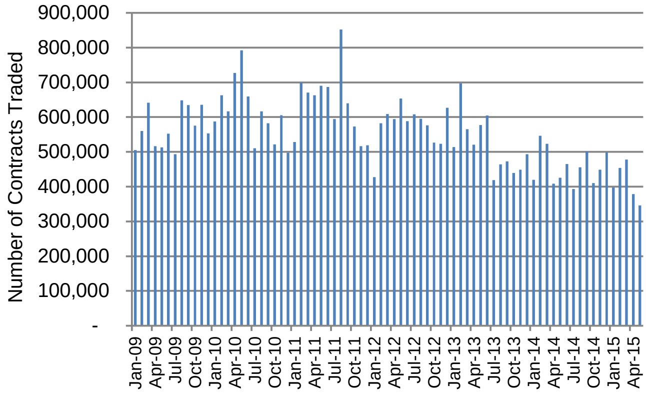
DERIVATIVES – EQUITY AND INDEX OPTIONS

ASX Options Statistics and Analysis

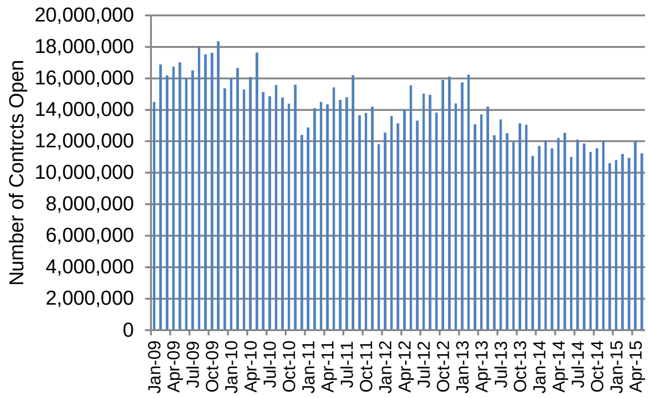
May 2015

Average Daily Volume and Open Interest

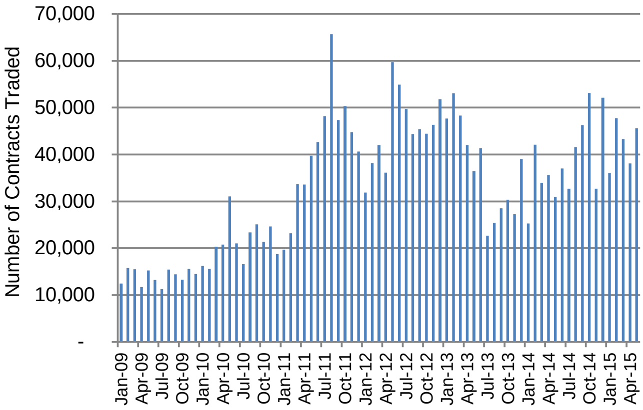
Single Stock Options ADV (adj)



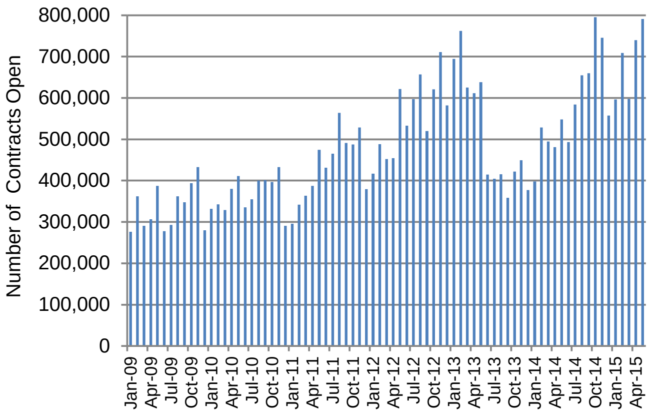
Single Stock Options OI (adj)



