Commonwealth Bank of Australia CBA Covered Bond Trust - Investor Report

Date: 16 November 2022

	tober-2022		y Covered Bond Report Date	
	mber-2022 mber-2022		ination Date ution Date	
	IIIDel-2022	21-100		
Perpetual Cor			d Bond Guarantor	Covered
			y Trustee	Security
Deutsche Truste				Bond Tru
Commonweal Commonweal				Swap Pr Servicer
Securitisation Ac				rust Ma
Pricev			Pool Monitor	Cover Po
Moody's	Fitch		s Overview	Ratings
P-1	F1		hort Term Senior Unsecured Rating	
Aa3 (Stable) Aaa	A+ (Stable) AAA		ong Term Senior Unsecured Rating	
Ada	AAA		d Bond Rating	
			iance Tests	
			Coverage Test Event of Default	
			d Bond Guarantor Event of Default	
			t Rate Shortfall Test	interest I
			aturity Test	Pre-Matu
			Coverage Test as at 01-November-2022	Asset C
		eivable Amount	Calculation of Adjusted Aggregate Rec	
			The Lower of:	Ą
\$34,356,240,118.15		alance Amount, and	(i) LVR Adjusted Mortgage Loan E	
\$32,788,233,759.36		tgage Loan Balance Amount	(ii) Asset Percentage Adjusted Mo	
e e e e e e e e e e e e e e e e e e e				
		y Term Advances and/or any Demand Loan	Aggregate Amount of any Proceeds of an	В
			Advances which have not been applied a	
				•
		itution Assets and Authorised Investments	as at the relevant Determination Date	С
			as at the relevant Determination Date	
	Period	s collected by the Servicer during the Collection	Aggregate Amount of Principal Collection	D
		nce with the Priority of Payments.	excluding any amounts applied in accord	
	n the	IC Account, Remaining Available Principal held	The sum Sale Proceeds credited to the G	E
			GIC Account and any amount transferred	_
			Negative Carry Factor	Z
			Negalive Carry Factor	-
			Adjusted Aggregate Mortgage Lean A	
:		lount	Adjusted Aggregate Mortgage Loan Ar (A+B+C+D+E) - Z	
			Results of Asset Coverage Test	
		Int I Amount Outstanding of the Covered Bonds	Adjusted Aggregate Mortgage Loan Amo	
		Amount Outstanding of the Covered Bollds	Abb Equivalent of the Aggregate Principa Asset Coverage Test is Satisfied	
			Asset Percentage	
			Abbert erbentage	



Summary as at 01-November-2022						
Bond Issuance						
Bonds	Issue Date	Principal Balance	AUD Equiv. of	Exchange Rate	Coupon Frequency	Coupon Rate
			Principal Balance			
Series 5	01-February-2012	EUR 109,000,000.00	\$133,812,333.46	0.8146	Yearly	3.815000%
Series 7	02-February-2012	EUR 66,500,000.00	\$81,246,933.96	0.8185	Yearly	3.925000%
Series 9	13-February-2012	EUR 117,000,000.00	\$141,901,697.12	0.8245	Yearly	3.994000%
Series 12	01-March-2012	EUR 50,000,000.00	\$62,055,873.25	0.8057	Yearly	3.700000%
Series 17	21-May-2012	EUR 90,000,000.00	\$116,459,016.00	0.7728	Yearly	3.035000%
Series 18	07-August-2012	EUR 100,000,000.00	\$118,312,476.00	0.8452	Yearly	2.630000%
Series 19	04-September-2012	GBP 750,000,000.00	\$1,142,980,437.00	0.6562	Yearly	3.000000%
Series 20	13-September-2012	EUR 150,000,000.00	\$183,104,756.35	0.8192	Yearly	2.270000%
Series 21	24-September-2012	EUR 111,000,000.00	\$137,442,380.00	0.8076	Yearly	2.602500%
Series 23	09-November-2012	EUR 113,000,000.00	\$142,140,087.00	0.7950	Yearly	2.305000%
Series 25	01-February-2013	EUR 112,000,000.00	\$144,430,651.00	0.7755	Yearly	2.500000%
Series 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%
Series 37	10-July-2014	AUD 109,000,000.00	\$109,000,000.00	1.0000	SemiAnnual	4.500000%
Series 38	09-September-2014	AUD 50,000,000.00	\$50,000,000.00	1.0000	SemiAnnual	4.275000%
Series 40	02-December-2014	EUR 25,000,000.00	\$35,840,529.65	0.6975	Yearly	1.210000%
Series 41	12-December-2014	EUR 50,000,000.00	\$73,491,353.61	0.6804	Yearly	1.653000%
Series 42	12-December-2014	EUR 25,000,000.00	\$37,227,311.08	0.6715	Yearly	1.670000%
Series 43	30-January-2015	EUR 50,000,000.00	\$71,211,199.03	0.7021	Yearly	1.192500%
	,			0.6849		1.665000%
Series 45	04-December-2015 14-December-2015	EUR 50,000,000.00	\$73,007,446.22		Yearly	
Series 46		EUR 100,000,000.00	\$144,965,159.00	0.6898	Yearly	0.982000%
Series 47	17-December-2015	EUR 50,000,000.00	\$75,440,649.96	0.6628	Yearly	1.670000%
Series 48	29-December-2015	EUR 40,000,000.00	\$60,955,056.00	0.6562	Yearly	1.635000%
Series 49	29-January-2016	EUR 50,000,000.00	\$78,169,617.36	0.6396	Yearly	1.641000%
Series 51	09-February-2016	EUR 500,000,000.00	\$775,375,000.00	0.6448	Yearly	1.625000%
Series 52	21-April-2016	EUR 100,000,000.00	\$149,127,604.17	0.6706	Yearly	1.393000%
Series 53	12-May-2016	EUR 40,000,000.00	\$61,866,396.33	0.6466	Yearly	1.500000%
Series 54	18-July-2016	EUR 125,000,000.00	\$185,193,750.00	0.6750	Yearly	0.807000%
Series 55	27-July-2016	EUR 100,000,000.00	\$145,878,324.99	0.6855	Yearly	1.000000%
Series 56	27-July-2016	EUR 1,250,000,000.00	\$1,838,250,000.00	0.6800	Yearly	0.500000%
Series 60	17-November-2016	AUD 200,000,000.00	\$200,000,000.00	1.0000	SemiAnnual	3.250000%
Series 62	11-April-2017	EUR 750,000,000.00	\$1,051,800,000.00	0.7131	Yearly	0.375000%
Series 63	02-November-2017	EUR 50,000,000.00	\$76,175,000.00	0.6564	Yearly	1.634000%
Series 64	03-November-2017	EUR 50,000,000.00	\$76,679,000.00	0.6521	Yearly	1.636000%
Series 65	02-November-2017	EUR 100,000,000.00	\$153,316,000.00	0.6522	Yearly	1.636000%
Series 66	19-January-2018	EUR 404,000,000.00	\$628,072,400.00	0.6432	Yearly	1.482000%
Series 67	28-March-2018	EUR 35,000,000.00	\$55,600,000.00	0.6295	Yearly	1.598000%
Series 69	24-April-2018	EUR 1,000,000,000.00	\$1,593,300,000.00	0.6276	Yearly	0.375000%
Series 70	20-July-2018	USD 1,250,000,000.00	\$1,676,727,028.84	0.7455	SemiAnnual	3.250000%
Series 71	02-August-2018	EUR 50,000,000.00	\$79,065,000.00	0.6324	Yearly	1.474000%
Series 72	04-October-2018	EUR 42,000,000.00	\$67,867,800.00	0.6189	Yearly	1.602000%
Series 73	17-January-2019	EUR 100,000,000.00	\$161,100,000.00	0.6207	Yearly	1.627000%
Series 74						
	18-January-2019	EUR 50,000,000.00	\$79,530,000.00	0.6287 0.6296	Yearly	1.625000%
Series 75	25-January-2019	EUR 135,000,000.00	\$214,407,000.00		Yearly	1.617000%
Series 76	15-February-2019	EUR 125,000,000.00	\$199,305,213.04	0.6272	Yearly	1.516000%
Series 77	19-February-2019	EUR 1,000,000,000.00	\$1,598,540,000.00	0.6256	Yearly	0.875000%
Series 78	14-March-2019	EUR 125,000,000.00	\$199,475,000.00	0.6266	Yearly	1.410000%
Series 79	17-May-2019	EUR 60,000,000.00	\$95,898,000.00	0.6257	Yearly	1.342000%
Series 80	16-May-2019	EUR 50,000,000.00	\$80,350,000.00	0.6223	Yearly	1.198000%
Series 81	19-July-2019	EUR 150,000,000.00	\$241,623,000.00	0.6208	Yearly	1.006000%
Series 83	15-November-2019	EUR 50,000,000.00	\$80,399,000.00	0.6219	Yearly	0.690000%
Series 84	16-January-2020	GBP 1,000,000,000.00	\$1,908,530,000.00	0.5240	Quarterly	Comp SONIA + 0.550000%
Series 85	29-July-2021	EUR 80,000,000.00	\$127,352,000.00	0.6282	Yearly	0.480000%
Series 86	30-July-2021	EUR 50,000,000.00	\$79,868,131.87	0.6260	Yearly	0.476000%
Series 87	15-October-2021	EUR 1,250,000,000.00	\$1,991,750,000.00	0.6276	Yearly	0.125000%
Series 88	01-November-2021	GBP 400,000,000.00	\$734,860,000.00	0.5443	Quarterly	Comp SONIA + 1.000000%
Series 89	08-December-2021	CHF 190,000,000.00	\$282,317,979.00	0.6730	Yearly	0.157500%
Series 91	28-February-2022	EUR 1,250,000,000.00	\$1,977,375,000.00	0.6322	Yearly	0.750000%
Series 92	13-April-2022	EUR 55,000,000.00	\$81,140,400.00	0.6778	Yearly	1.543000%
Series 90	27-May-2022	USD 1,750,000,000.00	\$2,508,960,573.00	0.6975	SemiAnnual	3.214000%
	17-June-2022	EUR 80,000,000.00	\$118,502,561.00			2.365000%
Series 93				0.6751	Yearly	
Series 94	2-September-2022	CHF 250,000,000.00	\$374,293,768.00	0.6679	Yearly	0.875000%
Series 95	2-September-2022	CHF 250,000,000.00	\$374,293,768.00	0.6679	Yearly	1.240000%
Series 96	24-October-2022	EUR 1,000,000,000.00	\$1,548,300,000.00	0.6459	Yearly	3.246000%

