



Bonds:

Month Update: September 2022



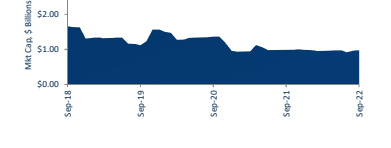
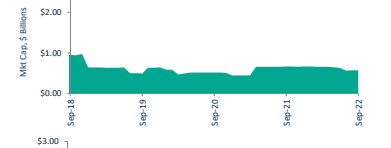
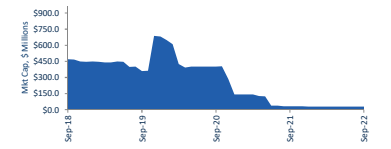
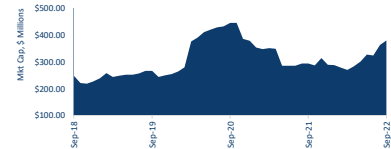
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Sep-21	Sep-22	% change	Aug-22	% change
Market Cap (\$m)	\$293.80	\$380.19	29.4%	\$362.98	4.7%
Number listed (actual)	37	35	-5.4%	35	0.0%
Monthly Volume	100,796	329,253	226.7%	615,236	-46.5%
Monthly Transactions	515	910	76.7%	1007	-9.6%
Monthly value (\$m)	\$11.28	\$32.51	188.2%	\$57.62	-43.6%

Corporate Bonds - Fixed	Last 12 months			Last month	
	Sep-21	Sep-22	% change	Aug-22	% change
Market Cap (\$m)	\$29.49	\$27.46	-6.9%	\$27.20	1.0%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	2,186	231	-89.4%	10,300	-97.8%
Monthly Transactions	21	3	-85.7%	23	-87.0%
Monthly Month value (\$m)	\$0.22	\$0.02	-90.2%	\$0.95	-97.7%

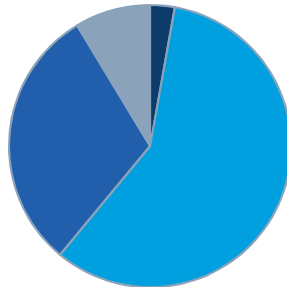
Corporate Bonds - Floating	Last 12 months			Last month	
	Sep-21	Sep-22	% change	Aug-22	% change
Market Cap (\$m)	\$657.80	\$568.05	-13.6%	\$568.47	-0.1%
Number listed (actual)	5	4	-20.0%	\$4.00	0.0%
Monthly Volume	71,853	44,005	-38.8%	97,858	-55.0%
Monthly Transactions	390	286	-26.7%	343	-16.6%
Monthly value (\$m)	\$7.28	\$4.39	-39.7%	\$9.69	-54.8%

Total Bond Market	Last 12 months			Last month	
	Sep-21	Sep-22	% change	Aug-22	% change
Market Cap (\$m)	\$981.09	\$975.69	-0.6%	\$958.65	1.8%
Number listed (actual)	43	40	-7.0%	40	0.0%
Monthly Volume	174,835	373,489	113.6%	723,394	-48.4%
Monthly Transactions	926	1,199	29.5%	1,373	-12.7%
Monthly value (\$m)	\$18.78	\$36.92	96.6%	\$68.26	-45.9%



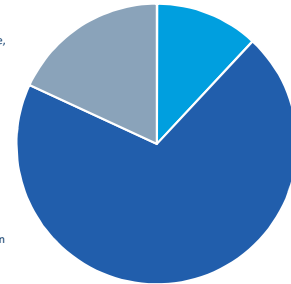
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$27 m
- Corporate Bonds - Floating Rate, \$568 m
- Government Bonds - Fixed Rate, \$296 m
- Government Bonds - Inflation Linked, \$85 m

