



Bonds:

Month Update: June 2024



Month: Jun-24

Trading days: 19

Period ending: Friday, 28 June 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	27	13	1	2,714	\$0.26
Corporate Bonds - Floating Rate	5	736	358	19	113,737	\$11.48
Australian Government Bonds	35	769	1,923	101	946,585	\$82.40
Total	41	1,532	2,294	121	1,063,036	\$94.13

Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Australian Unity Limited	AYUHE	\$256	Corporate Bonds - Floating Rate	01-Dec-2023	\$100.00	15-Dec-2028	6.86%	Qtrly	\$100.47
Commonwealth of Australia	GSBK54	\$8,300	Government Bonds - Fixed Rate	26-Oct-2023	\$100.00	21-Jun-2054	4.75%	S/A	\$102.00
Sandon Capital Investments	SNCHA	\$29	Corporate Bonds - Fixed Rate	11-Aug-2023	\$100.00	10-Jul-2026	4.80%	S/A	\$94.00
Commonwealth of Australia	GSBW34	\$19,200	Government Bonds - Fixed Rate	28-Apr-2023	\$100.00	21-Dec-2034	3.50%	S/A	\$94.46
CVC Limited	CVCHA	\$31	Corporate Bonds - Floating Rate	26-Apr-2023	\$100.00	31-Mar-2026	9.20%	Qtrly	\$102.50
Commonwealth of Australia	GSBI34	\$21,200	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$97.43
Commonwealth of Australia	GSBU33	\$24,100	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$90.01
Commonwealth of Australia	GSIU32	\$5,200	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$101.74
Commonwealth of Australia	GSBU32	\$29,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$83.58

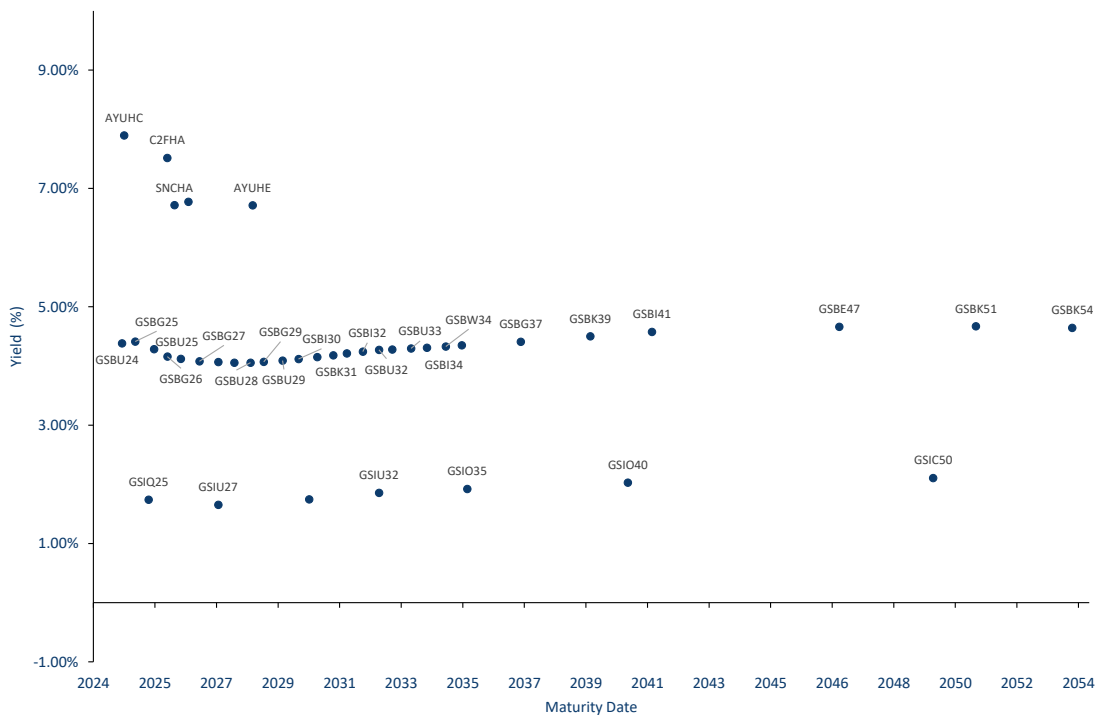
*BBSW = Bank Bill Swap Rate

* 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 (%)
GSBI32	Government Bonds - Fixed Rate	\$44,537,444	47.31%	551,854	51.91%
GSBK54	Government Bonds - Fixed Rate	\$5,982,684	6.36%	58,324	5.49%
GSBG26	Government Bonds - Fixed Rate	\$5,751,712	6.11%	56,801	5.34%
GSBG33	Government Bonds - Fixed Rate	\$4,982,277	5.29%	48,297	4.54%
AYUHD	Corporate Bonds - Floating Rate	\$4,650,163	4.94%	46,296	4.36%
		\$65,904,280.02	70.01%	761,572	71.64%

