

Issue 268: Feb. 16, 2007
Market Activity (week ending Feb. 16, 2007)

Transaction name	Class details	Rating	Sector	Date
Launched				
RMS Series 2007-1HE	Class A €260 million, due April 2039	AAA (prelim.)	RMBS	Feb. 16, 2007
	Class AB €15 million, due April 2039	AAA (prelim.)		
	Class B €24 million, due April 2039	AA (prelim.)		
FirstMac Mortgage Funding Trust Series 1-2007	Class A A\$610.6 million, due February 2012	AAA (prelim.)	RMBS	Feb. 12, 2007
	Class AB A\$74.55 million, due February 2012	AAA (prelim.)		
	Class B A\$24.85 million, due February 2012	AA (prelim.)		
Medallion Trust Series 2007-1G	Class A-1 US\$2 billion, due February 2039	AAA (prelim.)	RMBS	Feb. 12, 2007
	Class A-2 A\$1 billion, due February 2039	AAA (prelim.)		
	Class A-3 €750 million, due February 2039	AAA (prelim.)		
	Class A-4 A\$1 billion, due February 2039	AAA (prelim.)		
	Class B A\$83 million, due February 2039	AA (prelim.)		

Ratings Actions (week ending Feb. 16, 2007)

Transaction name	Class details	Rating	Asset class	Date
Ratings Withdrawn				
Series 2004-1 REDS EHP Trust	Class A-1 A\$45 million, due June 2010	To: NR From: AAA	ABS	Feb. 12, 2007
SAIL Series 2003-9	A\$34.25 million, due February 2007	To: NR From: AAA	CDO/Repack	Feb. 15, 2007
SAIL Series 2003-10	A\$2 million, due February 2007	To: NR From: AA	CDO/Repack	Feb. 15, 2007
SAIL Series 2004-3	A\$10 million, due February 2007	To: NR From: AAA	CDO/Repack	Feb. 15, 2007

Recently Published Reports

Article	Date
Australia and New Zealand Securitisation New Issuance Roundup: December Quarter 2006	Feb. 16, 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		2	50.0%	-100.0% ↓
ABS	0		1	25.0%	-100.0% ↓
CDO/Repack	1	50.0%	1	25.0%	0.0%
Total	2	100.0%	4	100.0%	-50.0% ↓

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	2,127	87.6%	0		100.0%
CMBS	0		226	55.8%	-100.0% ↓
ABS	0		155	38.1%	-100.0% ↓
CDO/Repack	300	12.4%	25	6.2%	1100.0% ↑
Total	2,426.9	100.0%	406.0	100.0%	497.7% ↑

