



# Bonds:

## Month Update: June 2023



Month: Jun-23

Trading days: 21

Period ending: Friday, 30 June 2023

### Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	1	27.7	13	1	923	\$0.09
Corporate Bonds - Floating Rate	4	551.5	456	22	72,745	\$7.27
Australian Government Bonds	35	559.5	1,085	52	497,821	\$47.64
<b>Total</b>	<b>40</b>	<b>1138.66</b>	<b>1,554</b>	<b>74</b>	<b>571,489</b>	<b>\$54.99</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	GSBW34	\$15,500	Government Bonds - Fixed Rate	28-Apr-2023	\$100.00	21-Dec-2034	3.50%	S/A	\$96.57
CVC Limited	CVCHA	\$31	Corporate Bonds - Floating Rate	26-Apr-2023	\$100.00	31-Mar-2026	9.00%	Qtrly	\$100.00
Commonwealth of Australia	GSBI34	\$18,100	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$97.82
Commonwealth of Australia	GSBU33	\$21,800	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$92.75
Commonwealth of Australia	GSIU32	\$4,350	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$99.69
Commonwealth of Australia	GSBU32	\$29,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$88.19
Centuria Funds Managemer	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	7.94%	Qtrly	\$99.95
Commonwealth of Australia	GSBQ26	\$37,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$89.72
Commonwealth of Australia	GSBU31	\$41,800	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$79.74

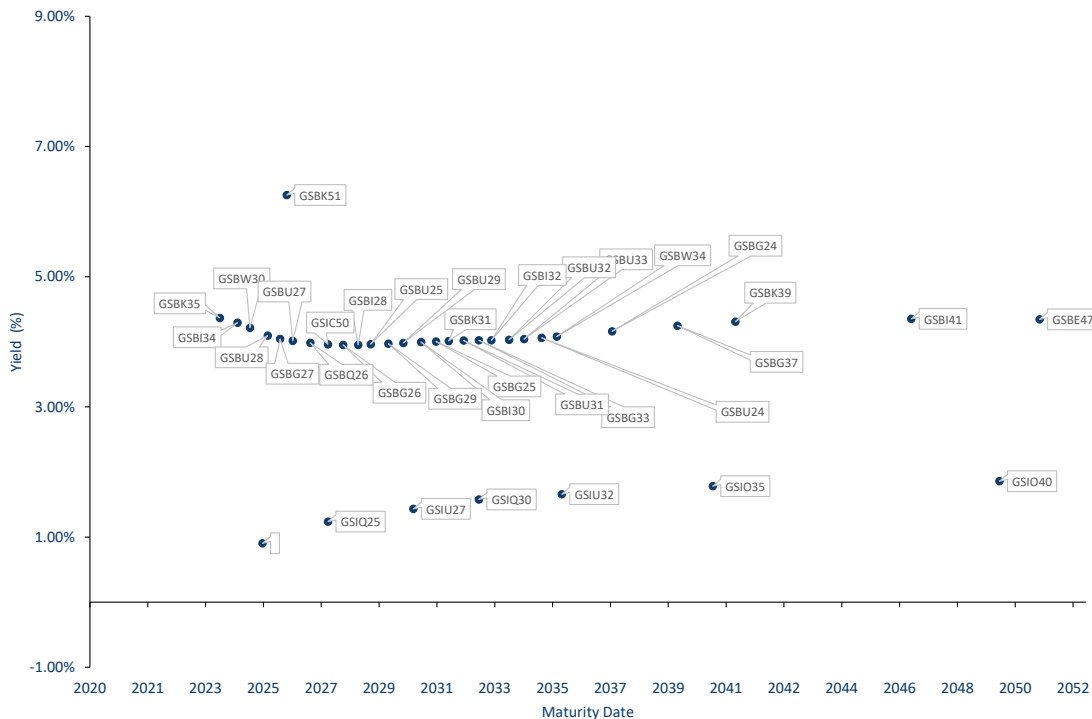
\*BBSW = Bank Bill Swap Rate

\* 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 (%)
GSBG25	Government Bonds - Fixed Rate	\$10,213,277	18.57%	102,879	18.00%
GSBG24	Government Bonds - Fixed Rate	\$8,028,587	14.60%	80,734	14.13%
GSBG33	Government Bonds - Fixed Rate	\$5,516,356	10.03%	52,125	9.12%
C2FHA	Corporate Bonds - Floating Rate	\$3,364,404	6.12%	33,717	5.90%
GSBG27	Government Bonds - Fixed Rate	\$2,782,934	5.06%	26,735	4.68%
		<b>\$29,905,558.11</b>	<b>54.38%</b>	<b>296,190</b>	<b>51.83%</b>