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12 Month

19.66 1.81

3 Month 19.71 1.81 **Cumulative**

16.58 1.51

Bonds	ISIN	CUSIP	Listing	Note Type	Expected Maturity Date	Final Maturity Date
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 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 Series 20	XS0822509138	n/a n/a	London	Soft Bullet	04-September-2026	04-September-2026
Series 20 Series 21	n/a XS0829366532	n/a n/a	Unlisted London	Hard Bullet Soft Bullet	13-September-2024 24-September-2027	13-September-2024 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 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 Series 45	XS1172405414 n/a	n/a n/a	London Unlisted	Soft Bullet Soft Bullet	30-March-2035 26-February-2035	30-March-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 60 Series 62	AU3CB0240646 XS1594339514	n/a n/a	Unlisted	Soft Bullet	17-November-2026 11-April-2024	17-November-2026
Series 63	XS1594339514 XS1701863547	n/a	London London	Soft Bullet Soft Bullet	02-November-2037	11-April-2024 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	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 2055D69B2	London	Soft Bullet	17-January-2039	17-January-2039
Series 74 Series 75	XS1937023254 XS1940989012	2055D69B2 n/a	London London	Soft Bullet Soft Bullet	18-January-2039 25-January-2039	18-January-2039 25-January-2039
Series 76	XS1940903012 XS1952074612	n/a	London	Soft Bullet	15-February-2039	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 83	XS2080265189	n/a	London	Soft Bullet	15-November-2039	15-November-2039
Series 84	XS2101563216	n/a	London	Soft Bullet	16-January-2025	16-January-2025
Series 85	XS2367894388	n/a	London	Soft Bullet	29-July-2041	29-July-2041
Series 86	XS2368488412	n/a	London	Soft Bullet	30-July-2043	30-July-2043
Series 87 Series 88	XS2397077426 XS2401605014	n/a	London London	Soft Bullet Soft Bullet	15-October-2029 01-November-2028	15-October-2029 01-November-2028
Series 88 Series 89	CH1148308708	n/a n/a	SIX Swiss Exchange	Soft Bullet	01-November-2028 08-December-2031	01-November-2028 08-December-2031
Series 91	XS2446284783/244628478	n/a	London	Soft Bullet	28-February-2028	28-February-2028
Series 92	XS2440264765/244026476 XS2465775794	n/a	London	Soft Bullet	13-April-2037	13-April-2037
Series 90	US20271AAJ60/US20271BAJ44	20271AAJ6/20271BAJ4	Unlisted	Soft Bullet	27-May-2025	27-May-2025
Series 93	XS2490929911	n/a	London	Soft Bullet	17-June-2039	17-June-2039
Series 94	CH1204175132/120417513	n/a	SIX Swiss Exchange	Soft Bullet	02-September-2025	02-September-2025
Series 95	CH1204175140/120417514	n/a	SIX Swiss Exchange	Soft Bullet	02-September-2029	02-September-2029
Series 96	XS2544645117S	n/a	London	Soft Bullet	24-October-2025	24-October-2025
Pool Summary	4					
Portfolio Cut off	=					31-10-2022
	al Balance (AUD)					\$34,522,837,798
	ns(Unconsolidated)					155,782
	rowers(Consolidated)					121,618
Average Loan S	Size					\$221,610
	sing Loan Balance					\$1,963,984
-	age Loan Interest Rate					4.50%
-	age Current Loan to Value Ratio (LVR					56.64%
•	age Indexed Loan to Value Ratio (LVF	()				48.84%
•	age Seasoning (Months) age Remaining Term (Months)					59.66 285.45
Weighted Aveia	age remaining remi (MUIIIIs)					200.45

Prepayment Information		
	<u>1 Month</u>	
Prepayment History (CPR)	18.59	
Prepayment History (SMM)	1.70	

Prepayment History (CPR)	
Prepayment History (SMM)	



