

DERIVATIVES – EQUITY AND INDEX OPTIONS

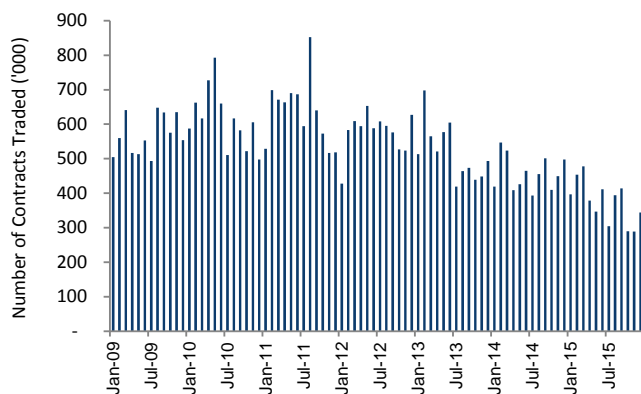
ASX Options Statistics and Analysis

December 2015

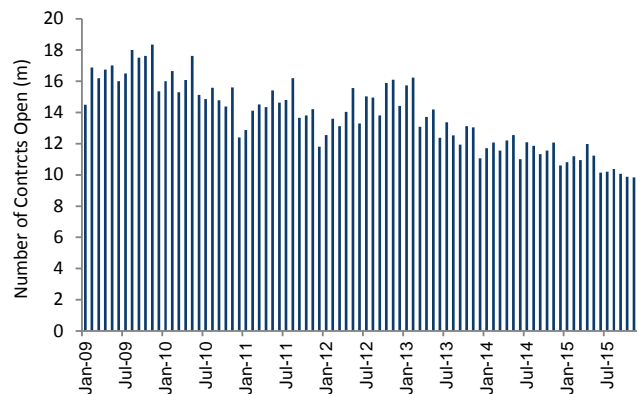


Average Daily Volume (ADV) and Open Interest (OI)

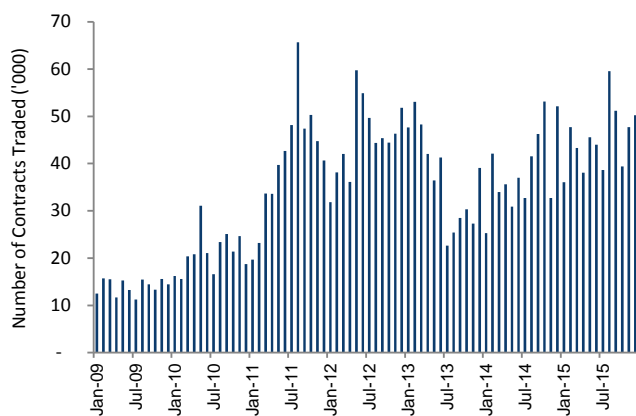
Single Stock Options ADV (adj)



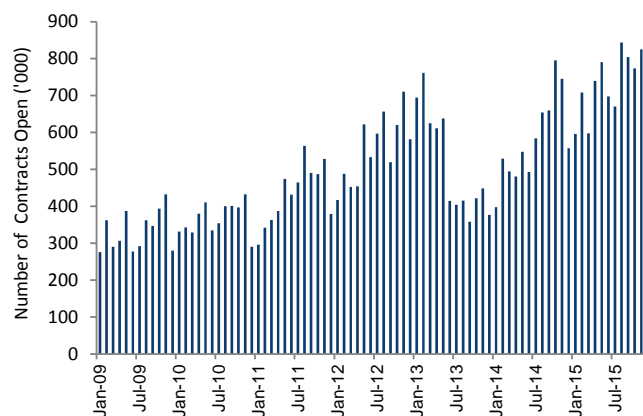
Single Stock Options OI (adj)



