



Bonds:

Month Update: March 2023



Month: Mar-23

Trading days: 23

Period ending: Friday, 31 March 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	27.8	10	0	1,319	\$0.17
Corporate Bonds - Floating Rate	3	523.6	384	17	109,330	\$12.67
Australian Government Bonds	35	490.6	1,104	48	523,370	\$32.77
Total	39	1041.92	1,498	65	634,019	\$45.61

Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Commonwealth of Australia	GSBI34	\$17,400	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$105.67
Commonwealth of Australia	GSBU33	\$21,100	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$98.05
Commonwealth of Australia	GSU32	\$4,100	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$102.70
Commonwealth of Australia	GSBU32	\$29,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$88.19
Centuria Funds Managemer	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	7.52%	Qtrly	\$101.91
Commonwealth of Australia	GSBQ26	\$37,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$92.16
Commonwealth of Australia	GSBU31	\$41,800	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$83.52
Commonwealth of Australia	GSBK51	\$19,000	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$65.90
Commonwealth of Australia	GSBU25	\$39,200	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$93.58

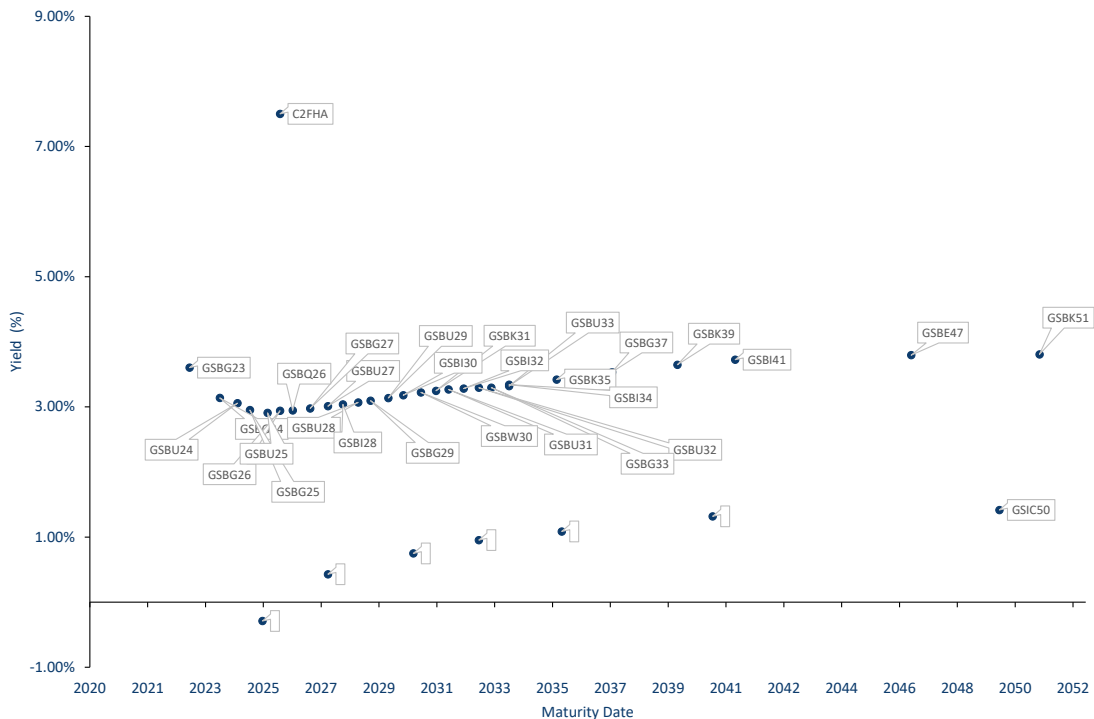
*BBSW = Bank Bill Swap Rate

* 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 (%)
GSBG24	Government Bonds - Fixed Rate	\$21,629,817	47.42%	214,560	33.84%
AYUHD	Corporate Bonds - Floating Rate	\$5,118,371	11.22%	51,306	8.09%
GSBG27	Government Bonds - Fixed Rate	\$4,918,750	10.78%	45,459	7.17%
C2FHA	Corporate Bonds - Floating Rate	\$4,686,687	10.28%	46,108	7.27%
GSBG25	Government Bonds - Fixed Rate	\$3,323,995	7.29%	32,628	5.15%
		\$39,677,618.97	86.99%	390,061	61.52%

