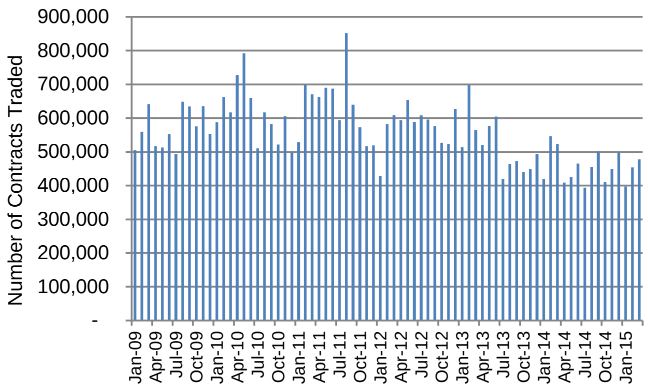
DERIVATIVES – EQUITY AND INDEX OPTIONS

ASX Options Statistics and Analysis

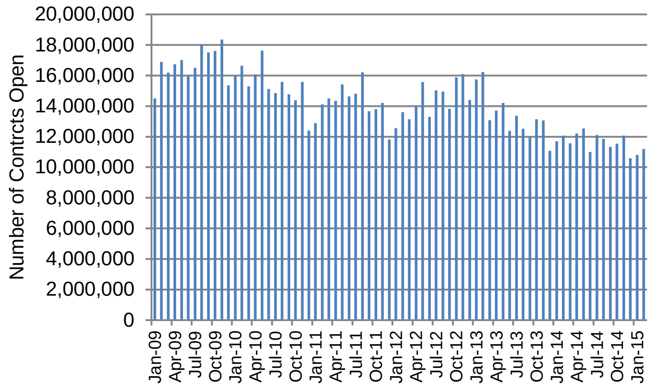
March 2015

Average Daily Volume and Open Interest

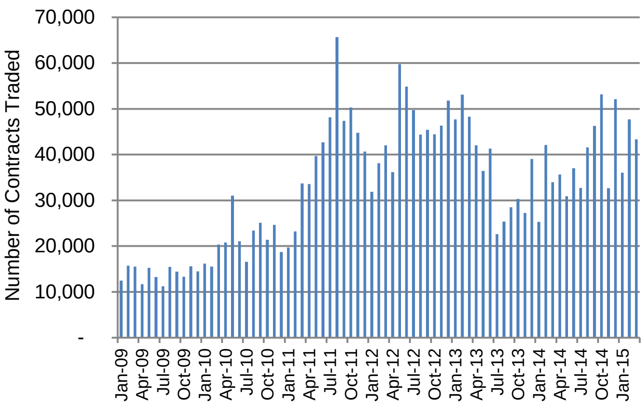
Single Stock Options ADV (adj)



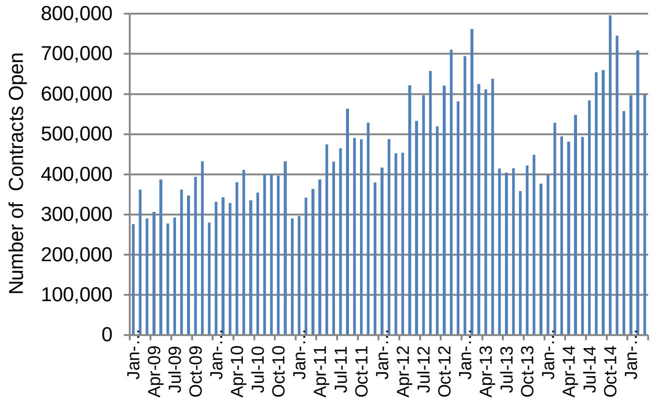
Single Stock Options OI (adj)