Mortgage Pool by Current Loan to Value Ratio (LVR)	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
		. ,	-	.,
Up to and including 40%	58,383	37.48%	\$7,578,170,094.31	21.95%
40% up to and including 45%	8,857	5.69%	\$2,013,920,590.12	5.83%
45% up to and including 50% 50% up to and including 55%	9,345 9,987	6.00% 6.41%	\$2,273,898,390.28 \$2,512,179,399.52	6.59% 7.28%
55% up to and including 55%	9,987 10,578	6.79%	\$2,770,389,551.99	8.02%
60% up to and including 65%	11,689	7.50%	\$3,162,473,506.11	9.16%
65% up to and including 70%	12,377	7.95%	\$3,563,145,798.42	10.32%
70% up to and including 75%	12,604	8.09%	\$3,950,827,156.78	11.44%
75% up to and including 80%	10,208	6.55%	\$3,373,297,185.74	9.77%
80% up to and including 85%	5,182	3.33%	\$1,444,962,443.74	4.19%
85% up to and including 90%	5,654	3.63%	\$1,616,595,523.48	4.68%
90% up to and including 95%	786	0.50%	\$221,418,678.17	0.64%
95% up to and including 100%	40	0.03%	\$9,329,906.27	0.03%
> 100%	92	0.06%	\$32,229,573.41	0.09%
Total	155,782	100.00%	\$34,522,837,798.34	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%	78,892	50.64%	\$12,080,601,046.28	34.99%
40% up to and including 45%	10,390	6.67%	\$2,677,879,502.68	7.76%
45% up to and including 50%	10,251	6.58%	\$2,761,535,153.73	8.00%
50% up to and including 55%	10,306	6.62%	\$2,838,548,488.11	8.22%
55% up to and including 60%	9,846	6.32%	\$2,903,704,524.06	8.41%
60% up to and including 65%	10,674	6.85%	\$3,369,735,793.42	9.76%
65% up to and including 70%	8,727	5.60%	\$2,843,755,742.37	8.24%
70% up to and including 75%	5,319	3.41%	\$1,661,925,355.61	4.81%
75% up to and including 80%	4,469	2.87%	\$1,379,532,897.65	4.00%
80% up to and including 85%	2,885	1.85%	\$882,816,475.99	2.56%
85% up to and including 90%	2,178	1.40%	\$603,818,316.26	1.75%
90% up to and including 95%	1,464	0.94%	\$410,000,559.60	1.19%
95% up to and including 100%	354	0.23%	\$99,902,470.55	0.29%
> 100%	27	0.02%	\$9,081,472.03	0.03%
Total	155,782	100.00%	\$34,522,837,798.34	100.00%
* Based on quarterly data provided by the CoreLogic				
Mortgage Pool by Mortgage Loan Interest Rate	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
<=5.00%	E4 276	34.91%	-	45.25%
<=5.00% > 5.00% <= 5.25%	54,376 16,238	10.42%	\$15,622,688,794.54 \$3,884,756,973.61	45.25%
> 5.25% <= 5.50%	20,136	12.93%	\$4,167,877,641.44	12.07%
> 5.50% <= 5.75%	22,002	14.12%	\$4,561,235,980.94	13.21%
> 5.75% <= 6.00%	11,436	7.34%	\$2,342,098,337.02	6.78%
	11,100			
> 6.00% <= 6.25%	5.913	3.80%	\$1.195.230.733.94	3.46%
> 6.00% <= 6.25% > 6.25% <= 6.50%	5,913 11,623	3.80% 7.46%	\$1,195,230,733.94 \$1,458,351,163.09	3.46% 4.22%
> 6.25% <= 6.50%	11,623	7.46%	\$1,458,351,163.09	4.22%
	11,623 6,652	7.46% 4.27%	\$1,458,351,163.09 \$603,999,052.19	4.22% 1.75%
> 6.25% <= 6.50% > 6.55% <= 6.75%	11,623	7.46% 4.27% 1.41%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95	4.22% 1.75% 0.77%
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25%	11,623 6,652 2,195 4,426	7.46% 4.27% 1.41% 2.84%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31	4.22% 1.75% 0.77% 1.00%
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00%	11,623 6,652 2,195	7.46% 4.27% 1.41% 2.84% 0.01%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43	4.22% 1.75% 0.77% 1.00% 0.00%
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50%	11,623 6,652 2,195 4,426 12	7.46% 4.27% 1.41% 2.84%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62	4.22% 1.75% 0.77% 1.00%
> 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%	11,623 6,652 2,195 4,426 12 745	7.46% 4.27% 1.41% 2.84% 0.01% 0.48%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43	4.22% 1.75% 0.77% 1.00% 0.00% 0.19%
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75%	11,623 6,652 2,195 4,426 12 745 28	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02%
> 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%	11,623 6,652 2,195 4,426 12 745 28 0	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 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%	11,623 6,652 2,195 4,426 12 745 28 0 0	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,67.26 \$0.00 \$0.00	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 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% Total	11,623 6,652 2,195 4,426 12 745 28 0 0 0	7.46% 4.27% 1.41% 2.84% 0.01% 0.02% 0.00% 0.00% 0.00%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00	4.22% 1.75% 0.77% 1.00% 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% > 8.50%	11,623 6,652 2,195 4,426 12 745 28 0 0 0	7.46% 4.27% 1.41% 2.84% 0.01% 0.02% 0.00% 0.00% 0.00%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00	4.22% 1.75% 0.77% 1.00% 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% Total Mortgage Pool by Interest Option	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 155,782 <u>Number of Loans</u>	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 100.00% (%) Number of Loans	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$30,00 \$34,522,837,798.34 Balance Outstanding	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 0.00% 0.00% 100.00% 100.00% (%) Balance Outstanding
> 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% Total	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 0 155,782	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 100.00%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$0.00 \$34,522,837,798.34	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 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% > 7.50% <= 7.75% > 8.00% > 8.00% <= 8.25% > 8.25% <= 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 155,782 Number of Loans 28,105	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 100.00% 100.00%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$0.00 \$34,522,837,798.34 Balance Outstanding \$8,182,132,626.11	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 0.00% 0.00% 100.00% (%) Balance Outstanding 23.70%
> 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75% > 8.00% <= 8.25% > 8.25% <= 8.50% > 8.25% <= 8.50% Total Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 155,782 <u>Number of Loans</u> 28,105 8,551	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 100.00% <u>(%) Number of Loans</u> 18.04% 5.49%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,67.26 \$0.00 \$0.00 \$30,00 \$34,522,837,798.34 Balance Outstanding \$8,182,132,626.11 \$2,673,313,387.88	4.22% 1.75% 0.77% 1.00% 0.00% 0.02% 0.00% 0.00% 0.00% 100.00% (%) Balance Outstanding 23.70% 7.74%
> 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 2 Year Fixed 3 Year	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 155,782 Number of Loans 8,551 8,551 832	7.46% 4.27% 1.41% 2.84% 0.01% 0.02% 0.00% 0.00% 0.00% 100.00% 100.00% <u>(%) Number of Loans</u> 18.04% 5.49% 0.53%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$34,522,837,798.34 Balance Outstanding \$8,182,132,626.11 \$2,673,313,387.88 \$196,350,666.64	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 0.00% 0.00% 0.00% 100.00% (%) Balance Outstanding 23.70% 7.74% 0.57%
 > 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 Fixed 4 Year	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 155,782 Number of Loans 28,105 8,551 8,551 832 399	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 100.00% (%) Number of Loans 18.04% 5.49% 0.53% 0.26%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$34,522,837,798.34 Balance Outstanding \$8,182,132,626.11 \$2,673,313,387.88 \$196,350,666.64 \$96,363,631.06	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 0.00% 0.00% 100.00% 100.00% (%) Balance Outstanding 23.70% 7.74% 0.57% 0.28%