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

December 2015

Top Classes by Volume

RANK	Dec-15	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,058,321	12.8%	710,954	148.9%	na	na	140.3%	-538	4,591
2	BHP	749,363	9.0%	707,086	106.0%	236,578,000	31.7%	110.4%	-10,033	7,236
3	TLS	658,883	7.9%	991,303	66.5%	519,691,000	12.7%	53.4%	-40,546	-3,457
4	CBA	446,841	5.4%	337,046	132.6%	61,584,000	72.6%	70.3%	2,266	-1,039
5	ANZ	361,208	4.4%	374,236	96.5%	139,196,000	25.9%	124.7%	-13,235	17,709
6	RIO	357,983	4.3%	193,362	185.1%	52,616,000	68.0%	153.3%	-9,186	-1,387
7	NAB	318,410	3.8%	336,290	94.7%	101,976,000	31.2%	80.6%	-4,592	4,310
8	STO	296,088	3.6%	357,742	82.8%	275,915,000	10.7%	147.1%	-1,066	-2,824
9	FMG	287,255	3.5%	313,758	91.6%	300,594,000	9.6%	328.8%	-37,481	-5,301
10	WBC	269,556	3.3%	329,389	81.8%	120,844,000	22.3%	54.0%	-6,762	4,378
11	WOW	199,148	2.4%	219,906	90.6%	64,311,000	31.0%	101.6%	-6,070	4,025
12	NCM	182,664	2.2%	191,166	95.6%	64,204,000	28.5%	64.2%	-3,962	-469
13	MQG	180,293	2.2%	108,231	166.6%	23,391,000	77.1%	121.4%	-2,111	3,607
14	S32	159,885	1.9%	191,135	83.7%	397,008,000	4.0%	125.0%	-7,883	-3,175
15	IPL	154,520	1.9%	127,822	120.9%	139,998,000	11.0%	5.6%	-6,597	-1,135
16	WPL	135,770	1.6%	121,498	111.7%	57,709,000	23.5%	104.7%	-2,402	1,722
17	SGP	131,899	1.6%	74,644	176.7%	169,177,000	7.8%	2.1%	-1,336	-350
18	TCL	129,347	1.6%	93,738	138.0%	118,669,000	10.9%	10.2%	-8,126	-1,827
19	QBE	120,100	1.4%	145,476	82.6%	75,412,000	15.9%	102.0%	-5,416	2,588
20	WES	113,066	1.4%	124,024	91.2%	47,760,000	23.7%	89.4%	1,037	2,973
21	CSL	108,621	1.3%	83,024	130.8%	20,886,000	52.0%	56.9%	1,828	-2,803
22	SYD	96,221	1.2%	81,035	118.7%	112,249,000	8.6%	16.9%	-3,553	-1,912
23	QAN	82,976	1.0%	178,467	46.5%	174,757,000	4.7%	40.9%	-11,323	-6,403
24	AMP	82,915	1.0%	131,315	63.1%	123,526,000	6.7%	54.9%	-1,078	3,139
25	GMG	76,789	0.9%	38,743	198.2%	69,497,000	11.0%	0.0%	-300	1
26	OSH	76,458	0.9%	158,384	48.3%	182,009,000	4.2%	32.7%	9,178	-3,415
27	SUN	75,865	0.9%	115,808	65.5%	100,230,000	7.6%	46.0%	-3,652	-3,157
28	VCX	75,222	0.9%	37,611	200.0%	223,217,000	3.4%	0.0%	0	#N/A
29	IAG	69,899	0.8%	105,207	66.4%	137,745,000	5.1%	22.8%	3,474	1,413
30	AZJ	68,529	0.8%	85,303	80.3%	211,789,000	3.2%	39.9%	8,181	-2,263
	Market^	8,288,089	100.0%	9,080,889	91.3%	7,899,050,000	10.5%	80.1%	-24,166	8,578

* 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

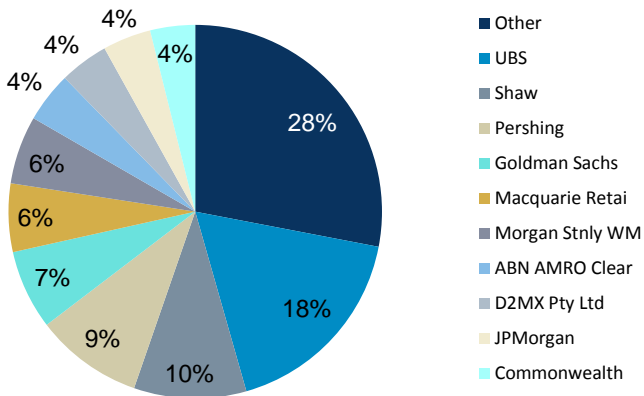
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

