CormonwealthBank Commonwealth Bank of Australia ABN 48 123 123 124

Commonwealth Bank of Australia CBA Covered Bond Trust - Investor Report

Date: 2 January 2020

Deter	ily Covered Bond Report Date nination Date pution Date	31-December-2019 01-January-2020 20-January-2020			
			-		
Securi Bond T Swap Service Trust M	ed Bond Guarantor y Trustee rustee rovider ar lanager Pool Monitor			Deuts Co Co	petual Corporate Trust Limited P.T Limited Company Limited mmonwealth Bank of Australia mmonwealth Bank of Australia itisation Advisory Services P/L PricewaterhouseCoopers
Rat	ngs Overview		Fitch	М	oody's
CBA S CBA I	short Term Senior Unsecured Rating ong Term Senior Unsecured Rating ed Bond Rating		F1+ AA- (N AAA	• •	-1 a3 (Stable) aa
Cor	npliance Tests				
Asset Issuer Cover Intere	Coverage Test Event of Default ed Bond Guarantor Event of Default st Rate Shortfall Test aturity Test				Pass No No Pass Pass
Ass	et Coverage Test as at 01-January-2020				
	Calculation of Adjusted Aggregate Receivable Amount				
A	The Lower of: (i) LVR Adjusted Mortgage Loan Balance Amount, and (ii) Asset Percentage Adjusted Mortgage Loan Balance Amount			\$29,662,664,164 \$27,657,126,955	\$27,657,126,955
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				\$3,906,995,192
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.				\$0
E	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				\$31,564,122,147
	Results of Asset Coverage Test Adjusted Aggregate Mortgage Loan Amount AUD Equivalent of the Aggregate Principal Amount Outstanding of the Covered Bonds Asset Coverage Test is Satisfied Asset Percentage Current Overcollateralisation Percentage				\$31,564,122,147 \$27,836,085,553 Yes 93.00% 13.39%