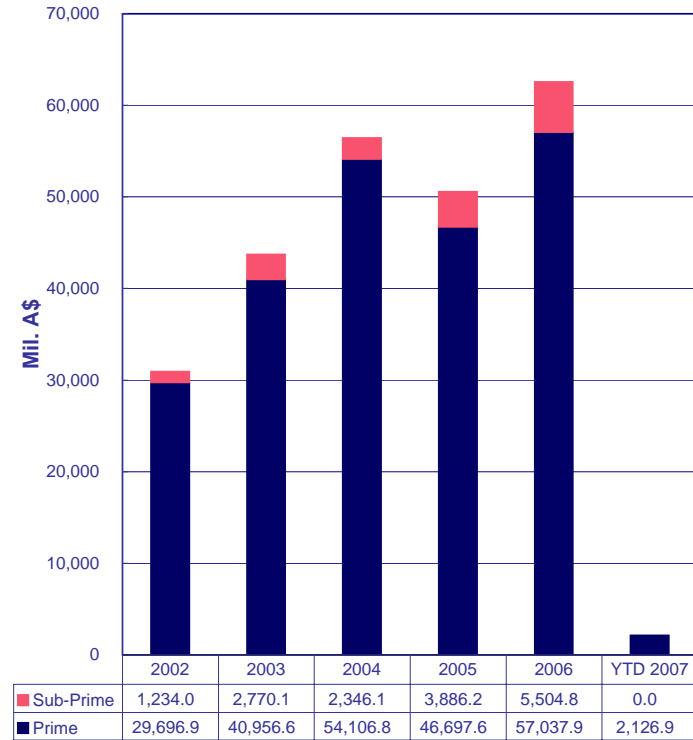
By Sector



Data at Feb. 16, 2007

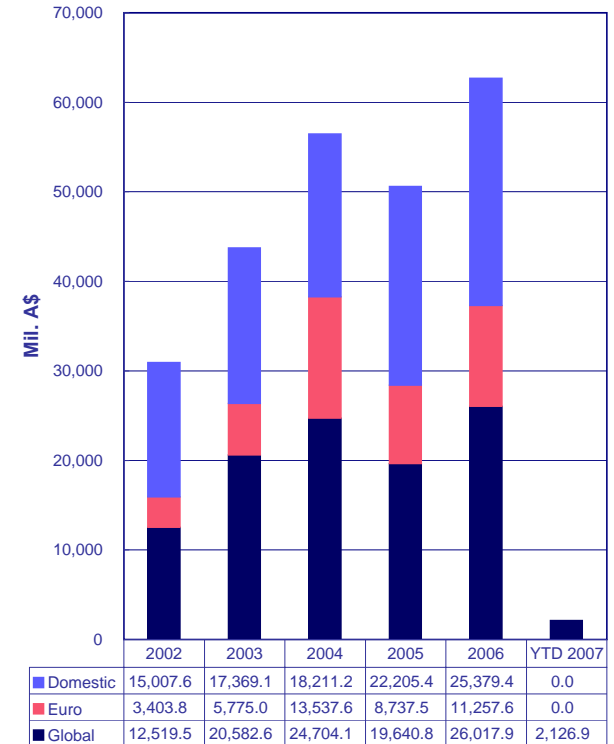
RMBS Snapshot YTD RMBS Issuance

By Sector



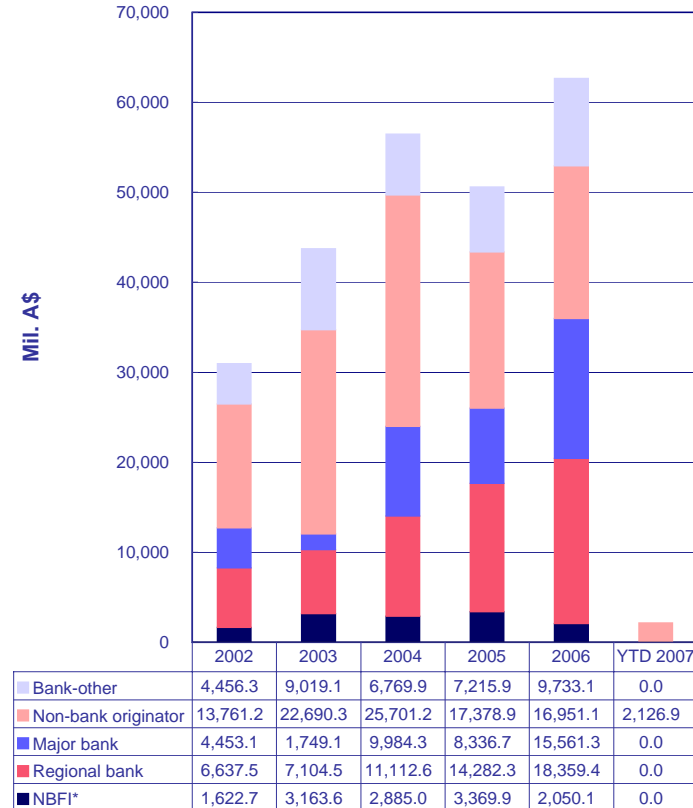
Data at Feb. 16, 2007

