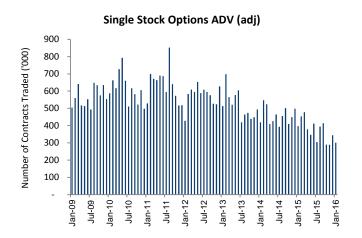
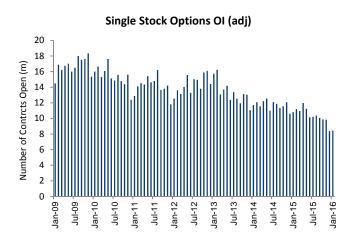
ASX Options Statistics and Analysis

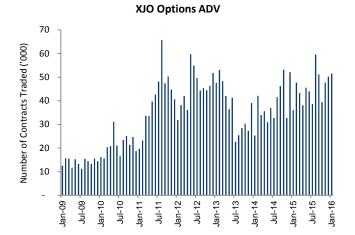
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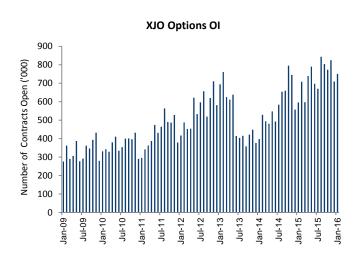


Average Daily Volume (ADV) and Open Interest (OI)









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.

January 2016

Top Classes by Volume

| RANK | Jan-16 | VOLUME | % MKT | OPEN INTEREST | VOL/OP | SHARE VOLUME | DLR* | PUT/ CALL | Net Calls** | Net Puts** |
|------|---------|-----------|--------|---------------|--------|---------------|-------|--------------|-------------|------------|
| 1 | XJO | 980,938 | 14.6% | 751,543 | 130.5% | na | na | 151.1% | -5,078 | -2,502 |
| 2 | ВНР | 659,315 | 9.8% | 696,972 | 94.6% | 239,973,000 | 27.5% | 105.6% | -5,442 | 8,064 |
| 3 | TLS | 621,374 | 9.3% | 1,062,483 | 58.5% | 436,683,000 | 14.2% | 55.0% | -26,130 | -33,807 |
| 4 | СВА | 479,060 | 7.2% | 332,024 | 144.3% | 61,420,000 | 78.0% | 74.9% | 11,762 | -4,161 |
| 5 | ANZ | 419,982 | 6.3% | 435,909 | 96.3% | 150,289,000 | 27.9% | 94.6% | 17,254 | -16,502 |
| 6 | RIO | 329,375 | 4.9% | 187,802 | 175.4% | 48,391,000 | 68.1% | 113.6% | -9,288 | -6,819 |
| 7 | FMG | 267,513 | 4.0% | 313,368 | 85.4% | 425,385,000 | 6.3% | 449.3% | -13,855 | 3,587 |
| 8 | NAB | 266,026 | 4.0% | 344,628 | 77.2% | 108,825,000 | 24.4% | 74.5% | 7,625 | -6,237 |
| 9 | MQG | 228,150 | 3.4% | 125,825 | 181.3% | 25,117,000 | 90.8% | 158.0% | -1,715 | -7,170 |
| 10 | STO | 193,619 | 2.9% | 324,865 | 59.6% | 240,743,000 | 8.0% | 117.1% | 5,972 | 2,871 |
| 11 | WBC | 186,978 | 2.8% | 329,146 | 56.8% | 113,425,000 | 16.5% | 59.4% | -4,790 | -8,580 |
| 12 | WES | 135,263 | 2.0% | 137,851 | 98.1% | 48,703,000 | 27.8% | 72.2% | -2,311 | -101 |
| 13 | NCM | 134,816 | 2.0% | 181,799 | 74.2% | 69,129,000 | 19.5% | 43.7% | 5,322 | -1,318 |
| 14 | WPL | 134,534 | 2.0% | 127,374 | 105.6% | 57,913,000 | 23.2% | 84.2% | -4,291 | 2,177 |
| 15 | wow | 102,585 | 1.5% | 182,094 | 56.3% | 65,725,000 | 15.6% | 63.6% | -238 | -2,713 |
| 16 | CSL | 98,191 | 1.5% | 67,185 | 146.2% | 18,380,000 | 53.4% | 57.8% | 423 | -1,553 |
| 17 | QBE | 97,517 | 1.5% | 150,786 | 64.7% | 86,927,000 | 11.2% | 116.9% | 1,676 | 25 |
| 18 | AMP | 89,027 | 1.3% | 127,708 | 69.7% | 111,900,000 | 8.0% | 60.8% | 8,608 | -4,899 |
| 19 | ORG | 76,358 | 1.1% | 238,033 | 32.1% | 183,909,000 | 4.2% | 196.8% | 1,401 | 1,425 |
| 20 | RRL | 69,545 | 1.0% | 36,299 | 191.6% | 84,177,000 | 8.3% | 1.9% | -245 | -530 |
| 21 | SUN | 64,632 | 1.0% | 125,629 | 51.4% | 73,964,000 | 8.7% | 76.5% | 5,484 | 3,098 |
| 22 | SCG | 58,538 | 0.9% | 217,726 | 26.9% | 235,912,000 | 2.5% | 27.5% | 5,858 | 105 |
| 23 | AGL | 57,754 | 0.9% | 59,085 | 97.7% | 40,548,000 | 14.2% | 51.8% | 2,209 | 1,218 |
| 24 | WFD | 53,112 | 0.8% | 90,268 | 58.8% | 88,273,000 | 6.0% | 129.0% | 2,791 | -1,652 |
| 25 | QAN | 52,587 | 0.8% | 180,271 | 29.2% | 146,355,000 | 3.6% | 49.9% | -8,566 | -5,658 |
| 26 | CCL | 48,558 | 0.7% | 58,047 | 83.7% | 48,594,000 | 10.0% | 75.7% | 153 | -2,615 |
| 27 | FXJ | 46,663 | 0.7% | 80,849 | 57.7% | 144,368,000 | 3.2% | 147.5% | -15,235 | -25,210 |
| 28 | IAG | 43,261 | 0.6% | 103,539 | 41.8% | 124,888,000 | 3.5% | 88.2% | 1,548 | -7,555 |
| 29 | ВХВ | 39,619 | 0.6% | 194,946 | 20.3% | 63,189,000 | 6.3% | 21.8% | -2,780 | -3,404 |
| 30 | SYD | 38,397 | 0.6% | 84,572 | 45.4% | 147,261,000 | 2.6% | 91.7% | -675 | 1,846 |
| | Market^ | 6,696,282 | 100.0% | 9,204,644 | 72.7% | 7,275,234,000 | 9.2% | 91.9% | -8,199 | -15,781 |

