



# Bonds:

Month Update: February 2020



Month: Feb-20

Trading days: 20

Period ending: Friday, 28 February 2020

## Snapshot by Category

Australian Bond Segment	Number listed	Market Cap \$b	Trades Total (#)	Trades per day (#)	Volume (#)	Value \$m
Corporate Bonds - Fixed Rate	5	0.6	970	49	218,632	\$19.63
Corporate Bonds - Floating Rate	7	0.6	292	15	47,520	\$4.83
Australian Government Bonds	33	0.3	524	26	162,570	\$20.93
Total	45	1.47	1,786	89	428,722	\$45.39

## Recent Listings

Entity	ASX Code	Size (\$m)	Type	Listing Date	Issue Price	Maturity / Conv / Reset	Interest Rate / Dividend	Distribution Frequency	Last Price
Australian Government Trea	GSBI32	\$7,128	Government Bonds - Fixed Rate	28-Jan-2020	\$99.00	21-May-2032	1.25%	S/A	\$101.90
Virgin Australia Holdings Lirr	VAHHA	\$325	Corporate Bonds - Fixed Rate	27-Nov-2019	\$100.00	26-Nov-2024	8.00%	S/A	\$87.50
Australian Unity Limited	AYUHC	\$115	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2024	2.89%	Qtrly	\$101.50
Australian Unity Limited	AYUHD	\$207	Corporate Bonds - Floating Rate	18-Oct-2019	\$100.00	15-Dec-2026	3.04%	Qtrly	\$101.29
Australian Government Trea	GSBK31	\$17,000	Government Bonds - Fixed Rate	03-Jun-2019	\$100.00	21-Jun-2031	1.50%	S/A	\$106.14
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	\$6,600	Government Bonds - Fixed Rate	30-Jul-2018	\$100.00	21-May-2041	2.75%	S/A	\$127.68
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	\$116.88
Australian Government Trea	GSBU29	\$26,900	Government Bonds - Fixed Rate	29-Jan-2018	\$100.00	21-Nov-2029	2.75%	S/A	\$119.12