By Market of Issuance



Data at Feb. 16, 2007

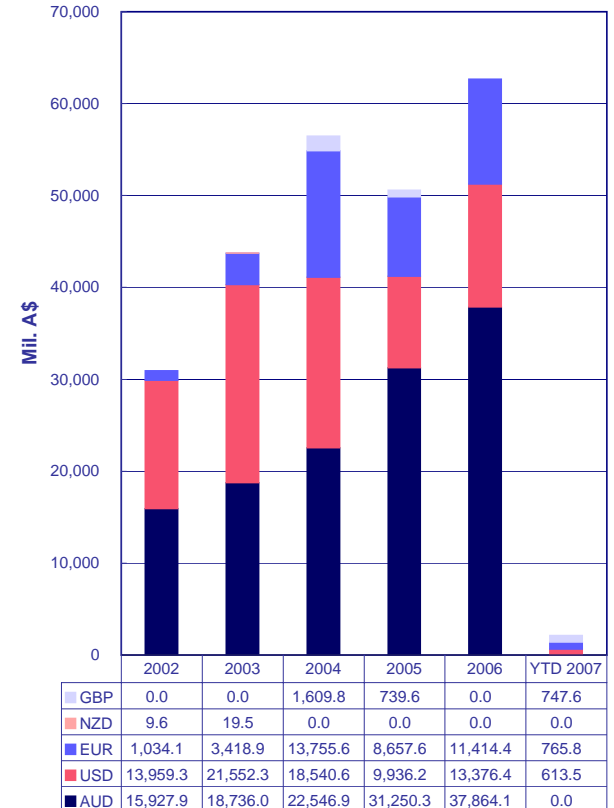
By Originator Type



Data at Feb. 16, 2007

NBF1* = Nonbank Financial Institution

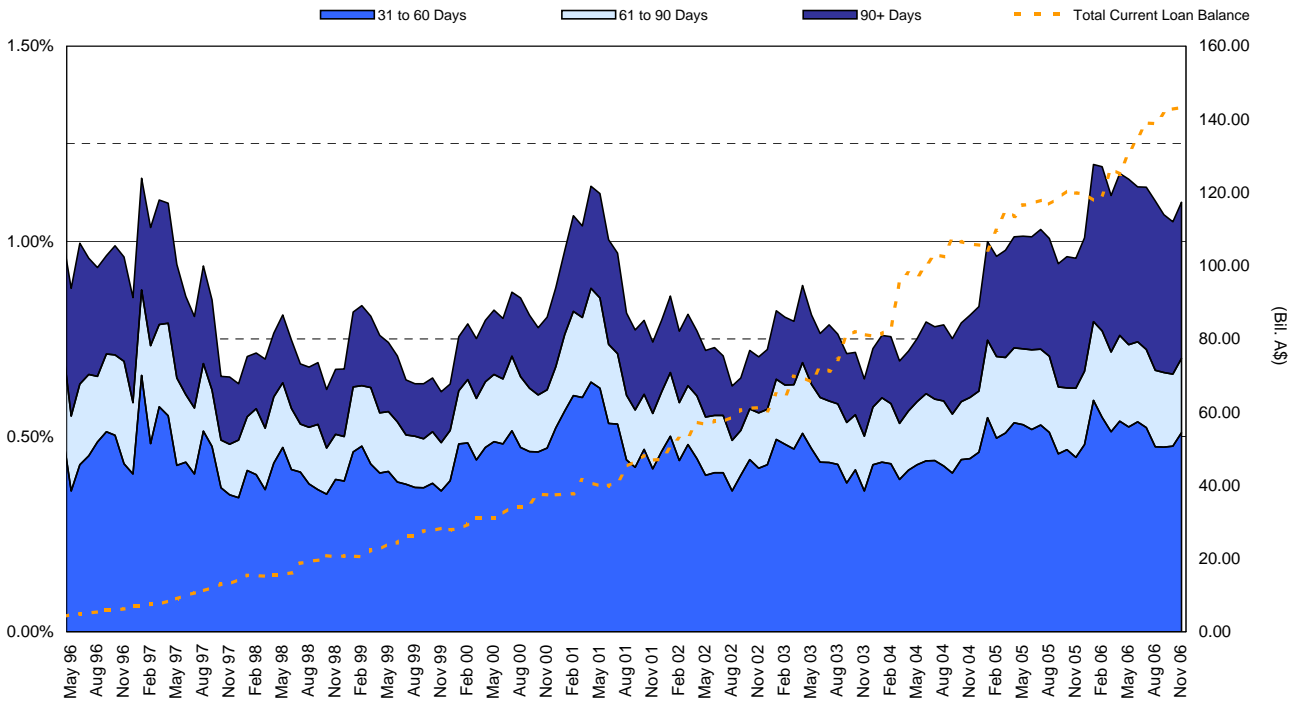
By Currency



Data at Feb. 16, 2007

