



Bonds:

Month Update: October 2020



Month: Oct-20

Trading days: 21

Period ending: Friday, 30 October 2020

Snapshot by Category

Australian Bond Segment	Number listed	Market Cap \$b	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	4	0.4	213	10	40,574	\$3.65
Corporate Bonds - Floating Rate	5	0.5	171	8	32,426	\$3.20
Australian Government Bonds	37	0.4	482	23	147,278	\$17.03
Total	46	1.36	866	41	220,278	\$23.88

Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Australian Government Tre	GSBQ26	\$26,500	Government Bonds - Fixed Rate	30-Sep-2020	\$100.00	21-Sep-2026	0.50%	S/A	\$100.89
Australian Government Tre	GSBU31	\$23,500	Government Bonds - Fixed Rate	02-Sep-2020	\$100.00	21-Nov-2031	1.00%	S/A	\$0.00
Australian Government Tre	GSBK51	\$15,000	Government Bonds - Fixed Rate	05-Aug-2020	\$100.00	21-Jun-2051	1.75%	S/A	\$100.00
Australian Government Tre	GSBU25	\$23,500	Government Bonds - Fixed Rate	27-Jul-2020	\$100.00	21-Nov-2025	0.25%	S/A	\$100.21
Australian Government Tre	GSBW30	\$28,700	Government Bonds - Fixed Rate	21-May-2020	\$100.00	21-Dec-2030	1.00%	S/A	\$101.39
Australian Government Tre	GSBU24	\$29,000	Government Bonds - Fixed Rate	21-Apr-2020	\$100.00	21-Nov-2024	0.25%	S/A	\$99.80
Australian Government Tre	GSBI32	\$18,700	Government Bonds - Fixed Rate	28-Jan-2020	\$100.00	21-May-2032	1.25%	S/A	\$103.26
Virgin Australia Holdings Lir	VAHHA	\$325	Corporate Bonds - Fixed Rate	27-Nov-2019	\$100.00	26-Nov-2024	8.00%	S/A	\$39.00
Australian Unity Limited	AYUHC	\$115	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2024	2.08%	Qtrly	\$98.00
Australian Unity Limited	AYUHD	\$207	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2026	2.23%	Qtrly	\$96.00

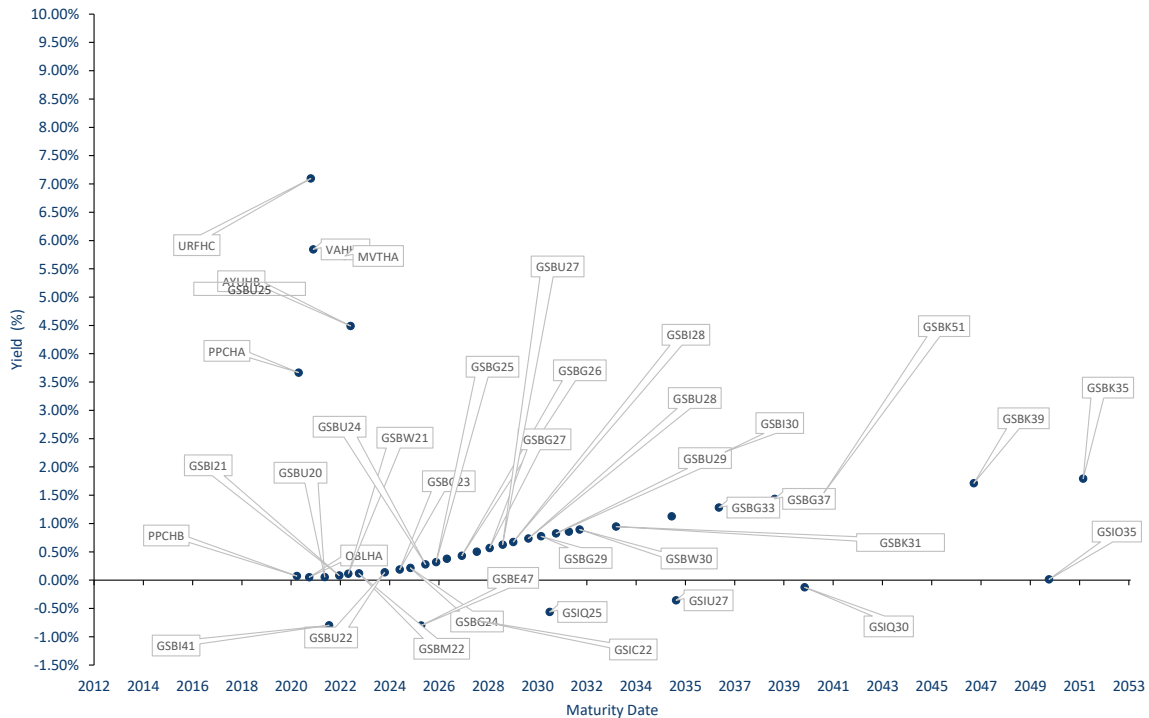
*BBSW = Bank Bill Swap Rate

*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 (%)
GSBI21	Government Bonds - Fixed Rate	\$3,678,715	15.41%	34,782	15.79%
GSIO40	Government Bonds - Inflation Linked	\$2,807,520	11.76%	20,000	9.08%
URFHC	Corporate Bonds - Fixed Rate	\$2,458,038	10.29%	29,019	13.17%
GSBU20	Government Bonds - Fixed Rate	\$1,999,604	8.37%	19,832	9.00%
GSBG25	Government Bonds - Fixed Rate	\$1,083,141	4.54%	9,517	4.32%
		\$12,027,017.69	50.36%	113,150	51.37%

