



Bonds:

Month Update: October 2021



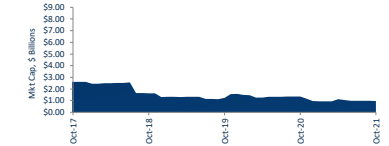
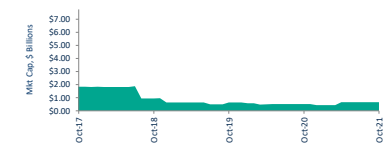
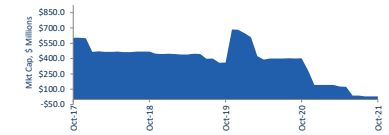
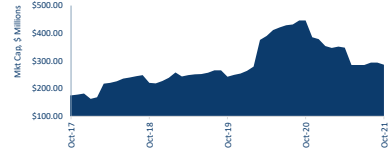
Market Capitalisation Trends

| Government Bonds | Last 12 months | | | Last month | |
|------------------------|----------------|----------|----------|------------|----------|
| | Oct-20 | Oct-21 | % change | Sep-21 | % change |
| Market Cap (\$m) | \$445.88 | \$286.27 | -35.8% | \$293.80 | -2.6% |
| Number listed (actual) | 37 | 37 | 0.0% | 37 | 0.0% |
| Monthly Volume | 147,278 | 199,913 | 35.7% | 100,796 | 98.3% |
| Monthly Transactions | 482 | 531 | 10.2% | 515 | 3.1% |
| Monthly value (\$m) | \$17.03 | \$21.82 | 28.1% | \$11.28 | 93.5% |

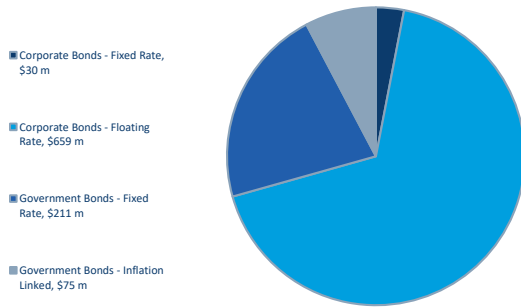
| Corporate Bonds - Fixed | Last 12 months | | | Last month | |
|-------------------------|----------------|---------|----------|------------|----------|
| | Oct-20 | Oct-21 | % change | Sep-21 | % change |
| Market Cap (\$m) | \$404.30 | \$29.61 | -92.7% | \$29.49 | 0.4% |
| Number listed (actual) | 4 | 1 | -75.0% | 1.00 | 0.0% |
| Monthly Volume | 40,574 | 3,028 | -92.5% | 2,186 | 38.5% |
| Monthly Transactions | 213 | 20 | -90.6% | 21 | -4.8% |
| Monthly value (\$m) | \$3.65 | \$0.31 | -91.6% | \$0.22 | 39.7% |

| Corporate Bonds - Floating | Last 12 months | | | Last month | |
|----------------------------|----------------|----------|----------|------------|----------|
| | Oct-20 | Oct-21 | % change | Sep-21 | % change |
| Market Cap (\$m) | \$508.52 | \$659.14 | 29.6% | \$657.80 | 0.2% |
| Number listed (actual) | 5 | 5 | 0.0% | 5.00 | 0.0% |
| Monthly Volume | 32,426 | 44,053 | 35.9% | 71,853 | -38.7% |
| Monthly Transactions | 171 | 251 | 46.8% | 390 | -35.6% |
| Monthly value (\$m) | \$3.20 | \$4.49 | 40.2% | \$7.28 | -38.3% |

