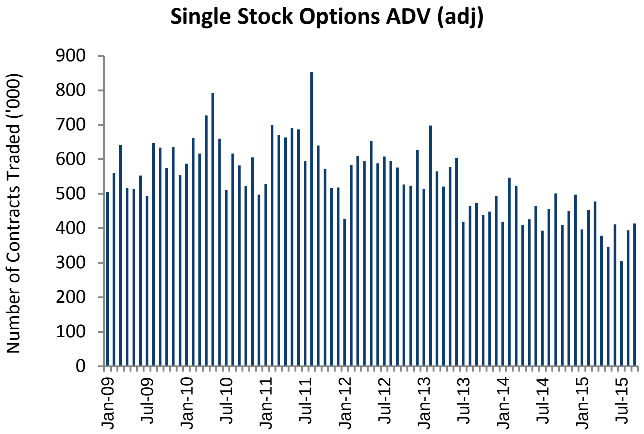
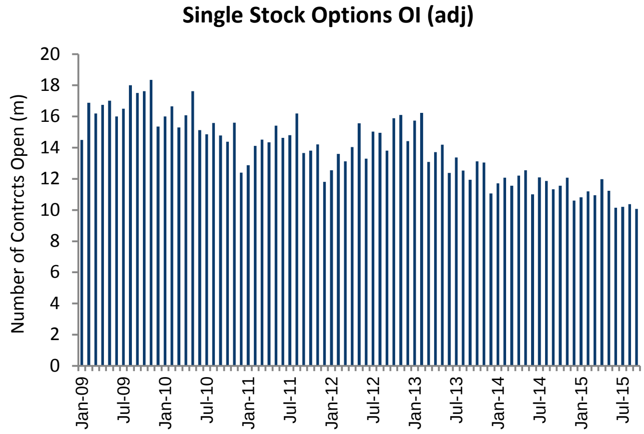
DERIVATIVES – EQUITY AND INDEX OPTIONS

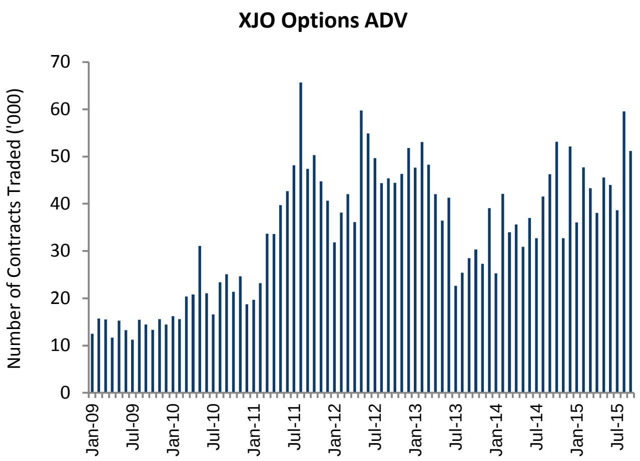
ASX Options Statistics and Analysis

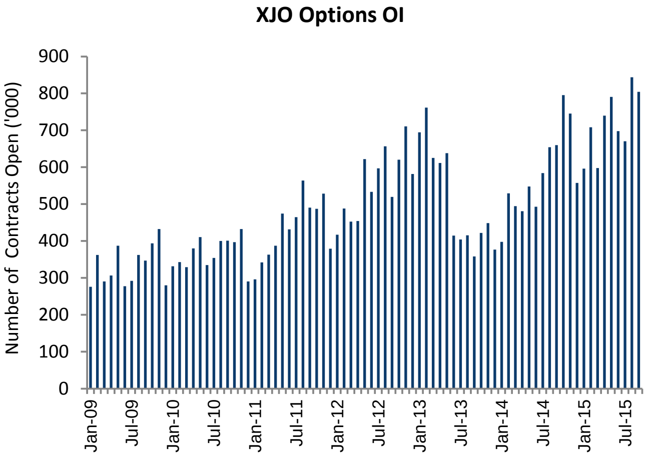
September 2015

Average Daily Volume (ADV) and Open Interest (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

