

**Issue 267: Feb. 9, 2007**
**Market Activity (week ending Feb. 9, 2007)**

Transaction name	Class details	Rating	Asset class	Date
<b>Ratings Withdrawn</b>				
Principal Healthcare Finance Trust	Tranch 1 A\$69.9 million, due October 2027	To: NR From: AA	CMBS	Feb. 1, 2007
	Tranch 2 A\$40 million, due October 2027	To: NR From: AA		
	Tranch 3 A\$ 36.15 million, due October 2027	To: NR From: A-		
<b>Ratings Affirmation</b>				
DB RREEF CP Trust - Series 1	A\$593.3 million asset-bckd CP prog	A-1+	ABCP	Feb. 1, 2007
DB RREEF CP Trust - Series 2	A\$327.4 million asset-bckd CP prog	A-1	ABCP	Feb. 1, 2007
DB RREEF Office Finance 2004 CMBS Trust	A\$500 million, due October 2010	AAA	CMBS	Feb. 1, 2007
<b>On CreditWatch</b>				
Castlereagh Trust Series 2	A\$12.6 million, due June 2013	To: A+/ Watch Neg From: A+	CDO/Repack	Feb. 9, 2007
Jacaranda Trust Series 1	A\$12 million, due June 2010	To: AA+/ Watch Pos From: AA+	CDO/Repack	Feb. 9, 2007
SAIL Series 2003-10	A\$2 million, due February 2007	To: AA/ Watch Pos From: AA	CDO/Repack	Feb. 9, 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	1	50.0%	0		100.0%
CMBS	0		1	33.3%	-100.0% ↓
ABS	1	50.0%	1	33.3%	0.0%
CDO/Repack	0		1	33.3%	-100.0% ↓
<b>Total</b>	<b>2</b>	<b>100.0%</b>	<b>3</b>	<b>100.0%</b>	<b>-33.3%</b> ↓

#### 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	2,127	87.6%	0		100.0%
CMBS	0		143	45.6%	-100.0% ↓
ABS	300	12.4%	145	46.4%	106.3% ↑
CDO/Repack	0		25	8.0%	-100.0% ↓
<b>Total</b>	<b>2,426.9</b>	<b>100.0%</b>	<b>313.4</b>	<b>100.0%</b>	<b>674.4%</b> ↑