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		Sun	nmary as at 01-Janua	ary-2020		
ond Issuance						
Bonds	Issue Date	Principal Balance	AUD Equiv. of Principal Balance	Exchange Rate	Coupon Frequency	<u>Coupon I</u>
Series 2	27-January-2012	NOK 3,375,000,000.00	\$547,208,753.16	6.1677	Yearly	5.0000
Series 5	01-February-2012	EUR 109,000,000.00	\$133,812,333.46	0.8146	Yearly	3.8150
Series 7	02-February-2012	EUR 66,500,000.00	\$81,246,933.96	0.8185	Yearly	3.9250
Series 9	13-February-2012	EUR 117,000,000.00	\$141,901,697.12	0.8245	Yearly	3.9940
Series 12	01-March-2012	EUR 50,000,000.00	\$62,055,873.25	0.8057	Yearly	3.7000
Series 14	02-May-2012	CHF 100,000,000.00	\$105,977,895.14	0.9436	Yearly	1.6250
Series 15	03-May-2012	EUR 1,500,000,000.00	\$1,897,314,529.00	0.7906	Yearly	3.0000
Series 16	09-May-2012	NOK 750,000,000.00	\$126,407,165.00	5.9332	Yearly	4.5500
Series 17	21-May-2012	EUR 90,000,000.00	\$116,459,016.00	0.7728	Yearly	3.0350
Series 18	07-August-2012	EUR 100,000,000.00	\$118,312,476.00	0.8452	Yearly	2.6300
Series 19	04-September-2012	GBP 750,000,000.00	\$1,142,980,437.00	0.6562	Yearly	3.0000
Series 20	13-September-2012	EUR 150,000,000.00	\$183,104,756.35	0.8192	Yearly	2.2700
Series 21	24-September-2012	EUR 111,000,000.00	\$137,442,380.00	0.8076	Yearly	2.6025
Series 23	09-November-2012	EUR 113,000,000.00	\$142,140,087.00	0.7950	Yearly	2.3050
Series 25	01-February-2013	EUR 112,000,000.00	\$144,430,651.00	0.7755	Yearly	2.5000
Series 29	21-January-2014		\$291,957,229.00	1.0755	SemiAnnual	5.8020
	21-January-2014	NZD 314,000,000.00				
Series 31	15-April-2014	EUR 45,000,000.00	\$68,026,155.38	0.6615	Yearly	2.2150
Series 33	12-May-2014	EUR 40,000,000.00	\$59,828,614.81	0.6686	Quarterly	EURIBOR 3 MONTHS + 0.3100
Series 34	3	EUR 40,000,000.00	\$60,041,183.48	0.6662	Yearly	1.5250
Series 35	27-May-2014	AUD 125,000,000.00	\$125,000,000.00	1.0000	SemiAnnual	4.7500
Series 37	10-July-2014	AUD 109,000,000.00	\$109,000,000.00	1.0000	SemiAnnual	4.5000
Series 38	09-September-2014	AUD 50,000,000.00	\$50,000,000.00	1.0000	SemiAnnual	4.2750
Series 39	04-November-2014	EUR 1,000,000,000.00	\$1,455,053,616.00	0.6873	Yearly	0.7500
Series 40	02-December-2014	EUR 25,000,000.00	\$35,840,529.65	0.6975	Yearly	1.2100
Series 41	12-December-2014	EUR 50,000,000.00	\$73,491,353.61	0.6804	Yearly	1.653
Series 42	12-December-2014	EUR 25,000,000.00	\$37,227,311.08	0.6715	Yearly	1.670
Series 43	30-January-2015	EUR 50,000,000.00	\$71,211,199.03	0.7021	Yearly	1.192
Series 44	22-July-2015	USD 1,000,000,000.00	\$1,341,021,858.66	0.7457	SemiAnnual	2.125
Series 45	04-December-2015	EUR 50,000,000.00	\$73,007,446.22	0.6849	Yearly	1.665
Series 46	14-December-2015	EUR 100,000,000.00	\$144,965,159.00	0.6898	Yearly	0.982
Series 47	17-December-2015	EUR 50,000,000.00	\$75,440,649.96	0.6628	Yearly	1.670
Series 48	29-December-2015	EUR 40,000,000.00	\$60,955,056.00	0.6562	Yearly	1.635
Series 49	29-January-2016	EUR 50,000,000.00	\$78,169,617.36	0.6396	Yearly	1.641
Series 50	09-February-2016	EUR 750,000,000.00	\$1,163,062,500.00	0.6448	Yearly	0.375
	09-February-2016	EUR 500,000,000.00			-	
Series 51	21-April-2016		\$775,375,000.00	0.6448	Yearly	1.625
Series 52	-	EUR 100,000,000.00	\$149,127,604.17	0.6706	Yearly	1.393
Series 53	12-May-2016	EUR 40,000,000.00	\$61,866,396.33	0.6466	Yearly	1.500
Series 54	18-July-2016	EUR 125,000,000.00	\$185,193,750.00	0.6750	Yearly	0.807
Series 55	27-July-2016	EUR 100,000,000.00	\$145,878,324.99	0.6855	Yearly	1.000
Series 56	27-July-2016	EUR 1,250,000,000.00	\$1,838,250,000.00	0.6800	Yearly	0.500
Series 57	23-September-2016	GBP 37,000,000.00	\$64,367,281.90	0.5748	Quarterly	GBP LIBOR 3 MONTHS + 0.370
Series 58	17-November-2016	AUD 700,000,000.00	\$700,000,000.00	1.0000	SemiAnnual	2.750
Series 59	17-November-2016	AUD 1,400,000,000.00	\$1,400,000,000.00	1.0000	Quarterly	BBSW - 3 MONTHS + 0.850
Series 60	17-November-2016	AUD 200,000,000.00	\$200,000,000.00	1.0000	SemiAnnual	3.250
Series 61	18-January-2017	GBP 350,000,000.00	\$592,095,000.00	0.5911	Yearly	1.125
Series 62	11-April-2017	EUR 750,000,000.00	\$1,051,800,000.00	0.7131	Yearly	0.375
Series 63	02-November-2017	EUR 50,000,000.00	\$76,175,000.00	0.6564	Yearly	1.634
Series 64	03-November-2017	EUR 50,000,000.00	\$76,679,000.00	0.6521	Yearly	1.636
Series 65	02-November-2017	EUR 100,000,000.00	\$153,316,000.00	0.6522	Yearly	1.636
Series 66	19-January-2018	EUR 404,000,000.00	\$628,072,400.00	0.6432	Yearly	1.482
Series 67	28-March-2018	EUR 35,000,000.00	\$55,600,000.00	0.6295	Yearly	1.598
Series 68	24-April-2018			6.0833	Quarterly	HIBOR 3 MONTHS + 0.116
	24-April-2018	HKD 6,100,000,000.00	\$1,002,745,220.52			
Series 69	-	EUR 1,000,000,000.00	\$1,593,300,000.00	0.6276	Yearly	0.375
Series 70	20-July-2018	USD 1,250,000,000.00	\$1,676,727,028.84	0.7455	SemiAnnual	3.250
Series 71	02-August-2018	EUR 50,000,000.00	\$79,065,000.00	0.6324	Yearly	1.474
Series 72	04-October-2018	EUR 42,000,000.00	\$67,867,800.00	0.6189	Yearly	1.602
Series 73	17-January-2019	EUR 100,000,000.00	\$161,100,000.00	0.6207	Yearly	1.627
Series 74	18-January-2019	EUR 50,000,000.00	\$79,530,000.00	0.6287	Yearly	1.625
Series 75	25-January-2019	EUR 135,000,000.00	\$214,407,000.00	0.6296	Yearly	1.617
Series 76	15-February-2019	EUR 125,000,000.00	\$199,305,213.04	0.6272	Yearly	1.516
Series 77	19-February-2019	EUR 1,000,000,000.00	\$1,598,540,000.00	0.6256	Yearly	0.875
Series 78	14-March-2019	EUR 125,000,000.00	\$199,475,000.00	0.6266	Yearly	1.410
Series 79	17-May-2019	EUR 60,000,000.00	\$95,898,000.00	0.6257	Yearly	1.342
	16-May-2019				•	
Series 80	•	EUR 50,000,000.00	\$80,350,000.00	0.6223	Yearly	1.198
Series 81	19-July-2019	EUR 150,000,000.00	\$241,623,000.00	0.6208	Yearly	1.006
Series 82	17-October-2019	USD 1,250,000,000.00	\$1,857,863,071.00	0.6728	SemiAnnual	1.625
Series 83	15-November-2019	EUR 50,000,000.00	\$80,399,000.00	0.6219	Yearly	0.690



