



7 October 2021

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

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

Release of market announcement authorised by:

**Daniel Csillag**

Company Secretary

# Market Announcement

7 October 2021

## ASX Group Monthly Activity Report – September 2021

### Listings and Capital Raisings

- In September 2021, total capital raised was \$10.7 billion, up 35% on the previous corresponding period (pcp).

Listings and Capital Raisings	September 2021 Month	September 2020 Month	September 2021 Financial YTD	September 2020 Financial YTD
New listed entities admitted	31	9	74	22
De-listings	8	12	41	46
Total listed entities (at end of month)	2,261	2,164		
Change on pcp	4%			
Initial capital raised (\$million)	2,629	1,649	9,479	2,306
Change on pcp	59%		311%	
Secondary capital raised (\$million)	6,373	5,453	14,783	13,749
Other capital raised including scrip-for-scrip (\$million)	1,727	817	4,612	1,224
Total secondary capital raised (\$million)	8,100	6,270	19,395	14,973
Change on pcp	29%		30%	
<b>Total capital raised including other (\$million)</b>	<b>10,729</b>	<b>7,919</b>	<b>28,874</b>	<b>17,279</b>
Change on pcp	35%		67%	



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

- In September 2021, the average daily number of trades was up 13% on the pcp. The average daily value traded on-market of \$7.1 billion was up 14% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.7% in September (compared to 1.1% in the pcp).
- Future volatility (as measured by the S&P/ASX 200 VIX) in September was an average of 12.0 (compared to 20.8 in the pcp).

Cash Markets	September 2021 Month	September 2020 Month	September 2021 Financial YTD	September 2020 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	22	22	66	66
Cash market volume				
Total trades	39,044,804	34,409,738	107,970,864	99,630,774
Change on pcp	13%		8%	
Average daily trades	1,774,764	1,564,079	1,635,922	1,509,557
Change on pcp	13%		8%	
Cash market value				
Open trading (\$billion)	100.924	92.488	275.579	275.825
Auctions trading (\$billion)	42.609	33.609	106.890	88.000
Centre Point (\$billion)	11.610	9.548	31.600	26.732
<b>On-market value</b>	<b>155.143</b>	<b>135.645</b>	<b>414.069</b>	<b>390.557</b>
Change on pcp	14%		6%	
Trade reporting* (\$billion)	23.385	21.770	63.296	56.817
<b>Total cash market value (\$billion)</b>	<b>178.528</b>	<b>157.415</b>	<b>477.365</b>	<b>447.374</b>
Change on pcp	13%		7%	
On-market average daily value (\$billion)	7.052	6.166	6.274	5.918
Change on pcp	14%		6%	
Total average daily value (\$billion)	8.115	7.155	7.233	6.778
Change on pcp	13%		7%	
Average value per trade (\$)	4,572	4,575	4,421	4,490
Change on pcp	0%		-2%	
All Ordinaries Index (average daily movement)	0.7%	1.1%		
Change on pcp	-0.4%			
S&P/ASX 200 VIX (average daily value)	12.0	20.8		
Change on pcp	-42%			

\*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 September 2021, average daily futures volume was down 16% and average daily options volume was down 80% on the pcp. Total average daily futures and options on futures volumes was down 16% on the pcp.

<b>Futures</b>	<b>September 2021 Month</b>	<b>September 2020 Month</b>	<b>September 2021 Financial YTD</b>	<b>September 2020 Financial YTD</b>
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	22	22	66	66
<b>Futures volume</b>				
Total contracts	15,267,353	18,168,847	33,135,064	36,645,248
Change on pcp	-16%		-10%	
Average daily contracts	693,971	825,857	502,046	555,231
Change on pcp	-16%		-10%	
<b>Options on futures volume</b>				
Total contracts	6,313	30,934	27,876	78,728
Change on pcp	-80%		-65%	
Average daily contracts	287	1,406	422	1,193
Change on pcp	-80%		-65%	
<b>Total futures and options on futures volume</b>				
Total contracts	15,273,666	18,199,781	33,162,940	36,723,976
Change on pcp	-16%		-10%	
Average daily contracts	694,258	827,263	502,469	556,424
Change on pcp	-16%		-10%	

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-210930.pdf>

## Clearing – OTC Markets

- In September 2021, the notional value of OTC interest rate derivative contracts centrally cleared was \$557.539 billion, compared to \$802.910 billion in the pcp.

<b>OTC Markets</b>	<b>September 2021 Month</b>	<b>September 2020 Month</b>	<b>September 2021 Financial YTD</b>	<b>September 2020 Financial YTD</b>
Total notional cleared value (\$billion)	557.539	802.910	1,122.832	1,869.971
Change on pcp	-31%		-40%	
Open notional cleared value (\$billion) (at end of month)	3,343.201	4,917.111		
Change on pcp	-32%			



## Trading – Equity Options

- In September 2021, single stock options average daily contracts traded were up 10% and index options average daily contracts traded were down 15% on the pcp.

Equity Options	September 2021 Month	September 2020 Month	September 2021 Financial YTD	September 2020 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	22	22	66	66
Single stock equity options volume				
Total contracts	5,428,685	4,936,472	14,689,587	14,665,136
Change on pcp	10%		0%	
Average daily contracts	246,758	224,385	222,570	222,199
Change on pcp	10%		0%	
Index options volume				
Total contracts	478,132	562,228	1,286,185	1,562,769
Change on pcp	-15%		-18%	
Average daily contracts	21,733	25,556	19,488	23,678
Change on pcp	-15%		-18%	

## Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$12.3 billion in September 2021, compared to \$13.2 billion in September 2020.

ASX Clearing Corporation Collateral Balances – At End of Month	September 2021 Month	September 2020 Month	September 2021 Financial YTD	September 2020 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	1.0	1.3		
- ASX Clear (Futures) (\$billion)	10.9	11.0		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.4	0.9		
<b>Total cash margins held on balance sheet</b>	<b>12.3</b>	<b>13.2</b>		
Change on pcp	-7%			
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)				
	3.2	2.9		
Change on pcp	10%			
Total billable cash market value cleared (\$billion)	167.922	147.012	448.529	423.653
Change on pcp	14%		6%	



## Settlement

- The value of securities held in CHESS was 30% higher than the pcp. The number of dominant settlement messages in September 2021 was 3% lower than the pcp.
- The value of securities held in Austraclear was 7% higher than the pcp.

ASX Settlement	September 2021 Month	September 2020 Month	September 2021 Financial YTD	September 2020 Financial YTD
Value of CHESS holdings – period end (\$billion)	2,721.5	2,096.8		
Change on pcp	30%			
Dominant settlement messages (million)	2.013	2.073	5.739	5.760
Change on pcp	-3%		0%	
<b>Austraclear Settlement and Depository</b>				
Austraclear securities holdings – period end (\$billion)	2,723.5	2,542.8		
Change on pcp	7%			

## Participants

- During the month of September there were no admissions or resignations.

ASX Market Participants <sup>1</sup>	September 2021 Month	September 2020 Month
New admissions	0	0
Resignations and removals	0	0
Market/Clearing/Settlement Participants at month end	105	110
<b>ASX Futures Participants</b>		
New admissions	0	0
Resignations and removals	0	0
Trading/Clearing Participants at month end	47	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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