



Bonds:

Month Update: February 2023



Month: Feb-23

Trading days: 20

Period ending: Tuesday, 28 February 2023

Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	1	27.6	5	0	1,794	\$0.09
Corporate Bonds - Floating Rate	3	524.6	221	11	125,949	\$5.28
Australian Government Bonds	35	480.3	1,421	71	330,220	\$21.76
Total	39	1032.49	1,647	82	457,963	\$27.13

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	\$15,600	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$100.60
Australian Government Tre:	GSBU33	\$20,400	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$93.46
Australian Government Tre:	GSIU32	\$4,100	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$97.31
Australian Government Tre:	GSBU32	\$29,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$83.90
Centuria Funds Managemer	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	7.52%	Qtrly	\$101.80
Australian Government Tre:	GSBQ26	\$37,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$90.07
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	\$19,000	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$60.99
Australian Government Tre:	GSBU25	\$38,700	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$91.55

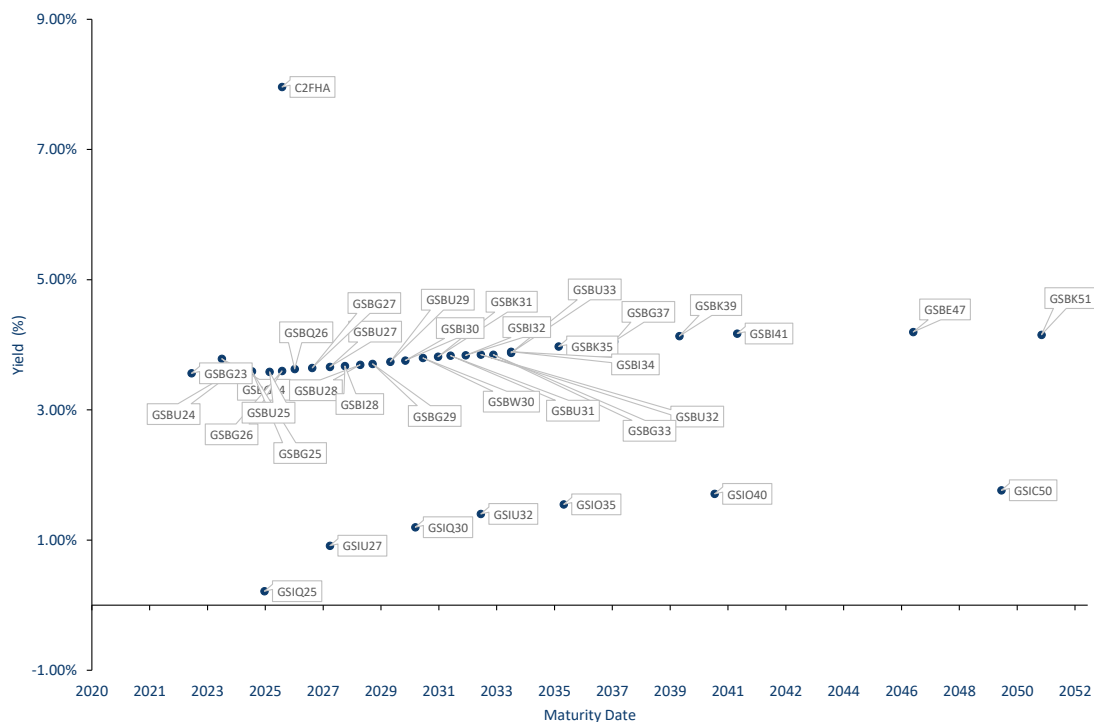
*BBSW = Bank Bill Swap Rate

* 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 Code	Security Type	Value (\$)	Value (%)	Volume	Volume (%)
C2FHA	Corporate Bonds - Floating Rate	\$7,235,306	26.67%	71,385	15.59%
AYUHD	Corporate Bonds - Floating Rate	\$4,492,605	16.56%	45,151	9.86%
GSBG37	Government Bonds - Fixed Rate	\$4,455,709	16.42%	45,151	9.86%
GSBG24	Government Bonds - Fixed Rate	\$4,334,634	15.98%	43,333	9.46%
GSBG27	Government Bonds - Fixed Rate	\$3,982,205	14.68%	37,219	8.13%
		\$24,500,458.81	90.30%	242,239	52.89%

