

MID MONTH REPORT - NOVEMBER 2019

Bloomberg AusBond and NZBond Index Family

November 13, 2019

Table of Contents

Expected Changes: 15th-16th

[AU Modified Duration](#)

[AU Sector Contributions](#)

[NZ Modified Duration](#)

[NZ Sector Contributions](#)

Expected Changes: 21st-22nd

[AU Modified Duration](#)

[AU Sector Contributions](#)

Cashflows

[Coupon Payments](#)

[Coupon Charts](#)

If you have any questions, please reach out to your Index and PORT salesperson, contact the Bloomberg Help Desk (<Help><Help>), or email ausbondindex@bloomberg.net.

Bloomberg AusBond Indices: Expected Changes 15th–16th

Bloomberg AusBond Composite 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	5.557	5.554	-0.002
0-3YR	1.489	1.486	-0.003
0-5YR	2.346	2.343	-0.003
0-10YR	4.378	4.375	-0.003
1+YR	5.990	5.987	-0.002
1-3YR	1.899	1.896	-0.003
3-5YR	3.688	3.685	-0.003
5-7YR	5.385	5.382	-0.003
5-10YR	6.713	6.711	-0.002
7+YR	9.142	9.141	-0.001
7-10YR	7.470	7.469	-0.001
10+YR	11.744	11.742	-0.002

Bloomberg AusBond Govt 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	6.175	6.173	-0.002
0-3YR	1.580	1.578	-0.003
0-5YR	2.405	2.402	-0.003
0-10YR	4.717	4.714	-0.003
1+YR	6.467	6.465	-0.002
1-3YR	1.888	1.885	-0.003
3-5YR	3.652	3.649	-0.003
5-7YR	5.399	5.396	-0.003
5-10YR	6.824	6.822	-0.002
7+YR	9.326	9.325	-0.001
7-10YR	7.520	7.519	-0.001
10+YR	11.752	11.750	-0.002

Bloomberg AusBond Non Govt 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	3.611	3.609	-0.003
0-3YR	1.333	1.330	-0.003
0-5YR	2.242	2.239	-0.003
0-10YR	3.523	3.520	-0.003
1+YR	4.263	4.260	-0.003
1-3YR	1.924	1.922	-0.003
3-5YR	3.756	3.753	-0.003
5-7YR	5.348	5.345	-0.003
5-10YR	6.255	6.252	-0.003
7+YR	7.464	7.462	-0.003
7-10YR	7.186	7.184	-0.003
10+YR	11.286	11.283	-0.003

Bloomberg AusBond Treasury 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	6.682	6.679	-0.003
0-3YR	1.544	1.541	-0.003
0-5YR	2.329	2.326	-0.003
0-10YR	4.831	4.828	-0.003
1+YR	6.905	6.903	-0.003
1-3YR	1.778	1.776	-0.003
3-5YR	3.509	3.506	-0.003
5-7YR	5.407	5.404	-0.003
5-10YR	6.884	6.881	-0.003
7+YR	9.655	9.653	-0.003
7-10YR	7.518	7.516	-0.003
10+YR	12.029	12.027	-0.003

Bloomberg AusBond Semi Govt 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	5.120	5.118	-0.002
0-3YR	1.634	1.631	-0.003
0-5YR	2.519	2.516	-0.003
0-10YR	4.519	4.516	-0.003
1+YR	5.511	5.510	-0.002
1-3YR	2.074	2.071	-0.003
3-5YR	3.867	3.864	-0.003
5-7YR	5.387	5.384	-0.003
5-10YR	6.705	6.706	0.000
7+YR	8.312	8.316	0.004
7-10YR	7.524	7.528	0.004
10+YR	10.319	10.319	0.001

Bloomberg AusBond Credit 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	3.734	3.732	-0.003
0-3YR	1.352	1.349	-0.003
0-5YR	2.413	2.411	-0.003
0-10YR	3.615	3.612	-0.003
1+YR	4.292	4.290	-0.003
1-3YR	1.899	1.897	-0.003
3-5YR	3.726	3.723	-0.003
5-7YR	5.358	5.355	-0.003
5-10YR	6.284	6.281	-0.003
7+YR	7.461	7.458	-0.003
7-10YR	7.070	7.068	-0.003
10+YR	11.999	11.996	-0.003

Bloomberg AusBond Infl 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	8.925	8.922	-0.003
0-3YR	1.628	1.625	-0.003
0-5YR	1.628	1.625	-0.003
1+YR	9.524	9.521	-0.003
3-7YR	5.426	5.423	-0.003
5+YR	11.076	11.073	-0.003
7+YR	13.843	13.840	-0.003
0-10YR	4.259	4.256	-0.003
0-15YR	5.337	5.334	-0.003

Bloomberg AusBond Infl Govt 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	9.203	9.200	-0.003
0-3YR	1.718	1.715	-0.003
0-5YR	1.718	1.715	-0.003
1+YR	9.765	9.762	-0.003
3-7YR	5.433	5.429	-0.003
5+YR	11.235	11.231	-0.003
7+YR	14.146	14.143	-0.003
0-10YR	4.408	4.405	-0.003
0-15YR	5.449	5.446	-0.003

Bloomberg AusBond Infl Credit 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	4.063	4.060	-0.003
0-3YR	0.918	0.915	-0.003
0-5YR	0.918	0.915	-0.003
1+YR	4.749	4.746	-0.003
3-7YR	5.123	5.120	-0.003
5+YR	6.907	6.904	-0.003
7+YR	7.321	7.318	-0.003
0-10YR	1.894	1.891	-0.003
0-15YR	3.866	3.863	-0.003

Notes: All modified duration expected changes are calculated using yield at 12-November-2019 as measurement in change between 15th and the 16th of the current month.

