

Issue 264: Jan. 19, 2007

Closed

Abel Funding Pty. Ltd.	€9 billion asset-backed commercial paper	A-1+	ABCP	Jan. 19, 2006
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Ratings Actions (week ending Jan. 19, 2007)

Transaction name	Class details	Rating	Asset class	Date
Ratings Downgrade				
George Street Finance LLC	A\$10 billion asset-backed CP Program	To: A-1 From: A-1+	ABCP	Jan. 15, 2007
George Street Finance Pty. Ltd.	A\$10 billion asset backed CP Program	To: A-1 From: A-1+	ABCP	Jan. 15, 2007
Ratings Affirmation				
DB RREEF CP Trust - Series 1	A\$593.3 million asset-backed CP Program	A-1+	ABCP	Jan. 12, 2007
DB RREEF CP Trust - Series 2	A\$327.4 million asset-backed CP Program	A-1	ABCP	Jan. 12, 2007
Deutsche Office Finance 2004-CMBS Trust	A\$500 million, due October 2010	AAA	CMBS	Jan. 12, 2007

At a Glance

New Term Securitisation Issuance

Year-to-date 2007 vs Year-to-date 2006

No. of Transactions

Sector	2007 YTD	2007 YTD (% of total)	2006 YTD	2006 YTD (% of total)	2007 YTD vs 2006 YTD %
RMBS	0		0		0.0%
CMBS	0		0		0.0%
ABS	0		0		0.0%
CDO/Repack	0		0		0.0%
Total	0		0		0.0%

Volume of Transactions

Sector	2007 YTD (mil. A\$)	2007 YTD (% of total)	2006 YTD (mil. A\$)	2006 YTD (% of total)	2007 YTD vs 2006 YTD
RMBS	0		0		0.0%
CMBS	0		0		0.0%
ABS	0		0		0.0%
CDO/Repack	0		0		0.0%
Total	0.0		0.0		0.0%