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

May 2015

Top Classes by Volume

RANK	May-15	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	844,855	10.1%	1,876,714	45.0%	440,736,000	19.2%	124.1%	-8,042	18,897
2	XJO	761,949	9.1%	739,956	103.0%	n/a	n/a	192.4%	-13,944	-11,920
3	FMG	719,571	8.6%	933,047	77.1%	659,223,000	10.9%	128.2%	-20,222	-19,408
4	BHP	699,433	8.4%	820,157	85.3%	146,350,000	n/a	75.9%	-19,573	-10,206
5	CBA	506,226	6.1%	501,264	101.0%	47,954,000	105.6%	85.2%	6,501	-11,424
6	NAB	467,843	5.6%	522,704	89.5%	88,713,000	52.7%	45.9%	-1,328	-624
7	ANZ	347,086	4.2%	445,081	78.0%	97,383,000	35.6%	61.0%	-11,487	2,432
8	RIO	329,673	4.0%	293,719	112.2%	52,202,000	63.2%	121.1%	-4,053	-1,425
9	WBC	324,408	3.9%	459,853	70.5%	94,154,000	34.5%	67.5%	19,419	-19,059
10	STO	217,777	2.6%	314,685	69.2%	141,074,000	15.4%	107.4%	-6,680	-4,397
11	FXJ	205,900	2.5%	232,149	88.7%	250,323,000	8.2%	179.8%	1,857	9,000
12	WOW	190,692	2.3%	313,806	60.8%	89,374,000	21.3%	161.2%	-10,426	-3,553
13	QBE	176,228	2.1%	249,956	70.5%	80,971,000	21.8%	66.8%	-9,287	599
14	NCM	150,103	1.8%	274,474	54.7%	63,535,000	23.6%	56.7%	3,197	-2,505
15	WPL	149,286	1.8%	196,513	76.0%	46,458,000	32.1%	76.7%	-4,345	913
16	MQG	148,942	1.8%	127,926	116.4%	20,886,000	71.3%	85.8%	-1,810	3,157
17	LLC	148,482	1.8%	126,865	117.0%	32,058,000	46.3%	4.1%	2,582	-1,597
18	CSL	132,404	1.6%	95,030	139.3%	20,911,000	63.3%	99.5%	-1,461	2,560
19	AMP	119,728	1.4%	343,191	34.9%	145,955,000	8.2%	66.1%	-17,545	-14,354
20	WES	113,405	1.4%	205,502	55.2%	42,998,000	26.4%	62.4%	-10,840	276
21	SUN	85,697	1.0%	125,311	68.4%	76,607,000	11.2%	64.0%	-8,528	1,885
22	QAN	82,643	1.0%	111,033	74.4%	217,376,000	3.8%	202.9%	-4,352	-9,730
23	OSH	80,258	1.0%	114,411	70.1%	127,480,000	6.3%	52.0%	4,858	-5,807
24	AMC	73,488	0.9%	131,235	56.0%	69,708,000	10.5%	82.4%	56	2,144
25	IAG	70,273	0.8%	117,858	59.6%	184,015,000	3.8%	21.0%	-2,683	-5
26	ORG	68,295	0.8%	212,206	32.2%	57,942,000	11.8%	66.9%	-10,371	-702
27	WFD	64,461	0.8%	170,421	37.8%	93,650,000	6.9%	82.3%	-1,636	-11,029
28	MYR	62,782	0.8%	116,282	54.0%	75,082,000	8.4%	56.3%	-13,160	-440
29	AZJ	57,573	0.7%	89,018	64.7%	167,530,000	3.4%	46.3%	-1,291	2,852
30	AWC	55,915	0.7%	145,664	38.4%	246,139,000	2.3%	118.5%	-15,639	-20
	Market^	8,233,313	100.0%	12,030,039	65.5%	7,008,712,000	11.9%	88.7%	-32,132	-23,023

* 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

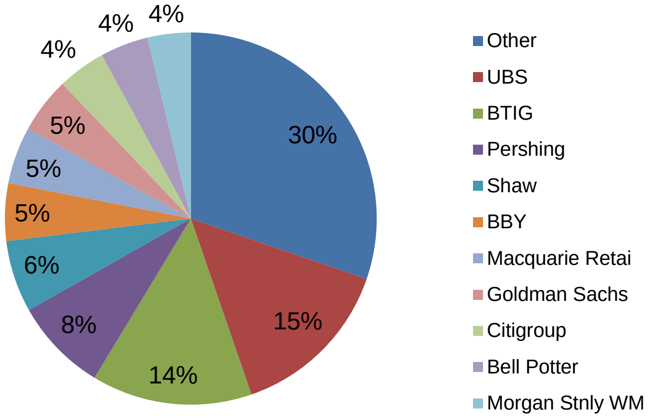
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

