



# Bonds:

## Month Update: July 2023



Month: Jul-23

Trading days: 21

Period ending: Monday, 31 July 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	27.0	6	0	502	\$0.05
Corporate Bonds - Floating Rate	4	552.3	389	19	56,909	\$5.67
Australian Government Bonds	35	597.0	1,636	78	600,227	\$59.82
<b>Total</b>	<b>40</b>	<b>1176.31</b>	<b>2,031</b>	<b>97</b>	<b>657,638</b>	<b>\$65.54</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	\$16,300	Government Bonds - Fixed Rate	28-Apr-2023	\$100.00	21-Dec-2034	3.50%	S/A	\$97.13
CVC Limited	CVCHA	\$31	Corporate Bonds - Floating Rate	26-Apr-2023	\$100.00	31-Mar-2026	8.83%	Qtrly	\$100.60
Commonwealth of Australia	GSBI34	\$18,800	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$98.91
Commonwealth of Australia	GSBU33	\$21,800	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$92.79
Commonwealth of Australia	GSIU32	\$4,500	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$99.08
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	8.55%	Qtrly	\$99.70
Commonwealth of Australia	GSBQ26	\$37,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$90.28
Commonwealth of Australia	GSBU31	\$41,800	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$78.94

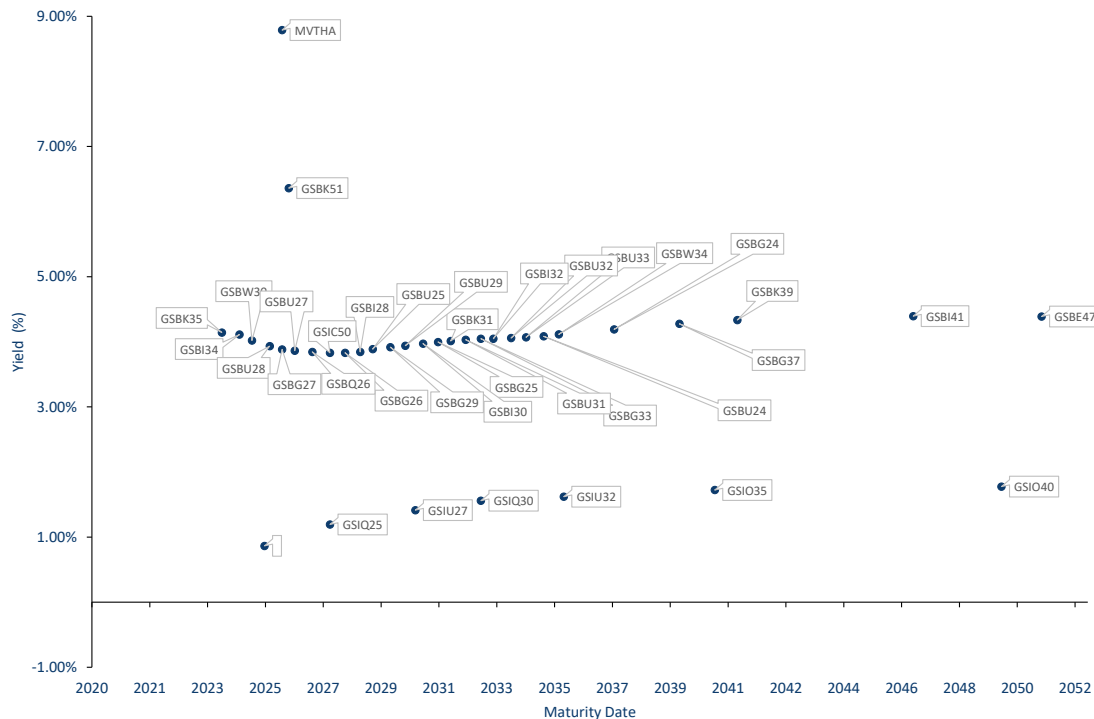
\*BBSW = Bank Bill Swap Rate

\* 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 (%)
GSIU27	Government Bonds - Inflation Linked	\$7,630,529	11.64%	65,267	9.92%
GSBG33	Government Bonds - Fixed Rate	\$6,674,685	10.18%	63,868	9.71%
GSBG25	Government Bonds - Fixed Rate	\$4,859,799	7.42%	48,957	7.44%
GSBG24	Government Bonds - Fixed Rate	\$4,030,218	6.15%	40,388	6.14%
GSIQ25	Government Bonds - Inflation Linked	\$3,968,292	6.06%	26,747	4.07%
		<b>\$27,163,524.06</b>	<b>41.45%</b>	<b>245,227</b>	<b>37.29%</b>

