



Bonds:

Month Update: November 2022



Month: Nov-22

Trading days: 22

Period ending: Wednesday, 30 November 2022

Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	1	26.6	13	1	5,402	\$0.18
Corporate Bonds - Floating Rate	3	515.8	268	12	79,146	\$4.42
Australian Government Bonds	35	403.2	882	40	307,222	\$28.71
Total	39	945.58	1,163	53	391,770	\$33.31

Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Australian Government Tre	GSBI34	\$14,000	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$101.45
Australian Government Tre	GSBU33	\$19,400	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$94.83
Australian Government Tre	GSIU32	\$4,100	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$97.00
Australian Government Tre	GSBU32	\$27,800	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$82.62
Centuria Funds Managemen	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	7.52%	Qtrly	\$100.50
Australian Government Tre	GSBQ26	\$37,300	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$88.97
Australian Government Tre	GSBU31	\$41,800	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$80.56
Australian Government Tre	GSBK51	\$18,700	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$63.50
Australian Government Tre	GSBU25	\$38,700	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$92.07

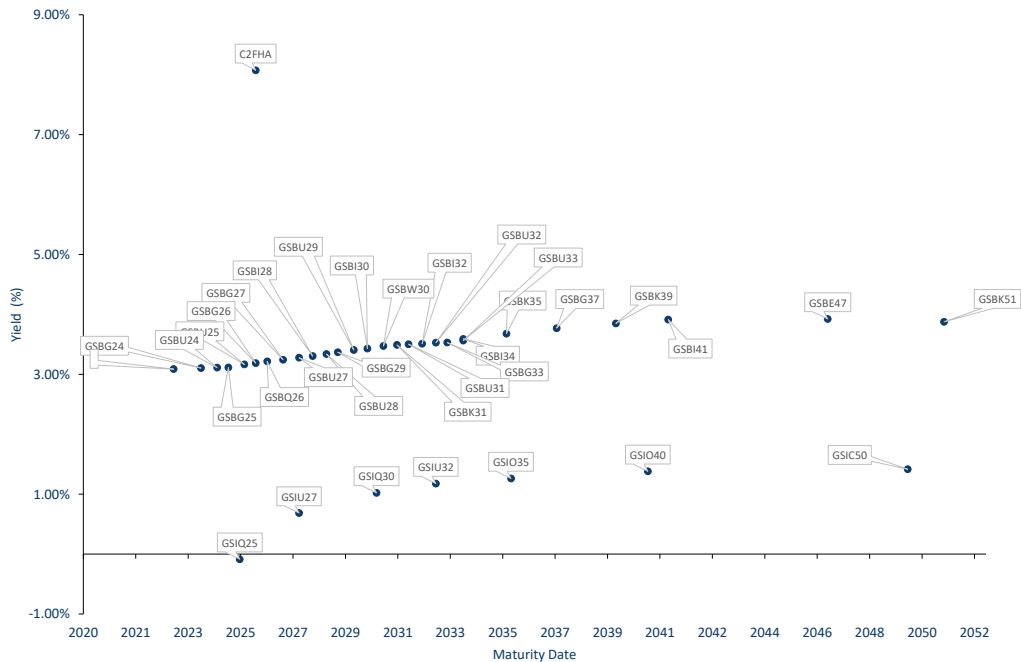
*BSW = Bank Bill Swap Rate

* As of the date of this report this security has not traded, the Last Price reflects the Issue Price

Most Actively Traded Securities by Value

ASX Cod	Security Type	Value (\$)	Value (%)	Volume	Volume (%)
GSBG23	Government Bonds - Fixed Rate	\$4,161,353	12.49%	40,965	10.46%
C2FHA	Corporate Bonds - Floating Rate	\$2,690,380	8.08%	27,203	6.94%
AYUHC	Corporate Bonds - Floating Rate	\$2,650,820	7.96%	26,623	6.80%
AYUHD	Corporate Bonds - Floating Rate	\$2,477,967	7.44%	25,320	6.46%
GSBG33	Government Bonds - Fixed Rate	\$2,442,549	7.33%	22,692	5.79%
		\$14,423,069.78	43.30%	142,803	36.45%

