



Bonds:

Month Update: October 2024



Month: Oct-24

Trading days: 23

Period ending: Thursday, 31 October 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	14	1	1,666	\$0.16
Corporate Bonds - Floating Rate	5	753	372	16	86,607	\$8.79
Australian Government Bonds	36	863	2,811	122	1,045,254	\$101.45
Total	42	1,645	3,197	139	1,133,527	\$110.40

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	GSBW35	\$13,500	Government Bonds - Fixed Rate	02-Aug-2024	\$100.00	21-Dec-2035	4.25%	S/A	\$99.66
Australian Unity Limited	AYUHE	\$256	Corporate Bonds - Floating Rate	01-Dec-2023	\$100.00	15-Dec-2028	6.92%	Qtrly	\$102.50
Commonwealth of Australia	GSBK54	\$8,300	Government Bonds - Fixed Rate	26-Oct-2023	\$100.00	21-Jun-2054	4.75%	S/A	\$100.20
Sandon Capital Investments	SNCHA	\$29	Corporate Bonds - Fixed Rate	11-Aug-2023	\$100.00	10-Jul-2026	4.80%	S/A	\$97.20
Commonwealth of Australia	GSBW34	\$21,600	Government Bonds - Fixed Rate	28-Apr-2023	\$100.00	21-Dec-2034	3.50%	S/A	\$94.49
CVC Limited	CVCHA	\$46	Corporate Bonds - Floating Rate	26-Apr-2023	\$100.00	31-Mar-2026	9.18%	Qtrly	\$102.00
Commonwealth of Australia	GSBI34	\$24,200	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$96.61
Commonwealth of Australia	GSBU33	\$25,400	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$90.39
Commonwealth of Australia	GSIU32	\$5,550	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$102.60

