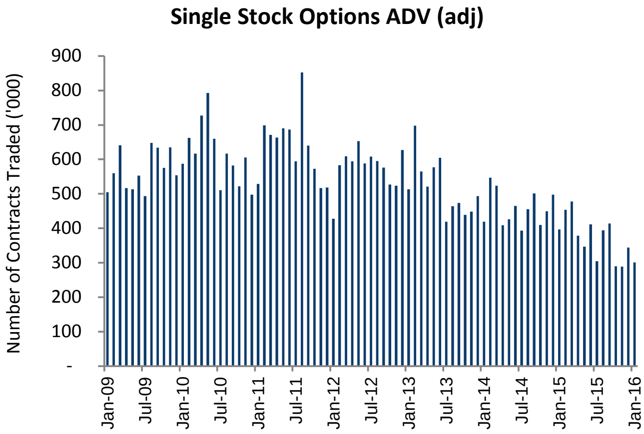
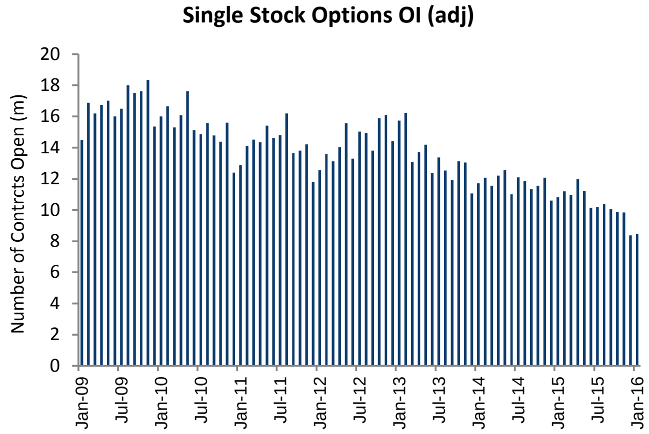
DERIVATIVES – EQUITY AND INDEX OPTIONS

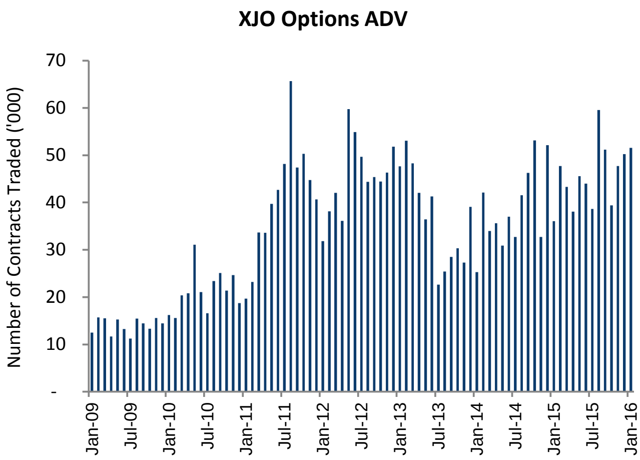
ASX Options Statistics and Analysis

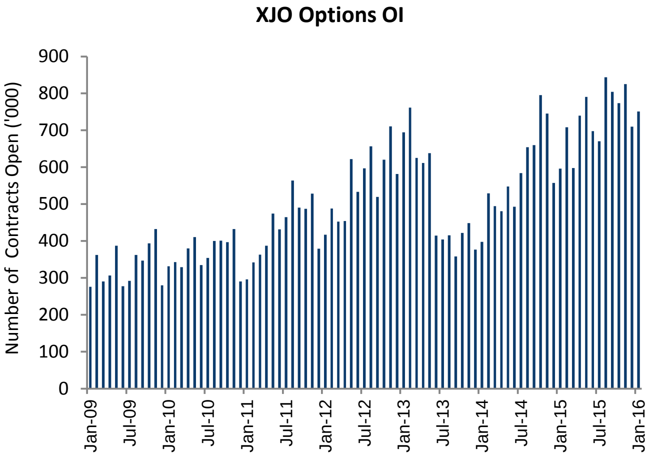
January 2016

Average Daily Volume (ADV) and Open Interest (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

