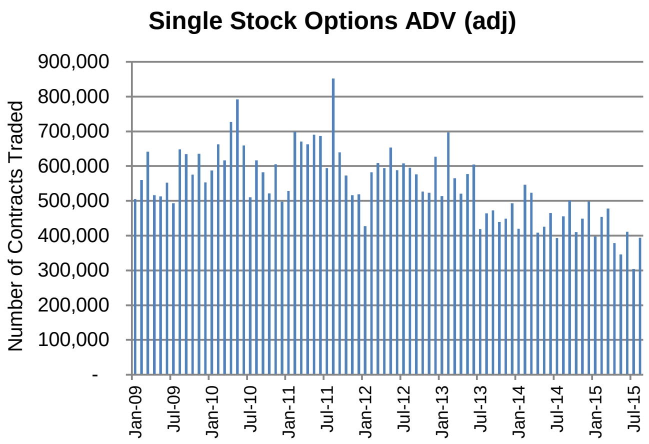
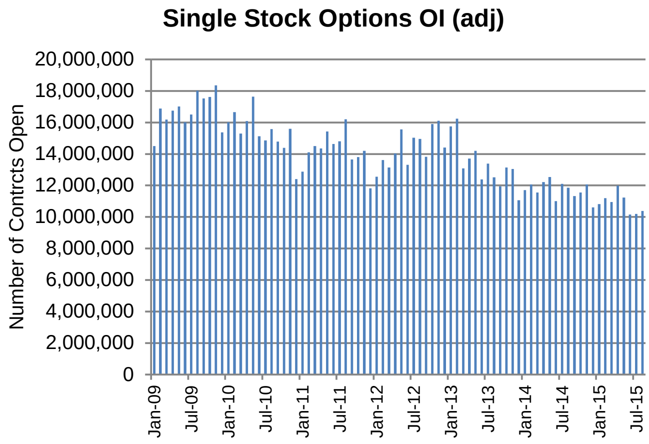
DERIVATIVES – EQUITY AND INDEX OPTIONS

