



# Bonds:

## Month Update: July 2024



Month: Jul-24

Trading days: 23

Period ending: Wednesday, 31 July 2024

### Snapshot by Category

Australian Bond Segment	Number listed	Market Cap (\$m)	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	1	28	15	1	1,608	\$0.15
Corporate Bonds - Floating Rate	5	747	448	19	160,313	\$16.10
Australian Government Bonds	35	793	2,993	130	473,204	\$44.08
<b>Total</b>	<b>41</b>	<b>1,567</b>	<b>3,456</b>	<b>150</b>	<b>635,125</b>	<b>\$60.34</b>

### Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Australian Unity Limited	AYUHE	\$256	Corporate Bonds - Floating Rate	01-Dec-2023	\$100.00	15-Dec-2028	6.96%	Qtrly	\$100.60
Commonwealth of Australia	GSBK54	\$8,300	Government Bonds - Fixed Rate	26-Oct-2023	\$100.00	21-Jun-2054	4.75%	S/A	\$102.85
Sandon Capital Investments	SNCHA	\$29	Corporate Bonds - Fixed Rate	11-Aug-2023	\$100.00	10-Jul-2026	4.80%	S/A	\$95.80
Commonwealth of Australia	GSBW34	\$20,000	Government Bonds - Fixed Rate	28-Apr-2023	\$100.00	21-Dec-2034	3.50%	S/A	\$93.96
CVC Limited	CVCHA	\$46	Corporate Bonds - Floating Rate	26-Apr-2023	\$100.00	31-Mar-2026	9.20%	Qtrly	\$100.60
Commonwealth of Australia	GSBI34	\$22,500	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$97.37
Commonwealth of Australia	GSBU33	\$24,600	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$91.60
Commonwealth of Australia	GSIU32	\$5,200	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$102.42
Commonwealth of Australia	GSBU32	\$29,000	Government Bonds - Fixed Rate	21-Apr-2021	\$100.00	21-Nov-2032	1.75%	S/A	\$83.16

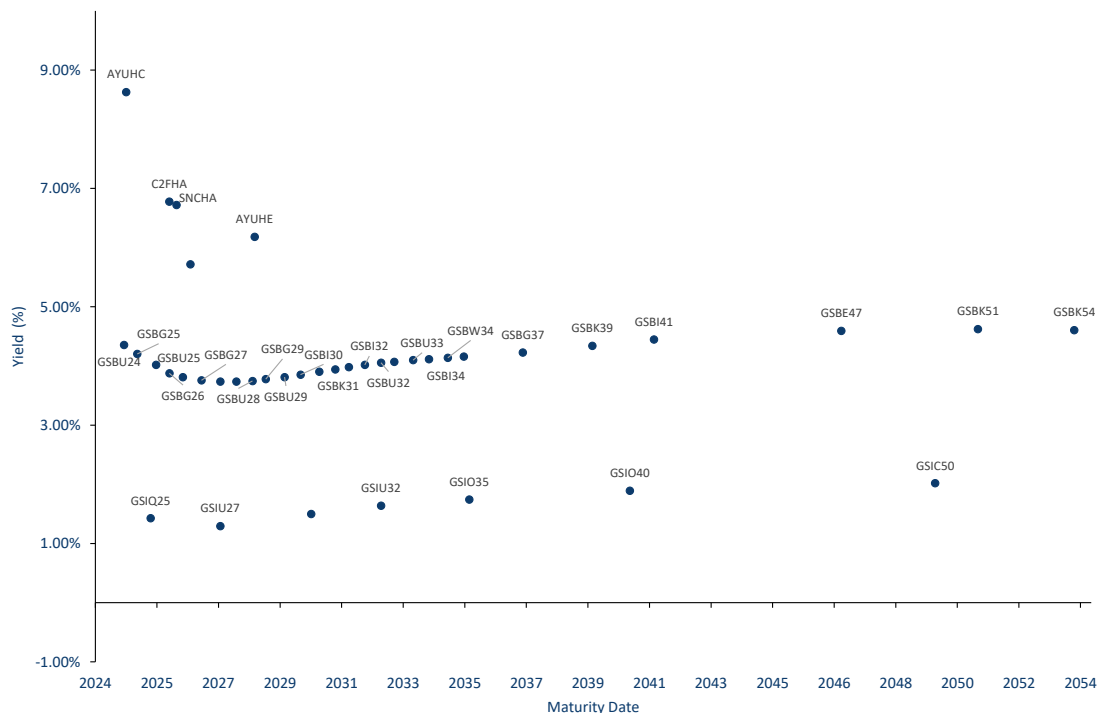
\*BBSW = Bank Bill Swap Rate

\* 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 (%)
AYUHD	Corporate Bonds - Floating Rate	\$7,552,844	12.52%	75,414	11.87%
GSBK54	Government Bonds - Fixed Rate	\$7,159,301	11.87%	71,283	11.22%
GSBU25	Government Bonds - Fixed Rate	\$6,865,075	11.38%	72,294	11.38%
GSBG33	Government Bonds - Fixed Rate	\$6,309,653	10.46%	61,402	9.67%
AYUHE	Corporate Bonds - Floating Rate	\$4,993,040	8.28%	49,784	7.84%
		<b>\$32,879,913.69</b>	<b>54.49%</b>	<b>330,177</b>	<b>51.99%</b>

