**Cormonwealth**Bank Commonwealth Bank of Australia ABN 48 123 123 124

## **Commonwealth Bank of Australia CBA Covered Bond Trust - Investor Report**

Date: 13 March 2019

Mant	hly Covered Bond Report Date	28-February-2019				
	miy Covered Bond Report Date	01-March-2019				
	ibution Date	20-March-2019				
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Securi Bond	ed Bond Guarantor ity Trustee Trustee Provider er				Deutsche T Commor	I Corporate Trust Limited P.T Limited Trustee Company Limited Inwealth Bank of Australia Inwealth Bank of Australia
	Manager					on Advisory Services P/L
Cover	Pool Monitor					PricewaterhouseCoopers
Rat	tings Overview			Fitch	Moody	's
CBA	Short Term Senior Unsecured Rating Long Term Senior Unsecured Rating red Bond Rating			F1+ (Affirmed) AA- (Negative) AAA	P-1 (St Aa3 (Si Aaa	
_						
Cor	mpliance Tests					
Asset	t Coverage Test					Pass
	r Event of Default					No
	red Bond Guarantor Event of Default					No
	est Rate Shortfall Test					Pass
Pre-N	Aaturity Test					Pass
			_			
Ass	set Coverage Test as at 01-March-2019					
	Calculation of Adjusted Aggregate Receivable Amount					
А	The Lower of:					
	(i) LVR Adjusted Mortgage Loan Balance Amount, and				\$26,642,791,365	
	(ii) Asset Percentage Adjusted Mortgage Loan Balance Amount				\$24,961,602,029	\$04 004 000 000
						\$24,961,602,029
в	Aggregate Amount of any Proceeds of any Term Advances and/or any Demand Loan					
	Advances which have not been applied as at the Determination Date.					\$0
С	Aggregate Principal Balance of any Substitution Assets and Authorised Investments					
0	as at the relevant Determination Date					\$2,512,072,005
D	Aggregate Amount of Principal Collections collected by the Servicer during the Collection Period					¢0.
	excluding any amounts applied in accordance with the Priority of Payments.					\$0
Е	The sum Sale Proceeds credited to the GIC Account, Remaining Available Principal held in the					
	GIC Account and any amount transferred from the OC Account to the GIC Account					\$0
z	Negative Carry Factor					\$0
-						ψ <b>υ</b>
	Adjusted Aggregate Mortgage Loan Amount (A+B+C+D+E) - Z					\$27,473,674,035
	(10000)2/2					ψ∠1, <b>713,014,03</b> 3
	Results of Asset Coverage Test					
	Adjusted Aggregate Mortgage Loan Amount					\$27,473,674,035
	AUD Equivalent of the Aggregate Principal Amount Outstanding of the Covered Bonds Asset Coverage Test is Satisfied					\$27,007,098,842 Yes
	Asset Percentage					93.50%
	Current Overcollateralisation Percentage					1.73%



	Summary	as	at	01-March-2019
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Bond Issuance						
Bonds	Issue Date	Principal Balance	AUD Equiv. of Principal Balance	Exchange Rate	Coupon Frequency	Coupon Rate
Series 2	27-January-2012	NOK 3,375,000,000.00	\$547,208,753.16	6.1677	Yearly	5.000000%
Series 5	01-February-2012	EUR 109,000,000.00	\$133,812,333.46	0.8146	Yearly	3.815000%
Series 7	02-February-2012	EUR 66,500,000.00	\$81,246,933.96	0.8185	Yearly	3.925000%
Series 9	13-February-2012	EUR 117,000,000.00	\$141,901,697.12	0.8245	Yearly	3.994000%
Series 11	13-March-2012	CHF 350,000,000.00	\$356,385,918.91	0.9821	Yearly	1.500000%
Series 12	01-March-2012	EUR 50,000,000.00	\$62,055,873.25	0.8057	Yearly	3.700000%
Series 14	02-May-2012	CHF 100,000,000.00	\$105,977,895.14	0.9436	Yearly	1.625000%
Series 15	03-May-2012	EUR 1,500,000,000.00	\$1,897,314,529.00	0.7906	Yearly	3.000000%
Series 16	09-May-2012	NOK 750,000,000.00	\$126,407,165.00	5.9332	Yearly	4.550000%
Series 17	21-May-2012	EUR 90,000,000.00	\$116,459,016.00	0.7728	Yearly	3.035000%
Series 18	07-August-2012	EUR 100,000,000.00	\$118,312,476.00	0.8452	Yearly	2.630000%
Series 19	04-September-2012	GBP 750,000,000.00	\$1,142,980,437.00	0.6562	Yearly	3.000000%
Series 20	13-September-2012	EUR 150,000,000.00	\$183,104,756.35	0.8192	Yearly	2.270000%
Series 21	24-September-2012	EUR 111,000,000.00	\$137,442,380.00	0.8076	Yearly	2.602500%
Series 22	05-October-2012	EUR 50,000,000.00	\$62,377,049.00	0.8016	Quarterly	EURIBOR 3 MONTHS + 0.450000%
Series 23	09-November-2012	EUR 113,000,000.00	\$142,140,087.00	0.7950	Yearly	2.305000%
Series 25	01-February-2013	EUR 112,000,000.00	\$144,430,651.00	0.7755	Yearly	2.500000%
Series 29	21-January-2014	NZD 314,000,000.00	\$291,957,229.00	1.0755	SemiAnnual	5.802000%
Series 31	21-January-2014	EUR 45,000,000.00	\$68,026,155.38	0.6615	Yearly	2.215000%
Series 33	15-April-2014	EUR 40,000,000.00	\$59,828,614.81	0.6686	Quarterly	EURIBOR 3 MONTHS + 0.310000%
Series 34	12-Мау-2014 27-Мау-2014	EUR 40,000,000.00	\$60,041,183.48	0.6662	Yearly	1.525000%
Series 35	,	AUD 125,000,000.00	\$125,000,000.00	1.0000	SemiAnnual	4.750000%
Series 36	18-June-2014	USD 1,250,000,000.00	\$1,347,563,605.00	0.9276	SemiAnnual	2.00000%
Series 37	10-July-2014 09-September-2014	AUD 109,000,000.00	\$109,000,000.00	1.0000	SemiAnnual	4.500000%
Series 38	04-November-2014	AUD 50,000,000.00 EUR 1.000.000.000.00	\$50,000,000.00	1.0000	SemiAnnual	4.275000%
Series 39 Series 40	02-December-2014		\$1,455,053,616.00	0.6873 0.6975	Yearly	0.750000% 1.210000%
Series 40	12-December-2014	EUR 25,000,000.00	\$35,840,529.65 \$73,491,353.61	0.6804	Yearly Yearly	1.653000%
Series 42	12-December-2014	EUR 50,000,000.00 EUR 25.000.000.00	\$37,227,311.08	0.6715	Yearly	1.670000%
Series 43	30-January-2015	EUR 50,000,000.00	\$71,211,199.03	0.7021	Yearly	1.192500%
Series 44	22-July-2015	USD 1,000,000,000.00	\$1,341,021,858.66	0.7457	SemiAnnual	2.125000%
Series 45	04-December-2015	EUR 50,000,000.00	\$73,007,446.22	0.6849	Yearly	1.665000%
Series 46	14-December-2015	EUR 100,000,000.00	\$144,965,159.00	0.6898	Yearly	0.982000%
Series 47	17-December-2015	EUR 50,000,000.00	\$75,440,649.96	0.6628	Yearly	1.670000%
Series 48	29-December-2015	EUR 40,000,000.00	\$60,955,056.00	0.6562	Yearly	1.635000%
Series 49	29-January-2016	EUR 50,000,000.00	\$78,169,617.36	0.6396	Yearly	1.641000%
Series 50	09-February-2016	EUR 750,000,000.00	\$1,163,062,500.00	0.6448	Yearly	0.375000%
Series 51	09-February-2016	EUR 500,000,000.00	\$775,375,000.00	0.6448	Yearly	1.625000%
Series 52	21-April-2016	EUR 100,000,000.00	\$149,127,604.17	0.6706	Yearly	1.393000%
Series 53	12-May-2016	EUR 40,000,000.00	\$61,866,396.33	0.6466	Yearly	1.500000%
Series 54	18-July-2016	EUR 125,000,000.00	\$185,193,750.00	0.6750	Yearly	0.807000%
Series 55	27-July-2016	EUR 100,000,000.00	\$145,878,324.99	0.6855	Yearly	1.000000%
Series 56	27-July-2016	EUR 1,250,000,000.00	\$1,838,250,000.00	0.6800	Yearly	0.500000%
Series 57	23-September-2016	GBP 37,000,000.00	\$64,367,281.90	0.5748	Quarterly	GBP LIBOR 3 MONTHS + 0.370000%
Series 58	17-November-2016	AUD 700,000,000.00	\$700,000,000.00	1.0000	SemiAnnual	2.750000%
Series 59	17-November-2016	AUD 1,400,000,000.00	\$1,400,000,000.00	1.0000	Quarterly	BBSW - 3 MONTHS + 0.850000%
Series 60	17-November-2016	AUD 200,000,000.00	\$200,000,000.00	1.0000	SemiAnnual	3.250000%
Series 61	18-January-2017	GBP 350,000,000.00	\$592,095,000.00	0.5911	Yearly	1.125000%
Series 62	11-April-2017	EUR 750,000,000.00	\$1,051,800,000.00	0.7131	Yearly	0.375000%
Series 63	02-November-2017	EUR 50,000,000.00	\$76,175,000.00	0.6564	Yearly	1.634000%
Series 64	03-November-2017	EUR 50,000,000.00	\$76,679,000.00	0.6521	Yearly	1.636000%
Series 65	02-November-2017	EUR 100,000,000.00	\$153,316,000.00	0.6522	Yearly	1.636000%
Series 66	19-January-2018	EUR 404,000,000.00	\$628,072,400.00	0.6432	Yearly	1.482000%
Series 67	28-March-2018	EUR 35,000,000.00	\$55,600,000.00	0.6295	Yearly	1.598000%
Series 68	24-April-2018	HKD 6,100,000,000.00	\$1,002,745,220.52	6.0833	Quarterly	HIBOR 3 MONTHS + 0.116500%
Series 69	24-April-2018	EUR 1,000,000,000.00	\$1,593,300,000.00	0.6276	Yearly	0.375000%
Series 70	20-July-2018	USD 1,250,000,000.00	\$1,676,727,028.84	0.7455	SemiAnnual	3.250000%
Series 71	02-August-2018	EUR 50,000,000.00	\$79,065,000.00	0.6324	Yearly	1.474000%
Series 72	04-October-2018	EUR 42,000,000.00	\$67,867,800.00	0.6189	Yearly	1.602000%
Series 73	17-January-2019	EUR 100,000,000.00	\$161,100,000.00	0.6207	Yearly	1.627000%
Series 74	18-January-2019	EUR 50,000,000.00	\$79,530,000.00	0.6287	Yearly	1.625000%
Series 75	25-January-2019	EUR 135,000,000.00	\$214,407,000.00	0.6296	Yearly	1.617000%
	45 Eshavary 0040	FUE 400 000 000 00				
Series 76	15-February-2019	EUR 100,000,000.00	\$159,600,000.00	0.6266	Yearly	1.516000%