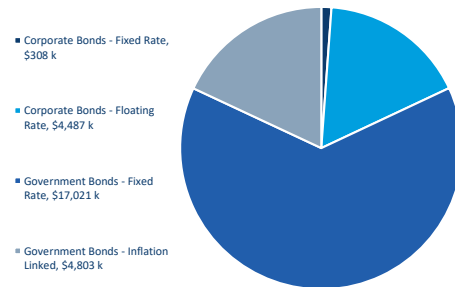
| Total Bond Market | Last 12 months | | | Last month | |
|------------------------|----------------|----------|----------|------------|----------|
| | Oct-20 | Oct-21 | % change | Sep-21 | % change |
| Market Cap (\$m) | \$1,358.71 | \$975.02 | -28.2% | \$981.09 | -0.6% |
| Number listed (actual) | 46 | 43 | -6.5% | 43 | 0.0% |
| Monthly Volume | 220,278 | 246,994 | 12.1% | 174,835 | 41.3% |
| Monthly Transactions | 866 | 802 | -7.4% | 926 | -13.4% |
| Monthly value (\$m) | \$23.88 | \$26.62 | 11.5% | \$18.78 | 41.7% |



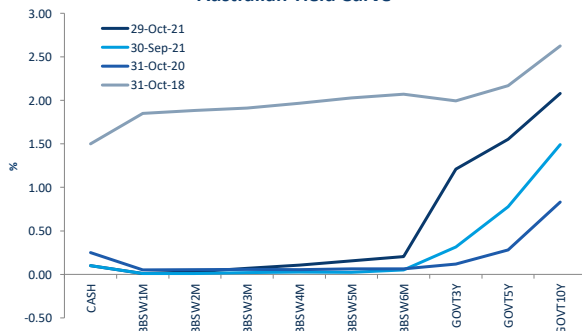
Bonds Mkt Cap Breakdown by Type



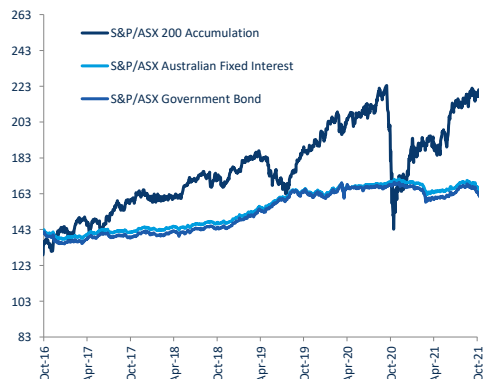
Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100





