## Article 122a of CRD2 retention of interest report for Progress 2017-2 Trust

CRD2 Pool

Transaction Name: Closing Date: Thursday, 14th December 2017 Maturity Date: Wednesday, 10th February 2049

Payment Date:

Business Day for Payments:
Determination Date & Ex-Interest Date:

AMP Bank Limited will retain on an ongoing basis a net economic interest in randomly selected exposure AMP Bank Limited will retain on an ongoing basis a net economic interest in randomly selected exposure equivalent to no less than 5% of the aggregate principal balance of the securitised exposure in accordance with paragraph (1)(c) of Article 122a. Each prospective investor that is required to comply with Article 122a (as implemented in each relevant jurisdiction) is required to independantly assess and determine the sufficiency of the information described in this report generally for the purposes of complying with Article 122a and none of the Trustee, AMP Bank Lmited and each other party to a Transaction Document makes any representation that the information described in this report is sufficient in all circumstances for such purposes. Each Prospective noteholder should ensure that they comply with the implementing provisions in repect of Article 122a in their relevant jurisdiction.

| COLLATERAL INFORMATION  | At Issue  | Oct - 25  |
|---|---|---|
| Total pool size:  | \$54,906,047  | 9,763,238.00  |
| Total Number Of Loans (UnConsolidated):   | 233   | 76  |
| Total number of loans (consolidating split loans):  | 174   | 53  |
| Average loan Size:  | \$315,552   | 184,212.00  |
| Maximum loan size:<br>Total property value:   | \$864,000<br>\$102,356,639  | 706,685.00<br>32,276,291.00   |
| Number of Properties:   | 174   | 52,276,291.00   |
| Average property value:   | \$588,257   | 608,987.00  |
| Average current LVR:  | 56.58%  | 32.59%  |
| Average Term to Maturity (months):  | 304.22  | 191.21  |
| Maximum Remaining Term to Maturity (months):  | 346.19  | 250.26  |
| Weighted Average Seasoning (months):  | 46  | 141.37  |
| Weighted Average Current LVR:   | 65.29%  | 50.30%  |
| Weighted Average Term to Maturity (months):   | 318.28  | 206.78  |
| % of pool with loans > \$500,000:   | 28.13%  | 18.66%  |
| % of pool (amount) LoDoc Loans:<br>Maximum Current LVR:   | 0.00%<br>89.34%   | 0.00%<br>68.65%   |
| % Fixed Rate Loans(Value):  | 7.37%   | 3.11%   |
| % Interest Only loans (Value):  | 25.62%  | 0.00%   |
| Weighted average mortgage interest:   | 4.23%   | 6.49%   |
| Investment Loans:   | 18.39%  | 20.73%  |
| Weighted Average Fixed Rate:  |   | 6.09%   |
| Weighted Average Variable Rate:   |   | 6.50%   |
| Outstanding Balance Distribution  | \$ % at Issue   | Oct - 25  |
| ≤ \$0<br>> \$0 and ≤ \$100,000  | 0.00%<br>2.59%  | -4.24%<br>5.28%   |
| > \$100,000 and \( \leq \) \$150,000  | 3.57%   | 4.84%   |
| > \$150,000 and \( \frac{1}{2} \) \$200,000   | 6.43%   | 6.97%   |
| > \$200,000 and ≤ \$250,000   | 5.47%   | 17.16%  |
| > \$250,000 and ≤ \$300,000   | 11.50%  | 17.65%  |
| > \$300,000 and ≤ \$350,000   | 7.20%   | 12.90%  |
| > \$350,000 and ≤ \$400,000   | 17.83%  | 11.58%  |
| > \$400,000 and ≤ \$450,000   | 6.87%   | 4.21%   |
| > \$450,000 and ≤ \$500,000   | 10.41%  | 5.00%   |
| > \$500,000 and ≤ \$550,000   | 2.81%   | 5.17%   |
| > \$550,000 and ≤ \$600,000   | 4.17%   | 0.00%   |
| > \$600,000 and \$ \$650,000  | 5.68%   | 6.25%   |
| > \$650,000 and ≤ \$700,000<br>> \$700,000 and ≤ \$750,000  | 3.75%<br>0.00%  | 0.00%<br>7.24%  |