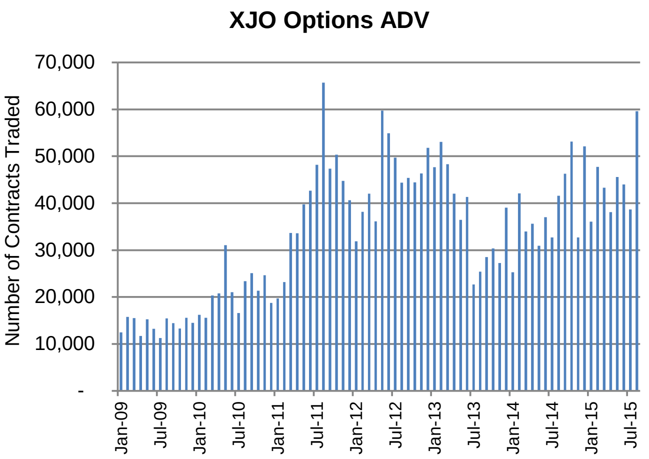
ASX Options Statistics and Analysis

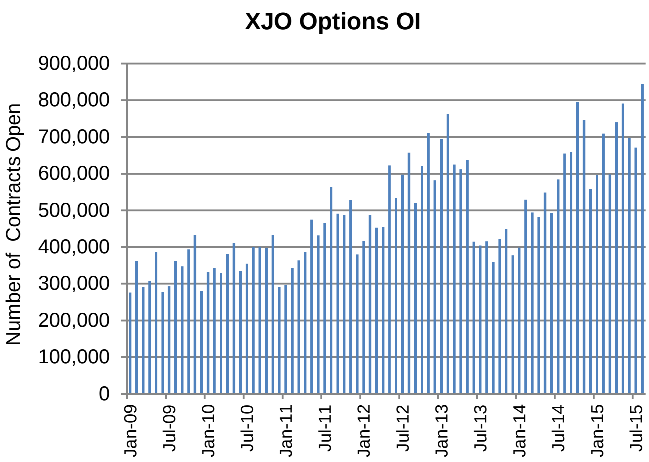
August 2015

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

August 2015

Top Classes by Volume

RANK	Aug-15	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,252,587	13.1%	844,814	148.3%	na	na	186.1%	-7,906	12,246
2	TLS	933,437	9.8%	1,485,723	62.8%	706,289,000	13.2%	152.2%	-8,001	74,489
3	CBA	641,578	6.7%	427,686	150.0%	97,508,000	65.8%	113.9%	-1,727	12,744
4	BHP	637,707	6.7%	682,227	93.5%	198,171,000	n/a	90.2%	-16,165	5,835
5	ANZ	632,456	6.6%	475,977	132.9%	217,658,000	29.1%	173.7%	196	-29,656
6	RIO	431,447	4.5%	260,756	165.5%	49,538,000	87.1%	117.8%	-14,157	5,163
7	NAB	395,947	4.2%	407,565	97.1%	124,714,000	31.7%	89.1%	-1,908	-2,527
8	FMG	365,984	3.8%	575,044	63.6%	537,612,000	6.8%	170.5%	-52,709	36,307
9	WBC	302,708	3.2%	383,531	78.9%	161,931,000	18.7%	105.9%	6,116	-6,621
10	STO	265,660	2.8%	321,837	82.5%	220,607,000	12.0%	123.3%	5,822	-5,638
11	WOW	257,590	2.7%	305,789	84.2%	86,419,000	29.8%	120.6%	-9,271	5,053
12	QAN	246,371	2.6%	234,228	105.2%	268,663,000	9.2%	29.6%	1,113	-13,139
13	MQG	202,769	2.1%	109,896	184.5%	30,793,000	65.8%	165.7%	-4,223	-2,314
14	WPL	186,025	2.0%	149,387	124.5%	63,382,000	29.3%	136.9%	-4,349	-1,435
15	AMP	172,777	1.8%	221,418	78.0%	164,317,000	10.5%	70.7%	-21,217	-3,403
16	CSL	157,281	1.7%	80,139	196.3%	28,626,000	54.9%	107.2%	-7,204	3,009
17	NCM	156,909	1.6%	247,004	63.5%	106,311,000	14.8%	86.2%	-914	4,961
18	WES	136,481	1.4%	173,789	78.5%	63,464,000	21.5%	96.0%	-4,552	7,900
19	SUN	125,759	1.3%	118,547	106.1%	91,620,000	13.7%	61.3%	-9,558	-7,830
20	IAG	108,973	1.1%	135,374	80.5%	201,993,000	5.4%	34.8%	4,261	-2,230
21	QBE	108,779	1.1%	179,372	60.6%	131,405,000	8.3%	57.7%	-1,503	5,383
22	BXB	83,792	0.9%	168,715	49.7%	84,874,000	9.9%	82.4%	2,865	-1,184
23	WFD	75,000	0.8%	106,982	70.1%	112,865,000	6.6%	51.1%	-5,053	-2,623
24	ORG	73,799	0.8%	171,562	43.0%	140,450,000	5.3%	84.2%	-4,999	-1,105
25	SCG	72,859	0.8%	219,613	33.2%	280,974,000	2.6%	8.8%	-20,660	-5,765
26	OSH	68,210	0.7%	160,162	42.6%	125,729,000	5.4%	93.3%	3,704	4,691
27	CSR	64,110	0.7%	79,894	80.2%	78,137,000	8.2%	32.2%	1,115	-5,660
28	AWC	62,306	0.7%	130,494	47.7%	363,918,000	1.7%	97.7%	3,268	185
29	LLC	62,142	0.7%	177,009	35.1%	48,376,000	12.8%	49.5%	-2,431	1,157
30	AGL	55,737	0.6%	67,482	82.6%	49,856,000	11.2%	36.5%	-7,041	1,005
	Market^	9,525,669	100.0%	11,225,158	84.9%	9,690,027,000	9.8%	107.0%	-30,115	17,135

* 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

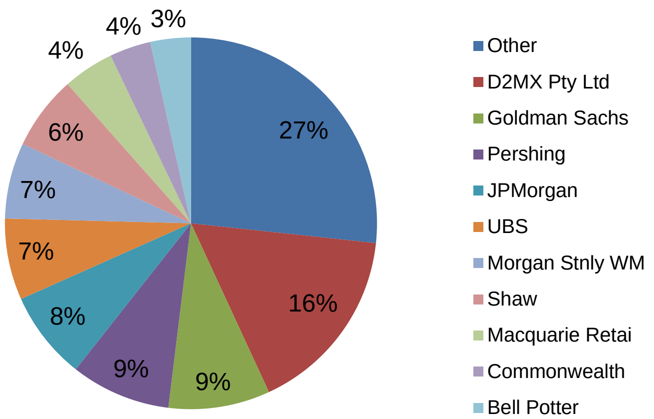
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

