



Bonds:

Month Update: June 2021



Month: Jun-21

Trading days: 21

Period ending: Wednesday, 30 June 2021

Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	2	123.1	52	2	4,000	\$0.92
Corporate Bonds - Floating Rate	5	653.2	356	17	51,138	\$9.25
Australian Government Bonds	36	285.2	649	31	257,097	\$17.72
Total	43	1061.45	1,057	50	312,235	\$27.90

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	GSBU32	\$15,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$0.00
Centuria Funds Managemen	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	4.29%	Qtrly	\$104.88
Australian Government Tre	GSBQ26	\$30,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$100.41
Australian Government Tre	GSBU31	\$34,200	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$93.90
Australian Government Tre	GSBK51	\$15,300	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$88.50
Australian Government Tre	GSBU25	\$28,900	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$98.21
Australian Government Tre	GSBW30	\$37,900	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$96.67
Australian Government Tre	GSBU24	\$33,100	Government Bonds - Fixed Rate	21-Apr-2020	\$100.00	21-Nov-2024	0.25%	S/A	\$99.59
Australian Government Tre	GSBI32	\$25,900	Government Bonds - Fixed Rate	28-Jan-2020	\$100.00	21-May-2032	1.25%	S/A	\$95.26

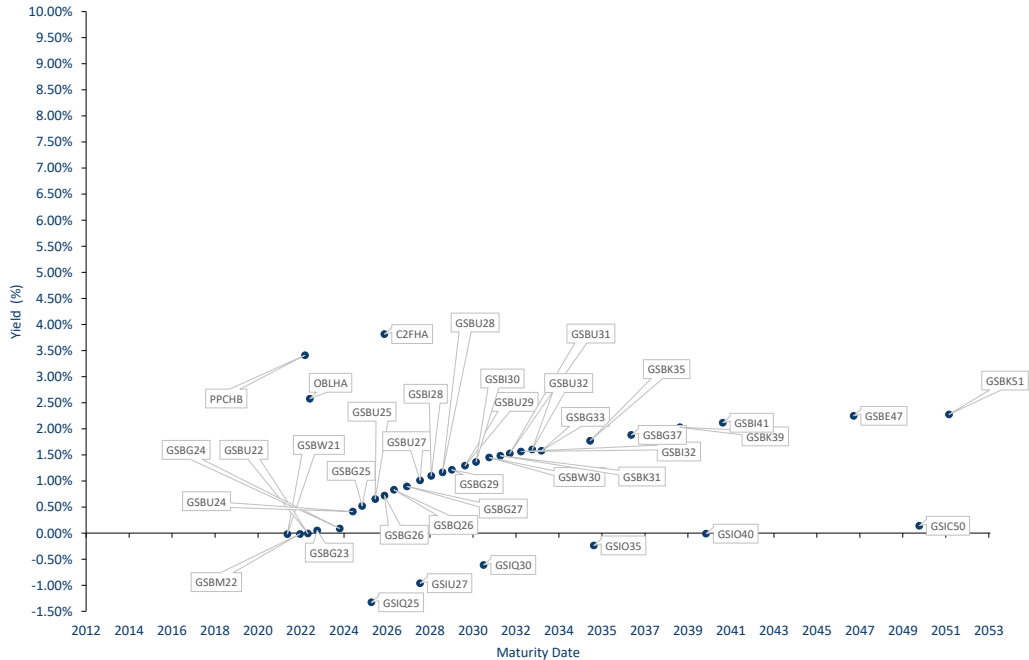
*BSW = Bank Bill Swap Rate

*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 (%)
GSBM22	Government Bonds - Fixed Rate	\$9,850,535	35.30%	90,709	29.05%
GSBG33	Government Bonds - Fixed Rate	\$4,635,487	16.61%	35,307	11.31%
GSBG29	Government Bonds - Fixed Rate	\$2,351,838	8.43%	20,313	6.51%
C2FHA	Corporate Bonds - Floating Rate	\$2,140,124	7.67%	20,584	6.59%
GSBG23	Government Bonds - Fixed Rate	\$1,556,645	5.58%	14,028	4.49%
		\$20,534,629.08	73.60%	180,941	57.95%

Yield versus maturity date





Bonds:

Month Update: June 2021



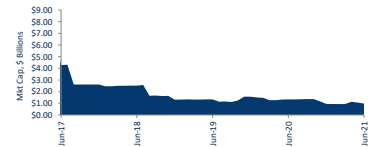
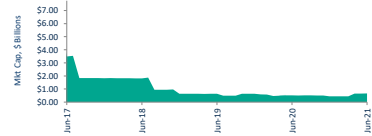
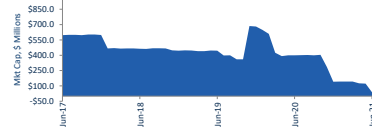
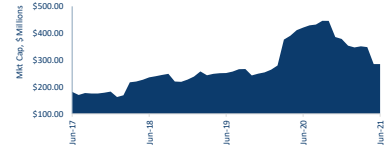
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Jun-20	Jun-21	% change	May-21	% change
Market Cap (\$m)	\$420.96	\$285.34	-32.2%	\$285.18	0.1%
Number listed (actual)	34	36	5.9%	36	0.0%
Monthly Volume	286,191	257,097	-10.2%	162,812	57.9%
Monthly Transactions	559	630	12.7%	649	-2.9%
Monthly value (\$m)	\$32.46	\$29.20	-10.1%	\$17.72	64.7%

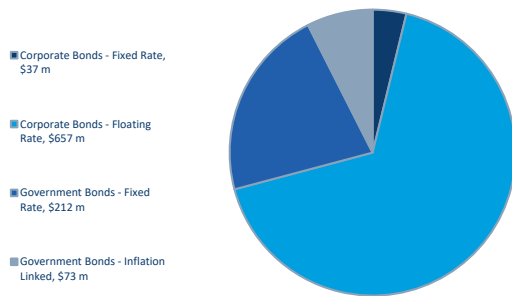
Corporate Bonds - Fixed	Last 12 months			Last month	
	Jun-20	Jun-21	% change	May-21	% change
Market Cap (\$m)	\$399.41	\$37.27	-90.7%	\$123.09	-69.7%
Number listed (actual)	4	1	-75.0%	2.00	-50.0%
Monthly Volume	34,092	4,000	-88.3%	8,961	-55.4%
Monthly Transactions	191	30	-84.3%	52	-42.3%
Monthly Month value (\$m)	\$3.19	\$0.41	-87.1%	\$0.92	-55.5%

Corporate Bonds - Floating	Last 12 months			Last month	
	Jun-20	Jun-21	% change	May-21	% change
Market Cap (\$m)	\$513.13	\$656.68	28.0%	\$653.18	0.5%
Number listed (actual)	5	5	0.0%	5.00	0.0%
Monthly Volume	31,431	51,138	62.7%	91,730	-44.3%
Monthly Transactions	237	321	35.4%	356	-9.8%
Monthly value (\$m)	\$3.09	\$5.19	68.0%	\$9.25	-43.9%

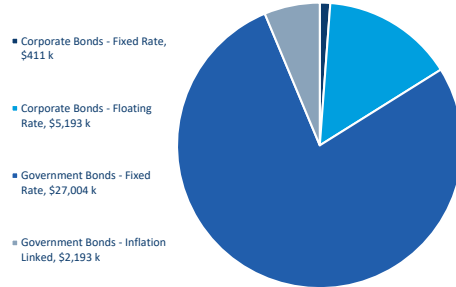
Total Bond Market	Last 12 months			Last month	
	Jun-20	Jun-21	% change	May-21	% change
Market Cap (\$m)	\$1,333.50	\$979.30	-26.6%	\$1,061.45	-7.7%
Number listed (actual)	43	42	-2.3%	43	-2.3%
Monthly Volume	351,714	312,235	-11.2%	263,503	18.5%
Monthly Transactions	987	981	-0.6%	1,057	-7.2%
Monthly value (\$m)	\$38.74	\$34.80	-10.2%	\$27.90	24.7%



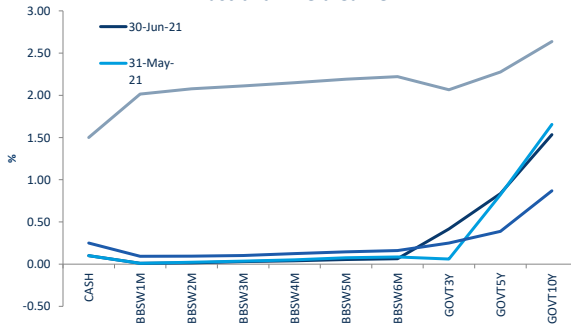
Bonds Mkt Cap Breakdown by Type



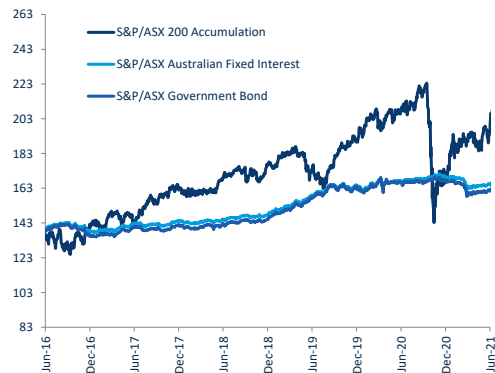
Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100





