



Bonds:

Month Update: June 2022



Month: Jun-22

Trading days: 21

Period ending: Thursday, 30 June 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	28.1	18	1	2,226	\$0.30
Corporate Bonds - Floating Rate	5	639.1	298	14	61,921	\$5.32
Australian Government Bonds	36	301.2	1,122	53	959,134	\$35.48
Total	42	968.29	1,438	68	1,023,281	\$41.10

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	\$93.40
Australian Government Tre	GSIU32	\$3,700	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$92.55
Australian Government Tre	GSBU32	\$23,600	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$84.03
Centuria Funds Manageme	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	4.64%	Qtrly	\$96.10
Australian Government Tre	GSBQ26	\$34,600	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$87.66
Australian Government Tre	GSBU31	\$41,000	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$78.87
Australian Government Tre	GSBK51	\$17,800	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$64.01
Australian Government Tre	GSBU25	\$36,800	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$89.10
Australian Government Tre	GSBW30	\$38,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$81.29

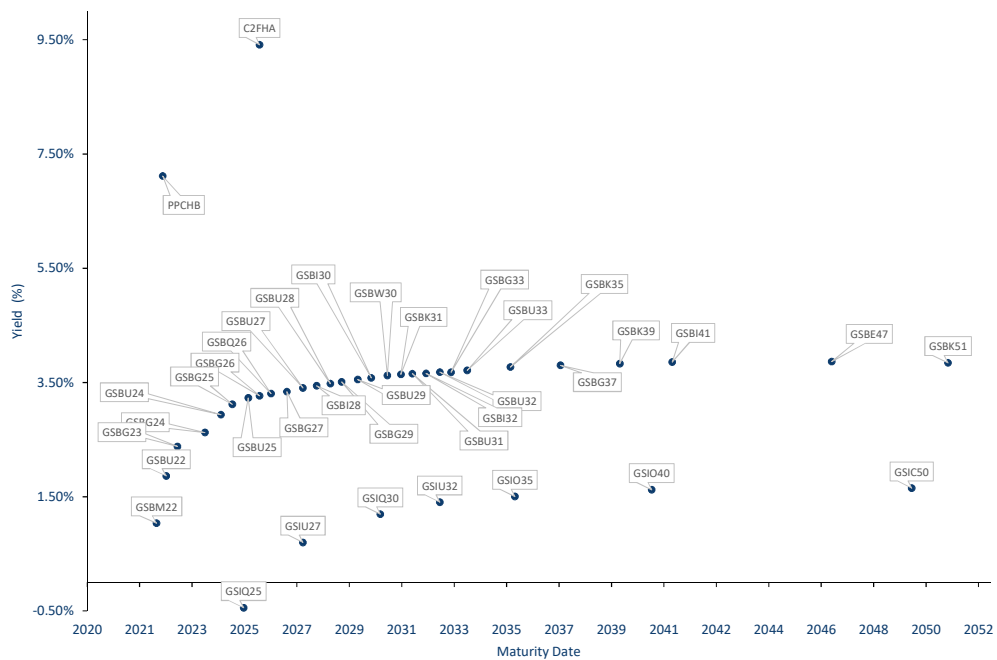
*85SW = Bank Bill Swap Rate

† 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 (%)
GSBI32	Government Bonds - Fixed Rate	\$13,759,170	33.47%	176,167	17.22%
GSBK39	Government Bonds - Fixed Rate	\$8,867,942	21.57%	95,078	9.29%
GSBG37	Government Bonds - Fixed Rate	\$8,161,482	19.86%	81,708	7.98%
GSBU27	Government Bonds - Fixed Rate	\$5,678,764	13.82%	58,444	5.71%
GSBG33	Government Bonds - Fixed Rate	\$5,456,452	13.27%	51,608	5.04%
Total		\$41,923,809.94	102.00%	463,005	45.25%

Yield versus maturity date





Bonds:

Month Update: June 2022



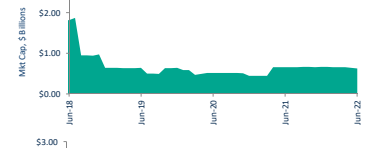
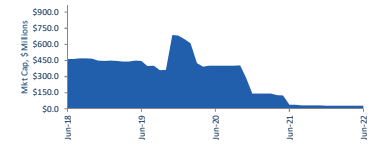
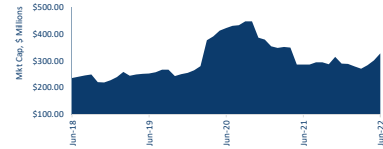
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Jun-21	Jun-22	% change	May-22	% change
Market Cap (\$m)	\$285.34	\$326.91	14.6%	\$301.16	8.6%
Number listed (actual)	36	36	0.0%	36	0.0%
Monthly Volume	257,097	959,134	273.1%	364,141	163.4%
Monthly Transactions	630	1,240	96.8%	1122	10.5%
Monthly value (\$m)	\$29.20	\$88.69	203.8%	\$35.48	150.0%

Corporate Bonds - Fixed	Last 12 months			Last month	
	Jun-21	Jun-22	% change	May-22	% change
Market Cap (\$m)	\$37.27	\$26.73	-28.3%	\$28.06	-4.7%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	4,000	2,226	-44.4%	3,093	-28.0%
Monthly Transactions	30	14	-53.3%	18	-22.2%
Monthly Month value (\$m)	\$0.41	\$0.21	-48.7%	\$0.30	-30.0%

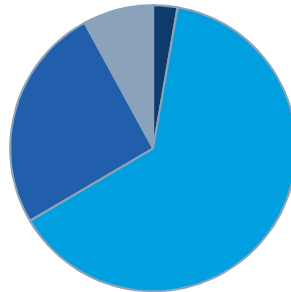
Corporate Bonds - Floating	Last 12 months			Last month	
	Jun-21	Jun-22	% change	May-22	% change
Market Cap (\$m)	\$656.68	\$623.22	-5.1%	\$639.07	-2.5%
Number listed (actual)	5	5	0.0%	\$5.00	0.0%
Monthly Volume	51,138	61,921	21.1%	53,361	16.0%
Monthly Transactions	321	380	18.4%	298	27.5%
Monthly value (\$m)	\$5.19	\$5.90	13.6%	\$5.32	10.9%

Total Bond Market	Last 12 months			Last month	
	Jun-21	Jun-22	% change	May-22	% change
Market Cap (\$m)	\$979.30	\$976.87	-0.2%	\$968.29	0.9%
Number listed (actual)	42	42	0.0%	42	0.0%
Monthly Volume	312,235	1,023,281	227.7%	420,595	143.3%
Monthly Transactions	981	1,634	66.6%	1,438	13.6%
Monthly value (\$m)	\$34.80	\$94.80	172.4%	\$41.10	130.6%



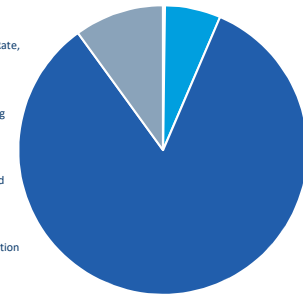
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$27 m
- Corporate Bonds - Floating Rate, \$623 m
- Government Bonds - Fixed Rate, \$249 m
- Government Bonds - Inflation Linked, \$78 m

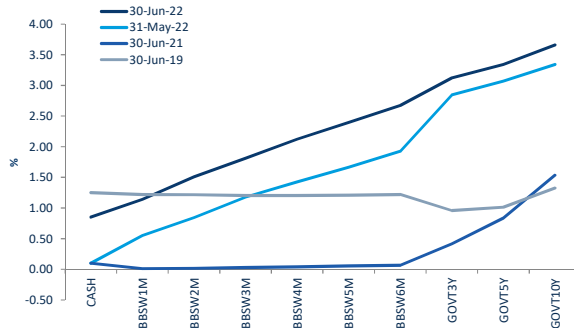


Bonds Breakdown by Traded Value

- Corporate Bonds - Fixed Rate, \$211 k
- Corporate Bonds - Floating Rate, \$5,901 k
- Government Bonds - Fixed Rate, \$79,195 k
- Government Bonds - Inflation Linked, \$9,498 k



Australian Yield Curve



S&P Indices - rebased to 100