NOTE: Figures for the above charts are double-sided

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

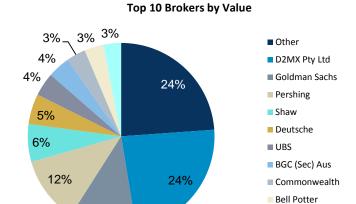
^{**} The net calls/puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

[^] ETO classes only included

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Market Share by Value and Volume Traded

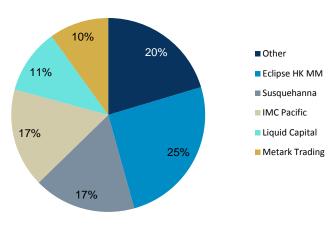
12%



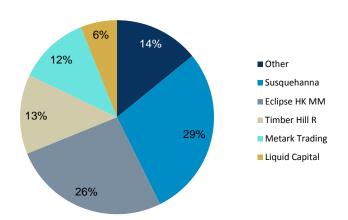
Top 10 Brokers by Volume ■ Other 4% 4% Pershing ■ Commonwealth 5% ■ Goldman Sachs 5% 34% ■ E-Trade 6% Shaw 6% ■ Morgan Stnly WM D2MX Pty Ltd 8% ■ Deutsche 11% JPMorgan 8% Macquarie Retai

Top 5 Market Makers by Value

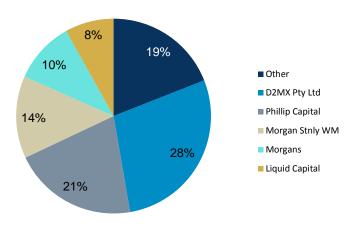
Phillip Capital



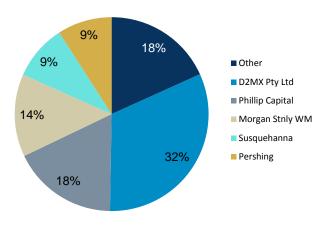
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



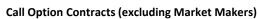
Top 5 LEPO Particpants by Volume

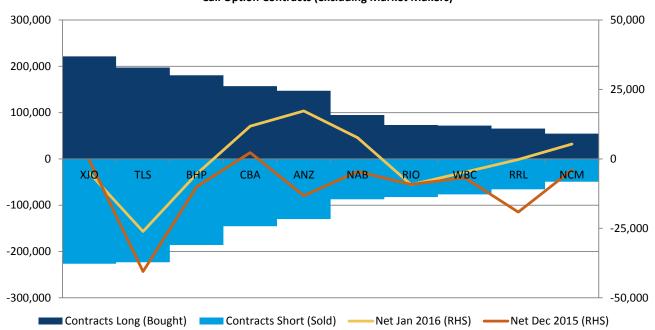


NOTE: The above charts include contracts traded in both Single Stock and Index options LEPOs are excluded from these charts

