



Bonds:

Month Update: May 2021



Month: May-21

Trading days: 20

Period ending: Monday, 31 May 2021

Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	2	125.6	42	2	8,961	\$0.84
Corporate Bonds - Floating Rate	5	653.6	287	14	91,730	\$8.47
Australian Government Bonds	37	348.4	543	27	162,812	\$17.09
Total	44	1127.67	872	44	263,503	\$26.40

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	GSBU32	\$14,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$0.00
Centuria Funds Managemen	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	4.29%	Qtrly	\$103.85
Australian Government Tre	GSBQ26	\$30,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$100.41
Australian Government Tre	GSBU31	\$33,200	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$93.90
Australian Government Tre	GSBK51	\$15,000	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$83.78
Australian Government Tre	GSBU25	\$28,900	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$98.41
Australian Government Tre	GSBW30	\$37,900	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$95.02
Australian Government Tre	GSBU24	\$33,100	Government Bonds - Fixed Rate	21-Apr-2020	\$100.00	21-Nov-2024	0.25%	S/A	\$100.30
Australian Government Tre	GSBI32	\$24,900	Government Bonds - Fixed Rate	28-Jan-2020	\$100.00	21-May-2032	1.25%	S/A	\$95.26

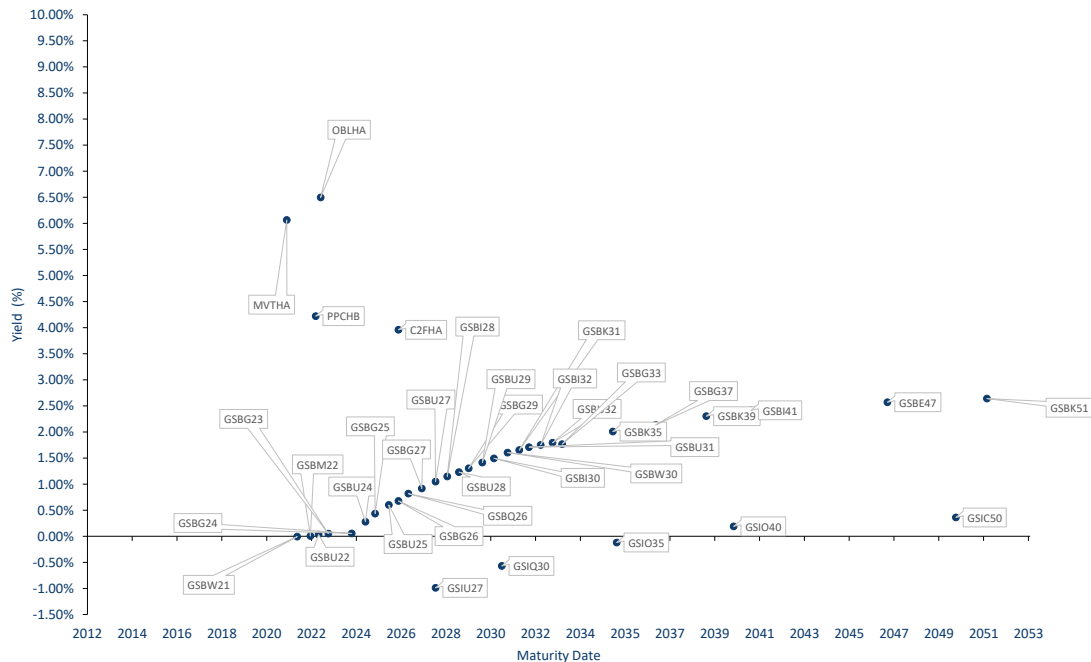
*BSBW = Bank Bill Swap Rate

*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 (%)
GSBG23	Government Bonds - Fixed Rate	\$4,229,160	16.02%	38,162	14.48%
AYUHC	Corporate Bonds - Floating Rate	\$3,285,574	12.45%	32,976	12.51%
C2FHA	Corporate Bonds - Floating Rate	\$3,066,837	11.62%	29,612	11.24%
GSBM22	Government Bonds - Fixed Rate	\$3,006,679	11.39%	27,666	10.50%
GSBK51	Government Bonds - Fixed Rate	\$2,173,259	8.23%	26,345	10.00%
		\$15,761,508.85	59.71%	154,761	58.73%

Yield versus maturity date





Bonds:

