



Bonds:

Monthly Update: October 2019



Month: Oct-19

Trading days: 23

Period ending: Thursday, 31 October 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	210	9	41,754	3.9
Corporate Bonds - Floating Rate	7	0.6	380	17	81,601	8.2
Australian Government Bonds	32	0.2	392	17	92,398	10.2
Total	43	1.24	982	43	215,753	22.3

Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Payable	Last Price
Australian Unity Limited	AYUHC	112.71882	Corporate Bonds - Floating Rate	18-Oct-2019	\$98.00	15-Dec-2024	-198.50%	n/a	\$101.00
Australian Unity Limited	AYUHD	204.93	Corporate Bonds - Floating Rate	18-Oct-2019	\$99.00	15-Dec-2026	-98.50%	n/a	\$100.90
Australian Government Trea	GSBK31	13000	Government Bonds - Fixed Rate	03-Jun-2019	\$100.00	21-Jun-2031	1.50%	n/a	\$107.22
Australian Government Trea	GSIC50	3750	Government Bonds - Inflation Lin	26-Sep-2018	\$100.00	21-Feb-2050	1.00%	n/a	\$121.97
Australian Government Trea	GSBI41	4600	Government Bonds - Fixed Rate	30-Jul-2018	\$100.00	21-May-2041	2.75%	n/a	\$122.65
A.C.N. 603 323 182 Limited	AXLHA	55	Corporate Bonds - Floating Rate	23-Jul-2018	\$100.00	20-Jul-2023	4.90%	n/a	\$100.00
Australian Government Trea	GSBI30	24,400.0	Government Bonds - Fixed Rate	14-Jun-2018	\$100.00	21-May-2030	2.50%	n/a	\$114.73
Australian Government Trea	GSBU29	25,600.0	Government Bonds - Fixed Rate	29-Jan-2018	\$100.00	21-Nov-2029	2.75%	n/a	\$117.86
Australian Government Trea	GSBU22	16,500.0	Government Bonds - Fixed Rate	16-Oct-2017	\$100.00	21-Nov-2022	2.25%	n/a	\$105.71
Australian Government Trea	GSIU27	4,850.0	Government Bonds - Inflation Lin	01-Sep-2017	\$100.00	21-Nov-2027	0.75%	n/a	\$111.43