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

March 2015

Top Classes by Volume

RANK	Mar-15	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	1,427,922	12.5%	1,775,410	80.4%	530,939,000	26.9%	72.4%	4,418	-33,054
2	XJO	953,094	8.3%	598,280	159.3%	n/a	n/a	145.1%	-6,350	-38,254
3	BHP	938,732	8.2%	757,228	124.0%	170,975,000	54.9%	126.0%	-16,711	-17,457
4	FMG	900,033	7.9%	765,583	117.6%	497,651,000	n/a	230.2%	-37,022	23,229
5	CBA	673,559	5.9%	481,087	140.0%	58,696,000	114.8%	74.7%	14,798	-13,344
6	NAB	511,113	4.5%	471,820	108.3%	97,527,000	52.4%	48.2%	3,035	-2,261
7	WBC	435,038	3.8%	432,125	100.7%	102,879,000	42.3%	41.9%	-6,502	1,294
8	ANZ	400,421	3.5%	418,784	95.6%	105,903,000	37.8%	44.3%	5,551	-502
9	RIO	375,603	3.3%	256,280	146.6%	50,592,000	74.2%	154.3%	-2,597	-8,904
10	WOW	325,202	2.8%	285,828	113.8%	113,073,000	28.8%	163.0%	-16,609	-5,604
11	SCG	315,732	2.8%	219,846	143.6%	341,208,000	9.3%	2.7%	-6,152	-810
12	NCM	260,194	2.3%	265,500	98.0%	86,547,000	30.1%	67.6%	-4,077	-7,020
13	QBE	246,770	2.2%	208,865	118.1%	119,098,000	20.7%	79.1%	-8,386	1,884
14	STO	234,118	2.0%	263,997	88.7%	141,736,000	16.5%	168.2%	-2,109	-9,416
15	ORG	220,169	1.9%	197,169	111.7%	62,999,000	34.9%	15.3%	-6,520	-670
16	AMP	215,001	1.9%	303,344	70.9%	183,102,000	11.7%	124.0%	-15,745	-4,093
17	BXB	211,549	1.8%	157,430	134.4%	91,653,000	23.1%	5.4%	-14,093	-830
18	WFD	183,572	1.6%	158,116	116.1%	139,972,000	13.1%	33.2%	5,601	777
19	CSL	165,791	1.4%	89,116	186.0%	26,146,000	63.4%	85.7%	901	-5,580
20	QAN	163,869	1.4%	134,600	121.7%	213,725,000	7.7%	335.3%	-17,466	354
21	WES	161,380	1.4%	184,520	87.5%	54,048,000	29.9%	87.6%	1,332	1,958
22	WPL	151,393	1.3%	193,468	78.3%	64,116,000	23.6%	129.2%	-2,258	4,320
23	MQG	133,665	1.2%	119,014	112.3%	24,692,000	54.1%	102.6%	3,470	-7,693
24	AWC	119,340	1.0%	150,979	79.0%	336,826,000	3.5%	105.1%	-3,696	-17,472
25	AMC	117,207	1.0%	106,253	110.3%	76,085,000	15.4%	20.4%	-10,236	-1,160
26	MYR	116,898	1.0%	85,248	137.1%	187,478,000	6.2%	255.3%	6,203	-11,502
27	ARI	102,500	0.9%	150,993	67.9%	504,848,000	2.0%	52.9%	-1,054	-3,990
28	OSH	95,944	0.8%	105,681	90.8%	108,706,000	8.8%	59.0%	-710	-3,160
29	SUN	88,360	0.8%	116,264	76.0%	100,302,000	8.8%	88.2%	-5,407	-6,676
30	SYD	74,148	0.6%	119,667	62.0%	123,050,000	6.0%	231.3%	-5,375	16,408
	Market^	11,464,906	100.0%	11,546,355	99.3%	8,784,922,000	13.1%	84.3%	-29,251	-57,891

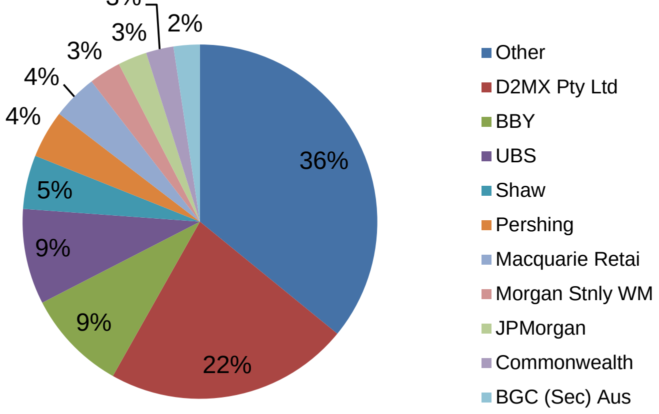
* Derivatives Liquidity Ratio (DLR) is options volume (in shares) / volume of underlying security
** The net calls/puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers
^ ETO classes only included

