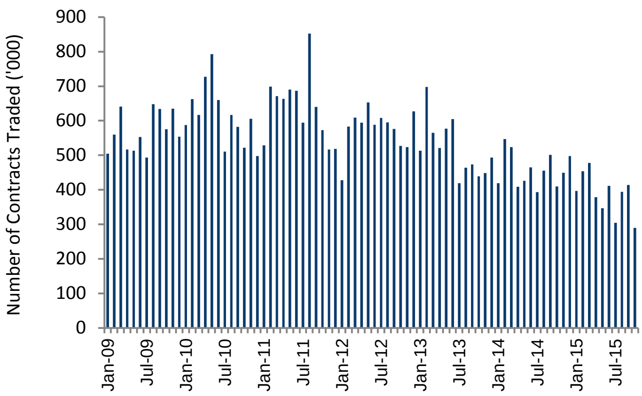
DERIVATIVES – EQUITY AND INDEX OPTIONS

ASX Options Statistics and Analysis

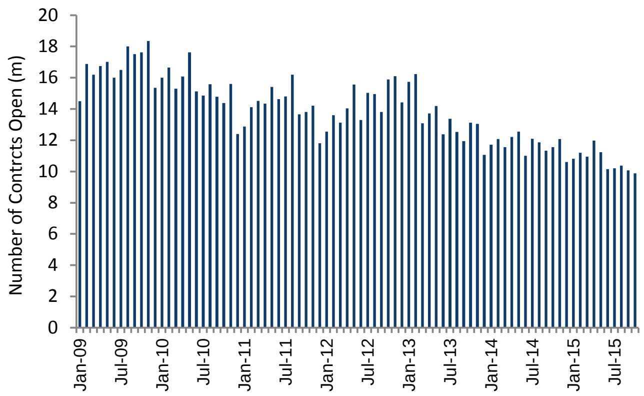
October 2015

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

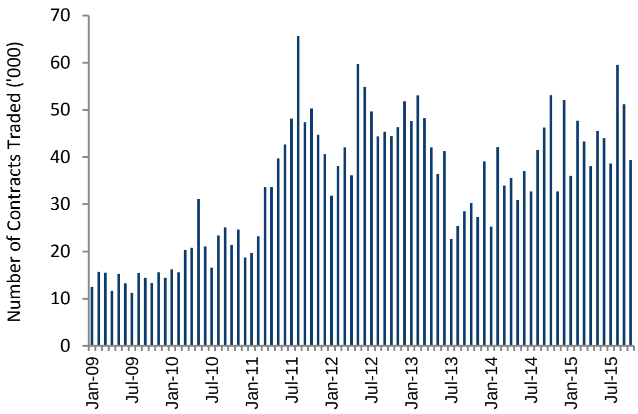
Single Stock Options ADV (adj)



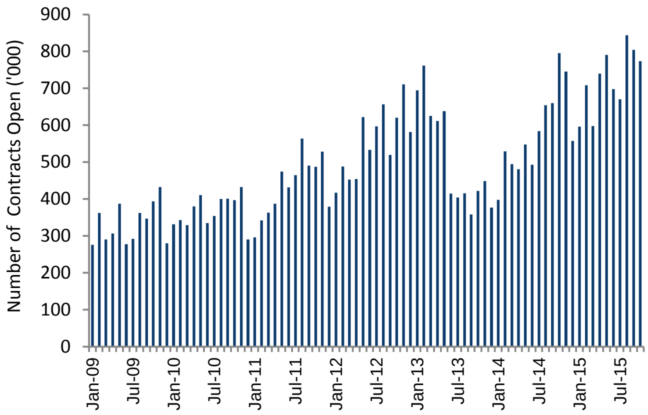
Single Stock Options OI (adj)



