
Summary of Thesis Data as at 30 April 2024

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Qualifying Loans [loans that have not entered 24+ months arrears & have not been cancelled or repurchased]

Cohort	Not in Repayment			
	Number	Percentage	Balance	Percentage
2006	-	0.0%	0	0.0%
Total	0	0.0%	0	0.0%

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Deferred (no arrears)				
Cohort	Number	Percentage	Balance	Percentage
1991	0	0.0%	0	0.0%
1992	0	0.0%	0	0.0%
1993	0	0.0%	0	0.0%
1994	0	0.0%	0	0.0%
1995	0	0.0%	0	0.0%
1996	3	0.0%	5,167	0.0%
1997	8	0.1%	27,592	0.1%
1998	15	0.1%	66,496	0.3%
1999	28	0.2%	116,224	0.6%
2000	215	1.6%	1,053,976	5.2%
2001	1,971	14.7%	8,098,632	40.0%
2002	768	5.7%	2,787,893	13.8%
2003	181	1.4%	673,355	3.3%
2004	55	0.4%	200,491	1.0%
2005	11	0.1%	56,030	0.3%
2006	7	0.1%	29,400	0.1%
Total	3,262	24.4%	13,115,238	64.6%

Deferred (with arrears)				
Cohort	Number	Percentage	Balance	Percentage
1991	0	0.0%	0	0.0%
1992	0	0.0%	0	0.0%
1993	2	0.0%	2,906	0.0%
1994	5	0.0%	13,007	0.1%
1995	3	0.0%	12,494	0.1%
1996	20	0.1%	67,946	0.3%
1997	34	0.3%	167,517	0.8%
1998	52	0.4%	283,422	1.4%
1999	78	0.6%	493,882	2.4%
2000	135	1.0%	732,027	3.6%
2001	119	0.9%	559,091	2.8%
2002	36	0.3%	129,467	0.6%
2003	12	0.1%	47,043	0.2%
2004	6	0.0%	29,603	0.1%
2005	2	0.0%	5,820	0.0%
2006	0	0.0%	0	0.0%
Total	504	3.8%	2,544,216	12.6%

Repaying (no arrears)				
Cohort	Number	Percentage	Balance	Percentage
1991	5	0.0%	0	0.0%
1992	174	1.3%	0	0.0%
1993	402	3.0%	285	0.0%
1994	681	5.1%	831	0.0%
1995	897	6.7%	3,476	0.0%
1996	1,224	9.1%	3,201	0.0%
1997	1,204	9.0%	1,343	0.0%
1998	1,075	8.0%	3,412	0.0%
1999	992	7.4%	18,254	0.1%
2000	694	5.2%	80,557	0.4%
2001	668	5.0%	519,962	2.6%
2002	288	2.2%	196,252	1.0%
2003	57	0.4%	69,993	0.3%
2004	12	0.1%	6,759	0.0%
2005	3	0.0%	120	0.0%
2006	3	0.0%	3,340	0.0%
Total	8,379	62.6%	909,785	4.5%

Repaying (with arrears)				
Cohort	Number	Percentage	Balance	Percentage
1991	-	0.0%	0	0.0%
1992	1	0.0%	508	0.0%
1993	5	0.0%	4,019	0.0%
1994	14	0.1%	10,993	0.1%
1995	29	0.2%	42,192	0.2%
1996	45	0.3%	82,317	0.4%
1997	84	0.6%	172,510	0.9%
1998	118	0.9%	294,532	1.5%
1999	182	1.4%	608,144	3.0%
2000	243	1.8%	783,568	3.8%
2001	325	2.4%	1,067,159	5.3%
2002	145	1.1%	429,451	2.1%
2003	36	0.3%	121,406	0.6%
2004	16	0.1%	61,438	0.3%
2005	1	0.0%	7,696	0.0%
2006	0	0.0%	0	0.0%
Total	1,244	9.3%	3,665,933	18.1%

Totals
 Number 13,389
 Amount 20,235,191

Note: Excludes all first loss claims & 24+ losses (including those entering 24+ in the current period)

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Further Information on the Repaying Loans

Breakdown of number of months arrears for Repaying Class				
Months Down	Number	Percentage	Balance	Percentage
1 month	384	30.87%	1,097,821	29.95%
2-3 months	163	13.10%	261,537	7.13%
4-6 months	126	10.13%	336,900	9.19%
7-12 months	227	18.25%	746,578	20.37%
13-18 months	168	13.50%	544,448	14.85%
19+ months	176	14.15%	676,048	18.51%
Total	1,244	100.0%	3,665,933	100.0%