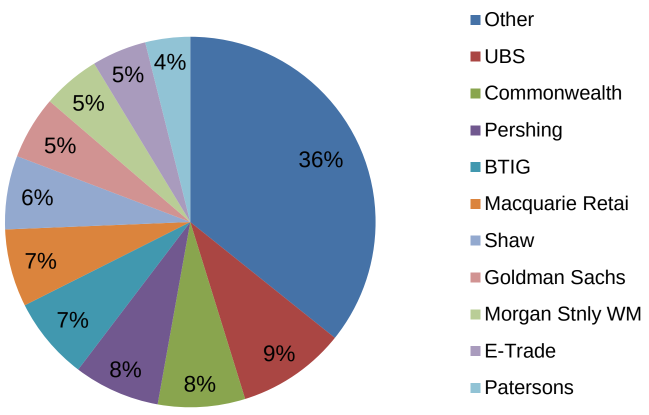
May 2015

Market Share by Value and Volume Traded

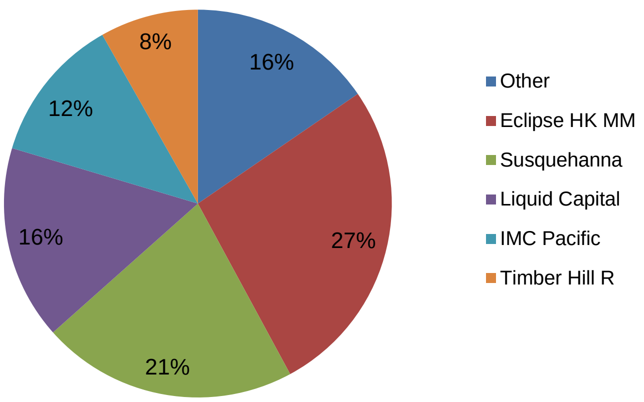
Top 10 Brokers by Value



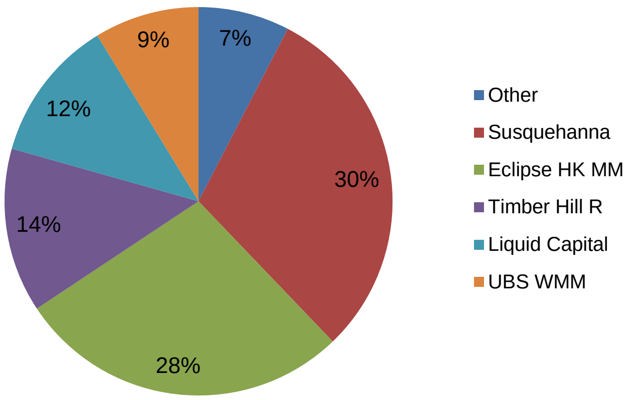
Top 10 Brokers by Volume



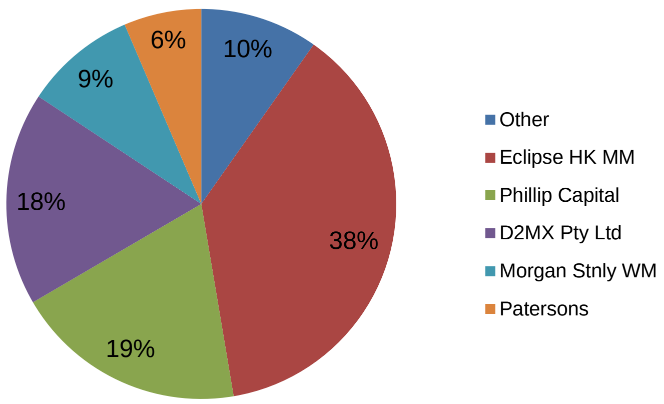
Top 5 Market Makers by Value



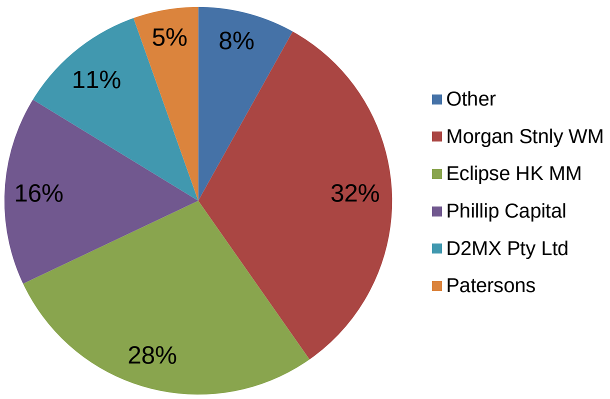
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