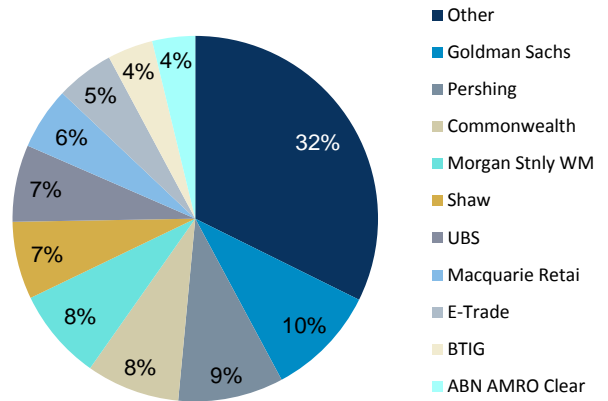
December 2015

Market Share by Value and Volume Traded

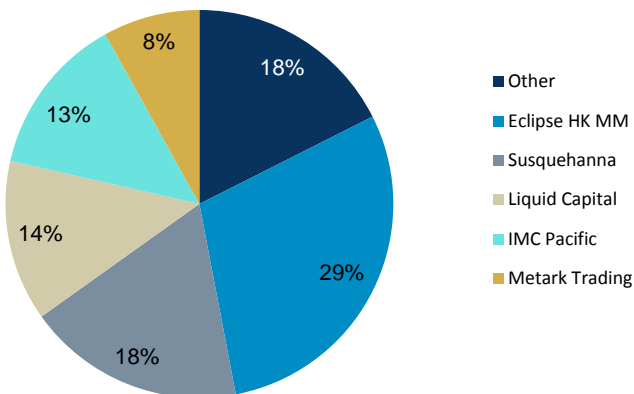
Top 10 Brokers by Value



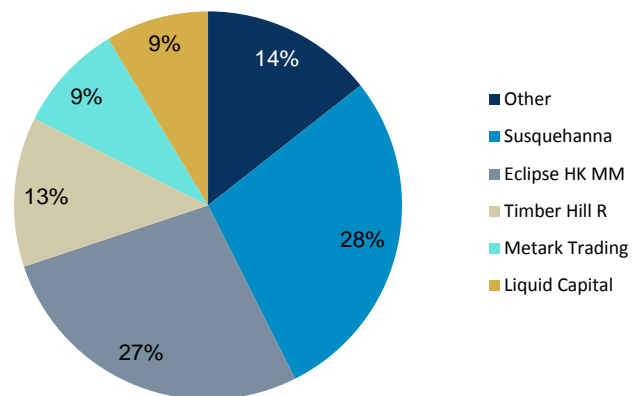
Top 10 Brokers by Volume



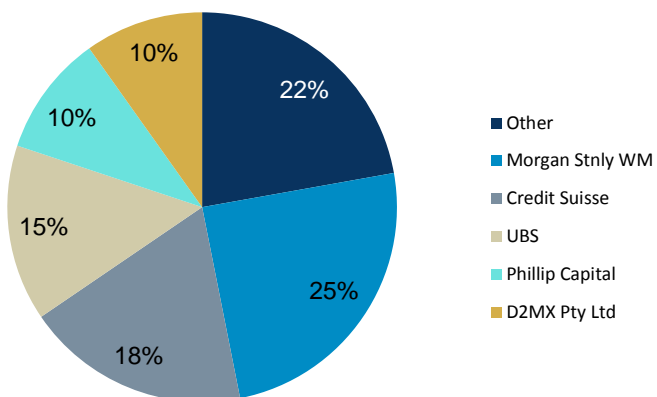
Top 5 Market Makers by Value



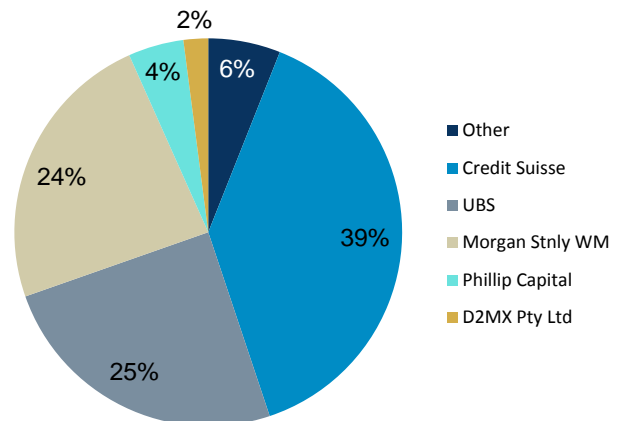
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

