ASX Listed Bond and Hybrid Rate Sheet



Date 28-Oct-20

Prices are indicative only Pricing Distribution Information **FRANKED** UNFRANKED Coupon to First Call Maturity Franking to Form Deferral Dividend Type Deferral Frequency Margin to Date Margin Date Maturity ment \$m Date Level Stopper (1) (2) (3) **Fixed Rate Bonds** PPCHA Peet Bonds Fixed \$100m 07-Jun-16 07-Jun-21 07-Jun-21 \$103.00 7.50% 6.99% 7.07% Cum 07-Dec-20 16-Dec-20 \$3.7603 \$0.0205 \$3.0000 Bond 0% Snr Unsecured No Corporate: Floating Rate Notes 15-Dec-24 15-Oct-19 15-Dec-24 \$98.00 2.08% 2.54% 14-Jan-21 \$0.5243 \$0.1482 Australian Unity Bonds Series C Bond Floating \$115m 2.00% 0% Snr Unsecured No Cum 05-Jan-21 \$0.0057 \$96.60 AYUHD Australian Unity Bonds Series D Bond Floating \$207m 15-Oct-19 2.15% 15-Dec-26 15-Dec-26 0% Snr Unsecured No No No 2.23% 2.76% 05-Jan-21 14-Jan-21 \$0.5621 \$0.0061 \$0.1588 CWNHB Crown Notes 2 Equity Credit - 50% Floating \$630m 23-Apr-15 4.00% 23-Jul-21 23-Apr-75 0% Sub Unsecured Yes Yes Yes \$93.95 4.09% 15.08% 07-Dec-20 15-Dec-20 \$1.0204 \$0.0112 \$0.5719 QUBHA Qube Subordinated Notes \$305m 05-Oct-16 3.90% 05-Oct-23 05-Oct-23 0% Sub Unsecured No No No \$104.50 3.99% 2.39% 23-Dec-20 05-Jan-21 \$0.9949 \$0.0109 \$0.3608 RHCPA Ramsay Health CARES Perpetual Preferred Floating \$260m 24-May-05 4.85% 100% Perpetual Yes No Yes \$102.12 4.95% 4.54% 2.84% Cum 31-Mar-21 20-Apr-21 \$1.7280 \$0.0095 \$0.2564 Financial: Floating Rate Tier 1 AMPPA AMP Capital Notes \$268m 30-Nov-15 5.10% 22-Dec-21 22-Dec-23 CPS Yes Yes Yes \$99.54 5.19% 5.91% 5.49% 4.68% Cum 11-Dec-20 22-Dec-20 \$0.9953 \$0.0109 \$0.5141 **AMPPB** AMP Capital Notes 2 Floating \$275m 23-Dec-19 4.50% 16-Dec-25 16-Dec-27 CPS Yes Yes Yes \$97.50 4.59% 5.13% 4.03% 02-Dec-20 16-Dec-20 \$0.8803 \$0.0097 \$0.5417 ANZPD CPS **ANZ Capital Notes** Floating \$1,120m 07-Aug-13 3.40% 01-Sep-21 01-Sep-23 Yes Yes Yes \$101.07 3.55% 2.64% 1.85% 18-Feb-21 01-Mar-21 \$1.3531 \$0.0075 \$0.5083 **ANZPE** ANZ Capital Notes II Floating \$1,610m 31-Mar-14 3.25% 24-Mar-22 24-Mar-24 CPS Yes Yes Yes 2 \$100.94 3.36% 2.80% 1.99% 15-Mar-21 24-Mar-21 \$1.2832 \$0.0071 \$0.3119 ANZPF ANZ Capital Notes III \$970m 05-Mar-15 3.60% 24-Mar-23 24-Mar-25 CPS Yes Yes Yes \$101.85 3.71% 2.94% 2.07% 15-Mar-21 24-Mar-21 \$1,4167 \$0.0078 \$0.3444 ANZPG ANZ Capital Notes IV \$1,622m 28-Sep-16 4.70% 20-Mar-24 20-Mar-26 CPS Yes Yes No \$106.40 4.79% 2.86% 1.75% 10-Dec-20 21-Dec-20 \$0.9186 \$0.0101 \$0.4846 ANZPH ANZ Capital Notes V Basel 3 /9.5NC7.5 Floating \$931m 28-Sep-17 3.80% 20-Mar-25 20-Mar-27 CPS Yes Yes Yes \$103.36 3.89% 3.04% 