



# Hybrids:

Monthly Update - January 2022



Month: Jan-22 Trading days: 19 Period ending: Monday, 31 January 2022

## Snapshot by Category

Australian Segment Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Convertible Preference Shares and Capital Notes	44	43790.9	28,385	1,494	3,533,838	642.0
Convertible Bonds	6	318.0	241	13	757,297	6.0
Hybrid Securities	4	2875.2	2,105	111	116,226	56.2
<b>Total</b>	<b>54</b>	<b>46984.12</b>	<b>30,731</b>	<b>1,617</b>	<b>4,407,361</b>	<b>704.2</b>

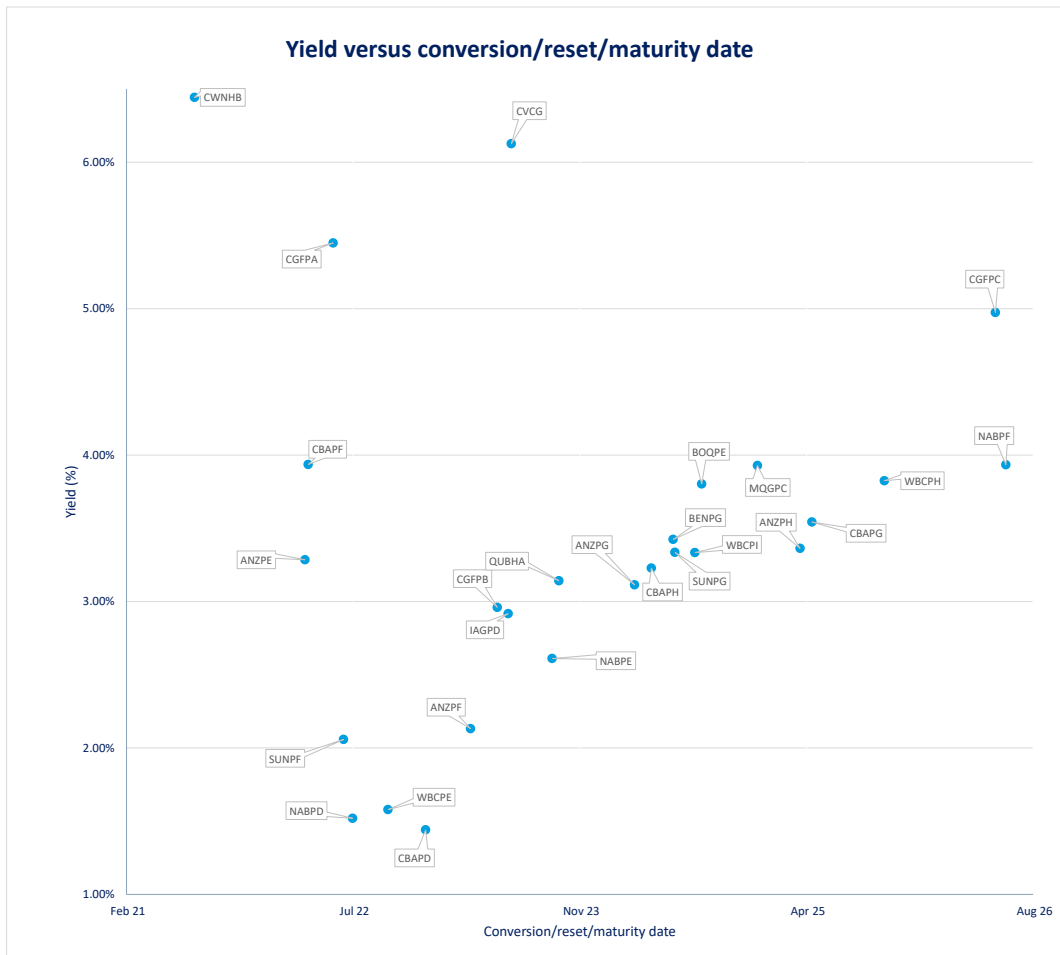
## Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Global Masters Fund Limited	GFLGA	3.2	Convertible Bonds	29-Nov-2021	\$1.00	23-Nov-2024	5.50%	Qtrly	\$3.39
Mosaic Brands Limited	MOZG	32.0	Convertible Bonds	08-Oct-2021	\$1.00	30-Sep-2022	8.00%	Qtrly	\$1.11
Flagship Investments Limited	FSGA	7.4	Convertible Bonds	04-Oct-2021	\$1.00	30-Sep-2024	5.50%	Qtrly	\$3.00
Latitude Group Holdings Limited	LFSPA	150.0	Convertible Preference Share	29-Sep-2021	\$100.00	27-Oct-2028	4.83%	Qtrly	\$100.95
Suncorp Group Limited	SUNPI	405.0	Convertible Preference Share	24-Sep-2021	\$100.00	17-Jun-2028	2.91%	Qtrly	\$101.51
Westpac Banking Corporation	WBCPK	1,750.0	Convertible Preference Share	16-Sep-2021	\$100.00	21-Sep-2029	2.97%	Qtrly	\$102.60
Macquarie Bank Limited	MBLPI	654.8	Convertible Preference Share	30-Aug-2021	\$100.00	07-Sep-2028	2.96%	Qtrly	\$101.50
Australia and New Zealand Banking Gro	ANZPI	1,500.0	Convertible Preference Share	09-Jul-2021	\$100.00	20-Mar-2028	3.07%	Qtrly	\$103.28
Naos Emerging Opportunities Company	NCCGA	23.0	Convertible Bonds	20-Apr-2021	\$100.00	30-Sep-2028	4.50%	S/A	\$100.75
Commonwealth Bank of Australia	CBAPJ	1,180.0	Convertible Preference Share	06-Apr-2021	\$100.00	20-Oct-2026	2.81%	Qtrly	\$102.48
Macquarie Group Limited	MQGPE	725.4	Convertible Preference Share	18-Mar-2021	\$100.00	18-Sep-2027	2.97%	Qtrly	\$101.00
Australian Unity Limited	AYUPA	343.4	Convertible Preference Share	04-Jan-2021	\$100.00	N/A	5.00%	S/A	\$103.00
National Australia Bank Limited	NABPH	2,386.0	Convertible Preference Share	18-Dec-2020	\$100.00	17-Dec-2027	3.57%	Qtrly	\$105.41