January 2016

Top Classes by Volume

RANK	Jan-16	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	980,938	14.6%	751,543	130.5%	na	na	151.1%	-5,078	-2,502
2	BHP	659,315	9.8%	696,972	94.6%	239,973,000	27.5%	105.6%	-5,442	8,064
3	TLS	621,374	9.3%	1,062,483	58.5%	436,683,000	14.2%	55.0%	-26,130	-33,807
4	CBA	479,060	7.2%	332,024	144.3%	61,420,000	78.0%	74.9%	11,762	-4,161
5	ANZ	419,982	6.3%	435,909	96.3%	150,289,000	27.9%	94.6%	17,254	-16,502
6	RIO	329,375	4.9%	187,802	175.4%	48,391,000	68.1%	113.6%	-9,288	-6,819
7	FMG	267,513	4.0%	313,368	85.4%	425,385,000	6.3%	449.3%	-13,855	3,587
8	NAB	266,026	4.0%	344,628	77.2%	108,825,000	24.4%	74.5%	7,625	-6,237
9	MQG	228,150	3.4%	125,825	181.3%	25,117,000	90.8%	158.0%	-1,715	-7,170
10	STO	193,619	2.9%	324,865	59.6%	240,743,000	8.0%	117.1%	5,972	2,871
11	WBC	186,978	2.8%	329,146	56.8%	113,425,000	16.5%	59.4%	-4,790	-8,580
12	WES	135,263	2.0%	137,851	98.1%	48,703,000	27.8%	72.2%	-2,311	-101
13	NCM	134,816	2.0%	181,799	74.2%	69,129,000	19.5%	43.7%	5,322	-1,318
14	WPL	134,534	2.0%	127,374	105.6%	57,913,000	23.2%	84.2%	-4,291	2,177
15	WOW	102,585	1.5%	182,094	56.3%	65,725,000	15.6%	63.6%	-238	-2,713
16	CSL	98,191	1.5%	67,185	146.2%	18,380,000	53.4%	57.8%	423	-1,553
17	QBE	97,517	1.5%	150,786	64.7%	86,927,000	11.2%	116.9%	1,676	25
18	AMP	89,027	1.3%	127,708	69.7%	111,900,000	8.0%	60.8%	8,608	-4,899
19	ORG	76,358	1.1%	238,033	32.1%	183,909,000	4.2%	196.8%	1,401	1,425
20	RRL	69,545	1.0%	36,299	191.6%	84,177,000	8.3%	1.9%	-245	-530
21	SUN	64,632	1.0%	125,629	51.4%	73,964,000	8.7%	76.5%	5,484	3,098
22	SCG	58,538	0.9%	217,726	26.9%	235,912,000	2.5%	27.5%	5,858	105
23	AGL	57,754	0.9%	59,085	97.7%	40,548,000	14.2%	51.8%	2,209	1,218
24	WFD	53,112	0.8%	90,268	58.8%	88,273,000	6.0%	129.0%	2,791	-1,652
25	QAN	52,587	0.8%	180,271	29.2%	146,355,000	3.6%	49.9%	-8,566	-5,658
26	CCL	48,558	0.7%	58,047	83.7%	48,594,000	10.0%	75.7%	153	-2,615
27	FXJ	46,663	0.7%	80,849	57.7%	144,368,000	3.2%	147.5%	-15,235	-25,210
28	IAG	43,261	0.6%	103,539	41.8%	124,888,000	3.5%	88.2%	1,548	-7,555
29	BXB	39,619	0.6%	194,946	20.3%	63,189,000	6.3%	21.8%	-2,780	-3,404
30	SYD	38,397	0.6%	84,572	45.4%	147,261,000	2.6%	91.7%	-675	1,846
	Market^	6,696,282	100.0%	9,204,644	72.7%	7,275,234,000	9.2%	91.9%	-8,199	-15,781

