Progress 2022-2 Trust Risk Retention Pool

Transaction Name:	Progress 2022-2 Risk Retention Pool
Closing Date:	Wednesday, 28th September 2022
Maturity Date:	Tuesday, 18th March 2053
Payment Date:	18th day of each month
Business Day for Payments:	Sydney & Melbourne
Determination Date & Ex-Interest Date:	3 Business Days before each Payment Date.
Note: EU Securitisation Regulation	EU Securitisation Regulation
Current Risk Retention pool balance as percentage of securitisation exposure:	6.63%

COLLATERAL INFORMATION	**At Issue**	**Oct - 26**
Total pool size:	$51,416,491	$14,072,661
Average loan Size:	$659,186	$541,256
Maximum loan size:	$1,924,784	$1,367,675
Total property value:	$68,207,384	$23,189,500
Average property value:	$874,454	$891,904
Maximum current LVR:	80.00%	78.58%
Average current LVR:	75.37%	63.47%
Weighted average current LVR:	75.71%	66.48%
Total number of loans (unconsolidated):	111	26
Total number of loans (consolidating split loans):	78	26
Number of properties:	78	26
Average term to maturity (months):	331.30	280.22
Maximum remaining term to maturity (months):	340.01	289.87
Weighted average seasoning (months):	25.20	76.21
Weighted average term to maturity (months):	333.77	283.41
% of pool with loans > $500,000:	74.92%	65.03%
% of pool (amount) LoDoc Loans:	0.00%	0.00%
% Fixed Rate Loans(Value):	39.33%	3.22%
% Interest Only loans (Value):	28.65%	7.10%
Weighted Average Coupon:	3.71%	6.61%
InVestment Loans:	37.17%	38.74%

Outstanding Balance Distribution	**$ % at Issue**	**Oct - 26**
≤ $0	0.00%	0.00%
> $0 and ≤ $100,000	0.00%	0.00%
> $100,000 and ≤ $150,000	0.00%	1.01%
> $150,000 and ≤ $200,000	1.08%	1.38%
> $200,000 and ≤ $250,000	0.45%	1.53%
> $250,000 and ≤ $300,000	2.23%	7.82%
> $300,000 and ≤ $350,000	3.03%	4.90%
> $350,000 and ≤ $400,000	4.43%	5.56%
> $400,000 and ≤ $450,000	5.69%	3.05%
> $450,000 and ≤ $500,000	8.16%	9.72%
> $500,000 and ≤ $550,000	5.11%	7.46%
> $550,000 and ≤ $600,000	1.11%	4.11%
> $600,000 and ≤ $650,000	7.33%	8.72%
> $650,000 and ≤ $700,000	6.51%	0.00%
> $700,000 and ≤ $750,000	2.82%	0.00%
> $750,000 and ≤ $800,000	2.99%	10.92%
> $800,000 and ≤ $850,000	4.78%	0.00%
> $850,000 and ≤ $900,000	5.12%	0.00%
> $900,000 and ≤ $950,000	1.77%	6.42%
> $950,000 and ≤ $1,000,000	0.00%	0.00%
> $1,000,000 and ≤ $1,050,000	5.93%	0.00%
> $1,050,000 and ≤ $1,100,000	0.00%	0.00%
> $1,100,000 and ≤ $1,150,000	4.33%	0.00%
> $1,150,000 and ≤ $1,200,000	4.64%	0.00%
> $1,200,000 and ≤ $1,250,000	2.40%	8.58%
> $1,250,000 and ≤ $1,300,000	4.90%	9.09%
> $1,300,000 and ≤ $1,400,000	2.70%	9.72%
> $1,400,000 and ≤ $1,500,000	5.59%	0.00%
> $1,500,000 and ≤ $1,750,000	3.15%	0.00%
> $1,750,000 and ≤ $2,000,000	3.74%	0.00%
> $2,000,000	0.00%	0.00%
Total	**100.00%**	100.00%

Outstanding Balance LVR Distribution	$ % at Issue	Oct - 26
≤ 0%	0.00%	0.00%
> 0% and ≤ 25%	0.00%	1.01%
> 25% and ≤ 30%	0.00%	1.53%
> 30% and ≤ 35%	0.00%	0.00%
> 35% and ≤ 40%	0.00%	3.05%
> 40% and ≤ 45%	0.00%	8.21%
> 45% and ≤ 50%	0.35%	0.00%
> 50% and ≤ 55%	0.00%	0.00%
> 55% and ≤ 60%	3.05%	0.00%
> 60% and ≤ 65%	1.30%	1.93%
> 65% and ≤ 70%	2.99%	28.19%
> 70% and ≤ 75%	13.54%	43.94%
> 75% and ≤ 80%	78.77%	12.14%
> 80% and ≤ 85%	0.00%	0.00%
> 85% and ≤ 90%	0.00%	0.00%
> 90% and ≤ 95%	0.00%	0.00%
> 95% and ≤ 100%	0.00%	0.00%
Total	**100.00%**	**100.00%**