| > \$750,000 and ≤ \$800,000   | 7.10%   | 0.00%   |
| > \$800,000 and ≤ \$850,000   | 3.04%   | 0.00%   |
| > \$850,000 and ≤ \$900,000   | 1.57%   | 0.00%   |
| > \$900,000 and ≤ \$950,000   | 0.00%   | 0.00%   |
| > \$950,000 and ≤ \$1,000,000   | 0.00%   | 0.00%   |
| Total   | 100.00%   | 100.00%   |
|   |   |   |
| Outstanding Balance LVR Distribution  | \$ % at Issue   | Oct - 25  |
|   |   | Oct - 25<br>-4.24%<br>14.12%  |
| Outstanding Balance LVR Distribution ≤ 0%   | \$ % at Issue<br>0.00%  | -4.24%  |
| Outstanding Balance LVR Distribution ≤ 0% > 0% and ≤ 25%  | \$ % at Issue<br>0.00%<br>5.11%   | -4.24%<br>14.12%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% 35%   | <b>§ % at Issue</b><br>0.00%<br>5.11%<br>5.43%  | -4.24%<br>14.12%<br>4.91%   |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 30% and ≤ 40%  > 40% and ≤ 45%  | \$ % at issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%   | -4.24%<br>14.12%<br>4.91%<br>11.15%<br>6.22%<br>0.00%   |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%   | 5 % at issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%   | -4.24%<br>14.12%<br>4.91%<br>11.15%<br>6.22%<br>0.00%<br>9.96%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%   | \$ % at Issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%<br>3.82%   | -4.24%<br>14.12%<br>4.91%<br>11.15%<br>6.22%<br>0.00%<br>9.96%<br>8.06%   |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 55%  | \$ % at issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%<br>3.82%<br>4.61%  | -4.24%<br>14.12%<br>4.91%<br>11.15%<br>6.22%<br>0.00%<br>9.96%<br>8.06%<br>13.75%   |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 45%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 65%  | \$ % at issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%<br>3.82%<br>4.61%<br>4.21%   | -4.24%<br>14.12%<br>4.91%<br>11.15%<br>6.22%<br>0.00%<br>9.96%<br>8.06%<br>13.75%<br>7.71%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 30% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 50%  > 50% and ≤ 60%  > 60%  > 60%  > 60%  > 60%  > 60%  > 60%   | \$ % at Issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%<br>3.82%<br>4.61%<br>4.21%<br>7.75%  | -4.24%<br>14.12%<br>4.91%<br>11.15%<br>6.22%<br>0.00%<br>9.96%<br>8.06%<br>13.75%<br>7.71%<br>28.36%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 50% and ≤ 55%  > 60% and ≤ 65%  > 60% and ≤ 70%  > 70% and ≤ 70%  | \$ % at issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%<br>3.82%<br>4.61%<br>4.21%<br>7.75%<br>12.59%  | -4.24%<br>14.12%<br>4.91%<br>11.15%<br>6.22%<br>0.00%<br>9.96%<br>8.06%<br>13.75%<br>7.71%<br>28.36%<br>0.00%   |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 30% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 50%  > 50% and ≤ 60%  > 60%  > 60%  > 60%  > 60%  > 60%  > 60%   | \$ % at Issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%<br>3.82%<br>4.61%<br>4.21%<br>7.75%  | -4.24%<br>14.12%<br>4.91%<br>11.15%<br>6.22%<br>0.00%<br>9.96%<br>8.06%<br>13.75%<br>7.71%<br>28.36%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 65%  > 55% and ≤ 50%  > 50% and ≤ 57%  > 55% and ≤ 75%  > 75% and ≤ 75%   | \$ % at Issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%<br>3.82%<br>4.61%<br>4.21%<br>7.75%<br>12.59%<br>40.28%  | -4.24%<br>14.12%<br>4.91%<br>11.15%<br>6.22%<br>0.00%<br>9.96%<br>8.06%<br>13.75%<br>7.71%<br>28.36%<br>0.00%   |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 33% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 57%  > 75% and ≤ 75%  > 80% and ≤ 75%  > 80% and ≤ 85%  > 80% and ≤ 90%  > 90% and ≤ 95%   | \$ % at Issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%<br>3.82%<br>4.61%<br>4.21%<br>7.75%<br>12.59%<br>40.28%<br>4.09%<br>3.18%<br>0.00%   | -4.24% 14.12% 4.91% 11.15% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 50% and ≤ 55%  > 50% and ≤ 70%  > 70% and ≤ 70%  > 70% and ≤ 70%  > 70% and ≤ 90%   | \$ % at Issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%<br>3.82%<br>4.61%<br>4.21%<br>7.75%<br>12.59%<br>40.28%<br>4.09%<br>3.18%  | 4.24% 14.12% 4.91% 11.15% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00%   |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 75%  > 50% and ≤ 75%  > 75% and ≤ 75%  > 75% and ≤ 75%  > 88% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 100%  Total  | \$ % at issue<br>0.00%<br>5.11%<br>5.43%<br>4.11%<br>2.15%<br>0.95%<br>1.74%<br>3.82%<br>4.61%<br>4.21%<br>7.75%<br>12.59%<br>40.28%<br>4.09%<br>3.18%<br>0.00%   | -4.24% 14.12% 4.91% 11.15% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 0.00%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 70%  > 70% and ≤ 75%  > 75% and ≤ 75%  > 75% and ≤ 95%  > 80% and ≤ 80%  > 80% and ≤ 85%  > 80% and ≤ 95%  > 90% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance   | \$ % at Issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 0.00% 100.00%   | -4.24% 14.12% 4.91% 11.15% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 0.00%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 65%  > 66% and ≤ 70%  > 70% and ≤ 75%  > 75% and ≤ 85%  > 85% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 85%  > 85% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance  Genworth   | \$ % at Issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.0.98% 3.18% 0.00% 100.00% \$ \$ % at Issue 18.92%   | -4.24% 14.12% 4.91% 11.15% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 100.00%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 55% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 70%  > 70% and ≤ 70%  > 70% and ≤ 85%  > 85% and ≤ 90%  > 80% and ≤ 90%  > 90% and ≤ 95%  > 88% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance Geneworth QBE  | \$ % at issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 0.00% 100.00% \$\$ % at issue 18.92% 0.68%  | -4.24% 14.12% 4.91% 11.15% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 100.00% 100.00%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 65%  > 66% and ≤ 70%  > 70% and ≤ 75%  > 75% and ≤ 85%  > 85% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 85%  > 85% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance  Genworth   | \$ % at Issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.0.98% 3.18% 0.00% 100.00% \$ \$ % at Issue 18.92%   | -4.24% 14.12% 4.91% 11.15% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 100.00%  |
| Qutstanding Balance LVR Distribution       ≤ 0%       > 0% and ≤ 25%       > 25% and ≤ 30%       > 30% and ≤ 35%       > 35% and ≤ 40%       > 40% and ≤ 45%       > 50% and ≤ 55%       > 55% and ≤ 60%       > 60% and ≤ 55%       > 65% and ≤ 70%       > 70% and ≤ 75%       > 75% and ≤ 80%       > 80% and ≤ 85%       > 88% and ≤ 90%       > 90% and ≤ 95%       > 95% and ≤ 100%       Total       Mortgage Insurance       Genworth       QBE       Uninsured       Total   | \$ % at issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 0.00% 5 % at issue 18.92% 0.68% 80.40% 100.00%  | -4.24% 14.12% 4.91% 11.15% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 