20 July 2022

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CORRECTION TO ASX GROUP MONTHLY ACTIVITY REPORT FOR JUNE 2022

Attached is an updated version of the ASX Group Monthly Activity Report for June 2022.

The report published on 6 July 2022 included an incorrect metric for open notional cleared value (at end of month) of OTC interest rate derivatives contracts quoted on page 3. The corrected balance as at 30 June 2022 is $4,265.587 billion, resulting in growth on pcp of 38%. All other metrics remain unchanged.

Release of market announcement authorised by:
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Market Announcement

20 July 2022

ASX Group Monthly Activity Report – June 2022

Listings and Capital Raisings

- In June 2022, total capital raised was $21.6 billion, up 35% on the previous corresponding period (pcp).

Listings and Capital Raisings	June 2022 Month	June 2021 Month	June 2022 Financial YTD	June 2021 Financial YTD
New listed entities admitted	9	24	217	176
De-listings	7	5	128	136
Total listed entities (at end of month)	2,317	2,228		
Change on pcp	4%			
Initial capital raised ($million)	759	12,577	58,857	40,574
Change on pcp	-94%		45%	
Secondary capital raised ($million)	1,366	2,805	54,151	50,561
Other capital raised including scrip-for-scrip ($million)	19,499	691	142,319	11,359
Total secondary capital raised ($million)	20,865	3,496	196,470	61,920
Change on pcp	497%		217%	
Total capital raised including other ($million)	**21,624**	**16,073**	**255,327**	**102,494**
Change on pcp	35%		149%	

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

- In June 2022, the average daily number of trades was up 28% on the pcp. The average daily value traded on-market of $7.0 billion was up 24% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 1.1% in June, up 0.6% on pcp.
- Future volatility (as measured by the S&P/ASX 200 VIX) in June was an average of 18.6, compared to 12.1 in the pcp.

Cash Markets	June 2022 Month	June 2021 Month	June 2022 Financial YTD	June 2021 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	21	21	253	254
Cash market volume				
Total trades	40,267,757	31,423,160	448,275,891	384,149,640
Change on pcp	28%		17%	
Average daily trades	1,917,512	1,496,341	1,771,841	1,512,400
Change on pcp	28%		17%	
Cash market value				
Open trading ($billion)	90.240	76.836	1,078.995	994.431
Auctions trading ($billion)	45.550	33.433	470.200	363.198
Centre Point ($billion)	12.205	8.626	133.365	106.134
On-market value	**147.995**	**118.895**	**1,682.560**	**1,463.763**
Change on pcp	24%		15%	
Trade reporting* ($billion)	24.882	19.386	286.626	217.171
Total cash market value ($billion)	**172.877**	**138.281**	**1,969.186**	**1,680.934**
Change on pcp	25%		17%	
On-market average daily value ($billion)	7.047	5.662	6.650	5.763
Change on pcp	24%		15%	
Total average daily value ($billion)	8.232	6.585	7.783	6.618
Change on pcp	25%		18%	
Average value per trade ($)	4,293	4,401	4,393	4,376
Change on pcp	-2%		0%	
All Ordinaries Index (average daily movement)	1.1%	0.5%		
Change on pcp	0.6%			
S&P/ASX 200 VIX (average daily value)	18.6	12.1		
Change on pcp	54%			

*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 June 2022, average daily futures volume was up 2% and average daily options volume was down 54% on the pcp. Total average daily futures and options on futures volumes was up 2% on the pcp.

Futures	June 2022 Month	June 2021 Month	June 2022 Financial YTD	June 2021 Financial YTD
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	22	22	256	256
Futures volume				
Total contracts	16,347,028	16,080,496	136,373,170	143,565,175
Change on pcp	2%		-5%	
Average daily contracts	743,047	730,932	532,708	560,801
Change on pcp	2%		-5%	
Options on futures volume				
Total contracts	8,822	19,296	125,355	235,124
Change on pcp	-54%		-47%	
Average daily contracts	401	877	490	918
Change on pcp	-54%		-47%	
Total futures and options on futures volume				
Total contracts	16,355,850	16,099,792	136,498,525	143,800,299
Change on pcp	2%		-5%	
Average daily contracts	743,448	731,809	533,197	561,720
Change on pcp	2%		-5%	

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-220630.pdf

Clearing – OTC Markets

- In June 2022, the notional value of OTC interest rate derivative contracts centrally cleared was $534.681 billion, compared to $354.602 billion in the pcp.

OTC Markets	June 2022 Month	June 2021 Month	June 2022 Financial YTD	June 2021 Financial YTD
Total notional cleared value ($billion)	534.681	354.602	4,638.597	5,200.102
Change on pcp	51%		-11%	
Open notional cleared value ($billion) (at end of month)	4,265.587	3,101.448		
Change on pcp	38%			

Trading – Equity Options

- In June 2022, single stock options average daily contracts traded were up 16% and index options average daily contracts traded were up 20% on the pcp.

Equity Options	June 2022 Month	June 2021 Month	June 2022 Financial YTD	June 2021 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	21	21	253	254
Single stock equity options volume				
Total contracts	6,003,412	5,176,228	60,172,157	56,886,817
Change on pcp	16%		6%	
Average daily contracts	285,877	246,487	237,835	223,964
Change on pcp	16%		6%	
Index options volume				
Total contracts	627,878	525,268	5,895,917	5,327,534
Change on pcp	20%		11%	
Average daily contracts	29,899	25,013	23,304	20,975
Change on pcp	20%		11%	

Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled $13.1 billion in June 2022, compared to $12.1 billion in June 2021.

ASX Clearing Corporation Collateral Balances – At End of Month	June 2022 Month	June 2021 Month	June 2022 Financial YTD	June 2021 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear ($billion)	1.3	1.0		
- ASX Clear (Futures) ($billion)	11.3	10.6		
Cash equivalents held on balance sheet – ASX Clear (Futures) ($billion)	0.5	0.5		
Total cash margins held on balance sheet	**13.1**	**12.1**		
Change on pcp	8%			
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear ($billion)	3.1	3.4		
Change on pcp	-9%			
Total billable cash market value cleared ($billion)	159.509	128.142	1,812.182	1,589.214
Change on pcp	24%		14%	

Settlement

- The value of securities held in CHESS was 7% lower than the pcp. The number of dominant settlement messages in June 2022 was up 9% on the pcp.
- The value of securities held in Austraclear was 9% higher than the pcp.

ASX Settlement	June 2022 Month	June 2021 Month	June 2022 Financial YTD	June 2021 Financial YTD
Value of CHESS holdings – period end ($billion)	2,466.1	2,644.8		
Change on pcp	-7%			
Dominant settlement messages (million)	1.914	1.751	22.036	22.746
Change on pcp	9%		-3%	
Austraclear Settlement and Depository				
Austraclear securities holdings – period end ($billion)	2,915.6	2,667.4		
Change on pcp	9%			

Participants

- During the month of June 2022 there were no admissions or resignations of ASX Market or ASX Futures Participants.

ASX Market Participants [1]	June 2022 Month	June 2021 Month
New admissions	0	0
Resignations and removals	0	1
Market/Clearing/Settlement Participants at month end	104	105
ASX Futures Participants		
New admissions	0	0
Resignations and removals	0	0
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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