RMBS Performance

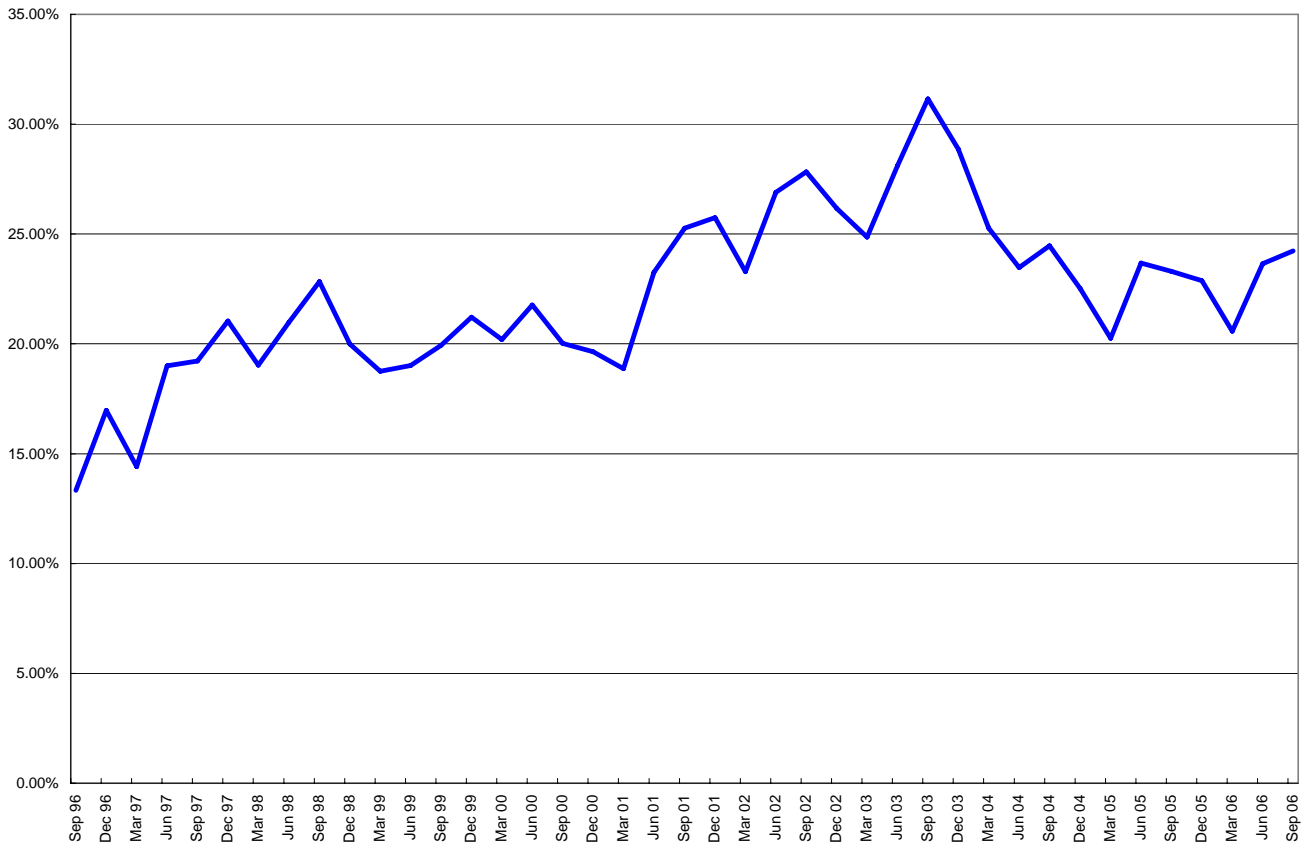
Australian Prime Standard & Poor's Mortgage Performance Index (SPIN)



[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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