

Month: Jan-20 Trading days: 21 Period ending: Friday, 31 January 2020

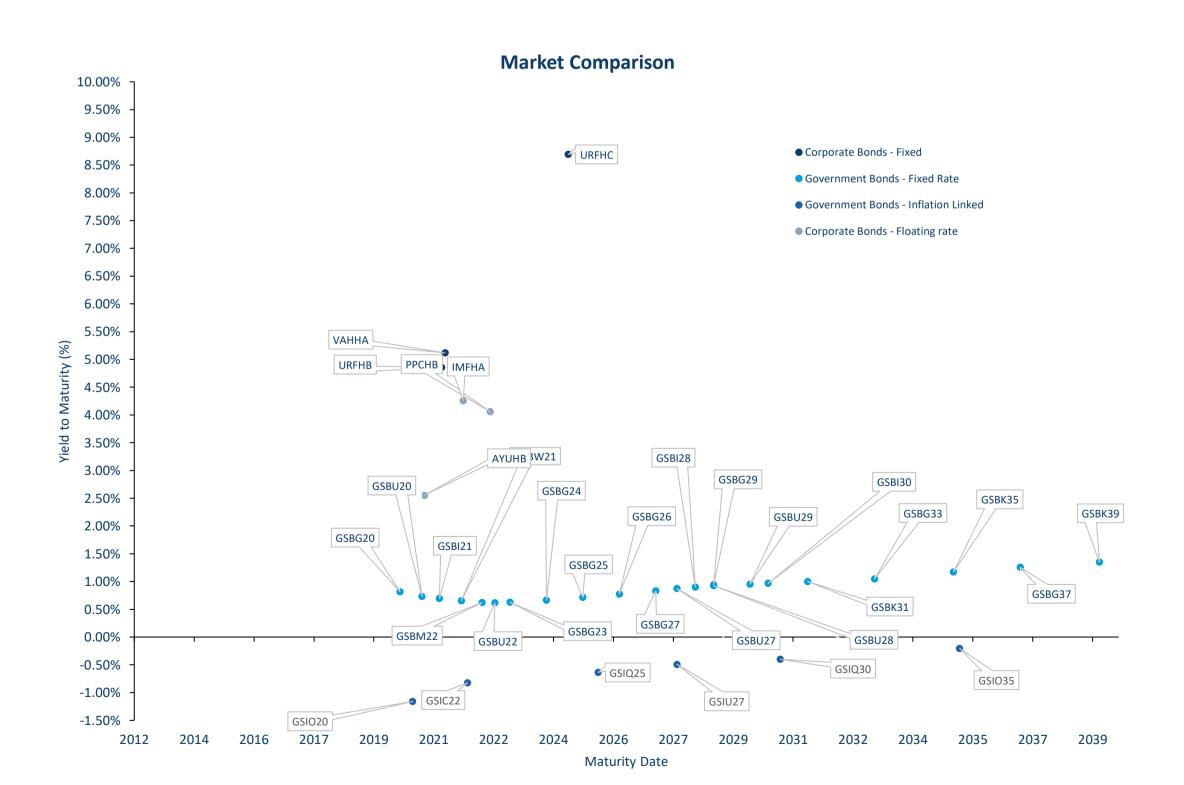
Snapshot by Category							
			Trades	Trades per day		Value	
Australian Bond Segment	Number listed	Market Cap \$b	Total (#)	(#)	Volume (#)	\$m	
Corporate Bonds - Fixed Rate	5	0.6	645	31	235,402	\$21.79	
Corporate Bonds - Floating Rate	7	0.6	265	13	50,846	\$5.17	
Australian Government Bonds	33	0.3	473	23	118,337	\$13.11	
Total	45	1.50	1,383	66	404,585	\$40.07	

