



5 August 2021

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ASX GROUP MONTHLY ACTIVITY REPORT – JULY 2021

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

Release of market announcement authorised by:

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Market Announcement

5 August 2021

ASX Group Monthly Activity Report – July 2021

Listings and Capital Raisings

- In July 2021, total capital raised was \$10.3 billion, up 134% on the previous corresponding period (pcp).

Listings and Capital Raisings	July 2021 Month	July 2020 Month
New listed entities admitted	32	6
De-listings	15	9
Total listed entities (at end of month)	2,245	2,185
Change on pcp	3%	
Initial capital raised (\$million)	5,805	387
Change on pcp	1,400%	
Secondary capital raised (\$million)	4,188	3,764
Other capital raised including scrip-for-scrip (\$million)	356	263
Total secondary capital raised (\$million)	4,544	4,027
Change on pcp	13%	
Total capital raised including other (\$million)	10,349	4,414
Change on pcp	134%	



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

- In July 2021, the average daily number of trades was up 1% on the pcp. The average daily value traded on-market of \$5.3 billion was down 1% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.5% in July (compared to 0.9% in the pcp).
- Expected future volatility (as measured by the S&P/ASX 200 VIX) in July was an average of 12.0 (compared to 19.1 in the pcp).

Cash Markets	July 2021 Month	July 2020 Month
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	22	23
Cash market volume		
Total trades	31,563,603	32,529,655
Change on pcp	-3%	
Average daily trades	1,434,709	1,414,333
Change on pcp	1%	
Cash market value		
Open trading (\$billion)	78.455	91.126
Auctions trading (\$billion)	30.378	25.796
Centre Point (\$billion)	8.776	7.607
On-market value	117.609	124.529
Change on pcp	-6%	
Trade reporting* (\$billion)	17.820	15.936
Total cash market value (\$billion)	135.429	140.465
Change on pcp	-4%	
On-market average daily value (\$billion)	5.346	5.414
Change on pcp	-1%	
Total average daily value (\$billion)	6.156	6.107
Change on pcp	1%	
Average value per trade (\$)	4,291	4,318
Change on pcp	-1%	
All Ordinaries Index (average daily movement)	0.5%	0.9%
Change on pcp	-0.4%	
S&P/ASX 200 VIX (average daily value)	12.0	19.1
Change on pcp	-37%	

*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 July 2021, average daily futures volume was up 19% and average daily options volume was down 15% on the pcp. Total average daily futures and options on futures volumes was up 19% on the pcp.

Futures	July 2021 Month	July 2020 Month
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	22	23
Futures volume		
Total contracts	9,761,781	8,599,426
Change on pcp	14%	
Average daily contracts	443,717	373,888
Change on pcp	19%	
Options on futures volume		
Total contracts	13,208	16,318
Change on pcp	-19%	
Average daily contracts	600	709
Change on pcp	-15%	
Total futures and options on futures volume		
Total contracts	9,774,989	8,615,744
Change on pcp	13%	
Average daily contracts	444,318	374,598
Change on pcp	19%	

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-210730.pdf>

Clearing – OTC Markets

- In July 2021, the notional value of OTC interest rate derivative contracts centrally cleared was \$300.846 billion, compared to \$535.601 billion in the pcp.

OTC Markets	July 2021 Month	July 2020 Month
Total notional cleared value (\$billion)	300.846	535.601
Change on pcp	-44%	
Open notional cleared value (\$billion) (at end of month)	3,109.294	5,140.238
Change on pcp	-40%	



Trading – Equity Options

- In July 2021, single stock options average daily contracts traded were down 7% and index options average daily contracts traded were down 17% on the pcp.

Equity Options	July 2021 Month	July 2020 Month
Exchange-traded options total trading days (includes single stock equity options and index options)	22	23
Single stock equity options volume		
Total contracts	4,303,255	4,860,059
Change on pcp	-11%	
Average daily contracts	195,603	211,307
Change on pcp	-7%	
Index options volume		
Total contracts	423,324	534,149
Change on pcp	-21%	
Average daily contracts	19,242	23,224
Change on pcp	-17%	

Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$12.3 billion in July 2021, compared to \$13.0 billion in July 2020.

ASX Clearing Corporation Collateral Balances – At End of Month	July 2021 Month	July 2020 Month
Cash margins held on balance sheet:		
- ASX Clear (\$billion)	1.0	1.3
- ASX Clear (Futures) (\$billion)	10.8	11.1
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.5	0.6
Total cash margins held on balance sheet	12.3	13.0
Change on pcp	-5%	
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)		
	3.5	3.0
Change on pcp	17%	
Total billable cash market value cleared (\$billion)	127.750	134.954
Change on pcp	-5%	



Settlement

- The value of securities held in CHESS was 27% higher than the pcp. The number of dominant settlement messages in July 2021 was 2% lower than the pcp.
- The value of securities held in Austraclear was 10% higher than the pcp.

ASX Settlement	July 2021 Month	July 2020 Month
Value of CHESS holdings – period end (\$billion)	2,694.5	2,115.1
Change on pcp	27%	
Dominant settlement messages (million)	1.819	1.863
Change on pcp	-2%	
Austraclear Settlement and Depository		
Austraclear securities holdings – period end (\$billion)	2,685.1	2,431.8
Change on pcp	10%	

Participants

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

ASX Market Participants ¹	July 2021 Month	July 2020 Month
New admissions	0	0
Resignations and removals	0	1
Market/Clearing/Settlement Participants at month end	105	110
ASX Futures Participants		
New admissions	0	0
Resignations and removals	0	0
Trading/Clearing Participants at month end	46	48

¹ 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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