

DERIVATIVES – EQUITY AND INDEX OPTIONS

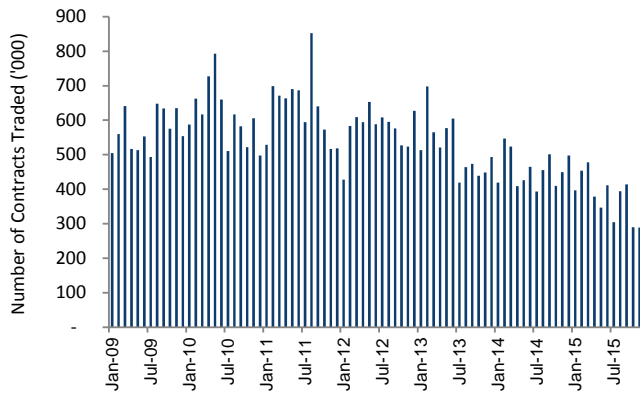
ASX Options Statistics and Analysis

November 2015

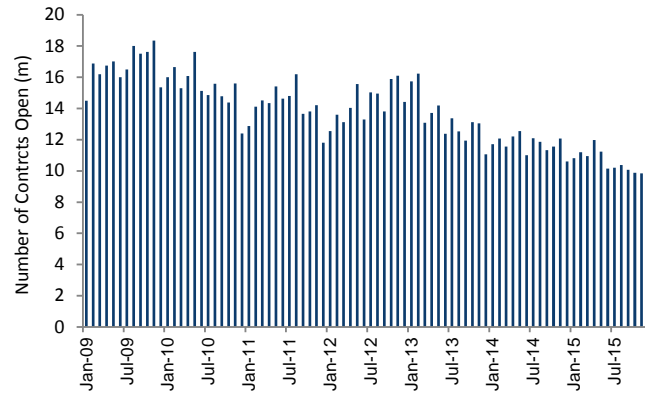


Average Daily Volume (ADV) and Open Interest (OI)

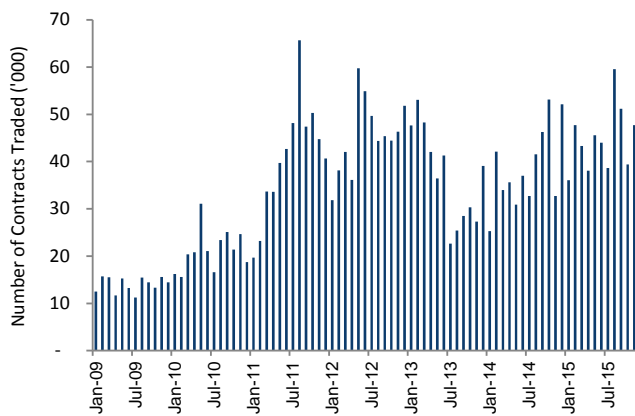
Single Stock Options ADV (adj)



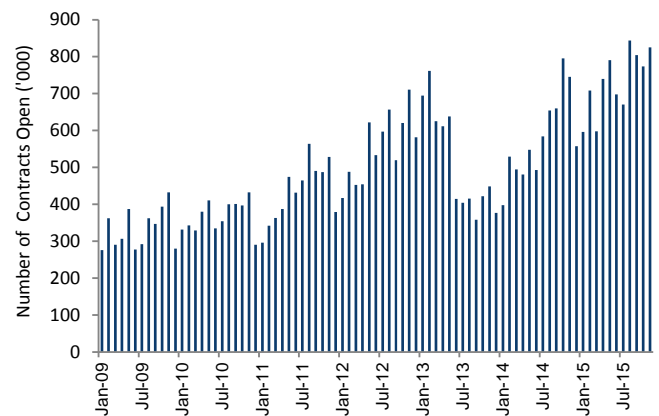
Single Stock Options OI (adj)



