

Commonwealth Bank of Australia CBA Covered Bond Trust - Investor Report

Date: 15 September 2021

			1			
Month	Ily Covered Bond Report Date	31-August-2021	1			
	nination Date	01-September-2021				
Distril	pution Date	20-September-2021				
	ed Bond Guarantor				Perpetual C	Corporate Trust Limited P.T Limited
Bond T					Deutsche Tru	stee Company Limited
	Provider				Commonw	ealth Bank of Australia
Service Truct N	er Manager					ealth Bank of Australia Advisory Services P/L
	Pool Monitor					cewaterhouseCoopers
<u> </u>						
Pati	ngs Overview			Fitch	Moody's	
			_			
	Short Term Senior Unsecured Rating			F1	P-1	
	ong Term Senior Unsecured Rating ed Bond Rating			A+ (Stable) AAA	Aa3 (Stab	ble)
Cover	ed Bond Rating			AAA	Aaa	
			_			
Con	npliance Tests					
Asset	Coverage Test					Pass
	Event of Default					No
	ed Bond Guarantor Event of Default					No
	st Rate Shortfall Test					Pass
Pre-M	aturity Test					Fail
			_			
Ass	et Coverage Test as at 01-September-2021					
	Calculation of Adjusted Aggregate Receivable Amount					
Ι.						
A	The Lower of: (i) LVR Adjusted Mortgage Loan Balance Amount, and				\$34,889,725,896	
	(ii) Asset Percentage Adjusted Mortgage Loan Balance Amount				\$31,757,742,765	
						\$31,757,742,765
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 as at the relevant Determination Date					\$1,476,385,365
	as at the relevant Determination Date					\$1,470,365,505
D	Aggregate Amount of Principal Collections collected by the Servicer during the Collection Period					
	excluding any amounts applied in accordance with the Priority of Payments.					\$64,367,281
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
	Adjusted Aggregate Mortgage Loan Amount					
	(A+B+C+D+E) - Z					\$33,298,495,413
	Results of Asset Coverage Test					
1	Adjusted Aggregate Mortgage Loan Amount					\$33,298,495,413
1	AUD Equivalent of the Aggregate Principal Amount Outstanding of the Covered Bonds					\$26,033,179,078
1	Asset Coverage Test is Satisfied Asset Percentage					Yes 91.00%
	Current Overcollateralisation Percentage					27.91%



Bond Issuance Bonds Issue Date Principal Balance AUD Equiv. of Principal Exchange Rate Coupon Frequency Coupon Rate Balance Series 2 27-January-2012 NOK 3,375,000,000.00 \$547 208 753 16 6 1677 Yearly 5 000000% 01-February-2012 Yearly Series 5 EUR 109,000,000.00 \$133.812.333.46 0 8146 3 815000% 02-February-2012 Series 7 EUR 66,500,000.00 \$81,246,933,96 0.8185 Yearly 3.925000% 13-February-2012 Yearly Series 9 EUR 117,000,000.00 \$141.901.697.12 0 8245 3 994000% 01-March-2012 Series 12 EUR 50,000,000.00 \$62.055.873.25 0.8057 Yearly 3.700000% 02-May-2012 Series 14 \$105,977,895.14 0.9436 1.625000% CHF 100,000,000.00 Yearly Yearly 03-May-2012 Series 15 EUR 1,500,000,000.00 \$1,897,314,529.00 0.7906 3.000000% Series 16 09-May-2012 NOK 750,000,000.00 \$126,407,165.00 5.9332 Yearly 4.550000% 21-May-2012 \$116,459,016.00 0.7728 3.035000% Series 17 EUR 90,000,000.00 Yearly Series 18 07-August-2012 \$118,312,476.00 0.8452 2.630000% EUR 100.000.000.00 Yearly 04-September-2012 \$1,142,980,437.00 0.6562 3.000000% Series 19 GBP 750,000,000.00 Yearly 13-September-2012 \$183,104,756.35 Series 20 EUR 150,000,000.00 0.8192 Yearly 2.270000% 24-September-2012 \$137,442,380.00 0.8076 2.602500% Series 21 EUR 111,000,000.00 Yearly 09-November-2012 Series 23 EUR 113,000,000.00 \$142,140,087.00 0.7950 Yearly 2.305000% 01-February-2013 \$144,430,651.00 Series 25 EUR 112,000,000.00 0.7755 Yearly 2.500000% Series 31 21-January-2014 EUR 45.000.000.00 \$68,026,155.38 0.6615 Yearly 2.215000% Series 35 27-May-2014 AUD 125,000,000.00 \$125,000,000.00 1.0000 SemiAnnual 4.750000% 10-July-2014 SemiAnnual Series 37 \$109,000,000.00 1.0000 4.500000% AUD 109,000,000.00 09-September-2014 Series 38 \$50,000,000.00 1.0000 SemiAnnual 4.275000% AUD 50.000.000.00 04-November-2014 \$1,455,053,616.00 0.6873 0.750000% Series 39 EUR 1,000,000,000.00 Yearly 02-December-2014 \$35,840,529.65 0.6975 1.210000% Series 40 Yearly EUR 25.000.000.00 12-December-2014 \$73,491,353.61 0.6804 1.653000% Series 41 EUR 50.000.000.00 Yearly Series 42 12-December-2014 EUR 25.000.000.00 \$37,227,311.08 0.6715 1.670000% Yearly 30-January-2015 \$71,211,199.03 0.7021 1.192500% Series 43 EUR 50.000.000.00 Yearly 04-December-2015 Series 45 \$73.007.446.22 0.6849 1.665000% FUR 50 000 000 00 Yearly 14-December-2015 \$144.965.159.00 0.6898 0.982000% EUR 100.000.000.00 Series 46 Yearly 17-December-2015 0.6628 1.670000% Series 47 EUR 50.000.000.00 \$75,440,649.96 Yearly 29-December-2015 \$60.955.056.00 0.6562 1.635000% Series 48 EUR 40.000.000.00 Yearly 29-January-2016 Series 49 EUR 50,000,000.00 \$78.169.617.36 0.6396 Yearly 1.641000% 09-February-2016 Series 51 EUR 500,000,000.00 \$775,375,000,00 0.6448 Yearly 1.625000% 21-April-2016 Series 52 EUR 100,000,000.00 \$149,127,604,17 0.6706 Yearly 1.393000% 12-May-2016 Series 53 EUR 40,000,000.00 \$61 866 396 33 0 6466 Yearly 1 500000% 18-July-2016 Series 54 EUR 125,000,000.00 \$185,193,750.00 0.6750 Yearly 0.807000% 27-July-2016 1 000000% Series 55 EUR 100.000.000.00 \$145 878 324 99 0 6855 Yearly Yearly 27-July-2016 Series 56 EUR 1,250,000,000.00 \$1.838.250.000.00 0 6800 0.500000% 23-September-2016 Series 57 GBP 37,000,000.00 \$64,367,281.90 0.5748 Quarterly GBP LIBOR 3 MONTHS + 0.370000% 17-November-2016 Series 58 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% 3.250000% Series 60 17-November-2016 \$200,000,000.00 1.0000 SemiAnnual AUD 200,000,000.00 Series 61 18-January-2017 \$592.095.000.00 0.5911 1.125000% GBP 350.000.000.00 Yearly Series 62 11-April-2017 \$1,051,800,000.00 0.7131 0.375000% EUR 750,000,000.00 Yearly 02-November-2017 \$76,175,000.00 0.6564 1.634000% Series 63 EUR 50,000,000.00 Yearly Series 64 03-November-2017 \$76.679.000.00 0.6521 1.636000% EUR 50,000,000.00 Yearly 02-November-2017 \$153,316,000.00 0.6522 1.636000% Series 65 EUR 100,000,000.00 Yearly 19-January-2018 \$628,072,400.00 0.6432 1.482000% Series 66 EUR 404,000,000.00 Yearly Series 67 28-March-2018 EUR 35,000,000.00 \$55,600,000.00 0.6295 Yearly 1.598000% Series 69 24-April-2018 EUR 1,000,000,000.00 \$1.593.300.000.00 0.6276 Yearly 0.375000% 20-July-2018 \$1,676,727,028.84 3.250000% Series 70 0.7455 SemiAnnual USD 1,250,000,000.00 02-August-2018 \$79,065,000.00 Series 71 EUR 50.000.000.00 0.6324 Yearly 1.474000% 04-October-2018 Series 72 EUR 42,000,000.00 \$67,867,800.00 0.6189 1.602000% Yearly 17-January-2019 Series 73 \$161,100,000.00 0.6207 1.627000% EUR 100,000,000.00 Yearly 18-January-2019 Series 74 \$79,530,000.00 0.6287 1.625000% EUR 50.000.000.00 Yearly 25-January-2019 Series 75 EUR 135,000,000.00 \$214,407,000.00 0.6296 1.617000% Yearly Series 76 15-February-2019 \$199,305,213.04 0.6272 1.516000% EUR 125.000.000.00 Yearly 19-February-2019 \$1,598,540,000.00 0.6256 0.875000% Series 77 EUR 1.000.000.000.00 Yearly 14-March-2019 \$199,475,000.00 0.6266 1.410000% Series 78 EUR 125.000.000.00 Yearly 17-May-2019 \$95,898,000.00 0.6257 1.342000% Series 79 Yearly EUR 60,000,000.00 16-May-2019 \$80,350,000.00 Series 80 0.6223 1.198000% EUR 50 000 000 00 Yearly 19-July-2019 \$241.623.000.00 1.006000% Series 81 EUR 150.000.000.00 0.6208 Yearly 17-October-2019 Series 82 USD 1.250.000.000.00 \$1,857,863,071.00 0.6728 SemiAnnual 1.625000% 15-November-2019 \$80.399.000.00 0.6219 0.690000% Series 83 EUR 50.000.000.00 Yearly 16-January-2020 \$1,908,530,000.00 Comp SONIA + 0.550000% Series 84 GBP 1,000,000,000.00 0.5240 Quarterly 29-July-2021 \$127,352,000,00 0.6282 0.480000% Series 85 EUR 80,000,000.00 Yearly 30-July-2021 \$79.868.131.87 0.476000% Series 86 EUR 50,000,000.00 0.6260 Yearly

