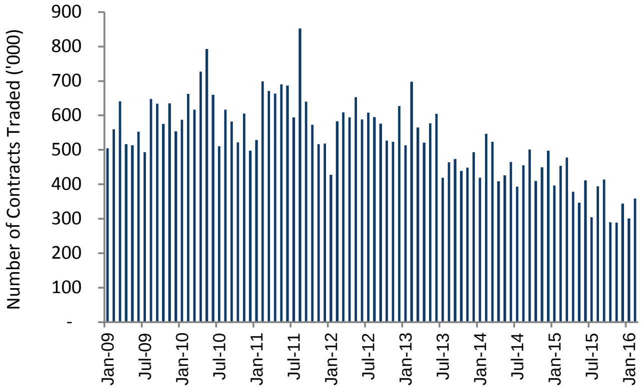
DERIVATIVES – EQUITY AND INDEX OPTIONS

ASX Options Statistics and Analysis

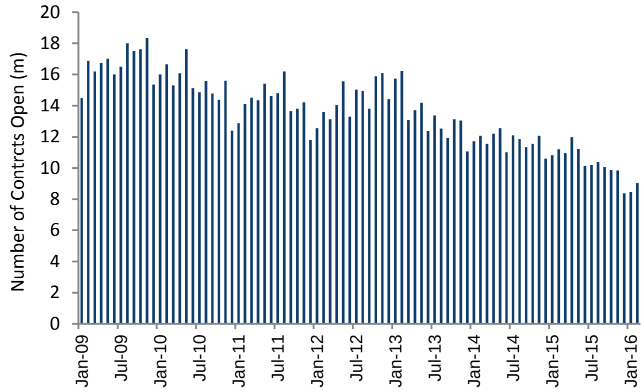
February 2016

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

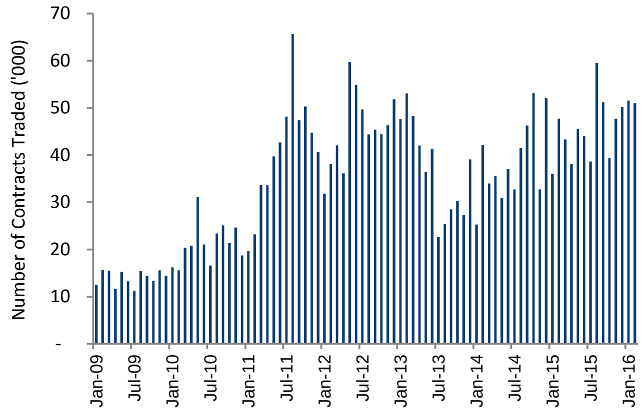
Single Stock Options ADV (adj)



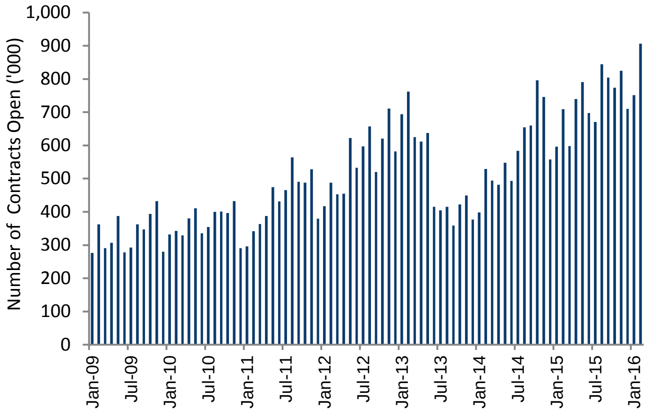
Single Stock Options OI (adj)



