



Bonds:

Month Update: October 2021



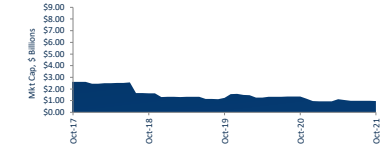
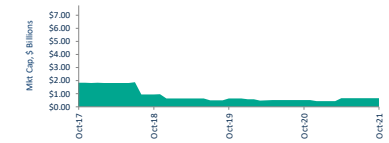
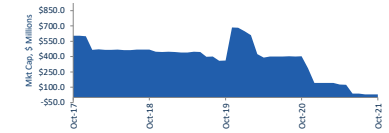
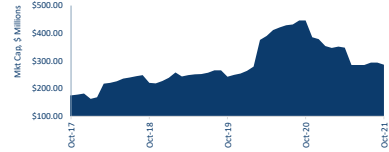
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Oct-20	Oct-21	% change	Sep-21	% change
Market Cap (\$m)	\$445.88	\$286.27	-35.8%	\$293.80	-2.6%
Number listed (actual)	37	37	0.0%	37	0.0%
Monthly Volume	147,278	199,913	35.7%	100,796	98.3%
Monthly Transactions	482	531	10.2%	515	3.1%
Monthly value (\$m)	\$17.03	\$21.82	28.1%	\$11.28	93.5%

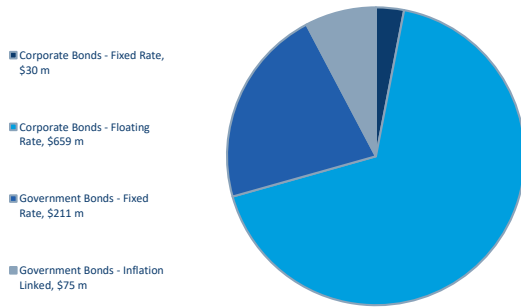
Corporate Bonds - Fixed	Last 12 months			Last month	
	Oct-20	Oct-21	% change	Sep-21	% change
Market Cap (\$m)	\$404.30	\$29.61	-92.7%	\$29.49	0.4%
Number listed (actual)	4	1	-75.0%	1.00	0.0%
Monthly Volume	40,574	3,028	-92.5%	2,186	38.5%
Monthly Transactions	213	20	-90.6%	21	-4.8%
Monthly value (\$m)	\$3.65	\$0.31	-91.6%	\$0.22	39.7%

Corporate Bonds - Floating	Last 12 months			Last month	
	Oct-20	Oct-21	% change	Sep-21	% change
Market Cap (\$m)	\$508.52	\$659.14	29.6%	\$657.80	0.2%
Number listed (actual)	5	5	0.0%	5.00	0.0%
Monthly Volume	32,426	44,053	35.9%	71,853	-38.7%
Monthly Transactions	171	251	46.8%	390	-35.6%
Monthly value (\$m)	\$3.20	\$4.49	40.2%	\$7.28	-38.3%

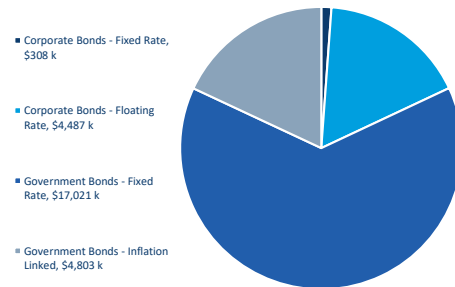
Total Bond Market	Last 12 months			Last month	
	Oct-20	Oct-21	% change	Sep-21	% change
Market Cap (\$m)	\$1,358.71	\$975.02	-28.2%	\$981.09	-0.6%
Number listed (actual)	46	43	-6.5%	43	0.0%
Monthly Volume	220,278	246,994	12.1%	174,835	41.3%
Monthly Transactions	866	802	-7.4%	926	-13.4%
Monthly value (\$m)	\$23.88	\$26.62	11.5%	\$18.78	41.7%