Recent Listings									
Entity	ASX Code	Size (\$m)	Туре	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Australian Government Trea	GSBI32	\$5,940	Government Bonds - Fixed Rate	28-Jan-2020	\$99.00	21-May-2032	1.25%	S/A	\$0.00
Virgin Australia Holdings Lim	VAHHA	\$325	Corporate Bonds - Fixed Rate	27-Nov-2019	\$100.00	26-Nov-2024	8.00%	S/A	\$99.49
Australian Unity Limited	AYUHC	\$115	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2024	2.89%	Qtrly	\$102.00
Australian Unity Limited	AYUHD	\$207	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2026	3.04%	Qtrly	\$102.15
Australian Government Trea	GSBK31	\$16,200	Government Bonds - Fixed Rate	03-Jun-2019	\$100.00	21-Jun-2031	1.50%	S/A	\$105.21
Australian Government Trea	GSIC50	\$3,850	Government Bonds - Inflation Lin	26-Sep-2018	\$100.00	21-Feb-2050	1.00%	Qtrly	\$119.71
Australian Government Trea	GSBI41	\$4,600	Government Bonds - Fixed Rate	30-Jul-2018	\$100.00	21-May-2041	2.75%	S/A	\$124.12
A.C.N. 603 323 182 Limited	AXLHA	\$55	Corporate Bonds - Floating Rate	23-Jul-2018	\$100.00	20-Jul-2023	5.82%	Qtrly	\$100.00
Australian Government Trea	GSBI30	\$27,300	Government Bonds - Fixed Rate	14-Jun-2018	\$100.00	21-May-2030	2.50%	S/A	\$113.01
Australian Government Trea	GSBU29	\$26,900	Government Bonds - Fixed Rate	29-Jan-2018	\$100.00	21-Nov-2029	2.75%	S/A	\$116.44

^{*}BBSW = Bank Bill Swap Rate

[&]quot;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 (%)
VAHHA Corporate Bonds - Fixed Rate	\$16,402,046	40.93%	165,221	40.84%
URFHC Corporate Bonds - Fixed Rate	\$4,248,218	10.60%	42,415	10.48%
GSBM22 Government Bonds - Fixed Rate	\$2,917,870	7.28%	25,931	6.41%
GSBU20 Government Bonds - Fixed Rate	\$2,322,572	5.80%	22,937	5.67%
GSBI21 Government Bonds - Fixed Rate	\$2,287,282	5.71%	21,264	5.26%
	\$28,177,987.95	70.32%	277,768	68.66%





Market Capitalisation Trends

Government Bonds				Last 12 mo	nths
	Jan-18	Jan-19	% change	Jan-20	% change
Market Cap (\$b)	\$0.16	\$0.24	46.9%	\$0.26	10.6%
Number listed (actual)	32	32	0.0%	\$33.00	3.1%
Month trades	220	424	92.7%	\$473.00	11.6%
Month value (\$m)	\$6.88	\$13.07	90.1%	\$13.11	0.3%

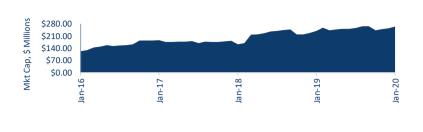
Corporate Bonds - Fixed Rate				Last 12 mo	nths
	Jan-18	Jan-19	% change	Jan-20	% change
Market Cap (\$b)	\$0.47	\$0.45	-4.0%	\$0.65	44.8%
Number listed (actual)	5	4	-20.0%	\$5.00	25.0%
Month trades	215	211	-1.9%	\$645.00	205.7%
Month value (\$m)	\$3.44	\$2.82	-17.8%	\$21.79	672.0%

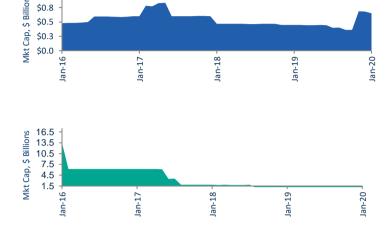
Corporate Bonds - Floating Rate				Last 12 mo	nths
	Jan-18	Jan-19	% change	Jan-20	% change
Market Cap (\$b)	\$1.83	\$0.64	-65.2%	\$0.59	-8.2%
Number listed (actual)	7	6	-14.3%	\$7.00	16.7%
Month trades	662	247	-62.7%	\$265.00	7.3%
Month value (\$m)	\$20.51	\$7.97	-61.1%	\$5.17	-35.1%

