



Bonds:

Month Update: November 2021



Month: Nov-21

Trading days: 22

Period ending: Tuesday, November 30, 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	29.6	20	1	8,343	\$0.31
Corporate Bonds - Floating Rate	5	659.1	251	11	119,537	\$4.49
Australian Government Bonds	37	286.3	531	24	278,847	\$21.82
Total	43	975.02	802	36	406,727	\$26.62

Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Australian Government Treas	GSIU32	\$3,400	Government Bonds - Inflation Lin	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$107.54
Australian Government Treas	GSBU32	\$19,800	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$98.81
Centuria Funds Managemen	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	4.29%	Qtrly	\$104.61
Australian Government Treas	GSBQ26	\$31,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$95.56
Australian Government Treas	GSBU31	\$39,000	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$93.81
Australian Government Treas	GSBK51	\$15,600	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$88.90
Australian Government Treas	GSBU25	\$33,800	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$95.82
Australian Government Treas	GSBW30	\$38,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$93.77
Australian Government Treas	GSBU24	\$37,600	Government Bonds - Fixed Rate	21-Apr-2020	\$100.00	21-Nov-2024	0.25%	S/A	\$97.99

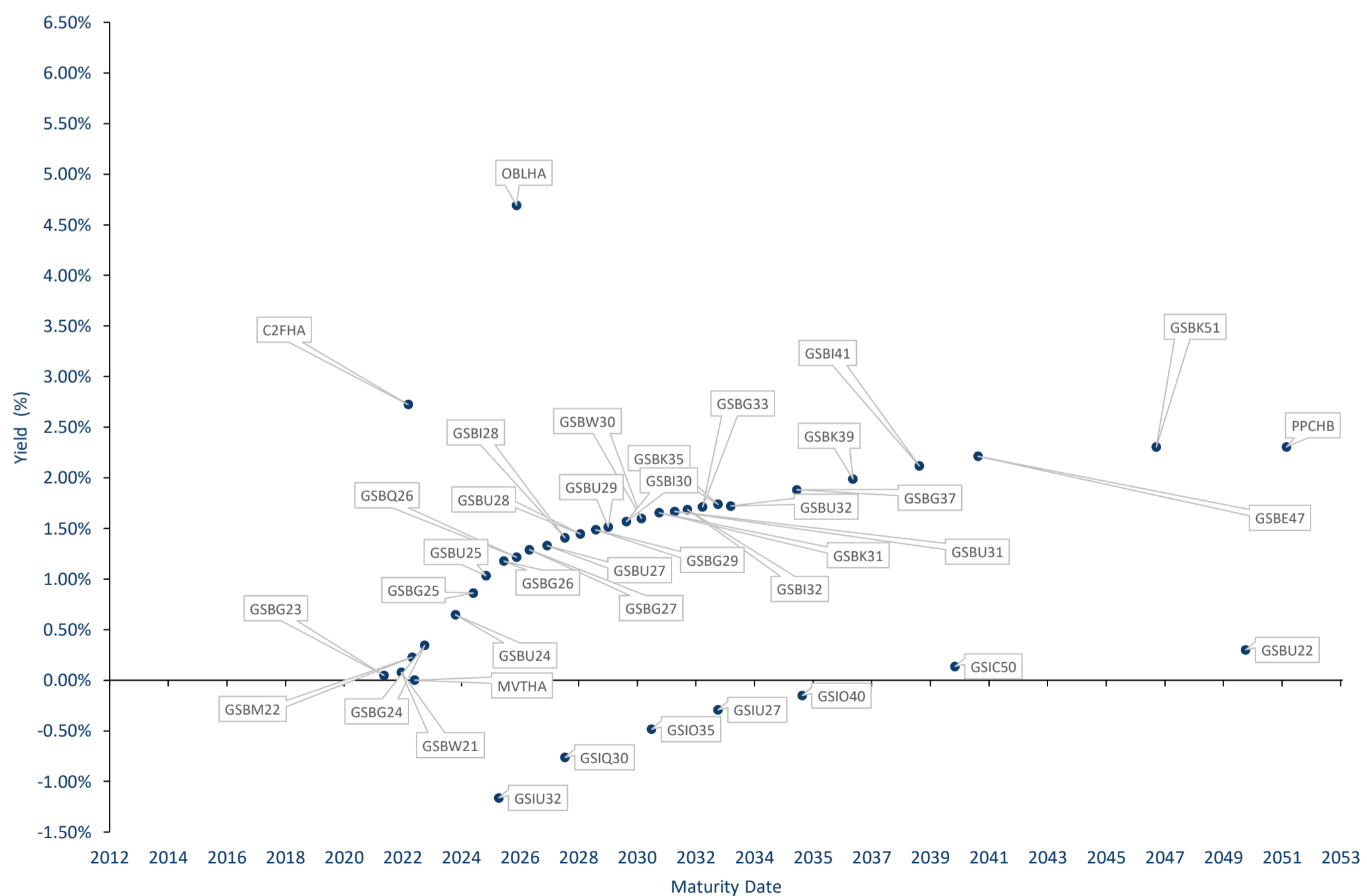
*BBSW = Bank Bill Swap Rate

* 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 (%)
AYUHC	Corporate Bonds - Floating Rate	\$7,823,206	29.39%	78,229	19.23%
GSBK51	Government Bonds - Fixed Rate	\$6,568,078	24.68%	77,306	19.01%
GSBG33	Government Bonds - Fixed Rate	\$5,740,566	21.57%	44,993	11.06%
GSBU31	Government Bonds - Fixed Rate	\$3,490,237	13.11%	37,811	9.30%
GSBG37	Government Bonds - Fixed Rate	\$3,373,689	12.67%	27,814	6.84%
		\$26,995,775.92	101.42%	266,153	65.44%

Yield versus maturity date





Bonds:

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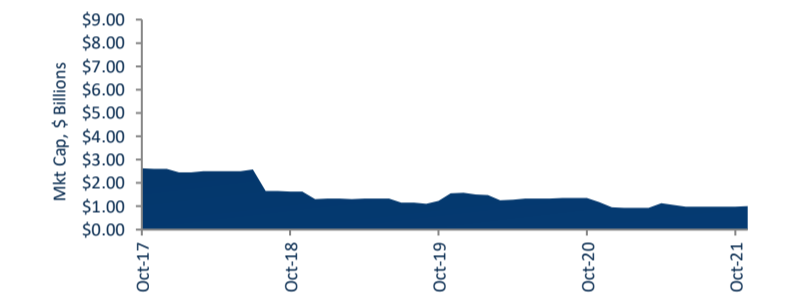
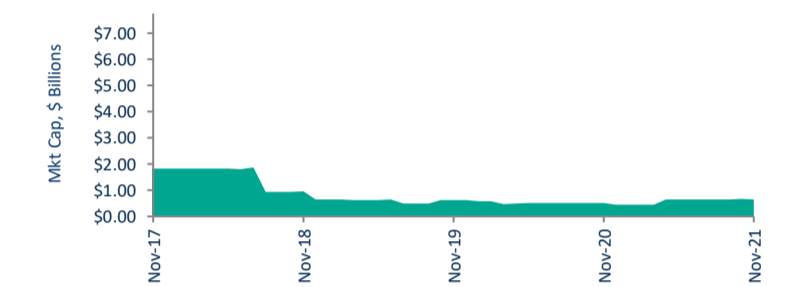
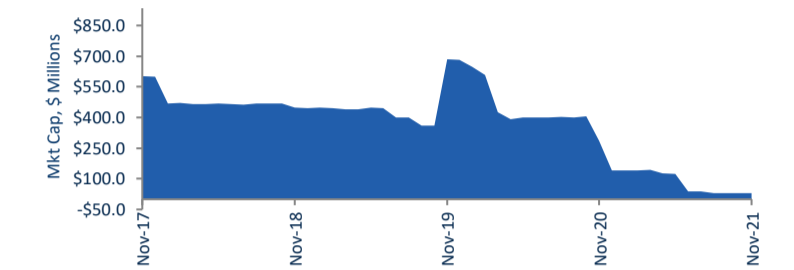
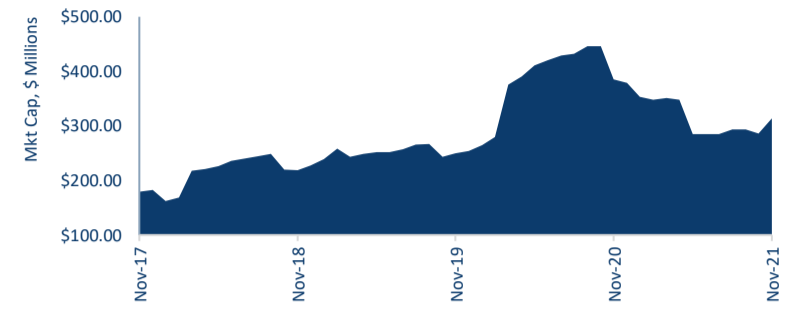
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Nov-20	Nov-21	% change	Oct-21	% change
Market Cap (\$m)	\$385.78	\$314.03	-18.6%	\$286.27	9.7%
Number listed (actual)	36	37	2.8%	37	0.0%
Monthly Volume	459,085	278,847	-39.3%	199,913	39.5%
Monthly Transactions	582	895	53.8%	531	68.5%
Monthly value (\$m)	\$56.71	\$29.50	-48.0%	\$21.82	35.2%