100.00% 0.00% 0.00% 100.00%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 65%  > 66% and ≤ 70%  > 70% and ≤ 75%  > 75% and ≤ 80%  > 80% and ≤ 90%  > 80% and ≤ 90%  > 80% and ≤ 90%  > 90% and ≤ 90%  > 80% and ≤ 85%  > 85% and ≤ 90%  > 90% and ≤ 100%  Total  Mortgage Insurance  Genworth  QBE  Uninisured  Total  Seasoning Analysis  > 0 mths and ≤ 3 mths   | \$ % at Issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 100.00% 5 % at Issue 18.92% 0.68% 80.40% 100.00%  | -4.24% 14.12% 4.91% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 70%  > 70% and ≤ 70%  > 70% and ≤ 85%  > 85% and ≤ 80%  > 80% and ≤ 90%  > 90% and ≤ 95%  > 80% and ≤ 100%  Total  Mortgage Insurance  Genworth  QBE  Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 3 mths  > 3 mths and ≤ 6 mths   | \$ % at Issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 0.00% 5 % at Issue 18.92% 0.68% 80.40% 100.00% \$ % at Issue 0.08% 0.00% \$ 0.00%   | -4.24% 14.12% 4.91% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 100.00% |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 75%  > 50% and ≤ 75%  > 75% and ≤ 75%  > 75% and ≤ 75%  > 80% and ≤ 90%  > 70% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance  Genworth  QBE  Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 3 mths  > 3 mths and ≤ 6 mths  > 6 mths and ≤ 9 mths   | \$ % at issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 0.00% 5 % at issue 18.92% 0.68% 80.40% 100.00% \$\$ % at issue 0.00% 0.00% \$\$ % at issue 0.00% 0.00%  | -4.24% 14.12% 4.91% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00% |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 50%  > 60% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 70%  > 70% and ≤ 75%  > 75% and ≤ 80%  > 80% and ≤ 85%  > 85% and ≤ 90%  > 80% and ≤ 85%  > 85% and ≤ 80%  > 80% and ≤ 85%  > 85% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance  Genworth  QBE  Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 6 mths  > 3 mths and ≤ 6 mths  > 6 mths and ≤ 9 mths  > 9 mths and ≤ 10 mths  | \$ % at Issue 0.00% 5.11% 5.43% 4.111% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 100.00% 5 % at Issue 18.92% 0.68% 80.40% 100.00% 5 % at Issue 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%  | -4.24% 14.12% 4.91% 6.22% 0.00% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 0.00% 100.00%       |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 70%  > 70% and ≤ 70%  > 70% and ≤ 85%  > 85% and ≤ 85%  > 85% and ≤ 85%  > 85% and ≤ 100%  Total  Mortgage Insurance Genworth  QBE Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 3 mths  > 3 mths and ≤ 6 mths  > 6 mths and ≤ 9 mths  > 9 mths and ≤ 12 mths  > 12 mths and ≤ 12 mths  > 15 mths  > 2 mths and ≤ 15 mths   | \$ % at Issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.0.28% 4.0.99% 3.18% 0.00% 100.00% \$ % at Issue 18.92% 0.68% 80.40% 100.00% \$ 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%  | -4.24% 14.12% 4.91% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 100.00% 100.00% 0.00% 39.55% 38.41% 100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%       |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 50%  > 60% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 70%  > 70% and ≤ 75%  > 75% and ≤ 80%  > 80% and ≤ 85%  > 85% and ≤ 90%  > 80% and ≤ 85%  > 85% and ≤ 80%  > 80% and ≤ 85%  > 85% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance  Genworth  QBE  Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 6 