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

November 2015

Top Classes by Volume

RANK	Nov-15	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,002,745	14.2%	827,039	121.2%	na	na	178.4%	-9,486	-10,178
2	BHP	791,356	11.2%	824,253	96.0%	244,228,000	32.4%	94.6%	20,671	-31,700
3	TLS	567,910	8.0%	1,365,666	41.6%	560,706,000	10.1%	100.0%	-16,969	907
4	ANZ	445,750	6.3%	412,346	108.1%	176,530,000	25.3%	74.3%	-11,422	-12,119
5	CBA	424,623	6.0%	395,311	107.4%	61,066,000	69.5%	76.3%	-8,793	4,406
6	NAB	301,721	4.3%	374,334	80.6%	129,022,000	23.4%	70.6%	-4,851	-12,082
7	RIO	291,759	4.1%	257,724	113.2%	40,914,000	71.3%	109.0%	-852	-7,653
8	STO	277,831	3.9%	350,669	79.2%	290,856,000	9.6%	138.7%	12,882	-20,207
9	WBC	274,880	3.9%	380,006	72.3%	150,880,000	18.2%	60.8%	-7,117	-4,373
10	FMG	269,876	3.8%	593,149	45.5%	335,047,000	8.1%	166.7%	-20,879	10,626
11	NCM	203,609	2.9%	256,837	79.3%	73,983,000	27.5%	70.8%	8,376	-1,369
12	WOW	189,412	2.7%	240,908	78.6%	99,301,000	19.1%	96.8%	-3,440	3,328
13	MQG	145,998	2.1%	89,545	163.0%	22,692,000	64.3%	101.7%	-2,362	231
14	WES	138,306	2.0%	162,555	85.1%	47,054,000	29.4%	90.0%	-8,619	-1,504
15	CSL	117,507	1.7%	83,505	140.7%	20,777,000	56.6%	67.4%	180	-223
16	QBE	105,634	1.5%	152,217	69.4%	104,092,000	10.1%	62.7%	912	-7,469
17	ORG	102,913	1.5%	251,407	40.9%	195,148,000	5.3%	59.6%	-5,126	-730
18	WPL	94,024	1.3%	157,105	59.8%	47,692,000	19.7%	82.0%	-5,400	-2,475
19	IAG	93,620	1.3%	144,391	64.8%	136,903,000	6.8%	83.7%	-8,142	6,227
20	QAN	77,669	1.1%	191,238	40.6%	130,191,000	6.0%	123.1%	-9,829	-9,872
21	AMP	71,977	1.0%	158,993	45.3%	143,226,000	5.0%	51.1%	-8,198	-3,445
22	MYR	58,779	0.8%	87,729	67.0%	119,479,000	4.9%	79.8%	-6,921	1,778
23	BXB	57,451	0.8%	188,376	30.5%	93,421,000	6.1%	9.5%	-3,710	-380
24	SUN	54,761	0.8%	122,224	44.8%	78,816,000	6.9%	28.3%	-2,142	-173
25	FXJ	48,640	0.7%	140,238	34.7%	192,371,000	2.5%	6057.0%	-44,350	-44,350
26	SCG	45,936	0.7%	212,286	21.6%	225,891,000	2.0%	15.3%	-2,189	-2,454
27	S32	42,029	0.6%	112,994	37.2%	424,386,000	1.0%	81.4%	270	-1,370
28	WFD	39,818	0.6%	98,446	40.4%	117,234,000	3.4%	80.7%	-6,325	-1,036
29	CSR	39,503	0.6%	35,694	110.7%	83,613,000	4.7%	19.7%	-3,505	1,635
30	AGL	39,083	0.6%	52,386	74.6%	39,248,000	10.0%	39.8%	-3,153	-658
	Market^	7,066,742	100.0%	10,659,430	66.5%	7,952,753,000	8.9%	92.5%	-22,928	-27,667

* 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

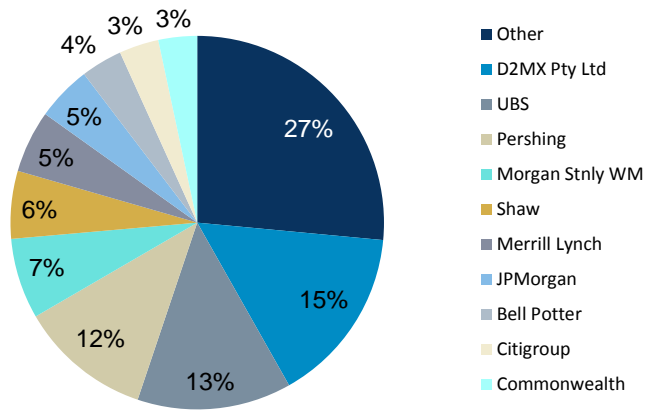
NOTE: Figures for the above charts are double-sided

