



Bonds:

Month Update: July 2022



Month: Jul-22

Trading days: 21

Period ending: Sunday, 31 July 2022

Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	1	26.7	14	1	2,722	\$0.21
Corporate Bonds - Floating Rate	5	623.2	380	18	47,650	\$5.90
Australian Government Bonds	36	326.9	1,240	59	268,185	\$88.69
Total	42	976.87	1,634	78	318,557	\$94.80

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	GSBU33	\$16,000	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$98.39
Australian Government Tre	GSIU32	\$3,700	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$94.93
Australian Government Tre	GSBU32	\$25,200	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$86.30
Centuria Funds Managemen	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	6.47%	Qtrly	\$99.30
Australian Government Tre	GSBQ26	\$36,000	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$90.26
Australian Government Tre	GSBU31	\$41,800	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$81.83
Australian Government Tre	GSBK51	\$17,800	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$70.38
Australian Government Tre	GSBU25	\$36,800	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$91.43
Australian Government Tre	GSBW30	\$38,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$85.70

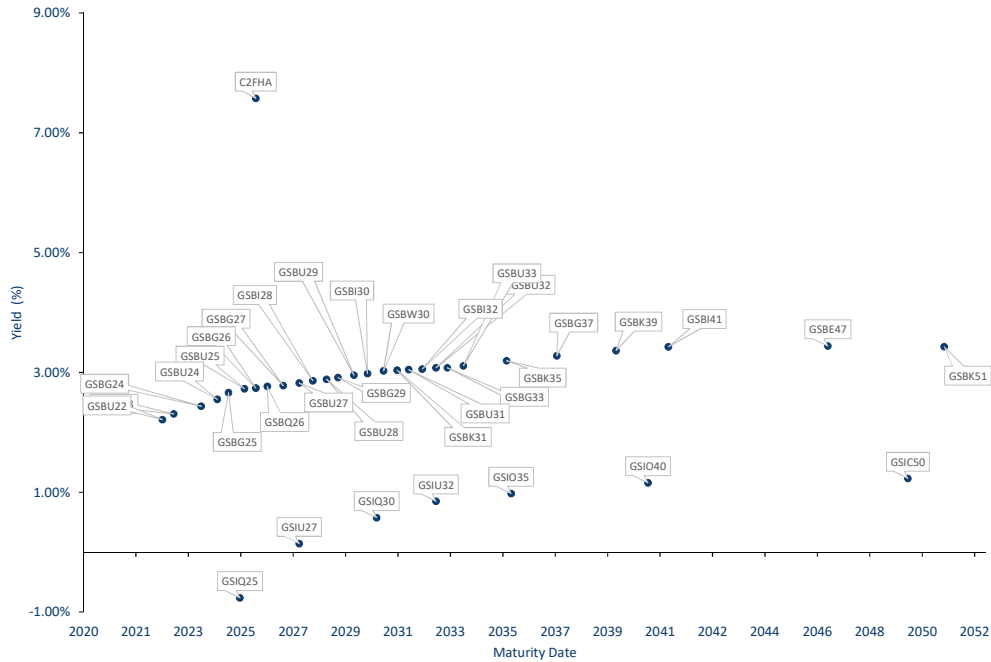
*BSW - Bank Bill Swap Rate

* 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 (%)
GSBG23	Government Bonds - Fixed Rate	\$4,198,616	4.43%	40,463	12.70%
GSBK51	Government Bonds - Fixed Rate	\$3,130,376	3.30%	47,263	14.84%
GSIQ25	Government Bonds - Inflation Linked	\$2,926,363	3.09%	20,030	6.29%
C2FHA	Corporate Bonds - Floating Rate	\$1,906,638	2.01%	19,657	6.17%
GSBG26	Government Bonds - Fixed Rate	\$1,711,997	1.81%	16,282	5.11%
		\$13,873,989.34	14.63%	143,695	45.11%

Yield versus maturity date





Bonds:

Month Update: July 2022



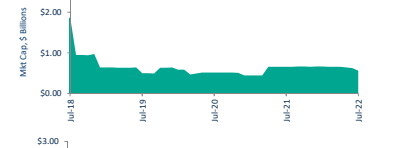
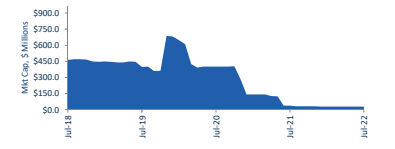
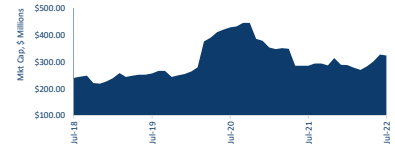
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Jul-21	Jul-22	% change	Jun-22	% change
Market Cap (\$m)	\$285.03	\$324.20	13.7%	\$326.91	-0.8%
Number listed (actual)	36	35	-2.8%	36	-2.8%
Monthly Volume	185,096	268,185	44.9%	959,134	-72.0%
Monthly Transactions	611	740	21.1%	1,240	-40.3%
Monthly value (\$m)	\$21.33	\$26.31	23.3%	\$88.69	-70.3%

Corporate Bonds - Fixed	Last 12 months			Last month	
	Jul-21	Jul-22	% change	Jun-22	% change
Market Cap (\$m)	\$37.31	\$26.78	-28.2%	\$26.73	0.2%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	3,343	2,722	-18.6%	2,226	22.3%
Monthly Transactions	15	16	6.7%	14	14.3%
Monthly Month value (\$m)	\$0.33	\$0.25	-25.0%	\$0.21	19.0%

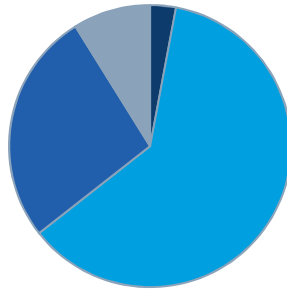
Corporate Bonds - Floating	Last 12 months			Last month	
	Jul-21	Jul-22	% change	Jun-22	% change
Market Cap (\$m)	\$656.85	\$559.74	-14.8%	\$623.22	-10.2%
Number listed (actual)	5	4	-20.0%	\$5.00	-20.0%
Monthly Volume	38,003	47,650	25.4%	61,921	-23.0%
Monthly Transactions	249	268	7.6%	380	-29.5%
Monthly value (\$m)	\$3.89	\$4.59	18.1%	\$5.90	-22.2%

Total Bond Market	Last 12 months			Last month	
	Jul-21	Jul-22	% change	Jun-22	% change
Market Cap (\$m)	\$979.19	\$910.72	-7.0%	\$976.87	-6.8%
Number listed (actual)	42	40	-4.8%	42	-4.8%
Monthly Volume	226,442	318,557	40.7%	1,023,281	-68.9%
Monthly Transactions	875	1,024	17.0%	1,634	-37.3%
Monthly value (\$m)	\$25.55	\$31.15	21.9%	\$94.80	-67.1%



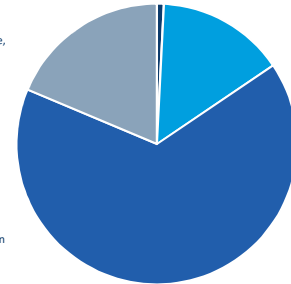
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$27 m
- Corporate Bonds - Floating Rate, \$560 m
- Government Bonds - Fixed Rate, \$243 m
- Government Bonds - Inflation Linked, \$81 m

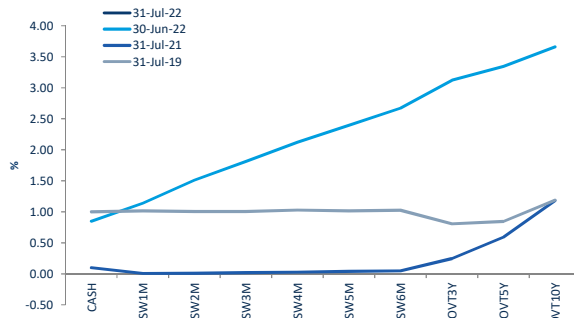


Bonds Breakdown by Traded Value

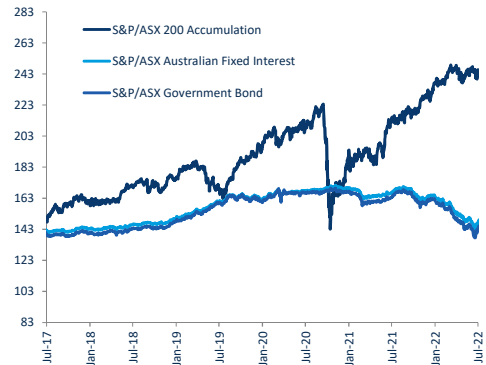
- Corporate Bonds - Fixed Rate, \$251 k
- Corporate Bonds - Floating Rate, \$4,590 k
- Government Bonds - Fixed Rate, \$20,491 k
- Government Bonds - Inflation Linked, \$5,816 k