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

February 2016

Top Classes by Volume

RANK	Feb-16	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,070,931	12.5%	906,372	118.2%	na	na	141.6%	-20,151	-10,911
2	TLS	858,339	10.0%	1,179,699	72.8%	650,972,000	13.2%	56.7%	-93,490	11,529
3	BHP	772,217	9.0%	723,222	106.8%	252,352,000	30.6%	71.3%	-33,703	-16,921
4	CBA	523,450	6.1%	353,637	148.0%	78,406,000	66.8%	108.3%	-22,903	-2,636
5	RIO	480,096	5.6%	239,319	200.6%	58,894,000	81.5%	65.1%	-6,423	-8,016
6	ANZ	421,410	4.9%	485,483	86.8%	176,205,000	23.9%	112.5%	-17,139	9,319
7	FMG	347,719	4.0%	358,107	97.1%	447,001,000	7.8%	95.5%	-44,770	5,169
8	NCM	337,322	3.9%	230,882	146.1%	123,243,000	27.4%	40.1%	-4,612	8,498
9	NAB	331,747	3.9%	370,694	89.5%	151,675,000	21.9%	80.4%	-19,989	-7,456
10	MQG	306,855	3.6%	151,681	202.3%	37,686,000	81.4%	133.5%	-5,257	-1,502
11	WOW	228,931	2.7%	246,014	93.1%	85,683,000	26.7%	81.9%	-17,108	9,666
12	WBC	216,023	2.5%	343,051	63.0%	125,198,000	17.3%	54.8%	-2,264	-6,003
13	WES	192,592	2.2%	142,880	134.8%	63,934,000	30.1%	80.4%	-6,643	3,703
14	STO	175,236	2.0%	265,211	66.1%	287,542,000	6.1%	94.2%	-16,202	-1,947
15	QBE	151,400	1.8%	163,198	92.8%	141,714,000	10.7%	67.7%	815	-1,096
16	AMP	128,863	1.5%	153,246	84.1%	177,221,000	7.3%	65.2%	-14,800	-3,303
17	WPL	122,497	1.4%	148,091	82.7%	68,066,000	18.0%	107.2%	-696	607
18	CSL	120,674	1.4%	71,950	167.7%	23,852,000	50.6%	75.1%	-3,943	-3,464
19	SUN	107,796	1.3%	129,860	83.0%	110,464,000	9.8%	59.8%	-3,964	2,961
20	S32	91,604	1.1%	219,364	41.8%	567,923,000	1.6%	18.3%	-20,709	2,236
21	SCG	85,223	1.0%	211,781	40.2%	272,077,000	3.1%	15.2%	-6,053	-2,125
22	BXB	81,335	0.9%	170,986	47.6%	98,253,000	8.3%	11.6%	-1,000	3,937
23	QAN	80,509	0.9%	184,447	43.6%	198,287,000	4.1%	88.7%	-14,236	-5,051
24	IAG	79,507	0.9%	92,035	86.4%	164,922,000	4.8%	43.8%	-11,594	549
25	AZJ	74,833	0.9%	99,421	75.3%	251,533,000	3.0%	25.7%	-2,468	1,933
26	ORG	71,782	0.8%	240,966	29.8%	215,527,000	3.3%	54.6%	-6,297	-1,819
27	AMC	70,469	0.8%	96,778	72.8%	94,597,000	7.4%	21.3%	-23,818	1,958
28	LLC	68,434	0.8%	174,255	39.3%	59,932,000	11.4%	27.1%	-1,687	-1,269
29	AWC	68,089	0.8%	78,207	87.1%	289,811,000	2.3%	39.2%	-1,312	2,180
30	OSH	67,204	0.8%	159,532	42.1%	144,119,000	4.7%	39.6%	-3,808	-1,149
	Market^	8,600,296	100.0%	9,926,526	86.6%	10,667,892,000	8.1%	76.3%	-65,657	-15,800

