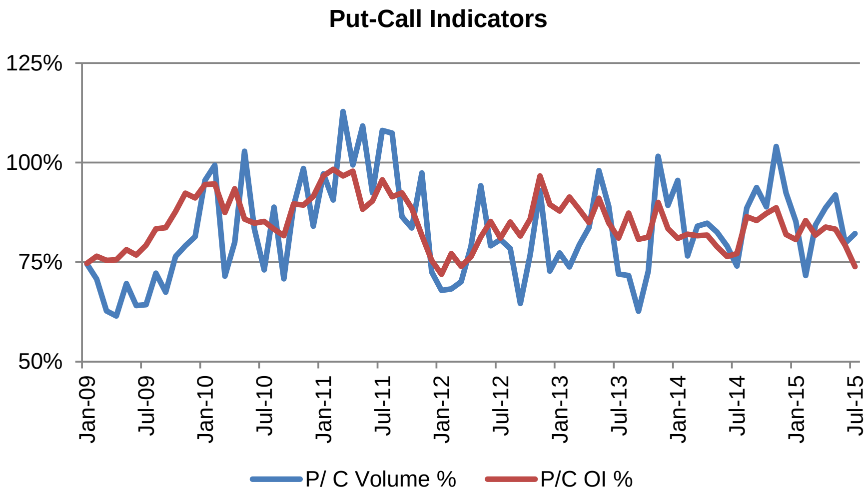


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities





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



DERIVATIVES – EQUITY AND INDEX OPTIONS
July 2015

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jul-15	4,330,803	3,557,362	7,888,165	6,928,534	70,339	888,841	451
Jun-15	5,320,279	4,245,158	9,565,437	7,691,987	948,523	924,256	671
Variance	-18.6%	-16.2%	-17.5%	-9.9%	-92.6%	-3.8%	-32.8%
Jul-14	5,632,924	4,170,686	9,803,610	8,738,298	313,064	752,105	143
Variance	-23.1%	-14.7%	-19.5%	-20.7%	-77.5%	18.2%	215.4%
Cal Yr to date	35,106,807	29,086,063	64,192,870	54,639,831	3,389,896	6,160,861	2,282
Fin Yr to date	4,330,803	3,557,362	7,888,165	6,928,534	70,339	888,841	451

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-15	1,068	563	1,631	892	214	500	25
Jun-15	1,644	762	2,406	854	906	608	37
Variance	-35.0%	-26.1%	-32.2%	4.5%	-76.4%	-17.8%	-32.9%
Jul-14	2,082	360	2,443	658	1,295	482	8
Variance	-48.7%	56.4%	-33.2%	35.6%	-83.5%	3.8%	220.3%
Cal Yr to date	11,877	4,354	16,232	6,331	5,668	4,103	129
Fin Yr to date	1,068	563	1,631	892	214	500	25

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-15	6,250,346	4,617,408	10,867,754	9,026,274	1,170,405	670,853	222
Jun-15	6,056,187	4,796,621	10,852,808	8,989,971	1,164,671	697,885	281
Variance	3.2%	-3.7%	0.1%	0.4%	0.5%	-3.9%	-21.0%
Jul-14	7,159,927	5,525,773	12,685,700	10,961,152	1,140,322	584,106	120
Variance	-12.7%	-16.4%	-14.3%	-17.7%	2.6%	14.9%	85.0%
Cal Yr to date	6,250,346	4,617,408	10,867,754	9,026,274	1,170,405	670,853	222
Fin Yr to date	6,250,346	4,617,408	10,867,754	9,026,274	1,170,405	670,853	222

More information

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