



06 September 2022

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ASX GROUP MONTHLY ACTIVITY REPORT – AUGUST 2022

Attached is a copy of the ASX Group Monthly Activity Report for August 2022.

Release of market announcement authorised by:

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Market Announcement

6 September 2022

ASX Group Monthly Activity Report – August 2022

Listings and Capital Raisings

- In August 2022, total capital raised was \$5.7 billion, down 26% on the previous corresponding period (pcp).

Listings and Capital Raisings	August 2022 Month	August 2021 Month	August 2022 Financial YTD	August 2021 Financial YTD
New listed entities admitted	4	11	10	43
De-listings	17	18	26	33
Total listed entities (at end of month)	2,301	2,238	-	-
Change on pcp	3%			
Initial capital raised (\$million)	17	1,045	295	6,850
Change on pcp	-98%		-96%	
Secondary capital raised (\$million)	4,794	4,222	13,362	8,410
Other capital raised including scrip-for-scrip (\$million)	936	2,529	1,413	2,885
Total secondary capital raised (\$million)	5,730	6,751	14,775	11,295
Change on pcp	-15%		31%	
Total capital raised including other (\$million)	5,747	7,796	15,070	18,145
Change on pcp	-26%		-17%	



Trading – Cash Markets (including equities, interest rate and warrant trades)

- In August 2022, the average daily number of trades was down 3% on the pcp. The average daily value traded on-market of \$5.713 billion was down 11% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.5% in August, up 0.1% on pcp.
- Future volatility (as measured by the S&P/ASX 200 VIX) in August was an average of 14.4, compared to 11.4 in the pcp.

Cash Markets	August 2022 Month	August 2021 Month	August 2022 Financial YTD	August 2021 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	23	22	44	44
Cash market volume				
Total trades	38,080,564	37,362,457	71,204,628	68,926,060
Change on pcp	2%		3%	
Average daily trades	1,655,677	1,698,294	1,618,287	1,566,501
Change on pcp	-3%		3%	
Cash market value				
Open trading (\$billion)	83.681	96.200	151.805	174.655
Auctions trading (\$billion)	35.947	33.903	67.565	64.281
Centre Point (\$billion)	11.781	11.214	21.010	19.990
On-market value	131.409	141.317	240.380	258.926
Change on pcp	-7%		-7%	
Trade reporting* (\$billion)	19.960	22.091	37.846	39.911
Total cash market value (\$billion)	151.369	163.408	278.226	298.837
Change on pcp	-7%		-7%	
On-market average daily value (\$billion)	5.713	6.424	5.463	5.885
Change on pcp	-11%		-7%	
Total average daily value (\$billion)	6.581	7.428	6.323	6.792
Change on pcp	-11%		-7%	
Average value per trade (\$)	3,975	4,374	3,907	4,336
Change on pcp	-9%		-10%	
All Ordinaries Index (average daily movement)	0.5%	0.4%	-	-
Change on pcp	0.1%			
S&P/ASX 200 VIX (average daily value)	14.4	11.4	-	-
Change on pcp	26%			

*Trade reporting means the value of trades executed outside the order book of ASX that is subsequently reported to ASX for publication

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Trading – Futures

- In August 2022, average daily futures volume was up 14% and average daily options volume was up 1% on the pcp. Total average daily futures and options on futures volumes was up 14% on the pcp.

Futures	August 2022 Month	August 2021 Month	August 2022 Financial YTD	August 2021 Financial YTD
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	23	22	44	44
Futures volume				
Total contracts	9,620,490	8,105,930	18,420,259	17,867,711
Change on pcp	19%		3%	
Average daily contracts	418,282	368,451	418,642	406,084
Change on pcp	14%		3%	
Options on futures volume				
Total contracts	8,813	8,355	19,140	21,563
Change on pcp	5%		-11%	
Average daily contracts	383	380	435	490
Change on pcp	1%		-11%	
Total futures and options on futures volume				
Total contracts	9,629,303	8,114,285	18,439,399	17,889,274
Change on pcp	19%		3%	
Average daily contracts	418,665	368,831	419,077	406,574
Change on pcp	14%		3%	

Volume of futures trading by individual contract is available at the following link:

<https://www2.asx.com.au/content/dam/asx/documents/unlinked-docs/monthly-futures-markets-report-220831.pdf>

Clearing – OTC Markets

- In August 2022, the notional value of OTC interest rate derivative contracts centrally cleared was \$547.403 billion, compared to \$264.447 billion in the pcp.