Source: Bloomberg

Bloomberg AusBond Indices: Sector Contributions 15th–16th

The estimated contributions in the **Bloomberg AusBond Composite Bond 0+ Index** by its contributing sectors are:

Bloomberg Sector	% of Index	15th	16th	Change
Sovereigns	51.30%	3.426	3.425	-0.001
Sub-Total	51.30%	3.426	3.425	-0.001
Australia Government Regional	24.60%	1.260	1.259	-0.001
Sub-Total	24.60%	1.260	1.259	-0.001
Aerospace & Defense	0.02%	0.000	0.000	0.000
Airlines	0.14%	0.003	0.003	0.000
Automobiles Manufacturing	0.50%	0.010	0.010	0.000
Banks	3.51%	0.115	0.115	0.000
Chemicals	0.04%	0.002	0.002	0.000
Commercial Finance	0.02%	0.000	0.000	0.000
Communications Equipment	0.25%	0.007	0.007	0.000
Construction Materials Manufacturing	0.05%	0.001	0.001	0.000
Consumer Finance	0.07%	0.001	0.001	0.000
Diversified Banks	0.40%	0.015	0.015	0.000
Educational Services	0.24%	0.016	0.015	0.000
Financial Services	0.19%	0.003	0.003	0.000
Food & Beverage	0.44%	0.015	0.015	0.000
Funds & Trusts	0.07%	0.003	0.003	0.000
Government Agencies	0.90%	0.037	0.037	0.000
Government Development Banks	5.55%	0.196	0.196	0.000
Government Local	0.05%	0.003	0.003	0.000
Government Regional	0.91%	0.045	0.045	0.000
Industrial Other	0.29%	0.008	0.008	0.000
Integrated Oils	0.03%	0.001	0.001	0.000
Life Insurance	0.09%	0.003	0.003	0.000
Machinery Manufacturing	0.11%	0.003	0.003	0.000
Metals & Mining	0.09%	0.000	0.000	0.000
Pipeline	0.05%	0.001	0.001	0.000
Railroad	0.13%	0.007	0.007	0.000
Real Estate	0.72%	0.023	0.023	0.000
Refining & Marketing	0.03%	0.001	0.001	0.000
Restaurants	0.11%	0.006	0.006	0.000
Retail – Consumer Discretionary	0.06%	0.000	0.000	0.000
Semiconductors	0.08%	0.002	0.002	0.000
Supermarkets & Pharmacies	0.04%	0.002	0.002	0.000
Suprationals	6.72%	0.245	0.244	0.000
Transportation & Logistics	0.50%	0.017	0.017	0.000
Travel & Lodging	0.09%	0.006	0.006	0.000
Utilities	0.81%	0.032	0.032	0.000
Wireless Telecommunications Services	0.67%	0.036	0.036	0.000
Wireline Telecommunications Services	0.13%	0.005	0.005	0.000
Sub-Total	24.09%	0.871	0.870	-0.001
Total	100.00%	5.557	5.554	-0.002

Note: Due to rounding, modified duration totals and sub-totals may not tie out precisely.

Source: Bloomberg

Bloomberg NZBond Indices: Expected Changes 15th–16th

Bloomberg NZBond Composite 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	4.501	4.498	-0.003
0–5YR	2.181	2.178	-0.002
1+YR	5.083	5.080	-0.003
5–10YR	6.351	6.348	-0.003
10+YR	12.303	12.300	-0.003

Bloomberg NZBond Govt 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	5.845	5.842	-0.003
0–5YR	1.882	1.879	-0.003
1+YR	6.337	6.334	-0.003
5–10YR	6.513	6.510	-0.003
10+YR	12.409	12.406	-0.003

Bloomberg NZBond Non Govt 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	2.746	2.744	-0.002
0–5YR	2.351	2.349	-0.002
1+YR	3.268	3.265	-0.002
5–10YR	5.926	5.923	-0.003
10+YR	–	–	–

Bloomberg NZBond SupraSov 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	2.362	2.359	-0.003
0–5YR	2.095	2.093	-0.003
1+YR	3.094	3.092	-0.003
5–10YR	6.899	6.896	-0.003
10+YR	–	–	–

Bloomberg NZBond Local Govt 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	4.202	4.200	-0.003
0–5YR	2.313	2.311	-0.003
1+YR	4.712	4.709	-0.003
5–10YR	5.986	5.983	-0.003
10+YR	10.838	10.835	-0.003

Bloomberg NZBond Credit 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	3.119	3.117	-0.002
0–5YR	2.631	2.630	-0.002
1+YR	3.403	3.402	-0.002
5–10YR	5.606	5.603	-0.003
10+YR	–	–	–

Source: Bloomberg

Bloomberg NZBond Infl 0+ Yr Index

Maturity Band	Mod Dur 15th	Mod Dur 16th	Dur Chg
0+YR	11.139	11.137	-0.003

Notes: All modified duration expected changes are calculated using yield at 12–November–2019 as measurement in change between 15th and the 16th of the current month.

