



Bonds:

Month Update: August 2023



Month: Aug-23

Trading days: 23

Period ending: Thursday, 31 August 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	27.6	7	0	496	\$0.05
Corporate Bonds - Floating Rate	4	555.4	367	16	93,506	\$9.37
Australian Government Bonds	35	638.9	1,497	65	515,824	\$49.05
Total	40	1221.85	1,871	81	609,826	\$58.46

Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Sandon Capital Investments	SNCHA	\$29	Corporate Bonds - Fixed Rate	11-Aug-2023	\$100.00	10-Jul-2026	4.80%	S/A	\$95.00
Commonwealth of Australia	GSBW34	\$16,300	Government Bonds - Fixed Rate	28-Apr-2023	\$100.00	21-Dec-2034	3.50%	S/A	\$96.10
CVC Limited	CVCHA	\$31	Corporate Bonds - Floating Rate	26-Apr-2023	\$100.00	31-Mar-2026	8.81%	Qtrly	\$101.00
Commonwealth of Australia	GSBI34	\$18,800	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$98.64
Commonwealth of Australia	GSBU33	\$22,500	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$92.99
Commonwealth of Australia	GSIU32	\$4,500	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$98.88
Commonwealth of Australia	GSBU32	\$29,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$83.41
Centuria Funds Managemer	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	8.55%	Qtrly	\$99.71
Commonwealth of Australia	GSBQ26	\$37,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$90.56

*BBSW = Bank Bill Swap Rate

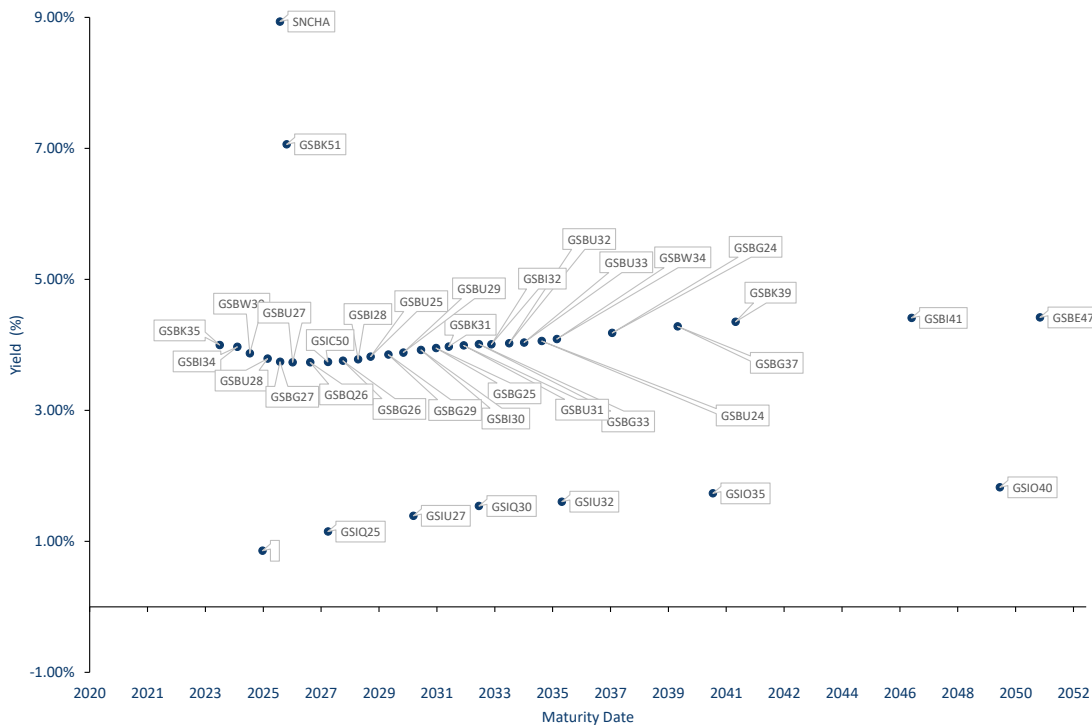
* As of the date of this report this security has not traded, the Last Price reflects the Issue Price