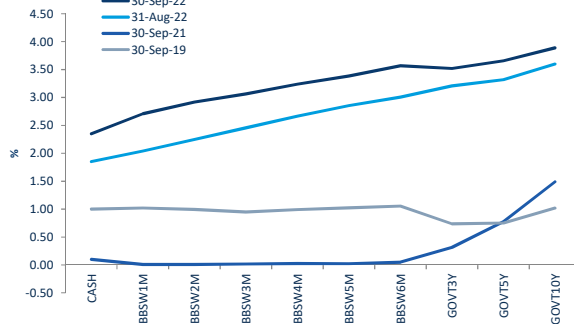


Bonds Breakdown by Traded Value

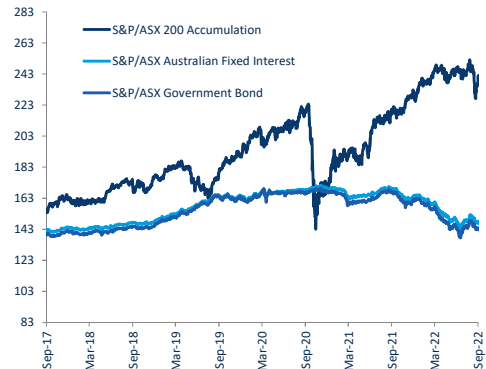
- Corporate Bonds - Fixed Rate, \$22 k
- Corporate Bonds - Floating Rate, \$4,385 k
- Government Bonds - Fixed Rate, \$25,827 k
- Government Bonds - Inflation Linked, \$6,686 k