* 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

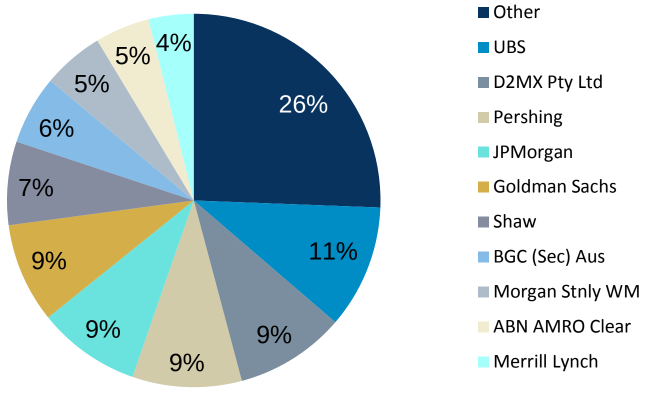
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

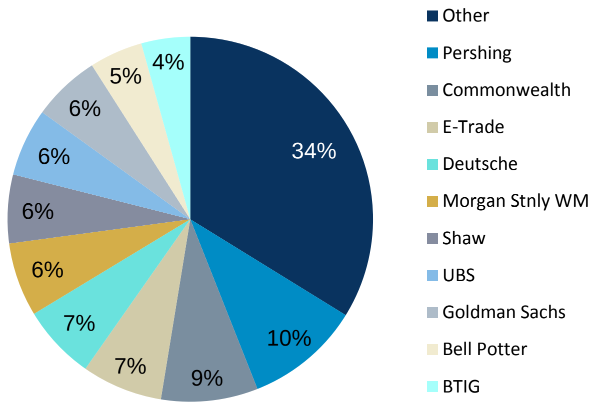
February 2016

Market Share by Value and Volume Traded

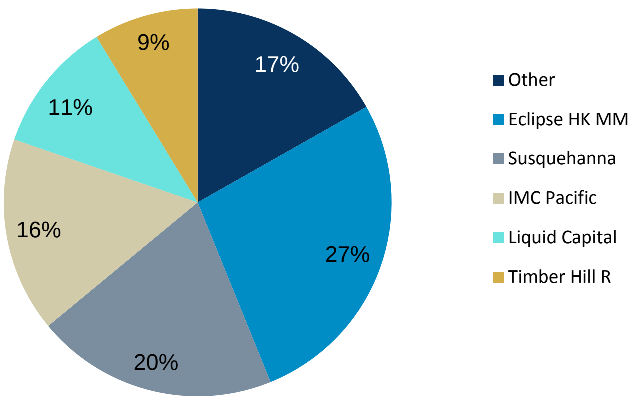
Top 10 Brokers by Value



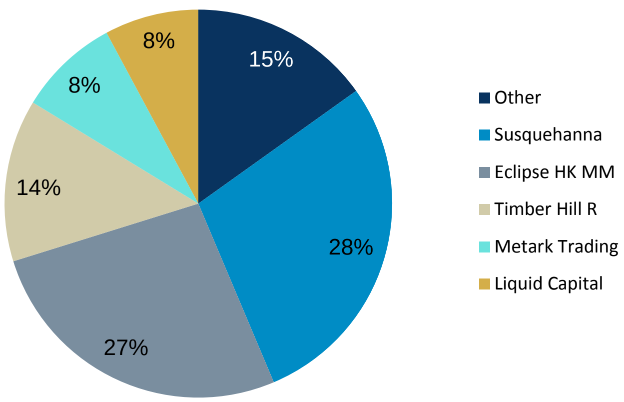
Top 10 Brokers by Volume



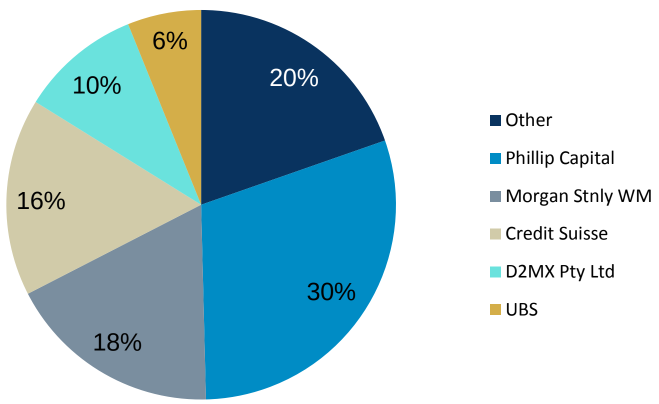
Top 5 Market Makers by Value



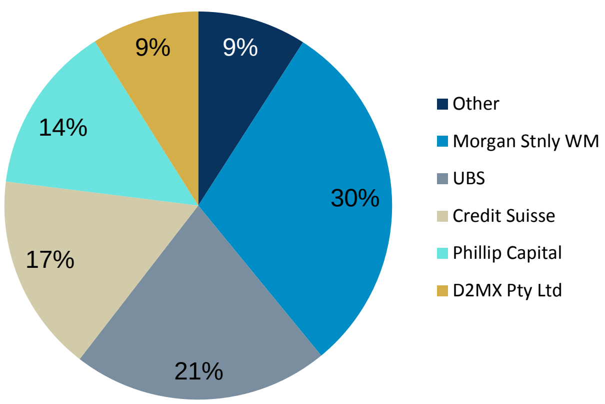
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