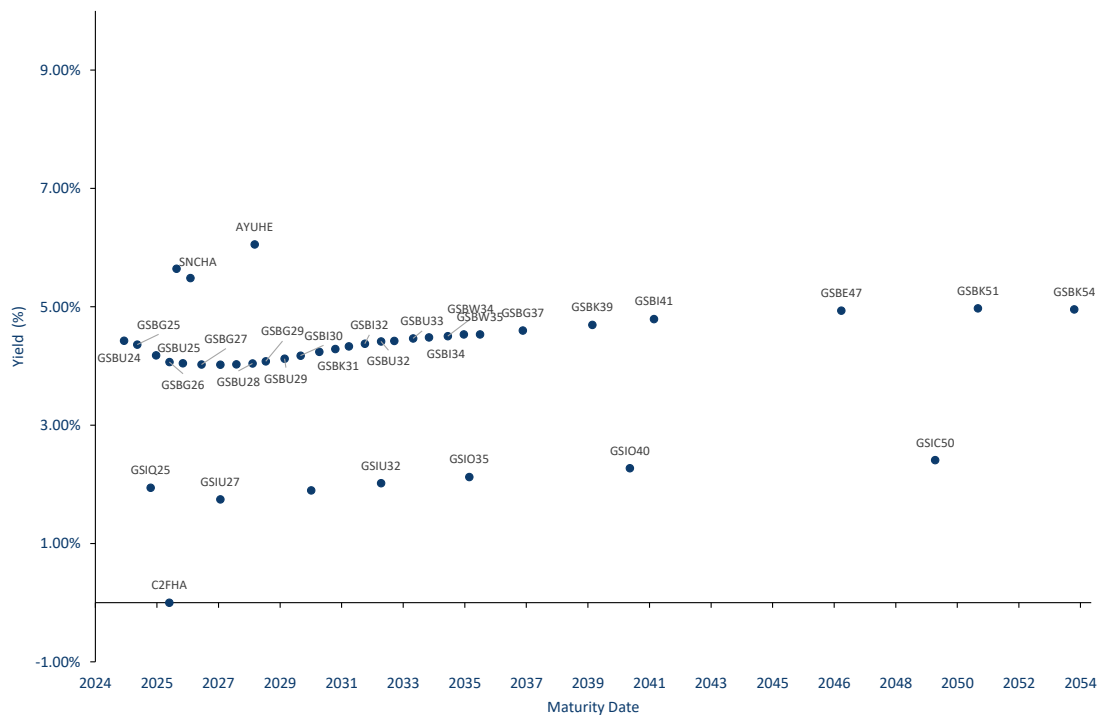
*BBSW = Bank Bill Swap Rate

* 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 (%)
GSBK54	Government Bonds - Fixed Rate	\$38,944,517	35.28%	386,263	34.08%
GSBG33	Government Bonds - Fixed Rate	\$17,068,049	15.46%	167,130	14.74%
GSBG27	Government Bonds - Fixed Rate	\$6,128,800	5.55%	59,538	5.25%
GSBE47	Government Bonds - Fixed Rate	\$5,551,115	5.03%	72,385	6.39%
GSBG37	Government Bonds - Fixed Rate	\$5,477,897	4.96%	57,362	5.06%
		\$73,170,378.61	66.28%	742,678	65.52%

Yield versus maturity date





Bonds:

Month Update: October 2024



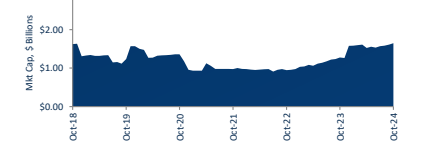
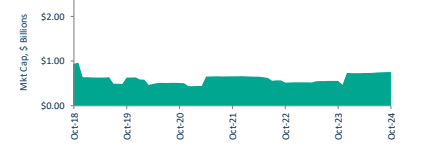
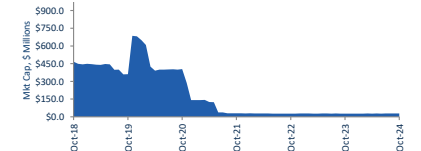
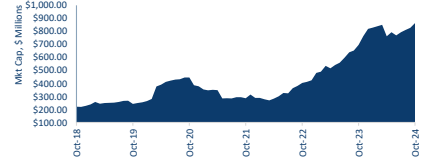
Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Oct-23	Oct-24	% change	Sep-24	% change
Market Cap (\$m)	\$695.93	\$863.33	24.1%	\$826.84	4.4%
Number listed (actual)	36	36	0.0%	36	0.0%
Monthly Volume	810,778	1,045,254	28.9%	404,755	158.2%
Monthly Transactions	2,124	2,811	32.3%	1,499	87.5%
Monthly value (\$m)	\$78.32	\$101.45	29.5%	\$39.88	154.4%

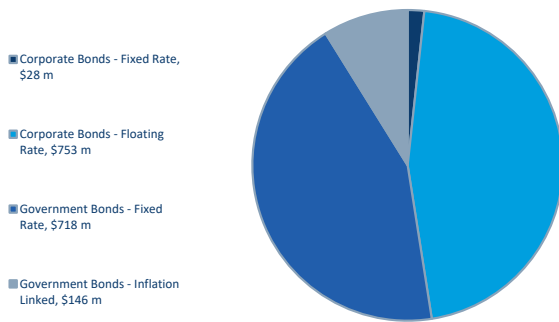
Corporate Bonds - Fixed	Last 12 months			Last month	
	Oct-23	Oct-24	% change	Sep-24	% change
Market Cap (\$m)	\$26.88	\$28.24	5.1%	\$28.04	0.7%
Number listed (actual)	1	1	0.0%	1	0.0%
Monthly Volume	1,483	1,666	12.3%	1,680	-0.8%
Monthly Transactions	13	14	7.7%	12	16.7%
Monthly Month value (\$m)	\$0.14	\$0.16	18.1%	\$0.16	0.5%

Corporate Bonds - Floating	Last 12 months			Last month	
	Oct-23	Oct-24	% change	Sep-24	% change
Market Cap (\$m)	\$554.18	\$753.31	35.9%	\$754.51	-0.2%
Number listed (actual)	4	5	25.0%	5	0.0%
Monthly Volume	101,679	86,607	-14.8%	80,486	7.6%
Monthly Transactions	473	372	-21.4%	360	3.3%
Monthly value (\$m)	\$10.20	\$8.79	-13.9%	\$8.18	7.4%

