

DERIVATIVES – EQUITY AND INDEX OPTIONS

ASX Options Statistics and Analysis

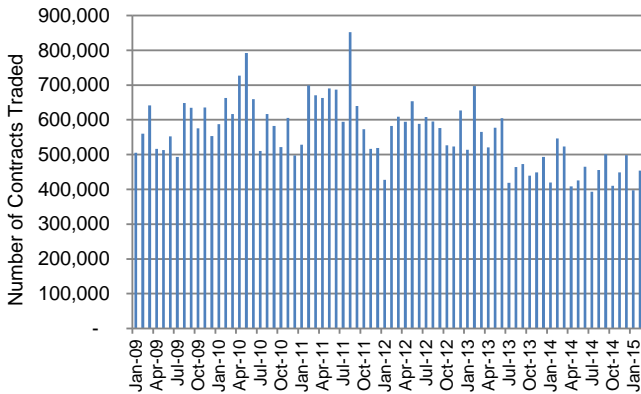
February 2015



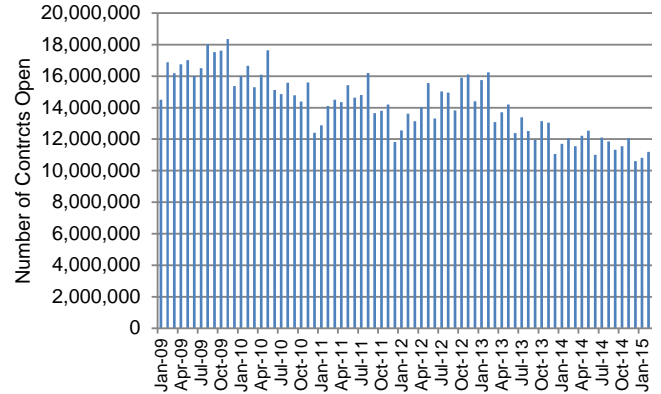
ASX
AUSTRALIAN SECURITIES EXCHANGE

Average Daily Volume and Open Interest

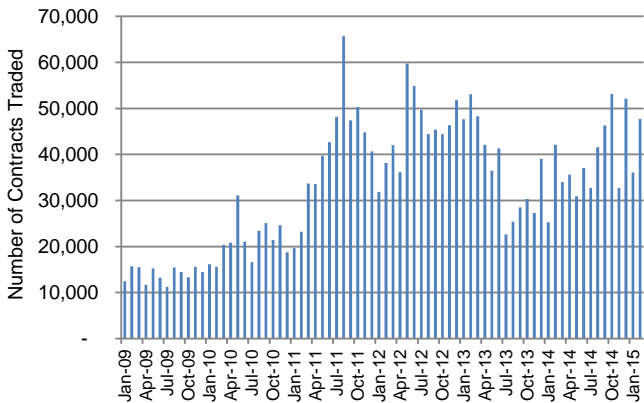
Single Stock Options ADV (adj)



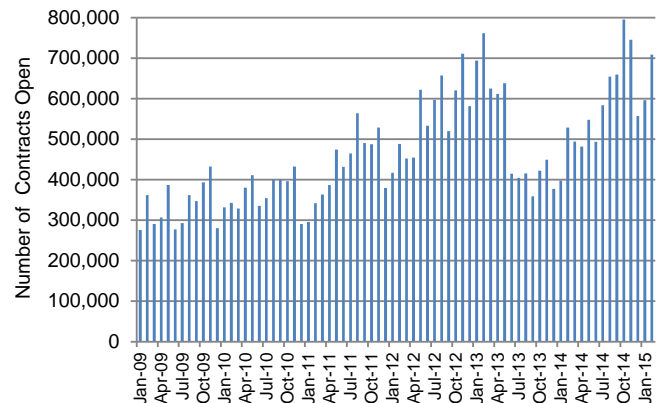
Single Stock Options OI (adj)