Bloomberg NZBond Indices: Sector Contributions 15th–16th

The estimated contributions in the **Bloomberg NZBond Composite Bond 0+ Index** by its contributing sectors are:

Bloomberg Sector	% of Index	15th	16th	Change
Sovereigns	51.93%	3.029	3.028	-0.001
Sub-Total	51.93%	3.029	3.028	-0.001
New Zealand Government Regional	10.20%	0.429	0.428	0.000
Sub-Total	10.20%	0.429	0.428	0.000
Automobiles Manufacturing	0.33%	0.012	0.012	0.000
Banks	10.28%	0.274	0.274	0.000
Food & Beverage	0.80%	0.020	0.020	0.000
Government Agencies	2.59%	0.126	0.126	0.000
Government Development Banks	5.60%	0.115	0.115	0.000
Power Generation	0.73%	0.026	0.026	0.000
Real Estate	0.75%	0.024	0.024	0.000
Supranationals	13.71%	0.340	0.339	0.000
Transportation & Logistics	0.78%	0.023	0.023	0.000
Utilities	1.60%	0.062	0.062	0.000
Wireline Telecommunications Services	0.71%	0.020	0.020	0.000
Sub-Total	37.87%	1.043	1.042	-0.001
Total	100.0%	4.501	4.498	-0.003

Note: Due to rounding, modified duration totals and sub-totals may not tie out precisely.

Source: Bloomberg

Bloomberg AusBond Indices: Expected Changes 21st–22nd

Bloomberg AusBond Composite 0+ Yr Index

Maturity Band	Mod Dur 21st	Mod Dur 22nd	Dur Chg
0+YR	5.538	5.536	-0.003
0-3YR	1.473	1.470	-0.003
0-5YR	2.330	2.328	-0.003
0-10YR	4.360	4.357	-0.003
1+YR	5.972	5.970	-0.003
1-3YR	1.884	1.881	-0.003
3-5YR	3.673	3.671	-0.002
5-7YR	5.370	5.367	-0.003
5-10YR	6.696	6.694	-0.003
7+YR	9.131	9.129	-0.003
7-10YR	7.455	7.453	-0.003
10+YR	11.737	11.734	-0.003

Bloomberg AusBond Govt 0+ Yr Index

Maturity Band	Mod Dur 21st	Mod Dur 22nd	Dur Chg
0+YR	6.157	6.154	-0.003
0-3YR	1.565	1.562	-0.003
0-5YR	2.389	2.387	-0.003
0-10YR	4.697	4.695	-0.003
1+YR	6.449	6.447	-0.003
1-3YR	1.873	1.870	-0.003
3-5YR	3.637	3.634	-0.003
5-7YR	5.383	5.380	-0.003
5-10YR	6.807	6.804	-0.003
7+YR	9.315	9.313	-0.003
7-10YR	7.505	7.503	-0.003
10+YR	11.745	11.742	-0.003

Bloomberg AusBond Non Govt 0+ Yr Index

Maturity Band	Mod Dur 21st	Mod Dur 22nd	Dur Chg
0+YR	3.597	3.595	-0.002
0-3YR	1.316	1.313	-0.003
0-5YR	2.225	2.223	-0.002
0-10YR	3.509	3.506	-0.003
1+YR	4.250	4.248	-0.002
1-3YR	1.909	1.907	-0.003
3-5YR	3.740	3.738	-0.002
5-7YR	5.336	5.333	-0.003
5-10YR	6.243	6.240	-0.003
7+YR	7.454	7.451	-0.003
7-10YR	7.174	7.171	-0.003
10+YR	11.294	11.292	-0.003

Bloomberg AusBond Treasury 0+ Yr Index

Maturity Band	Mod Dur 21st	Mod Dur 22nd	Dur Chg
0+YR	6.663	6.660	-0.003
0-3YR	1.529	1.526	-0.003
0-5YR	2.313	2.310	-0.003
0-10YR	4.810	4.808	-0.003
1+YR	6.888	6.885	-0.003
1-3YR	1.764	1.761	-0.003
3-5YR	3.494	3.492	-0.003
5-7YR	5.391	5.388	-0.003
5-10YR	6.864	6.862	-0.003
7+YR	9.646	9.643	-0.003
7-10YR	7.501	7.498	-0.003
10+YR	12.025	12.022	-0.003

Bloomberg AusBond Semi Govt 0+ Yr Index

Maturity Band	Mod Dur 21st	Mod Dur 22nd	Dur Chg
0+YR	5.104	5.101	-0.003
0-3YR	1.618	1.615	-0.003
0-5YR	2.503	2.500	-0.003
0-10YR	4.503	4.500	-0.003
1+YR	5.496	5.493	-0.003
1-3YR	2.058	2.056	-0.003
3-5YR	3.851	3.848	-0.003
5-7YR	5.370	5.367	-0.003
5-10YR	6.693	6.690	-0.003
7+YR	8.302	8.299	-0.003
7-10YR	7.515	7.513	-0.003
10+YR	10.303	10.300	-0.003