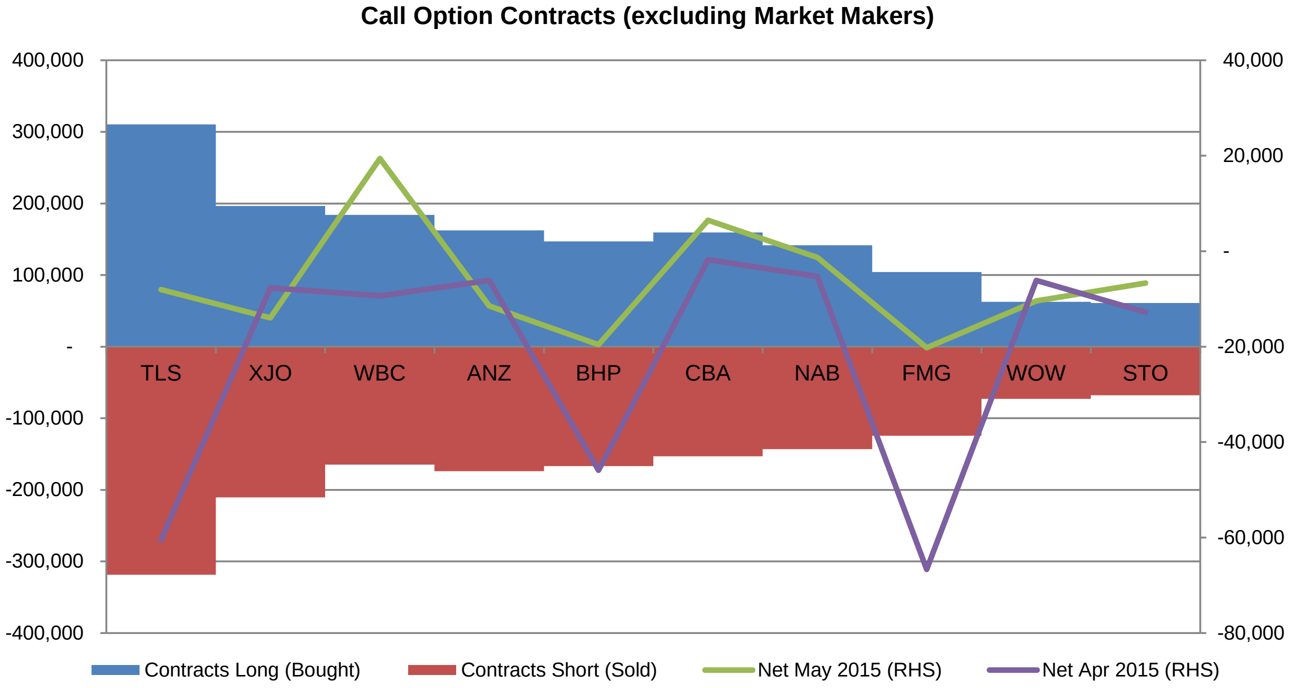


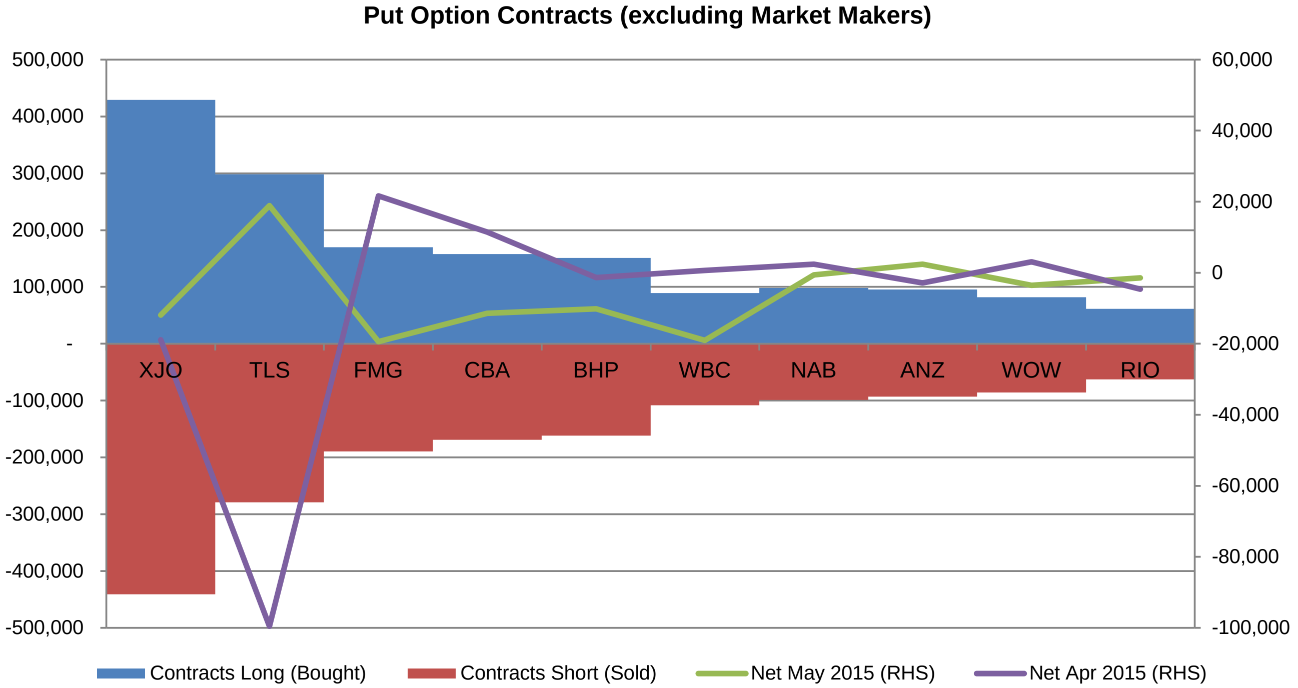
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

