

Commonwealth Bank of Australia CBA Covered Bond Trust - Investor Report

Date: 17 August 2022

Dete	thly Covered Bond Report Date 31-July-2022 rmination Date 01-August-2022 ribution Date 22-August-2022			
Secu Bond Swap Servi Trust	red Bond Guarantor rity Trustee Trustee 9 Provider cer Manager r Pool Monitor		Perpetual Corporate Trust Lin P.T Lin Deutsche Trustee Company Lin Commonwealth Bank of Aust Commonwealth Bank of Aust Securitisation Advisory Services PricewaterhouseCoo	mited mited stralia stralia s P/L
Pa	tings Overview	Fitch	Moody's	
CBA CBA	Short Term Senior Unsecured Rating Long Term Senior Unsecured Rating ered Bond Rating	F1 A+ (Stable) AAA	P-1 Aa3 (Stable) Aaa	
Co	mpliance Tests			
Asse Issu Cov	et Coverage Test er Event of Default ered Bond Guarantor Event of Default est Rate Shortfall Test Maturity Test			Pass No No Pass Fail
As	set Coverage Test as at 01-August-2022			
	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		\$36,580,087,572.29 \$34,848,573,481.13 \$34,848,573,481	1.13
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			
1	as at the relevant Determination Date		\$671,212,708	3.62
D	as at the relevant Determination Date Aggregate Amount of Principal Collections collected by the Servicer during the Collection Period excluding any amounts applied in accordance with the Priority of Payments.		\$671,212,708	3.62 \$0
D	Aggregate Amount of Principal Collections collected by the Servicer during the Collection Period		\$671,212,708	
	Aggregate Amount of Principal Collections collected by the Servicer during the Collection Period excluding any amounts applied in accordance with the Priority of Payments. The sum Sale Proceeds credited to the GIC Account, Remaining Available Principal held in the		\$671,212,708	\$0
E	Aggregate Amount of Principal Collections collected by the Servicer during the Collection Period excluding any amounts applied in accordance with the Priority of Payments. 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		\$671,212,708 \$35,519,786,18	\$0 \$0 \$0

Bond Issuance						
	In the Defe	Delected Deleves		Freehouse Boto	0	Octomer Dete
Bonds	Issue Date	Principal Balance	AUD Equiv. of Principal Balance	Exchange Rate	Coupon Frequency	Coupon Rate
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	3.00000%
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%
Series 45	04-December-2015	EUR 50,000,000.00	\$73,007,446.22	0.6849	Yearly	1.665000%
Series 46	14-December-2015	EUR 100,000,000.00	\$144,965,159.00	0.6898	Yearly	0.982000%
Series 47	17-December-2015	EUR 50,000,000.00	\$75,440,649.96	0.6628	Yearly	1.670000%
Series 48	29-December-2015	EUR 40,000,000.00	\$60,955,056.00	0.6562	Yearly	1.635000%
Series 49	29-January-2016	EUR 50,000,000.00	\$78,169,617.36	0.6396	Yearly	1.641000%
Series 51	09-February-2016	EUR 500,000,000.00	\$775,375,000.00	0.6448	Yearly	1.625000%
Series 52	21-April-2016 12-May-2016	EUR 100,000,000.00	\$149,127,604.17	0.6706	Yearly	1.393000%
Series 53 Series 54	18-July-2016	EUR 40,000,000.00	\$61,866,396.33	0.6466	Yearly	1.50000%
Series 55	27-July-2016	EUR 125,000,000.00	\$185,193,750.00 \$145,878,324.99	0.6750 0.6855	Yearly	0.807000% 1.000000%
Series 55	27-July-2016	EUR 100,000,000.00	\$1,838,250,000.00	0.6855	Yearly Yearly	0.500000%
Series 60	17-November-2016	EUR 1,250,000,000.00	\$200,000,000.00	1.0000	SemiAnnual	3.250000%
Series 62	11-April-2017	AUD 200,000,000.00 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	Yearly	1.625000%
Series 75	25-January-2019	EUR 135,000,000.00	\$214,407,000.00	0.6296	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 82	17-October-2019	USD 1,250,000,000.00	\$1,857,863,071.00	0.6728	SemiAnnual	1.625000%
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 30-July-2021	EUR 80,000,000.00	\$127,352,000.00	0.6282	Yearly	0.480000%
Series 86	15-October-2021	EUR 50,000,000.00	\$79,868,131.87	0.6260	Yearly	0.476000%
Series 87	01-November-2021	EUR 1,250,000,000.00	\$1,991,750,000.00	0.6276 0.5443	Yearly	0.125000% Comp SONIA + 1.000000%
Series 88 Series 89	08-December-2021	GBP 400,000,000.00	\$734,860,000.00 \$282,317,979.00	0.5443	Quarterly Yearly	0.157500%
Series 91	28-February-2022	CHF 190,000,000.00	\$282,317,979.00	0.6322	Yearly	0.750000%
Series 92	13-April-2022	EUR 1,250,000,000.00 EUR 55,000,000.00	\$1,977,375,000.00 \$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%
Series 93	17-June-2022	EUR 80,000,000.00	\$118,502,561.00	0.6751	Yearly	2.365000%
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Summary as at 01-August-2022

Commonwealth Bank of Australia

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	XS0822509138	n/a	London	Soft Bullet	04-September-2026	04-September-2026
Series 20	n/a	n/a	Unlisted	Hard Bullet	13-September-2024	13-September-2024
Series 21	XS0829366532	n/a	London	Soft Bullet	24-September-2027	24-September-2027
Series 23	n/a	n/a	Unlisted	Hard Bullet	08-November-2024	08-November-2024
Series 25	XS0883740887	n/a	Unlisted	Hard Bullet	01-February-2029	01-February-2029
Series 31	XS1017269082	n/a	London	Hard Bullet	30-December-2022	30-December-2022
Series 35	AU3CB0220960	n/a	Unlisted	Soft Bullet	27-May-2024	27-May-2024
Series 37	AU3CB0222289	n/a	Unlisted	Soft Bullet	10-July-2024	10-July-2024
Series 38 Series 40	AU3CB0223709	n/a	Unlisted	Soft Bullet	26-August-2024 02-December-2026	26-August-2024
Series 40 Series 41	XS1144953285 XS1151585038	n/a n/a	London London	Soft Bullet Soft Bullet	12-February-2035	02-December-2026 12-February-2035
Series 42	XS1151585038 XS1152541899	n/a	London	Soft Bullet	12-February-2035	12-February-2035
Series 43	XS1172405414	n/a	London	Soft Bullet	30-March-2035	30-March-2035
Series 45	n/a	n/a	Unlisted	Soft Bullet	26-February-2035	26-February-2035
Series 46	n/a	n/a	Unlisted	Soft Bullet	15-December-2025	15-December-2025