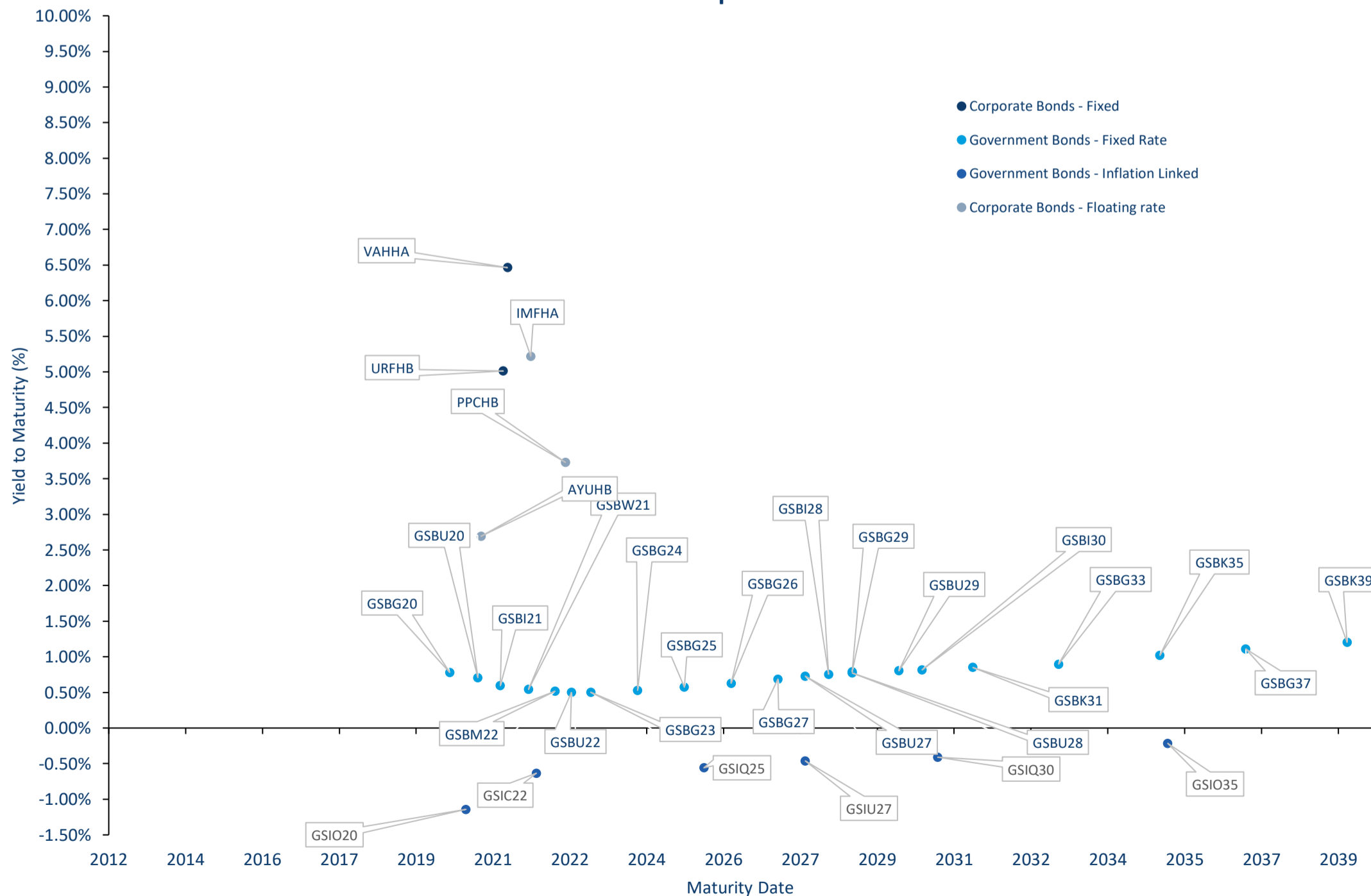
\*BBSW = Bank Bill Swap Rate

\*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 (%)
VAHHA	Corporate Bonds - Fixed Rate	\$13,964,372	30.77%	148,445	34.63%
GSBG37	Government Bonds - Fixed Rate	\$5,656,250	12.46%	40,034	9.34%
GSBG33	Government Bonds - Fixed Rate	\$4,541,189	10.01%	31,363	7.32%
URFHC	Corporate Bonds - Fixed Rate	\$3,679,651	8.11%	36,876	8.60%
GSBU20	Government Bonds - Fixed Rate	\$2,140,015	4.71%	21,112	4.92%
		<b>\$29,981,476.34</b>	<b>66.05%</b>	<b>277,830</b>	<b>64.80%</b>

## Market Comparison





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### Market Capitalisation Trends

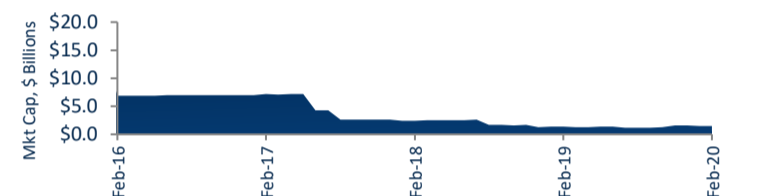
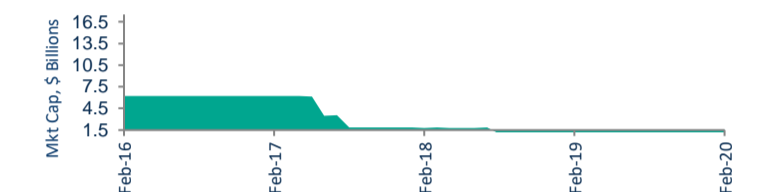
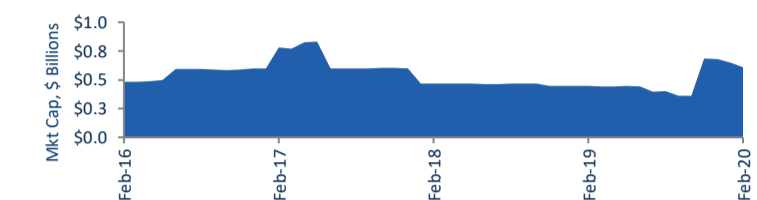
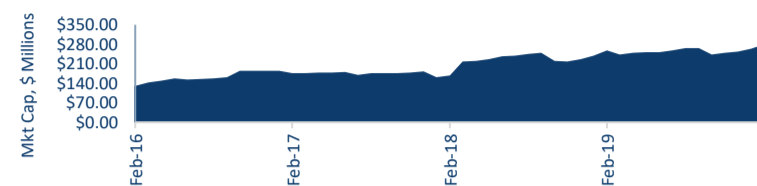
Government Bonds				Last 12 months	
	Feb-18	Feb-19	% change	Feb-20	% change
Market Cap (\$b)	\$0.17	\$0.26	52.8%	\$0.28	8.4%
Number listed (actual)	32	32	0.0%	\$33.00	3.1%
Month trades	258	366	41.9%	\$524.00	43.2%
Month value (\$m)	\$11.21	\$9.82	-12.4%	\$20.93	113.2%