Mortgage Insurance	$ % at Issue	Oct - 26
Genworth	9.73%	8.75%
QBE	0.76%	2.42%
Not Insured	89.51%	88.83%
Total	**100.00%**	**100.00%**

Seasoning Analysis	$ % at Issue	Oct - 26
> 0 mths and ≤ 3 mths	0.00%	0.00%
> 3 mths and ≤ 6 mths	0.00%	0.00%
> 6 mths and ≤ 9 mths	0.00%	0.00%
> 9 mths and ≤ 12 mths	0.00%	0.00%
> 12 mths and ≤ 15 mths	0.00%	0.00%
> 15 mths and ≤ 18 mths	0.00%	0.00%
> 18 mths and ≤ 21 mths	24.56%	0.00%
> 21 mths and ≤ 24 mths	46.67%	0.00%
> 24 mths and ≤ 36 mths	23.58%	0.00%
> 36 mths and ≤ 48 mths	0.81%	0.00%
> 48 mths and ≤ 60 mths	1.49%	0.00%
> 60 mths and ≤ 72 mths	2.11%	56.15%
> 72 mths and ≤ 84 mths	0.00%	36.79%
> 84 mths and ≤ 96 mths	0.00%	2.79%
> 96 mths and ≤ 108 mths	0.00%	0.00%
> 108 mths and ≤ 120 mths	0.00%	1.85%
> 120 mths	0.76%	2.42%
Total	**100.00%**	**100.00%**

Geographic Distribution	$ % at Issue	Oct - 26
ACT - Inner city	0.00%	0.00%
ACT - Metro	2.17%	4.32%
ACT - Non metro	0.00%	0.00%
Total ACT	**2.17%**	4.32%
NSW - Inner city	1.18%	0.00%
NSW - Metro	41.04%	30.48%
NSW - Non metro	9.60%	2.79%
Total NSW	**51.82%**	33.28%
NT - Metro	0.00%	0.00%
NT - Non metro	0.00%	0.00%
Total NT	**0.00%**	0.00%
QLD - Inner city	0.63%	0.00%
QLD - Metro	8.17%	20.55%
QLD - Non metro	7.26%	0.00%
Total QLD	**16.06%**	20.55%
SA - Inner city	0.00%	0.00%
SA - Metro	0.74%	0.00%
SA - Non metro	0.00%	0.00%
Total SA	**0.74%**	0.00%
TAS - Inner city	0.00%	0.00%
TAS - Metro	0.00%	0.00%
TAS - Non metro	0.00%	0.00%
Total TAS	**0.00%**	0.00%
VIC - Inner city	6.71%	4.62%
VIC - Metro	16.34%	33.40%
VIC - Non metro	2.46%	0.00%
Total VIC	**25.51%**	38.01%
WA - Inner city	0.58%	1.92%
WA - Metro	1.53%	1.93%
WA - Non metro	1.58%	0.00%
Total WA	**3.69%**	3.85%
Total Inner City	9.10%	6.53%
Total Metro	70.00%	90.68%
Total Non Metro	20.91%	2.79%

Total	**100.00%**	100.00%

*The Geographic Distribution has been updated according to the S&P Assumptions:Australian RMBS Postcode Classification Assumptions, 07/01/2024

ARREARS $ % (scheduled balance basis)	31-60	61-90	90+	Total
Nov-25	0.00%	0.00%	0.00%	0.00%
Dec-25	0.00%	0.00%	0.00%	0.00%
Jan-26	0.00%	0.00%	0.00%	0.00%
Feb-26	0.00%	0.00%	0.00%	0.00%
Mar-26	0.00%	0.00%	0.00%	0.00%
Apr-26	0.00%	0.00%	0.00%	0.00%
May-26	0.00%	0.00%	0.00%	0.00%
Jun-26	0.00%	0.00%	0.00%	0.00%
Jul-26	0.00%	0.00%	0.00%	0.00%
Aug-26	0.00%	0.00%	0.00%	0.00%
Sep-26	0.00%	0.00%	0.00%	0.00%
Oct-26	2.42%	0.00%	0.00%	2.42%

MORTGAGE SAFETY NET	No of Accounts	Amount ($)
Nov-25	-	-
Dec-25	-	-
Jan-26	-	-
Feb-26	-	-
Mar-26	-	-
Apr-26	-	-
May-26	-	-
Jun-26	-	-
Jul-26	-	-
Aug-26	-	-
Sep-26	-	-
Oct-26	-	-

MORTGAGE IN POSSESSION	No of Accounts	Amount ($)
Nov-25	-	-
Dec-25	-	-
Jan-26	-	-
Feb-26	-	-
Mar-26	-	-
Apr-26	-	-
May-26	-	-
Jun-26	-	-
Jul-26	-	-
Aug-26	-	-
Sep-26	-	-
Oct-26	-	-

PRINCIPAL LOSS	Gross Loss	LMI claim (A$)	LMI payment (A$)	Net loss
2023	-	-	-	-
Total	-	-	-	-