

# Securitisations, CDOs and CLOs

FOR THE PERIOD 1 JAN TO 20 OCT

Date	Issuer	Mkt	Amt	Maturity	Lead(s)	Type
01 Feb	AMP Capital Investors (Quay 62 Series 2005 1 Feb 06)	D	A\$143	2009	AMP	CMBS
06 Feb	TMT Finance	D	A\$83.4	2007	WIB	CMBS
09 Feb	Corsair Limited (Corsair Limited 2006 72)	D	A\$135	2013	Grange	CDO
14 Feb	Leda Asset Securitisation (Leda CMBS Pty)	D	A\$300	2011	ANZ, WIB	CMBS
17 Feb	St.George Bank (Crusade Global Trust No. 1 of 2006)	D	A\$1,300	2038	Credit Suisse, Deutsche, St.George	RMBS
17 Feb	St.George Bank (Crusade Global Trust No. 1 of 2006)	E	€500	2038	Credit Suisse, Deutsche	Euro RMBS
17 Feb	St.George Bank (Crusade Global Trust No. 1 of 2006)	US	US\$700	2038	Credit Suisse, Deutsche	144A RMBS
17 Feb	St.George Bank (Crusade Global Trust No. 1 of 2006)	D	A\$72.1	2038	Deutsche	RMBS
28 Feb	Interstar Wholesale Finance (Interstar NIM Master Trust Series 2006 1)	D	A\$80	2019	ABN, Macquarie	NIM bonds
03 Mar	Australand Finance Ltd (Australand Finance Limited Series 2006 1 CMBS)	D	A\$267.5	2012	WIB	CMBS
08 Mar	Liberty Financial (Liberty 2006 1)	D	A\$1,450	2037	Credit Suisse, Deutsche	RMBS (non- conf)
08 Mar	Commonwealth Bank of Australia (Medallion Trust Series 2006 1G)	US	US\$2,000	2037	Credit Suisse, Deutsche	SEC RMBS
08 Mar	Commonwealth Bank of Australia (Medallion Trust Series 2006 1G)	E	€450	2037	Credit Suisse, Deutsche	RMBS
08 Mar	Commonwealth Bank of Australia (Medallion Trust Series 2006 1G)	D	A\$2,000	2037	CBA, HSBC	RMBS
08 Mar	Commonwealth Bank of Australia (Medallion Trust Series 2006 1G)	D	A\$66	2037	CBA	RMBS
14 Mar	Obelisk Trust (Obelisk Trust 2006 1,2 and 3 Eden)	D	A\$75	2011/13	SG	CDO
17 Mar	Interstar (Interstar Millenium 2006 1)	D	A\$1,000	2038	Macquarie, NAB	RMBS
17 Mar	Citibank (Compass Master Trust Series 2006 1)	D	A\$300	2017	Citigroup	RMBS
17 Mar	Mahogany Capital (Mahogany Series II)	D	A\$50	2011	Grange	CDO
20 Mar	Echo Series 19,20 & 21	D	A\$51.2	2013	ANZ	CDO
20 Mar	Midgard CDO	D	A\$27.98	2011	CBA	CDO
28 Mar	AMP Bank (Progress 2006-1 Trust)	D	A\$900	2037	Deutsche Bank, SG	RMBS
05 Apr	Case New Holland (CNH Capital Australia Receivables Trust Series 4)	D	A\$405.3	2010	SG	ABS
11 Apr	Macquarie Securitisation (Puma Masterfund P 12 Series)	D	A\$1,400	2038	Deutsche, Macquarie	RMBS
12 Apr	Cromwell (Cromwell CMBS Pty Ltd)	D	A\$429	2010	WIB	CMBS
12 Apr	CNH Capital Series 4	D	A\$405.3		Citigroup, SG	ABS
13 Apr	FirstMac (FirstMac Bond Series 1E 2006 Trust)	D	A\$50.5	2013	HSBC	RMBS
13 Apr	FirstMac (FirstMac Bond Series 1E 2006 Trust)	E	€500	2013	HSBC	RMBS
21 Apr	ALE Group	D	A\$350	2011/23	Maquarie	CMBS
28 Apr	RESIMAC	D	A\$40	2009	Maquarie	RMBS
28 Apr	Elderslie (MTN Trust 2006 1)	D	A\$83.77	2012	NAB	ABS
04 May	Suncorp Metway (Apollo Series 2006 1E Trust)	D	A\$1,551.3	2037	SG, ABN	RMBS
04 May	Suncorp Metway (Apollo Series 2006 1E Trust)	E	€570	2037	SG, ABN	RMBS
10 May	Averon Series AF7	D	A\$50	2013	ANZ	CDO
16 May	Members Equity (SMHL Securitisation Fund 2006 1 Trust)	D	A\$1,000	2038	Deutsche, Macquarie	RMBS
18 May	National Australia Bank (RMS Trust 2006 1 Trust)	D	A\$1,482.4	2037	NAB	RMBS
24 May	BankWest (SWAN 2006 1E)	D	A\$1,512	2037	Deutsche, SG	RMBS
24 May	BankWest (SWAN 2006 1E)	E	€720	2037	Deutsche, SG	RMBS
24 May	BankWest (SWAN 2006 1E)	US	US\$600	2037	Deutsche, SG	RMBS