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Bonds	ISIN	CUSIP	Listing	Note Type	Expected Maturity Date	Final Maturity Date
Series 2						
Series 2 Series 5	XS0733058969 XS0737866060	n/a n/a	London London	Soft Bullet Hard Bullet	27-January-2022 01-February-2027	27-January-2022 01-February-2027
Series 7	XS0737800000 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 29	NZCWBD0121L6	n/a	Unlisted	Soft Bullet	21-January-2021	21-January-2021
Series 31	XS1017269082	n/a	London	Hard Bullet	30-December-2022	30-December-2022
Series 33	XS1055029828	n/a	London	Soft Bullet	15-April-2021	15-April-2021
Series 34	n/a	n/a	Unlisted	Hard Bullet	12-May-2021	12-May-2021
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 Series 43	XS1152541899	n/a	London	Soft Bullet	12-February-2035	12-February-2035
Series 43	XS1172405414 US20271AAF49/US20271BAF22	n/a 20271AAF4/20271BAF2	London Unlisted	Soft Bullet Soft Bullet	30-March-2035	30-March-2035
Series 45	n/a	2027 TAAF4/2027 TBAF2 n/a	Unlisted	Soft Bullet	22-July-2020 26-February-2035	22-July-2020 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 50	XS1357027496	n/a	London	Soft Bullet	10-February-2021	10-February-2021
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 Series 66	XS1711352903 XS1751602887	n/a n/a	London	Soft Bullet	02-November-2037	02-November-2037
Series 66 Series 67	XS1751692887 XS1700000048	n/a n/a	London London	Soft Bullet Soft Bullet	19-January-2038 28-March-2043	19-January-2038 28-March-2043
Series 67 Series 68	XS1799999948 HK0000415346	n/a n/a	Unlisted	Soft Bullet	28-march-2043 24-July-2021	28-March-2043 24-July-2021
Series 69	XS1811023735	n/a n/a	London	Soft Bullet	24-July-2021 24-April-2023	24-July-2021 24-April-2023
Series 70	US20271AAG22/US20271BAG05	20271AAG2/20271BAG0	Unlisted	Soft Bullet	20-July-2023	20-July-2023
Series 70	XS1860514089	n/a	London	Soft Bullet	02-August-2038	02-August-2038
Series 72	XS1885645181	n/a	London	Soft Bullet	04-October-2038	04-October-2038
Series 73	XS1936208336	n/a	London	Soft Bullet	17-January-2039	17-January-2039
Series 74	XS1937023254	2055D69B2	London	Soft Bullet	18-January-2039	18-January-2039
Series 75	XS1940989012	n/a	London	Soft Bullet	25-January-2039	25-January-2039
Series 76	XS1952074612	n/a	London	Soft Bullet	15-February-2044	15-February-2044
Series 77	XS1952948104	n/a	London	Soft Bullet	19-February-2029	19-February-2029
Series 78	XS1963239378	n/a	London	Soft Bullet	14-March-2039	14-March-2039
Series 79	XS1996418676	n/a	London	Soft Bullet	17-May-2049	17-May-2049
Series 80	XS1997251571	n/a	London	Soft Bullet	16-May-2039	16-May-2039
Series 81	XS2030523166	n/a	London	Soft Bullet	19-July-2044	19-July-2044
Series 82	US20271AAH05/US20271BAH87	20271AAH0/20271BAH8	Unlisted	Soft Bullet	17-October-2022	17-October-2022
Series 83	XS2080265189	n/a	London	Soft Bullet	15-November-2039	15-November-2039

Pool Summary

Portfolio Cut off Date

Current Principal Balance (AUD)

Number of Loans(Unconsolidated) Number of Borrowers(Consolidated)

Average Loan Size Maximum Housing Loan Balance

Weighted Average Loan Interest Rate Weighted Average Current Loan to Value Ratio (LVR)

Weighted Average Indexed Loan to Value Ratio (LVR) Weighted Average Seasoning (Months) Weighted Average Remaining Term (Months)