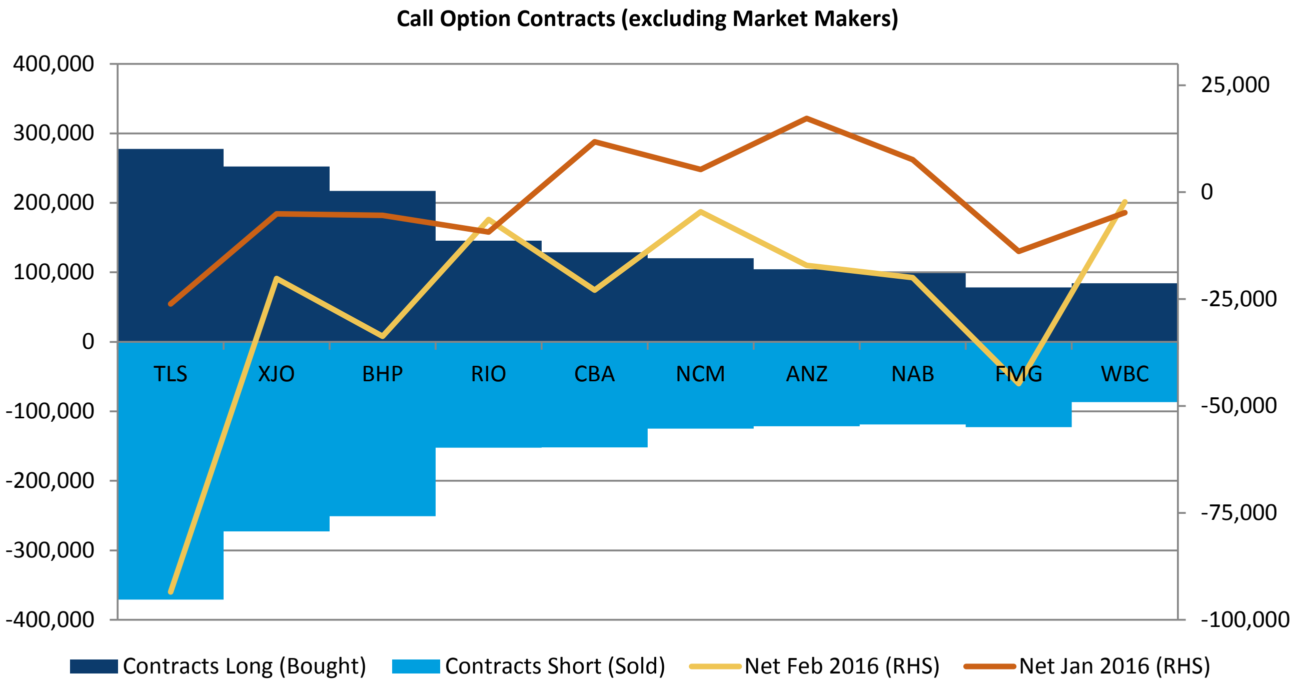


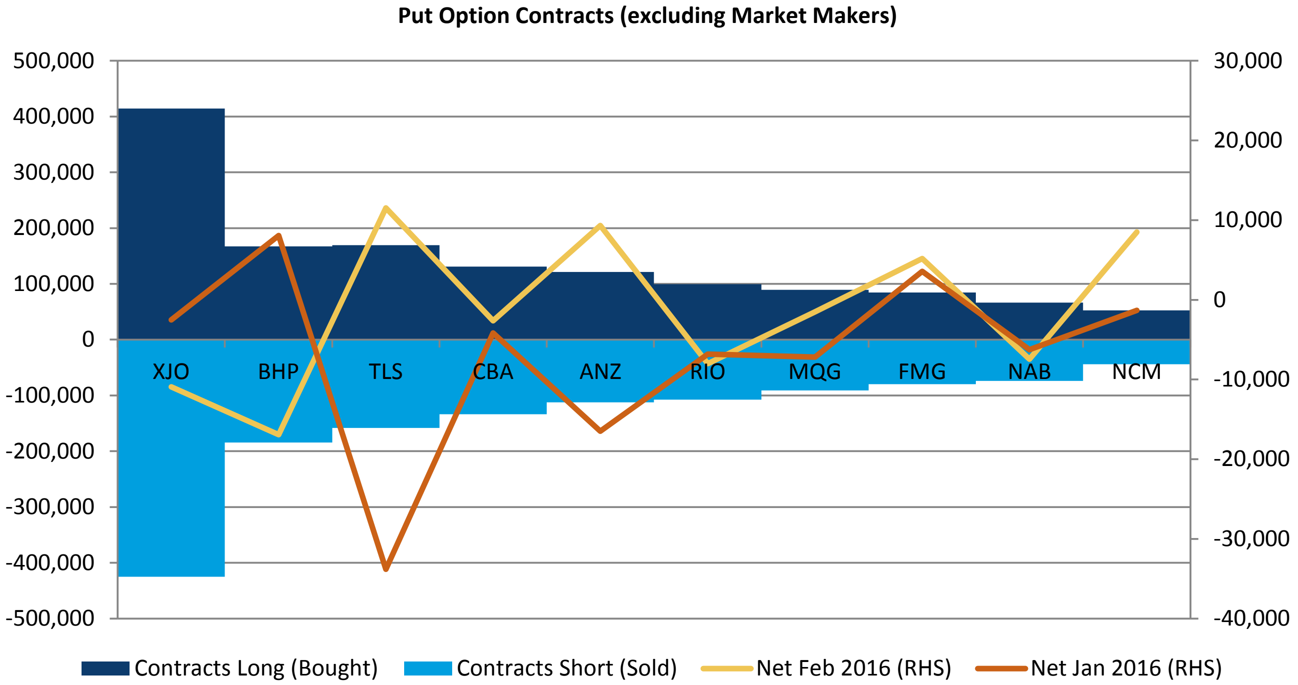
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