NOTE: Figures for the above charts are double-sided

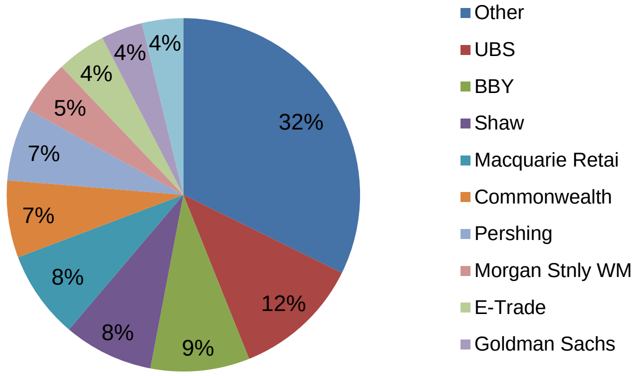
DERIVATIVES – EQUITY AND INDEX OPTIONS
March 2015

Market Share by Value and Volume Traded

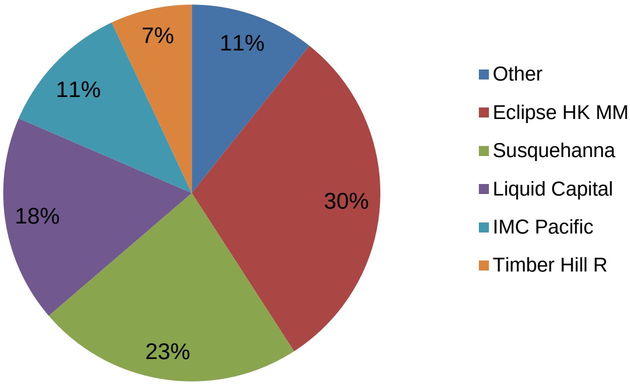
Top 10 Brokers by Value



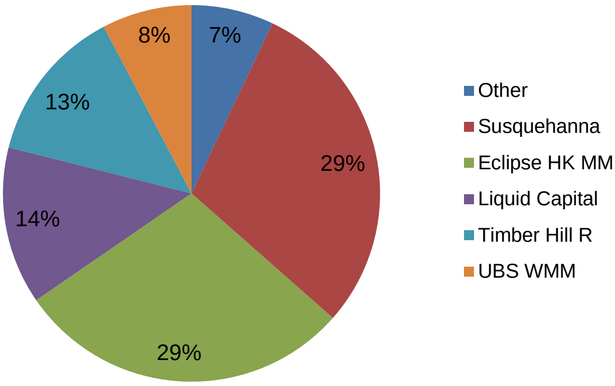
Top 10 Brokers by Volume



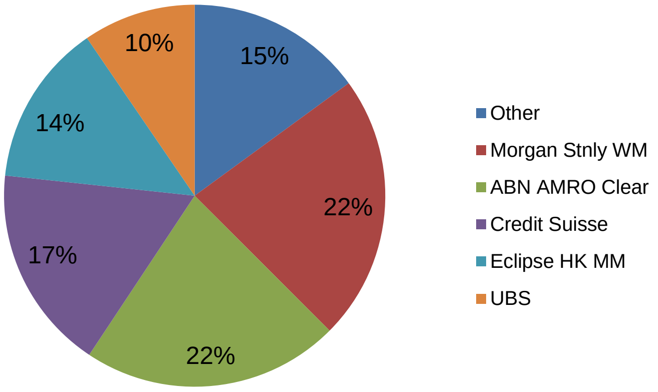
Top 5 Market Makers by Value



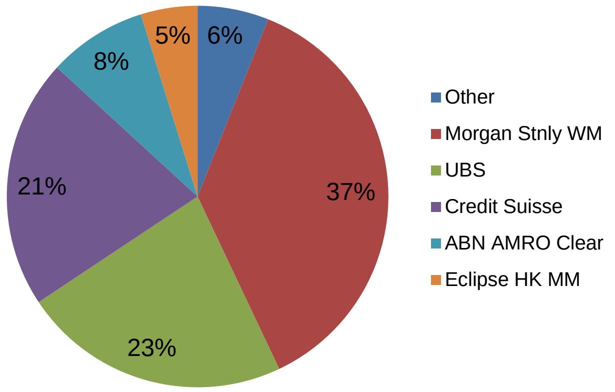
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



