

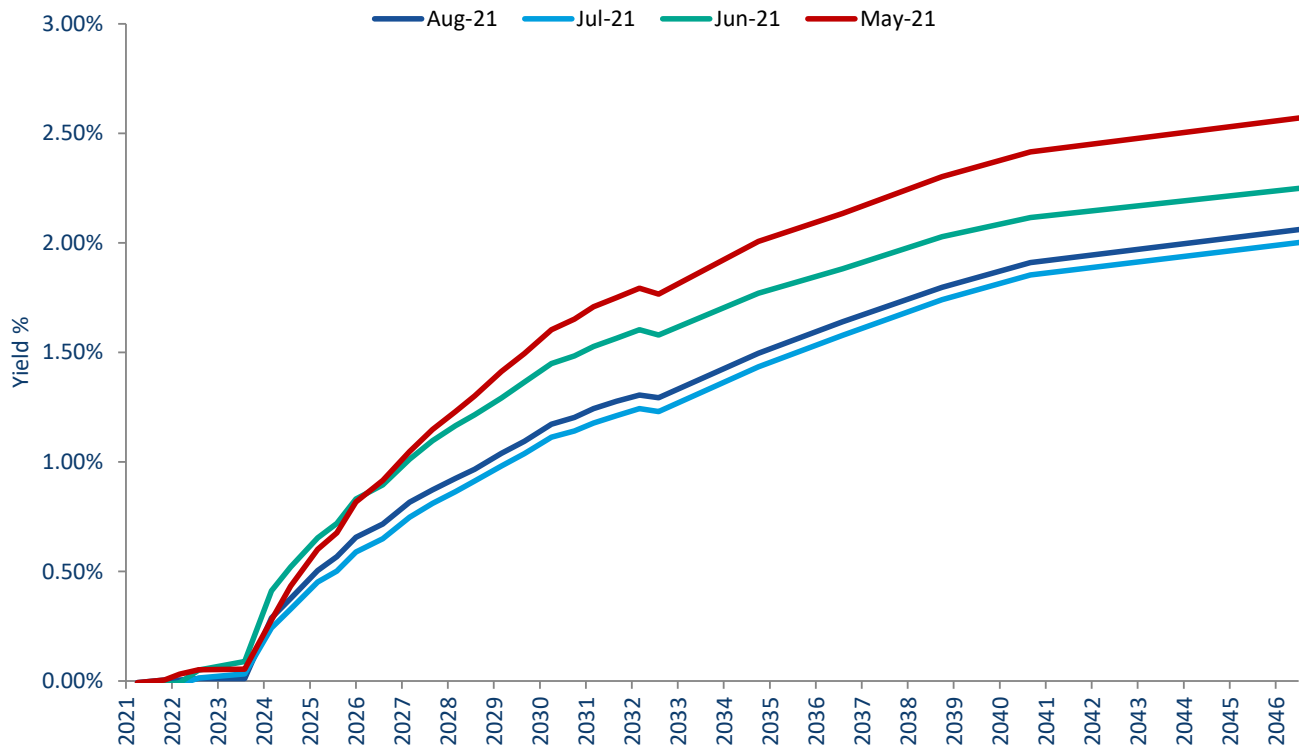


Bonds: Exchange-traded Australian Government Bonds

Australian Government Bonds Summary - July 2021



Exchange-traded Treasury Bonds YTM



Exchange-traded Treasury Bond series

ASX Code	Coupon	Maturity	YTM as at month end	Mvt from previous month	Mthly traded nom. value (\$'000)	Mthly traded vol (units)	No. of trades in month	Ave parcel size (units)	Total CDIs issued
GSBW21	2.00%	21-Dec-21	-0.01%	0.00%	\$ 449.91	4,453	5	891	345,000
GSBM22	5.75%	15-Jul-22	-0.02%	0.00%	\$ 1,575.75	14,682	63	233	250,070
GSBU22	2.25%	21-Nov-22	-0.02%	-0.01%	\$ 233.55	2,260	2	1,130	76,800
GSBG23	5.50%	21-Apr-23	0.01%	-0.04%	\$ 751.47	6,759	64	106	190,380
GSBG24	2.75%	21-Apr-24	0.03%	-0.06%	\$ 252.02	2,332	2	1,166	82,500
GSBU24	0.25%	21-Nov-24	0.24%	-0.17%	\$ -	-	0	-	35,000
GSBG25	3.25%	21-Apr-25	0.33%	-0.19%	\$ 418.42	3,748	21	178	91,820
GSBU25	0.25%	21-Nov-25	0.45%	-0.20%	\$ 229.54	2,324	10	-	40,000
GSBG26	4.25%	21-Apr-26	0.50%	-0.22%	\$ 341.98	2,898	22	132	36,500
GSBQ26	0.50%	21-Sep-26	0.59%	-0.24%	\$ 59.95	600	3	-	4,000
GSBG27	4.75%	21-Apr-27	0.65%	-0.25%	\$ 277.51	2,244	30	75	105,220
GSBU27	2.75%	21-Nov-27	0.75%	-0.26%	\$ 163.80	1,469	9	163	45,000
GSBI28	2.25%	21-May-28	0.81%	-0.29%	\$ 15.31	142	2	71	37,330
GSBU28	2.75%	21-Nov-28	0.86%	-0.30%	\$ 159.45	1,402	19	74	34,700
GSBG29	2.75%	21-Apr-29	0.91%	-0.30%	\$ 696.20	5,895	28	211	75,230
GSBU29	2.75%	21-Nov-29	0.98%	-0.31%	\$ 55.46	489	9	54	30,000
GSBI30	2.50%	21-May-30	1.04%	-0.33%	\$ -	-	0	-	2,000
GSBW30	1.00%	21-Dec-30	1.11%	-0.34%	\$ -	-	0	-	30,000
GSBK31	1.50%	21-Jun-31	1.14%	-0.34%	\$ 51.88	509	1	509	47,000
GSBU31	1.00%	21-Nov-31	1.18%	-0.35%	\$ -	-	0	-	10,000

GSBI32	1.25%	21-May-32	1.21%	-0.35%	\$ -	-	0	-	10,000
GSBU32	1.75%	21-Nov-32	1.24%	-0.36%	\$ -	-	0	-	-
GSBG33	4.50%	21-Apr-33	1.23%	-0.35%	\$ 711.19	5,222	55	95	100,000
GSBK35	2.75%	21-Jun-35	1.44%	-0.34%	\$ 44.71	391	2	196	45,000
GSBG37	3.75%	21-Apr-37	1.58%	-0.30%	\$ 388.33	2,996	21	143	31,450
GSBK39	3.25%	21-Jun-39	1.74%	-0.29%	\$ 530.17	4,357	7	622	13,000
GSBK51	1.75%	21-Jun-51	2.05%	-0.23%	\$ 492.97	5,254	20	-	60,950
GSBI41	2.75%	21-May-41	1.85%	-0.26%	\$ 750.55	6,592	25	264	45,000
GSBE47	3.00%	21-Mar-47	2.00%	-0.25%	\$ 1,059.44	8,899	38	234	112,700
Total					\$ 9,709.57	85,917	458		1,986,650

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