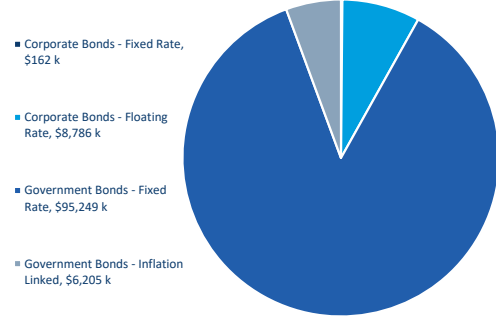
Total Bond Market	Last 12 months			Last month	
	Oct-23	Oct-24	% change	Sep-24	% change
Market Cap (\$m)	\$1,276.99	\$1,644.89	28.8%	\$1,609.40	2.2%
Number listed (actual)	41	42	2.4%	42	0.0%
Monthly Volume	913,940	1,133,527	24.0%	486,921	132.8%
Monthly Transactions	2,610	3,197	22.5%	1,871	70.9%
Monthly value (\$m)	\$88.66	\$110.40	24.5%	\$48.22	128.9%



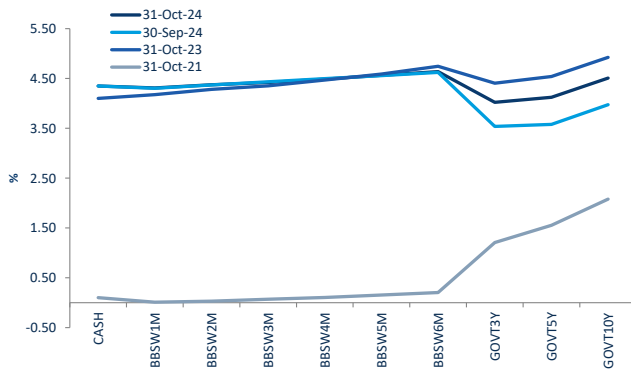
Bonds Mkt Cap Breakdown by Type



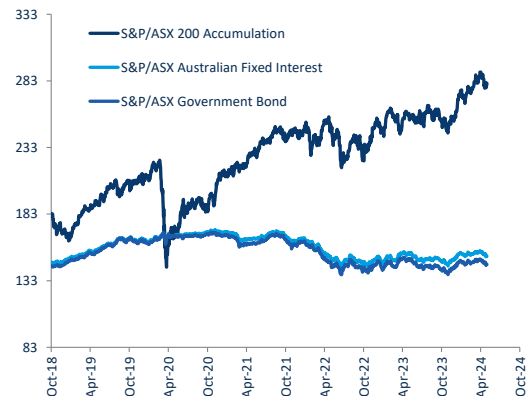
Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100





