

## Covered Bond Trust - Monthly Investor Report

|                                   |            |
|-----------------------------------|------------|
| Monthly Covered Bond Report Date: | 31/07/2016 |
| Determination Date:               | 3/08/2016  |
| Distribution Date:                | 12/08/2016 |

**Parties**

|                        |                                 |                             |                                  |
|------------------------|---------------------------------|-----------------------------|----------------------------------|
| Issuer                 | Macquarie Bank Limited          | Servicer                    | Macquarie Securitisation Limited |
| Covered Bond Guarantor | Perpetual Limited               | Interest Rate Swap Provider | Macquarie Bank Limited           |
| Security Trustee       | P.T. Limited                    | Trust Manager               | Macquarie Securitisation Limited |
| Bond Trustee           | DB Trustees (Hong Kong) Limited |                             |                                  |

| Ratings Overview      | Moody's |        | Fitch |        |
|-----------------------|---------|--------|-------|--------|
| MBL Short Term Senior | P-1     | Stable | F1    | Stable |
| MBL Long Term Senior  | A2      | Stable | A     | Stable |
| Covered Bond Rating   | Aaa     |        | AAA   |        |

**Compliance Tests**

|   |      |
|---|------|
| Asset Coverage Test                     | Pass |
| Legislated Asset Test                   | Pass |
| Issuer Event of Default                 | No   |
| Covered Bond Guarantor Event of Default | No   |
| Interest Rate Shortfall Test            | Pass |
| Pre-Maturity Test                       | N/A  |

**Asset Coverage Test as at 3/08/2016**
**Calculation of Adjusted Aggregate Mortgage Loan Amount**

|   |  |  |                                    |                 |
|---|--|--|------------------------------------|-----------------|
| A | The lower of:  | (i) LVR Adjusted Mortgage Loan Balance Amount,<br>and<br>(ii) Asset Percentage Adjusted Mortgage Loan<br>Balance Amount. | \$1,689,511,667<br>\$1,486,016,809 | \$1,486,016,809 |
| B | 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.  |  |                                    | \$0.00          |
| C | Aggregate principal balance of any Substitution Assets and Authorised Investments as at the relevant Determination Date.   |  |                                    | \$0.00          |
| D | Aggregate amount of Principal Collections collected by the Servicer during the preceding Collection Period excluding any amounts applied in accordance with the Priority of Payments.  |  |                                    | \$0.00          |
| E | The sum Sale Proceeds credited to the GIC Account, remaining Available Principal held in the GIC Account, as at the Determination Date.  |  |                                    | \$0.00          |
| Z | Negative Carry Factor  |  |                                    | \$0.00          |
| Y | Amount equal to the financial loss incurred by the Covered Bond Guarantor due to the Seller materially breaching any warranty under the Mortgage Sale Agreement and/or the Servicer materially breaching any term of the Servicing Deed. |  |                                    | \$0.00          |

**Adjusted Aggregate Mortgage Loan Amount**

|                 |                 |
|-----------------|-----------------|
| (A+B+C+D+E)-Z-Y | \$1,486,016,809 |
|-----------------|-----------------|

**Results of Asset Coverage Test**

|   |                 |
|---|-----------------|
| Adjusted Aggregate Mortgage Loan Amount   | \$1,486,016,809 |
| AUD Equivalent of the Aggregate Principal Amount Outstanding of the Covered Bonds | \$775,572,750   |
| Asset Coverage Test is Satisfied  | Yes             |
| Asset Percentage  | 87.00%          |
| Current Overcollateralisation Percentage  | 120.52%         |

| Bond Issuance Summary as at 03 August 2016 |            |                   |                                |               |             |
|--|------------|-------------------|--------------------------------|---------------|-------------|
| Bonds                                      | Issue Date | Principal Balance | AUD Equiv of Principal Balance | Exchange Rate | Coupon Rate |
| MBLCOV03MAR21                              | 3-Mar-2016 | EUR 500,000,000   | \$775,572,750                  | 1.5511        | 0.375%      |
| Total                                      |            |                   | \$775,572,750                  |               |             |

| Bonds         | ISIN         | Note Type   | Final Maturity Date |
|---------------|--------------|-------------|---------------------|
| MBLCOV03MAR21 | XS1371532547 | Soft Bullet | 3-Mar-2021          |

| Covered Bond Swap Providers |                                 |                    |
|-----------------------------|---------------------------------|--------------------|
| Bonds                       | Swap Provider                   | Notional Principal |
| A 6@7CJ \$' A 5F &%         | National Australia Bank Limited | EUR250,000,000     |
| A 6@7CJ \$' A 5F &%         | ING Bank N.V.                   | EUR250,000,000     |