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

February 2015

Top Classes by Volume

RANK	Feb-15	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	1,441,916	14.4%	1,785,196	80.8%	620,801,000	23.2%	69.7%	-106,918	-7,282
2	XJO	954,658	9.5%	708,834	134.7%	n/a	n/a	119.1%	-1,685	-18,899
3	BHP	860,480	8.6%	796,189	108.1%	155,072,000	55.5%	67.9%	-28,625	1,752
4	CBA	831,843	8.3%	506,156	164.3%	70,126,000	n/a	85.8%	-15,907	10,300
5	NAB	409,090	4.1%	517,081	79.1%	94,864,000	43.1%	59.5%	-9,360	12,821
6	ANZ	398,413	4.0%	437,593	91.0%	112,496,000	35.4%	49.4%	-16,859	17,376
7	FMG	393,913	3.9%	736,539	53.5%	393,169,000	10.0%	171.6%	-31,752	-6,720
8	RIO	334,572	3.3%	270,114	123.9%	46,319,000	72.2%	71.2%	-2,512	-1,197
9	WBC	303,140	3.0%	422,617	71.7%	101,488,000	29.9%	58.5%	-13,275	33,905
10	QBE	260,936	2.6%	232,729	112.1%	125,585,000	20.8%	36.7%	-13,516	-47
11	WOW	259,256	2.6%	299,552	86.5%	92,162,000	28.1%	82.1%	-218	3,691
12	STO	213,117	2.1%	303,450	70.2%	148,379,000	14.4%	105.5%	2,807	-11,726
13	AMP	209,308	2.1%	269,527	77.7%	166,095,000	12.6%	45.9%	-3,309	1,859
14	WPL	202,565	2.0%	213,114	95.1%	76,321,000	26.5%	113.6%	-19,359	7,001
15	NCM	182,464	1.8%	296,768	61.5%	64,794,000	28.2%	66.2%	-349	99
16	WES	152,136	1.5%	169,987	89.5%	48,800,000	31.2%	54.5%	-8,103	4,430
17	QAN	145,743	1.5%	169,161	86.2%	218,594,000	6.7%	134.3%	6,408	-647
18	CSL	140,144	1.4%	74,688	187.6%	32,156,000	43.6%	82.8%	175	-1,184
19	MQG	123,073	1.2%	109,474	112.4%	25,099,000	49.0%	58.8%	1,696	1,708
20	AWC	120,518	1.2%	197,937	60.9%	291,594,000	4.1%	23.6%	6,997	-8,665
21	SUN	105,089	1.0%	111,797	94.0%	115,122,000	9.1%	60.8%	-5,638	4,963
22	FXJ	101,695	1.0%	120,212	84.6%	659,989,000	1.5%	206.3%	8,245	-22,090
23	ORG	90,938	0.9%	236,311	38.5%	82,164,000	11.1%	82.9%	-9,744	2,248
24	BXB	86,002	0.9%	155,373	55.4%	93,261,000	9.2%	42.9%	4,403	-2,190
25	SCG	82,284	0.8%	190,331	43.2%	263,623,000	3.1%	17.2%	-19,248	-4,943
26	IAG	75,685	0.8%	113,481	66.7%	223,940,000	3.4%	72.5%	-13,284	-3,496
27	OSH	73,248	0.7%	143,318	51.1%	106,456,000	6.9%	101.6%	-1,344	-3,761
28	WFD	68,410	0.7%	88,595	77.2%	125,569,000	5.4%	69.6%	-988	-2,066
29	SYD	67,797	0.7%	89,545	75.7%	97,991,000	6.9%	145.6%	5,913	4,733
30	MPL	66,399	0.7%	89,888	73.9%	270,197,000	2.5%	59.4%	-10,905	-10,287
	Market^	10,036,932	100.0%	11,911,286	84.3%	8,338,558,000	12.0%	71.6%	-43,013	-13,688

* 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

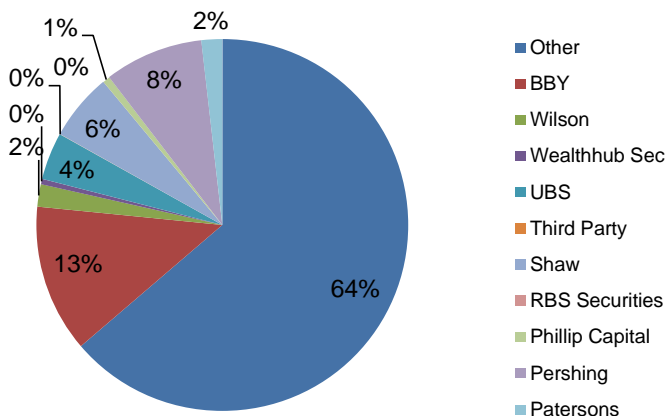
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