Spotlight on Bonds

Month update: June 2021



Australian Bonds Summary - June 2021

ASX Profiles

ASX Code	Issuer	Description
Government Bonds - Fixed Rate		
GSB021	Australian Government Treasury Bor	Treasury Bond 2.00% 21-12-21 Semi
GSB022	Australian Government Treasury Bor	Treasury Bond 5.75% 15-07-22 Semi
GSBU22	Australian Government Treasury Bor	Treasury Bond 2.25% 21-11-22 Semi
GSBG23	Australian Government Treasury Bor	Treasury Bond 5.50% 21-04-23 Semi
GSBG24	Australian Government Treasury Bor	Treasury Bond 2.75% 21-04-24 Semi
GSBU24	Australian Government Treasury Bor	Treasury Bond 2.50% 21-11-24 Semi
GSBG25	Australian Government Treasury Bor	Treasury Bond 3.25% 21-04-25 Semi
GSBU25	Australian Government Treasury Bor	Treasury Bond 0.25% 21-11-25 Semi
GSBG26	Australian Government Treasury Bor	Treasury Bond 4.25% 21-04-26 Semi
GSBQ26	Australian Government Treasury Bor	Treasury Bond 0.50% 21-09-26 Semi
GSBG27	Australian Government Treasury Bor	Treasury Bond 4.75% 21-04-27 Semi
GSBU27	Australian Government Treasury Bor	Treasury Bond 2.75% 21-11-27 Semi
GSBI28	Australian Government Treasury Bor	Treasury Bond 2.25% 21-05-28 Semi
GSBU28	Australian Government Treasury Bor	Treasury Bond 2.75% 21-11-28 Semi
GSBG29	Australian Government Treasury Bor	Treasury Bond 3.25% 21-04-29 Semi
GSBU29	Australian Government Treasury Bor	Treasury Bond 2.75% 21-11-29 Semi
GSBW30	Australian Government Treasury Bor	Treasury Bond 1.00% 21-12-30 Semi
GSBK31	Australian Government Treasury Bor	Treasury Bond 1.50% 21-06-31 Semi
GSBU31	Australian Government Treasury Bor	Treasury Bond 1.00% 21-11-31 Semi
GSBI32	Australian Government Treasury Bor	Treasury Bond 1.25% 21-05-32 Semi
GSBU32	Australian Government Treasury Bor	Treasury Bond 1.75% 21-11-32 Semi
GSBG33	Australian Government Treasury Bor	Treasury Bond 4.50% 21-04-33 Semi
GSBK35	Australian Government Treasury Bor	Treasury Bond 2.75% 21-05-35 Semi
GSBG37	Australian Government Treasury Bor	Treasury Bond 3.75% 21-04-37 Semi
GSBK39	Australian Government Treasury Bor	Treasury Bond 3.25% 21-06-39 Semi
GSBI41	Australian Government Treasury Bor	Treasury Bond 2.75% 21-05-41 Semi
GSBE47	Australian Government Treasury Bor	Treasury Bond 3.00% 21-03-47 Semi
GSBK51	Australian Government Treasury Bor	Treasury Bond 1.75% 21-06-51 Semi
Government Bonds - Inflation Linked		
GSIC22	Australian Government Treasury Ind	Treas Indexed Bond Cpi+1.25% 21-02-22 Qly
GSIO25	Australian Government Treasury Ind	Treas Indexed Bond Cpi+3.00% 20-09-25 Qly
GSIU27	Australian Government Treasury Ind	Treas Indexed Bond Cpi+0.75% 21-11-27 Qly
GSIO30	Australian Government Treasury Ind	Treas Indexed Bond Cpi+2.50% 20-09-30 Qly
GSIO35	Australian Government Treasury Ind	Treas Indexed Bond Cpi+2.00% 21-08-35 Qly
GSIO40	Australian Government Treasury Ind	Treas Indexed Bond Cpi+1.25% 21-08-40 Qly
GSIC50	Australian Government Treasury Ind	Treas Indexed Bond Cpi+1.00% 21-02-50 Qly
Corporate Bonds - Fixed Rate		
MVTHA	Mercantile Investment Company Ltd	Bond 8.00% 10-07-21 Semi Sub
Corporate Bonds - Floating Rate		
AYUHC	Australian Unity Limited	Simple Bond 3-Bbsw+2.00% 15-12-24
AYUHD	Australian Unity Limited	Simple Bond 3-Bbsw+2.15% 15-12-26
CZFA	Centuria Funds Management Limited	Bond 3-Bbsw+4.25% 20-04-26 Qly Sec Red
OBHLA	Omni Bridgeway Limited	Bond 3-Bbsw+4.20% 22-12-22 Sec Step T-01-22
PPCHB	Peet Limited	Simple Bond 3-Bbsw+4.65% 05-10-22

