



6 July 2021

Australian Securities and Investments Commission  
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### **ASX GROUP MONTHLY ACTIVITY REPORT – JUNE 2021**

Attached is a copy of the ASX Group Monthly Activity Report for June 2021.

Release of market announcement authorised by:

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# Market Announcement

6 July 2021

## ASX Group Monthly Activity Report – June 2021

### Listings and Capital Raisings

- In June 2021, total capital raised was \$16.1 billion, down 38% on the previous corresponding period (pcp).

Listings and Capital Raisings	June 2021 Month	June 2020 Month	June 2021 Financial YTD	June 2020 Financial YTD
New listed entities admitted	24	3	176	83
De-listings	5	10	136	164
Total listed entities (at end of month)	2,228	2,188		
Change on pcp	2%			
Initial capital raised (\$million)	12,577	16,536	40,574	26,964
Change on pcp	-24%		50%	
Secondary capital raised (\$million)	2,805	9,072	50,561	65,033
Other capital raised including scrip-for-scrip (\$million)	691	349	11,359	5,193
Total secondary capital raised (\$million)	3,496	9,421	61,920	70,226
Change on pcp	-63%		-12%	
<b>Total capital raised including other (\$million)</b>	<b>16,073</b>	<b>25,957</b>	<b>102,494</b>	<b>97,190</b>
Change on pcp	-38%		5%	



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

- In June 2021, the average daily number of trades was down 16% on the pcp. The average daily value traded on-market of \$5.7 billion was down 27% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.5% in June (compared to 1.3% in the pcp).
- Expected future volatility (as measured by the S&P/ASX 200 VIX) in June was an average of 12.1 (compared to 22.2 in the pcp).

Cash Markets	June 2021 Month	June 2020 Month	June 2021 Financial YTD	June 2020 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	21	21	254	255
Cash market volume				
Total trades	31,423,160	37,520,966	384,149,640	460,788,797
Change on pcp	-16%		-17%	
Average daily trades	1,496,341	1,786,713	1,512,400	1,807,015
Change on pcp	-16%		-16%	
Cash market value				
Open trading (\$billion)	76.836	110.775	994.431	995.319
Auctions trading (\$billion)	33.433	41.623	363.198	409.876
Centre Point (\$billion)	8.626	10.167	106.134	120.436
<b>On-market value</b>	<b>118.895</b>	<b>162.565</b>	<b>1,463.763</b>	<b>1,525.631</b>
Change on pcp	-27%		-4%	
Trade reporting* (\$billion)	19.386	19.662	217.171	266.053
<b>Total cash market value (\$billion)</b>	<b>138.281</b>	<b>182.227</b>	<b>1,680.934</b>	<b>1,791.684</b>
Change on pcp	-24%		-6%	
On-market average daily value (\$billion)	5.662	7.741	5.763	5.983
Change on pcp	-27%		-4%	
Total average daily value (\$billion)	6.585	8.678	6.618	7.026
Change on pcp	-24%		-6%	
Average value per trade (\$)	4,401	4,857	4,376	3,888
Change on pcp	-9%		13%	
All Ordinaries Index (average daily movement)	0.5%	1.3%		
Change on pcp	-0.8%			
S&P/ASX 200 VIX (average daily value)	12.1	22.2		
Change on pcp	-45%			

\*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 2021, average daily futures volume was up 3% and average daily options volume was down 11% on the pcp. Total average daily futures and options on futures volumes was up 3% on the pcp.