Bloomberg AusBond Credit 0+ Yr Index

Maturity Band	Mod Dur 21st	Mod Dur 22nd	Dur Chg
0+YR	3.719	3.717	-0.002
0-3YR	1.334	1.331	-0.003
0-5YR	2.396	2.394	-0.003
0-10YR	3.599	3.597	-0.002
1+YR	4.279	4.276	-0.003
1-3YR	1.884	1.881	-0.003
3-5YR	3.710	3.708	-0.002
5-7YR	5.346	5.343	-0.003
5-10YR	6.269	6.267	-0.003
7+YR	7.448	7.446	-0.003
7-10YR	7.055	7.052	-0.003
10+YR	12.021	12.019	-0.003

Bloomberg AusBond Infl 0+ Yr Index

Maturity Band	Mod Dur 21st	Mod Dur 22nd	Dur Chg
0+YR	8.911	8.908	-0.003
0-3YR	1.613	1.610	-0.003
0-5YR	1.613	1.610	-0.003
1+YR	9.507	9.504	-0.003
3-7YR	5.407	5.404	-0.003
5+YR	11.055	11.052	-0.003
7+YR	13.822	13.819	-0.003
0-10YR	4.246	4.243	-0.003
0-15YR	5.325	5.322	-0.003

Bloomberg AusBond Infl Govt 0+ Yr Index

Maturity Band	Mod Dur 21st	Mod Dur 22nd	Dur Chg
0+YR	9.189	9.186	-0.003
0-3YR	1.703	1.700	-0.003
0-5YR	1.703	1.700	-0.003
1+YR	9.747	9.744	-0.003
3-7YR	5.414	5.410	-0.003
5+YR	11.213	11.210	-0.003
7+YR	14.125	14.122	-0.003
0-10YR	4.394	4.391	-0.003
0-15YR	5.437	5.434	-0.003

Bloomberg AusBond Infl Credit 0+ Yr Index

Maturity Band	Mod Dur 21st	Mod Dur 22nd	Dur Chg
0+YR	4.047	4.044	-0.003
0-3YR	0.901	0.898	-0.003
0-5YR	0.901	0.898	-0.003
1+YR	4.737	4.734	-0.003
3-7YR	5.103	5.100	-0.003
5+YR	6.890	6.887	-0.003
7+YR	7.303	7.300	-0.003
0-10YR	1.877	1.874	-0.003
0-15YR	3.847	3.844	-0.003

Notes: All modified duration expected changes are calculated using yield at 12-November-2019 as measurement in change between 21st and the 22nd of the current month.

Source: Bloomberg

Bloomberg AusBond Indices: Sector Contributions 21st–22nd

The estimated contributions in the **Bloomberg AusBond Composite Bond 0+ Index** by its contributing sectors are:

Bloomberg Sector	% of Index	21st	22nd	Change
Sovereigns	51.30%	3.412	3.411	-0.001
Sub-Total	51.30%	3.412	3.411	-0.001
Australia Government Regional	24.60%	1.257	1.257	-0.001
Sub-Total	24.60%	1.257	1.257	-0.001
Aerospace & Defense	0.02%	0.000	0.000	0.000
Airlines	0.14%	0.003	0.003	0.000
Automobiles Manufacturing	0.50%	0.010	0.010	0.000
Banks	3.51%	0.114	0.114	0.000
Chemicals	0.04%	0.002	0.002	0.000
Commercial Finance	0.02%	0.000	0.000	0.000
Communications Equipment	0.25%	0.007	0.007	0.000
Construction Materials Manufacturing	0.05%	0.001	0.001	0.000
Consumer Finance	0.07%	0.001	0.001	0.000
Diversified Banks	0.40%	0.015	0.015	0.000
Educational Services	0.24%	0.016	0.016	0.000
Financial Services	0.19%	0.003	0.003	0.000
Food & Beverage	0.44%	0.015	0.015	0.000
Funds & Trusts	0.07%	0.003	0.003	0.000
Government Agencies	0.90%	0.037	0.037	0.000
Government Development Banks	5.55%	0.196	0.196	0.000
Government Local	0.05%	0.003	0.003	0.000
Government Regional	0.91%	0.046	0.045	0.000
Industrial Other	0.29%	0.008	0.008	0.000
Integrated Oils	0.03%	0.001	0.001	0.000
Life Insurance	0.09%	0.003	0.004	0.000
Machinery Manufacturing	0.11%	0.003	0.003	0.000
Metals & Mining	0.09%	0.000	0.000	0.000
Pipeline	0.05%	0.001	0.001	0.000
Railroad	0.13%	0.007	0.007	0.000
Real Estate	0.72%	0.023	0.023	0.000
Refining & Marketing	0.03%	0.001	0.001	0.000
Restaurants	0.11%	0.006	0.006	0.000
Retail – Consumer Discretionary	0.06%	0.000	0.000	0.000
Semiconductors	0.08%	0.002	0.002	0.000
Supermarkets & Pharmacies	0.04%	0.002	0.002	0.000
Supranationals	6.72%	0.244	0.244	0.000
Transportation & Logistics	0.50%	0.017	0.017	0.000
Travel & Lodging	0.09%	0.006	0.006	0.000
Utilities	0.81%	0.032	0.032	0.000
Wireless Telecommunications Services	0.67%	0.036	0.036	0.000
Wireline Telecommunications Services	0.13%	0.005	0.005	0.000
Sub-Total	24.09%	0.869	0.868	-0.001
Total	100.0%	5.538	5.536	-0.003

Note: Due to rounding, modified duration totals and sub-totals may not tie out precisely.