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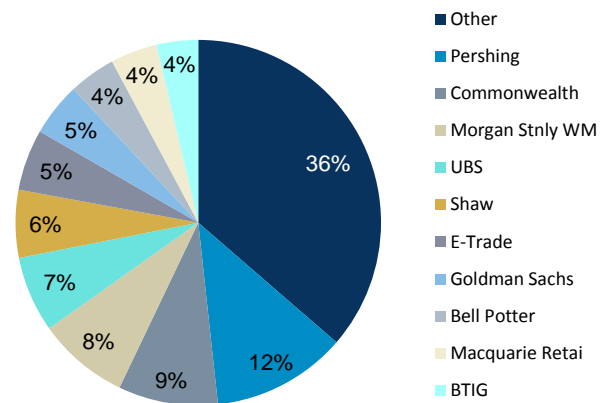
November 2015

Market Share by Value and Volume Traded

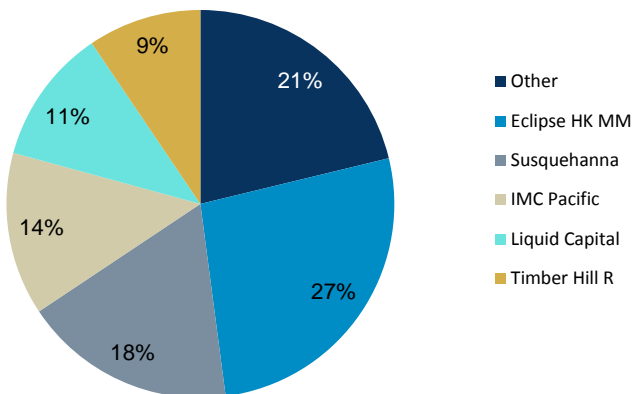
Top 10 Brokers by Value



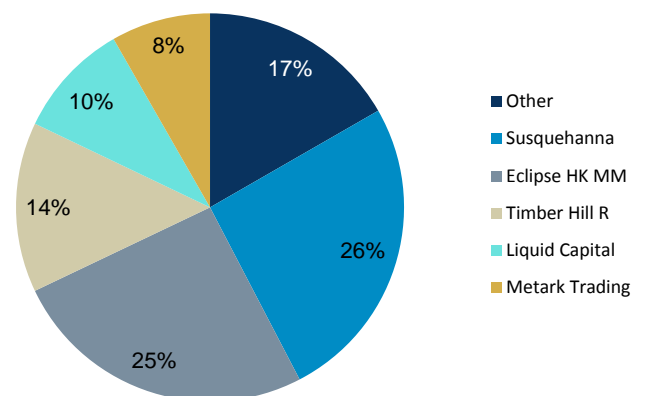
Top 10 Brokers by Volume



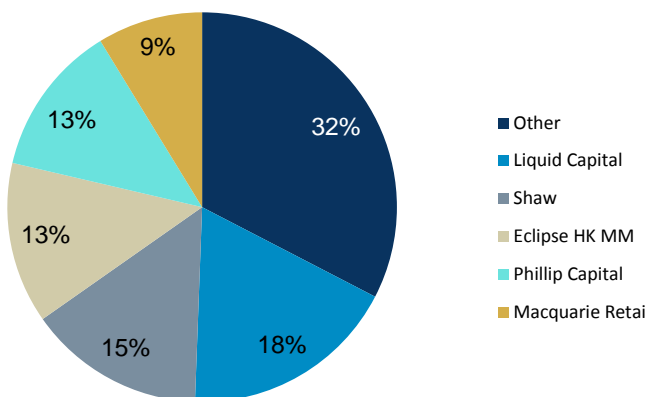
Top 5 Market Makers by Value



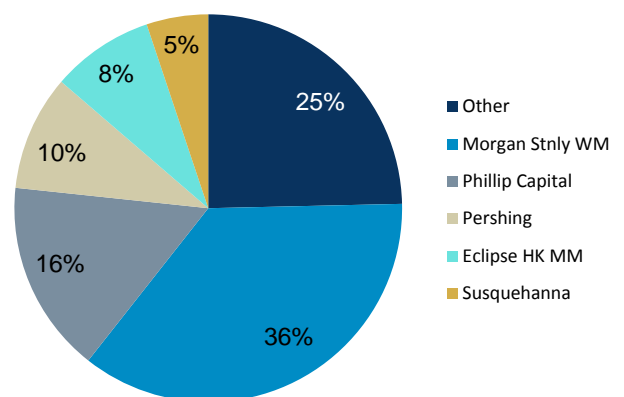
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

