



5 May 2022

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ASX GROUP MONTHLY ACTIVITY REPORT – APRIL 2022

Attached is a copy of the ASX Group Monthly Activity Report for April 2022.

Release of market announcement authorised by:

Daniel Moran
Group General Counsel and Company Secretary

Market Announcement

5 May 2022

ASX Group Monthly Activity Report – April 2022

Listings and Capital Raisings

- In April 2022, total capital raised was \$3.1 billion, down 69% on the previous corresponding period (pcp).

Listings and Capital Raisings	April 2022 Month	April 2021 Month	April 2022 Financial YTD	April 2021 Financial YTD
New listed entities admitted	18	14	198	134
De-listings	11	5	115	123
Total listed entities (at end of month)	2,311	2,199		
Change on pcp	5%			
Initial capital raised (\$million)	386	3,856	47,102	23,283
Change on pcp	-90%		102%	
Secondary capital raised (\$million)	1,901	5,317	50,189	45,005
Other capital raised including scrip-for-scrip (\$million)	766	534	122,292	10,255
Total secondary capital raised (\$million)	2,667	5,851	172,481	55,260
Change on pcp	-54%		212%	
Total capital raised including other (\$million)	3,053	9,707	219,583	78,543
Change on pcp	-69%		180%	

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

- In April 2022, the average daily number of trades was up 19% on the pcp. The average daily value traded on-market of \$6.1 billion was up 22% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.6% in April, up 0.2% on pcp.
- Future volatility (as measured by the S&P/ASX 200 VIX) in April was an average of 13.4, compared to 11.7 in the pcp.

Cash Markets	April 2022 Month	April 2021 Month	April 2022 Financial YTD	April 2021 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	18	20	210	212
Cash market volume				
Total trades	30,639,727	28,588,496	367,262,489	320,245,438
Change on pcp	7%		15%	
Average daily trades	1,702,207	1,429,425	1,748,869	1,510,592
Change on pcp	19%		16%	
Cash market value				
Open trading (\$billion)	71.330	66.414	897.802	843.115
Auctions trading (\$billion)	29.761	26.212	382.891	297.499
Centre Point (\$billion)	9.197	7.582	109.439	88.968
On-market value	110.288	100.208	1,390.132	1,229.582
Change on pcp	10%		13%	
Trade reporting* (\$billion)	18.054	16.185	237.024	179.660
Total cash market value (\$billion)	128.342	116.393	1,627.156	1,409.242
Change on pcp	10%		15%	
On-market average daily value (\$billion)	6.127	5.010	6.620	5.800
Change on pcp	22%		14%	
Total average daily value (\$billion)	7.130	5.820	7.748	6.647
Change on pcp	23%		17%	
Average value per trade (\$)	4,189	4,071	4,430	4,401
Change on pcp	3%		1%	
All Ordinaries Index (average daily movement)	0.6%	0.4%		
Change on pcp	0.2%			
S&P/ASX 200 VIX (average daily value)	13.4	11.7		
Change on pcp	15%			

*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 April 2022, average daily futures volume was up 21% and average daily options volume was up 4% on the pcp. Total average daily futures and options on futures volumes was up 21% on the pcp.

Futures	April 2022 Month	April 2021 Month	April 2022 Financial YTD	April 2021 Financial YTD
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	19	20	212	213
Futures volume				
Total contracts	9,453,963	8,246,710	109,870,882	118,964,456
Change on pcp	15%		-8%	
Average daily contracts	497,577	412,336	518,259	558,519
Change on pcp	21%		-7%	
Options on futures volume				
Total contracts	6,693	6,759	105,466	196,851
Change on pcp	-1%		-46%	
Average daily contracts	352	338	497	924
Change on pcp	4%		-46%	
Total futures and options on futures volume				
Total contracts	9,460,656	8,253,469	109,976,348	119,161,307
Change on pcp	15%		-8%	
Average daily contracts	497,929	412,673	518,756	559,443
Change on pcp	21%		-7%	

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

<https://www2.asx.com.au/content/dam/asx/documents/unlinked-docs/monthly-futures-markets-report-220430.pdf>

Clearing – OTC Markets

- In April 2022, the notional value of OTC interest rate derivative contracts centrally cleared was \$419.756 billion, compared to \$141.509 billion in the pcp.

OTC Markets	April 2022 Month	April 2021 Month	April 2022 Financial YTD	April 2021 Financial YTD
Total notional cleared value (\$billion)	419.756	141.509	3,594.124	4,722.549
Change on pcp	197%		-24%	
Open notional cleared value (\$billion) (at end of month)	4,373.896	3,132.583		
Change on pcp	40%			

Trading – Equity Options

- In April 2022, single stock options average daily contracts traded were up 42% and index options average daily contracts traded were up 36% on the pcp.

Equity Options	April 2022 Month	April 2021 Month	April 2022 Financial YTD	April 2021 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	18	20	210	212
Single stock equity options volume				
Total contracts	4,744,437	3,716,022	48,834,303	47,148,701
Change on pcp	28%		4%	
Average daily contracts	263,580	185,801	232,544	222,400
Change on pcp	42%		5%	
Index options volume				
Total contracts	463,671	378,744	4,669,190	4,393,621
Change on pcp	22%		6%	
Average daily contracts	25,760	18,937	22,234	20,725
Change on pcp	36%		7%	

Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$12.7 billion in April 2022, compared to \$11.7 billion in April 2021.

ASX Clearing Corporation Collateral Balances – At End of Month	April 2022 Month	April 2021 Month	April 2022 Financial YTD	April 2021 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	1.1	1.0		
- ASX Clear (Futures) (\$billion)	11.2	10.1		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.4	0.7		
Total cash margins held on balance sheet	12.7	11.8		
Change on pcp	8%			
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)				
	3.5	3.4		
Change on pcp	3%			
Total billable cash market value cleared (\$billion)	119.775	109.154	1,496.945	1,336.763
Change on pcp	10%		12%	



Settlement

- The value of securities held in CHESS was 8% higher than the pcp. The number of dominant settlement messages in April 2022 was 13% lower than the pcp.
- The value of securities held in Austraclear was 9% higher than the pcp.

ASX Settlement	April 2022 Month	April 2021 Month	April 2022 Financial YTD	April 2021 Financial YTD
Value of CHESS holdings – period end (\$billion)	2,790.4	2,579.2		
Change on pcp	8%			
Dominant settlement messages (million)	1.562	1.805	18.249	19.113
Change on pcp	-13%		-5%	
Austraclear Settlement and Depository				
Austraclear securities holdings – period end (\$billion)	2,863.4	2,630.3		
Change on pcp	9%			

Participants

- During the month of April 2022 there were no participant admissions or resignations.

ASX Market Participants ¹	April 2022 Month	April 2021 Month
New admissions	0	0
Resignations and removals	0	1
Market/Clearing/Settlement Participants at month end	104	106
ASX Futures Participants		
New admissions	0	0
Resignations and removals	0	1
Trading/Clearing Participants at month end	47	46

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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