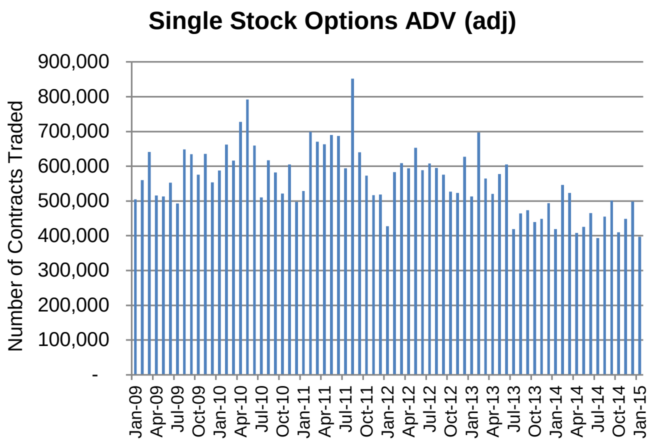
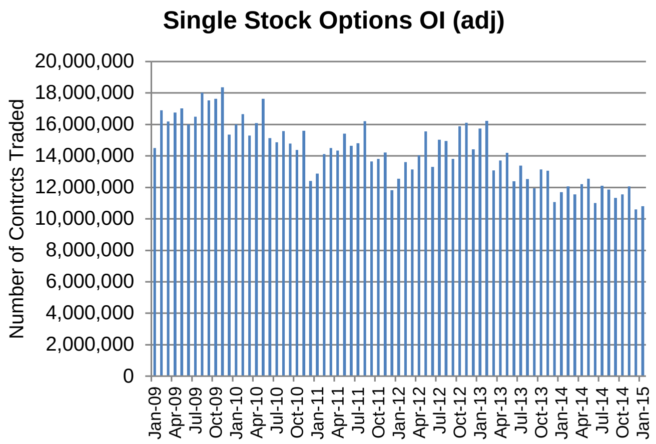
DERIVATIVES – EQUITY AND INDEX OPTIONS