* MVTIHA has requested under SNCHA post a change in issuer

Most Actively Traded Securities by Value

ASX Code	Security Type	Value (\$)	Value (%)	Volume	Volume (%)
GSBG33	Government Bonds - Fixed Rate	\$7,403,115	12.66%	70,880	11.62%
GSBG37	Government Bonds - Fixed Rate	\$5,844,253	10.00%	60,566	9.93%
GSBI34	Government Bonds - Fixed Rate	\$4,636,655	7.93%	47,181	7.74%
GSBG24	Government Bonds - Fixed Rate	\$3,942,974	6.74%	39,365	6.46%
C2FHA	Corporate Bonds - Floating Rate	\$3,784,360	6.47%	38,026	6.24%
		\$25,611,356.90	43.81%	256,018	41.98%

Yield versus maturity date





Bonds:

Month Update: August 2023



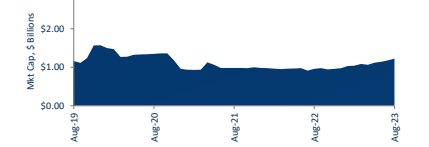
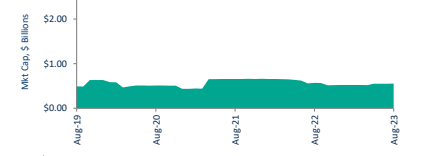
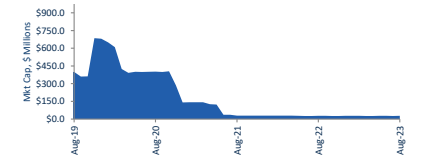
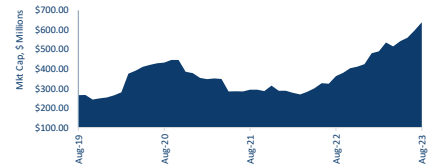
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Aug-22	Aug-23	% change	Jul-23	% change
Market Cap (\$m)	\$362.98	\$638.88	76.0%	\$597.02	7.0%
Number listed (actual)	35	35	0.0%	35	0.0%
Monthly Volume	615,236	515,824	-16.2%	600,227	-14.1%
Monthly Transactions	1,007	1,497	48.7%	1636	-8.5%
Monthly value (\$m)	\$57.62	\$49.05	-14.9%	\$59.82	-18.0%

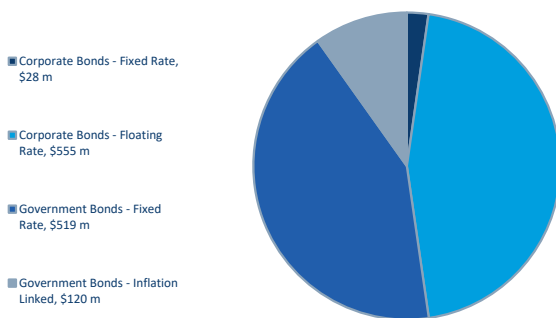
Corporate Bonds - Fixed	Last 12 months			Last month	
	Aug-22	Aug-23	% change	Jul-23	% change
Market Cap (\$m)	\$27.20	\$27.60	1.5%	\$27.02	2.2%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	10,300	496	-95.2%	502	-1.2%
Monthly Transactions	23	7	-69.6%	6	16.7%
Monthly Month value (\$m)	\$0.95	\$0.05	-95.1%	\$0.05	-1.1%

Corporate Bonds - Floating	Last 12 months			Last month	
	Aug-22	Aug-23	% change	Jul-23	% change
Market Cap (\$m)	\$568.47	\$555.37	-2.3%	\$552.27	0.6%
Number listed (actual)	4	4	0.0%	\$4.00	0.0%
Monthly Volume	97,858	93,506	-4.4%	56,909	64.3%
Monthly Transactions	343	367	7.0%	389	-5.7%
Monthly value (\$m)	\$9.69	\$9.37	-3.3%	\$5.67	65.2%

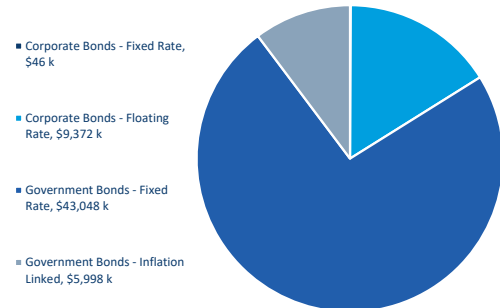
Total Bond Market	Last 12 months			Last month	
	Aug-22	Aug-23	% change	Jul-23	% change
Market Cap (\$m)	\$958.65	\$1,221.85	27.5%	\$1,176.31	3.9%
Number listed (actual)	40	40	0.0%	40	0.0%
Monthly Volume	723,394	609,826	-15.7%	657,638	-7.3%
Monthly Transactions	1,373	1,871	36.3%	2,031	-7.9%
Monthly value (\$m)	\$68.26	\$58.46	-14.3%	\$65.54	-10.8%