Spotlight on Bonds

Month update: October 2024



ASX

Australian Bonds Summary - October 2024

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	10 Year Price		
Government Bonds - Fixed Rate																										
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	12-Nov-24	21-Nov-24	\$24.97	\$1,344,283.29	13,494	13	5.38%	\$99.90	\$99.97	\$95.89	4.43%	0.23%	4.07%	2.10%	n/a	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	10-Apr-25	22-Apr-25	\$84.68	\$3,092,191.17	30,773	66	3.65%	\$99.81	\$104.49	\$98.55	4.36%	-1.03%	1.29%	-6.76%	-11.91%	0.48%		
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	12-Nov-24	21-Nov-24	\$13.61	\$1,895,570.00	19,700	10	15.03%	\$96.25	\$96.27	\$92.38	4.18%	0.03%	4.46%	0.05%	n/a	n/a		
GSBG26	Commonwealth of Australia	Treasury Bond 4.25% 21-04-26 Semi	18-Mar-14	21-Apr-26	4.25%	S/A	Sr Unsecured	Sovereigns	10-Apr-25	22-Apr-25	\$42.08	\$2,042,528.71	20,268	85	4.85%	\$100.53	\$103.23	\$100.00	4.07%	-2.17%	0.86%	-10.56%	-17.17%	-7.24%		
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-Mar-25	21-Mar-25	\$6.70	\$0.00	-	-	0.00%	\$94.45	\$94.45	\$90.22	4.05%	0.00%	5.04%	-2.50%	n/a	n/a		
GSBG27	Commonwealth of Australia	Treasury Bond 4.75% 21-04-27 Semi	21-May-13	21-Apr-27	4.75%	S/A	Sr Unsecured	Sovereigns	10-Apr-25	22-Apr-25	\$47.05	\$6,128,800.42	59,538	185	13.03%	\$102.01	\$107.10	\$101.40	4.02%	-3.03%	0.75%	-13.51%	-19.68%	-10.05%		
GSBU27	Commonwealth of Australia	Treasury Bond 2.75% 21-11-27 Semi	09-Apr-00	21-Nov-27	2.75%	S/A	Sr Unsecured	Sovereigns	12-Nov-24	21-Nov-24	\$16.59	\$225,729.04	2,304	40	1.36%	\$97.58	\$99.13	\$94.24	4.02%	-1.40%	2.54%	-9.85%	-15.04%	n/a		
GSB128	Commonwealth of Australia	Treasury Bond 2.25% 21-05-28 Semi	19-May-16	21-May-28	2.25%	S/A	Sr Unsecured	Sovereigns	12-Nov-24	21-Nov-24	\$5.96	\$5,816.35	61	12	0.10%	\$95.54	\$97.07	\$92.01	4.03%	-1.26%	3.79%	-10.27%	-14.41%	n/a		
GSBU28	Commonwealth of Australia	Treasury Bond 2.75% 21-11-28 Semi	02-Mar-17	21-Nov-28	2.75%	S/A	Sr Unsecured	Sovereigns	12-Nov-24	21-Nov-24	\$5.67	\$28,849.15	298	18	0.51%	\$96.32	\$98.58	\$93.10	4.04%	-2.16%	3.11%	-11.30%	-17.14%	n/a		
GSBG29	Commonwealth of Australia	Treasury Bond 3.25% 21-04-29 Semi	21-May-13	21-Apr-29	2.75%	S/A	Sr Unsecured	Sovereigns	10-Apr-25	22-Apr-25	\$32.14	\$1,764,910.15	17,942	112	5.49%	\$97.05	\$101.02	\$95.14	4.08%	-3.47%	3.73%	-12.63%	-19.24%	0.62%		
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	12-Nov-24	21-Nov-24	\$7.15	\$205,199.31	2,141	50	2.87%	\$95.30	\$97.74	\$92.04	4.12%	-2.09%	4.55%	-13.41%	-19.14%	n/a		
GSB130	Commonwealth of Australia	Treasury Bond 2.50% 21-05-30 Semi	14-Jun-18	21-May-30	2.50%	S/A	Sr Unsecured	Sovereigns	12-Nov-24	21-Nov-24	\$0.77	\$50,326.38	530	3	6.50%	\$94.47	\$96.16	\$89.97	4.18%	-1.21%	4.57%	-12.92%	-17.66%	n/a		
GSB130	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-24	23-Dec-24	\$7.48	\$118,031.24	1,418	6	1.58%	\$83.08	\$85.64	\$79.49	4.24%	-2.26%	6.66%	-16.81%	n/a	n/a		