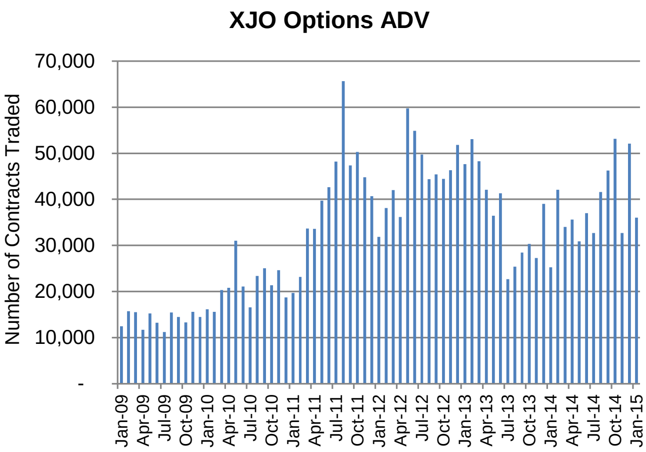
ASX Options Statistics and Analysis

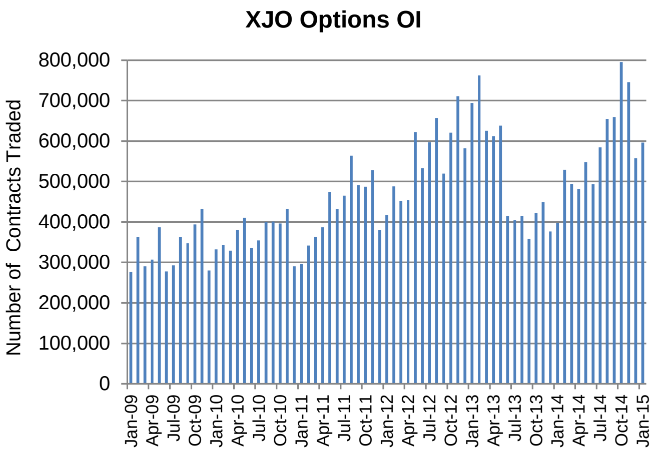
January 2015

Average Daily Volume and Open Interest









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

January 2015

Top Classes by Volume

RANK	Jan-15	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	1,124,436	13.0%	1,870,732	60.1%	423,000,000	26.6%	68.2%	12,721	23,233
2	BHP	774,017	8.9%	731,834	105.8%	165,000,000	46.9%	91.3%	-36,896	-2,312
3	CBA	733,223	8.5%	553,141	132.6%	58,974,000	124.3%	66.1%	-316	5,412
4	XJO	721,426	8.3%	596,476	120.9%	n/a	n/a	129.1%	-20,016	-9,710
5	FMG	479,210	5.5%	745,700	64.3%	601,000,000	8.0%	147.8%	4,335	960
6	RIO	398,313	4.6%	280,257	142.1%	40,764,000	97.7%	125.3%	-6,172	-1,832
7	NAB	360,380	4.2%	477,239	75.5%	109,000,000	33.1%	64.8%	-12,271	18,314
8	ANZ	334,582	3.9%	412,780	81.1%	97,511,000	34.3%	99.5%	-2,131	23,813
9	WBC	300,721	3.5%	377,870	79.6%	102,000,000	29.5%	66.2%	-13,474	24,429
10	NCM	252,526	2.9%	302,020	83.6%	95,768,000	26.4%	53.6%	-9,197	9,641
11	WOW	239,018	2.8%	226,591	105.5%	80,493,000	29.7%	85.0%	-9,554	6,231
12	STO	179,914	2.1%	289,162	62.2%	137,000,000	13.1%	142.4%	-2,942	-4,688
13	WPL	170,830	2.0%	198,087	86.2%	61,232,000	27.9%	142.2%	-5,843	-992
14	ORG	164,444	1.9%	217,836	75.5%	74,321,000	22.1%	137.3%	1,887	-529
15	ARI	147,584	1.7%	180,374	81.8%	706,000,000	2.1%	61.0%	42,242	-10,832
16	AWC	146,187	1.7%	191,772	76.2%	279,000,000	5.2%	74.3%	-13,063	4,075
17	MQG	123,301	1.4%	100,078	123.2%	25,244,000	48.8%	83.5%	-2,791	-342
18	CSL	116,848	1.3%	75,018	155.8%	20,298,000	57.6%	69.4%	2,146	-1,109
19	QBE	111,105	1.3%	195,968	56.7%	87,899,000	12.6%	103.7%	1,293	1,612
20	WES	107,662	1.2%	166,995	64.5%	40,859,000	26.3%	45.8%	-9,935	1,144
21	AMP	104,763	1.2%	217,905	48.1%	123,000,000	8.5%	63.9%	-6,487	-1,141
22	QAN	99,430	1.1%	126,837	78.4%	197,000,000	5.0%	136.4%	-4,997	-8,877
23	WFD	97,477	1.1%	102,313	95.3%	121,000,000	8.1%	93.3%	7,562	-2,413
24	OSH	86,030	1.0%	126,976	67.8%	115,000,000	7.5%	124.3%	-4,939	3,432
25	BXB	73,810	0.9%	163,850	45.0%	64,944,000	11.4%	91.2%	4,800	7,697
26	IAG	69,061	0.8%	103,766	66.6%	120,000,000	5.8%	80.4%	-350	4,676
27	IPL	65,480	0.8%	167,067	39.2%	106,000,000	6.2%	14.7%	8,165	5,805
28	FXJ	65,289	0.8%	90,165	72.4%	112,000,000	5.8%	166.2%	5,461	-34,760
29	RMD	58,567	0.7%	76,471	76.6%	154,000,000	3.8%	188.1%	-418	9,335
30	SCG	54,605	0.6%	169,564	32.2%	238,000,000	2.3%	19.7%	-1,549	490
	Market^	8,664,845	100.0%	11,407,078	76.0%	7,111,199,000	12.2%	85.3%	-27,539	-1,790

