



# Bonds:

## Month Update: September 2023



Month: Sep-23

Trading days: 21

Period ending: Friday, 29 September 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	10	0	1,903	\$0.18
Corporate Bonds - Floating Rate	4	556.5	310	15	43,604	\$4.40
Australian Government Bonds	35	653.2	1,277	61	394,048	\$38.31
<b>Total</b>	<b>40</b>	<b>1236.55</b>	<b>1,597</b>	<b>76</b>	<b>439,555</b>	<b>\$42.88</b>

### 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	\$92.50
Commonwealth of Australia	GSBW34	\$17,000	Government Bonds - Fixed Rate	28-Apr-2023	\$100.00	21-Dec-2034	3.50%	S/A	\$92.85
CVC Limited	CVCHA	\$31	Corporate Bonds - Floating Rate	26-Apr-2023	\$100.00	31-Mar-2026	8.89%	Qtrly	\$100.50
Commonwealth of Australia	GSBI34	\$18,800	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$95.58
Commonwealth of Australia	GSBU33	\$22,500	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$89.20
Commonwealth of Australia	GSIU32	\$4,650	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$97.38
Commonwealth of Australia	GSBU32	\$29,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$80.67
Centuria Funds Managemer	C2FHA	\$199	Corporate Bonds - Floating Rate	21-Apr-2021	\$100.00	20-Apr-2026	8.55%	Qtrly	\$100.66
Commonwealth of Australia	GSBQ26	\$37,800	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$90.58

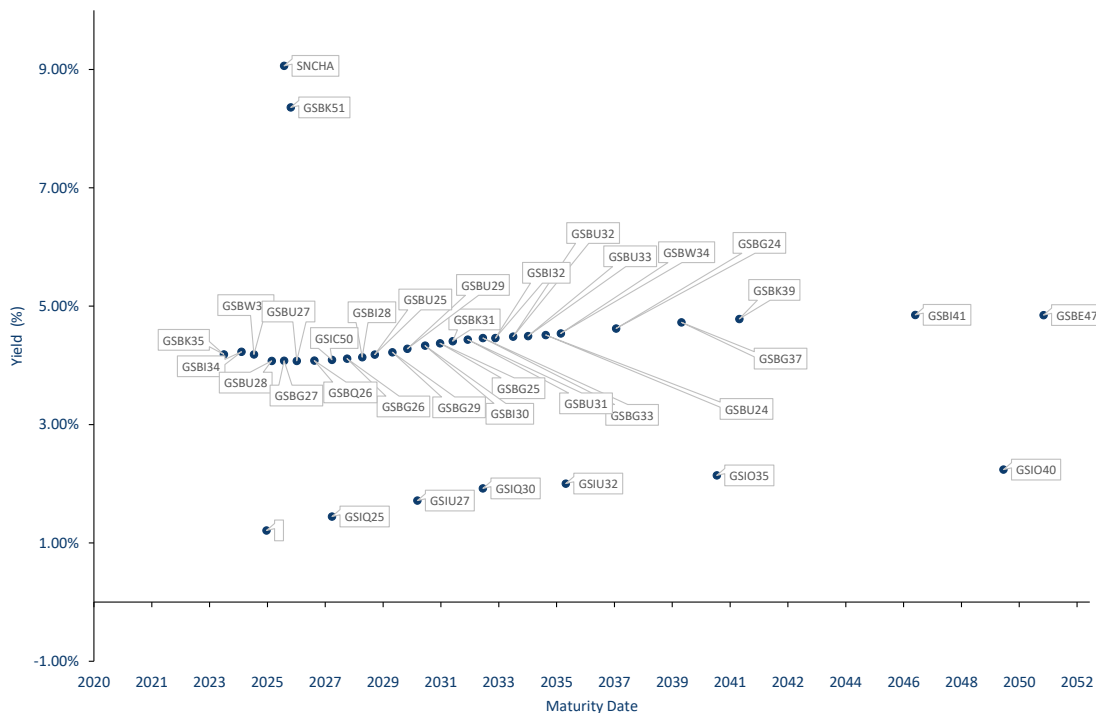
\*BBSW = Bank Bill Swap Rate

\* 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 (%)
GSBG33	Government Bonds - Fixed Rate	\$9,353,067	21.81%	89,957	20.47%
GSIQ30	Government Bonds - Inflation Linked	\$5,620,821	13.11%	37,618	8.56%
GSBG27	Government Bonds - Fixed Rate	\$2,564,789	5.98%	24,441	5.56%
GSBK51	Government Bonds - Fixed Rate	\$2,553,661	5.96%	45,163	10.27%
GSBE47	Government Bonds - Fixed Rate	\$2,474,338	5.77%	32,074	7.30%
		<b>\$22,566,676.38</b>	<b>52.63%</b>	<b>229,253</b>	<b>52.16%</b>

