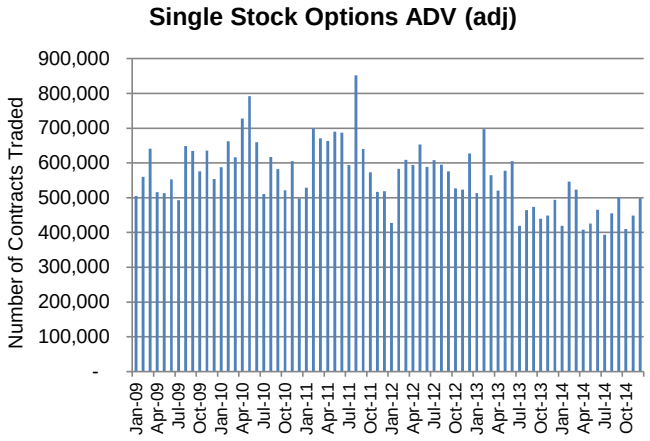
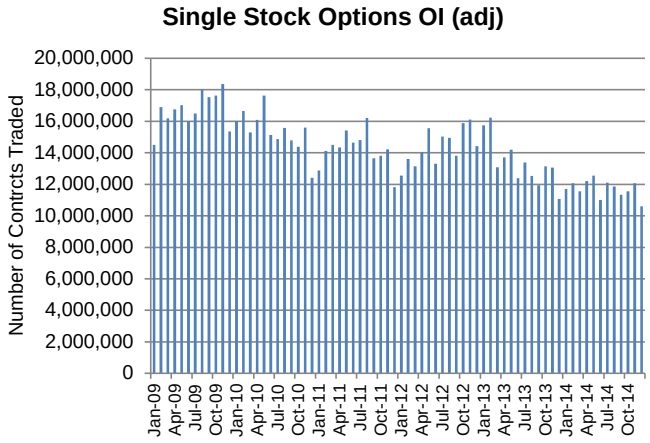
DERIVATIVES – EQUITY AND INDEX OPTIONS

