

# Rhineland Funding Capital Corporation

**ABCP**

USD/EUR 0.7405

**Closing Date**  
March 2002

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## PROGRAMME SUMMARY

Information as of: Jun-2007  
Programme Name: Rhineland Funding Capital Corporation  
Sponsor: IKB Deutsche Industriebank AG (Aa3/P-1/B-)  
Administrator: Société Générale (Aa2/P-1/B+)  
Type: Hybrid

All Amounts in EUR

Rating	Outstanding ABCP Amount	Outstanding MTN Amount	Max Authorised Amount	Max Programme Amount
P-1	14.39 bn	N/A	14.50 bn	15.00 bn

Total USCP: 8.81 bn 61%  
Total ECP: 5.58 bn 39%  
Total ECN: N/A N/A

## SUPPORT FACILITIES

Total Liquidity Facilities: 14.50 bn  
Total Programme Credit Enhancement: 645.96 m

## Liquidity Banks (P-1 rated):

IKB Deutsche Industriebank AG 52.3%  
Other P-1 Rated Banks 47.7%

## PORTFOLIO SUMMARY <sup>(1)</sup>

% Fully Supported: 91.6% Monoline Supported: 0.0%  
% Partially supported: 8.4%

## ASSET PORTFOLIO

Number of Pools: 21 ABS Watchlist Since Last Month: None  
Number of Securities: 558 ABS Downgrade Since Last Month: None

## Portfolio Breakdown by Asset Type:

Whole Portfolio Asset Type	Outstanding Asset Amount	% of Total Outstanding
CDO/CLO	13,516,188,025	95.5%
Trade Receivables	637,889,765	4.5%
Total Assets	14,154,077,790	100.0%

## Portfolio by Country of Origin:

Whole Portfolio Country	Outstanding Asset Amount	% of Total Outstanding
United States	10,554,037,321	74.6%
North America	596,868,033	4.2%
United Kingdom	8,500,000	0.1%
Global	2,478,590,064	17.5%
Europe	241,816,064	1.7%
Germany	268,266,307	1.9%
Austria	6,000,000	0.0%
Total	14,154,077,790	100.00%

## Ratings of ABS Portfolio:

Whole Portfolio Asset Type	% of Total Outstanding
Aaa	53.8%
Aa1-Aa3	32.0%
A1-A3	11.0%
Baa1-Baa3	0.80%
Ba1-Ba3	0.17%
Moody's not rated	2.16%
Total	100%

## Five Largest Partially Supported Pools by Purchase Limit excluding ABS:

Number	Purchase Limit	Asset Type	Industry of Originator
1	60,000,000	Trade Receivables	Other
2	35,000,000	Trade Receivables	Other
3	-	-	-
4	-	-	-
5	-	-	-

Number	Outstanding Asset Amount	Selected Trigger	Current Level	Trigger Level	Pool Specific Credit Enhancement %
1	26,546,506	Default Ratio	0.05%	3.0%	46.3%
2	26,999,945	Default Ratio	0.23%	2.5%	21.1%
3	-	-	-	-	-
4	-	-	-	-	-
5	-	-	-	-	-



Moody's Investors Service

In Compliance with Performance Triggers & Investment Policy:

Yes

(1) The calculation of this figure includes only the Multi-seller leg of the programme