Australian Yield Curve



S&P Indices - rebased to 100





Spotlight on Bonds

Month update: July 2022



Australian Bonds Summary - July 2022

ASX Profiles		Detail						Activity						Prices				Returns					
ASX Code	Issuer	Description	ASX Listed Date	Maturity / Conv / Reset	Coupon ¹	Payment Frequency	Announced Ex Date	Announced Payment Date	Mkt Cap (\$m)#	Traded Value (\$)	Traded Volume	Number of Trades	Spread	Monthly Liquidity % ²	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																							
GSB122	Australian Government Treasury Bor	Treasury Bond 2.25% 21-11-22 Semi	16-Oct-17	21-Nov-22	2.25%	S/A	10-Nov-22	21-Nov-22	\$10.69	\$13,871.14	138	3	0.30%	0.13%	\$100.41	\$103.62	\$100.23	2.21%	-0.23%	-2.84%	-4.45%	n/a	
GSBG23	Australian Government Treasury Bor	Treasury Bond 5.50% 21-04-23 Semi	21-May-13	21-Apr-23	5.50%	S/A	12-Oct-22	21-Oct-22	\$27.07	\$4,196,615.64	40,463	128	0.16%	15.51%	\$103.95	\$113.00	\$102.64	2.31%	0.24%	-6.31%	-12.43%	-12.26%	
GSBG24	Australian Government Treasury Bor	Treasury Bond 2.75% 21-04-24 Semi	21-May-13	21-Apr-24	2.75%	S/A	12-Oct-22	21-Oct-22	\$10.42	\$888,642.28	8,778	22	0.25%	8.53%	\$101.66	\$108.36	\$99.50	2.44%	1.27%	-5.93%	-6.78%	-0.46%	
GSBU24	Australian Government Treasury Bor	Treasury Bond 0.25% 21-11-24 Semi	21-Apr-20	21-Nov-24	0.25%	S/A	10-Nov-22	21-Nov-22	\$19.08	\$391,808.93	4,140	10	n/a	2.05%	\$94.89	\$100.20	\$92.88	2.55%	1.22%	-4.72%	n/a	n/a	
GSBG25	Australian Government Treasury Bor	Treasury Bond 3.25% 21-04-25 Semi	30-May-13	21-Apr-25	3.25%	S/A	12-Oct-22	21-Oct-22	\$17.59	\$999,682.27	9,845	35	0.27%	5.68%	\$102.44	\$112.13	\$99.43	2.66%	1.54%	-8.45%	-10.29%	-3.70%	
GSBU25	Australian Government Treasury Bor	Treasury Bond 0.25% 21-11-25 Semi	27-Jul-20	21-Nov-25	0.25%	S/A	10-Nov-22	21-Nov-22	\$4.21	\$1,508,323.34	16,551	6	n/a	35.86%	\$92.38	\$99.43	\$89.10	2.73%	3.68%	-7.02%	n/a	n/a	
GSBG26	Australian Government Treasury Bor	Treasury Bond 4.25% 21-04-26 Semi	18-Mar-14	21-Apr-26	4.25%	S/A	12-Oct-22	21-Oct-22	\$5.76	\$1,711,997.24	16,282	18	0.27%	29.72%	\$106.53	\$119.37	\$102.58	2.74%	2.47%	-10.17%	-12.03%	-7.97%	
GSBG26	Australian Government Treasury Bor	Treasury Bond 0.50% 21-09-26 Semi	30-Sep-20	21-Sep-26	0.50%	S/A	12-Sep-22	21-Sep-22	\$1.17	\$152,848.40	1,700	3	n/a	13.03%	\$91.42	\$99.87	\$87.66	2.77%	4.29%	-8.58%	n/a	n/a	
GSBG27	Australian Government Treasury Bor	Treasury Bond 4.75% 21-04-27 Semi	21-May-13	21-Apr-27	4.75%	S/A	12-Oct-22	21-Oct-22	\$11.69	\$709,508.01	6,558	30	0.33%	6.07%	\$110.06	\$125.20	\$104.93	2.78%	2.51%	-11.67%	-14.49%	-8.05%	
