



Bonds:

Monthly Update: September 2019



Month: Sep-19

Trading days: 21

Period ending: Monday, 30 September 2019

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	42,682	4.2
Corporate Bonds - Floating Rate	5	0.5	256	12	42,398	4.3
Australian Government Bonds	33	0.3	563	27	88,488	10.5
Total	42	1.11	1,032	49	173,568	19.0

Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Payable	Last Price
Australian Government Trea	GSBK31	12200	Government Bonds - Fixed Rate	03-Jun-2019	\$100.00	21-Jun-2031	1.50%	Semi-Annual	\$107.22
Australian Government Trea	GSIK50	3750	Government Bonds - Inflation Lin	26-Sep-2018	\$100.00	21-Feb-2050	1.00%	Quarterly	\$120.61
Australian Government Trea	GSBI41	4300	Government Bonds - Fixed Rate	30-Jul-2018	\$100.00	21-May-2041	2.75%	Semi-Annual	\$125.51
Aksesstoday Limited	AXLHA	55	Corporate Bonds - Floating Rate	23-Jul-2018	\$100.00	20-Jul-2023	4.90%	Quarterly	\$100.00
Australian Government Trea	GSBI30	23,600.0	Government Bonds - Fixed Rate	14-Jun-2018	\$100.00	21-May-2030	2.50%	Semi-Annual	\$114.04
Australian Government Trea	GSBU29	24,000.0	Government Bonds - Fixed Rate	29-Jan-2018	\$100.00	21-Nov-2029	2.75%	Semi-Annual	\$115.87
Australian Government Trea	GSBU22	16,500.0	Government Bonds - Fixed Rate	16-Oct-2017	\$100.00	21-Nov-2022	2.25%	Semi-Annual	\$105.20
Australian Government Trea	GSIU27	4,850.0	Government Bonds - Inflation Lin	01-Sep-2017	\$100.00	21-Nov-2027	0.75%	Quarterly	\$111.43

