



Bonds:

Month Update: July 2021



Month: Jul-21

Trading days: 22

Period ending: Friday, 30 July 2021

Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	1	37.3	30	1	3,343	\$0.41
Corporate Bonds - Floating Rate	5	656.7	321	15	38,003	\$5.19
Australian Government Bonds	36	285.3	630	29	185,096	\$29.20
Total	42	979.30	981	45	226,442	\$34.80

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	GSBU32	\$15,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$0.00
Centuria Funds Managemem	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	4.27%	Qtrly	\$104.99
Australian Government Tre	GSBQ26	\$30,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$100.00
Australian Government Tre	GSBU31	\$35,000	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	\$95.00
Australian Government Tre	GSBU25	\$30,600	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$99.36
Australian Government Tre	GSBW30	\$38,700	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	\$26,700	Government Bonds - Fixed Rate	28-Jan-2020	\$100.00	21-May-2032	1.25%	S/A	\$95.26

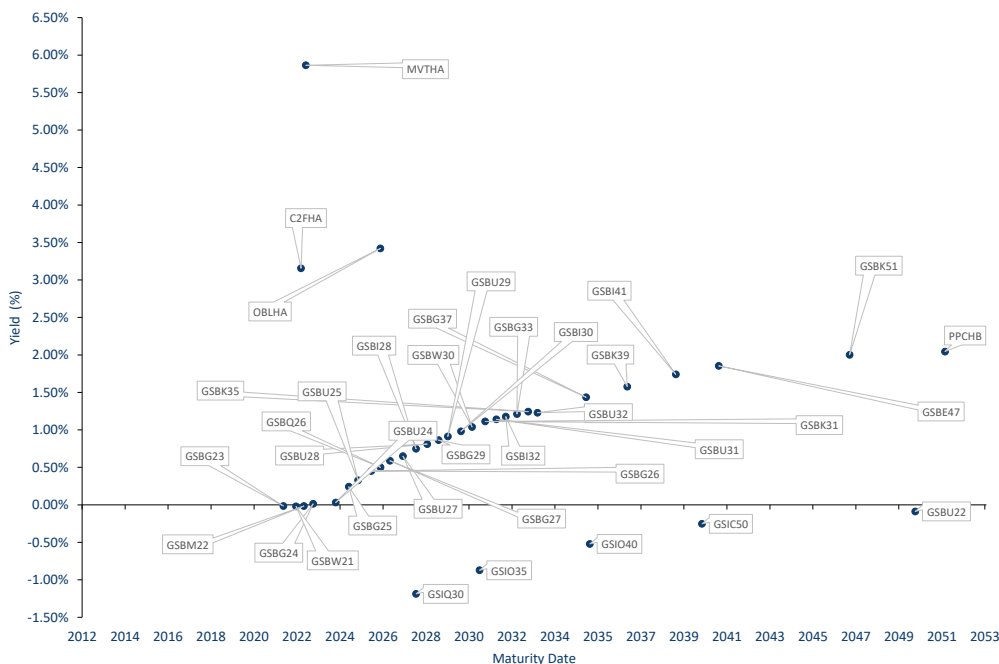
*BSW = Bank Bill Swap Rate

*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 (%)
C2FHA	Corporate Bonds - Floating Rate	\$2,021,720	5.81%	19,279	8.51%
GSIQ25	Government Bonds - Inflation Linked	\$1,927,220	5.54%	12,725	5.62%
GSBM22	Government Bonds - Fixed Rate	\$1,575,752	4.53%	14,682	6.48%
GSIC22	Government Bonds - Inflation Linked	\$1,147,785	3.30%	9,513	4.20%
GSBE47	Government Bonds - Fixed Rate	\$1,059,443	3.04%	8,899	3.93%
		\$7,731,919.27	22.22%	65,098	28.75%

Yield versus maturity date





Bonds:

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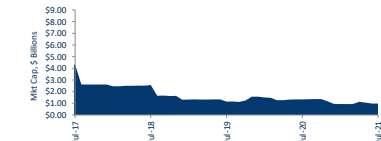
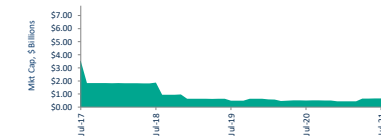
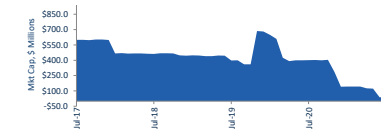
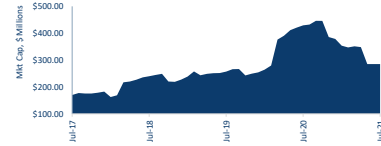
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Jul-20	Jul-21	% change	Jun-21	% change
Market Cap (\$m)	\$429.04	\$285.03	-33.6%	\$285.34	-0.1%
Number listed (actual)	35	36	2.9%	36	0.0%
Monthly Volume	177,236	185,096	4.4%	257,097	-28.0%
Monthly Transactions	642	611	-4.8%	630	-3.0%
Monthly value (\$m)	\$20.43	\$21.33	4.4%	\$29.20	-27.0%

Corporate Bonds - Fixed	Last 12 months			Last month	
	Jul-20	Jul-21	% change	Jun-21	% change
Market Cap (\$m)	\$400.35	\$37.31	-90.7%	\$37.27	0.1%
Number listed (actual)	4	1	-75.0%	1.00	0.0%
Monthly Volume	17,589	3,343	-81.0%	4,000	-16.4%
Monthly Transactions	95	15	-84.2%	30	-50.0%
Monthly Month value (\$m)	\$1.65	\$0.33	-79.7%	\$0.41	-18.6%

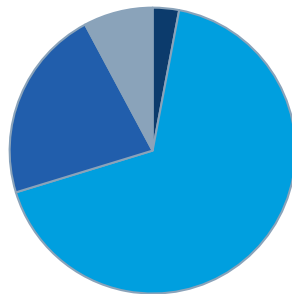
Corporate Bonds - Floating	Last 12 months			Last month	
	Jul-20	Jul-21	% change	Jun-21	% change
Market Cap (\$m)	\$508.55	\$656.85	29.2%	\$656.68	0.0%
Number listed (actual)	5	5	0.0%	5.00	0.0%
Monthly Volume	52,035	38,003	-27.0%	51,138	-25.7%
Monthly Transactions	265	249	-6.0%	321	-22.4%
Monthly value (\$m)	\$5.13	\$3.89	-24.3%	\$5.19	-25.2%

Total Bond Market	Last 12 months			Last month	
	Jul-20	Jul-21	% change	Jun-21	% change
Market Cap (\$m)	\$1,337.95	\$979.19	-26.8%	\$979.30	0.0%
Number listed (actual)	44	42	-4.5%	42	0.0%
Monthly Volume	246,860	226,442	-8.3%	312,235	-27.5%
Monthly Transactions	1,002	875	-12.7%	981	-10.8%
Monthly value (\$m)	\$27.22	\$25.55	-6.1%	\$34.80	-26.6%



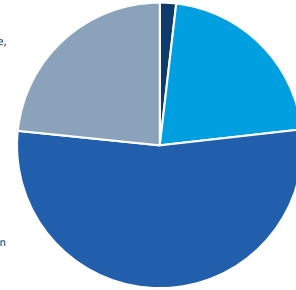
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$29 m
- Corporate Bonds - Floating Rate, \$657 m
- Government Bonds - Fixed Rate, \$214 m
- Government Bonds - Inflation Linked, \$76 m

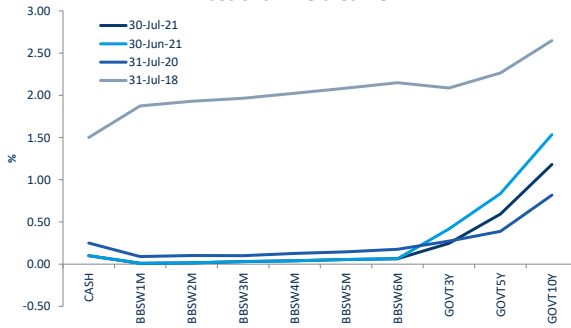


Bonds Breakdown by Traded Value

- Corporate Bonds - Fixed Rate, \$334 k
- Corporate Bonds - Floating Rate, \$3,886 k
- Government Bonds - Fixed Rate, \$9,710 k
- Government Bonds - Inflation Linked, \$4,251 k



Australian Yield Curve



S&P Indices - rebased to 100

