



6 November 2024

Australian Securities and Investments Commission
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ASX GROUP MONTHLY ACTIVITY REPORT – OCTOBER 2024

Attached is a copy of the ASX Group Monthly Activity Report for October 2024.

Release of market announcement authorised by:

Andrew Tobin

Chief Financial Officer

Market Announcement

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ASX Group Monthly Activity Report – October 2024

Listings and Capital Raisings

- In October 2024, total new capital quoted was \$3.1 billion, compared to \$24.2 billion in the previous corresponding period (pcp). The total quoted market capitalisation of entities de-listed was \$6.7 billion compared to \$0.6 billion in the pcp.
- Total net new capital quoted was negative \$3.6 billion, compared to \$23.6 billion in the pcp. On an October YTD basis total net new capital quoted was negative \$19.6 billion, compared to \$33.5 billion in the pcp.

Listings and Capital Raisings	October 2024 Month	October 2023 Month	October 2024 Financial YTD	October 2023 Financial YTD
Quoted market capitalisation of new listings (\$million)	313	21,135	4,860	25,894
Change on pcp	-99%		-81%	
Secondary capital raised (\$million)	2,554	2,353	11,721	11,674
Other capital raised including scrip-for-scrip (\$million)	246	669	3,239	2,043
Total secondary capital raised (\$million)	2,800	3,022	14,960	13,717
Change on pcp	-7%		9%	
Total new capital quoted (\$million)	3,113	24,157	19,820	39,611
Change on pcp	-87%		-50%	
Quoted market capitalisation of entities de-listed (\$million)	(6,680)	(552)	(39,418)	(6,134)
Total net new capital quoted (\$million)	(3,567)	23,605	(19,598)	33,477
Change on pcp	large		large	
New listed entities	7	6	22	19
Entities de-listed	(13)	(9)	(59)	(58)
Total listed entities (at end of month)	2,118	2,216		
Change on pcp	-4%			

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

- In October 2024, the average daily number of trades was up 19% on the pcg. The average daily value traded on-market of \$5.433 billion was up 10% on the pcg.
- Volatility (as measured by the average daily movement in the All Ordinaries Index) was 0.5% in October, compared to 0.6% in the pcg.
- Future volatility (as measured by the S&P/ASX 200 VIX) in October was an average of 12.3, down 9% on pcg.

Cash Markets	October 2024 Month	October 2023 Month	October 2024 Financial YTD	October 2023 Financial YTD
Total trading days (Cash market includes equity, ETP and interest rate market transactions)	23	22	89	87
Cash market volume				
Total trades	38,219,820	30,704,337	152,220,280	122,162,336
Change on pcg	24%		25%	
Average daily trades	1,661,731	1,395,652	1,710,340	1,404,165
Change on pcg	19%		22%	
Cash market value				
Open trading (\$billion)	70.486	63.285	282.458	260.018
Auctions trading (\$billion)	42.358	35.013	175.040	144.093
Centre Point (\$billion)	12.125	10.656	48.473	44.791
On-market value	124.969	108.954	505.971	448.902
Change on pcg	15%		13%	
Trade reporting* (\$billion)	20.756	21.035	94.861	90.310
Total cash market value (\$billion)	145.725	129.989	600.832	539.212
Change on pcg	12%		11%	
On-market average daily value (\$billion)	5.433	4.952	5.685	5.160
Change on pcg	10%		10%	
Total average daily value (\$billion)	6.336	5.909	6.751	6.198
Change on pcg	7%		9%	
Average value per trade (\$)	3,813	4,234	3,947	4,414
Change on pcg	-10%		-11%	
All Ordinaries Index (average daily movement)	0.5%	0.6%		
Change on pcg	-12bps			
S&P/ASX 200 VIX (average daily value)	12.3	13.6		
Change on pcg	-9%			

*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 October 2024, average daily futures volume was up 4% on the pcpc and average daily options volume was up 27% on the pcpc. Total average daily futures and options on futures volumes were up 4% on the pcpc.

