



6 May 2024

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### **ASX GROUP MONTHLY ACTIVITY REPORT – APRIL 2024**

Attached is a copy of the ASX Group Monthly Activity Report for April 2024.

Release of market announcement authorised by:

**Andrew Tobin**

Chief Financial Officer

# Market Announcement

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## ASX Group Monthly Activity Report – April 2024

### Listings and Capital Raisings

- In April 2024, total new capital quoted was \$4.4 billion, compared to \$2.6 billion in the previous corresponding period (pcp).

Listings and Capital Raisings	April 2024 Month	April 2023 Month	April 2024 Financial YTD	April 2023 Financial YTD
New listed entities admitted	5	1	46	50
De-listings	12	7	129	93
Total listed entities (at end of month)	2,172	2,274		
Change on pcp	-4%			
Quoted market capitalisation of new listings (\$million)	358	14	33,913	2,372
Change on pcp	large		large	
Secondary capital raised (\$million)	3,265	2,049	29,729	35,619
Other capital raised including scrip-for-scrip (\$million)	746	497	5,384	6,652
Total secondary capital raised (\$million)	4,011	2,546	35,113	42,271
Change on pcp	58%		-17%	
<b>Total new capital quoted (\$million)</b>	<b>4,369</b>	<b>2,560</b>	<b>69,026</b>	<b>44,643</b>
Change on pcp	71%		55%	



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

- In April 2024, the average daily number of trades was up 16% on the pcp. The average daily value traded on-market of \$5.231 billion was up 1% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.6% in April, compared to 0.3% in the pcp.
- Future volatility (as measured by the S&P/ASX 200 VIX) in April was an average of 11.7, down 10% on pcp.

Cash Markets	April 2024 Month	April 2023 Month	April 2024 Financial YTD	April 2023 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	20	17	210	208
Cash market volume				
Total trades	31,598,002	23,056,282	307,790,433	310,901,266
Change on pcp	37%		-1%	
Average daily trades	1,579,900	1,356,252	1,465,669	1,494,718
Change on pcp	16%		-2%	
Cash market value				
Open trading (\$billion)	59.212	52.075	622.158	712.512
Auctions trading (\$billion)	33.396	25.936	365.799	347.430
Centre Point (\$billion)	12.007	9.888	111.903	115.120
<b>On-market value</b>	<b>104.615</b>	<b>87.899</b>	<b>1,099.860</b>	<b>1,175.062</b>
Change on pcp	19%		-6%	
Trade reporting* (\$billion)	22.022	19.173	218.919	199.982
<b>Total cash market value (\$billion)</b>	<b>126.637</b>	<b>107.072</b>	<b>1,318.779</b>	<b>1,375.044</b>
Change on pcp	18%		-4%	
On-market average daily value (\$billion)	5.231	5.171	5.237	5.649
Change on pcp	1%		-7%	
Total average daily value (\$billion)	6.332	6.298	6.280	6.611
Change on pcp	1%		-5%	
Average value per trade (\$)	4,008	4,644	4,285	4,423
Change on pcp	-14%		-3%	
All Ordinaries Index (average daily movement)	0.6%	0.3%		
Change on pcp	29bps			
S&P/ASX 200 VIX (average daily value)	11.7	13.0		
Change on pcp	-10%			

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



## Trading – Futures

- In April 2024, average daily futures volume was up 44% on the pcp and average daily options volume were 1,038, compared to 722 in the pcp. Total average daily futures and options on futures volumes were up 44% on the pcp.

<b>Futures</b>	<b>April 2024 Month</b>	<b>April 2023 Month</b>	<b>April 2024 Financial YTD</b>	<b>April 2023 Financial YTD</b>
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	21	18	212	211
<b>Futures volume</b>				
Total contracts	13,687,482	8,144,411	130,510,636	113,688,940
Change on pcp	68%		15%	
Average daily contracts	651,785	452,467	615,616	538,810
Change on pcp	44%		14%	
<b>Options on futures volume</b>				
Total contracts	21,793	13,003	140,080	117,048
Change on pcp	68%		20%	
Average daily contracts	1,038	722	661	555
Change on pcp	44%		19%	
<b>Total futures and options on futures volume</b>				
Total contracts	13,709,275	8,157,414	130,650,716	113,805,988
Change on pcp	68%		15%	
Average daily contracts	652,823	453,190	616,277	539,365
Change on pcp	44%		14%	

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

<https://www.asx.com.au/content/dam/asx/documents/unlinked-docs/monthly-futures-markets-report-240430.pdf>

## Clearing – OTC Markets

- In April 2024, the notional value of OTC interest rate derivative contracts centrally cleared was \$585.679 billion, compared to \$592.545 billion in the pcp.

