



Bonds:

Month Update: January 2023



Month: Jan-23

Trading days: 20

Period ending: Tuesday, 31 January 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	27.7	14	1	1,000	\$0.29
Corporate Bonds - Floating Rate	3	522.7	366	18	52,565	\$15.02
Australian Government Bonds	35	424.0	947	47	228,420	\$45.42
Total	39	974.40	1,327	66	281,985	\$60.73

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	\$14,700	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$102.24
Australian Government Tre	GSBU33	\$20,400	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$96.72
Australian Government Tre	GSIU32	\$4,100	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$99.94
Australian Government Tre	GSBU32	\$27,800	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$85.72
Centuria Funds Managemer	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	7.52%	Qtrly	\$101.87
Australian Government Tre	GSBQ26	\$37,300	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$91.06
Australian Government Tre	GSBU31	\$41,800	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$81.35
Australian Government Tre	GSBK51	\$19,000	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$63.46
Australian Government Tre	GSBU25	\$38,700	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$92.20

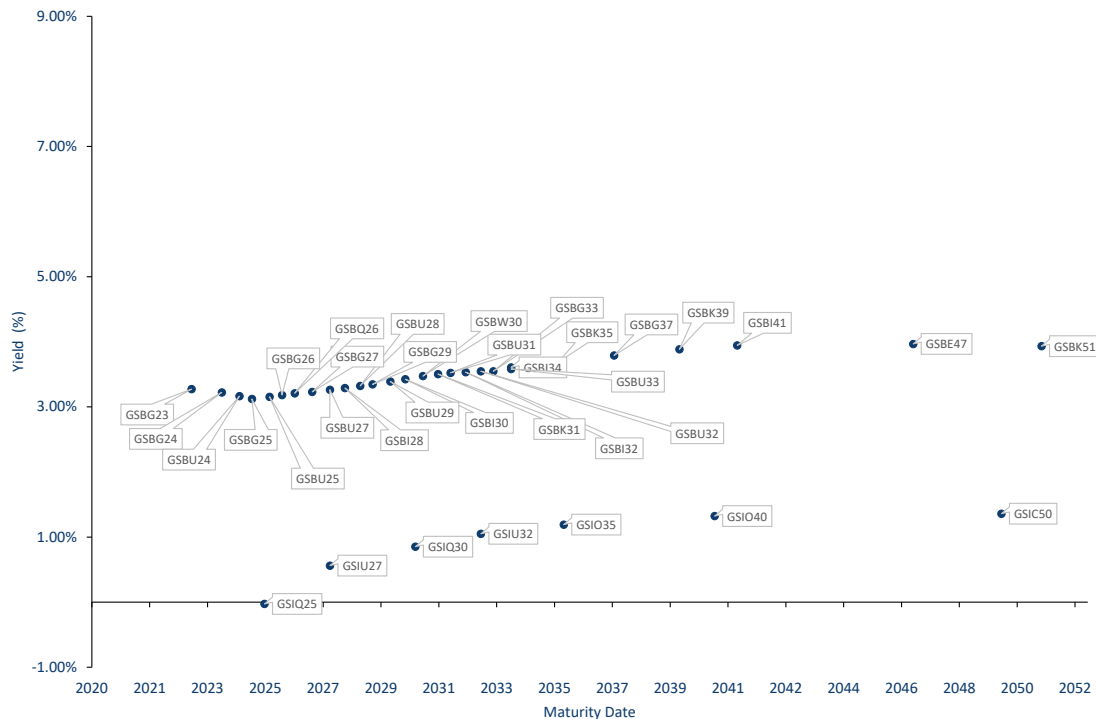
* BBSW = Bank Bill Swap Rate

* 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 (%)
GSBG23	Government Bonds - Fixed Rate	\$4,268,724	7.03%	41,869	14.85%
C2FHA	Corporate Bonds - Floating Rate	\$2,924,287	4.82%	28,917	10.25%
GSBQ26	Government Bonds - Fixed Rate	\$2,457,052	4.05%	27,010	9.58%
GSBG27	Government Bonds - Fixed Rate	\$1,819,116	3.00%	17,092	6.06%
AYUHD	Corporate Bonds - Floating Rate	\$1,733,867	2.86%	17,399	6.17%
		\$13,203,046.31	21.74%	132,287	46.91%