Futures	October 2024 Month	October 2023 Month	October 2024 Financial YTD	October 2023 Financial YTD
Futures and options total trading days (includes interest rate, ASX SPI 200, commodities and energy contracts)	23	22	89	87
Futures volume				
Total contracts	13,995,865	12,933,496	61,934,772	48,997,003
Change on pcpc	8%		26%	
Average daily contracts	608,516	587,886	695,896	563,184
Change on pcpc	4%		24%	
Options on futures volume				
Total contracts	23,493	17,691	80,101	52,407
Change on pcpc	33%		53%	
Average daily contracts	1,021	804	900	602
Change on pcpc	27%		50%	
Total futures and options on futures volume				
Total contracts	14,019,358	12,951,187	62,014,873	49,049,410
Change on pcpc	8%		26%	
Average daily contracts	609,537	588,690	696,796	563,786
Change on pcpc	4%		24%	

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

<https://www.asx.com.au/content/dam/asx/documents/unlinked-docs/monthly-futures-markets-report-241031.pdf>

Clearing – OTC Markets

- In October 2024, the notional value of OTC interest rate derivative contracts centrally cleared was \$415.739 billion, compared to \$386.871 billion in the pcpc.

OTC Markets	October 2024 Month	October 2023 Month	October 2024 Financial YTD	October 2023 Financial YTD
Total notional cleared value (\$billion) ¹	415.739	386.871	2,420.629	1,595.679
Change on pcpc	7%		52%	
Open notional cleared value (\$billion) ¹ (at end of month)	4,784.703	3,466.852		
Change on pcpc	38%			

¹Cleared notional value is double sided

Trading – Equity Options

- In October 2024, single stock options average daily contracts traded were up 4% on the pcg and index options average daily contracts traded were down 13% on the pcg.

Equity Options	October 2024 Month	October 2023 Month	October 2024 Financial YTD	October 2023 Financial YTD
Exchange-traded options total trading days (includes single stock equity options and index options)	23	22	89	87
Single stock equity options volume				
Total contracts	4,973,349	4,585,019	21,656,022	21,662,210
Change on pcg	8%		0%	
Average daily contracts	216,233	208,410	243,326	248,991
Change on pcg	4%		-2%	
Index options volume				
Total contracts	510,723	561,468	2,311,619	2,862,674
Change on pcg	-9%		-19%	
Average daily contracts	22,205	25,521	25,973	32,904
Change on pcg	-13%		-21%	

Clearing – Exchange-Traded Markets

- Participant margin balances totalled \$12.1 billion at 31 October 2024, compared to \$10.0 billion at 31 October 2023. Participant margin balances subject to risk management haircuts were \$8.0 billion at 31 October 2024, compared to \$6.6 billion at 31 October 2023.

ASX Clearing Corporation Collateral Balances – At End of Month	October 2024 Month	October 2023 Month	October 2024 Financial YTD	October 2023 Financial YTD
Total Margins held: ¹				
- ASX Clear (\$billion)	1.1	0.9		
- ASX Clear (Futures) (\$billion)	10.5	8.6		
Debt Collateral – ASX Clear (Futures) (\$billion)	0.5	0.5		
Total margins held ¹	12.1	10.0		
Change on pcg	20%			
Total billable cash market value cleared (\$billion)	137.597	120.072	557.406	489.122
Change on pcg	15%		14%	

¹ Excludes cash commitments

Settlement

- The value of securities held in CHESS was up 23% on the pcg. The number of dominant settlement messages in October 2024 was up 20% on the pcg.
- The value of securities held in Austraclear was 3% higher than the pcg.

ASX Settlement	October 2024 Month	October 2023 Month	October 2024 Financial YTD	October 2023 Financial YTD
Value of CHESS holdings – period end (\$billion)	3,095.9	2,507.0		
Change on pcg	23%			
Dominant settlement messages (million)	1.942	1.624	7.700	6.735
Change on pcg	20%		14%	
Austraclear Settlement and Depository				
Austraclear securities holdings – period end (\$billion)	3,167.7	3,089.3		
Change on pcg	3%			

Participants

- During the month of October, Credit Suisse Equities (Australia) Limited resigned as an ASX Participant.

ASX Participants ¹	October 2024 Month	October 2023 Month
New admissions	0	0
Resignations and removals	1	0
Market/Clearing/Settlement Participants at month end	95	99
ASX 24 Participants		
New admissions	0	2
Resignations and removals	0	0
Trading/Clearing Participants at month end	43	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>

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