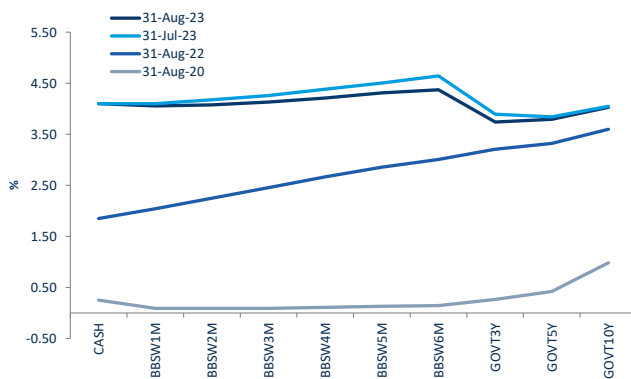
Bonds Mkt Cap Breakdown by Type



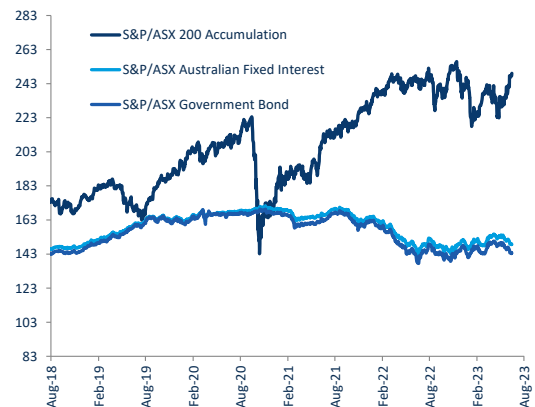
Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100