### Yield versus maturity date





# Bonds:

## Month Update: July 2023



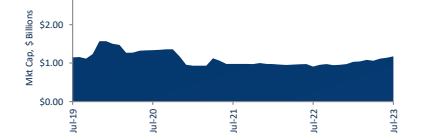
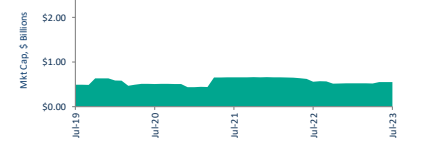
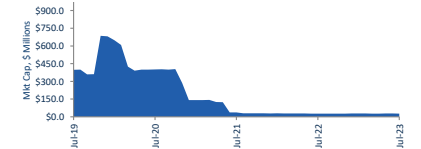
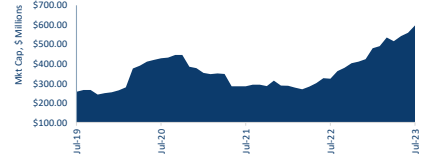
### Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Jul-22	Jul-23	% change	Jun-23	% change
Market Cap (\$m)	\$324.20	\$597.02	84.2%	\$559.45	6.7%
Number listed (actual)	35	35	0.0%	35	0.0%
Monthly Volume	268,185	600,227	123.8%	497,821	20.6%
Monthly Transactions	740	1,636	121.1%	1085	50.8%
Monthly value (\$m)	\$26.31	\$59.82	127.4%	\$47.64	25.6%

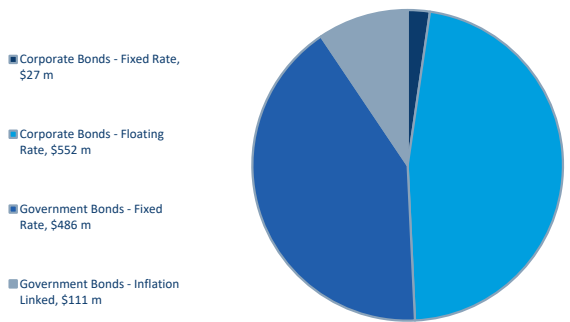
Corporate Bonds - Fixed	Last 12 months			Last month	
	Jul-22	Jul-23	% change	Jun-23	% change
Market Cap (\$m)	\$26.78	\$27.02	0.9%	\$27.74	-2.6%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	2,722	502	-81.6%	923	-45.6%
Monthly Transactions	16	6	-62.5%	13	-53.8%
Monthly Month value (\$m)	\$0.25	\$0.05	-81.4%	\$0.09	-47.0%

Corporate Bonds - Floating	Last 12 months			Last month	
	Jul-22	Jul-23	% change	Jun-23	% change
Market Cap (\$m)	\$559.74	\$552.27	-1.3%	\$551.47	0.1%
Number listed (actual)	4	4	0.0%	\$4.00	0.0%
Monthly Volume	47,650	56,909	19.4%	72,745	-21.8%
Monthly Transactions	268	389	45.1%	456	-14.7%
Monthly value (\$m)	\$4.59	\$5.67	23.6%	\$7.27	-21.9%

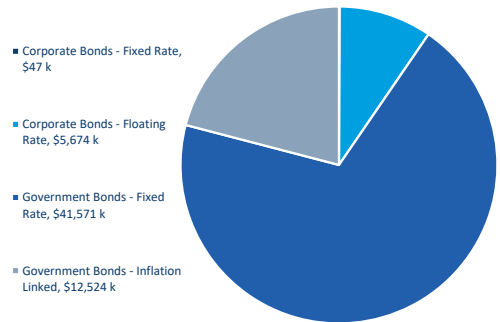
Total Bond Market	Last 12 months			Last month	
	Jul-22	Jul-23	% change	Jun-23	% change
Total	\$910.72	\$1,176.31	29.2%	\$1,138.66	3.3%
Market Cap (\$m)	\$910.72	\$1,176.31	29.2%	\$1,138.66	3.3%
Number listed (actual)	40	40	0.0%	40	0.0%
Monthly Volume	318,557	657,638	106.4%	571,489	15.1%
Monthly Transactions	1,024	2,031	98.3%	1,554	30.7%
Monthly value (\$m)	\$31.15	\$65.54	110.4%	\$54.99	19.2%



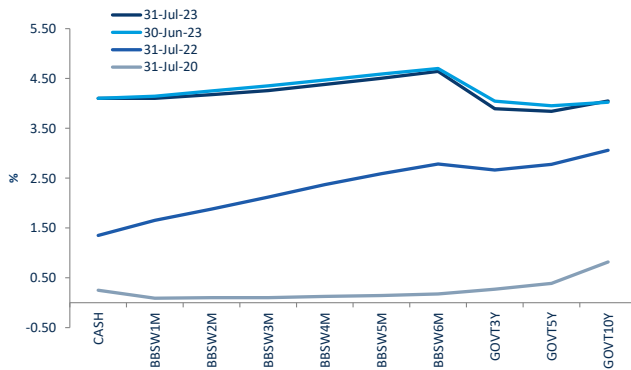
### Bonds Mkt Cap Breakdown by Type



### Bonds Breakdown by Traded Value



### Australian Yield Curve



### S&P Indices - rebased to 100