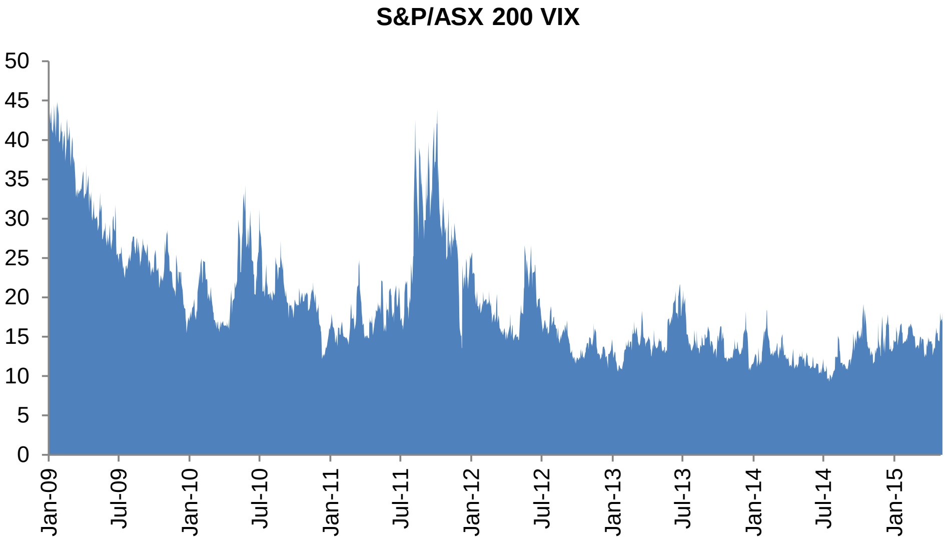
May 2015

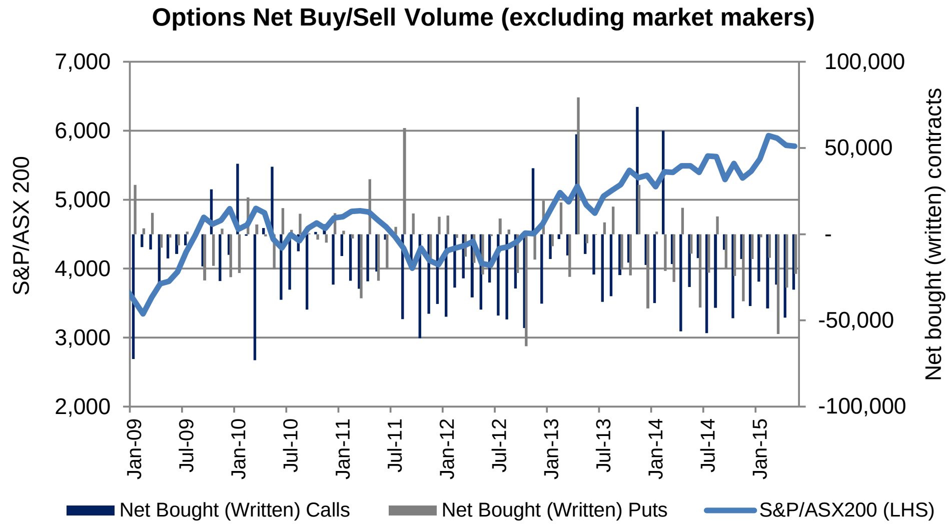
Top 10 Call and Put Options Contracts



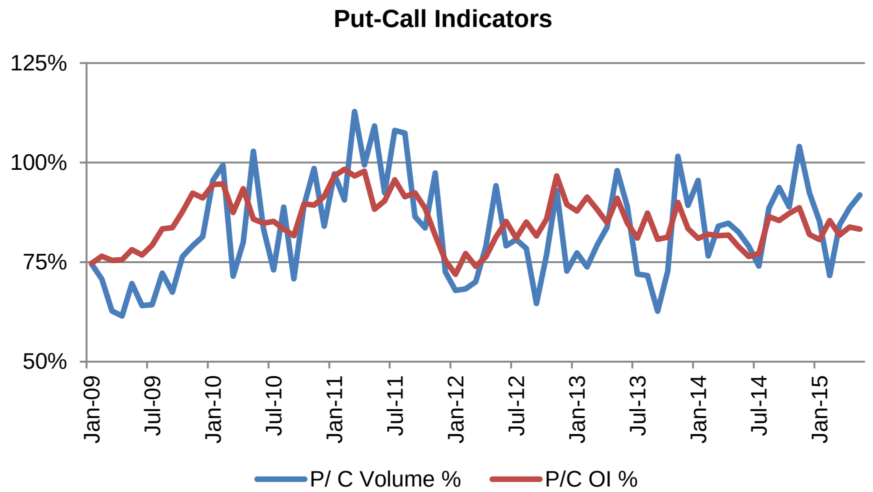


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities





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



DERIVATIVES – EQUITY AND INDEX OPTIONS
May 2015

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
May-15	4,291,693	3,941,620	8,233,313	7,073,086	202,430	957,346	451
Apr-15	4,420,103	3,919,169	8,339,272	7,168,817	408,506	761,591	358
Variance	-2.9%	0.6%	-1.3%	-1.3%	-50.4%	25.7%	26.0%
May-14	5,504,661	4,543,357	10,048,018	9,128,177	240,048	679,769	24
Variance	-22.0%	-13.2%	-18.1%	-22.5%	-15.7%	40.8%	1779.2%
Cal Yr to date	25,455,725	21,283,543	46,739,268	40,019,310	2,371,034	4,347,764	1,160
Fin Yr to date	59,207,337	51,663,167	110,870,504	95,213,458	5,693,421	9,961,253	2,372

