



6 July 2022

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### ASX GROUP MONTHLY ACTIVITY REPORT – JUNE 2022

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

Release of market announcement authorised by:

**Daniel Moran**

Group General Counsel and Company Secretary

# Market Announcement

6 July 2022

## ASX Group Monthly Activity Report – June 2022

### Listings and Capital Raisings

- In June 2022, total capital raised was \$21.6 billion, up 35% on the previous corresponding period (pcp).

| Listings and Capital Raisings                              | June<br>2022<br>Month | June<br>2021<br>Month | June<br>2022<br>Financial<br>YTD | June<br>2021<br>Financial<br>YTD |
|------------------------------------------------------------|-----------------------|-----------------------|----------------------------------|----------------------------------|
| New listed entities admitted                               | 9                     | 24                    | 217                              | 176                              |
| De-listings                                                | 7                     | 5                     | 128                              | 136                              |
| Total listed entities (at end of month)                    | 2,317                 | 2,228                 |                                  |                                  |
| Change on pcp                                              | 4%                    |                       |                                  |                                  |
| Initial capital raised (\$million)                         | 759                   | 12,577                | 58,857                           | 40,574                           |
| Change on pcp                                              | -94%                  |                       | 45%                              |                                  |
| Secondary capital raised (\$million)                       | 1,366                 | 2,805                 | 54,151                           | 50,561                           |
| Other capital raised including scrip-for-scrip (\$million) | 19,499                | 691                   | 142,319                          | 11,359                           |
| Total secondary capital raised (\$million)                 | 20,865                | 3,496                 | 196,470                          | 61,920                           |
| Change on pcp                                              | 497%                  |                       | 217%                             |                                  |
| <b>Total capital raised including other (\$million)</b>    | <b>21,624</b>         | <b>16,073</b>         | <b>255,327</b>                   | <b>102,494</b>                   |
| Change on pcp                                              | 35%                   |                       | 149%                             |                                  |

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

- In June 2022, the average daily number of trades was up 28% on the pcpc. The average daily value traded on-market of \$7.0 billion was up 24% on the pcpc.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 1.1% in June, up 0.6% on pcpc.
- Future volatility (as measured by the S&P/ASX 200 VIX) in June was an average of 18.6, compared to 12.1 in the pcpc.

| Cash Markets                                                                                       | June<br>2022<br>Month | June<br>2021<br>Month | June<br>2022<br>Financial<br>YTD | June<br>2021<br>Financial<br>YTD |
|----------------------------------------------------------------------------------------------------|-----------------------|-----------------------|----------------------------------|----------------------------------|
| Total trading days<br>(Cash market includes equity, warrant and interest rate market transactions) | 21                    | 21                    | 253                              | 254                              |
| Cash market volume                                                                                 |                       |                       |                                  |                                  |
| Total trades                                                                                       | 40,267,757            | 31,423,160            | 448,275,891                      | 384,149,640                      |
| Change on pcpc                                                                                     | 28%                   |                       | 17%                              |                                  |
| Average daily trades                                                                               | 1,917,512             | 1,496,341             | 1,771,841                        | 1,512,400                        |
| Change on pcpc                                                                                     | 28%                   |                       | 17%                              |                                  |
| Cash market value                                                                                  |                       |                       |                                  |                                  |
| Open trading (\$billion)                                                                           | 90.240                | 76.836                | 1,078.995                        | 994.431                          |
| Auctions trading (\$billion)                                                                       | 45.550                | 33.433                | 470.200                          | 363.198                          |
| Centre Point (\$billion)                                                                           | 12.205                | 8.626                 | 133.365                          | 106.134                          |
| <b>On-market value</b>                                                                             | <b>147.995</b>        | <b>118.895</b>        | <b>1,682.560</b>                 | <b>1,463.763</b>                 |
| Change on pcpc                                                                                     | 24%                   |                       | 15%                              |                                  |
| Trade reporting* (\$billion)                                                                       | 24.882                | 19.386                | 286.626                          | 217.171                          |
| <b>Total cash market value (\$billion)</b>                                                         | <b>172.877</b>        | <b>138.281</b>        | <b>1,969.186</b>                 | <b>1,680.934</b>                 |
| Change on pcpc                                                                                     | 25%                   |                       | 17%                              |                                  |
| On-market average daily value (\$billion)                                                          | 7.047                 | 5.662                 | 6.650                            | 5.763                            |
| Change on pcpc                                                                                     | 24%                   |                       | 15%                              |                                  |
| Total average daily value (\$billion)                                                              | 8.232                 | 6.585                 | 7.783                            | 6.618                            |
| Change on pcpc                                                                                     | 25%                   |                       | 18%                              |                                  |
| Average value per trade (\$)                                                                       | 4,293                 | 4,401                 | 4,393                            | 4,376                            |
| Change on pcpc                                                                                     | -2%                   |                       | 0%                               |                                  |
| All Ordinaries Index (average daily movement)                                                      | 1.1%                  | 0.5%                  |                                  |                                  |
| Change on pcpc                                                                                     | 0.6%                  |                       |                                  |                                  |
| S&P/ASX 200 VIX (average daily value)                                                              | 18.6                  | 12.1                  |                                  |                                  |
| Change on pcpc                                                                                     | 54%                   |                       |                                  |                                  |

