



6 July 2020

Australian Securities and Investments Commission  
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### **ASX GROUP MONTHLY ACTIVITY REPORT – JUNE 2020**

Attached is a copy of the ASX Group Monthly Activity Report for June 2020.

Release of market announcement authorised by:  
Daniel Csillag  
Company Secretary

# Market Announcement

6 July 2020

## ASX Group Monthly Activity Report – June 2020

### Listings and Capital Raisings

- In June 2020, total capital raised was \$26.0 billion, up 256% on the previous corresponding period (pcp).

Listings and Capital Raisings	June 2020 Month	June 2019 Month	June 2020 Financial YTD	June 2019 Financial YTD
New listed entities admitted	3	12	83	111
De-listings	10	9	164	127
Total listed entities (at end of month)	2,188	2,269		
Change on pcp	-4%			
Initial capital raised (\$million) <sup>1</sup>	16,536	1,807	26,964	37,402
Change on pcp	815%		-28%	
Secondary capital raised (\$million)	9,072	5,373	65,033	38,830
Other capital raised including scrip-for-scrip (\$million)	349	119	5,193	9,783
Total secondary capital raised (\$million)	9,421	5,492	70,226	48,613
Change on pcp	72%		44%	
<b>Total capital raised including other (\$million)</b>	<b>25,957</b>	<b>7,299</b>	<b>97,190</b>	<b>86,015</b>
Change on pcp	256%		13%	

<sup>1</sup> Due to the fact that TPG listed on the 30<sup>th</sup> June, the initial capital raised amount has been estimated. The final figure will be based on the VWAP after 5 days trading has occurred.



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

- In June 2020, the average daily number of trades was 5% higher than the pcp. The average daily value traded on-market of \$7.7 billion was up 40% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 1.3% in June (compared to 0.5% in the pcp).
- Expected future volatility (as measured by the S&P/ASX 200 VIX) in June was an average of 22.2 (compared to 13.7 in the pcp).

Cash Markets	June 2020 Month	June 2019 Month	June 2020 Financial YTD	June 2019 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	21	19	255	252
Cash market volume				
Total trades	37,520,966	32,439,372	460,788,797	359,985,144
Change on pcp	16%		28%	
Average daily trades	1,786,713	1,707,335	1,807,015	1,428,512
Change on pcp	5%		26%	
Cash market value				
Open trading (\$billion)	110.775	61.226	995.319	722.111
Auctions trading (\$billion)	41.623	34.649	409.876	333.979
Centre Point (\$billion)	10.167	9.255	120.436	113.030
<b>On-market value</b>	<b>162.565</b>	<b>105.130</b>	<b>1,525.631</b>	<b>1,169.120</b>
Change on pcp	55%		30%	
Trade reporting* (\$billion)	19.662	19.328	266.053	211.568
<b>Total cash market value (\$billion)</b>	<b>182.227</b>	<b>124.458</b>	<b>1,791.684</b>	<b>1,380.688</b>
Change on pcp	46%		30%	
On-market average daily value (\$billion)	7.741	5.533	5.983	4.639
Change on pcp	40%		29%	
Total average daily value (\$billion)	8.678	6.550	7.026	5.479
Change on pcp	32%		28%	
Average value per trade (\$)	4,857	3,837	3,888	3,835
Change on pcp	27%		1%	
All Ordinaries Index (average daily movement)	1.3%	0.5%		
Change on pcp	0.8%			
S&P/ASX 200 VIX (average daily value)	22.2	13.7		
Change on pcp	62%			

\*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 2020, average daily futures volume was down 31% and average daily options volume was down 79% on the pcp. Total average daily futures and options on futures volumes was down 32% on the pcp.