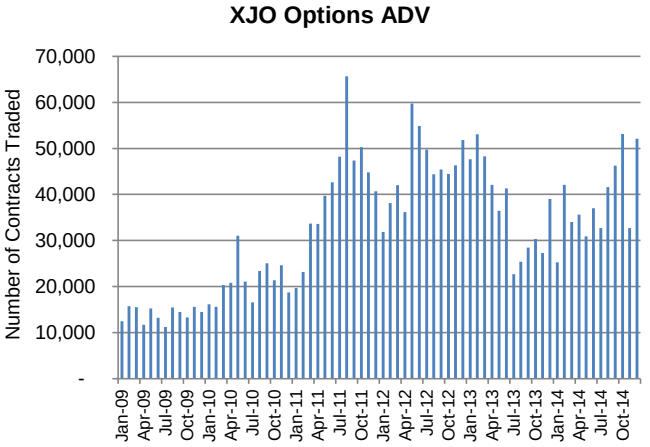
ASX Options Statistics and Analysis

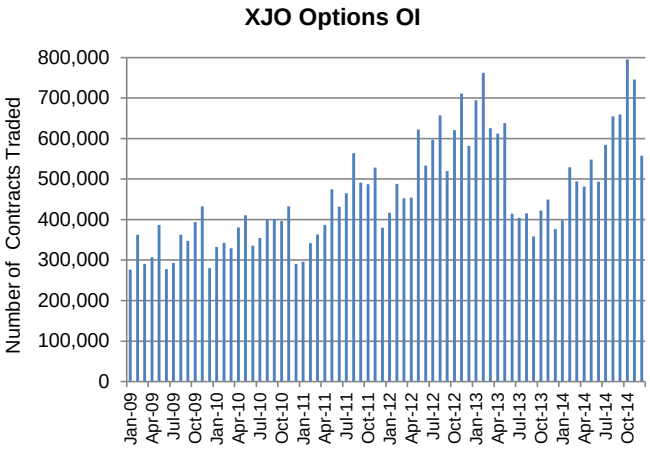
December 2014

Average Daily Volume and Open Interest









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 2014

Top Classes by Volume

RANK	Dec-14	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	TLS	1,283,376	11.1%	1,785,588	71.9%	490,000,000	26.2%	34.0%	-17,299	-60,192
2	XJO	1,094,457	9.5%	557,502	196.3%	n/a	n/a	170.8%	-5,967	-11,712
3	BHP	1,039,916	9.0%	726,877	143.1%	200,000,000	52.0%	133.3%	-8,402	2,591
4	CBA	840,719	7.3%	557,779	150.7%	67,837,000	123.9%	103.3%	-7,225	-5,213
5	FMG	763,980	6.6%	760,962	100.4%	596,000,000	12.8%	203.8%	-52,028	-13,953
6	ANZ	509,753	4.4%	406,175	125.5%	116,000,000	43.9%	114.0%	-16,079	11,174
7	NAB	487,230	4.2%	470,474	103.6%	116,000,000	42.0%	87.9%	-38,643	1,781
8	STO	417,371	3.6%	342,709	121.8%	247,000,000	16.9%	119.3%	9,513	-22,173
9	RIO	408,782	3.5%	281,063	145.4%	49,015,000	83.4%	170.6%	-14,889	4,370
10	WBC	375,849	3.3%	366,766	102.5%	110,000,000	34.2%	95.7%	-34,075	26,604
11	NCM	289,643	2.5%	302,809	95.7%	81,476,000	35.5%	113.6%	-3,064	11,065
12	WPL	248,819	2.2%	210,120	118.4%	71,584,000	34.8%	113.8%	-11,040	6,821
13	CSL	224,051	1.9%	99,801	224.5%	26,078,000	85.9%	79.8%	4,570	-2,168
14	WOW	221,973	1.9%	256,097	86.7%	84,944,000	26.1%	146.0%	-2,113	3,230
15	IPL	171,722	1.5%	128,730	133.4%	100,000,000	17.2%	7.6%	-2,012	2,544
16	QBE	163,979	1.4%	184,527	88.9%	84,565,000	19.4%	83.1%	-30,118	3,499
17	AMP	154,831	1.3%	196,486	78.8%	134,000,000	11.6%	66.8%	-12,306	-5,106
18	AWC	151,599	1.3%	171,860	88.2%	292,000,000	5.2%	74.4%	-1,506	-3,700
19	QAN	144,448	1.3%	131,221	110.1%	300,000,000	4.8%	378.5%	-3,747	2,285
20	TCL	141,954	1.2%	88,611	160.2%	105,000,000	13.5%	10.8%	4,221	1,090
21	WES	136,022	1.2%	169,605	80.2%	40,108,000	33.9%	63.8%	-11,341	1,033
22	MQG	132,959	1.2%	103,068	129.0%	23,313,000	57.0%	114.8%	-2,875	1,099
23	ORG	130,424	1.1%	217,312	60.0%	86,366,000	15.1%	187.2%	1,683	-8,545
24	OSH	129,433	1.1%	142,520	90.8%	132,000,000	9.8%	139.7%	-3,764	2,079
25	SGP	128,170	1.1%	77,444	165.5%	162,000,000	7.9%	5.4%	-5,758	-898
26	SYD	127,925	1.1%	102,907	124.3%	93,361,000	13.7%	59.7%	-581	-3,112
27	MYR	88,147	0.8%	129,794	67.9%	124,000,000	7.1%	207.0%	5,351	2,641
28	DXS	75,103	0.6%	10,359	725.0%	63,577,000	11.8%	0.0%	0	#N/A
29	SUN	72,748	0.6%	100,942	72.1%	73,680,000	9.9%	51.0%	-427	-4,439
30	WFD	68,827	0.6%	96,668	71.2%	108,000,000	6.4%	108.8%	-5,052	-335
	Market^	11,555,238	100.0%	11,170,131	103.4%	8,085,475,000	14.3%	92.4%	-41,595	-14,314

* 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

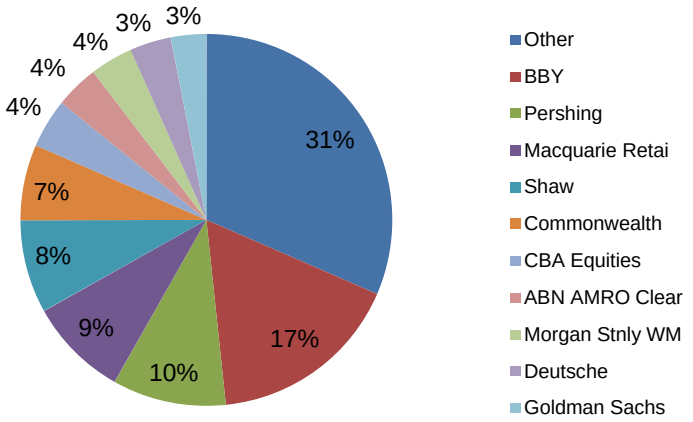
NOTE: Figures for the above charts are double-sided