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	1 Month	3 Month	12 Month	Cumulative	
Prepayment History (CPR)	15.64	15.69	14.63	15.47	
Prepayment History (SMM)	1.41	1.41	1.31	1.39	
Mortgage Pool by Current Loan to Value Ratio (LVR)					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Up to and including 40%	48,206	35.74%	\$5,987,150,007	20.13%	
40% up to and including 45%	8,318 8,859	6.17% 6.57%	\$1,853,801,475	6.23% 7.00%	
45% up to and including 50% 50% up to and including 55%	9,309	6.90%	\$2,083,073,471 \$2,330,459,038	7.84%	
55% up to and including 60%	10,311	7.64%	\$2,696,302,096	9.07%	
60% up to and including 65%	11,046	8.19%	\$2,945,110,120	9.90%	
65% up to and including 70% 70% up to and including 75%	12,071 11,232	8.95% 8.33%	\$3,433,226,977 \$3,508,975,260	11.54% 11.80%	
75% up to and including 75%	9,213	6.83%	\$3,050,533,702	10.26%	
80% up to and including 85%	3,769	2.79%	\$1,105,500,627	3.72%	
85% up to and including 90%	1,923	1.43%	\$548,647,905	1.84%	
90% up to and including 95% 95% up to and including 100%	419 35	0.31% 0.03%	\$129,018,994 \$12,361,251	0.43% 0.04%	
> 100%	168	0.12%	\$54,810,145	0.18%	
Total	134,879	100.00%	\$29,738,971,068	100.00%	
Mortgage Pool by Indexed Loan to Value Ratio (LVR) *		<i></i>			
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Up to and including 40%	63,049	46.74%	\$9,006,511,164	30.29%	
40% up to and including 45%	9,873	7.32%	\$2,476,924,039	8.33%	
45% up to and including 50% 50% up to and including 55%	10,032 9,464	7.44% 7.02%	\$2,662,593,420 \$2,644,075,567	8.95% 8.89%	
55% up to and including 55%	9,404	6.80%	\$2,664,554,515	8.96%	
60% up to and including 65%	8,466	6.28%	\$2,454,644,004	8.25%	
65% up to and including 70%	8,266	6.13%	\$2,466,047,471	8.29%	
70% up to and including 75% 75% up to and including 80%	6,523 4,863	4.84% 3.61%	\$2,041,040,434 \$1,586,975,032	6.86% 5.34%	
80% up to and including 85%	3,516	2.61%	\$1,216,683,000	4.09%	
85% up to and including 90%	1,141	0.85%	\$352,987,342	1.19%	
90% up to and including 95%	430	0.32%	\$136,087,623	0.46%	
95% up to and including 100% > 100%	34 53	0.03% 0.04%	\$10,774,948 \$19,072,508	0.04% 0.06%	
Total	134,879	100.00%	\$29,738,971,068	100.00%	
* Based on guarterly data provided by the Australian Bureau of Statistics					
* Based on quarterly data provided by the Australian Bureau of Statistics					
* Based on quarterly data provided by the Australian Bureau of Statistics Mortgage Pool by Mortgage Loan Interest Rate	Number of Loose	19/ \ Number - f	Balanaa Outstandiar	(%) Balance Cutate dia	
Mortgage Pool by Mortgage Loan Interest Rate	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Mortgage Pool by Mortgage Loan Interest Rate	133,596	99.05%	\$29,580,296,374	99.47%	
Mortgage Pool by Mortgage Loan Interest Rate <=5.00% > 5.00% <= 5.25%	133,596 228	99.05% 0.17%	\$29,580,296,374 \$37,673,331	99.47% 0.13%	
Mortgage Pool by Mortgage Loan Interest Rate <=5.00% > 5.00% <= 5.25% > 5.25% <= 5.50%	133,596 228 986	99.05% 0.17% 0.73%	\$29,580,296,374 \$37,673,331 \$107,096,026	99.47% 0.13% 0.36%	
Mortgage Pool by Mortgage Loan Interest Rate <=5.00% > 5.00% <= 5.25%	133,596 228	99.05% 0.17%	\$29,580,296,374 \$37,673,331	99.47% 0.13%	
Mortgage Pool by Mortgage Loan Interest Rate <=5.00% > 5.00% <= 5.25% > 5.25% <= 5.50% > 5.50% <= 5.75%	133,596 228 986 67	99.05% 0.17% 0.73% 0.05%	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278	99.47% 0.13% 0.36% 0.05%	
Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0	99.05% 0.17% 0.73% 0.05% 0.00%	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0	99.47% 0.13% 0.36% 0.05% 0.00%	
Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0 0 0 0	99.05% 0.17% 0.73% 0.05% 0.00% 0.00%	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0 \$0 \$0 \$0	99.47% 0.13% 0.36% 0.05% 0.00% 0.00%	
Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0 0 0 0 0	99.05% 0.17% 0.73% 0.05% 0.00% 0.00% 0.00% 0.00%	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	99.47% 0.13% 0.36% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00%	
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Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	99.05% 0.17% 0.73% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	99.47% 0.13% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
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Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0 0 0 0 0 0 0 0 2 0 0 0 0 0 0 0 0 0 0	99.05% 0.17% 0.73% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	99.47% 0.13% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
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Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0 0 0 0 0 0 0 0 2 0 0 0 0 0 0 0 0 0 0	99.05% 0.17% 0.73% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	99.47% 0.13% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	99.05% 0.17% 0.73% 0.05% 0.00% 0	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	99.47% 0.13% 0.36% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	
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Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0 0 0 0 0 0 0 2 0 0 0 0 0 134,879 Number of Loans 15,909 1,789	99.05% 0.17% 0.73% 0.05% 0.00% 0	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	99.47% 0.13% 0.36% 0.05% 0.00%	
Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0 0 0 0 0 0 0 2 0 0 0 0 0 134,879 Number of Loans 15,909 1,789 337	99.05% 0.17% 0.73% 0.05% 0.00% 0	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	99.47% 0.13% 0.36% 0.05% 0.00%0.00% 0.00% 0.00%	
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Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0 0 0 0 0 0 0 2 0 0 0 0 0 0 0 0 0 0 0	99.05% 0.17% 0.73% 0.05% 0.00% 0	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	99.47% 0.13% 0.36% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 14.05% 14.9% 0.28% 0.12% 0.00% 0.00% 15.93%	
Mortgage Pool by Mortgage Loan Interest Rate <=5.00%	133,596 228 986 67 0 0 0 0 0 0 0 0 0 0 0 0 0	99.05% 0.17% 0.73% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.25% 0.13% 0.25% 0.13% 0.00% 0.01%	\$29,580,296,374 \$37,673,331 \$107,096,026 \$13,835,278 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0 \$0	99.47% 0.13% 0.36% 0.05% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 14.05% 1.49% 0.28% 0.12% 0.00% 0.00%	