* 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

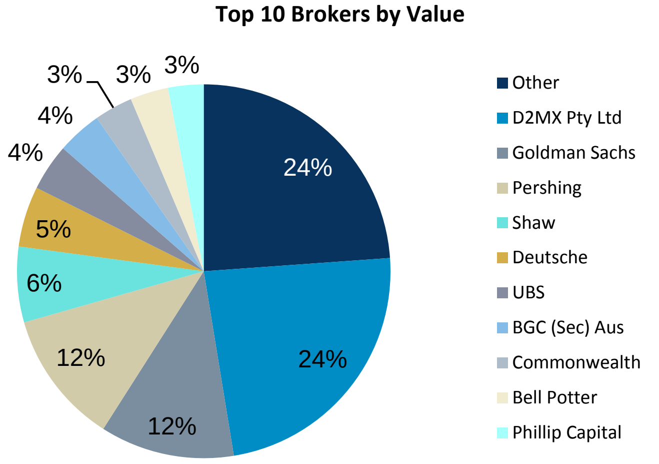
^ ETO classes only included

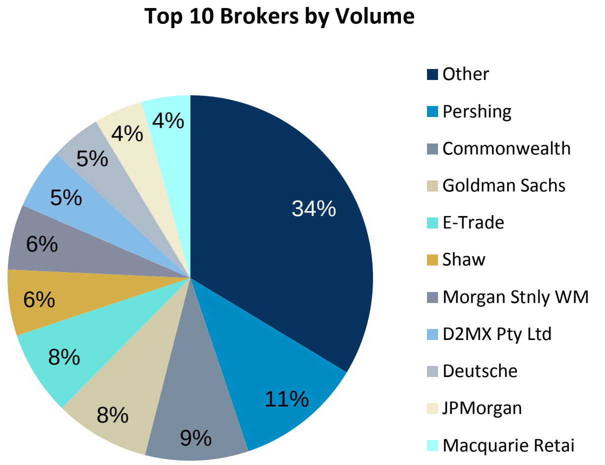
NOTE: Figures for the above charts are double-sided