Series 47	XS1334754949	n/a	London	Soft Bullet	17-December-2035	17-December-2035
Series 48	XS1338413005	n/a	London	Soft Bullet	29-December-2031	29-December-2031
Series 49	XS1352049198	n/a	London	Soft Bullet	29-January-2036	29-January-2036
Series 51	XS1357027652	n/a	London	Soft Bullet	10-February-2031	10-February-2031
Series 52	XS1397030146	n/a	London	Soft Bullet	21-April-2036	21-April-2036
Series 53	XS1408408406	n/a	London	Soft Bullet	12-May-2036	12-May-2036
Series 54	XS1443250284	n/a	London	Soft Bullet	18-July-2031	18-July-2031
Series 55	XS1452595090	n/a	London	Soft Bullet	27-July-2036	27-July-2036
Series 56	XS1458458665	n/a	London	Soft Bullet	27-July-2026	27-July-2026 17-November-2026
Series 60 Series 62	AU3CB0240646 XS1594339514	n/a n/a	Unlisted London	Soft Bullet Soft Bullet	17-November-2026 11-April-2024	11-April-2024
Series 63	XS1701863547	n/a	London	Soft Bullet	02-November-2037	02-November-2037
Series 64	XS1710679959	n/a	London	Soft Bullet	03-November-2037	03-November-2037
Series 65	XS1711352903	n/a	London	Soft Bullet	02-November-2037	02-November-2037
Series 66	XS1751692887	n/a	London	Soft Bullet	19-January-2038	19-January-2038
Series 67	XS1799999948	n/a	London	Soft Bullet	28-March-2043	28-March-2043
Series 69	XS1811023735	n/a	London	Soft Bullet	24-April-2023	24-April-2023
Series 70	US20271AAG22/US20271BAG05	20271AAG2/20271BAG0	Unlisted	Soft Bullet	20-July-2023	20-July-2023
Series 71	XS1860514089	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 Series 76	XS1940989012 XS1952074612	n/a n/a	London London	Soft Bullet Soft Bullet	25-January-2039 15-February-2044	25-January-2039 15-February-2044
Series 70	XS1952074012 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
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	XS2397077426	n/a	London	Soft Bullet	15-October-2029	15-October-2029
Series 88	XS2401605014	n/a	London	Soft Bullet Soft Bullet	01-November-2028	01-November-2028
Series 89 Series 91	CH1148308708 XS2446284783/244628478	n/a n/a	SIX Swiss Exchange London	Soft Bullet	08-December-2031 28-February-2028	08-December-2031 28-February-2028
Series 91 Series 92	XS2446284783/244628478 XS2465775794	n/a n/a	London	Soft Bullet	28-February-2028 13-April-2037	28-February-2028 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
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Pool Summary					
Portfolio Cut off Date					31-07-2022
Current Principal Balance (AUD)					\$36,683,340,089
Number of Loans(Unconsolidated)					162,939
Number of Borrowers(Consolidated)					127,046
Average Loan Size					\$225,135
Maximum Housing Loan Balance					\$1,986,244
Weighted Average Loan Interest Rate					3.71%
Weighted Average Current Loan to Value Ratio (LVR)					57.37%
Weighted Average Indexed Loan to Value Ratio (LVR)					47.24%
Weighted Average Seasoning (Months)					57.03
Weighted Average Remaining Term (Months)					288.33
Prepayment Information					
	1 Month	3 Month	12 Month	Cumulative	
Prepayment History (CPR)	22.64	21.14	20.03	16.51	
Prepayment History (SMM)	2.12	1.96	1.85	1.50	

Martnesse Deal by Current Lean to Value Batia (LVD)					
Mortgage Pool by Current Loan to Value Ratio (LVR)					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Up to and including 40%	59,057	36.24%	\$7,751,540,391	21.13%	
40% up to and including 45%	9,200	5.65% 5.88%	\$2,086,546,074	5.69% 6.38%	
45% up to and including 50% 50% up to and including 55%	9,573 10,389	6.38%	\$2,338,837,097 \$2,619,008,738	7.14%	
55% up to and including 60%	10,974	6.74%	\$2,879,099,595	7.85%	
60% up to and including 65%	12,249	7.52%	\$3,328,398,041	9.07%	
65% up to and including 70%	13,060	8.02%	\$3,769,299,186	10.28%	
70% up to and including 75%	13,339	8.19%	\$4,182,722,880	11.40%	
75% up to and including 80% 80% up to and including 85%	12,007 5,346	7.37% 3.28%	\$3,997,537,597 \$1,505,069,900	10.90% 4.10%	
85% up to and including 90%	6,423	3.94%	\$1,848,351,975	5.04%	
90% up to and including 95%	1,173	0.72%	\$331,486,454	0.90%	
95% up to and including 100%	51	0.03%	\$11,061,614	0.03%	
> 100%	98	0.06%	\$34,380,547	0.09%	
Total	162,939	100.00%	\$36,683,340,089	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% 40% up to and including 45%	84,457 11,347	51.83% 6.96%	\$13,477,611,985 \$2,996,175,469	36.74% 8.17%	
45% up to and including 50%	11,302	6.94%	\$2,996,175,469 \$3,089,399,005	8.42%	
50% up to and including 55%	11,345	6.96%	\$3,218,714,978	8.77%	
55% up to and including 60%	11,443	7.02%	\$3,484,971,186	9.50%	
60% up to and including 65%	11,419	7.01%	\$3,742,556,877	10.20%	
65% up to and including 70%	7,292	4.48%	\$2,373,508,815	6.47%	
70% up to and including 75%	5,334	3.27%	\$1,646,097,096	4.49%	
75% up to and including 80%	3,793	2.33%	\$1,179,573,917	3.22%	
80% up to and including 85%	2,463	1.51%	\$700,094,233	1.91%	
85% up to and including 90%	1,945	1.19%	\$545,525,282	1.49%	
90% up to and including 95% 95% up to and including 100%	725 54	0.45% 0.03%	\$205,718,460 \$16,248,092	0.56% 0.04%	
95% up to and including 100% > 100%	54 20	0.03%	\$16,248,092 \$7,144,693	0.04%	
Total	162,939	100.00%	\$36,683,340,089	100.00%	
* Based on quarterly data provided by the Australian Bureau of Statistics	,				
Based on quartery data provided by the Australian Buleau of Statistics					
Mortgage Pool by Mortgage Loan Interest Rate					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
<=5.00%	135,126	82.93%	\$33,545,190,390	91.45%	
> 5.00% <= 5.25%	12,749	7.82%	\$1,677,719,441	4.57%	
> 5.25% <= 5.50%	7,125	4.37%	\$671,412,860	1.83%	
> 5.50% <= 5.75%	2,407	1.48%	\$310,992,914	0.85%	
> 5.50% <= 5.75% > 5.75% <= 6.00%	2,407 4,666	1.48% 2.86%	\$310,992,914 \$389,083,991	0.85% 1.06%	
> 5.75% <= 6.00%	4,666	2.86%	\$389,083,991	1.06%	
> 5.75% <= 6.00% > 6.00% <= 6.25%	4,666 17	2.86% 0.01%	\$389,083,991 \$1,351,788	1.06% 0.00%	