Corporate Bonds - Fixed Rate				Last 12 months	
	Feb-18	Feb-19	% change	Feb-20	% change
Market Cap (\$b)	\$0.47	\$0.45	-5.0%	\$0.61	36.5%
Number listed (actual)	5	4	-20.0%	\$5.00	25.0%
Month trades	219	245	11.9%	\$970.00	295.9%
Month value (\$m)	\$3.32	\$3.27	-1.6%	\$19.63	500.6%

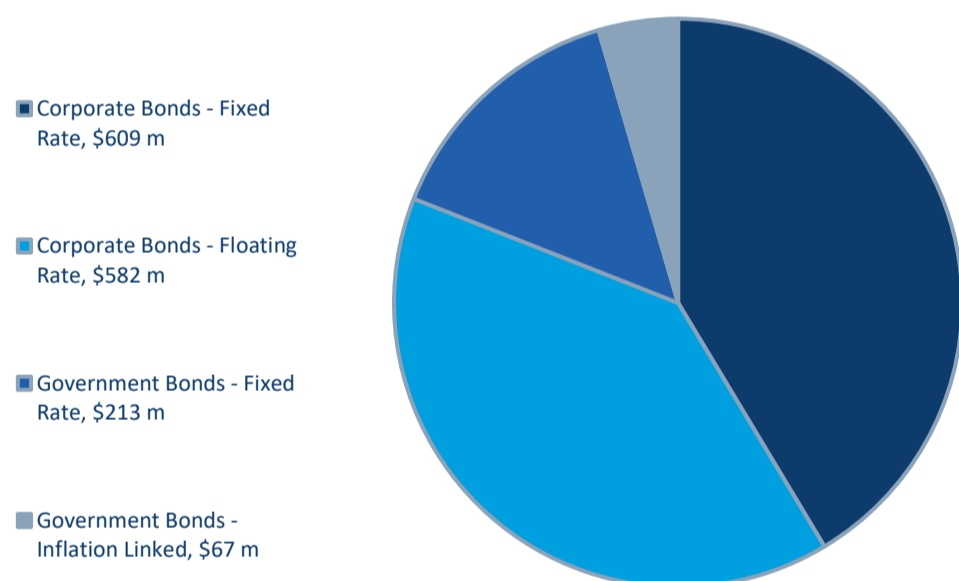
Corporate Bonds - Floating Rate				Last 12 months	
	Feb-18	Feb-19	% change	Feb-20	% change
Market Cap (\$b)	\$1.82	\$0.64	-65.1%	\$0.58	-8.5%
Number listed (actual)	7	6	-14.3%	\$7.00	16.7%
Month trades	936	253	-73.0%	\$292.00	15.4%
Month value (\$m)	\$22.00	\$12.93	-41.2%	\$4.83	-62.7%

Total Bonds				Last 12 months	
	Feb-18	Feb-19	% change	Feb-20	% change
Market Cap (\$b)	\$2.46	\$1.34	-45.5%	\$1.47	9.8%
Number listed (actual)	44	42	-4.5%	\$45.00	7.1%
Month trades	1,413	864	-38.9%	\$1,786.00	106.7%
Month value (\$m)	\$36.53	\$26.02	-28.8%	\$45.39	74.5%