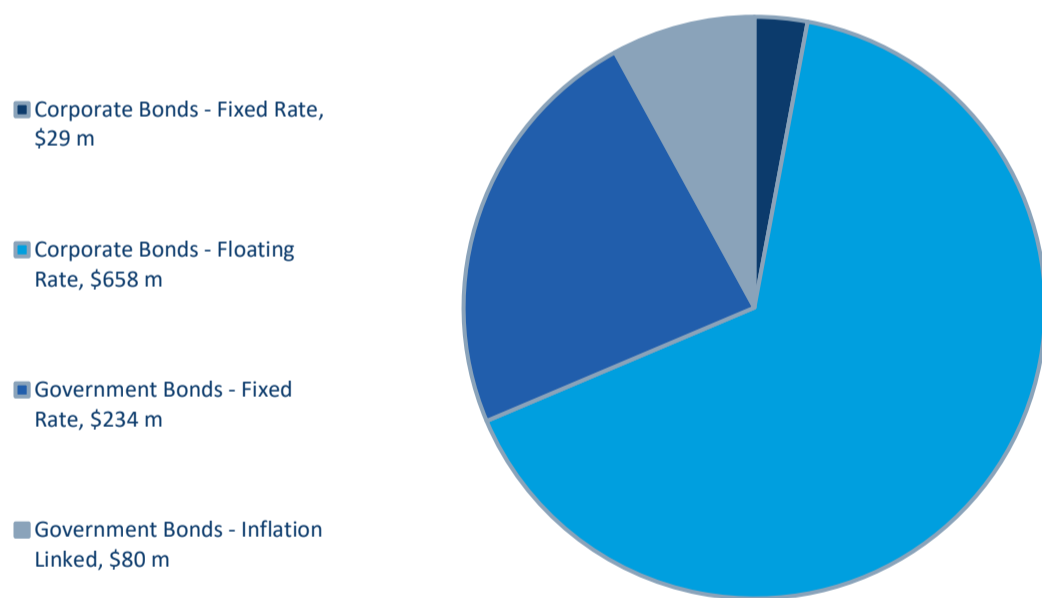
Corporate Bonds - Fixed Rate	Last 12 months			Last month	
	Nov-20	Nov-21	% change	Oct-21	% change
Market Cap (\$m)	\$285.51	\$29.36	-89.7%	\$29.61	-0.8%
Number listed (actual)	3	1	-66.7%	1.00	0.0%
Monthly Volume	54,968	8,343	-84.8%	3,028	175.5%
Monthly Transactions	243	66	-72.8%	20	230.0%
Monthly value (\$m)	\$5.08	\$0.85	-83.3%	\$0.31	175.3%

Corporate Bonds - Floating	Last 12 months			Last month	
	Nov-20	Nov-21	% change	Oct-21	% change
Market Cap (\$m)	\$505.83	\$657.54	30.0%	\$659.14	-0.2%
Number listed (actual)	5	5	0.0%	5.00	0.0%
Monthly Volume	36,413	119,537	228.3%	44,053	171.3%
Monthly Transactions	207	310	49.8%	251	23.5%
Monthly value (\$m)	\$3.58	\$12.05	236.4%	\$4.49	168.5%