> 5.75% <= 6.00% > 6.00% <= 6.25% > 6.25% <= 6.50%	4,666 17 786	2.86% 0.01% 0.48%	\$389,083,991 \$1,351,788 \$76,285,945	1.06% 0.00% 0.21%	
> 5.75% <= 6.00% > 6.00% <= 6.25% > 6.25% <= 6.50% > 6.55% <= 6.75%	4,666 17 786 52	2.86% 0.01% 0.48% 0.03%	\$389,083,991 \$1,351,788 \$76,285,945 \$10,447,171	1.06% 0.00% 0.21% 0.03%	
> 5.75% <= 6.00% > 6.00% <= 6.25% > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00%	4,666 17 786 52 8	2.86% 0.01% 0.48% 0.03% 0.00%	\$389,083,991 \$1,351,788 \$76,285,945 \$10,447,171 \$766,547	1.06% 0.00% 0.21% 0.03% 0.00%	
> 5.75% <= 6.00% > 6.00% <= 6.25% > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50%	4,666 17 786 52 8 1 0	2.86% 0.01% 0.48% 0.03% 0.00% 0.00% 0.00%	\$389,083,991 \$1,351,788 \$76,285,945 \$10,447,171 \$766,547 \$55,373 \$0	1.06% 0.00% 0.21% 0.03% 0.00% 0.00% 0.00%	
> 5.75% <= 6.00% > 6.00% <= 6.25% > 6.25% <= 6.50% > 6.55% <= 6.75% > 6.75% <= 7.00% > 7.00% <= 7.25% > 7.25% <= 7.50% > 7.50% <= 7.75%	4,666 17 786 52 8 1	2.86% 0.01% 0.48% 0.03% 0.00% 0.00% 0.00% 0.00%	\$389,083,991 \$1,351,788 \$76,285,945 \$10,447,171 \$766,547 \$55,373 \$0 \$33,669	1.06% 0.00% 0.21% 0.03% 0.00% 0.00% 0.00%	
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Mortgage Pool by Approval Date					
000004	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
2002Q1 2002Q2	73 155	0.04% 0.10%	\$5,196,898 \$12,104,889	0.01% 0.03%	
2002Q3	155	0.09%	\$12,324,435	0.03%	
2002Q4	156	0.10%	\$11,088,310	0.03%	
2003Q1	160	0.10%	\$12,318,941	0.03%	
2003Q2	202	0.12%	\$15,362,403	0.04%	
2003Q3	230	0.14%	\$18,003,400	0.05%	
2003Q4	292	0.18%	\$24,284,011	0.07%	
2004Q1	240	0.15%	\$20,534,145	0.06%	
2004Q2	252	0.15%	\$20,387,682	0.06%	
2004Q3 2004Q4	350	0.21%	\$26,874,405 \$33,071,509	0.07% 0.09%	
2005Q1	330 304	0.20% 0.19%	\$30,834,338	0.08%	
2005Q2	382	0.23%	\$32,525,644	0.09%	
2005Q3	381	0.23%	\$34,539,610	0.09%	
2005Q4	460	0.28%	\$37,480,098	0.10%	
2006Q1	413	0.25%	\$35,866,030	0.10%	
2006Q2	540	0.33%	\$54,014,564	0.15%	
2006Q3	551	0.34%	\$49,744,999	0.14%	
2006Q4	494	0.30%	\$40,492,416	0.11%	
2007Q1	469	0.29%	\$41,859,348	0.11%	
2007Q2 2007Q3	707	0.43%	\$70,050,679	0.19%	
2007Q3 2007Q4	744 824	0.46% 0.51%	\$73,384,952 \$88,489,260	0.20% 0.24%	
2008Q1	757	0.46%	\$90,297,840	0.25%	
2008Q2	710	0.44%	\$80,293,219	0.22%	
2008Q3	768	0.47%	\$95,150,152	0.26%	
2008Q4	1,082	0.66%	\$132,243,508	0.36%	
2009Q1	1,359	0.83%	\$172,744,281	0.47%	
2009Q2	1,843	1.13%	\$242,478,559	0.66%	
2009Q3	1,429	0.88%	\$190,307,836	0.52%	
2009Q4	1,238	0.76%	\$164,096,390	0.45%	
2010Q1 2010Q2	1,036	0.64%	\$147,155,048	0.40% 0.41%	
2010Q2 2010Q3	1,069 1,169	0.66% 0.72%	\$150,778,420 \$163,625,796	0.41%	
2010Q4	1,233	0.76%	\$173,316,029	0.47%	
2011Q1	1,034	0.63%	\$138,586,248	0.38%	
2011Q2	1,233	0.76%	\$171,708,123	0.47%	
2011Q3	1,008	0.62%	\$139,209,804	0.38%	
2011Q4	1,092	0.67%	\$156,304,236	0.43%	
2012Q1	864	0.53%	\$131,180,356	0.36%	
2012Q2	1,161	0.71%	\$202,065,230	0.55%	
2012Q3	1,195	0.73%	\$192,511,474	0.52%	
2012Q4 2013Q1	1,350	0.83% 0.91%	\$206,867,916	0.56% 0.65%	
2013Q2	1,480 1,731	1.06%	\$236,968,939 \$300,447,091	0.82%	
2013Q2 2013Q3	1,689	1.04%	\$273,885,066	0.75%	
2013Q4	1,901	1.17%	\$334,893,880	0.91%	
2014Q1	1,912	1.17%	\$331,026,720	0.90%	
2014Q2	2,360	1.45%	\$438,344,959	1.19%	
2014Q3	2,337	1.43%	\$444,465,593	1.21%	
2014Q4	2,689	1.65%	\$525,156,473	1.43%	
2015Q1	2,954	1.81%	\$578,469,357	1.58%	
2015Q2	3,723	2.28%	\$769,290,437	2.10%	
2015Q3 2015Q4	3,303	2.03% 1.92%	\$724,591,317	1.98% 1.89%	
2015Q4 2016Q1	3,129 3,245	1.92%	\$694,575,638 \$695,943,579	1.89%	
2016Q2	5,245 4,610	2.83%	\$1,036,669,641	2.83%	
2016Q3	3,392	2.08%	\$783,623,732	2.14%	
2016Q4	3,070	1.88%	\$693,516,377	1.89%	
2017Q1	2,944	1.81%	\$668,796,894	1.82%	
2017Q2	3,318	2.04%	\$765,976,656	2.09%	
2017Q3	2,774	1.70%	\$632,314,480	1.72%	
2017Q4	2,906	1.78%	\$671,489,593	1.83%	
2018Q1 2018Q2	2,717 3,390	1.67% 2.08%	\$660,900,254 \$854,529,491	1.80% 2.33%	
2018Q2 2018Q3	3,390 5,751	2.08% 3.53%	\$854,529,491 \$1,473,105,119	2.33% 4.02%	
2018Q4	5,692	3.49%	\$1,439,573,321	3.92%	
2019Q1	4,651	2.85%	\$1,169,913,476	3.19%	
2019Q2	5,032	3.09%	\$1,283,192,889	3.50%	
2019Q3	4,207	2.58%	\$1,123,595,848	3.06%	
2019Q4	2,989	1.83%	\$904,359,613	2.47%	
2020Q1	3,557	2.18%	\$1,097,929,297	2.99%	
2020Q2	6,818	4.18%	\$1,997,053,412	5.44%	
2020Q3	5,893	3.62%	\$1,740,826,932	4.75%	
2020Q4 2021Q1	5,137	3.15%	\$1,542,348,073 \$1,695,644,664	4.20%	
2021Q1 2021Q2	5,688 7,813	3.49% 4.80%	\$1,695,644,664 \$2,320,263,166	4.62% 6.33%	
2021Q2 2021Q3	3,681	2.26%	\$2,320,263,166 \$1,062,943,064	2.90%	
2021Q3 2021Q4	1,036	0.64%	\$259,124,523	0.71%	
2022Q1	846	0.52%	\$235,379,924	0.64%	
2022Q2	913	0.56%	\$234,727,481	0.64%	
2022Q3	175	0.11%	\$45,729,690	0.12%	
		Page 5 of 8			



Total	162,939	100.00%	\$36,683,340,089	100.00%	
	102,000	100.0070	\$22,300,040,000	100.00 %	
Mortgage Pool by Geographic Distribution					
ACT	Number of Loans 1,025	(%) Number of Loans 0.63%	Balance Outstanding \$248,194,691	(%) Balance Outstanding 0.68%	
NSW	53,040	32.55%	\$13,167,398,877	35.89%	
NT	1,490	0.91%	\$329,378,029	0.90%	
QLD	30,221	18.55%	\$6,468,432,080	17.63%	
SA	9,985	6.13%	\$1,825,374,975	4.98%	
TAS	3,805	2.34%	\$602,878,292	1.64%	
VIC	46,586	28.59%	\$10,417,413,480	28.40%	
WA Total	16,787 162,939	10.30% 100.00%	\$3,624,269,665 \$36,683,340,089	9.88% 100.00%	
	102,000	100.0070	\$00,000,010,000	100.007/	
Mortgage Pool by Loan Type					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
P&I	156,974	96.34%	\$34,719,915,408	94.65%	
Interest Only	5,965	3.66%	\$1,963,424,681	5.35%	
Total	162,939	100.00%	\$36,683,340,089	100.00%	
Mortgage Pool by Documentation Type					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Full Doc Loans	162,939	100.00%	\$36,683,340,089	100.00%	
