



4 February 2022

Australian Securities and Investments Commission  
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ASX Market Announcements Office  
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### ASX GROUP MONTHLY ACTIVITY REPORT – JANUARY 2022

Attached is a copy of the ASX Group Monthly Activity Report for January 2022.

Release of market announcement authorised by:

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Company Secretary

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# Market Announcement

4 February 2022

## ASX Group Monthly Activity Report – January 2022

### Listings and Capital Raisings

- In January 2022, total capital raised was \$17.4 billion, up materially on the previous corresponding period (pcp).

Listings and Capital Raisings	January 2022 Month	January 2021 Month	January 2022 Financial YTD	January 2021 Financial YTD
New listed entities admitted	15	9	165	94
De-listings	3	10	82	83
Total listed entities (at end of month)	2,311	2,199		
Change on pcp	5%			
Initial capital raised (\$million)	15,884	172	45,545	17,930
Change on pcp	9,135%		154%	
Secondary capital raised (\$million)	881	788	41,819	32,055
Other capital raised including scrip-for-scrip (\$million)	650	111	20,335	3,034
Total secondary capital raised (\$million)	1,531	899	62,154	35,089
Change on pcp	70%		77%	
<b>Total capital raised including other (\$million)</b>	<b>17,415</b>	<b>1,071</b>	<b>107,699</b>	<b>53,019</b>
Change on pcp	1,526%		103%	



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

- In January 2022, the average daily number of trades was up 39% on the pcp. The average daily value traded on-market of \$7.9 billion was up 45% on the pcp.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 1.1% in January, compared to 0.7% in the pcp.
- Future volatility (as measured by the S&P/ASX 200 VIX) in January was an average of 14.7, compared to 14.4 in the pcp.

Cash Markets	January 2022 Month	January 2021 Month	January 2022 Financial YTD	January 2021 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	19	19	149	149
Cash market volume				
Total trades	37,258,897	26,765,134	250,446,250	220,873,936
Change on pcp	39%		13%	
Average daily trades	1,960,995	1,408,691	1,680,847	1,482,375
Change on pcp	39%		13%	
Cash market value				
Open trading (\$billion)	90.672	69.464	621.100	600.072
Auctions trading (\$billion)	48.313	26.279	260.834	204.443
Centre Point (\$billion)	10.959	7.573	73.341	60.623
<b>On-market value</b>	<b>149.944</b>	<b>103.316</b>	<b>955.275</b>	<b>865.138</b>
Change on pcp	45%		10%	
Trade reporting* (\$billion)	31.243	12.783	155.505	123.137
<b>Total cash market value (\$billion)</b>	<b>181.187</b>	<b>116.099</b>	<b>1,110.780</b>	<b>988.275</b>
Change on pcp	56%		12%	
On-market average daily value (\$billion)	7.892	5.438	6.411	5.806
Change on pcp	45%		10%	
Total average daily value (\$billion)	9.536	6.110	7.455	6.633
Change on pcp	56%		12%	
Average value per trade (\$)	4,863	4,338	4,435	4,474
Change on pcp	12%		-1%	
All Ordinaries Index (average daily movement)	1.1%	0.7%		
Change on pcp	0.4%			
S&P/ASX 200 VIX (average daily value)	14.7	14.4		
Change on pcp	2%			

\*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 January 2022, average daily futures volume was up 1% and average daily options volume was down 59% on the pcp. Total average daily futures and options on futures volumes was up 1% on the pcp.

Futures	January 2022 Month	January 2021 Month	January 2022 Financial YTD	January 2021 Financial YTD
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	20	20	150	150
<b>Futures volume</b>				
Total contracts	7,353,482	7,302,711	74,045,626	79,919,456
Change on pcp	1%		-7%	
Average daily contracts	367,674	365,136	493,638	532,796
Change on pcp	1%		-7%	
<b>Options on futures volume</b>				
Total contracts	9,283	22,503	73,128	156,895
Change on pcp	-59%		-53%	
Average daily contracts	464	1,125	488	1,046
Change on pcp	-59%		-53%	
<b>Total futures and options on futures volume</b>				
Total contracts	7,362,765	7,325,214	74,118,754	80,076,351
Change on pcp	1%		-7%	
Average daily contracts	368,138	366,261	494,125	533,842
Change on pcp	1%		-7%	

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/2022/monthly-futures-markets-report-220131.pdf>

## Clearing – OTC Markets

- In January 2022, the notional value of OTC interest rate derivative contracts centrally cleared was \$207.676 billion, compared to \$215.525 billion in the pcp.