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
October 2015

Top Classes by Volume

RANK	Oct-15	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	867,804	12.0%	775,370	111.9%	na	na	132.0%	-20,831	-25,143
2	TLS	668,155	9.2%	1,393,630	47.9%	668,867,000	10.0%	102.0%	5,624	-19,528
3	BHP	538,235	7.4%	656,612	82.0%	176,767,000	30.4%	80.8%	-29,726	-2,650
4	FMG	516,341	7.1%	657,524	78.5%	483,241,000	10.7%	88.8%	-49,749	38,055
5	ANZ	401,695	5.5%	486,595	82.6%	154,313,000	26.0%	95.2%	-8,912	4,564
6	RIO	394,746	5.4%	251,713	156.8%	46,288,000	85.3%	105.2%	-10,318	-914
7	NAB	379,013	5.2%	407,329	93.0%	118,449,000	32.0%	64.8%	-26,598	406
8	CBA	355,016	4.9%	388,001	91.5%	56,433,000	62.9%	82.8%	428	5,473
9	STO	298,784	4.1%	303,189	98.5%	224,168,000	13.3%	57.5%	-16,821	-5,197
10	NCM	262,087	3.6%	247,946	105.7%	97,675,000	26.8%	100.9%	-3,390	-6,615
11	WBC	257,476	3.6%	378,085	68.1%	129,056,000	20.0%	51.9%	-14,944	3,028
12	WOW	219,445	3.0%	238,203	92.1%	93,559,000	23.5%	71.2%	-5,938	2,067
13	MQG	187,100	2.6%	107,899	173.4%	22,414,000	83.5%	97.2%	564	-1,395
14	WPL	123,452	1.7%	156,593	78.8%	56,240,000	22.0%	63.7%	-9,904	1,470
15	ORG	100,740	1.4%	212,896	47.3%	291,617,000	3.5%	76.1%	-4,039	-4,143
16	WES	99,419	1.4%	141,824	70.1%	54,364,000	18.3%	68.8%	-3,354	-1,089
17	CSL	92,445	1.3%	77,433	119.4%	19,223,000	48.1%	95.3%	-1,470	-1,358
18	AMP	78,789	1.1%	168,487	46.8%	112,380,000	7.0%	38.5%	1,560	-1,094
19	QAN	74,235	1.0%	176,561	42.0%	22,592,000	32.9%	203.6%	-1,676	-8,883
20	QBE	71,551	1.0%	154,866	46.2%	87,348,000	8.2%	54.6%	-8,422	-1,067
21	FXJ	65,113	0.9%	133,830	48.7%	154,948,000	4.2%	1278.6%	-201	-60,390
22	SCG	63,980	0.9%	242,633	26.4%	232,981,000	2.7%	8.6%	-10,360	-1,527
23	OZL	63,942	0.9%	55,282	115.7%	57,509,000	11.1%	18.8%	-10,264	-790
24	SUN	62,870	0.9%	122,172	51.5%	98,568,000	6.4%	48.4%	-1,080	-896
25	IAG	58,420	0.8%	129,142	45.2%	150,656,000	3.9%	20.0%	1,966	3,995
26	OSH	55,933	0.8%	153,521	36.4%	120,748,000	4.6%	55.5%	-9,456	-2,270
27	S32	53,499	0.7%	108,240	49.4%	485,607,000	1.1%	53.5%	-4	-5,693
28	SYD	44,032	0.6%	90,867	48.5%	129,923,000	3.4%	41.6%	-2,573	-3,617
29	WFD	43,453	0.6%	100,195	43.4%	83,481,000	5.2%	49.8%	-5,350	-6,096
30	AWC	41,720	0.6%	128,381	32.5%	373,682,000	1.1%	82.3%	-716	2,051
	Market^	7,245,933	100.0%	10,651,423	68.2%	7,977,463,000	9.1%	80.9%	-50,327	-34,514

* Derivatives Liquidity Ratio (DLR) is options volume (in shares) / volume of underlying security