3.62% 2.14% 10-Dec-20 21-Dec-20 \$0.7460 \$0.0082 \$0.3935 **BENPE** Bendigo CPS2 \$292m 10-Oct-14 3.20% 30-Nov-20 30-Nov-22 CPS Yes Yes Yes \$100.75 3.36% 5.22% 4.63% 17-Nov-20 30-Nov-20 \$1.1728 \$0.0064 \$1.0439 BENPF Bendigo CPS3 Basel 3 / 8NC6 Floating \$282m 15-Jun-15 4.00% 15-Jun-21 15-Jun-23 100% CPS Yes Yes Yes 2 \$102.00 4.17% 2.46% 3.69% 1.32% 1.40% 02-Dec-20 15-Dec-20 \$1.4635 \$0.0080 \$1.1916 BENPG Bendigo CPS4 \$322m 13-Dec-17 3.75% 13-Jun-24 15-Jun-26 CPS Yes Yes Yes \$101.30 3.84% 3.45% 3.84% 2.30% 01-Dec-20 14-Dec-20 \$0.6702 \$0.0074 \$0.4198 CBAPD CBA PERLS VII Floating \$3,000m 01-Oct-14 2.80% 15-Dec-22 15-Dec-24 100% CPS Yes Yes Yes \$99.65 2.89% 3.08% 3.14% 3.12% 2.23% Cum 04-Dec-20 15-Dec-20 \$0.5049 \$0.0055 \$0.2996 CBAPE **CBA PERLS VIII** Floating \$1,450m 30-Mar-16 5.20% 15-Oct-21 15-Oct-23 100% CPS Yes Yes Yes \$103.00 5.29% 2.22% 4.32% 0.72% 04-Dec-20 15-Dec-20 \$0.9237 \$0.0102 \$0.5482 CBAPF **CBA PERLS IX** Basel 3 / 7NC5 Floating \$1,640m 31-Mar-17 3.90% 31-Mar-22 31-Mar-24 100% CPS Yes Yes Yes \$101.87 3.99% 2.73% 3.52% 1.58% 04-Dec-20 15-Dec-20 \$0.6969 \$0.0077 \$0.4135 CBAPG CBA PERLS X Floating \$1,365m 06-Apr-18 3.40% 15-Apr-25 15-Apr-27 100% CPS Yes Yes Yes \$101.70 3.49% 3.03% 1.97% 04-Dec-20 15-Dec-20 \$0.6096 \$0.0067 \$0.3617 **CBAPH** CBA PERLS XI Floating \$1,590m 17-Dec-18 3.70% 26-Apr-24 26-Apr-26 100% CPS Yes Yes Yes \$102.77 3.79% 2.91% 1.79% 04-Dec-20 15-Dec-20 \$0.6620 \$0.0073 \$0.3928 **CBAPI CBA PERLS XII** Floating \$1,650m 14-Nov-19 3.00% 20-Apr-27 20-Apr-29 100% CPS Yes Yes Yes \$99.80 3.09% 3.05% 3.60% 2.04% 04-Dec-20 15-Dec-20 \$0.5398 \$0.0059 \$0.3203 CGFPA \$99.99 Challenger Capital Notes Basel 3 / 8NC6 Floating \$345m 09-Oct-14 3.40% 25-May-22 25-May-22 100% CPS Yes Yes Yes 3.50% 3.67% 3.72% 2.65% 16-Nov-20 25-Aug-20 \$0.6170 \$0.0067 \$0.5030 CGFPB Challenger Capital Notes II Basel 3 / 8NC6 Floating \$460m 07-Apr-17 4.40% 22-May-23 22-May-25 100% CPS Yes Yes Yes \$101.80 4.51% 3.87% 2.56% 12-Nov-20 23-Nov-20 \$0.7870 \$0.0086 \$0.6573 IAGPD IAG Capital Notes Basel 3 / 8NC6 \$404m 22-Dec-16 4.70% 15-Jun-23 16-Jun-25 100% CPS Yes Yes Yes \$104.40 4.79% 3.09% 1.70% 04-Dec-20 15-Dec-20 \$0.8365 \$0.0092 \$0.4964 **MBLPC** Macquarie Bank CN 2 Basel 3 / 8.5NC5.5 Floating \$641m 02-Jun-20 4.70% 21-Dec-25 21-Dec-28 40% CPS Yes Yes Yes \$107.05 4.79% 3.27% 4.24% 2.58% 30-Nov-20 21-Dec-20 \$1.0195 \$0.0112 \$0.6498 **MQGPB** Macquarie Group CN 2 Floating \$531m 18-Dec-15 5.15% 17-Mar-21 18-Mar-24 CPS Yes Yes Yes \$102.08 5.28% 0.97% 0.31% 08-Mar-21 17-Mar-21 \$0.0124 \$0.6299 Macquarie Group CN 3 