mths  > 3 mths and ≤ 6 mths  > 6 mths and ≤ 9 mths  > 9 mths and ≤ 10 mths  | \$ % at issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 0.00% 5 % at issue 18.92% 0.68% 80.40% 100.00%  \$\$ % at issue 0.00% 0.00% 0.00% 100.00%   | -4.24% 14.12% 4.91% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00%   |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 70%  > 70% and ≤ 77%  > 77% and ≤ 78%  > 78% and ≤ 80%  > 80% and ≤ 90%  > 70% and ≤ 90%  > 90% and ≤ 95%  > 85% and ≤ 100%  Total  Mortgage Insurance Genworth QBE Uninsured Total  Seasoning Analysis  > 0 mths and ≤ 3 mths  > 3 mths and ≤ 6 mths  > 6 mths and ≤ 12 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 15 mths  > 15 mths and ≤ 15 mths   | \$ % at Issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.0.28% 4.0.99% 3.18% 0.00% 100.00% \$ % at Issue 18.92% 0.68% 80.40% 100.00% \$ 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%  | -4.24% 14.12% 4.91% 4.91% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 100.00% |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 33% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 70%  > 70% and ≤ 75%  > 75% and ≤ 80%  > 80% and ≤ 85%  > 85% and ≤ 90%  > 80% and ≤ 90%  > 80% and ≤ 85%  > 85% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance  Genworth  QBE  Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 10 mths  > 6 mths and ≤ 6 mths  > 6 mths and ≤ 15 mths  > 12 mths and ≤ 12 mths  > 15 mths and ≤ 15 mths  > 15 mths and ≤ 21 mths   | \$ % at Issue 0.00% 5.11% 5.43% 4.111% 2.15% 0.95% 1.748% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 100.00% 5 % at Issue 18.92% 0.68% 80.40% 100.00% 5 % at Issue 0.00% 0.00% 100.00%   | -4.24% 14.12% 4.91% 6.22% 0.00% 8.06% 13.75% 7.71% 28.36% 0.00%                                 |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 65%  > 66% and ≤ 70%  > 70% and ≤ 70%  > 70% and ≤ 85%  > 85% and ≤ 80%  > 80% and ≤ 85%  > 85% and ≤ 100%  Total  Mortgage Insurance Genworth  QBE Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 18 mths  > 3 mths and ≤ 15 mths  > 15 mths and ≤ 18 mths  > 18 mths and ≤ 24 mths  > 21 mths and ≤ 24 mths   | \$ % at Issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.0,28% 4.0,00% 0.00% 100.00% \$ % at Issue 18.92% 0.68% 80.40% 100.00% \$ 0.00% 0.00% 0.00% 0.00% 1.97% 18.96% 20.75% 6.22%  | -4.24% 14.12% 4.91% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00%                                 |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 55% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 70%  > 70% and ≤ 77%  > 77% and ≤ 80%  > 70% and ≤ 90%  > 70% and ≤ 90%  > 70% and ≤ 85%  > 88% and ≤ 80%  > 80% and ≤ 90%  > 90% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance Genworth  QBE Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 1 mths  > 3 mths and ≤ 9 mths  > 9 mths and ≤ 12 mths  > 12 mths and ≤ 18 mths  > 15 mths and ≤ 12 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 24 mths  > 12 mths and ≤ 24 mths  > 24 mths and ≤ 36 mths   | \$ % at Issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 0.00% \$  | -4.24% 14.12% 4.91% 4.91% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%                   |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 55% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 57%  > 75% and ≤ 80%  > 70% and ≤ 75%  > 75% and ≤ 80%  > 80% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance  Genworth  QBE  Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 