Intra         With Control         With Control         Intra Match Date         Intra Match Date           String 5         XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX							
Series 7         SUB17TREEGO         n/a         Lucken         Hard Rulet         QC -February 2007         Ger February 2007           Series 8         ADD178161620         n/a         Lucken         Hard Rulet         QC -February 2007         To February 2007           Series 9         ADD178161620         n/a         SO Series 10         D/a Mort 2007         To February 2007           Series 10         ADD178161627         n/a         SO Series 10         D/a Mort 2007         Control 1000000000000000000000000000000000000	Bonds	ISIN	CUSIP	Listing	Note Type	Expected Maturity Date	Final Maturity Date
Sons 7         SK072002380         m a         London         Herd Rule         ST-Atom-y-2027         St-Atom-y-2027           Sons 81         CCH-Story 7483         m a         SK Sons Exchange         M and St-Atom-y-2027         St-Atom-y-2027           Sons 81         CCH-Story 7483         m a         SK Sons Exchange         M and St-Atom-y-2027         CA-Atyry 2027           Sons 81         SK Sons Exchange         M and St-Atom-y-2027         CA-Atyry 2027           Sons 81         SK Sons Exchange         M and St-Atom-y-2027         CA-Atyry 2027           Sons 81         SK Sons Exchange         M and St-Atom-y-2027         CA-Atyry 2027           Sons 81         SK Sons Exchange         M and St-Atom-y-2027         CA-Atyry 2027           Sons 81         SK Sons Exchange         M and	Series 2	XS0733058969	n/a	London	Soft Bullet	27-January-2022	27-January-2022
Sense 9         XXX7451(556)         m h         Lonon         Mer Rulet         11-Forum?200         13-Forum?200           Sense 11         CAV805144877         m h         Six Surs Schwage         Mint Mit         11-Sequents 2010         16-Jacks 2017           Sense 11         CXX05144877         m h         Six Surs Schwage         Mint Mit         12-Sequents 2017         16-Jacks 2017           Sense 10         CXX071752047         m h         Curron         Mit Mit         12-Sequents 2017         13-Sequents 2017           Sense 11         CXX071752047         m h         Lonon         Mit Mit Mit         12-Sequents 2017         13-Sequents 2017         12-Sequents 201			n/a		Hard Bullet	01-February-2027	01-February-2027
Seletes 11         Ch-01.0077-463         More 300         Stelle 12	1					-	-
Internet         Vietand         Here Bulet         CD *March-2027         If *March-2027           Barter 14         Chilliso/2018         Dis Klows European         Get Bulet         CD *March-2027         Birk Sware European         Birk Sware European         Dis Klows Euro							-
streis         Chronis 1000000000000000000000000000000000000							-
Series 15         XXX77591427         100         Lonon         Sett Bulet         05.Mbir/2022         09.Mbir/2022           Series 16         XXX77580         0.00         Here Bulet         07.Abir/2023         07.Mbir/2023           Series 16         XXX77580         0.00         Here Bulet         07.Abir/2023         07.Abir/2023           Series 10         XXX75780         0.00         Labled         Here Bulet         07.Abir/2023         07.Abir/2023           Series 20         XXX85200000         0.00         Labled         Here Bulet         0.00							
Series 10         XSD71870207         In in XSD52802849         Lundon         Hard Nation         CMAN-2027         CMAN-2027           Sectes 11         XSD8010716285         in in         Lundon         Hard Nation         C7-August-2001         C7-Augus	1						
esteri         XSUR2822401         No         London         Hee Bulk         Q114bg-2027         Q114bg-2027           Berlei         XSUR222013         No         London         Soft Bulk         OF-September-2038         OF-September-2038           Berlei         XSUR222013         No         United         Intel Bulk         OF-September-2038         OF-September-2038           Berlei         XSUR22011         No         United         Intel Bulk         OF-September-2038         OF-September-20	1						
Stores 19         XX86010716266         nn         United         Her Shilk         Of-Aggin-2031           Stores 19         XX8622231733         nn         United         Hate Shilk         Of-Aggin-2031         Of-Aggin-2031           Stores 21         XX86204532         nn         United         Hate Shilk         Of-Aggin-2031         Of-Aggin-2031           Stores 23         XX86204523         nn         London         Store 14         Of-Aggin-2031         Of-Aggin-2031           Stores 23         XX86071762662         nn         London         Store 14         Of-Aggin-2031         Of-Aggin-2031           Stores 23         XX80707026612         nn         London         Store 144         Of-Aggin-2031         Of-Aggin-2031           Stores 34         XX50705002         nn         Of-Aggin-2031	1					•	-
strant 10         X50022017 00         nn         And         Sent Bull         Sent Bull         Old Segtember 2024         10.4 Segtember 2024           Strant 22         X5002306502         10.6 Set Bull         Obs Bull         24 Segtember 2024         10.5 Segtember 2024           Strant 22         X50023042208         10.6         Unit 10.6         Set Bull         0.6 Obs Control 10.0         0.6 Obs Control 10.0           Strant 23         No         10.6         Unit 10.6         Herd Bull         0.6 Normal 20.0         0.6 Advectmber 20.4           Strant 23         No         10.6         Unit 10.6         Herd Bull         0.6 Advectmber 20.4         0.6 Advectmber 20.4           Strant 31         X51017000000         10.6         Unit 10.6         Set Bull         11.6 Advect 20.1         11.6 Advect 20.1           Strant 33         X51017000000         10.6         Unit 10.6         Set Bull         11.6 Advect 20.1         11.6 Advect 20.1           Strant 34         X51017000000         20.27 IAACED 20.2271 AACED 20.0         11.6 Advect 20.1         11	1						
Series 20         M m         M m         Unitated         Herd Buff         11. September 2024         13. September 2024           Series 21         XS005342240         M n         London         Soft Buff         05. Octator 2019         05. Octator 2019           Series 23         XS005342240         M n         M n         M N         05. Octator 2019         05. Octator 20	1					-	-
Series 21         Skill Skil	1					•	
Berner 22         NKBRENZAM         Init         London         Stift Build         06-0ceber-2019         06-0ceber-2019           Berner 23         NKXBRENZAMP         Init         Unlisted         Hard Build         01-februry-2029         01-februry-2029           Berner 23         NKXBRENZAMP         Initial         Sch Buildt         01-februry-2029         01-februry-2029           Berner 33         NK1BITZERER         Initial         Sch Buildt         01-februry-2029         32-December-2022           Berner 33         NK1BITZERER         Initial         Sch Buildt         15-Apt-2021         15-Apt-2021           Berner 35         ULSIGCTARESTRESTRES         Sch Buildt         27-May-2024         27-May-2024         27-May-2024           Berner 37         ULSIGCTARESTRESTRESTRESTRESTRESTRESTRESTRESTREST	1					-	
Identica 3         Onio         Onio         Unitade         Hard Bulet         OP-Forumy-2020         OP-Forumy-2020           Series 3         XS05374057         nio         Unitade         Strint Bulet         21-January-2021         21-January-2021           Series 3         XS010726002         nio         Unitade         Strint Bulet         32-December-2022         32-December-2022           Series 3         XS010726002         nio         Unitade         Hard Bulet         12-Anaray-2021         12-Anaray-2021           Series 3         XS0105027144E72027144E5         AUX         Strint Bulet         12-Anaray-2021         12-Anaray-2021           Series 3         US2027144E72027144E5         AUX         Strint Bulet         12-Anaray-2021         12-Anaray-2021           Series 3         US2027144E72027144E72         Corport 14-Anaray-2021         12-Anaray-2021         12-Anaray-2021           Series 4         US2077144E71207255         Corport 14-Anaray-2021         12-Anaray-2021         12-Anaray-2021           Series 4         XS11145018023         nio         London         Strint Bulet         12-Anaray-2021         12-Anaray-2021           Series 4         US2071447401U3207114427         2007144742027114472         Usint Bulet         12-Anaray-2021         12-Anaray-2021 <td>1</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	1						
Series 23         XX568374687         min         Unitade         Hard         0.1-6 hours-2020         0.1-2-bours-2020           Series 23         XX5101726082         min         London         Hard         3-0-comber-2022         3-0-comber-2022           Series 33         XX51017260822         min         London         Serie Multi         15-4-fi-2021         15-4-fi-2021           Series 34         min         min         Unitade         Hard         2-4-Any-2021         15-4-fi-2021           Series 34         AUXC6022080         min         Unitade         Serie Multi         10-4-Any-2024         2-2-Any-2024           Series 34         AUXC60222909         min         Unitade         Serie Multi         10-4-Any-2024         2-2-Any-2024           Series 40         US2071A-E720271B-E5         AAS         Serie Multi         10-4-Any-2024         2-2-Any-2024           Series 41         US2071A-E720271B-E5         AAS         Serie Multi         10-4-Any-2024         2-2-Any-2025           Series 42         XX11578051399         min         London         Serie Multi         10-4-Any-2025         12-4-Any-2025           Series 43         US2071A-E72071A-E72071A-E72071A-E72071A-E72071         London         Serie Multi         12-4-any-2025 <t< td=""><td>1</td><td></td><td></td><td></td><td></td><td></td><td></td></t<>	1						
Semes 3         NECONDOD 2116         me         Unitage         start         21         21-barray-2021           Semes 3         X5110550288         ma         London         Mail Bulet         13-0ecmbe-2022           Semes 3         X5110550288         ma         Unitage         Mail Bulet         12-Amy-2021           Semes 3         ALSCR052008         ma         Unitage         Mail Bulet         12-Amy-2024         12-Amy-2024           Semes 3         ALSCR0520208         ma         Unitage         Sch Bulet         10-Amy-2024         12-Amy-2024           Semes 3         ALSCR0520208         ma         Unitage         Sch Bulet         10-Amy-2024         10-Amy-2024           Semes 4         MAISCR0520208         ma         Unitage         Sch Bulet         10-Amy-2024         10-Amy-2024           Semes 4         X51114554189         ma         London         Sch Bulet         12-Amy-2026							
Senses 31         XS1017200022         m a         London         Head build         30-December:2022         30-December:2022           Senses 33         XS1050201802         m a         London         Sent Build         12-AMp-2021         12-AMp-2021           Senses 34         N a         N a         Unitised         Sent Build         12-AMp-2021         12-AMp-2021           Senses 37         AUSC0202000         m a         Unitised         Sent Build         16-June-2019         18-June-2019           Senses 38         AUSC02022700         m a         Unitised         Sent Build         10-June-2019         18-June-2019           Senses 30         AUSC02022700         m a         Unitised         Sent Build         10-June-2019         18-June-2019           Senses 42         AST114615228         m a         London         Sent Build         12-June-2019         12-June	1					•	-
Bernes 3         XS105626828         ma         Lunised         Hard Built         15-Apri-2021         16-Apri-2021           Sernes 35         AU3C80220806         ma         Unised         Sernes 48         US20271AF255         ASX         Sernes 41         D-Ju-2024         22 December-2021           Sernes 41         XS112675255         min         London         Sernes 41         D-Ju-2024         22 December-2021           Sernes 41         XS11126241198         min         London         Sernes 41         12-February-2035         12-February-2035           Sernes 42         XS11126241198         min         London         Sernes 41         12-February-2035         12-February-2035           Sernes 43         US20271AF42420271MF22         20271AF420271MF2         Unisided         Sernes 41         12-February-2031         12-Fe	1						
senses 3         OLUCR0220090         N/N         United         Soft Builter         77.44/sy0204           Senses 37         VOS20271ALES         20271ALE7/02/21RAE75         ASC         Soft Builter         10-July-2024         36-July-2024           Senses 37         ALUCR02222709         n/n         Unisided         Soft Builter         10-July-2024         36-July-2024           Senses 30         XS112887255         n/n         London         Soft Builter         02-August-2024         04-November-2028         02-2025           Senses 41         XS11515616903         n/n         London         Soft Builter         12-Februay-2005         12-Februay-2001         12-Febr	Series 33	XS1055029828	n/a			15-April-2021	
Senes 30         US2027/AAE73US2027/IAAE730271BAE5         ASX         Onthit         18-June 2019         18-June 2019           Senes 37         ALICR02223709         n/n         Unilated         Soft Built         10-July 2024         67-July 2024           Senes 38         ALICR02223709         n/n         London         Soft Built         0-L/hup 2024         0-L/hup 2024           Senes 40         XS114875255         n/n         London         Soft Built         0-L/hup 2025         0-L/hup 2024         0-L/hup 2025           Senes 41         XS115155503         n/n         London         Soft Built         12-February 2005         12-February 2005         12-February 2005         12-February 2005         12-February 2005         22-July 2001           Senes 41         US2027/LAF46U2512/FEAP2         2021/LAF46U2718AF2         2021/LAF46U2718AF2         22-July 2001         22-July 2002         22-July 2001         22-July 2002         22-July 2001         22-July 2001	Series 34	n/a	n/a	Unlisted	Hard Bullet	12-May-2021	12-May-2021
Series 37         AU3CB0222299         Inite         United         Soft Builet         10-Juy-2024         10-Juy-2024           Series 38         AX312987255         Inite         London         Soft Builet         04-Augurt2024         04-Augurt2024           Series 49         XS11986038         Inite         London         Soft Builet         04-Augurt2024         04-Augurt2024           Series 41         XS1195616903         Inite         London         Soft Builet         12-February-2035           Series 42         XS1172641691         Inite         London         Soft Builet         32-July-2024         22-July-2020         22-July-2020         22-July-2020         22-July-2020         22-July-2020         22-July-2020         22-July-2020         22-July-2024         22-July-2024         22-July-2024         22-July-2021         22-July-2021         22-July-2021         22-July-2021         22-July-2024	Series 35	AU3CB0220960	n/a	Unlisted	Soft Bullet		
Series 38         ALV3CB0223709         Init al         Unitated         Soft Builet         224-Jugn: 2024         28-Meg. 201           Series 40         XS112897525         Init al         London         Soft Builet         02-December-2026         02-December-2026           Series 41         XS1151656503         Init al         London         Soft Builet         02-December-2026         02-December-2026           Series 42         XS115267528         Init al         London         Soft Builet         12-February-2035           Series 43         XS117240514         Init al         London         Soft Builet         22-Juhy-2020         22-Juhy-2020           Series 43         VIS10717AAF40US0271ABF22         20271AAF420271BAF24         Unitated         Soft Builet         12-December-2025         15-December-2025           Series 43         NS1334754449         Inita         London         Soft Builet         12-December-2023         22-Juhy-2020           Series 43         XS1350272496         Inita         London         Soft Builet         10-December-2025         12-December-2025           Series 51         XS1350272496         Inita         London         Soft Builet         12-Amy-2030         22-Juhy-2030           Series 52         XS1350272756         Inita	Series 36	US20271AAE73/US20271BAE56	20271AAE7/20271BAE5	ASX	Soft Bullet	18-June-2019	18-June-2019
Berlins 39         XS1124693255         YN         London         Soft Bullet         Ol-Hovember 2021         Ol-Hovember 2026           Serris 41         XS1114693255         YN         London         Soft Bullet         12-February-2035         12-February-2035           Serris 42         XS1112241890         YN         London         Soft Bullet         12-February-2035         12-February-2035           Serris 43         XS1112241890         YN         London         Soft Bullet         30-March 2035         30-March 2035           Series 43         VIS20711AFZ90514         YN         Raine Andre 2026         22-July 2020	Series 37	AU3CB0222289	n/a	Unlisted	Soft Bullet	10-July-2024	10-July-2024
Series 40         KS114495285         r/s         London         Soft Builet         02-December-2026         02-December-2025           Series 41         KS115580508         n/a         London         Soft Builet         12-February-2035         12-February-2035           Series 42         KS1152401499         n/a         London         Soft Builet         12-February-2035         12-February-2035           Series 43         US20271AF40US20271BAF22         20271AF40US20271BAF23         22-Unly-2020         22-Unly-2020         22-Unly-2020           Series 45         n/a         n/a         Unlisted         Soft Builet         15-December-2025         17-December-2025           Series 47         ST33747449         n/a         London         Soft Builet         22-Junry-2030         22-Junry-2030           Series 48         ST332071496         n/a         London         Soft Builet         10-February-2021         22-Junry-2030           Series 51         ST337071496         n/a         London         Soft Builet         10-February-2031         22-Junry-2030           Series 52         ST337071496         n/a         London         Soft Builet         10-February-2031         22-Junry-2030           Series 52         ST334707496         n/a         London	Series 38	AU3CB0223709	n/a	Unlisted	Soft Bullet	26-August-2024	26-August-2024