DERIVATIVES – EQUITY AND INDEX OPTIONS

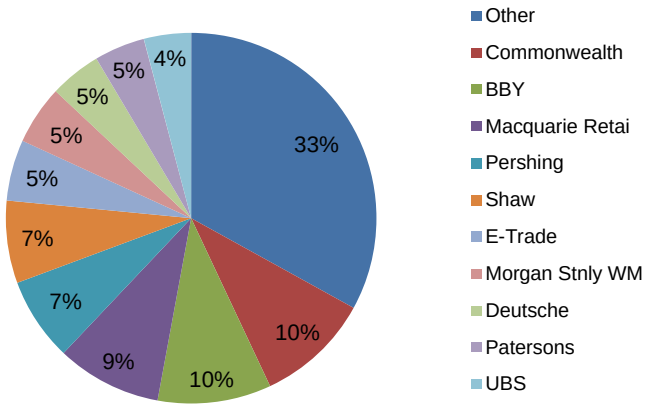
December 2014

Market Share by Value and Volume Traded

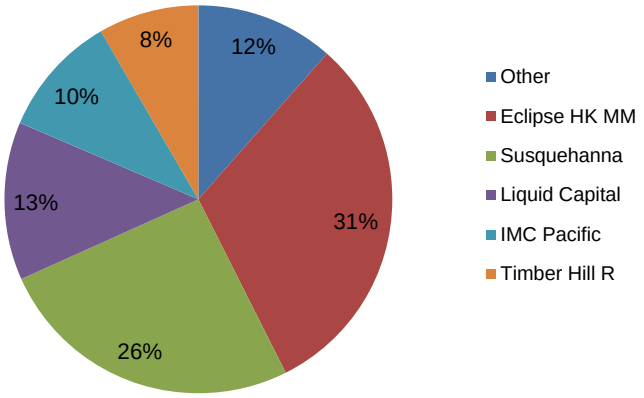
Top 10 Brokers by Value



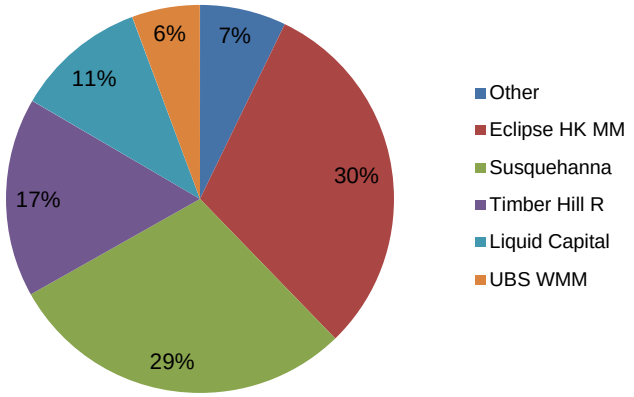
Top 10 Brokers by Volume



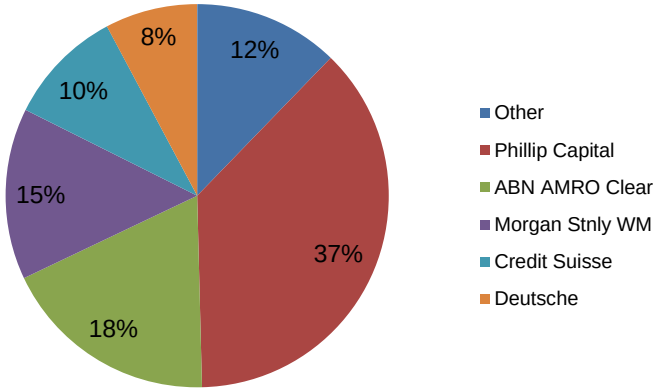
Top 5 Market Makers by Value



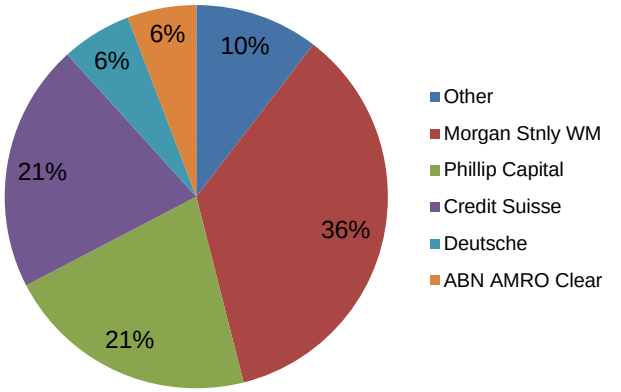
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Particpants by Volume

