



Bonds:

Month Update: October 2023



Month: Oct-23

Trading days: 22

Period ending: Tuesday, 31 October 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	26.9	13	1	1,483	\$0.14
Corporate Bonds - Floating Rate	4	554.2	473	22	101,679	\$10.20
Australian Government Bonds	36	695.9	2,124	97	810,778	\$78.32
Total	41	1276.99	2,610	119	913,940	\$88.66

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	GSBK54	\$8,000	Government Bonds - Fixed Rate	26-Oct-2023	\$100.00	21-Jun-2054	4.75%	S/A	\$92.40
Sandon Capital Investments	SNCHA	\$29	Corporate Bonds - Fixed Rate	11-Aug-2023	\$100.00	10-Jul-2026	4.80%	S/A	\$92.50
Commonwealth of Australia	GSBW34	\$17,000	Government Bonds - Fixed Rate	28-Apr-2023	\$100.00	21-Dec-2034	3.50%	S/A	\$90.80
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	\$18,800	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$92.37
Commonwealth of Australia	GSBU33	\$22,500	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$86.91
Commonwealth of Australia	GSIU32	\$4,650	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$95.67
Commonwealth of Australia	GSBU32	\$29,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$78.31
Centuria Funds Manager	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	8.47%	Qtrly	\$100.22

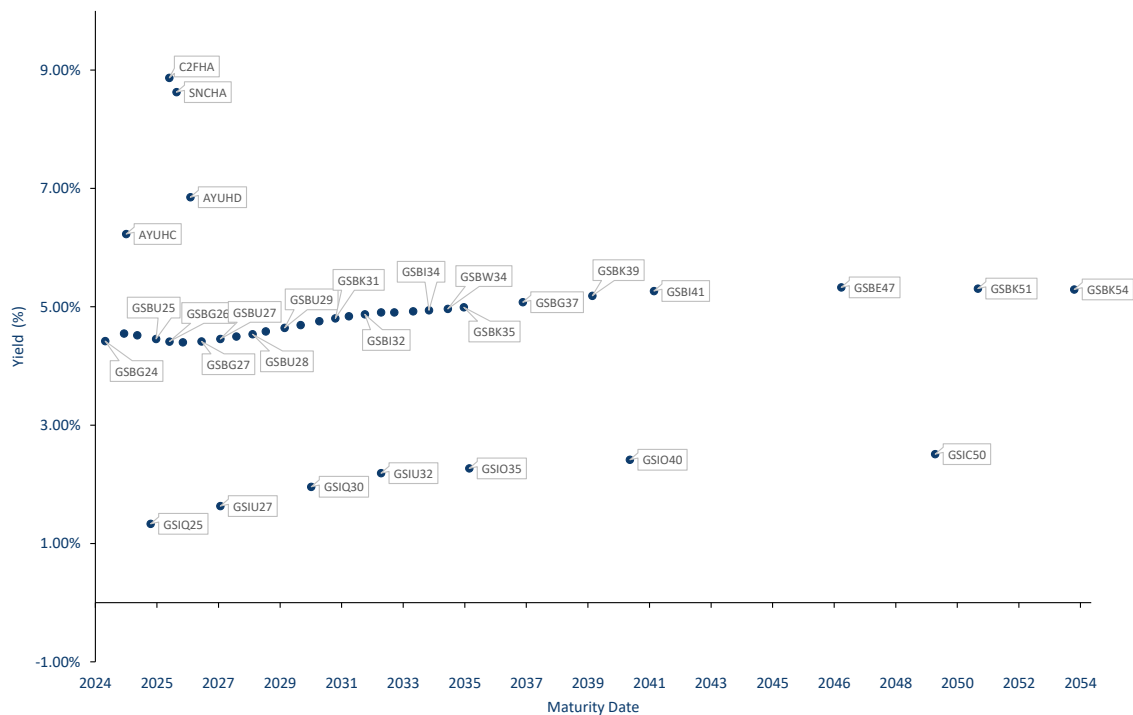
*BBSW = Bank Bill Swap Rate

* 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	\$21,589,719	24.35%	215,481	23.58%
GSBG25	Government Bonds - Fixed Rate	\$9,464,248	10.68%	95,375	10.44%
GSIQ30	Government Bonds - Inflation Linked	\$8,373,689	9.45%	57,055	6.24%
C2FHA	Corporate Bonds - Floating Rate	\$6,267,672	7.07%	62,457	6.83%
GSBG24	Government Bonds - Fixed Rate	\$4,305,050	4.86%	43,277	4.74%
		\$50,000,378.01	56.40%	473,645	51.82%

Yield versus maturity date





Bonds:

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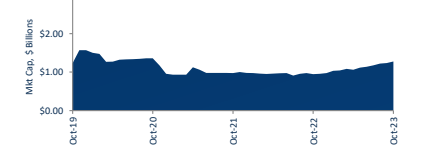
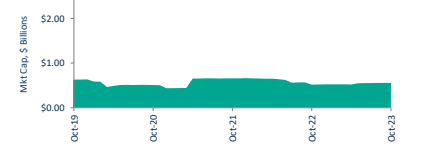
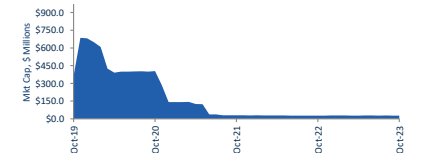
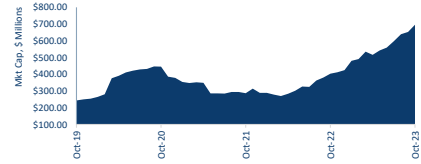
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Sep-22	Oct-23	% change	Sep-23	% change
Market Cap (\$m)	\$380.19	\$695.93	83.1%	\$653.17	6.5%
Number listed (actual)	35	36	2.9%	35	2.9%
Monthly Volume	329,253	810,778	146.2%	394,048	105.8%
Monthly Transactions	910	2,124	133.4%	1277	66.3%
Monthly value (\$m)	\$32.51	\$78.32	140.9%	\$38.31	104.4%

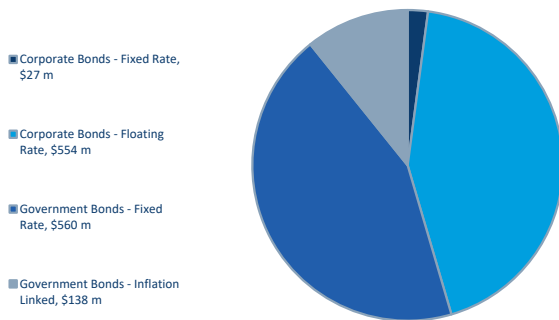
Corporate Bonds - Fixed	Last 12 months			Last month	
	Sep-22	Oct-23	% change	Sep-23	% change
Market Cap (\$m)	\$27.46	\$26.88	-2.1%	\$26.88	0.0%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	231	1,483	542.0%	1,903	-22.1%
Monthly Transactions	3	13	333.3%	10	30.0%
Monthly Month value (\$m)	\$0.02	\$0.14	532.7%	\$0.18	-21.9%

Corporate Bonds - Floating	Last 12 months			Last month	
	Sep-22	Oct-23	% change	Sep-23	% change
Market Cap (\$m)	\$568.05	\$554.18	-2.4%	\$556.49	-0.4%
Number listed (actual)	4	4	0.0%	\$4.00	0.0%
Monthly Volume	44,005	101,679	131.1%	43,604	133.2%
Monthly Transactions	286	473	65.4%	310	52.6%
Monthly value (\$m)	\$4.39	\$10.20	132.7%	\$4.40	132.1%

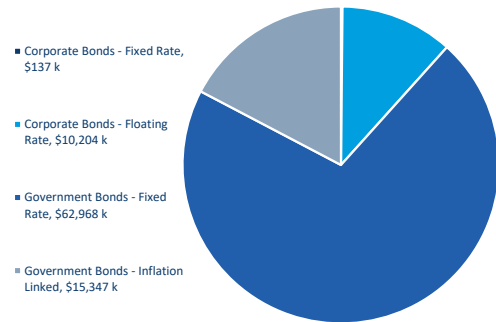
Total Bond Market	Last 12 months			Last month	
	Sep-22	Oct-23	% change	Sep-23	% change
Total	\$975.69	\$1,276.99	30.9%	\$1,236.55	3.3%
Market Cap (\$m)	\$975.69	\$1,276.99	30.9%	\$1,236.55	3.3%
Number listed (actual)	40	41	2.5%	40	2.5%
Monthly Volume	373,489	913,940	144.7%	439,555	107.9%
Monthly Transactions	1,199	2,610	117.7%	1,597	63.4%
Monthly value (\$m)	\$36.92	\$88.66	140.1%	\$42.88	106.8%



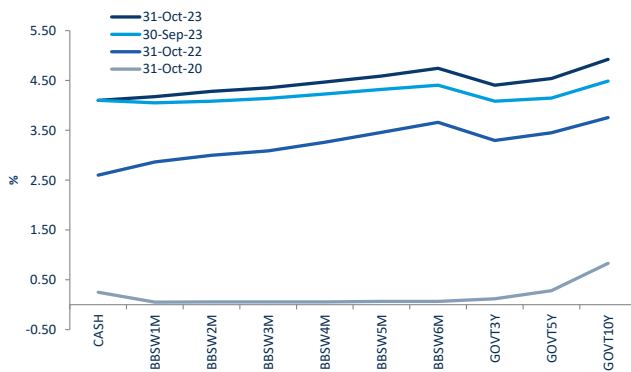
Bonds Mkt Cap Breakdown by Type



Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100