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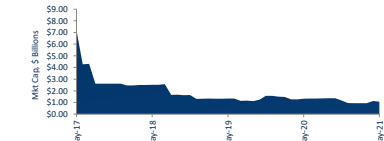
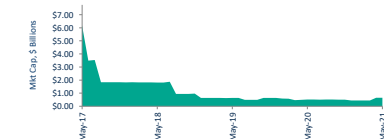
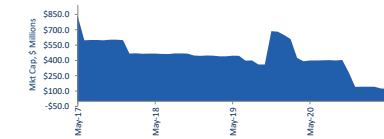
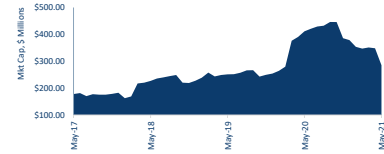
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	May-20	May-21	% change	Apr-21	% change
Market Cap (\$m)	\$411.19	\$285.18	-30.6%	\$348.41	-18.1%
Number listed (actual)	34	36	5.9%	37	-2.7%
Monthly Volume	256,605	162,812	-36.6%	156,014	4.4%
Monthly Transactions	541	649	20.0%	543	19.5%
Monthly value (\$m)	\$28.41	\$17.72	-37.6%	\$17.09	3.7%

Corporate Bonds - Fixed	Last 12 months			Last month	
	May-20	May-21	% change	Apr-21	% change
Market Cap (\$m)	\$399.87	\$123.09	-69.2%	\$125.63	-2.0%
Number listed (actual)	4	2	-50.0%	2.00	0.0%
Monthly Volume	36,070	8,961	-75.2%	8,138	10.1%
Monthly Transactions	172	52	-69.8%	42	23.8%
Monthly Month value (\$m)	\$3.24	\$0.92	-71.5%	\$0.84	10.5%

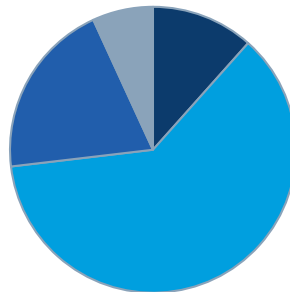
Corporate Bonds - Floating	Last 12 months			Last month	
	May-20	May-21	% change	Apr-21	% change
Market Cap (\$m)	\$510.29	\$653.18	28.0%	\$653.62	-0.1%
Number listed (actual)	5	5	0.0%	5.00	0.0%
Monthly Volume	40,718	91,730	125.3%	84,332	8.8%
Monthly Transactions	221	356	61.1%	287	24.0%
Monthly value (\$m)	\$3.94	\$9.25	134.7%	\$8.47	9.3%

Total Bond Market	Last 12 months			Last month	
	May-20	May-21	% change	Apr-21	% change
Market Cap (\$m)	\$1,321.35	\$1,061.45	-19.7%	\$1,127.67	-5.9%
Number listed (actual)	43	43	0.0%	44	-2.3%
Monthly Volume	333,393	263,503	-21.0%	248,484	6.0%
Monthly Transactions	934	1,057	13.2%	872	21.2%
Monthly value (\$m)	\$35.59	\$27.90	-21.6%	\$26.40	5.7%



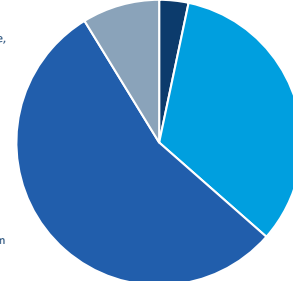
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$123 m
- Corporate Bonds - Floating Rate, \$653 m
- Government Bonds - Fixed Rate, \$212 m
- Government Bonds - Inflation Linked, \$73 m

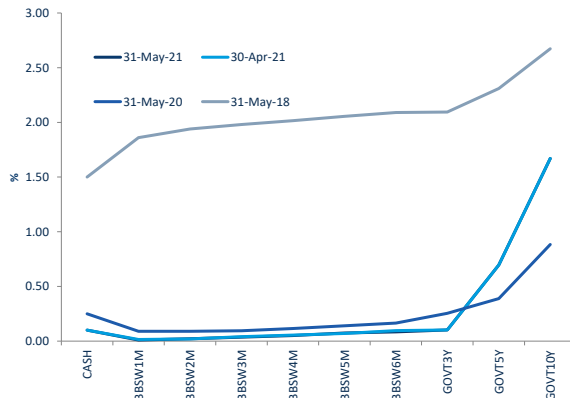


Bonds Breakdown by Traded Value

- Corporate Bonds - Fixed Rate, \$923 k
- Corporate Bonds - Floating Rate, \$9,255 k
- Government Bonds - Fixed Rate, \$15,280 k
- Government Bonds - Inflation Linked, \$2,444 k



Australian Yield Curve



S&P Indices - rebased to 100