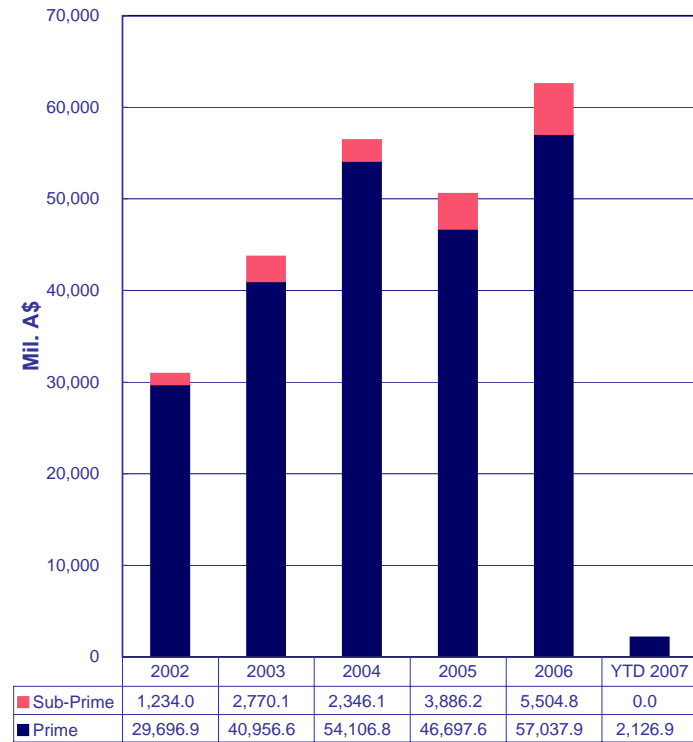
#### By Sector



Data at Feb. 9, 2007

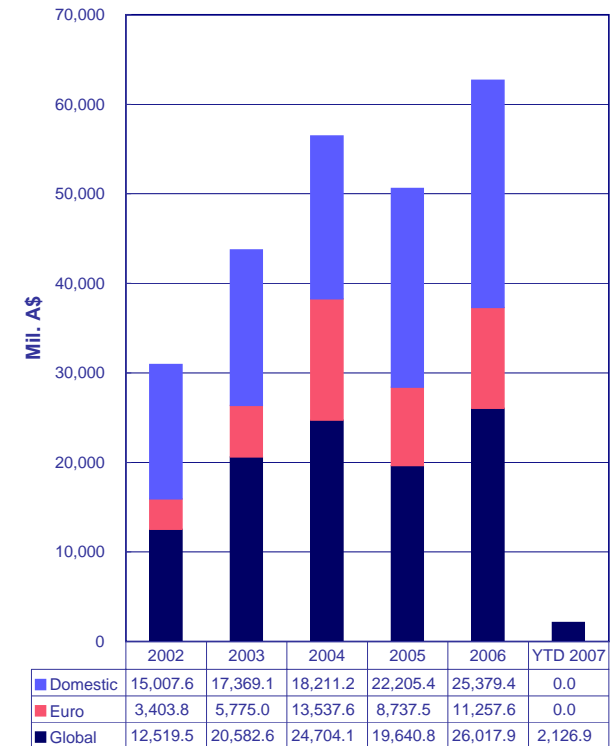
## RMBS Snapshot YTD RMBS Issuance

### By Sector



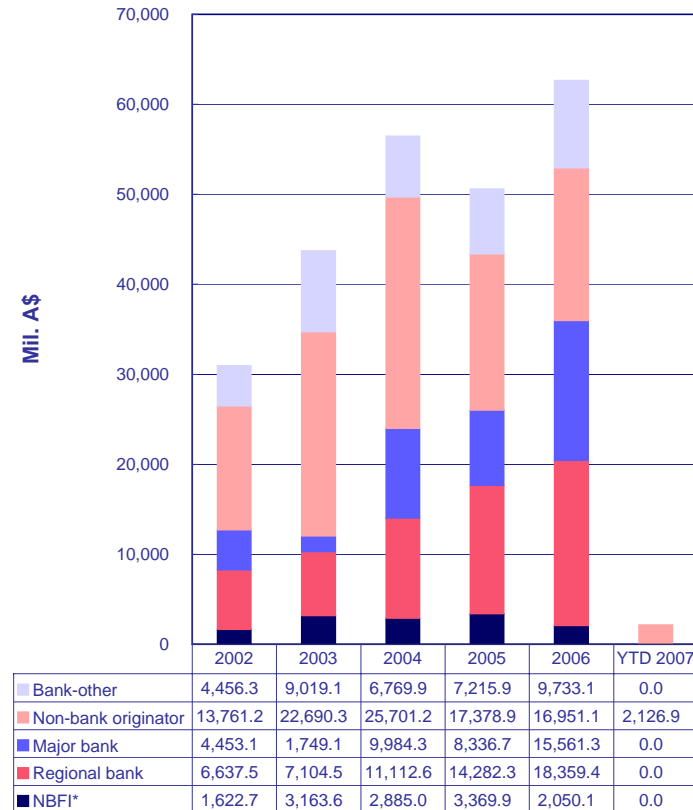
Data at Feb. 9, 2007

### By Market of Issuance



Data at Feb. 9, 2007