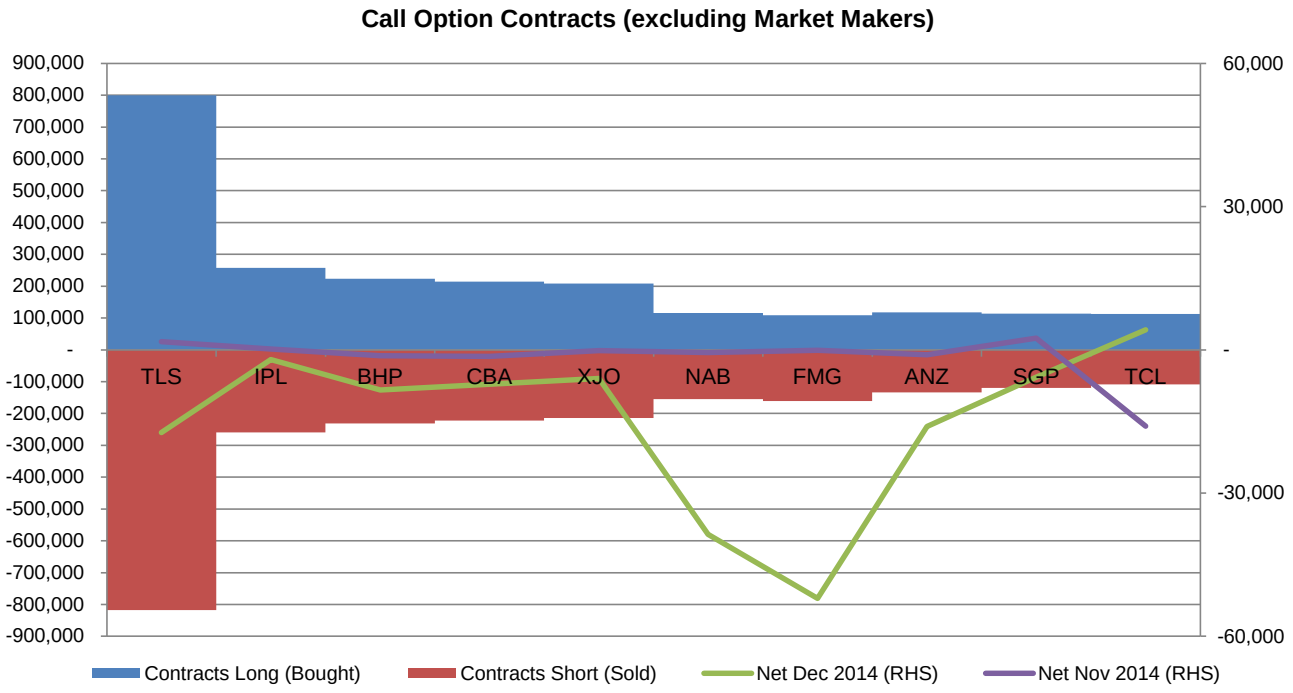


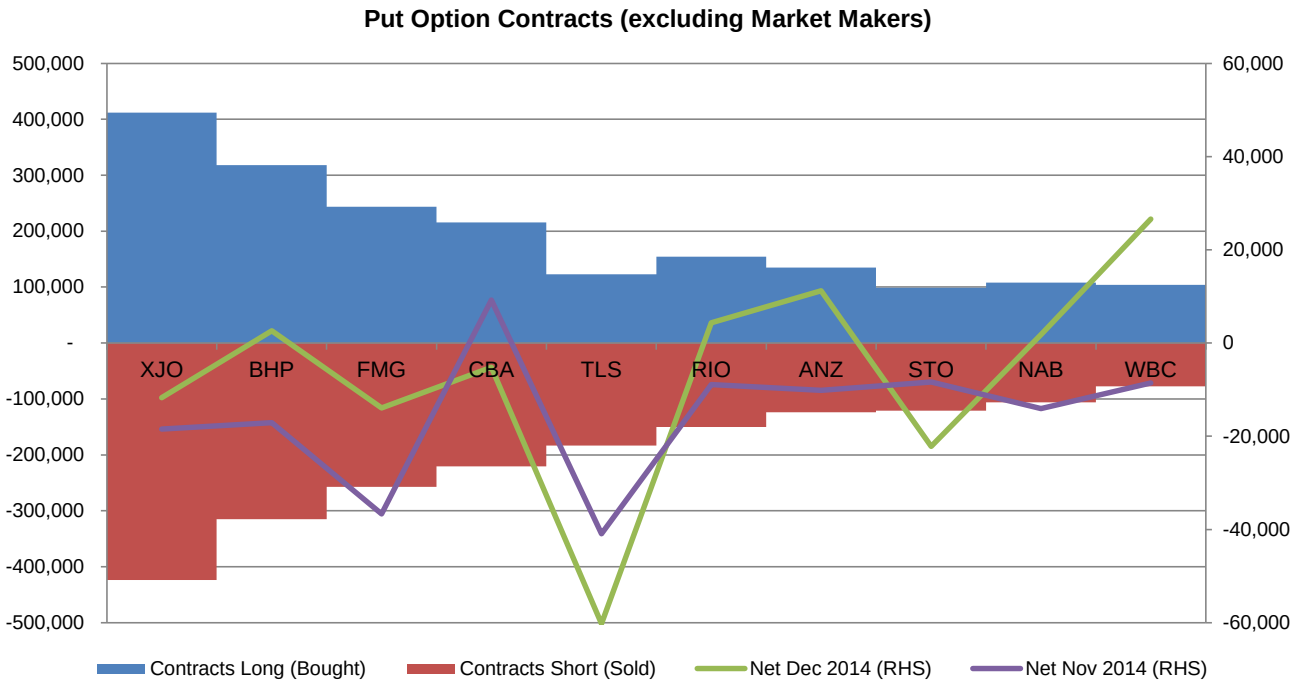
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