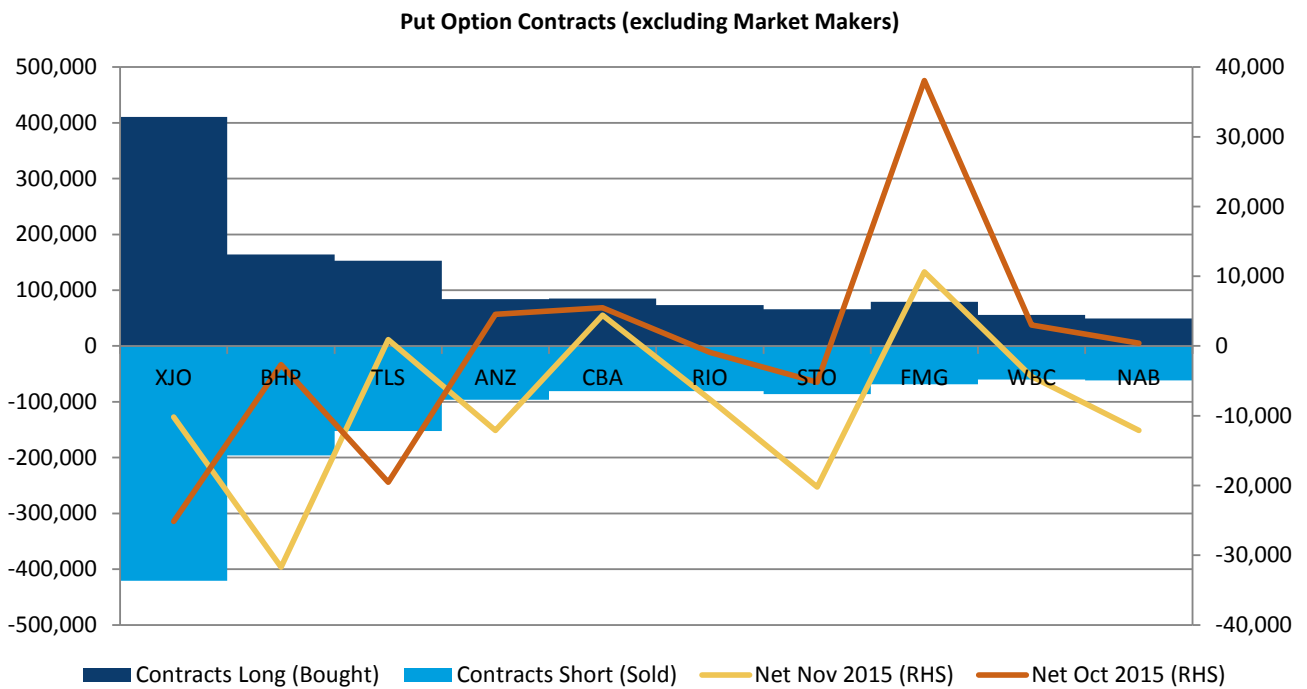
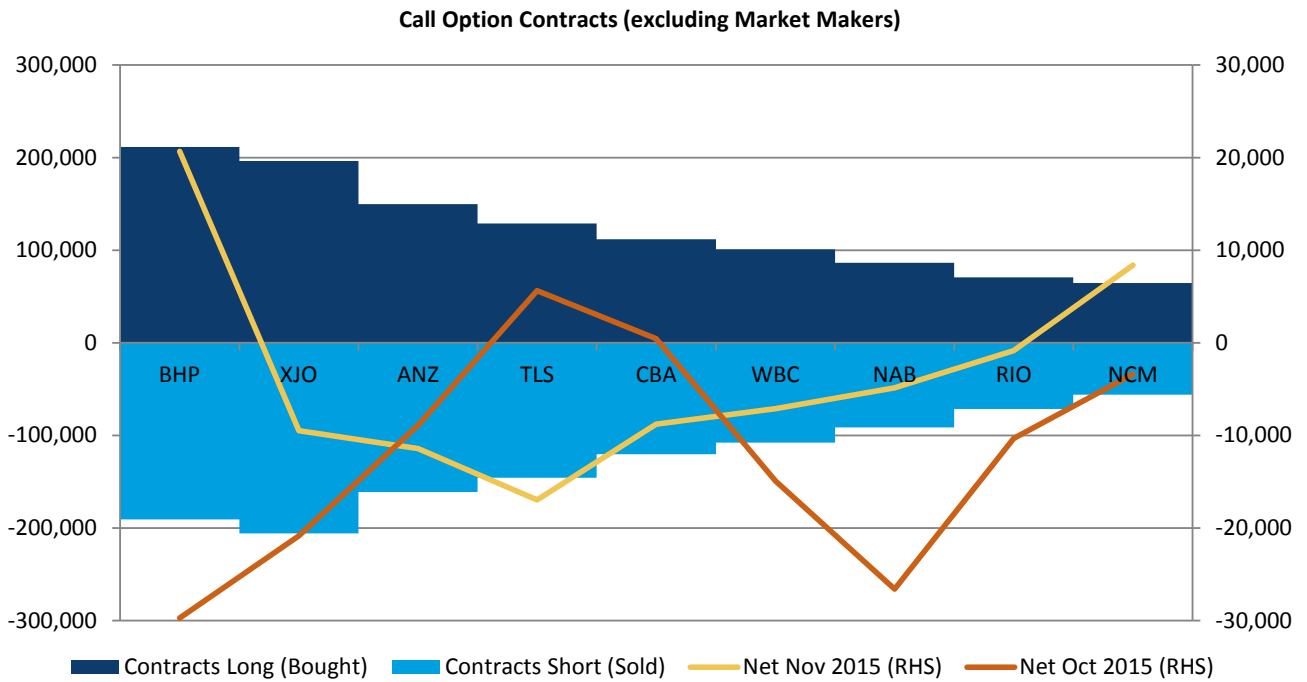