* 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

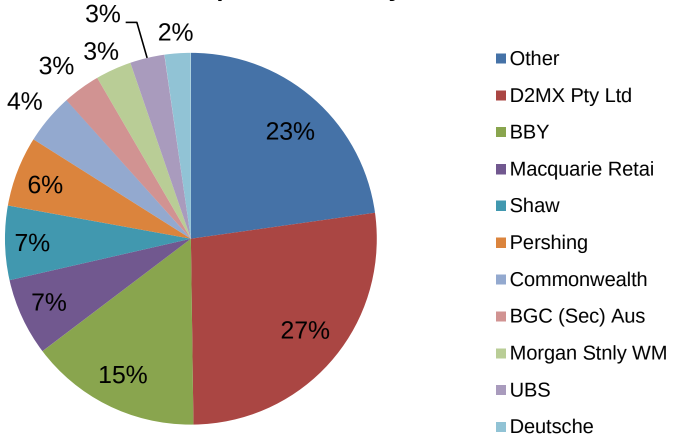
^ ETO classes only included

NOTE: Figures for the above charts are double-sided

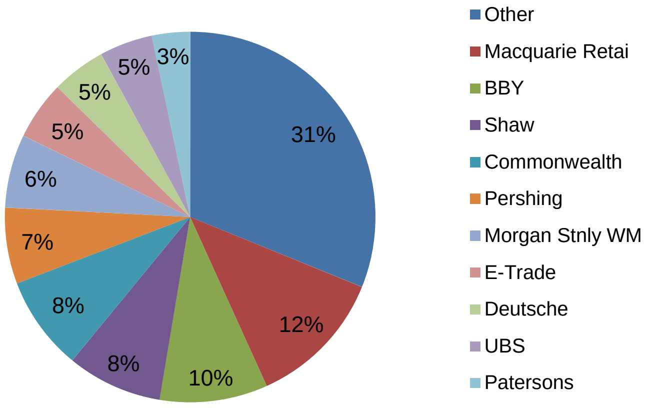
DERIVATIVES – EQUITY AND INDEX OPTIONS
January 2015

Market Share by Value and Volume Traded

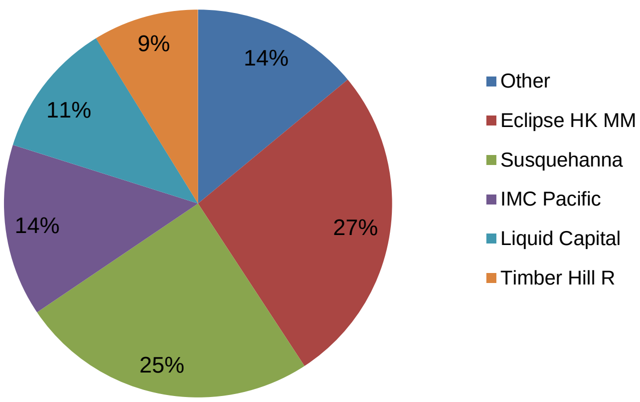
Top 10 Brokers by Value



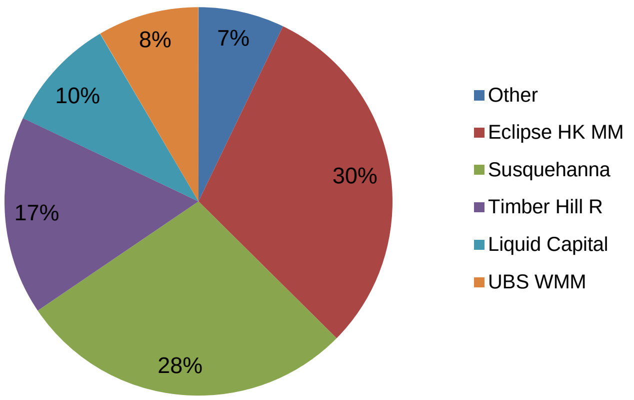
Top 10 Brokers by Volume



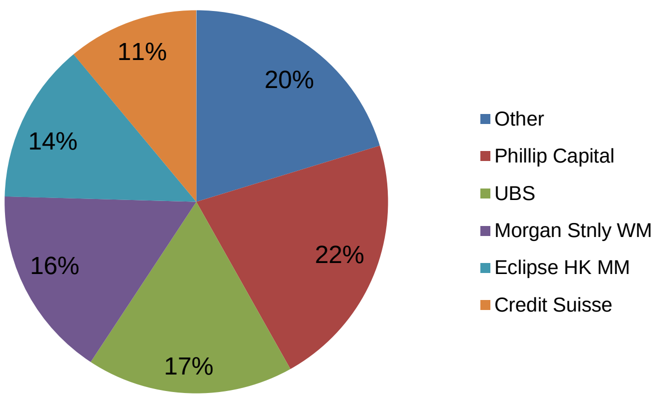
Top 5 Market Makers by Value



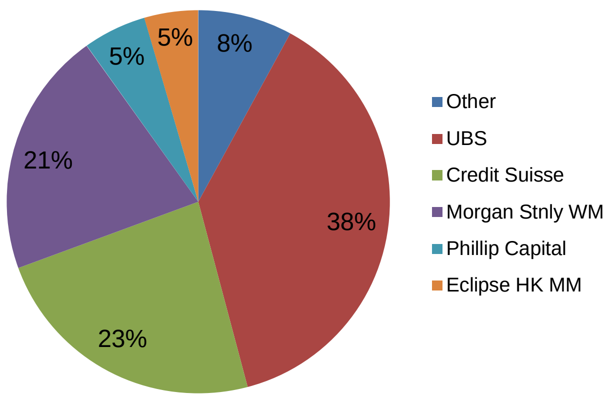
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