Source: Bloomberg

Bloomberg AusBond and NZBond Indices – Coupon Payments

Securities paying coupons in the **Bloomberg AusBond Composite 0+ Index** during the month of November:

Face Value	Issuer	Coupon	Maturity	Coupon Amount
\$250,000,000	INTC	3.25%	1-Dec-19	\$4,062,500
\$225,000,000	LLCAU	6.00%	13-May-20	\$6,750,000
\$250,000,000	EIBKOR	4.25%	21-May-20	\$5,312,500
\$225,000,000	BNP	3.75%	21-May-20	\$4,218,750
\$570,000,000	AUSCAP	4.25%	22-May-20	\$12,112,500
\$150,000,000	CAT	2.60%	26-May-20	\$1,950,000
\$100,000,000	ADAABB	7.10%	29-May-20	\$3,550,000
\$300,000,000	LBRFI	5.10%	1-Jun-20	\$7,650,000
\$500,000,000	AUSTC	6.00%	12-Nov-20	\$15,000,000
\$250,000,000	AUSPOS	5.00%	13-Nov-20	\$6,250,000
\$300,000,000	WESAU	3.66%	18-Nov-20	\$5,490,000
\$275,000,000	AIRSER	4.75%	19-Nov-20	\$6,531,250
\$19,179,000,000	ACGB	1.75%	21-Nov-20	\$167,816,250
\$160,000,000	SGPAU	8.25%	25-Nov-20	\$6,600,000
\$300,000,000	NAB	3.00%	12-May-21	\$4,500,000
\$26,827,464,000	ACGB	5.75%	15-May-21	\$771,289,590
\$2,100,000,000	KFW	6.25%	19-May-21	\$65,625,000
\$2,044,500,000	SAFA	5.00%	20-May-21	\$51,112,500
\$150,000,000	VCXAU	5.00%	27-May-21	\$3,750,000
\$600,000,000	AGLAU	5.00%	5-Nov-21	\$15,000,000
\$131,390,000	LGFV	4.31%	12-Nov-21	\$2,831,455
\$150,000,000	BQDAU	3.00%	16-Nov-21	\$2,250,000
\$700,000,000	CBAAU	2.75%	17-Nov-21	\$9,625,000
\$125,000,000	KOMINS	5.38%	18-Nov-21	\$3,359,375
\$350,000,000	TOTAL	4.25%	26-Nov-21	\$7,437,500
\$110,000,000	BWPAU	3.50%	11-May-22	\$1,925,000
\$150,000,000	GPTAU	4.00%	18-May-22	\$3,000,000
\$300,000,000	TOYOTA	3.10%	19-May-22	\$4,650,000
\$300,000,000	QANAU	7.75%	19-May-22	\$11,625,000
\$360,000,000	BNG	5.50%	23-May-22	\$9,900,000
\$150,000,000	FCGNZ	5.25%	23-May-22	\$3,937,500
\$160,000,000	DXSAU	4.20%	9-Nov-22	\$3,360,000
\$500,000,000	NTTC	2.50%	21-Nov-22	\$6,250,000
\$16,500,000,000	ACGB	2.25%	21-Nov-22	\$185,625,000
\$250,000,000	SGPAU	4.50%	23-Nov-22	\$5,625,000
\$550,000,000	INTC	4.00%	1-Dec-22	\$11,000,000
\$550,000,000	ANZ	3.35%	9-May-23	\$9,212,500
\$200,000,000	AIRSER	2.75%	15-May-23	\$2,750,000
\$1,000,000,000	IADB	4.00%	22-May-23	\$20,000,000
\$350,000,000	ZURNVX	3.48%	31-May-23	\$6,084,750
\$1,000,000,000	EDC	2.80%	31-May-23	\$14,000,000
\$200,000,000	GPTAU	3.59%	7-Nov-23	\$3,591,000
\$225,000,000	CAF	6.25%	8-Nov-23	\$7,031,250
\$175,000,000	AUSPOS	5.50%	13-Nov-23	\$4,812,500
\$300,000,000	WSTP	3.25%	16-Nov-23	\$4,875,000
\$1,520,000,000	SAFA	4.25%	20-Nov-23	\$32,300,000
\$1,125,000,000	WSTP	5.25%	21-Nov-23	\$29,531,250
\$300,000,000	TOYOTA	3.30%	22-Nov-23	\$4,950,000
\$250,000,000	LLOYDS	3.90%	23-Nov-23	\$4,875,000
\$1,000,000,000	BNG	5.25%	20-May-24	\$26,250,000
\$200,000,000	APPFRE	3.75%	22-May-24	\$3,750,000
\$500,000,000	AUSCAP	4.00%	22-May-24	\$10,000,000
\$125,000,000	CBAAU	4.75%	27-May-24	\$2,968,750
\$400,000,000	EIB	1.70%	15-Nov-24	\$3,400,000
\$225,000,000	SEK	4.50%	22-Nov-24	\$5,062,500
\$700,000,000	BRCOL	4.25%	27-Nov-24	\$14,875,000
\$250,000,000	ARNDTN	4.50%	14-May-25	\$5,625,000
\$350,000,000	AIOAU	5.25%	19-May-25	\$9,187,500
\$1,000,000,000	AUSCAP	1.25%	22-May-25	\$6,250,000
\$350,000,000	DBNGP	4.23%	28-May-25	\$7,393,750
\$185,000,000	DXSAU	4.75%	5-Nov-25	\$4,393,750