Low Doc Loans	0	0.00%	\$0	0.00%	
No Doc Loans Total	0 162,939	0.00% 100.00%	\$0 \$36,683,340,089	0.00% 100.00%	
	102,939	100.00%	¢30,063,340,069	100.00%	
Mortgage Pool by Remaining Interest Only Period					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
up to and including 1 Year	1,733	29.05%	\$555,720,022	28.30%	
> 1 up to and including 2 years	1,773	29.72%	\$554,516,258	28.24%	
 > 2 up to and including 3 years > 3 up to and including 4 years 	1,248 904	20.92% 15.16%	\$424,773,929 \$319,995,341	21.63% 16.30%	
> 4 up to and including 5 years	291	4.88%	\$102,864,212	5.24%	
> 5 up to and including 6 years	7	0.12%	\$2,784,362	0.14%	
> 6 up to and including 7 years	3	0.05%	\$745,510	0.04%	
> 7 up to and including 8 years	2	0.03% 0.02%	\$80,987	0.00% 0.02%	
 > 8 up to and including 9 years > 9 up to and including 10 years 	3	0.02%	\$402,486 \$1,541,573	0.02%	
> 10 years	0	0.00%	\$0	0.00%	
Total	5,965	100.00%	\$1,963,424,681	100.00%	
Nerthene Beel hu Geoureneu Statue					
Mortgage Pool by Occupancy Status	Number of Loopo				
		(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Owner Occupied (Full Recourse)	Number of Loans 127,091	(%) Number of Loans 78.00%	Balance Outstanding \$27,894,712,014	(%) Balance Outstanding 76.04%	
Owner Occupied (Full Recourse) Residential Investment (Full Recourse)					
	127,091 35,848 0	78.00% 22.00% 0.00%	\$27,894,712,014 \$8,788,628,074 \$0	76.04% 23.96% 0.00%	
Residential Investment (Full Recourse)	127,091 35,848	78.00% 22.00%	\$27,894,712,014 \$8,788,628,074	76.04% 23.96%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total	127,091 35,848 0	78.00% 22.00% 0.00%	\$27,894,712,014 \$8,788,628,074 \$0	76.04% 23.96% 0.00%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse)	127,091 35,848 0 162,939	78.00% 22.00% 0.00% 100.00%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089	76.04% 23.96% 0.00% 100.00%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total	127,091 35,848 0	78.00% 22.00% 0.00%	\$27,894,712,014 \$8,788,628,074 \$0	76.04% 23.96% 0.00%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197	78.00% 22.00% 0.00% 100.00% <u>(%) Number of Loans</u> 4.56% 57.81%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0	78.00% 22.00% 0.00% 100.00% <u>(%) Number of Loans</u> 4.56% 57.81%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other Total	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Existing Dwelling Refinance Other	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00%	
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	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939 <u>Number of Loans</u>	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding	
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	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939 <u>Number of Loans</u> 1,174	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% 100.00% (%) Number of Loans (%) Number of Loans 0.72%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81%	
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	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939 <u>Number of Loans</u>	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding	
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	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939 <u>Number of Loans</u> 1,174 871 1,088 3,957	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 6 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 15 months	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939 <u>Number of Loans</u> 1,174 871 1,088 3,957 8,169	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 33.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77%	
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 15 months > 15 months up to and including 16 months	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939 <u>Number of Loans</u> 1,174 871 1,088 3,957 8,169 5,974	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,999,963	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97%	
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 18 months > 15 months up to and including 12 months > 15 months up to and including 18 months > 18 months up to and including 21 months	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939 <u>Number of Loans</u> 1,174 871 1,088 3,957 8,169	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 33.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase Existing Dwelling Refinance Other Total 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 18 months > 18 months up to and including 18 months > 18 months up to and including 21 months > 18 months up to and including 21 months > 21 months up to and including 21 months > 21 months up to and including 27 months > 24 months up to and including 27 months	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939 <u>Number of Loans</u> 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67% 3.24%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,999,963 \$1,606,366,034 \$1,822,130,319 \$2,007,167,276	76.04% 23.96% 0.00% 100.00% 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97% 4.97% 4.97% 4.96% 5.64%	
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 18 months > 15 months up to and including 17 months > 21 months up to and including 27 months > 24 months up to and including 27 months > 27 months up to and including 20 months > 27 months up to and including 20 months	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939 <u>Number of Loans</u> 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 5.01% 3.67% 3.24% 3.75% 4.24% 2.15%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,999,963 \$1,606,366,034 \$1,822,999,963 \$1,606,366,034 \$1,822,999,963	76.04% 23.96% 0.00% 100.00% 5.08% 55.38% 39.54% 0.00% 100.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.38% 4.96% 5.64% 2.87%	
