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ASX GROUP MONTHLY ACTIVITY REPORT – JULY 2022

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

Release of market announcement authorised by:

Daniel Moran
Group General Counsel and Company Secretary

Market Announcement

4 August 2022

ASX Group Monthly Activity Report – July 2022

Listings and Capital Raisings

- In July 2022, total capital raised was \$9.3 billion, down 10% on the previous corresponding period (pcp).

Listings and Capital Raisings	July 2022 Month	July 2021 Month
New listed entities admitted	6	32
De-listings	9	15
Total listed entities (at end of month)	2,314	2,245
Change on pcp	3%	
Initial capital raised (\$million)	278	5,805
Change on pcp	-95%	
Secondary capital raised (\$million)	8,568	4,188
Other capital raised including scrip-for-scrip (\$million)	477	356
Total secondary capital raised (\$million)	9,045	4,544
Change on pcp	99%	
Total capital raised including other (\$million)	9,323	10,349
Change on pcp	-10%	



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

- In July 2022, the average daily number of trades was up 10% on the pcp. The average daily value traded on-market of \$5.189 billion was down 3% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.6% in July, up 0.1% on pcp.
- Future volatility (as measured by the S&P/ASX 200 VIX) in July was an average of 17.3, compared to 12.0 in the pcp.

Cash Markets	July 2022 Month	July 2021 Month
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	21	22
Cash market volume		
Total trades	33,124,064	31,563,603
Change on pcp	5%	
Average daily trades	1,577,336	1,434,709
Change on pcp	10%	
Cash market value		
Open trading (\$billion)	68.124	78.455
Auctions trading (\$billion)	31.618	30.378
Centre Point (\$billion)	9.229	8.776
On-market value	108.971	117.609
Change on pcp	-7%	
Trade reporting* (\$billion)	17.886	17.820
Total cash market value (\$billion)	126.857	135.429
Change on pcp	-6%	
On-market average daily value (\$billion)	5.189	5.346
Change on pcp	-3%	
Total average daily value (\$billion)	6.041	6.156
Change on pcp	-2%	
Average value per trade (\$)	3,830	4,291
Change on pcp	-11%	
All Ordinaries Index (average daily movement)	0.6%	0.5%
Change on pcp	0.1%	
S&P/ASX 200 VIX (average daily value)	17.3	12.0
Change on pcp	44%	

*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 2022, average daily futures volume was down 6% and average daily options volume was down 18% on the pcp. Total average daily futures and options on futures volumes was down 6% on the pcp.

Futures	July 2022 Month	July 2021 Month
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	21	22
Futures volume		
Total contracts	8,799,769	9,761,781
Change on pcp	-10%	
Average daily contracts	419,037	443,717
Change on pcp	-6%	
Options on futures volume		
Total contracts	10,327	13,208
Change on pcp	-22%	
Average daily contracts	492	600
Change on pcp	-18%	
Total futures and options on futures volume		
Total contracts	8,810,096	9,774,989
Change on pcp	-10%	
Average daily contracts	419,528	444,318
Change on pcp	-6%	

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-220731.pdf>

Clearing – OTC Markets

- In July 2022, the notional value of OTC interest rate derivative contracts centrally cleared was \$416.116 billion, compared to \$300.846 billion in the pcp.

OTC Markets	July 2022 Month	July 2021 Month
Total notional cleared value (\$billion)	416.116	300.846
Change on pcp	38%	
Open notional cleared value (\$billion) (at end of month)	4,228.768	3,109.294
Change on pcp	36%	



Trading – Equity Options

- In July 2022, single stock options average daily contracts traded were up 2% and index options average daily contracts traded were up 3% on the pcp.

Equity Options	July 2022 Month	July 2021 Month
Exchange-traded options total trading days (includes single stock equity options and index options)	21	22
Single stock equity options volume		
Total contracts	4,174,880	4,303,255
Change on pcp	-3%	
Average daily contracts	198,804	195,603
Change on pcp	2%	
Index options volume		
Total contracts	414,909	423,324
Change on pcp	-2%	
Average daily contracts	19,758	19,242
Change on pcp	3%	

Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$13.5 billion in July 2022, compared to \$12.3 billion in July 2021.

ASX Clearing Corporation Collateral Balances – At End of Month	July 2022 Month	July 2021 Month
Cash margins held on balance sheet:		
- ASX Clear (\$billion)	1.1	1.0
- ASX Clear (Futures) (\$billion)	12.0	10.8
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.4	0.5
Total cash margins held on balance sheet	13.5	12.3
Change on pcp	10%	
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)		
	3.2	3.5
Change on pcp	-9%	
Total billable cash market value cleared (\$billion)		
	117.823	127.750
Change on pcp	-8%	



Settlement

- The value of securities held in CHESS was 3% lower than the pcp. The number of dominant settlement messages in July 2022 was 10% lower than the pcp.
- The value of securities held in Austraclear was 8% higher than the pcp.

ASX Settlement	July 2022 Month	July 2021 Month
Value of CHESS holdings – period end (\$billion)	2,625.3	2,694.5
Change on pcp	-3%	
Dominant settlement messages (million)	1.639	1.819
Change on pcp	-10%	
Austraclear Settlement and Depository		
Austraclear securities holdings – period end (\$billion)	2,900.4	2,685.1
Change on pcp	8%	

Participants

- During the month of July 2022 – E.L & C. Baillieu Limited resigned as an ASX Participant and StarBeta Pty Ltd resigned as an ASX24 Participant.

ASX Market Participants ¹	July 2022 Month	July 2021 Month
New admissions	0	0
Resignations and removals	1	0
Market/Clearing/Settlement Participants at month end	103	105
ASX Futures Participants		
New admissions	0	0
Resignations and removals	1	0
Trading/Clearing Participants at month end	46	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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