



# Bonds:

## Month Update: December 2020



Month: Dec-20

Trading days: 21

Period ending: Thursday, 31 December 2020

### Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	3	285.5	243	12	49,796	\$5.08
Corporate Bonds - Floating Rate	5	505.8	207	10	24,163	\$3.58
Australian Government Bonds	36	385.8	582	28	257,771	\$56.71
<b>Total</b>	<b>44</b>	<b>1177.12</b>	<b>1,032</b>	<b>49</b>	<b>331,730</b>	<b>\$65.38</b>

### 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	GSBQ26	\$28,000	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$100.93
Australian Government Tre	GSBU31	\$28,000	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$0.00
Australian Government Tre	GSBK51	\$15,000	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$95.78
Australian Government Tre	GSBU25	\$26,500	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$99.51
Australian Government Tre	GSBW30	\$32,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$101.04
Australian Government Tre	GSBU24	\$29,000	Government Bonds - Fixed Rate	21-Apr-2020	\$100.00	21-Nov-2024	0.25%	S/A	\$100.37
Australian Government Tre	GSBI32	\$20,700	Government Bonds - Fixed Rate	28-Jan-2020	\$100.00	21-May-2032	1.25%	S/A	\$101.75
Australian Unity Limited	AYUHC	\$115	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2024	2.08%	Qtrly	\$97.10
Australian Unity Limited	AYUHD	\$207	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2026	2.23%	Qtrly	\$97.30

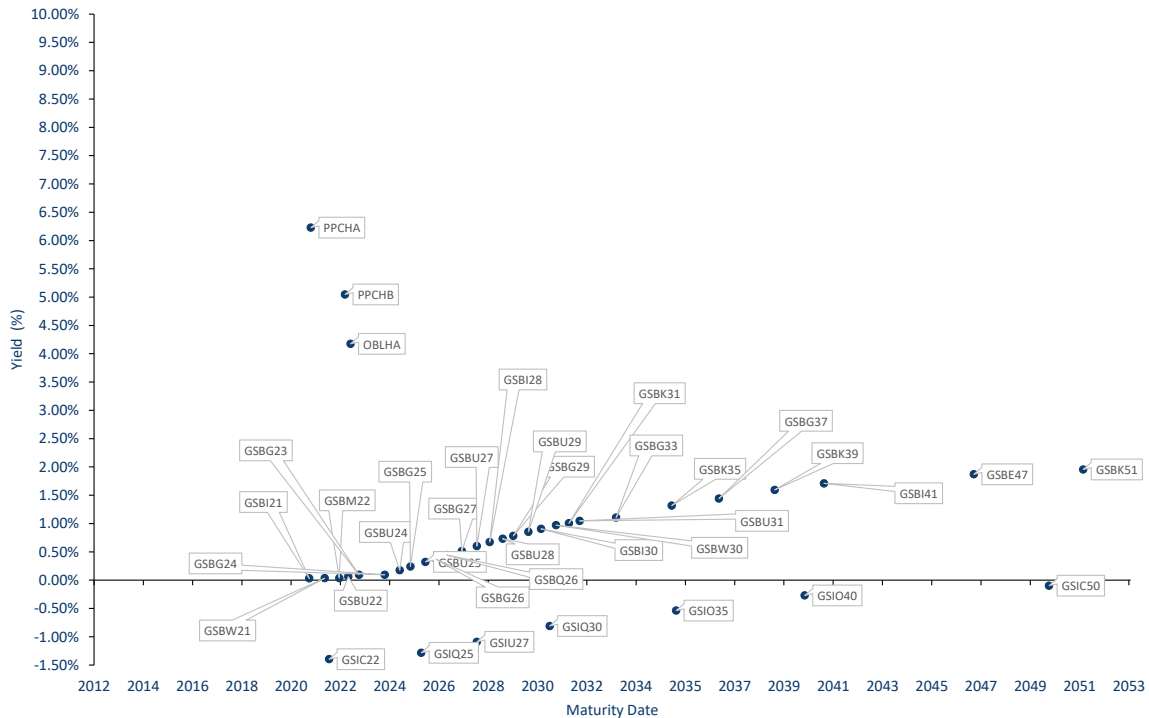
\*BBSW = Bank Bill Swap Rate

\* 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 (%)
GSBG27	Government Bonds - Fixed Rate	\$16,830,320	25.74%	132,734	40.01%
GSBG23	Government Bonds - Fixed Rate	\$2,775,323	4.25%	24,451	7.37%
GSBM22	Government Bonds - Fixed Rate	\$2,676,800	4.09%	23,989	7.23%
URFHC	Corporate Bonds - Fixed Rate	\$2,372,354	3.63%	42,810	12.91%
GSBU24	Government Bonds - Fixed Rate	\$1,133,208	1.73%	11,321	3.41%
<b>Total</b>		<b>\$25,788,004.76</b>	<b>39.45%</b>	<b>235,305</b>	<b>70.93%</b>