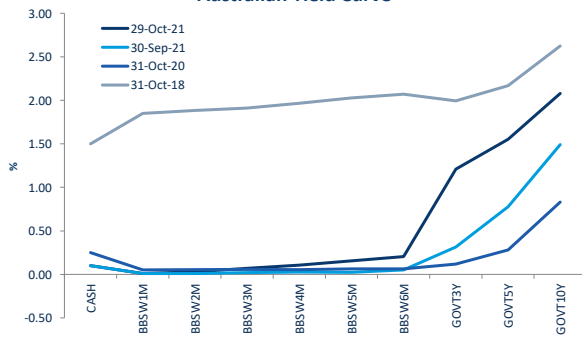
Bonds Mkt Cap Breakdown by Type



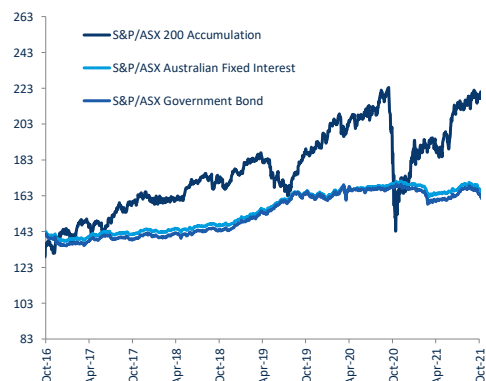
Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100





