



Bonds:

Month Update: January 2021



Month: Jan-21

Trading days: 21

Period ending: Friday, 29 January 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	141.7	167	8	27,842	\$3.08
Corporate Bonds - Floating Rate	4	437.8	210	10	18,100	\$2.36
Australian Government Bonds	36	378.5	499	24	127,311	\$31.26
Total	43	957.97	876	42	173,253	\$36.70

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	\$28,000	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$99.93
Australian Government Tre.	GSBU31	\$28,000	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$0.00
Australian Government Tre.	GSBK51	\$15,000	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$92.00
Australian Government Tre.	GSBU25	\$26,500	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$99.52
Australian Government Tre.	GSBW30	\$32,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$99.64
Australian Government Tre.	GSBU24	\$31,500	Government Bonds - Fixed Rate	21-Apr-2020	\$100.00	21-Nov-2024	0.25%	S/A	\$100.53
Australian Government Tre.	GSB32	\$20,700	Government Bonds - Fixed Rate	28-Jan-2020	\$100.00	21-May-2032	1.25%	S/A	\$101.75
Australian Unity Limited	AYUHC	\$115	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2024	2.01%	Qtrly	\$97.54
Australian Unity Limited	AYUHD	\$207	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2026	2.16%	Qtrly	\$96.50

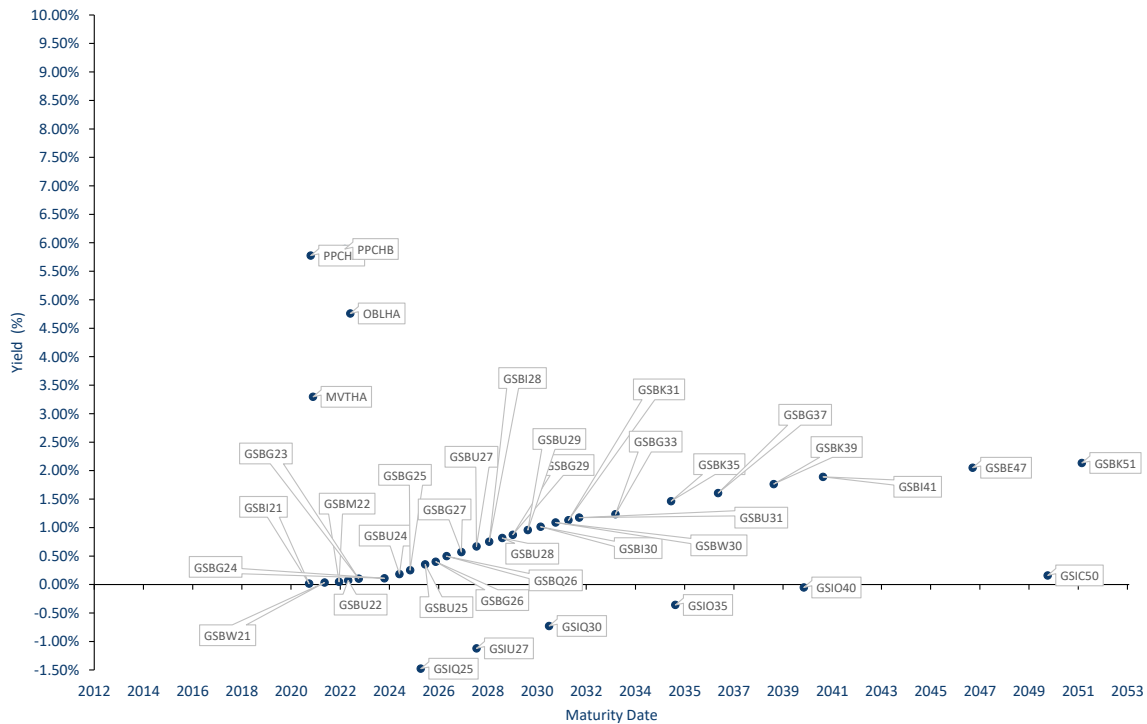
*BSW = Bank Bill Swap Rate

*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 (%)
GSBM22	Government Bonds - Fixed Rate	\$4,927,772	13.43%	45,309	26.15%
GSBG37	Government Bonds - Fixed Rate	\$1,472,244	4.01%	11,187	6.46%
GSBG33	Government Bonds - Fixed Rate	\$1,384,988	3.77%	10,013	5.78%
AYUHD	Corporate Bonds - Floating Rate	\$893,986	2.44%	9,253	5.34%
GSBG29	Government Bonds - Fixed Rate	\$731,143	1.99%	6,092	3.52%
		\$9,410,132.91	25.64%	81,854	47.25%

Yield versus maturity date





Bonds:

Month Update: January 2021



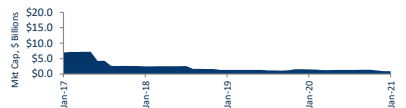
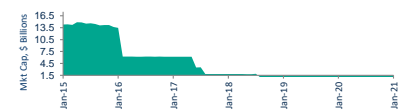
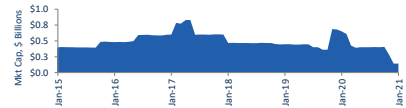
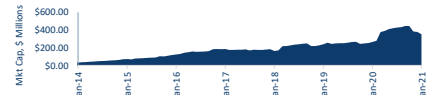
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Jan-19	Jan-21	% change	Dec-20	% change
Market Cap (\$m)	\$239.06	\$353.68	47.9%	\$378.52	-6.6%
Number listed (actual)	32	36	12.5%	36	0.0%
Monthly Volume	117,492	127,311	8.4%	257,771	-50.6%
Monthly Transactions	424	598	41.0%	499	19.8%
Monthly value (\$m)	\$13.07	\$14.85	13.6%	\$31.26	-52.5%

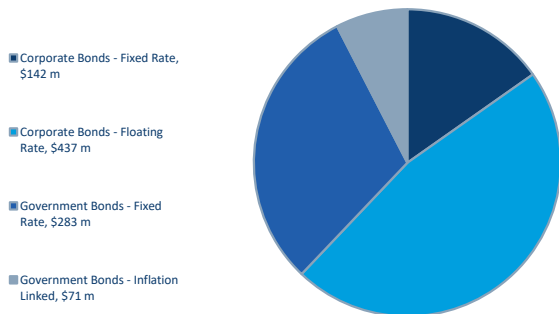
Corporate Bonds - Fixed	Last 12 months			Last month	
	Jan-19	Jan-21	% change	Dec-20	% change
Market Cap (\$m)	\$447.99	\$142.19	-68.3%	\$141.65	0.4%
Number listed (actual)	4	3	-25.0%	3.00	0.0%
Monthly Volume	27,528	27,842	1.1%	49,796	-44.1%
Monthly Transactions	211	90	-57.3%	167	-46.1%
Monthly Month value (\$m)	\$2.82	\$0.82	-71.1%	\$3.08	-73.6%

Corporate Bonds - Floating	Last 12 months			Last month	
	Jan-19	Jan-21	% change	Dec-20	% change
Market Cap (\$m)	\$637.79	\$437.22	-31.4%	\$437.80	-0.1%
Number listed (actual)	6	4	-33.3%	4.00	0.0%
Monthly Volume	78,353	18,100	-76.9%	24,163	-25.1%
Monthly Transactions	247	150	-39.3%	210	-28.6%
Monthly value (\$m)	\$7.97	\$1.77	-77.8%	\$2.36	-25.0%

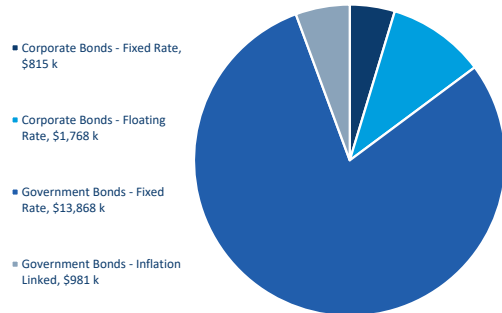
Total Bond Market	Last 12 months			Last month	
	Jan-19	Jan-21	% change	Dec-20	% change
Market Cap (\$b)	\$1,324.84	\$933.09	-29.6%	\$957.97	-2.6%
Number listed (actual)	42	43	2.4%	43	0.0%
Monthly Volume	223,373	173,253	-22.4%	331,730	-47.8%
Monthly Transactions	882	838	-5.0%	876	-4.3%
Monthly value (\$m)	\$23.86	\$17.43	-26.9%	\$36.70	-52.5%



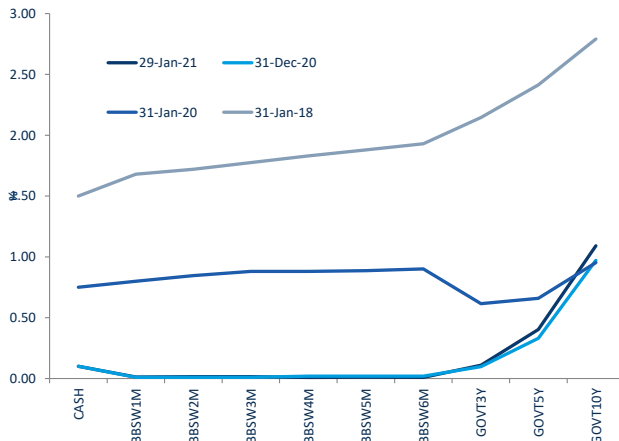
Bonds Mkt Cap Breakdown by Type



Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100