GSBU27	Australian Government Treasury Bor	Treasury Bond 2.75% 21-11-27 Semi	09-Apr-00	21-Nov-27	2.75%	S/A	10-Nov-22	21-Nov-22	\$11.55	\$852,970.54	8,668	32	0.54%	7.39%	\$100.42	\$113.58	\$94.61	2.82%	3.32%	-10.67%	-8.36%	-1.45%	
GSBU28	Australian Government Treasury Bor	Treasury Bond 2.25% 21-05-28 Semi	19-May-16	21-May-28	2.25%	S/A	10-Nov-22	21-Nov-22	\$3.58	\$144,615.00	1,510	5	0.52%	4.04%	\$97.26	\$105.51	\$91.79	2.86%	4.55%	-9.69%	-9.33%	1.42%	
GSBU28	Australian Government Treasury Bor	Treasury Bond 2.75% 21-11-28 Semi	02-Mar-17	21-Nov-28	2.75%	S/A	10-Nov-22	21-Nov-22	\$2.90	\$44,236.86	452	5	n/a	1.52%	\$99.77	\$115.20	\$93.29	2.89%	4.62%	-12.92%	-13.19%	-3.14%	
GSBG29	Australian Government Treasury Bor	Treasury Bond 3.25% 21-04-29 Semi	21-May-13	21-Apr-29	2.75%	S/A	12-Oct-22	21-Oct-22	\$16.96	\$1,016,115.10	10,120	42	0.41%	5.99%	\$102.97	\$119.41	\$96.03	2.91%	3.73%	-13.27%	-14.47%	-2.35%	
GSBU29	Australian Government Treasury Bor	Treasury Bond 2.75% 21-11-29 Semi	29-Jan-18	21-Nov-29	2.75%	S/A	10-Nov-22	21-Nov-22	\$2.94	\$25,305.16	260	5	0.50%	0.86%	\$99.33	\$115.20	\$92.90	2.95%	4.39%	-13.38%	-13.48%	n/a	
GSBI30	Australian Government Treasury Bor	Treasury Bond 2.50% 21-05-30 Semi	14-Jun-18	21-May-30	2.50%	S/A	10-Nov-22	21-Nov-22	\$0.28	\$2,452.71	26	1	0.53%	0.87%	\$97.25	\$114.22	\$90.75	2.98%	5.94%	-11.55%	-12.00%	n/a	
GSBW30	Australian Government Treasury Bor	Treasury Bond 1.00% 21-12-30 Semi	21-May-20	21-Dec-30	1.00%	S/A	12-Dec-22	21-Dec-22	\$8.57	\$777,999.46	9,468	14	n/a	9.08%	\$85.70	\$99.87	\$81.09	3.03%	5.43%	-11.35%	n/a	n/a	
GSBG31	Australian Government Treasury Bor	Treasury Bond 1.50% 21-06-31 Semi	03-Jun-19	21-Jun-31	1.50%	S/A	12-Dec-22	21-Dec-22	\$4.62	\$100,890.00	1,180	1	n/a	2.19%	\$88.38	\$102.72	\$80.56	3.04%	9.71%	-13.29%	-12.05%	n/a	
GSBU31	Australian Government Treasury Bor	Treasury Bond 1.00% 21-11-31 Semi	02-Sep-20	21-Nov-31	1.00%	S/A	10-Nov-22	21-Nov-22	\$5.73	\$630,655.03	7,900	10	n/a	11.01%	\$83.61	\$97.00	\$75.67	3.05%	6.01%	-10.96%	n/a	n/a	
GSBI32	Australian Government Treasury Bor	Treasury Bond 1.25% 21-05-32 Semi	28-Jan-20	21-May-32	1.25%	S/A	10-Nov-22	21-Nov-22	\$11.77	\$49,620.00	625	1	n/a	0.42%	\$85.19	\$100.08	\$76.92	3.06%	6.46%	-10.57%	n/a	n/a	
GSBU32	Australian Government Treasury Bor	Treasury Bond 1.75% 21-11-32 Semi	21-Apr-21	21-Nov-32	1.75%	S/A	10-Nov-22	21-Nov-22	\$0.86	\$17,260.00	200	1	n/a	2.00%	\$88.83	\$101.38	\$84.03	3.08%	5.71%	n/a	n/a	n/a	