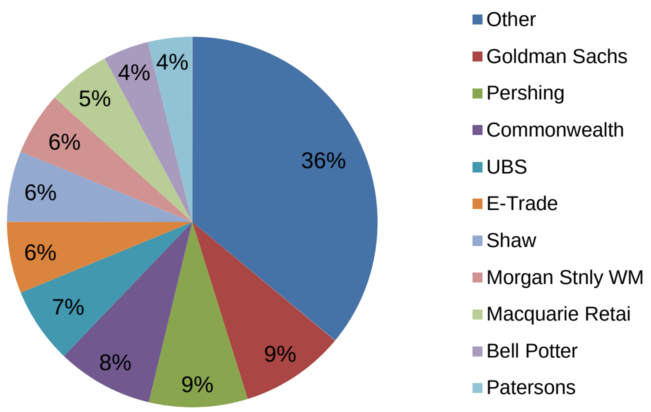
August 2015

Market Share by Value and Volume Traded

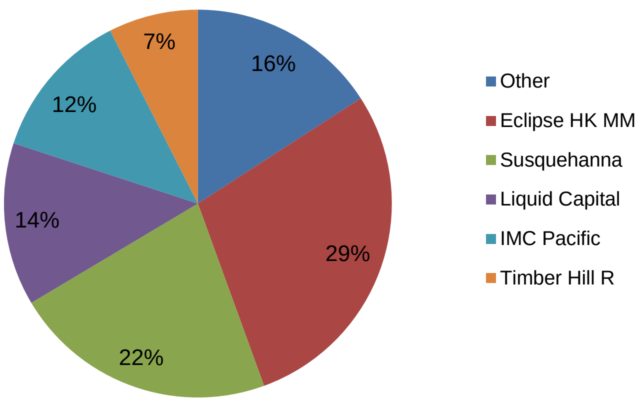
Top 10 Brokers by Value



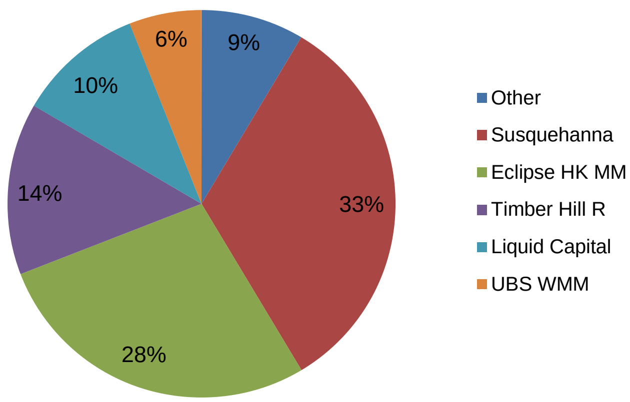
Top 10 Brokers by Volume



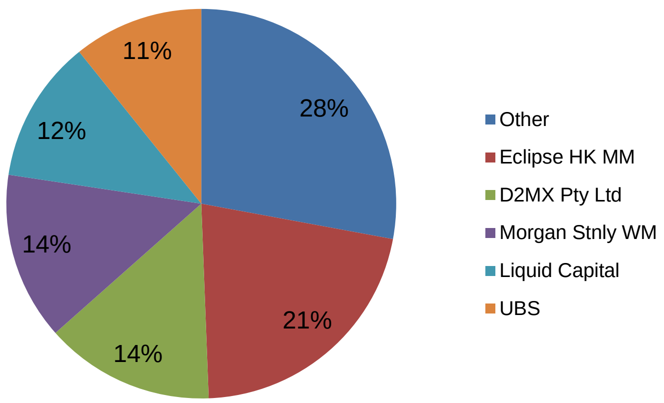
Top 5 Market Makers by Value



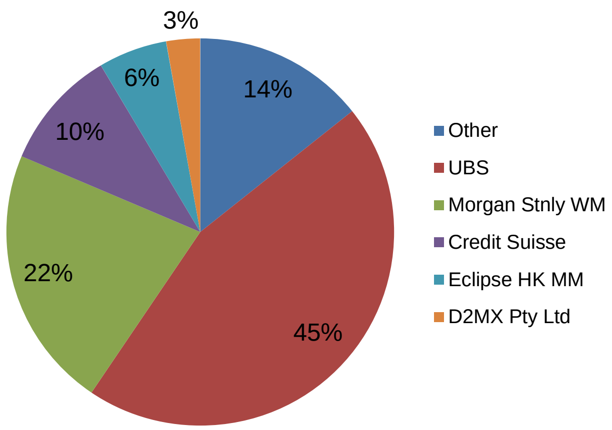
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