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-15	1,131	784	1,914	725	528	636	26
Apr-15	1,901	503	2,404	901	976	506	21
Variance	-40.5%	55.8%	-20.4%	-19.5%	-45.9%	25.6%	22.9%
May-14	1,935	389	2,324	935	1,059	328	1
Variance	-41.6%	101.4%	-17.6%	-22.5%	-50.2%	93.7%	1864.2%
Cal Yr to date	9,166	3,029	12,195	4,585	4,548	2,995	67
Fin Yr to date	19,366	6,905	26,271	9,114	10,904	6,121	132

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-15	6,562,970	5,467,069	12,030,039	10,000,795	1,238,307	790,824	113
Apr-15	6,923,952	5,802,358	12,726,310	10,691,315	1,295,039	739,803	153
Variance	-5.2%	-5.8%	-5.5%	-6.5%	-4.4%	6.9%	-26.1%
May-14	7,319,417	5,771,538	13,090,955	11,327,169	1,215,548	548,169	69
Variance	-10.3%	-5.3%	-8.1%	-11.7%	1.9%	44.3%	63.8%
Cal Yr to date	6,562,970	5,467,069	12,030,039	10,000,795	1,238,307	790,824	113
Fin Yr to date	6,562,970	5,467,069	12,030,039	10,000,795	1,238,307	790,824	113

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