Yield versus maturity date





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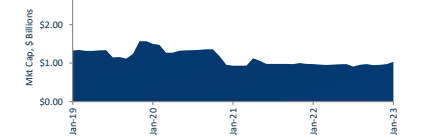
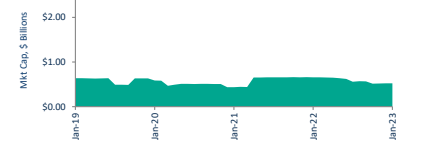
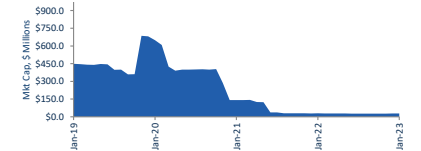
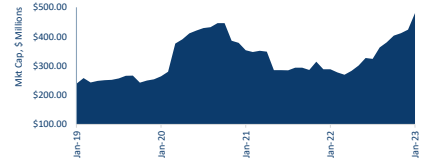
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Jan-22	Jan-23	% change	Dec-22	% change
Market Cap (\$m)	\$288.40	\$480.33	66.6%	\$424.03	13.3%
Number listed (actual)	36	35	-2.8%	35	0.0%
Monthly Volume	144,832	228,420	57.7%	493,574	-53.7%
Monthly Transactions	574	1,421	147.6%	947	50.1%
Monthly value (\$m)	\$14.91	\$21.76	45.9%	\$45.42	-52.1%

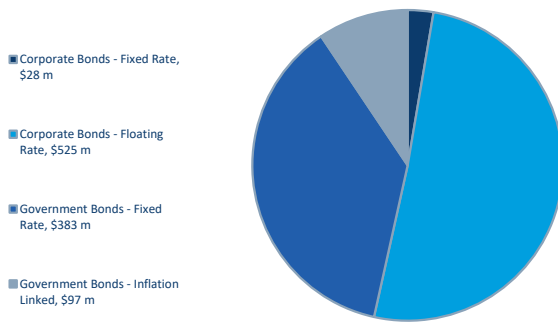
Corporate Bonds - Fixed	Last 12 months			Last month	
	Jan-22	Jan-23	% change	Dec-22	% change
Market Cap (\$m)	\$29.29	\$27.60	-5.8%	\$27.68	-0.3%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	2,265	1,000	-55.8%	3,099	-67.7%
Monthly Transactions	12	5	-58.3%	14	-64.3%
Monthly Month value (\$m)	\$0.23	\$0.09	-58.5%	\$0.29	-67.6%

Corporate Bonds - Floating	Last 12 months			Last month	
	Jan-22	Jan-23	% change	Dec-22	% change
Market Cap (\$m)	\$658.56	\$524.55	-20.3%	\$522.69	0.4%
Number listed (actual)	5	3	-40.0%	\$3.00	0.0%
Monthly Volume	53,559	52,565	-1.9%	149,200	-64.8%
Monthly Transactions	260	221	-15.0%	366	-39.6%
Monthly value (\$m)	\$5.47	\$5.28	-3.3%	\$15.02	-64.8%

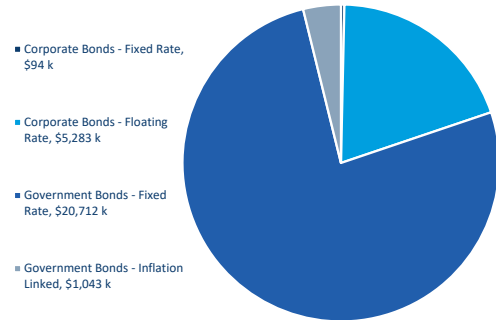
Total Bond Market	Last 12 months			Last month	
	Jan-22	Jan-23	% change	Dec-22	% change
Market Cap (\$m)	\$976.25	\$1,032.49	5.8%	\$974.40	6.0%
Number listed (actual)	42	39	-7.1%	39	0.0%
Monthly Volume	200,656	281,985	40.5%	645,873	-56.3%
Monthly Transactions	846	1,647	94.7%	1,327	24.1%
Monthly value (\$m)	\$20.61	\$27.13	31.7%	\$60.73	-55.3%



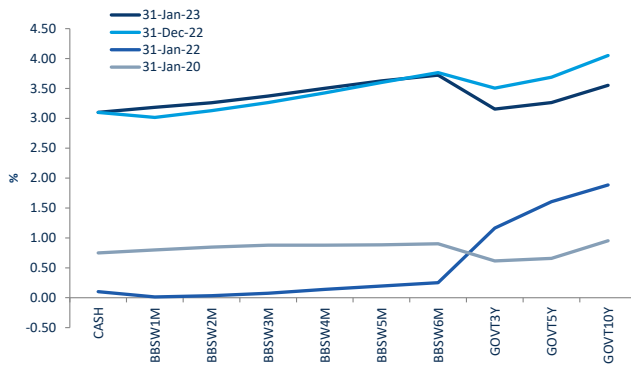
Bonds Mkt Cap Breakdown by Type



Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100