Series 41         XS1155189503         YNA         London         Soft Builter         12-February-2035         12-February-2035           Series 43         XS117241890         YNA         London         Soft Builter         30 March 2035         12-February-2035           Series 43         XS117241890         YNA         Soft Builter         32-March 2035         30 March 2035           Series 45         Na         Na         Unitated         Soft Builter         32-March 2035         32-Series 43           Series 46         Na         Na         Unitated         Soft Builter         32-January 2035         32-Series 43           Series 40         Na 1334754440         na         London         Soft Builter         32-January 2035         32-January 2035           Series 50         XS133475446         na         London         Soft Builter         32-January 2035         32-January 2035           Series 51         XS1350201918         na         London         Soft Builter         10-February 2031         32-January 2035           Series 52         XS139027646         na         London         Soft Builter         10-February 2031         32-January 2036           Series 53         XS139027646         na         London         Soft Builter <t< td=""><td>Series 39</td><td>XS1129875255</td><td>n/a</td><td>London</td><td>Soft Bullet</td><td>04-November-2021</td><td>04-November-2021</td></t<>	Series 39	XS1129875255	n/a	London	Soft Bullet	04-November-2021	04-November-2021
Berline 42         X511522411899         n/a         London         Soft Builet         12-Peruany-2035         12-Peruany-2035           Series 43         US20271AAF49US20271BAF22         20271AAF49US20271BAF22         20271AAF49US20271BAF22         22-bily2020           Series 45         n/a         n/a         Uniliated         Soft Builet         22-bily2020         22-bily2020           Series 45         n/a         n/a         Uniliated         Soft Builet         15-December-2035         15-December-2035           Series 47         X51334714949         n/a         London         Soft Builet         12-December-2031         22-December-2031           Series 49         X51350727652         n/a         London         Soft Builet         10-Peruany-2021         10-Peruany-2031           Series 51         X513570727652         n/a         London         Soft Builet         12-April-2036         22-January-2035           Series 52         X513570727652         n/a         London         Soft Builet         12-April-2036         22-January-2037           Series 53         X51408049406         n/a         London         Soft Builet         12-April-2036         22-January-2037           Series 54         X5143567058         n/a         London         Soft Builet <td>Series 40</td> <td>XS1144953285</td> <td>n/a</td> <td>London</td> <td>Soft Bullet</td> <td>02-December-2026</td> <td>02-December-2026</td>	Series 40	XS1144953285	n/a	London	Soft Bullet	02-December-2026	02-December-2026
Series 43         XS1172405414         nía         Londom         Soft Bullet         30-March-2035           Series 44         US20271AAF490US20271BAF22         20271AAF490US20271BAF22         22-July-2020         22-July-2020           Series 45         nía         nía         Unilisted         Soft Bullet         26-February-2035         26-February-2035           Series 47         XS1337674949         nía         London         Soft Bullet         17-December-2025         17-December-2035           Series 48         XS1333415005         nía         London         Soft Bullet         29-December-2031         29-December-2031           Series 49         XS1357027465         nía         London         Soft Bullet         10-February-2021         10-February-2031           Series 51         XS1357027465         nía         London         Soft Bullet         12-Apri-2036         27-Apri-2036           Series 52         XS1357027465         nía         London         Soft Bullet         12-Apri-2036         27-Apri-2036	Series 41	XS1151585038	n/a	London	Soft Bullet	12-February-2035	-
Series 4         US20271AAF49(US20271BAF2)         20271AAF4/20271BAF2         Unilised         Soft Builet         2-2-July-2020           Series 45         n/a         n/a         Unilised         Soft Builet         15-December-2025         36-February-2035           Series 47         XS133475494         n/a         London         Soft Builet         15-December-2025         15-December-2035           Series 48         XS13530249188         n/a         London         Soft Builet         22-July-2020         22-July-2021           Series 50         XS1357027652         n/a         London         Soft Builet         10-February-2031         10-February-2021           Series 51         XS1357027652         n/a         London         Soft Builet         11-April-2036         21-April-2036           Series 52         XS1397031046         n/a         London         Soft Builet         12-April-2036         12-April-2036           Series 53         XS1494094066         n/a         London         Soft Builet         12-April-2036         12-April-2034         12-April-2034         <	1					•	,
Series 45         ///a         //a         Unliked         Soft Builet         22-February-2035         22-February-2035           Series 47         XS1334754049         n/a         London         Soft Builet         17-December-2035         16-December-2035           Series 48         XS1332413005         n/a         London         Soft Builet         22-December-2031         22-December-2031           Series 49         XS1332072496         n/a         London         Soft Builet         10-February-2021         10-February-2021           Series 51         XS1337072496         n/a         London         Soft Builet         12-February-2031         12-February-2031           Series 52         XS130703046         n/a         London         Soft Builet         12-Amy-2036         12-Amy-2036           Series 53         XS14064060         n/a         London         Soft Builet         17-November-2021         17-November-2021           Series 55         XS14064060         n/a         London         Soft Builet         17-November-2021         17-November-2021           Series 57         XS1440403973         n/a         London         Soft Builet         17-November-2021         17-November-2021           Series 61         XS1454364066         n/a         Londo	1						
Series 46         nía         Unidad         Soft Builet         15-December/2025         15-December/2025           Series 47         XS133475449         n/a         London         Soft Builet         17-December/2031         17-December/2031           Series 48         XS13382049198         n/a         London         Soft Builet         29-Jenembr/2031         29-December/2031           Series 50         XS1357027652         n/a         London         Soft Builet         19-February-2031         19-February-2031           Series 51         XS1357027652         n/a         London         Soft Builet         12-April/2036         21-April/2036           Series 53         XS140408406         n/a         London         Soft Builet         12-April/2036         21-April/2036           Series 54         XS144250284         n/a         London         Soft Builet         12-April/2036         27-July/2036           Series 56         XS1448458665         n/a         London         Soft Builet         27-July/2036         27-July/2036           Series 57         XS1449649867         n/a         London         Soft Builet         17-November/2021         17-November/2021           Series 56         XS1449649867         n/a         London         Soft Builet						•	-
Series 47         XB1334754494         ///a         London         Soft Builet         17-December-2035         17-December-2035           Series 48         XB13341005         //a         London         Soft Builet         22-December-2031         22-December-2031           Series 48         XB1357027486         //a         London         Soft Builet         10-February-2036         29-January-2036           Series 51         XB1357027682         //a         London         Soft Builet         10-February-2031         10-February-2031           Series 53         XB140404066         //a         London         Soft Builet         12-April-2036         21-April-2036           Series 55         XB140404066         //a         London         Soft Builet         12-April-2036         27-July-2036           Series 55         XB1494693078         //a         London         Soft Builet         27-July-2036         27-July-2036           Series 56         XB1494693078         //a         London         Soft Builet         27-July-2036         27-July-2036           Series 50         AU3CB0240648         //a         Unitisted         Soft Builet         17-November-2021         17-November-2021         17-November-2021         17-November-2021         17-November-2037         22-Decem	1					-	
Series 44         XS132413005         n'a         London         Soft Bullet         29-December-2031         29-December-2031           Series 49         XS1357027489         n'a         London         Soft Bullet         10-February-2021         10-February-2031           Series 51         XS1357027482         n'a         London         Soft Bullet         10-February-2031         10-February-2031           Series 52         XS139703746         n'a         London         Soft Bullet         12-Anji-2036         21-Anji-2036           Series 53         XS1408408406         n'a         London         Soft Bullet         12-Anji-2036         12-Anji-2036           Series 54         XS149250204         n'a         London         Soft Bullet         12-Anji-2036         27-Juj-2036         27-Juj-2036           Series 55         XS149250204         n'a         London         Soft Bullet         17-November-2021         17-November-2021           Series 56         XS1494269078         n'a         London         Soft Bullet         17-November-2021         17-November-2021           Series 58         AU3FN03280240648         n'a         London         Soft Bullet         17-November-2021         17-November-2021           Series 61         XS1549498071 <tdn< td=""><td>1</td><td></td><td></td><td></td><td></td><td></td><td></td></tdn<>	1						
Series 49         XS1 532049188         n/a         London         Sdf Bullet         10-February-2021         29-January-2036           Series 51         XS1 357027486         n/a         London         Soft Bullet         10-February-2021         10-February-2021           Series 52         XS1 397030146         n/a         London         Soft Bullet         10-February-2021         10-February-2026           Series 53         XS140404060         n/a         London         Soft Bullet         12-May-2036         12-May-2036           Series 54         XS143250284         n/a         London         Soft Bullet         12-May-2036         27-July-2036           Series 55         XS1434250284         n/a         London         Soft Bullet         27-July-2036         27-July-2036           Series 56         XS14348458965         n/a         London         Soft Bullet         17-November-2021         12-September-2021         12-September-2021         12-September-2021         12-September-2021         12-September-2021         17-November-2026           Series 60         AU3CB0240648         n/a         Unlisted         Soft Bullet         17-November-2021         17-November-2021         17-November-2021         17-November-2021         17-November-2021         17-November-2021         17-November-	1						
Series 50         XS1357027466         n'a         London         Soft Bullet         10-February-2021         10-February-2031           Series 52         XS1357027652         n'a         London         Soft Bullet         10-February-2031         10-February-2031           Series 53         XS1408408406         n'a         London         Soft Bullet         12-Anpi-2036         21-Anpi-2036           Series 54         XS143262024         n'a         London         Soft Bullet         12-Anpi-2036         27-July-2036           Series 55         XS145262054         n'a         London         Soft Bullet         27-July-2036         27-July-2036           Series 56         XS1458458065         n'a         London         Soft Bullet         23-September-2021         23-September-2021           Series 57         XS1494063978         n'a         Unlisted         Soft Bullet         17-November-2021         17-November-2021           Series 59         AU3C60240646         n'a         Unlisted         Soft Bullet         17-November-2021         17-November-2021           Series 51         XS1549806407         n'a         London         Soft Bullet         17-November-2021         17-November-2021           Series 62         XS1549333514         n'a         Lon	1						
Series 51         X51357027652         n/a         London         Soft Bullet         10-February-2031         10-February-2031           Series 52         X51397030144         n/a         London         Soft Bullet         21-Anril-2036         21-Anril-2036           Series 53         X51404040406         n/a         London         Soft Bullet         12-May-2036         14-May-2036           Series 54         X51443250234         n/a         London         Soft Bullet         18-July-2036         27-July-2036           Series 55         X51452555990         n/a         London         Soft Bullet         27-July-2036         27-July-2036           Series 58         X51494669377         n/a         London         Soft Bullet         17-November-2021         17-November-2021           Series 59         AU3/SP003338         n/a         Unlisted         Soft Bullet         17-November-2021         17-November-2021           Series 50         AU3/SP003338         n/a         London         Soft Bullet         17-November-2021         17-November-2021           Series 61         X5154866407         n/a         London         Soft Bullet         11-Anri-2024         12-December-2037           Series 62         X5154866547         n/a         London						•	-
Series 52         XS1307030146         n/a         London         Soft Bullet         21-April-2036         21-April-2036           Series 53         XS1408408406         n/a         London         Soft Bullet         12-May-2036         12-May-2036           Series 54         XS143250224         n/a         London         Soft Bullet         12-May-2036         27-July-2036           Series 55         XS143250290         n/a         London         Soft Bullet         27-July-2036         27-July-2036           Series 57         XS1496493978         n/a         London         Soft Bullet         27-July-2036         23-September-2021           Series 58         AU3CR0240638         n/a         Unlisted         Soft Bullet         17-November-2021         17-November-2021           Series 59         AU3CR0240646         n/a         Unlisted         Soft Bullet         17-November-2021         17-November-2021           Series 61         XS1548060407         n/a         London         Soft Bullet         11-Apri-2024         11-Apri-2024           Series 63         XS1701803547         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 64         XS1710879557         n/a         London         S	1					-	
Series 53         XS1408408406         n/a         London         Soft Bullet         12-May-2036         12-May-2036           Series 54         XS143250284         n/a         London         Soft Bullet         13-July-2031         13-July-2031           Series 55         XS145256500         n/a         London         Soft Bullet         27-July-2026         27-July-2026           Series 57         XS1494693978         n/a         London         Soft Bullet         27-July-2026         23-September-2021         23-September-2021         23-September-2021         23-September-2021         23-September-2021         23-September-2021         23-September-2021         23-September-2021         23-September-2021         17-November-2026         17-November-2021         17-November-2021         17-November-2021         17-November-2021         23-September-2021         23-September-2021         23-September-2021         23-September-2021         23-September-2021         17-November-2026         17-November-2026         17-November-2021         17-November-2021         23-September-2021         23-September-2021 <td>1</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>-</td>	1						-
Series 54         XS143250284         n/a         London         Soft Bullet         18-July-2031         18-July-2031           Series 55         XS145256509         n/a         London         Soft Bullet         27-July-2036         27-July-2036           Series 56         XS148458665         n/a         London         Soft Bullet         27-July-2036         27-July-2036           Series 57         XS1494603976         n/a         London         Soft Bullet         23-September-2021         23-September-2021           Series 58         AU3CB0240648         n/a         Unlisted         Soft Bullet         17-November-2021         17-November-2021           Series 60         AU3CB0240646         n/a         Unlisted         Soft Bullet         17-November-2021         22-December-2021           Series 61         XS1549860407         n/a         London         Soft Bullet         11-April-2024         11-April-2024           Series 62         XS1549860407         n/a         London         Soft Bullet         03-November-2037         02-November-2037           Series 63         XS171063547         n/a         London         Soft Bullet         03-November-2037         02-November-2037           Series 65         XS1710679595         n/a         London	1						-
Series 55         XS1452596090         n/a         London         Soft Bullet         27-July-2036         27-July-2036           Series 57         XS14494690378         n/a         London         Soft Bullet         23-September-2021         23-September-2021           Series 57         XS144969378         n/a         Unlisted         Soft Bullet         23-September-2021         17-November-2021           Series 59         AU3CR0240648         n/a         Unlisted         Soft Bullet         17-November-2021         17-November-2026           Series 60         AU3CR0240646         n/a         Unlisted         Soft Bullet         17-November-2021         17-November-2026           Series 61         XS1548960407         n/a         London         Soft Bullet         17-November-2021         22-December-2021           Series 62         XS1570839514         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 65         XS1710679959         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 66         XS171135203         n/a         London         Soft Bullet         19-January-2038         19-January-2038           Series 66         XS17110579959         n/a </td <td>1</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	1						
Series 56         XS1458458665         n/a         London         Soft Bullet         27-July-2026         27-July-2026           Series 57         XS1494693978         n/a         London         Soft Bullet         23-September-2021         23-September-2021           Series 58         AU3CB0240638         n/a         Unlisted         Soft Bullet         17-November-2021         17-November-2021           Series 50         AU3CB0240646         n/a         Unlisted         Soft Bullet         17-November-2026         17-November-2026           Series 61         XS1548960407         n/a         London         Soft Bullet         17-November-2021         17-November-2026           Series 62         XS1548960407         n/a         London         Soft Bullet         11-April-2024         11-April-2024           Series 63         XS1701863547         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 64         XS171087959         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 67         XS1751692887         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 68         HK0000415346         n/a						•	