Spotlight on Bonds

Month update: October 2021



Australian Bonds Summary - October 2021

ASX Profiles			Detail					Activity					Prices				Returns					
ASX Code	Issuer	Description	ASX Listed Date	Maturity / Conv / Reset	Coupon ²	Payment Frequency	Announced Ex Date	Announced Payment Date	Mkt Cap (\$m)#	Traded Value (\$)	Traded Volume	Number of Trades	Spread	Monthly Liquidity % ⁴	Last	Year High	Year Low	Yield (%) ³	1 Month Price Return	1 Year Price Return	3 Year Price Return	5 Year Price Return
Government Bonds - Fixed Rate																						
GSBW21	Australian Government Treasury Bc Treasury Bond 2.00% 21-12-21 Semi		30-Jan-17	21-Dec-21	2.00%	S/A	10-Dec-21	21-Dec-21	\$34.59	\$311,837.10	3,090	3	n/a	0.90%	\$100.99	\$103.10	\$100.25	0.04%	-0.04%	-1.79%	0.53%	n/a
GSBW22	Australian Government Treasury Bc Treasury Bond 5.75% 15-07-22 Semi		21-May-13	15-Jul-22	5.75%	S/A	06-Jan-22	17-Jan-22	\$26.92	\$1,125,430.93	10,635	52	0.23%	4.18%	\$105.56	\$111.69	\$105.52	0.30%	-0.41%	-5.36%	-8.23%	-13.75%
GSBG23	Australian Government Treasury Bc Treasury Bond 5.50% 21-11-22 Semi		16-Oct-17	21-Nov-22	2.25%	S/A	11-Nov-21	22-Nov-21	\$7.95	\$29,040.64	2,848	2	0.26%	3.71%	\$103.20	\$105.36	\$102.99	0.39%	-0.12%	-2.31%	1.40%	n/a
GSBG24	Australian Government Treasury Bc Treasury Bond 2.75% 21-04-24 Semi		21-May-13	21-Apr-24	2.75%	S/A	12-Apr-22	21-Apr-22	\$20.55	\$677,328.43	6,235	48	0.11%	3.30%	\$107.82	\$115.00	\$101.00	0.59%	-2.93%	-5.11%	-5.78%	-14.49%
GSBU24	Australian Government Treasury Bc Treasury Bond 0.25% 21-11-24 Semi		21-May-13	21-Apr-24	2.75%	S/A	12-Apr-22	21-Apr-22	\$8.73	\$85,480.34	805	4	0.20%	0.98%	\$105.80	\$107.47	\$105.16	0.77%	-2.34%	-3.24%	3.42%	1.18%
GSBU25	Australian Government Treasury Bc Treasury Bond 0.25% 21-11-24 Semi		21-Apr-20	21-Nov-24	0.25%	S/A	11-Nov-21	22-Nov-21	\$3.82	\$447,326.19	4,529	7	0.30%	11.72%	\$97.30	\$100.53	\$97.79	1.22%	-2.85%	-2.50%	n/a	n/a
GSBG25	Australian Government Treasury Bc Treasury Bond 3.25% 21-04-25 Semi		30-May-13	21-Apr-25	3.25%	S/A	12-Apr-22	21-Apr-22	\$10.26	\$1,149,304.31	10,603	26	0.27%	11.21%	\$107.05	\$113.78	\$107.15	1.34%	-3.85%	-5.89%	1.36%	-3.44%
GSBU25	Australian Government Treasury Bc Treasury Bond 0.25% 21-11-25 Semi		27-Jul-20	21-Nov-25	0.25%	S/A	11-Nov-21	22-Nov-21	\$3.85	\$83,572.02	857	5	0.23%	2.17%	\$96.04	\$100.03	\$96.15	1.47%	-2.88%	-4.16%	n/a	n/a
GSBG26	Australian Government Treasury Bc Treasury Bond 4.25% 21-04-26 Semi		18-Mar-14	21-Apr-26	4.25%	S/A	12-Apr-22	21-Apr-22	\$4.10	\$542,166.63	4,755	12	0.39%	13.22%	\$112.40	\$122.10	\$112.40	1.50%	-5.01%	-7.40%	0.31%	-3.77%
GSBQ26	Australian Government Treasury Bc Treasury Bond 0.50% 21-09-26 Semi		30-Sep-20	21-Sep-26	0.50%	S/A	10-Mar-22	21-Mar-22	\$0.78	\$68,048.80	700	2	n/a	8.78%	\$95.26	\$100.93	\$96.88	1.57%	-3.80%	-5.58%	n/a	n/a
GSBG27	Australian Government Treasury Bc Treasury Bond 4.75% 21-04-23 Semi		21-May-13	21-Apr-23	4.75%	S/A	12-Apr-22	21-Apr-22	\$12.41	\$368,233.54	3,090	22	0.67%	2.97%	\$117.95	\$128.11	\$109.00	1.60%	-4.47%	-7.53%	0.94%	-3.85%
GSBU27	Australian Government Treasury Bc Treasury Bond 0.25% 21-11-27 Semi		09-Apr-00	21-Nov-27	2.75%	S/A	11-Nov-21	22-Nov-21	\$4.87	\$48,242.38	437	3	0.29%	0.99%	\$108.36	\$115.15	\$108.24	1.67%	-2.98%	-7.18%	6.85%	-0.48%
GSBU28	Australian Government Treasury Bc Treasury Bond 2.25% 21-05-28 Semi		19-May-16	21-May-28	2.25%	S/A	11-Nov-21	22-Nov-21	\$3.97	\$9,731.16	91	3	0.31%	0.24%	\$105.14	\$112.00	\$106.48	1.80%	-3.11%	-6.63%	7.23%	3.74%