| Pool Summary                                       |                 |
|--|-----------------|
| Portfolio Cut off Date                             | 31/07/2016      |
| Current Principal Balance (AUD)                    | \$1,710,353,224 |
| Total Number of Facilities                         | 3,349           |
| Total Number of Accounts                           | 5,530           |
| Average Loan Size                                  | \$510,706       |
| Maximum Housing Loan Balance                       | \$1,957,112     |
| Weighted Average Loan Interest Rate                | 4.49%           |
| Weighted Average Current Loan to Value Ratio (LVR) | 70.12%          |
| Weighted Average Indexed Loan to Value Ratio (LVR) | 64.38%          |
| Weighted Average Seasoning (Months)                | 26              |
| Weighted Average Remaining Term (Months)           | 334             |
| Reserve Balance                                    | \$8,422,246     |

| Prepayment Information   |         |         |          |            |
|--------------------------|---------|---------|----------|------------|
|                          | 1 Month | 3 Month | 12 Month | Cumulative |
| Prepayment History (CPR) | 25.04%  | 21.80%  | 20.03%   | 20.03%     |

| Mortgage Pool By Current Loan To Value Ratio (LVR) |                      |                          |                     |                         |
|--|----------------------|--------------------------|---------------------|-------------------------|
|  | Number of Facilities | (%) Number of Facilities | Balance Outstanding | (%) Balance Outstanding |
| up to and including 50%                            | 652                  | 19.47%                   | \$206,071,495.99    | 12.05%                  |
| >50% up to and including 55%                       | 130                  | 3.88%                    | \$78,139,679.27     | 4.57%                   |
| >55% up to and including 60%                       | 165                  | 4.93%                    | \$110,438,627.60    | 6.46%                   |
| >60% up to and including 65%                       | 212                  | 6.33%                    | \$146,418,892.87    | 8.56%                   |
| >65% up to and including 70%                       | 213                  | 6.36%                    | \$144,036,057.36    | 8.42%                   |
| >70% up to and including 75%                       | 305                  | 9.11%                    | \$214,475,519.77    | 12.54%                  |
| >75% up to and including 80%                       | 672                  | 20.07%                   | \$414,558,789.42    | 24.24%                  |
| >80% up to and including 85%                       | 119                  | 3.55%                    | \$51,197,113.14     | 2.99%                   |
| >85% up to and including 90%                       | 594                  | 17.74%                   | \$234,044,228.40    | 13.68%                  |
| >90% up to and including 95%                       | 287                  | 8.57%                    | \$110,972,819.86    | 6.49%                   |
| >95% up to and including 100%                      | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >100%  | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| Total  | 3,349                | 100.00%                  | \$1,710,353,223.68  | 100.00%                 |

**Mortgage Pool By Current Indexed Loan To Value Ratio (LVR)**

|                               | Number of Facilities | (%) Number of Facilities | Balance Outstanding | (%) Balance Outstanding |
|-------------------------------|----------------------|--------------------------|---------------------|-------------------------|
| up to and including 50%       | 830                  | 24.78%                   | \$305,845,933.43    | 17.88%                  |
| >50% up to and including 55%  | 199                  | 5.94%                    | \$139,189,707.34    | 8.14%                   |
| >55% up to and including 60%  | 229                  | 6.84%                    | \$151,547,750.22    | 8.86%                   |
| >60% up to and including 65%  | 270                  | 8.06%                    | \$168,331,675.14    | 9.84%                   |
| >65% up to and including 70%  | 319                  | 9.53%                    | \$208,988,785.77    | 12.22%                  |
| >70% up to and including 75%  | 402                  | 12.00%                   | \$226,368,601.66    | 13.24%                  |
| >75% up to and including 80%  | 429                  | 12.81%                   | \$223,361,854.08    | 13.06%                  |
| >80% up to and including 85%  | 351                  | 10.48%                   | \$159,503,052.94    | 9.33%                   |
| >85% up to and including 90%  | 215                  | 6.42%                    | \$81,782,545.62     | 4.78%                   |
| >90% up to and including 95%  | 89                   | 2.66%                    | \$38,794,997.08     | 2.27%                   |
| >95% up to and including 100% | 16                   | 0.48%                    | \$6,638,320.40      | 0.39%                   |
| >100%                         | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| Total                         | 3,349                | 100.00%                  | \$1,710,353,223.68  | 100.00%                 |