Summary as at 01-September-2021



Bonds	ISIN	CUSIP	Listing	Note Type	Expected Maturity Date	Final Maturity Date
Series 2	XS0733058969	n/a	London	Soft Bullet	27-January-2022	27-January-2022
Series 5	XS0737866060	n/a	London	Hard Bullet	01-February-2027	01-February-2027
Series 7	XS0739982980	n/a	London	Hard Bullet	02-February-2027	02-February-2027
Series 9	XS0745915826	n/a	London	Hard Bullet	13-February-2030	13-February-2030
Series 12	XS0751446872	n/a	Unlisted	Hard Bullet	01-March-2027	01-March-2027
Series 14	CH0183597266	n/a	SIX Swiss Exchange	Hard Bullet	02-May-2022	02-May-2022
Series 15	XS0775914277	n/a	London	Soft Bullet	03-May-2022	03-May-2022
Series 16	XS0778752047	n/a	London	Hard Bullet	09-May-2022	09-May-2022
Series 17	XS0782692940	n/a	London	Hard Bullet	21-May-2027	21-May-2027
Series 18	XS0810718295	n/a	Unlisted	Hard Bullet	07-August-2031	07-August-2031
Series 19	XS0822509138	n/a	London	Soft Bullet	04-September-2026	04-September-2026
Series 20	n/a	n/a	Unlisted	Hard Bullet	13-September-2024	13-September-2024
Series 21	XS0829366532	n/a	London	Soft Bullet	24-September-2027	24-September-2027
Series 23	n/a	n/a	Unlisted	Hard Bullet	08-November-2024	08-November-2024
Series 25	XS0883740887	n/a	Unlisted	Hard Bullet	01-February-2029	01-February-2029
Series 31	XS1017269082	n/a	London	Hard Bullet	30-December-2022	30-December-2022
Series 35	AU3CB0220960	n/a	Unlisted	Soft Bullet	27-May-2024	27-May-2024
Series 37	AU3CB0222289	n/a	Unlisted	Soft Bullet	10-July-2024	10-July-2024
Series 38	AU3CB0223709	n/a	Unlisted	Soft Bullet	26-August-2024	26-August-2024
Series 39	XS1129875255	n/a	London	Soft Bullet	04-November-2021	04-November-2021
Series 40	XS1144953285	n/a	London	Soft Bullet	02-December-2026	02-December-2026
Series 41	XS1151585038	n/a	London	Soft Bullet	12-February-2035	12-February-2035
Series 42	XS1152541899	n/a	London	Soft Bullet	12-February-2035	12-February-2035
Series 43	XS1172405414	n/a	London	Soft Bullet	30-March-2035	30-March-2035
Series 45	n/a	n/a	Unlisted	Soft Bullet	26-February-2035	26-February-2035
Series 46	n/a	n/a	Unlisted	Soft Bullet	15-December-2025	15-December-2025
Series 47	XS1334754949	n/a	London	Soft Bullet	17-December-2035	17-December-2035
Series 48	XS1338413005	n/a	London	Soft Bullet	29-December-2031	29-December-2031
Series 49	XS1352049198	n/a	London	Soft Bullet	29-January-2036	29-January-2036
Series 51	XS1357027652	n/a	London	Soft Bullet	10-February-2031	10-February-2031
Series 52	XS1397030146	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	XS1443250284	n/a	London	Soft Bullet	18-July-2031	18-July-2031
Series 55	XS1452595090	n/a	London	Soft Bullet	27-July-2036	27-July-2036
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 59	AU3FN0033338	n/a	Unlisted	Soft Bullet	17-November-2021	17-November-2021
Series 60	AU3CB0240646	n/a	Unlisted	Soft Bullet	17-November-2026	17-November-2026
Series 61	XS1548960407	n/a	London	Soft Bullet	22-December-2021	22-December-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	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 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 XS1885645181	n/a n/a	London	Soft Bullet	02-August-2038 04-October-2038	02-August-2038
Series 72 Series 73			London	Soft Bullet		04-October-2038
Series 73	XS1936208336 XS1937023254	n/a 2055D69B2	London	Soft Bullet	17-January-2039 18-January-2039	17-January-2039 18-January-2039
Series 75	XS1937023234 XS1940989012	2055D09B2 n/a	London London	Soft Bullet Soft Bullet	25-January-2039	25-January-2039
1					-	,
Series 76 Series 77	XS1952074612 XS1952948104	n/a n/a	London London	Soft Bullet Soft Bullet	15-February-2044 19-February-2029	15-February-2044 19-February-2029
Series 78	XS1963239378	n/a	London	Soft Bullet	14-March-2039	14-March-2039
Series 79	XS1963239376 XS1996418676	n/a	London	Soft Bullet	17-May-2049	17-May-2049
Series 80	XS1996418676 XS1997251571	n/a n/a	London	Soft Bullet	17-May-2049 16-May-2039	17-May-2049 16-May-2039
Series 81	XS2030523166	n/a	London	Soft Bullet	19-July-2044	19-July-2039
Series 82	US20271AAH05/US20271BAH87	20271AAH0/20271BAH8	Unlisted	Soft Bullet	17-October-2022	17-October-2022
Series 83	XS2080265189	2027 1AA110/2027 1DA110 n/a	London	Soft Bullet	15-November-2039	15-November-2039
Series 84	XS2080203189 XS2101563216	n/a	London	Soft Bullet	16-January-2025	16-January-2025
Series 85	XS2101503210 XS2367894388	n/a	London	Soft Bullet	29-July-2041	29-July-2041
Series 86	XS2367634366 XS2368488412	n/a	London	Soft Bullet	30-July-2043	30-July-2043
	7020000012	11/a	London	Soit Dullet	50-5uly-20 4 5	50-5uly-2045

Pool Summary					
Portfolio Cut off Date					31-08-2021
Current Principal Balance (AUD)					\$34,899,283,643
Number of Loans(Unconsolidated)					155,778
Number of Borrowers(Consolidated)					127,518
Average Loan Size					\$224,032
Maximum Housing Loan Balance					\$2,036,788
Weighted Average Loan Interest Rate					3.07%
Weighted Average Current Loan to Value Ratio (LVR)					56.51%
Weighted Average Indexed Loan to Value Ratio (LVR)					46.62%
Weighted Average Seasoning (Months)					58.16
Weighted Average Remaining Term (Months)					287.30
Prepayment Information					
	1 Month	3 Month	12 Month	Cumulative	
Prepayment History (CPR)	22.87	22.27	22.38	16.20	
Prepayment History (SMM)	2.14	2.08	2.12	1.47	



	Mortgage Pool by Cu	urrent Loan to Va	alue Ratio (LVR)
--	---------------------	-------------------	------------------