September 2015

Top Classes by Volume

RANK	Sep-15	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,130,560	11.0%	806,421	140.2%	na	na	160.7%	-8,283	-19,794
2	TLS	1,032,759	10.1%	1,286,217	80.3%	657,954,000	15.7%	57.6%	-37,486	-21,875
3	BHP	686,031	6.7%	638,202	107.5%	237,338,000	28.9%	114.6%	-25,268	-13,823
4	CBA	659,087	6.4%	407,685	161.7%	96,827,000	68.1%	105.4%	-20,322	-7,439
5	FMG	594,283	5.8%	721,802	82.3%	385,453,000	15.4%	223.1%	-43,674	11,153
6	ANZ	577,591	5.6%	543,121	106.3%	186,205,000	31.0%	104.8%	-11,584	1,500
7	NAB	420,788	4.1%	417,548	100.8%	143,882,000	29.2%	50.8%	-10,280	-6,778
8	RIO	378,092	3.7%	229,368	164.8%	52,716,000	71.7%	108.5%	-16,301	-2,610
9	WBC	326,751	3.2%	409,185	79.9%	162,324,000	20.1%	71.0%	-7,091	1,379
10	SCG	304,609	3.0%	228,288	133.4%	304,904,000	10.0%	1.3%	-20,540	-3,123
11	LLC	293,284	2.9%	178,220	164.6%	61,626,000	47.6%	3.2%	-1,839	-1,077
12	BXB	260,248	2.5%	197,051	132.1%	96,284,000	27.0%	6.8%	-7,922	6,604
13	STO	252,091	2.5%	307,441	82.0%	288,858,000	8.7%	92.7%	17,469	-16,885
14	NCM	250,699	2.4%	242,173	103.5%	86,201,000	29.1%	40.5%	-93	2,502
15	ORG	240,700	2.4%	172,088	139.9%	133,464,000	18.0%	18.4%	-2,190	-7,101
16	WOW	217,270	2.1%	236,626	91.8%	96,702,000	22.5%	141.6%	1,430	-10,069
17	MQG	181,103	1.8%	118,011	153.5%	26,096,000	69.4%	100.2%	-4,050	3,290
18	AMP	147,244	1.4%	198,166	74.3%	205,359,000	7.2%	49.0%	7,063	-9,587
19	WPL	145,899	1.4%	138,430	105.4%	74,642,000	19.5%	101.2%	-3,492	-1,140
20	QBE	110,788	1.1%	160,614	69.0%	89,189,000	12.4%	63.8%	-3,694	-5,410
21	AWC	110,570	1.1%	129,532	85.4%	402,145,000	2.7%	300.0%	3,915	-3,453
22	WFD	105,568	1.0%	99,357	106.3%	123,289,000	8.6%	12.1%	-8,162	-3,546
23	IAG	99,652	1.0%	156,454	63.7%	220,762,000	4.5%	34.9%	628	3,359
24	WES	99,362	1.0%	148,080	67.1%	60,510,000	16.4%	97.6%	-1,821	-1,098
25	OSH	97,682	1.0%	155,381	62.9%	191,239,000	5.1%	52.9%	1,633	-142
26	CSL	94,977	0.9%	75,985	125.0%	22,918,000	41.4%	72.9%	-1,863	-4,664
27	AMC	81,577	0.8%	82,234	99.2%	88,483,000	9.2%	16.1%	-1,729	-541
28	SUN	78,360	0.8%	112,334	69.8%	92,993,000	8.4%	41.5%	-2,071	-2,969
29	QAN	77,963	0.8%	201,471	38.7%	268,696,000	2.9%	59.1%	-9,375	-3,297
30	MPL	73,768	0.7%	79,307	93.0%	305,896,000	2.4%	58.4%	-10,369	-3,860
	Market^	10,236,834	100.0%	10,876,852	94.1%	9,840,927,000	10.4%	74.6%	-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

