



# Bonds:

## Month Update: August 2024



Month: Aug-24

Trading days: 22

Period ending: Friday, 30 August 2024

### Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	1	28	13	1	1,423	\$0.14
Corporate Bonds - Floating Rate	5	747	503	23	97,123	\$9.78
Australian Government Bonds	36	810	1,799	82	438,670	\$43.73
<b>Total</b>	<b>42</b>	<b>1,585</b>	<b>2,315</b>	<b>105</b>	<b>537,216</b>	<b>\$53.64</b>

### Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Commonwealth of Australia	GSBW35	\$12,700	Government Bonds - Fixed Rate	02-Aug-2024	\$100.00	21-Dec-2035	4.25%	S/A	\$102.40
Australian Unity Limited	AYUHE	\$256	Corporate Bonds - Floating Rate	01-Dec-2023	\$100.00	15-Dec-2028	6.96%	Qtrly	\$100.36
Commonwealth of Australia	GSBK54	\$8,300	Government Bonds - Fixed Rate	26-Oct-2023	\$100.00	21-Jun-2054	4.75%	S/A	\$105.60
Sandon Capital Investments	SNCHA	\$29	Corporate Bonds - Fixed Rate	11-Aug-2023	\$100.00	10-Jul-2026	4.80%	S/A	\$95.10
Commonwealth of Australia	GSBW34	\$20,800	Government Bonds - Fixed Rate	28-Apr-2023	\$100.00	21-Dec-2034	3.50%	S/A	\$97.00
CVC Limited	CVCHA	\$46	Corporate Bonds - Floating Rate	26-Apr-2023	\$100.00	31-Mar-2026	9.20%	Qtrly	\$102.00
Commonwealth of Australia	GSBI34	\$22,500	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$99.98
Commonwealth of Australia	GSBU33	\$25,400	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$94.26
Commonwealth of Australia	GSIU32	\$5,300	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$105.51

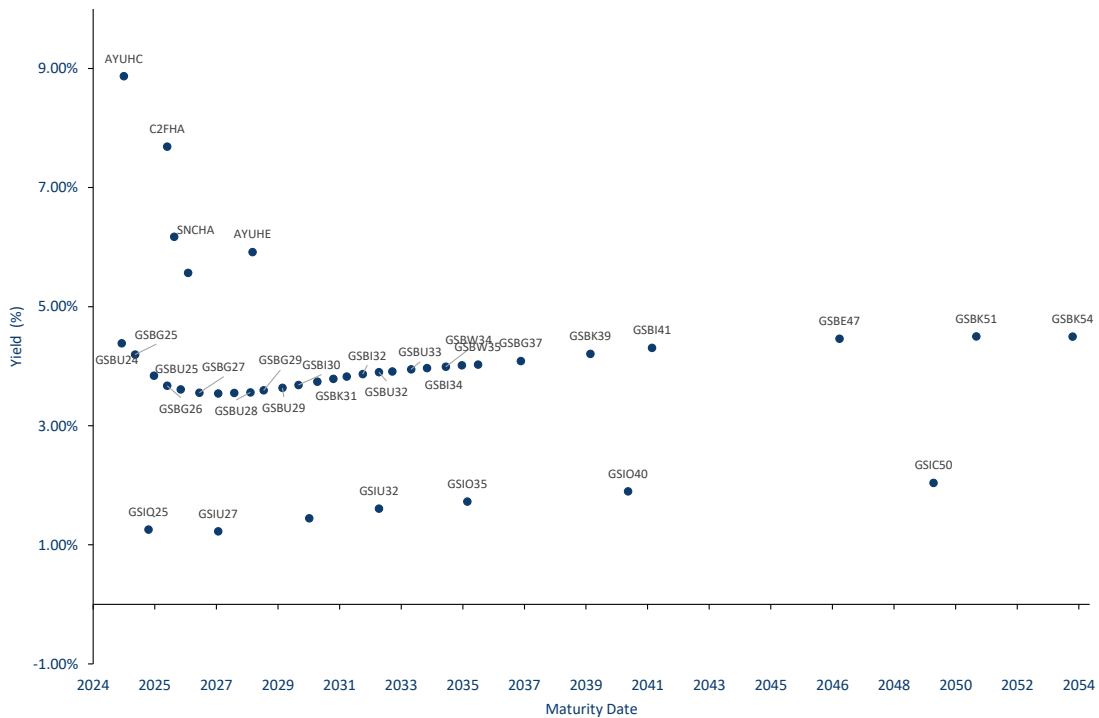
\*BBSW = Bank Bill Swap Rate

\* 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 (%)
GSBG33	Government Bonds - Fixed Rate	\$7,233,182	13.48%	68,270	12.71%
GSBK54	Government Bonds - Fixed Rate	\$6,254,172	11.66%	59,005	10.98%
AYUHE	Corporate Bonds - Floating Rate	\$5,965,374	11.12%	59,496	11.07%
GSIU27	Government Bonds - Inflation Linked	\$3,808,734	7.10%	31,081	5.79%
GSBE47	Government Bonds - Fixed Rate	\$3,777,597	7.04%	46,348	8.63%
		<b>\$27,039,058.90</b>	<b>50.41%</b>	<b>264,200</b>	<b>49.18%</b>