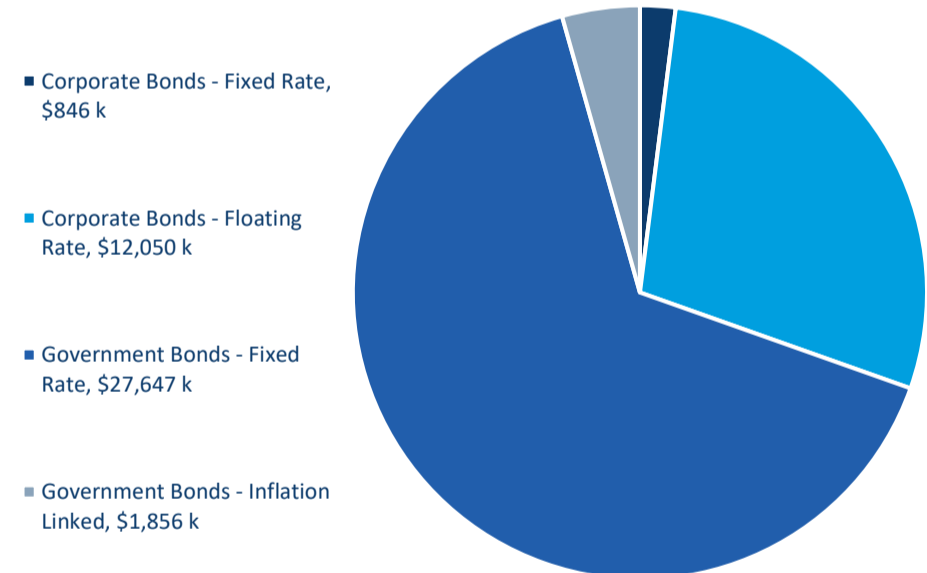
Total Bond Market	Last 12 months			Last month	
	Nov-20	Nov-21	% change	Oct-21	% change
Market Cap (\$m)	\$1,177.12	\$1,000.94	-15.0%	\$975.02	2.7%
Number listed (actual)	44	43	-2.3%	43	0.0%
Monthly Volume	550,466	406,727	-26.1%	246,994	64.7%
Monthly Transactions	1,032	1,271	23.2%	802	58.5%
Monthly value (\$m)	\$65.38	\$42.40	-35.1%	\$26.62	59.3%



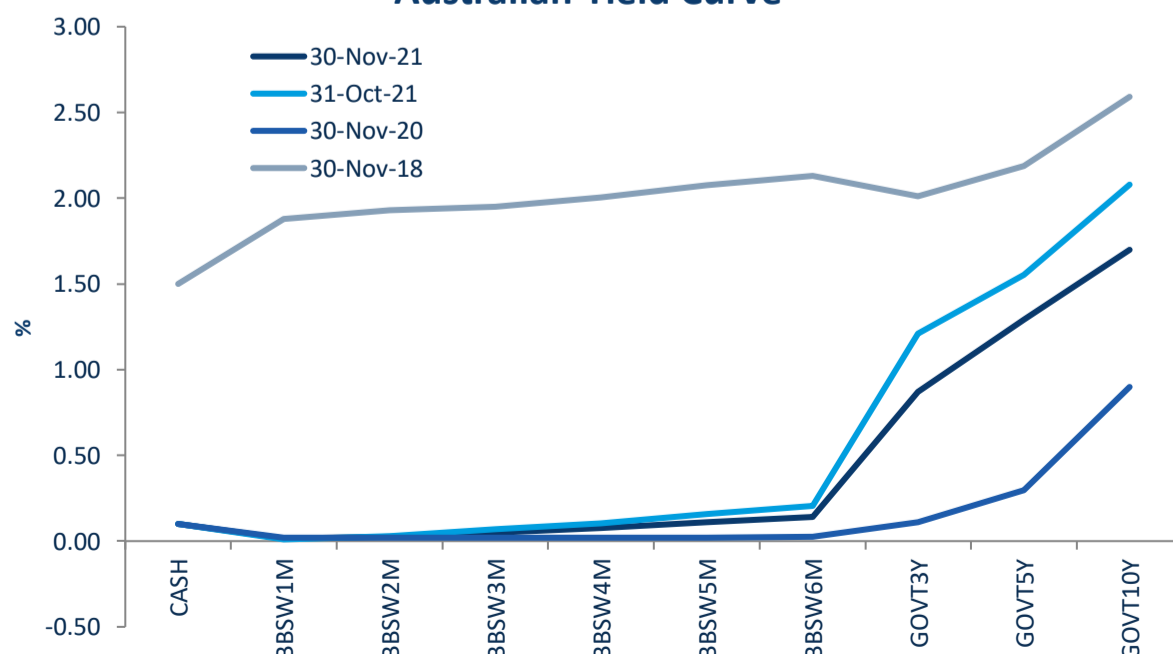
Bonds Mkt Cap Breakdown by Type



Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100