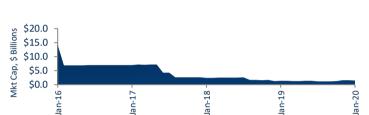
				Last 12 mo	nths
Total Bonds	Jan-18	Jan-19	% change	Jan-20	% change
Market Cap (\$b)	\$2.46	\$1.32	-46.2%	\$1.50	13.2%
Number listed (actual)	44	42	-4.5%	\$45.00	7.1%
Month trades	1,097	882	-19.6%	\$1,383.00	56.8%
Month value (\$m)	\$30.82	\$23.86	-22.6%	\$40.07	67.9%

Performance and Trading Activity Breakdown by Category

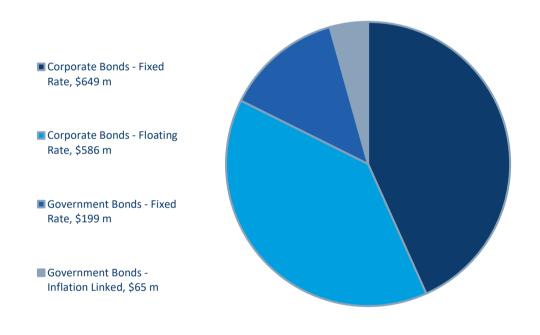
\$1.0 \$0.8



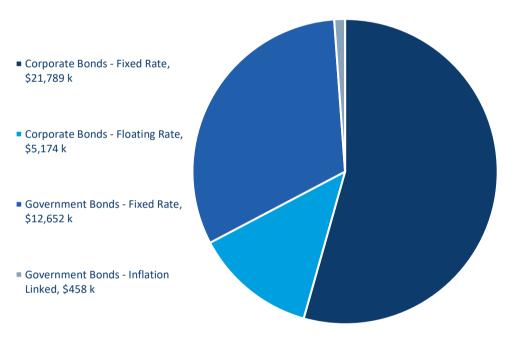




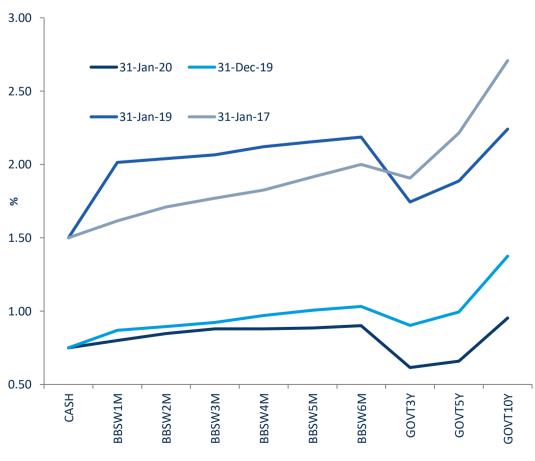
Bonds Mkt Cap Breadown by Type



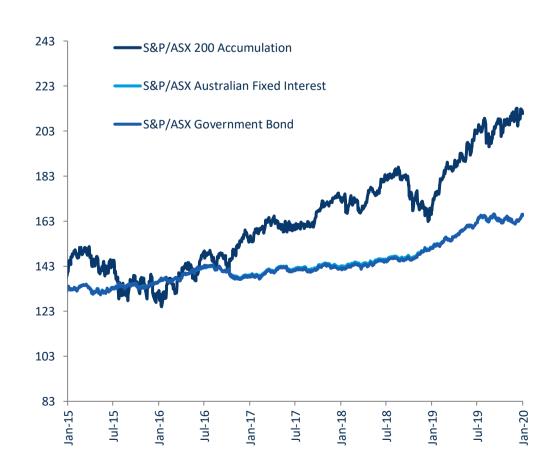
Bonds Breadown by Traded Value



Australian Yield Curve



S&P Indices - rebased to 100







Australian Bonds Summary - January 2020

ASX Profiles			Detail						Activity						Prices				Returns			
ASX	Issuer	Description	ASX Listed M	aturity / Conv	Coupon	Payment	Announced	Announced	Mkt Cap (\$m)#	Traded Value (\$) 1	Traded Volume	Number	Spread	Monthly	Last 1 Y	ear High	Year Low	Yield to	1 Month	1 Year	3 Year	5 Year
Code		•	Date	/ Reset	•	Frequency	Ex Date	Payment Date				of Trades	•	Liquidity %				maturity ²	Price	Price	Price	Price
																			Return	Return	Return	Return
Government Bo	onds - Fixed Rate																					
GSBG20		reasury Bo Treasury Bond 4.50% 15-04-20 Semi	21-May-13	15-Apr-20	4.50%	S/A	06-Apr-20	15-Apr-20	\$25.83	\$1,280,593.98	12,545	31	0.06%	4.96%	\$102.08	\$105.40	\$101.85	0.82%	0.11%	-2.44%	-6.45%	-9.50%
GSBU20		reasury Bo Treasury Bond 1.75% 21-11-20 Semi	14-Apr-15	21-Nov-20	1.75%	S/A	12-May-20	21-May-20	\$25.74	\$2,322,572.44	22,937	29	0.30%	9.02%	\$101.42	\$102.12		0.73%	0.23%	1.31%	2.46%	n/a
GSBI21		reasury Bo Treasury Bond 5.75% 15-05-21 Semi	21-May-13	15-May-21	5.75%	S/A	06-May-20	15-May-20	\$22.05	\$2,287,281.85	21,264	47	0.10%	10.38%	\$107.71	\$112.05			0.38%	-2.14%	-7.17%	-11.36%
GSBW21		reasury Bo Treasury Bond 2.00% 21-12-21 Semi	30-Jan-17	21-Dec-21	2.00%	S/A	11-Jun-20	22-Jun-20	\$10.80	\$573,981.22	5,582	3	0.13%	5.32%	\$102.82	\$103.75	\$101.20	0.66%	0.59%	2.36%	n/a	n/a
GSBM22	Australian Government T	reasury Bo Treasury Bond 5.75% 15-07-22 Semi	21-May-13	15-Jul-22	5.75%	S/A	06-Jul-20	15-Jul-20	\$22.76	\$2,917,869.92	25,931	74	0.21%	12.82%	\$112.99	\$117.40	\$112.20	0.62%	-1.87%	-0.80%	-4.62%	-8.37%
