



# Bonds:

## Month Update: October 2022



Month: Oct-22

Trading days: 21

Period ending: Monday, 31 October 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	27.5	3	0	1,976	\$0.02
Corporate Bonds - Floating Rate	4	568.0	286	14	44,490	\$4.39
Australian Government Bonds	35	380.2	910	43	297,155	\$32.51
<b>Total</b>	<b>40</b>	<b>975.69</b>	<b>1,199</b>	<b>57</b>	<b>343,621</b>	<b>\$36.92</b>

### Recent Listings

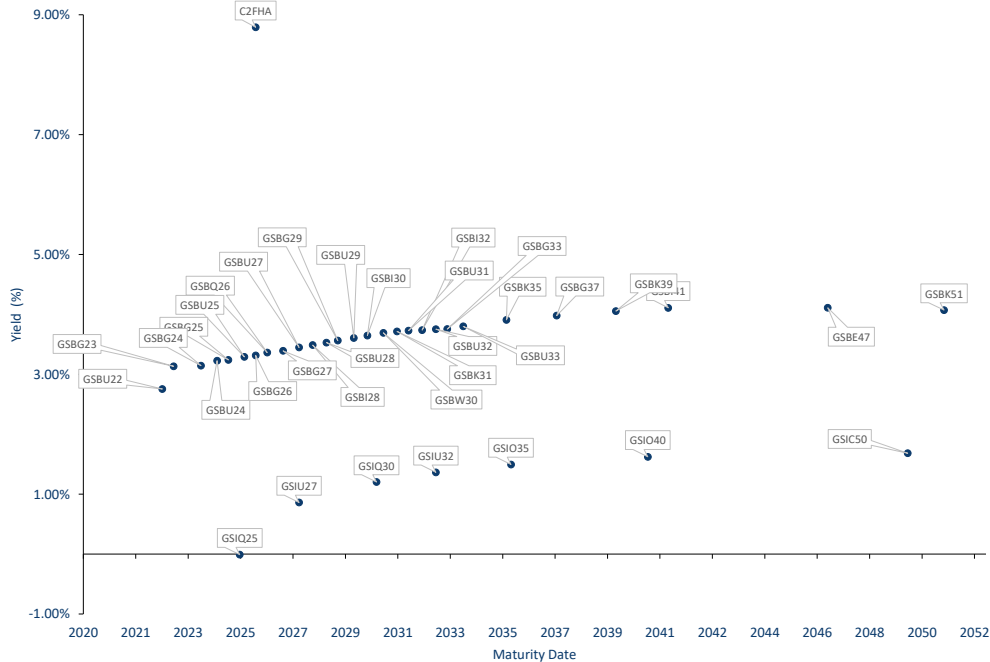
Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Australian Government Tre	GSBU33	\$19,400	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$92.33
Australian Government Tre	GSIU32	\$4,100	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$94.90
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	6.47%	Qtrly	\$98.90
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	\$79.56
Australian Government Tre	GSBK51	\$18,700	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$61.83
Australian Government Tre	GSBU25	\$38,700	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$90.10
Australian Government Tre	GSBW30	\$38,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$81.62

\*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 (%)
GSBG33	Government Bonds - Fixed Rate	\$4,079,766	11.05%	38,937	11.33%
GSBG25	Government Bonds - Fixed Rate	\$2,978,777	8.07%	29,826	8.68%
C2FHA	Corporate Bonds - Floating Rate	\$2,826,682	7.66%	28,357	8.25%
GSBG23	Government Bonds - Fixed Rate	\$2,714,795	7.35%	26,629	7.75%
GSBG27	Government Bonds - Fixed Rate	\$2,439,286	6.61%	23,083	6.72%
		<b>\$15,039,306.11</b>	<b>40.73%</b>	<b>146,832</b>	<b>42.73%</b>