Spotlight on Bonds

Month update: August 2023



ASX

Australian Bonds Summary - August 2023

ASX Profiles			Detail								Activity					Prices				Returns			
ASX Code	Issuer	Description	ASX Listed Date	Maturity / Conv / Reset	Coupon ²	Payment Frequency	Payment Rank	Issuer Type	Announced Ex Date	Announced Payment Date	Mkt Cap (\$m)	Traded Value (\$)	Traded Volume	Number of Trades	Monthly Liquidity % ³	Last	Year High	Year Low	Yield (%) ¹	1 Month Price	1 Year Price	3 Year Price	5 Year Price
Government Bonds - Fixed Rate																							
GSBG24	Commonwealth of Australia	Treasury Bond 2.75% 21-04-24 Semi	21-May-13	21-Apr-24	2.75%	S/A	Sr Unsecured	Sovereigns	12-Oct-23	23-Oct-23	\$76.04	\$3,942,973.78	39,365	36	5.19%	\$100.38	\$101.15	\$99.00	4.00%	0.40%	-0.49%	-8.33%	-2.45%
GSBU24	Commonwealth of Australia	Treasury Bond 0.25% 21-11-24 Semi	21-Apr-20	21-Nov-24	0.25%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$27.20	\$576,429.35	6,021	11	2.12%	\$95.80	\$96.11	\$93.34	3.97%	0.82%	1.87%	-4.01%	n/a
GSBG25	Commonwealth of Australia	Treasury Bond 3.25% 21-04-25 Semi	30-May-13	21-Apr-25	3.25%	S/A	Sr Unsecured	Sovereigns	12-Oct-23	23-Oct-23	\$45.10	\$2,705,073.21	27,022	56	6.00%	\$100.43	\$102.54	\$98.68	3.87%	0.90%	-1.02%	-12.21%	-5.90%
GSBU25	Commonwealth of Australia	Treasury Bond 0.25% 21-11-25 Semi	27-Jul-20	21-Nov-25	0.25%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$7.92	\$5,619.93	61	1	0.07%	\$92.57	\$93.65	\$90.02	3.79%	0.83%	1.56%	-6.60%	n/a
GSBG26	Commonwealth of Australia	Treasury Bond 0.25% 21-04-26 Semi	18-Mar-14	21-Apr-26	4.25%	S/A	Sr Unsecured	Sovereigns	12-Oct-23	23-Oct-23	\$18.66	\$973,168.45	9,499	39	5.21%	\$103.00	\$106.22	\$100.89	3.74%	0.96%	-1.63%	-16.06%	-10.01%
GSBQ26	Commonwealth of Australia	Treasury Bond 0.50% 21-09-26 Semi	30-Sep-20	21-Sep-26	0.50%	S/A	Unsecured	Sovereigns	12-Sep-23	21-Sep-23	\$1.63	\$54,549.04	603	3	3.35%	\$90.90	\$92.45	\$87.99	3.73%	0.69%	0.71%	n/a	n/a
GSBG27	Commonwealth of Australia	Treasury Bond 2.75% 21-04-27 Semi	21-May-13	21-Apr-27	4.75%	S/A	Sr Unsecured	Sovereigns	12-Oct-23	23-Oct-23	\$35.42	\$2,554,880.18	24,348	113	7.21%	\$105.34	\$109.90	\$102.51	3.73%	0.71%	-2.06%	-17.81%	-12.22%
GSBU27	Commonwealth of Australia	Treasury Bond 0.25% 21-11-27 Semi	09-Apr-00	21-Nov-27	2.75%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$15.98	\$984,210.85	10,214	42	6.16%	\$96.84	\$100.46	\$89.00	3.74%	0.29%	-1.38%	-16.16%	-4.51%
GSBU28	Commonwealth of Australia	Treasury Bond 0.25% 21-11-28 Semi	19-May-16	21-May-28	2.25%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$4.94	\$211,138.95	2,254	6	4.28%	\$94.32	\$97.80	\$92.83	3.76%	0.83%	-0.53%	-16.14%	-3.80%
GSBG29	Commonwealth of Australia	Treasury Bond 2.75% 21-04-29 Semi	21-May-13	21-Apr-29	2.75%	S/A	Sr Unsecured	Sovereigns	12-Oct-23	23-Oct-23	\$4.54	\$342,090.29	3,585	11	7.54%	\$95.83	\$100.27	\$93.45	3.78%	0.66%	-0.64%	-17.12%	-6.92%
GSBU29	Commonwealth of Australia	Treasury Bond 2.75% 21-11-29 Semi	29-Jan-18	21-Nov-29	2.75%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$26.08	\$741,177.48	7,571	45	2.84%	\$98.17	\$103.38	\$95.71	3.82%	-0.14%	-1.64%	-18.55%	-9.36%
GSBU30	Commonwealth of Australia	Treasury Bond 2.50% 21-05-30 Semi	14-Jun-18	21-May-30	2.50%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$3.79	\$562,067.82	5,997	10	14.83%	\$94.74	\$99.76	\$92.49	3.85%	0.92%	-1.35%	-18.90%	-8.14%