February 2016

Top 10 Call and Put Options Contracts

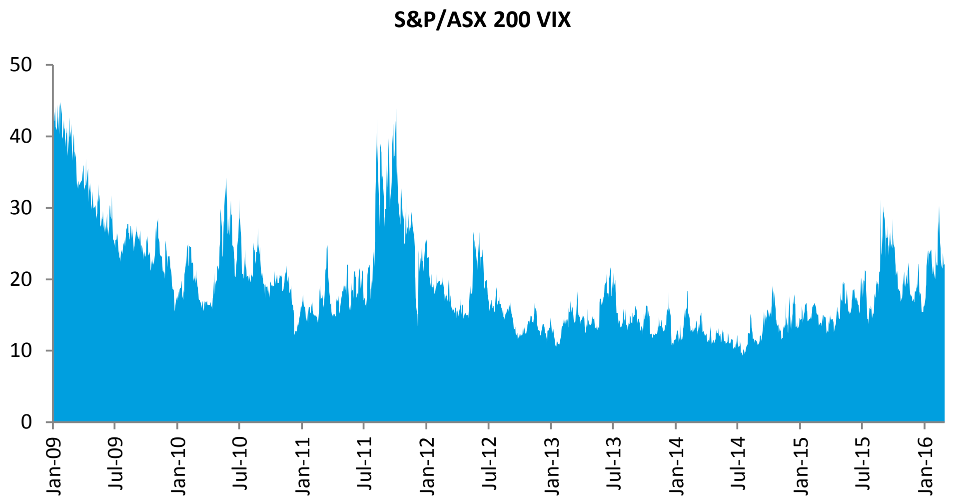


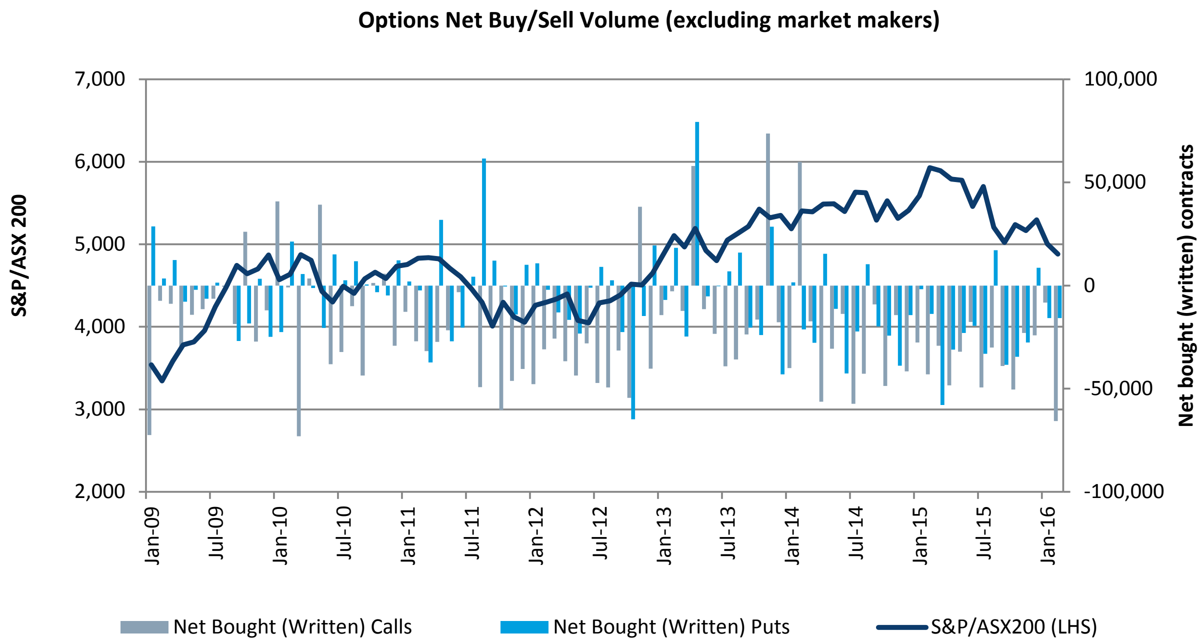


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

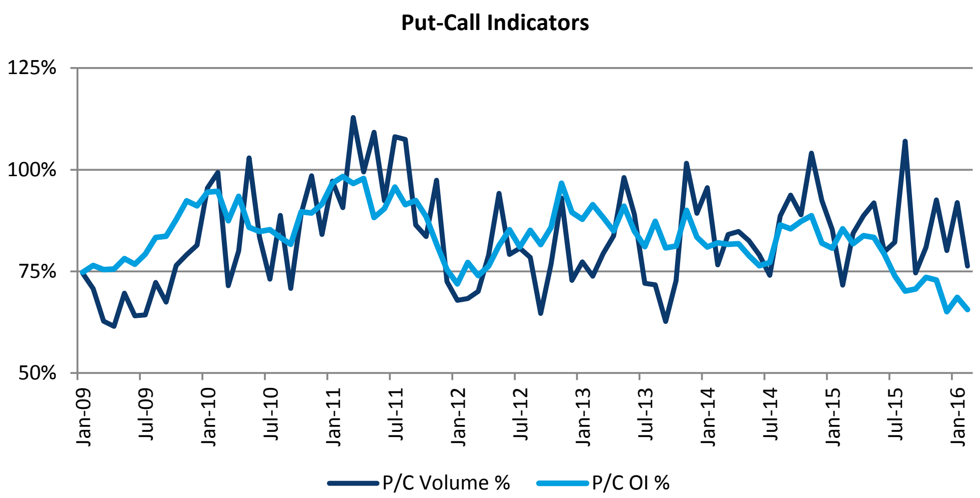
DERIVATIVES – EQUITY AND INDEX OPTIONS

February 2016





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



DERIVATIVES – EQUITY AND INDEX OPTIONS
February 2016

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Feb-16	4,878,922	3,721,374	8,600,296	7,417,135	112,230	1,070,369	562
Jan-16	3,488,732	3,207,550	6,696,282	5,656,314	59,030	980,010	928
Variance	39.8%	16.0%	28.4%	31.1%	90.1%	9.2%	-39.4%
Feb-15	5,847,522	4,189,410	10,036,932	8,881,408	200,866	954,654	4
Variance	-16.6%	-11.2%	-14.3%	-16.5%	-44.1%	12.1%	13950.0%
Cal Yr to date	8,367,654	6,928,924	15,296,578	13,073,449	171,260	2,050,379	1,490
Fin Yr to date	35,440,409	30,107,601	65,548,010	54,580,178	2,714,654	8,240,551	12,627

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-16	841	1,108	1,949	811	190	921	27