<b>OTC Markets</b>	<b>April 2024 Month</b>	<b>April 2023 Month</b>	<b>April 2024 Financial YTD</b>	<b>April 2023 Financial YTD</b>
Total notional cleared value (\$billion) <sup>1</sup>	585.679	592.545	4,785.095	5,741.788
Change on pcp	-1%		-17%	
Open notional cleared value (\$billion) <sup>1</sup> (at end of month)	4,305.596	4,668.108		
Change on pcp	-8%			

<sup>1</sup>Cleared notional value is double sided



## Trading – Equity Options

- In April 2024, single stock options average daily contracts traded were down 17% and index options average daily contracts traded were down 24% on the pcp.

Equity Options	April 2024 Month	April 2023 Month	April 2024 Financial YTD	April 2023 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	20	17	210	208
Single stock equity options volume				
Total contracts	4,617,180	4,710,147	50,964,627	47,380,894
Change on pcp	-2%		8%	
Average daily contracts	230,859	277,067	242,689	227,793
Change on pcp	-17%		7%	
Index options volume				
Total contracts	567,233	633,459	6,115,721	5,875,929
Change on pcp	-10%		4%	
Average daily contracts	28,362	37,262	29,122	28,250
Change on pcp	-24%		3%	

## Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet totalled \$10.5 billion at 30 April 2024, compared to \$12.7 billion at 30 April 2023. Participant margin balances subject to risk management haircuts were \$7.0 billion at 30 April 2024, compared to \$9.4 billion at 30 April 2023.

ASX Clearing Corporation Collateral Balances – At End of Month	April 2024 Month	April 2023 Month	April 2024 Financial YTD	April 2023 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	1.2	0.9		
- ASX Clear (Futures) (\$billion)	8.9	11.3		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.4	0.5		
<b>Total cash margins held on balance sheet</b>	<b>10.5</b>	<b>12.7</b>		
Change on pcp	-17%			
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)				
	3.3	3.2		
Change on pcp	3%			
Total billable cash market value cleared (\$billion)	115.776	96.372	1,204.838	1,277.303
Change on pcp	20%		-6%	



## Settlement

- The value of securities held in CHESS was 6% higher than the pcp. The number of dominant settlement messages in April 2024 was 22% higher than the pcp.
- The value of securities held in Austraclear was 3% higher than the pcp.

<b>ASX Settlement</b>	<b>April 2024 Month</b>	<b>April 2023 Month</b>	<b>April 2024 Financial YTD</b>	<b>April 2023 Financial YTD</b>
Value of CHESS holdings – period end (\$billion)	2,894.5	2,724.1		
Change on pcp	6%			
Dominant settlement messages (million)	1.723	1.409	16.776	17.170
Change on pcp	22%		-2%	
<b>Austraclear Settlement and Depository</b>				
Austraclear securities holdings – period end (\$billion)	3,097.0	2,999.8		
Change on pcp	3%			

## Participants

- During the month of April, StoneX Financial Pty Ltd was admitted as an ASX 24 & ASX Clear (Futures) Participant, Catamount Trading Pty Ltd was admitted as an ASX 24 Principal Trading Participant, and there were no resignations.

<b>ASX Participants <sup>1</sup></b>	<b>April 2024 Month</b>	<b>April 2023 Month</b>
New admissions	0	0
Resignations and removals	0	0
Market/Clearing/Settlement Participants at month end	97	100
<b>ASX 24 Participants</b>		
New admissions	2	1
Resignations and removals	0	0
Trading/Clearing Participants at month end	46	46

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



## 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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