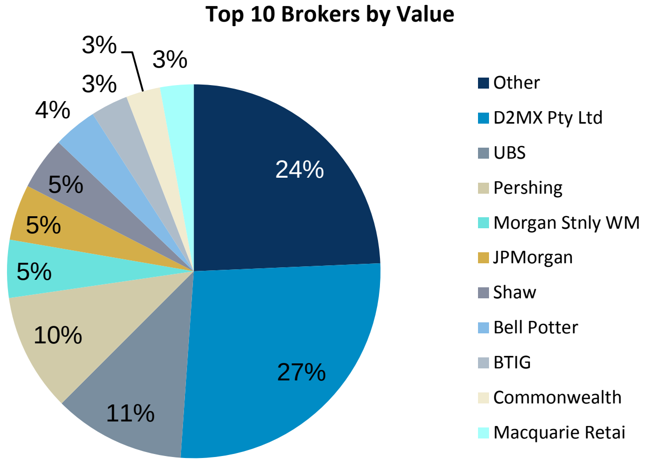
** The net calls/puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

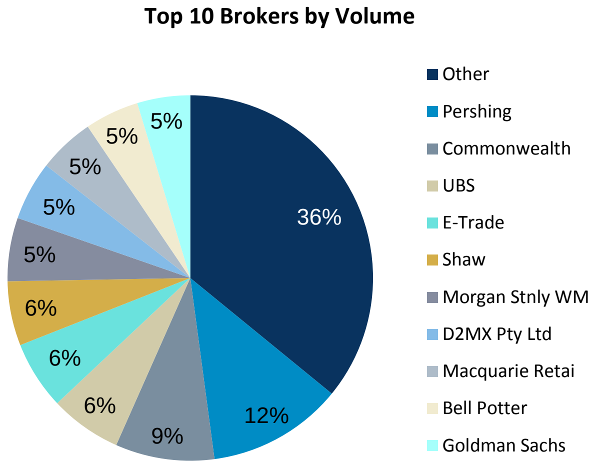
^ ETO classes only included

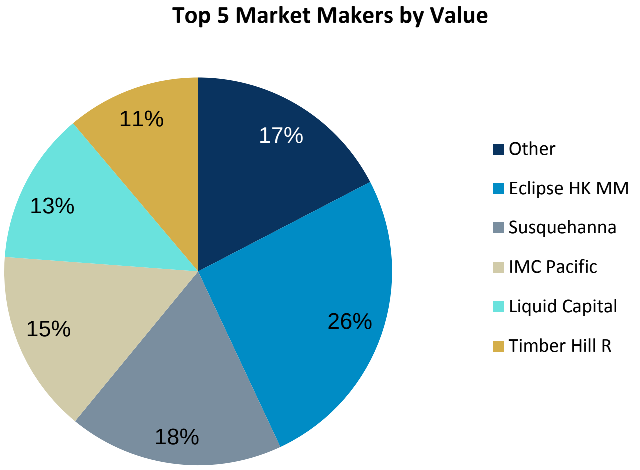
NOTE: Figures for the above charts are double-sided

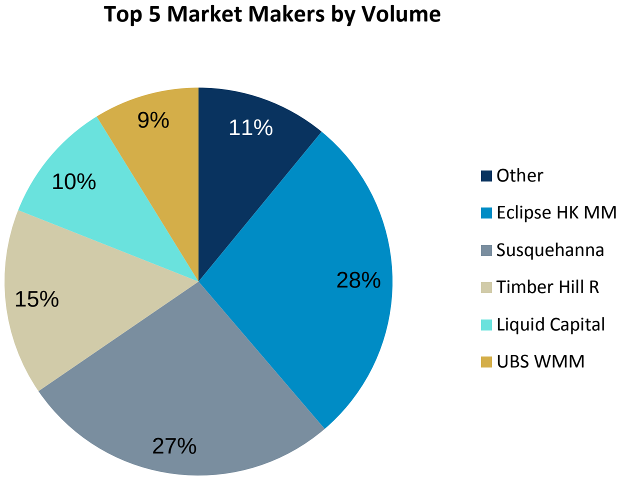
DERIVATIVES – EQUITY AND INDEX OPTIONS
October 2015

