



6 May 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 – APRIL 2021

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

Release of market announcement authorised by:
Daniel Csillag
Company Secretary

20 Bridge Street
Sydney NSW 2000

Market Announcement

6 May 2021

ASX Group Monthly Activity Report – April 2021

Listings and Capital Raisings

- In April 2021, total capital raised was \$9.7 billion, down 29% on the previous corresponding period (pcp).

Listings and Capital Raisings	April 2021 Month	April 2020 Month	April 2021 Financial YTD	April 2020 Financial YTD
New listed entities admitted	14	7	134	77
De-listings	5	5	123	138
Total listed entities (at end of month)	2,199	2,208		
Change on pcp	0%			
Initial capital raised (\$million)	3,856	97	23,283	10,421
Change on pcp	3,875%		123%	
Secondary capital raised (\$million)	5,317	13,334	45,005	48,626
Other capital raised including scrip-for-scrip (\$million)	534	337	10,255	4,648
Total secondary capital raised (\$million)	5,851	13,671	55,260	53,274
Change on pcp	-57%		4%	
Total capital raised including other (\$million)	9,707	13,768	78,543	63,695
Change on pcp	-29%		23%	

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

- In April 2021, the average daily number of trades was 24% lower than the pcpc. The average daily value traded on-market of \$5.0 billion was down 26% on the pcpc.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.4% in April (compared to 1.6% in the pcpc).
- Expected future volatility (as measured by the S&P/ASX 200 VIX) in April was an average of 11.7 (compared to 31.4 in the pcpc).

Cash Markets	April 2021 Month	April 2020 Month	April 2021 Financial YTD	April 2020 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	20	20	212	213
Cash market volume				
Total trades	28,588,496	37,618,834	320,245,438	390,652,022
Change on pcpc	-24%		-18%	
Average daily trades	1,429,425	1,880,942	1,510,592	1,834,047
Change on pcpc	-24%		-18%	
Cash market value				
Open trading (\$billion)	66.414	92.704	843.115	791.545
Auctions trading (\$billion)	26.212	33.128	297.499	333.880
Centre Point (\$billion)	7.582	9.591	88.968	100.853
On-market value	100.208	135.423	1,229.582	1,226.278
Change on pcpc	-26%		0%	
Trade reporting* (\$billion)	16.185	17.624	179.660	226.748
Total cash market value (\$billion)	116.393	153.047	1,409.242	1,453.026
Change on pcpc	-24%		-3%	
On-market average daily value (\$billion)	5.010	6.771	5.800	5.757
Change on pcpc	-26%		1%	
Total average daily value (\$billion)	5.820	7.652	6.647	6.822
Change on pcpc	-24%		-3%	
Average value per trade (\$)	4,071	4,068	4,401	3,719
Change on pcpc	0%		18%	
All Ordinaries Index (average daily movement)	0.4%	1.6%		
Change on pcpc	-1.2%			
S&P/ASX 200 VIX (average daily value)	11.7	31.4		
Change on pcpc	-63%			

*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 April 2021, average daily futures volume was up 4% and average daily options volume was down 41% on the pcpc. Total average daily futures and options on futures volumes was up 4% on the pcpc.

Futures	April 2021 Month	April 2020 Month	April 2021 Financial YTD	April 2020 Financial YTD
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	20	20	213	214
Futures volume				
Total contracts	8,246,710	7,929,243	118,964,456	144,005,249
Change on pcpc	4%		-17%	
Average daily contracts	412,336	396,462	558,519	672,922
Change on pcpc	4%		-17%	
Options on futures volume				
Total contracts	6,759	11,439	196,851	1,053,071
Change on pcpc	-41%		-81%	
Average daily contracts	338	572	924	4,921
Change on pcpc	-41%		-81%	
Total futures and options on futures volume				
Total contracts	8,253,469	7,940,682	119,161,307	145,058,320
Change on pcpc	4%		-18%	
Average daily contracts	412,673	397,034	559,443	677,843
Change on pcpc	4%		-17%	

Volume of futures trading by individual contract is available at the following link:

<http://www2.asx.com.au/content/dam/asx/documents/unlinked-docs/finance-reports/2021/monthly-futures-markets-report-210430.pdf>

Clearing – OTC Markets

- In April 2021, the notional value of OTC interest rate derivative contracts centrally cleared was \$141.5 billion, compared to \$439.6 billion in the pcpc.

OTC Markets	April 2021 Month	April 2020 Month	April 2021 Financial YTD	April 2020 Financial YTD
Total notional cleared value (\$billion)	141.509	439.645	4,722.549	11,375.646
Change on pcpc	-68%		-58%	
Open notional cleared value (\$billion) (at end of month)	3,132.583	6,345.316		
Change on pcpc	-51%			

Trading – Equity Options

- In April 2021, single stock options average daily contracts traded were down 3% and index options average daily contracts traded were down 16% on the pcp.

Equity Options	April 2021 Month	April 2020 Month	April 2021 Financial YTD	April 2020 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	20	20	212	213
Single stock equity options volume				
Total contracts	3,716,022	3,812,731	47,148,701	55,868,907
Change on pcp	-3%		-16%	
Average daily contracts	185,801	190,637	222,400	262,295
Change on pcp	-3%		-15%	
Index options volume				
Total contracts	378,744	449,063	4,393,621	8,784,593
Change on pcp	-16%		-50%	
Average daily contracts	18,937	22,453	20,725	41,242
Change on pcp	-16%		-50%	

Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$11.8 billion in April 2021, compared to \$12.3 billion in April 2020.

ASX Clearing Corporation Collateral Balances – At End of Month	April 2021 Month	April 2020 Month	April 2021 Financial YTD	April 2020 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	1.0	1.9		
- ASX Clear (Futures) (\$billion)	10.1	9.7		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.7	0.7		
Total cash margins held on balance sheet	11.8	12.3		
Change on pcp	-4%			
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)	3.4	2.9		
Change on pcp	17%			
Total billable cash market value cleared (\$billion)	109.154	144.153	1,336.763	1,337.428
Change on pcp	-24%		0%	

Settlement

- The value of securities held in CHESS was 31% higher than the pcg. The number of dominant settlement messages in April 2021 was 13% lower than pcg.
- The value of securities held in Austraclear was 19% higher than the pcg.

ASX Settlement	April 2021 Month	April 2020 Month	April 2021 Financial YTD	April 2020 Financial YTD
Value of CHESS holdings – period end (\$billion)	2,579.2	1,961.9		
Change on pcg	31%			
Dominant settlement messages (million)	1.805	2.072	19.113	18.192
Change on pcg	-13%		5%	
Austraclear Settlement and Depository				
Austraclear securities holdings – period end (\$billion)	2,630.3	2,218.9		
Change on pcg	19%			

Participants

- During the month of April, Citadel Securities (Hong Kong) Limited resigned as an ASX Market and ASX 24 Trading Participant.

ASX Market Participants ¹	April 2021 Month	April 2020 Month
New admissions	0	0
Resignations and removals	1	0
Market/Clearing/Settlement Participants at month end	106	111
ASX Futures Participants		
New admissions	0	0
Resignations and removals	1	0
Trading/Clearing Participants at month end	46	47

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

Corporate Communications Adviser

T +61 2 9227 0010

M 0429 595 788

E david.park@asx.com.au

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

Analysts/Investors

Josie Ashton

Head of Investor Relations

T +61 2 9227 0646

M 0416 205 234

E josie.ashton@asx.com.au

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