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

November 2015

Top 10 Call and Put Options Contracts

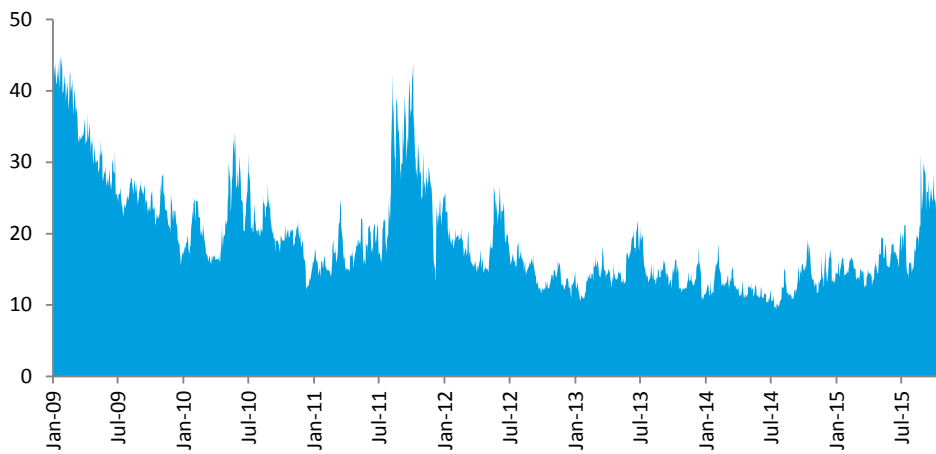


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

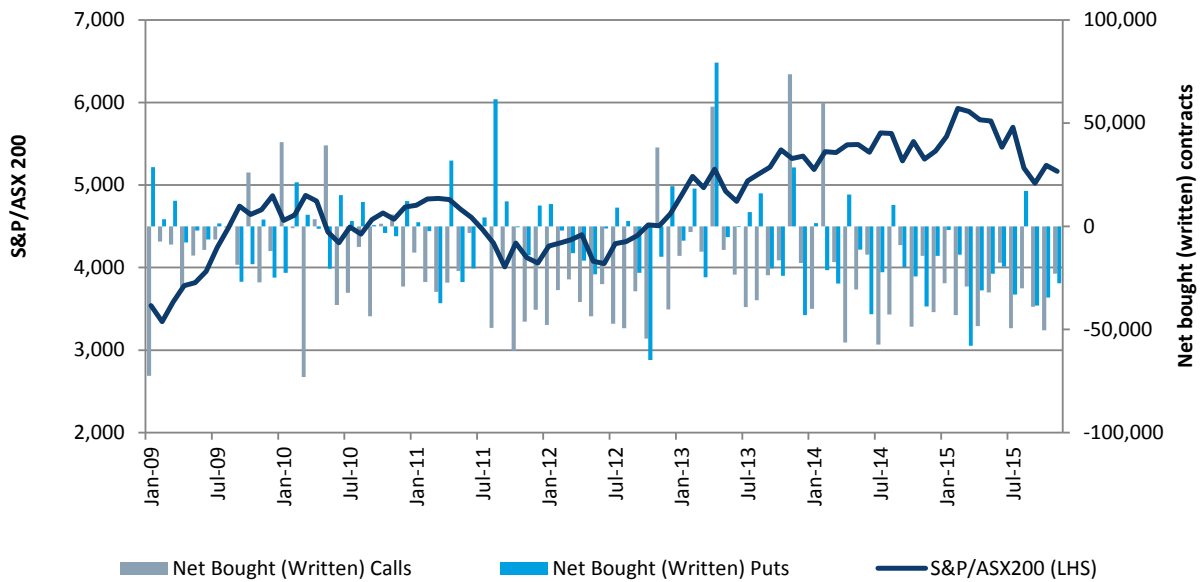
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November 2015