GSBU28	Australian Government Treasury Bc Treasury Bond 2.75% 21-11-28 Semi		02-Mar-17	21-Nov-28	2.75%	S/A	11-Nov-21	22-Nov-21	\$3.98	\$152,354.46	1,374	17	0.72%	3.82%	\$108.58	\$117.84	\$108.58	1.83%	-3.17%	-7.83%	5.33%	n/a
GSBG29	Australian Government Treasury Bc Treasury Bond 4.75% 21-04-29 Semi		21-May-13	21-Apr-29	2.75%	S/A	12-Apr-22	21-Apr-22	\$8.69	\$275,577.47	2,418	24	0.44%	3.17%	\$111.07	\$121.76	\$111.07	1.86%	-4.92%	-8.36%	3.95%	1.69%
GSBU29	Australian Government Treasury Bc Treasury Bond 2.75% 21-11-29 Semi		29-Jan-18	21-Nov-29	2.75%	S/A	11-Nov-21	22-Nov-21	\$3.30	\$59,324.11	531	3	0.37%	1.80%	\$109.00	\$117.35	\$109.01	1.91%	-4.87%	-8.58%	6.90%	n/a
GSBW30	Australian Government Treasury Bc Treasury Bond 1.00% 21-12-30 Semi		21-May-20	21-Dec-30	1.00%	S/A	10-Dec-21	21-Dec-21	\$3.00	\$0.00	-	-	0.68%	0.00%	\$93.98	\$101.50	\$93.17	2.03%	-5.90%	-7.31%	n/a	n/a
GSBK31	Australian Government Treasury Bc Treasury Bond 1.50% 21-06-31 Semi		03-Jun-19	21-Jun-31	1.50%	S/A	10-Dec-21	21-Dec-21	\$4.95	\$26,824.06	271	6	n/a	0.54%	\$97.00	\$106.81	\$97.00	2.05%	-5.09%	-9.53%	n/a	n/a
GSBU31	Australian Government Treasury Bc Treasury Bond 1.00% 21-11-31 Semi		02-Sep-20	21-Nov-31	1.00%	S/A	11-Nov-21	22-Nov-21	\$0.93	\$52,068.95	53,236	18	0.75%	541.30%	\$93.00	\$97.00	\$92.16	2.09%	-4.12%	n/a	n/a	n/a
GSBU32	Australian Government Treasury Bc Treasury Bond 1.25% 21-05-32 Semi		28-Jan-20	21-May-32	1.25%	S/A	11-Nov-21	22-Nov-21	\$0.95	\$47,800.00	500	1	0.50%	5.00%	\$94.56	\$101.75	\$94.00	2.12%	-5.52%	-8.43%	n/a	n/a
GSBU32	Australian Government Treasury Bc Treasury Bond 1.75% 21-11-32 Semi		21-Apr-21	21-Nov-32	1.75%	S/A	11-Nov-21	22-Nov-21	\$0.00	\$0.00	-	-	n/a	n/a	\$0.00	\$0.00	\$0.00	2.15%	n/a	n/a	n/a	n/a
GSBG33	Australian Government Treasury Bc Treasury Bond 4.50% 21-04-33 Semi		22-Nov-13	21-Apr-33	4.50%	S/A	12-Apr-22	21-Apr-22	\$13.91	\$1,124,270.64	8,696	45	0.48%	8.08%	\$126.40	\$142.11	\$125.00	2.13%	-5.37%	-10.88%	4.30%	-2.66%
GSBK35	Australian Government Treasury Bc Treasury Bond 2.75% 21-06-35 Semi		30-Mar-15	21-Jun-35	2.75%	S/A	10-Dec-21	21-Dec-21	\$4.97	\$13,879.98	1,204	9	0.61%	2.65%	\$109.04	\$121.82	\$108.43	2.30%	-3.67%	-11.60%	8.99%	9.26%
GSBG37	Australian Government Treasury Bc Treasury Bond 3.75% 21-04-37 Semi		21-Oct-14	21-Apr-37	3.75%	S/A	12-Apr-22	21-Apr-22	\$3.77	\$2,865,564.60	23,521	27	0.64%	76.05%	\$119.82	\$136.75	\$119.41	2.43%	-5.36%	-12.36%	6.70%	5.07%
GSBK39	Australian Government Treasury Bc Treasury Bond 3.25% 21-06-39 Semi		20-Oct-15	21-Jun-39	3.25%	S/A	10-Dec-21	21-Dec-21	\$1.50	\$6,884.98	59	4	0.68%	0.46%	\$111.33	\$129.20	\$112.73	2.58%	-5.68%	-14.92%	5.46%	5.98%
GSBU42	Australian Government Treasury Bc Treasury Bond 2.75% 21-05-42 Semi		30-Jul-18	21-May-42	2.75%	S/A	11-Nov-21	22-Nov-21	\$4.75	\$46,035.85	5,143	23	0.46%	11.50%	\$105.56	\$119.78	\$97.09	2.69%	-3.57%	-13.88%	11.74%	n/a
GSBC47	Australian Government Treasury Bc Treasury Bond 3.00% 21-09-47 Semi		19-Oct-16	21-Mar-47	3.00%	S/A	10-Mar-22	21-Mar-22	\$13.14	\$40,293.31	3,672	35	0.67%	3.05%	\$105.41	\$127.40	\$105.40	2.77%	-7.21%	-17.65%	6.56%	10.07%
GSBK51	Australian Government Treasury Bc Treasury Bond 1.75% 21-06-51 Semi		05-Aug-20	21-Jun-51	1.75%	S/A	10-Dec-21	21-Dec-21	\$0.00	\$1,078,230.11	12,836	39	0.82%	n/a	\$82.79	\$99.00	\$78.43	2.78%	-6.02%	-17.22%	n/a	n/a
Government Bonds - Inflation Linked																						
GSIC22	Australian Government Treasury In Treas Indexed Bond Cpi+1.25% 21-02-22 Qly		21-May-13	21-Feb-22	1.25%	Qtrly	11-Nov-21	22-Nov-21	\$10.91	\$86,993.63	722	13	0.04%	0.80%	\$120.54	\$121.01	\$119.09	-2.84%	0.12%	0.81%	3.06%	5.28%
