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ASX Group Monthly Activity Report – September 2013

Attached is a copy of the ASX Group Monthly Activity Report for September 2013.

Amanda J Harkness
Group General Counsel & Company Secretary



MARKET ANNOUNCEMENT

4 October 2013

ASX Group Monthly Activity Report – September 2013

The value of ASX-listed stocks, as measured by the All Ordinaries Index, rose 1.8% in September 2013. This performance was below rises in other major markets, including Japan up 8.0%, Germany up 6.1%, Hong Kong up 5.2%, Singapore up 4.6% and the US up 3.0%, and stronger than the UK up 0.8%.

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

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

AUSTRALIAN SECURITIES EXCHANGE

Listings and capital raisings

- In September 2013 total capital raised, including scrip-for-scrip, totalled \$2.0 billion, down 42% on the previous corresponding period (pcp).

Listings and Capital Raisings	Sep 2013 Month	Sep 2012 Month	Sep 2013 Financial YTD	Sep 2012 Financial YTD
New listed entities admitted	5	6	17	14
Change on pcp	-17%		21%	
Total listed entities (at end of month)	2,165	2,191		
Change on pcp	-1%			
Initial capital raised (\$million)	165	579	2,593	1,324
Secondary capital raised (\$million)	1,288	2,526	6,915	8,897
Other capital raised including scrip-for-scrip (\$million)	532	308	1,539	659
Total secondary capital raised (\$million)	1,820	2,834	8,454	9,556
Change on pcp	-36%		-12%	
Total capital raised including other (\$million)	1,985	3,413	11,047	10,880
Change on pcp	-42%		2%	

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

- In September 2013 the average daily number of trades was 8% higher than the pcp. The average daily value on-market of \$3.3 billion was flat on the pcp.

Cash Markets	Sep 2013 Month	Sep 2012 Month	Sep 2013 Financial YTD	Sep 2012 Financial YTD
Total trading days (Cash market includes equity, warrant and interest rate market transactions)	21	20	66	65
Cash market volume				
Total trades	14,822,750	13,051,404	50,024,882	39,935,266
Change on pcp	14%		25%	
Average daily trades	705,845	652,570	757,953	614,389
Change on pcp	8%		23%	
Cash market value				
Open trading (\$billion)	49.231	49.452	166.511	155.264
Auctions trading (\$billion)	14.456	13.645	36.766	35.292
Centre Point (\$billion)	4.590	2.249	13.503	6.830
Trade reporting* (\$billion)	18.091	20.459	48.625	55.897
Total value (\$billion)	86.368	85.805	265.405	253.283
Change on pcp	1%		5%	
Average daily value on-market (\$billion)	3.251	3.267	3.285	3.037
Change on pcp	-		8%	
Average daily value (\$billion)	4.113	4.290	4.021	3.897
Change on pcp	-4%		3%	
Average value per trade (\$)	5,827	6,574	5,305	6,342
Change on pcp	-11%		-16%	
Non-billable value (above cap) (\$billion)	2.208	1.963	4.934	3.924
Total billable value (\$billion)	84.160	83.842	260.471	249.359
*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 September 2013 average daily derivatives traded on ASX decreased 20% on the pcp. Single stock options average daily contracts were down 19% on the pcp and index options average daily contracts were down 35% on the pcp.
- In September 2013 average daily futures and options on futures volume on ASX 24 increased 11% on the pcp, with futures volumes higher and options volumes lower.

Derivatives Markets	Sep 2013 Month	Sep 2012 Month	Sep 2013 Financial YTD	Sep 2012 Financial YTD
Derivatives total trading days (Derivatives includes exchange-traded options, commodities, and index options and futures)	21	20	66	65
Equity options volume				
Total contracts	9,937,880	11,641,594	29,789,278	38,720,689
Change on pcp	-15%		-23%	
Average daily contracts	473,232	582,080	451,353	595,703
Index futures and options volume				
Total contracts	641,136	933,170	1,780,769	3,079,695
Change on pcp	-31%		-42%	
Average daily contracts	30,530	46,659	26,981	47,380
Total derivatives volume				
Total contracts	10,579,016	12,574,764	31,570,047	41,800,384
Change on pcp	-16%		-24%	
Average daily contracts	503,763	628,738	478,334	643,083
Change on pcp	-20%		-26%	
Futures and options total trading days (Futures and options includes interest rate, ASX SPI 200 and energy contracts)	21	20	66	65
Futures volume				
Total contracts	12,507,154	10,586,806	29,485,733	25,280,915
Change on pcp	18%		17%	
Average daily contracts	595,579	529,340	446,754	388,937
Options on futures volume				
Total contracts	271,259	350,940	983,693	960,533
Change on pcp	-23%		2%	
Average daily contracts	12,917	17,547	14,904	14,777
Total futures and options on futures volume				
Total contracts	12,778,413	10,937,746	30,469,426	26,241,448
Change on pcp	17%		16%	
Average daily contracts	608,496	546,887	461,658	403,715
Change on pcp	11%		14%	
Contracts for difference market				
Total trades	3,041	4,592	11,982	20,297
Total contracts traded	3,821,955	8,570,386	15,856,417	26,011,722
Notional value traded (\$million)	65.9	100.1	285.2	400.7
Total open interest value (at end of month) (\$million)	38.5	62.0		

ASX CLEARING CORPORATION

Clearing

- Participant margin balances held on balance sheet averaged \$4.2 billion in September 2013 (\$3.5 billion pcp), with a month-end balance of \$4.2 billion in September 2013 compared to \$3.4 billion in September 2012.

ASX Clearing Corporation	Sep 2013 Month	Sep 2012 Month	Sep 2013 Financial YTD	Sep 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)	3.7	3.1		
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)	73.417	71.569	231.298	215.365

ASX SETTLEMENT CORPORATION

- The value of securities held in CHESS was 21% higher than the pcp and the number of dominant settlement messages was 1% higher than the pcp.
- The value of securities held in Austraclear was 4% higher than the pcp.

ASX Settlement	Sep 2013 Month	Sep 2012 Month	Sep 2013 Financial YTD	Sep 2012 Financial YTD
Value of CHESS holdings – period end (\$billion)	1,458.1	1,203.2		
Dominant settlement messages (million)	1.3	1.3	3.9	3.8
Austraclear Settlement and Depository				
Austraclear securities holdings – period end (\$billion)	1,421.2	1,361.5		

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 September 2013 has also been released today.

For further information:

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