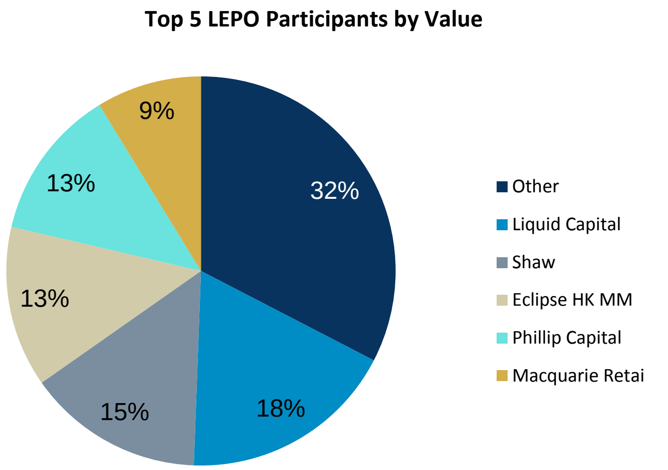
Market Share by Value and Volume Traded

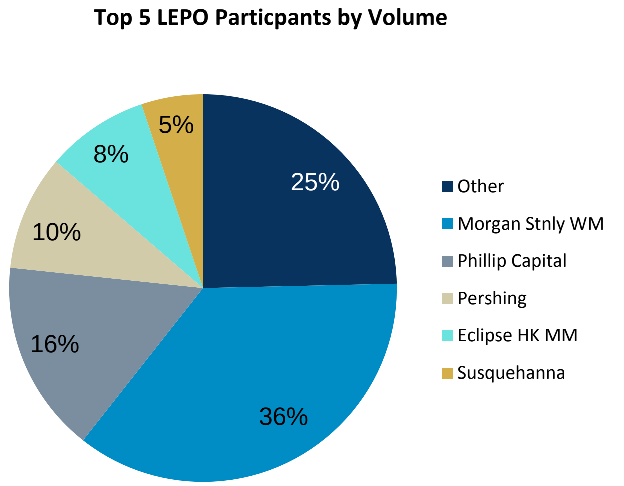












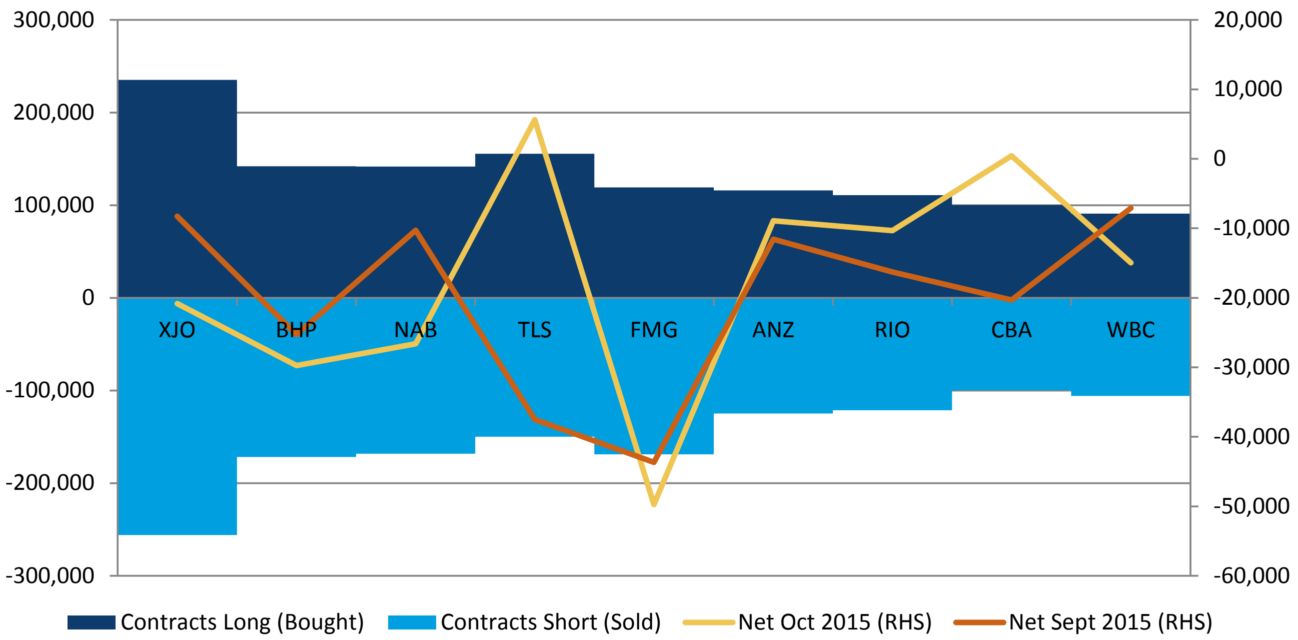
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