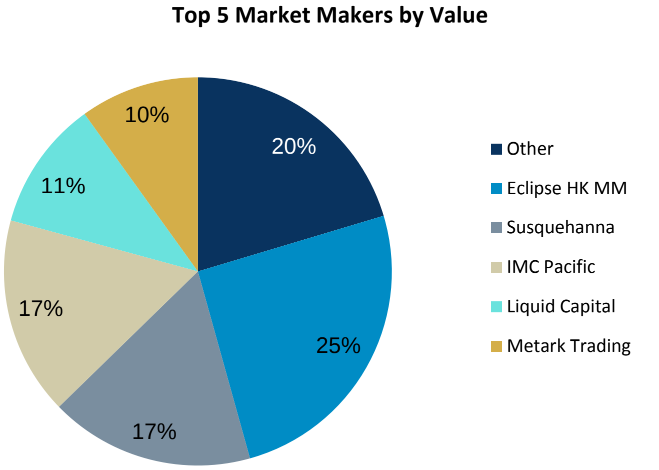
DERIVATIVES – EQUITY AND INDEX OPTIONS

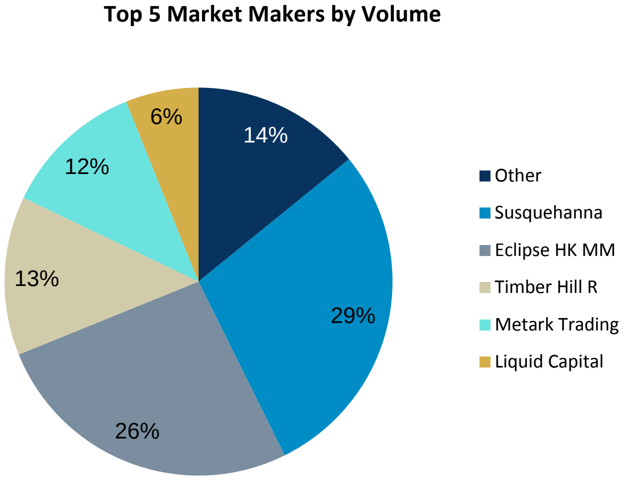
January 2016

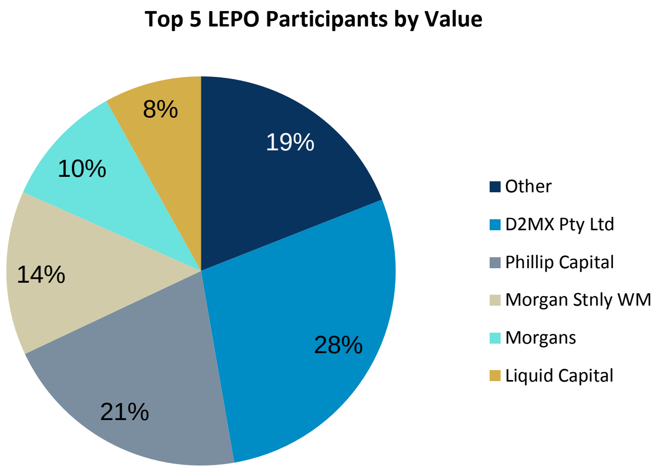
Market Share by Value and Volume Traded

