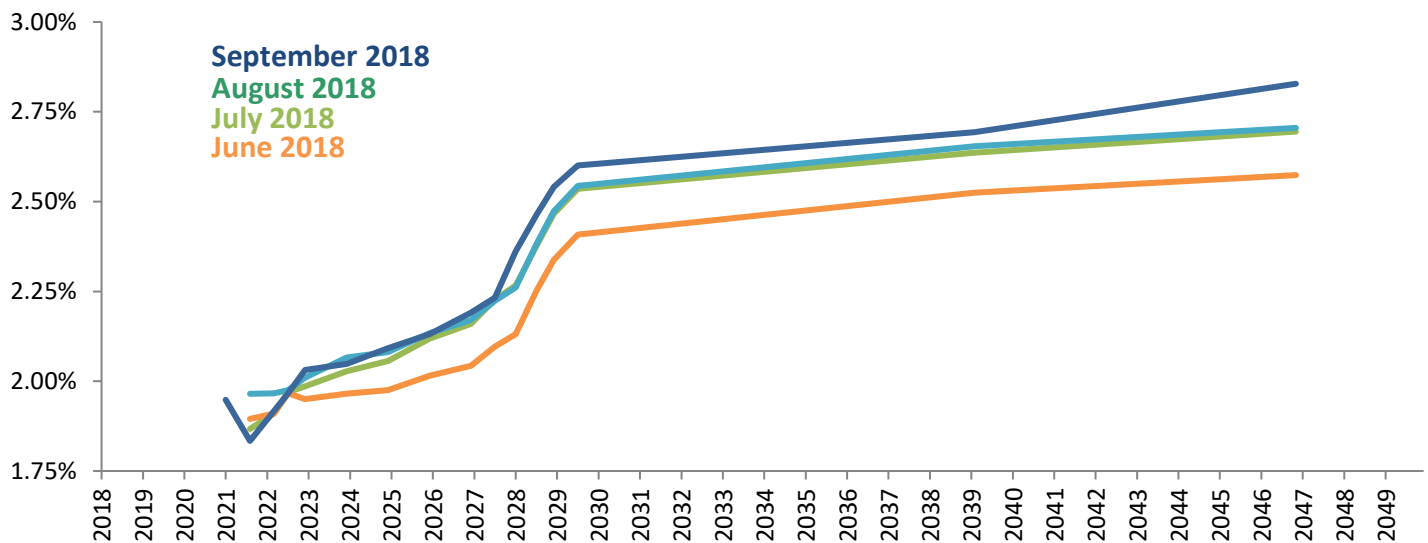


Exchange-traded Treasury Bonds
Month ending 30 September 2018



ASX Code	Coupon	Maturity	YTM as at month end	Mvt from previous month	Mthly traded nom. value (\$'000)	Mthly traded vol (units)	No. of trades in month	Ave parcel size (units)	Total CDIs issued
GSBS18	3.25%	21-Oct-18	1.95%	0.05%	\$ 4.67	46	4	12	363,920
GSBE19	5.25%	15-Mar-19	1.83%	-0.08%	\$ 1,403.35	13,766	30	459	358,630
GSBS19	2.75%	21-Oct-19	1.92%	-0.05%	\$ 337.22	3,310	3	1,103	258,600
GSBG20	4.50%	15-Apr-20	1.97%	0.02%	\$ 2,250.61	21,297	26	819	113,070
GSBU20	1.75%	21-Nov-20	2.03%	0.07%	\$ 248.33	2,481	8	310	117,780
GSBI21	5.75%	15-May-21	2.05%	0.07%	\$ 278.17	2,490	24	104	82,180
GSBW21	2.00%	21-Dec-21	2.09%	0.08%	\$ 1,222.43	12,163	9	1,351	75,000
GSBM22	5.75%	15-Jul-22	2.13%	0.09%	\$ 1,689.74	14,732	32	460	94,790
GSBU22	2.25%	21-Nov-22	2.19%	0.09%	\$ 101.12	1,000	1	1,000	10,000
GSBG23	5.50%	21-Apr-23	2.23%	0.10%	\$ 173.67	1,488	13	114	40,380
GSBG24	2.75%	21-Apr-24	2.36%	0.11%	\$ 11.27	109	2	55	42,500
GSBG25	3.25%	21-Apr-25	2.46%	0.13%	\$ 108.88	1,018	9	113	26,320
GSBG26	4.25%	22-Apr-26	2.54%	0.13%	\$ 116.24	1,021	3	340	7,500
GSBG27	4.75%	21-Apr-27	2.60%	0.14%	\$ 58.35	490	6	82	29,560
GSBU27	2.75%	21-Nov-27	2.65%	0.14%	\$ -	-	0	0	25,000
GSBI28	2.25%	21-May-28	2.67%	0.15%	\$ -	-	0	0	17,330
GSBU28	2.75%	21-Nov-28	2.67%	0.15%	\$ 53.18	519	7	74	17,800
GSBG29	3.25%	21-Apr-29	2.68%	0.15%	\$ -	-	0	0	27,300
GSBU29	2.75%	21-Nov-29	2.69%	0.15%	\$ -	-	0	0	10,000
GSBI30	2.50%	21-May-30	2.72%	0.15%	\$ -	-	0	0	1,000
GSBG33	4.50%	21-Apr-33	2.83%	0.14%	\$ 89.74	733	8	92	30,000
GSBK35	2.75%	21-Jun-35	2.94%	0.13%	\$ 130.57	1,328	7	190	45,000
GSBG37	3.75%	21-Apr-37	2.98%	0.13%	\$ 62.31	548	8	69	20,300
GSBK39	3.25%	21-Jun-39	3.04%	0.13%	\$ 38.06	362	4	91	13,500
GSBI41	2.75%	21-May-41	3.09%	0.12%	\$ 19.98	210	3	70	10,000
GSBE47	3.00%	21-Mar-47	3.15%	0.12%	\$ 136.28	1,393	15	93	45,200
TOTAL					\$ 8,534	80,504	222		1,882,660