



Bonds:

Month Update: August 2021



Month: Aug-21

Trading days: 22

Period ending: Tuesday, 31 August 2021

Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	1	37.3	15	1	2,909	\$0.33
Corporate Bonds - Floating Rate	5	656.9	249	11	86,160	\$3.89
Australian Government Bonds	36	285.0	611	28	104,982	\$21.33
Total	42	979.19	875	40	194,051	\$25.55

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	\$15,800	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$0.00
Centuria Funds Manageme	CZFHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	4.27%	Qtrly	\$105.00
Australian Government Tre	GSBQ26	\$30,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$100.00
Australian Government Tre	GSBU31	\$36,000	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$93.90
Australian Government Tre	GSBK51	\$15,300	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$96.30
Australian Government Tre	GSBU25	\$31,300	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$99.43
Australian Government Tre	GSBW30	\$38,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$99.87
Australian Government Tre	GSBU24	\$34,100	Government Bonds - Fixed Rate	21-Apr-2020	\$100.00	21-Nov-2024	0.25%	S/A	\$99.59
Australian Government Tre	GSBI32	\$27,700	Government Bonds - Fixed Rate	28-Jan-2020	\$100.00	21-May-2032	1.25%	S/A	\$95.26

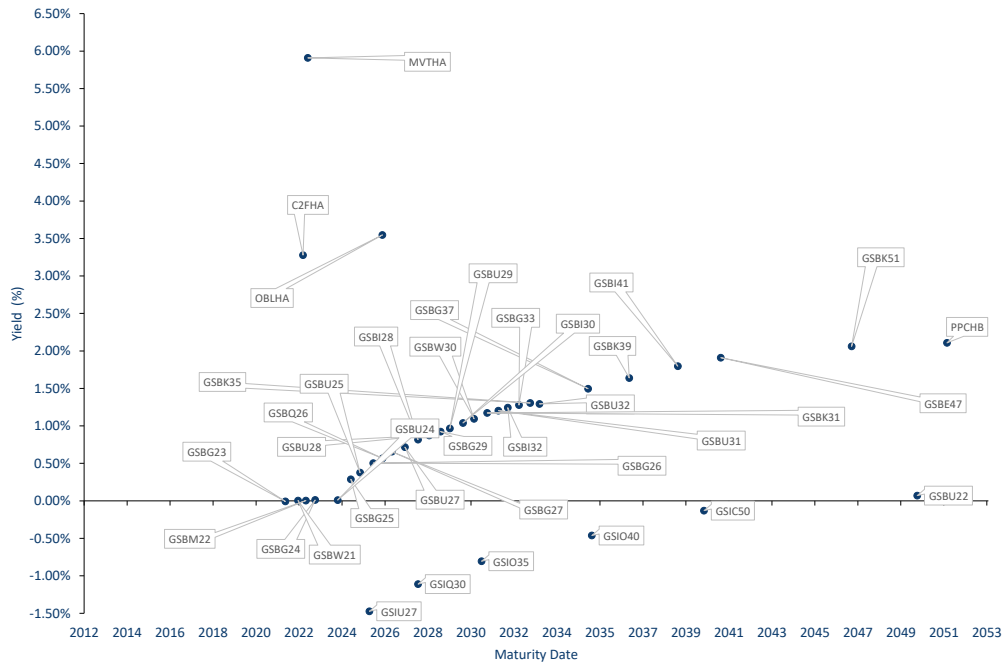
*BSW - Bank Bill Swap Rate

*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 (%)
AYUHC	Corporate Bonds - Floating Rate	\$4,847,338	18.97%	48,786	25.14%
GSBE47	Government Bonds - Fixed Rate	\$2,157,816	8.45%	17,735	9.14%
CZFHA	Corporate Bonds - Floating Rate	\$1,488,790	5.83%	14,225	7.33%
AYUHD	Corporate Bonds - Floating Rate	\$1,418,686	5.55%	14,295	7.37%
GSBG23	Government Bonds - Fixed Rate	\$1,343,749	5.26%	12,107	6.24%
	Total	\$11,256,380.07	44.06%	107,148	55.22%

Yield versus maturity date





Bonds:

Month Update: August 2021



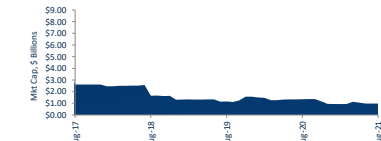
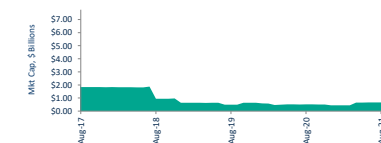
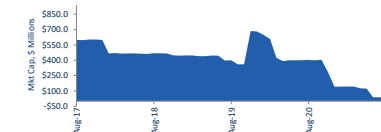
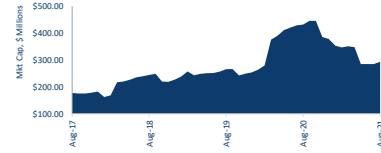
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Aug-20	Aug-21	% change	Jul-21	% change
Market Cap (\$m)	\$432.13	\$293.71	-32.0%	\$285.03	3.0%
Number listed (actual)	35	36	2.9%	36	0.0%
Monthly Volume	501,703	104,982	-79.1%	185,096	-43.3%
Monthly Transactions	666	539	-19.1%	611	-11.8%
Monthly value (\$m)	\$59.86	\$12.41	-79.3%	\$21.33	-41.8%

Corporate Bonds - Fixed	Last 12 months			Last month	
	Aug-20	Aug-21	% change	Jul-21	% change
Market Cap (\$m)	\$402.00	\$29.41	-92.7%	\$37.31	-21.2%
Number listed (actual)	4	1	-75.0%	1.00	0.0%
Monthly Volume	130,794	2,909	-97.8%	3,343	-13.0%
Monthly Transactions	415	10	-97.6%	15	-33.3%
Monthly Month value (\$m)	\$11.34	\$0.29	-97.4%	\$0.33	-12.1%

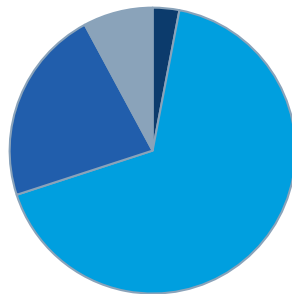
Corporate Bonds - Floating	Last 12 months			Last month	
	Aug-20	Aug-21	% change	Jul-21	% change
Market Cap (\$m)	\$512.43	\$655.82	28.0%	\$656.85	-0.2%
Number listed (actual)	5	5	0.0%	5.00	0.0%
Monthly Volume	31,930	86,160	169.8%	38,003	126.7%
Monthly Transactions	201	302	50.2%	249	21.3%
Monthly value (\$m)	\$3.16	\$8.65	173.9%	\$3.89	122.6%

Total Bond Market	Last 12 months			Last month	
	Aug-20	Aug-21	% change	Jul-21	% change
Market Cap (\$m)	\$1,346.56	\$978.94	-27.3%	\$979.19	0.0%
Number listed (actual)	44	42	-4.5%	42	0.0%
Monthly Volume	664,427	194,051	-70.8%	226,442	-14.3%
Monthly Transactions	1,282	851	-33.6%	875	-2.7%
Monthly value (\$m)	\$74.36	\$21.35	-71.3%	\$25.55	-16.4%



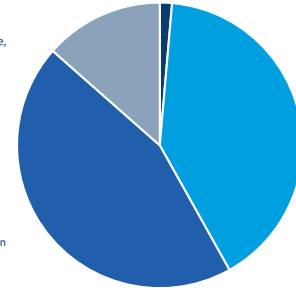
Bonds Mkt Cap Breakdown by Type

- Corporate Bonds - Fixed Rate, \$29 m
- Corporate Bonds - Floating Rate, \$656 m
- Government Bonds - Fixed Rate, \$217 m
- Government Bonds - Inflation Linked, \$77 m

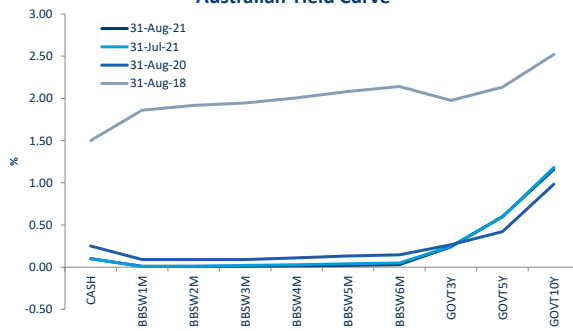


Bonds Breakdown by Traded Value

- Corporate Bonds - Fixed Rate, \$294 k
- Corporate Bonds - Floating Rate, \$8,650 k
- Government Bonds - Fixed Rate, \$9,529 k
- Government Bonds - Inflation Linked, \$2,881 k



Australian Yield Curve



S&P Indices - rebased to 100