Jan-16	822	905	1,727	774	142	764	48
Variance	2.2%	22.5%	12.8%	4.8%	34.2%	20.5%	-43.0%
Feb-15	1,453	509	1,962	850	388	724	0
Variance	-42.1%	117.6%	-0.7%	-4.6%	-51.0%	27.2%	11542.3%
Cal Yr to date	1,663	2,013	3,676	1,585	332	1,684	75
Fin Yr to date	9,059	7,769	16,827	6,709	3,141	6,331	646

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-16	5,993,574	3,932,952	9,926,526	7,899,594	1,120,560	906,119	253
Jan-16	5,459,412	3,745,232	9,204,644	7,293,543	1,159,558	751,257	286
Variance	9.8%	5.0%	7.8%	8.3%	-3.4%	20.6%	-11.5%
Feb-15	6,422,112	5,489,174	11,911,286	9,907,918	1,294,534	708,774	60
Variance	-6.7%	-28.4%	-16.7%	-20.3%	-13.4%	27.8%	321.7%
Cal Yr to date	5,993,574	3,932,952	9,926,526	7,899,594	1,120,560	906,119	253
Fin Yr to date	5,993,574	3,932,952	9,926,526	7,899,594	1,120,560	906,119	253

More information

Gregory Pill - Manager, Equity and Equity Derivatives
Phone: +61 2 9227 0696 Email: Greg.Pill@asx.com.au
http://www.asx.com.au/products/exchange-traded-options.htm