



# Bonds:

Month Update: February 2021



Month: Feb-21

Trading days: 21

Period ending: Friday, 26 February 2021

## Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	3	142.2	90	4	30,087	\$0.82
Corporate Bonds - Floating Rate	4	437.2	150	7	39,691	\$1.77
Australian Government Bonds	36	353.7	598	28	211,971	\$14.85
<b>Total</b>	<b>43</b>	<b>933.09</b>	<b>838</b>	<b>40</b>	<b>281,749</b>	<b>\$17.43</b>

## 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	GSBQ26	\$29,000	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$100.41
Australian Government Tre	GSBU31	\$30,000	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$92.66
Australian Government Tre	GSBK51	\$15,000	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$78.84
Australian Government Tre	GSBU25	\$27,100	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$98.45
Australian Government Tre	GSBW30	\$35,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$97.46
Australian Government Tre	GSBU24	\$31,500	Government Bonds - Fixed Rate	21-Apr-2020	\$100.00	21-Nov-2024	0.25%	S/A	\$99.63
Australian Government Tre	GSBI32	\$22,700	Government Bonds - Fixed Rate	28-Jan-2020	\$100.00	21-May-2032	1.25%	S/A	\$94.00
Australian Unity Limited	AYUHC	\$115	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2024	2.01%	Qtrly	\$98.45
Australian Unity Limited	AYUHD	\$207	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2026	2.16%	Qtrly	\$97.60

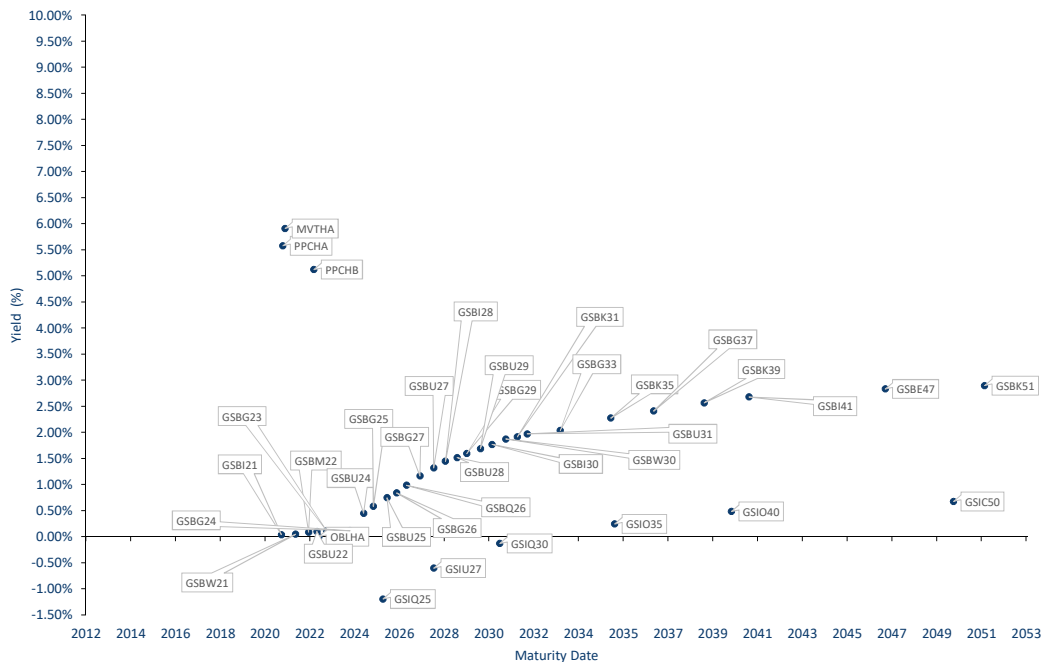
\*BSW - Bank Bill Swap Rate

\*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 (%)
GSBI21	Government Bonds - Fixed Rate	\$3,689,209	21.16%	35,870	12.73%
GSBG33	Government Bonds - Fixed Rate	\$2,785,301	15.98%	20,620	7.32%
GSBM22	Government Bonds - Fixed Rate	\$2,447,714	14.04%	22,516	7.99%
GSBG23	Government Bonds - Fixed Rate	\$2,332,998	13.38%	20,530	7.29%
GSBE47	Government Bonds - Fixed Rate	\$1,832,348	10.51%	16,322	5.79%
		<b>\$13,087,570.58</b>	<b>75.08%</b>	<b>115,858</b>	<b>41.12%</b>