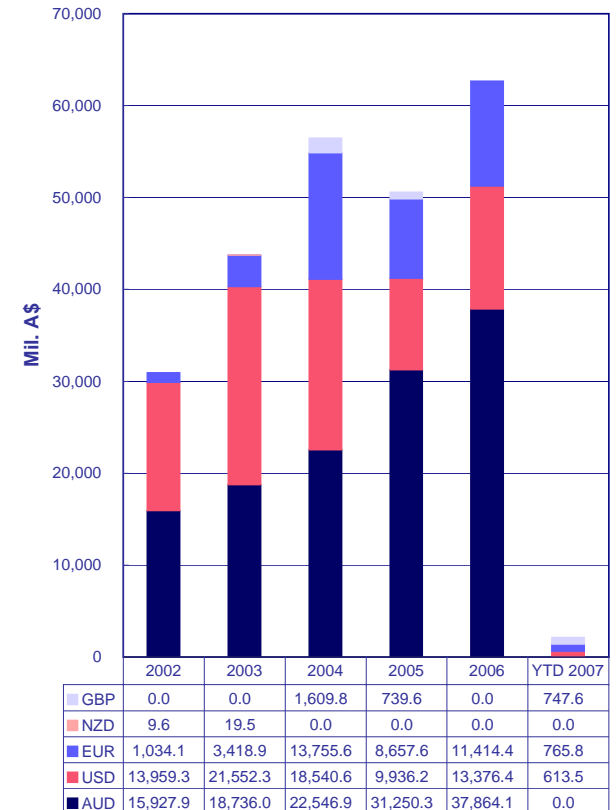
### By Originator Type



Data at Feb. 9, 2007

NBF1\* = Nonbank Financial Institution

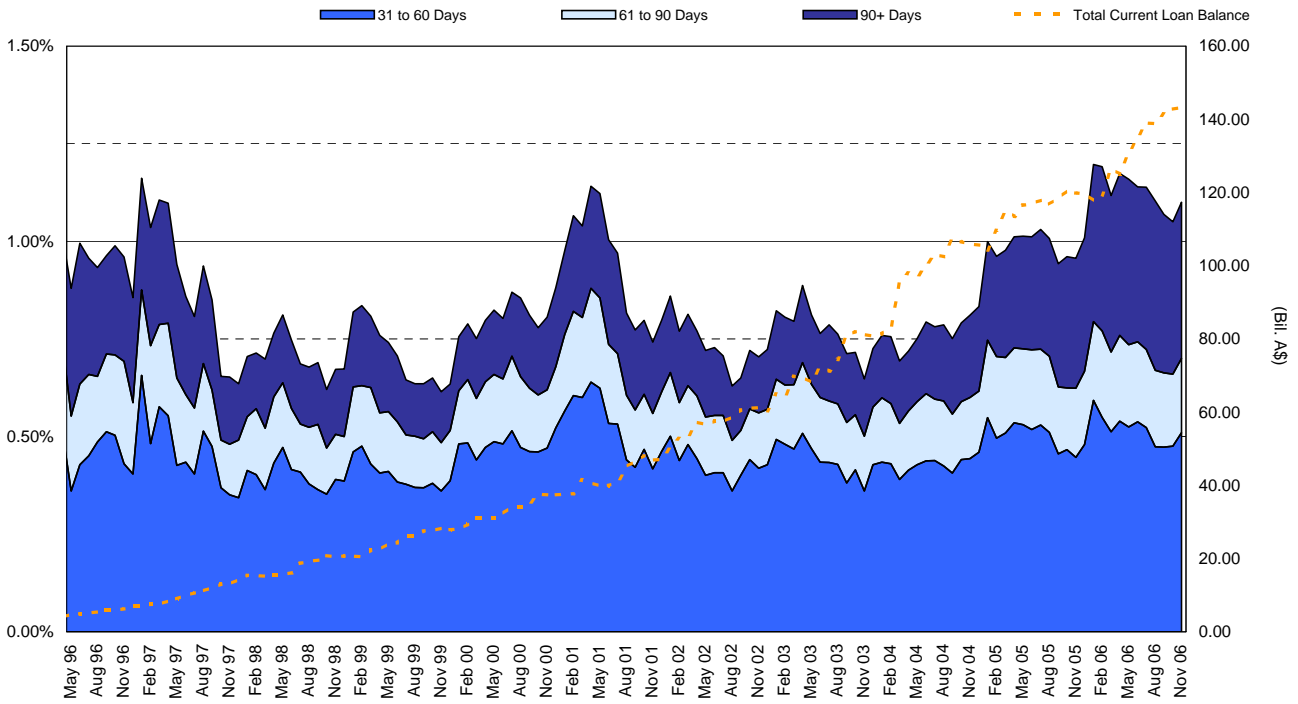
### By Currency



Data at Feb. 9, 2007

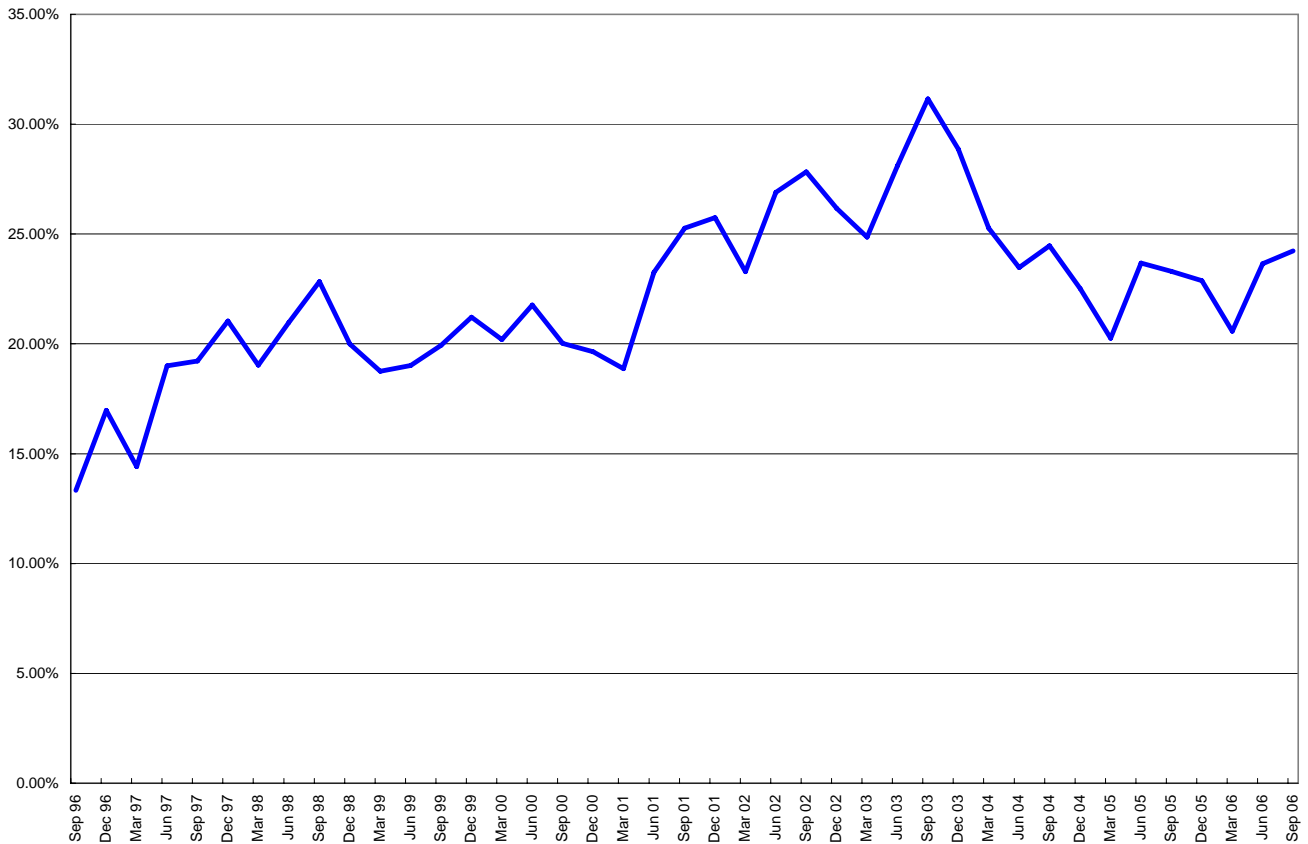
## RMBS Performance

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](#)

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

For enquiries please contact Esther Black on (61) 3-9631-2051 or email [esther\\_black@standardandpoors.com](mailto:esther_black@standardandpoors.com).

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