Analysis of IPOs on the ASX

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The purpose of this note is compile some statistics about IPOs on the Australia Stock Exchange (ASX). The source code for this note can be found here and the current version of this PDF can be found here.

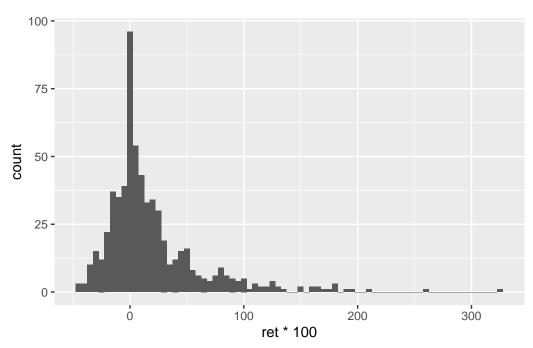


Figure 1: Distribution of IPO Day-1 returns (% over issue price)

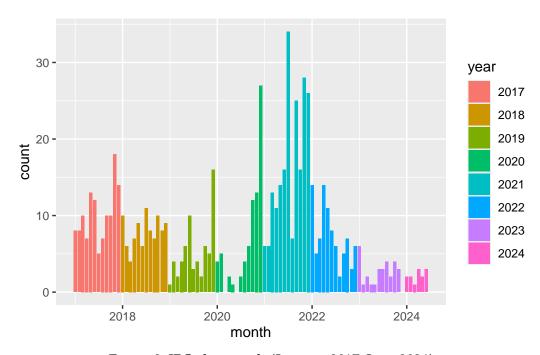


Figure 2: IPOs by month (January 2017–June 2024)

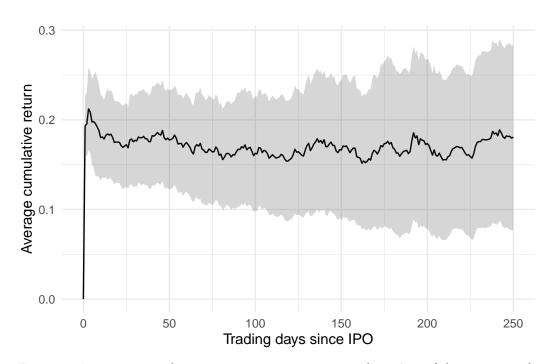


Figure 3: Average cumulative return on issue price with 95% confidence intervals