Detail

ASX Listed Date	Maturity / Conv / Reset	Coupon ¹	Payment Frequency	Announced Ex Date	Announced Payment Date
30-Jan-17	21-Dec-21	2.00%	S/A	10-Dec-21	21-Dec-21
21-May-13	15-Jul-22	5.75%	S/A	06-Jul-21	15-Jul-21
16-Oct-17	21-Nov-22	2.25%	S/A	11-Nov-21	22-Nov-21
21-May-13	21-Apr-23	5.50%	S/A	12-Oct-21	21-Oct-21
21-May-13	21-Apr-24	2.75%	S/A	12-Oct-21	21-Oct-21
21-Apr-20	21-Nov-24	0.25%	S/A	11-Nov-21	22-Nov-21
30-May-13	21-Apr-25	3.25%	S/A	12-Oct-21	21-Oct-21
27-Jul-20	21-Nov-25	0.25%	S/A	11-Nov-21	22-Nov-21
18-Mar-14	21-Apr-26	4.25%	S/A	12-Oct-21	21-Oct-21
30-Sep-20	21-Sep-26	0.50%	S/A	10-Sep-21	21-Sep-21
21-May-13	21-Apr-27	4.75%	S/A	12-Oct-21	21-Oct-21
09-Apr-00	21-Nov-27	2.75%	S/A	11-Nov-21	22-Nov-21
19-May-16	21-May-28	2.25%	S/A	11-Nov-21	22-Nov-21
02-Mar-17	21-Nov-28	2.75%	S/A	11-Nov-21	22-Nov-21
21-May-13	21-Apr-29	2.75%	S/A	12-Oct-21	21-Oct-21
29-Jan-18	21-Nov-29	2.75%	S/A	11-Nov-21	22-Nov-21
21-May-20	21-Dec-30	1.00%	S/A	10-Dec-21	21-Dec-21
03-Jun-19	21-Jun-31	1.50%	S/A	10-Dec-21	21-Dec-21
02-Sep-20	21-Nov-31	1.00%	S/A	11-Nov-21	22-Nov-21
28-Jan-20	21-May-32	1.25%	S/A	11-Nov-21	22-Nov-21
21-Apr-21	21-Nov-32	1.75%	S/A	11-Nov-21	22-Nov-21
22-Nov-13	21-Apr-33	4.50%	S/A	12-Oct-21	21-Oct-21
30-Mar-15	21-Jun-35	2.75%	S/A	10-Dec-21	21-Dec-21
21-Oct-14	21-Apr-37	3.75%	S/A	12-Oct-21	21-Oct-21
20-Oct-15	21-Jun-39	3.25%	S/A	10-Dec-21	21-Dec-21
30-Jul-18	21-May-41	2.75%	S/A	11-Nov-21	22-Nov-21
19-Oct-16	21-Mar-47	3.00%	S/A	10-Sep-21	21-Sep-21
05-Aug-20	21-Jun-51	1.75%	S/A	10-Dec-21	21-Dec-21

Activity

Mkt Cap (\$m) ²	Traded Value (\$)	Traded Volume	Number of Trades	Spread	Monthly Liquidity % ³
\$35.02	\$26,077.36	256	4	n/a	n/a
\$27.23	\$9,850,535.20	90,709	80	0.21%	36.18%
\$7.85	\$251,838.49	2,431	5	0.29%	3.21%
\$21.14	\$1,556,644.93	14,028	73	0.22%	7.36%
\$8.90	\$188,392.46	1,746	3	0.16%	2.12%
\$3.49	\$1,491,571.63	14,940	4	0.27%	42.79%
\$10.09	\$427,749.76	3,844	24	0.26%	4.24%
\$3.93	\$443,661.55	4,515	12	0.35%	11.29%
\$4.28	\$253,245.31	2,151	32	0.37%	5.91%
\$0.40	\$0.00	-	-	n/a	0.00%
\$12.94	\$643,698.03	5,243	49	0.49%	4.97%
\$4.98	\$143,861.22	1,293	9	0.30%	2.89%
\$4.03	\$1,618.30	15	2	0.33%	0.04%
\$3.89	\$1,155,761.59	10,329	19	0.72%	29.68%
\$8.39	\$2,351,837.73	20,313	25	0.43%	28.03%
\$3.35	\$223,556.71	2,002	18	0.39%	6.67%
\$2.90	\$48,335.00	400	1	0.71%	1.67%
\$4.70	\$43,502.45	535	3	n/a	0.93%
\$0.94	\$0.00	-	-	0.50%	0.00%
\$0.95	\$0.00	-	-	0.52%	0.00%
\$0.00	\$0.00	-	-	n/a	n/a
\$13.28	\$4,635,687.03	35,307	61	0.48%	34.91%
\$5.04	\$368,994.35	3,325	4	0.62%	7.32%
\$3.98	\$1,038,412.14	8,375	25	0.64%	26.07%
\$2.11	\$78,840.77	675	8	0.64%	3.74%
\$4.98	\$255,112.23	2,325	32	0.47%	5.13%
\$13.28	\$497,063.03	4,415	31	0.65%	3.74%
\$0.00	\$1,010,931.75	11,792	26	0.87%	n/a