 > 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 1 Year Fixed 3 Year Fixed 4 Year Fixed 5 Year	11,623 6,652 2,195 4,426 12 745 28 0 0 0 155,782 Number of Loans 28,105 8,551 832 399 1	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 0.00% 100.00% <u>(%) Number of Loans</u> 18.04% 5.49% 0.53% 0.26% 0.00%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$34,522,837,798.34 Balance Outstanding \$8,182,132,626.11 \$2,673,313,387.88 \$196,350,666.64 \$96,363,631.06 \$50,682.92	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 0.00% 0.00% 100.00% (%) Balance Outstanding 23.70% 7.74% 0.57% 0.28% 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 Mortgage Pool by Interest Option Fixed 1 Year Fixed 2 Year Fixed 2 Year Fixed 4 Year Fixed 5 Year Fixed 5 Year Fixed 6 + Year	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 155,782 Number of Loans 28,105 8,551 832 399 1 1	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 100.00% (%) Number of Loans 18.04% 5.49% 0.53% 0.26% 0.00% 0.00%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$34,522,837,798.34 Balance Outstanding \$8,182,132,626.11 \$2,673,313,387.88 \$196,350,666.64 \$96,6363,631.06 \$50,682.92 \$121,317.98	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 0.00% 0.00% 100.00% (%) Balance Outstanding 23.70% 7.74% 0.57% 0.28% 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% > 8.50% 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 4 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 0 155,782 Number of Loans 28,105 8,551 832 399 1 1 1 1 37,889	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 100.00% (%) Number of Loans 18.04% 5.49% 0.53% 0.26% 0.00% 0.00% 0.00% 24.32%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$30,00 \$34,522,837,798.34 Balance Outstanding \$8,182,132,626.11 \$2,673,313,387.88 \$196,350,666.64 \$96,363,631.06 \$50,682.92 \$121,317.98 \$11,148,332,312.59	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 0.00% 0.00% 100.00% (%) Balance Outstanding 23.70% 7.74% 0.57% 0.28% 0.00% 32.29%
 > 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 2 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate Total Variable Rate Total	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 0 155,782 Number of Loans 28,105 8,551 832 399 1 1 1 37,889 117,893	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 0.00% 100.00% (%) Number of Loans 18.04% 5.49% 0.53% 0.26% 0.00% 0.00% 0.00% 24.32% 75.68%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$34,522,837,798.34 Balance Outstanding \$8,182,132,626.11 \$2,673,313,387.88 \$196,350,666.64 \$96,363,631.06 \$50,682.92 \$121,317.98 \$11,148,332,312.59 \$23,374,505,485.75	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 0.00% 0.00% 100.00% (%) Balance Outstanding 23.70% 7.74% 0.57% 0.28% 0.00% 32.29% 67.71%
 > 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 4 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate Total Variable Rate	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 0 155,782 Number of Loans 28,105 8,551 832 399 1 1 1 37,889 117,893	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 0.00% 100.00% (%) Number of Loans 18.04% 5.49% 0.53% 0.26% 0.00% 0.00% 0.00% 24.32% 75.68%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$34,522,837,798.34 Balance Outstanding \$8,182,132,626.11 \$2,673,313,387.88 \$196,350,666.64 \$96,363,631.06 \$50,682.92 \$121,317.98 \$11,148,332,312.59 \$23,374,505,485.75	4.22% 1.75% 0.77% 1.00% 0.00% 0.19% 0.02% 0.00% 0.00% 100.00% (%) Balance Outstanding 23.70% 7.74% 0.57% 0.28% 0.00% 32.29% 67.71%
 > 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 2 Year Fixed 3 Year Fixed 4 Year Fixed 4 Year Fixed 5 Year Fixed 6 + Year Total Fixed Rate Total Variable Rate Total	11,623 6,652 2,195 4,426 12 745 28 0 0 0 0 155,782 Number of Loans 28,105 8,551 832 399 1 1 1 37,889 117,893 155,782	7.46% 4.27% 1.41% 2.84% 0.01% 0.48% 0.02% 0.00% 0.00% 0.00% 100.00% (%) Number of Loans 18.04% 5.49% 0.53% 0.26% 0.00% 0.26% 0.00% 24.32% 75.88% 100.00%	\$1,458,351,163.09 \$603,999,052.19 \$265,979,061.95 \$346,637,042.31 \$739,605.43 \$67,319,144.62 \$5,924,267.26 \$0.00 \$0.00 \$34,522,837,798.34 Balance Outstanding \$8,182,132,626.11 \$2,673,313,387.88 \$196,350,666.64 \$96,636,631.06 \$50,682.92 \$121,317.98 \$11,148,332,312.59 \$23,374,505,485.75 \$34,522,837,798.34	4.22% 1.75% 0.77% 1.00% 0.00% 0.09% 0.02% 0.00% 0.00% 100.00% (%) Balance Outstanding 23.70% 7.74% 0.57% 0.28% 0.00% 0.00% 0.00% 32.29% 67.71% 100.00%
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Mortgage Pool by Approval Date				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
2002Q1	71	0.05%	\$4,932,278.96	0.01%
2002Q2	149	0.10%	\$10,592,972.37	0.03%
2002Q3	138	0.09%	\$11,817,864.78	0.03%
2002Q4	145	0.09%	\$9,899,488.20	0.03%
2003Q1	152	0.10%	\$11,824,073.24	0.03%
2003Q2	197	0.13%	\$14,440,538.31	0.04%
2003Q3	222	0.14%	\$16,817,758.15	0.05%
2003Q4	279	0.14%		0.03%
			\$23,058,310.44	
2004Q1	225	0.14%	\$18,307,694.60	0.05%
2004Q2	245	0.16%	\$19,343,761.50	0.06%
2004Q3	339	0.22%	\$25,350,494.17	0.07%
2004Q4	315	0.20%	\$29,958,409.47	0.09%
2005Q1	289	0.19%	\$29,281,834.68	0.08%
2005Q2	374	0.24%	\$30,840,637.64	0.09%
2005Q3	361	0.23%	\$32,552,529.79	0.09%
2005Q4	444	0.29%	\$35,013,560.57	0.10%
2006Q1	400	0.26%	\$34,030,796.41	0.10%
2006Q2	527	0.34%	\$51,921,887.59	0.15%
2006Q3	534	0.34%	\$46,595,245.69	0.13%
2006Q4	469	0.30%	\$37,510,351.13	0.11%
2007Q1	447	0.29%	\$38,943,938.58	0.11%
2007Q2	679	0.44%	\$66,288,317.27	0.19%
2007Q3	706	0.45%	\$68,216,201.85	0.20%
2007Q4	794	0.51%	\$83,359,506.86	0.24%
2008Q1	718	0.46%	\$83,488,274.34	0.24%
2008Q2	674	0.43%	\$74,473,567.17	0.24%
2008Q3	738	0.43%		0.22%
			\$89,976,429.07 \$122,705,714,07	
2008Q4	1,038	0.67%	\$122,795,714.97	0.36%
2009Q1	1,307	0.84%	\$162,115,791.88	0.47%
2009Q2	1,775	1.14%	\$228,504,996.38	0.66%
2009Q3	1,370	0.88%	\$178,673,924.85	0.52%
2009Q4	1,188	0.76%	\$154,298,483.28	0.45%
2010Q1	986	0.63%	\$135,233,911.60	0.39%
2010Q2	1,025	0.66%	\$141,884,566.63	0.41%
2010Q3	1,128	0.72%	\$153,458,578.39	0.44%
2010Q4	1,187	0.76%	\$164,841,601.19	0.48%
2011Q1 2011Q2	992	0.64%	\$128,683,255.91	0.37%
2011Q2	1,181	0.76%	\$160,694,445.18	0.47%
2011Q3	972	0.62%	\$130,926,063.55	0.38%
2011Q4	1,053	0.68%	\$147,220,748.60	0.43%
2012Q1	831	0.53%	\$122,597,621.72	0.36%
2012Q2	1,106	0.71%	\$189,335,728.67	0.55%
2012Q3	1,137	0.73%	\$178,645,544.47	0.52%
2012Q4	1,296	0.83%	\$192,672,607.29	0.56%
2013Q1	1,415	0.91%	\$219,302,684.32	0.64%
2013Q2	1,672	1.07%	\$286,207,307.83	0.83%
				0.75%
2013Q3	1,623	1.04%	\$257,265,188.92	
2013Q4	1,819	1.17%	\$313,650,142.95	0.91%
2014Q1	1,841	1.18%	\$312,761,081.23	0.91%
2014Q2	2,247	1.44%	\$411,257,177.42	1.19%
2014Q3	2,249	1.44%	\$418,226,261.00	1.21%
2014Q4	2,568	1.65%	\$495,055,654.44	1.43%
2015Q1	2,822	1.81%	\$545,358,966.33	1.58%
2015Q2	3,533	2.27%	\$716,770,530.00	2.08%
2015Q3	3,145	2.02%	\$681,712,177.00	1.97%
2015Q4	3,000		\$656,536,468.83	1.97%
		1.93%		
2016Q1	3,117	2.00%	\$656,967,503.40	1.90%
2016Q2	4,405	2.83%	\$975,761,356.47	2.83%
2016Q3	3,232	2.07%	\$731,589,907.09	2.12%
2016Q4	2,918	1.87%	\$650,002,730.79	1.88%
2017Q1	2,770	1.78%	\$619,963,255.69	1.80%
2017Q2	3,156	2.03%	\$719,594,698.91	2.08%
2017Q3	2,623	1.68%	\$590,537,488.02	1.71%
2017Q4	2,710	1.74%	\$619,552,625.28	1.79%
2018Q1	2,556	1.64%	\$610,594,992.64	1.77%
2018Q2	3,232	2.07%	\$799,752,265.91	2.32%
2018Q3	5,463	3.51%	\$1,376,747,381.39	3.99%
2018Q4	5,373	3.45%	\$1,337,174,978.90	3.87%
2019Q1	4,386	2.82%	\$1,083,180,391.35	3.14%
2019Q2	4,704	3.02%	\$1,183,908,594.57	3.43%
2019Q3	3,948	2.53%	\$1,039,222,224.14	3.01%
2019Q4	2,830	1.82%	\$844,112,492.25	2.45%
2020Q1	3,362	2.16%	\$1,024,189,284.87	2.97%
2020Q2	6,367	4.09%	\$1,842,245,617.14	5.34%
2020Q3	5,394	3.46%	\$1,569,437,013.73	4.55%
2020Q4	4,938	3.17%	\$1,461,797,960.34	4.23%
2021Q1	5,520	3.54%	\$1,629,979,785.00	4.72%
2021Q2	7,558	4.85%	\$2,211,095,975.50	6.40%
2021Q3	3,533	2.27%	\$1,003,792,096.51	2.91%
2021Q4	985	0.63%	\$240,539,856.75	0.70%
2022Q1	809	0.52%	\$222,269,155.15	0.64%
2022Q2	875	0.56%	\$220,496,701.70	0.64%
2022Q3	719	0.36%	\$210,247,098.29	0.61%
	/19			0.01%
Total	155,782	100.00%	\$34,522,837,798.34	100.00%