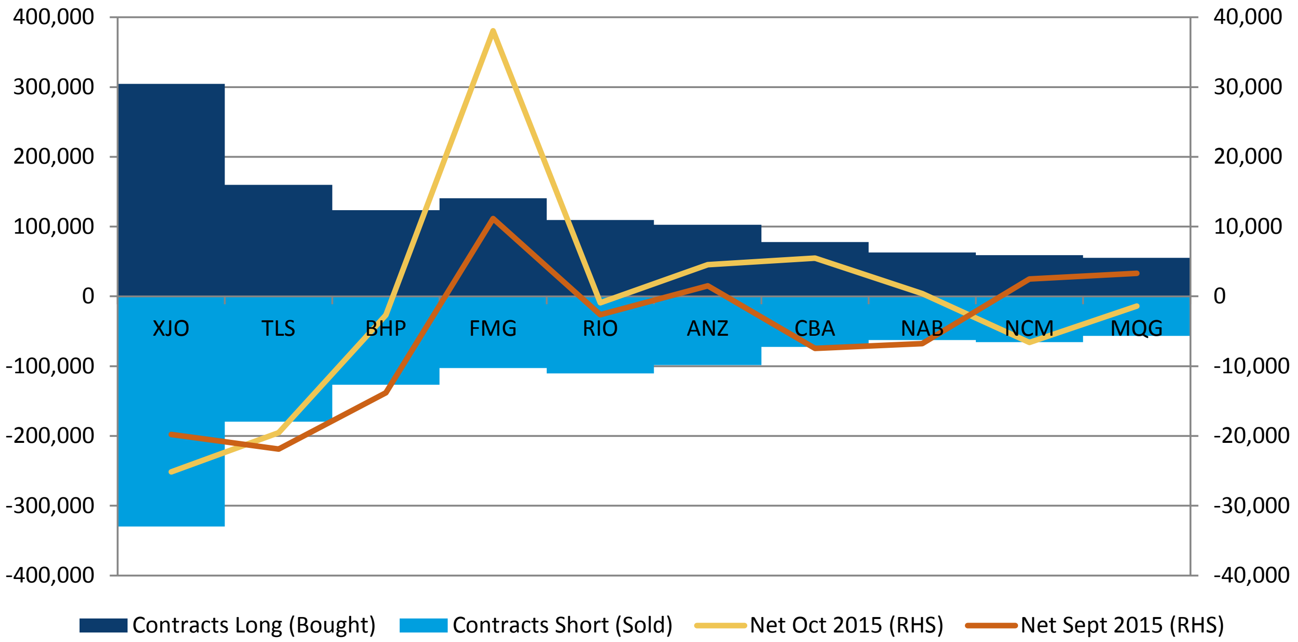
October 2015

Top 10 Call and Put Options Contracts

Call Option Contracts (excluding Market Makers)



Put Option Contracts (excluding Market Makers)