Mortgage Pool by Current Loan to Value Ratio (LVR)					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Up to and including 40%	57,541	36.94%	\$7,402,960,566	21.21%	
40% up to and including 45%	9,327	5.99%	\$2,068,807,754	5.93%	
45% up to and including 50%	9,364	6.01%	\$2,236,703,553	6.41%	
50% up to and including 55%	10,178	6.53%	\$2,550,465,573	7.31%	
55% up to and including 60%	11,269	7.23% 7.68%	\$2,886,321,528 \$3,204,808,630	8.27% 9.18%	
60% up to and including 65% 65% up to and including 70%	11,957 13,874	7.68% 8.91%	\$3,204,808,630 \$3,893,507,347	9.18% 11.16%	
70% up to and including 75%	13,567	8.71%	\$4,312,659,189	12.36%	
75% up to and including 80%	13,629	8.75%	\$4,633,814,700	13.28%	
80% up to and including 85%	2,798	1.80%	\$867,436,694	2.49%	
85% up to and including 90%	1,719	1.10%	\$642,868,672	1.84%	
90% up to and including 95%	441	0.28%	\$161,724,271	0.46%	
95% up to and including 100%	27	0.02%	\$10,840,253	0.03%	
> 100%	87	0.06%	\$26,364,912	0.08%	
Total	155,778	100.00%	\$34,899,283,643	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%	81,072	52.04%	\$12,601,399,926	36.11%	
40% up to and including 45%	11,263	7.23%	\$2,933,002,293	8.40%	
45% up to and including 50%	11,250	7.22%	\$3,042,216,845	8.72%	
50% up to and including 55%	11,200	7.19%	\$3,091,821,365	8.86%	
55% up to and including 60%	11,143	7.15%	\$3,193,100,855	9.15%	
60% up to and including 65%	11,403	7.32%	\$3,594,817,104	10.30%	
65% up to and including 70%	10,663	6.85%	\$3,632,459,239	10.41%	
70% up to and including 75%	5,604	3.60%	\$1,992,708,608	5.71%	
75% up to and including 80%	1,596 513	1.02% 0.33%	\$595,060,577 \$200,305,585	1.71% 0.57%	
80% up to and including 85% 85% up to and including 90%	43	0.33%	\$200,305,585 \$13,650,794	0.04%	
90% up to and including 90%	43 11	0.03%	\$13,650,794 \$3,088,702	0.04%	
95% up to and including 95%	1	0.00%	\$3,088,702	0.00%	
> 100%	16	0.00%	\$5,245,270	0.02%	
Total	155,778	100.00%	\$34,899,283,643	100.00%	
	.00,770	100.0078	-0.,000,200,040	100.0070	
* Based on quarterly data provided by the Australian Bureau of Statistics					
Mortgage Pool by Mortgage Loan Interest Rate					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
<=5.00%	154,864	99.41%	\$34,796,586,918	99.71%	
> 5.00% <= 5.25%	849	0.55%	\$88,357,228	0.25%	
> 5.25% <= 5.50%	62	0.04%	\$14,232,246	0.04%	
	0				
> 5.50% <= 5.75%		0.00%	\$0	0.00%	
> 5.75% <= 6.00%	0	0.00%	\$0	0.00%	
> 6.00% <= 6.25%	0	0.00%	\$0	0.00%	
> 6.25% <= 6.50%	0	0.00% 0.00%	\$0 \$0	0.00% 0.00%	
> 6.25% <= 6.50%	0	0.00% 0.00%	\$0	0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00%	0 0 0	0.00% 0.00% 0.00%	\$0 \$0 \$0	0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25%	0 0 0 0	0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$0	0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50%	0 0 0 0 0	0.00% 0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$0	0.00% 0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75%	0 0 0 0 0 3	0.00% 0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$0 \$107,251	0.00% 0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00%	0 0 0 0 0 3 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25%	0 0 0 0 3 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00%	0 0 0 0 0 3 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25%	0 0 0 0 3 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50%	0 0 0 0 0 3 0 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.50% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% > 8.50%	0 0 0 0 3 0 0 0 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$0 \$0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total	0 0 0 0 3 0 0 0 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$0 \$0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.50% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% > 8.50%	0 0 0 0 3 0 0 0 0 0 155,778	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total	0 0 0 0 3 0 0 0 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$0 \$0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 7.5% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year	0 0 0 0 3 0 0 0 0 155,778 <u>Number of Loans</u> 24,250	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.25% <= 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year	0 0 0 0 3 0 0 0 0 0 0 0 0 155,778 <u>Number of Loans</u> 24,250 3,454	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% <u>(%) Number of Loans</u> 15.57% 2.22%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year	0 0 0 0 3 0 0 0 0 0 155,778 <u>Number of Loans</u> 24,250 3,454 3,973	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% <u>(%) Number of Loans</u> 15.57% 2.22% 2.55%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.00%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.01%</u> <u>0.0</u>	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% > 8.25% > 8.25% > 8.50% Total Mortagae Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year	0 0 0 0 3 0 0 0 0 155,778 <u>Number of Loans</u> 24,250 3,454 3,973 157	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 15.57% 2.22% 2.55% 0.10%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 7.00% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 4 Year Fixed 4 Year Fixed 4 Year	0 0 0 0 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% <u>(%) Number of Loans</u> 15.57% 2.22% 2.55% 0.10% 0.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,402,944 \$1,119,862,995 \$33,326,525 \$803,159	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.25% <= 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year	0 0 0 0 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 155,778	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% <u>(%) Number of Loans</u> 15.57% 2.22% 2.55% 0.10% 0.00% 0.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 0.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.25% <= 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate	0 0 0 0 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 15.57% 2.22% 2.55% 0.10% 0.00% 0.00% 20.44%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,333 \$9,128,804,466	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 2.6.16%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 1 Year Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 7 Year Total Fixed Rate Total Ivariable Rate	0 0 0 0 3 0 0 0 0 0 155,778 <u>Number of Loans</u> 24,250 3,454 3,973 157 5 2 2 31,841 123,937	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.0.44% 79.56%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 2.6.16% 73.84%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.25% <= 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate	0 0 0 0 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 15.57% 2.22% 2.55% 0.10% 0.00% 0.00% 20.44%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,333 \$9,128,804,466	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 2.6.16%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 1 Year Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 7 Year Total Fixed Rate Total Ivariable Rate	0 0 0 0 3 0 0 0 0 0 155,778 <u>Number of Loans</u> 24,250 3,454 3,973 157 5 2 2 31,841 123,937	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.0.44% 79.56%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 2.6.16% 73.84%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 1 Year Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 7 Year Total Fixed Rate Total Ivariable Rate	0 0 0 0 3 0 0 0 0 0 155,778 <u>Number of Loans</u> 24,250 3,454 3,973 157 5 2 2 31,841 123,937	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.0.44% 79.56%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 2.0.14% 2.71% 3.21% 0.10% 0.00% 2.6.16% 7.3.84% 100.00%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.55% <= 7.50% > 7.55% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% > Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 1 Year Fixed 1 Year Fixed 1 Year Fixed 3 Year Fixed 3 Year Fixed 5 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year Fixed 1 Variable Rate Total Mortgage Pool by Loan Size (Consolidated)	0 0 0 0 3 0 0 0 0 155,778 24,250 3,454 3,973 157 5 2 3,454 3,973 157 5 2 3,1841 123,937 155,778	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.25% 0.10% 0.00% 2.0.44% 79.56% 100.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 0.00% 2.6.16% 73.84% 100.00%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 7.55% <= 7.00% > 7.25% <= 7.50% > 7.55% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 4 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 6 + Year Total Total Variable Rate Total	0 0 0 0 3 0 0 0 0 155,778 <u>Number of Loans</u> 24,250 3,454 3,973 157 5 2 31,841 152,937 155,778 <u>Number of Loans</u> 155,778	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 0.00% 2.55% 0.10% 0.00% 0.00% 0.00% 2.55% 0.10% 0.00% 0.00% 0.00% 0.00% 0.00% 10.00% 0.00% 10.00% 0.00% 10.00% 0.00% 10.00% 0.0%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$46,402,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.0	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year 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	0 0 0 0 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.25% 0.10% 0.00% 2.55% 0.10% 0.00% 2.55% 10.00% 2.00% 2.55% 10.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.10% 0.00% 26.16% 73.84% 100.00% 26.16% 73.84% 100.00%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.55% <= 7.50% > 7.55% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% > Total Mortage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year Total Mortage 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 200,000	0 155,778 2 31,841 123,937 155,778 2 Number of Loans 28,939 28,939 28,461	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.25% 0.10% 0.00% 2.44% 79.56% 100.00% 20.44% 79.56% 100.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066 \$6,000,373,951	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 2.71% 3.21% 0.10% 0.00% 0.00% 2.6.16% 7.3.84% 100.00% 2.6.16% 7.3.84% 100.00%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 7.00% <= 7.00% > 7.25% <= 7.00% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.00% <= 8.25% > 8.00% <= 8.50% > 8.00% <= 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 2 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 6 + Year 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 	0 0 0 0 0 3 0 0 0 0 155,778 <u>Number of Loans</u> 24,250 3,454 3,973 157 5 2 31,841 123,937 155,778 <u>Number of Loans</u> 28,895 28,939 28,461 23,396	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 0.00% 2.22% 2.55% 0.10% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 10.00% 0.00% 15.57% 15.57% 18.58% 18.55% 18.27% 15.02%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066 \$6,000,373,951 \$6,192,424,364	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 20.14% 2.71% 3.21% 0.10% 0.10% 0.00% 0.00% 26.16% 7.8.4% 100.00% 26.16% 7.8.4% 100.00%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year 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 > 300,000 up to and including 300,000 > 400,000 up to and including 400,000	0 0 0 0 0 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.10% 0.00% 2.55% 0.10% 0.00% 2.55% 0.10% 0.00% 2.55% 0.10% 0.00% 2.55% 15.55% 10.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.10% 0.00% 26.16% 73.84% 100.00% 26.16% 73.84% 100.00%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.55% <= 7.50% > 7.55% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% > 7.tal Mortage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year Total Mortage 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 > 500,000 up to and including 500,000 	Number of Loans 24,250 3,454 3,973 157 5 2 31,841 123,937 155,778 Number of Loans 2 3,454 3,973 157 5 2 31,841 123,937 155,778 Number of Loans 28,939 28,939 28,939 28,461 23,396 17,181 10,904	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.22% 2.55% 0.10% 0.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066 \$6,000,373,951 \$6,192,424,364 \$5,386,699,008 \$3,3061,624,565	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 0.00% 2.6.16% 73.84% 100.00% (%) Balance Outstanding 3.76% 11.62% 17.19% 17.74% 15.43% 11.35%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 7.55% <= 7.00% > 7.25% <= 7.25% > 7.55% <= 7.75% > 7.55% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.00% <= 8.25% > 8.00% <= 8.50% > 8.00% <= 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 4 Year Total Fixed 7 Year Total Fixed 7 Year Otop 100 (2000) 100,000 up to and including 200,000 > 200,000 up to and including 200,000 > 200,000 up to and including 500,000 > 300,000 up to and including 500,000 > 600,000 up to and including 500,000 <	0 155,778 Number of Loans 28,895 28,939 28,461 23,396 17,181 10,904 6,969	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.22% 2.55% 0.10% 0.00% 2.04% 79.56% 100.00% 20.44% 79.56% 100.00% 20.44% 79.56% 100.