### Yield versus maturity date





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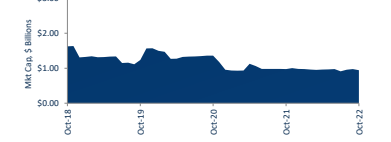
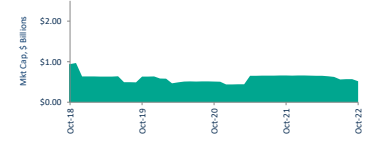
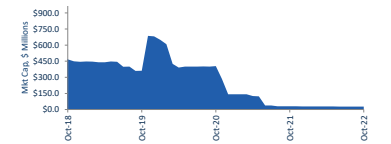
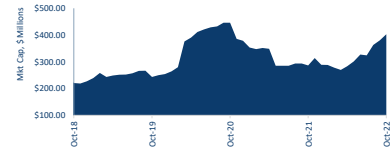
## Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Oct-21	Oct-22	% change	Sep-22	% change
Market Cap (\$m)	\$286.27	\$403.24	40.9%	\$380.19	6.1%
Number listed (actual)	37	35	-5.4%	35	0.0%
Monthly Volume	199,913	297,155	48.6%	329,253	-9.7%
Monthly Transactions	531	882	66.1%	910	-3.1%
Monthly value (\$m)	\$21.82	\$28.71	31.6%	\$32.51	-11.7%

Corporate Bonds - Fixed	Last 12 months			Last month	
	Oct-21	Oct-22	% change	Sep-22	% change
Market Cap (\$m)	\$29.61	\$26.59	-10.2%	\$27.46	-3.2%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	3,028	1,976	-34.7%	231	755.4%
Monthly Transactions	20	13	-35.0%	3	333.3%
Monthly Month value (\$m)	\$0.31	\$0.18	-40.5%	\$0.02	743.7%

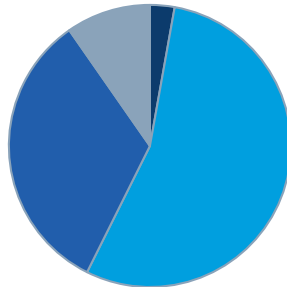
Corporate Bonds - Floating	Last 12 months			Last month	
	Oct-21	Oct-22	% change	Sep-22	% change
Market Cap (\$m)	\$659.14	\$515.76	-21.8%	\$568.05	-9.2%
Number listed (actual)	5	3	-40.0%	\$4.00	-25.0%
Monthly Volume	44,053	44,490	1.0%	44,005	1.1%
Monthly Transactions	251	268	6.8%	286	-6.3%
Monthly value (\$m)	\$4.49	\$4.42	-1.5%	\$4.39	0.8%

Total Bond Market	Last 12 months			Last month	
	Oct-21	Oct-22	% change	Sep-22	% change
Market Cap (\$m)	\$975.02	\$945.58	-3.0%	\$975.69	-3.1%
Number listed (actual)	43	39	-9.3%	40	-2.5%
Monthly Volume	246,994	343,621	39.1%	373,489	-8.0%
Monthly Transactions	802	1,163	45.0%	1,199	-3.0%
Monthly value (\$m)	\$26.62	\$33.31	25.2%	\$36.92	-9.8%



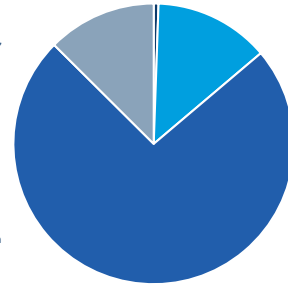
## Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$27 m
- Corporate Bonds - Floating Rate, \$516 m
- Government Bonds - Fixed Rate, \$312 m
- Government Bonds - Inflation Linked, \$92 m

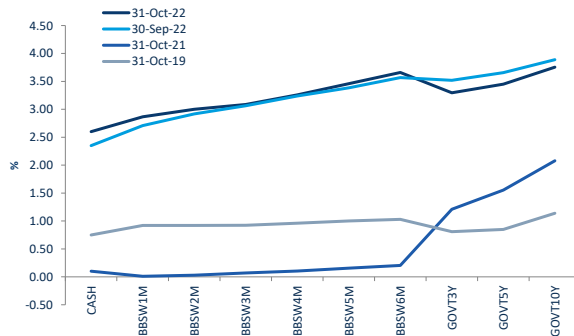


## Bonds Breakdown by Traded Value

- Corporate Bonds - Fixed Rate, \$183 k
- Corporate Bonds - Floating Rate, \$4,421 k
- Government Bonds - Fixed Rate, \$24,527 k
- Government Bonds - Inflation Linked, \$4,182 k



## Australian Yield Curve



## S&P Indices - rebased to 100