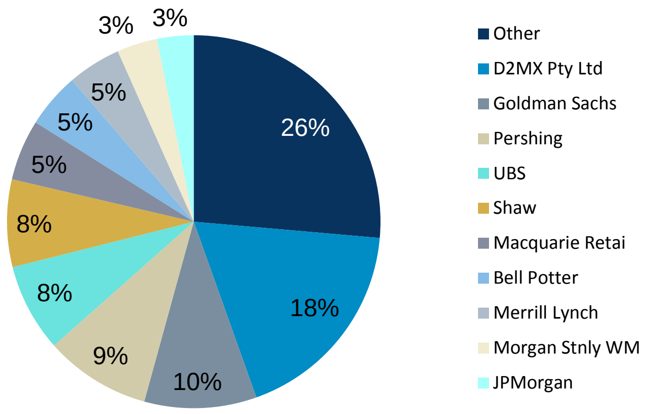
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

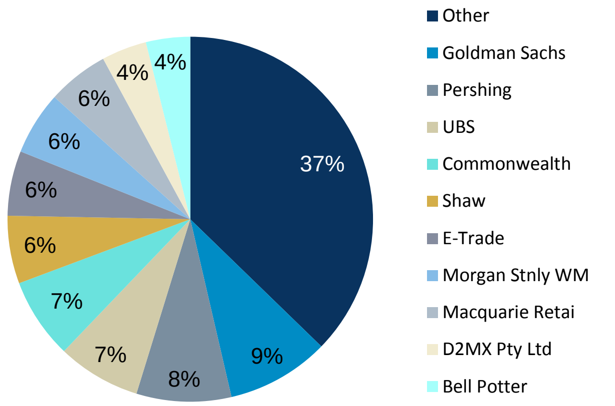
September 2015

Market Share by Value and Volume Traded

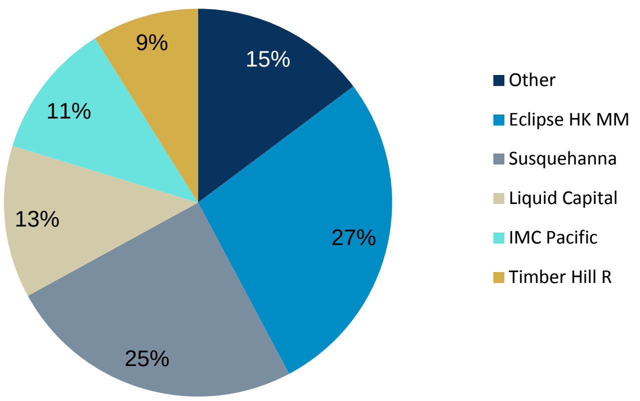
Top 10 Brokers by Value



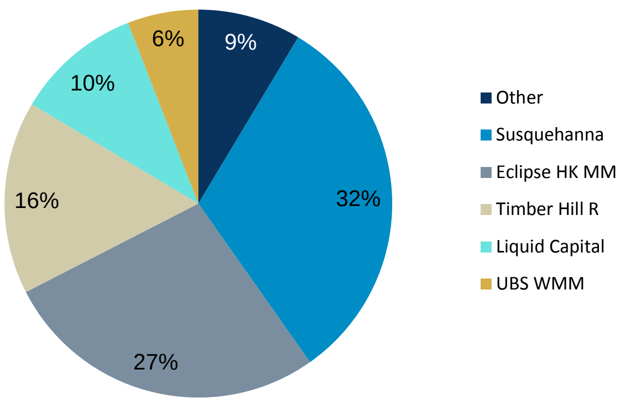
Top 10 Brokers by Volume



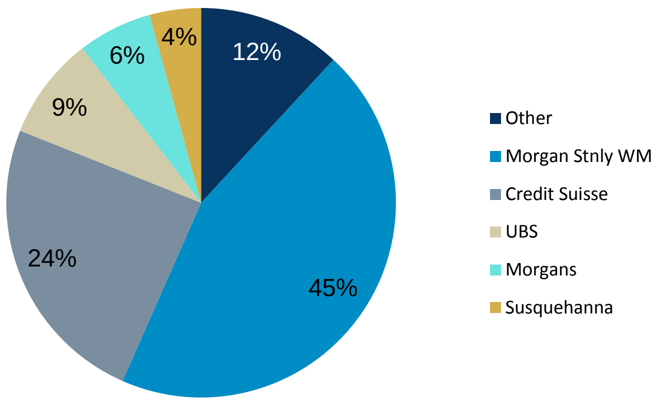
Top 5 Market Makers by Value



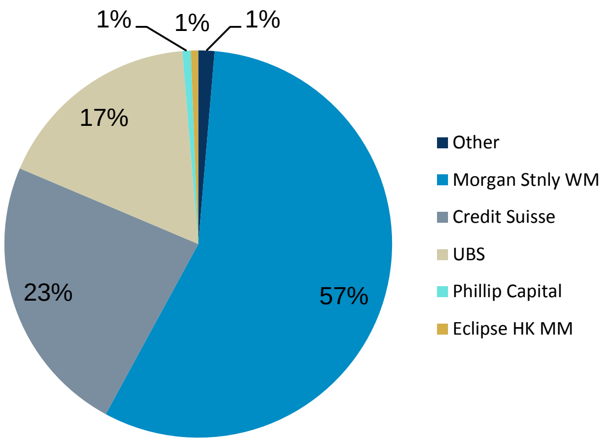
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