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066 \$6,000,373,951 \$6,192,424,364 \$5,386,699,008 \$3,961,624,565 \$2,786,571,520	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.10% 0.00% 26.16% 7.3.84% 100.00% 26.16% 7.3.84% 100.00%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 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 300,000 > 300,000 up to and including 500,000 > 400,000 up to and including 600,000 > 600,000 up to and including 600,000 > 700,000 up to and including 500,000 > 700,000 up to and including 500,000 > 700,000 up to and including 500,000	0 0 0 0 0 3 0 0 0 0 0 0 0 155,778 <u>Number of Loans</u> 24,250 3,454 3,973 157 5 2 3,454 3,973 157 5 2 3,1,841 123,937 155,778 <u>Number of Loans</u> 28,895 28,939 28,461 23,396 17,181 10,904 6,969 4,484	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.10% 0.00% 2.25% 0.10% 0.00% 2.55% 0.10% 0.00% 2.55% 0.10% 0.00% 2.55% 1.10.00% 10.00%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.10% 0.00% 26.16% 73.84% 100.00% 26.16% 73.84% 100.00%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.55% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year Total Mortage 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 700,000 > 500,000 up to and including 700,000 > 600,000 up to and including 800,000 > 800,000 up to and including 800,000 > 800,000 up to and including 800,000 > 800,000 up to and including 800,000 	Number of Loans 24,250 3,454 3,973 157 5 2 31,841 123,937 155,778 Number of Loans 2 3,454 3,973 157 5 2 31,841 123,937 155,778 Number of Loans 28,893 28,939 28,461 23,396 17,181 10,904 6,969 4,484 3,196	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.22% 2.55% 0.10% 0.00% 2.24% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.0%2.0.0% 2.0.0% 2.0.0% 2.0.0% 2.0.0% 2.0.0%2.0.0% 2.0.0% 2.0.0% 2.0.0%2.0% 2.0.0% 2.0.0% 2.0.0% 2.0.0%2.0% 2.0.0% 2.0.0% 2.0.0% 2.0.0% 2.0.0% 2.0.0% 2.0.0%2.0% 2.0.0% 2.0.0% 2.0.0%2.0% 2.0.0% 2.0.0%2.0% 2.0.0% 2.0.0% 2.0.0%2.0% 2.0.0% 2.0% 2.0% 2.0% 2.0% 2.0% 2.0	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$34,899,283,643 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,811,471,024 \$4,055,745,066 \$6,000,373,951 \$6,192,424,364 \$5,386,699,008 \$3,961,624,565 \$2,786,671,520 \$1,880,632,389 \$1,487,098,453	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 0.00% 2.6.16% 73.84% 100.00% 0.00% 0.00% 0.00% 0.10% 0.00% 0.10% 0.00% 0.10% 0.10% 0.10% 0.10% 0.10% 0.10% 0.10% 0.10% 0.10% 0.10% 0.10% 0.10% 0.10% 0.00% 100.00% 0.	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 7.00% <= 7.00% > 7.25% <= 7.00% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.00% <= 8.25% > 8.00% <= 8.50% > 8.00% <= 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year 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 > 600,000 up to and including 500,000 > 500,000 up to and including 800,000 > 600,000 up to and including 800,000 > 800,000 up to and including 900,000 > 900,000 up to and including 900,000 	0 155,778 Number of Loans 28,895 28,939 28,461 23,396 17,181 10,904 6,969 4,484 3,196 1,928	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.22% 2.55% 0.10% 0.00% 0.00% 2.55% 1.5.6% 18.58% 18.55% 18.55% 18.55% 18.52% 11.03% 7.00% 4.47% 2.88% 2.05% 1.24%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066 \$6,000,373,951 \$6,192,424,364 \$5,386,699,008 \$3,3961,624,565 \$6,000,373,951 \$6,192,424,364 \$5,386,699,008 \$3,3961,624,565 \$2,2786,571,520 \$1,980,632,389 \$1,487,098,453 \$1,027,666,432	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 0.00% 26.16% 7.3.84% 100.00% 26.16% 7.3.84% 100.00%	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 5 Year 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 500,000 > 400,000 up to and including 500,000 > 500,000 up to and including 600,000 > 700,000 up to and including 900,000 > 900,000 up to and in	0 155,778 Number of Loans 28,895 28,937 155,778 Number of Loans 28,937 155,778 Number of Loans 28,939 28,461 23,396 17,181 10,904 6,969 4,484 3,196 1,928 909	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% (%) Number of Loans 15.57% 2.22% 2.55% 0.10% 0.00% 20.44% 79.56% 100.00% 20.44% 79.56% 100.00% 20.44% 79.56% 100.00% 20.44% 79.56% 100.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 0.00% 26.16% 73.84% 100.00% (%) Balance Outstanding 3.76% 11.62% 17.74% 15.43% 11.35% 7.98% 5.68% 4.26% 2.94% 1.21%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.55% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% > Total Mortage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Total Mortage 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 700,000 > 500,000 up to and including 700,000 > 500,000 up to and including 700,000 > 600,000 up to and including 700,000 > 600,000 up to and including 1,000,000 > 600,000 up to and including 100,000 > 600,000 up to and including 100,000 > 600,000 up to and including 100,000 > 600,000 up to and including 1,000,000 > 600,000 up to and including 1,000,000 > 800,000 up to and including 1,000,000 > 800,000 up to and including 1,000,000 > 800,000 up to and including 1,000,000 > 1,000,000 up to and including 1,000,000 > 1,000,000 up to and including 1,000,000 > 1,000,000 up to and including 1,000,000 	Number of Loans 24,250 3,454 3,973 157 5 2 31,841 123,937 155,778 Number of Loans 28,895 28,993 28,461 23,396 17,181 10,904 6,969 4,484 3,196 1,928 909 323	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% <u>(%) Number of Loans</u> 15.57% 2.22% 2.55% 0.10% 0.00% 2.2.4% 79.56% 100.00% <u>(%) Number of Loans</u> 18.55% 18.58% 18.55% 18.58% 18.52% 18.56% 11.03% 7.00% 4.47% 2.88% 2.05% 1.24% 0.58% 0.21%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$0 \$107,251 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,883 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066 \$6,000,373,951 \$6,192,424,364 \$5,386,699,008 \$3,961,624,555 \$2,786,571,520 \$1,980,632,389 \$1,487,098,453 \$1,027,666,432 \$422,271,563 \$169,915,307	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 0.00% 2.6.16% 73.84% 100.00% 0.00% 0.00% 0.00% 0.00% 0.16% 7.3.84% 100.00% 11.62% 17.74% 15.43% 15.43% 1.55% 7.98% 5.68% 4.26% 2.94% 1.21% 0.49%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.25% <= 7.00% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 4 Year 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 > 200,000 up to and including 500,000 > 600,000 up to and including 500,000 > 600,000 up to and including 700,000 > 600,000 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 700,000 > 500,000 up to and including 1,250,000 > 1,250,000 up to and including 1,250,000 > 1,500,000 up to and including 1,500,000 	Number of Loans 24,250 3,454 3,973 157 5 2 31,841 123,937 155,778 Number of Loans 28,895 28,895 28,461 23,396 17,181 10,904 6,969 4,484 3,196 1,928 909 323 116	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00% 2.22% 2.55% 0.10% 0.00% 0.00% 2.24% 0.00% 10.00% 10.00% 18.55% 18.58% 18.58% 18.52% 11.03% 7.00% 11.03% 7.00% 11.03% 7.00% 11.03% 7.00% 11.24% 0.58% 0.21% 0.07%	\$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066 \$6,600,373,951 \$6,192,424,364 \$5,366,189,008 \$3,361,624,565 \$2,2786,571,520 \$1,980,632,389 \$1,487,098,453 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,666,432 \$422,271,503 \$1,027,667,327 \$1,037,829 \$1,037,982 \$1,037,	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 2.71% 3.21% 0.10% 0.00% 2.6.16% 7.3.84% 100.00% 2.6.16% 7.3.84% 100.00% 2.6.16% 7.3.84% 100.00%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 7.5% <= 7.00% > 7.00% <= 7.25% > 7.5% <= 7.50% > 7.5% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% > 8.50% Total Mortagae Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Total Mortage 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 500,000 > 400,000 up to and including 500,000 > 500,000 up to and including 500,000 > 500,000 up to and including 800,000 > 500,000 up to and including 900,000 > 700,000 up to and including 900,000 > 700,000 up to and including 900,000 > 500,000 up to and including 900,000 > 500,000 up to and including 900,000 > 700,000 up to and including 1,500,000 > 700,000 up to and including 1,500,000 > 1,500,000 up to and includin	0 155,778 Number of Loans 28,937 155,778 Number of Loans 28,937 155,778 Number of Loans 28,939 28,461 23,396 17,181 10,904 6,969 4,484 3,196 1,928 909 323 116 64	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00%0.00% 0.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$46,482,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066 \$6,000,373,951 \$6,102,424,364 \$5,386,699,008 \$3,3961,624,455 \$2,2766,571,520 \$1,980,632,389 \$1,487,098,453 \$1,027,666,432 \$422,271,563 \$109,915,307 \$70,397,829 \$3,51,00,585	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 2.71% 3.21% 0.10% 0.00% 2.6.16% 73.84% 100.00% 2.6.16% 73.84% 100.00% 2.6.16% 73.84% 100.00% 2.6.16% 73.84% 1.1.35% 11.62% 11.55% 7.98% 5.68% 4.26% 2.94% 1.21% 0.49% 0.20% 0.10%	
 > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.55% <= 7.50% > 7.55% <= 7.50% > 7.55% <= 7.50% > 7.55% <= 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.50% > Total Mortage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Total Mortage 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 700,000 > 500,000 up to and including 700,000 > 500,000 up to and including 700,000 > 600,000 up to and including 1,500,000 > 800,000 up to and including 1,500,000 > 100,000 up to and including 1,500,000 > 100,000 up to and including 1,500,000 > 1,500,000 up to and including 1,500,000 	Number of Loans 24,250 3,454 3,973 157 5 2 31,841 123,937 155,778 Number of Loans 2 31,841 123,937 155,778 Number of Loans 28,895 28,939 28,461 23,396 17,181 10,904 6,969 4,484 3,196 1,928 909 3223 116 64 13	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 100.00% 2.22% 2.55% 0.10% 2.22% 2.55% 0.10% 0.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 100.00% 2.0.44% 79.56% 10.00% 2.0.44% 79.56% 10.00% 2.2.4% 1.2.2% 2.88% 2.05% 1.24% 0.58% 0.2.1% 0.07% 0.04% 0.01%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$946,492,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,833 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066 \$6,000,373,951 \$6,192,424,364 \$5,386,699,008 \$3,961,624,555 \$2,786,571,520 \$1,980,632,389 \$1,487,098,453 \$1,027,666,432 \$422,271,563 \$109,915,307 \$70,397,829 \$35,5100,658 \$11,291,314	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.0	
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 7.75% <= 8.00% > 8.00% <= 8.25% > 8.50% > 8.50% > 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 2 Year Fixed 3 Year Fixed 5 Year Fixed 4 Year Fixed 6 + Year 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 500,000 > 600,000 up to and including 500,000 > 600,000 up to and including 100,000 > 000,000 up to and including 100,000 > 000,000 up to and including 100,000 > 000,000 up to and including 500,000 > 000,000 up to and including 100,000 > 000,000 up to and including 100,000 > 000,000 up to and including 1,00,000 > 000,000 up to and including 1,00,000 > 000,000 up to and including 1,00,000 > 000,000 up to and including 1,000,000 > 000,000 up to and including 1,000,000 > 1,00,000 up to and including 1,000,000 > 1,00,000 up to and including 1,500,000 > 1,500,000 up to and including 1,500,000 > 1,750,000 up to and including 1,500,000 > 1,500,000 up to and incl	0 155,778 Number of Loans 28,937 155,778 Number of Loans 28,937 155,778 Number of Loans 28,939 28,461 23,396 17,181 10,904 6,969 4,484 3,196 1,928 909 323 116 64	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 100.00% 100.00% 2.22% 2.55% 0.10% 0.00%0.00% 0.00%	\$0 \$0 \$0 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$107,251 \$0 \$0 \$0 \$34,899,283,643 Balance Outstanding \$7,028,130,459 \$46,482,944 \$1,119,862,995 \$33,326,525 \$803,159 \$188,383 \$9,128,804,466 \$25,770,479,177 \$34,899,283,643 Balance Outstanding \$1,311,471,024 \$4,055,745,066 \$6,000,373,951 \$6,192,424,364 \$5,386,699,008 \$3,3961,624,565 \$2,2786,571,520 \$1,980,632,389 \$1,487,098,453 \$1,027,666,432 \$422,271,563 \$109,915,307 \$70,397,829 \$3,51,00,585	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% 20.14% 2.71% 3.21% 0.10% 0.00% 2.71% 3.21% 0.10% 0.00% 2.6.16% 73.84% 100.00% 2.6.16% 73.84% 100.00% 2.6.16% 73.84% 100.00% 2.6.16% 73.84% 1.1.35% 11.62% 11.55% 7.98% 5.68% 4.26% 2.94% 1.21% 0.49% 0.20% 0.10%	