Mortrago Bool by Coographic Distribution				
Mortgage Pool by Geographic Distribution	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstandin
ACT	958	0.61%	\$228,339,495.60	0.669
NSW	50,902	32.68%	\$12,449,676,270.16	36.069
NT	1,416	0.91%	\$310,054,926.01	0.909
QLD	28,893	18.55%	\$6,079,938,641.68	17.619
SA	9,520	6.11%	\$1,707,151,823.86	4.949
TAS	3,648	2.34%	\$570,432,964.92	1.659
VIC	44,432	28.52%	\$9,775,919,079.22	28.329
WA	16,013	10.28%	\$3,401,324,596.89	9.859
Total	155,782	100.00%	\$34,522,837,798.34	100.009
Mortgage Pool by Loan Type				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstandin
P&I	150,366	96.52%	\$32,731,298,521.61	94.819
Interest Only Total	5,416 155,782	3.48% 100.00%	\$1,791,539,276.73 \$34,522,837,798.34	5.19 ⁴ 100.00 ⁴
	100,102	10010070	\$\$ 1,022,007,70010 T	
Mortgage Pool by Documentation Type	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstandin
Full Doc Loans	155,782	100.00%	\$34,522,837,798.34	100.00
Low Doc Loans	0	0.00%	\$0.00	0.00
No Doc Loans	0	0.00%	\$0.00	0.00
Total	155,782	100.00%	\$34,522,837,798.34	100.00
	100,102	100.0070	\$\$ 1,022,007,70010 T	100.00
Mortgage Pool by Remaining Interest Only Period	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstandin
up to and including 1 Voor		32.26%	-	30.79
up to and including 1 Year	1,747 1,488	32.26% 27.47%	\$551,600,066.39 \$473,694,008.14	30.79 26.44
> 1 up to and including 2 years > 2 up to and including 3 years	1,488	27.47% 22.73%	\$473,694,008.14 \$426,503,885.22	26.44 23.81
> 2 up to and including 3 years > 3 up to and including 4 years	691	12.76%	\$426,503,885.22 \$250,069,333.00	13.96
> 3 up to and including 4 years > 4 up to and including 5 years	243	4.49%	\$250,069,333.00 \$84,825,463.70	4.74
> 4 up to and including 5 years > 5 up to and including 6 years	243 7	4.49% 0.13%	\$84,825,463.70 \$2,077,264.39	4.74
> 6 up to and including 7 years	4	0.13%	\$824,196.79	0.05
	4	0.07%		0.00
> 7 up to and including 8 years	1	0.02%	\$1,000.00	0.02
> 8 up to and including 9 years	3	0.02%	\$402,486.22	0.02
 > 9 up to and including 10 years > 10 years 	0	0.00%	\$1,541,572.88 \$0.00	0.00
Total	5,416	100.00%	\$1,791,539,276.73	100.00
Martinera Deal hu Osauranau Statua				
Mortgage Pool by Occupancy Status				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstandir
			-	
Owner Occupied (Full Recourse) Residential Investment (Full Recourse)	<u>Number of Loans</u> 121,677 34,105	<u>(%) Number of Loans</u> 78.11% 21.89%	Balance Outstanding \$26,257,687,238.97 \$8,265,150,559.37	76.06
Owner Occupied (Full Recourse)	121,677	78.11%	\$26,257,687,238.97	76.06 23.94
Owner Occupied (Full Recourse) Residential Investment (Full Recourse)	121,677 34,105	78.11% 21.89%	\$26,257,687,238.97 \$8,265,150,559.37	(%) Balance Outstandin 76.06 23.94 0.00 100.00
Owner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse)	121,677 34,105 0	78.11% 21.89% 0.00%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00	76.06 23.94 0.00 100.00
Owner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose	121,677 34,105 0 155,782 Number of Loans	78.11% 21.89% 0.00% 100.00%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding	76.06 23.94 0.00 100.00 (%) Balance Outstandin
Owner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77	76.06 23.94 0.00 100.00 (%) Balance Outstandin 5.09
Owner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68	76.06 23.94 0.00 100.00 (%) Balance Outstandir 5.09 55.32
Owner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047 58,631	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89	76.06 23.94 0.00 100.00 (%) Balance Outstandii 5.00 55.32 39.60
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047 58,631 0	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00	76.06 23.94 0.00 100.00 (%) Balance Outstandii 5.09 55.32 33.60 0.00
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Fotal Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047 58,631	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89	76.06 23.94 0.00 100.00 (%) Balance Outstandii 5.09 55.32 33.60 0.00
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Total	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047 58,631 0 155,782	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34	76.00 23.94 0.00 100.00 (%) Balance Outstandi 5.00 55.32 39.60 0.00 100.00
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Total Mortgage Pool by Loan Seasoning	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047 58,631 0 155,782 <u>Number of Loans</u>	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding	76.00 23.94 0.00 100.00 (%) Balance Outstandi 55.02 55.32 39.60 0.00 100.00 (%) Balance Outstandi
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Total Mortgage Pool by Loan Seasoning p to and including 3 months	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047 58,631 0 155,782 <u>Number of Loans</u> 901	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49	76.00 23.94 0.00 100.00 (%) Balance Outstandi 5.00 55.33 39.60 0.00 100.00 (%) Balance Outstandi 0.71
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Total Intrgage Pool by Loan Seasoning p to and including 3 months 3 months up to and including 6 months	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047 58,631 0 155,782 <u>Number of Loans</u> 901 941	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71	76.00 23.94 0.00 100.00 (%) Balance Outstandi 55.93 39.60 0.00 100.00 (%) Balance Outstandi 0.71 0.65
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase Existing Dwelling Refinance Dither Total Mortgage Pool by Loan Seasoning p to and including 3 months 3 months up to and including 6 months 6 months up to and including 9 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10	76.00 23.94 0.00 100.00 (%) Balance Outstandii 55.93 39.60 0.00 100.00 (%) Balance Outstandii 0.77 0.65 0.67
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Artgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Total Artgage Pool by Loan Seasoning p to and including 3 months - 3 months up to and including 6 months - 6 months up to and including 9 months - 9 months up to and including 12 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99	76.00 23.94 0.00 100.00 (%) Balance Outstandii 55.92 55.32 39.60 0.00 100.00 (%) Balance Outstandii 0.71 0.65 0.67 0.77
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Artgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Total Iortgage Pool by Loan Seasoning p to and including 3 months 3 months up to and including 6 months 6 months up to and including 9 months 9 months up to and including 12 months 12 months up to and including 15 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81	76.00 23.94 0.00 100.00 (%) Balance Outstandi 5.00 55.33 39.60 0.00 100.00 (%) Balance Outstandi 0.77 0.66 0.67 0.67 3.32
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Anrtgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Retinance Dther Total Intrgage Pool by Loan Seasoning p to and including 3 months 3 months up to and including 6 months 6 months up to and including 9 months 9 months up to and including 12 months 12 months up to and including 15 months 15 months up to and including 18 months	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047 58,631 0 155,782 <u>Number of Loans</u> 901 941 831 1,031 3,807 7,921	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.66% 0.53% 0.66% 0.53% 0.66% 0.53%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54	76.00 23.94 0.00 100.00 (%) Balance Outstandi 5.00 55.33 39.60 0.00 100.00 (%) Balance Outstandi 0.77 0.66 0.67 3.33 6.90
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Antrgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Retinance Dther Total Intrgage Pool by Loan Seasoning Intrgage Pool by Loan Seasoning p to and including 3 months 3 months up to and including 6 months 6 months up to and including 9 months 9 months up to and including 15 months 12 months up to and including 18 months 18 months up to and including 21 months	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047 58,631 0 155,782 <u>Number of Loans</u> 901 941 831 1,031 3,807 7,921 5,802	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63	76.00 23.9- 0.00 100.00 (%) Balance Outstandii 5.00 55.33 39.60 0.00 100.00 (%) Balance Outstandii 0.77 0.66 0.67 3.32 6.90 5.08
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Total Mortgage Pool by Loan Seasoning Purchase Pool by Loan Seasoning p to and including 3 months -3 months up to and including 6 months -6 months up to and including 9 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 -19 months up to and including 21 months -11 months up to and including 21 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48	76.00 23.9- 0.00 100.00 (%) Balance Outstandi 55.33 39.60 0.00 100.00 (%) Balance Outstandi 0.7' 0.65 0.00 0.00 0.00 0.00 0.00 0.00 0.00
Downer Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Fotal Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dither Total Mortgage Pool by Loan Seasoning Inter Total Mortgage Pool by Loan Seasoning pt to and including 3 months - 3 months up to and including 6 months - 6 months up to and including 9 months - 9 months up to and including 12 months - 15 months up to and including 15 months - 16 months up to and including 15 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 27 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.59%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44	76.00 23.9- 0.00 100.00 (%) Balance Outstandi 55.3: 39.60 0.00 100.00 (%) Balance Outstandi 0.77 0.66 0.67 0.77 3.32 6.90 5.00 5.00 5.00
Downer Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Fotal Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Fotal Mortgage Pool by Loan Seasoning Mortgage Pool by Loan Seasoning up to and including 3 months • 3 months up to and including 6 months • 6 months up to and including 9 months • 9 months up to and including 12 months • 12 months up to and including 15 months • 12 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 37 months • 27 months up to and including 37 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.59% 4.14%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,520,051,235,48 \$1,639,140,192.44 \$1,902,145,815.55	76.00 23.94 0.00 100.00 (%) Balance Outstandi 5.00 55.33 39.60 0.00 100.00 (%) Balance Outstandi 0.77 0.66 0.77 3.32 6.90 5.06 0.77 3.32 6.90 5.00 5.55
Devner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Fotal Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Fotal Mortgage Pool by Loan Seasoning Mortgage Pool by Loan Seasoning	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.59% 4.14% 2.13%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$981,955,511.87	76.00 23.94 0.00 100.00 (%) Balance Outstandii 5.00 55.32 39.60 0.00 100.00 (%) Balance Outstandii 0.77 0.66 0.67 0.77 3.32 6.90 5.06 4.40 4.75 5.51 2.84