**Mortgage Pool By Interest Rate**

|                                 | Number of Accounts | (%) Number of Accounts | Balance Outstanding | (%) Balance Outstanding |
|---------------------------------|--------------------|------------------------|---------------------|-------------------------|
| up to and including 4.0%        | 107                | 1.93%                  | \$58,705,818.85     | 3.43%                   |
| >4.0% up to and including 4.5%  | 2,650              | 47.92%                 | \$905,447,236.48    | 52.94%                  |
| >4.5% up to and including 5.0%  | 2,394              | 43.29%                 | \$672,507,318.47    | 39.32%                  |
| >5.0% up to and including 5.5%  | 300                | 5.42%                  | \$57,244,098.05     | 3.35%                   |
| >5.5% up to and including 6.0%  | 78                 | 1.41%                  | \$16,125,510.60     | 0.94%                   |
| >6.0% up to and including 6.5%  | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| >6.5% up to and including 7.0%  | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| >7.0% up to and including 7.5%  | 1                  | 0.02%                  | \$323,241.23        | 0.02%                   |
| >7.5% up to and including 8.0%  | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| >8.0% up to and including 8.5%  | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| >8.5% up to and including 9.0%  | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| >9.0% up to and including 9.5%  | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| >9.5% up to and including 10.0% | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| >10%                            | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| Total                           | 5,530              | 100.00%                | \$1,710,353,223.68  | 100.00%                 |

**Mortgage Pool By Interest Option**

|                     | Number of Accounts | (%) Number of Accounts | Balance Outstanding | (%) Balance Outstanding |
|---------------------|--------------------|------------------------|---------------------|-------------------------|
| 1 Year Fixed        | 28                 | 0.51%                  | \$8,816,442.18      | 0.52%                   |
| 2 Year Fixed        | 228                | 4.12%                  | \$80,121,507.96     | 4.68%                   |
| 3 Year Fixed        | 365                | 6.60%                  | \$133,655,372.92    | 7.81%                   |
| 4 Year Fixed        | 8                  | 0.14%                  | \$3,815,059.24      | 0.22%                   |
| 5 Year Fixed        | 131                | 2.37%                  | \$44,935,505.88     | 2.63%                   |
| 6+ Years Fixed      | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| Total Fixed Rate    | 760                | 13.74%                 | \$271,343,888.18    | 15.86%                  |
| Total Variable Rate | 4,770              | 86.26%                 | \$1,439,009,335.50  | 84.14%                  |
| Total               | 5,530              | 100.00%                | \$1,710,353,223.68  | 100.00%                 |

| <b>Mortgage Pool By Loan Type</b> |                    |                        |                     |                         |
|-----------------------------------|--------------------|------------------------|---------------------|-------------------------|
|                                   | Number of Accounts | (%) Number of Accounts | Balance Outstanding | (%) Balance Outstanding |
| P&I                               | 2,876              | 52.01%                 | \$923,425,669.43    | 53.99%                  |
| Interest Only                     | 2,654              | 47.99%                 | \$786,927,554.25    | 46.01%                  |
| Total                             | 5,530              | 100.00%                | \$1,710,353,223.68  | 100.00%                 |

| <b>Mortgage Pool By Remaining Interest Only Period</b> |                    |                        |                     |                         |
|--|--------------------|------------------------|---------------------|-------------------------|
|  | Number of Accounts | (%) Number of Accounts | Balance Outstanding | (%) Balance Outstanding |
| up to and including 1 year                             | 135                | 5.09%                  | \$31,096,409.72     | 3.95%                   |
| >1 up to and including 2 years                         | 240                | 9.04%                  | \$64,583,666.86     | 8.21%                   |
| >2 up to and including 3 years                         | 755                | 28.45%                 | \$242,753,205.33    | 30.85%                  |
| >3 up to and including 4 years                         | 1,221              | 46.01%                 | \$370,198,341.32    | 47.04%                  |
| >4 up to and including 5 years                         | 248                | 9.34%                  | \$70,818,008.84     | 9.00%                   |
| >5 up to and including 6 years                         | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| >6 up to and including 7 years                         | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| >7 up to and including 8 years                         | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| >8 up to and including 9 years                         | 7                  | 0.26%                  | \$1,018,208.66      | 0.13%                   |
| >9 years   | 48                 | 1.81%                  | \$6,459,713.52      | 0.82%                   |
| Total  | 2,654              | 100.00%                | \$786,927,554.25    | 100.00%                 |