Mortgage Pool by Approval Date					
mongage roor by Approvar bate	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
2002Q1	81	0.05%	\$5,284,317	0.02%	
2002Q2	174	0.11%	\$14,403,664	0.04%	
2002Q3	174	0.11%	\$13,956,470	0.04%	
2002Q4	173	0.11%	\$13,100,391	0.04%	
2003Q1	174	0.11%	\$14,370,585	0.04%	
2003Q2	225	0.14%	\$18,247,843	0.05%	
2003Q3	255	0.16%	\$21,597,881	0.06%	
2003Q4	312	0.20%	\$27,217,175	0.08%	
2004Q1 2004Q2	270 305	0.17% 0.20%	\$23,880,986 \$27,899,590	0.07% 0.08%	
2004Q2	380	0.20%	\$30,914,306	0.09%	
2004Q4	367	0.24%	\$38,067,799	0.03%	
2005Q1	345	0.22%	\$35,718,279	0.10%	
2005Q2	437	0.28%	\$40,822,360	0.12%	
2005Q3	441	0.28%	\$43,180,530	0.12%	
2005Q4	522	0.34%	\$45,294,546	0.13%	
2006Q1	472	0.30%	\$45,284,290	0.13%	
2006Q2	597	0.38%	\$64,477,069	0.18%	
2006Q3	612	0.39%	\$58,356,764	0.17%	
2006Q4	563	0.36%	\$51,395,202	0.15%	
2007Q1	533	0.34%	\$51,543,731	0.15%	
2007Q2	782	0.50%	\$80,589,839	0.23%	
2007Q3	835	0.54%	\$89,118,085	0.26%	
2007Q4	930	0.60%	\$104,791,518 \$106,208,477	0.30%	
2008Q1 2008Q2	852 807	0.55%	\$106,298,477 \$96,689,584	0.30%	
2008Q2 2008Q3	807 868	0.52% 0.56%	\$96,689,584 \$116,819,300	0.28% 0.33%	
2008Q3 2008Q4	1,176	0.36%	\$147,100,847	0.33%	
2009Q1	1,484	0.95%	\$200,942,324	0.58%	
2009Q2	2,014	1.29%	\$282,170,887	0.81%	
2009Q3	1,606	1.03%	\$224,796,532	0.64%	
2009Q4	1,403	0.90%	\$200,649,598	0.57%	
2010Q1	1,172	0.75%	\$179,304,667	0.51%	
2010Q2	1,260	0.81%	\$195,917,738	0.56%	
2010Q3	1,312	0.84%	\$198,330,545	0.57%	
2010Q4	1,432	0.92%	\$216,788,452	0.62%	
2011Q1	1,188	0.76%	\$176,079,510	0.50%	
2011Q2	1,425	0.91%	\$217,142,305	0.62%	
2011Q3	1,156	0.74%	\$173,933,792	0.50%	
2011Q4	1,261	0.81%	\$195,439,036	0.56%	
2012Q1	976	0.63%	\$161,153,908	0.46%	
2012Q2	1,351	0.87%	\$248,036,945	0.71%	
2012Q3	1,367	0.88%	\$241,243,306	0.69%	
2012Q4	1,541	0.99%	\$255,312,918	0.73%	
2013Q1 2013Q2	1,696 1,995	1.09% 1.28%	\$291,754,170	0.84% 1.05%	
2013Q2 2013Q3	1,995	1.28%	\$366,063,600 \$349,202,468	1.00%	
2013Q4	2,184	1.40%	\$404,345,796	1.16%	
2014Q1	2,213	1.42%	\$404,909,680	1.16%	
2014Q2	2,718	1.74%	\$533,168,602	1.53%	
2014Q3	2,707	1.74%	\$539,392,278	1.55%	
2014Q4	3,092	1.98%	\$643,917,365	1.85%	
2015Q1	3,365	2.16%	\$702,716,880	2.01%	
2015Q2	4,323	2.78%	\$944,124,486	2.71%	
2015Q3	3,749	2.41%	\$861,611,029	2.47%	
2015Q4	3,710	2.38%	\$874,870,037	2.51%	
2016Q1	3,744	2.40%	\$862,677,231	2.47%	
2016Q2	5,398	3.47%	\$1,298,702,327	3.72%	
2016Q3	4,021	2.58%	\$988,144,368	2.83%	
2016Q4	3,608	2.32%	\$863,607,509	2.47%	
2017Q1 2017Q2	3,402	2.18%	\$827,235,922	2.37%	
2017Q2 2017Q3	4,004 3,211	2.57% 2.06%	\$985,795,682 \$786,135,937	2.82% 2.25%	
2017Q3 2017Q4	3,307	2.08%	\$811,280,255	2.25%	
2018Q1	3,100	1.99%	\$794,835,380	2.32 %	
2018Q2	3,822	2.45%	\$1,015,105,766	2.20%	
2018Q3	6,424	4.12%	\$1,764,484,333	5.06%	
2018Q4	6,208	3.99%	\$1,673,772,826	4.80%	
2019Q1	5,204	3.34%	\$1,391,027,239	3.99%	
2019Q2	5,684	3.65%	\$1,539,505,181	4.41%	
2019Q3	4,569	2.93%	\$1,309,246,345	3.75%	
2019Q4	2,973	1.91%	\$962,144,749	2.76%	
2020Q1	3,545	2.28%	\$1,186,590,600	3.40%	
2020Q2	6,599	4.24%	\$2,055,719,955	5.89%	
2020Q3	3,743	2.40%	\$1,123,596,460	3.22%	
2020Q4	905	0.58%	\$220,115,498	0.63%	
2021Q1	1,018	0.65%	\$250,597,760	0.72%	
2021Q2 2021Q2	1,163	0.75%	\$278,444,778 \$200,777,256	0.80%	
2021Q3	778	0.50%	\$200,777,256 \$24,800,282,642	0.58%	
Total	155,778	100.00%	\$34,899,283,643	100.00%	