ASX's Stock 50 Group name  
\*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
CBAPD	Convertible Preference Shares and Capital Notes	32,770,960	4.65%	323,276	7.33%
NABPH	Convertible Preference Shares and Capital Notes	19,991,835	2.84%	189,031	4.29%
CBAPJ	Convertible Preference Shares and Capital Notes	15,844,393	2.25%	152,693	3.46%
WBCPE	Convertible Preference Shares and Capital Notes	15,065,373	2.14%	148,643	3.37%
ANZPG	Convertible Preference Shares and Capital Notes	14,857,437	2.11%	139,748	3.17%
<b>Total Top 5</b>		<b>98,542,998.59</b>	<b>13.99%</b>	<b>953,391</b>	<b>21.63%</b>





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## Performance and Trading Activity Breakdown by Category

	Last 12 months			Last month	
	Jan-21	Jan-22	% change	Dec-20	% change
<b>Convertible Preference Shares and Capital Notes</b>					
Market Cap (\$m)	43,311.1	42,554.6	-1.7%	43,790.9	2.9%
Number listed (actual)	45	48	6.7%	44	-8.3%
Monthly volume	3,819,277	3,533,838	-7.5%	6,352,667	79.8%
Monthly trades	20,253	18,102	-10.6%	28,385	56.8%
Monthly value (\$m)	390.6	365.0	-6.6%	642.0	75.9%

	Last 12 months			Last month	
	Jan-21	Jan-22	% change	Dec-20	% change
<b>Convertible Bonds</b>					
Market Cap (\$m)	318.6	431.9	35.6%	318.0	-26.4%
Number listed (actual)	6	7	16.7%	6	-14.3%
Monthly volume	228,440	757,297	231.5%	462,099	-39.0%
Monthly trades	145	214	47.6%	241	12.6%
Month value (\$m)	1.9	4.0	116.4%	6.0	49.0%

	Last 12 months			Last month	
	Jan-21	Jan-22	% change	Dec-20	% change
<b>Hybrid Securities</b>					
Market Cap (\$m)	2,906.2	918.3	-68.4%	2,875.2	-213.1%
Number listed (actual)	4	2	-50.0%	4	100.0%
Monthly volume	539,190	116,226	-78.4%	581,827	400.6%
Monthly trades	1,568	730	-53.4%	2,105	188.4%
Monthly value (\$m)	53.2	11.4	-78.6%	56.2	392.9%

	Last 12 months			Last month	
	Jan-21	Jan-22	% change	Dec-20	% change
<b>Total Hybrid Market</b>					
Market Cap (\$m)	46,535.9	43,904.9	-5.7%	46,984.1	7.0%
Number listed (actual)	55	57	3.6%	54	-5.3%
Monthly volume	4,586,907	4,407,361	-3.9%	7,396,593	67.8%
Monthly trades	21,966	19,046	-13.3%	30,731	61.4%
Monthly value (\$m)	445.7	380.4	-14.6%	704.2	85.1%