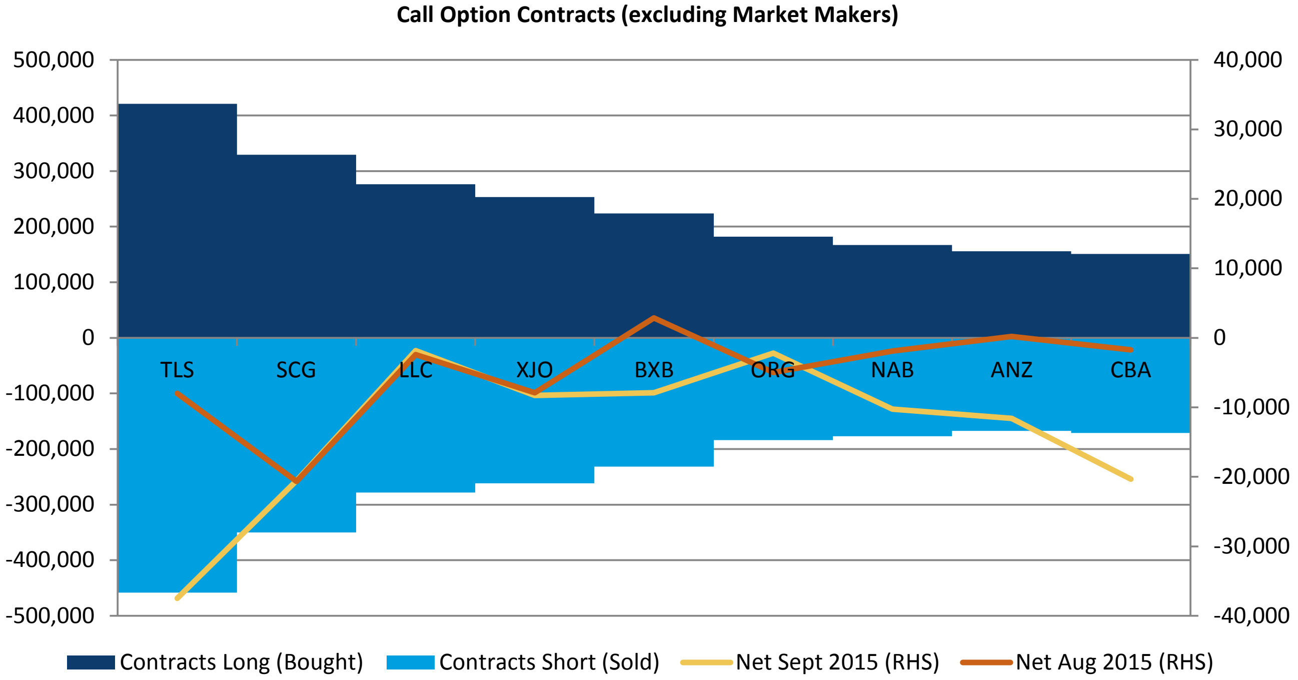


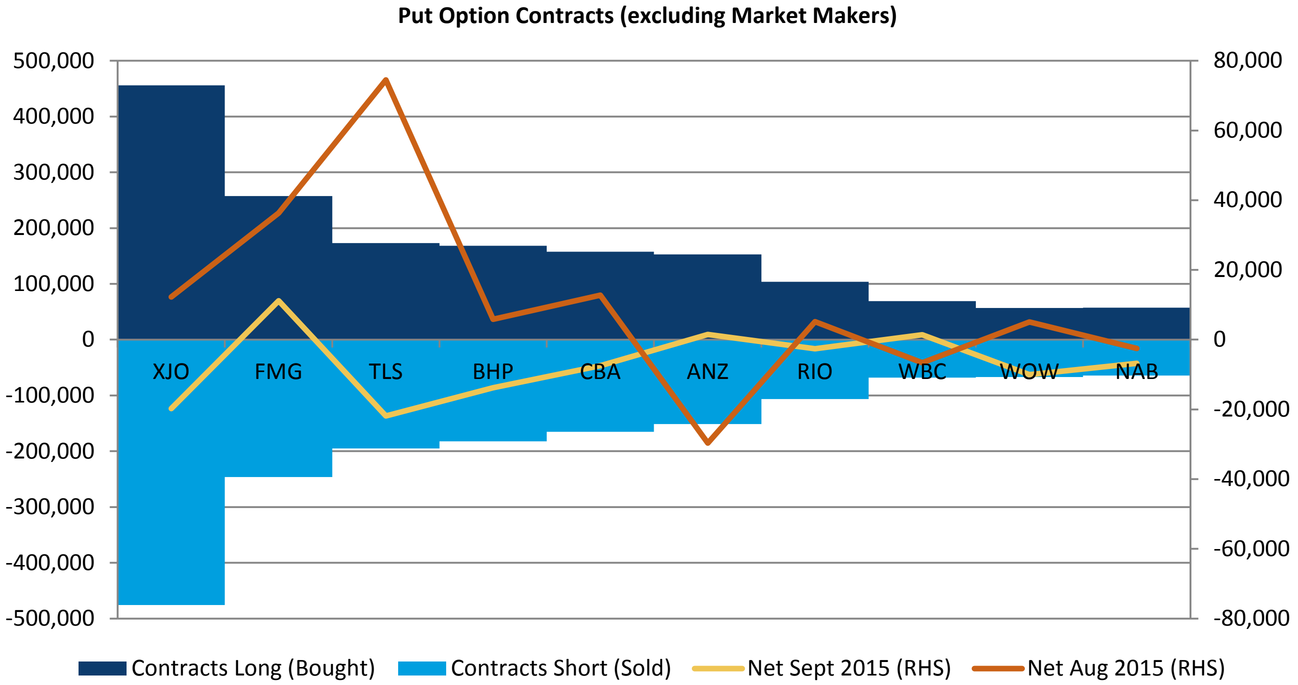
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