GSBG33	Australian Government Treasury Bor	Treasury Bond 4.50% 21-04-33 Semi	22-Nov-13	21-Apr-33	4.50%	S/A	12-Oct-22	21-Oct-22	\$21.82	\$681,930.63	6,147	35	0.73%	3.13%	\$114.83	\$138.66	\$103.50	3.08%	5.81%	-16.38%	-18.93%	-4.66%	
GSBU33	Australian Government Treasury Bor	Treasury Bond 3.00% 21-11-33 Semi	19-Apr-22	21-Nov-33	3.00%	S/A	10-Nov-22	21-Nov-22	\$0.69	\$84,289.36	860	4	n/a	12.24%	\$99.70	\$100.94	\$89.88	3.11%	6.74%	n/a	n/a	n/a	
GSBG35	Australian Government Treasury Bor	Treasury Bond 2.75% 21-06-35 Semi	30-Mar-15	21-Jun-35	2.75%	S/A	12-Dec-22	21-Dec-22	\$5.25	\$37,574.25	395	4	0.87%	0.72%	\$95.54	\$117.50	\$83.00	3.20%	8.40%	-17.83%	-18.73%	0.28%	
GSBG37	Australian Government Treasury Bor	Treasury Bond 3.75% 21-04-37 Semi	21-Oct-14	21-Apr-37	3.75%	S/A	12-Oct-22	21-Oct-22	\$3.46	\$622,329.07	6,009	12	0.77%	18.01%	\$106.94	\$133.49	\$94.87	3.26%	7.00%	-19.00%	-21.23%	-2.08%	
GSBG39	Australian Government Treasury Bor	Treasury Bond 3.25% 21-06-39 Semi	20-Oct-15	21-Jun-39	3.25%	S/A	12-Dec-22	21-Dec-22	\$10.56	\$450,471.73	4,715	20	0.83%	4.27%	\$99.16	\$118.71	\$87.16	3.36%	7.29%	-20.04%	-21.34%	1.08%	
GSBI41	Australian Government Treasury Bor	Treasury Bond 2.75% 21-05-41 Semi	30-Jul-18	21-May-41	2.75%	S/A	10-Nov-22	21-Nov-22	\$9.33	\$233,116.66	2,650	30	0.87%	2.50%	\$91.50	\$117.35	\$79.71	3.43%	6.73%	-20.55%	-23.43%	n/a	
GSBE47	Australian Government Treasury Bor	Treasury Bond 3.00% 21-03-47 Semi	19-Oct-16	21-Mar-47	3.00%	S/A	12-Sep-22	21-Sep-22	\$14.86	\$1,013,811.13	11,289	57	0.84%	6.82%	\$93.49	\$124.57	\$80.00	3.44%	7.15%	-23.13%	-26.05%	2.65%	
GSBG51	Australian Government Treasury Bor	Treasury Bond 1.75% 21-06-51 Semi	05-Aug-20	21-Jun-51	1.75%	S/A	12-Dec-22	21-Dec-22	\$0.00	\$5,130,376.15	47,263	62	n/a	n/a	\$70.38	\$96.30	\$57.65	3.43%	9.94%	-25.92%	n/a	n/a	
Government Bonds - Inflation Linked																							
GSIQ25	Australian Government Treasury Ind	Treas Indexed Bond Cpi+0.00% 20-09-25 Qly	21-May-13	20-Sep-25	3.00%	Qtrly	09-Sep-22	20-Sep-22	\$41.58	\$2,926,362.80	20,030	67	0.19%	7.04%	\$147.85	\$152.27	\$142.09	-0.76%	1.59%	-2.96%	-0.96%	4.99%	
GSIU27	Australian Government Treasury Ind	Treas Indexed Bond Cpi+0.75% 21-11-27 Qly	01-Sep-17	21-Nov-27	0.75%	Qtrly	11-Aug-22	20-Sep-22	\$7.95	\$560,346.36	5,003	20	0.57%	7.05%	\$114.70	\$120.43	\$108.46	0.14%	3.80%	-4.67%	3.25%	n/a	
GSIQ30	Australian Government Treasury Ind	Treas Indexed Bond Cpi+2.50% 20-09-30 Qly	21-May-13	20-Sep-30	2.50%	Qtrly	09-Sep-22	20-Sep-22	\$8.83	\$1,089,544.63	7,534	25	0.72%	12.33%	\$148.18	\$164.75	\$130.00	0.57%	5.36%	-9.90%	-5.67%	6.44%	