Series 57         XS1494693978         n/a         London         Soft Bullet         23-September-2021         23-September-2021           Series 58         AU3CB0240638         n/a         Unlisted         Soft Bullet         17-November-2021         17-November-2021           Series 59         AU3CB0240646         n/a         Unlisted         Soft Bullet         17-November-2026         17-November-2021           Series 61         XS154860407         n/a         London         Soft Bullet         17-November-2021         22-December-2021           Series 62         XS1504339514         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 63         XS1701863547         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 64         XS1711352903         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 66         XS1711352903         n/a         London         Soft Bullet         19-January-2038         19-January-2038           Series 67         XS179999948         n/a         London         Soft Bullet         24-July-2021         24-July-2021         24-July-2023         24-July-2023         24-July-2023	Series 56		n/a				
Series 59         AU3FN0033338         n/a         Unilsted         Soft Bullet         17-November-2021         17-November-2026           Series 60         AU3CB0240646         n/a         Unilsted         Soft Bullet         17-November-2026         17-November-2026           Series 61         XS1548960407         n/a         London         Soft Bullet         17-November-2021         22-December-2021           Series 63         XS1701863547         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 64         XS1710863547         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 65         XS1711852903         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 66         XS1711852903         n/a         London         Soft Bullet         19-January-2038         28-March-2043         28-March-2043         28-March-2043         28-March-2043         28-March-2043         28-March-2043         28-March-2043         28-March-2043         24-April-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023         22-November-2037 <td>1</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	1						
Series 60         AU3CB0240646         n/a         Unlisted         Soft Bullet         17-November-2026         17-November-2026           Series 61         XS154498060407         n/a         London         Soft Bullet         22-December-2021         22-December-2021           Series 62         XS1594339514         n/a         London         Soft Bullet         11-April-2024         22-December-2021           Series 63         XS1701863547         n/a         London         Soft Bullet         02-November-2037         03-November-2037           Series 65         XS1711352003         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 65         XS1751692887         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 66         XS1751692887         n/a         London         Soft Bullet         28-March-2043         28-March-2043           Series 68         HK0000415346         n/a         London         Soft Bullet         24-April-2023         24-April-2023           Series 69         XS1811023735         n/a         London         Soft Bullet         24-April-2023         20-July-2021           Series 70         US20271AAG22/US20271BAG05         20271AAG2	Series 58	AU3CB0240638	n/a	Unlisted	Soft Bullet	17-November-2021	17-November-2021
Series 61         X\$1548960407         n/a         London         Soft Bullet         22-December-2021         22-December-2021           Series 62         X\$1594339514         n/a         London         Soft Bullet         11-April-2024         11-April-2024           Series 63         X\$1701863547         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 64         X\$1710679959         n/a         London         Soft Bullet         03-November-2037         03-November-2037           Series 65         X\$1711352903         n/a         London         Soft Bullet         02-November-2037         03-November-2037           Series 66         X\$1751692887         n/a         London         Soft Bullet         19-January-2038         19-January-2038           Series 67         X\$1799999948         n/a         London         Soft Bullet         24-July-2021         24-July-2021           Series 68         HK0000415346         n/a         London         Soft Bullet         24-July-2023         24-July-2021         24-July-2023         24-July-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023         24-April-2023<	Series 59	AU3FN0033338	n/a	Unlisted	Soft Bullet	17-November-2021	17-November-2021
Series 62         XS1594339514         n/a         London         Soft Bullet         11-April-2024         11-April-2024           Series 63         XS1701863547         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 64         XS1701679959         n/a         London         Soft Bullet         03-November-2037         03-November-2037           Series 65         XS1711352903         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 66         XS1751692887         n/a         London         Soft Bullet         19-January-2038         19-January-2038           Series 67         XS1799999948         n/a         London         Soft Bullet         24-July-2021         24-July-2021           Series 68         HK0000415346         n/a         Unlisted         Soft Bullet         24-July-2021         24-July-2021           Series 69         XS1811023735         n/a         London         Soft Bullet         24-Augl-2023         24-Augl-2023           Series 70         US20271AAG22/US2071BAG2/20271BAG2         Unlisted         Soft Bullet         24-Augl-2023         20-July-2023           Series 72         XS1860514089         n/a         London	Series 60	AU3CB0240646	n/a	Unlisted	Soft Bullet		17-November-2026
Series 63         XS1701863547         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 64         XS1710679959         n/a         London         Soft Bullet         03-November-2037         03-November-2037           Series 65         XS1711352903         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 66         XS1751692887         n/a         London         Soft Bullet         19-January-2038         19-January-2038           Series 66         XS1751692887         n/a         London         Soft Bullet         28-March-2043         28-March-2043           Series 68         HK0000415346         n/a         Unlisted         Soft Bullet         24-July-2021         24-July-2021           Series 69         XS1811023735         n/a         London         Soft Bullet         24-July-2023         20-July-2023           Series 70         US20271AAG22/US20271BAG05         20271AAG2/20271BAG0         Unlisted         Soft Bullet         02-August-2038         02-August-2038           Series 72         XS1860514089         n/a         London         Soft Bullet         04-October-2038         04-October-2038           Series 73         XS1936208336         n	Series 61	XS1548960407	n/a	London	Soft Bullet		
Series 64         XS1710679959         n/a         London         Soft Bullet         03-November-2037         03-November-2037           Series 65         XS1711352903         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 66         XS1751692887         n/a         London         Soft Bullet         19-January-2038         19-January-2038           Series 67         XS1799999948         n/a         London         Soft Bullet         28-March-2043         28-March-2043           Series 68         HK0000415346         n/a         Unlisted         Soft Bullet         24-July-2021         24-July-2021           Series 69         XS1811023735         n/a         London         Soft Bullet         24-April-2023         24-April-2023           Series 70         US20271AAG22/US20271BAG05         20271AAG2/20271BAG05         Unlisted         Soft Bullet         20-July-2023         20-July-2023           Series 71         XS1860514089         n/a         London         Soft Bullet         04-October-2038         02-August-2038           Series 72         XS1885645181         n/a         London         Soft Bullet         04-October-2038         04-October-2038           Series 73         XS1930208336         n/a </td <td>1</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	1						
Series 65         XS1711352903         n/a         London         Soft Bullet         02-November-2037         02-November-2037           Series 66         XS1751692887         n/a         London         Soft Bullet         19-January-2038         19-January-2038           Series 67         XS1799999948         n/a         London         Soft Bullet         28-March-2043         28-March-2043           Series 68         HK0000415346         n/a         London         Soft Bullet         24-July-2021         24-July-2021           Series 69         XS181023735         n/a         London         Soft Bullet         24-April-2023         24-April-2023           Series 70         US20271AAG22/US20271BAG05         20271AAG2/20271BAG05         Unlisted         Soft Bullet         02-July-2023         20-July-2023           Series 71         XS1860514089         n/a         London         Soft Bullet         02-August-2038         02-August-2038           Series 72         XS1886645181         n/a         London         Soft Bullet         04-October-2038         04-October-2038           Series 73         XS1930208336         n/a         London         Soft Bullet         17-January-2039         17-January-2039           Series 74         XS1937023254         205556982 </td <td>1</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	1						
Series 66         XS1751692887         n/a         London         Soft Bullet         19-January-2038         19-January-2038           Series 67         XS1799999948         n/a         London         Soft Bullet         28-March-2043         28-March-2043           Series 68         HK0000415346         n/a         Unlisted         Soft Bullet         24-July-2021         24-July-2021           Series 69         XS1811023735         n/a         London         Soft Bullet         24-April-2023         24-April-2023           Series 70         US20271AAG22US20271BAG05         20271AAG2/20271BAG0         Unlisted         Soft Bullet         02-August-2038         02-August-2038           Series 71         XS1860514089         n/a         London         Soft Bullet         02-August-2038         02-August-2038           Series 72         XS1886645181         n/a         London         Soft Bullet         04-October-2038         04-October-2038           Series 73         XS1936028336         n/a         London         Soft Bullet         17-January-2039         17-January-2039           Series 74         XS1937023254         20550509B2         London         Soft Bullet         18-January-2039         18-January-2039           Series 75         XS19409089012 <tdn< td=""><td>1</td><td></td><td></td><td></td><td></td><td></td><td></td></tdn<>	1						
Series 67         XS1799999948         n/a         London         Soft Bullet         28-March-2043         28-March-2043           Series 68         HK0000415346         n/a         Unlisted         Soft Bullet         24-July-2021         24-July-2021           Series 69         XS1811023735         n/a         London         Soft Bullet         24-April-2023         24-April-2023           Series 70         US20271AAG22/US20271BAG05         20271AAG2/20271BAG05         20271AAG2/20271BAG05         202-July-2023         20-July-2023           Series 71         US20271AAG22/US20271BAG05         20271AAG2/20271BAG05         02-August-2038         02-August-2038           Series 72         XS1860514089         n/a         London         Soft Bullet         04-October-2038         04-October-2038           Series 73         XS1936208336         n/a         London         Soft Bullet         17-January-2039         17-January-2039           Series 74         XS1937023254         2055D69B2         London         Soft Bullet         18-January-2039         18-January-2039           Series 75         XS1940098012         n/a         London         Soft Bullet         18-January-2039         25-January-2039           Series 76         XS1952074612         n/a         London <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>							
Series 68         HK0000415346         n/a         Unlisted         Soft Bullet         24-July-2021         24-July-2021           Series 69         XS1811023735         n/a         London         Soft Bullet         24-April-2023         24-April-2023           Series 70         US20271AAG22/US20271BAG05         20271AAG2/20271BAG0         Unlisted         Soft Bullet         20-July-2023         20-July-2023           Series 71         XS1860514089         n/a         London         Soft Bullet         02-August-2038         02-August-2038           Series 72         XS1880645181         n/a         London         Soft Bullet         04-October-2038         04-October-2038           Series 73         XS1936208336         n/a         London         Soft Bullet         17-January-2039         17-January-2039           Series 74         XS1937023254         2055D6982         London         Soft Bullet         18-January-2039           Series 75         XS1940989012         n/a         London         Soft Bullet         25-January-2039         18-January-2039           Series 75         XS1940989012         n/a         London         Soft Bullet         25-January-2039         18-January-2039           Series 76         XS1952074612         n/a         London	1					•	
Series 69         XS1811023735         n/a         London         Soft Bullet         24-April-2023         24-April-2023           Series 70         US20271AAG22/US20271BAG05         20271AAG2/20271BAG05         Unlisted         Soft Bullet         20-July-2023         20-July-2023           Series 71         XS1860514089         n/a         London         Soft Bullet         02-August-2038         02-August-2038           Series 72         XS1885645181         n/a         London         Soft Bullet         04-October-2038         04-October-2038           Series 73         XS1936208336         n/a         London         Soft Bullet         17-January-2039         17-January-2039           Series 74         XS1937023254         2055D69B2         London         Soft Bullet         18-January-2039         18-January-2039           Series 75         XS194098012         n/a         London         Soft Bullet         15-February-2034         25-January-2039           Series 75         XS194098012         n/a         London         Soft Bullet         15-February-2034         25-January-2039           Series 76         XS1952074612         n/a         London         Soft Bullet         15-February-2044         15-February-2044							
Series 70         US20271AAG22/US20271BAG05         20271AAG2/20271BAG05         Unlisted         Soft Bullet         20-July-2023         20-July-2023           Series 71         XS1860514089         n/a         London         Soft Bullet         02-August-2038         02-August-2038           Series 72         XS1885645181         n/a         London         Soft Bullet         04-October-2038         04-October-2038           Series 73         XS1936208336         n/a         London         Soft Bullet         17-January-2039         17-January-2039           Series 74         XS1937023254         2055D69B2         London         Soft Bullet         18-January-2039         18-January-2039           Series 75         XS194098012         n/a         London         Soft Bullet         25-January-2039         25-January-2039           Series 76         XS1952074612         n/a         London         Soft Bullet         15-February-2044         15-February-2044							
Series 71         XS1860514089         n/a         London         Soft Bullet         02-August-2038         02-August-2038           Series 72         XS1885645181         n/a         London         Soft Bullet         04-October-2038         04-October-2038           Series 73         XS1936208336         n/a         London         Soft Bullet         17-January-2039         17-January-2039           Series 74         XS1937023254         2055D69B2         London         Soft Bullet         18-January-2039         18-January-2039           Series 75         XS194098012         n/a         London         Soft Bullet         25-January-2039         25-January-2039           Series 76         XS195074612         n/a         London         Soft Bullet         15-February-2044         15-February-2044	1						-
Series 72         XS1885645181         n/a         London         Soft Bullet         04-October-2038         04-October-2038           Series 73         XS1936208336         n/a         London         Soft Bullet         17-January-2039         17-January-2039           Series 74         XS1937023254         2055D69B2         London         Soft Bullet         18-January-2039         18-January-2039           Series 75         XS194098012         n/a         London         Soft Bullet         25-January-2039         25-January-2039           Series 76         XS195074612         n/a         London         Soft Bullet         15-February-2044         15-February-2044							
Series 73         XS1936208336         n/a         London         Soft Bullet         17-January-2039         17-January-2039           Series 74         XS1937023254         2055D69B2         London         Soft Bullet         18-January-2039         18-January-2039           Series 75         XS1940989012         n/a         London         Soft Bullet         25-January-2039         25-January-2039           Series 76         XS1952074612         n/a         London         Soft Bullet         15-February-2044         15-February-2044	1						-
Series 74         XS1937023254         2055D69B2         London         Soft Bullet         18-January-2039         18-January-2039           Series 75         XS1940989012         n/a         London         Soft Bullet         25-January-2039         25-January-2039           Series 76         XS1952074612         n/a         London         Soft Bullet         15-February-2044         15-February-2044							
Series 75         XS1940989012         n/a         London         Soft Bullet         25-January-2039         25-January-2039           Series 76         XS1952074612         n/a         London         Soft Bullet         15-February-2044         15-February-2044							
Series 76         XS1952074612         n/a         London         Soft Bullet         15-February-2044         15-February-2044							
			170	20112011			10 1 00.001, 2020