Spotlight on Bonds

Month update: October 2021



Australian Bonds Summary - October 2021

| ASX Profiles | | | Detail | | | | | Activity | | | | | Prices | | | | Returns | | | | | |
|--|--|---|-----------------|-------------------------|---------------------|-------------------|-------------------|------------------------|----------------------------|-------------------|---------------|------------------|--------|----------------------------------|----------|-----------|----------|------------------------|----------------------|---------------------|---------------------|---------------------|
| ASX Code | Issuer | Description | ASX Listed Date | Maturity / Conv / Reset | Coupon ² | Payment Frequency | Announced Ex Date | Announced Payment Date | Mkt Cap (\$m) ³ | Traded Value (\$) | Traded Volume | Number of Trades | Spread | Monthly Liquidity % ⁴ | Last | Year High | Year Low | Yield (%) ⁵ | 1 Month Price Return | 1 Year Price Return | 3 Year Price Return | 5 Year Price Return |
| Government Bonds - Fixed Rate | | | | | | | | | | | | | | | | | | | | | | |
| GSBW21 | Australian Government Treasury Bc Treasury Bond | 2.00% 21-12-21 Semi | 30-Jan-17 | 21-Dec-21 | 2.00% | S/A | 10-Dec-21 | 21-Dec-21 | \$34.59 | \$311,837.10 | 3,090 | 3 | n/a | 0.90% | \$100.99 | \$103.10 | \$100.25 | 0.04% | -0.04% | -1.79% | 0.53% | n/a |
| GSBW22 | Australian Government Treasury Bc Treasury Bond | 5.75% 15-07-22 Semi | 21-May-13 | 15-Jul-22 | 5.75% | S/A | 06-Jan-22 | 17-Jan-22 | \$26.92 | \$1,125,430.93 | 10,635 | 52 | 0.23% | 4.18% | \$105.56 | \$111.69 | \$105.52 | 0.30% | -0.41% | -5.36% | -8.23% | -13.75% |
| GSBG23 | Australian Government Treasury Bc Treasury Bond | 5.50% 21-11-22 Semi | 16-Oct-17 | 15-Nov-22 | 2.25% | S/A | 11-Nov-21 | 22-Nov-21 | \$7.95 | \$295,040.64 | 2,848 | 2 | 0.26% | 3.71% | \$103.20 | \$105.36 | \$102.99 | 0.39% | -0.12% | -2.31% | 1.40% | n/a |
| GSBG24 | Australian Government Treasury Bc Treasury Bond | 2.75% 21-04-24 Semi | 21-May-13 | 21-Apr-23 | 5.50% | S/A | 12-Apr-22 | 21-Apr-22 | \$20.55 | \$677,328.43 | 6,235 | 48 | 0.11% | 3.30% | \$107.82 | \$115.00 | \$101.00 | 0.59% | -2.93% | -5.11% | -5.78% | -14.49% |
| GSBU24 | Australian Government Treasury Bc Treasury Bond | 0.25% 21-11-24 Semi | 21-May-13 | 21-Apr-24 | 2.75% | S/A | 12-Apr-22 | 21-Apr-22 | \$8.73 | \$85,480.34 | 805 | 4 | 0.20% | 0.98% | \$105.80 | \$107.47 | \$105.16 | 0.77% | -2.34% | -3.24% | 3.42% | 1.18% |
| GSBU25 | Australian Government Treasury Bc Treasury Bond | 0.25% 21-11-24 Semi | 21-Apr-20 | 21-Nov-24 | 0.25% | S/A | 11-Nov-21 | 22-Nov-21 | \$3.82 | \$447,326.19 | 4,529 | 7 | 0.30% | 11.72% | \$97.30 | \$100.53 | \$97.79 | 1.22% | -2.85% | -2.50% | n/a | n/a |