### Yield versus maturity date





# Bonds:

## Month Update: August 2024



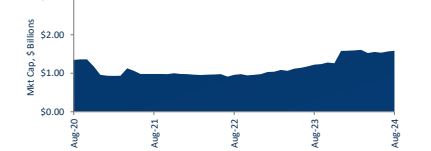
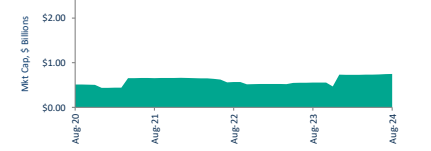
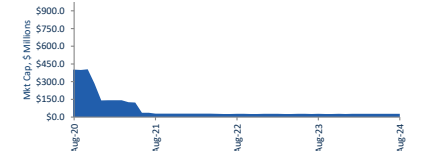
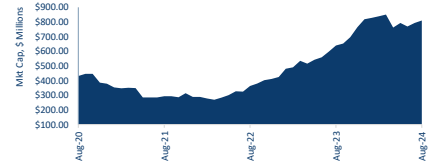
### Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Aug-23	Aug-24	% change	Jul-24	% change
Market Cap (\$m)	\$638.88	\$810.15	26.8%	\$793.00	2.2%
Number listed (actual)	35	36	2.9%	35	2.9%
Monthly Volume	515,824	438,670	-15.0%	473,204	-7.3%
Monthly Transactions	1,497	1,799	20.2%	2,993	-39.9%
Monthly value (\$m)	\$49.05	\$43.73	-10.8%	\$44.08	-0.8%

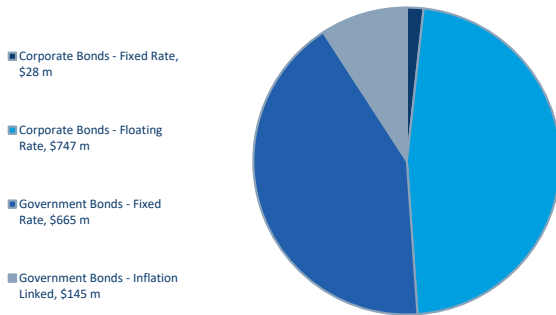
Corporate Bonds - Fixed	Last 12 months			Last month	
	Aug-23	Aug-24	% change	Jul-24	% change
Market Cap (\$m)	\$27.60	\$27.63	0.1%	\$27.84	-0.7%
Number listed (actual)	1	1	0.0%	1	0.0%
Monthly Volume	496	1,423	186.9%	1,608	-11.5%
Monthly Transactions	7	13	85.7%	15	-13.3%
Monthly Month value (\$m)	\$0.05	\$0.14	195.6%	\$0.15	-10.4%

Corporate Bonds - Floating	Last 12 months			Last month	
	Aug-23	Aug-24	% change	Jul-24	% change
Market Cap (\$m)	\$555.37	\$747.34	34.6%	\$746.52	0.1%
Number listed (actual)	4	5	25.0%	5	0.0%
Monthly Volume	93,506	97,123	3.9%	160,313	-39.4%
Monthly Transactions	367	503	37.1%	448	12.3%
Monthly value (\$m)	\$9.37	\$9.78	4.3%	\$16.10	-39.3%

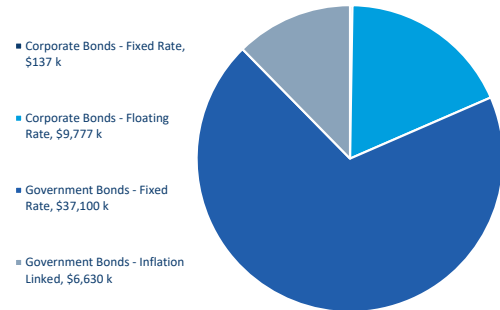
Total Bond Market	Last 12 months			Last month	
	Aug-23	Aug-24	% change	Jul-24	% change
Market Cap (\$m)	\$1,221.85	\$1,585.13	29.7%	\$1,567.36	1.1%
Number listed (actual)	40	42	5.0%	41	2.4%
Monthly Volume	609,826	537,216	-11.9%	635,125	-15.4%
Monthly Transactions	1,871	2,315	23.7%	3,456	-33.0%
Monthly value (\$m)	\$58.46	\$53.64	-8.2%	\$60.34	-11.1%



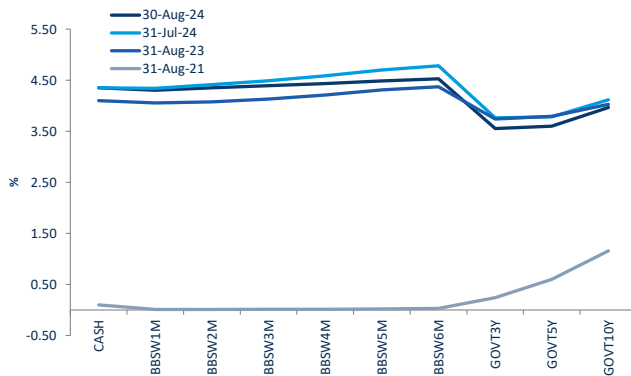
### Bonds Mkt Cap Breakdown by Type



### Bonds Breakdown by Traded Value



### Australian Yield Curve



### S&P Indices - rebased to 100