GSBW30	Commonwealth of Australia	Treasury Bond 1.00% 21-12-30 Semi	21-May-20	21-Dec-30	1.00%	S/A	Sr Unsecured	Sovereigns	12-Dec-23	21-Dec-23	\$0.75	\$170,461.78	1,860	3	22.82%	\$92.49	\$97.24	\$91.09	3.88%	-0.66%	-1.45%	-19.42%	-5.11%
GSBK31	Commonwealth of Australia	Treasury Bond 1.50% 21-06-31 Semi	03-Jun-19	21-Jun-31	1.50%	S/A	Sr Unsecured	Sovereigns	12-Dec-23	21-Dec-23	\$8.53	\$37,234.60	462	11	0.44%	\$81.46	\$86.31	\$79.11	3.92%	0.70%	-0.10%	-19.66%	n/a
GSBU31	Commonwealth of Australia	Treasury Bond 1.00% 21-11-31 Semi	02-Sep-20	21-Nov-31	1.00%	S/A	Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$9.10	\$218,888.50	2,794	14	2.41%	\$83.88	\$88.94	\$82.51	3.95%	-3.64%	-0.87%	-20.80%	n/a
GSBU32	Commonwealth of Australia	Treasury Bond 1.25% 21-05-32 Semi	28-Jan-20	21-May-32	1.25%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$45.77	\$361,347.47	4,523	20	0.79%	\$79.39	\$84.57	\$76.89	3.97%	0.57%	-1.31%	n/a	n/a
GSBU32	Commonwealth of Australia	Treasury Bond 1.75% 21-11-32 Semi	21-Apr-21	21-Nov-32	1.75%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$0.83	\$623,441.27	7,581	25	74.74%	\$80.26	\$85.44	\$77.65	3.99%	0.12%	-1.68%	-21.93%	n/a
GSBG33	Commonwealth of Australia	Treasury Bond 4.50% 21-04-33 Semi	22-Nov-13	21-Apr-33	4.50%	S/A	Sr Unsecured	Sovereigns	12-Oct-23	23-Oct-23	\$59.26	\$7,403,115.11	70,880	243	12.49%	\$83.41	\$88.19	\$81.37	4.01%	-5.42%	-1.67%	n/a	n/a
GSBU33	Commonwealth of Australia	Treasury Bond 3.00% 21-11-33 Semi	19-Apr-22	21-Nov-33	3.00%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$7.66	\$2,349,472.01	25,531	46	30.68%	\$105.82	\$115.00	\$102.95	4.01%	0.44%	-3.76%	-25.01%	-14.07%
GSBU34	Commonwealth of Australia	Treasury Bond 3.75% 21-05-34 Semi	17-Nov-22	21-May-34	3.75%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$7.89	\$4,636,655.25	47,181	83	58.76%	\$92.91	\$99.41	\$89.71	4.02%	0.13%	-2.18%	n/a	n/a
GSBW34	Commonwealth of Australia	Treasury Bond 3.50% 21-12-34 Semi	28-Apr-23	21-Dec-34	3.50%	S/A	Sr Unsecured	Sovereigns	12-Dec-23	21-Dec-23	\$0.50	\$108,983.00	1,152	3	21.81%	\$98.64	\$106.58	\$96.24	4.04%	-0.27%	n/a	n/a	n/a
GSBK35	Commonwealth of Australia	Treasury Bond 2.75% 21-06-35 Semi	30-Mar-15	21-Jun-35	2.75%	S/A	Sr Unsecured	Sovereigns	12-Dec-23	21-Dec-23	\$10.57	\$1,854,518.14	21,179	32	17.54%	\$96.10	\$99.96	\$94.52	4.06%	-1.06%	n/a	n/a	n/a
GSBG37	Commonwealth of Australia	Treasury Bond 3.75% 21-04-37 Semi	21-Oct-14	21-Apr-37	3.75%	S/A	Sr Unsecured	Sovereigns	12-Oct-23	23-Oct-23	\$29.07	\$5,844,252.81	60,566	158	20.10%	\$88.12	\$95.00	\$85.76	4.09%	-0.63%	-2.62%	-26.83%	-12.09%
GSBK39	Commonwealth of Australia	Treasury Bond 3.25% 21-06-39 Semi	20-Oct-15	21-Jun-39	3.25%	S/A	Sr Unsecured	Sovereigns	12-Dec-23	21-Dec-23	\$12.42	\$642,224.87	7,373	34	5.17%	\$97.51	\$105.94	\$92.61	4.18%	0.14%	-3.99%	-27.95%	-14.48%
GSBU41	Commonwealth of Australia	Treasury Bond 2.75% 21-05-41 Semi	30-Jul-18	21-May-41	2.75%	S/A	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$10.63	\$520,435.50	6,495	52	4.90%	\$89.41	\$98.01	\$86.04	4.28%	0.60%	-4.94%	-31.10%	-15.80%
GSBE47	Commonwealth of Australia	Treasury Bond 3.00% 21-03-47 Semi	19-Oct-16	21-Mar-47	3.00%	S/A	Sr Unsecured	Sovereigns	12-Sep-23	21-Sep-23	\$20.39	\$1,894,149.43	23,815	123	9.29%	\$80.52	\$89.75	\$77.89	4.35%	0.02%	-7.07%	-32.86%	-15.37%
GSBK51	Commonwealth of Australia	Treasury Bond 1.75% 21-06-51 Semi	05-Aug-20	21-Jun-51	1.75%	S/A	Unsecured	Sovereigns	12-Dec-23	21-Dec-23	\$23.27	\$1,894,149.43	23,815	123	9.29%	\$80.58	\$90.23	\$77.13	4.41%	-1.63%	-7.37%	-32.86%	-19.55%
Government Bonds - Inflation Linked																							