### Yield versus maturity date





# Bonds:

## Month Update: September 2023



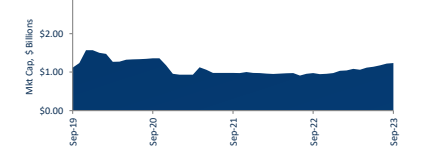
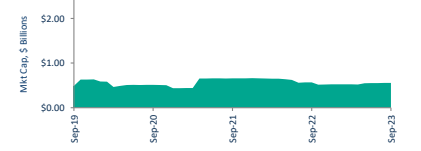
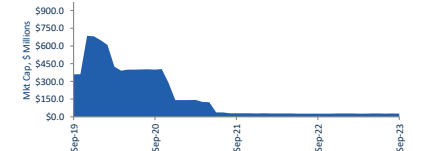
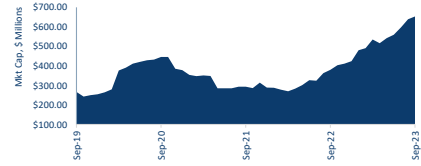
### Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Sep-22	Sep-23	% change	Aug-23	% change
Market Cap (\$m)	\$380.19	\$653.17	71.8%	\$638.88	2.2%
Number listed (actual)	35	35	0.0%	35	0.0%
Monthly Volume	329,253	394,048	19.7%	515,824	-23.6%
Monthly Transactions	910	1,277	40.3%	1,497	-14.7%
Monthly value (\$m)	\$32.51	\$38.31	17.8%	\$49.05	-21.9%

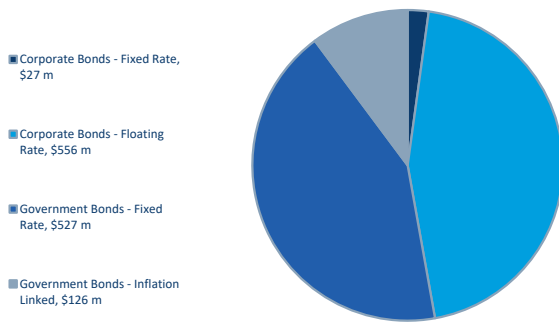
Corporate Bonds - Fixed	Last 12 months			Last month	
	Sep-22	Sep-23	% change	Aug-23	% change
Market Cap (\$m)	\$27.46	\$26.88	-2.1%	\$27.60	-2.6%
Number listed (actual)	1	1	0.0%	1.00	0.0%
Monthly Volume	231	1,903	723.8%	496	283.7%
Monthly Transactions	3	10	233.3%	7	42.9%
Monthly Month value (\$m)	\$0.02	\$0.18	710.0%	\$0.05	280.2%

Corporate Bonds - Floating	Last 12 months			Last month	
	Sep-22	Sep-23	% change	Aug-23	% change
Market Cap (\$m)	\$568.05	\$556.49	-2.0%	\$555.37	0.2%
Number listed (actual)	4	4	0.0%	\$4.00	0.0%
Monthly Volume	44,005	43,604	-0.9%	93,506	-53.4%
Monthly Transactions	286	310	8.4%	367	-15.5%
Monthly value (\$m)	\$4.39	\$4.40	0.3%	\$9.37	-53.1%

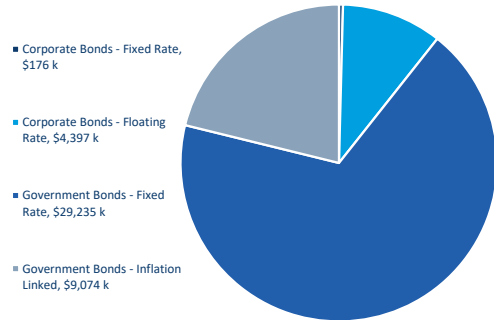
Total Bond Market	Last 12 months			Last month	
	Sep-22	Sep-23	% change	Aug-23	% change
Total	\$975.69	\$1,236.55	26.7%	\$1,221.85	1.2%
Market Cap (\$m)	\$975.69	\$1,236.55	26.7%	\$1,221.85	1.2%
Number listed (actual)	40	40	0.0%	40	0.0%
Monthly Volume	373,489	439,555	17.7%	609,826	-27.9%
Monthly Transactions	1,199	1,597	33.2%	1,871	-14.6%
Monthly value (\$m)	\$36.92	\$42.88	16.1%	\$58.46	-26.7%



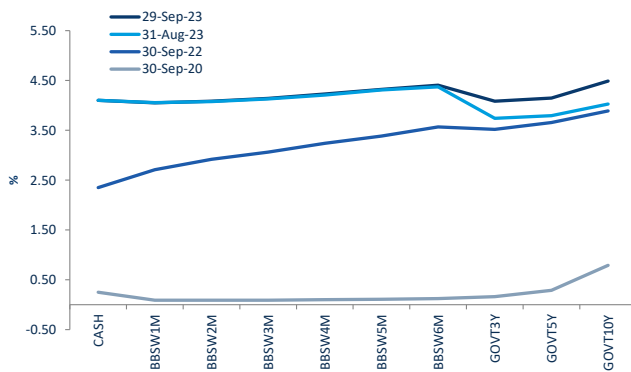
### Bonds Mkt Cap Breakdown by Type



### Bonds Breakdown by Traded Value



### Australian Yield Curve



### S&P Indices - rebased to 100