Mortgage Pool by Geographic Distribution					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
ACT	948	0.61%	\$227,386,535	0.65%	
NSW	50,576	32.47%	\$12,405,602,462	35.55%	
NT QLD	1,414 28,448	0.91% 18.26%	\$325,046,545	0.93% 17.49%	
SA	20,440 9,663	6.20%	\$6,102,853,565 \$1,755,763,597	5.03%	
TAS	3,808	2.44%	\$593,196,648	1.70%	
VIC	45,012	28.89%	\$9,923,946,304	28.44%	
WA	15,909	10.21%	\$3,565,487,987	10.22%	
Total	155,778	100.00%	\$34,899,283,643	100.00%	
Mortgage Pool by Loan Type					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
P&I	146,734	94.19%	\$32,095,355,224	91.97%	
Interest Only	9,044	5.81%	\$2,803,928,418	8.03%	
Total	155,778	100.00%	\$34,899,283,643	100.00%	
Mortgage Pool by Documentation Type					
Mongage Poor by Documentation Type					
Full Doc Loans	Number of Loans 155,778	(%) Number of Loans 100.00%	Balance Outstanding \$34,899,283,643	(%) Balance Outstanding 100.00%	
Low Doc Loans	0	0.00%	\$34,899,283,043 \$0	0.00%	
No Doc Loans	0	0.00%	\$0	0.00%	
Total	155,778	100.00%	\$34,899,283,643	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	4,257 1,698	47.07% 18.78%	\$1,301,251,429 \$512,057,627	46.41% 18.26%	
 > 2 up to and including 2 years > 2 up to and including 3 years 	1,579	17.46%	\$483,459,124	17.24%	
 > 3 up to and including 4 years 	1,167	12.90%	\$394,012,203	14.05%	
> 4 up to and including 5 years	273	3.02%	\$89,736,969	3.20%	
> 5 up to and including 6 years	53	0.59%	\$16,555,650	0.59%	
> 6 up to and including 7 years	6 5	0.07% 0.06%	\$3,042,699	0.11% 0.04%	
 > 7 up to and including 8 years > 8 up to and including 9 years 	5	0.08%	\$1,182,511 \$686,148	0.04%	
 > 9 up to and including 10 years 	1	0.01%	\$402,486	0.01%	
> 10 years	3	0.03%	\$1,541,573	0.06%	
Total	9,044	100.00%	\$2,803,928,418	100.00%	
Mortgage Pool by Occupancy Status	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Owner Occupied (Full Recourse)	120,563	77.39%	\$26,382,677,285	75.60%	
Residential Investment (Full Recourse)	35,215	22.61%	\$8,516,606,357	24.40%	
Residential Investment (Limited Recourse)	0	0.00%	\$0	0.00%	
Total	155,778	100.00%	\$34,899,283,643	100.00%	
Mortgage Pool by Loan Purpose	Number of Loope	(9/) Number of Loope	Balance Outstanding		
Purchase New Dwelling	Number of Loans 6,904	(%) Number of Loans 4.43%	Balance Outstanding \$1,761,192,465	(%) Balance Outstanding 5.05%	
Purchase Existing Dwelling	92,421	59.33%	\$20,027,810,221	57.39%	
Refinance	56,453	36.24%	\$13,110,280,957	37.57%	
Other	0	0.00%	\$0	0.00%	
Total	155,778	100.00%	\$34,899,283,643	100.00%	
Mortgage Pool by Loan Seasoning					
<u>-</u>	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
up to and including 3 months	1,698	1.09%	\$463,731,290	1.33%	
> 3 months up to and including 6 months	1,098	0.78%	\$317,976,891	0.91%	
	1,088	0.70%	\$284,195,023	0.81%	
> 6 months up to and including 9 months					
 > 6 months up to and including 9 months > 9 months up to and including 12 months 	1,810	1.16%	\$523,268,593	1.50%	
 > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 15 months 	1,810 7,123	4.57%	\$2,262,838,593	6.48%	
 > 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 	1,810 7,123 4,582	4.57% 2.94%	\$2,262,838,593 \$1,510,342,511	6.48% 4.33%	
 > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 15 months 	1,810 7,123	4.57%	\$2,262,838,593	6.48%	
 > 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 	1,810 7,123 4,582 3,052 3,473 5,794	4.57% 2.94% 1.96% 2.23% 3.72%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080	6.48% 4.33% 2.88% 2.99% 4.46%	
 > 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 30 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285	4.57% 2.94% 1.96% 2.23% 3.72% 3.39%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771	6.48% 4.33% 2.88% 2.99% 4.46% 4.02%	
 > 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 33 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905	4.57% 2.94% 1.96% 2.23% 3.72% 3.39% 3.79%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51%	
 > 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 30 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285	4.57% 2.94% 1.96% 2.23% 3.72% 3.39%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771	6.48% 4.33% 2.88% 2.99% 4.46% 4.02%	
 > 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 > 18 months up to and including 24 months > 24 months up to and including 27 months > 30 months up to and including 33 months > 33 months up to and including 36 months > 36 months up to and including 48 months > 48 months up to and including 60 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671	4.57% 2.94% 1.96% 2.23% 3.72% 3.39% 3.79% 3.97% 9.40% 9.42%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,450,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,533,305,208	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51% 4.51% 4.84% 10.62% 10.12%	
 > 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 > 16 months up to and including 21 months > 21 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 48 months > 48 months up to and including 40 months > 60 months up to and including 72 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,711	4.57% 2.94% 1.96% 2.23% 3.72% 3.39% 3.97% 9.40% 9.42% 10.73%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,533,305,208 \$3,935,571,680	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51% 4.84% 10.62% 10.12% 11.28%	
 > 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 21 months > 21 months up to and including 24 months > 27 months up to and including 30 months > 27 months up to and including 30 months > 30 months up to and including 30 months > 30 months up to and including 30 months > 36 months up to and including 48 months > 48 months up to and including 60 months > 70 months up to and including 72 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,711 13,863	4.57% 2.94% 1.96% 2.23% 3.72% 3.39% 3.79% 3.97% 9.40% 9.42% 10.73% 8.90%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,533,305,208 \$3,935,571,680 \$2,930,416,235	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51% 4.84% 10.62% 10.12% 11.28% 8.40%	
 > 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 > 16 months up to and including 21 months > 21 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 48 months > 48 months up to and including 40 months > 60 months up to and including 72 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,711	4.57% 2.94% 1.96% 2.23% 3.72% 3.39% 3.97% 9.40% 9.42% 10.73%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,533,305,208 \$3,935,571,680	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51% 4.84% 10.62% 10.12% 11.28%	
 > 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 > 18 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 30 months > 27 months up to and including 33 months > 30 months up to and including 36 months > 36 months up to and including 60 months > 60 months up to and including 72 months > 72 months up to and including 84 months > 84 months up to and including 84 months > 84 months up to and including 84 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,771 13,863 9,400 6,712 4,764	$\begin{array}{c} 4.57\%\\ 2.94\%\\ 1.96\%\\ 2.23\%\\ 3.72\%\\ 3.39\%\\ 3.79\%\\ 3.97\%\\ 9.40\%\\ 9.42\%\\ 10.73\%\\ 8.90\%\\ 6.03\%\end{array}$	$\begin{array}{c} \$2,262,838,593\\ \$1,510,342,511\\ \$1,004,183,772\\ \$1,042,620,328\\ \$1,555,490,080\\ \$1,452,402,062,771\\ \$1,572,404,052\\ \$1,687,574,635\\ \$3,705,528,645\\ \$3,533,305,208\\ \$3,935,571,680\\ \$2,930,416,235\\ \$1,762,042,759\\ \end{array}$	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51% 4.84% 10.62% 10.12% 11.28% 8.40% 5.02% 3.32% 2.30%	
 > 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 21 months > 21 months up to and including 24 months > 24 months up to and including 30 months > 27 months up to and including 33 months > 30 months up to and including 33 months > 30 months up to and including 48 months > 36 months up to and including 60 months > 72 months up to and including 94 months > 72 months up to and including 96 months > 84 months up to and including 96 months > 84 months up to and including 108 months > 108 months up to and including 120 months > 120 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,711 13,863 9,400 6,712 4,764 27,812	$\begin{array}{c} 4.57\%\\ 2.94\%\\ 1.96\%\\ 2.23\%\\ 3.72\%\\ 3.39\%\\ 3.97\%\\ 3.97\%\\ 9.40\%\\ 9.42\%\\ 10.73\%\\ 8.90\%\\ 6.03\%\\ 4.31\%\\ 3.06\%\\ 17.85\%\end{array}$	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,533,305,208 \$3,3935,571,680 \$2,930,416,235 \$1,752,042,759 \$1,157,224,233 \$802,810,591 \$3,455,695,749	$\begin{array}{c} 6.48\% \\ 4.33\% \\ 2.88\% \\ 2.99\% \\ 4.46\% \\ 4.02\% \\ 4.51\% \\ 4.51\% \\ 10.62\% \\ 10.12\% \\ 11.28\% \\ 8.40\% \\ 5.02\% \\ 3.32\% \\ 2.30\% \\ 9.90\% \end{array}$	
 > 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 21 months > 21 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 30 months > 36 months up to and including 30 months > 36 months up to and including 48 months > 48 months up to and including 60 months > 72 months up to and including 94 months > 84 months up to and including 96 months > 96 months up to and including 96 months > 96 months up to and including 910 months > 108 months up to and including 120 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,771 13,863 9,400 6,712 4,764	$\begin{array}{c} 4.57\%\\ 2.94\%\\ 1.96\%\\ 2.23\%\\ 3.72\%\\ 3.39\%\\ 3.97\%\\ 9.40\%\\ 9.42\%\\ 10.73\%\\ 8.90\%\\ 6.03\%\\ 4.31\%\\ 3.06\%\end{array}$	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,33,305,208 \$3,935,571,680 \$2,930,416,235 \$1,752,224,2759 \$1,157,224,233 \$802,810,591	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51% 4.84% 10.62% 10.12% 11.28% 8.40% 5.02% 3.32% 2.30%	
 > 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 > 16 months up to and including 21 months > 21 months up to and including 21 months > 24 months up to and including 27 months > 24 months up to and including 27 months > 30 months up to and including 30 months > 30 months up to and including 36 months > 36 months up to and including 48 months > 60 months up to and including 44 months > 72 months up to and including 48 months > 84 months up to and including 48 months > 84 months up to and including 48 months > 96 months up to and including 96 months > 96 months up to and including 108 months > 108 months up to and including 120 months > 100 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,711 13,863 9,400 6,712 4,764 27,812	$\begin{array}{c} 4.57\%\\ 2.94\%\\ 1.96\%\\ 2.23\%\\ 3.72\%\\ 3.39\%\\ 3.97\%\\ 3.97\%\\ 9.40\%\\ 9.42\%\\ 10.73\%\\ 8.90\%\\ 6.03\%\\ 4.31\%\\ 3.06\%\\ 17.85\%\end{array}$	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,533,305,208 \$3,3935,571,680 \$2,930,416,235 \$1,752,042,759 \$1,157,224,233 \$802,810,591 \$3,455,695,749	$\begin{array}{c} 6.48\% \\ 4.33\% \\ 2.88\% \\ 2.99\% \\ 4.46\% \\ 4.02\% \\ 4.51\% \\ 4.51\% \\ 10.62\% \\ 10.12\% \\ 11.28\% \\ 8.40\% \\ 5.02\% \\ 3.32\% \\ 2.30\% \\ 9.90\% \end{array}$	
 > 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 21 months > 21 months up to and including 24 months > 24 months up to and including 30 months > 27 months up to and including 33 months > 30 months up to and including 33 months > 30 months up to and including 48 months > 36 months up to and including 60 months > 72 months up to and including 94 months > 72 months up to and including 96 months > 84 months up to and including 96 months > 84 months up to and including 108 months > 108 months up to and including 120 months > 120 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,711 13,863 9,400 6,712 4,764 27,812	$\begin{array}{c} 4.57\%\\ 2.94\%\\ 1.96\%\\ 2.23\%\\ 3.72\%\\ 3.39\%\\ 3.97\%\\ 3.97\%\\ 9.40\%\\ 9.42\%\\ 10.73\%\\ 8.90\%\\ 6.03\%\\ 4.31\%\\ 3.06\%\\ 17.85\%\end{array}$	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,533,305,208 \$3,3935,571,680 \$2,930,416,235 \$1,752,042,759 \$1,157,224,233 \$802,810,591 \$3,455,695,749	$\begin{array}{c} 6.48\% \\ 4.33\% \\ 2.88\% \\ 2.99\% \\ 4.46\% \\ 4.02\% \\ 4.51\% \\ 4.51\% \\ 10.62\% \\ 10.12\% \\ 11.28\% \\ 8.40\% \\ 5.02\% \\ 3.32\% \\ 2.30\% \\ 9.90\% \end{array}$	
 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 16 months up to and including 21 months 21 months up to and including 27 months 21 months up to and including 27 months 24 months up to and including 27 months 27 months up to and including 30 months 30 months up to and including 33 months 33 months up to and including 36 months 36 months up to and including 48 months 60 months up to and including 94 months 72 months up to and including 48 months 84 months up to and including 96 months 96 months up to and including 96 months 98 months up to and including 96 months 108 months up to and including 120 months 710 months 72 months up to and including 120 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,711 13,863 9,400 6,712 4,764 27,812 155,778	4.57% 2.94% 1.96% 2.23% 3.72% 3.39% 3.79% 3.97% 9.40% 9.42% 10.73% 8.90% 6.03% 4.31% 3.06% 17.85% 100.00%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,333,305,208 \$3,935,571,680 \$2,930,416,235 \$1,752,042,759 \$1,157,224,233 \$802,810,591 \$3,455,695,749 \$34,899,283,643	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51% 4.84% 10.62% 10.12% 10.12% 11.28% 8.40% 5.02% 3.32% 2.30% 9.90% 100.00%	
 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 27 months 24 months up to and including 27 months 27 months up to and including 30 months 30 months up to and including 33 months 33 months up to and including 48 months 46 months up to and including 60 months 66 months up to and including 96 months 96 months up to and including 96 months 96 months up to and including 108 months 120 months up to and including 108 months 120 months up to and including 108 months 120 months 120 months Weekly 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,711 16,711 13,863 9,400 6,712 4,764 27,812 155,778 Number of Loans 33,168	4.57% 2.94% 1.96% 2.23% 3.72% 3.39% 3.97% 9.40% 9.42% 10.73% 8.90% 6.03% 4.31% 3.06% 17.85% 100.00% (%) Number of Loans 21.29%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,533,305,208 \$3,3935,571,680 \$2,930,416,235 \$1,752,042,759 \$1,157,224,233 \$802,810,591 \$3,455,695,749 \$34,459,283,643 Balance Outstanding \$6,419,587,620	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51% 4.51% 4.54% 10.12% 11.28% 8.40% 5.02% 3.32% 2.30% 9.90% 100.00% (%) Balance Outstanding 18.39%	
 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 16 months up to and including 21 months 21 months up to and including 27 months 21 months up to and including 27 months 24 months up to and including 27 months 27 months up to and including 30 months 30 months up to and including 33 months 33 months up to and including 36 months 36 months up to and including 48 months 60 months up to and including 94 months 72 months up to and including 48 months 84 months up to and including 96 months 96 months up to and including 96 months 98 months up to and including 96 months 108 months up to and including 120 months 710 months 72 months up to and including 120 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,711 13,863 9,400 6,712 4,764 27,812 155,778	4.57% 2.94% 1.96% 2.23% 3.72% 3.39% 3.79% 3.97% 9.40% 9.42% 10.73% 8.90% 6.03% 4.31% 3.06% 17.85% 100.00%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,333,305,208 \$3,935,571,680 \$2,930,416,235 \$1,752,042,759 \$1,157,224,233 \$802,810,591 \$3,455,695,749 \$34,899,283,643	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51% 4.84% 10.62% 10.12% 10.12% 11.28% 8.40% 5.02% 3.32% 2.30% 9.90% 100.00%	
 > 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 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 > 30 months up to and including 48 months > 48 months up to and including 48 months > 72 months up to and including 48 months > 80 months up to and including 48 months > 80 months up to and including 48 months > 80 months up to and including 48 months > 80 months up to and including 48 months > 80 months up to and including 120 months > 108 months up to and including 108 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months > 108 months up to and including 120 months 	1,810 7,123 4,582 3,052 3,473 5,794 5,285 5,905 6,178 14,648 14,671 16,711 16,711 13,863 9,400 6,712 4,764 27,812 155,778 Number of Loans 33,168 43,649	4.57% 2.94% 1.96% 2.23% 3.72% 3.39% 3.39% 3.87% 9.40% 9.42% 10.73% 8.90% 6.03% 4.31% 3.06% 17.85% 100.00% <u>(%) Number of Loans</u> 21.29% 28.02%	\$2,262,838,593 \$1,510,342,511 \$1,004,183,772 \$1,042,620,328 \$1,555,490,080 \$1,402,062,771 \$1,572,404,052 \$1,687,574,635 \$3,705,528,645 \$3,533,305,208 \$3,935,571,680 \$2,930,416,235 \$1,752,042,759 \$1,157,224,233 \$802,810,591 \$3,455,695,749 \$34,899,283,643 Balance Outstanding \$6,419,587,620 \$8,585,086,179	6.48% 4.33% 2.88% 2.99% 4.46% 4.02% 4.51% 4.84% 10.62% 10.12% 11.28% 8.40% 5.02% 3.32% 2.30% 9.90% 100.00% (%) Balance Outstanding 18.39% 24.60%	