Yield versus maturity date





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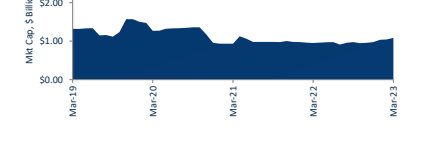
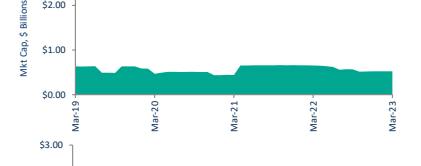
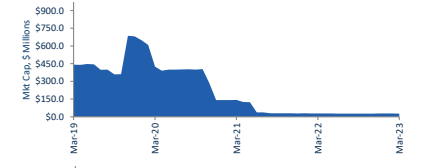
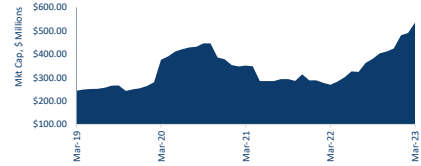
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Mar-22	Mar-23	% change	Feb-23	% change
Market Cap (\$m)	\$269.61	\$535.03	98.4%	\$490.57	9.1%
Number listed (actual)	35	35	0.0%	35	0.0%
Monthly Volume	228,476	523,370	129.1%	330,220	58.5%
Monthly Transactions	775	1,012	30.6%	1,104	-8.3%
Monthly value (\$m)	\$22.48	\$52.89	135.3%	\$32.77	61.4%

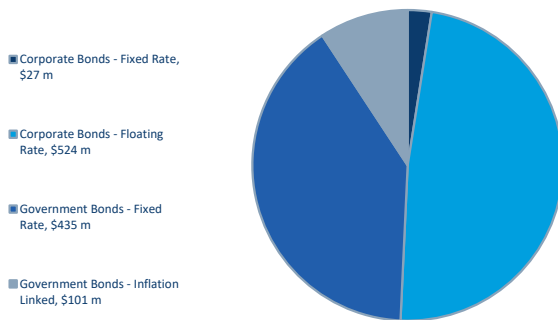
Corporate Bonds - Fixed	Last 12 months			Last month	
	Mar-22	Mar-23	% change	Feb-23	% change
Market Cap (\$m)	\$29.06	\$27.02	-7.0%	\$27.75	-2.6%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	3,421	1,319	-61.4%	1,794	-26.5%
Monthly Transactions	19	12	-36.8%	10	20.0%
Monthly Month value (\$m)	\$0.34	\$0.12	-63.8%	\$0.17	-26.7%

Corporate Bonds - Floating	Last 12 months			Last month	
	Mar-22	Mar-23	% change	Feb-23	% change
Market Cap (\$m)	\$652.36	\$523.93	-19.7%	\$523.60	0.1%
Number listed (actual)	5	3	-40.0%	\$3.00	0.0%
Monthly Volume	38,930	109,330	180.8%	125,949	-13.2%
Monthly Transactions	289	260	-10.0%	384	-32.3%
Monthly value (\$m)	\$3.96	\$11.00	178.1%	\$12.67	-13.2%

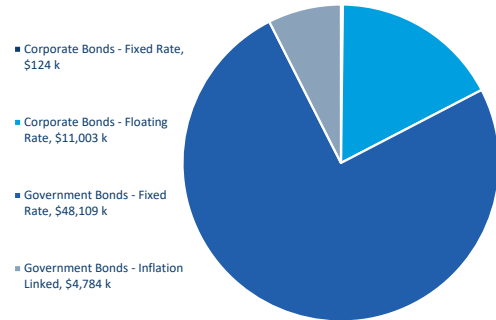
Total Bond Market	Last 12 months			Last month	
	Mar-22	Mar-23	% change	Feb-23	% change
Total	\$951.03	\$1,085.99	14.2%	\$1,041.92	4.2%
Market Cap (\$m)	\$951.03	\$1,085.99	14.2%	\$1,041.92	4.2%
Number listed (actual)	41	39	-4.9%	39	0.0%
Monthly Volume	270,827	634,019	134.1%	457,963	38.4%
Monthly Transactions	1,083	1,284	18.6%	1,498	-14.3%
Monthly value (\$m)	\$26.78	\$64.02	139.1%	\$45.61	40.4%



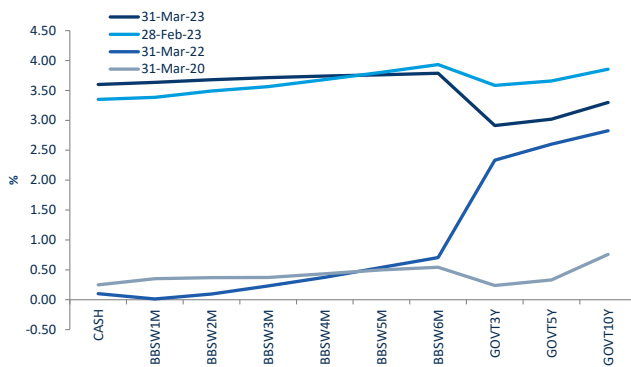
Bonds Mkt Cap Breakdown by Type



Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100

