



MARKET ANNOUNCEMENT

3 May 2013

ASX Group Monthly Activity Report – April 2013

The value of ASX-listed stocks, as measured by the All Ordinaries Index, rose 3.8% in April 2013. This performance was stronger than all other major markets except Japan which was up 11.8%. Hong Kong was up 2.0%, Singapore up 1.8%, the US up 1.8%, Germany up 1.5% and the UK up 0.3%.

Volatility measures for the Australian equity market were in line with long-term averages during April:

- Current volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.7% in April, consistent with the previous month.
- Expected future volatility (as measured by the S&P/ASX 200 VIX) fell in April to an average of 14.0 (compared to 15.2 in March).

AUSTRALIAN SECURITIES EXCHANGE

Listings and capital raisings

- In April 2013 total capital raised including scrip-for-scrip totalled \$2.1 billion, down 54% on the previous corresponding period (pcp).

Listings and Capital Raisings	Apr 2013 Month	Apr 2012 Month	Apr 2013 Financial YTD	Apr 2012 Financial YTD
New listed entities admitted	6	9	68	84
Change on pcp	-33%		-19%	
Total listed entities (at end of month)	2,184	2,225		
Change on pcp	-2%			
Initial capital raised (\$million)	179	355	4,474	8,205
Secondary capital raised (\$million)	1,836	3,992	27,855	26,556
Other capital raised including scrip-for-scrip (\$million)	129	277	3,378	4,773
Total secondary capital raised (\$million)	1,965	4,269	31,233	31,329
Change on pcp	-54%		-	
Total capital raised including other (\$million)	2,144	4,624	35,707	39,534
Change on pcp	-54%		-10%	

Trading – Cash markets (including equities, interest rates and warrants trades)

- In April 2013 the average daily number of trades was 30% higher than the pcp. The average daily value traded was 6% higher than the pcp.

Cash Markets	Apr 2013 Month	Apr 2012 Month	Apr 2013 Financial YTD	Apr 2012 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	20	18	210	210
Cash market volume				
Total trades	16,107,120	11,143,765	136,921,721	137,071,849
Change on pcp	45%		-	
Average daily trades	805,356	619,098	652,008	652,723
Change on pcp	30%		-	
Cash market value				
Open trading (\$billion)	54.165	43.814	513,147	604.122
Auctions trading (\$billion)	11.954	9.535	119.483	121.060
Centre Point (\$billion)	3.538	1.844	29.237	15.381
Trade reporting* (\$billion)	17.167	18.731	181.918	254.290
Total value (\$billion)	86.824	73.924	843.785	994.853
Change on pcp	17%		-15%	
Average daily value (\$billion)	4.341	4.107	4.018	4.737
Change on pcp	6%		-15%	
Average value per trade (\$)	5,390	6,634	6,163	7,258
Change on pcp	-19%		-15%	
Non-billable value (above cap) (\$billion)	1.248	0.940	18.559	19.994
Total billable value (\$billion)	85.576	72.984	825.226	974.859
*Trade reporting means the value of trades executed outside the order books of ASX or Chi-X that are subsequently reported to ASX for publication.				

Trading – Financial derivatives markets

- In April 2013 average daily derivatives traded on ASX decreased 11% on the pcp with single stock options volumes down and index option volumes up.
- In April 2013 average daily futures and options on futures volume on ASX 24 increased 20% on the pcp with both futures and options volumes higher.

Derivatives Markets	Apr 2013 Month	Apr 2012 Month	Apr 2013 Financial YTD	Apr 2012 Financial YTD
Derivatives total trading days (Derivatives includes exchange-traded options, commodities, and index options and futures)	20	18	210	210
Equity options volume				
Total contracts	10,417,256	10,696,170	120,758,866	124,820,465
Change on pcp	-3%		-3%	
Average daily contracts	520,863	594,232	575,042	594,383
Index futures and options volume				
Total contracts	847,644	654,416	10,090,573	9,767,566
Change on pcp	30%		3%	
Average daily contracts	42,382	36,356	48,050	46,512
Total derivatives volume				
Total contracts	11,264,900	11,350,586	130,849,439	134,588,031
Change on pcp	-1%		-3%	
Average daily contracts	563,245	630,588	623,093	640,895
Change on pcp	-11%		-3%	
Futures and options total trading days (Futures and options includes interest rate, ASX SPI 200 and energy contracts)	21	19	212	212
Futures volume				
Total contracts	8,535,886	6,442,012	86,718,419	79,851,978
Change on pcp	33%		9%	
Average daily contracts	406,471	339,053	409,049	376,660
Options on futures volume				
Total contracts	426,756	294,504	3,379,547	2,242,677
Change on pcp	45%		51%	
Average daily contracts	20,322	15,500	15,941	10,579
Total futures and options on futures volume				
Total contracts	8,962,642	6,736,516	90,097,966	82,094,655
Change on pcp	33%		10%	
Average daily contracts	426,792	354,553	424,990	387,239
Change on pcp	20%		10%	
Contracts for difference market				
Total trades	6,973	3,843	55,661	64,512
Total contracts traded	9,259,508	4,309,578	90,925,746	108,868,487
Notional value traded (\$million)	133.0	113.0	1,227.3	2,092.1
Total open interest value (at end of month) (\$million)	68.0	67.4		

ASX CLEARING CORPORATION

Clearing

- Participant margin balances held on balance sheet averaged \$3.8 billion in April 2013 (\$2.3 billion pcp) with a month-end balance of \$4.0 billion in April 2013 compared to \$2.4 billion in April 2012.

ASX Clearing Corporation	Apr 2013 Month	Apr 2012 Month	Apr 2013 Financial YTD	Apr 2012 Financial YTD
Collateral Balances – At End of Month				
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	0.4	0.2		
- ASX Clear (Futures) (\$billion)	3.6	2.2		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.0	0.0		
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)	4.3	4.3		
Total billable cash market value cleared (\$billion)	75.401	62.225	725.552	818.038

ASX SETTLEMENT CORPORATION

- The value of securities held in CHESS was 20% higher than the pcp and the number of dominant settlement messages was 10% higher than the pcp.
- The value of securities held in Austraclear was 6% higher than the pcp.

ASX Settlement	Apr 2013 Month	Apr 2012 Month	Apr 2013 Financial YTD	Apr 2012 Financial YTD
Value of CHESS holdings – period end (\$billion)	1,437.1	1,198.1		
Dominant settlement messages (million)	1.2	1.1	12.6	13.4
Austraclear Settlement and Depository				
Austraclear securities holdings – period end (\$billion)	1,400.8	1,317.8		

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

A separate **ASX Compliance** activity report for April 2013 has also been released today.

For further information:

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