GSIU32	Australian Government Treasury Ind	Treas Indexed Bond Cpi+0.25% 21-11-32 Qly	01-Sep-21	21-Nov-32	0.25%	Qtrly	11-Aug-22	22-Aug-22	\$1.90	\$127,067.50	1,356	6	n/a	6.69%	\$97.78	\$110.91	\$88.69	0.85%	5.65%	n/a	n/a	n/a	
GSIQ35	Australian Government Treasury Ind	Treas Indexed Bond Cpi+2.00% 21-08-35 Qly	01-Oct-13	21-Aug-35	2.00%	Qtrly	11-Aug-22	22-Aug-22	\$7.86	\$625,188.50	4,910	7	0.62%	7.96%	\$134.85	\$157.08	\$120.00	0.98%	6.09%	-15.58%	-5.66%	9.19%	
GSIO40	Australian Government Treasury Ind	Treas Indexed Bond Cpi+1.25% 21-08-40 Qly	18-Aug-15	21-Aug-40	1.25%	Qtrly	11-Aug-22	22-Aug-22	\$4.80	\$1,010,033.02	90	1	0.73%	0.21%	\$116.90	\$142.89	\$101.00	1.16%	7.13%	-19.33%	-9.03%	10.50%	
GSIC50	Australian Government Treasury Ind	Treas Indexed Bond Cpi+1.00% 21-02-50 Qly	26-Sep-18	21-Feb-50	1.00%	Qtrly	11-Aug-22	22-Aug-22	\$7.87	\$477,241.11	5,095	18	n/a	6.07%	\$102.71	\$137.66	\$83.23	1.23%	10.09%	-27.03%	-17.17%	n/a	
Corporate Bonds - Fixed Rate																							
MV17A	Mercantile Investment Company Ltd	Bond 4.80% 10-07-26 Semi	30-Jun-16	10-Jul-26	n/a	n/a			\$26.78	\$250,644.20	2,722	16	0.84%	0.94%	\$92.15	\$102.60	\$91.05	n/a	0.16%	-7.85%	-11.40%	-7.13%	
Corporate Bonds - Floating Rate																							
AUYUHC	Australian Unity Limited	Simple Bond 3-Bbsw+2.00% 15-12-24	18-Oct-19	15-Dec-24	4.04%	Qtrly	05-Oct-22	14-Oct-22	\$113.87	\$625,713.85	6,439	33	1.95%	0.55%	\$99.00	\$101.75	\$96.00	6.01%	0.10%	-0.50%	n/a	n/a	
AUYUHD	Australian Unity Limited	Simple Bond 3-Bbsw+2.15% 15-12-26	18-Oct-19	15-Dec-26	4.19%	Qtrly	05-Oct-22	14-Oct-22	\$198.72	\$1,303,399.50	14,003	64	2.08%	0.66%	\$96.00	\$102.50	\$88.00	7.39%	2.95%	-3.52%	n/a	n/a	
CP2HA	Centuria Funds Management Limited	Bond 3-Bbsw+4.25% 20-04-26 Qly Sec Red	21-Apr-21	20-Apr-26	6.47%	Qtrly	11-Oct-22	20-Oct-22	\$197.30	\$1,906,637.51	19,657	141	n/a	0.97%	\$99.30	\$106.00	\$95.01	7.57%	3.93%	-5.42%	n/a	n/a	
PPCH	Peet Limited	Simple Bond 3-Bbsw+4.65% 05-10-22	10-Jul-17	05-Oct-22	6.51%	Qtrly	26-Sep-22	05-Oct-22	\$49.85	\$754,121.19	7,551	30	1.15%	1.51%	\$99.70	\$104.95	\$98.00	10.65%	1.74%	-2.64%	-6.56%	-1.82%	

¹ The yield data for the AGUs has been sourced from YieldBook. The yield for the other bonds has been sourced from Bloomberg using the Mid Yield to Convention function as at 31 July 2022

² The coupon data has been sourced from Bloomberg using the Coupon function as at 31 July 2022

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 Jul-22.

Past performance is not a reliable indicator of future performance.

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