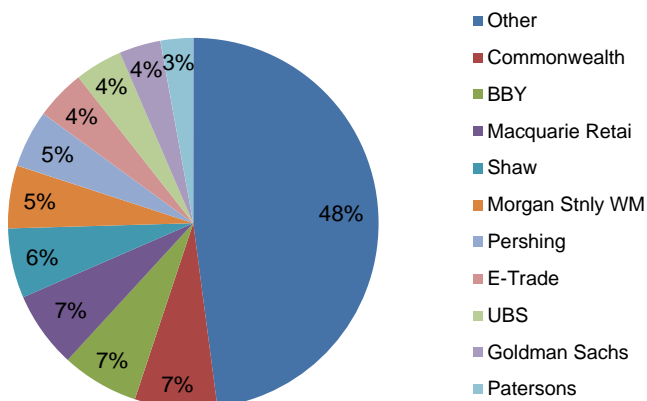
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Market Share by Value and Volume Traded

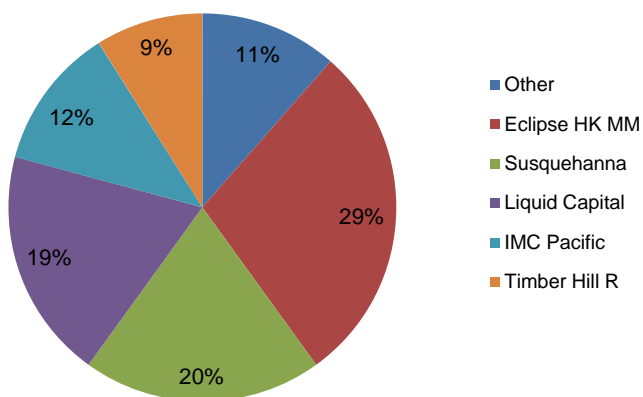
Top 10 Brokers by Value



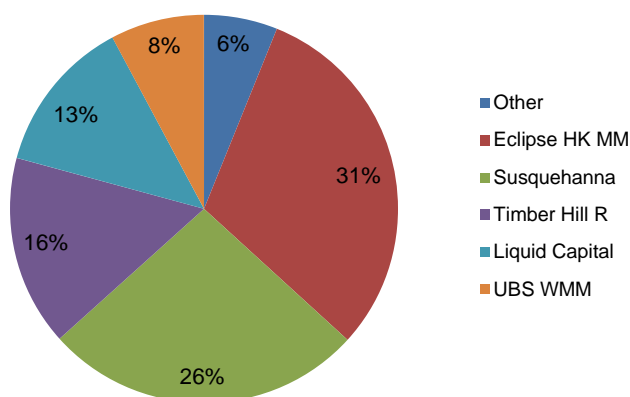
Top 10 Brokers by Volume



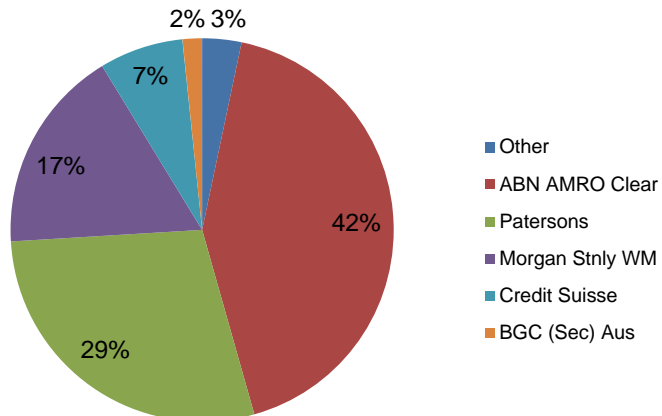
Top 5 Market Makers by Value



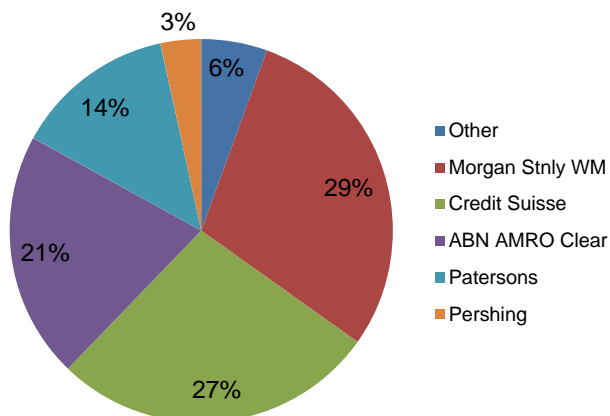
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