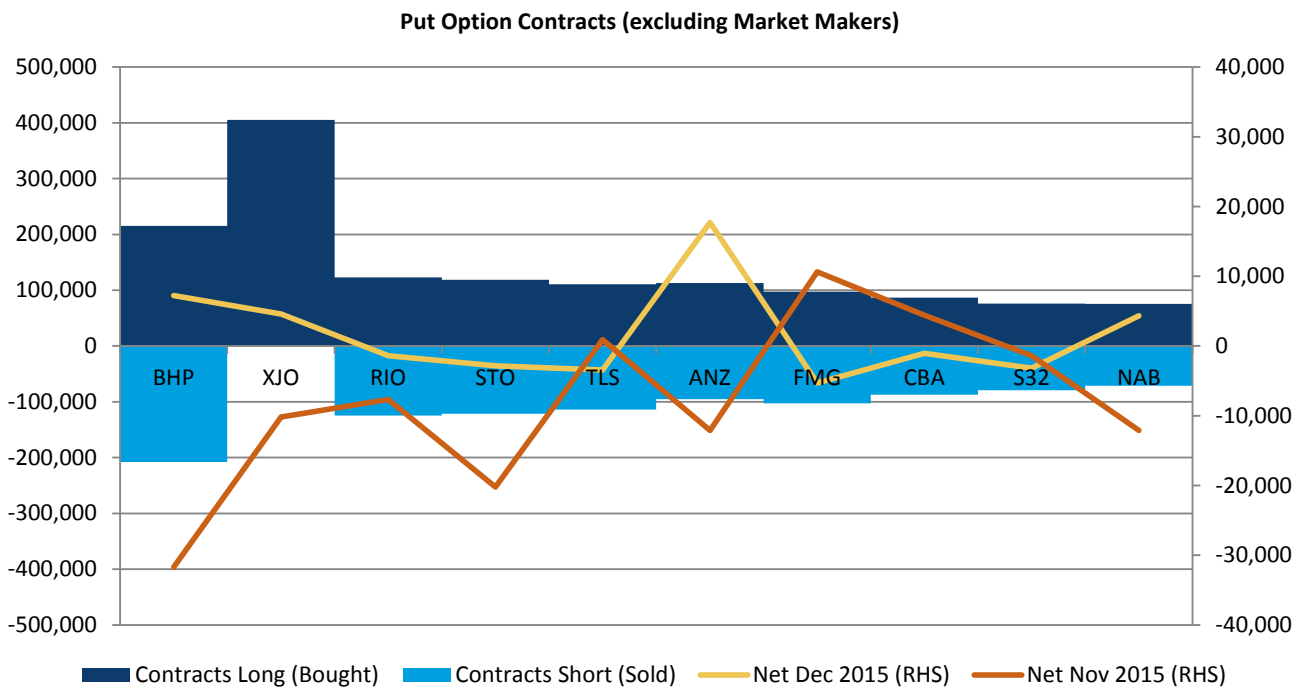
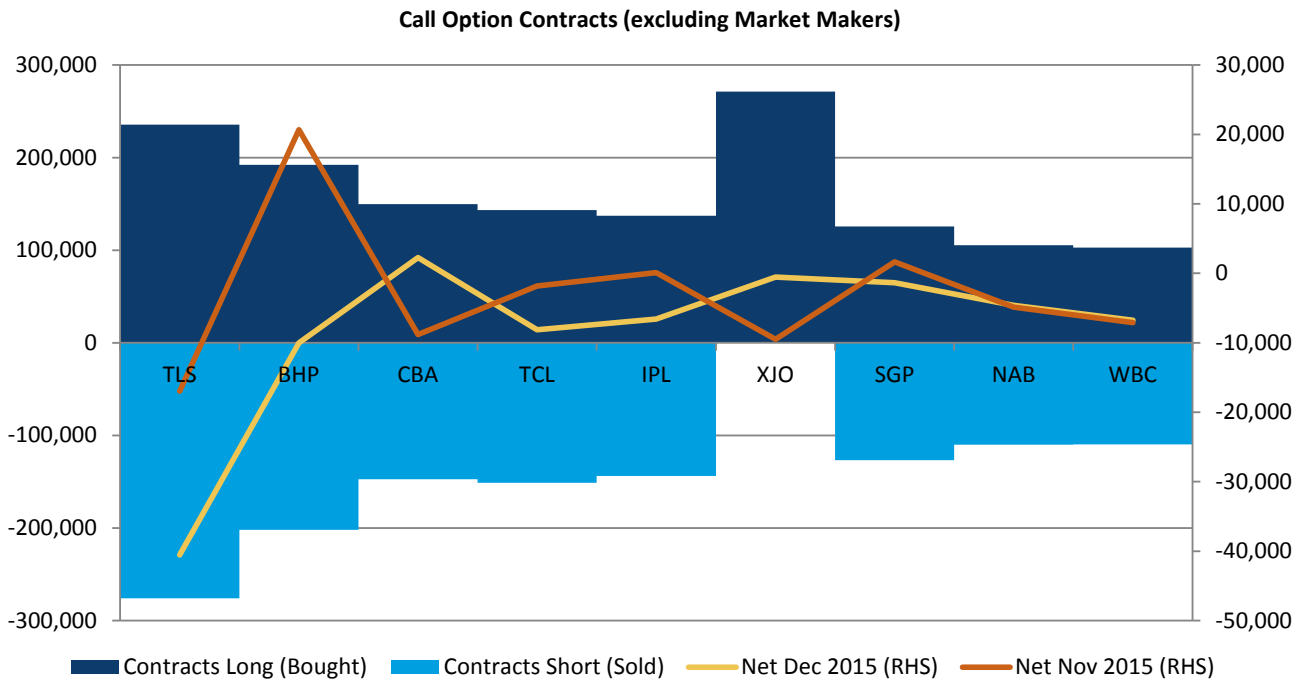