GSBU22	Australian Government T	reasury Bo Treasury Bond 2.25% 21-11-22 Semi	16-Oct-17	21-Nov-22	2.25%	S/A	12-May-20	21-May-20	\$2.31	\$25,218.83	240	4	0.29%	1.09%	\$105.02	\$106.12	\$103.21	0.62%	-0.38%	2.94%	n/a	n/a
GSBG23	Australian Government T	reasury Bo Treasury Bond 5.50% 21-04-23 Semi	21-May-13	21-Apr-23	5.50%	S/A	08-Apr-20	21-Apr-20	\$5.90	\$490,372.05	4,208	13	0.19%	8.31%	\$117.19	\$119.80	\$110.50	0.63%	1.18%	0.51%	-1.77%	-5.45%
GSBG24	Australian Government T	reasury Bo Treasury Bond 2.75% 21-04-24 Semi	21-May-13	21-Apr-24	2.75%	S/A	08-Apr-20	21-Apr-20	\$5.71	\$43,492.00	400	1	0.33%	0.76%	\$109.38	\$110.79	\$105.95	0.66%	0.81%	5.50%	6.82%	5.97%
GSBG25	Australian Government T	reasury Bo Treasury Bond 3.25% 21-04-25 Semi	30-May-13	21-Apr-25	3.25%	S/A	08-Apr-20	21-Apr-20	\$7.69	\$220,939.35	1,947	18	0.44%	2.87%	\$114.24	\$115.94	\$108.93	0.71%	1.69%	5.18%	8.57%	6.36%
GSBG26	Australian Government T	reasury Bo Treasury Bond 4.25% 21-04-26 Semi	18-Mar-14	21-Apr-26	4.25%	S/A	08-Apr-20	21-Apr-20	\$2.15	\$238,503.66	1,968	17	0.41%	11.12%	\$122.58	\$124.05	\$116.73	0.77%	1.85%	5.83%	7.20%	13.10%
GSBG27	Australian Government Ti	reasury Bo Treasury Bond 4.75% 21-04-27 Semi	21-May-13	21-Apr-27	4.75%	S/A	08-Apr-20	21-Apr-20	\$12.28	\$444,712.82	3,497	32	0.35%	3.62%	\$128.94	\$131.63	\$121.42	0.83%	2.95%	6.26%	8.21%	5.00%
GSBU27	Australian Government T	reasury Bo Treasury Bond 2.75% 21-11-27 Semi	28-Jan-16	21-Nov-27	2.75%	S/A	12-May-20	21-May-20	\$2.86	\$70,788.67	621	3	0.36%	2.48%	\$114.58	\$116.22	\$106.61	0.87%	3.23%	10.15%	14.80%	n/a
GSBI28	Australian Government T	reasury Bo Treasury Bond 2.25% 21-05-28 Semi	19-May-16	21-May-28	2.25%	S/A	12-May-20	21-May-20	\$4.16	\$649,116.10	5,854	5	0.39%	15.60%	\$111.22	\$111.63	\$101.50	0.90%	-0.37%	11.43%	17.03%	n/a
GSBU28	Australian Government T	reasury Bo Treasury Bond 2.75% 21-11-28 Semi	02-Mar-17	21-Nov-28	2.75%	S/A	12-May-20	21-May-20	\$3.01	\$33,519.65	291	13	0.69%	1.12%	\$116.49	\$118.29	\$106.66	0.93%	2.78%	11.08%	n/a	n/a