Pool Summary         Portfolio Cut off Date         Current Principal Balance (AUD)         Number of Loans(Unconsolidated)         Number of Borrowers(Consolidated)         Average Loan Size         Maximum Housing Loan Balance         Weighted Average Loan Interest Rate         Weighted Average Current Loan to Value Ratio (LVR)         Weighted Average Seasoning (Months)         Weighted Average Remaining Term (Months)					28-02-2019 \$26,697,193,143 121,965 105,227 \$218,892 \$2,624,983 4.45% 58.01% 48.54% 57.10 288.00
Prepayment Information	<u>1 Month</u>	<u>3 Month</u>	<u>12 Month</u>	<u>Cumulative</u>	
Prepayment History (CPR) Prepayment History (SMM)	11.53 1.02	13.23 1.18	14.47 1.29	15.51 1.40	





Mortgage Pool by Current Loan to Value Ratio (LVR)					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Up to and including 40%	42,258	34.65%	\$4,915,448,420	18.41%	
40% up to and including 45%	7,197	5.90%	\$1,555,762,243	5.83%	
45% up to and including 50%	7,851	6.44%	\$1,839,487,983	6.89%	
50% up to and including 55%	8,135	6.67%	\$2,051,624,840	7.68%	
55% up to and including 60%	8,978	7.36%	\$2,380,848,875	8.92%	
60% up to and including 65%	9,463	7.76%	\$2,565,092,201	9.61%	
65% up to and including 70%	10,549	8.65%	\$3,027,983,853	11.34%	
70% up to and including 75% 75% up to and including 80%	10,309 9,600	8.45% 7.87%	\$3,106,364,945 \$3,045,809,974	11.64% 11.41%	
80% up to and including 85%	3,816	3.13%	\$1,119,962,446	4.20%	
85% up to and including 90%	2,766	2.27%	\$778,234,545	2.92%	
90% up to and including 95%	831	0.68%	\$240,886,139	0.90%	
95% up to and including 100%	60	0.05%	\$18,258,938	0.07%	
> 100%	152	0.12%	\$51,427,741	0.19%	
Total	121,965	100.00%	\$26,697,193,143	100.00%	
Mortgage Pool by Indexed Loan to Value Ratio (LVR) *	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Up to and including 40%	60,978	50.00%	\$8,876,377,443	33.25%	
40% up to and including 45%	9,293	7.62%	\$2,401,760,112	9.00%	
45% up to and including 50%	9,284	7.61%	\$2,583,169,667	9.68%	
50% up to and including 55%	8,656	7.10%	\$2,575,123,143	9.65%	
55% up to and including 60%	7,859	6.44%	\$2,366,786,592	8.87%	
60% up to and including 65%	7,156	5.87%	\$2,168,077,145	8.12%	
65% up to and including 70%	6,661	5.46%	\$2,042,040,920	7.65%	
70% up to and including 75%	5,061	4.15%	\$1,577,637,548	5.91%	
75% up to and including 80%	3,968	3.25%	\$1,173,325,583	4.39%	
80% up to and including 85%	1,596	1.31%	\$498,206,273	1.87%	
85% up to and including 90%	997	0.82%	\$292,646,750	1.10%	
90% up to and including 95%	391	0.32%	\$119,381,943	0.45%	
95% up to and including 100%	28	0.02%	\$9,206,540	0.03%	
> 100%	37	0.03%	\$13,453,485	0.05%	
Total	121,965	100.00%	\$26,697,193,143	100.00%	
* Based on quarterly data provided by the Australian Bureau of Statistics					
Martaga Bool by Martaga a Loop Interact Pote					
Mortgage Pool by Mortgage Loan Interest Rate	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
<=5.00%	103,731	85.05%	\$23,737,622,708	88.91%	
> 5.00% <= 5.25%	7,338	6.02%	\$1,554,861,432	5.82%	
> 5.25% <= 5.50%	8,641	7.08%	\$1,046,363,825	3.92%	
> 5.50% <= 5.75%	675	0.55%	\$156,070,408	0.58%	
> 5.75% <= 6.00%	1,351	1.11%	\$170,362,048	0.64%	
> 6.00% <= 6.25%	2	0.00%	\$297,224	0.00%	
> 6.25% <= 6.50%	86	0.07%	\$15,581,180	0.06%	
	1	0.00%		0.00%	
> 6.55% <= 6.75%			\$12,980		
> 6.75% <= 7.00%	7	0.01%	\$1,024,654	0.00%	
> 7.00% <= 7.25%	12	0.01%	\$1,523,033	0.01%	
> 7.25% <= 7.50%	29	0.02%	\$3,250,941	0.01%	
> 7.50% <= 7.75%	30	0.02%	\$2,859,194	0.01%	
> 7.75% <= 8.00%	17	0.01%	\$2,133,230	0.01%	
> 8.00% <= 8.25%	25	0.02%	\$3,057,279	0.01%	
> 8.25% <= 8.50%	13	0.01%	\$1,491,662	0.01%	
- 0.50%	7	0.01%	\$C01 04E		
> 8.50%		0.0176	\$681,345	0.00%	
	121,965	100.00%	\$061,345 \$26,697,193,143	0.00% 100.00%	
> 8.50% Total Mortgage Pool by Interest Option		100.00%	\$26,697,193,143		
Total Mortgage Pool by Interest Option	121,965 Number of Loans	100.00%	\$26,697,193,143 Balance Outstanding	100.00%	
Total Mortgage Pool by Interest Option Fixed 1 Year	121,965 Number of Loans 14,617	100.00% (%) Number of Loans 11.98%	\$26,697,193,143 Balance Outstanding \$3,803,975,262	100.00% (%) Balance Outstanding 14.25%	
Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year	121,965 Number of Loans 14,617 1,854	100.00% (%) Number of Loans 11.98% 1.52%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490	100.00% (%) Balance Outstanding 14.25% 1.79%	
Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year	121,965 Number of Loans 14,617	100.00% (%) Number of Loans 11.98%	\$26,697,193,143 Balance Outstanding \$3,803,975,262	100.00% (%) Balance Outstanding 14.25%	
Total Mortgage Pool by Interest Option Fixed 1 Year	121,965 Number of Loans 14,617 1,854	100.00% (%) Number of Loans 11.98% 1.52%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490	100.00% (%) Balance Outstanding 14.25% 1.79%	
Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year	121,965 Number of Loans 14,617 1,854 350 159	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12%	
Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year	121,965 Number of Loans 14,617 1,854 350 159 29	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01%	
Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 6 + Year	121,965 <u>Number of Loans</u> 14,617 1,854 350 159 29 13	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01%	
Total Mortaage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 6 Year Total Fixed Rate	121,965 <u>Number of Loans</u> 14,617 1,854 350 159 29 13 17,022	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45%	
Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate Total Variable Rate	121,965 <u>Number of Loans</u> 14,617 1,854 350 159 29 13 17,022 104,943	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55%	
Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate	121,965 <u>Number of Loans</u> 14,617 1,854 350 159 29 13 17,022	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45%	
Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Total Fixed Rate Total Variable Rate	121,965 Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55% 100.00%	
Total  Mortgage Pool by Interest Option  Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate Total Variable Rate Total  Mortgage Pool by Loan Size (Consolidated)	121,965 <u>Number of Loans</u> 14,617 1,854 350 159 29 13 17,022 104,943 121,965 <u>Number of Loans</u>	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding	
Total  Mortaage Pool by Interest Option  Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate Total Variable Rate Total  Mortgage Pool by Loan Size (Consolidated) Up to and including 100,000	121,965 <u>Number of Loans</u> 14,617 1,854 350 159 29 13 17,022 104,943 121,965 <u>Number of Loans</u> 25,110	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,788 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67%	
Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 5 Year Fixed 5 Year Total Fixed Rate Total Variable Rate Total Mortgage Pool by Loan Size (Consolidated) Up to and including 100,000 > 100,000 up to and including 200,000	121,965 <u>Number of Loans</u> 14,617 1,854 350 159 29 13 17,022 104,943 121,965 <u>Number of Loans</u> 25,110 27,880	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17%	
Total  Mortgage Pool by Interest Option  Fixed 1 Year  Fixed 2 Year  Fixed 3 Year  Fixed 3 Year  Fixed 4 Year  Fixed 5 Year  Total Fixed Rate  Total Variable Rate  Total  Mortgage Pool by Loan Size (Consolidated)  Up to and including 100,000 > 100,000 up to and including 200,000 > 200,000 up to and including 300,000	121,965 Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965 Number of Loans 25,110 27,880 23,129	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 18.96%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46%	
Total  Mortaage Pool by Interest Option  Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate Total Variable Rate Total Variable Rate Total  Mortgage Pool by Loan Size (Consolidated)  Up to and including 100,000 > 100,000 up to and including 300,000 > 200,000 up to and including 300,000 > 300,000 up to and including 400,000	121,965 Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965 Number of Loans 25,110 27,880 23,129 16,065	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 18.96% 13.17%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,788 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83%	
Total  Mortgage Pool by Interest Option  Fixed 1 Year  Fixed 2 Year  Fixed 3 Year  Fixed 3 Year  Fixed 5 Year  Fixed 5 Year  Total Fixed Rate  Total Variable Rate  Total Variable Rate  Total  Mortgage Pool by Loan Size (Consolidated)  Up to and including 100,000  > 100,000 up to and including 200,000  > 300,000 up to and including 300,000  > 300,000 up to and including 400,000  > 400,000 up to and including 400,000	121,965 Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965 Number of Loans 25,110 27,880 23,129 16,065 10,429	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 18.96% 13.17% 8.55%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67%	
Total  Mortgage Pool by Interest Option  Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Total Fixed Rate Total Variable Rate Total Variable Rate Total  Mortgage Pool by Loan Size (Consolidated)  Up to and including 100,000 > 100,000 up to and including 200,000 > 200,000 up to and including 300,000 > 300,000 up to and including 300,000 > 300,000 up to and including 500,000 > 500,000 up to and including 600,000	121,965 Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965 Number of Loans 25,110 27,880 23,129 16,065 10,429 6,421	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 18.96% 13.17% 8.55% 5.26%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422 \$2,361,429,973	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67% 8.85%	
Total         Mortaace Pool by Interest Option         Fixed 1 Year         Fixed 2 Year         Fixed 3 Year         Fixed 4 Year         Fixed 5 Year         Fixed 6 + Year         Total Fixed Rate         Total Variable Rate         Total         Mortgage Pool by Loan Size (Consolidated)         Up to and including 100,000         > 100,000 up to and including 300,000         > 300,000 up to and including 300,000         > 400,000 up to and including 500,000         > 500,000 up to and including 600,000         > 500,000 up to and including 600,000         > 600,000 up to and including 700,000	121,965 Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965 Number of Loans 25,110 27,880 23,129 16,065 10,429 6,421 4,120	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 13.17% 8.55% 5.26% 3.38%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,788 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422 \$2,361,429,973 \$1,673,345,111	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67% 8.85% 6.27%	
Total  Mortgage Pool by Interest Option  Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Total Fixed Rate Total Variable Rate Total Variable Rate Total  Mortgage Pool by Loan Size (Consolidated)  Up to and including 100,000 > 100,000 up to and including 200,000 > 200,000 up to and including 300,000 > 300,000 up to and including 400,000 > 400,000 up to and including 400,000 > 400,000 up to and including 500,000 > 500,000 up to and including 700,000 > 500,000 up to and including 700,000 > 700,000 up to and including 7	121,965 Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965 Number of Loans 25,110 27,880 23,129 16,065 10,429 6,421 4,120 2,682	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 18.96% 13.17% 8.55% 5.26% 3.38% 2.20%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422 \$2,361,429,973 \$1,673,345,111 \$1,206,886,797	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67% 8.85% 6.27% 4.52%	
Total           Mortgage Pool by Interest Option           Fixed 1 Year           Fixed 2 Year           Fixed 3 Year           Fixed 4 Year           Fixed 5 Year           Fixed 5 Year           Total Fixed Rate           Total Variable Rate           Total           Mortgage Pool by Loan Size (Consolidated)           Up to and including 100,000           > 100,000 up to and including 200,000           > 200,000 up to and including 300,000           > 300,000 up to and including 300,000           > 500,000 up to and including 600,000           > 500,000 up to and including 600,000           > 500,000 up to and including 800,000           > 500,000 up to and including 800,000           > 600,000 up to and including 800,000           > 800,000 up to and including 90,000	121,965 Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965 Number of Loans 25,110 27,880 23,129 16,065 10,429 6,421 4,120 2,682 1,856	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans (%) Number of Loans 20.59% 22.86% 13.17% 8.55% 5.26% 3.38% 2.20% 1.52%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422 \$2,361,429,973 \$1,673,345,111 \$1,206,886,797 \$905,797,696	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67% 8.85% 6.27% 4.52% 3.39%	
Total           Mortaage Pool by Interest Option           Fixed 1 Year           Fixed 2 Year           Fixed 3 Year           Fixed 4 Year           Fixed 5 Year           Fixed 5 Year           Fixed 6 + Year           Total Fixed Rate           Total Variable Rate           Total           Mortgage Pool by Loan Size (Consolidated)           Up to and including 100,000           > 100,000 up to and including 200,000           > 200,000 up to and including 300,000           > 300,000 up to and including 300,000           > 500,000 up to and including 400,000           > 600,000 up to and including 600,000           > 600,000 up to and including 700,000           > 700,000 up to and including 700,000           > 800,000 up to and including 900,000           > 900,000 up to and including 900,000	121,965  Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965  Number of Loans 25,110 27,880 23,129 16,065 10,429 6,421 4,120 2,682 1,856 1,424	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 18.96% 13.17% 8.55% 5.26% 3.38% 2.20% 1.52% 1.17%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,788 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422 \$2,361,429,973 \$1,673,345,111 \$1,206,886,797 \$905,797,696	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67% 8.85% 6.27% 4.52% 3.39% 2.60%	
Total           Mortaage Pool by Interest Option           Fixed 1 Year           Fixed 2 Year           Fixed 3 Year           Fixed 4 Year           Fixed 5 Year           Fixed 5 Year           Fixed 6 + Year           Total Fixed Rate           Total Variable Rate           Total           Mortgage Pool by Loan Size (Consolidated)           Up to and including 100,000           > 100,000 up to and including 200,000           > 200,000 up to and including 300,000           > 300,000 up to and including 500,000           > 400,000 up to and including 500,000           > 500,000 up to and including 500,000           > 500,000 up to and including 700,000           > 700,000 up to and including 700,000           > 700,000 up to and including 800,000           > 900,000 up to and including 700,000           > 900,000 up to and including 700,000           > 900,000 up to and including 700,000           > 900,000 up to and including 100,000           > 900,000 up to and including 700,000           > 900,000 up to and including 10,00,000	121,965           Number of Loans           14,617           1,854           350           159           29           13           17,022           104,943           121,965           Number of Loans           25,110           27,880           23,129           16,065           10,429           6,421           4,120           2,682           1,856           1,424           1,695	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 18.96% 13.17% 8.55% 5.26% 3.38% 2.20% 1.52% 1.17% 1.39%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422 \$2,361,429,973 \$1,673,345,111 \$1,206,886,797 \$905,797,696 \$692,991,990 \$830,363,441	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67% 8.85% 6.27% 4.52% 3.39% 2.60% 3.11%	
Total           Mortgage Pool by Interest Option           Fixed 1 Year           Fixed 2 Year           Fixed 3 Year           Fixed 4 Year           Fixed 5 Year           Fixed 5 Year           Total Fixed Rate           Total Variable Rate           Total           Mortgage Pool by Loan Size (Consolidated)           Up to and including 100,000           > 100,000 up to and including 200,000           > 200,000 up to and including 300,000           > 200,000 up to and including 300,000           > 500,000 up to and including 600,000           > 500,000 up to and including 600,000           > 500,000 up to and including 900,000           > 1,000,000 up to and including 900,000           > 1,000,000 up to and including 900,000           > 1,000,000 up to and including 90,000           > 1,000,000 up to and including 1,500,000	121,965 Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965 Number of Loans 25,110 27,880 23,129 16,065 10,429 6,421 4,120 2,682 1,856 1,424 1,695 696	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans (%) Number of Loans 20.59% 22.86% 13.17% 8.55% 5.26% 3.38% 2.20% 1.52% 1.17% 1.39% 0.57%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422 \$2,361,429,973 \$1,673,345,111 \$1,206,886,797 \$905,797,696 \$692,991,990 \$803,363,441 \$331,086,849	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67% 8.85% 6.27% 4.52% 3.39% 2.60% 3.11% 1.43%	
Total           Mortaage Pool by Interest Option           Fixed 1 Year           Fixed 2 Year           Fixed 3 Year           Fixed 4 Year           Fixed 5 Year           Fixed 5 Year           Total Fixed 7 Year           Total Fixed 7 Year           Total Variable Rate           Total Variable Rate           Total           Mortgage Pool by Loan Size (Consolidated)           Up to and including 100,000           > 200,000 up to and including 200,000           > 200,000 up to and including 300,000           > 300,000 up to and including 400,000           > 500,000 up to and including 600,000           > 500,000 up to and including 700,000           > 600,000 up to and including 700,000           > 700,000 up to and including 700,000           > 700,000 up to and including 900,000           > 800,000 up to and including 1,250,000           > 1,250,000 up to and including 1,250,000           > 1,250,000 up to and including 1,500,000           > 1,500,000 up to and including 1,500,000	121,965  Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965  Number of Loans 25,110 27,880 23,129 16,065 10,429 6,421 4,120 2,682 1,856 1,424 1,695 696 302	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 18.96% 13.17% 8.55% 5.26% 3.38% 2.20% 1.52% 1.17% 1.39% 0.57% 0.25%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,788 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422 \$2,361,429,973 \$1,673,345,111 \$1,206,886,797 \$905,797,696 \$692,991,990 \$830,363,441 \$381,086,849 \$186,266,849	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67% 8.85% 6.27% 4.52% 3.39% 2.60% 3.11% 1.43% 0.70%	
Total           Mortgage Pool by Interest Option           Fixed 1 Year           Fixed 2 Year           Fixed 3 Year           Fixed 4 Year           Fixed 5 Year           Fixed 5 Year           Fixed 6 + Year           Total Fixed Rate           Total Fixed Rate           Total           Mortgage Pool by Loan Size (Consolidated)           Up to and including 100,000           > 100,000 up to and including 200,000           > 200,000 up to and including 300,000           > 300,000 up to and including 500,000           > 400,000 up to and including 600,000           > 600,000 up to and including 700,000           > 700,000 up to and including 800,000           > 900,000 up to and including 1,000,000           > 900,000 up to and including 1,500,000           > 1,250,000 up to and including 1,500,000           > 1,500,000 up to and including 1,500,000	121,965           Number of Loans           14,617           1,854           350           159           29           13           17,022           104,943           121,965           Number of Loans           25,110           27,880           23,129           16,065           1,429           6,421           4,120           2,682           1,856           1,424           1,695           696           302           95	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 18.96% 13.17% 8.55% 5.26% 3.38% 2.20% 1.52% 1.17% 1.39% 0.57% 0.25% 0.08%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,798 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422 \$2,361,429,973 \$1,673,345,111 \$1,206,886,797 \$905,797,696 \$692,991,990 \$830,363,441 \$381,086,849 \$186,266,849 \$57,737,690	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67% 8.85% 6.27% 4.52% 3.39% 2.60% 3.11% 1.43% 0.70% 0.22%	
Total           Mortgage Pool by Interest Option           Fixed 1 Year           Fixed 2 Year           Fixed 3 Year           Fixed 4 Year           Fixed 5 Year           Fixed 5 Year           Fixed 6 + Year           Total Fixed Rate           Total Variable Rate           Total           Mortgage Pool by Loan Size (Consolidated)           Up to and including 100,000           > 100,000 up to and including 200,000           > 200,000 up to and including 300,000           > 300,000 up to and including 400,000           > 500,000 up to and including 400,000           > 500,000 up to and including 600,000           > 500,000 up to and including 700,000           > 500,000 up to and including 900,000           > 900,000 up to and including 900,000           > 900,000 up to and including 1,250,000           > 1,250,000 up to and including 1,500,000           > 1,250,000 up to and including 1,500,000           > 1,250,000 up to and including 1,500,000	121,965  Number of Loans 14,617 1,854 350 159 29 13 17,022 104,943 121,965  Number of Loans 25,110 27,880 23,129 16,065 10,429 6,421 4,120 2,682 1,856 1,424 1,695 696 302	100.00% (%) Number of Loans 11.98% 1.52% 0.29% 0.13% 0.02% 0.01% 13.96% 86.04% 100.00% (%) Number of Loans 20.59% 22.86% 18.96% 13.17% 8.55% 5.26% 3.38% 2.20% 1.52% 1.17% 1.39% 0.57% 0.25%	\$26,697,193,143 Balance Outstanding \$3,803,975,262 \$476,832,490 \$75,262,162 \$30,755,788 \$3,598,149 \$1,477,702 \$4,391,901,564 \$22,305,291,579 \$26,697,193,143 Balance Outstanding \$1,247,578,865 \$4,048,960,720 \$5,194,458,628 \$4,492,373,275 \$3,382,584,422 \$2,361,429,973 \$1,673,345,111 \$1,206,886,797 \$905,797,696 \$692,991,990 \$830,363,441 \$381,086,849 \$186,266,849	100.00% (%) Balance Outstanding 14.25% 1.79% 0.28% 0.12% 0.01% 0.01% 16.45% 83.55% 100.00% (%) Balance Outstanding 4.67% 15.17% 19.46% 16.83% 12.67% 8.85% 6.27% 4.52% 3.39% 2.60% 3.11% 1.43% 0.70%	