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

December 2015

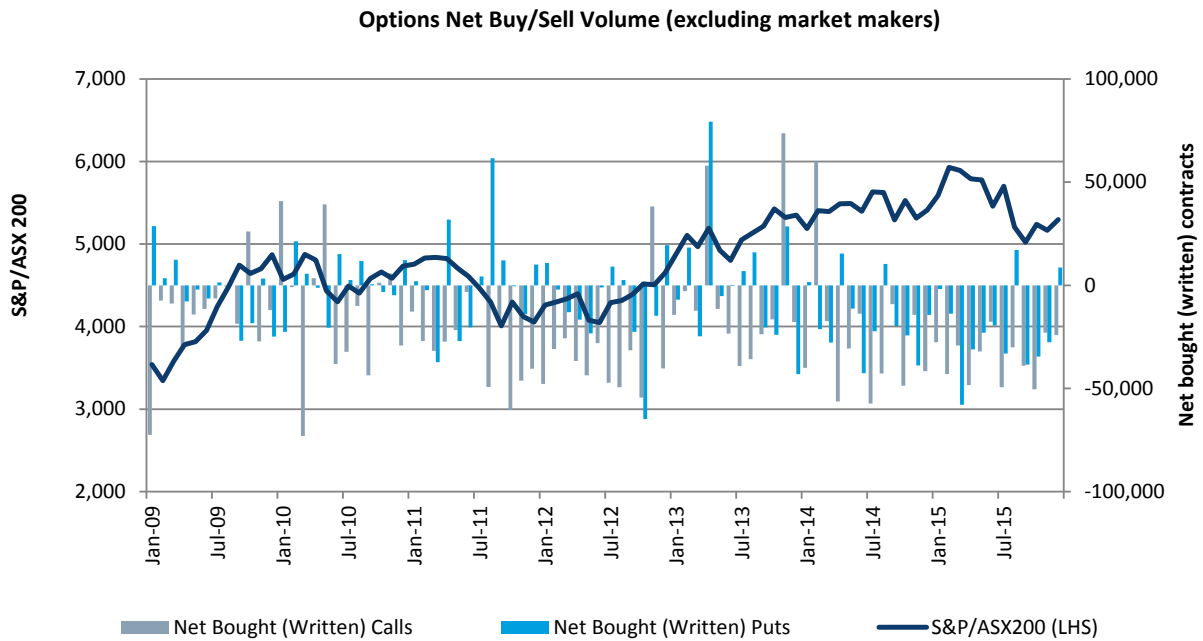
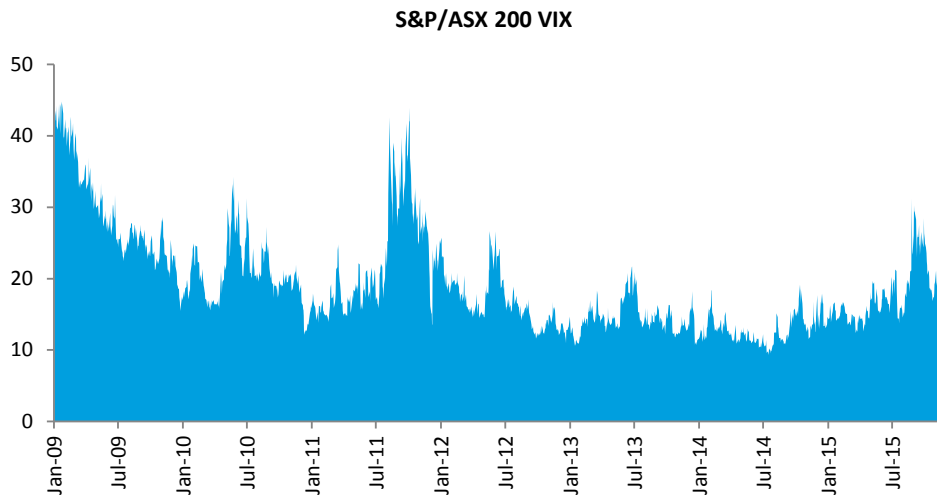
Top 10 Call and Put Options Contracts