| GSBG25 | Australian Government Treasury Bc Treasury Bond | 3.25% 21-04-25 Semi | 30-May-13 | 21-Apr-25 | 3.25% | S/A | 12-Apr-22 | 21-Apr-22 | \$10.26 | \$1,149,304.31 | 10,603 | 26 | 0.27% | 11.21% | \$107.05 | \$113.78 | \$107.15 | 1.34% | -3.85% | -5.89% | 1.36% | -3.44% |
| GSBU25 | Australian Government Treasury Bc Treasury Bond | 0.25% 21-11-25 Semi | 27-Jul-20 | 21-Nov-25 | 0.25% | S/A | 11-Nov-21 | 22-Nov-21 | \$3.85 | \$83,572.02 | 857 | 5 | 0.23% | 2.17% | \$96.04 | \$100.03 | \$96.15 | 1.47% | -2.88% | -4.16% | n/a | n/a |
| GSBG26 | Australian Government Treasury Bc Treasury Bond | 4.25% 21-04-26 Semi | 18-Mar-14 | 21-Apr-26 | 4.25% | S/A | 12-Apr-22 | 21-Apr-22 | \$4.10 | \$542,166.63 | 4,755 | 12 | 0.39% | 13.22% | \$112.40 | \$122.10 | \$112.40 | 1.50% | -5.01% | -7.40% | 0.31% | -3.77% |
| GSBQ26 | Australian Government Treasury Bc Treasury Bond | 0.50% 21-09-26 Semi | 30-Sep-20 | 21-Sep-26 | 0.50% | S/A | 10-Mar-22 | 21-Mar-22 | \$0.78 | \$68,048.80 | 700 | 2 | n/a | 8.78% | \$95.26 | \$100.93 | \$96.88 | 1.57% | -3.80% | -5.58% | n/a | n/a |
| GSBG27 | Australian Government Treasury Bc Treasury Bond | 4.75% 21-04-23 Semi | 21-May-13 | 21-Apr-23 | 4.75% | S/A | 12-Apr-22 | 21-Apr-22 | \$12.41 | \$368,233.54 | 3,090 | 22 | 0.67% | 2.97% | \$117.95 | \$128.11 | \$109.00 | 1.60% | -4.47% | -7.53% | 0.94% | -3.85% |
| GSBU27 | Australian Government Treasury Bc Treasury Bond | 0.25% 21-11-27 Semi | 09-Apr-00 | 21-Nov-27 | 2.75% | S/A | 11-Nov-21 | 22-Nov-21 | \$4.87 | \$48,242.38 | 437 | 3 | 0.29% | 0.99% | \$108.36 | \$115.15 | \$108.24 | 1.67% | -2.98% | -7.18% | 6.85% | -0.48% |
| GSBU28 | Australian Government Treasury Bc Treasury Bond | 2.25% 21-05-28 Semi | 19-May-16 | 21-May-28 | 2.25% | S/A | 11-Nov-21 | 22-Nov-21 | \$3.97 | \$9,731.16 | 91 | 3 | 0.31% | 0.24% | \$105.14 | \$112.00 | \$106.48 | 1.80% | -3.11% | -6.63% | 7.23% | 3.74% |
| GSBU28 | Australian Government Treasury Bc Treasury Bond | 2.75% 21-11-28 Semi | 02-Mar-17 | 21-Nov-28 | 2.75% | S/A | 11-Nov-21 | 22-Nov-21 | \$3.98 | \$152,354.46 | 1,374 | 17 | 0.72% | 3.82% | \$108.58 | \$117.84 | \$108.58 | 1.83% | -3.17% | -7.83% | 5.33% | n/a |
| GSBG29 | Australian Government Treasury Bc Treasury Bond | 2.75% 21-04-29 Semi | 21-May-13 | 21-Apr-29 | 2.75% | S/A | 12-Apr-22 | 21-Apr-22 | \$8.69 | \$275,577.47 | 2,418 | 24 | 0.44% | 3.17% | \$111.07 | \$121.76 | \$111.07 | 1.86% | -4.92% | -8.36% | 3.95% | 1.69% |
| GSBU29 | Australian Government Treasury Bc Treasury Bond | 2.75% 21-11-29 Semi | 29-Jan-18 | 21-Nov-29 | 2.75% | S/A | 11-Nov-21 | 22-Nov-21 | \$3.30 | \$59,324.11 | 531 | 3 | 0.37% | 1.80% | \$109.00 | \$117.35 | \$109.01 | 1.91% | -4.87% | -8.58% | 6.90% | n/a |