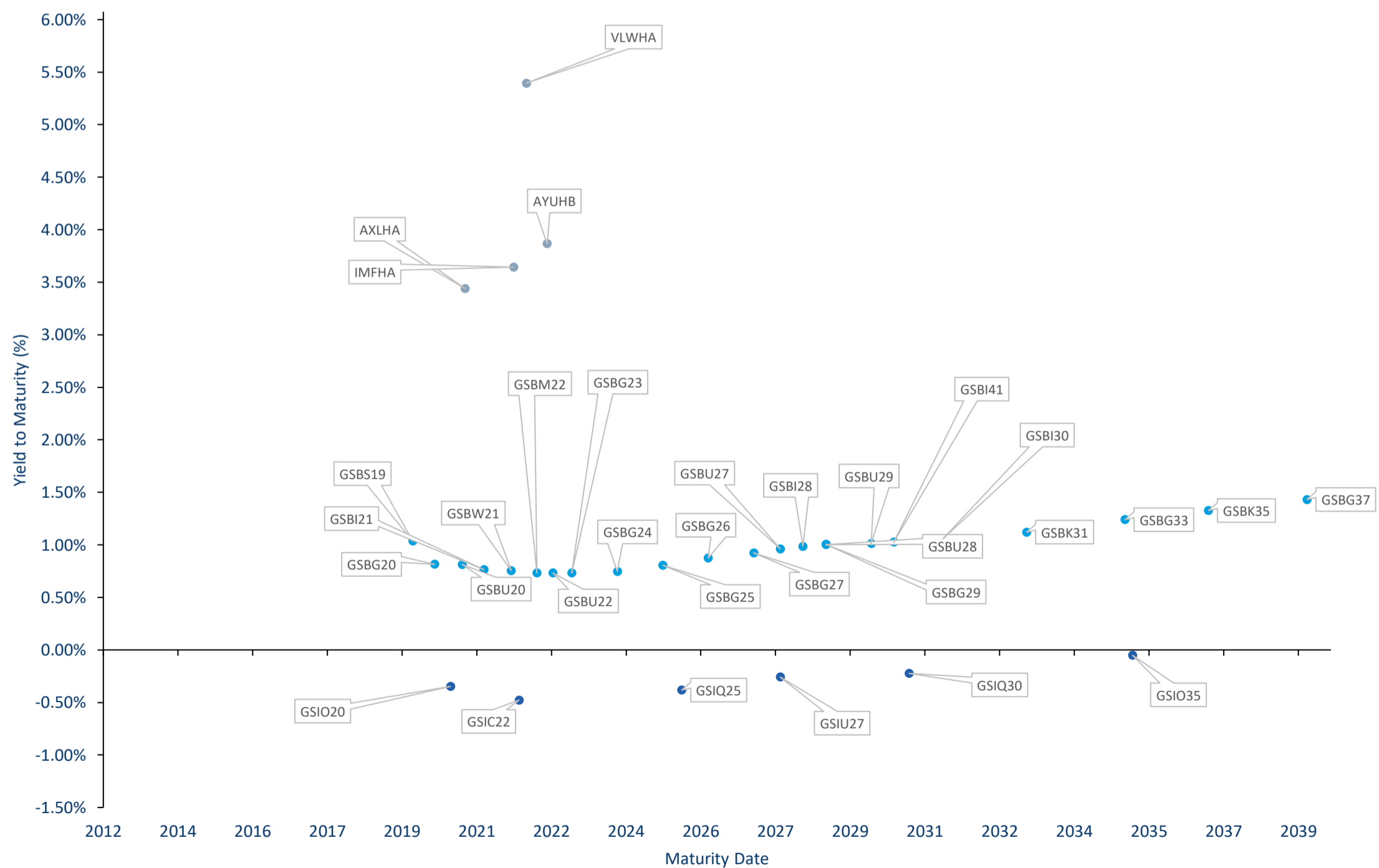
*BBSW = Bank Bill Swap Rate

† 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
URFHC	Corporate Bonds - Fixed Rate	2,130,621	11.23%	21,217	12.22%
VLWHA	Corporate Bonds - Floating Rate	1,981,290	10.45%	19,561	11.27%
GSBK35	Government Bonds - Fixed Rate	1,431,075	7.54%	11,903	6.86%
GSBI21	Government Bonds - Fixed Rate	1,319,115	6.95%	11,979	6.90%
AYUHB	Corporate Bonds - Floating Rate	1,244,647	6.56%	12,201	7.03%
Total Top 5		8,106,747.84	42.74%	76,861	44.28%

Market Comparison





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Market Capitalisation Trends

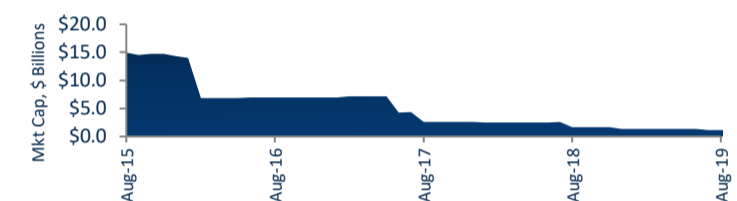
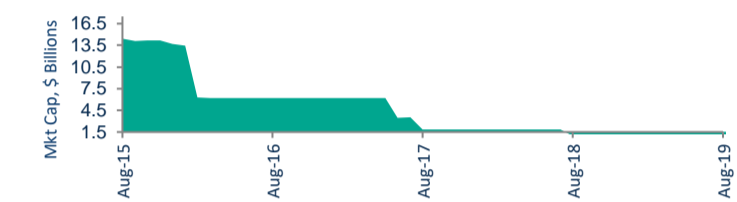
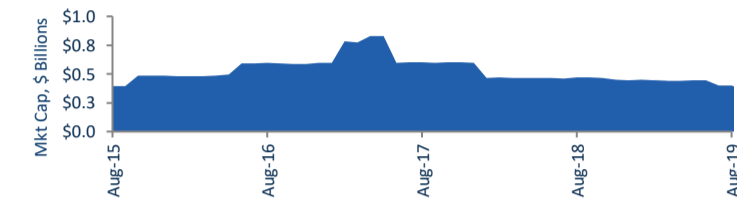
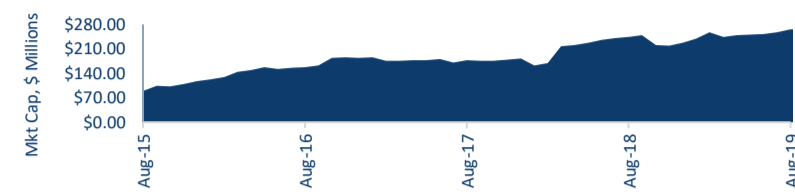
Government Bonds	Sep-17	Sep-18	% change	Last 12 months	
				Sep-19	% change
Market Cap (\$b)	0.2	0.2	41.5%	0.3	7.2%
Number listed (actual)	31	35	12.9%	33	-5.7%
Month trades	255	267	4.7%	563	110.9%
Month value (\$m)	8.3	9.9	19.4%	10.5	5.2%

Corporate Bonds - Fixed Rate	Sep-17	Sep-18	% change	Last 12 months	
				Sep-19	% change
Market Cap (\$b)	0.6	0.5	-21.5%	0.4	-23.1%
Number listed (actual)	5	5	0.0%	4	-20.0%
Month trades	267	203	-24.0%	213	4.9%
Month value (\$m)	3.7	2.5	-31.7%	4.2	68.0%