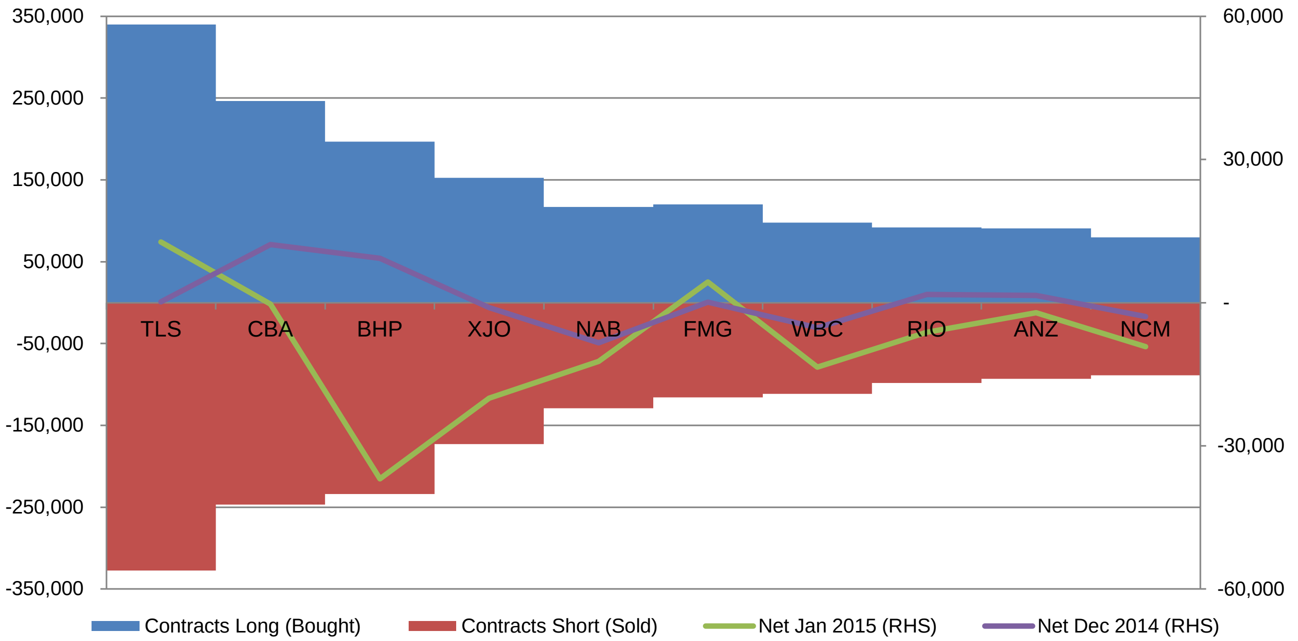


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

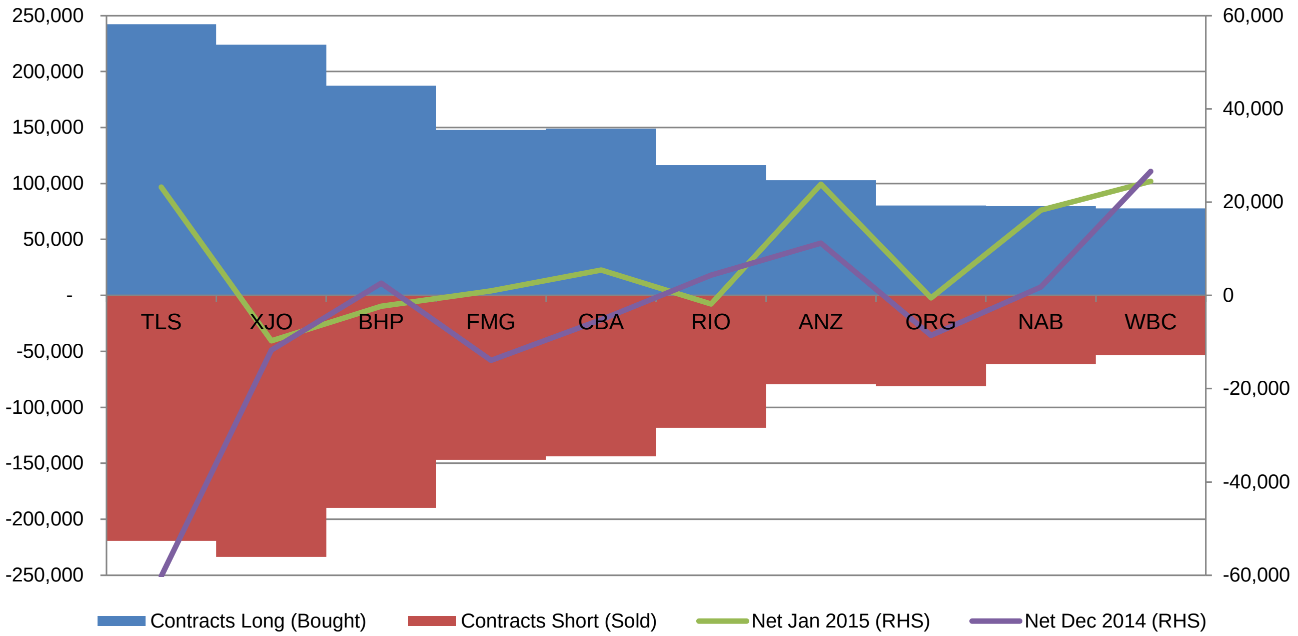
DERIVATIVES – EQUITY AND INDEX OPTIONS
January 2015