<b>Futures</b>	<b>June 2021 Month</b>	<b>June 2020 Month</b>	<b>June 2021 Financial YTD</b>	<b>June 2020 Financial YTD</b>
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	22	22	256	257
<b>Futures volume</b>				
Total contracts	16,080,496	15,646,753	143,565,175	168,115,349
Change on pcp	3%		-15%	
Average daily contracts	730,932	711,216	560,801	654,145
Change on pcp	3%		-14%	
<b>Options on futures volume</b>				
Total contracts	19,296	21,690	235,124	1,124,722
Change on pcp	-11%		-79%	
Average daily contracts	877	986	918	4,376
Change on pcp	-11%		-79%	
<b>Total futures and options on futures volume</b>				
Total contracts	16,099,792	15,668,443	143,800,299	169,240,071
Change on pcp	3%		-15%	
Average daily contracts	731,809	712,202	561,720	658,522
Change on pcp	3%		-15%	

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

<https://www2.asx.com.au/content/dam/asx/documents/unlinked-docs/finance-reports/2021/monthly-futures-markets-report-210630.pdf>

## Clearing – OTC Markets

- In June 2021, the notional value of OTC interest rate derivative contracts centrally cleared was \$354.602 billion, compared to \$426.428 billion in the pcp.

<b>OTC Markets</b>	<b>June 2021 Month</b>	<b>June 2020 Month</b>	<b>June 2021 Financial YTD</b>	<b>June 2020 Financial YTD</b>
Total notional cleared value (\$billion)	354.602	426.428	5,200.102	12,454.307
Change on pcp	-17%		-58%	
Open notional cleared value (\$billion) (at end of month)	3,101.448	5,098.019		
Change on pcp	-39%			



## Trading – Equity Options

- In June 2021, single stock options average daily contracts traded were down 4% and index options average daily contracts traded were down 5% on the pcp.

Equity Options	June 2021 Month	June 2020 Month	June 2021 Financial YTD	June 2020 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	21	21	254	255
Single stock equity options volume				
Total contracts	5,176,228	5,404,793	56,886,817	65,893,637
Change on pcp	-4%		-14%	
Average daily contracts	246,487	257,371	223,964	258,406
Change on pcp	-4%		-13%	
Index options volume				
Total contracts	525,268	552,921	5,327,534	9,841,902
Change on pcp	-5%		-46%	
Average daily contracts	25,013	26,330	20,975	38,596
Change on pcp	-5%		-46%	

## Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$12.1 billion in June 2021, compared to \$12.5 billion in June 2020.

ASX Clearing Corporation Collateral Balances – At End of Month	June 2021 Month	June 2020 Month	June 2021 Financial YTD	June 2020 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	1.0	1.3		
- ASX Clear (Futures) (\$billion)	10.6	10.7		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.5	0.5		
<b>Total cash margins held on balance sheet</b>	<b>12.1</b>	<b>12.5</b>		
Change on pcp	-3%			
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)				
	3.4	3.2		
Change on pcp	6%			
Total billable cash market value cleared (\$billion)	128.142	175.049	1,589.214	1,659.340
Change on pcp	-27%		-4%	



## Settlement

- The value of securities held in CHESS was 27% higher than the pcp. The number of dominant settlement messages in June 2021 was 23% lower than pcp.
- The value of securities held in Austraclear was 13% higher than the pcp.

<b>ASX Settlement</b>	<b>June 2021 Month</b>	<b>June 2020 Month</b>	<b>June 2021 Financial YTD</b>	<b>June 2020 Financial YTD</b>
Value of CHESS holdings – period end (\$billion)	2,644.8	2,080.1		
Change on pcp	27%			
Dominant settlement messages (million)	1.751	2.274	22.746	22.514
Change on pcp	-23%		1%	
<b>Austraclear Settlement and Depository</b>				
Austraclear securities holdings – period end (\$billion)	2,667.4	2,358.2		
Change on pcp	13%			

## Participants

- During the month of June, Euroz Hartleys Securities Limited resigned as an ASX Market and ASX Settlement Participant.

<b>ASX Market Participants <sup>1</sup></b>	<b>June 2021 Month</b>	<b>June 2020 Month</b>
New admissions	0	0
Resignations and removals	1	0
Market/Clearing/Settlement Participants at month end	105	111
<b>ASX Futures Participants</b>		
New admissions	0	0
Resignations and removals	0	0
Trading/Clearing Participants at month end	46	48

<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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