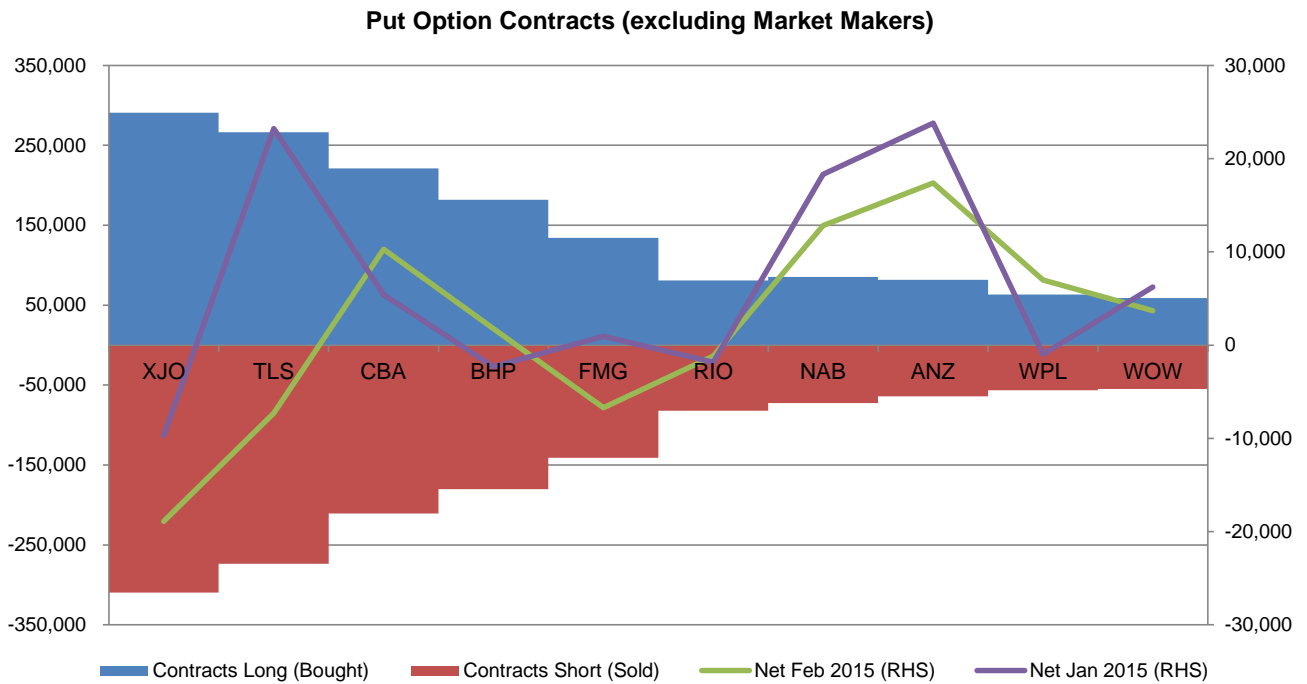
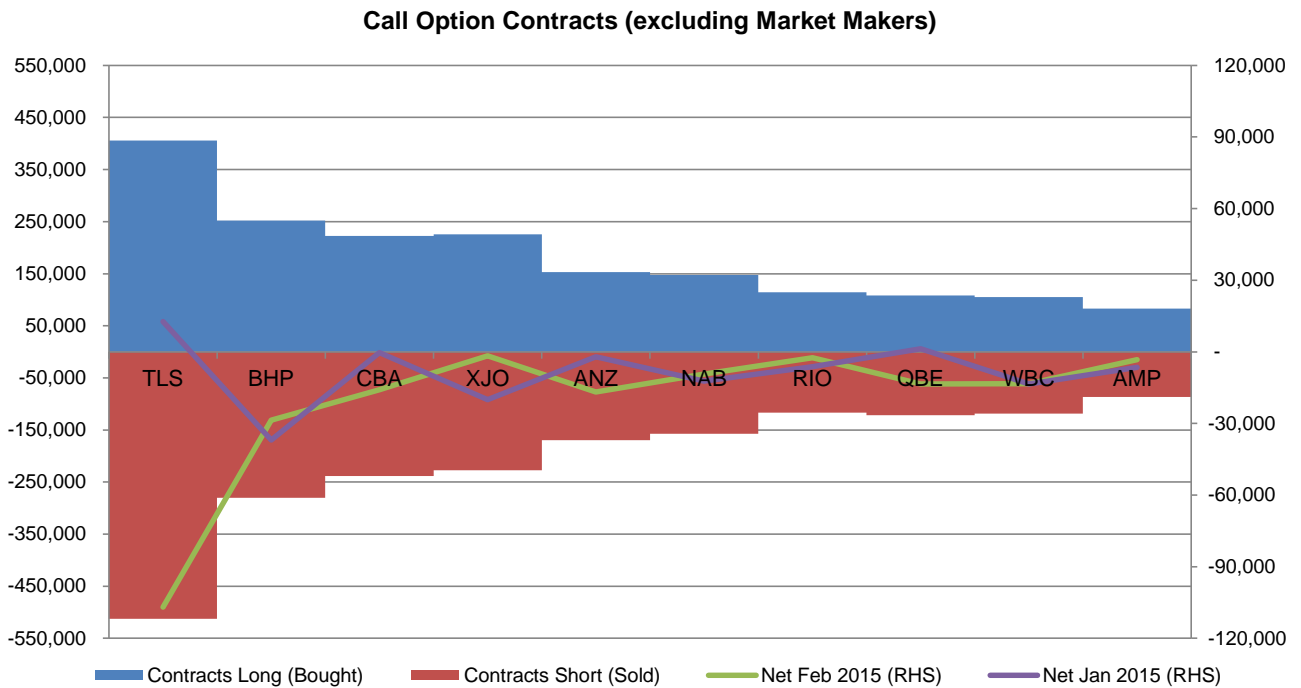