| <b>Mortgage Pool by Remaining Term on Fixed Rate Period</b> |                    |                        |                     |                         |
|---|--------------------|------------------------|---------------------|-------------------------|
|   | Number of Accounts | (%) Number of Accounts | Balance Outstanding | (%) Balance Outstanding |
| >0 up to and including 3 months                             | 96                 | 12.63%                 | \$39,689,585.05     | 13.52%                  |
| >3 up to and including 6 months                             | 87                 | 11.45%                 | \$31,852,613.59     | 11.74%                  |
| >6 up to and including 9 months                             | 44                 | 5.79%                  | \$15,547,989.96     | 5.73%                   |
| >9 up to and including 12 months                            | 48                 | 6.32%                  | \$15,525,629.23     | 5.72%                   |
| >12 up to and including 15 months                           | 56                 | 7.37%                  | \$19,840,938.59     | 7.31%                   |
| >15 up to and including 18 months                           | 50                 | 6.58%                  | \$17,688,181.45     | 6.52%                   |
| >18 up to and including 21 months                           | 82                 | 10.79%                 | \$29,008,562.42     | 10.69%                  |
| >21 up to and including 24 months                           | 100                | 13.16%                 | \$35,399,883.59     | 13.05%                  |
| >24 up to and including 27 months                           | 48                 | 6.32%                  | \$17,651,974.05     | 6.51%                   |
| >27 up to and including 30 months                           | 17                 | 2.24%                  | \$4,895,194.21      | 1.80%                   |
| >30 up to and including 33 months                           | 14                 | 1.84%                  | \$4,284,480.18      | 1.58%                   |
| >33 up to and including 36 months                           | 13                 | 1.71%                  | \$4,100,590.75      | 1.51%                   |
| >36 up to and including 48 months                           | 83                 | 10.92%                 | \$30,739,647.65     | 11.33%                  |
| >48 up to and including 60 months                           | 22                 | 2.89%                  | \$8,118,617.46      | 2.99%                   |
| >60 months  | 0                  | 0.00%                  | \$0.00              | 0.00%                   |
| Total   | 760                | 100.00%                | \$271,343,888.18    | 100.00%                 |

| <b>Mortgage Pool By Size (Consolidated)</b> |                      |                          |                           |                         |
|---|----------------------|--------------------------|---------------------------|-------------------------|
|   | Number of Facilities | (%) Number of Facilities | Balance Outstanding       | (%) Balance Outstanding |
| up to and including \$100,000               | 183                  | 5.46%                    | \$4,951,333.27            | 0.29%                   |
| >\$100,000 up to and including \$200,000    | 211                  | 6.30%                    | \$32,632,582.04           | 1.91%                   |
| >\$200,000 up to and including \$300,000    | 564                  | 16.84%                   | \$144,107,353.70          | 8.43%                   |
| >\$300,000 up to and including \$400,000    | 675                  | 20.16%                   | \$235,977,940.61          | 13.80%                  |
| >\$400,000 up to and including \$500,000    | 482                  | 14.39%                   | \$214,294,712.45          | 12.53%                  |
| >\$500,000 up to and including \$600,000    | 299                  | 8.93%                    | \$163,102,597.56          | 9.54%                   |
| >\$600,000 up to and including \$700,000    | 179                  | 5.34%                    | \$115,663,404.44          | 6.76%                   |
| >\$700,000 up to and including \$800,000    | 136                  | 4.06%                    | \$101,755,046.32          | 5.95%                   |
| >\$800,000 up to and including \$900,000    | 113                  | 3.37%                    | \$95,950,104.84           | 5.61%                   |
| >\$900,000 up to and including \$1m         | 115                  | 3.43%                    | \$109,836,130.63          | 6.42%                   |
| >\$1m up to and including \$1.25m           | 240                  | 7.17%                    | \$267,135,627.88          | 15.62%                  |
| >\$1.25m up to and including \$1.50m        | 88                   | 2.63%                    | \$119,948,012.61          | 7.01%                   |
| >\$1.50m up to and including \$1.75m        | 51                   | 1.52%                    | \$81,242,139.71           | 4.75%                   |
| >\$1.75m up to and including \$2m           | 13                   | 0.39%                    | \$23,756,237.62           | 1.39%                   |
| >\$2m                                       | 0                    | 0.00%                    | \$0.00                    | 0.00%                   |
| <b>Total</b>                                | <b>3,349</b>         | <b>100.00%</b>           | <b>\$1,710,353,223.68</b> | <b>100.00%</b>          |