| GSBW30 | Australian Government Treasury Bc Treasury Bond | 1.00% 21-12-30 Semi | 21-May-20 | 21-Dec-30 | 1.00% | S/A | 10-Dec-21 | 21-Dec-21 | \$3.00 | \$0.00 | - | - | 0.68% | 0.00% | \$93.98 | \$101.50 | \$93.17 | 2.03% | -5.90% | -7.31% | n/a | n/a |
| GSBK31 | Australian Government Treasury Bc Treasury Bond | 1.50% 21-06-31 Semi | 03-Jun-19 | 21-Jun-31 | 1.50% | S/A | 10-Dec-21 | 21-Dec-21 | \$4.95 | \$26,824.06 | 271 | 6 | n/a | 0.54% | \$97.00 | \$106.81 | \$97.00 | 2.05% | -5.09% | -9.53% | n/a | n/a |
| GSBU31 | Australian Government Treasury Bc Treasury Bond | 1.00% 21-11-31 Semi | 02-Sep-20 | 21-Nov-31 | 1.00% | S/A | 11-Nov-21 | 22-Nov-21 | \$0.93 | \$52,068.95 | 53,236 | 18 | 0.75% | 541.30% | \$93.00 | \$97.00 | \$92.16 | 2.09% | -4.12% | n/a | n/a | n/a |
| GSBU32 | Australian Government Treasury Bc Treasury Bond | 1.25% 21-05-32 Semi | 28-Jan-20 | 21-May-32 | 1.25% | S/A | 11-Nov-21 | 22-Nov-21 | \$0.95 | \$47,800.00 | 500 | 1 | 0.50% | 5.00% | \$94.56 | \$101.75 | \$94.00 | 2.12% | -5.52% | -8.43% | n/a | n/a |
| GSBU32 | Australian Government Treasury Bc Treasury Bond | 1.75% 21-11-32 Semi | 21-Apr-21 | 21-Nov-32 | 1.75% | S/A | 11-Nov-21 | 22-Nov-21 | \$0.00 | \$0.00 | - | - | n/a | n/a | \$0.00 | \$0.00 | \$0.00 | 2.15% | n/a | n/a | n/a | n/a |
| GSBG33 | Australian Government Treasury Bc Treasury Bond | 4.50% 21-04-33 Semi | 22-Nov-13 | 21-Apr-33 | 4.50% | S/A | 12-Apr-22 | 21-Apr-22 | \$13.91 | \$1,124,270.64 | 8,696 | 45 | 0.48% | 8.08% | \$126.40 | \$142.11 | \$125.00 | 2.13% | -5.37% | -10.88% | 4.30% | -2.66% |
| GSBK35 | Australian Government Treasury Bc Treasury Bond | 2.75% 21-06-35 Semi | 30-Mar-15 | 21-Jun-35 | 2.75% | S/A | 10-Dec-21 | 21-Dec-21 | \$4.97 | \$13,879.98 | 1,204 | 9 | 0.61% | 2.65% | \$109.04 | \$121.82 | \$108.43 | 2.30% | -3.67% | -11.60% | 8.99% | 9.26% |
| GSBG37 | Australian Government Treasury Bc Treasury Bond | 3.75% 21-04-37 Semi | 21-Oct-14 | 21-Apr-37 | 3.75% | S/A | 12-Apr-22 | 21-Apr-22 | \$3.77 | \$2,865,564.60 | 23,521 | 27 | 0.64% | 76.05% | \$119.82 | \$136.75 | \$119.41 | 2.43% | -5.36% | -12.36% | 6.70% | 5.07% |
| GSBK39 | Australian Government Treasury Bc Treasury Bond | 3.25% 21-06-39 Semi | 20-Oct-15 | 21-Jun-39 | 3.25% | S/A | 10-Dec-21 | 21-Dec-21 | \$1.50 | \$6,884.98 | 59 | 4 | 0.68% | 0.46% | \$111.33 | \$129.20 | \$112.73 | 2.58% | -5.68% | -14.92% | 5.46% | 5.98% |
| GSBU42 | Australian Government Treasury Bc Treasury Bond | 2.75% 21-05-41 Semi | 30-Jul-18 | 21-May-41 | 2.75% | S/A | 11-Nov-21 | 22-Nov-21 | \$4.75 | \$46,035.85 | 5,143 | 23 | 0.46% | 11.50% | \$105.56 | \$119.78 | \$97.09 | 2.69% | -3.57% | -13.88% | 11.74% | n/a |