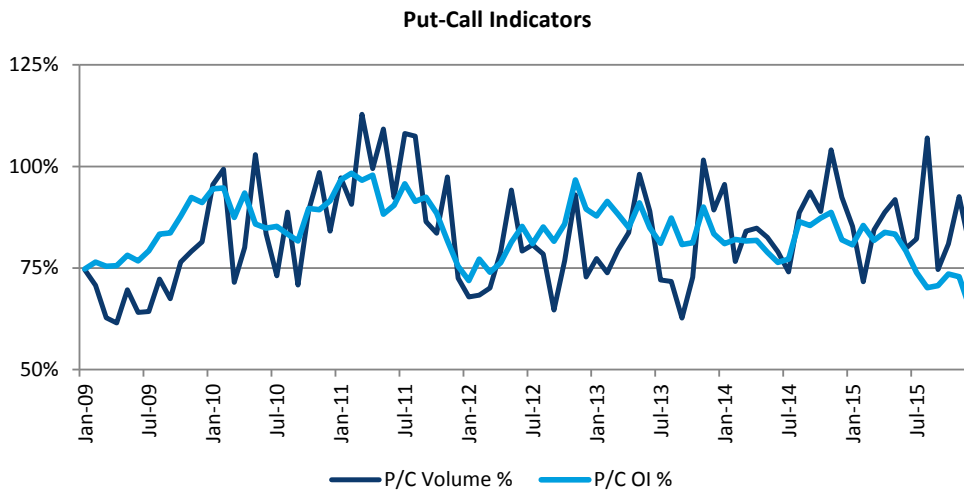
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

DERIVATIVES – EQUITY AND INDEX OPTIONS

December 2015



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



DERIVATIVES – EQUITY AND INDEX OPTIONS

December 2015

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Dec-15	4,601,295	3,686,794	8,288,089	6,467,604	762,164	1,055,480	2,841
Nov-15	3,670,275	3,396,467	7,066,742	6,006,059	57,938	1,001,980	765
Variance	25.4%	8.5%	17.3%	7.7%	1215.5%	5.3%	271.4%
Dec-14	6,005,209	5,550,157	11,555,366	9,449,570	1,011,211	1,094,457	128
Variance	-23.4%	-33.6%	-28.3%	-31.6%	-24.6%	-3.6%	2119.5%
Cal Yr to date	57,848,759	48,707,378	106,556,137	89,218,026	5,862,951	11,462,192	12,968
Fin Yr to date	27,072,755	23,178,677	50,251,432	41,506,729	2,543,394	6,190,172	11,137

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-15	1,463	1,086	2,549	739	800	864	145
Nov-15	659	745	1,404	633	90	641	39
Variance	122.0%	45.8%	81.6%	16.7%	792.1%	34.8%	268.4%
Dec-14	1,744	1,089	2,833	1,020	1,162	645	7
Variance	-16.1%	-0.3%	-10.0%	-27.5%	-31.1%	34.0%	2082.2%
Cal Yr to date	18,205	9,546	27,752	10,563	8,263	8,250	675
Fin Yr to date	7,396	5,755	13,151	5,124	2,809	4,647	571

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-15	5,501,028	3,579,862	9,080,890	7,174,357	1,195,579	710,178	776
Nov-15	6,167,964	4,491,466	10,659,430	8,648,241	1,184,150	825,213	1,826
Variance	-10.8%	-20.3%	-14.8%	-17.0%	1.0%	-13.9%	-57.5%
Dec-14	6,133,579	5,025,927	11,159,506	9,448,574	1,153,347	557,502	83
Variance	-10.3%	-28.8%	-18.6%	-24.1%	3.7%	27.4%	834.9%
Cal Yr to date	5,501,028	3,579,862	9,080,890	7,174,357	1,195,579	710,178	776
Fin Yr to date	5,501,028	3,579,862	9,080,890	7,174,357	1,195,579	710,178	776

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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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