<b>Futures</b>	<b>June 2020 Month</b>	<b>June 2019 Month</b>	<b>June 2020 Financial YTD</b>	<b>June 2019 Financial YTD</b>
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	22	20	257	255
<b>Futures volume</b>				
Total contracts	15,646,753	20,721,416	168,115,349	170,533,999
Change on pcp	-24%		-1%	
Average daily contracts	711,216	1,036,071	654,145	668,761
Change on pcp	-31%		-2%	
<b>Options on futures volume</b>				
Total contracts	21,690	95,523	1,124,722	1,273,982
Change on pcp	-77%		-12%	
Average daily contracts	986	4,776	4,376	4,996
Change on pcp	-79%		-12%	
<b>Total futures and options on futures volume</b>				
Total contracts	15,668,443	20,816,939	169,240,071	171,807,981
Change on pcp	-25%		-1%	
Average daily contracts	712,202	1,040,847	658,522	673,757
Change on pcp	-32%		-2%	

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

<http://www2.asx.com.au/content/dam/asx/documents/unlinked-docs/MonthlyFuturesMarketsReport200630.pdf>

## Clearing – OTC Markets

- In June 2020, the notional value of OTC interest rate derivative contracts centrally cleared was \$426.4 billion, compared to \$1,692.3 billion in the pcp.

<b>OTC Markets</b>	<b>June 2020 Month</b>	<b>June 2019 Month</b>	<b>June 2020 Financial YTD</b>	<b>June 2019 Financial YTD</b>
Total notional cleared value (\$billion)	426.428	1,692.288	12,454.307	9,710.616
Change on pcp	-75%		28%	
Open notional cleared value (\$billion) (at end of month)	5,098.019	7,207.582		
Change on pcp	-29%			



## Trading – Equity Options

- In June 2020, single stock options average daily contracts traded were down 26% and index options average daily contracts traded were down 40% on the pcp.

Equity Options	June 2020 Month	June 2019 Month	June 2020 Financial YTD	June 2019 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	21	19	255	252
Single stock equity options volume				
Total contracts	5,404,793	6,586,026	65,893,637	73,825,121
Change on pcp	-18%		-11%	
Average daily contracts	257,371	346,633	258,406	292,957
Change on pcp	-26%		-12%	
Index options volume				
Total contracts	552,921	837,641	9,841,902	11,282,073
Change on pcp	-34%		-13%	
Average daily contracts	26,330	44,086	38,596	44,770
Change on pcp	-40%		-14%	

## Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$12.5 billion in June 2020, compared to \$10.6 billion in June 2019.

ASX Clearing Corporation Collateral Balances – At End of Month	June 2020 Month	June 2019 Month	June 2020 Financial YTD	June 2019 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	1.3	0.8		
- ASX Clear (Futures) (\$billion)	10.7	8.7		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.5	1.1		
<b>Total cash margins held on balance sheet</b>	<b>12.5</b>	<b>10.6</b>		
Change on pcp	18%			
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)				
	3.2	3.4		
Change on pcp	-6%			
Total billable cash market value cleared (\$billion)	175.049	115.104	1,659.340	1,288.034
Change on pcp	52%			



## Settlement

- The value of securities held in CHESS was 5% lower than the pcp. The number of dominant settlement messages in June 2020 was 55% higher than the pcp.
- The value of securities held in Austraclear was 15% higher than the pcp.

<b>ASX Settlement</b>	<b>June 2020 Month</b>	<b>June 2019 Month</b>	<b>June 2020 Financial YTD</b>	<b>June 2019 Financial YTD</b>
Value of CHESS holdings – period end (\$billion)	2,080.1	2,181.2		
Change on pcp	-5%			
Dominant settlement messages (million)	2.547	1.642	22.787	19.648
Change on pcp	55%		16%	
<b>Austraclear Settlement and Depository</b>				
Austraclear securities holdings – period end (\$billion)	2,358.2	2,054.5		
Change on pcp	15%			

## Participants

During the month of June there were no participant admissions or resignations.

<b>ASX Market Participants <sup>2</sup></b>	<b>June 2020 Month</b>	<b>June 2019 Month</b>
New admissions	0	0
Resignations and removals	0	0
Market/Clearing/Settlement Participants at month end	111	112
<b>ASX Futures Participants</b>		
New admissions	0	0
Resignations and removals	0	2
Trading/Clearing Participants at month end	48	49

<sup>2</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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