Yield versus maturity date





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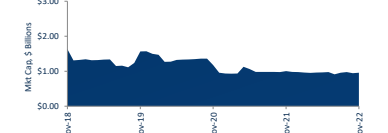
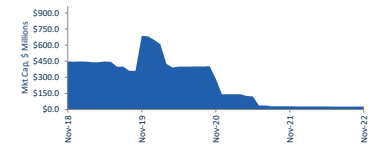
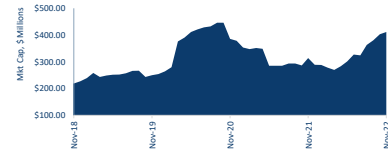
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Nov-21	Nov-22	% change	Oct-22	% change
Market Cap (\$m)	\$314.03	\$411.49	31.0%	\$403.24	2.0%
Number listed (actual)	37	35	-5.4%	35	0.0%
Monthly Volume	278,847	307,222	10.2%	297,155	3.4%
Monthly Transactions	895	913	2.0%	882	3.5%
Monthly value (\$m)	\$29.50	\$30.30	2.7%	\$28.71	5.6%

Corporate Bonds - Fixed	Last 12 months			Last month	
	Nov-21	Nov-22	% change	Oct-22	% change
Market Cap (\$m)	\$29.36	\$27.02	-8.0%	\$26.59	1.6%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	8,343	5,402	-35.3%	1,976	173.4%
Monthly Transactions	66	19	-71.2%	13	46.2%
Monthly Month value (\$m)	\$0.85	\$0.50	-41.1%	\$0.18	172.7%

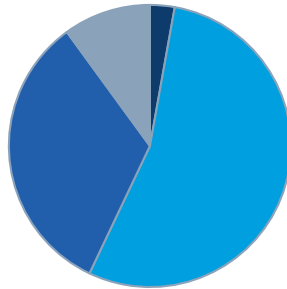
Corporate Bonds - Floating	Last 12 months			Last month	
	Nov-21	Nov-22	% change	Oct-22	% change
Market Cap (\$m)	\$657.54	\$519.69	-21.0%	\$515.76	0.8%
Number listed (actual)	5	3	-40.0%	\$3.00	0.0%
Monthly Volume	119,537	79,146	-33.8%	44,490	77.9%
Monthly Transactions	310	313	1.0%	268	16.8%
Monthly value (\$m)	\$12.05	\$7.82	-35.1%	\$4.42	76.9%

Total Bond Market	Last 12 months			Last month	
	Nov-21	Nov-22	% change	Oct-22	% change
Market Cap (\$m)	\$1,000.94	\$958.21	-4.3%	\$945.58	1.3%
Number listed (actual)	43	39	-9.3%	39	0.0%
Monthly Volume	406,727	391,770	-3.7%	343,621	14.0%
Monthly Transactions	1,271	1,245	-2.0%	1,163	7.1%
Monthly value (\$m)	\$42.40	\$38.62	-8.9%	\$33.31	15.9%



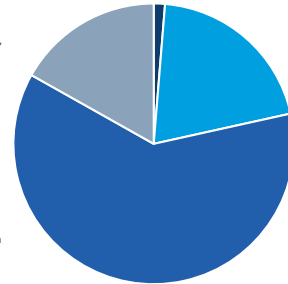
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$27 m
- Corporate Bonds - Floating Rate, \$520 m
- Government Bonds - Fixed Rate, \$315 m
- Government Bonds - Inflation Linked, \$96 m

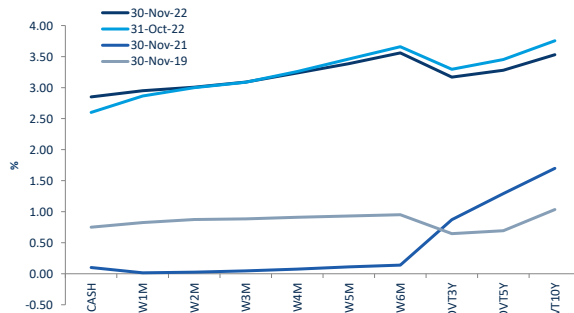


Bonds Breakdown by Traded Value

- Corporate Bonds - Fixed Rate, \$499 k
- Corporate Bonds - Floating Rate, \$7,819 k
- Government Bonds - Fixed Rate, \$23,797 k
- Government Bonds - Inflation Linked, \$6,508 k



Australian Yield Curve



S&P Indices - rebased to 100