OTC Markets	August 2022 Month	August 2021 Month	August 2022 Financial YTD	August 2021 Financial YTD
Total notional cleared value (\$billion)	547.403	264.447	963.519	565.293
Change on pcp	107%		70%	
Open notional cleared value (\$billion) (at end of month)	4,074.832	3,170.241	-	-
Change on pcp	29%		-	

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Trading – Equity Options

- In August 2022, single stock options average daily contracts traded were up 3% and index options average daily contracts traded were up 56% on the pcp.

Equity Options	August 2022 Month	August 2021 Month	August 2022 Financial YTD	August 2021 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	23	22	44	44
Single stock equity options volume				
Total contracts	5,348,956	4,957,647	9,523,836	9,260,902
Change on pcp	8%		3%	
Average daily contracts	232,563	225,348	216,451	210,475
Change on pcp	3%		3%	
Index options volume				
Total contracts	627,104	384,729	1,042,013	808,053
Change on pcp	63%		29%	
Average daily contracts	27,265	17,488	23,682	18,365
Change on pcp	56%		29%	

Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$13.7 billion in August 2022, compared to \$12.6 billion in August 2021.

ASX Clearing Corporation Collateral Balances – At End of Month	August 2022 Month	August 2021 Month	August 2022 Financial YTD	August 2021 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	1.2	0.9	-	-
- ASX Clear (Futures) (\$billion)	12.0	11.3	-	-
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.5	0.4	-	-
Total cash margins held on balance sheet	13.7	12.6	-	-
Change on pcp	9%		-	
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)				
	3.3	3.4	-	-
Change on pcp	-3%		-	
Total billable cash market value cleared (\$billion)	142.431	152.857	260.254	280.607
Change on pcp	-7%		-7%	

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Settlement

- The value of securities held in CHESS was 4% lower than the pcp. The number of dominant settlement messages in August 2022 was in line with pcp.
- The value of securities held in Austraclear was 8% higher than the pcp.

ASX Settlement	August 2022 Month	August 2021 Month	August 2022 Financial YTD	August 2021 Financial YTD
Value of CHESS holdings – period end (\$billion)	2,665.1	2,764.5	-	-
Change on pcp	-4%			
Dominant settlement messages (million)	1.912	1.907	3.551	3.726
Change on pcp	0%		-5%	
Austraclear Settlement and Depository				
Austraclear securities holdings – period end (\$billion)	2,925.6	2,702.8	-	-
Change on pcp	8%			

Participants

- During the month of August 2022 there were no admissions or resignations of ASX Market or ASX Futures Participants.

ASX Market Participants ¹	August 2022 Month	August 2021 Month
New admissions	0	0
Resignations and removals	0	0
Market/Clearing/Settlement Participants at month end	103	105
ASX Futures Participants		
New admissions	0	1
Resignations and removals	0	0
Trading/Clearing Participants at month end	46	47

¹ Figures exclude Special Settlement Participants set up to effect a specific corporate action as their participation is only temporary.

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ASX Rule Changes, Waivers and Exemptions

- Details of rule and guidance note changes can be accessed online at: <http://www.asx.com.au/regulation/rules/recent-rule-amendments.htm>
- Details of waivers and exemptions granted by ASX can be accessed online at: <http://www.asx.com.au/regulation/rules-guidance-notes-and-waivers.htm>

The weekly Australian Cash Market Report is available here: <http://www.asx.com.au/services/trading-services/australian-cash-market-report.htm>

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