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 17 months > 12 months up to and including 18 months > 18 months up to and including 24 months > 21 months up to and including 27 months > 24 months up to and including 27 months > 27 months up to and including 30 months > 30 months up to and including 30 months	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67% 3.24% 3.75% 4.24% 2.15% 1.81%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,999,963 \$1,606,366,034 \$1,820,130,319 \$2,067,167,276 \$1,052,912,695 \$869,965,309	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 33.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.38% 4.96% 5.64% 2.87% 2.37%	
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 18 months > 15 months up to and including 17 months > 21 months up to and including 27 months > 24 months up to and including 27 months > 27 months up to and including 20 months > 27 months up to and including 20 months	127,091 35,848 0 162,939 <u>Number of Loans</u> 7,431 94,197 61,311 0 162,939 <u>Number of Loans</u> 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 5.01% 3.67% 3.24% 3.75% 4.24% 2.15%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,999,963 \$1,606,366,034 \$1,822,999,963 \$1,606,366,034 \$1,822,999,963	76.04% 23.96% 0.00% 100.00% 5.08% 55.38% 39.54% 0.00% 100.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.38% 4.96% 5.64% 2.87%	
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 15 months > 12 months up to and including 12 months > 12 months up to and including 15 months > 13 months up to and including 24 months > 21 months up to and including 27 months > 24 months up to and including 33 months > 30 months up to and including 33 months > 30 months up to and including 33 months > 30 months up to and including 36 months > 30 months up to and including 36 months > 30 months up to and including 36 months > 36 months up to and including 36 months > 36 months up to and including 48 months > 48 months	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67% 3.24% 3.75% 4.24% 2.15% 1.81% 2.52% 12.79% 7.22%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,909,963 \$1,606,366,034 \$1,820,130,319 \$2,067,167,276 \$1,052,912,695 \$869,965,309 \$1,066,836,453 \$5,221,361,770	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 33.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.37% 4.38% 4.96% 5.64% 2.87% 2.37% 2.37% 2.31%	
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 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 > 18 months up to and including 14 months > 18 months up to and including 17 months > 18 months up to and including 17 months > 21 months up to and including 21 months > 27 months up to and including 27 months > 27 months up to and including 27 months > 27 months up to and including 30 months > 30 months up to and including 30 months > 30 months up to and including 30 months > 30 months up to and including 36 months > 36 months up to and including 36 months > 36 months up to and including 48 months > 36 months up to and including 60 months > 48 months up to and including 72 months > 60 months up to and including 72 months	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 2.43% 2.43% 3.75% 4.24% 2.15% 1.81% 2.52% 12.79% 7.22% 7.80%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,44,945,449 \$1,822,999,963 \$1,606,866,034 \$1,822,199,963 \$1,606,366,034 \$1,822,199,963 \$1,606,366,034 \$1,822,199,963 \$1,066,836,453 \$5,221,361,770 \$2,749,825,427 \$2,863,026,109	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97% 4.97% 4.97% 4.97% 4.96% 5.64% 2.87% 2.37% 2.91% 14.23% 7.50% 7.80%	
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 12 months > 10 months up to and including 12 months > 11 months up to and including 21 months > 12 months up to and including 21 months > 13 months up to and including 21 months > 13 months up to and including 33 months > 30 months up to and including 30 months > 30 months up to and including 30 months > 24 months up to and including 33 months > 33 months up to and including 48 months > 48 months up to and including 48 months > 48 months up to and including 48 months > 48 months up to and including 60 months > 36 months up to and including 64 months > 40 months up to and including 72 months > 72 months up to and including 72 months > 72 months up to and including 72 months	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712 14,115	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67% 3.24% 3.75% 4.24% 2.15% 1.81% 1.81% 1.81% 2.52% 1.2.79% 7.22% 7.80% 8.66%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$247,261,302 \$1,206,338,364 \$2,48,945,449 \$1,822,999,963 \$1,606,366,034 \$1,822,999,963 \$1,606,366,034 \$1,822,999,963 \$1,606,836,453 \$5,221,361,770 \$2,749,825,427 \$2,863,026,109 \$3,073,027,179	76.04% 23.96% 0.00% 100.00% 5.08% 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97% 4.38% 4.96% 5.64% 2.87% 2.91% 14.23% 7.50% 8.38%	