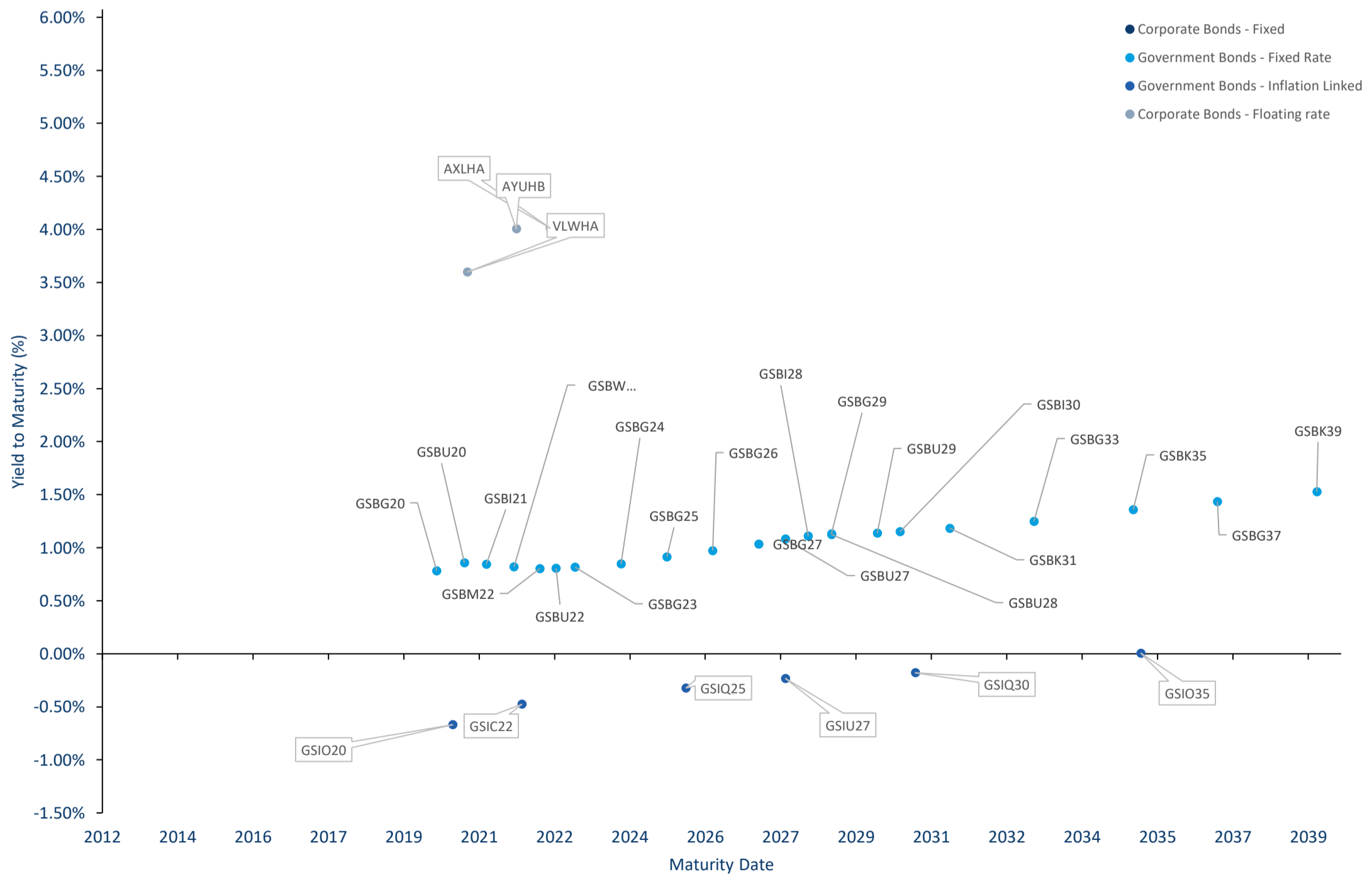
*BBSW = Bank Bill Swap Rate

*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
GSBU20 Government Bonds - Fixed Rate	4,120,317	18.50%	40,379	18.72%
AYUHB Corporate Bonds - Floating Rate	2,885,640	12.96%	28,675	13.29%
URFHC Corporate Bonds - Fixed Rate	2,448,729	11.00%	24,521	11.37%
AYUHD Corporate Bonds - Floating Rate	2,409,033	10.82%	23,918	11.09%
GSBI21 Government Bonds - Fixed Rate	1,554,343	6.98%	14,092	6.53%
Total Top 5	13,418,062.13	60.25%	131,585	60.99%

Market Comparison





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Market Capitalisation Trends

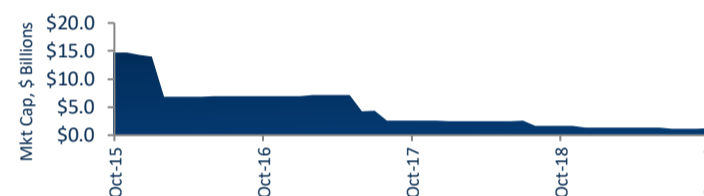
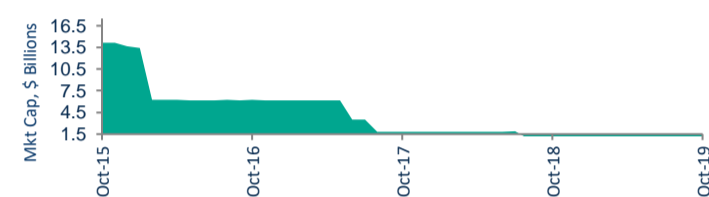
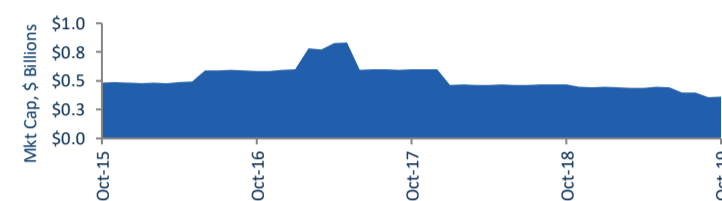
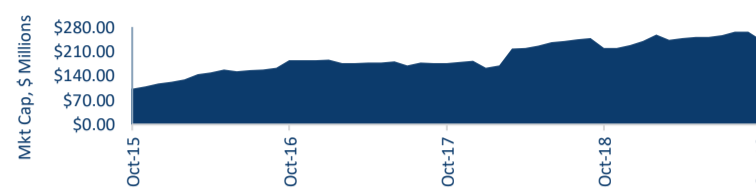
Government Bonds				Last 12 months	
	Oct-17	Oct-18	% change	Oct-19	% change
Market Cap (\$b)	0.2	0.2	25.6%	0.2	10.3%
Number listed (actual)	32	34	6.3%	32	-5.9%
Month trades	230	282	22.6%	392	39.0%
Month value (\$m)	6.0	13.2	121.3%	10.2	-23.0%

Corporate Bonds - Fixed Rate				Last 12 months	
	Oct-17	Oct-18	% change	Oct-19	% change
Market Cap (\$b)	0.6	0.5	-22.5%	0.4	-22.7%
Number listed (actual)	5	4	-20.0%	4	0.0%
Month trades	270	260	-3.7%	210	-19.2%
Month value (\$m)	5.0	3.7	-25.8%	3.9	3.9%