Mortgage Pool by Approval Date	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
2002Q1	90	0.07%	\$5,845,830	0.02%
2002Q2	206	0.17%	\$17,691,709	0.07%
2002Q3	212	0.17%	\$20,485,253	0.08%
2002Q4	216	0.18%	\$19,307,723	0.07%
2003Q1	219	0.18%	\$19,391,934	0.07%
2003Q2	243	0.20%	\$21,856,848	0.08%
2003Q3 2003Q4	300 362	0.25% 0.30%	\$27,921,513 \$37,499,256	0.10% 0.14%
2003Q4 2004Q1	306	0.25%	\$29,031,999	0.11%
2004Q2	356	0.29%	\$39,760,987	0.15%
2004Q3	428	0.35%	\$39,670,572	0.15%
2004Q4	425	0.35%	\$48,784,283	0.18%
2005Q1	385	0.32%	\$42,409,774	0.16%
2005Q2	485	0.40%	\$50,104,517	0.19%
2005Q3	523	0.43%	\$56,868,637	0.21%
2005Q4 2006Q1	640	0.52%	\$70,832,426	0.27%
2006Q2	609 711	0.50% 0.58%	\$65,732,903 \$83,561,853	0.25% 0.31%
2006Q3	779	0.64%	\$85,760,471	0.32%
2006Q4	724	0.59%	\$77,736,578	0.29%
2007Q1	657	0.54%	\$66,915,072	0.25%
2007Q2	982	0.81%	\$110,307,928	0.41%
2007Q3	1,060	0.87%	\$120,639,666	0.45%
2007Q4	1,151	0.94%	\$143,744,780	0.54%
2008Q1	1,019	0.84%	\$140,595,661	0.53%
2008Q2 2008Q3	1,003	0.82% 0.92%	\$134,288,702 \$165,517,740	0.50%
2008Q4	1,121 1,492	1.22%	\$215,927,579	0.62% 0.81%
2009Q1	1,779	1.46%	\$265,438,072	0.99%
2009Q2	2,436	2.00%	\$394,668,792	1.48%
2009Q3	2,042	1.67%	\$335,535,429	1.26%
2009Q4	1,872	1.53%	\$330,575,784	1.24%
2010Q1	1,601	1.31%	\$298,935,294	1.12%
2010Q2	1,726	1.42%	\$326,419,254	1.22%
2010Q3	1,778	1.46%	\$336,739,490	1.26%
2010Q4 2011Q1	1,899	1.56%	\$334,555,904	1.25% 1.09%
2011Q2	1,629 1,999	1.34% 1.64%	\$289,671,432 \$365,845,343	1.37%
2011Q3	1,587	1.30%	\$285,655,782	1.07%
2011Q4	1,630	1.34%	\$296,428,462	1.11%
2012Q1	1,208	0.99%	\$231,829,233	0.87%
2012Q2	1,835	1.50%	\$394,086,626	1.48%
2012Q3	1,713	1.40%	\$348,292,759	1.30%
2012Q4	1,923	1.58%	\$363,409,065	1.36%
2013Q1	2,068	1.70%	\$408,628,152	1.53%
2013Q2	2,405	1.97%	\$500,907,072	1.88%
2013Q3 2013Q4	2,423 2,671	1.99% 2.19%	\$480,276,686 \$560,006,461	1.80% 2.10%
2013Q4 2014Q1	2,071	2.19%	\$573,957,771	2.15%
2014Q2	3,253	2.67%	\$735,472,197	2.75%
2014Q3	3,259	2.67%	\$749,001,414	2.81%
2014Q4	3,493	2.86%	\$840,997,861	3.15%
2015Q1	4,334	3.55%	\$1,036,766,999	3.88%
2015Q2	5,537	4.54%	\$1,427,280,884	5.35%
2015Q3	4,273	3.50%	\$1,143,907,624	4.28%
2015Q4	4,051	3.32%	\$1,099,172,232	4.12%
2016Q1 2016Q2	4,384 6,504	3.59% 5.33%	\$1,202,245,475 \$1,855,270,965	4.50% 6.95%
2016Q3	4,529	3.71%	\$1,314,315,080	4.92%
2016Q4	3,733	3.06%	\$981,786,517	3.68%
2017Q1	3,966	3.25%	\$1,062,298,250	3.98%
2017Q2	4,638	3.80%	\$1,272,160,146	4.77%
2017Q3	2,384	1.95%	\$649,322,002	2.43%
2017Q4	991	0.81%	\$267,982,523	1.00%
2018Q1	1,103	0.90%	\$299,981,777	1.12%
2018Q2	1,165	0.96%	\$340,552,836	1.28%
2018Q3 2018Q4	1,032 1,138	0.85% 0.93%	\$285,334,459 \$304,548,756	1.07% 1.14%
2018Q4 2019Q1	543	0.93%	\$304,548,756 \$148,740,092	0.56%
Total	121,965	100.00%	\$26,697,193,143	100.00%
Mortgage Pool by Geographic Distribution				

Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
585	0.48%	\$127,521,110	0.48%
40,313	33.05%	\$9,890,265,292	37.05%
1,055	0.87%	\$258,318,161	0.97%
20,660	16.94%	\$4,222,985,349	15.82%
7,577	6.21%	\$1,298,701,901	4.86%
3,246	2.66%	\$440,648,154	1.65%
36,304	29.77%	\$7,544,101,526	28.26%
12,225	10.02%	\$2,914,651,651	10.92%
121,965	100.00%	\$26,697,193,143	100.00%
	585 40,313 1,055 20,660 7,577 3,246 36,304 12,225	585         0.48%           40,313         33.05%           1,055         0.87%           20,660         16.94%           7,577         6.21%           3,246         2.66%           36,304         29.77%           12,225         10.02%	585         0.48%         \$127,521,110           40,313         33.05%         \$9,890,265,292           1,055         0.87%         \$258,318,161           20,660         16.94%         \$4,222,985,349           7,577         6.21%         \$1,298,701,901           3,246         2.66%         \$440,648,154           36,304         29.77%         \$7,544,101,526           12,225         10.02%         \$2,914,651,651

Mortgage Pool by Loan Type	Number of Loans	(%) Number of Leans	Balance Outstanding	(%) Balance Outstanding	
		(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
P & I Interest Only	106,623 15,342	87.42% 12.58%	\$21,965,389,231 \$4,731,803,912	82.28% 17.72%	
Total	121,965	100.00%	\$26,697,193,143	100.00%	
	,		+		
Mortgage Pool by Documentation Type					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Full Doc Loans	121,965	100.00%	\$26,697,193,143	100.00%	
Low Doc Loans	0	0.00%	\$0	0.00%	
No Doc Loans	0	0.00%	\$0	0.00%	
Total	121,965	100.00%	\$26,697,193,143	100.00%	
Mortgage Pool by Remaining Interest Only Period					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
up to and including 1 Year > 1 up to and including 2 years	4,438 4,358	28.93% 28.41%	\$1,345,807,509 \$1,363,759,187	28.44% 28.82%	
> 2 up to and including 3 years	4,558	25.94%	\$1,253,800,253	26.50%	
> 3 up to and including 4 years	1,722	11.22%	\$511,211,374	10.80%	
> 4 up to and including 5 years	474	3.09%	\$144,069,384	3.05%	
> 5 up to and including 6 years	99	0.65%	\$26,577,637	0.56%	
> 6 up to and including 7 years	135	0.88%	\$42,574,506	0.90%	
> 7 up to and including 8 years	99	0.65%	\$31,457,307	0.67%	
> 8 up to and including 9 years	21	0.14%	\$6,267,887	0.13%	
> 9 up to and including 10 years	6	0.04%	\$3,224,446	0.07%	
> 10 years	10	0.07%	\$3,054,422	0.07%	
Total	15,342	100.00%	\$4,731,803,912	100.00%	
Mortgage Pool by Occupancy Status					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Owner Occupied (Full Recourse)	94,925	77.83%	\$20,385,673,977	76.36%	
Residential Investment (Full Recourse)	27,040	22.17%	\$6,311,519,166	23.64%	
Residential Investment (Limited Recourse)	0	0.00%	\$0	0.00%	
Total	121,965	100.00%	\$26,697,193,143	100.00%	
			1		
Mortgage Pool by Loan Purpose					
				(%) Palance Outstanding	
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Purchase New Dwelling	5,212	4.27%	\$1,184,343,837	4.44%	
Purchase Existing Dwelling	5,212 81,589	4.27% 66.90%	\$1,184,343,837 \$17,450,803,527	4.44% 65.37%	
Purchase Existing Dwelling Refinance	5,212 81,589 35,164	4.27% 66.90% 28.83%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780	4.44% 65.37% 30.20%	
Purchase Existing Dwelling Refinance Other	5,212 81,589 35,164 0	4.27% 66.90% 28.83% 0.00%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0	4.44% 65.37% 30.20% 0.00%	
Purchase Existing Dwelling Refinance	5,212 81,589 35,164	4.27% 66.90% 28.83%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780	4.44% 65.37% 30.20%	
Purchase Existing Dwelling Refinance Other	5,212 81,589 35,164 0	4.27% 66.90% 28.83% 0.00%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0	4.44% 65.37% 30.20% 0.00%	
Purchase Existing Dwelling Refinance Other Total	5,212 81,589 35,164 0	4.27% 66.90% 28.83% 0.00%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0	4.44% 65.37% 30.20% 0.00%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning	5,212 81,589 35,164 0 121,965 Number of Loans	4.27% 66.90% 28.83% 0.00% 100.00% <u>(%) Number of Loans</u>	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months	5,212 81,589 35,164 0 121,965	4.27% 66.90% 28.83% 0.00% 100.00%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143	4.44% 65.37% 30.20% 0.00% 100.00%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months	5,212 81,589 35,164 0 121,965 <u>Number of Loans</u> 1,314	4.27% 66.90% 28.83% 0.00% 100.00% <u>(%) Number of Loans</u> 1.08%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$26,697,193,143 Balance Outstanding \$358,511,615	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.95%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 15 months	5,212 81,589 35,164 0 121,965 <u>Number of Loans</u> 1,314 1,091 1,129 1,163 969	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.95% 0.79%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 15 months > 15 months up to and including 16 months	5,212 81,589 35,164 0 121,965 <u>Number of Loans</u> 1,314 1,091 1,129 1,163 969 1,469	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.95% 0.79% 1.20%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,868,863 \$324,567,624 \$224,863,163 \$404,308,931	4.44% 65.37% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning • 0 and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 18 months > 15 months up to and including 21 months > 18 months up to and including 21 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.93% 0.95% 0.79% 1.20% 3.72%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 18 months > 15 months up to and including 18 months > 18 months up to and including 21 months > 21 months up to and including 24 months	5,212 81,589 35,164 0 121,965 <u>Number of Loans</u> 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,882	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 18 months > 15 months up to and including 18 months > 15 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 27 months > 24 months up to and including 27 months	5,212 81,589 35,164 0 121,965 <u>Number of Loans</u> 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 3,980	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47% 3.26%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$224,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,892 \$1,058,094,664	4.44% 65.37% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 3.96%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 15 months > 15 months up to and including 18 months > 18 months up to and including 21 months > 21 months up to and including 24 months > 24 months up to and including 27 months > 27 months up to and including 30 months	5,212 81,589 35,164 0 121,965 <u>Number of Loans</u> 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,882	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 18 months > 15 months up to and including 18 months > 15 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 27 months > 24 months up to and including 27 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 4,541 4,234 3,980 3,707	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47% 3.26% 3.04%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,193,892 \$1,058,094,664 \$1,027,856,003	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 3.96% 3.85%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 15 months > 15 months up to and including 16 months > 15 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 27 months > 21 months up to and including 30 months > 24 months up to and including 33 months > 30 months up to and including 34 months > 33 months up to and including 48 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 4,541 4,234 3,980 3,707 6,512 5,057 18,285	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47% 3.26% 3.04% 5.34% 4.15% 14.99%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,033,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,406,512,837 \$4,759,083,174	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 3.96% 3.85% 7.11% 5.27% 17.83%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 9 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 18 months > 15 months up to and including 18 months > 15 months up to and including 18 months > 15 months up to and including 21 months > 24 months up to and including 27 months > 24 months up to and including 27 months > 24 months up to and including 30 months > 30 months up to and including 36 months > 33 months up to and including 36 months > 36 months up to and including 48 months > 48 months up to and including 40 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.93% 0.93% 0.93% 0.95% 0.79% 1.20% 1.20% 3.72% 3.47% 3.26% 3.47% 3.26% 4.15% 4.15% 14.99% 10.83%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,892 \$1,058,094,664 \$1,027,856,003 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,406,512,837 \$4,759,083,174 \$3,034,494,541	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 3.96% 3.85% 7.11% 5.27% 17.83% 11.37%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 12 months > 13 months up to and including 18 months > 15 months up to and including 21 months > 18 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 30 months > 27 months up to and including 30 months > 30 months up to and including 36 months > 33 months up to and including 48 months > 48 months up to and including 60 months > 60 months up to and including 72 months	5,212 81,589 35,164 0 121,965 <u>Number of Loans</u> 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.95% 0.95% 0.79% 1.20% 3.72% 3.72% 3.47% 3.26% 3.04% 5.34% 4.15% 14.99% 10.83% 8.04%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$224,667,624 \$224,667,624 \$244,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,406,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061	4.44% 65.37% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 3.96% 3.85% 3.85% 7.11% 5.27% 17.83% 11.37% 7.55%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 15 months > 15 months up to and including 21 months > 15 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 21 months > 30 months up to and including 30 months > 24 months up to and including 30 months > 30 months up to and including 48 months > 36 months up to and including 60 months > 48 months up to and including 61 months > 48 months up to and including 72 months > 72 months up to and including 84 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47% 3.26% 3.04% 5.34% 4.15% 10.83% 8.04% 5.54%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,033,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,046,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061 \$1,363,373,976	4.44% 65.37% 30.20% 0.00% 100.00% 1.00.00% 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 4.69% 4.21% 3.96% 3.85% 7.11% 5.27% 17.83% 11.37% 7.55% 5.11%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 9 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 15 months up to and including 18 months > 15 months up to and including 18 months > 15 months up to and including 21 months > 18 months up to and including 21 months > 24 months up to and including 27 months > 24 months up to and including 30 months > 30 months up to and including 36 months > 33 months up to and including 36 months > 36 months up to and including 72 months > 48 months up to and including 84 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760 6,760	4.27% 66.90% 28.83% 0.00% 100.00% <b>100.00%</b> <b>(%) Number of Loans</b> 1.08% 0.89% 0.93% 0.93% 0.93% 0.93% 0.93% 1.20% 1.20% 1.20% 3.72% 3.47% 3.26% 3.04% 5.34% 4.15% 14.99% 10.83% 8.04% 5.54% 5.56%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,406,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061 \$1,363,373,976 \$1,230,108,879	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 3.96% 3.85% 7.11% 5.27% 17.83% 11.37% 7.55% 5.11% 4.61%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 15 months > 15 months up to and including 17 months > 18 months up to and including 21 months > 21 months up to and including 27 months > 27 months up to and including 30 months > 30 months up to and including 48 months > 36 months up to and including 60 months > 48 months up to and including 60 months > 48 months up to and including 72 months > 72 months up to and including 84 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47% 3.26% 3.04% 5.34% 4.15% 10.83% 8.04% 5.54%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,033,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,046,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061 \$1,363,373,976	4.44% 65.37% 30.20% 0.00% 100.00% 1.00.00% 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 4.69% 4.21% 3.96% 3.85% 7.11% 5.27% 17.83% 11.37% 7.55% 5.11%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 18 months > 15 months up to and including 18 months > 15 months up to and including 21 months > 18 months up to and including 21 months > 24 months up to and including 27 months > 24 months up to and including 30 months > 33 months up to and including 36 months > 33 months up to and including 36 months > 36 months up to and including 37 months > 37 months up to and including 36 months > 36 months up to and including 72 months > 48 months up to and including 72 months > 60 months up to and including 72 months > 72 months up to and including 72 months > 60 months up to and including 96 months > 60 months up to and including 96 months > 108 months up to and including 108 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760 6,780 6,780 6,780 6,780 6,780 6,780 6,780 5,055 17,026	4.27% 66.90% 28.83% 0.00% 100.00% 100.00% 	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,406,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061 \$1,363,373,976 \$1,220,108,879 \$1,220,108,879 \$1,220,108,879 \$1,220,108,879 \$1,220,108,879 \$1,220,41,554 \$1,328,456,660	4.44% 65.37% 30.20% 0.00% 100.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 4.21% 4.69% 3.85% 7.11% 5.27% 5.11% 5.11% 4.61% 4.73% 4.81% 4.73% 4.98% 7.40%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 12 months > 12 months up to and including 15 months > 15 months up to and including 17 months > 18 months up to and including 21 months > 21 months up to and including 21 months > 27 months up to and including 21 months > 30 months up to and including 21 months > 30 months up to and including 30 months > 30 months up to and including 30 months > 30 months up to and including 36 months > 33 months up to and including 48 months > 48 months up to and including 60 months > 72 months up to and including 96 months > 84 months up to and including 98 months > 48 months up to and including 98 months > 48 months up to and including 98 months > 496 months up to and including 98 months > 40 months up to and including 90 months > 40 months up to and including 90 months > 40 months up to and including 90 months > 40 months up to and including 108 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760 6,780 6,780 6,780 6,780 6,885 8,055	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Leans 1.08% 0.89% 0.93% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47% 3.26% 3.04% 5.34% 4.15% 14.99% 10.83% 8.04% 5.54% 5.56% 6.60%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,039,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,046,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061 \$1,363,373,976 \$1,220,041,554 \$1,226,641,554	4.44% 65.37% 30.20% 0.00% 100.00% 1.01.00% 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 3.96% 3.85% 7.11% 5.27% 17.83% 11.37% 7.55% 5.11% 4.61% 4.73% 4.98%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 12 months > 12 months up to and including 12 months > 12 months up to and including 18 months > 13 months up to and including 21 months > 14 months up to and including 21 months > 27 months up to and including 24 months > 27 months up to and including 30 months > 30 months up to and including 36 months > 36 months up to and including 36 months > 37 months up to and including 36 months > 38 months up to and including 48 months > 48 months up to and including 48 months > 48 months up to and including 72 months > 72 months up to and including 84 months > 48 months up to and including 96 months > 60 months up to and including 98 months > 96 months up to and including 108 months > 108 months up to and including 120 months > 100 months > 120 months Total	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760 6,780 6,780 6,780 6,780 6,780 6,780 6,780 5,055 17,026	4.27% 66.90% 28.83% 0.00% 100.00% 100.00% 	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,406,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061 \$1,363,373,976 \$1,220,108,879 \$1,220,108,879 \$1,220,108,879 \$1,220,108,879 \$1,220,108,879 \$1,220,41,554 \$1,328,456,660	4.44% 65.37% 30.20% 0.00% 100.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 4.21% 4.69% 3.85% 7.11% 5.27% 5.11% 5.27% 5.11% 4.61% 4.73% 4.88% 7.40%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 18 months > 15 months up to and including 18 months > 15 months up to and including 21 months > 18 months up to and including 21 months > 24 months up to and including 27 months > 24 months up to and including 30 months > 33 months up to and including 36 months > 33 months up to and including 36 months > 36 months up to and including 72 months > 37 months up to and including 36 months > 36 months up to and including 72 months > 48 months up to and including 72 months > 60 months up to and including 72 months > 72 months up to and including 72 months > 60 months up to and including 96 months > 60 months up to and including 96 months > 108 months up to and including 108 months	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 4,541 4,234 4,234 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760 6,780 6,780 6,780 6,780 6,780 5,055 17,026 121,965	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47% 3.26% 3.04% 5.34% 4.15% 4.15% 10.83% 10.83% 5.56% 5.65% 5.65% 5.65% 6.60% 13.96% 100.00%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,886,863 \$324,567,624 \$224,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,406,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061 \$1,363,373,976 \$1,230,048,879 \$1,262,641,554 \$1,328,456,660 \$1,975,130,182 \$26,697,193,143	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 4.69% 4.21% 5.15% 5.15% 5.11% 4.61% 4.61% 4.73% 4.98% 7.40% 100.00%	
Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 12 months > 12 months up to and including 12 months > 12 months up to and including 17 months > 13 months up to and including 18 months > 18 months up to and including 21 months > 27 months up to and including 21 months > 30 months up to and including 27 months > 27 months up to and including 30 months > 30 months up to and including 30 months > 30 months up to and including 36 months > 36 months up to and including 36 months > 36 months up to and including 48 months > 48 months up to and including 96 months > 60 months up to and including 96 months > 84 months up to and including 96 months > 108 months up to and including 91 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 120 months Total	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 4,541 4,234 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760 6,780 6,780 6,780 6,780 6,780 6,780 6,885 8,055 17,026 121,965	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47% 3.26% 3.04% 5.34% 5.34% 5.54% 5.65% 6.60% 13.96% 100.00%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,039,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,065,12,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,661 \$1,363,373,976 \$1,220,041,554 \$1,328,456,660 \$1,975,130,182 \$26,697,193,143 Balance Outstanding	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 4.69% 4.21% 4.69% 4.21% 5.27% 5.11% 5.27% 5.11% 4.63% 5.11% 4.61% 4.73% 4.73% 4.73% 4.73% 4.73% 4.73% 4.73% 4.70% 100.00%	
Purchase Existing Dwelling Refinance Other Total Mortuage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 9 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 12 months > 13 months up to and including 12 months > 14 months up to and including 21 months > 24 months up to and including 27 months > 27 months up to and including 33 months > 30 months up to and including 33 months > 30 months up to and including 34 months > 48 months up to and including 36 months > 30 months up to and including 72 months > 48 months up to and including 72 months > 48 months up to and including 72 months > 48 months up to and including 72 months > 10 months up to and including 108 months > 108 months up to and including 100 months > 108 months up to and includ	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 4,234 4,234 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760 6,780 6,285 8,855 8	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47% 3.26% 3.04% 5.34% 5.34% 5.54% 5.56% 5.65% 5.25% 1.000% 1.000% 1.000% 1.000% 1.20% 5.54% 5.56% 5.65% 5.65% 5.65% 5.65% 5.65% 5.25% 1.000% 1.000% 1.000% 1.000% 1.000% 5.34% 5.54% 5.56% 5.65% 5.65% 5.65% 5.65% 5.25% 1.000% 1.000% 5.12% 5.24% 5.54% 5.56% 5.65% 5.65% 5.25% 1.000% 5.24% 5.24% 5.24% 5.56% 5.65% 5.65% 5.25%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,886,863 \$324,567,624 \$224,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,406,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061 \$1,363,373,976 \$1,230,108,879 \$1,262,641,554 \$1,328,456,660 \$1,975,130,182 \$2,6697,193,143 Balance Outstanding \$4,785,531,169	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 4.69% 4.21% 4.69% 4.21% 5.27% 5.11% 5.27% 5.11% 4.69% 5.11% 4.61% 4.73% 4.89% 7.40% 100.00%	
Purchase Existing Dwelling Refinance Other Total Mortuace Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 10 months > 12 months up to and including 16 months > 15 months up to and including 17 months > 15 months up to and including 21 months > 24 months up to and including 21 months > 24 months up to and including 27 months > 27 months up to and including 30 months > 30 months up to and including 36 months > 33 months up to and including 36 months > 36 months up to and including 36 months > 48 months up to and including 72 months > 48 months up to and including 72 months > 48 months up to and including 72 months > 48 months up to and including 84 months > 48 months up to and including 84 months > 48 months up to and including 84 months > 40 months up to and including 84 months > 40 months up to and including 100 months > 100 months up to and including 100 mo	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 4,541 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760 6,780 7,212 7,225 7,255	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.95% 0.95% 0.79% 1.20% 1.20% 3.72% 3.47% 3.26% 3.04% 5.34% 4.15% 14.99% 10.83% 8.04% 5.56% 5.66% 5.66% 5.66% 5.66% 13.96% 100.00% (%) Number of Loans 21.17% 29.48%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,866,863 \$324,567,624 \$254,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,005,094,664 \$1,027,856,003 \$1,898,040,328 \$1,406,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061 \$1,363,373,976 \$1,220,108,879 \$1,220,161,66,061 \$1,328,456,660 \$1,975,130,162 \$26,697,193,143 Balance Outstanding \$4,785,531,169 \$6,771,512,972	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 3.96% 3.85% 7.11% 5.27% 17.83% 11.37% 7.55% 5.11% 4.61% 4.73% 4.98% 7.40% 100.00%	
Purchase Existing Dwelling Refinance Other Total Mortuage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 9 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 15 months > 15 months up to and including 12 months > 15 months up to and including 21 months > 24 months up to and including 27 months > 24 months up to and including 33 months > 33 months up to and including 33 months > 33 months up to and including 36 months > 48 months up to and including 36 months > 36 months up to and including 72 months > 48 months up to and including 72 months > 48 months up to and including 72 months > 48 months up to and including 72 months > 10 months up to and including 108 months > 108 months up to and includ	5,212 81,589 35,164 0 121,965 Number of Loans 1,314 1,091 1,129 1,163 969 1,469 4,541 4,234 4,234 4,234 4,234 3,980 3,707 6,512 5,057 18,285 13,207 9,801 6,760 6,780 6,285 8,855 8	4.27% 66.90% 28.83% 0.00% 100.00% (%) Number of Loans 1.08% 0.89% 0.93% 0.95% 0.79% 1.20% 3.72% 3.47% 3.26% 3.04% 5.34% 5.34% 5.54% 5.56% 5.65% 5.25% 1.000% 1.000% 1.000% 1.000% 1.20% 5.54% 5.56% 5.65% 5.65% 5.65% 5.65% 5.65% 5.25% 1.000% 1.000% 1.000% 1.000% 1.000% 5.34% 5.54% 5.56% 5.65% 5.65% 5.65% 5.65% 5.25% 1.000% 1.000% 5.12% 5.24% 5.54% 5.56% 5.65% 5.65% 5.25% 1.000% 5.24% 5.24% 5.24% 5.56% 5.65% 5.65% 5.25%	\$1,184,343,837 \$17,450,803,527 \$8,062,045,780 \$0 \$26,697,193,143 Balance Outstanding \$358,511,615 \$295,620,259 \$323,886,863 \$324,567,624 \$224,863,163 \$404,308,931 \$1,251,381,938 \$1,124,093,892 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,058,094,664 \$1,027,856,003 \$1,898,040,328 \$1,406,512,837 \$4,759,083,174 \$3,034,494,541 \$2,016,166,061 \$1,363,373,976 \$1,230,108,879 \$1,262,641,554 \$1,328,456,660 \$1,975,130,182 \$2,6697,193,143 Balance Outstanding \$4,785,531,169	4.44% 65.37% 30.20% 0.00% 100.00% (%) Balance Outstanding 1.34% 1.11% 1.21% 1.22% 0.95% 1.51% 4.69% 4.21% 4.69% 4.21% 4.69% 4.21% 5.27% 5.11% 5.27% 5.11% 4.69% 5.11% 4.61% 4.73% 4.89% 7.40% 100.00%	