Mortgage Pool by Loan Size (Consolidated)				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Up to and including 100,000	25,901	19.20%	\$1,246,839,898	4.19%
> 100,000 up to and including 200,000	28,135	20.86%	\$4,022,645,703	13.53%
> 200,000 up to and including 300,000	25,131	18.63%	\$5,452,062,232	18.33%
> 300,000 up to and including 400,000	18,815	13.95%	\$5,074,224,182	17.06%
> 400,000 up to and including 500,000	12,921	9.58%	\$4,044,063,866	13.60%
> 500,000 up to and including 600,000	8,166	6.05%	\$2,922,988,813	9.83%
> 600,000 up to and including 700,000	5,360	3.97%	\$2,109,992,136	7.10%
> 700,000 up to and including 800,000	3,692	2.74%	\$1,585,888,119	5.33%
> 800,000 up to and including 900,000	2,604	1.93%	\$1,195,538,392	4.02%
> 900,000 up to and including 1,000,000	1,827	1.35%	\$874,565,907	2.94%
> 1,000,000 up to and including 1,250,000	1,414	1.05%	\$685,973,304	2.31%
> 1,250,000 up to and including 1,500,000	577	0.43%	\$316,587,000	1.06%
> 1,500,000 up to and including 1,750,000	202	0.15%	\$125,372,681	0.42%
> 1,750,000 up to and including 2,000,000	93	0.07%	\$53,863,903	0.18%
> 2,000,000	41	0.03%	\$28,364,932	0.10%
Total	134,879	100.00%	\$29,738,971,068	100.00%