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 Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 9 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 16 months > 18 months up to and including 17 months > 18 months up to and including 21 months > 21 months up to and including 21 months > 27 months up to and including 27 months > 27 months up to and including 27 months > 27 months up to and including 30 months > 30 months up to and including 30 months > 30 months up to and including 36 months > 30 months up to and including 36 months > 30 months up to and including 36 months > 36 months up to and including 48 months > 36 months up to and including 72 months > 36 months up to and including 36 months > 36 months up to and including 37 months > 36 months up to and including 37 months > 36 months up to and including 36 months > 36 months up to and including 72 months	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 2.43% 2.43% 3.75% 4.24% 2.15% 1.81% 2.52% 12.79% 7.22% 7.80%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,44,945,449 \$1,822,999,963 \$1,606,866,034 \$1,822,199,963 \$1,606,366,034 \$1,822,199,963 \$1,606,366,034 \$1,822,199,963 \$1,066,836,453 \$5,221,361,770 \$2,749,825,427 \$2,863,026,109	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97% 4.97% 4.97% 4.97% 4.96% 5.64% 2.87% 2.37% 2.91% 14.23% 7.50% 7.80%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgace 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 10 months > 9 months up to and including 12 months > 12 months up to and including 18 months > 13 months up to and including 21 months > 13 months up to and including 21 months > 24 months up to and including 33 months > 33 months up to and including 33 months > 33 months up to and including 30 months > 33 months up to and including 30 months > 30 months up to and including 48 months > 44 months up to and including 60 months > 46 months up to and including 72 months > 72 months up to and including 72 months > 72 months up to and including 70 months > 73 months up to and including 70 months > 74 months up to and including 70 months > 75 months up to and including 70 months > 76 months up to and including 70 months > 70 months up to and including 70 months	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712 14,115 11,570 7,853 5,656	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67% 3.24% 3.75% 4.24% 2.15% 1.81% 2.52% 12.79% 7.22% 7.80% 8.66% 7.10% 4.82% 3.47%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,999,963 \$1,606,366,034 \$1,822,199,963 \$1,606,366,034 \$1,822,199,963 \$1,066,836,453 \$5,221,361,770 \$2,749,825,427 \$2,83,026,109 \$3,073,027,179 \$2,269,275,550 \$1,360,627,630 \$909,792,818	76.04% 23.96% 0.00% 100.00% 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97% 4.38% 4.96% 5.64% 2.87% 2.91% 14.23% 7.50% 8.38% 6.19% 3.71% 2.48%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgace 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 15 months > 15 months up to and including 17 months > 16 months up to and including 21 months > 17 months up to and including 21 months > 18 months up to and including 30 months > 30 months up to and including 40 months > 48 months up to and including 10 months > 40 months up to and including 10 months > 40 months up to and including 100 months	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712 14,115 11,570 7,853 5,656 28,330	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67% 3.24% 3.75% 4.24% 2.15% 1.81% 2.52% 12.79% 7.22% 7.80% 8.66% 7.10% 4.82% 3.47% 17.39%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,909,963 \$1,606,366,034 \$1,822,130,130,319 \$2,067,167,276 \$1,052,912,695 \$869,965,309 \$1,066,386,453 \$5,221,361,770 \$2,749,825,427 \$2,863,026,109 \$3,073,027,179 \$2,269,267,550 \$1,300,67,630 \$909,792,818 \$3,409,863,804	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 33.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.38% 4.96% 5.64% 2.37% 2.31% 14.23% 7.50% 7.80% 6.19% 3.71% 2.48% 9.30%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgace 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 10 months > 9 months up to and including 12 months > 12 months up to and including 18 months > 13 months up to and including 21 months > 13 months up to and including 21 months > 24 months up to and including 33 months > 33 months up to and including 33 months > 33 months up to and including 30 months > 33 months up to and including 30 months > 30 months up to and including 48 months > 44 months up to and including 60 months > 46 months up to and including 72 months > 72 months up to and including 72 months > 72 months up to and including 70 months > 73 months up to and including 70 months > 74 months up to and including 70 months > 75 months up to and including 70 months > 76 months up to and including 70 months > 70 months up to and including 70 months	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712 14,115 11,570 7,853 5,656	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67% 3.24% 3.75% 4.24% 2.15% 1.81% 2.52% 12.79% 7.22% 7.80% 8.66% 7.10% 4.82% 3.47%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,999,963 \$1,606,366,034 \$1,822,199,963 \$1,606,366,034 \$1,822,199,963 \$1,066,836,453 \$5,221,361,770 \$2,749,825,427 \$2,83,026,109 \$3,073,027,179 \$2,269,275,550 \$1,360,627,630 \$909,792,818	76.04% 23.96% 0.00% 100.00% 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97% 4.38% 4.96% 5.64% 2.87% 2.91% 14.23% 7.50% 8.38% 6.19% 3.71% 2.48%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgace 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 15 months > 15 months up to and including 17 months > 16 months up to and including 21 months > 17 months up to and including 21 months > 18 months up to and including 30 months > 30 months up to and including 40 months > 48 months up to and including 10 months > 40 months up to and including 10 months > 40 months up to and including 100 months	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712 14,115 11,570 7,853 5,656 28,330 162,939	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 0.67% 0.53% 0.67% 0.67% 0.53% 0.67% 3.24% 3.75% 4.24% 4.24% 4.24% 4.24% 4.25% 2.15% 1.81% 2.52% 7.22% 7.80% 7.22% 7.80% 8.86% 7.10% 4.82% 3.37% 17.39% 100.00%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$227,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,999,963 \$1,066,366,034 \$1,820,130,319 \$2,067,167,276 \$1,052,912,695 \$869,965,309 \$1,066,86,453 \$5,221,361,770 \$2,749,825,427 \$2,269,267,500 \$1,360,627,500 \$1,360,627,500 \$3,009,792,818 \$3,409,863,804 \$3,668,3340,089	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97% 2.87% 2.37% 2.91% 2.91% 3.70% 3.83% 6.19% 3.71% 2.48% 9.30% 100.00%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Susting Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 9 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 12 months > 13 months up to and including 12 months > 14 months up to and including 21 months > 27 months up to and including 21 months > 38 months up to and including 27 months > 27 months up to and including 30 months > 38 months up to and including 30 months > 30 months up to and including 30 months > 40 months up to and including 12 months > 40 months up to and including 12 months > 40 months up to and including 12 months > 10 months up to and including 12 months > 10 months up to and including 12 months > 100 months up to and including 120 months > 100 months to to and including 120 months > 101 months to to and including 120 months > 102 months to to and including 120 months > 103 months up to and including 120 months > 104	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712 14,115 11,570 7,853 5,656 28,330	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67% 3.24% 3.75% 4.24% 2.15% 1.81% 2.52% 12.79% 7.22% 7.80% 8.66% 7.10% 4.82% 3.47% 17.39%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,909,963 \$1,606,366,034 \$1,822,130,130 \$1,206,338,643 \$1,606,366,034 \$1,822,130,1319 \$2,067,167,276 \$1,052,912,695 \$869,965,309 \$1,066,366,453 \$5,221,361,770 \$2,749,825,427 \$2,863,026,109 \$3,073,027,179 \$2,269,267,550 \$1,300,627,630 \$909,792,818 \$3,409,863,804	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 33.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.38% 4.96% 5.64% 2.37% 2.31% 14.23% 7.50% 7.80% 6.19% 3.71% 2.48% 9.30%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgage Pool by Loan Purpose Purchase New Dwelling Purchase Susting Dwelling Refinance Other Total Mortgage Pool by Loan Seasoning up to and including 3 months > 3 months up to and including 9 months > 6 months up to and including 9 months > 9 months up to and including 12 months > 12 months up to and including 12 months > 13 months up to and including 12 months > 14 months up to and including 21 months > 27 months up to and including 21 months > 38 months up to and including 27 months > 27 months up to and including 30 months > 38 months up to and including 30 months > 30 months up to and including 30 months > 40 months up to and including 12 months > 40 months up to and including 12 months > 40 months up to and including 12 months > 10 months up to and including 12 months > 10 months up to and including 12 months > 100 months up to and including 120 months > 100 months to to and including 120 months > 101 months to to and including 120 months > 102 months to to and including 120 months > 103 months up to and including 120 months > 104	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712 14,115 11,570 7,853 5,656 28,330 162,939	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 0.67% 0.53% 0.67% 0.67% 0.53% 0.67% 3.24% 3.75% 4.24% 4.24% 4.24% 4.24% 4.25% 2.15% 1.81% 2.52% 7.22% 7.80% 7.22% 7.80% 8.86% 7.10% 4.82% 3.37% 17.39% 100.00%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$227,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,999,963 \$1,066,366,034 \$1,820,130,319 \$2,067,167,276 \$1,052,912,695 \$869,965,309 \$1,066,86,453 \$5,221,361,770 \$2,749,825,427 \$2,269,267,500 \$1,360,627,500 \$1,360,627,500 \$3,009,792,818 \$3,409,863,804 \$3,668,3340,089	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97% 2.87% 2.37% 2.91% 2.91% 3.70% 3.83% 6.19% 3.71% 2.48% 9.30% 100.00%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgace Pool by Loan Purpose Purchase Existing Dwelling Refinance Other Total 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 12 months > 12 months up to and including 18 months > 13 months up to and including 18 months > 13 months up to and including 21 months > 14 months up to and including 27 months > 24 months up to and including 30 months > 30 months up to and including 30 months > 33 months up to and including 30 months > 34 months up to and including 30 months > 35 months up to and including 30 months > 36 months up to and including 36 months > 37 months up to and including 48 months > 38 months up to and including 12 months > 30 months up to and including 30 months > 30 months up to and including 30 months > 30 months up to and including 12 months > 30 months up to and including 30 months > 30 months up to and including 48 months > 48 months up to and including 120 months > 40 months up to and including 120 months > 108 months up to and including 120 months > 120 months Total	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712 14,115 11,570 7,853 5,656 28,330 162,939 Number of Loans 34,455 44,708	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67% 4.24% 3.75% 4.24% 3.75% 4.24% 3.75% 4.24% 3.75% 4.24% 3.75% 4.24% 3.75% 4.24% 3.47% 7.22% 7.80% 8.66% 7.10% 4.82% 3.47% 17.39% 100.00%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$287,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,909,963 \$1,666,366,034 \$1,822,130,319 \$2,067,167,276 \$1,052,912,695 \$869,965,309 \$1,066,386,453 \$5,221,361,770 \$2,749,825,427 \$2,863,026,109 \$3,073,027,179 \$2,269,267,550 \$1,300,627,630 \$3,099,792,818 \$3,409,863,804 \$36,683,340,089 Balance Outstanding \$6,672,027,714 \$8,741,024,046	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 39.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97% 4.38% 2.96% 5.64% 2.87% 2.37% 2.91% 14.23% 7.50% 7.80% 8.38% 6.19% 3.71% 2.48% 9.30% 100.00%	