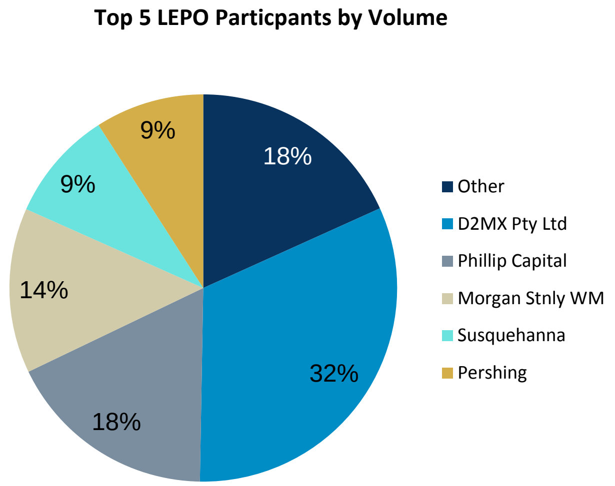








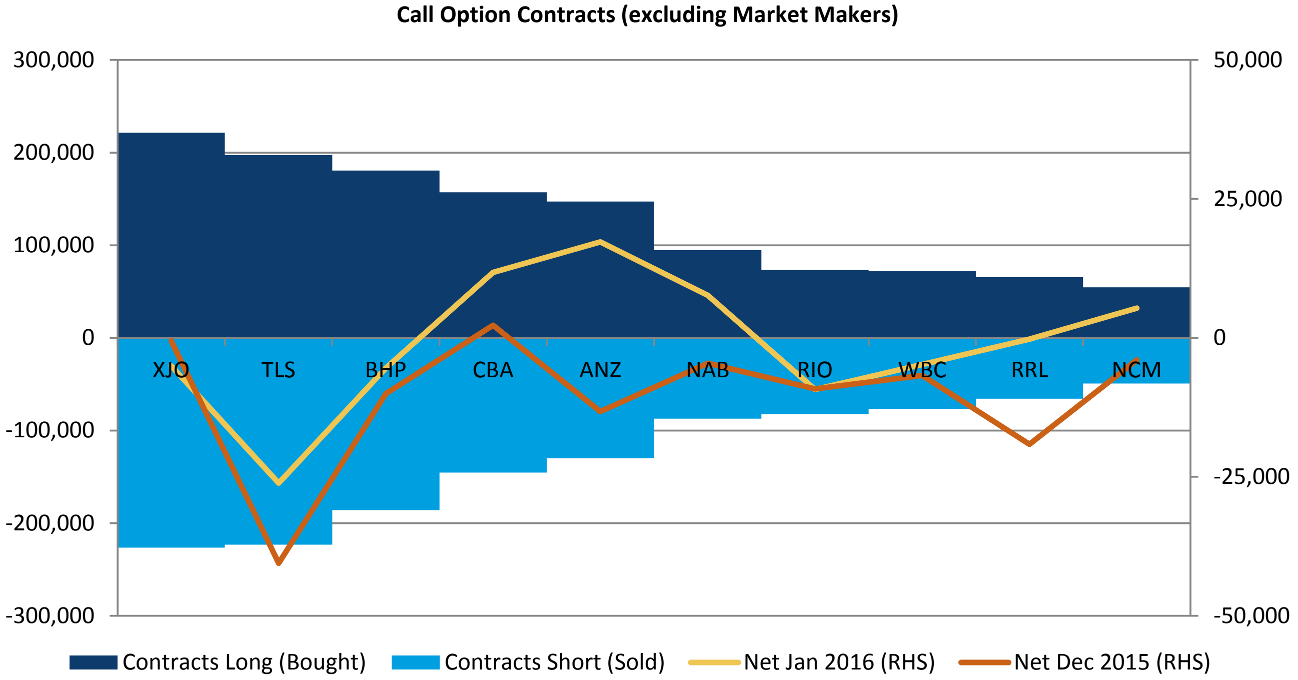


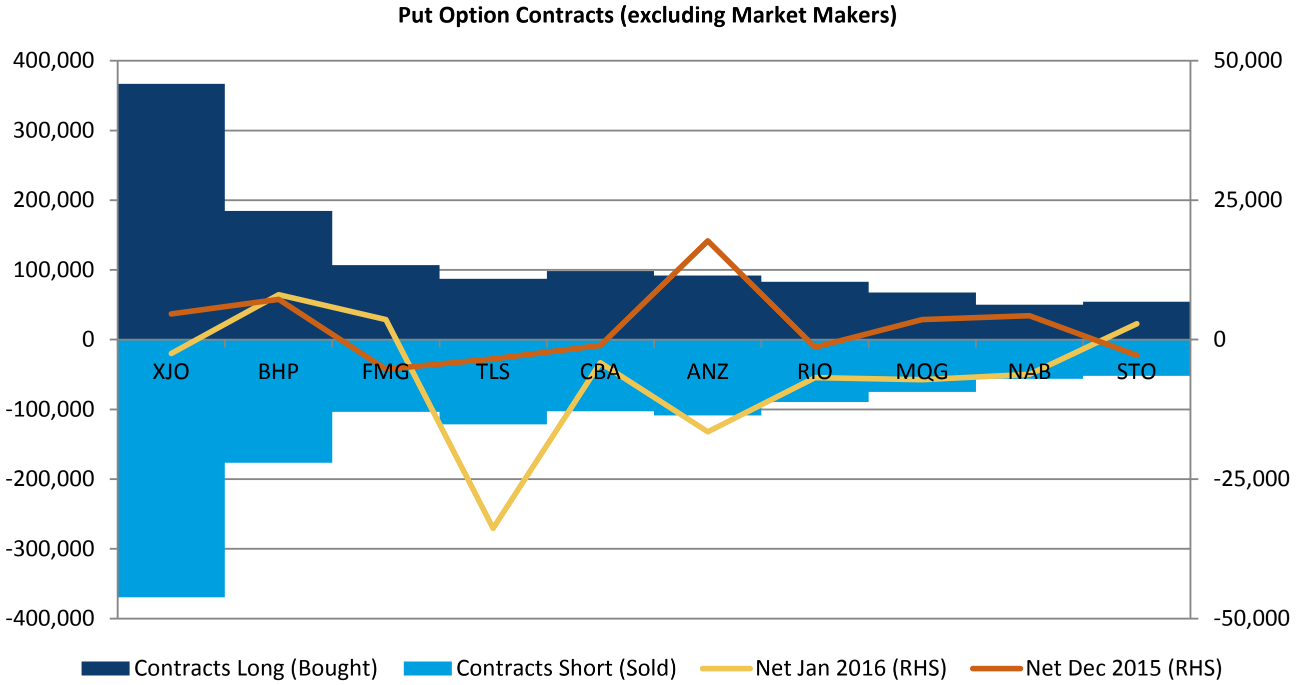


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS
January 2016