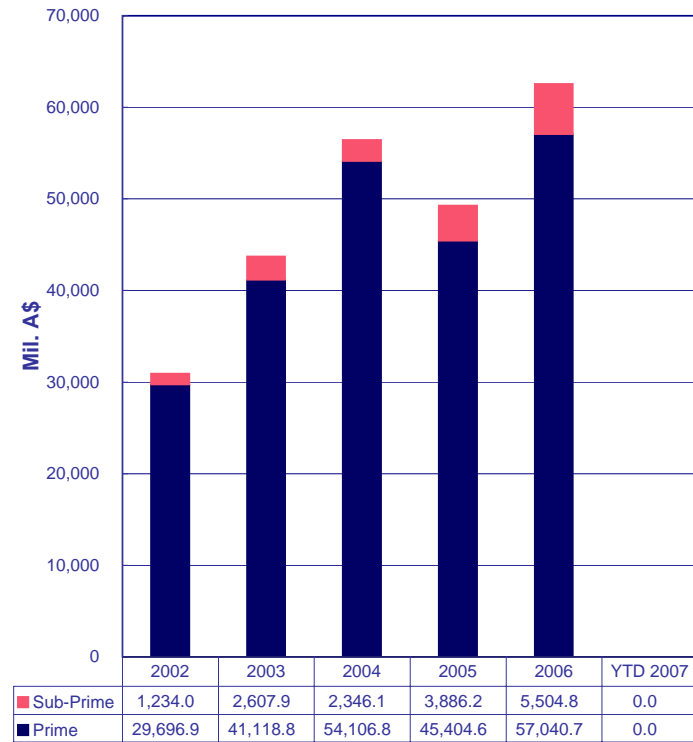
By Sector



Data at Jan. 19, 2007

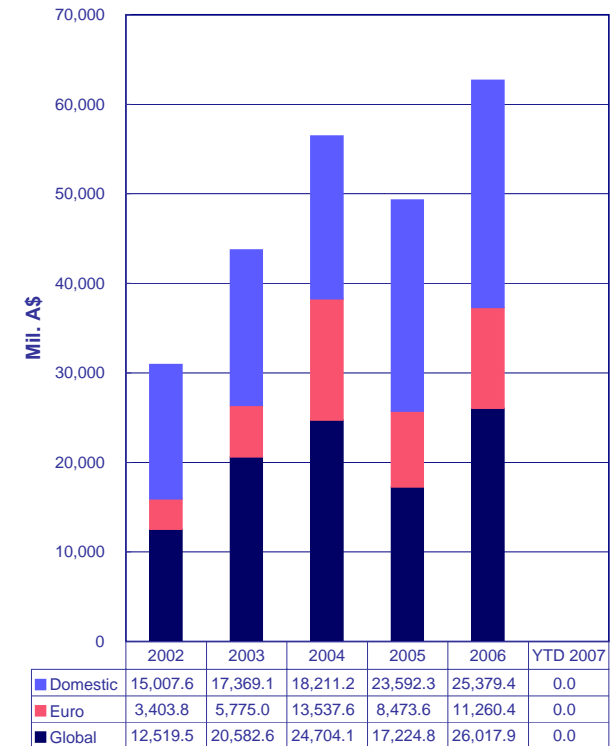
RMBS Snapshot YTD RMBS Issuance

By Sector



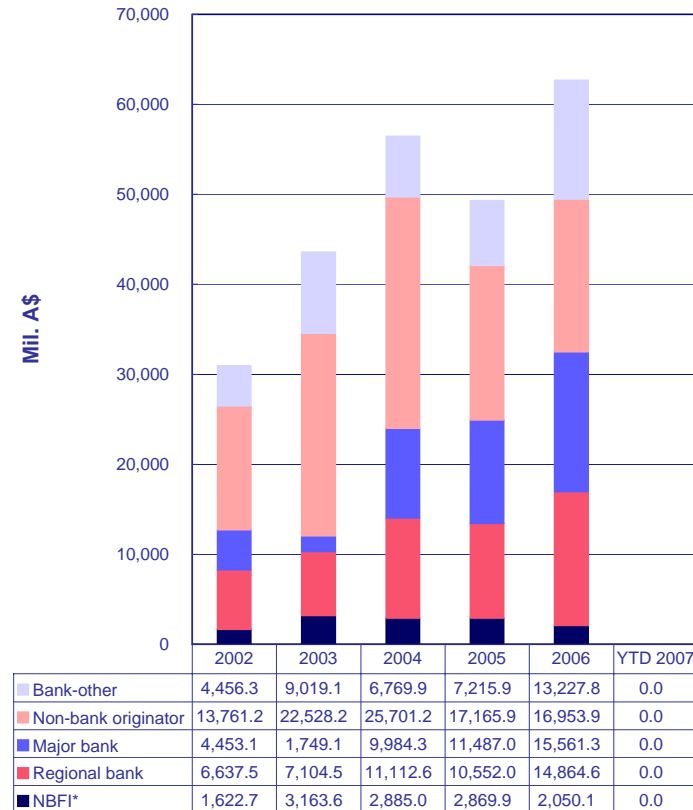
Data at Jan. 19, 2007

By Market of Issuance



Data at Jan. 19, 2007

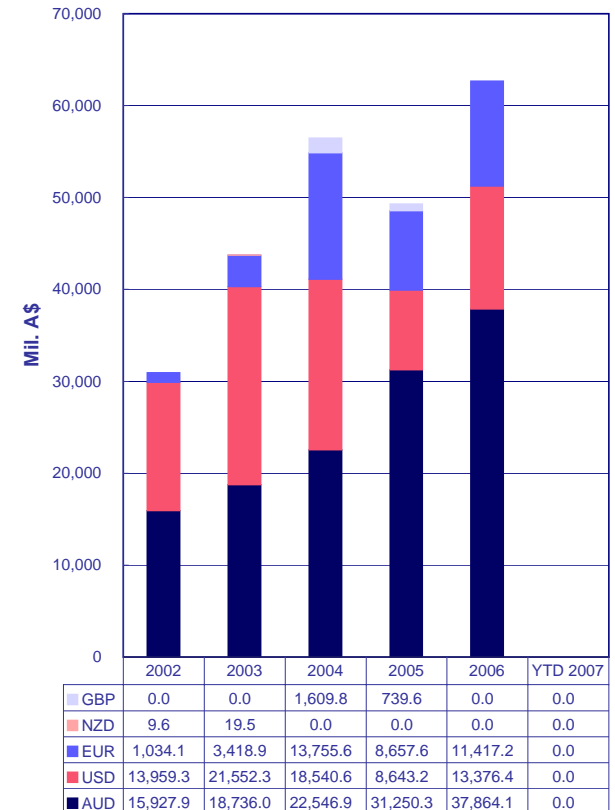