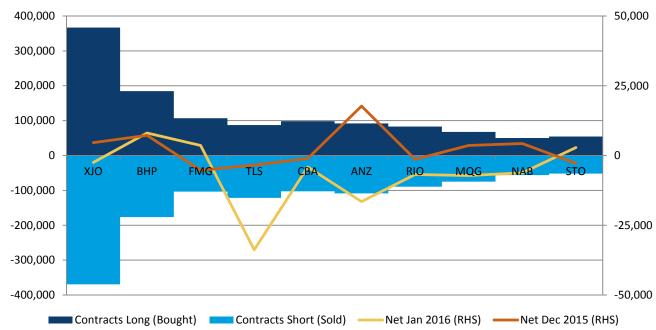
January 2016

Top 10 Call and Put Options Contracts



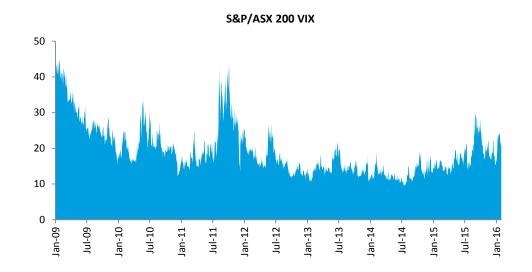


Put Option Contracts (excluding Market Makers)

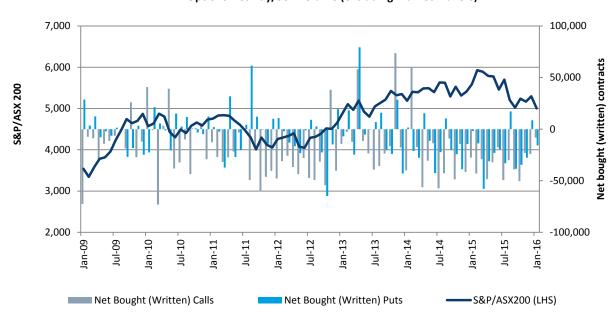


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

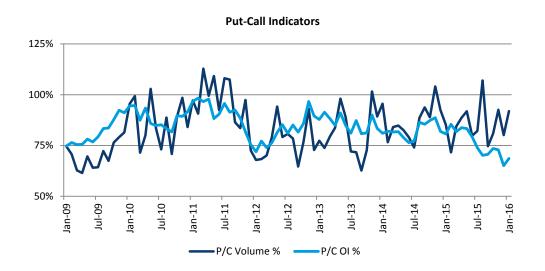
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Options Net Buy/Sell Volume (excluding market makers)



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



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Volume, Value and Open Interest

Volume

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | ASX INDEX OPTION | INDEX LEPO |
|----------------|------------|------------|---------------|----------------|-------------|------------------|------------|
| Jan-16 | 3,488,732 | 3,207,550 | 6,696,282 | 5,656,314 | 59,030 | 980,010 | 928 |
| Dec-15 | 4,601,295 | 3,686,794 | 8,288,089 | 6,467,604 | 762,164 | 1,055,480 | 2,841 |
| Variance | -24.2% | -13.0% | -19.2% | -12.5% | -92.3% | -7.2% | -67.3% |
| | | | | | | | |
| Jan-15 | 4,677,190 | 3,987,655 | 8,664,845 | 7,821,313 | 122,106 | 721,306 | 120 |
| Variance | -25.4% | -19.6% | -22.7% | -27.7% | -51.7% | 35.9% | 673.3% |
| Cal Yr to date | 3,488,732 | 3,207,550 | 6,696,282 | 5,656,314 | 59,030 | 980,010 | 928 |
| Fin Yr to date | 30,561,487 | 26,386,227 | 56,947,714 | 47,163,043 | 2,602,424 | 7,170,182 | 12,065 |

Value (\$m)

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|----------------|--------|--------|---------------|----------------|-------------|--------------|------------|
| Jan-16 | 822 | 905 | 1,727 | 774 | 142 | 764 | 48 |
| Dec-15 | 1,463 | 1,086 | 2,549 | 739 | 800 | 864 | 145 |
| Variance | -43.8% | -16.7% | -32.2% | 4.7% | -82.3% | -11.6% | -67.0% |
| | | | | | | | |
| Jan-15 | 1,101 | 512 | 1,613 | 815 | 371 | 421 | 7 |
| Variance | -25.3% | 76.8% | 7.1% | -5.1% | -61.8% | 81.5% | 629.9% |
| Cal Yr to date | 822 | 905 | 1,727 | 774 | 142 | 764 | 48 |
| Fin Yr to date | 8,218 | 6,660 | 14,878 | 5,898 | 2,951 | 5,411 | 619 |

Open Interest

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|----------------|-----------|-----------|---------------|----------------|-------------|--------------|------------|
| Jan-16 | 5,459,412 | 3,745,232 | 9,204,644 | 7,293,543 | 1,159,558 | 751,257 | 286 |
| Dec-15 | 5,501,028 | 3,579,862 | 9,080,890 | 7,174,357 | 1,195,579 | 710,178 | 776 |
| Variance | -0.8% | 4.6% | 1.4% | 1.7% | -3.0% | 5.8% | -63.1% |
| | | | | | | | |
| Jan-15 | 6,313,872 | 5,093,206 | 11,407,078 | 9,673,999 | 1,136,603 | 596,416 | 60 |
| Variance | -13.5% | -26.5% | -19.3% | -24.6% | 2.0% | 26.0% | 376.7% |
| Cal Yr to date | 5,459,412 | 3,745,232 | 9,204,644 | 7,293,543 | 1,159,558 | 751,257 | 286 |
| Fin Yr to date | 5,459,412 | 3,745,232 | 9,204,644 | 7,293,543 | 1,159,558 | 751,257 | 286 |

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