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

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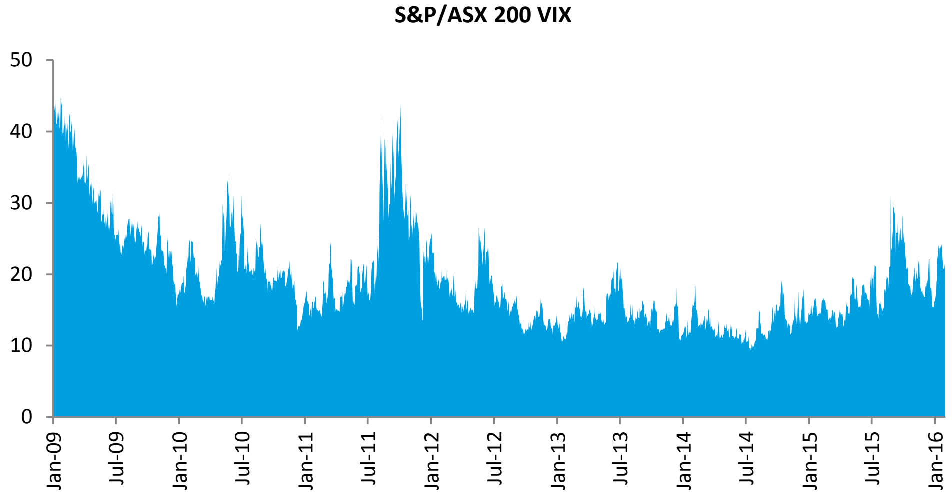
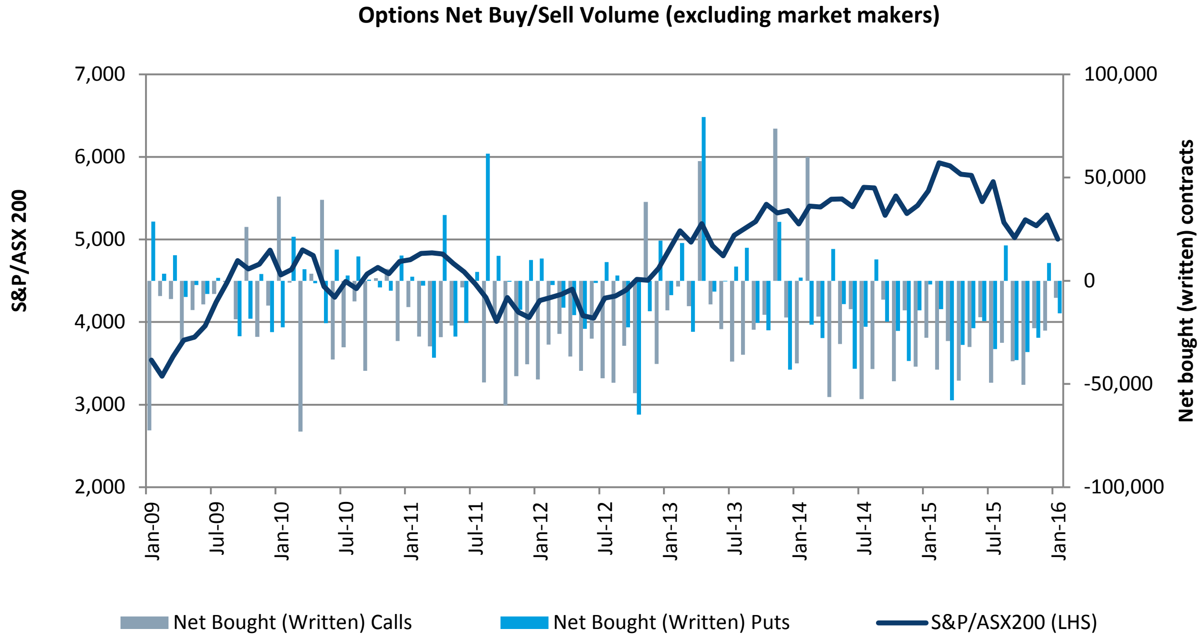
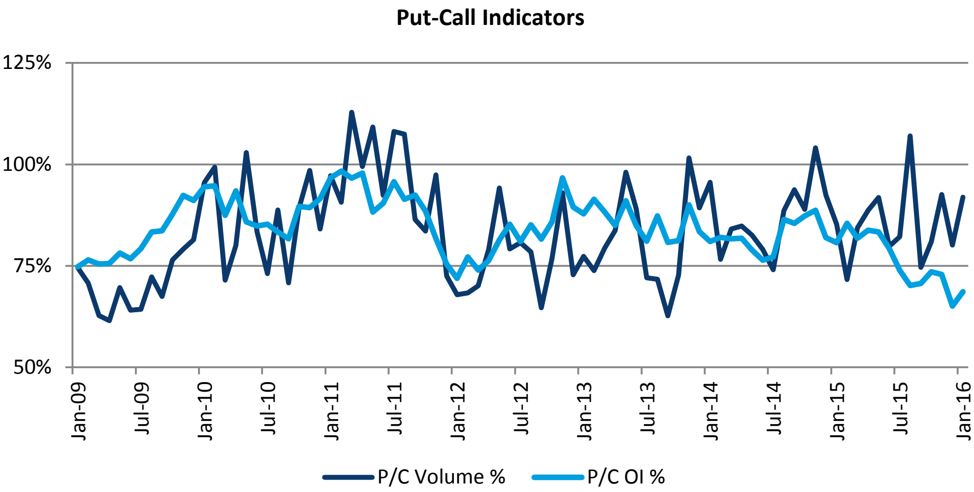