GSBG29	Australian Government T	reasury Bo Treasury Bond 3.25% 21-04-29 Semi	21-May-13	21-Apr-29	2.75%	S/A	08-Apr-20	21-Apr-20	\$6.50	\$47,650.51	396	17	0.67%	0.73%	\$121.81	\$124.01	\$111.89	0.94%	2.83%	9.71%	15.91%	14.23%
GSBU29	Australian Government T	reasury Bo Treasury Bond 2.75% 21-11-29 Semi	29-Jan-18	21-Nov-29	2.75%	S/A	12-May-20	21-May-20	\$1.16	\$97,037.66	842	14	0.60%	8.33%	\$117.15	\$118.99	\$109.14	0.95%	2.53%	15.24%	n/a	n/a
GSBI30	Australian Government T	reasury Bo Treasury Bond 2.50% 21-05-30 Semi	14-Jun-18	21-May-30	2.50%	S/A	12-May-20	21-May-20	\$0.23	\$7,908.32	70	3	0.70%	3.50%	\$115.44	\$117.78	<u> </u>	0.97%	4.26%	12.11%	n/a	n/a
GSBK31	Australian Government T	reasury Bo Treasury Bond 1.50% 21-06-31 Semi	03-Jun-19	21-Jun-31	1.50%	S/A	11-Jun-20	22-Jun-20	\$0.21	\$2,630.28	25	1	0.77%	1.25%	\$105.48	\$107.22		1.00%	1.61%	n/a	n/a	n/a
GSBI32	Australian Government T	reasury Bo Treasury Bond 1.25% 21-05-32 Semi	28-Jan-20	21-May-32	1.25%	S/A	12-May-20	21-May-20	\$0.00	\$0.00	-	-	n/a	n/a	\$0.00	\$0.00		1.04%	n/a	n/a	n/a	n/a
GSBG33	Australian Government T	reasury Bo Treasury Bond 4.50% 21-04-33 Semi	22-Nov-13	21-Apr-33	4.50%	S/A	08-Apr-20	21-Apr-20	\$10.05	\$213,401.70	1,491	27	0.58%	2.12%	\$143.61	\$147.43	\$128.44	1.05%	4.07%	13.43%	21.73%	16.42%
GSBK35	Australian Government T	reasury Bo Treasury Bond 2.75% 21-06-35 Semi	30-Mar-15	21-Jun-35	2.75%	S/A	11-Jun-20	22-Jun-20	\$5.36	\$24,407.99	205	6	0.72%	0.46%	\$122.28	\$123.87	\$104.97	1.17%	1.50%	19.24%	34.04%	n/a
GSBG37		reasury Bo Treasury Bond 3.75% 21-04-37 Semi	21-Oct-14	21-Apr-37	3.75%	S/A	08-Apr-20	21-Apr-20	\$4.52	\$86,801.68	630	21	0.58%	1.92%	\$139.88	\$143.65	\$120.20	1.26%	5.63%	17.94%	33.45%	23.24%
GSBK39	Australian Government T	reasury Bo Treasury Bond 3.25% 21-06-39 Semi	20-Oct-15	21-Jun-39	3.25%	S/A	11-Jun-20	22-Jun-20	\$1.73	\$15,952.69	125	3	0.62%	0.92%	\$132.48	\$134.10	\$112.95	1.35%	5.93%	21.65%	38.50%	n/a
GSBI41		reasury Bo Treasury Bond 2.75% 21-05-41 Semi	30-Jul-18	21-May-41	2.75%	S/A	12-May-20	21-May-20	\$2.48	\$45,878.68	379	8	0.68%	1.85%	\$124.12	\$127.17	\$95.00		2.58%	21.75%	n/a	n/a
GSBE47		reasury Bo Treasury Bond 3.00% 21-03-47 Semi	19-Oct-16	21-Mar-47	3.00%	S/A	12-Mar-20	23-Mar-20	\$13.84	\$511,056.66	3,922	25	0.61%	3.69%	\$132.81	\$136.87	\$107.34	1.54%	8.92%	24.73%	53.54%	n/a