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-24	23-Dec-24	\$4.87	\$1,651.16	19	1	0.03%	\$86.90	\$86.90	\$81.85	4.29%	2.93%	7.64%	-10.41%	-18.95%	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	12-Nov-24	21-Nov-24	\$8.45	\$64,728.19	801	5	0.77%	\$80.50	\$83.47	\$76.53	4.33%	-3.16%	7.68%	-13.44%	n/a	n/a		
GSB132	Commonwealth of Australia	Treasury Bond 1.25% 21-05-32 Semi	28-Jan-20	21-May-32	1.25%	S/A	Sr Unsecured	Sovereigns	12-Nov-24	21-Nov-24	\$3.41	\$1,1083.40	135	2	0.32%	\$80.78	\$84.47	\$77.31	4.38%	-3.44%	6.97%	-14.70%	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	12-Nov-24	21-Nov-24	\$2.07	\$33,184.00	400	1	1.60%	\$82.96	\$85.71	\$81.68	4.42%	-3.21%	5.64%	n/a	n/a	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	10-Apr-25	22-Apr-25	\$132.68	\$17,068,049.07	167,130	374	12.86%	\$100.90	\$108.00	\$99.01	4.42%	-5.02%	3.68%	-20.21%	-28.19%	-8.69%		
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	12-Nov-24	21-Nov-24	\$90.39	\$512,186.57	5,552	36	3.13%	\$96.61	\$95.61	\$87.54	4.47%	-4.51%	4.00%	n/a	n/a	n/a		
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	12-Nov-24	21-Nov-24	\$15.46	\$1,672,492.62	17,046	17	10.82%	\$96.61	\$101.36	\$93.33	4.48%	-4.11%	4.59%	n/a	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-24	23-Dec-24	\$1.79	\$64,876.42	679	7	3.63%	\$94.49	\$98.45	\$92.99	4.50%	-3.53%	4.06%	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-24	23-Dec-24	\$13.43	\$1,707,289.29	19,616	12	12.71%	\$86.64	\$91.70	\$83.50	4.53%	-4.42%	5.94%	-21.56%	-29.29%	n/a		
GSBW35	Commonwealth of Australia	Treasury Bond 4.25% 21-12-35 Semi	02-Aug-24	21-Dec-35	4.25%	S/A	Sr Unsecured	Sovereigns	12-Dec-24	23-Dec-24	\$0.30	\$289,384.29	2,882	26	96.79%	\$99.66	\$105.16	\$98.37	4.53%	-4.48%	n/a	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	10-Apr-25	22-Apr-25	\$49.28	\$5,477,897.36	57,362	105	11.12%	\$92.50	\$100.62	\$89.81	4.60%	-6.52%	6.42%	-22.80%	-31.86%	-5.37%		
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-24	23-Dec-24	\$19.57	\$3,720,066.22	41,979	75	19.01%	\$86.41	\$92.22	\$84.35	4.69%	-5.27%	6.45%	-24.87%	-33.40%	n/a		
GSB141	Commonwealth of Australia	Treasury Bond 2.75% 21-05-41 Semi	30-Jul-18	21-May-41	2.75%	S/A	Sr Unsecured	Sovereigns	12-Nov-24	21-Nov-24	\$11.80	\$346,332.84	4,341	43	2.93%	\$77.66	\$84.19	\$80.00	4.79%	-6.01%	7.85%	-26.43%	-36.68%	n/a		
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-Mar-25	21-Mar-25	\$36.90	\$5,551,115.19	72,385	170	15.04%	\$74.88	\$82.63	\$72.65	4.94%	-5.98%	7.44%	-28.96%	-41.69%	n/a		
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-24	23-Dec-24	\$31.27	\$2,882,376.48	51,223	98	9.22%	\$53.99	\$60.07	\$52.67	4.97%	-7.06%	8.12%	-34.78%	n/a	n/a		
GSBK54	Commonwealth of Australia	Treasury Bond 4.75% 21-06-54 Semi	26-Oct-23	21-Jun-54	4.75%	S/A	Sr Unsecured	Sovereigns	12-Dec-24	23-Dec-24	\$76.15	\$38,944,516.58	386,263	1,040	51.14%	\$100.20	\$109.30	\$97.18	4.96%	-4.59%	8.44%	n/a	n/a	n/a		