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Mortgage Pool by Remaining Tenor					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Up to and including 1 Year	24	0.02%	\$668,228	0.00%	
> 1 Up to and including 2 years	42	0.02%	\$1.888.133	0.00%	
<ul> <li>&gt; 2 Up to and including 3 years</li> </ul>	91	0.07%	\$3,094,005	0.01%	
<ul> <li>&gt; 3 Up to and including 4 years</li> </ul>	191	0.16%	\$8,808,759	0.03%	
> 4 Up to and including5 years	259	0.21%	\$12,895,217	0.05%	
> 5 Up to and including 6 years	304	0.25%	\$22,315,554	0.08%	
<ul> <li>&gt; 6 Up to and including 7 years</li> </ul>	425	0.35%	\$31,398,904	0.12%	
<ul> <li>&gt; 7 Up to and including 8 years</li> </ul>	473	0.39%	\$37,685,010	0.14%	
> 8 Up to and including 9 years	626	0.51%	\$54,439,912	0.20%	
> 9 Up to and including 10 years	732	0.60%	\$66,988,683	0.25%	
<ul> <li>&gt; 10 Up to and including 15 years</li> </ul>	6,427	5.27%	\$744,006,000	2.79%	
<ul> <li>&gt; 15 Up to and including 20 years</li> </ul>	21,617	17.72%	\$3,127,640,159	11.72%	
<ul> <li>&gt; 20 Up to and including 25 years</li> </ul>	39,413	32.32%	\$8,251,533,259	30.91%	
<ul> <li>20 Up to and including 20 years</li> <li>25 Up to and including 30 years</li> </ul>	51,341	42.09%	\$14,333,831,322	53.69%	
Total	121,965	100.00%	\$26,697,193,143	100.00%	
10(a)	121,905	100.00%	920,097,193,143	100.00%	
Mortgage Pool by Delinquencies					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
0 Months	120,704	98.97%	\$26,389,671,692	98.85%	
> 0 up to and including 1 Month	917	0.75%	\$223,787,318	0.84%	
> 1 up to and including 2 Months	232	0.19%	\$55,071,197	0.21%	
> 2 up to and including 3 Months	111	0.09%	\$28,588,088	0.11%	
> 3 up to and including 4 Months		0.00%	\$74,848	0.00%	
> 4 up to and including 5 Months	0	0.00%	\$0	0.00%	
<ul> <li>&gt; 5 up to and including 6 Months</li> </ul>	0	0.00%	\$0 \$0	0.00%	
> 6 Months	0	0.00%	\$0 \$0	0.00%	
Total	121,965	100.00%	\$26,697,193,143	100.00%	
Iotai	121,905	100.00%	\$20,097,193,143	100.00%	
Mortgage Pool by Mortgage Insurer (LVR Specific)					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
OPELM					
QBE LMI	495	0.41%	\$47,274,379	0.18% 12.93%	
Genworth		44.000/			
	17,103	14.02%	\$3,450,920,657		
	104,367	85.57%	\$23,198,998,108	86.90%	
No Primary Mortgage Insurer Total					
Total	104,367	85.57%	\$23,198,998,108	86.90%	
	104,367	85.57%	\$23,198,998,108	86.90%	
Total Mortgage Pool by Remaining Term on Fixed Rate Period	104,367 121,965 Number of Loans	85.57% 100.00% (%) Number of Loans	\$23,198,998,108 \$26,697,193,143 Balance Outstanding	86.90% 100.00% (%) Balance Outstanding	
Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months	104,367 121,965 Number of Loans 2,710	85.57% 100.00% (%) Number of Loans 15.92%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485	86.90% 100.00% (%) Balance Outstanding 15.84%	
Total         Mortgage Pool by Remaining Term on Fixed Rate Period         > 0 up to and including 3 months         > 3 up to and including 6 months	104,367 121,965 Number of Loans 2,710 2,438	85.57% 100.00% (%) Number of Loans 15.92% 14.32%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76%	
Total         Mortgage Pool by Remaining Term on Fixed Rate Period         > 0 up to and including 3 months         > 3 up to and including 6 months         > 6 up to and including 9 months	104,367 121,965 Number of Loans 2,710 2,438 1,233	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25%	
Total         Mortgage Pool by Remaining Term on Fixed Rate Period         > 0 up to and including 3 months         > 3 up to and including 6 months         > 6 up to and including 9 months         > 9 up to and including 12 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92%	
Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 15 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171 1,827	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88% 10.73%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139 \$492,099,310	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92% 11.20%	
Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 15 months > 15 up to and including 18 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171 1,827 1,815	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88% 10.73% 10.66%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139 \$492,099,310 \$493,853,340	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92% 61.20% 11.20% 11.24%	
Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 15 months > 15 up to and including 15 months > 18 up to and including 21 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171 1,827 1,815 1,808	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88% 10.73% 10.66% 10.62%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139 \$492,099,310 \$493,853,340 \$447,091,650	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92% 11.20% 11.20% 11.24% 10.18%	
Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 15 months > 15 up to and including 18 months > 18 up to and including 21 months > 21 up to and including 24 months > 21 up to and including 24 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171 1,827 1,815 1,808 1,660	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88% 10.73% 10.66% 10.62% 9.75%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139 \$492,099,310 \$493,853,340 \$447,091,650 \$414,735,061	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92% 11.20% 11.24% 10.18% 9.44%	
Total  Mortgage Pool by Remaining Term on Fixed Rate Period  > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 15 months > 15 up to and including 18 months > 16 up to and including 21 months > 21 up to and including 21 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171 1,823 1,171 1,815 1,808 1,660 356	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88% 10.73% 10.66% 10.66% 10.62% 9.75% 2.09%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139 \$492,099,310 \$493,853,340 \$447,091,650 \$414,735,061 \$88,285,118	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92% 11.20% 11.20% 11.24% 10.18% 9.44% 2.01%	
Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 15 months > 15 up to and including 21 months > 18 up to and including 21 months > 21 up to and including 24 months > 24 up to and including 30 months > 27 up to and including 30 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171 1,827 1,815 1,808 1,660 356 363	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88% 10.73% 10.66% 10.66% 10.62% 9.75% 2.09% 2.13%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139 \$492,099,310 \$493,853,340 \$447,091,650 \$447,091,650 \$447,750,661 \$88,285,118 \$92,796,136	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92% 11.20% 11.24% 10.18% 9.44% 2.01% 2.11%	
Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 12 months > 9 up to and including 12 months > 15 up to and including 15 months > 15 up to and including 21 months > 18 up to and including 21 months > 21 up to and including 21 months > 21 up to and including 21 months > 22 up to and including 21 months > 24 up to and including 21 months > 27 up to and including 30 months > 30 up to and including 33 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171 1,827 1,815 1,808 1,660 356 363 650	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88% 10.73% 10.66% 10.62% 9.75% 2.09% 2.13% 3.82%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139 \$492,099,310 \$493,853,340 \$447,091,650 \$414,735,061 \$88,285,118 \$92,796,136 \$166,969,457	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92% 11.20% 11.24% 10.18% 9.44% 2.01% 2.11% 3.80%	
Total         Mortgage Pool by Remaining Term on Fixed Rate Period         > 0 up to and including 3 months         > 3 up to and including 6 months         > 6 up to and including 9 months         > 9 up to and including 12 months         > 12 up to and including 15 months         > 15 up to and including 18 months         > 15 up to and including 18 months         > 21 up to and including 21 months         > 21 up to and including 24 months         > 21 up to and including 27 months         > 22 up to and including 30 months         > 30 up to and including 30 months         > 30 up to and including 36 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171 1,823 1,171 1,815 1,808 1,660 356 363 650 447	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88% 10.73% 10.66% 10.66% 10.66% 9.75% 2.09% 2.13% 3.82% 2.63%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139 \$492,099,310 \$492,099,310 \$443,853,340 \$447,091,650 \$414,735,061 \$88,285,118 \$92,796,136 \$166,969,457 \$120,776,354	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92% 11.20% 11.20% 11.24% 10.18% 9.44% 2.01% 2.01% 2.11% 3.80% 2.75%	
Total         Mortgage Pool by Remaining Term on Fixed Rate Period         > 0 up to and including 3 months         > 3 up to and including 9 months         > 6 up to and including 12 months         > 9 up to and including 15 months         > 15 up to and including 11 months         > 15 up to and including 21 months         > 15 up to and including 21 months         > 21 up to and including 31 months         > 21 up to and including 32 months         > 23 up to and including 30 months         > 30 up to and including 31 months         > 30 up to and including 30 months         > 30 up to and including 31 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171 1,827 1,815 1,808 1,660 356 363 650 447 345	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88% 10.73% 10.66% 10.66% 10.62% 9.75% 2.09% 2.13% 3.82% 2.63% 2.03%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139 \$492,099,310 \$493,853,340 \$447,091,650 \$447,091,650 \$447,091,650 \$4474,735,061 \$88,285,118 \$92,796,136 \$166,969,457 \$120,776,354 \$73,955,184	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92% 11.20% 11.24% 10.18% 9.44% 2.01% 2.01% 2.11% 3.80% 2.75% 1.68%	
Total         Mortgage Pool by Remaining Term on Fixed Rate Period         > 0 up to and including 3 months         > 3 up to and including 6 months         > 6 up to and including 9 months         > 9 up to and including 12 months         > 12 up to and including 15 months         > 15 up to and including 18 months         > 15 up to and including 18 months         > 21 up to and including 21 months         > 21 up to and including 24 months         > 21 up to and including 27 months         > 24 up to and including 30 months         > 37 up to and including 30 months         > 30 up to and including 36 months         > 30 up to and including 36 months	104,367 121,965 Number of Loans 2,710 2,438 1,233 1,171 1,823 1,171 1,815 1,808 1,660 356 363 650 447	85.57% 100.00% (%) Number of Loans 15.92% 14.32% 7.24% 6.88% 10.73% 10.66% 10.66% 10.66% 9.75% 2.09% 2.13% 3.82% 2.63%	\$23,198,998,108 \$26,697,193,143 Balance Outstanding \$695,471,485 \$648,088,529 \$318,630,250 \$304,072,139 \$492,099,310 \$492,099,310 \$443,853,340 \$447,091,650 \$414,735,061 \$88,285,118 \$92,796,136 \$166,969,457 \$120,776,354	86.90% 100.00% (%) Balance Outstanding 15.84% 14.76% 7.25% 6.92% 11.20% 11.20% 11.24% 10.18% 9.44% 2.01% 2.01% 2.11% 3.80% 2.75%	

Indexation

Indexation is used in the Asset Coverage Test (ACT) and the Amortisation Test to protect investors from a downward move in property prices.

Indexation is applied to the LVR Adjusted Mortgage Loan Balance in the ACT and the Amortisation Test Current Principal Balance in the Amortisation Test.

Indexation is applied 85% for upward revision of House Price Index (HPI) and 100% for downward revision .

HPI is applied to each individual residential loan based on the loan's approval date.

HPI used is the quarterly Australian Bureau of Statistics (ABS) Weighted Average of Eight Capital Cities House Price Index available free to download in excel at <a href="http://www.abs.gov.au/ausstats/abs@.nsf/mf/6416.0">http://www.abs.gov.au/ausstats/abs@.nsf/mf/6416.0</a>

The HPI is designed to provide a measure of the inflation or deflation in the price of the stock of established houses over time. Separate indexes are produced for each capital city in Australia, and these indexes are combined to produce a weighted average index of the eight capital cities. The HPI is published quarterly, approximately five weeks after the end of the reference quarter. The figures published for the two most recent quarters are regarded as preliminary and are revised in subsequent publications as more data is collected.

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