| <b>Mortgage Pool By Loan Seasoning</b> |                      |                          |                           |                         |
|--|----------------------|--------------------------|---------------------------|-------------------------|
|  | Number of Facilities | (%) Number of Facilities | Balance Outstanding       | (%) Balance Outstanding |
| >0 up to and including 3 months        | 0                    | 0.00%                    | \$0.00                    | 0.00%                   |
| >3 up to and including 6 months        | 0                    | 0.00%                    | \$0.00                    | 0.00%                   |
| >6 up to and including 9 months        | 0                    | 0.00%                    | \$0.00                    | 0.00%                   |
| >9 up to and including 12 months       | 338                  | 10.09%                   | \$196,266,470.49          | 11.48%                  |
| >12 up to and including 15 months      | 423                  | 12.63%                   | \$249,902,161.49          | 14.61%                  |
| >15 up to and including 18 months      | 430                  | 12.84%                   | \$218,672,278.99          | 12.79%                  |
| >18 up to and including 21 months      | 308                  | 9.20%                    | \$166,065,828.65          | 9.71%                   |
| >21 up to and including 24 months      | 330                  | 9.85%                    | \$171,211,324.59          | 10.01%                  |
| >24 up to and including 27 months      | 314                  | 9.38%                    | \$166,761,821.79          | 9.75%                   |
| >27 up to and including 30 months      | 218                  | 6.51%                    | \$111,018,777.51          | 6.49%                   |
| >30 up to and including 33 months      | 198                  | 5.91%                    | \$108,824,633.73          | 6.36%                   |
| >33 up to and including 36 months      | 151                  | 4.51%                    | \$92,122,675.37           | 5.39%                   |
| >36 up to and including 48 months      | 283                  | 8.45%                    | \$130,123,401.27          | 7.61%                   |
| >48 up to and including 60 months      | 83                   | 2.48%                    | \$31,475,352.60           | 1.84%                   |
| >60 up to and including 72 months      | 20                   | 0.60%                    | \$8,001,107.34            | 0.47%                   |
| >72 up to and including 84 months      | 1                    | 0.03%                    | \$473,324.10              | 0.03%                   |
| >84 up to and including 96 months      | 2                    | 0.06%                    | \$365,038.08              | 0.02%                   |
| >96 up to and including 108 months     | 31                   | 0.93%                    | \$10,412,006.20           | 0.61%                   |
| >108 up to and including 120 months    | 62                   | 1.85%                    | \$18,436,155.03           | 1.08%                   |
| >120 months                            | 157                  | 4.69%                    | \$30,220,866.45           | 1.77%                   |
| <b>Total</b>                           | <b>3,349</b>         | <b>100.00%</b>           | <b>\$1,710,353,223.68</b> | <b>100.00%</b>          |

| <b>Mortgage Pool by Remaining Tenor</b> |                      |                          |                     |                         |
|---|----------------------|--------------------------|---------------------|-------------------------|
|   | Number of Facilities | (%) Number of Facilities | Balance Outstanding | (%) Balance Outstanding |
| up to and including 1 year              | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >1 up to and including 2 years          | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >2 up to and including 3 years          | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >3 up to and including 4 years          | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >4 up to and including 5 years          | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >5 up to and including 6 years          | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >6 up to and including 7 years          | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >7 up to and including 8 years          | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >8 up to and including 9 years          | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >9 up to and including 10 years         | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >10 up to and including 15 years        | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| >15 up to and including 20 years        | 140                  | 4.18%                    | \$26,969,032.23     | 1.58%                   |
| >20 up to and including 25 years        | 127                  | 3.79%                    | \$38,085,846.05     | 2.23%                   |
| >25 up to and including 30 years        | 3,082                | 92.03%                   | \$1,645,298,345.40  | 96.20%                  |
| Total                                   | 3,349                | 100.00%                  | \$1,710,353,223.68  | 100.00%                 |

| <b>Mortgage Pool By Geographic Distribution</b> |                      |                          |                     |                         |
|---|----------------------|--------------------------|---------------------|-------------------------|
|   | Number of Facilities | (%) Number of Facilities | Balance Outstanding | (%) Balance Outstanding |
| NSW   | 1,337                | 39.92%                   | \$807,250,768.80    | 47.20%                  |
| ACT   | 75                   | 2.24%                    | \$35,846,105.24     | 2.10%                   |
| VIC   | 731                  | 21.83%                   | \$339,373,077.26    | 19.84%                  |
| TAS   | 20                   | 0.60%                    | \$5,759,593.04      | 0.34%                   |
| QLD   | 679                  | 20.27%                   | \$267,177,066.58    | 15.62%                  |
| SA  | 131                  | 3.91%                    | \$53,873,892.79     | 3.15%                   |
| WA  | 358                  | 10.69%                   | \$190,286,088.12    | 11.13%                  |
| NT  | 18                   | 0.54%                    | \$10,786,631.85     | 0.63%                   |
| Total   | 3,349                | 100.00%                  | \$1,710,353,223.68  | 100.00%                 |