	onds - Inflation Linked																					
GSIO20		reasury Inc Treas Indexed Bond Cpi+4.00% 20-08-20 Qly	21-May-13	20-Aug-20	4.00%	Qtrly	11-Feb-20	20-Feb-20	\$8.19	\$151,581.57	845	11	0.16%	1.85%		\$182.50			0.18%	-1.57%	-4.65%	-7.70%
GSIC22		reasury Inc Treas Indexed Bond Cpi+1.25% 21-02-22 Qly	21-May-13	21-Feb-22	1.25%	Qtrly	12-Feb-20	21-Feb-20	\$7.32	\$16,282.77	135	11	0.21%	0.22%		\$120.95		-0.83%	0.86%	3.07%	5.67%	7.48%
GSIQ25		reasury Inc Treas Indexed Bond Cpi+3.00% 20-09-25 Qly	21-May-13	20-Sep-25	3.00%	Qtrly	11-Mar-20	20-Mar-20	\$26.54	\$108,511.77	730	17	0.32%	0.41%		\$150.54			2.19%	4.66%	6.66%	2.43%
GSIU27		reasury Inc Treas Indexed Bond Cpi+0.75% 21-11-27 Qly	01-Sep-17	21-Nov-27	0.75%	Qtrly	12-Feb-20	21-Feb-20	\$2.79	\$0.00	-	-	0.62%	0.00%		\$113.07			2.95%	9.53%	n/a	n/a
GSIQ30		reasury Inc Treas Indexed Bond Cpi+2.50% 20-09-30 Qly	21-May-13	20-Sep-30	2.50%	Qtrly	11-Mar-20	20-Mar-20	\$7.05	\$55,464.37	348	12	0.79%	0.79%		\$161.14			4.11%	10.19%	16.37%	18.01%
GSIO35		reasury Inc Treas Indexed Bond Cpi+2.00% 21-08-35 Qly	01-Oct-13	21-Aug-35	2.00%	Qtrly	12-Feb-20	21-Feb-20	\$5.62	\$67,176.33	447	4	0.54%	1.19%		\$151.81			5.25%	15.02%	23.57%	16.32%
GSIO40		reasury Inc Treas Indexed Bond Cpi+1.25% 21-08-40 Qly	18-Aug-15	21-Aug-40	1.25%	Qtrly	12-Feb-20	21-Feb-20	\$6.95	\$47,396.57	369	1	0.60%	0.68%		\$135.66			1.02%	21.51%	29.01%	n/a
GSIC50		reasury Inc Treas Indexed Bond Cpi+1.00% 21-02-50 Qly	26-Sep-18	21-Feb-50	1.00%	Qtrly	12-Feb-20	21-Feb-20	\$0.72	\$11,196.57	93	2	0.63%	1.56%	\$132.26	\$128.14	\$102.99	0.01%	8.78%	24.54%	n/a	n/a
Corporate Bond		1. D. 10.000/ 10.07 01.0 10.1	22.1 4.6	40.1.1.04	0.000/				400.00	4076.065.00	0.657		0.700/	4.400/	Ć4.0.4.00	6407.20	64.02.20	F 400/	0.400/	2.26%	2.400/	
MVTHA		ompany Ltc Bond 8.00% 10-07-21 Semi Sub	30-Jun-16	10-Jul-21	8.00%	n/a			\$23.20	\$276,865.23	2,657	14	0.72%	1.19%		\$107.30			0.48%	2.26%	3.48%	n/a
PPCHA	Peet Limited	Simple Bond 7.50% Semi 07-06-21	08-Jun-16	07-Jun-21	7.50%	n/a			\$104.51	\$303,637.74	2,913	38	1.19%	0.29%		\$109.00		4.86%	0.97%	-0.94%	1.47%	n/a
