



## MARKET ANNOUNCEMENT

4 July 2013

### ASX Group Monthly Activity Report – June 2013

The value of ASX-listed stocks, as measured by the All Ordinaries Index, fell 2.8% in June 2013. Declines were also observed in other major markets, including Hong Kong down 7.1%, the UK down 5.6%, Singapore down 4.9%, Germany down 4.7%, the US down 1.5%, and Japan down 0.7%.

Volatility measures for the Australian equity market rose above long-term averages during June:

- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.9% in June, up on the previous month (0.5%).
- Expected future volatility (as measured by the S&P/ASX 200 VIX) rose in June to an average of 18.9 (compared to 14.7 in May).

#### AUSTRALIAN SECURITIES EXCHANGE

##### Listings and capital raisings

- In June 2013 total capital raised including scrip-for-scrip totalled \$4.8 billion, down 24% on the previous corresponding period (pcp).

Listings and Capital Raisings	June 2013 Month	June 2012 Month	Financial Year 2013	Financial Year 2012
New listed entities admitted	8	7	82	99
Change on pcp	14%		-17%	
Total listed entities (at end of month)	2,185	2,211		
Change on pcp	-1%			
Initial capital raised (\$million)	2,346	1,696	9,908	10,187
Secondary capital raised (\$million)	1,896	4,447	32,448	32,558
Other capital raised including scrip-for-scrip (\$million)	534	170	4,027	7,850
Total secondary capital raised (\$million)	2,430	4,617	36,475	40,408
Change on pcp	-47%		-10%	
Total capital raised including other (\$million)	4,776	6,313	46,383	50,595
Change on pcp	-24%		-8%	

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

- In June 2013 the average daily number of trades was 41% higher than the pcp. The average daily value traded was 17% higher than the pcp.

Cash Markets	June 2013 Month	June 2012 Month	Financial Year 2013	Financial Year 2012
<b>Total trading days</b> (Cash market includes equity, warrant and interest rate market transactions)	19	20	252	253
<b>Cash market volume</b>				
Total trades	17,998,872	13,411,917	174,750,459	165,805,797
Change on pcp	34%		5%	
Average daily trades	947,309	670,596	693,454	655,359
Change on pcp	41%		6%	
<b>Cash market value</b>				
Open trading (\$billion)	60.302	48.396	645.161	717.882
Auctions trading (\$billion)	14.113	13.169	147.418	147.213
Centre Point (\$billion)	3.427	1.982	36.953	19.789
Trade reporting* (\$billion)	14.164	19.573	216.420	300.443
Total value (\$billion)	92.006	83.120	1,045.952	1,185.327
Change on pcp	11%		-12%	
Average daily value (\$billion)	4.842	4.156	4.151	4.685
Change on pcp	17%		-11%	
Average value per trade (\$)	5,112	6,197	5,985	7,149
Change on pcp	-18%		-16%	
Non-billable value (above cap) (\$billion)	0.694	1.873	21.725	23.754
Total billable value (\$billion)	91.312	81.247	1,024.227	1,161.573
*Trade reporting means the value of trades executed outside the order books of ASX or Chi-X that is subsequently reported to ASX for publication.				

## Trading – Financial derivatives markets

- In June 2013 average daily derivatives traded on ASX increased 1% on the pcp. Single stock options average daily contracts were up 3% on the pcp and index options average daily contracts were down 23% on the pcp.
- In June 2013 average daily futures and options on futures volume on ASX 24 increased 39% on the pcp, with both futures and options volumes higher.
- The ASX 24 market experienced a record trading month in futures and options contracts in June 2013 of 14.3 million contracts, up from the previous record of 13.7 million contracts in March 2013.

Derivatives Markets	June 2013 Month	June 2012 Month	Financial Year 2013	Financial Year 2012
<b>Derivatives total trading days</b> (Derivatives includes exchange-traded options, commodities, and index options and futures)	19	20	252	253
<b>Equity options volume</b>				
Total contracts	11,492,715	11,769,061	145,530,911	151,618,800
Change on pcp	-2%		-4%	
Average daily contracts	604,880	588,453	577,504	599,284
<b>Index futures and options volume</b>				
Total contracts	825,171	1,129,488	11,762,168	12,279,326
Change on pcp	-27%		-4%	
Average daily contracts	43,430	56,474	46,675	48,535
<b>Total derivatives volume</b>				
Total contracts	12,317,886	12,898,549	157,293,079	163,898,126
Change on pcp	-5%		-4%	
Average daily contracts	648,310	644,927	624,179	647,819
Change on pcp	1%		-4%	
<b>Futures and options total trading days</b> (Futures and options includes interest rate, ASX SPI 200 and energy contracts)	20	21	255	256
<b>Futures volume</b>				
Total contracts	13,914,106	10,567,183	111,331,694	100,593,311
Change on pcp	32%		11%	
Average daily contracts	695,705	503,199	436,595	392,943
<b>Options on futures volume</b>				
Total contracts	361,339	209,352	4,276,257	2,885,829
Change on pcp	73%		48%	
Average daily contracts	18,067	9,969	16,770	11,273
<b>Total futures and options on futures volume</b>				
Total contracts	14,275,445	10,776,535	115,607,951	103,479,140
Change on pcp	32%		12%	
Average daily contracts	713,772	513,168	453,365	404,215
Change on pcp	39%		12%	
<b>Contracts for difference market</b>				
Total trades	6,887	6,945	70,255	79,854
Total contracts traded	8,881,413	8,432,008	110,295,737	128,084,197
Notional value traded (\$million)	154.6	186.9	1,528.8	2,518.0
Total open interest value (at end of month) (\$million)	52.9	65.7		

## ASX CLEARING CORPORATION

### Clearing

- Participant margin balances held on balance sheet averaged \$3.9 billion in June 2013 (\$2.7 billion pcp) with a month-end balance of \$3.7 billion in June 2013 compared to \$2.9 billion in June 2012.

ASX Clearing Corporation	June 2013 Month	June 2012 Month	Financial Year 2013	Financial Year 2012
<b>Collateral Balances – At End of Month</b>				
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	0.4	0.3		
- ASX Clear (Futures) (\$billion)	3.3	2.4		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.0	0.2		
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)	3.9	3.9		
<b>Total billable cash market value cleared (\$billion)</b>	<b>82.566</b>	<b>69.093</b>	<b>905.808</b>	<b>978.307</b>

## ASX SETTLEMENT CORPORATION

- The value of securities held in CHESS was 18% higher than the pcp and the number of dominant settlement messages was 5% higher than the pcp.
- The value of securities held in Austraclear was 6% higher than the pcp.

ASX Settlement	June 2013 Month	June 2012 Month	Financial Year 2013	Financial Year 2012
Value of CHESS holdings – period end (\$billion)	1,322.8	1,117.5		
Dominant settlement messages (million)	1.3	1.3	15.4	16.1
<b>Austraclear Settlement and Depository</b>				
Austraclear securities holdings – period end (\$billion)	1,406.8	1,330.9		

The weekly Australian Cash Market Report is available here: [http://www.asx.com.au/trading\\_services/australian-cash-market-report.htm](http://www.asx.com.au/trading_services/australian-cash-market-report.htm)

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

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