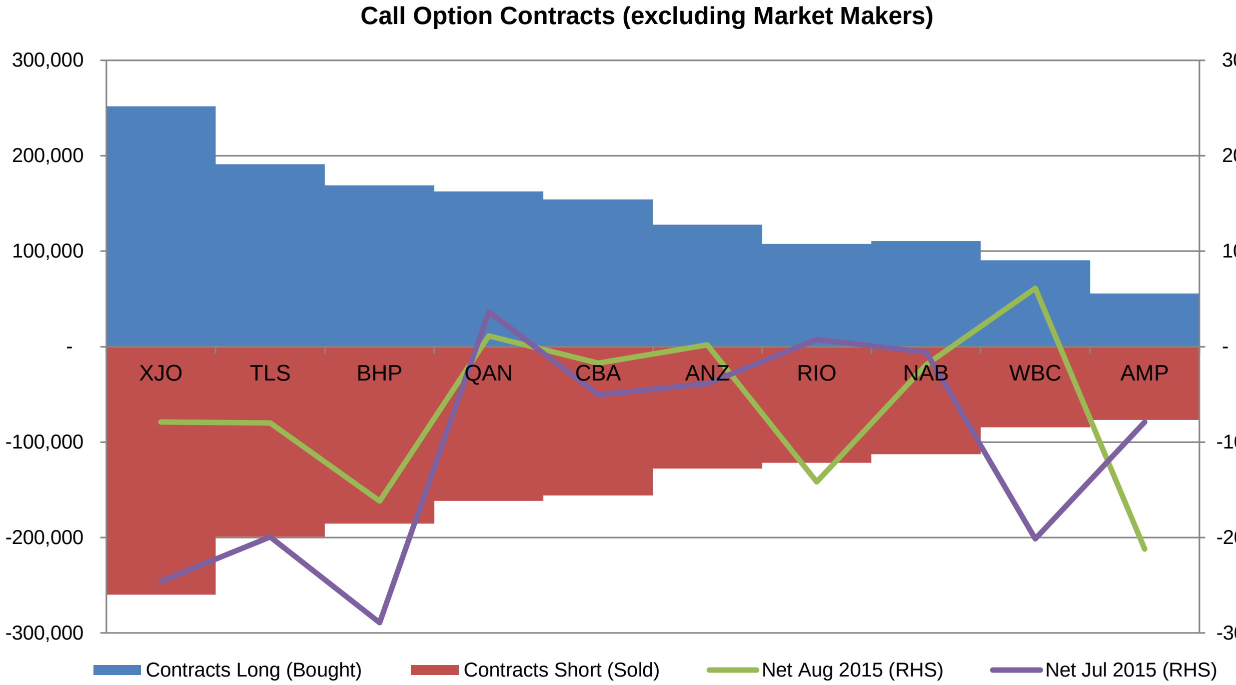


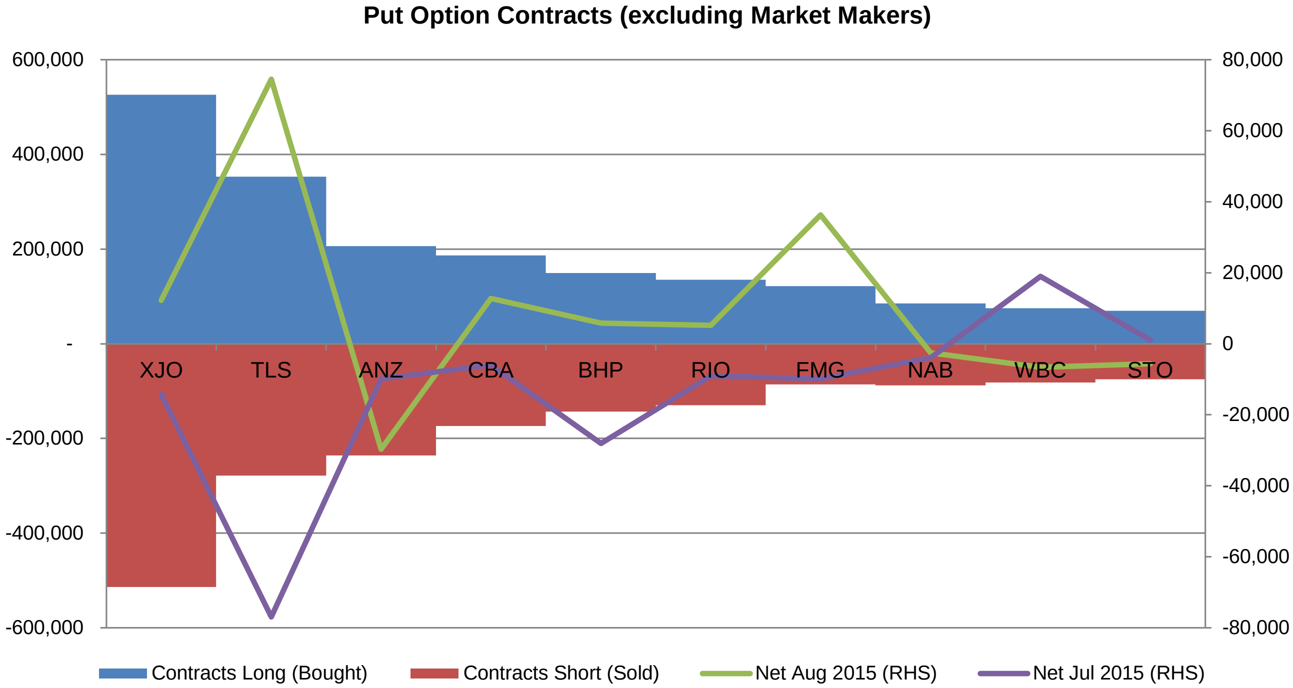
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