Prices

Last	Year High	Year Low	Yield (%) ⁴
\$101.50	\$103.10	\$101.06	-0.02%
\$108.89	\$114.08	\$108.44	-0.02%
\$103.63	\$105.66	\$103.23	-0.01%
\$111.02	\$117.60	\$109.89	0.05%
\$107.90	\$110.65	\$107.89	0.09%
\$99.51	\$100.53	\$99.58	0.41%
\$111.09	\$115.27	\$110.55	0.52%
\$98.21	\$100.21	\$97.70	0.65%
\$117.34	\$123.45	\$117.10	0.72%
\$98.52	\$100.93	\$99.93	0.83%
\$122.98	\$130.00	\$121.74	0.90%
\$110.84	\$117.19	\$110.12	1.01%
\$107.86	\$113.75	\$107.82	1.10%
\$112.22	\$119.24	\$109.86	1.17%
\$116.35	\$123.00	\$113.87	1.21%
\$111.76	\$119.94	\$109.73	1.29%
\$96.67	\$103.41	\$93.52	1.45%
\$100.21	\$107.22	\$97.41	1.48%
\$95.08	\$95.00	\$92.30	1.53%
\$97.02	\$103.68	\$94.00	1.56%
\$0.00	\$0.00	\$0.00	1.60%
\$132.79	\$145.00	\$128.01	1.58%
\$111.93	\$123.35	\$108.43	1.77%
\$126.63	\$139.96	\$119.53	1.88%
\$118.50	\$132.79	\$112.73	2.03%
\$110.57	\$125.00	\$99.09	2.12%
\$114.74	\$130.88	\$105.40	2.25%
\$88.50	\$102.80	\$78.43	2.27%

Returns

1 Month Price Return	1 Year Price Return	3 Year Price Return	5 Year Price Return
-0.48%	-1.25%	1.81%	n/a
0.30%	-4.55%	-6.78%	-13.41%
0.06%	-1.55%	3.78%	n/a
-0.01%	-4.24%	-4.11%	-10.80%
-0.07%	-1.69%	4.87%	1.18%
-0.79%	-0.28%	n/a	n/a
-0.02%	-3.10%	5.10%	0.07%
-0.17%	n/a	n/a	n/a
-0.16%	-4.41%	3.80%	-2.67%
-1.88%	n/a	n/a	n/a
0.70%	-4.65%	4.17%	-2.71%
0.36%	-3.65%	9.30%	7.36%
0.04%	-3.95%	11.02%	n/a
1.19%	-4.21%	10.06%	n/a
1.00%	-4.91%	9.50%	3.35%
0.88%	-4.81%	11.43%	n/a
1.74%	-4.88%	n/a	n/a
0.44%	-5.75%	n/a	n/a
1.26%	n/a	n/a	n/a
1.85%	-6.41%	n/a	n/a
n/a	n/a	n/a	n/a
1.53%	-7.47%	9.36%	5.22%
1.75%	-8.22%	13.34%	8.17%
3.40%	-7.80%	12.56%	7.68%
2.65%	-7.16%	14.17%	7.18%
4.02%	-8.35%	n/a	n/a
4.40%	-11.05%	17.40%	n/a
5.63%	n/a	n/a	n/a

¹ The yield data for the AGIs has been sourced from YieldBroker. The yield for the other bonds has been sourced from Bloomberg using the Mid Yield to Convention function as at 30 June 2021.

² The coupon data has been sourced from Bloomberg using the Coupon function as at 30 June 2021.

³ Monthly liquidity is equal to the total value traded for the security for the month divided by its market capitalisation.

All values are as at Jun-21.

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