Mortgage Pool by Approval Date					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
2002Q1	94	0.07%	\$7,294,487	0.02%	
2002Q2 2002Q3	211 201	0.16% 0.15%	\$18,920,369 \$19,023,951	0.06% 0.06%	
2002Q3 2002Q4	201	0.16%	\$18,820,076	0.06%	
2003Q1	223	0.17%	\$20,515,587	0.07%	
2003Q2	266	0.20%	\$25,593,739	0.09%	
2003Q3	315	0.23%	\$30,508,086	0.10%	
2003Q4	396	0.29%	\$39,687,229	0.13%	
2004Q1	338	0.25%	\$34,574,357	0.12%	
2004Q2	382	0.28%	\$42,116,372	0.14%	
2004Q3 2004Q4	447 465	0.33% 0.34%	\$41,913,875 \$54,631,967	0.14% 0.18%	
2005Q1	403	0.34%	\$46,927,682	0.16%	
2005Q2	513	0.38%	\$53,798,244	0.18%	
2005Q3	550	0.41%	\$59,973,921	0.20%	
2005Q4	628	0.47%	\$68,060,976	0.23%	
2006Q1	622	0.46%	\$69,021,955	0.23%	
2006Q2	734	0.54%	\$89,019,499	0.30%	
2006Q3 2006Q4	760 706	0.56% 0.52%	\$86,185,291 \$75,561,826	0.29% 0.25%	
2007Q1	675	0.50%	\$71,477,843	0.24%	
2007Q2	965	0.72%	\$109,871,215	0.37%	
2007Q3	1,069	0.79%	\$128,826,270	0.43%	
2007Q4	1,161	0.86%	\$150,900,890	0.51%	
2008Q1	1,037	0.77%	\$144,568,691	0.49%	
2008Q2	981	0.73%	\$129,517,382	0.44%	
2008Q3 2008Q4	1,086	0.81% 1.07%	\$162,044,297 \$207,051,220	0.54% 0.70%	
2009Q1	1,438 1,794	1.33%	\$207,051,330 \$268,895,031	0.70%	
2009Q2	2,435	1.81%	\$390,240,907	1.31%	
2009Q3	1,951	1.45%	\$316,911,331	1.07%	
2009Q4	1,707	1.27%	\$288,145,418	0.97%	
2010Q1	1,496	1.11%	\$269,924,355	0.91%	
2010Q2	1,592	1.18%	\$286,712,032	0.96%	
2010Q3 2010Q4	1,649 1,778	1.22% 1.32%	\$300,092,137 \$303,037,340	1.01% 1.02%	
2010Q4 2011Q1	1,478	1.10%	\$254,055,601	0.85%	
2011Q2	1,825	1.35%	\$320,693,228	1.08%	
2011Q3	1,457	1.08%	\$249,615,981	0.84%	
2011Q4	1,533	1.14%	\$270,699,820	0.91%	
2012Q1	1,169	0.87%	\$215,656,926	0.73%	
2012Q2	1,695	1.26%	\$348,214,748	1.17%	
2012Q3 2012Q4	1,628 1,846	1.21% 1.37%	\$318,884,728	1.07% 1.15%	
2012Q4 2013Q1	2,007	1.37%	\$340,551,690 \$388,577,094	1.31%	
2013Q2	2,387	1.77%	\$484,317,364	1.63%	
2013Q3	2,358	1.75%	\$456,340,998	1.53%	
2013Q4	2,639	1.96%	\$540,439,820	1.82%	
2014Q1	2,682	1.99%	\$547,333,134	1.84%	
2014Q2	3,241	2.40%	\$705,939,734	2.37%	
2014Q3 2014Q4	3,271 3,635	2.43% 2.70%	\$731,415,614 \$838,597,834	2.46% 2.82%	
2015Q1	4,189	3.11%	\$030,597,834 \$973,880,236	3.27%	
2015Q2	5,479	4.06%	\$1,360,464,660	4.57%	
2015Q3	4,491	3.33%	\$1,159,476,160	3.90%	
2015Q4	4,318	3.20%	\$1,132,422,129	3.81%	
2016Q1	4,549	3.37%	\$1,189,663,743	4.00%	
2016Q2	6,471	4.80%	\$1,774,868,092	5.97%	
2016Q3 2016Q4	4,780	3.54%	\$1,332,088,526 \$1,049,128,298	4.48%	
2016Q4 2017Q1	4,076 4,062	3.02% 3.01%	\$1,049,128,298 \$1,083,446,412	3.53% 3.64%	
2017Q2	4,002	3.55%	\$1,290,730,930	4.34%	
2017Q3	3,455	2.56%	\$914,162,136	3.07%	
2017Q4	3,268	2.42%	\$860,802,531	2.89%	
2018Q1	3,212	2.38%	\$873,194,230	2.94%	
2018Q2	3,770	2.80%	\$1,081,042,577	3.64%	
2018Q3	3,599	2.67%	\$1,067,132,137	3.59%	
2018Q4 2019Q1	955 850	0.71% 0.63%	\$241,049,795 \$225,446,165	0.81% 0.76%	
2019Q1 2019Q2	850 843	0.63%	\$225,446,165 \$231,013,877	0.78%	
2019Q3	783	0.58%	\$227,645,253	0.77%	
2019Q4	800	0.59%	\$229,612,913	0.77%	