Bloomberg AusBond and NZBond Indices – Coupon Payments

\$106,500,000	SWEDA	4.00%	5-Nov-25	\$2,130,000
\$120,000,000	MELAIR	4.55%	11-Nov-25	\$2,730,000
\$200,000,000	ANU	3.98%	18-Nov-25	\$3,980,000
\$500,000,000	IBRD	2.90%	26-Nov-25	\$7,250,000
\$400,000,000	BNG	1.90%	26-Nov-25	\$3,800,000
\$780,000,000	RENTEN	4.75%	6-May-26	\$18,525,000
\$320,000,000	RABOBK	4.25%	12-May-26	\$6,800,000
\$200,000,000	AIRSER	3.25%	15-May-26	\$3,250,000
\$3,011,528,000	NSWTC	4.00%	20-May-26	\$60,230,560
\$560,000,000	Q	3.70%	20-May-26	\$10,360,000
\$525,000,000	AUSCAP	2.50%	21-May-26	\$6,562,500
\$200,000,000	MELAIR	3.75%	4-Nov-26	\$3,750,000
\$200,000,000	CBAAU	3.25%	17-Nov-26	\$3,250,000
\$5,408,640,000	TCV	5.50%	17-Nov-26	\$148,737,600
\$615,000,000	KOMMUN	2.90%	27-Nov-26	\$8,917,500
\$180,000,000	AUSPOS	4.00%	1-Dec-26	\$3,600,000
\$130,000,000	DXSAU	4.25%	11-May-27	\$2,762,500
\$250,000,000	AIOAU	5.40%	12-May-27	\$6,750,000
\$5,249,450,000	NSWTC	3.00%	20-May-27	\$78,741,750
\$300,000,000	FCGNZ	4.00%	2-Nov-27	\$6,000,000
\$28,000,000,000	ACGB	2.75%	21-Nov-27	\$385,000,000
\$450,000,000	LLOYDS	4.25%	22-Nov-27	\$9,562,500
\$180,000,000	NRWBK	3.50%	8-May-28	\$3,150,000
\$28,200,000,000	ACGB	2.25%	21-May-28	\$317,250,000
\$150,000,000	LLOYDS	4.75%	23-May-28	\$3,562,500
\$2,000,000,000	SAFA	3.00%	24-May-28	\$30,000,000
\$175,000,000	OKB	3.30%	15-Nov-28	\$2,887,500
\$1,800,000,000	NSWTC	3.00%	15-Nov-28	\$27,000,000
\$25,600,000,000	ACGB	2.75%	21-Nov-28	\$352,000,000
\$710,000,000	NEDWBK	3.30%	2-May-29	\$11,715,000
\$500,000,000	EUROF	3.35%	21-May-29	\$8,375,000
\$600,000,000	NTTC	2.00%	21-May-29	\$6,000,000
\$675,000,000	AUSCAP	2.25%	22-May-29	\$7,593,750
\$350,000,000	EIB	3.30%	25-May-29	\$5,775,000
\$450,000,000	RENTEN	3.20%	25-May-29	\$7,200,000
\$25,600,000,000	ACGB	2.75%	21-Nov-29	\$352,000,000
\$100,000,000	KBN	2.40%	21-Nov-29	\$1,200,000
\$24,400,000,000	ACGB	2.50%	21-May-30	\$305,000,000
\$500,000,000	NTTC	3.50%	21-May-30	\$8,750,000
\$750,000,000	SAFA	2.75%	24-May-30	\$10,312,500
\$271,740,000	TCV	4.75%	20-Nov-30	\$6,453,825
\$210,000,000	IBRD	3.00%	14-Nov-31	\$3,150,000
\$1,300,500,000	TCV	2.25%	20-Nov-34	\$14,630,625
\$221,700,000	NSWTC	3.50%	20-Nov-37	\$3,879,750
\$286,300,000	TCV	5.00%	20-Nov-40	\$7,157,500
\$4,600,000,000	ACGB	2.75%	21-May-41	\$63,250,000
\$285,000,000	NTTC	4.10%	21-Nov-42	\$5,842,500
\$200,000,000	UNISYD	4.50%	26-Nov-43	\$4,500,000
\$100,000,000	TASCOR	4.35%	2-May-46	\$2,175,000
\$150,060,000	TCV	4.00%	6-Nov-47	\$3,001,200