August 2015

Top 10 Call and Put Options Contracts

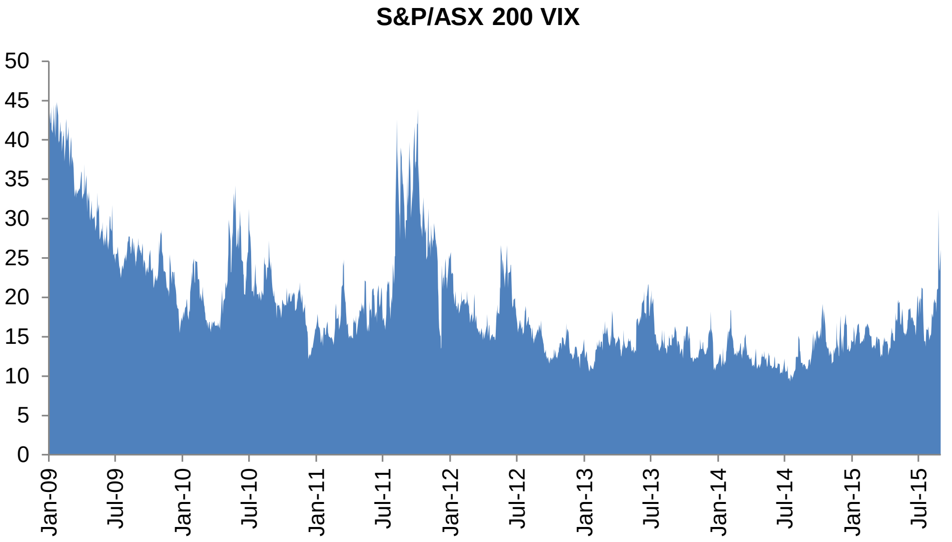


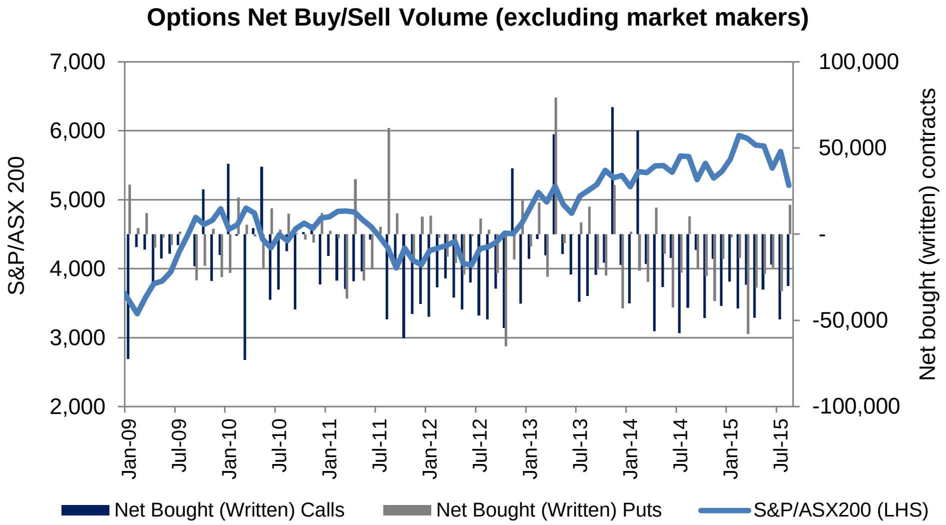


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

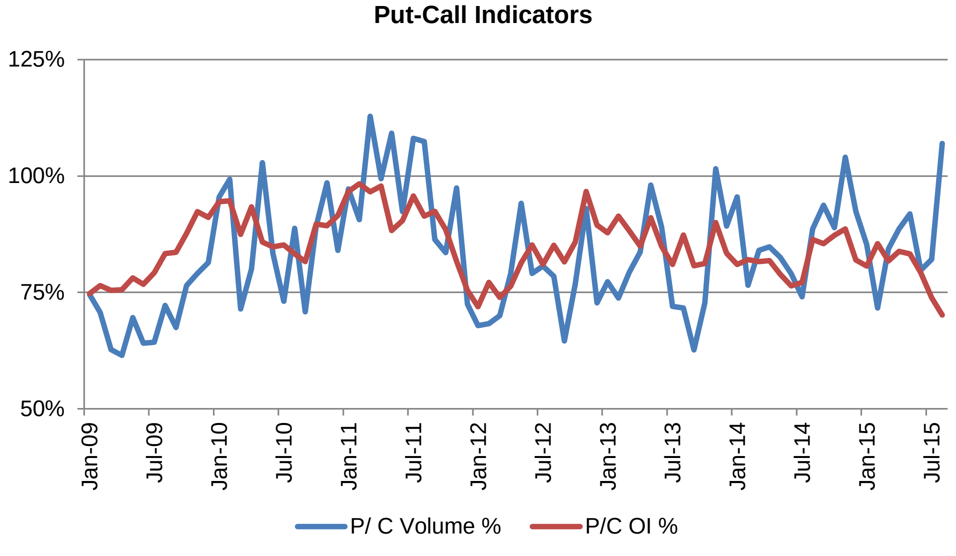
DERIVATIVES – EQUITY AND INDEX OPTIONS

August 2015





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



DERIVATIVES – EQUITY AND INDEX OPTIONS

August 2015

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Aug-15	4,601,463	4,924,206	9,525,669	8,055,456	217,626	1,251,080	1,507
Jul-15	4,330,803	3,557,362	7,888,165	6,928,534	70,339	888,841	451
Variance	6.2%	38.4%	20.8%	16.3%	209.4%	40.8%	234.1%
Aug-14	5,534,087	4,904,127	10,438,214	9,350,726	214,334	872,971	183
Variance	-16.9%	0.4%	-8.7%	-13.9%	1.5%	43.3%	723.5%
Cal Yr to date	39,708,270	34,010,269	73,718,539	62,695,287	3,607,522	7,411,941	3,789
Fin Yr to date	8,932,266	8,481,568	17,413,834	14,983,990	287,965	2,139,921	1,958