Residential Investment (Full Recourse) Residential Investment (Limited Recourse) Total Mortgace 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 > 13 months up to and including 12 months > 14 months up to and including 18 months > 15 months up to and including 21 months > 13 months up to and including 21 months > 24 months up to and including 21 months > 30 months up to and including 33 months > 33 months up to and including 30 months > 44 months up to and including 33 months > 33 months up to and including 36 months > 48 months up to and including 48 months > 48 months up to and including 60 months > 48 months up to and including 96 months > 48 months up to and including 10 months > 10 months up to and	127,091 35,848 0 162,939 Number of Loans 7,431 94,197 61,311 0 162,939 Number of Loans 1,174 871 1,088 3,957 8,169 5,974 5,286 6,103 6,913 3,507 2,949 4,098 20,848 11,766 12,712 14,115 11,570 7,853 5,666 28,330 162,939 Number of Loans 34,455	78.00% 22.00% 0.00% 100.00% (%) Number of Loans 4.56% 57.81% 37.63% 0.00% 100.00% (%) Number of Loans 0.72% 0.53% 0.67% 2.43% 5.01% 3.67% 4.24% 3.75% 4.24% 3.75% 4.24% 2.15% 1.81% 2.52% 7.80% 8.66% 7.10% 4.82% 7.80% 8.86% 7.10% 4.82% 7.80% 8.86% 7.10% 4.82% 7.80% 8.86% 7.10% 4.82% 7.80% 8.86% 7.10% 4.82% 7.80% 8.86% 7.10% 4.82% 7.80% 8.86% 7.10% 4.82% 7.80% 8.86% 7.10% 4.82% 7.80% 8.86% 7.10% 4.82% 7.80% 8.86% 7.10% 4.82% 7.80% 8.86% 7.10% 4.82% 7.80%	\$27,894,712,014 \$8,788,628,074 \$0 \$36,683,340,089 Balance Outstanding \$1,864,725,818 \$20,314,964,693 \$14,503,649,577 \$0 \$36,683,340,089 Balance Outstanding \$298,046,595 \$243,588,044 \$247,261,302 \$1,206,338,364 \$2,484,945,449 \$1,822,929,963 \$1,066,366,034 \$1,820,130,319 \$2,067,167,276 \$1,052,912,695 \$869,965,309 \$1,066,386,453 \$5,221,361,770 \$2,749,825,427 \$2,263,026,109 \$3,073,027,179 \$2,269,257,550 \$1,360,627,630 \$909,792,818 \$3,409,863,804 \$36,683,340,089	76.04% 23.96% 0.00% 100.00% (%) Balance Outstanding 5.08% 55.38% 33.54% 0.00% 100.00% (%) Balance Outstanding 0.81% 0.66% 0.78% 3.29% 6.77% 4.97% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 2.37% 3.38% 6.19% 3.71% 2.48% 9.30% 100.00% (%) Balance Outstanding (%) Balance Outstanding 18.19%	



Mortgage Pool by Remaining Tenor					
Mongage Pool by Remaining Tenor	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
Up to and including 1 Year	59	0.04%	\$586,902	0.00%	
> 1 Up to and including 2 years	130	0.08%	\$2,410,874	0.01%	
> 2 Up to and including 3 years	166	0.10%	\$7,912,683	0.02%	
> 3 Up to and including 4 years	228	0.14%	\$10,783,376	0.03%	
> 4 Up to and including5 years	277	0.17%	\$13,251,847	0.04%	
> 5 Up to and including 6 years	406	0.25%	\$22,927,491	0.06%	
> 6 Up to and including 7 years	568	0.35%	\$37,181,707	0.10%	
> 7 Up to and including 8 years	607	0.37%	\$54,958,305	0.15%	
> 8 Up to and including 9 years	677	0.42%	\$62,018,090	0.17%	
> 9 Up to and including 10 years	876	0.54%	\$84.261.077	0.23%	
 > 10 Up to and including 15 years 	12,109	7.43%	\$1,290,346,017	3.52%	
 > 15 Up to and including 20 years 	29,587	18.16%	\$4,556,661,307	12.42%	
> 20 Up to and including 25 years	55,344	33.97%	\$12,199,936,593	33.26%	
	61,905				
> 25 Up to and including 30 years	162,939	37.99% 100.00%	\$18,340,103,819	50.00% 100.00%	
Total	162,939	100.00%	\$36,683,340,089	100.00%	
Mortgage Pool by Delinguencies					
mongage Foot by Delinquencies	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
0 Months					
0 Months	162,342	99.63%	\$36,540,875,864	99.61%	
> 0 up to and including 1 Month	462	0.28%	\$112,937,042	0.31%	
> 1 up to and including 2 Months	89	0.06%	\$18,928,074	0.05%	
> 2 up to and including 3 Months	46	0.03%	\$10,599,109	0.03%	
> 3 up to and including 4 Months	0	0.00%	\$0	0.00%	
> 4 up to and including 5 Months	0	0.00%	\$0	0.00%	
> 5 up to and including 6 Months	0	0.00%	\$0	0.00%	
> 6 Months	0	0.00%	\$0	0.00%	
Total	162,939	100.00%	\$36.683.340.089	100.00%	
Total	102,000	100.0070	\$00,000,010,000	100.0070	
Mortgage Pool by Mortgage Insurer (LVR Specific)					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
QBE LMI	623	0.38%	\$64,479,725	0.18%	
Genworth	25,419	15.60%	\$5,487,621,841	14.96%	
No Primary Mortgage Insurer	136,897	84.02%	\$31,131,238,523	84.86%	
Total	162,939	100.00%	\$36,683,340,089	100.00%	
Iotai	162,939	100.00%	\$30,003,340,009	100.00%	
Mortgage Pool by Remaining Term on Fixed Rate Period					
mengage roor by remaining remi on rised rate remou	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
> 0 up to and including 2 menths	2,927	7.24%			
> 0 up to and including 3 months			\$859,587,780	7.14%	
> 3 up to and including 6 months	2,539	6.28%	\$730,307,075	6.06%	
> 6 up to and including 9 months	4,546	11.25%	\$1,315,214,032	10.92%	
> 9 up to and including 12 months	9,065	22.43%	\$2,750,087,189	22.83%	
> 12 up to and including 15 months	4,146	10.26%	\$1,207,058,650	10.02%	
> 15 up to and including 18 months	2,162	5.35%	\$606,102,398	5.03%	
> 18 up to and including 21 months	2,120	5.25%	\$614,253,167	5.10%	
> 21 up to and including 24 months	2,454	6.07%	\$743,377,226	6.17%	
> 24 up to and including 27 months	1,060	2.62%	\$313,027,841	2.60%	
> 27 up to and including 30 months	3,393	8.40%	\$1,021,236,283	8.48%	
> 30 up to and including 33 months	3,343	8.27%	\$1,072,386,344	8.90%	
> 33 up to and including 36 months	1,598	3.95%	\$544,341,042	4.52%	
> 36 up to and including 48 months	622	1.54%	\$163,298,919	1.36%	
	435	1 08%	\$107 009 926	0.89%	
> 48 up to and including 60 months	435	1.08%	\$107,009,926 \$173,822	0.89%	
	435 2 40,412	1.08% 0.00% 100.00%	\$107,009,926 \$173,822 \$12,047,461,693	0.89% 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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