Devner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Fotal Mortgage Pool by Loan Seasoning Purchase I by Loan I cluding 9 months 6 months up to and including 12 months 12 months up to and including 15 months 15 months up to and including 21 months 18 months up to and including 21 months 21 months up to and including 27 months 22 months up to and including 23 months 30 months up to and including 30 months 30 months up to and including 33 months 33 months up to and including 33 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 0.53% 0.58% 0.66% 0.53% 0.66% 0.53% 0.53% 0.58% 0.66% 0.53% 0.58% 0.50% 0.53% 0.58% 0.53% 0.58% 0.53% 0.53% 0.58% 0.50% 0.53%0.53% 0.53% 0.53% 0.53%0.53% 0.53% 0.53%0.53% 0.53% 0.53%0.53% 0.53% 0.53%0.53% 0.53% 0.53%0.53% 0.53%0.53% 0.53% 0.53%0.53% 0.53% 0.53%0.53% 0.53% 0.53%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$981,955,511.87 \$811,418,816.13	76.00 23.9- 0.00 100.00 (%) Balance Outstandi 5.00 55.33 39.60 0.00 100.00 (%) Balance Outstandi 0.77 0.66 0.66 0.67 3.33 6.90 5.06 4.44 4.75 5.57
Devner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Fotal Mortgage Pool by Loan Seasoning Mortgage	121,677 34,105 0 155,782 <u>Number of Loans</u> 7,104 90,047 58,631 0 155,782 <u>Number of Loans</u> 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.59% 4.14% 2.13% 1.79% 11.65%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,770.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$981,955,511.87 \$811,418,816.13 \$4,508,092,613.64	76.00 23.94 0.00 100.00 (%) Balance Outstandii 5.00 55.33 39.60 0.00 100.00 (%) Balance Outstandii 0.71 0.66 0.67 0.77 3.32 6.90 5.06 4.44 4.75 5.51 2.84 2.35 13.06
Downer Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Fotal Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dither Total Mortgage Pool by Loan Seasoning Ip to and including 3 months 3 months up to and including 6 months 6 months up to and including 9 months 9 months up to and including 12 months 12 months up to and including 13 months 13 months up to and including 15 months 15 months up to and including 17 months 16 months up to and including 21 months 21 months up to and including 21 months 21 months up to and including 21 months 221 months up to and including 21 months 33 months up to and including 30 months 30 months up to and including 30 months 33 months up to and including 36 months 33 months up to and including 36 months 34 months up to and including 36 months 35 months up to and including 36 months 36 months up to and including 36 months 48 months up to and including 60 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.25% 3.59% 4.14% 2.13% 1.79% 11.65% 8.87%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$981,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71	76.00 23.94 0.00 100.00 (%) Balance Outstandi 55.33 39.60 0.00 100.00 (%) Balance Outstandi 0.71 0.65 0.67 0.77 3.32 6.90 5.06 4.40 4.40 4.77 5.51 2.84 2.33 13.00 9.52
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Total Mortgage Pool by Loan Seasoning up to and including 3 months • 3 months up to and including 6 months • 6 months up to and including 12 months • 12 months up to and including 13 months • 12 months up to and including 14 months • 15 months up to and including 21 months • 18 months up to and including 21 months • 21 months up to and including 21 months • 21 months up to and including 27 months • 21 months up to and including 30 months • 27 months up to and including 30 months • 30 months up to and including 30 months • 31 months up to and including 30 months • 32 months up to and including 30 months • 33 months up to and including 30 months • 36 months up to and including 48 months • 48 months up to and including 72 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.59% 4.14% 2.13% 1.79% 11.65% 8.87% 7.37%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$2246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,281,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$881,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,543,953,819.84	76.00 23.94 0.00 100.00 (%) Balance Outstandii 5.00 55.32 39.60 0.00 100.00 (%) Balance Outstandii 0.71 0.65 0.67 0.77 3.32 6.90 5.06 5.05 1.02 5.05 1.02 5.05 1.02 5.05 1.02 5.05 1.02 5.05 1.02 5.05 1.02 5.05 1.02 5.05 1.02 5.05 1.02 5.05 1.02 5.05 1.00 5.05 1.00 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.07 1.00 0.00 0
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Dther Total Mortgage Pool by Loan Seasoning Mortgage Pool by Loan Seasoning Mortgage Pool by Loan Seasoning Mortgage Pool by Loan Seasoning 1 pt o and including 3 months • 3 months up to and including 6 months • 6 months up to and including 12 months • 12 months up to and including 12 months • 12 months up to and including 13 months • 13 months up to and including 14 months • 21 months up to and including 24 months • 21 months up to and including 30 months • 24 months up to and including 30 months • 30 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 72 months • 72 months up to and including 72 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474 13,654	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.59% 3.59% 4.14% 2.13% 1.79% 11.65% 8.87% 7.37% 8.76%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,29,655,700.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$981,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,543,953,819.84 \$2,966,274,089.23	76.00 23.94 0.00 100.00 (%) Balance Outstandii 5.00 55.32 39.60 0.00 100.00 (%) Balance Outstandii 0.71 0.67 0.77 3.32 6.90 5.08 4.40 4.75 5.51 2.84 2.35 13.06 9.52 7.37 8.59
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning Up to and including 3 months a months up to and including 6 months b for and including 12 months c months up to and including 12 months b months up to and including 15 months c months up to and including 21 months c months up to and including 21 months c months up to and including 27 months c months up to and including 27 months c months up to and including 30 months c months up to and including 36 months c months up to and including 36 months c months up to and including 48 months c months up to and including 48 months c months up to and including 40 months c mo	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474 13,654 11,883	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 0.53% 0.66% 0.53% 0.66% 0.53% 0.66% 0.53% 0.66% 0.53% 0.66% 0.53% 0.66% 0.53% 0.66% 0.53% 0.55% 0.53% 0.55%0	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,281,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,092,145,815.55 \$981,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,543,953,819.84 \$2,266,0274,089.23 \$2,368,015,652.35	76.00 23.94 0.00 100.00 (%) Balance Outstandii 5.00 55.32 39.60 0.00 100.00 (%) Balance Outstandii 0.71 0.69 0.67 0.77 3.32 6.90 5.08 4.40 4.75 5.51 2.84 2.35 13.06 9.52 7.37 8.59 6.86
Owner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning Up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 12 months > 9 months up to and including 15 months > 9 months up to and including 15 months > 15 months up to and including 21 months > 15 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 21 months > 23 months up to and including 30 months > 3 months up to and including 30 months > 3 months up to and including 30 months > 3 months up to and including 30 months > 30 months up to and including 30 months > 30 months up to and including 48 months > 36 months up to and including 72 months > 37 months up to and including 60 months > 36 months up to and including 60 months > 36 months up to and including 72 months > 37 months up to and including 60 months > 48 months up to and including 72 months > 48 months up to and including 72 months > 72 months up to and including 96 months > 60 months up to and including 96 months > 72 months up to and including 96 months > 72 months up to and including 96 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474 13,654 11,883 8,121	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 0.53% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.66% 0.53% 0.66% 0.53% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.66% 0.53% 0.66% 0.53% 0.66% 0.53% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.66% 0.53% 0.66% 0.53% 0.72% 0.55% 0.72% 0.55% 0.66% 0.53% 0.66% 0.53% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.55% 0.65% 0.55%0.55% 0.55% 0.55% 0.55% 0.55%0.55% 0.55% 0.55% 0.55%0.55% 0.55% 0.55% 0.55%0.55% 0.55% 0.55% 0.55%0.55% 0.55% 0.55% 0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55%0.55% 0.55%0.55% 0.55%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$\$81,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,543,953,819.84 \$2,966,274,089.23 \$2,368,015,652.35 \$1,434,384,976.86	76.06 23.94 0.00 100.00 (%) Balance Outstandii 5.09 55.32 39.60 0.00 100.00 (%) Balance Outstandii 0.71 0.69 0.67 0.77 3.32 6.90 5.08 4.40 4.75 5.51 2.84 2.35 13.06 9.52 7.37 8.59 6.86 4.15
Owner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 13 months > 15 months up to and including 13 months > 15 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 21 months > 30 months up to and including 30 months > 30 months up to and including 30 months > 30 months up to and including 30 months > 41 months up to and including 30 months > 27 months up to and including 36 months > 30 months up to and including 72 months > 48 months up to and including 72 months > 48 months up to and including 72 months > 60 months up to and including 72 months > 60 months up to and including 72 months > 61 months up to and including 72 months > 62 months up to and including 72 months > 63 months up to and including 72 months > 64 months up to and including 96 months > 65 months up to and including 108 months > 66 months up to and including 108 months > 60 months up to and including 108 months > 60 months up to and including 120 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474 13,854 11,883 8,121 5,953	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.59% 4.14% 2.13% 1.79% 11.65% 8.87% 7.37% 8.76% 7.63% 5.21% 3.82%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$981,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,543,953,819.84 \$2,368,015,652.35 \$1,434,384,976.86 \$938,501,679.17	76.06 23.94 0.00 100.00 (%) Balance Outstandii 5.09 55.32 39.60 0.00 100.00 (%) Balance Outstandii 0.71 0.69 0.67 0.77 3.32 6.90 5.08 4.40 4.75 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 4.235 5.51 2.84 2.355 5.51 2.84 2.355 5.51 2.84 2.355 5.51 2.84 2.355 5.51 2.84 2.355 5.51 5.51 5.51 5.51 5.51 5.51 5.51