Menteens Deal by Demaining Tener				
Mortgage Pool by Remaining Tenor				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Up to and including 1 Year	46	0.03%	\$1,200,443	0.00%
> 1 Up to and including 2 years	40 99	0.05%	\$2,278,956	0.00%
> 2 Up to and including 3 years	160	0.10%	\$5,470,865	0.02%
	222	0.10%	\$13,560,106	0.02%
> 3 Up to and including 4 years	222 284		1 - 1	
> 4 Up to and including5 years		0.18%	\$15,942,432	0.05%
> 5 Up to and including 6 years	331	0.21%	\$19,408,235	0.06%
> 6 Up to and including 7 years	503	0.32%	\$34,237,384	0.10%
> 7 Up to and including 8 years	684	0.44%	\$54,141,242	0.16%
> 8 Up to and including 9 years	690	0.44%	\$70,723,851	0.20%
> 9 Up to and including 10 years	730	0.47%	\$72,916,236	0.21%
> 10 Up to and including 15 years	10,692	6.86%	\$1,176,444,894	3.37%
> 15 Up to and including 20 years	30,539	19.60%	\$4,673,335,833	13.39%
> 20 Up to and including 25 years	54,498	34.98%	\$12,229,374,871	35.04%
> 25 Up to and including 30 years	56,300	36.14%	\$16,530,248,294	47.37%
Total	155,778	100.00%	\$34,899,283,643	100.00%
Mortgage Pool by Delinquencies				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
0 Months	155,199	99.63%	\$34,753,177,946	99.58%
> 0 up to and including 1 Month	433	0.28%	\$108,238,598	0.31%
> 1 up to and including 2 Months	104	0.20%	\$26,761,471	0.08%
> 2 up to and including 3 Months	42	0.03%	\$11,105,627	0.03%
> 3 up to and including 4 Months	0	0.00%	\$0	0.00%
> 4 up to and including 5 Months	0	0.00%	\$0	0.00%
> 5 up to and including 6 Months	0	0.00%	\$0	0.00%
> 6 Months	0	0.00%	\$0	0.00%
Total	155,778	100.00%	\$34,899,283,643	100.00%
Mortgage Pool by Mortgage Insurer (LVR Specific)				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
QBE LMI	495	0.32%	\$40,041,631	0.11%
Genworth	20,620	13.24%	\$4,413,470,728	12.65%
No Primary Mortgage Insurer	134,663	86.45%	\$30,445,771,284	87.24%
Total	155,778	100.00%	\$34,899,283,643	100.00%
Total	155,778	100.00%	\$34,899,283,643	100.00%
	155,778	100.00%	\$34,899,283,643	100.00%
	155,778 Number of Loans	100.00%	\$34,899,283,643 Balance Outstanding	100.00%
Mortgage Pool by Remaining Term on Fixed Rate Period	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months	Number of Loans 2,824	(%) Number of Loans 8.87%	Balance Outstanding \$794,801,264	(%) Balance Outstanding 8.71%
Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months	<u>Number of Loans</u> 2,824 2,195	(%) Number of Loans 8.87% 6.89%	Balance Outstanding \$794,801,264 \$637,157,635	(%) Balance Outstanding 8.71% 6.98%
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	Number of Loans 2,824 2,195 3,126	(%) Number of Loans 8.87% 6.89% 9.82%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930	(%) Balance Outstanding 8.71% 6.98% 10.06%
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	Number of Loans 2,824 2,195 3,126 3,278	(%) Number of Loans 8.87% 6.89% 9.82% 10.29%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80%
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	Number of Loans 2,824 2,195 3,126 3,278 1,761	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$486,213,678	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33%
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 > 12 up to and including 12 months > 12 up to and including 15 months > 15 up to and including 18 months	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$466,213,678 \$397,951,639	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36%
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 > 15 up to and including 15 months > 15 up to and including 18 months > 18 up to and including 21 months	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457 4,812	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58% 15.11%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$486,213,678 \$397,951,639 \$1,385,544,492	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36% 15.18%
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 19 months > 9 up to and including 12 months > 15 up to and including 18 months > 18 up to and including 18 months > 18 up to and including 21 months > 18 up to and including 24 months	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457 4,812 4,843	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58% 15.11% 15.21%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$486,213,678 \$337,951,639 \$1,385,544,492 \$1,435,511,376	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36% 15.18% 15.73%
 > 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 	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457 4,812 4,843 1,065	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58% 15.11% 15.21% 3.34%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$486,213,678 \$397,951,639 \$1,385,544,492	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36% 15.18% 15.73% 3.01%
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 21 months > 24 up to and including 27 months	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457 4,812 4,843	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58% 15.11% 15.21%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$486,213,678 \$337,951,639 \$1,385,544,492 \$1,435,511,376	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36% 15.18% 15.73%
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 12 months > 15 up to and including 18 months > 18 up to and including 21 months > 21 up to and including 21 months > 21 up to and including 27 months > 24 up to and including 27 months > 27 up to and including 30 months	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457 4,812 4,843 1,065	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58% 15.11% 15.21% 3.34%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$486,213,678 \$397,951,639 \$1,385,544,492 \$1,385,544,492 \$274,959,543	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36% 15.18% 15.73% 3.01%
Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 9 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 27 months > 24 up to and including 30 months > 30 up to and including 33 months	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457 4,812 4,843 1,065 576	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58% 15.11% 15.21% 3.34% 1.81%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$486,213,678 \$397,951,639 \$1,385,544,492 \$1,435,511,376 \$274,959,543 \$150,100,983	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36% 15.18% 15.73% 3.01% 1.64%
	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457 4,812 4,843 1,065 576 839	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58% 15.11% 15.21% 3.34% 1.81% 2.63%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$486,213,678 \$397,951,639 \$1,385,544,492 \$1,385,544,492 \$143,058 \$274,959,543 \$150,106,983 \$236,993,214 \$277,571,355	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36% 15.18% 15.73% 3.01% 1.64% 2.60%
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 > 12 up to and including 12 months > 15 up to and including 18 months > 18 up to and including 18 months > 18 up to and including 21 months > 21 up to and including 21 months > 21 up to and including 27 months > 24 up to and including 27 months > 24 up to and including 30 months > 30 up to and including 33 months > 33 up to and including 34 months > 33 up to and including 48 months	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457 4,812 4,843 1,065 576 839 950	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58% 15.11% 15.21% 3.34% 1.81% 2.63% 2.98%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$446,213,678 \$337,951,639 \$1,385,544,492 \$1,435,511,376 \$274,959,543 \$150,106,983 \$236,993,214	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36% 15.18% 15.73% 3.01% 1.64% 2.60% 3.04%
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 > 12 up to and including 18 months > 15 up to and including 18 months > 18 up to and including 21 months > 24 up to and including 27 months > 27 up to and including 30 months > 30 up to and including 33 months > 30 up to and including 36 months > 30 up to and including 36 months > 36 up to and including 48 months > 48 up to and including 60 months	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457 4,812 4,843 1,065 576 839 950 3,957	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58% 15.11% 15.21% 3.34% 1.81% 2.63% 2.98% 12.43% 0.48%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$486,213,678 \$337,951,639 \$1,385,544,492 \$1,435,511,376 \$274,959,543 \$150,106,983 \$236,993,214 \$277,571,355 \$1,114,413,760 \$32,741,271	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36% 15.18% 15.73% 3.01% 1.64% 2.60% 3.04% 12.21% 0.36%
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 > 12 up to and including 12 months > 12 up to and including 18 months > 18 up to and including 18 months > 18 up to and including 21 months > 21 up to and including 21 months > 21 up to and including 27 months > 24 up to and including 27 months > 24 up to and including 30 months > 30 up to and including 30 months > 33 up to and including 36 months > 33 up to and including 36 months > 30 up to and including 48 months	Number of Loans 2,824 2,195 3,126 3,278 1,761 1,457 4,812 4,843 1,065 576 839 950 3,957 154	(%) Number of Loans 8.87% 6.89% 9.82% 10.29% 5.53% 4.58% 15.11% 15.21% 3.34% 1.81% 2.63% 2.98% 12.43%	Balance Outstanding \$794,801,264 \$637,157,635 \$918,387,930 \$986,143,058 \$486,213,678 \$37,951,639 \$1,385,544,492 \$1,435,511,376 \$274,959,543 \$150,106,983 \$236,993,214 \$277,571,355 \$1,144,413,760	(%) Balance Outstanding 8.71% 6.98% 10.06% 10.80% 5.33% 4.36% 15.18% 15.73% 3.01% 1.64% 2.60% 3.04% 12.21%