September 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

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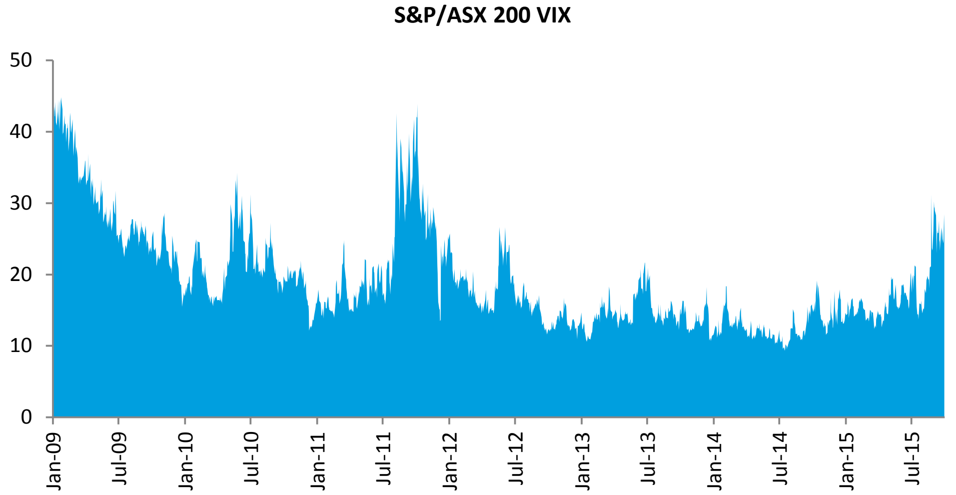
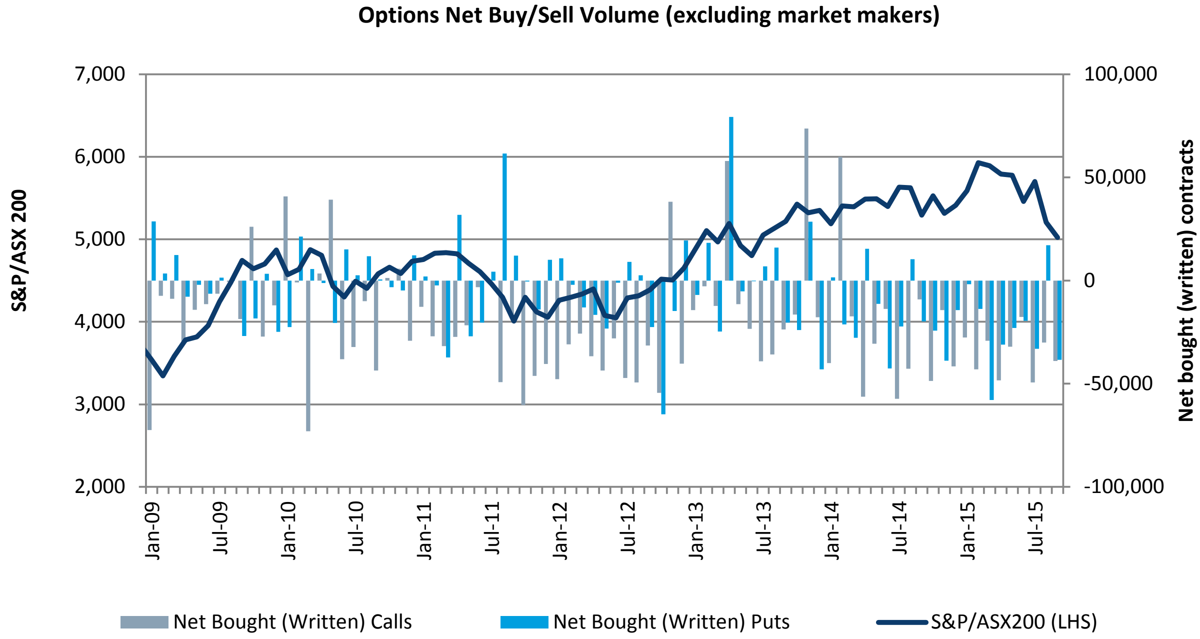
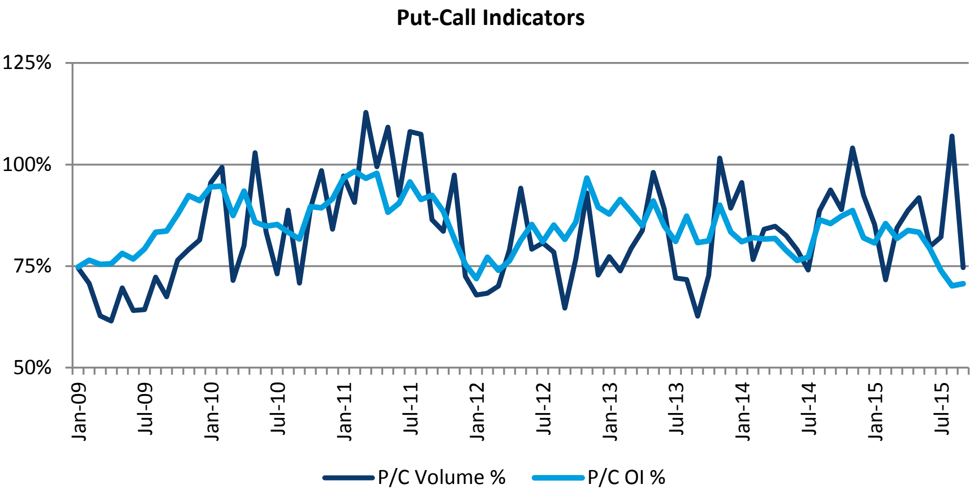