Basel 3 / 9.5NC6.5 Floating \$1,000m 07-Jun-18 4.00% 16-Dec-24 15-Dec-27 40% CPS Yes Yes Yes \$103.45 4.09% 3.20% 3.94% 2.60% 08-Dec-20 17-Dec-20 \$0.8705 \$0.0096 \$0.4783 Macquarie Group CN 4 27-Mar-19 4.15% 10-Sep-26 10-Sep-29 CPS Yes Yes \$105.20 4.24% 3.24% 4.09% 2.60% 02-Dec-20 11-Dec-20 \$0.9024 \$0.0099 \$0.5553 Yes NABHA National Income Securities Perpetual Preferred Floating \$2,000m 29-Jun-99 1.25% Perpetual Yes Yes Yes \$97.60 1.35% 30-Oct-20 16-Nov-20 \$0.3366 \$0.0037 \$0.3329 NABPB NAB CPS II Floating \$1,717m 17-Dec-13 3.25% 17-Dec-20 19-Dec-22 100% CPS Yes Yes Yes \$100.29 3.34% N/A N/A N/A 01-Dec-20 17-Dec-20 \$0.5829 \$0.0064 \$0.3651 NABPD NAB Capital Notes 2 Floating \$1,499m 07-Jul-16 4.95% 07-Jul-22 08-Jul-24 100% CPS Yes Yes Yes \$103.90 5.03% 2.70% 4.00% 1.24% 23-Dec-20 07-Jan-21 \$0.8879 \$0.0097 \$0.2895 NABPF NAB Capital Notes 3 Basel 3 / 9.25NC7.25 Floating \$1,874m 20-Mar-19 4.00% 17-Jun-26 19-Jun-28 100% CPS Yes Yes Yes \$105.49 4.09% 2.98% 3.69% 1.73% 09-Dec-20 17-Dec-20 \$0.7138 \$0.0078 \$0.3843 **SUNPF** Suncorp Capital Notes Floating 05-May-17 4.10% 17-Jun-22 17-Jun-24 100% CPS Yes Yes Yes \$102.60 4.19% 2.65% 1.45% 02-Dec-20 18-Dec-20 \$0.7312 \$0.0080 \$0.4500 Basel 3/8.5NC6.5 Floating SUNPG Suncorp Capital Notes 2 \$375m 24-Nov-17 3.65% 17-Jun-24 17-Jun-26 100% CPS Yes Yes Yes \$102.27 3.74% 3.05% 1.94% 02-Dec-20 21-Dec-20 \$0.6527 \$0.0072 \$0.4017 SUNPH Suncorp Capital Notes 3 Basel 3/ 8.5NC6.5 Floating \$389m 17-Dec-19 3.00% 17-Jun-26 17-Jun-28 CPS \$98.50 3.09% 3.32% 3.63% 2.34% 27-Nov-20 17-Dec-20 \$0.5393 \$0.0059 \$0.3615 Yes Yes Yes Cum 100% **WBCPE** Basel 3 /10NC8 \$1,311m 3.05% 23-Sep-22 23-Sep-24 CPS \$100.75 3.14% 2.80% 14-Dec-20 23-Dec-20 \$0.5480 \$0.0060 \$0.2650 Westpac Capital Notes 2 Floating 23-Jun-14 Yes Yes Yes 100% Basel 3 / 7NC5 \$1,324m 08-Sep-15 4.00% 22-Mar-21 22-Mar-23 CPS Yes \$100.95 4.09% 2.28% 1.09% 11-Dec-20 22-Dec-20 \$0.7138 \$0.0078 \$0.3687 Westpac Capital Notes 3 Floating 100% Yes Yes Cum **WBCPG** Westpac Capital Notes 4 Basel 3 / 7NC5 Floating \$1,702m 30-Jun-16 4.90% 20-Dec-21 20-Dec-23 CPS Yes Yes Yes \$102.95 4.99% 1.93% Cum 18-Dec-20 30-Dec-20 \$0.8709 \$0.0096 \$0.3541 100% Westpac Capital Notes 5 Basel 3 / 9.5NC7.5 \$1,690m 13-Mar-18 3.20% 22-Sep-25 CPS \$100.52 3.29% 3.12% 3.56% 2.10% 11-Dec-20 22-Dec-20 \$0.5742 \$0.0063 \$0.2966 Floating 22-Sep-27 Yes Yes Yes Cum 100% Basel 3 / 7.5NC5.5 Floating Westpac Capital Notes 6 \$1,423m 18-Dec-18 3.70% 31-Jul-24 31-Jul-26 CPS Yes Yes \$102.60 3.79% 3.01% 3.54% 1.88% 09-Dec-20 18-Dec-20 \$0.6614 \$0.0073 \$0.3562 Yes Cum 100%