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Date	Issuer	Mkt	Amt	Maturity	Lead(s)	Type
24 May	Peppers Homeloans	D	A\$400	2047	Barclays, CBA	RMBS
25 May	Helium Capital (Scarborough) Series 64	D	A\$100	2014	Grange	CDO
29 May	Homeloans Ltd	D	A\$460	2037	WIB	RMBS
31 May	Macquarie Securitisation (Puma Masterfund S 3 Series A)	D	A\$1,000	2038	Deutsche, Macquarie	RMBS
01 Jun	Interstar (Millenium Series 2006 2G Trust)	D	A\$75	2038	Barclays, JPMorgan	RMBS
01 Jun	Interstar (Millenium Series 2006 2G Trust)	US	US\$1,150	2038	Barclays, JPMorgan	RMBS
20 Jun	Bank of Queensland (REDS Series 2006 1 EHP Trust)	D	A\$630	2007	Maquarie	ABS
22 Jun	St.George Bank (Crusade Euro Trust No 1E of 2006)	D	A\$1,200	2038	Barclays, St.George	RMBS
22 Jun	St.George Bank (Crusade Euro Trust No 1E of 2006)	E	€500	2038	Barclays	RMBS
22 Jun	Adelaide Bank (Q10 Trust)	D	A\$1,000	2047	NAB	RMBS (non- conf)
23 Jun	Bluestone Group (Sapphire IX Series 2006 1)	D	A\$604.5	2037	Barclays, WIB	RMBS (non- conf)
23 Jun	Heritage (HBS Trust 2006 1)	D	A\$750	2037	SG, WIB	RMBS
29 Jun	Centro Properties Group Centro Capital Pty Ltd Series 1	D	A\$170	2009	ANZ	CMBS (Increase)
29 Jun	Centro Properties Group Centro Capital Pty Ltd Series 1	D	A\$1,551.3	2011	ANZ	CMBS
29 Jun	Bluestone Group (Emerald Reverse Mortgage Trust Series 2006 1)	D	A\$112.2	2051/56	Barclays	RVMB
21 Jul	Macquarie Securitisation (Puma Masterfund P-12 Series B)	D	A\$1,000	2038	Deutsche Bank, Macquarie	RMBS
27 Jul	Mobius ELR-01	D	A\$150	2014	CBA	ABS
24 Aug	Macquarie Goodman MGW1 - 1	D	A\$250	2012	WIB	CMBS
28 Aug	Credit Union Australia Limited Harvey Trust 2006 - 1	D	A\$800	2011	WIB	RMBS
05 Sep	Macquarie Office Trust CMBS Programme Series 1 and Series 2 (Macquarie Office Trust)	D	A\$702	2009/11	WIB	CMBS
07 Sep	Script Securitisation Southern Cross 2006-1 Series	US	US\$1,520	2012	NAB	CLO
07 Sep	Script Securitisation Southern Cross 2006-1 Series	D	A\$22	2012	NAB	CLO
18 Sep	IMB Ltd (Ilwara Series 2006-1 RMBS Trust)	D	A\$500	2037	ABN	RMBS
19 Sep	Interstar (Interstar Millennium Series 2006-3L Trust)	D	A\$1,000	2039	Deutsche, Barclays	RMBS
21 Sep	St.George Bank (Crusade Global Trust No. 2 of 2006)	US	US\$1,200	2037	Credit Suisse, Deutsche	SEC RMBS
21 Sep	St.George Bank (Crusade Global Trust No. 2 of 2006)	E	€450	2037	Credit Suisse, Deutsche	Euro RMBS
21 Sep	St.George Bank (Crusade Global Trust No. 2 of 2006)	D	A\$677.5	2037	Credit Suisse, Deutsche, St.George	RMBS
22 Sep	Resonance Funding Series 2006-1	D	A\$2,074	2010	ANZ, RBS	CLO
22 Sep	Citibank (Compass Master Trust Series 2006 2)	D	A\$300	2019	Citigroup, SG	RMBS
25 Sep	Rock & Rubble	D	A\$200	2015	CBA, SG	ABS
26 Sep	RESIMAC Premier Euro Trust 2006-1E	E	A\$535	2037	Barclays, SG	RMBS
26 Sep	RESIMAC Premier Euro Trust 2006-1E	D	A\$400	2037	Barclays	RMBS
27 Sep	AMP Capital Quay 62 Pty Ltd Series 2005 - 1	D	A\$150	2010	WIB	CMBS
11 Oct	Members Equity (SMHL GF No. 9)	US	US\$1,340	2039	Credit Suisse, NAB	SEC RMBS
11 Oct	Members Equity (SMHL GF No. 9)	E	€450	2039	Credit Suisse, SG, NAB	Euro RMBS
11 Oct	Members Equity (SMHL GF No. 9) Class A-3	D	A\$406	2039	Credit Suisse, NAB	RMBS
11 Oct	Members Equity (SMHL GF No. 9) Class B	D	A\$57	2039	Credit Suisse	RMBS
12 Oct	RAMS (RMS 2006-1)	D	A\$1,000	2038	NAB, RBOS	RMBS
20 Oct	Adelaide Bank (TORRENS Series 2006-1 (E) Trust)	E	€450	2037	ABN, Deutsche	RMBS
20 Oct	Adelaide Bank (TORRENS Series 2006-1 (E) Trust)	D	A\$748.5	2037	ABN, Deutsche	RMBS
20 Oct	Liberty Auto Series 2006-1	D	A\$150	2013	Macquarie	ABS