By Originator Type



Data at Jan. 19, 2007

NBF1* = Nonbank Financial Institution

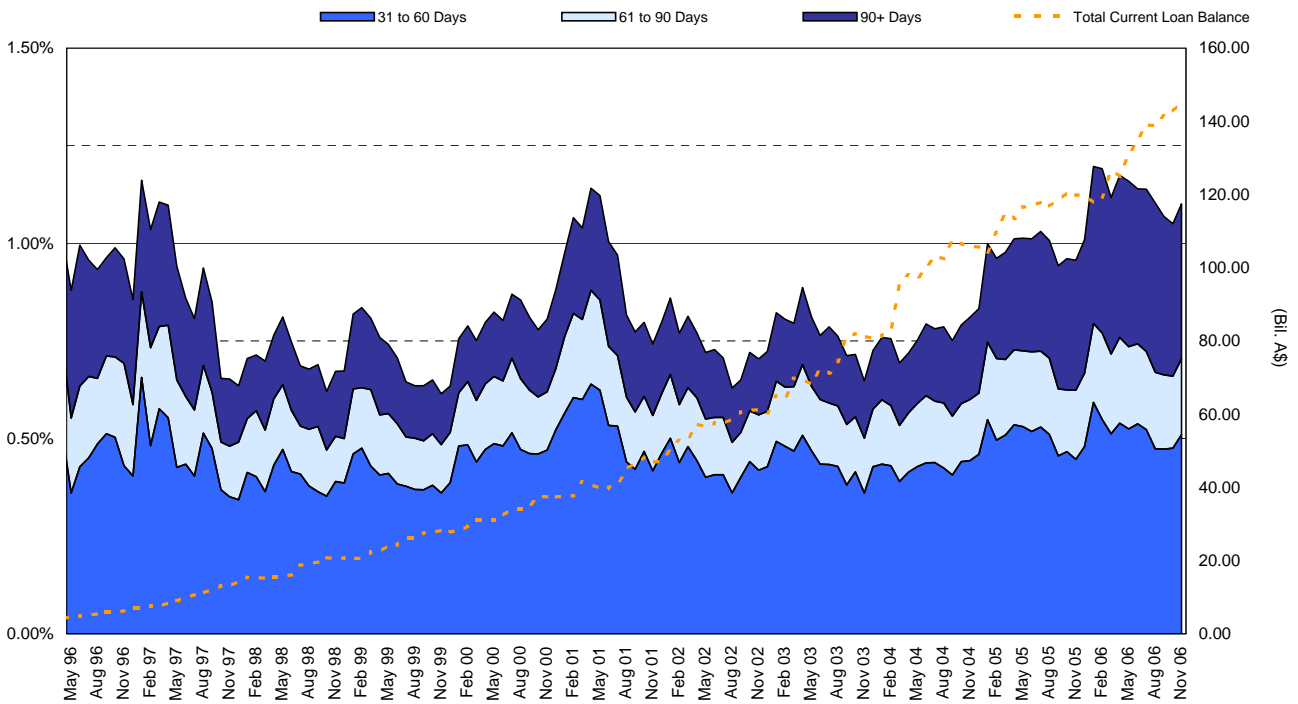
By Currency



Data at Jan. 19, 2007

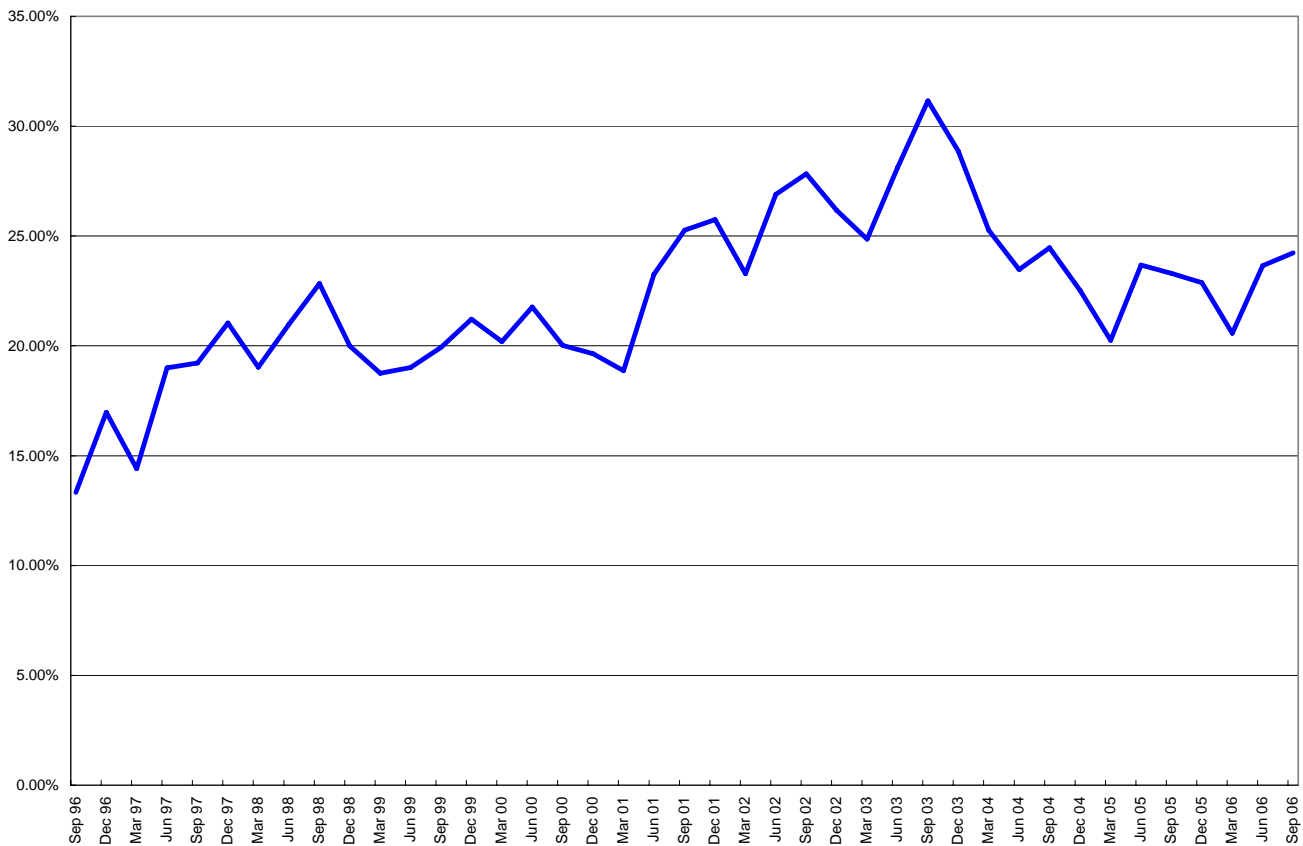
RMBS Performance

Australian Prime Standard & Poor's Mortgage Performance Index (SPIN)



[Australian SPIN Nov. 2006](#)
[Australian RMBS Arrears Statistics - Nov. 2006](#)

Standard & Poor's - RMBS Prime - Prepayment Index (SPPI)



[Australian SPPI Sept. 2006](#)

NR - Not rated. N/A - Not Applicable. N.A. - Not Available

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