Yield versus maturity date





Bonds:

Month Update: October 2020



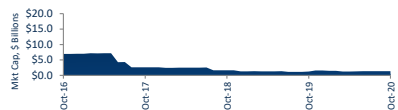
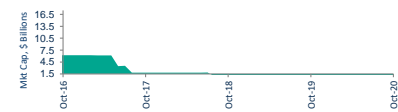
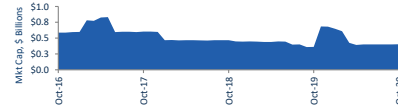
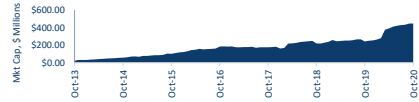
Market Capitalisation Trends

Government Bonds	Oct-18	Oct-19	% change	Last 12 months	
	Oct-20	% change			
Market Cap (\$b)	\$0.22	\$0.24	10.3%	\$0.45	83.4%
Number listed (actual)	34	32	-5.9%	\$37.00	15.6%
Monthly Volume	124,572	92,398	-25.8%	147,278	59.4%
Monthly Transactions	282	392	39.0%	482	23.0%
Monthly value (\$m)	\$13.19	\$10.16	-23.0%	\$17.03	67.6%

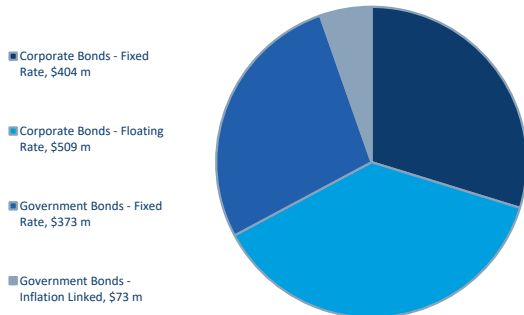
Corporate Bonds - Fixed Rate	Oct-18	Oct-19	% change	Last 12 months	
	Oct-20	% change			
Market Cap (\$b)	\$0.47	\$0.36	-22.7%	\$0.40	12.0%
Number listed (actual)	4	4	0.0%	\$4.00	0.0%
Monthly Volume	35,804	41,754	16.6%	40,574	-2.8%
Monthly Transactions	260	210	-19.2%	213	1.4%
Monthly Month value (\$m)	\$3.71	\$3.86	3.9%	\$3.65	-5.4%

Corporate Bonds - Floating Rate	Oct-18	Oct-19	% change	Last 12 months	
	Oct-20	% change			
Market Cap (\$b)	\$0.94	\$0.63	-32.7%	\$0.51	-19.5%
Number listed (actual)	7	7	0.0%	\$5.00	-28.6%
Monthly Volume	149,723	81,601	-45.5%	32,426	-60.3%
Monthly Transactions	462	380	-17.7%	171	-55.0%
Monthly value (\$m)	\$15.18	\$8.25	-45.6%	\$3.20	-61.2%

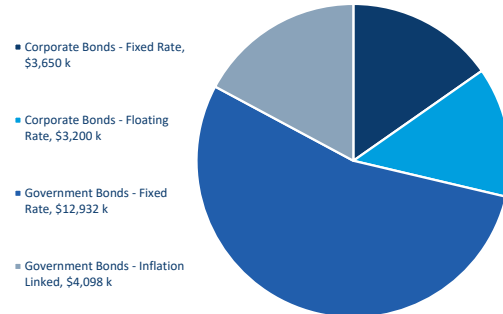
Total	Oct-18	Oct-19	% change	Last 12 months	
	Oct-20	% change			
Market Cap (\$b)	\$1.63	\$1.24	-24.0%	\$1.36	10.0%
Number listed (actual)	45	43	-4.4%	46	7.0%
Monthly Volume	310,099	215,753	-30.4%	220,278	2.1%
Monthly Transactions	1,004	982	-2.2%	866	-11.8%
Monthly value (\$m)	\$32.08	\$22.27	-30.6%	\$23.88	7.2%



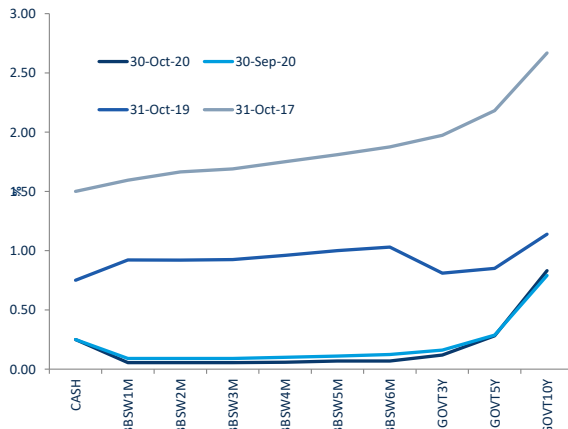
Bonds Mkt Cap Breakdown by Type



Bonds Breakdown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100