Bloomberg AusBond and NZBond Indices – Coupon Payments

Securities paying coupons in the **Bloomberg AusBond Inflation 0+ Index** during the month of November:

Face Value	Issuer	Coupon	Maturity	Coupon Amount
\$52,000,000	PRAEAU	0.00%	15-Aug-20	\$1,560,215
\$2,061,242,000	ACGB	4.00%	20-Aug-20	\$35,781,100
\$436,400,000	RABOBK	2.81%	28-Aug-20	\$4,054,226
\$535,000,000	SYDAU	3.76%	20-Nov-20	\$7,206,557
\$150,000,000	CBAAU	3.60%	20-Nov-20	\$1,774,440
\$634,152,800	NSWTC	3.75%	20-Nov-20	\$7,363,109
\$6,840,106,000	ACGB	1.25%	21-Feb-22	\$24,579,493
\$203,000,000	ENVAU	3.04%	20-Aug-25	\$2,146,806
\$2,917,500,000	NSWTC	2.75%	20-Nov-25	\$26,363,989
\$4,850,000,000	ACGB	0.75%	21-Nov-27	\$9,441,131
\$392,649,000	QTC	2.75%	20-Aug-30	\$3,698,803
\$300,000,000	SYDAU	3.12%	20-Nov-30	\$3,145,428
\$3,950,000,000	ACGB	2.00%	21-Aug-35	\$22,116,050
\$1,125,999,900	NSWTC	2.50%	20-Nov-35	\$9,250,089
\$80,000,000	JEMNSW	0.00%	28-Nov-35	\$1,427,401
\$3,550,000,000	ACGB	1.25%	21-Aug-40	\$11,920,234
\$3,750,000,000	ACGB	1.00%	21-Feb-50	\$9,549,375

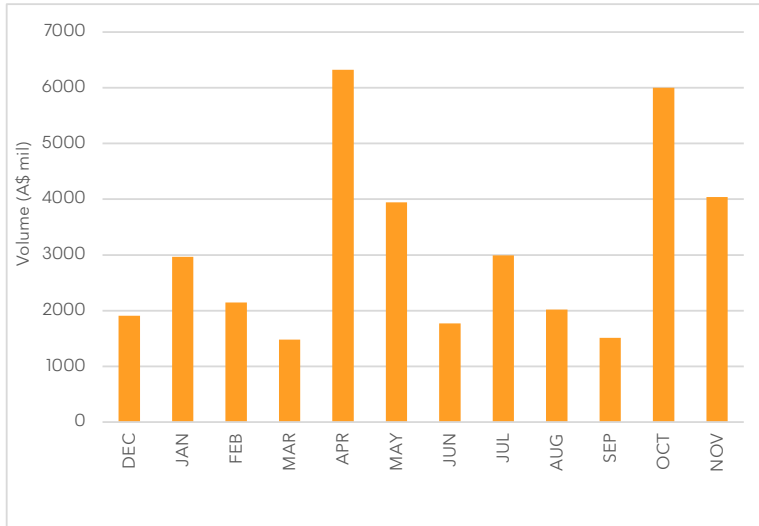
Securities paying coupons in the **Bloomberg NZBond Composite 0+ Index** during the month of November:

Face Value	Issuer	Coupon	Maturity	Coupon Amount
\$425,000,000	EDC	3.75%	8-May-20	\$7,968,750
\$325,000,000	ANZNS	4.48%	11-May-20	\$7,280,000
\$1,125,000,000	IFC	3.63%	20-May-20	\$20,390,625
\$1,650,000,000	KFW	3.75%	29-May-20	\$30,937,500
\$200,000,000	KIWI	4.65%	29-May-20	\$4,647,500
\$100,000,000	RENTEN	3.00%	3-May-21	\$1,500,000
\$400,000,000	CNUNZ	4.12%	6-May-21	\$4,120,000
\$250,000,000	IFC	3.00%	6-May-21	\$3,750,000
\$450,000,000	KBN	5.13%	14-May-21	\$11,531,250
\$11,059,000,000	NZGB	6.00%	15-May-21	\$331,770,000
\$1,500,000,000	NZLGFA	6.00%	15-May-21	\$45,000,000
\$300,000,000	IADB	3.50%	15-May-21	\$5,250,000
\$650,000,000	ASBBNK	4.25%	26-May-21	\$13,796,250
\$150,000,000	AIANZ	5.52%	28-May-21	\$4,140,000
\$150,000,000	CENNZ	4.40%	15-Nov-21	\$1,650,000
\$150,000,000	CCB	3.93%	9-Nov-22	\$2,949,000
\$100,000,000	AIANZ	4.28%	9-Nov-22	\$2,140,000
\$100,000,000	CENNZ	4.63%	15-Nov-22	\$1,157,500
\$500,000,000	ANZNS	3.70%	30-May-23	\$9,250,000
\$225,000,000	AIANZ	3.97%	2-Nov-23	\$4,466,250
\$550,000,000	BZLNZ	3.65%	16-Nov-23	\$10,032,000
\$1,000,000,000	EDC	2.88%	30-Nov-23	\$14,375,000
\$100,000,000	CHRINT	4.13%	24-May-24	\$2,065,000
\$700,000,000	ASIA	3.50%	30-May-24	\$12,250,000
\$100,000,000	GMTNZ	4.54%	31-May-24	\$2,270,000
\$100,000,000	CENNZ	3.55%	15-Aug-24	\$887,500
\$100,000,000	PWCNZ	4.67%	15-Nov-24	\$2,335,000
\$150,000,000	CHURC	3.58%	27-Nov-24	\$2,685,000
\$250,000,000	VCTNZ	3.45%	27-May-25	\$4,312,500
\$100,000,000	KPGNZ	4.06%	12-Nov-25	\$2,030,000
\$100,000,000	FCGNZ	4.15%	14-Nov-25	\$2,075,000
\$2,000,000,000	NZGB	1.50%	15-May-31	\$15,000,000

