



Bonds:

Month Update: April 2022



Month: Apr-22

Trading days: 18

Period ending: Saturday, 30 April 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	29.1	19	1	3,177	\$0.34
Corporate Bonds - Floating Rate	5	652.4	289	16	65,009	\$3.96
Australian Government Bonds	35	269.6	775	43	297,545	\$22.48
Total	41	951.03	1,083	60	365,731	\$26.78

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	\$15,000	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$99.92
Australian Government Tre	GSIU32	\$3,550	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$99.00
Australian Government Tre	GSBU32	\$22,800	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$88.83
Centuria Funds Managemen	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	4.64%	Qtrly	\$101.90
Australian Government Tre	GSBQ26	\$33,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$91.51
Australian Government Tre	GSBU31	\$41,000	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$82.72
Australian Government Tre	GSBK51	\$16,200	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$69.35
Australian Government Tre	GSBU25	\$36,800	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$92.00
Australian Government Tre	GSBW30	\$38,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$84.58

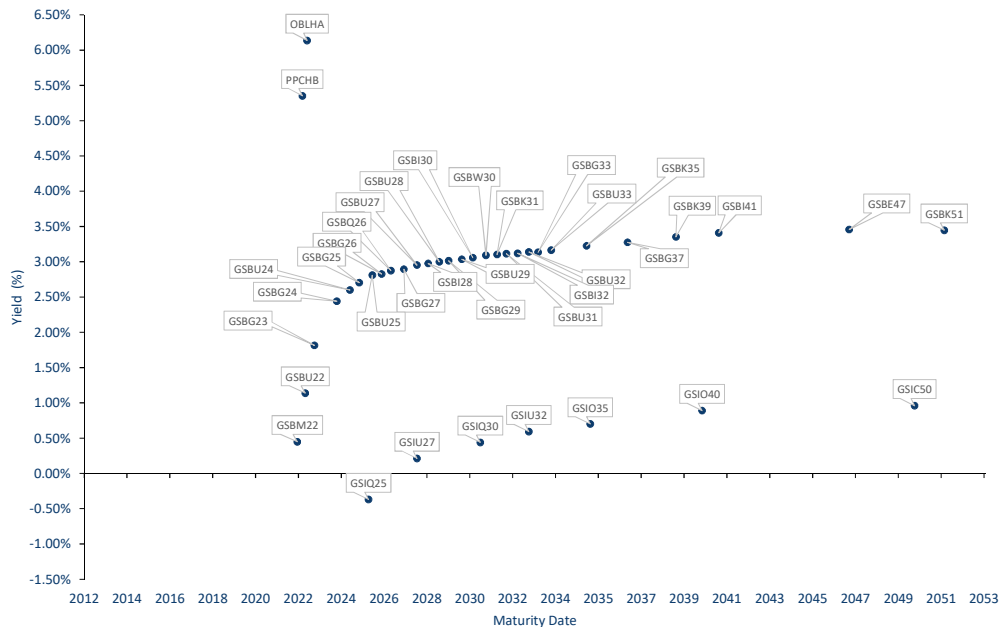
*BSW = Bank Bill Swap Rate

*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 Cod.	Security Type	Value (\$)	Value (%)	Volume	Volume (%)
GSBG29	Government Bonds - Fixed Rate	\$9,333,974	34.86%	89,641	24.51%
GSBG25	Government Bonds - Fixed Rate	\$3,471,449	12.96%	33,997	9.30%
OBLHA	Corporate Bonds - Floating Rate	\$2,643,941	9.87%	26,359	7.21%
GSBU24	Government Bonds - Fixed Rate	\$2,390,304	8.93%	25,150	6.88%
GSBG33	Government Bonds - Fixed Rate	\$1,852,188	6.92%	16,301	4.46%
Total		\$19,691,855.94	73.54%	191,448	52.35%

Yield versus maturity date





Bonds:

Month Update: April 2022



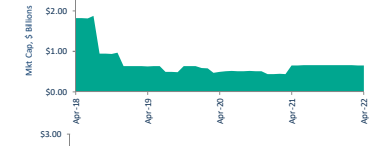
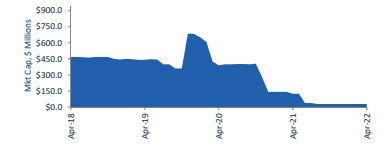
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Apr-21	Apr-22	% change	Mar-22	% change
Market Cap (\$m)	\$348.41	\$283.35	-18.7%	\$269.61	5.1%
Number listed (actual)	37	36	-2.7%	35	2.9%
Monthly Volume	156,014	297,545	90.7%	228,476	30.2%
Monthly Transactions	543	794	46.2%	775	2.5%
Monthly value (\$m)	\$17.09	\$30.16	76.4%	\$22.48	34.2%

Corporate Bonds - Fixed	Last 12 months			Last month	
	Apr-21	Apr-22	% change	Mar-22	% change
Market Cap (\$m)	\$125.63	\$28.69	-77.2%	\$29.06	-1.3%
Number listed (actual)	2	1	-50.0%	1.00	0.0%
Monthly Volume	8,138	3,177	-61.0%	3,421	-7.1%
Monthly Transactions	42	14	-66.7%	19	-26.3%
Monthly value (\$m)	\$0.84	\$0.31	-62.4%	\$0.34	-8.4%

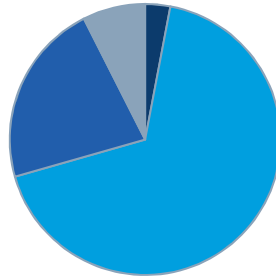
Corporate Bonds - Floating	Last 12 months			Last month	
	Apr-21	Apr-22	% change	Mar-22	% change
Market Cap (\$m)	\$653.62	\$651.09	-0.4%	\$652.36	-0.2%
Number listed (actual)	5	5	0.0%	\$5.00	0.0%
Monthly Volume	84,332	65,009	-22.9%	38,930	67.0%
Monthly Transactions	287	253	-11.8%	289	-12.5%
Monthly value (\$m)	\$8.47	\$6.54	-22.7%	\$3.96	65.4%

Total Bond Market	Last 12 months			Last month	
	Apr-21	Apr-22	% change	Mar-22	% change
Market Cap (\$m)	\$1,127.67	\$963.14	-14.6%	\$951.03	1.3%
Number listed (actual)	44	42	-4.5%	41	2.4%
Monthly Volume	248,484	365,731	47.2%	270,827	35.0%
Monthly Transactions	872	1,061	21.7%	1,083	-2.0%
Monthly value (\$m)	\$26.40	\$37.02	40.2%	\$26.78	38.2%



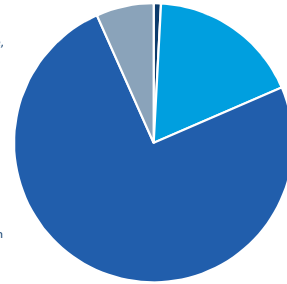
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$29 m
- Corporate Bonds - Floating Rate, \$651 m
- Government Bonds - Fixed Rate, \$211 m
- Government Bonds - Inflation Linked, \$72 m

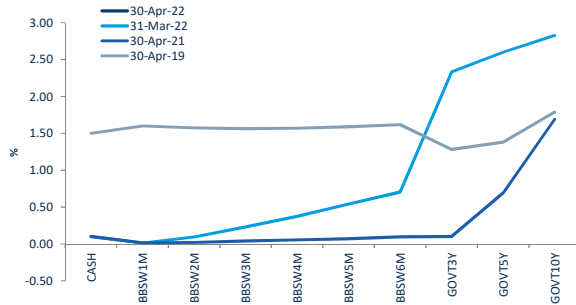


Bonds Breakdown by Traded Value

- Corporate Bonds - Fixed Rate, \$314 k
- Corporate Bonds - Floating Rate, \$6,545 k
- Government Bonds - Fixed Rate, \$27,695 k
- Government Bonds - Inflation Linked, \$2,465 k



Australian Yield Curve



S&P Indices - rebased to 100