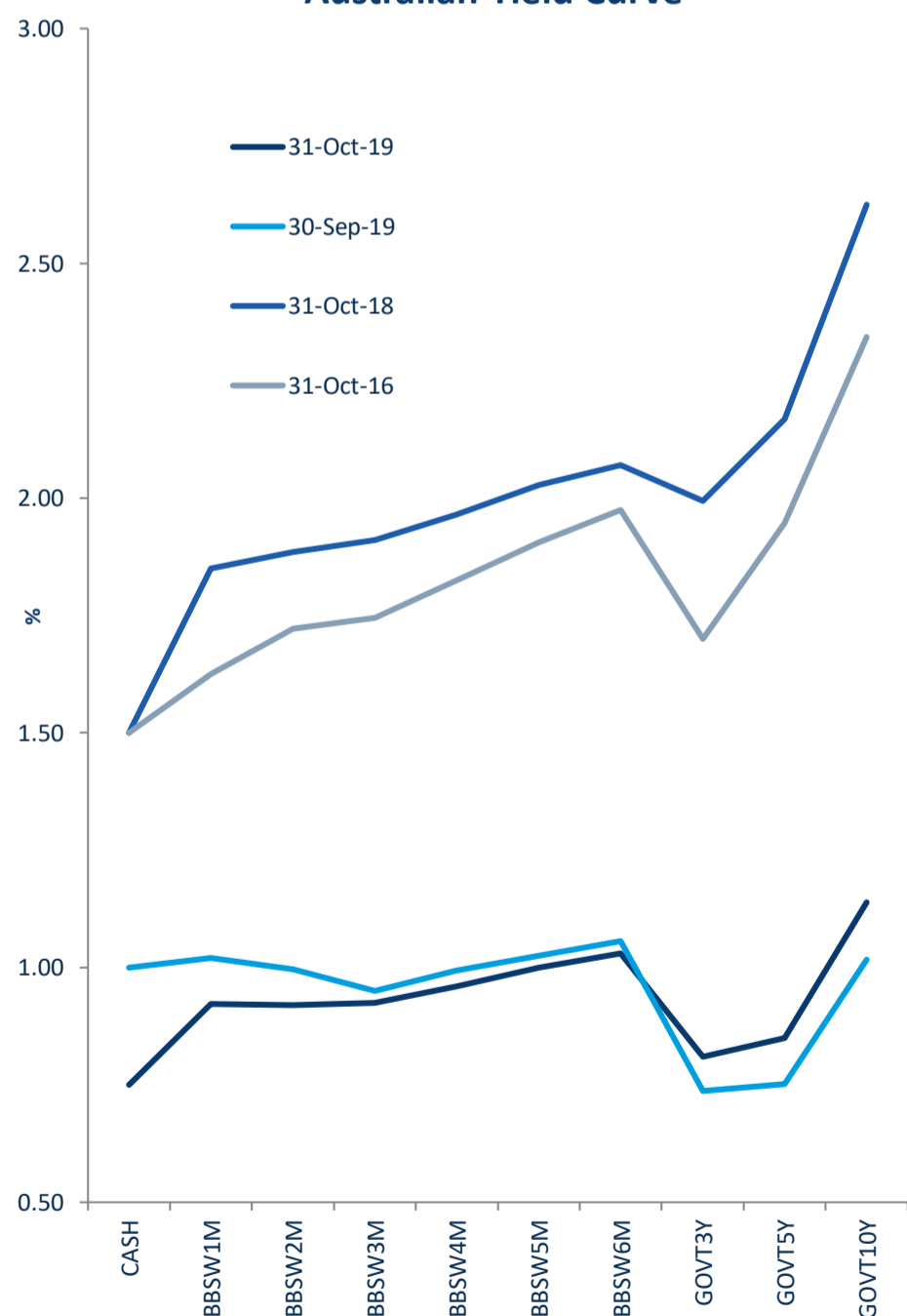
Corporate Bonds - Floating Rate				Last 12 months	
	Oct-17	Oct-18	% change	Oct-19	% change
Market Cap (\$b)	1.8	0.9	-48.9%	0.6	-32.7%
Number listed (actual)	7	7	0.0%	7	0.0%
Month trades	740	462	-37.6%	380	-17.7%
Month value (\$m)	15.9	15.2	-4.8%	8.2	-45.6%

Total Bonds				Last 12 months	
	Oct-17	Oct-18	% change	Oct-19	% change
Market Cap (\$b)	2.6	1.6	-37.9%	1.2	-24.0%
Number listed (actual)	44	45	2.3%	43	-4.4%
Month trades	1,240	1,004	-19.0%	982	-2.2%
Month value (\$m)	26.9	32.1	19.2%	22.3	-30.6%

Performance and Trading Activity Breakdown by Category



Australian Yield Curve



S&P Indices - rebased to 100