Yield versus maturity date





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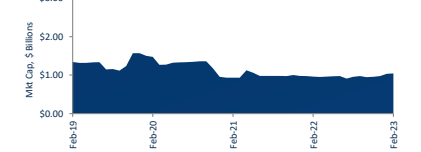
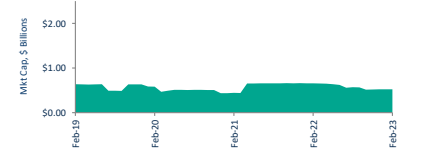
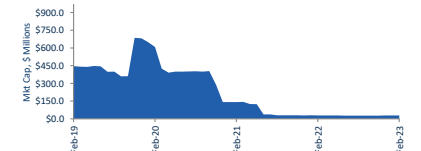
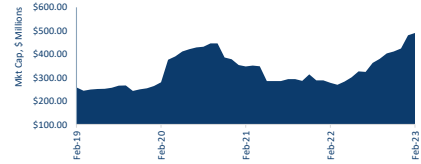
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Feb-22	Feb-23	% change	Jan-23	% change
Market Cap (\$m)	\$277.83	\$490.57	76.6%	\$480.33	2.1%
Number listed (actual)	35	35	0.0%	35	0.0%
Monthly Volume	120,184	330,220	174.8%	228,420	44.6%
Monthly Transactions	497	1,104	122.1%	1421	-22.3%
Monthly value (\$m)	\$13.24	\$32.77	147.5%	\$21.76	50.6%

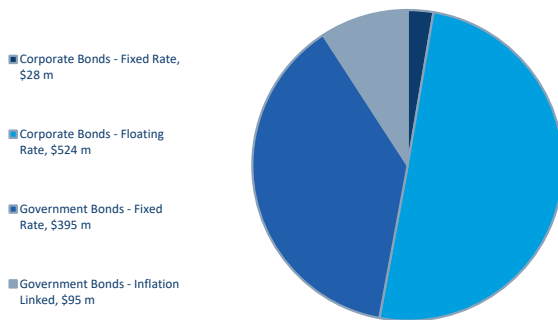
Corporate Bonds - Fixed	Last 12 months			Last month	
	Feb-22	Feb-23	% change	Jan-23	% change
Market Cap (\$m)	\$29.06	\$27.75	-4.5%	\$27.60	0.5%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	3,341	1,794	-46.3%	1,000	79.4%
Monthly Transactions	18	10	-44.4%	5	100.0%
Monthly Month value (\$m)	\$0.34	\$0.17	-49.6%	\$0.09	79.1%

Corporate Bonds - Floating	Last 12 months			Last month	
	Feb-22	Feb-23	% change	Jan-23	% change
Market Cap (\$m)	\$656.30	\$523.60	-20.2%	\$524.55	-0.2%
Number listed (actual)	5	3	-40.0%	\$3.00	0.0%
Monthly Volume	41,079	125,949	206.6%	52,565	139.6%
Monthly Transactions	214	384	79.4%	221	73.8%
Monthly value (\$m)	\$4.18	\$12.67	203.2%	\$5.28	139.9%

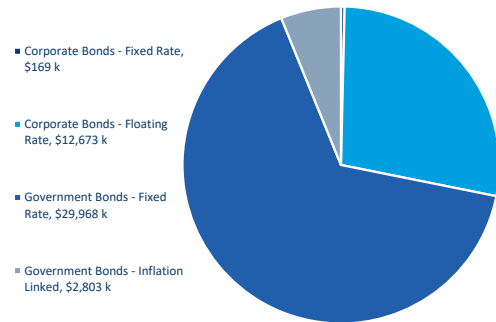
Total Bond Market	Last 12 months			Last month	
	Feb-22	Feb-23	% change	Jan-23	% change
Total	\$963.19	\$1,041.92	8.2%	\$1,032.49	0.9%
Market Cap (\$m)	\$963.19	\$1,041.92	8.2%	\$1,032.49	0.9%
Number listed (actual)	41	39	-4.9%	39	0.0%
Monthly Volume	164,604	457,963	178.2%	281,985	62.4%
Monthly Transactions	729	1,498	105.5%	1,647	-9.0%
Monthly value (\$m)	\$17.76	\$45.61	156.9%	\$27.13	68.1%



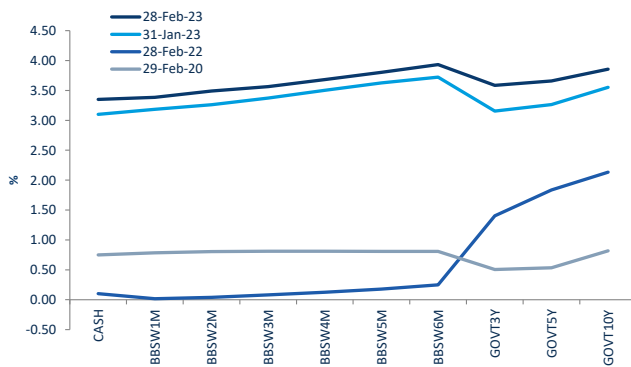
Bonds Mkt Cap Breakdown by Type



Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100