OTC Markets	January 2022 Month	January 2021 Month	January 2022 Financial YTD	January 2021 Financial YTD
Total notional cleared value (\$billion)	207.676	215.525	2,123.984	3,995.116
Change on pcp	-4%		-47%	
Open notional cleared value (\$billion) (at end of month)	3,561.912	4,007.300		
Change on pcp	-11%			

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## Trading – Equity Options

- In January 2022, single stock options average daily contracts traded were up 5% and index options average daily contracts traded were up 30% on the pcp.

Equity Options	January 2022 Month	January 2021 Month	January 2022 Financial YTD	January 2021 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	19	19	149	149
Single stock equity options volume				
Total contracts	4,433,824	4,212,287	33,046,337	33,336,061
Change on pcp	5%		-1%	
Average daily contracts	233,359	221,699	221,787	223,732
Change on pcp	5%		-1%	
Index options volume				
Total contracts	457,761	351,406	3,018,424	3,177,162
Change on pcp	30%		-5%	
Average daily contracts	24,093	18,495	20,258	21,323
Change on pcp	30%		-5%	

## Clearing – Exchange-Traded Markets

- Participant margin balances held on balance sheet at month-end totalled \$12.9 billion in January 2022, compared to \$12.2 billion in January 2021.

ASX Clearing Corporation Collateral Balances – At End of Month	January 2022 Month	January 2021 Month	January 2022 Financial YTD	January 2021 Financial YTD
Cash margins held on balance sheet:				
- ASX Clear (\$billion)	1.8	1.1		
- ASX Clear (Futures) (\$billion)	10.5	10.8		
Cash equivalents held on balance sheet – ASX Clear (Futures) (\$billion)	0.6	0.3		
<b>Total cash margins held on balance sheet</b>	<b>12.9</b>	<b>12.2</b>		
Change on pcp	6%			
Collateral cash cover held off balance sheet (equities and guarantees) – ASX Clear (\$billion)				
	3.2	3.3		
Change on pcp	-3%			
Total billable cash market value cleared (\$billion)	158.303	113.126	1,029.268	939.518
Change on pcp	40%		10%	

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## Settlement

- The value of securities held in CHESS was 11% higher than the pcp. The number of dominant settlement messages in January 2022 was 4% higher than the pcp.
- The value of securities held in Austraclear was 9% higher than the pcp.

<b>ASX Settlement</b>	<b>January 2022 Month</b>	<b>January 2021 Month</b>	<b>January 2022 Financial YTD</b>	<b>January 2021 Financial YTD</b>
Value of CHESS holdings – period end (\$billion)	2,651.8	2,393.6		
Change on pcp	11%			
Dominant settlement messages (million)	1.612	1.553	12.751	13.067
Change on pcp	4%		-2%	
<b>Austraclear Settlement and Depository</b>				
Austraclear securities holdings – period end (\$billion)	2,822.1	2,581.6		
Change on pcp	9%			

## Participants

- During the month of January, RBC Investor Services Trust resigned as an ASX Settlement Participant.

<b>ASX Market Participants <sup>1</sup></b>	<b>January 2022 Month</b>	<b>January 2021 Month</b>
New admissions	0	0
Resignations and removals	1	1
Market/Clearing/Settlement Participants at month end	104	108
<b>ASX Futures Participants</b>		
New admissions	0	0
Resignations and removals	0	0
Trading/Clearing Participants at month end	47	48

<sup>1</sup> Figures exclude Special Settlement Participants set up to effect a specific corporate action as their participation is only temporary.

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### 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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