Breakdown of repaying month arrears with less than 1 year to Backstop Date				
Months Down	Number	Percentage	Balance	Percentage
1 month	163	13.10%	699,554	19.08%
2-3 months	20	1.61%	58,464	1.59%
4-6 months	29	2.33%	101,271	2.76%
7-12 months	92	7.40%	433,978	11.84%
13-18 months	40	3.22%	185,079	5.05%
19+ months	75	6.03%	335,268	9.15%
1-18 months < 1yr Backstop	724	58.20%	1,508,938	41.16%
19+ months < 1yr Backstop	101	8.12%	343,380	9.37%
Total	1,244	100.0%	3,665,933	100.0%

Further Information on the Deferred Loans

Breakdown of number of months arrears for Deferred Class				
Months Down	Number	Percentage	Balance	Percentage
1 month	100	19.84%	539,103	21.2%
2-3 months	115	22.82%	544,238	21.4%
4-6 months	121	24.01%	607,248	23.9%
7-12 months	139	27.58%	697,367	27.4%
13-18 months	26	5.16%	140,203	5.5%
19+ months	3	0.60%	15,378	0.6%
Total	504	100.0%	2,544,216	100.0%

Breakdown of deferred month arrears with less than 1 year to Backstop Date				
Months Down	Number	Percentage	Balance	Percentage
1 month	41	8.13%	238,724	9.4%
2-3 months	28	5.56%	136,848	5.4%
4-6 months	30	5.95%	143,192	5.6%
7-12 months	24	4.76%	124,380	4.9%
13-18 months	5	0.99%	25,650	1.0%
19+ months	0	0.00%	0	0.0%
1-18 months < 1yr Backstop	373	74.01%	1,860,045	73.1%
19+ months < 1yr Backstop	3	0.60%	15,378	0.6%
Total	504	100.0%	2,544,216	100.0%

Further Information on loans written-off for which compensation will be received via Government Subsidy Payments

Age related cancellations	70,158
Long-Term Disability	0
Deceased Borrower	0
Payments and Trivial Balances	228,664
Total	298,822

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Sources and Uses of Cash Collections

Trigger Notes: Performance Trigger 1 (PT1) has been breached [12 August 2000]
 Accrual Facility is Available to Purchase Accrual (prior to Accrual Reserve and diversion of Principal Receipts)
 Accrual Facility limit: 50,000,000
 Performance Trigger 2 (PT2) position: see page 47 of offering circular for PT2 definition.
 B Loan Note PDL 80,834,047.07 (as of determination date prior to the IPD)
 Provision Amount 3,805,889.45
Current PT2 level 84,639,936.52 vs. breach level **41,200,000** therefore PT2 **breached**

PDL	
Total Liabilities Balance B/F	98,451,188.83
plus Accrual Notes Issue this Period	-
minus Qualifying Loans Balance	17,708,342.26
minus Available Redemption Funds	81,200.51
Total PDL	80,834,047.07

Performance Trigger 3 (PT3) position: see page 47 of offering circular for PT3 definition - PT3 has not been breached

Note: Loan balances on Page 2 and 4 include non-qualifying loans which due to repayment are less than 24 months in arrears.

The below summary is for information purposes only. It does not show how the priority of payments could change if additional performance trigger were to be breached. Such breaches could have a material impact on the average lives of some or all classes of note and may impact the ability to make interest payments to certain classes of note in a timely manner.

Aggregate Available Funds		
	Received from Assets	76,750.72
	Government Interest Subsidy	193,845.76
	Purchased Accrual	0.00
	Total	270,596.48

Allocated Principal Receipts		
	Assets B/F	17,886,248.11
	less Assets C/F	(17,708,342.26)
	less Losses	(35,873.10)
	less Recoveries (Net of Govt. Share)	(50,827.25)
	Allocated Principal Receipts prior to transfers	91,200.51
	Net transfers from Interest Waterfall	0.00
	Total	91,200.51

Allocated Interest Receipts		
	Aggregate Available Funds	270,596.48
	less Allocated Principal Receipts	(91,200.51)
	Total	179,395.98

Principal Waterfall

Interest Waterfall

To Accrual Note	0.00
To A3 Note	82,794.85
To A4 Note	22,312.93
Total	105,107.78

Senior Expenses	32,344.32
Interest Senior Notes [A1 & A2]	0.00
Accrual Note Interest-ComFee	8,196.72
Mez Note Interest [A3 & A4]	124,947.67
Deferred Amount of Issuer Facility Fee	0.00
Towards Principal CIS on A4	0.00
Towards Available Redemption	13,907.28
Total	179,395.98

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