Owner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 12 months > 12 months up to and including 13 months > 15 months up to and including 13 months > 15 months up to and including 14 months > 21 months up to and including 21 months > 27 months up to and including 30 months > 33 months up to and including 30 months > 30 months up to and including 30 months > 30 months up to and including 30 months > 31 months up to and including 30 months > 32 months up to and including 30 months > 42 months up to and including 30 months > 33 months up to and including 36 months > 36 months up to and including 48 months > 48 months up to and including 30 months > 36 months up to and including 30 months > 48 months up to and including 48 months > 48 months up to and including 48 months > 48 months up to and including 100 months > 40 months up to and including 100 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474 13,654 11,883 8,121	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 0.53% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.66% 0.53% 0.66% 0.53% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.66% 0.53% 0.66% 0.53% 0.66% 0.53% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.66% 0.53% 0.66% 0.53% 0.72% 0.55% 0.72% 0.55% 0.66% 0.53% 0.66% 0.53% 0.72% 0.55% 0.72% 0.55% 0.72% 0.55% 0.55% 0.65% 0.55%0.55% 0.55% 0.55% 0.55% 0.55%0.55% 0.55% 0.55% 0.55%0.55% 0.55% 0.55% 0.55%0.55% 0.55% 0.55% 0.55%0.55% 0.55% 0.55% 0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55% 0.55%0.55% 0.55%0.55% 0.55%0.55% 0.55%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$\$81,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,543,953,819.84 \$2,966,274,089.23 \$2,368,015,652.35 \$1,434,384,976.86	76.06 23.94 0.00 100.00 (%) Balance Outstandii 5.09 55.32 39.60 0.00 100.00 (%) Balance Outstandii 0.77 3.32 6.90 5.08 4.40 4.75 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 4.23 5.51 2.84 2.35 5.51 2.84 4.23 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.85 5.51 2.72 5.51 2.72 5.51 2.72 5.51 2.72 5.51 2.72 5.51 2.72 5.51 5.51 5.51 5.51 5.51 5.51 5.51 5.5
Owner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning Urp to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 12 months > 9 months up to and including 15 months > 12 months up to and including 15 months > 13 months up to and including 21 months > 12 months up to and including 21 months > 21 months up to and including 27 months > 30 months up to and including 30 months > 30 months up to and including 27 months > 31 months up to and including 30 months > 32 months up to and including 30 months > 33 months up to and including 40 months > 30 months up to and including 30 months > 30 months up to and including 40 months > 48 months up to and including 100 months > 40 months up to and including 100 months > 40 months up to and including 100 months > 40 months up to and including 100 months > 100 m	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474 13,654 11,883 8,121 5,953 28,269	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.59% 4.14% 2.13% 4.14% 2.13% 1.79% 11.65% 8.87% 7.37% 8.76% 7.63% 5.21% 3.82% 18.15%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$2246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$981,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,543,953,819.84 \$2,966,274,089.23 \$2,366,076,966.80	76.06 23.94 0.00 100.00
Owner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 12 months > 9 months up to and including 13 months > 12 months up to and including 13 months > 15 months up to and including 13 months > 15 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 21 months > 30 months up to and including 30 months > 30 months up to and including 30 months > 31 months up to and including 30 months > 32 months up to and including 30 months > 33 months up to and including 36 months > 30 months up to and including 38 months > 30 months up to and including 48 months > 48 months up to and including 100 months > 60 months up to and including 100 months > 100 months up to and including 100 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474 13,654 11,883 8,121 5,953 28,269	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.59% 4.14% 2.13% 4.14% 2.13% 1.79% 11.65% 8.87% 7.37% 8.76% 7.63% 5.21% 3.82% 18.15%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$2246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$981,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,543,953,819.84 \$2,966,274,089.23 \$2,366,076,966.80	76.06 23.94 0.00 100.00 (%) Balance Outstandin 5.09 55.32 33.60 0.00 100.00 (%) Balance Outstandin 0.77 3.32 6.90 5.08 4.40 4.75 5.51 2.84 4.235 13.06 9.52 7.37 8.59 6.86 4.15 2.72 7.37
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other Total Murtgage Pool by Loan Seasoning up to and including 3 months • 3 months up to and including 6 months • 6 months up to and including 9 months • 9 months up to and including 12 months • 12 months up to and including 13 months • 15 months up to and including 15 months • 16 months up to and including 21 months • 17 months up to and including 21 months • 18 months up to and including 21 months • 21 months up to and including 21 months • 22 months up to and including 30 months • 33 months up to and including 30 months • 30 months up to and including 30 months • 33 months up to and including 36 months • 36 months up to and including 36 months • 36 months up to and including 48 months • 48 months up to and including 48 months • 48 months up to and including 48 months • 84 months up to and including 108 months • 84 months up to and including 108 months • 108 months up to and including 120 months • 108 months up to and including 120 months • 120 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474 13,853 8,121 5,953 28,269 155,782 Number of Loans 8,121 5,953 28,269 155,782	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 0.66% 0.44% 5.08% 3.72% 3.25% 3.59% 4.14% 2.13% 1.79% 11.65% 8.87% 7.37% 8.76% 7.63% 5.21% 3.82% 18.15% 100.00%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$981,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,368,015,652.35 \$1,434,384,976.86 \$938,501,679.17 \$3,360,708,966.80 \$34,522,837,798.34 Balance Outstanding \$6,352,752,664.15	76.00 23.94 0.00 100.00 (%) Balance Outstandii 5.00 55.32 39.60 0.00 100.00 (%) Balance Outstandii 0.77 3.32 6.90 5.06 5.06 5.06 5.07 7.33 3.2 6.90 5.06 5.06 5.06 5.06 5.06 5.06 5.06 5.0
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months • 3 months up to and including 6 months • 6 months up to and including 12 months • 12 months up to and including 13 months • 13 months up to and including 13 months • 14 months up to and including 14 months • 15 months up to and including 21 months • 21 months up to and including 21 months • 21 months up to and including 21 months • 21 months up to and including 30 months • 21 months up to and including 30 months • 30 months up to and including 30 months • 30 months up to and including 30 months • 31 months up to and including 30 months • 32 months up to and including 30 months • 33 months up to and including 36 months • 36 months up to and including 36 months • 36 months up to and including 48 months • 48 months up to and including 96 months • 48 months up to and including 96 months • 50 months up to and including 120 months • 120 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474 13,654 11,883 8,121 5,953 28,269 155,782 Number of Loans 8,121 5,953 28,269 155,782	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 2.44% 5.08% 3.72% 3.25% 3.59% 4.14% 2.13% 1.79% 11.65% 8.87% 7.37% 8.87% 7.37% 8.87% 7.37% 8.76% 7.63% 5.21% 3.82% 18.15% 100.00%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$881,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,543,953,819.84 \$2,966,274,089.23 \$2,368,015,652.35 \$1,434,384,976.86 \$338,501,679.17 \$3,360,708,966.80 \$34,522,837,798.34 Balance Outstanding \$6,352,752,664.15 \$8,260,863,116.13	76.06 23.94 0.00 100.00 (%) Balance Outstandir 55.32 39.66 0.00 100.00 (%) Balance Outstandir 0.77 3.32 6.90 5.08 4.40 4.75 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 4.235 5.51 2.84 4.235 5.51 2.84 4.235 5.51 2.84 4.235 3.1306 4.15 2.72 9.73 100.00
Dwner Occupied (Full Recourse) Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other Total Murtgage Pool by Loan Seasoning up to and including 3 months • 3 months up to and including 6 months • 6 months up to and including 9 months • 9 months up to and including 12 months • 12 months up to and including 13 months • 15 months up to and including 15 months • 16 months up to and including 21 months • 17 months up to and including 21 months • 18 months up to and including 21 months • 21 months up to and including 21 months • 22 months up to and including 30 months • 33 months up to and including 30 months • 30 months up to and including 30 months • 33 months up to and including 36 months • 36 months up to and including 36 months • 36 months up to and including 48 months • 48 months up to and including 48 months • 48 months up to and including 48 months • 84 months up to and including 108 months • 84 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 • 120 months • 120 months • 120 months • 120 months • 120 months	121,677 34,105 0 155,782 Number of Loans 7,104 90,047 58,631 0 155,782 Number of Loans 901 941 831 1,031 3,807 7,921 5,802 5,064 5,592 6,452 3,320 2,790 18,151 13,825 11,474 13,853 8,121 5,953 28,269 155,782 Number of Loans 8,121 5,953 28,269 155,782	78.11% 21.89% 0.00% 100.00% (%) Number of Loans 4.56% 57.80% 37.64% 0.00% 100.00% (%) Number of Loans 0.58% 0.60% 0.53% 0.66% 0.66% 0.44% 5.08% 3.72% 3.25% 3.59% 4.14% 2.13% 1.79% 11.65% 8.87% 7.37% 8.76% 7.63% 5.21% 3.82% 18.15% 100.00%	\$26,257,687,238.97 \$8,265,150,559.37 \$0.00 \$34,522,837,798.34 Balance Outstanding \$1,756,027,352.77 \$19,097,147,343.68 \$13,669,663,101.89 \$0.00 \$34,522,837,798.34 Balance Outstanding \$246,450,153.49 \$238,804,762.71 \$229,655,700.10 \$266,484,444.99 \$1,146,514,374.81 \$2,381,255,770.54 \$1,753,025,511.63 \$1,520,051,235.48 \$1,639,140,192.44 \$1,902,145,815.55 \$981,955,511.87 \$811,418,816.13 \$4,508,092,613.64 \$3,286,003,710.71 \$2,368,015,652.35 \$1,434,384,976.86 \$938,501,679.17 \$3,360,708,966.80 \$34,522,837,798.34 Balance Outstanding \$6,352,752,664.15	76.06 23.94 0.00 100.00 (%) Balance Outstandin 55.32 39.60 0.000 100.00 (%) Balance Outstandin 0.69 0.67 0.77 3.32 6.90 5.08 4.40 4.75 5.51 2.84 2.35 5.51 2.84 2.35 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 4.23 5.51 2.84 2.35 5.51 2.84 4.23 5.51 2.84 2.35 5.51 2.84 2.72 3.73 8.59 6.86 6.85 2.72 7.37 7.35 7.37 7.35 7.37 7.35 7.37 7.35 7.37 7.35 7.37 7.35 7.37 7.35 7.37 7.35 7.37 7.37



