

ABOUT US

INVESTMENT STRATEGY

## INVESTMENT VEHICLE MANAGEMENT

- INVESTMENT VEHICLE TYPES
- INVESTMENT VEHICLES
  - □ Aquinas Funding, LLC.
  - Archstone I PLC
- Equinox Funding
- Erasmus Capital Corporation
- Monument Gardens Funding, LLC.
- Nieuw Amsterdam Receivables Corporation
- Paragon CDO, LTD.
- □ Prospero CLO I B.V.
- Solstice ABS CBO, LTD.
- Solstice ABS CBO II, LTD.
- Solstice ABS CBO III, LTD.
- Stuyvesant CDO I, LTD.
- Stuyvesant CDO II, LTD.
- □ Stuyvesant CDO III, LTD.
- Stuyvesant CDO IV, LTD.
- Stuyvesant CDO V, Ltd.
- Veritas CLO I, Ltd.
- Vermeer Funding, LTD.
- Vermeer Funding II, Ltd.

□ NEWS & EVENTS

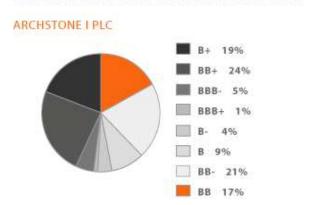


## ARCHSTONE I PLC

TRANSACTION SUMMARY

Archstone I PLC is a USD 200 million & Euro 58 million synthetic CDO referencing a portfolio of Credit Default swaps to High Yield Obligors which closed March 2005. The portfolio is managed by Rabobank.

- Rabobank acts as co-lead dealer and Collateral Manager
- Recoveries are fixed at 70%
- Average portfolio rating of Ba2/Ba3 at closing



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