Australian Yield Curve



S&P Indices - rebased to 100





Spotlight on Bonds

Month update: September 2022



ASX

Australian Bonds Summary - September 2022

ASX Profiles		Detail						Activity					Prices				Returns					
ASX Code	Issuer	Description	ASX Listed Date	Maturity / Conv / Reset	Coupon ¹	Payment Frequency	Announced Ex Date	Announced Payment Date	Mkt Cap (\$m)#	Traded Value (\$)	Traded Volume	Number of Trades	Spread	Monthly Liquidity % ²	Last	Year High	Year Low	Yield (%) ³	1 Month Price Return	1 Year Price Return	3 Year Price Return	5 Year Price Return
Government Bonds - Fixed Rate																						
GSB122	Australian Government Treasury Bor	Treasury Bond 2.25% 21-11-22 Semi	16-Oct-17	21-Nov-22	2.25%	S/A	10-Nov-22	21-Nov-22	\$11.26	\$267,373.19	2,649	3	0.29%	2.37%	\$100.96	\$103.58	\$100.23	2.86%	0.12%	-2.29%	-4.03%	n/a
GSB23	Australian Government Treasury Bor	Treasury Bond 5.50% 21-04-23 Semi	21-May-13	21-Apr-23	5.50%	S/A	12-Oct-22	21-Oct-22	\$36.35	\$2,551,701.74	24,556	74	0.16%	7.02%	\$103.74	\$113.00	\$102.64	3.18%	-0.06%	-6.61%	-12.99%	-12.46%
GSBG24	Australian Government Treasury Bor	Treasury Bond 2.75% 21-04-24 Semi	21-May-13	21-Apr-24	2.75%	S/A	12-Oct-22	21-Oct-22	\$13.33	\$1,353,456.80	13,453	21	0.26%	10.15%	\$100.60	\$107.97	\$99.50	3.32%	-0.19%	-7.14%	-8.35%	-1.79%
GSBU24	Australian Government Treasury Bor	Treasury Bond 0.25% 21-11-24 Semi	21-Apr-20	21-Nov-24	0.25%	S/A	10-Nov-22	21-Nov-22	\$19.58	\$514,547.66	5,473	9	0.32%	2.63%	\$93.71	\$99.65	\$92.88	3.46%	-0.36%	-6.44%	n/a	n/a
GSBG25	Australian Government Treasury Bor	Treasury Bond 3.25% 21-04-25 Semi	30-May-13	21-Apr-25	3.25%	S/A	12-Oct-22	21-Oct-22	\$21.85	\$2,815,485.83	27,831	46	0.26%	12.88%	\$100.92	\$111.38	\$99.43	3.51%	-0.08%	-9.36%	-12.49%	-4.74%
GSBU25	Australian Government Treasury Bor	Treasury Bond 0.25% 21-11-25 Semi	27-Jul-20	21-Nov-25	0.25%	S/A	10-Nov-22	21-Nov-22	\$4.14	\$114,909.05	1,265	4	0.32%	2.77%	\$90.27	\$98.80	\$89.10	3.59%	-0.97%	-8.72%	n/a	n/a
GSBG26	Australian Government Treasury Bor	Treasury Bond 4.25% 21-04-26 Semi	18-Mar-14	21-Apr-26	4.25%	S/A	12-Oct-22	21-Oct-22	\$9.41	\$2,194,498.49	21,115	39	0.23%	23.32%	\$104.02	\$117.64	\$102.58	3.62%	-0.51%	-12.09%	-15.43%	-8.50%
GSBQ26	Australian Government Treasury Bor	Treasury Bond 0.50% 21-09-26 Semi	30-Sep-20	21-Sep-26	0.50%	S/A	10-Mar-23	21-Mar-23	\$1.23	\$73,078.43	825	5	n/a	5.93%	\$88.40	\$98.05	\$87.66	3.65%	-2.06%	-10.73%	n/a	n/a
GSBG27	Australian Government Treasury Bor	Treasury Bond 4.75% 21-04-27 Semi	21-May-13	21-Apr-27	4.75%	S/A	12-Oct-22	21-Oct-22	\$14.01	\$2,034,112.02	18,946	39	0.29%	14.52%	\$106.67	\$125.00	\$104.93	3.66%	-0.83%	-13.61%	-18.10%	-10.56%
GSBU27	Australian Government Treasury Bor	Treasury Bond 2.75% 21-11-27 Semi	09-Apr-00	21-Nov-27	2.75%	S/A	10-Nov-22	21-Nov-22	\$13.01	\$1,233,544.46	12,623	44	0.44%	9.48%	\$96.36	\$111.01	\$94.61	3.70%	-1.45%	-13.73%	-15.97%	-5.44%
GSB128	Australian Government Treasury Bond	2.25% 21-05-28 Semi	19-May-16	21-May-28	2.25%	S/A	10-Nov-22	21-Nov-22	\$4.48	\$619,280.00	8,650	8	0.46%	18.29%	\$93.35	\$107.30	\$91.79	3.71%	-1.55%	-13.88%	-16.38%	-2.09%
GSBU28	Australian Government Treasury Bor	Treasury Bond 2.75% 21-11-28 Semi	02-Mar-17	21-Nov-28	2.75%	S/A	10-Nov-22	21-Nov-22	\$3.10	\$227,418.03	2,366	13	n/a	7.33%	\$95.25	\$112.42	\$93.29	3.74%	-1.24%	-15.06%	-18.88%	-5.19%
GSBG29	Australian Government Treasury Bor	Treasury Bond 3.25% 21-04-29 Semi	21-May-13	21-Apr-29	2.75%	S/A	12-Oct-22	21-Oct-22	\$19.88	\$2,029,096.82	20,410	58	0.41%	10.20%	\$98.10	\$116.29	\$96.03	3.76%	-1.35%	-16.03%	-20.25%	-6.60%