### Yield versus maturity date





# Bonds:

## Month Update: July 2024



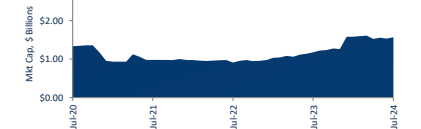
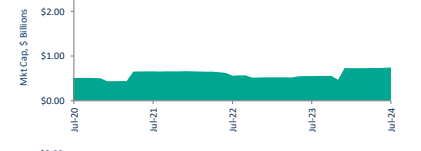
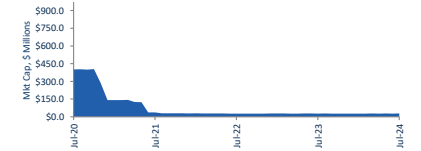
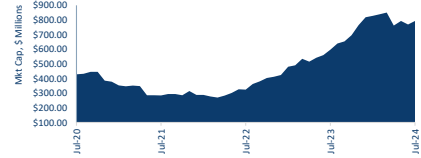
### Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Jul-23	Jul-24	% change	Jun-24	% change
Market Cap (\$m)	\$597.02	\$793.00	32.8%	\$769.01	3.1%
Number listed (actual)	35	35	0.0%	35	0.0%
Monthly Volume	600,227	473,204	-21.2%	946,585	-50.0%
Monthly Transactions	1,636	2,993	82.9%	1,923	55.6%
Monthly value (\$m)	\$59.82	\$44.08	-26.3%	\$82.40	-46.5%

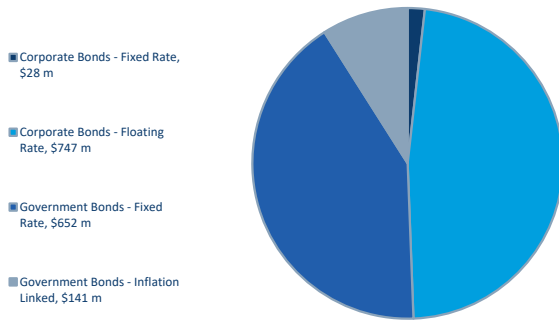
Corporate Bonds - Fixed	Last 12 months			Last month	
	Jul-23	Jul-24	% change	Jun-24	% change
Market Cap (\$m)	\$27.02	\$27.84	3.0%	\$27.31	1.9%
Number listed (actual)	1	1	0.0%	1	0.0%
Monthly Volume	502	1,608	220.3%	2,714	-40.8%
Monthly Transactions	6	15	150.0%	13	15.4%
Monthly Month value (\$m)	\$0.05	\$0.15	226.1%	\$0.26	-41.3%

Corporate Bonds - Floating	Last 12 months			Last month	
	Jul-23	Jul-24	% change	Jun-24	% change
Market Cap (\$m)	\$552.27	\$746.52	35.2%	\$735.57	1.5%
Number listed (actual)	4	5	25.0%	5	0.0%
Monthly Volume	56,909	160,313	181.7%	113,737	41.0%
Monthly Transactions	389	448	15.2%	358	25.1%
Monthly value (\$m)	\$5.67	\$16.10	183.8%	\$11.48	40.3%

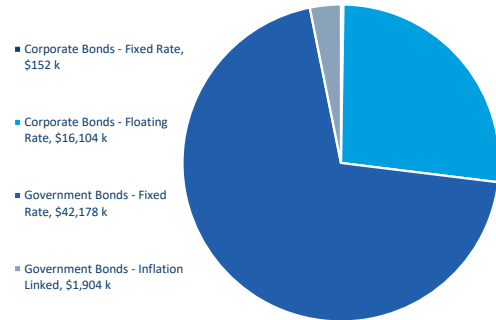
Total Bond Market	Last 12 months			Last month	
	Jul-23	Jul-24	% change	Jun-24	% change
Total					
Market Cap (\$m)	\$1,176.31	\$1,567.36	33.2%	\$1,531.90	2.3%
Number listed (actual)	40	41	2.5%	41	0.0%
Monthly Volume	657,638	635,125	-3.4%	1,063,036	-40.3%
Monthly Transactions	2,031	3,456	70.2%	2,294	50.7%
Monthly value (\$m)	\$65.54	\$60.34	-7.9%	\$94.13	-35.9%



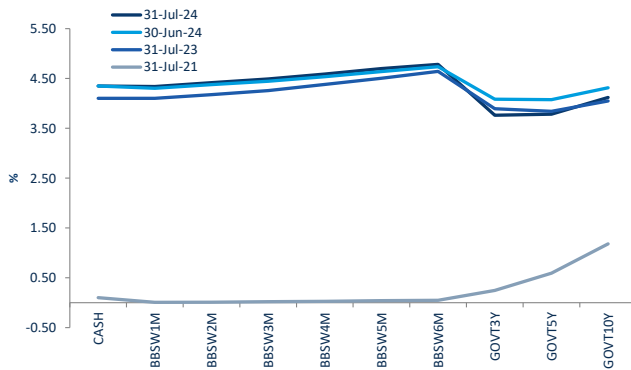
### Bonds Mkt Cap Breakdown by Type



### Bonds Breakdown by Traded Value



### Australian Yield Curve



### S&P Indices - rebased to 100