DERIVATIVES – EQUITY AND INDEX OPTIONS

December 2014

Top 10 Call and Put Options Contracts

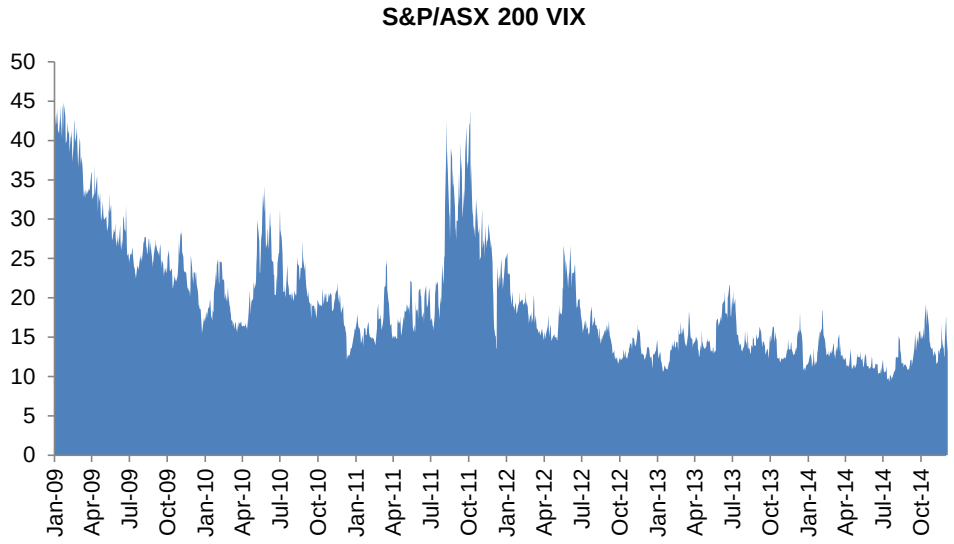


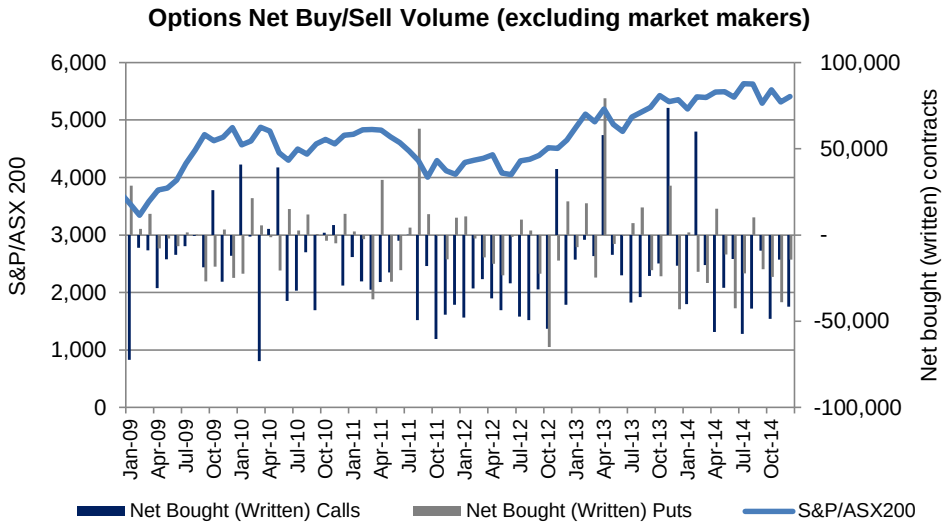


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

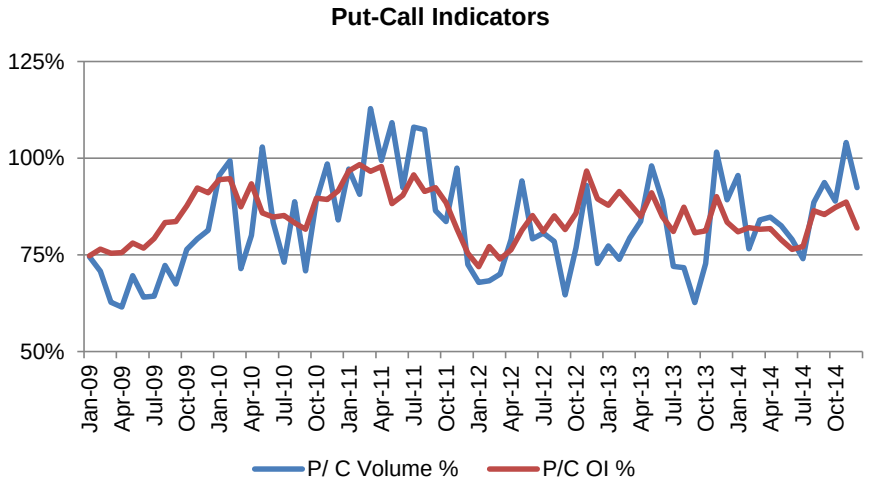
DERIVATIVES – EQUITY AND INDEX OPTIONS

December 2014





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



DERIVATIVES – EQUITY AND INDEX OPTIONS

December 2014

Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Dec-14	6,005,209	5,550,157	11,555,366	9,449,570	1,011,211	1,094,457	128
Nov-14	4,721,475	4,913,214	9,634,689	8,812,084	168,637	653,833	135
Variance	27.2%	13.0%	19.9%	7.2%	499.6%	67.4%	-5.2%
Dec-13	5,629,011	5,024,057	10,653,068	8,866,154	1,005,633	781,190	91
Variance	6.7%	10.5%	8.5%	6.6%	0.6%	40.1%	40.7%
Cal Yr to date	67,241,844	58,245,820	125,487,664	108,984,616	6,703,662	9,797,586	1,800
Fin Yr to date	33,751,612	30,379,624	64,131,236	55,194,148	3,322,387	5,613,489	1,212

