



# Bonds:

## Month Update: September 2024



Month: Sep-24

Trading days: 21

Period ending: Monday, 30 September 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	12	1	1,680	\$0.16
Corporate Bonds - Floating Rate	5	755	360	17	80,486	\$8.18
Australian Government Bonds	36	827	1,499	71	404,755	\$39.88
<b>Total</b>	<b>42</b>	<b>1,609</b>	<b>1,871</b>	<b>89</b>	<b>486,921</b>	<b>\$48.22</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	GSBW35	\$12,700	Government Bonds - Fixed Rate	02-Aug-2024	\$100.00	21-Dec-2035	4.25%	S/A	\$104.34
Australian Unity Limited	AYUHE	\$256	Corporate Bonds - Floating Rate	01-Dec-2023	\$100.00	15-Dec-2028	6.92%	Qtrly	\$102.41
Commonwealth of Australia	GSBK54	\$8,300	Government Bonds - Fixed Rate	26-Oct-2023	\$100.00	21-Jun-2054	4.75%	S/A	\$105.02
Sandon Capital Investments	SNCHA	\$29	Corporate Bonds - Fixed Rate	11-Aug-2023	\$100.00	10-Jul-2026	4.80%	S/A	\$96.50
Commonwealth of Australia	GSBW34	\$20,800	Government Bonds - Fixed Rate	28-Apr-2023	\$100.00	21-Dec-2034	3.50%	S/A	\$97.95
CVC Limited	CVCHA	\$46	Corporate Bonds - Floating Rate	26-Apr-2023	\$100.00	31-Mar-2026	9.18%	Qtrly	\$101.00
Commonwealth of Australia	GSBI34	\$23,500	Government Bonds - Fixed Rate	17-Nov-2022	\$100.00	21-May-2034	3.75%	S/A	\$100.75
Commonwealth of Australia	GSBU33	\$25,400	Government Bonds - Fixed Rate	19-Apr-2022	\$100.00	21-Nov-2033	3.00%	S/A	\$94.65
Commonwealth of Australia	GSIU32	\$5,300	Government Bonds - Inflation Li	01-Sep-2021	\$100.00	21-Nov-2032	0.25%	Qtrly	\$105.87

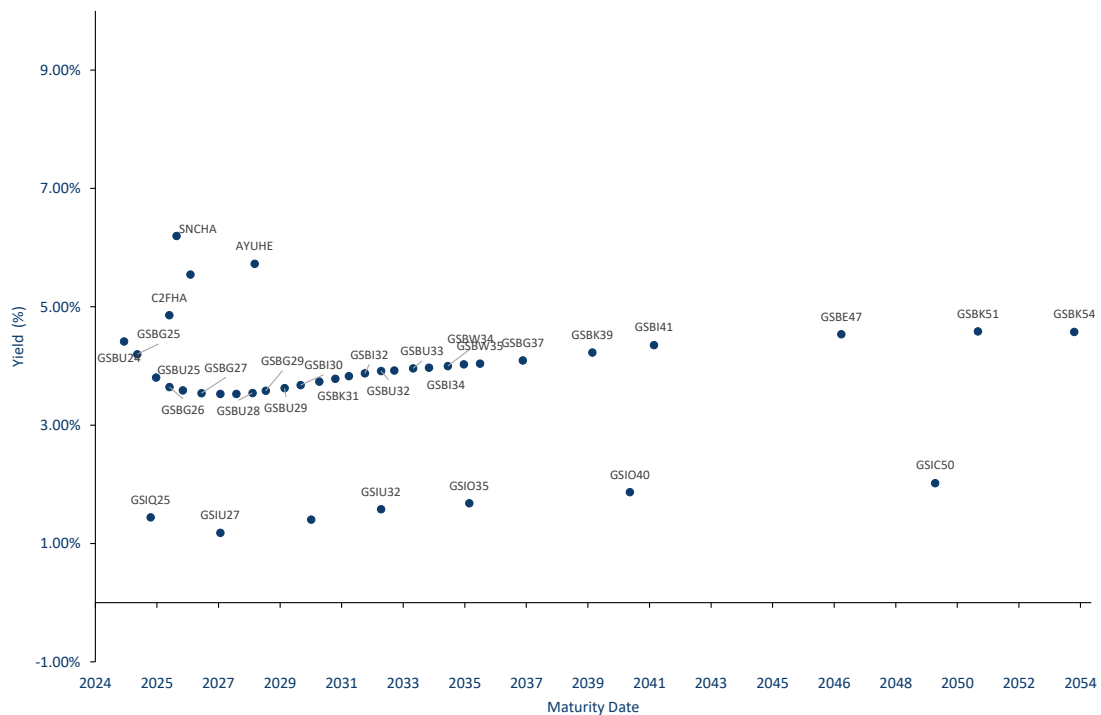
\*BBSW = Bank Bill Swap Rate

\* 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	\$8,275,739	17.16%	77,935	16.01%
GSBG33	Government Bonds - Fixed Rate	\$6,742,834	13.98%	63,148	12.97%
GSBE47	Government Bonds - Fixed Rate	\$4,155,122	8.62%	51,656	10.61%
GSBG25	Government Bonds - Fixed Rate	\$2,869,354	5.95%	28,452	5.84%
AYUHE	Corporate Bonds - Floating Rate	\$2,670,758	5.54%	26,303	5.40%
		<b>\$24,713,808.12</b>	<b>51.25%</b>	<b>247,494</b>	<b>50.83%</b>