Top 10 Call and Put Options Contracts

Call Option Contracts (excluding Market Makers)



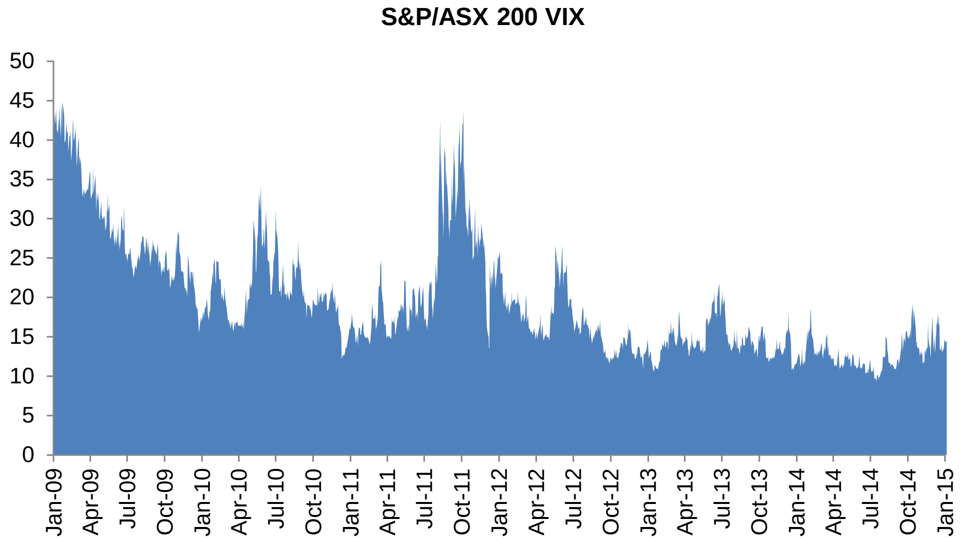
Put Option Contracts (excluding Market Makers)