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-15	995	1,442	2,437	988	279	1,092	78
Jul-15	1,068	563	1,631	892	214	500	25
Variance	-6.8%	156.0%	49.4%	10.7%	30.6%	118.4%	211.3%
Aug-14	1,385	415	1,801	723	650	418	10
Variance	-28.2%	247.1%	35.3%	36.7%	-57.0%	161.1%	672.4%
Cal Yr to date	12,872	5,796	18,669	7,319	5,948	5,195	207
Fin Yr to date	2,063	2,005	4,068	1,880	493	1,592	103

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-15	6,598,118	4,627,040	11,225,158	9,119,110	1,261,234	844,321	493
Jul-15	6,250,346	4,617,408	10,867,754	9,026,274	1,170,405	670,853	222
Variance	5.6%	0.2%	3.3%	1.0%	7.8%	25.9%	122.1%
Aug-14	6,714,085	5,799,996	12,514,081	10,641,489	1,217,990	654,503	99
Variance	-1.7%	-20.2%	-10.3%	-14.3%	3.6%	29.0%	398.0%
Cal Yr to date	6,598,118	4,627,040	11,225,158	9,119,110	1,261,234	844,321	493
Fin Yr to date	6,598,118	4,627,040	11,225,158	9,119,110	1,261,234	844,321	493

More information

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