GSBU29	Australian Government Treasury Bor	Treasury Bond 2.75% 21-11-29 Semi	29-Jan-18	21-Nov-29	2.75%	S/A	10-Nov-22	21-Nov-22	\$3.76	\$94,678.84	989	9	0.49%	2.52%	\$94.50	\$111.69	\$92.90	3.80%	-0.84%	-17.52%	-18.44%	n/a
GSB130	Australian Government Treasury Bor	Treasury Bond 2.50% 21-05-30 Semi	14-Jun-18	21-May-30	2.50%	S/A	10-Nov-22	21-Nov-22	\$0.28	\$29,005.04	309	2	0.54%	10.33%	\$92.17	\$109.65	\$90.75	3.83%	-1.79%	-16.74%	-19.18%	n/a
GSBW30	Australian Government Treasury Bor	Treasury Bond 1.00% 21-12-30 Semi	21-May-20	21-Dec-30	1.00%	S/A	12-Dec-22	21-Dec-22	\$8.84	\$139,638.58	1,731	17	0.59%	1.58%	\$80.36	\$93.77	\$79.24	3.86%	-1.45%	-19.54%	n/a	n/a
GSB131	Australian Government Treasury Bor	Treasury Bond 1.50% 21-06-31 Semi	03-Jun-19	21-Jun-31	1.50%	S/A	12-Dec-22	21-Dec-22	\$4.46	\$49,083.94	590	3	n/a	1.10%	\$83.51	\$100.03	\$80.56	3.88%	-3.56%	-19.27%	-23.05%	n/a
GSBU31	Australian Government Treasury Bor	Treasury Bond 1.00% 21-11-31 Semi	02-Sep-20	21-Nov-31	1.00%	S/A	10-Nov-22	21-Nov-22	\$7.83	\$155,615.93	1,984	16	0.61%	1.99%	\$78.28	\$95.55	\$75.67	3.88%	-2.19%	-19.30%	n/a	n/a
GSB132	Australian Government Treasury Bor	Treasury Bond 1.25% 21-05-32 Semi	28-Jan-20	21-May-32	1.25%	S/A	10-Nov-22	21-Nov-22	\$30.54	\$1,200,182.30	14,057	19	0.56%	3.67%	\$79.33	\$94.70	\$76.92	3.88%	-2.17%	-20.73%	n/a	n/a
GSBU32	Australian Government Treasury Bor	Treasury Bond 1.75% 21-11-32 Semi	21-Apr-21	21-Nov-32	1.75%	S/A	10-Nov-22	21-Nov-22	\$0.85	\$0.00	-	n/a	0.00%	0.00%	\$82.81	\$101.38	\$84.03	3.90%	-2.38%	n/a	n/a	n/a
GSBG33	Australian Government Treasury Bor	Treasury Bond 4.50% 21-04-33 Semi	22-Nov-13	21-Apr-33	4.50%	S/A	12-Oct-22	21-Oct-22	\$24.69	\$4,307,207.39	40,100	128	0.61%	17.45%	\$107.33	\$133.55	\$103.50	3.89%	-1.41%	-19.65%	-26.43%	-10.12%
GSBU33	Australian Government Treasury Bor	Treasury Bond 3.00% 21-11-33 Semi	19-Apr-22	21-Nov-33	3.00%	S/A	10-Nov-22	21-Nov-22	\$0.75	\$71,527.31	759	5	n/a	9.60%	\$92.88	\$100.94	\$89.88	3.92%	-2.21%	n/a	n/a	n/a
GSBK35	Australian Government Treasury Bor	Treasury Bond 2.75% 21-06-35 Semi	30-Mar-15	21-Jun-35	2.75%	S/A	12-Dec-22	21-Dec-22	\$4.82	\$181,220.10	2,043	7	0.80%	3.76%	\$88.34	\$112.28	\$83.00	4.01%	-2.38%	-21.95%	-28.68%	-6.04%
GSBG37	Australian Government Treasury Bor	Treasury Bond 3.75% 21-04-37 Semi	21-Oct-14	21-Apr-37	3.75%	S/A	12-Oct-22	21-Oct-22	\$3.82	\$285,468.29	2,905	14	0.73%	7.47%	\$98.31	\$127.05	\$94.87	4.06%	-2.18%	-22.34%	-30.34%	-9.41%
GSBK39	Australian Government Treasury Bor	Treasury Bond 3.25% 21-06-39 Semi	20-Oct-15	21-Jun-39	3.25%	S/A	12-Dec-22	21-Dec-22	\$9.89	\$263,574.16	2,902	23	0.86%	2.67%	\$90.73	\$118.71	\$87.16	4.11%	-1.94%	-23.13%	-29.98%	-8.41%
GSB141	Australian Government Treasury Bor	Treasury Bond 2.75% 21-05-41 Semi	30-Jul-18	21-May-41	2.75%	S/A	10-Nov-22	21-Nov-22	\$9.22	\$431,968.11	5,169	35	0.77%	4.68%	\$82.36	\$110.11	\$79.71	4.13%	-4.51%	-24.76%	-34.38%	-8.14%
GSBE47	Australian Government Treasury Bor	Treasury Bond 3.00% 21-03-47 Semi	19-Oct-16	21-Mar-47	3.00%	S/A	10-Mar-23	21-Mar-23	\$14.16	\$1,005,298.29	11,985	56	0.79%	7.10%	\$82.61	\$115.81	\$80.00	4.12%	-5.03%	-27.28%	-37.78%	-8.21%
GSBK51	Australian Government Treasury Bor	Treasury Bond 1.75% 21-06-51 Semi	05-Aug-20	21-Jun-51	1.75%	S/A	12-Dec-22	21-Dec-22	\$0.00	\$1,463,992.20	23,523	42	1.15%	n/a	\$61.34	\$90.18	\$57.65	4.07%	-4.34%	-30.37%	n/a	n/a
Government Bonds - Inflation Linked																						