No

No

No

No

Perpetual

Sub Unsecured

No

No

\$82.34

\$100.90

1.09%

2.29%

1.83%

1.96% 2.05%

3.04%

2.62%

Cum

Cum

12-Nov-20

10-Dec-20

30-Nov-20

21-Dec-20

\$0.2718

\$0.5709

\$0.0030

\$0.0063

\$0.2270

\$0.3012

Highlight denotes securities being ex-dividend on pricing date

Bendigo/Adelaide Sub Notes

NAB Subordinated Notes 2

Financial: Floating Rate Tier 2

21-Aug-98

20-Mar-17

1.00%

2.20%

20-Sep-23

20-Sep-28

0%

\$75m

Floating

Basel 3/11.5NC6.5 Floating

⁽²⁾ coupons must be deferred on certain gearing/interest levels being breached

⁽³⁾ trading margins are calculated to the call date, except for perpetual securities where trading margin calculations are based on the assumption that the security will be called in 30 years from the pricing date

⁽⁴⁾ yield to maturity for perpetual securities are based on the assumption that the security will be called in 30 years from the pricing date

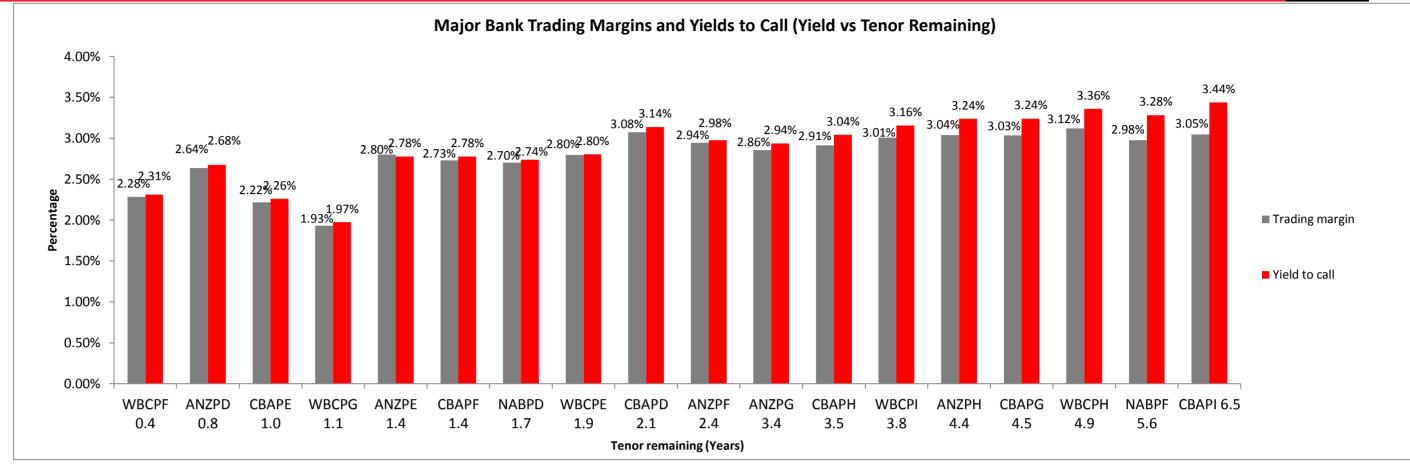
⁽⁵⁾ Option value is based on NAB's assessment of market parameters