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Mortgage Pool by Remaining Tenor					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Lin to and including 1 Vees	27	0.02%	¢061.000	0.00%	
Up to and including 1 Year > 1 Up to and including 2 years	27 53	0.02%	\$261,232 \$1.671,427	0.00% 0.01%	
 2 Up to and including 2 years 2 Up to and including 3 years 	119	0.04%	\$5,431,737	0.01%	
 > 3 Up to and including 4 years 	181	0.13%	\$6,600,488	0.02%	
> 4 Up to and including 4 years	232	0.13%	\$13,966,835	0.02%	
> 5 Up to and including 6 years	300	0.22%	\$19,602,422	0.07%	
 > 6 Up to and including 7 years 	366	0.22%	\$26,721,306	0.09%	
 7 Up to and including 8 years 	497	0.37%	\$41,975,299	0.14%	
> 8 Up to and including 9 years	661	0.49%	\$58,484,115	0.20%	
> 9 Up to and including 10 years	684	0.51%	\$67,556,496	0.23%	
> 10 Up to and including 15 years	7.744	5.74%	\$909.743.977	3.06%	
> 15 Up to and including 20 years	27,613	20.47%	\$4,223,227,316	14.20%	
> 20 Up to and including 25 years	42,077	31.20%	\$9,141,423,427	30.74%	
> 25 Up to and including 30 years	54,325	40.28%	\$15,222,304,991	51.19%	
Total	134,879	100.00%	\$29,738,971,068	100.00%	
	101,010	100.0070	\$20,700,071,000	100.00 //	
Mortgage Pool by Delinquencies					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
0 Months	133,713	99.14%	\$29,457,336,509	99.05%	
> 0 up to and including 1 Month	852	0.63%	\$204,674,957	0.69%	
> 1 up to and including 2 Months	221	0.16%	\$53,515,241	0.18%	
> 2 up to and including 3 Months	93	0.07%	\$23,444,360	0.08%	
> 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	134,879	100.00%	\$29,738,971,068	100.00%	
Mortgage Pool by Mortgage Insurer (LVR Specific)					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
QBE LMI	571	0.42%	\$54,924,222	0.18%	
		0.42%			
Genworth	18,228	13.51%	\$3,665,094,348	12.32%	
Genworth	18,228	13.51%	\$3,665,094,348		
			1	12.32% 87.49% 100.00%	
Genworth No Primary Mortgage Insurer Total	18,228 116,080	13.51% 86.06%	\$3,665,094,348 \$26,018,952,498	87.49%	
Genworth No Primary Mortgage Insurer	18,228 116,080 134,879	13.51% 86.06% 100.00%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068	87.49% 100.00%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period	18,228 116,080 134,879 <u>Number of Loans</u>	13.51% 86.06% 100.00% (%) Number of Loans	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding	87.49% 100.00% (%) Balance Outstanding	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months	18,228 116,080 134,879 <u>Number of Loans</u> 1,714	13.51% 86.06% 100.00% <u>(%) Number of Loans</u> 9.40%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632	87.49% 100.00% (%) Balance Outstanding 9.51%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months	18,228 116,080 134,879 <u>Number of Loans</u> 1,714 2,517	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,692,905	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months	18,228 116,080 134,879 <u>Number of Loans</u> 1,714 2,517 2,570	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,692,905 \$696,114,974	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months	18,228 116,080 134,879 Number of Loans 1,714 2,517 2,570 2,478	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.60%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,682,905 \$696,114,974 \$619,945,687	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 15 months	18,228 116,080 134,879 <u>Number of Loans</u> 1,714 2,517 2,570 2,478 2,174	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.60% 11.93%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,692,905 \$666,114,974 \$619,945,687 \$562,732,464	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09% 11.88%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 18 months > 15 up to and including 18 months	18,228 116,080 134,879 <u>Number of Loans</u> 1,714 2,517 2,570 2,478 2,174 1,609	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.60% 11.93% 8.83%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,682,905 \$696,114,974 \$669,945,687 \$562,732,464 \$438,260,980	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09% 11.88% 9.25%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 9 months > 6 up to and including 9 months > 9 up to and including 12 months > 15 up to and including 15 months > 15 up to and including 21 months > 16 up to and including 21 months	18,228 116,080 134,879 <u>Number of Loans</u> 1,714 2,517 2,570 2,478 2,174 1,609 1,435	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.60% 11.93% 8.83% 7.87%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,692,905 \$660,114,974 \$619,945,687 \$562,732,464 \$438,260,980 \$375,550,504	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09% 11.88% 9.25% 7.93%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 9 months > 6 up to and including 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 > 21 up to and including 24 months	18,228 116,080 134,879 <u>Number of Loans</u> 1,714 2,517 2,570 2,478 2,174 1,609 1,435 1,428	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.80% 11.93% 8.83% 7.87% 7.83%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,682,905 \$696,114,974 \$619,945,687 \$562,732,464 \$438,260,980 \$375,550,504 \$368,848,910	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09% 11.88% 9.25% 7.93% 7.79%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 18 months > 15 up to and including 18 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 21 months > 21 up to and including 27 months	18,228 116,080 134,879 Number of Loans 1,714 2,517 2,570 2,478 2,174 1,609 1,435 1,428 421	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.60% 11.93% 8.83% 7.87% 7.83% 2.31%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,692,905 \$696,114,974 \$619,945,687 \$562,732,464 \$438,260,980 \$375,550,504 \$368,848,910 \$106,754,874	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09% 11.88% 9.25% 7.93% 7.79% 2.25%	