\*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 June 2022, average daily futures volume was up 2% and average daily options volume was down 54% on the pc. Total average daily futures and options on futures volumes was up 2% on the pc.

| <b>Futures</b>                                                                                                    | <b>June<br/>2022<br/>Month</b> | <b>June<br/>2021<br/>Month</b> | <b>June<br/>2022<br/>Financial<br/>YTD</b> | <b>June<br/>2021<br/>Financial<br/>YTD</b> |
|-------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------------------|--------------------------------------------|
| Futures and options total trading days<br>(includes interest rate, ASX SPI 200, commodities and energy contracts) | 22                             | 22                             | 256                                        | 256                                        |
| <b>Futures volume</b>                                                                                             |                                |                                |                                            |                                            |
| Total contracts                                                                                                   | 16,347,028                     | 16,080,496                     | 136,373,170                                | 143,565,175                                |
| Change on pc                                                                                                      | 2%                             |                                | -5%                                        |                                            |
| Average daily contracts                                                                                           | 743,047                        | 730,932                        | 532,708                                    | 560,801                                    |
| Change on pc                                                                                                      | 2%                             |                                | -5%                                        |                                            |
| <b>Options on futures volume</b>                                                                                  |                                |                                |                                            |                                            |
| Total contracts                                                                                                   | 8,822                          | 19,296                         | 125,355                                    | 235,124                                    |
| Change on pc                                                                                                      | -54%                           |                                | -47%                                       |                                            |
| Average daily contracts                                                                                           | 401                            | 877                            | 490                                        | 918                                        |
| Change on pc                                                                                                      | -54%                           |                                | -47%                                       |                                            |
| <b>Total futures and options on futures volume</b>                                                                |                                |                                |                                            |                                            |
| Total contracts                                                                                                   | 16,355,850                     | 16,099,792                     | 136,498,525                                | 143,800,299                                |
| Change on pc                                                                                                      | 2%                             |                                | -5%                                        |                                            |
| Average daily contracts                                                                                           | 743,448                        | 731,809                        | 533,197                                    | 561,720                                    |
| Change on pc                                                                                                      | 2%                             |                                | -5%                                        |                                            |

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-220630.pdf>

## Clearing – OTC Markets

- In June 2022, the notional value of OTC interest rate derivative contracts centrally cleared was \$534.681 billion, compared to \$354.602 billion in the pc.

| <b>OTC Markets</b>                                           | <b>June<br/>2022<br/>Month</b> | <b>June<br/>2021<br/>Month</b> | <b>June<br/>2022<br/>Financial<br/>YTD</b> | <b>June<br/>2021<br/>Financial<br/>YTD</b> |
|--------------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------------------|--------------------------------------------|
| Total notional cleared value (\$billion)                     | 534.681                        | 354.602                        | 4,638.597                                  | 5,200.102                                  |
| Change on pc                                                 | 51%                            |                                | -11%                                       |                                            |
| Open notional cleared value (\$billion)<br>(at end of month) | 3,099.628                      | 3,101.448                      |                                            |                                            |
| Change on pc                                                 | 0%                             |                                |                                            |                                            |

## Trading – Equity Options

- In June 2022, single stock options average daily contracts traded were up 16% and index options average daily contracts traded were up 20% on the pcp.