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

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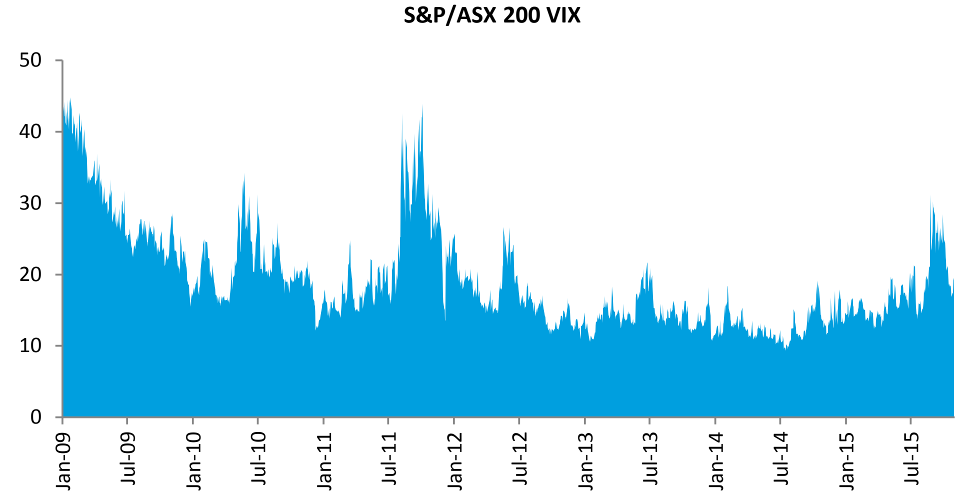
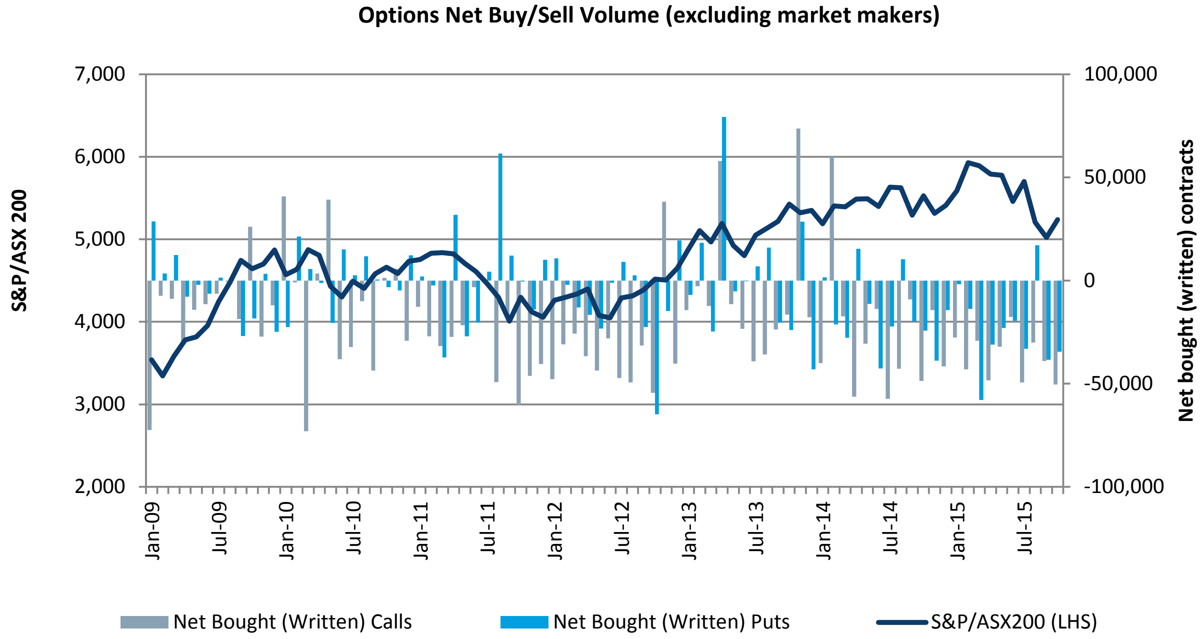
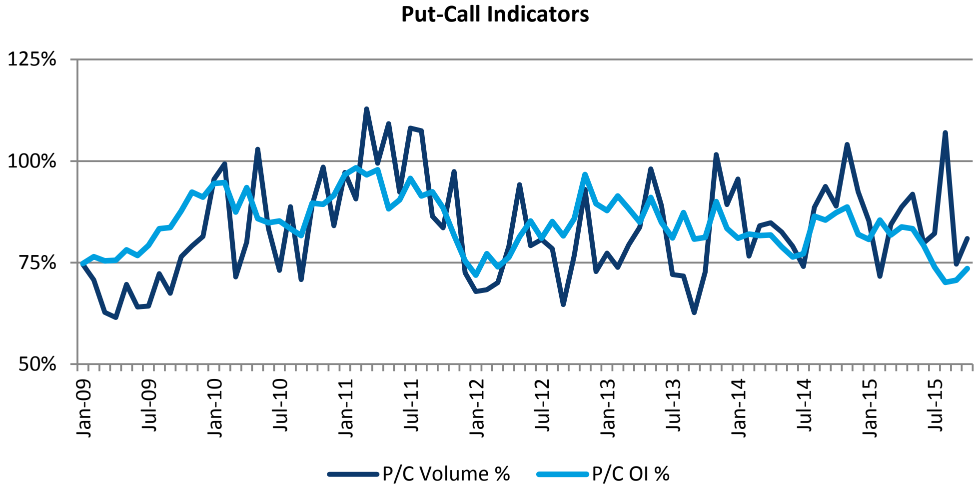