S&P/ASX 200 VIX

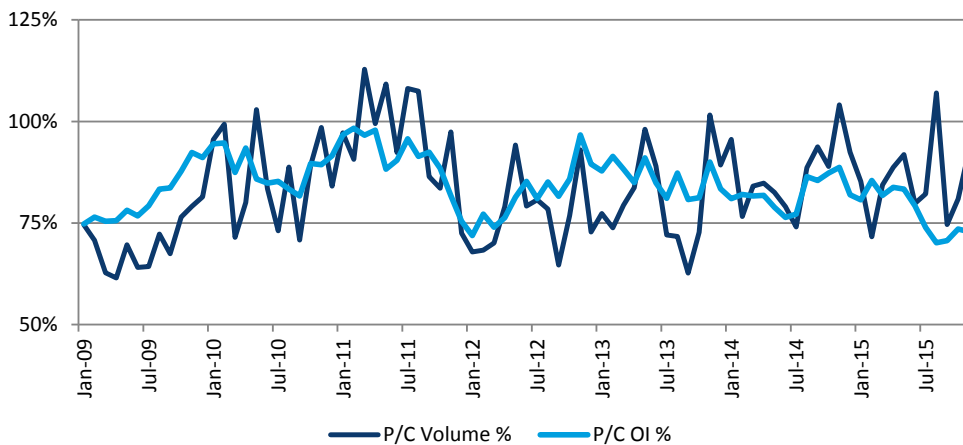


Options Net Buy/Sell Volume (excluding market makers)



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

Put-Call Indicators



DERIVATIVES – EQUITY AND INDEX OPTIONS

November 2015

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Nov-15	3,670,275	3,396,467	7,066,742	6,006,059	57,938	1,001,980	765
Oct-15	4,005,490	3,240,443	7,245,933	6,333,434	44,695	867,123	681
Variance	-8.4%	4.8%	-2.5%	-5.2%	29.6%	15.6%	12.3%
Nov-14	4,721,475	4,913,214	9,634,689	8,812,084	168,637	653,833	135
Variance	-22.3%	-30.9%	-26.7%	-31.8%	-65.6%	53.2%	466.7%
Cal Yr to date	53,247,464	45,020,584	98,268,048	82,750,422	5,100,787	10,406,712	10,127
Fin Yr to date	22,471,460	19,491,883	41,963,343	35,039,125	1,781,230	5,134,692	8,296

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-15	659	745	1,404	633	90	641	39
Oct-15	840	591	1,432	759	58	580	36
Variance	-21.6%	25.9%	-2.0%	-16.5%	55.4%	10.6%	9.9%
Nov-14	849	469	1,317	590	426	294	7
Variance	-22.4%	58.9%	6.6%	7.4%	-78.9%	118.0%	441.1%
Cal Yr to date	16,742	8,460	25,203	9,824	7,463	7,386	530
Fin Yr to date	5,933	4,669	10,602	4,385	2,008	3,783	426

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Nov-15	6,167,964	4,491,466	10,659,430	8,648,241	1,184,150	825,213	1,826
Oct-15	6,137,652	4,513,771	10,651,423	8,728,185	1,147,868	773,485	1,885
Variance	0.5%	-0.5%	0.1%	-0.9%	3.2%	6.7%	-3.1%
Nov-14	6,792,455	6,021,178	12,813,633	10,890,518	1,177,385	745,557	173
Variance	-9.2%	-25.4%	-16.8%	-20.6%	0.6%	10.7%	955.5%
Cal Yr to date	6,167,964	4,491,466	10,659,430	8,648,241	1,184,150	825,213	1,826
Fin Yr to date	6,167,964	4,491,466	10,659,430	8,648,241	1,184,150	825,213	1,826

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More information

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