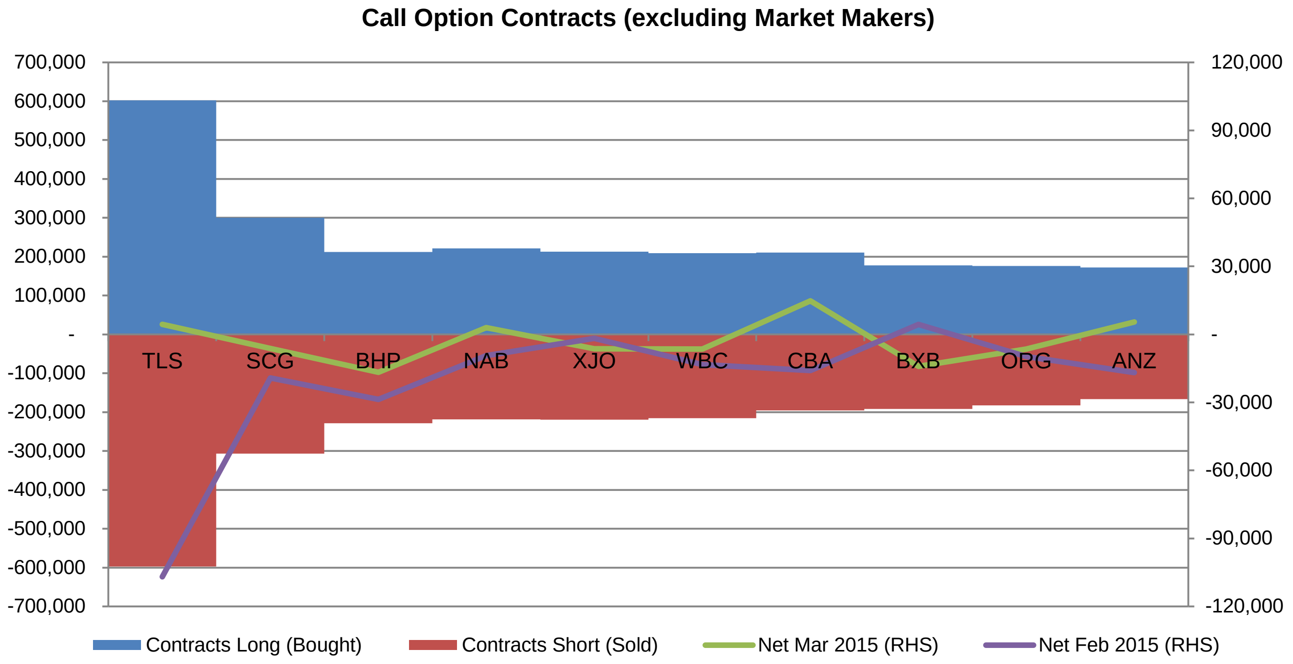
Top 5 LEPO Particpants by Volume

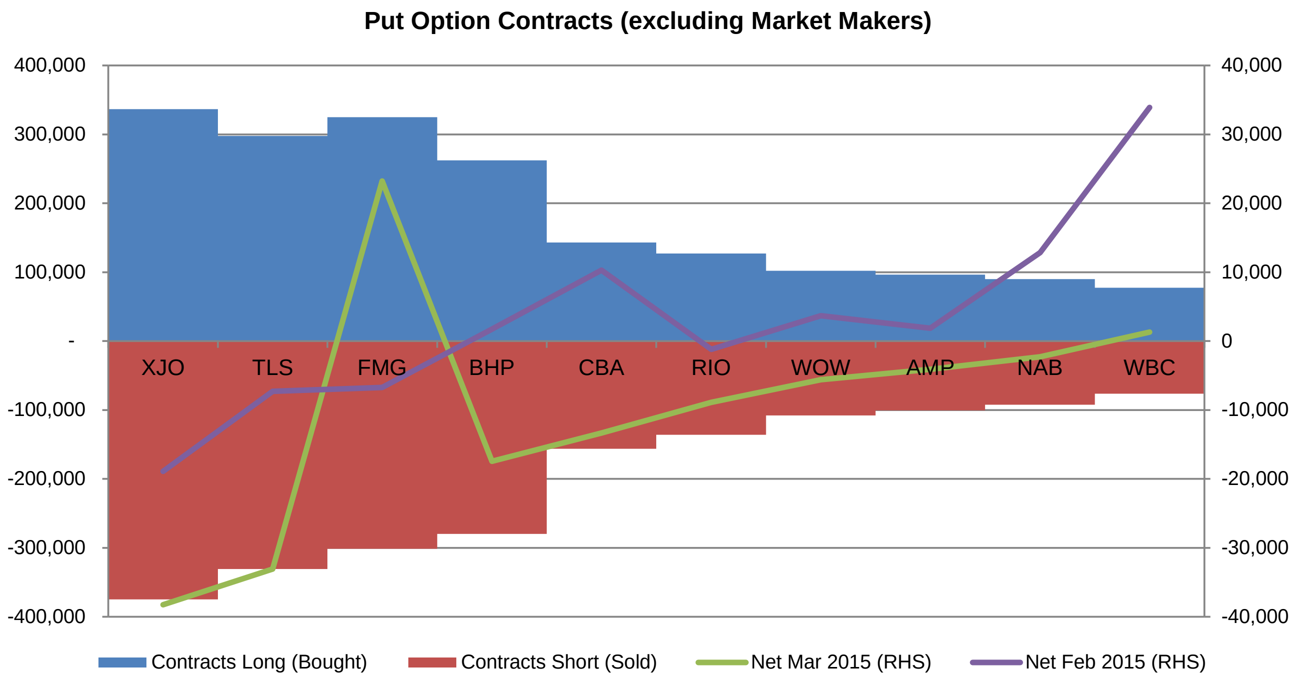


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS
March 2015

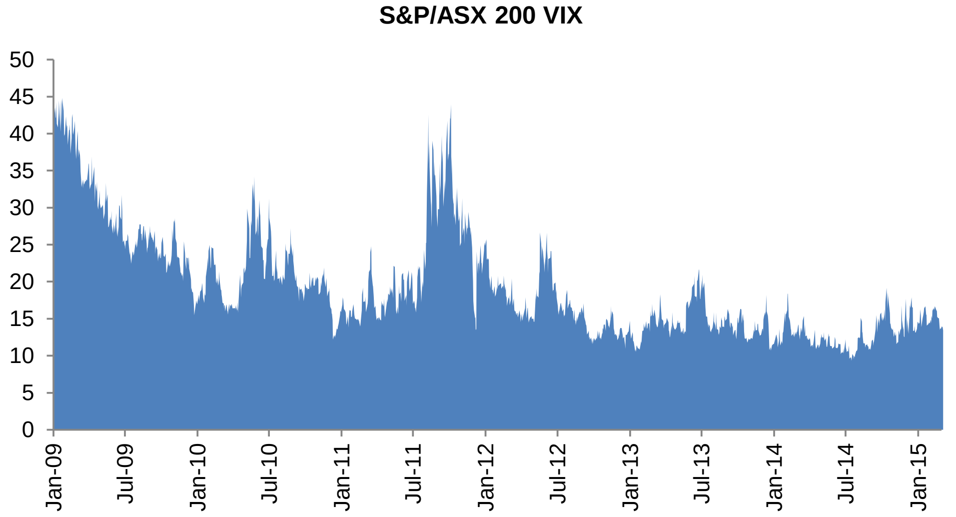
Top 10 Call and Put Options Contracts

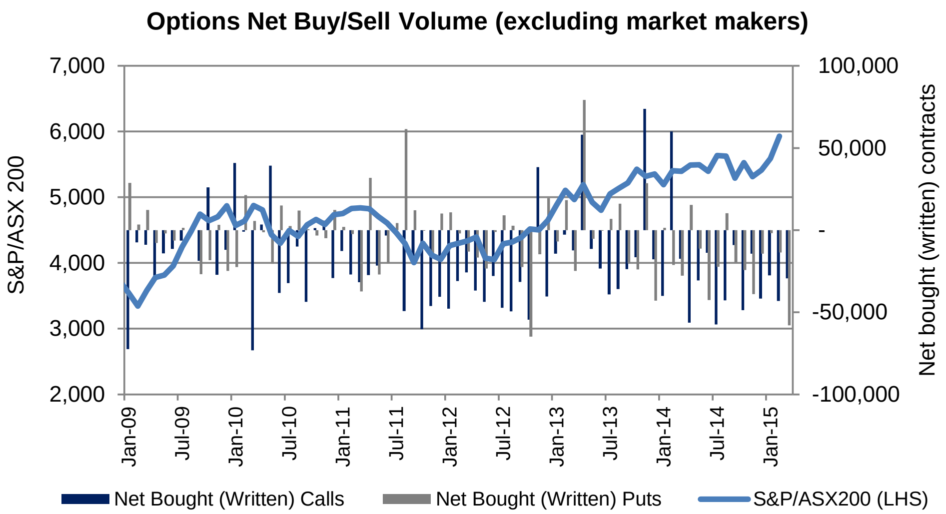




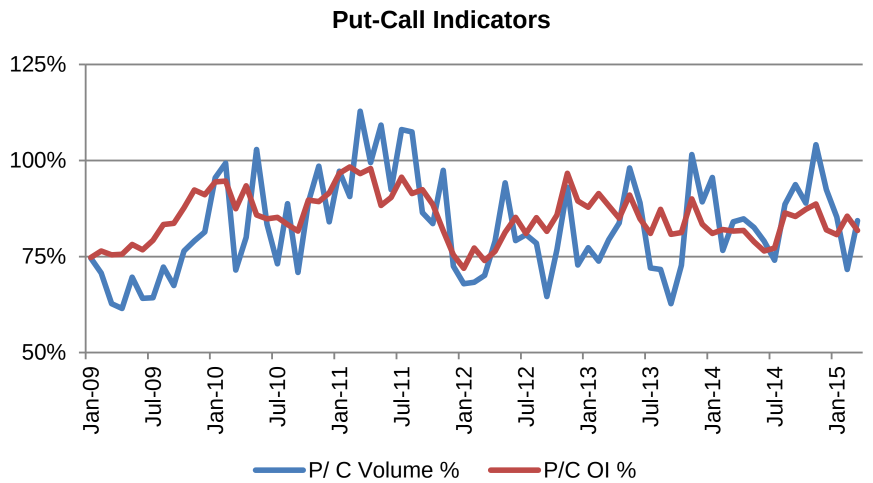
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

DERIVATIVES – EQUITY AND INDEX OPTIONS
March 2015





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



DERIVATIVES – EQUITY AND INDEX OPTIONS

March 2015

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Mar-15	6,219,217	5,245,689	11,464,906	9,074,686	1,437,126	952,867	227