NOTE: Single Stock options expressed in terms of 1,000 per contract in above chart.



DERIVATIVES – EQUITY AND INDEX OPTIONS

January 2016

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jan-16	3,488,732	3,207,550	6,696,282	5,656,314	59,030	980,010	928
Dec-15	4,601,295	3,686,794	8,288,089	6,467,604	762,164	1,055,480	2,841
Variance	-24.2%	-13.0%	-19.2%	-12.5%	-92.3%	-7.2%	-67.3%
Jan-15	4,677,190	3,987,655	8,664,845	7,821,313	122,106	721,306	120
Variance	-25.4%	-19.6%	-22.7%	-27.7%	-51.7%	35.9%	673.3%
Cal Yr to date	3,488,732	3,207,550	6,696,282	5,656,314	59,030	980,010	928
Fin Yr to date	30,561,487	26,386,227	56,947,714	47,163,043	2,602,424	7,170,182	12,065

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-16	822	905	1,727	774	142	764	48
Dec-15	1,463	1,086	2,549	739	800	864	145
Variance	-43.8%	-16.7%	-32.2%	4.7%	-82.3%	-11.6%	-67.0%
Jan-15	1,101	512	1,613	815	371	421	7
Variance	-25.3%	76.8%	7.1%	-5.1%	-61.8%	81.5%	629.9%
Cal Yr to date	822	905	1,727	774	142	764	48
Fin Yr to date	8,218	6,660	14,878	5,898	2,951	5,411	619

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jan-16	5,459,412	3,745,232	9,204,644	7,293,543	1,159,558	751,257	286
Dec-15	5,501,028	3,579,862	9,080,890	7,174,357	1,195,579	710,178	776
Variance	-0.8%	4.6%	1.4%	1.7%	-3.0%	5.8%	-63.1%
Jan-15	6,313,872	5,093,206	11,407,078	9,673,999	1,136,603	596,416	60
Variance	-13.5%	-26.5%	-19.3%	-24.6%	2.0%	26.0%	376.7%
Cal Yr to date	5,459,412	3,745,232	9,204,644	7,293,543	1,159,558	751,257	286
Fin Yr to date	5,459,412	3,745,232	9,204,644	7,293,543	1,159,558	751,257	286

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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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