10 mths  > 3 mths and ≤ 12 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 13 mths  > 15 mths and ≤ 14 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 14 mths  > 12 mths and ≤ 14 mths  > 12 mths and ≤ 14 mths  > 14 mths and ≤ 36 mths  > 36 mths and ≤ 36 mths  > 48 mths and ≤ 36 mths  > 48 mths and ≤ 48 mths  > 48 mths and ≤ 48 mths  > 48 mths and ≤ 60 mths  > 60 mths and ≤ 72 mths  > 60 mths and ≤ 72 mths   | \$ % at Issue 0.00% 5.11% 5.43% 4.111% 2.15% 0.95% 1.748% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 100.00% 100.00% \$ \$ % at Issue 18.92% 0.68% 80.40% 100.00% \$ 0.00% 0.00% 100.00% 100.00% \$ 1.97% 18.96% 20.75% 6.22% 28.54% 6.75%   | -4.24% 14.12% 4.91% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00%               |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 33% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 50% and ≤ 55%  > 55% and ≤ 60%  > 60% and ≤ 65%  > 66% and ≤ 70%  > 70% and ≤ 75%  > 75% and ≤ 80%  > 80% and ≤ 85%  > 85% and ≤ 90%  > 80% and ≤ 85%  > 85% and ≤ 100%  Total  Mortgage Insurance Genworth  QBE  Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 15 mths  > 3 mths and ≤ 6 mths  > 9 mths and ≤ 12 mths  > 15 mths and ≤ 15 mths  > 15 mths and ≤ 15 mths  > 15 mths and ≤ 15 mths  > 15 mths and ≤ 18 mths  > 18 mths and ≤ 11 mths  > 12 mths and ≤ 12 mths  > 14 mths and ≤ 13 mths  > 14 mths and ≤ 34 mths  > 34 mths and ≤ 48 mths  > 48 mths and ≤ 72 mths  > 72 mths and ≤ 84 mths  > 72 mths and ≤ 72 mths  > 72 mths and ≤ 72 mths  > 72 mths and ≤ 84 mths | \$ % at Issue 0.00% 5.11% 5.43% 4.111% 2.15% 0.95% 1.743% 3.82% 4.61% 4.211% 7.75% 12.59% 40.28% 40.28% 4.09% 3.18% 0.00% 100.00% 100.00%  \$ % at Issue 18.92% 0.68% 80.40% 100.00% \$ 0.00% 0.00% 100.00% 100.00% 2 % at Issue 18.92% 0.68% 80.40% 100.00% 100.00% 100.00% 2 % at Issue 18.92% 0.68% 80.40% 100.00% 100 | -4.24% 14.12% 4.91% 11.15% 6.22% 0.00% 8.06% 13.75% 7.71% 28.36% 0.00%  |
| Outstanding Balance LVR Distribution  ≤ 0%  > 0% and ≤ 25%  > 25% and ≤ 30%  > 30% and ≤ 35%  > 35% and ≤ 40%  > 40% and ≤ 45%  > 45% and ≤ 50%  > 55% and ≤ 55%  > 55% and ≤ 55%  > 55% and ≤ 57%  > 75% and ≤ 80%  > 70% and ≤ 75%  > 75% and ≤ 80%  > 80% and ≤ 95%  > 95% and ≤ 100%  Total  Mortgage Insurance  Genworth  QBE  Uninsured  Total  Seasoning Analysis  > 0 mths and ≤ 10 mths  > 3 mths and ≤ 12 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 13 mths  > 15 mths and ≤ 14 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 12 mths  > 12 mths and ≤ 14 mths  > 12 mths and ≤ 14 mths  > 12 mths and ≤ 14 mths  > 14 mths and ≤ 36 mths  > 36 mths and ≤ 36 mths  > 48 mths and ≤ 36 mths  > 48 mths and ≤ 48 mths  > 48 mths and ≤ 48 mths  > 48 mths and ≤ 60 mths  > 60 mths and ≤ 72 mths  > 60 mths and ≤ 72 mths   | \$ % at Issue 0.00% 5.11% 5.43% 4.11% 2.15% 0.95% 1.74% 3.82% 4.61% 4.21% 7.75% 12.59% 40.28% 4.09% 3.18% 0.00% 0.00% 100.00% \$ % at Issue 18.92% 0.68% 80.40% 100.00% \$ \$ % at Issue 0.00% 0.00% 1.97% 18.95% 20.75% 6.22% 28.54% 6.75% 6.25% 3.96%   | -4.24% 14.12% 4.91% 4.91% 6.22% 0.00% 9.96% 8.06% 13.75% 7.71% 28.36% 0.00% 0.00% 0.00% 0.00% 100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%                   |

| Geographic Distribution | \$ % at Issue | Oct - 25 |
|-------------------------|---------------|----------|
| ACT - Metro             | 1.09%         | 0.00%    |
| Total ACT               | 1.09%         | 0.00%    |
| NSW - Inner city        | 0.00%         | 0.00%    |
| NSW - Metro             | 33.03%        | 40.86%   |