| GSBC47 | Australian Government Treasury Bc Treasury Bond | 3.00% 21-09-47 Semi | 19-Oct-16 | 21-Mar-47 | 3.00% | S/A | 10-Mar-22 | 21-Mar-22 | \$13.14 | \$40,293.31 | 3,672 | 35 | 0.67% | 3.05% | \$105.41 | \$127.40 | \$105.40 | 2.77% | -7.21% | -17.65% | 6.56% | 10.07% |
| GSBK51 | Australian Government Treasury Bc Treasury Bond | 1.75% 21-06-51 Semi | 05-Aug-20 | 21-Jun-51 | 1.75% | S/A | 10-Dec-21 | 21-Dec-21 | \$0.00 | \$1,078,230.11 | 12,836 | 39 | 0.82% | n/a | \$82.79 | \$99.00 | \$78.43 | 2.78% | -6.02% | -17.22% | n/a | n/a |
| Government Bonds - Inflation Linked | | | | | | | | | | | | | | | | | | | | | | |
| GSIC22 | Australian Government Treasury In Treas Indexed Bond | Cpi+1.25% 21-02-22 Qly | 21-May-13 | 21-Feb-22 | 1.25% | Qtrly | 11-Nov-21 | 22-Nov-21 | \$10.91 | \$86,993.63 | 722 | 13 | 0.04% | 0.80% | \$120.54 | \$121.01 | \$119.09 | -2.84% | 0.12% | 0.81% | 3.06% | 5.28% |
| GSIO25 | Australian Government Treasury In Treas Indexed Bond | Cpi+3.00% 20-09-25 Qly | 21-May-13 | 20-Sep-25 | 3.00% | Qtrly | 09-Dec-21 | 20-Dec-21 | \$33.30 | \$677,046.40 | 4,510 | 39 | 0.28% | 2.03% | \$147.60 | \$153.38 | \$147.60 | -0.81% | -2.20% | -1.27% | 3.85% | 2.36% |
| GSIU27 | Australian Government Treasury In Treas Indexed Bond | Cpi+0.75% 21-11-27 Qly | 01-Sep-17 | 21-Nov-27 | 0.75% | Qtrly | 11-Nov-21 | 22-Nov-21 | \$4.18 | \$1,044,873.85 | 8,815 | 4 | 0.48% | 24.98% | \$117.03 | \$120.43 | \$116.29 | -0.48% | -1.09% | 2.08% | 15.22% | n/a |
| GSIC30 | Australian Government Treasury In Treas Indexed Bond | Cpi+2.50% 20-09-30 Qly | 21-May-13 | 20-Sep-30 | 2.50% | Qtrly | 09-Dec-21 | 20-Dec-21 | \$7.01 | \$138,728.37 | 870 | 12 | 0.66% | 1.98% | \$157.22 | \$165.77 | \$152.33 | -0.17% | -1.45% | -2.03% | 10.35% | 5.26% |
| GSIU32 | Australian Government Treasury In Treas Indexed Bond | Cpi+0.25% 21-11-32 Qly | 01-Sep-21 | 21-Nov-32 | 0.25% | Qtrly | 11-Nov-21 | 22-Nov-21 | \$1.09 | \$21,738.00 | 200 | 1 | n/a | 2.00% | \$106.35 | \$110.91 | \$107.54 | 0.02% | -4.11% | n/a | n/a | n/a |
| GSIO35 | Australian Government Treasury In Treas Indexed Bond | Cpi+2.00% 21-08-35 Qly | 01-Oct-13 | 21-Aug-35 | 2.00% | Qtrly | 11-Nov-21 | 22-Nov-21 | \$7.86 | \$263,504.16 | 1,741 | 5 | 0.53% | 3.35% | \$148.95 | \$159.73 | \$144.69 | 0.18% | -1.71% | -4.43% | 15.30% | 14.82% |
| GSIO40 | Australian Government Treasury In Treas Indexed Bond | Cpi+1.25% 21-08-40 Qly | 18-Aug-15 | 21-Aug-40 | 1.25% | Qtrly | 11-Nov-21 | 22-Nov-21 | \$4.79 | \$341,363.78 | 2,510 | 2 | 0.59% | 7.13% | \$130.33 | \$144.92 | \$125.59 | 0.44% | -8.66% | -7.16% | 17.15% | 15.43% |