Genworth No Primary Mortgage Insurer Total 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 13 months > 15 up to and including 21 months > 15 up to and including 21 months > 14 up to and including 21 months > 21 up to and including 30 months > 21 up to and including 30 months > 21 up to and including 30 months	18,228 116,080 134,879 <u>Number of Loans</u> 1,714 2,570 2,478 2,570 2,478 2,174 1,609 1,435 1,428 421 513	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.60% 11.93% 11.93% 11.93% 13.83% 7.87% 7.83% 2.31% 2.81%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,692,905 \$696,114,974 \$619,945,687 \$562,732,464 \$438,260,980 \$375,550,504 \$368,848,910 \$106,754,874 \$130,664,598	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09% 13.09% 11.88% 9.25% 7.93% 7.93% 7.93% 7.79% 2.25% 2.76%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 9 months > 6 up to and including 9 months > 9 up to and including 12 months > 15 up to and including 15 months > 15 up to and including 21 months > 18 up to and including 21 months > 21 up to and including 21 months > 21 up to and including 21 months > 22 up to and including 27 months > 24 up to and including 30 months > 30 up to and including 33 months	18,228 116,080 134,879 Number of Loans 1,714 2,517 2,570 2,478 2,174 1,609 1,435 1,428 421 513 323	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 13.81% 14.10% 13.60% 11.93% 8.83% 7.87% 7.87% 7.83% 2.31% 2.81% 1.77%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,632,905 \$666,114,974 \$619,945,667 \$562,732,464 \$438,260,980 \$375,550,504 \$368,848,910 \$106,754,874 \$130,664,598 \$76,581,288	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09% 11.88% 9.25% 7.93% 7.79% 2.25% 7.79% 2.25% 2.76% 1.62%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 6 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 18 months > 15 up to and including 18 months > 15 up to and including 21 months > 21 up to and including 27 months > 21 up to and including 30 months > 30 up to and including 30 months > 33 up to and including 36 months	18,228 116,080 134,879 Number of Loans 1,714 2,517 2,570 2,478 2,174 1,609 1,435 1,428 421 513 323 525	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.80% 11.93% 8.83% 7.87% 7.83% 2.31% 2.81% 2.88%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,692,905 \$696,114,974 \$6919,945,687 \$562,732,464 \$438,260,980 \$375,550,504 \$368,848,910 \$106,754,874 \$130,664,598 \$76,581,288 \$127,701,695	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09% 11.88% 9.25% 7.93% 7.79% 2.25% 2.76% 1.62% 2.70%	
Genworth No Primary Mortgage Insurer Total Mortaage 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 27 months > 24 up to and including 30 months > 24 up to and including 30 months > 30 up to and including 38 months > 30 up to and including 38 months > 30 up to and including 38 months > 30 up to and including 48 months	18,228 116,080 134,879 	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.60% 11.93% 8.83% 7.87% 7.83% 2.31% 2.81% 1.77% 2.88% 1.80%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,692,905 \$696,114,974 \$619,945,687 \$562,732,464 \$438,260,980 \$375,550,504 \$368,848,910 \$106,754,874 \$130,664,598 \$76,581,288 \$127,701,695 \$76,633,864	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09% 11.88% 9.25% 7.93% 7.93% 7.93% 7.79% 2.25% 2.76% 1.62%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 9 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 13 months > 15 up to and including 21 months > 18 up to and including 21 months > 21 up to and including 24 months > 21 up to and including 30 months > 21 up to and including 30 months > 30 up to and including 33 months > 33 up to and including 36 months > 36 up to and including 48 months > 48 up to and including 48 months	18,228 116,080 134,879 Number of Loans 1,714 2,517 2,570 2,478 2,174 1,609 1,435 1,428 421 513 323 525 328 177	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.60% 11.93% 8.83% 7.87% 7.83% 2.31% 2.81% 1.77% 2.88% 1.80% 0.97%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,692,905 \$666,114,974 \$619,945,687 \$562,732,464 \$438,260,980 \$375,550,504 \$368,848,910 \$106,754,874 \$130,664,598 \$76,581,288 \$127,701,695 \$76,633,864 \$34,904,106	87.49% 100.00% 9.51% 14.16% 14.69% 13.09% 11.88% 9.25% 7.93% 7.93% 7.79% 2.25% 2.76% 1.62% 2.76% 1.62% 2.70% 1.62% 0.74%	
Genworth No Primary Mortgage Insurer Total Mortgage Pool by Remaining Term on Fixed Rate Period > 0 up to and including 3 months > 3 up to and including 9 months > 6 up to and including 9 months > 9 up to and including 12 months > 12 up to and including 15 months > 15 up to and including 18 months > 15 up to and including 21 months > 18 up to and including 21 months > 21 up to and including 27 months > 24 up to and including 30 months > 24 up to and including 30 months > 30 up to and including 38 months > 30 up to and including 38 months > 30 up to and including 48 months	18,228 116,080 134,879 	13.51% 86.06% 100.00% (%) Number of Loans 9.40% 13.81% 14.10% 13.60% 11.93% 8.83% 7.87% 7.83% 2.31% 2.81% 1.77% 2.88% 1.80%	\$3,665,094,348 \$26,018,952,498 \$29,738,971,068 Balance Outstanding \$450,500,632 \$670,692,905 \$696,114,974 \$619,945,687 \$562,732,464 \$438,260,980 \$375,550,504 \$368,848,910 \$106,754,874 \$130,664,598 \$76,581,288 \$127,701,695 \$76,633,864	87.49% 100.00% (%) Balance Outstanding 9.51% 14.16% 14.69% 13.09% 11.88% 9.25% 7.93% 7.93% 7.93% 7.79% 2.25% 2.76% 1.62%	

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 http://www.abs.gov.au/ausstats/abs@.nsf/mf/6416.0

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

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