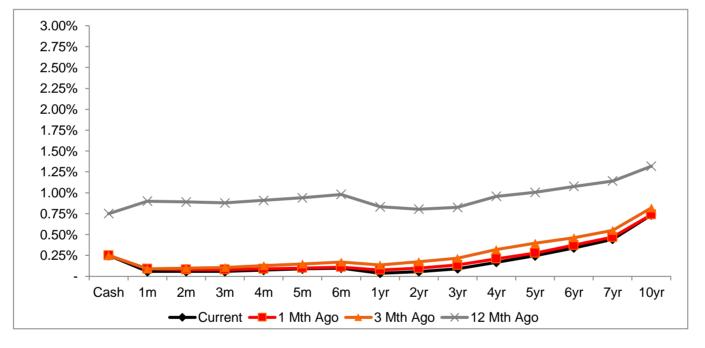
ASX Listed Bond and Hybrid Rate Sheet

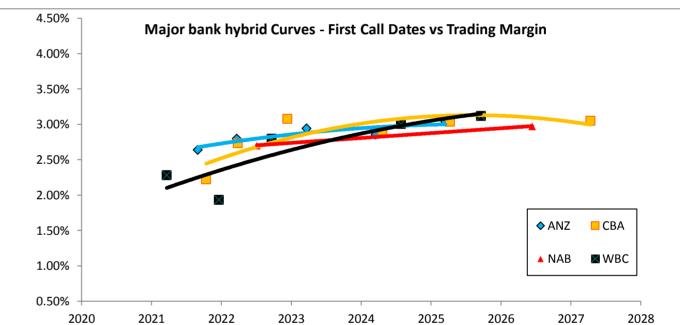


Bank Bill Swap Rates				
Term	Yield	7 Day Change		
Cash	0.250%	-		
1 mths	0.060%	-		
2 mths	0.060%	-		
3 mths	0.060%	0.01		
4 mths	0.075%	0.02		
5 mths	0.090%	0.02		
6 mths	0.100%	0.03		
1 yrs	0.038%	0.00		
2 yrs	0.058%	0.00		
3 yrs	0.093%	0.01		
4 yrs	0.168%	0.01		
5 yrs	0.246%	0.00		
6 yrs	0.341%	0.01		
7 yrs	0.445%	0.01		
10 yrs	0.735%	0.00		
12 yrs	0.891%	0.00		
15 yrs	1.045%	-0.00		
20 yrs	1.176%	0.00		
30 yrs	1.214%	-		

Tarre	Commons	4 Mah Awa Mah Awa	12 Mth Ago
Term	Current	1 Mth Ago th Ago	
Cash	0.250%	0.250% 0.250%	0.750%
1 mths	0.060%	0.090% 0.090%	0.900%
2 mths	0.060%	0.080% 0.100%	0.890%
3 mths	0.060%	0.080% 0.105%	0.880%
4 mths	0.075%	0.090% 0.130%	0.910%
5 mths	0.090%	0.100% 0.150%	0.940%
6 mths	0.100%	0.110% 0.170%	0.980%
1 yrs	0.038%	0.076% 0.137%	0.834%
2 yrs	0.058%	0.097% 0.175%	0.805%
3 yrs	0.093%	0.135% 0.219%	0.825%
4 yrs	0.168%	0.211% 0.320%	0.958%
5 yrs	0.246%	0.280% 0.396%	1.006%
6 yrs	0.341%	0.374% 0.461%	1.078%
7 yrs	0.445%	0.470% 0.550%	1.142%
10 yrs	0.735%	0.739% 0.820%	1.319%
12 yrs	0.891%	0.879% 0.946%	1.420%
15 yrs	1.045%	1.014% 1.035%	1.539%
20 yrs	1.176%	1.126% 1.113%	1.638%
30 yrs	1.214%	1.170% 1.150%	1.664%







Some data is sourced from ASX and Bloomberg.

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