Government Bonds - Inflation Linked																										
GSIU25	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-Dec-24	20-Dec-24	\$43.07	\$1,129,304.07	7,487	52	2.62%	\$150.77	\$151.77	\$147.20	1.94%	0.18%	1.51%	2.15%	1.22%	8.99%		
GSIU27	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	12-Nov-24	21-Nov-24	\$42.64	\$2,624,416.26	21,414	42	6.15%	\$121.83	\$123.55	\$117.79	1.75%	-1.39%	4.03%	1.95%	9.33%	n/a		
GSIU30	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-Dec-24	20-Dec-24	\$28.02	\$1,152,491.20	7,615	37	4.11%	\$150.79	\$155.30	\$147.33	1.90%	-2.05%	3.71%	-4.09%	-3.73%	15.02%		
GSIU32	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	12-Nov-24	21-Nov-24	\$6.67	\$115,359.67	1,120	7	1.73%	\$102.60	\$105.87	\$97.56	2.02%	-3.09%	7.24%	-5.60%	n/a	n/a		
GSIU35	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	12-Nov-24	21-Nov-24	\$9.03	\$312,983.03	2,301	17	3.47%	\$133.97	\$140.77	\$130.22	2.12%	-4.83%	4.25%	-10.06%	-10.92%	17.45%		
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	12-Nov-24	21-Nov-24	\$7.92	\$166,208.18	1,468	9	2.10%	\$113.43	\$121.87	\$109.04	2.27%	-4.31%	6.44%	-16.83%	-14.71%	n/a		
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	12-Nov-24	21-Nov-24	\$8.37	\$104,468.43	7,569	35	8.41%	\$90.76	\$105.54	\$99.00	2.41%	-8.95%	6.78%	-26.39%	-25.59%	n/a		
Corporate Bonds - Fixed Rate																										
SMCHA	Sandon Capital Investments Limited	Bond 4.80% 10-07-26 Semi	11-Aug-23	10-Jul-26	4.80%	S/A	Subordinated	Financial Services	13-Jun-24	28-Jun-24	\$28.24	\$162,051.69	1,666	14	0.57%	\$97.20	\$98.40	\$91.00	5.64%	0.73%	5.08%	-5.12%	-4.23%	n/a		
Corporate Bonds - Floating Rate																										
AYUHC	Australian Unity Limited	Simple Bond 3-Bsw+2.00% 15-12-24	18-Oct-19	15-Dec-24	6.42%	Qtrly	Sr Unsecured	Managed Care	05-Dec-24	16-Dec-24	\$32.18	\$789,620.20	7,900	33	2.45%	\$100.20	\$101.79	\$99.00	12.01%	-0.79%	-1.76%	0.20%	-0.79%	n/a		
AYUHD	Australian Unity Limited	Simple Bond 3-Bsw+2.15% 15-12-26	18-Oct-19	15-Dec-26	6.57%	Qtrly	Sr Unsecured	Managed Care	03-Jan-25	14-Jan-25	\$209.79	\$799,049.03	7,872	54	0.38%	\$101.35	\$102.00	\$98.60	5.49%	0.35%	1.55%	1.65%	0.45%	n/a		
AYUHE	Australian Unity Limited	Simple Bond 3-Bsw+2.50% 15-12-28	01-Dec-23	15-Dec-28	6.92%	Qtrly	Sr Unsecured	Managed Care	03-Jan-25	14-Jan-25	\$262.20	\$2,945,871.29	28,997	153	1.12%	\$102.50	\$102.95	\$99.00	6.05%	0.09%	n/a	n/a	n/a	n/a		
CZPHA	Centuria Funds Management Limited	Bond 3-Bsw+4.25% 20-04-26 Qly Sec Red	21-Apr-21	20-Apr-26	8.64%	Qtrly	Secured	Financial Services	09-Jan-25	20-Jan-25	\$202.07	\$3,763,268.94	36,999	110	1.86%	\$101.70	\$103.90	\$99.15	n/a	-1.16%	1.48%	-1.74%	n/a	n/a		
CYCHA	CVC Limited	Bond 3-Bsw+4.75% 31-03-2026 Cum Red	26-Apr-23	31-Mar-26	9.18%																					