



Bonds:

Month Update: May 2022



Month: May-22

Trading days: 22

Period ending: Tuesday, 31 May 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	28.7	14	1	3,093	\$0.31
Corporate Bonds - Floating Rate	5	651.1	253	12	53,361	\$6.54
Australian Government Bonds	36	283.4	794	36	364,141	\$30.16
Total	42	963.14	1,061	48	420,595	\$37.02

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	\$98.00
Australian Government Tre	GSIU32	\$3,700	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$96.00
Australian Government Tre	GSBU32	\$23,600	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$86.02
Centuria Funds Managem	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	4.64%	Qtrly	\$100.60
Australian Government Tre	GSBQ26	\$34,600	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	\$81.26
Australian Government Tre	GSBK51	\$17,200	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$66.91
Australian Government Tre	GSBU25	\$36,800	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$91.08
Australian Government Tre	GSBW30	\$38,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$84.20

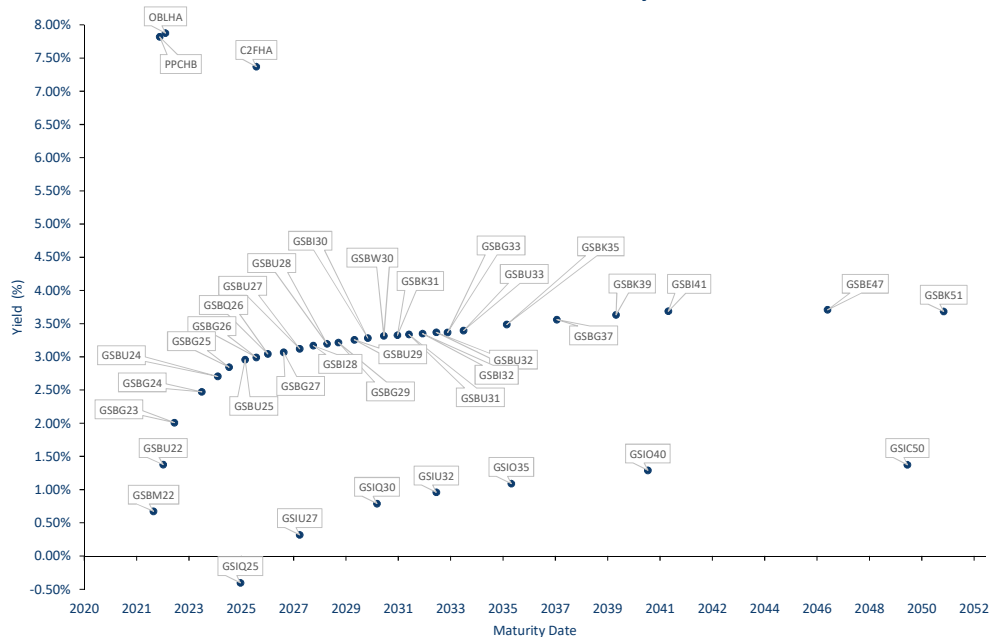
*BSW - Bank Bill Swap Rate

*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 (%)
GSBI41	Government Bonds - Fixed Rate	\$4,001,091	10.81%	46,009	10.94%
GSBG23	Government Bonds - Fixed Rate	\$3,789,886	10.24%	36,547	8.69%
GSBG27	Government Bonds - Fixed Rate	\$2,843,697	7.68%	26,354	6.27%
GSBG25	Government Bonds - Fixed Rate	\$2,594,643	7.01%	25,617	6.09%
GSBU24	Government Bonds - Fixed Rate	\$2,465,763	6.66%	26,181	6.22%
		\$15,695,078.79	42.40%	160,708	38.21%

Yield versus maturity date





Bonds:

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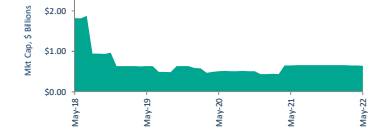
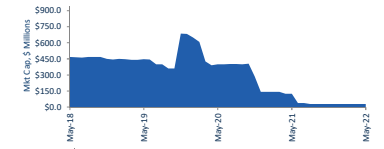
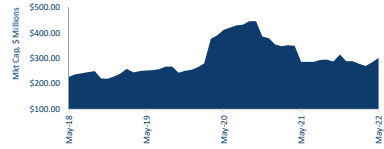
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	May-21	May-22	% change	Apr-22	% change
Market Cap (\$m)	\$285.18	\$301.16	5.6%	\$283.35	6.3%
Number listed (actual)	36	36	0.0%	36	0.0%
Monthly Volume	162,812	364,141	123.7%	297,545	22.4%
Monthly Transactions	649	1,122	72.9%	794	41.3%
Monthly value (\$m)	\$17.72	\$35.48	100.2%	\$30.16	17.6%

Corporate Bonds - Fixed	Last 12 months			Last month	
	May-21	May-22	% change	Apr-22	% change
Market Cap (\$m)	\$123.09	\$28.06	-77.2%	\$28.69	-2.2%
Number listed (actual)	2	1	-50.0%	1.00	0.0%
Monthly Volume	8,961	3,093	-65.5%	3,177	-2.6%
Monthly Transactions	52	18	-65.4%	14	28.6%
Monthly value (\$m)	\$0.92	\$0.30	-67.4%	\$0.31	-4.2%

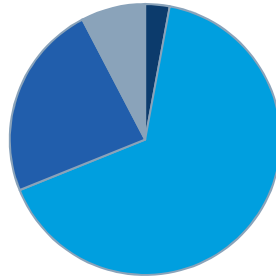
Corporate Bonds - Floating	Last 12 months			Last month	
	May-21	May-22	% change	Apr-22	% change
Market Cap (\$m)	\$653.18	\$639.07	-2.2%	\$651.09	-1.8%
Number listed (actual)	5	5	0.0%	\$5.00	0.0%
Monthly Volume	91,730	53,361	-41.8%	65,009	-17.9%
Monthly Transactions	356	298	-16.3%	253	17.8%
Monthly value (\$m)	\$9.25	\$5.32	-42.5%	\$6.54	-18.7%

Total Bond Market	Last 12 months			Last month	
	May-21	May-22	% change	Apr-22	% change
Market Cap (\$m)	\$1,061.45	\$968.29	-8.8%	\$963.14	0.5%
Number listed (actual)	43	42	-2.3%	42	0.0%
Monthly Volume	263,503	420,595	59.6%	365,731	15.0%
Monthly Transactions	1,057	1,438	36.0%	1,061	35.5%
Monthly value (\$m)	\$27.90	\$41.10	47.3%	\$37.02	11.0%



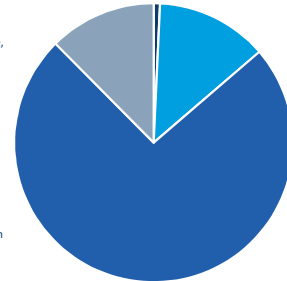
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$28 m
- Corporate Bonds - Floating Rate, \$639 m
- Government Bonds - Fixed Rate, \$227 m
- Government Bonds - Inflation Linked, \$74 m

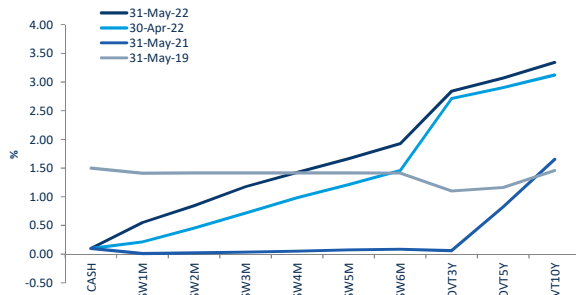


Bonds Breakdown by Traded Value

- Corporate Bonds - Fixed Rate, \$301 k
- Corporate Bonds - Floating Rate, \$5,323 k
- Government Bonds - Fixed Rate, \$30,372 k
- Government Bonds - Inflation Linked, \$5,108 k



Australian Yield Curve



S&P Indices - rebased to 100