NOTE: Single Stock options expressed in terms of 1,000 per contract in above chart.



DERIVATIVES – EQUITY AND INDEX OPTIONS

October 2015

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Oct-15	4,005,490	3,240,443	7,245,933	6,333,434	44,695	867,123	681
Sep-15	5,863,429	4,373,405	10,236,834	7,715,642	1,390,632	1,125,668	4,892
Variance	-31.7%	-25.9%	-29.2%	-17.9%	-96.8%	-23.0%	-86.1%
Oct-14	5,641,259	5,014,674	10,655,933	9,205,930	227,296	1,222,419	288
Variance	-29.0%	-35.4%	-32.0%	-31.2%	-80.3%	-29.1%	136.5%
Cal Yr to date	49,577,189	41,624,117	91,201,306	76,744,363	5,042,849	9,404,732	9,362
Fin Yr to date	18,801,185	16,095,416	34,896,601	29,033,066	1,723,292	4,132,712	7,531

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-15	840	591	1,432	759	58	580	36
Sep-15	2,371	1,328	3,699	1,112	1,368	970	248
Variance	-64.5%	-55.5%	-61.3%	-31.8%	-95.8%	-40.3%	-85.6%
Oct-14	1,303	856	2,159	871	498	776	15
Variance	-35.5%	-30.9%	-33.7%	-12.9%	-88.4%	-25.3%	136.4%
Cal Yr to date	16,084	7,716	23,799	9,191	7,373	6,745	491
Fin Yr to date	5,274	3,925	9,199	3,751	1,919	3,142	387

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Oct-15	6,137,652	4,513,771	10,651,423	8,728,185	1,147,868	773,485	1,885
Sep-15	6,374,477	4,502,375	10,876,852	8,931,131	1,139,300	804,620	1,801
Variance	-3.7%	0.3%	-2.1%	-2.3%	0.8%	-3.9%	4.7%
Oct-14	6,595,300	5,755,610	12,350,910	10,499,069	1,055,997	795,688	156
Variance	-6.9%	-21.6%	-13.8%	-16.9%	8.7%	-2.8%	1108.3%
Cal Yr to date	6,137,652	4,513,771	10,651,423	8,728,185	1,147,868	773,485	1,885
Fin Yr to date	6,137,652	4,513,771	10,651,423	8,728,185	1,147,868	773,485	1,885

More information

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