



MARKET ANNOUNCEMENT

5 September 2013

ASX Group Monthly Activity Report – August 2013

The value of ASX-listed stocks, as measured by the All Ordinaries Index, rose 1.8% in August 2013. This performance was in contrast to those observed in other major markets, including Hong Kong down 0.7%, Japan down 2.0%, Germany down 2.1%, the UK down 3.1%, the US down 3.1%, and Singapore down 6.0%.

Volatility measures for the Australian equity market fell below long-term averages during August:

- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.5% in August, down on the previous month (0.6%).
- Expected future volatility (as measured by the S&P/ASX 200 VIX) fell in August to an average of 14.2 (compared to 16.0 in July).

AUSTRALIAN SECURITIES EXCHANGE

Listings and capital raisings

- In August 2013 total capital raised, including scrip-for-scrip, totalled \$6.6 billion, up 102% on the previous corresponding period (pcp).

Listings and Capital Raisings	Aug 2013 Month	Aug 2012 Month	Aug 2013 Financial YTD	Aug 2012 Financial YTD
New listed entities admitted	5	3	12	8
Change on pcp	67%		50%	
Total listed entities (at end of month)	2,162	2,192		
Change on pcp	-1%			
Initial capital raised (\$million)	1,816	540	2,428	745
Secondary capital raised (\$million)	4,072	2,660	5,627	6,371
Other capital raised including scrip-for-scrip (\$million)	760	94	1,007	351
Total secondary capital raised (\$million)	4,832	2,754	6,634	6,722
Change on pcp	75%		-1%	
Total capital raised including other (\$million)	6,648	3,294	9,062	7,467
Change on pcp	102%		21%	

Trading – Cash markets (including equities, interest rates and warrants trades)

- In August 2013 the average daily number of trades was 22% higher than the pcp. The average daily value of \$4.3 billion was 8% higher than the pcp.
- August 2013 was a record month for Centre Point, breaking the \$5 billion milestone for the first time in a calendar month.

Cash Markets	Aug 2013 Month	Aug 2012 Month	Aug 2013 Financial YTD	Aug 2012 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	22	23	45	45
Cash market volume				
Total trades	16,938,877	14,551,760	35,202,132	26,883,862
Change on pcp	16%		31%	
Average daily trades	769,949	632,685	782,270	597,419
Change on pcp	22%		31%	
Cash market value				
Open trading (\$billion)	59.324	57.210	117.280	105.812
Auctions trading (\$billion)	11.213	11.595	22.310	21.647
Centre Point (\$billion)	5.086	2.700	8.913	4.581
Trade reporting* (\$billion)	17.930	19.245	30.534	35.438
Total value (\$billion)	93.553	90.750	179.037	167.478
Change on pcp	3%		7%	
Average daily value (\$billion)	4.252	3.946	3.979	3.722
Change on pcp	8%		7%	
Average value per trade (\$)	5,523	6,236	5,086	6,230
Change on pcp	-11%		-18%	
Non-billable value (above cap) (\$billion)	1.540	1.078	2.726	1.961
Total billable value (\$billion)	92.013	89.672	176.311	165.517
*Trade reporting means the value of trades executed outside the order books of ASX or Chi-X that is subsequently reported to ASX for publication.				

Trading – Financial derivatives markets

- In August 2013 average daily derivatives traded on ASX decreased 23% on the pcp. Single stock options average daily contracts were down 22% on the pcp and index options average daily contracts were down 41% on the pcp.
- In August 2013 average daily futures and options on futures volume on ASX 24 increased 19% on the pcp, with both futures and options volumes higher.

Derivatives Markets	Aug 2013 Month	Aug 2012 Month	Aug 2013 Financial YTD	Aug 2012 Financial YTD
Derivatives total trading days (Derivatives includes exchange-traded options, commodities, and index options and futures)	22	23	45	45
Equity options volume				
Total contracts	10,208,309	13,694,830	19,851,398	27,079,095
Change on pcp	-25%		-27%	
Average daily contracts	464,014	595,427	441,142	601,758
Index futures and options volume				
Total contracts	583,725	1,040,299	1,139,633	2,146,525
Change on pcp	-44%		-47%	
Average daily contracts	26,533	45,230	25,325	47,701
Total derivatives volume				
Total contracts	10,792,034	14,735,129	20,991,031	29,225,620
Change on pcp	-27%		-28%	
Average daily contracts	490,547	640,658	466,467	649,458
Change on pcp	-23%		-28%	
Futures and options total trading days (Futures and options includes interest rate, ASX SPI 200 and energy contracts)	22	23	45	45
Futures volume				
Total contracts	8,755,024	7,680,611	16,978,579	14,694,109
Change on pcp	14%		16%	
Average daily contracts	397,956	333,940	377,302	326,536
Options on futures volume				
Total contracts	382,377	315,285	712,434	609,593
Change on pcp	21%		17%	
Average daily contracts	17,381	13,708	15,832	13,547
Total futures and options on futures volume				
Total contracts	9,137,401	7,995,896	17,691,013	15,303,702
Change on pcp	14%		16%	
Average daily contracts	415,336	347,648	393,134	340,082
Change on pcp	19%		16%	
Contracts for difference market				
Total trades	3,929	6,797	8,941	15,705
Total contracts traded	5,368,476	9,920,537	12,034,462	17,441,336
Notional value traded (\$million)	100.7	128.1	219.3	300.6
Total open interest value (at end of month) (\$million)	40.7	65.4		

ASX CLEARING CORPORATION

Clearing

- Participant margin balances held on balance sheet averaged \$4.0 billion in August 2013 (\$3.2 billion pcp), with a month-end balance of \$4.0 billion in August 2013 compared to \$3.3 billion in August 2012.

ASX Clearing Corporation	Aug 2013 Month	Aug 2012 Month	Aug 2013 Financial YTD	Aug 2012 Financial YTD
Collateral Balances – At End of Month				
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	0.5	0.3		
- ASX Clear (Futures) (\$billion)	3.5	3.0		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.0	0.0		
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)	4.3	3.9		
Total billable cash market value cleared (\$billion)	80.269	77.787	157.881	143.796

ASX SETTLEMENT CORPORATION

- The value of securities held in CHESS was 21% higher than the pcp and the number of dominant settlement messages was 2% lower than the pcp.
- The value of securities held in Austraclear was 4% higher than the pcp.

ASX Settlement	Aug 2013 Month	Aug 2012 Month	Aug 2013 Financial YTD	Aug 2012 Financial YTD
Value of CHESS holdings – period end (\$billion)	1,426.1	1,174.9		
Dominant settlement messages (million)	1.3	1.3	2.6	2.5
Austraclear Settlement and Depository				
Austraclear securities holdings – period end (\$billion)	1,418.1	1,357.8		

The weekly Australian Cash Market Report is available here: http://www.asx.com.au/trading_services/australian-cash-market-report.htm

A separate **ASX Compliance** activity report for August 2013 has also been released today.

For further information:

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