GSIO25	Commonwealth of Australia	Treas Indexed Bond Cpi+3.00% 20-09-25 Qly	21-May-13	20-Sep-25	3.00%	Qtrly	Sr Unsecured	Sovereigns	11-Sep-23	20-Sep-23	\$48.21	\$1,311,557.35	8,802	61	2.72%	\$149.32	\$150.40	\$141.01	0.86%	0.48%	2.57%	-0.05%	4.85%
GSIO27	Commonwealth of Australia	Treas Indexed Bond Cpi+0.75% 21-11-27 Qly	01-Sep-17	21-Nov-27	0.75%	Qtrly	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$23.51	\$3,129,090.91	26,669	53	13.31%	\$117.76	\$119.25	\$107.84	1.15%	0.46%	4.74%	2.15%	13.98%
GSIO30	Commonwealth of Australia	Treas Indexed Bond Cpi+2.50% 20-09-30 Qly	21-May-13	20-Sep-30	2.50%	Qtrly	Sr Unsecured	Sovereigns	11-Sep-23	20-Sep-23	\$13.44	\$119,390.44	803	13	0.89%	\$149.96	\$155.00	\$135.00	1.39%	0.80%	3.94%	-5.97%	4.43%
GSIO32	Commonwealth of Australia	Treas Indexed Bond Cpi+0.25% 21-11-32 Qly	01-Sep-21	21-Nov-32	0.25%	Qtrly	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$5.93	\$579,047.64	5,858	3	9.76%	\$99.83	\$102.70	\$88.39	1.54%	0.76%	5.79%	n/a	n/a
GSIO35	Commonwealth of Australia	Treas Indexed Bond Cpi+2.00% 21-08-35 Qly	01-Oct-13	21-Aug-35	2.00%	Qtrly	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$9.78	\$205,939.94	1,550	10	2.11%	\$116.00	\$140.62	\$119.88	1.61%	-0.06%	5.20%	-11.10%	4.24%
GSIO40	Commonwealth of Australia	Treas Indexed Bond Cpi+1.25% 21-08-40 Qly	18-Aug-15	21-Aug-40	1.25%	Qtrly	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$8.83	\$126,819.07	1,114	16	1.44%	\$115.02	\$121.87	\$99.40	1.73%	-2.61%	4.92%	-17.90%	1.34%
GSIC50	Commonwealth of Australia	Treas Indexed Bond Cpi+1.00% 21-02-50 Qly	26-Sep-18	21-Feb-50	1.00%	Qtrly	Sr Unsecured	Sovereigns	10-Nov-23	21-Nov-23	\$10.54	\$526,499.47	5,602	21	5.00%	\$97.10	\$109.18	\$81.98	1.83%	-1.29%	3.27%	-23.13%	n/a
Corporate Bonds - Fixed Rate																							
SNCHA	Sandon Capital Investments Limited	Bond 4.80% 10-07-26 Semi	11-Aug-23	10-Jul-26	4.80%	S/A	Subordinated	Financial Services			\$27.60	\$46,188.00	496	7	0.17%	\$95.00	\$95.00	\$93.00	7.06%	-0.47%	3.09%	-7.26%	-6.39%
Corporate Bonds - Floating Rate																							
AYLHDC	Australian Unity Limited	Simple Bond 3-Bbsw+2.00% 15-12-24	18-Oct-19	15-Dec-24	6.29%	Qtrly	Sr Unsecured	Managed Care	05-Oct-23	16-Oct-23	\$115.94	\$3,096,021.43	30,751	54	2.67%	\$100.80	\$102.00	\$98.50	6.05%	0.80%	0.80%	1.00%	n/a
AYLHDD	Australian Unity Limited	Simple Bond 3-Bbsw+2.15% 15-12-26	18-Oct-19	15-Dec-26	6.44%	Qtrly	Sr Unsecured	Managed Care	05-Oct-23	16-Oct-23	\$209.86	\$2,161,786.20	21,451	105	1.03%	\$101.38	\$101.98	\$95.00	6.07%	0.98%	3.40%	4.52%	n/a
CFVHA	Centuria Funds Management Limited	Bond 3-Bbsw+4.25% 20-04-26 Qly Sec Red	21-Apr-21	20-Apr-26	8.55%	Qtrly	Secured	Financial Services	11-Oct-23	20-Oct-23	\$198.12	\$3,178,359.95	38,026	170	1.91%	\$99.71	\$102.87	\$98.05	8.94%	0.01%	-1.18%	n/a	n/a
CVCHA	CVL Limited	Bond 3-Bbsw+4.75% 31-03-2026 Cum Red	26-Apr-23	31-Mar-26	8.81%	Qtrly	Sr Unsecured	Financial Services	20-Sep-23	29-Sep-23	\$31.45	\$330,050.05	3,278	38	1.05%	\$101.00	\$101.50	\$100.00	8.09%	0.40%	n/a	n/a	n/a

¹ The yield data for the AGIs has been sourced from YieldBroker. The yield for the other bonds has been sourced from Bloomberg using the Mid Yield to Convention function as at 31 August 2023

² The coupon data has been sourced from Bloomberg using the Coupon function as at 31 August 2023

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 Aug-23.

Past Performance is not a reliable indicator of future performance.

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