Source: Bloomberg

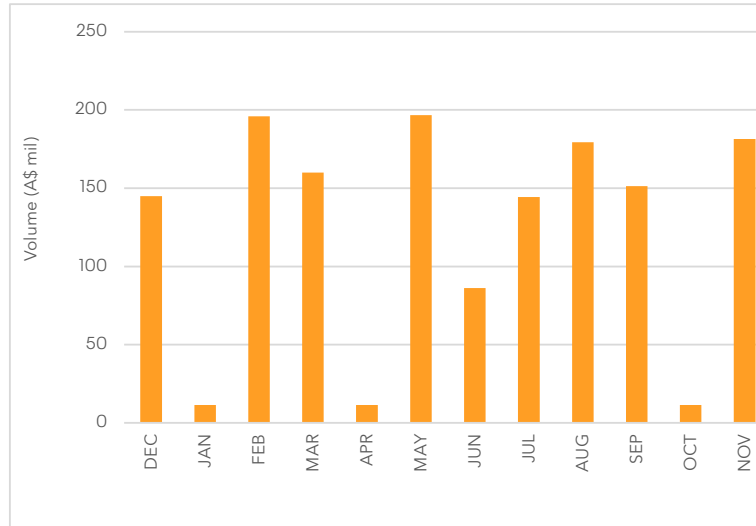
Bloomberg AusBond Composite 0+ Yr Index - Charts

Bloomberg AusBond Composite 0+ Yr Index
Monthly Coupon Flows



Source: Bloomberg

Bloomberg AusBond Inflation Index
Monthly Coupon Flows



Source: Bloomberg

Copyright & Disclaimer

"Bloomberg®," "Bloomberg AusBond IndexSM" and the names of the other indices and subindices that are part of the Bloomberg AusBond Index family (such indices and subindices collectively referred to as the "Bloomberg AusBond Indices") are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited, the administrator of the indices (collectively, "Bloomberg"). Neither Bloomberg nor UBS Securities LLC and its affiliates (collectively, "UBS") guarantees the timeliness, accurateness, or completeness of any data or information relating to the Bloomberg AusBond Indices.

Neither Bloomberg makes nor UBS make any warranties, express or implied, as to the Bloomberg AusBond Indices or any data or values relating thereto or results to be obtained therefrom, and expressly disclaims all warranties of merchantability and fitness for a particular purpose with respect thereto. It is not possible to invest directly in an index. Back-tested performance is not actual performance. To the maximum extent allowed by law, Bloomberg, UBS, their licensors, and their respective employees, contractors, agents, suppliers and vendors shall have no liability or responsibility whatsoever for any injury or damages – whether direct, indirect, consequential, incidental, punitive or otherwise – arising in connection with the Bloomberg AusBond Indices or any data or values relating thereto – whether arising from their negligence or otherwise. Nothing in the Bloomberg AusBond Indices shall constitute or be construed as an offering of financial instruments or as investment advice or investment recommendations (i.e., recommendations as to whether or not to "buy", "sell", "hold", or to enter or not to enter into any other transaction involving any specific interest or interests) by Bloomberg, UBS or their respective affiliates or a recommendation as to an investment or other strategy by Bloomberg, UBS or their respective affiliates. Data and other information available via the Bloomberg AusBond Indices should not be considered as information sufficient upon which to base an investment decision. All information provided by the Bloomberg AusBond Indices is impersonal and not tailored to the needs of any person, entity or group of persons. Bloomberg, UBS and their respective affiliates do not express an opinion on the future or expected value of any security or other interest and do not explicitly or implicitly recommend or suggest an investment strategy of any kind.

The data included in these materials are for illustrative purposes only. ©2019 Bloomberg All rights reserved.

Take the next step.

For additional information, press the <HELP> key twice on the Bloomberg Terminal®.

[bloomberg.com/professional](https://www.bloomberg.com/professional)

Beijing

+86 10 6649
7500

Dubai

+971 4 364 1000

Frankfurt

+49 69 9204
1210

Hong Kong

+852 2977 6000

London

+44 20 7330
7500

Mumbai

+91 22 6120
3600

New York

+1 212 318 2000

San Francisco

+1 415 912 2960

São Paulo

+55 11 2395
9000

Singapore

+65 6212 1000

Sydney

+61 2 9777
8600

Tokyo

+81 3 3201
8900

The data included in these materials are for illustrative purposes only. ©2019 Bloomberg L.P.