| NSW - Non metro         | 8.23%         | 1.22%    |
| Total NSW               | 41.26%        | 42.09%   |
| NT - Metro              | 0.00%         | 0.00%    |
| NT - Non metro          | 0.00%         | 0.00%    |
| Total NT                | 0.00%         | 0.00%    |
| QLD - Inner city        | 0.00%         | 0.00%    |
| QLD - Metro             | 7.18%         | 10.61%   |
| QLD - Non metro         | 9.23%         | 5.32%    |
| Total QLD               | 16.41%        | 15.94%   |
| SA - Inner city         | 0.00%         | 0.00%    |
| SA - Metro              | 4.73%         | 0.35%    |
| SA - Non metro          | 0.00%         | 0.00%    |
| Total SA                | 4.73%         | 0.35%    |
| TAS - Inner city        | 0.00%         | 0.00%    |
| TAS - Metro             | 0.80%         | 0.00%    |
| TAS - Non metro         | 0.53%         | 0.00%    |
| Total TAS               | 1.33%         | 0.00%    |
| VIC - Inner city        | 0.00%         | 0.00%    |
| VIC - Metro             | 20.84%        | 20.30%   |
| VIC - Non metro         | 2.31%         | 3.27%    |
| Total VIC               | 23.15%        | 23.56%   |
| WA - Inner city         | 0.00%         | 0.00%    |
| WA - Metro              | 10.72%        | 10.83%   |
| WA - Non metro          | 1.32%         | 7.23%    |
| Total WA                | 12.04%        | 18.06%   |
| Total Inner City        | 0.00%         | 0.00%    |
| Total Metro             | 78.38%        | 82.96%   |
| Total Non Metro         | 21.62%        | 17.04%   |
| Total                   | 100.00%       | 100.00%  |
|                         | 100.00%       | 100.00   |

Assumptions: Australian RMBS Postcode Classification Assumptions, 07/01/2024

| ARREARS \$ % (scheduled balance basis) | <u>31-60</u> | <u>61-90</u> | 90+   | Total |
|--|--------------|--------------|-------|-------|
| Nov-24                                 | 0.00%        | 0.00%        | 6.05% | 6.05% |
| Dec-24                                 | 0.00%        | 0.00%        | 6.56% | 6.56% |
| Jan-25                                 | 0.00%        | 0.00%        | 6.71% | 6.71% |
| Feb-25                                 | 0.00%        | 0.00%        | 0.00% | 0.00% |
| Mar-25                                 | 0.00%        | 0.00%        | 0.00% | 0.00% |
| Apr-25                                 | 0.00%        | 0.00%        | 0.00% | 0.00% |
| May-25                                 | 0.00%        | 0.00%        | 0.00% | 0.00% |
| Jun-25                                 | 0.00%        | 0.00%        | 0.00% | 0.00% |
| Jul-25                                 | 0.00%        | 0.00%        | 0.00% | 0.00% |
| Aug-25                                 | 0.00%        | 0.00%        | 0.00% | 0.00% |
| Sep-25                                 | 0.00%        | 0.00%        | 0.00% | 0.00% |
| Oct-25                                 | 0.00%        | 0.00%        | 0.00% | 0.00% |

| No of    | Amount (\$)                                  |
|----------|--|
| Accounts |  |
| -        | -  |
| -        | -  |
| -        | -  |
| -        | -  |
| -        | -  |
| -        | -  |
| -        | -  |
| -        | -  |
| -        | -  |
| 1.00     | 372,996.35                                   |
| 1.00     | 374,141.05                                   |
| -        | -  |
|          | -<br>-<br>-<br>-<br>-<br>-<br>-<br>-<br>1.00 |

No of Accounts NIL Amount (\$) MORTGAGE IN POSSESSION NIL

Gross Loss LMI claim (A\$) LMI payment (A\$) PRINCIPAL LOSS Total