

Interest Rate Securities Monthly Update - June 2011

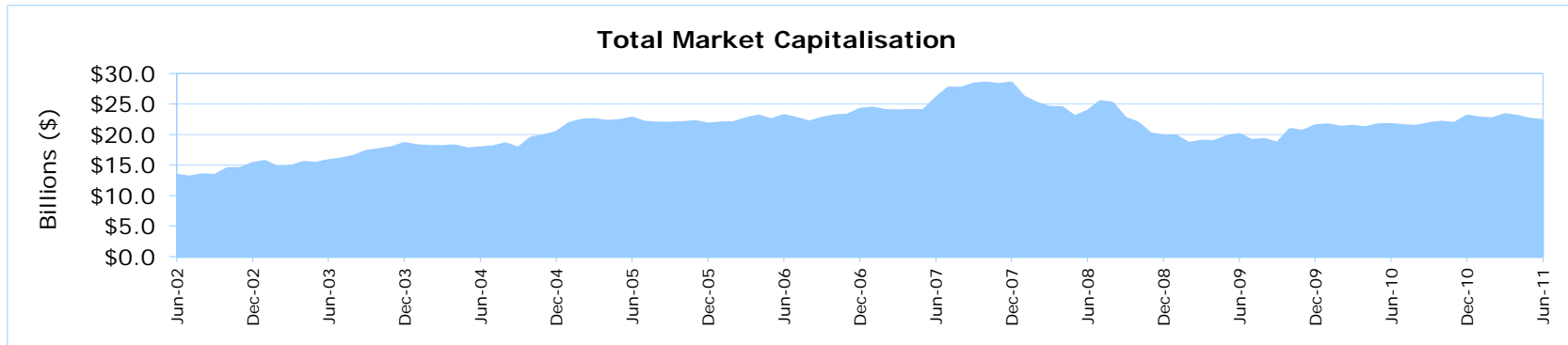


Month: Jun-11

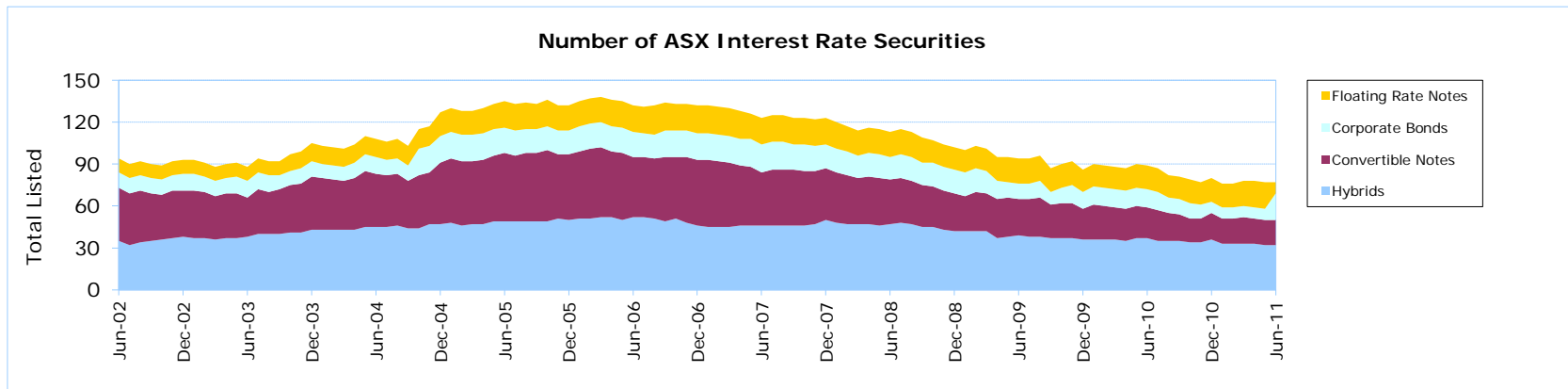
Trading days: 21

Period ending: Thursday, 30th June 2011

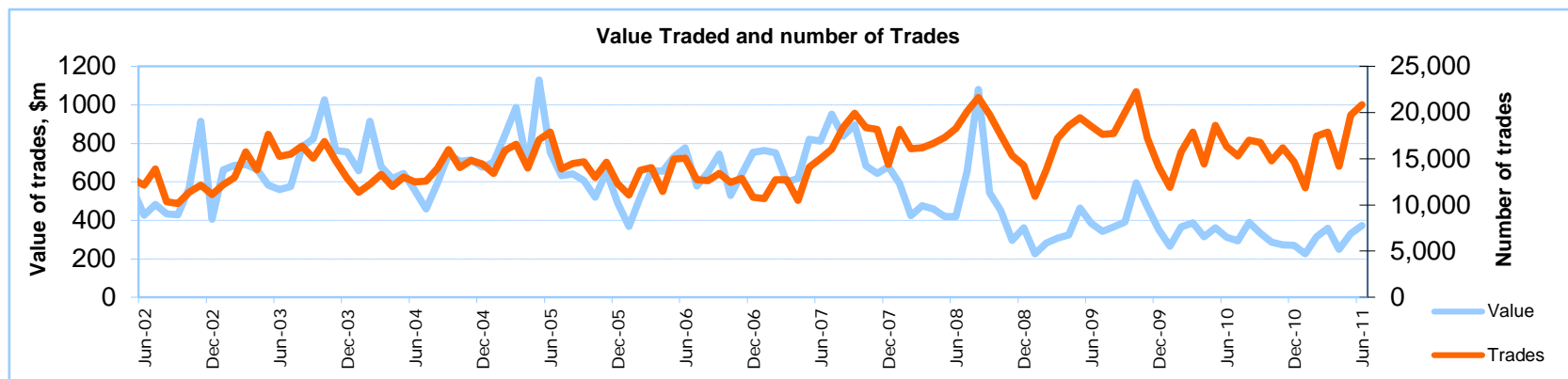
Market Capitalisation



Number Listed



Trading Activity



Snapshot by IRM Category

IRM Segment	Number listed	Market Cap \$b	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Hybrids	32	15.5	15,943	759	3,040,010	260.8
Convertible Notes	18	1.3	1,077	51	2,363,224	19.7
Corporate Bonds	19	0.3	72	3	85,413	8.8
Floating Rate Notes	8	5.2	3,735	178	2,276,510	83.3
TOTAL	77	22.34	20,827	992	7,765,157	372.6

Recent Listings

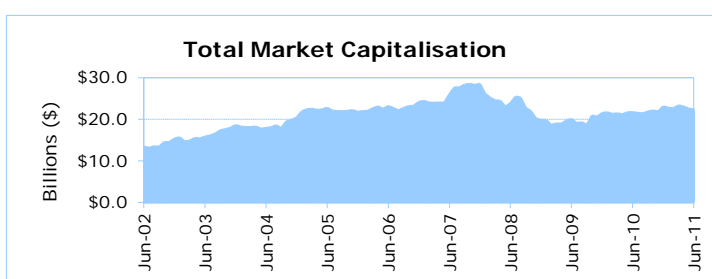
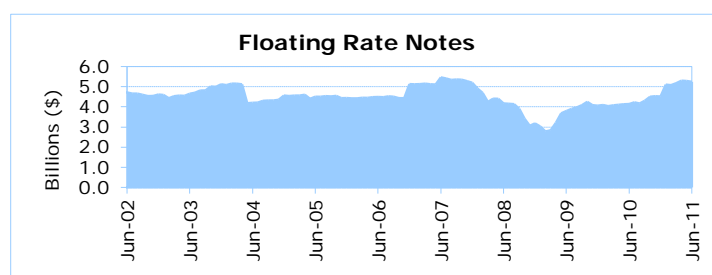
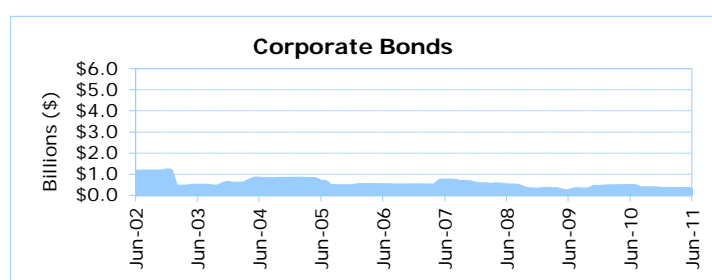
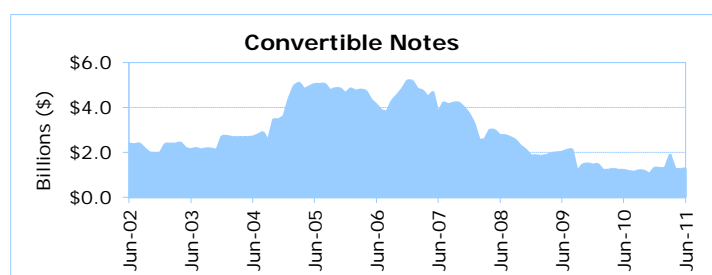