### Yield versus maturity date





# Bonds:

Month Update: December 2020



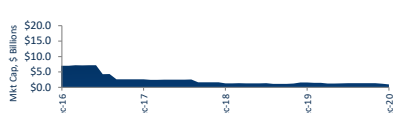
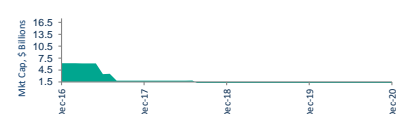
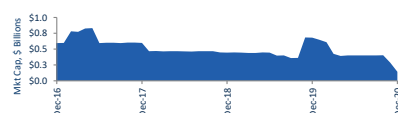
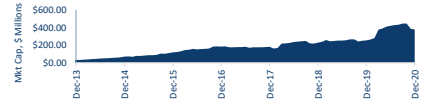
## Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Dec-19	Dec-20	% change	Nov-20	% change
Market Cap (\$m)	\$254.39	\$378.52	48.8%	\$385.78	-1.9%
Number listed (actual)	32	36	12.5%	36	0.0%
Monthly Volume	132,123	257,771	95.1%	459,085	-43.9%
Monthly Transactions	456	499	9.4%	582	-14.3%
Monthly value (\$m)	\$15.16	\$31.26	106.2%	\$56.71	-44.9%

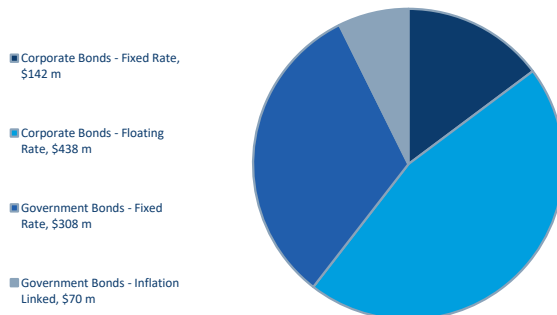
Corporate Bonds - Fixed	Last 12 months			Last month	
	Dec-19	Dec-20	% change	Nov-20	% change
Market Cap (\$m)	\$681.35	\$141.65	-79.2%	\$285.51	-50.4%
Number listed (actual)	5	3	-40.0%	3.00	0.0%
Monthly Volume	224,847	49,796	-77.9%	54,968	-9.4%
Monthly Transactions	1,063	167	-84.3%	243	-31.3%
Monthly Month value (\$m)	\$22.21	\$3.08	-86.1%	\$5.08	-39.3%

Corporate Bonds - Floating	Last 12 months			Last month	
	Dec-19	Dec-20	% change	Nov-20	% change
Market Cap (\$m)	\$635.30	\$437.80	-31.1%	\$505.83	-13.4%
Number listed (actual)	7	4	-42.9%	5.00	-20.0%
Monthly Volume	54,254	24,163	-55.5%	36,413	-33.6%
Monthly Transactions	310	210	-32.3%	207	1.4%
Monthly value (\$m)	\$5.52	\$2.36	-57.2%	\$3.58	-34.1%

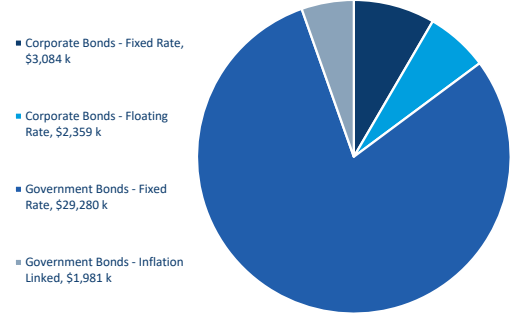
Total Bond Market	Last 12 months			Last month	
	Dec-19	Dec-20	% change	Nov-20	% change
Market Cap (\$b)	\$1,571.04	\$957.97	-39.0%	\$1,177.12	-18.6%
Number listed (actual)	44	43	-2.3%	44	-2.3%
Monthly Volume	411,224	331,730	-19.3%	550,466	-39.7%
Monthly Transactions	1,829	876	-52.1%	1,032	-15.1%
Monthly value (\$m)	\$42.89	\$36.70	-14.4%	\$65.38	-43.9%



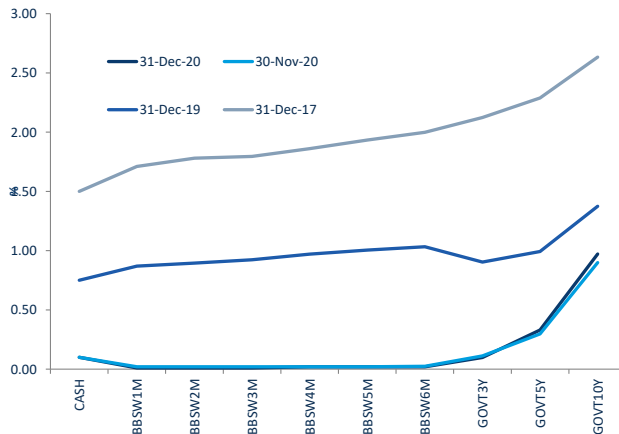
## Bonds Mkt Cap Breakdown by Type



## Bonds Breakdown by Traded Value



## Australian Yield Curve



## S&P Indices - rebased to 100