Source: InAssociation, October 2006

# League Tables

## AUSTRALIAN ISSUER SECURITISATION 1 JAN TO 20 OCT

Criteria: Pricing must be disclosed; excludes CP and unfunded deals

### DOMESTIC ONLY (including self-led deals)

Institution	Volume (A\$m)	Deals
Deutsche Bank	5,736	10
Westpac Institutional Bank	3,969	11
Macquarie Bank	3,910	10
National Australia Bank†	3,771	7
Société Générale	2,964	8
ANZIB†	2,661	5
Barclays Capital	1,948	7
Credit Suisse	1,644	4
Commonwealth Bank of Australia	1,544	5
St.George Bank	1,259	3
HSBC	1,050	2
ABN AMRO	850	2
Citigroup	802	2
Royal Bank of Scotland	600	2
Grange Securities	285	3
AMP	143	1
JPMorgan	38	1
TOTAL	33,175	59

† Volume includes CLO transactions

### DOMESTIC ONLY (excluding self-led deals)

Institution	Volume (A\$m)	Deals
Deutsche Bank	5,736	10
Westpac Institutional Bank	3,969	11
Société Générale	2,964	8
National Australia Bank	2,287	5
Macquarie Bank	2,210	7
Barclays Capital	1,948	7
Credit Suisse	1,644	4
HSBC	1,050	2
ANZIB	726	4
ABN AMRO	850	2
Royal Bank of Scotland	600	2
Commonwealth Bank of Australia	478	3
Grange Securities	285	3
Citigroup	202	1
JPMorgan	38	1
TOTAL	24,988	46

### DOMESTIC AND OFFSHORE\*

Institution	Volume (A\$m)	Deals
Deutsche Bank	10,863	10
Credit Suisse	6,264	4
National Australia Bank#	6,045	7
Société Générale	5,734	9
Barclays Capital	4,003	7
Westpac Institutional Bank	3,969	11
Macquarie Bank	3,910	10
ANZIB#	2,650	5
ABN AMRO	2,539	4
HSBC	1,877	2
Commonwealth Bank of Australia	1,544	5
St.George Bank	1,259	3
JPMorgan	813	1
Citigroup	803	2
Royal Bank of Scotland	600	2
Grange Securities	285	3
AMP	143	1
TOTAL	53,312	59

\*Volume includes CLO transactions

\*All volumes converted to Australian dollar rate at time of transaction



### PUBLIC DOMESTIC CMBS

Institution	Volume (A\$m)	Deals
Westpac Institutional Bank	2,031	7
ANZIB	475	3
Macquarie Bank	350	1
AMP	143	1
TOTAL	2,999	11

Source: InAssociation, October 2006