GSIQ25	Australian Government Treasury Ind Treas	Indexed Bond Cpi+0.00% 20-09-25 Qly	21-May-13	20-Sep-25	3.00%	Qtrly	09-Dec-22	20-Dec-22	\$40.52	\$1,446,239.74	10,067	54	0.19%	3.57%	\$141.72	\$151.52	\$141.01	0.74%	-2.65%	-6.10%	-5.16%	1.44%
GSIU27	Australian Government Treasury Ind Treas	Indexed Bond Cpi+0.75% 21-11-27 Qly	01-Sep-17	21-Nov-27	0.75%	Qtrly	10-Nov-22	21-Nov-22	\$8.63	\$906,119.44	8,277	7	0.19%	10.50%	\$108.15	\$120.00	\$107.84	1.43%	-2.44%	-8.60%	-2.94%	9.86%
GSIQ30	Australian Government Treasury Ind Treas	Indexed Bond Cpi+2.50% 20-09-30 Qly	21-May-13	20-Sep-30	2.50%	Qtrly	09-Dec-22	20-Dec-22	\$9.60	\$1,557,362.72	11,322	22	1.05%	16.22%	\$137.97	\$162.30	\$130.00	1.55%	-4.37%	-13.51%	-13.02%	0.20%
GSIU32	Australian Government Treasury Ind Treas	Indexed Bond Cpi+0.25% 21-11-32 Qly	01-Sep-21	21-Nov-32	0.25%	Qtrly	10-Nov-22	21-Nov-22	\$2.65	\$123,782.42	1,346	7	n/a	4.67%	\$90.19	\$109.52	\$88.39	1.72%	-4.43%	-18.68%	n/a	n/a
GSIQ35	Australian Government Treasury Ind Treas	Indexed Bond Cpi+2.00% 21-08-35 Qly	01-Oct-13	21-Aug-35	2.00%	Qtrly	10-Nov-22	21-Nov-22	\$7.67	\$197,732.16	1,615	9	0.62%	2.58%	\$122.48	\$155.05	\$119.88	1.85%	-5.26%	-19.17%	-18.56%	-0.07%
GSIO40	Australian Government Treasury Ind Treas	Indexed Bond Cpi+1.25% 21-08-40 Qly	18-Aug-15	21-Aug-40	1.25%	Qtrly	10-Nov-22	21-Nov-22	\$7.89	\$184,385.80	1,803	17	0.73%	2.34%	\$102.56	\$142.89	\$99.40	1.93%	-6.44%	-28.13%	-22.89%	-1.38%
GSIC50	Australian Government Treasury Ind Treas	Indexed Bond Cpi+1.00% 21-02-50 Qly	26-Sep-18	21-Feb-50	1.00%	Qtrly	10-Nov-22	21-Nov-22	\$7.71	\$2,270,715.86	25,615	55	n/a	29.46%	\$86.14	\$137.60	\$81.98	1.96%	-8.39%	-31.21%	-28.58%	n/a
Corporate Bonds - Fixed Rate																						
MV17A	Mercantile Investment Company Ltd	Bond 4.80% 10-07-26 Semi	30-Jun-16	10-Jul-26	n/a	n/a			\$27.46	\$21,680.10	231	3	2.72%	0.08%	\$94.50	\$102.60	\$91.05	n/a	0.96%	-6.90%	-9.05%	-5.50%
Corporate Bonds - Floating Rate																						
AUYUHC	Australian Unity Limited	Simple Bond 3-Bbsw+2.00% 15-12-24	18-Oct-19	15-Dec-24	4.04%	Qtrly	05-Oct-22	14-Oct-22	\$115.10	\$782,898.00	7,828	55	0.81%	0.68%	\$100.07	\$101.75	\$96.00	6.30%	0.07%	-0.92%	n/a	n/a
AUYUHD	Australian Unity Limited	Simple Bond 3-Bbsw+2.15% 15-12-26	18-Oct-19	15-Dec-26	4.19%	Qtrly	05-Oct-22	14-Oct-22	\$203.90	\$637,367.45	6,515	42	0.73%	0.31%	\$98.50	\$102.50	\$88.00	6.84%	0.46%	-1.50%	n/a	n/a
CP2HA	Centuria Funds Management Limited	Bond 3-Bbsw+4.25% 20-04-26 Qly Sec Red	21-Apr-21	20-Apr-26	6.47%	Qtrly	11-Oct-22	20-Oct-22	\$198.18	\$2,635,218.25	26,390	165	n/a	1.33%	\$99.74	\$106.00	\$95.01	8.79%	0.24%	-5.01%	n/a	n/a
PPCH	Peet Limited	Simple Bond 3-Bbsw+4.65% 05-10-22	10-Jul-17	05-Oct-22	6.41%	Qtrly			\$50.88	\$329,849.71	3,272	24	1.03%	0.65%	\$101.75	\$110.00	\$98.00	0.00%	0.99%	1.75%	-2.16%	0.15%

¹ The yield data for the AGUs has been sourced from YieldBook. The yield for the other bonds have been sourced from Bloomberg using the Mid Yield to Convention function as at 30 September 2022

² The coupon data has been sourced from Bloomberg using the Coupon function as at 30 September 2022

³ Monthly liquidity is equal to the total value traded for the security for the month divided by its market capitalisation.

All values are as at Sep-22.

Past performance is not a reliable indicator of future performance.

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Contact Us

Phone: 131 279 or +61 2 9338 0000 (from overseas)

Email: bonds@asx.com.au



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