Yield versus maturity date





Bonds:

Month Update: June 2024



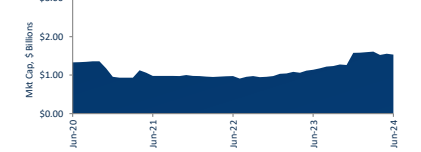
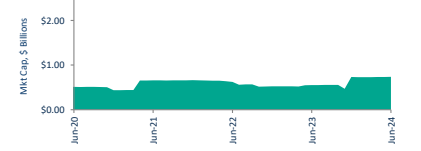
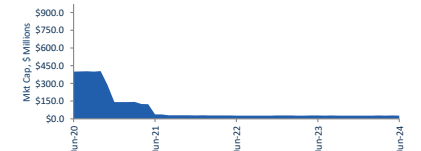
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Jun-23	Jun-24	% change	May-24	% change
Market Cap (\$m)	\$559.45	\$769.01	37.5%	\$792.84	-3.0%
Number listed (actual)	35	35	0.0%	35	0.0%
Monthly Volume	497,821	946,585	90.1%	722,381	31.0%
Monthly Transactions	1,085	1,923	77.2%	2601	-26.1%
Monthly value (\$m)	\$47.64	\$82.40	73.0%	\$69.64	18.3%

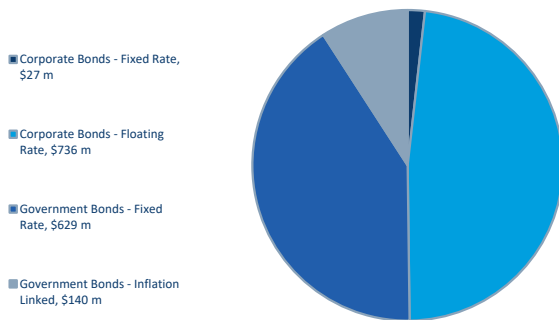
Corporate Bonds - Fixed	Last 12 months			Last month	
	Jun-23	Jun-24	% change	May-24	% change
Market Cap (\$m)	\$27.74	\$27.31	-1.5%	\$27.90	-2.1%
Number listed (actual)	1	1	0.0%	1	0.0%
Monthly Volume	923	2,714	194.0%	2,002	35.6%
Monthly Transactions	13	13	0.0%	10	30.0%
Monthly Month value (\$m)	\$0.09	\$0.26	194.6%	\$0.19	36.0%

Corporate Bonds - Floating	Last 12 months			Last month	
	Jun-23	Jun-24	% change	May-24	% change
Market Cap (\$m)	\$551.47	\$735.57	33.4%	\$732.92	0.4%
Number listed (actual)	4	5	25.0%	5	0.0%
Monthly Volume	72,745	113,737	56.4%	66,292	71.6%
Monthly Transactions	456	358	-21.5%	427	-16.2%
Monthly value (\$m)	\$7.27	\$11.48	58.0%	\$6.70	71.3%

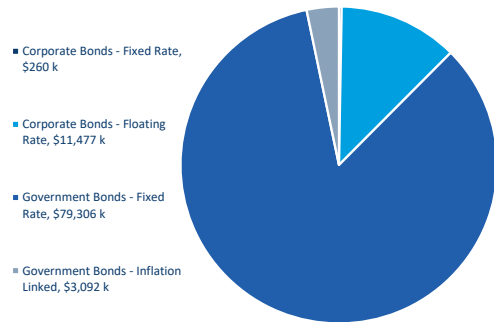
Total Bond Market	Last 12 months			Last month	
	Jun-23	Jun-24	% change	May-24	% change
Market Cap (\$m)	\$1,138.66	\$1,531.90	34.5%	\$1,553.65	-1.4%
Number listed (actual)	40	41	2.5%	41	0.0%
Monthly Volume	571,489	1,063,036	86.0%	790,675	34.4%
Monthly Transactions	1,554	2,294	47.6%	3,038	-24.5%
Monthly value (\$m)	\$54.99	\$94.13	71.2%	\$76.53	23.0%



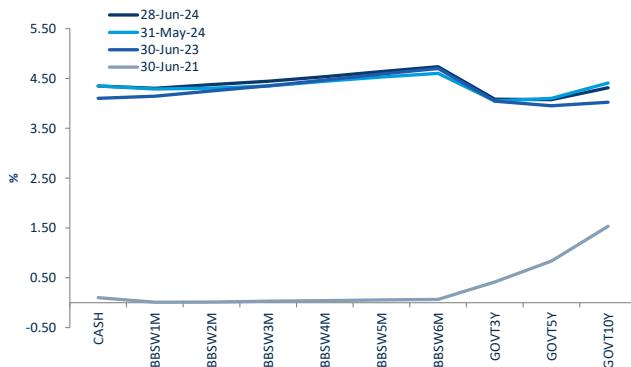
Bonds Mkt Cap Breakdown by Type



Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100