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 <<u>http://www.abs.gov.au/ausstats/abs@.nst/mt/6416.0></u>

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.

Trust Manager: Securitisation Advisory Services P/L ABN 88 064 133 946 Ground Floor Tower 1, 201 Sussex St Sydney NSW 2000

Contacts: Group Funding Commonwealth Bank of Australia Phone: (612) 9118 1342 groupfunding@cba.com.au Commonwealth Bank of Australia ABN 48 123 123 124 Ground Floor Tower 1, 201 Sussex St Sydney NSW 2000



Disclaimer:

The information in this report has been obtained from Securitisation Advisory Services Pty Limited (SAS) as the Trust Manager of the CBA Covered Bond Trust. The report does not and is not intended to constitute an offer to sell or a solicitation of any offer to subscribe for or purchase or to continue to hold Covered Bonds issued by Commonwealth Bank of Australia (the **Bank**) in any country or jurisdiction. The report is provided on the basis that investors holding Covered Bonds issued by the Bank have reviewed, understood and obtained their own professional legal, regulatory, tax and accounting advice in relation to the relevant CBA Covered Bond Programme offering and programme documents. This report does not contain all information that may be relevant to a covered bond investor in relation to its investment in the Bank's covered Bonds. The information in the report is on guarantee of the future performance of the Bank (as issuer of the covered bonds) or the performance of any of the future performance of the Bank (as issuer of the covered bonds) or the performance of any of the Mortgage Loans held by Perpetual Corporate Trust Limited (the **Covered Bond Guarantor**). This report is for the information of covered bond holders only and no person is authorised to use it for any other purpose. No person is authorised to copy this report (or any part of it) or to distribute it (or any part of it) to any other person.

None of the Bank, SAS and the Covered Bond Guarantor give any warranty or representation that the information in this report is complete, accurate, up to date or reliable. To the fullest extent permitted by law, each of the Bank, SAS and the Covered Bond Guarantor expressly disclaim all and any liability to any person in respect of anything and of the consequences of anything done or omitted to be done by any person in reliance whether whole or partial, upon the whole or any part of the contents of the information (including the conclusions in the report or any omissions in it). No responsibility or liability will be accepted by the Bank, SAS or the Covered Bond Guarantor for any loss or damage howscever arising which results from any person acting in whole or in part on the information.

No person should act on the basis of any matter contained in the information without considering and, if necessary, taking appropriate professional advice upon that person's own particular circumstances.