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-14	1,744	1,089	2,833	1,020	1,162	645	7
Nov-14	849	469	1,317	590	426	294	7
Variance	105.5%	132.5%	115.1%	72.9%	172.6%	119.3%	-8.6%
Dec-13	2,175	734	2,909	807	1,533	563	5
Variance	-19.8%	48.5%	-2.6%	26.3%	-24.2%	14.4%	41.0%
Cal Yr to date	21,801	6,836	28,636	9,479	13,518	5,543	97
Fin Yr to date	10,200	3,876	14,077	4,529	6,356	3,127	65

Open Interest

PERIOD	CALL	PUT	OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Dec-14	6,133,579	5,025,927	11,159,506	9,448,574	1,153,347	557,502	83
Nov-14	6,792,455	6,021,178	12,813,633	10,890,518	1,177,385	745,557	173
Variance	-9.7%	-16.5%	-12.9%	-13.2%	-2.0%	-25.2%	-52.0%
Dec-13	6,240,903	5,205,922	11,446,825	10,068,001	1,001,757	377,014	53
Variance	-1.7%	-3.5%	-2.5%	-6.2%	15.1%	47.9%	56.6%
Cal Yr to date	6,133,579	5,025,927	11,159,506	9,448,574	1,153,347	557,502	83
Fin Yr to date	6,133,579	5,025,927	11,159,506	9,448,574	1,153,347	557,502	83

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More information

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