Feb-15	5,847,522	4,189,410	10,036,932	8,881,408	200,866	954,654	4
Variance	6.4%	25.2%	14.2%	2.2%	615.5%	-0.2%	5575.0%
Mar-14	6,361,455	5,346,777	11,708,232	9,713,050	1,281,075	713,869	238
Variance	-2.2%	-1.9%	-2.1%	-6.6%	12.2%	33.5%	-4.6%
Cal Yr to date	16,743,929	13,422,754	30,166,683	25,777,407	1,760,098	2,628,827	351
Fin Yr to date	50,495,541	43,802,378	94,297,919	80,971,555	5,082,485	8,242,316	1,563

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-15	3,580	721	4,301	1,294	2,286	707	13
Feb-15	1,453	509	1,962	850	388	724	0
Variance	146.4%	41.5%	119.2%	52.3%	488.8%	-2.3%	5610.0%
Mar-14	2,388	612	3,000	966	1,584	438	13
Variance	49.9%	17.8%	43.4%	34.0%	44.3%	61.7%	4.8%
Cal Yr to date	6,134	1,742	7,876	2,960	3,044	1,852	20
Fin Yr to date	16,334	5,619	21,953	7,489	9,400	4,979	85

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-15	6,352,509	5,193,846	11,546,355	9,667,269	1,280,806	598,182	98
Feb-15	6,422,112	5,489,174	11,911,286	9,907,918	1,294,534	708,774	60
Variance	-1.1%	-5.4%	-3.1%	-2.4%	-1.1%	-15.6%	63.3%
Mar-14	6,635,008	5,416,129	12,051,137	10,412,076	1,144,579	494,421	61
Variance	-4.3%	-4.1%	-4.2%	-7.2%	11.9%	21.0%	60.7%
Cal Yr to date	6,352,509	5,193,846	11,546,355	9,667,269	1,280,806	598,182	98
Fin Yr to date	6,352,509	5,193,846	11,546,355	9,667,269	1,280,806	598,182	98

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