



4 November 2021

Australian Securities and Investments Commission
Mr Nathan Bourne
Senior Executive Leader, Market Infrastructure
Level 5, 100 Market Street
SYDNEY NSW 2000

ASX Market Announcements Office
ASX Limited
20 Bridge Street
SYDNEY NSW 2000

ASX GROUP MONTHLY ACTIVITY REPORT – OCTOBER 2021

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

Release of market announcement authorised by:

Daniel Csillag
Company Secretary

20 Bridge Street
Sydney NSW 2000

PO Box H224
Australia Square NSW 1215

Customer service 13 12 79
asx.com.au

Market Announcement

4 November 2021

ASX Group Monthly Activity Report – October 2021

Listings and Capital Raisings

- In October 2021, total capital raised was \$20.3 billion, up 166% on the previous corresponding period (pcp).

Listings and Capital Raisings	October 2021 Month	October 2020 Month	October 2021 Financial YTD	October 2020 Financial YTD
New listed entities admitted	23	15	97	37
De-listings	13	11	54	57
Total listed entities (at end of month)	2,271	2,168		
Change on pcp	5%			
Initial capital raised (\$million)	6,707	3,961	16,186	6,267
Change on pcp	69%		158%	
Secondary capital raised (\$million)	9,102	3,232	23,885	16,981
Other capital raised including scrip-for-scrip (\$million)	4,500	438	9,112	1,662
Total secondary capital raised (\$million)	13,602	3,670	32,997	18,643
Change on pcp	271%		77%	
Total capital raised including other (\$million)	20,309	7,631	49,183	24,910
Change on pcp	166%		97%	

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

- In October 2021, the average daily number of trades was up 15% on the pcg. The average daily value traded on-market of \$6.2 billion was up 18% on the pcg.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.5% in October, compared to 0.8% in the pcg.
- Future volatility (as measured by the S&P/ASX 200 VIX) in October was an average of 13.5, compared to 20.9 in the pcg.

Cash Markets	October 2021 Month	October 2020 Month	October 2021 Financial YTD	October 2020 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	21	22	87	88
Cash market volume				
Total trades	34,605,250	31,607,210	142,576,114	131,237,984
Change on pcg	9%		9%	
Average daily trades	1,647,869	1,436,691	1,638,806	1,491,341
Change on pcg	15%		10%	
Cash market value				
Open trading (\$billion)	88.553	81.786	364.132	357.611
Auctions trading (\$billion)	31.341	25.185	138.231	113.185
Centre Point (\$billion)	10.085	8.286	41.685	35.018
On-market value	129.979	115.257	544.048	505.814
Change on pcg	13%		8%	
Trade reporting* (\$billion)	20.405	16.562	83.701	73.379
Total cash market value (\$billion)	150.384	131.819	627.749	579.193
Change on pcg	14%		8%	
On-market average daily value (\$billion)	6.189	5.239	6.253	5.748
Change on pcg	18%		9%	
Total average daily value (\$billion)	7.161	5.992	7.216	6.582
Change on pcg	20%		10%	
Average value per trade (\$)	4,346	4,171	4,403	4,413
Change on pcg	4%		0%	
All Ordinaries Index (average daily movement)	0.5%	0.8%		
Change on pcg	-0.3%			
S&P/ASX 200 VIX (average daily value)	13.5	20.9		
Change on pcg	-36%			

*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 October 2021, average daily futures volume was up 32% and average daily options volume was up 3% on the pc. Total average daily futures and options on futures volumes was up 31% on the pc.

Futures	October 2021 Month	October 2020 Month	October 2021 Financial YTD	October 2020 Financial YTD
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	21	22	87	88
Futures volume				
Total contracts	12,496,171	9,953,192	45,631,235	46,598,440
Change on pc	26%		-2%	
Average daily contracts	595,056	452,418	524,497	529,528
Change on pc	32%		-1%	
Options on futures volume				
Total contracts	13,725	14,027	41,601	92,755
Change on pc	-2%		-55%	
Average daily contracts	654	638	478	1,054
Change on pc	3%		-55%	
Total futures and options on futures volume				
Total contracts	12,509,896	9,967,219	45,672,836	46,691,195
Change on pc	26%		-2%	
Average daily contracts	595,709	453,055	524,975	530,582
Change on pc	31%		-1%	

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-211031.pdf>

Clearing – OTC Markets

- In October 2021, the notional value of OTC interest rate derivative contracts centrally cleared was \$300.543 billion, compared to \$837.109 billion in the pc.

OTC Markets	October 2021 Month	October 2020 Month	October 2021 Financial YTD	October 2020 Financial YTD
Total notional cleared value (\$billion)	300.543	837.109	1,423.375	2,707.080
Change on pc	-64%		-47%	
Open notional cleared value (\$billion) (at end of month)	3,350.330	5,317.323		
Change on pc	-37%			

Trading – Equity Options

- In October 2021, single stock options average daily contracts traded were up 13% and index options average daily contracts traded were down 24% on the pcp.

Equity Options	October 2021 Month	October 2020 Month	October 2021 Financial YTD	October 2020 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	21	22	87	88
Single stock equity options volume				
Total contracts	4,466,668	4,142,823	19,156,255	18,807,959
Change on pcp	8%		2%	
Average daily contracts	212,698	188,310	220,187	213,727
Change on pcp	13%		3%	
Index options volume				
Total contracts	359,115	494,080	1,645,300	2,056,849
Change on pcp	-27%		-20%	
Average daily contracts	17,101	22,458	18,911	23,373
Change on pcp	-24%		-19%	

Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$12.2 billion in October 2021, compared to \$12.8 billion in October 2020.

ASX Clearing Corporation Collateral Balances – At End of Month	October 2021 Month	October 2020 Month	October 2021 Financial YTD	October 2020 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	0.9	1.3		
- ASX Clear (Futures) (\$billion)	10.9	10.7		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.4	0.8		
Total cash margins held on balance sheet	12.2	12.8		
Change on pcp	-5%			
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)	3.3	3.0		
Change on pcp	10%			
Total billable cash market value cleared (\$billion)	142.200	125.925	590.729	549.578
Change on pcp	13%		7%	

Settlement

- The value of securities held in CHESS was 27% higher than the pcp. The number of dominant settlement messages in October 2021 was 6% lower than the pcp.
- The value of securities held in Austraclear was 7% higher than the pcp.

ASX Settlement	October 2021 Month	October 2020 Month	October 2021 Financial YTD	October 2020 Financial YTD
Value of CHESS holdings – period end (\$billion)	2,723.5	2,139.2		
Change on pcp	27%			
Dominant settlement messages (million)	1.757	1.871	7.496	7.631
Change on pcp	-6%		-2%	
Austraclear Settlement and Depository				
Austraclear securities holdings – period end (\$billion)	2,759.7	2,568.4		
Change on pcp	7%			

Participants

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

ASX Market Participants ¹	October 2021 Month	October 2020 Month
New admissions	0	0
Resignations and removals	0	2
Market/Clearing/Settlement Participants at month end	105	108
ASX Futures Participants		
New admissions	0	0
Resignations and removals	0	0
Trading/Clearing Participants at month end	47	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>

Further enquiries:

Media

David Park

Senior Adviser, Media and Communications

T +61 2 9227 0010

M +61 429 595 788

E david.park@asx.com.au

<http://www.asx.com.au/about/media-releases.htm>

Investors

Josie Ashton

General Manager, Investor Relations and Sustainability

T +61 2 9227 0646

M +61 416 205 234

E josie.ashton@asx.com.au

<http://www.asx.com.au/about/investor-relations.htm>