### Yield versus maturity date





# Bonds:

## Month Update: September 2024



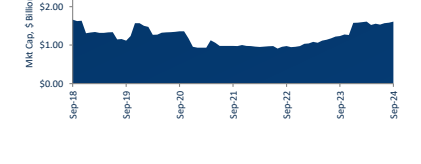
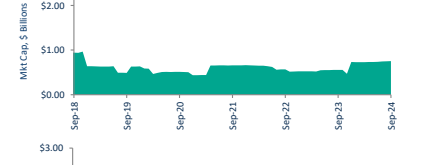
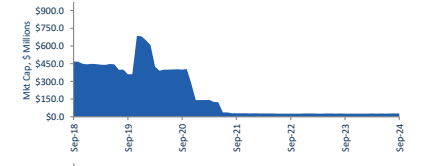
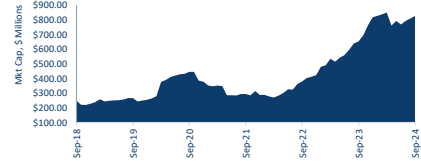
### Market Capitalisation Trends

Government Bonds	Last 12 months			Last month	
	Sep-23	Sep-24	% change	Aug-24	% change
Market Cap (\$m)	\$653.17	\$826.84	26.6%	\$810.15	2.1%
Number listed (actual)	35	36	2.9%	36	0.0%
Monthly Volume	394,048	404,755	2.7%	438,670	-7.7%
Monthly Transactions	1,277	1,499	17.4%	1799	-16.7%
Monthly value (\$m)	\$38.31	\$39.88	4.1%	\$43.73	-8.8%

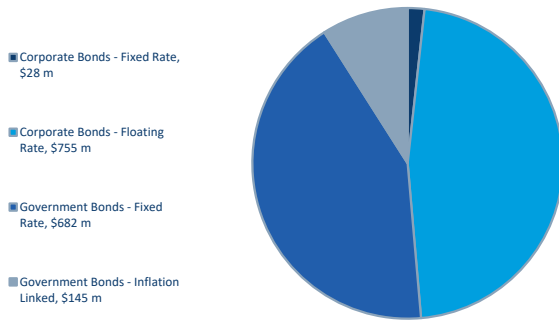
Corporate Bonds - Fixed	Last 12 months			Last month	
	Sep-23	Sep-24	% change	Aug-24	% change
Market Cap (\$m)	\$26.88	\$28.04	4.3%	\$27.63	1.5%
Number listed (actual)	1	1	0.0%	1	0.0%
Monthly Volume	1,903	1,680	-11.7%	1,423	18.1%
Monthly Transactions	10	12	20.0%	13	-7.7%
Monthly Month value (\$m)	\$0.18	\$0.16	-8.2%	\$0.14	18.1%

Corporate Bonds - Floating	Last 12 months			Last month	
	Sep-23	Sep-24	% change	Aug-24	% change
Market Cap (\$m)	\$556.49	\$754.51	35.6%	\$747.34	1.0%
Number listed (actual)	4	5	25.0%	5	0.0%
Monthly Volume	43,604	80,486	84.6%	97,123	-17.1%
Monthly Transactions	310	360	16.1%	503	-28.4%
Monthly value (\$m)	\$4.40	\$8.18	86.0%	\$9.78	-16.4%

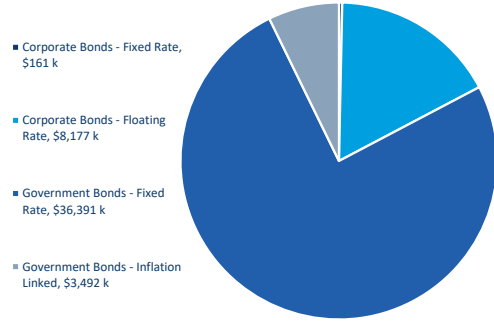
Total Bond Market	Last 12 months			Last month	
	Sep-23	Sep-24	% change	Aug-24	% change
Market Cap (\$m)	\$1,236.55	\$1,609.40	30.2%	\$1,585.13	1.5%
Number listed (actual)	40	42	5.0%	42	0.0%
Monthly Volume	439,555	486,921	10.8%	537,216	-9.4%
Monthly Transactions	1,597	1,871	17.2%	2,315	-19.2%
Monthly value (\$m)	\$42.88	\$48.22	12.5%	\$53.64	-10.1%



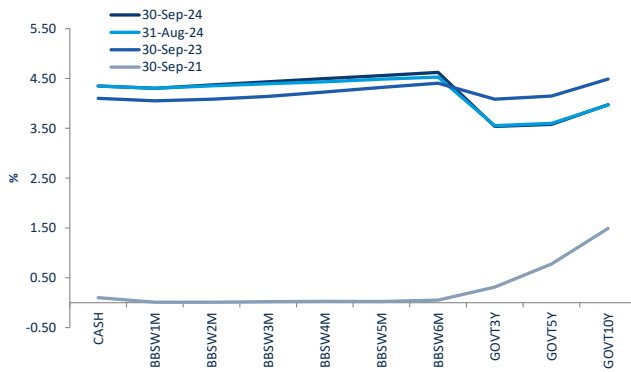
### Bonds Mkt Cap Breakdown by Type



### Bonds Breakdown by Traded Value



### Australian Yield Curve



### S&P Indices - rebased to 100