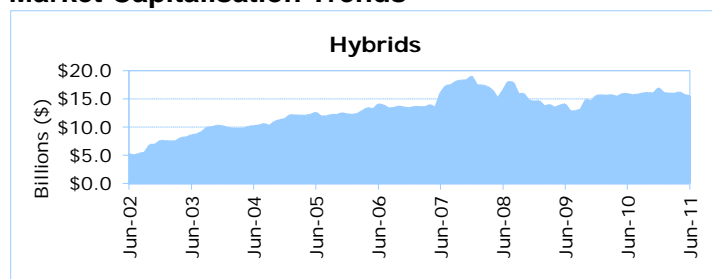
Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Interest Rate	Distribution Payable	Last Price
ALE Property Group	LEPHC	100.0	Floating Rate Note	30-Apr-2010	\$100.00	4.00%+BBSW	Quarterly	\$101.85
Seven Group Holdings	SVWPA	N/A	Hybrid	30-Apr-2010	\$100.00	2.50%+BBSW	Quarterly	\$91.90
Primary Health Care	PRYHA	150.0	Floating Rate Note	05-Oct-2010	\$100.00	4.00%+BBSW	Quarterly	\$98.99
Healthscope Notes	HLNG	170.0	Convertible Note	17-Dec-2010	\$100.00	11.25%	Quarterly	\$100.00
Commonwealth Bank	CBAHA	500.0	Floating Rate Note	24-Dec-2010	\$100.00	BBSW+1.05%	Quarterly	\$99.80
Bendigo Bank	BENHA	90.5	Floating Rate Note	15-Mar-2011	\$100.00	BBSW+1.40%	Quarterly	\$101.50
Australian Unity	AYUHA	100.0	Floating Rate Note	14-Apr-2011	\$100.00	BBSW+3.55%	Quarterly	\$104.00