Mortgage Pool by Remaining Tenor	Number of Lorenz	(0/) Normali and a fill a sur-	Delever Outstanding	(0() Delement Outer (an align
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Up to and including 1 Year	69	0.04%	\$444,601.13	0.00%
> 1 Up to and including 2 years	114	0.07%	\$2,267,074.50	0.01%
> 2 Up to and including 3 years	178	0.11%	\$8,695,073.37	0.03%
> 3 Up to and including 4 years	238	0.15%	\$9,646,016.20	0.03%
> 4 Up to and including5 years	274	0.18%	\$13,051,541.71	0.04%
> 5 Up to and including 6 years	423	0.27%	\$24,036,149.14	0.07%
> 6 Up to and including 7 years	549	0.35%	\$35,888,201.75	0.10%
> 7 Up to and including 8 years	594	0.38%	\$53,372,585.25	0.15%
> 8 Up to and including 9 years	660	0.42%	\$58,235,816.11	0.17%
> 9 Up to and including 10 years	959	0.62%	\$86,621,708.06	0.25%
> 10 Up to and including 15 years	12,400	7.96%	\$1,308,944,047.76	3.79%
> 15 Up to and including 20 years	28,810	18.49%	\$4,408,839,193.91	12.77%
> 20 Up to and including 25 years	53,910	34.61%	\$11,813,112,876.55	34.22%
> 25 Up to and including 30 years	56,604	36.34%	\$16,699,682,912.90	48.37%
Total	155,782	100.00%	\$34,522,837,798.34	100.00%
Mortgage Pool by Delinquencies				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
0 Months	155,167	99.61%	\$34,372,770,799.85	99.57%
> 0 up to and including 1 Month	438	0.28%	\$106,658,031.15	0.31%
> 1 up to and including 2 Months	108	0.07%	\$27,147,352.68	0.08%
> 2 up to and including 3 Months	43	0.03%	\$9,566,166.80	0.03%
> 3 up to and including 4 Months	26	0.02%	\$6,695,447.86	0.02%
> 4 up to and including 5 Months	0	0.00%	\$0.00	0.00%
> 5 up to and including 6 Months	0	0.00%	\$0.00	0.00%
> 6 Months	0	0.00%	\$0.00	0.00%
Total	155,782	100.00%	\$34,522,837,798.34	100.00%
Mortgage Pool by Mortgage Insurer (LVR Specific)				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
QBE LMI	591	0.38%	\$59,093,873.17	0.17%
Genworth	24,264	15.58%	\$5,155,003,305.87	14.93%
No Primary Mortgage Insurer	130,927	84.05%	\$29,308,740,619.30	84.90%
Total	155,782	100.00%	\$34,522,837,798.34	100.00%
Mortgage Pool by Remaining Term on Fixed Rate Period				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
> 0 up to and including 3 months	2,460	6.49%	\$702,367,867.99	6.30%
> 3 up to and including 6 months	4,443	11.73%	\$1,274,703,422.92	11.43%
> 6 up to and including 9 months	8,908	23.51%	\$2,677,468,196.41	24.02%
> 9 up to and including 12 months	4,477	11.82%	\$1,270,587,082.18	11.40%
> 12 up to and including 15 months	2,125	5.61%	\$591,154,691.81	5.30%
> 15 up to and including 18 months	2,095	5.53%	\$602,492,972.09	5.40%
> 18 up to and including 21 months	2,420	6.39%	\$730,322,083.92	6.55%
> 21 up to and including 24 months	1,177	3.11%	\$333,036,308.79	2.99%
> 24 up to and including 27 months	3,358	8.86%	\$1,002,304,260.22	8.99%
> 27 up to and including 30 months	3,315	8.75%	\$1,055,389,750.90	9.47%
 > 30 up to and including 33 months 	1,587	4.19%	\$537,533,899.98	4.82%
> 33 up to and including 36 months	295	0.78%	\$79,376,784.45	0.71%
			\$196,619,332.17	1.76%
	835			
> 36 up to and including 48 months	835	2.20%		
> 36 up to and including 48 months> 48 up to and including 60 months	392	1.03%	\$94,803,657.86	0.85%
> 36 up to and including 48 months				0.85% 0.00% 100.00%

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 CoreLogic's "8 Capital Cities Combined" Index.

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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Disclaimer:

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