VAHHA	Virgin Australia Holdings		27-Nov-19	26-Nov-24	8.00%	n/a			\$323.34	\$16,402,046.23	165,221	408	0.23%	5.07%		\$101.00			0.60%	n/a	n/a	n/a
URFHB		operty Fur Bond 7.75% 24-12-2020 Qly Red T 12-18	27-Oct-15	24-Dec-20	7.75%	n/a			\$22.71	\$558,515.67	22,196	41	1.09%	2.46%		\$101.50	\$25.02	n/a	-59.22%		-75.13%	n/a
URFHC		operty Fur Bond 7.75% 24-12-21 Qly Red T-12-19	23-Feb-17	24-Dec-21	7.75%	n/a			\$175.04	\$4,248,217.51	42,415	144	1.34%	2.43%	\$100.02	\$102.40	\$97.00	n/a	-1.47%	-0.83%	n/a	n/a
	ds - Floating Rate	Cimple Dand 2 Dha 4 000/ 20 07 22	22 1-1 40	20 1 22	F 030/	/-			ĆEE 00	60.00			/-	0.00%	6100.00	¢0.00	ć0.00	12.000/	0.000/	0.000/	/-	/
AXLHA	A.C.N. 603 323 182 Limite	·	23-Jul-18	20-Jul-23	5.82%	n/a	02 4 20	14 4 22	\$55.00	\$0.00	- 14 207		n/a	0.00%	\$100.00	\$0.00		13.98%	0.00%	0.00%	n/a	n/a
AYUHB	Australian Unity Limited	Simple Bond 3-Bbsw+2.80% 15-12-20	16-Dec-15	15-Dec-20	3.69%	n/a	03-Apr-20	14-Apr-20	\$72.47	\$1,454,006.22	14,297	52	0.95%	2.01%		\$104.30			-0.39%	-1.98%	-1.78%	n/a
AYUHC	Australian Unity Limited	Simple Bond 3-Bbsw+2.00% 15-12-24	18-Oct-19	15-Dec-24	2.89%	n/a	03-Apr-20	14-Apr-20	\$117.32	\$427,545.26	4,212	36	0.27%	0.36%		\$103.50			0.39%	n/a	n/a	n/a
AYUHD	Australian Unity Limited	Simple Bond 3-Bbsw+2.15% 15-12-26	18-Oct-19	15-Dec-26	3.04%	n/a	03-Apr-20	14-Apr-20	\$211.45	\$1,136,330.63	11,134	54	0.49%	0.54%		\$103.00			0.15%	n/a	n/a	n/a
IMFHA	IMF Bentham Limited	Bond 3-Bbsw+4.20% 22-12-22 Sec Step T-01-22	30-Apr-14	22-Dec-22	5.12%	n/a	30-Mar-20	08-Apr-20	\$77.33	\$2,003,904.87	19,738	108	0.18%	2.59%		\$103.92			-0.63%	-0.54%	-0.25%	-2.49%
PPCHB 1 Australian Government	Peet Limited	Simple Bond 3-Bbsw+4.65% 05-10-22	10-Jul-17	05-Oct-22	5.57%	n/a	26-Mar-20	06-Apr-20	\$52.21	\$152,414.86	1,465	15	1.78%	0.29%	\$104.41	\$106.90	\$100.00	4.06%	0.93%	0.39%	n/a	n/a

¹ Australian Govenrment Treasury / Index Bonds are recorded at the valuation price

² Yield to Maturity have been obtained via Bloomberg as at the first Business Day of the month

All values are as at Jan-20.



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Past Performance is not a reliable indicator of future performance.

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