## Yield versus maturity date





# Bonds:

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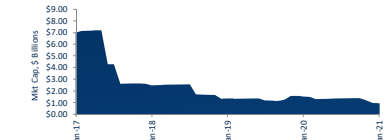
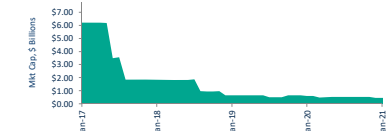
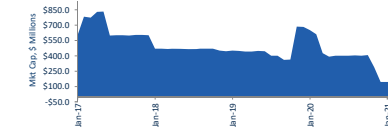
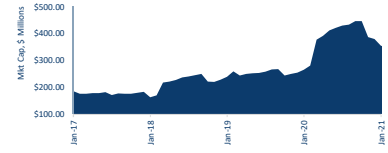
## Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Feb-20	Feb-21	% change	Jan-21	% change
Market Cap (\$m)	\$279.91	\$347.44	24.1%	\$353.68	-1.8%
Number listed (actual)	33	36	9.1%	36	0.0%
Monthly Volume	162,570	211,971	30.4%	127,311	66.5%
Monthly Transactions	524	718	37.0%	598	20.1%
Monthly value (\$m)	\$20.93	\$24.17	15.4%	\$14.85	62.8%

Corporate Bonds - Fixed	Last 12 months			Last month	
	Feb-20	Feb-21	% change	Jan-21	% change
Market Cap (\$m)	\$608.88	\$142.20	-76.6%	\$142.19	0.0%
Number listed (actual)	5	3	-40.0%	3.00	0.0%
Monthly Volume	218,632	30,087	-86.2%	27,842	8.1%
Monthly Transactions	970	94	-90.3%	90	4.4%
Monthly Month value (\$m)	\$19.63	\$1.32	-93.3%	\$0.82	61.8%

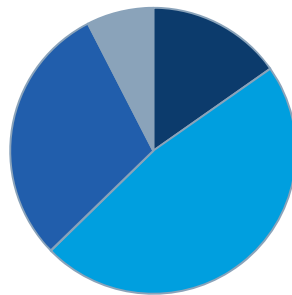
Corporate Bonds - Floating	Last 12 months			Last month	
	Feb-20	Feb-21	% change	Jan-21	% change
Market Cap (\$m)	\$582.35	\$442.22	-24.1%	\$437.22	1.1%
Number listed (actual)	7	4	-42.9%	\$4.00	0.0%
Monthly Volume	47,520	39,691	-16.5%	18,100	119.3%
Monthly Transactions	292	179	-38.7%	150	19.3%
Monthly value (\$m)	\$4.83	\$3.92	-18.7%	\$1.77	121.9%

Total Bond Market Total	Last 12 months			Last month	
	Feb-20	Feb-21	% change	Jan-21	% change
Market Cap (\$m)	\$1,471.13	\$931.86	-36.7%	\$933.09	-0.1%
Number listed (actual)	45	43	-4.4%	43	0.0%
Monthly Volume	428,722	281,749	-34.3%	173,253	62.6%
Monthly Transactions	1,786	991	-44.5%	838	18.3%
Monthly value (\$m)	\$45.39	\$29.41	-35.2%	\$17.43	68.7%



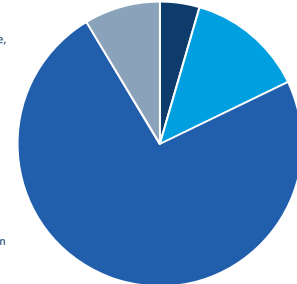
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$142 m
- Corporate Bonds - Floating Rate, \$442 m
- Government Bonds - Fixed Rate, \$277 m
- Government Bonds - Inflation Linked, \$70 m

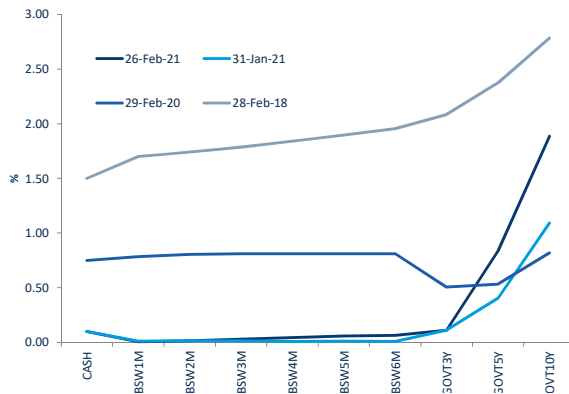


Bonds Breakdown by Traded Value

- Corporate Bonds - Fixed Rate, \$1,319 k
- Corporate Bonds - Floating Rate, \$3,924 k
- Government Bonds - Fixed Rate, \$21,629 k
- Government Bonds - Inflation Linked, \$2,538 k



Australian Yield Curve



S&P Indices - rebased to 100