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

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Top 10 Call and Put Options Contracts

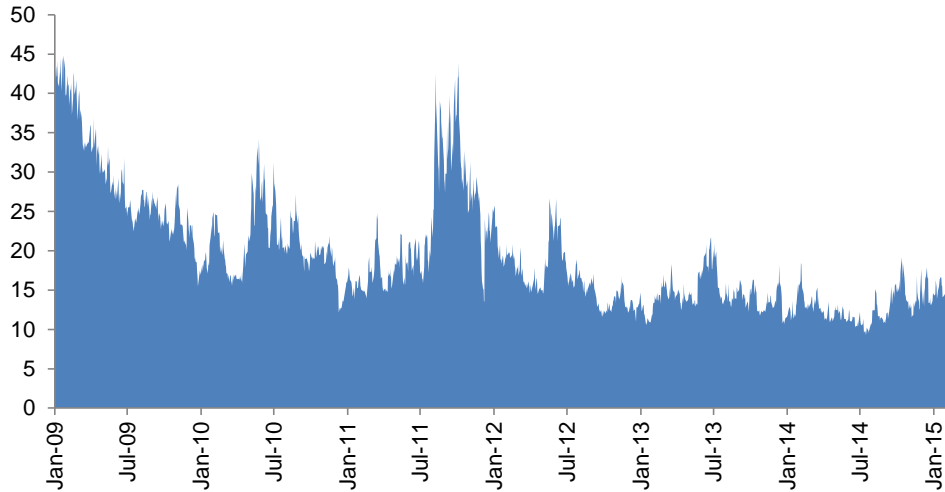


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

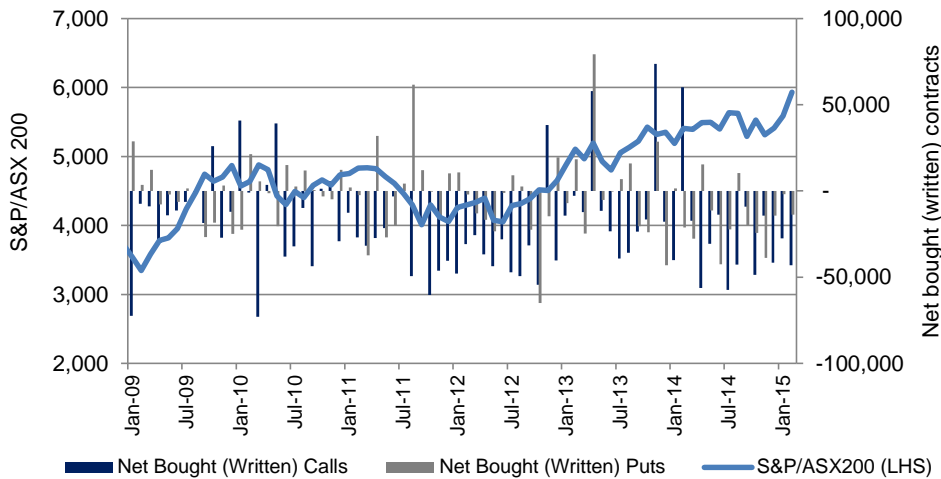
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S&P/ASX 200 VIX