### Yield versus maturity date





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## Month Update: June 2023



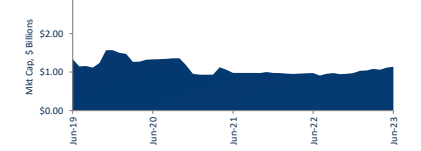
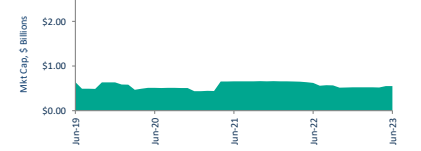
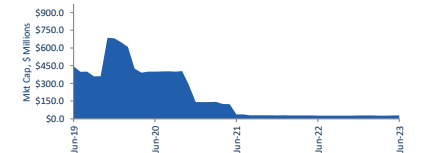
### Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Jun-22	Jun-23	% change	May-23	% change
Market Cap (\$m)	\$326.91	\$559.45	71.1%	\$542.16	3.2%
Number listed (actual)	36	35	-2.8%	35	0.0%
Monthly Volume	959,134	497,821	-48.1%	447,686	11.2%
Monthly Transactions	1,240	1,085	-12.5%	1,058	2.6%
Monthly value (\$m)	\$88.69	\$47.64	-46.3%	\$44.67	6.7%

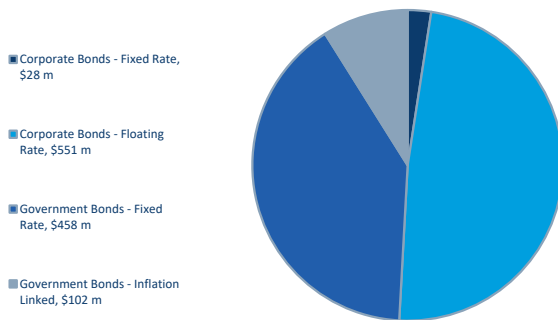
Corporate Bonds - Fixed	Last 12 months			Last month	
	Jun-22	Jun-23	% change	May-23	% change
Market Cap (\$m)	\$26.73	\$27.74	3.8%	\$27.60	0.5%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	2,226	923	-58.5%	1,392	-33.7%
Monthly Transactions	14	13	-7.1%	20	-35.0%
Monthly Month value (\$m)	\$0.21	\$0.09	-58.2%	\$0.13	-32.3%

Corporate Bonds - Floating	Last 12 months			Last month	
	Jun-22	Jun-23	% change	May-23	% change
Market Cap (\$m)	\$623.22	\$551.47	-11.5%	\$548.66	0.5%
Number listed (actual)	5	4	-20.0%	\$4.00	0.0%
Monthly Volume	61,921	72,745	17.5%	68,327	6.5%
Monthly Transactions	380	456	20.0%	386	18.1%
Monthly value (\$m)	\$5.90	\$7.27	23.1%	\$6.81	6.6%

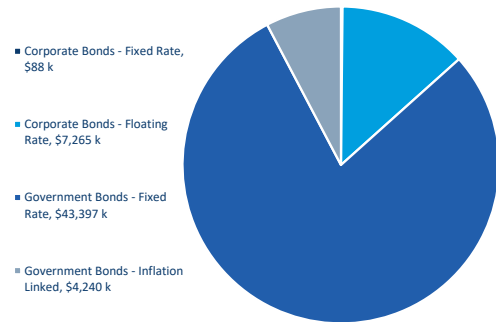
Total Bond Market	Last 12 months			Last month	
	Jun-22	Jun-23	% change	May-23	% change
Total	\$976.87	\$1,138.66	16.6%	\$1,118.43	1.8%
Market Cap (\$m)	\$976.87	\$1,138.66	16.6%	\$1,118.43	1.8%
Number listed (actual)	42	40	-4.8%	40	0.0%
Monthly Volume	1,023,281	571,489	-44.2%	517,405	10.5%
Monthly Transactions	1,634	1,554	-4.9%	1,464	6.1%
Monthly value (\$m)	\$94.80	\$54.99	-42.0%	\$51.61	6.6%



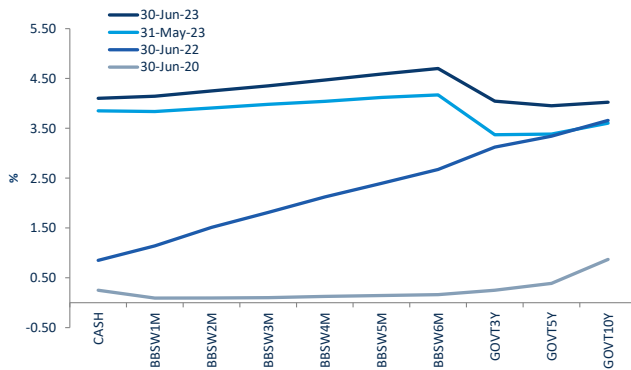
### Bonds Mkt Cap Breakdown by Type



### Bonds Breakdown by Traded Value



### Australian Yield Curve



### S&P Indices - rebased to 100