| GSIC50 | Australian Government Treasury In Treas Indexed Bond | Cpi+1.00% 21-02-50 Qly | 26-Sep-18 | 21-Feb-50 | 1.00% | Qtrly | 11-Nov-21 | 22-Nov-21 | \$6.18 | \$2,228,321.87 | 17,766 | 11 | n/a | 36.07% | \$123.31 | \$140.76 | \$112.26 | 0.58% | -1.52% | -8.76% | 27.41% | n/a |
| Corporate Bonds - Fixed Rate | | | | | | | | | | | | | | | | | | | | | | |
| MVTHA | Mercantile Investment Company Ltd Bond | 4.80% 10-07-26 Semi | 30-Jun-16 | 10-Jul-26 | #VALUE! | 1st Applicable | | | \$29.61 | \$307,512.89 | 3,028 | 20 | 0.63% | 1.04% | \$101.90 | \$106.00 | \$95.00 | #VALUE! | 0.39% | -1.92% | -2.07% | -0.34% |
| Corporate Bonds - Floating Rate | | | | | | | | | | | | | | | | | | | | | | |
| AYUHC | Australian Unity Limited | Simple Bond 3-Rbsw+2.00% 15-12-24 | 18-Oct-19 | 15-Dec-24 | 2.03% | Qtrly | 05-Jan-22 | 14-Jan-22 | \$115.02 | \$1,230,201.93 | 12,294 | 42 | 0.58% | 1.07% | \$100.00 | \$101.39 | \$96.15 | 3.34% | -0.99% | 2.04% | n/a | n/a |
| AYUHD | Australian Unity Limited | Simple Bond 3-Rbsw+2.15% 15-12-26 | 18-Oct-19 | 15-Dec-26 | 2.18% | Qtrly | 05-Jan-22 | 14-Jan-22 | \$206.38 | \$914,412.32 | 9,077 | 64 | 0.96% | 0.44% | \$99.70 | \$101.39 | \$93.50 | 3.69% | -0.30% | 3.85% | n/a | n/a |
| CZPHA | Centuria Funds Management Limited Bond | 3-Rbsw+4.25% 20-04-26 Qly Sec Red | 21-Apr-21 | 20-Apr-26 | 4.29% | Qtrly | 11-Jan-22 | 20-Jan-22 | \$205.65 | \$1,794,947.00 | 17,230 | 111 | 0.30% | 0.87% | \$103.50 | \$105.75 | \$100.20 | 4.69% | -1.43% | n/a | n/a | n/a |
| OBCHA | Omni Brideway Limited | Bond 3-Rbsw+4.20% 22-12-22 Sec Step T-01-22 | 30-Apr-14 | 22-Dec-22 | 4.22% | Qtrly | 30-Dec-21 | 10-Jan-22 | \$80.60 | \$385,459.35 | 3,848 | 24 | 0.80% | 0.48% | \$106.05 | \$106.05 | \$99.00 | #VALUE! | 6.05% | 5.64% | 4.17% | 6.53% |
| PPBLH | Peet Limited | Simple Bond 3-Rbsw+4.65% 05-10-22 | 10-Jul-17 | 05-Oct-22 | 4.67% | Qtrly | 23-Dec-21 | 05-Jan-22 | \$51.50 | \$162,129.60 | 1,604 | 10 | 2.26% | 0.31% | \$103.00 | \$104.95 | \$97.25 | 7.27% | 3.00% | 5.10% | -1.34% | n/a |

¹ The yield data for the AGIs has been sourced from YieldBooker. The yield for the other bonds has been sourced from Bloomberg using the Mid Yield to Convention function as at 29 October 2021

² The coupon data has been sourced from Bloomberg using the Coupon function as at 29 October 2021

³ Monthly liquidity is equal to the total value traded for the security for the month divided by its market capitalisation.

All values are as at Oct 21.

Past Performance is not a reliable indicator of future performance.

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