NOTE: Single Stock options expressed in terms of 1,000 per contract in above chart.



DERIVATIVES – EQUITY AND INDEX OPTIONS

September 2015

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Sep-15	5,863,429	4,373,405	10,236,834	7,715,642	1,390,632	1,125,668	4,892
Aug-15	4,601,463	4,924,206	9,525,669	8,055,456	217,626	1,251,080	1,507
Variance	27.4%	-11.2%	7.5%	-4.2%	539.0%	-10.0%	224.6%
Sep-14	6,216,658	5,826,766	12,043,424	9,637,540	1,387,845	1,017,704	335
Variance	-5.7%	-24.9%	-15.0%	-19.9%	0.2%	10.6%	1360.3%
Cal Yr to date	45,571,699	38,383,674	83,955,373	70,410,929	4,998,154	8,537,609	8,681
Fin Yr to date	14,795,695	12,854,973	27,650,668	22,699,632	1,678,597	3,265,589	6,850

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-15	2,371	1,328	3,699	1,112	1,368	970	248
Aug-15	995	1,442	2,437	988	279	1,092	78
Variance	138.3%	-7.9%	51.8%	12.6%	389.5%	-11.2%	219.9%
Sep-14	2,837	687	3,524	668	2,325	513	18
Variance	-16.4%	93.3%	5.0%	66.6%	-41.2%	89.3%	1262.1%
Cal Yr to date	15,243	7,124	22,367	8,432	7,316	6,165	455
Fin Yr to date	4,434	3,333	7,767	2,993	1,861	2,562	351

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-15	6,374,477	4,502,375	10,876,852	8,931,131	1,139,300	804,620	1,801
Aug-15	6,598,118	4,627,040	11,225,158	9,119,110	1,261,234	844,321	493
Variance	-3.4%	-2.7%	-3.1%	-2.1%	-9.7%	-4.7%	265.3%
Sep-14	6,465,192	5,524,066	11,989,258	10,109,467	1,219,783	659,881	127
Variance	-1.4%	-18.5%	-9.3%	-11.7%	-6.6%	21.9%	1318.1%
Cal Yr to date	6,374,477	4,502,375	10,876,852	8,931,131	1,139,300	804,620	1,801
Fin Yr to date	6,374,477	4,502,375	10,876,852	8,931,131	1,139,300	804,620	1,801

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More information

Gregory Pill - Manager, Equity and Equity Derivatives
Phone: +61 2 9227 0696 Email: Greg.Pill@asx.com.au
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