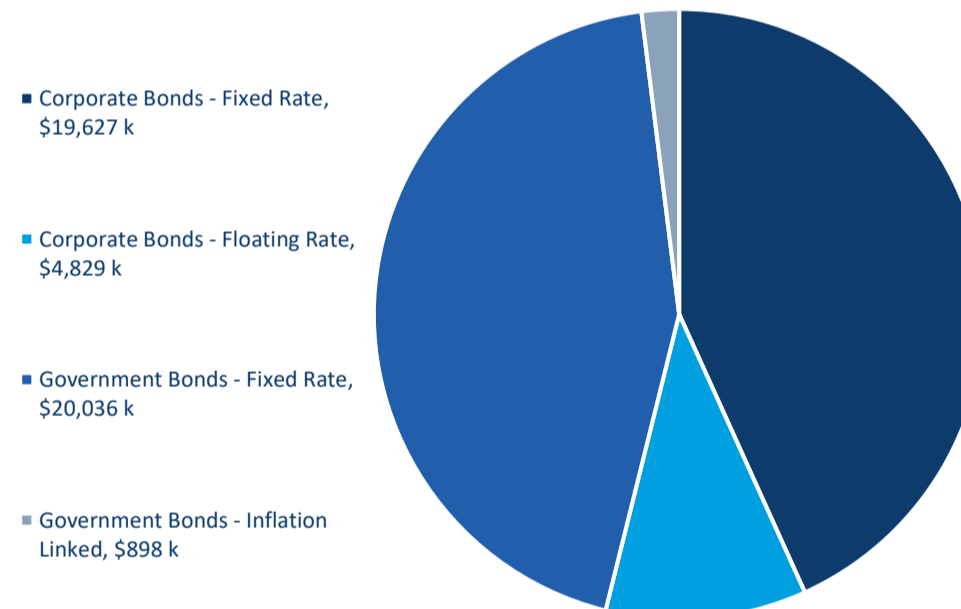
### Performance and Trading Activity Breakdown by Category



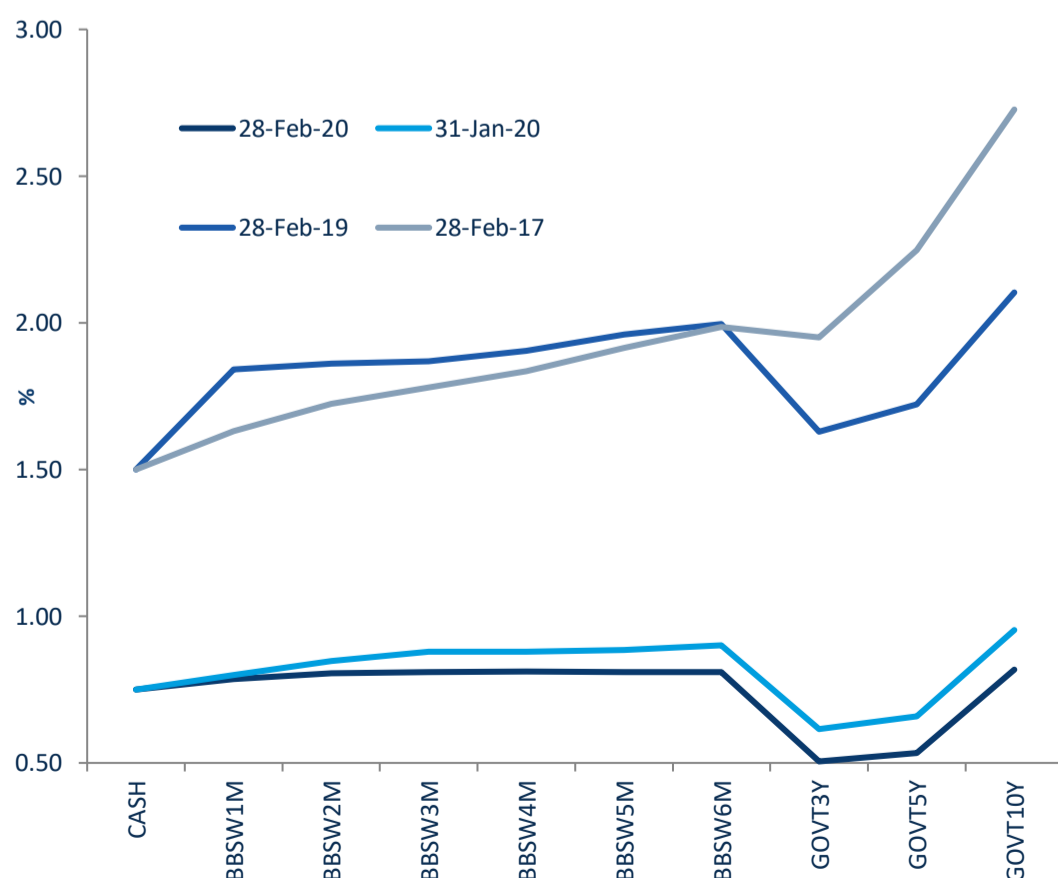
### Bonds Mkt Cap Breakdown by Type



### Bonds Breakdown by Traded Value



### Australian Yield Curve



### S&P Indices - rebased to 100