| <b>Mortgage Pool By Loan Purpose</b> |                      |                          |                     |                         |
|--------------------------------------|----------------------|--------------------------|---------------------|-------------------------|
|                                      | Number of Facilities | (%) Number of Facilities | Balance Outstanding | (%) Balance Outstanding |
| Purchase                             | 1,340                | 40.01%                   | \$656,774,295.27    | 38.40%                  |
| Refinance                            | 1,902                | 56.79%                   | \$1,005,172,959.59  | 58.77%                  |
| Other                                | 107                  | 3.19%                    | \$48,405,968.82     | 2.83%                   |
| Total                                | 3,349                | 100.00%                  | \$1,710,353,223.68  | 100.00%                 |

| <b>Mortgage Pool by Documentation Type</b> |                      |                          |                     |                         |
|--|----------------------|--------------------------|---------------------|-------------------------|
|  | Number of Facilities | (%) Number of Facilities | Balance Outstanding | (%) Balance Outstanding |
| Full Doc                                   | 3,349                | 100.00%                  | \$1,710,353,223.68  | 100.00%                 |
| Low Doc                                    | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| No Doc                                     | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| Total                                      | 3,349                | 100.00%                  | \$1,710,353,223.68  | 100.00%                 |

**Mortgage Pool by Occupancy Status**

|                | Number of Facilities | (%) Number of Facilities | Balance Outstanding | (%) Balance Outstanding |
|----------------|----------------------|--------------------------|---------------------|-------------------------|
| Owner Occupied | 2,249                | 67.15%                   | \$1,185,806,149.39  | 69.33%                  |
| Investment     | 1,100                | 32.85%                   | \$524,547,074.29    | 30.67%                  |
| Other          | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| Total          | 3,349                | 100.00%                  | \$1,710,353,223.68  | 100.00%                 |

**Mortgage Pool by Mortgage Insurer**

|                             | Number of Facilities | (%) Number of Facilities | Balance Outstanding | (%) Balance Outstanding |
|-----------------------------|----------------------|--------------------------|---------------------|-------------------------|
| Genworth (Primary)          | 2,895                | 86.44%                   | \$1,525,571,862.89  | 89.20%                  |
| QBE LMI (Primary)           | 82                   | 2.45%                    | \$21,227,343.59     | 1.24%                   |
| Genworth Indemnity          | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| Commonwealth of Australia   | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| No primary Mortgage Insurer | 372                  | 11.11%                   | \$163,554,017.20    | 9.56%                   |
| Other                       | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| Total                       | 3,349                | 100.00%                  | \$1,710,353,223.68  | 100.00%                 |

**Mortgage Pool by Delinquencies**

|                                 | Number of Facilities | (%) Number of Facilities | Balance Outstanding | (%) Balance Outstanding |
|---------------------------------|----------------------|--------------------------|---------------------|-------------------------|
| 0 month                         | 3,297                | 98.45%                   | \$1,682,531,762.70  | 98.37%                  |
| >0 up to and including 1 month  | 29                   | 0.87%                    | \$15,664,790.30     | 0.92%                   |
| >1 up to and including 2 months | 13                   | 0.39%                    | \$6,966,916.16      | 0.41%                   |
| >2 up to and including 3 months | 6                    | 0.18%                    | \$2,901,828.72      | 0.17%                   |
| >3 up to and including 6 months | 4                    | 0.12%                    | \$2,287,925.80      | 0.13%                   |
| >6 months                       | 0                    | 0.00%                    | \$0.00              | 0.00%                   |
| Total                           | 3,349                | 100.00%                  | \$1,710,353,223.68  | 100.00%                 |

**Contacts**

| Trust Manager                    | Issuer                     |
|----------------------------------|----------------------------|
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| ABN 16 003 297 336               | ABN 46 008 583 542         |
| 1 Shelley Street                 | 50 Martin Place            |
| Sydney NSW 2000, Australia       | Sydney NSW 2000, Australia |

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