



6 September 2021

Australian Securities and Investments Commission
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ASX GROUP MONTHLY ACTIVITY REPORT – AUGUST 2021

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

Release of market announcement authorised by:

Daniel Csillag
Company Secretary

Market Announcement

6 September 2021

ASX Group Monthly Activity Report – August 2021

Listings and Capital Raisings

- In August 2021, total capital raised was \$7.8 billion, up 58% on the previous corresponding period (pcp).

Listings and Capital Raisings	August 2021 Month	August 2020 Month	August 2021 Financial YTD	August 2020 Financial YTD
New listed entities admitted	11	7	43	13
De-listings	18	25	33	34
Total listed entities (at end of month)	2,238	2,167		
Change on pcp	3%			
Initial capital raised (\$million)	1,045	270	6,850	657
Change on pcp	287%		943%	
Secondary capital raised (\$million)	4,222	4,532	8,410	8,296
Other capital raised including scrip-for-scrip (\$million)	2,529	144	2,885	407
Total secondary capital raised (\$million)	6,751	4,676	11,295	8,703
Change on pcp	44%		30%	
Total capital raised including other (\$million)	7,796	4,946	18,145	9,360
Change on pcp	58%		94%	



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

- In August 2021, the average daily number of trades was up 9% on the pcp. The average daily value traded on-market of \$6.4 billion was up 3% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.4% in August (compared to 0.6% in the pcp).
- Expected future volatility (as measured by the S&P/ASX 200 VIX) in August was an average of 11.4 (compared to 19.0 in the pcp).

Cash Markets	August 2021 Month	August 2020 Month	August 2021 Financial YTD	August 2020 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	22	21	44	44
Cash market volume				
Total trades	37,362,457	32,691,381	68,926,060	65,221,036
Change on pcp	14%		6%	
Average daily trades	1,698,294	1,556,732	1,566,501	1,482,296
Change on pcp	9%		6%	
Cash market value				
Open trading (\$billion)	96.200	92.211	174.655	183.337
Auctions trading (\$billion)	33.903	28.595	64.281	54.391
Centre Point (\$billion)	11.214	9.577	19.990	17.184
On-market value	141.317	130.383	258.926	254.912
Change on pcp	8%		2%	
Trade reporting* (\$billion)	22.091	19.111	39.911	35.047
Total cash market value (\$billion)	163.408	149.494	298.837	289.959
Change on pcp	9%		3%	
On-market average daily value (\$billion)	6.424	6.209	5.885	5.793
Change on pcp	3%		2%	
Total average daily value (\$billion)	7.428	7.119	6.792	6.590
Change on pcp	4%		3%	
Average value per trade (\$)	4,374	4,573	4,336	4,446
Change on pcp	-4%		-2%	
All Ordinaries Index (average daily movement)	0.4%	0.6%		
Change on pcp	-0.2%			
S&P/ASX 200 VIX (average daily value)	11.4	19.0		
Change on pcp	-40%			

*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 August 2021, average daily futures volume was down 22% and average daily options volume was down 75% on the pcp. Total average daily futures and options on futures volumes was down 22% on the pcp.

Futures	August 2021 Month	August 2020 Month	August 2021 Financial YTD	August 2020 Financial YTD
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	22	21	44	44
Futures volume				
Total contracts	8,105,930	9,876,975	17,867,711	18,476,401
Change on pcp	-18%		-3%	
Average daily contracts	368,451	470,332	406,084	419,918
Change on pcp	-22%		-3%	
Options on futures volume				
Total contracts	8,355	31,476	21,563	47,794
Change on pcp	-73%		-55%	
Average daily contracts	380	1,499	490	1,086
Change on pcp	-75%		-55%	
Total futures and options on futures volume				
Total contracts	8,114,285	9,908,451	17,889,274	18,524,195
Change on pcp	-18%		-3%	
Average daily contracts	368,831	471,831	406,574	421,004
Change on pcp	-22%		-3%	

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-210831.pdf>

Clearing – OTC Markets

- In August 2021, the notional value of OTC interest rate derivative contracts centrally cleared was \$264.447 billion, compared to \$531.460 billion in the pcp.

OTC Markets	August 2021 Month	August 2020 Month	August 2021 Financial YTD	August 2020 Financial YTD
Total notional cleared value (\$billion)	264.447	531.460	565.293	1,067.061
Change on pcp	-50%		-47%	
Open notional cleared value (\$billion) (at end of month)	3,170.241	5,221.102		
Change on pcp	-39%			



Trading – Equity Options

- In August 2021, single stock options average daily contracts traded were down 3% and index options average daily contracts traded were down 21% on the pcp.

Equity Options	August 2021 Month	August 2020 Month	August 2021 Financial YTD	August 2020 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	22	21	44	44
Single stock equity options volume				
Total contracts	4,957,647	4,868,605	9,260,902	9,728,664
Change on pcp	2%		-5%	
Average daily contracts	225,348	231,838	210,475	221,106
Change on pcp	-3%		-5%	
Index options volume				
Total contracts	384,729	466,392	808,053	1,000,541
Change on pcp	-18%		-19%	
Average daily contracts	17,488	22,209	18,365	22,740
Change on pcp	-21%		-19%	

Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$12.6 billion in August 2021, compared to \$13.1 billion in August 2020.

ASX Clearing Corporation Collateral Balances – At End of Month	August 2021 Month	August 2020 Month	August 2021 Financial YTD	August 2020 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	0.9	1.4		
- ASX Clear (Futures) (\$billion)	11.3	10.7		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.4	1.0		
Total cash margins held on balance sheet	12.6	13.1		
Change on pcp	-4%			
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)				
	3.4	3.0		
Change on pcp	13%			
Total billable cash market value cleared (\$billion)	152.857	141.687	280.607	276.641
Change on pcp	8%		1%	



Settlement

- The value of securities held in CHESS was 27% higher than the pcp. The number of dominant settlement messages in August 2021 was 5% higher than the pcp.
- The value of securities held in Austraclear was 9% higher than the pcp.

ASX Settlement	August 2021 Month	August 2020 Month	August 2021 Financial YTD	August 2020 Financial YTD
Value of CHESS holdings – period end (\$billion)	2,764.5	2,181.2		
Change on pcp	27%			
Dominant settlement messages (million)	1.907	1.824	3.726	3.687
Change on pcp	5%		1%	
Austraclear Settlement and Depository				
Austraclear securities holdings – period end (\$billion)	2,702.8	2,475.2		
Change on pcp	9%			

Participants

- During the month of August, Rolling Capital Management Pty Limited was admitted as an ASX 24 Participant.

ASX Market Participants ¹	August 2021 Month	August 2020 Month
New admissions	0	0
Resignations and removals	0	0
Market/Clearing/Settlement Participants at month end	105	110
ASX Futures Participants		
New admissions	1	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>

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