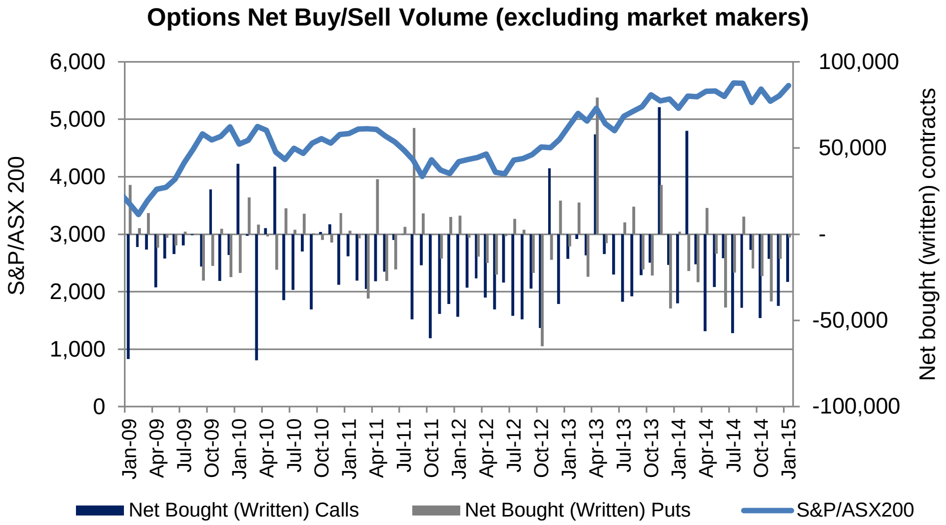


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

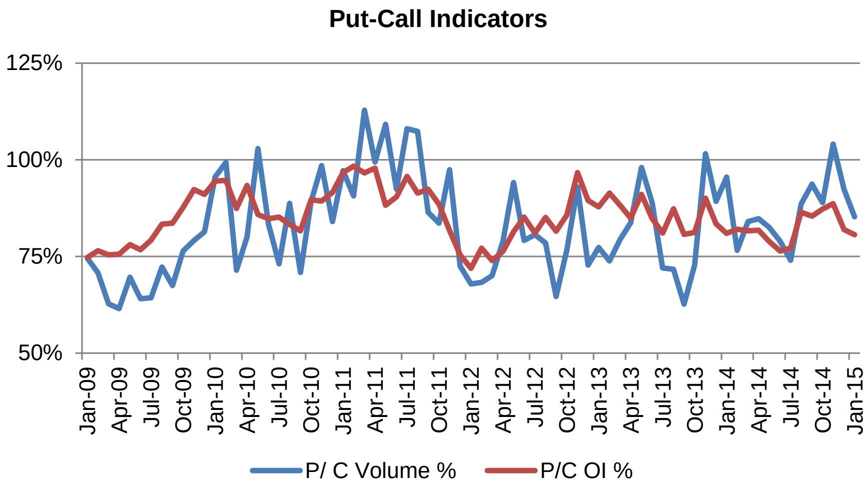
DERIVATIVES – EQUITY AND INDEX OPTIONS

January 2015





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



DERIVATIVES – EQUITY AND INDEX OPTIONS

January 2015

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jan-15	4,677,190	3,987,655	8,664,845	7,821,313	122,106	721,306	120
Dec-14	6,005,209	5,550,157	11,555,366	9,449,570	1,011,211	1,094,457	128
Variance	-22.1%	-28.2%	-25.0%	-17.2%	-87.9%	-34.1%	-6.3%
Jan-14	4,777,111	4,563,958	9,341,069	8,638,445	171,819	530,728	77
Variance	-2.1%	-12.6%	-7.2%	-9.5%	-28.9%	35.9%	55.8%
Cal Yr to date	4,677,190	3,987,655	8,664,845	7,821,313	122,106	721,306	120
Fin Yr to date	38,428,802	34,367,279	72,796,081	63,015,461	3,444,493	6,334,795	1,332

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-15	1,101	512	1,613	815	371	421	7
Dec-14	1,744	1,089	2,833	1,020	1,162	645	7
Variance	-36.8%	-53.0%	-43.1%	-20.1%	-68.1%	-34.7%	-1.4%
Jan-14	997	506	1,503	745	356	397	4
Variance	10.5%	1.1%	7.3%	9.4%	4.0%	5.9%	63.5%
Cal Yr to date	1,101	512	1,613	815	371	421	7
Fin Yr to date	11,301	4,388	15,690	5,344	6,726	3,547	72

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-15	6,313,872	5,093,206	11,407,078	9,673,999	1,136,603	596,416	60
Dec-14	6,133,579	5,025,927	11,159,506	9,448,574	1,153,347	557,502	83
Variance	2.9%	1.3%	2.2%	2.4%	-1.5%	7.0%	-27.7%
Jan-14	6,688,578	5,416,366	12,104,944	10,834,926	871,762	398,190	66
Variance	-5.6%	-6.0%	-5.8%	-10.7%	30.4%	49.8%	-9.1%
Cal Yr to date	6,313,872	5,093,206	11,407,078	9,673,999	1,136,603	596,416	60
Fin Yr to date	6,313,872	5,093,206	11,407,078	9,673,999	1,136,603	596,416	60

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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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