GSIO25	Australian Government Treasury In Treas Indexed Bond Cpi+3.00% 20-09-25 Qly		21-May-13	20-Sep-25	3.00%	Qtrly	09-Dec-21	20-Dec-21	\$33.30	\$677,046.40	4,510	39	0.28%	2.03%	\$147.60	\$153.38	\$147.60	-0.81%	-2.20%	-1.27%	3.85%	2.36%
GSIU27	Australian Government Treasury In Treas Indexed Bond Cpi+0.75% 21-11-27 Qly		01-Sep-17	21-Nov-27	0.75%	Qtrly	11-Nov-21	22-Nov-21	\$4.18	\$1,044,873.85	8,815	4	0.48%	24.98%	\$117.03	\$120.43	\$116.29	-0.48%	-1.09%	2.08%	15.22%	n/a
GSIC30	Australian Government Treasury In Treas Indexed Bond Cpi+2.50% 20-09-30 Qly		21-May-13	20-Sep-30	2.50%	Qtrly	09-Dec-21	20-Dec-21	\$7.01	\$138,728.37	870	12	0.66%	1.98%	\$157.22	\$165.77	\$152.33	-0.17%	-1.45%	-2.03%	10.35%	5.26%
GSIU32	Australian Government Treasury In Treas Indexed Bond Cpi+0.25% 21-11-32 Qly		01-Sep-21	21-Nov-32	0.25%	Qtrly	11-Nov-21	22-Nov-21	\$1.09	\$21,738.00	200	1	n/a	2.00%	\$106.35	\$110.91	\$107.54	0.02%	-4.11%	n/a	n/a	n/a
GSIO35	Australian Government Treasury In Treas Indexed Bond Cpi+2.00% 21-08-35 Qly		01-Oct-13	21-Aug-35	2.00%	Qtrly	11-Nov-21	22-Nov-21	\$7.86	\$263,504.16	1,741	5	0.53%	3.35%	\$148.95	\$159.73	\$144.69	0.18%	-1.71%	-4.43%	15.30%	14.82%
GSIO40	Australian Government Treasury In Treas Indexed Bond Cpi+1.25% 21-08-40 Qly		18-Aug-15	21-Aug-40	1.25%	Qtrly	11-Nov-21	22-Nov-21	\$4.79	\$341,363.78	2,510	2	0.59%	7.13%	\$130.33	\$144.92	\$125.59	0.44%	-8.66%	-7.16%	17.15%	15.43%
GSIC50	Australian Government Treasury In Treas Indexed Bond Cpi+1.00% 21-02-50 Qly		26-Sep-18	21-Feb-50	1.00%	Qtrly	11-Nov-21	22-Nov-21	\$6.18	\$2,228,321.87	17,766	11	n/a	36.07%	\$123.31	\$140.76	\$112.26	0.58%	-1.52%	-8.76%	27.41%	n/a
Corporate Bonds - Fixed Rate																						
MVTHA	Mercantile Investment Company Ltd Bond 4.80% 10-07-26 Semi		30-Jun-16	10-Jul-26	#VALUE! 1st Applicable				\$29.61	\$307,512.89	3,028	20	0.63%	1.04%	\$101.90	\$106.00	\$95.00	#VALUE!	0.39%	-1.92%	-2.07%	-0.34%
Corporate Bonds - Floating Rate																						
AYUHC	Australian Unity Limited Simple Bond 3-Rbsw+2.00% 15-12-24		18-Oct-19	15-Dec-24	2.03%	Qtrly	05-Jan-22	14-Jan-22	\$115.02	\$1,230,201.93	12,294	42	0.58%	1.07%	\$100.00	\$101.39	\$96.15	3.34%	-0.99%	2.04%	n/a	n/a
AYUHD	Australian Unity Limited Simple Bond 3-Rbsw+2.15% 15-12-26		18-Oct-19	15-Dec-26	2.18%	Qtrly	05-Jan-22	14-Jan-22	\$206.38	\$914,412.32	9,077	64	0.96%	0.44%	\$99.70	\$101.39	\$93.50	3.69%	-0.30%	3.85%	n/a	n/a
CZPHA	Centuria Funds Management Limite Bond 3-Rbsw+4.25% 20-04-26 Qly Sec Red		21-Apr-21	20-Apr-26	4.29%	Qtrly	11-Jan-22	20-Jan-22	\$205.65	\$1,794,947.00	17,230	111	0.30%	0.87%	\$103.50	\$105.75	\$100.20	4.69%	-1.43%	n/a	n/a	n/a
OBCHA	Omnii Brideway Limited Bond 3-Rbsw+4.20% 22-12-22 Sec Step T-01-22		30-Apr-14	22-Dec-22	4.22%	Qtrly	30-Dec-21	10-Jan-22	\$80.60	\$385,459.35	3,848	24	0.80%	0.48%	\$106.05	\$106.05	\$99.00	#VALUE!	6.05%	5.64%	4.17%	6.53%
PPBLH	Peet Limited Simple Bond 3-Rbsw+4.65% 05-10-22		10-Jul-17	05-Oct-22	4.67%	Qtrly	23-Dec-21	05-Jan-22	\$51.50	\$162,129.60	1,604	10	2.26%	0.31%	\$103.00	\$104.95	\$97.25	7.27%	3.00%	5.10%	-1.34%	n/a

¹ The yield data for the AGIs has been sourced from YieldBooker. The yield for the other bonds has been sourced from Bloomberg using the Mid Yield to Convention function as at 29 October 2021

² The coupon data has been sourced from Bloomberg using the Coupon function as at 29 October 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 Oct 21.

Past Performance is not a reliable indicator of future performance.

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Contact Us

Phone: 131 279 or +61 2 9338 0000 (from overseas)

Email: bonds@asx.com.au