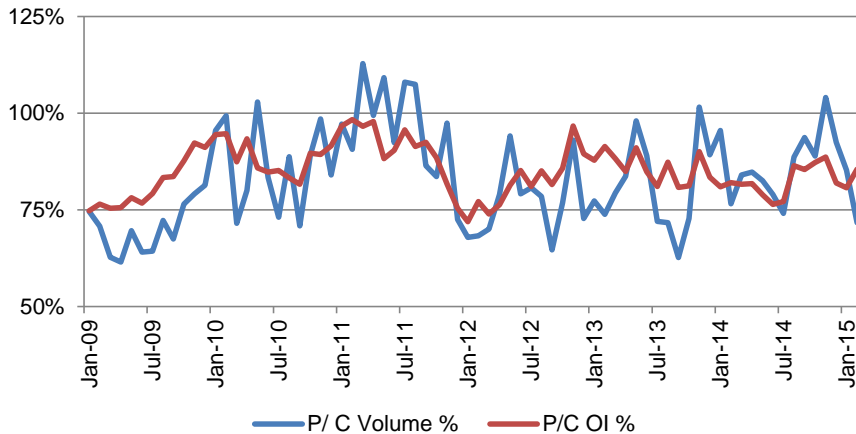
Options Net Buy/Sell Volume (excluding market makers)



■ Net Bought (Written) Calls ■ Net Bought (Written) Puts — S&P/ASX200 (LHS)

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

Put-Call Indicators



— P/C Volume % — P/C OI %

DERIVATIVES – EQUITY AND INDEX OPTIONS

February 2015

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Feb-15	5,847,522	4,189,410	10,036,932	8,881,408	200,866	954,654	4
Jan-15	4,677,190	3,987,655	8,664,845	7,821,313	122,106	721,306	120
Variance	25.0%	5.1%	15.8%	13.6%	64.5%	32.4%	-96.7%
Feb-14	6,667,426	5,105,751	11,773,177	10,748,651	182,307	842,142	77
Variance	-12.3%	-17.9%	-14.7%	-17.4%	10.2%	13.4%	-94.8%
Cal Yr to date	10,524,712	8,177,065	18,701,777	16,702,721	322,972	1,675,960	124
Fin Yr to date	44,276,324	38,556,689	82,833,013	71,896,869	3,645,359	7,289,449	1,336

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-15	1,453	509	1,962	850	388	724	0
Jan-15	1,101	512	1,613	815	371	421	7
Variance	31.9%	-0.5%	21.6%	4.2%	4.7%	72.0%	-96.4%
Feb-14	1,511	613	2,124	901	692	527	4
Variance	-3.8%	-17.0%	-7.6%	-5.7%	-43.9%	37.4%	-94.1%
Cal Yr to date	2,554	1,021	3,576	1,665	759	1,145	7
Fin Yr to date	12,754	4,898	17,652	6,194	7,114	4,271	72

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-15	6,422,112	5,489,174	11,911,286	9,907,918	1,294,534	708,774	60
Jan-15	6,313,872	5,093,206	11,407,078	9,673,999	1,136,603	596,416	60
Variance	1.7%	7.8%	4.4%	2.4%	13.9%	18.8%	0.0%
Feb-14	6,920,539	5,675,515	12,596,054	11,085,865	981,127	529,013	49
Variance	-7.2%	-3.3%	-5.4%	-10.6%	31.9%	34.0%	22.4%
Cal Yr to date	6,422,112	5,489,174	11,911,286	9,907,918	1,294,534	708,774	60
Fin Yr to date	6,422,112	5,489,174	11,911,286	9,907,918	1,294,534	708,774	60

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More information

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