*BBSW = Bank Bill Swap Rate

Upcoming Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Interest Rate

Market Capitalisation Trends



Performance and Trading Activity Breakdown by IRM Category

Hybrids	Jun-09	Jun-10	% change	Last 12 months	
				Jun-11	% change
Market Cap (\$b)	14.0	15.9	12.9%	15.5	-2.4%
Number listed (actual)	39	37	-5.1%	32	-13.5%
Month trades	14,378	13,023	-9.4%	15,943	22.4%
Month value (\$m)	294.4	231.5	-21.4%	260.8	12.7%

more info <http://www.asx.com.au/irs>

Convertible Notes	Jun-09	Jun-10	% change	Last 12 months	
				Jun-11	% change
Market Cap (\$b)	2.0	1.2	-39.9%	1.3	5.6%
Number listed (actual)	26	22	-15.4%	18	-18.2%
Month trades	1,376	786	-42.9%	1,077	37.0%
Month value (\$m)	26.6	15.8	-40.6%	19.7	24.4%

more info <http://www.asx.com.au/irs>

Corporate Bonds	Jun-09	Jun-10	% change	Last 12 months	
				Jun-11	% change
Market Cap (\$b)	0.2	0.5	108.5%	0.3	-29.7%
Number listed (actual)	11	13	18.2%	19	46.2%
Month trades	107	57	-46.7%	72	26.3%
Month value (\$m)	6.6	1.2	-81.8%	8.8	631.7%

more info <http://www.asx.com.au/irs>

Floating Rate Notes	Jun-09	Jun-10	% change	Last 12 months	
				Jun-11	% change
Market Cap (\$b)	3.8	4.1	9.2%	5.2	26.6%
Number listed (actual)	18	17	-5.6%	8	-52.9%
Month trades	2,642	2,477	-6.2%	3,735	50.8%
Month value (\$m)	56.4	64.4	14.2%	83.31	29.4%

more info <http://www.asx.com.au/irs>

Interest Rate Securities	Jun-09	Jun-10	% change	Last 12 months	
				Jun-11	% change
Market Cap (\$b)	20	22	8.0%	22	3.0%
Number listed (actual)	94	89	-5.3%	77	-13.5%
Month trades	18,503	16,343	-11.7%	20,827	27.4%
Month value (\$m)	384	313	-18.5%	373	19.1%

more info <http://www.asx.com.au/irs>

Annualised Liquidity

Hybrids	20%
Convertible Notes	18%
Corporate Bonds	31%
Floating Rate Notes	19%

*Annualised turnover by IRM Category

Most Actively Traded Securities by Value

ASX Code	Security Type	Value (\$m)	%Value	Volume	%Volume
NABHA	Floating Rate Note	31,554,445.68	8.47%	393,127	5.06%
ANZPA	Hybrid	30,445,043.23	8.17%	295,747	3.81%
ORIPB	Hybrid	25,067,585.74	6.73%	252,414	3.25%
CBAPB	Hybrid	23,516,089.88	6.31%	119,537	1.54%
CBAPA	Hybrid	20,206,372.43	5.42%	97,161	1.25%
TOTAL Top 5		130,789,536.96	35.10%	1,157,986	14.91%