| Equity Options                                                                                         | June<br>2022<br>Month | June<br>2021<br>Month | June<br>2022<br>Financial<br>YTD | June<br>2021<br>Financial<br>YTD |
|--------------------------------------------------------------------------------------------------------|-----------------------|-----------------------|----------------------------------|----------------------------------|
| Exchange-traded options total trading days<br>(includes single stock equity options and index options) | 21                    | 21                    | 253                              | 254                              |
| Single stock equity options volume                                                                     |                       |                       |                                  |                                  |
| Total contracts                                                                                        | 6,003,412             | 5,176,228             | 60,172,157                       | 56,886,817                       |
| Change on pcp                                                                                          | 16%                   |                       | 6%                               |                                  |
| Average daily contracts                                                                                | 285,877               | 246,487               | 237,835                          | 223,964                          |
| Change on pcp                                                                                          | 16%                   |                       | 6%                               |                                  |
| Index options volume                                                                                   |                       |                       |                                  |                                  |
| Total contracts                                                                                        | 627,878               | 525,268               | 5,895,917                        | 5,327,534                        |
| Change on pcp                                                                                          | 20%                   |                       | 11%                              |                                  |
| Average daily contracts                                                                                | 29,899                | 25,013                | 23,304                           | 20,975                           |
| Change on pcp                                                                                          | 20%                   |                       | 11%                              |                                  |

## Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$13.1 billion in June 2022, compared to \$12.1 billion in June 2021.

| ASX Clearing Corporation<br>Collateral Balances – At End of Month                                 | June<br>2022<br>Month | June<br>2021<br>Month | June<br>2022<br>Financial<br>YTD | June<br>2021<br>Financial<br>YTD |
|---------------------------------------------------------------------------------------------------|-----------------------|-----------------------|----------------------------------|----------------------------------|
| Cash margins held on balance sheet:                                                               |                       |                       |                                  |                                  |
| - ASX Clear (\$billion)                                                                           | 1.3                   | 1.0                   |                                  |                                  |
| - ASX Clear (Futures) (\$billion)                                                                 | 11.3                  | 10.6                  |                                  |                                  |
| Cash equivalents held on balance sheet – ASX Clear<br>(Futures) (\$billion)                       | 0.5                   | 0.5                   |                                  |                                  |
| <b>Total cash margins held on balance sheet</b>                                                   | <b>13.1</b>           | <b>12.1</b>           |                                  |                                  |
| Change on pcp                                                                                     | 8%                    |                       |                                  |                                  |
| Collateral cash cover held off balance sheet (equities<br>and guarantees) – ASX Clear (\$billion) |                       |                       |                                  |                                  |
|                                                                                                   | 3.1                   | 3.4                   |                                  |                                  |
| Change on pcp                                                                                     | -9%                   |                       |                                  |                                  |
| Total billable cash market value cleared (\$billion)                                              | 159.509               | 128.142               | 1,812.182                        | 1,589.214                        |
| Change on pcp                                                                                     | 24%                   |                       | 14%                              |                                  |

## Settlement

- The value of securities held in CHESS was 7% lower than the pcg. The number of dominant settlement messages in June 2022 was up 9% on the pcg.
- The value of securities held in Austraclear was 9% higher than the pcg.

| <b>ASX Settlement</b>                                    | <b>June<br/>2022<br/>Month</b> | <b>June<br/>2021<br/>Month</b> | <b>June<br/>2022<br/>Financial<br/>YTD</b> | <b>June<br/>2021<br/>Financial<br/>YTD</b> |
|----------------------------------------------------------|--------------------------------|--------------------------------|--------------------------------------------|--------------------------------------------|
| Value of CHESS holdings – period end (\$billion)         | 2,466.1                        | 2,644.8                        |                                            |                                            |
| Change on pcg                                            | -7%                            |                                |                                            |                                            |
| Dominant settlement messages (million)                   | 1.914                          | 1.751                          | 22.036                                     | 22.746                                     |
| Change on pcg                                            | 9%                             |                                | -3%                                        |                                            |
| <b>Austraclear Settlement and Depository</b>             |                                |                                |                                            |                                            |
| Austraclear securities holdings – period end (\$billion) | 2,915.6                        | 2,667.4                        |                                            |                                            |
| Change on pcg                                            | 9%                             |                                |                                            |                                            |

## Participants

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

| <b>ASX Market Participants <sup>1</sup></b>          | <b>June<br/>2022<br/>Month</b> | <b>June<br/>2021<br/>Month</b> |
|------------------------------------------------------|--------------------------------|--------------------------------|
| New admissions                                       | 0                              | 0                              |
| Resignations and removals                            | 0                              | 1                              |
| Market/Clearing/Settlement Participants at month end | 104                            | 105                            |
| <b>ASX Futures Participants</b>                      |                                |                                |
| New admissions                                       | 0                              | 0                              |
| Resignations and removals                            | 0                              | 0                              |
| Trading/Clearing Participants at month end           | 47                             | 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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