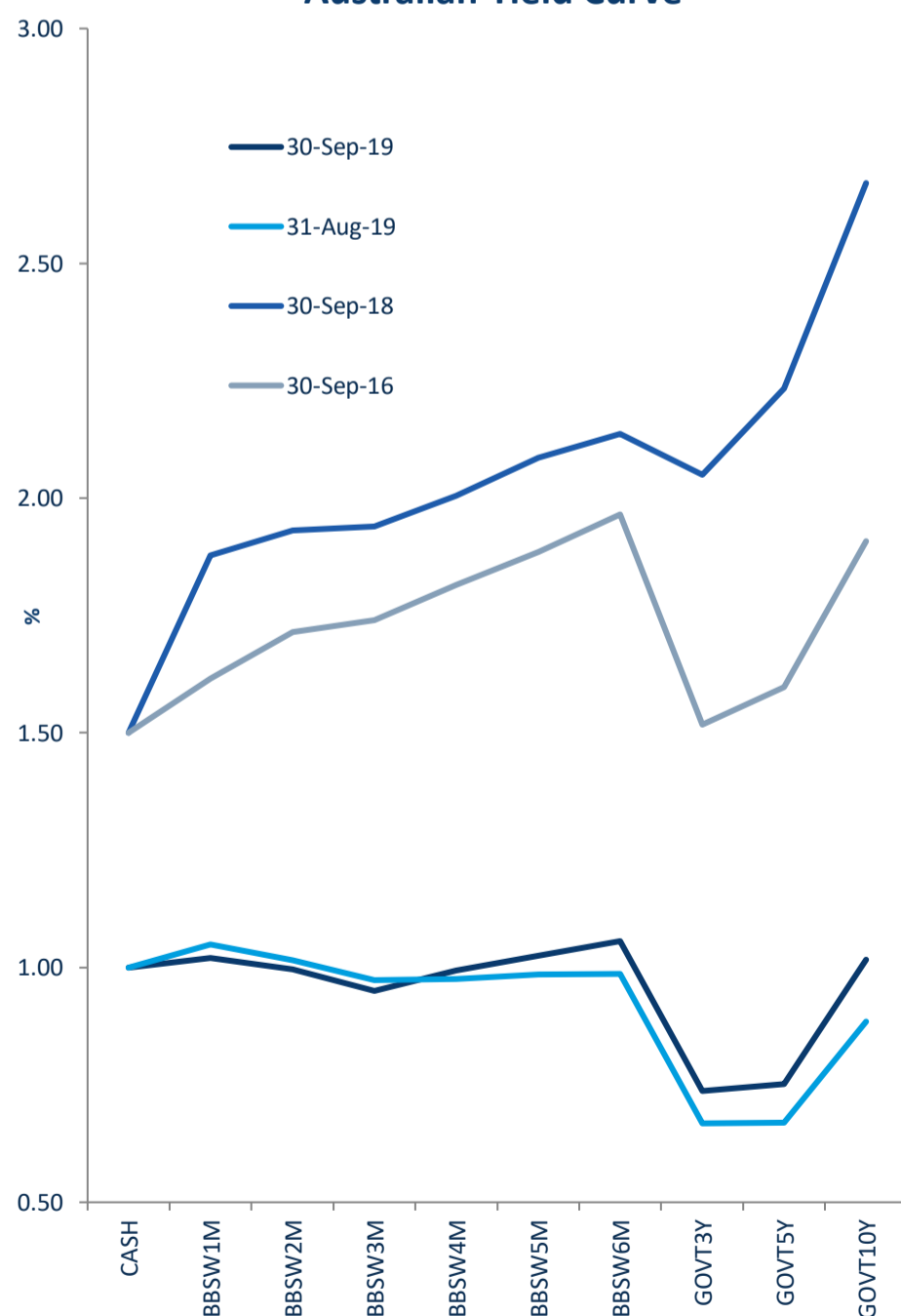
Corporate Bonds - Floating Rate	Sep-17	Sep-18	% change	Last 12 months	
				Sep-19	% change
Market Cap (\$b)	1.8	0.9	-48.6%	0.5	-48.2%
Number listed (actual)	7	7	0.0%	5	-28.6%
Month trades	1,027	473	-53.9%	256	-45.9%
Month value (\$m)	26.6	9.9	-62.8%	4.3	-56.3%

Total Bonds	Sep-17	Sep-18	% change	Last 12 months	
				Sep-19	% change
Market Cap (\$b)	2.6	1.7	-36.3%	1.1	-32.8%
Number listed (actual)	43	47	9.3%	42	-10.6%
Month trades	1,549	943	-39.1%	1,032	9.4%
Month value (\$m)	38.6	22.3	-42.1%	19.0	-15.0%

Performance and Trading Activity Breakdown by Category



Australian Yield Curve



S&P Indices - rebased to 100

