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**Summary of Thesis Data as at 31 January 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%
<b>Total</b>	<b>0</b>	<b>0.0%</b>	<b>0</b>	<b>0.0%</b>

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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	1	0.0%	857	0.0%
1996	1	0.0%	2,583	0.0%
1997	7	0.1%	23,359	0.1%
1998	15	0.1%	68,697	0.3%
1999	32	0.2%	132,016	0.6%
2000	400	2.9%	1,924,637	9.0%
2001	2,097	15.0%	8,461,556	39.5%
2002	809	5.8%	2,846,367	13.3%
2003	193	1.4%	714,669	3.3%
2004	55	0.4%	204,946	1.0%
2005	12	0.1%	55,606	0.3%
2006	5	0.0%	19,702	0.1%
<b>Total</b>	<b>3,627</b>	<b>25.9%</b>	<b>14,454,893</b>	<b>67.4%</b>

Repaying (no arrears)				
Cohort	Number	Percentage	Balance	Percentage
1991	5	0.0%	0	0.0%
1992	174	1.2%	0	0.0%
1993	403	2.9%	386	0.0%
1994	681	4.9%	895	0.0%
1995	896	6.4%	2,866	0.0%
1996	1,225	8.8%	3,655	0.0%
1997	1,204	8.6%	1,387	0.0%
1998	1,075	7.7%	3,487	0.0%
1999	999	7.1%	30,062	0.1%
2000	727	5.2%	149,086	0.7%
2001	751	5.4%	539,352	2.5%
2002	314	2.2%	192,651	0.9%
2003	63	0.5%	67,729	0.3%
2004	18	0.1%	23,214	0.1%
2005	4	0.0%	193	0.0%
2006	3	0.0%	3,488	0.0%
<b>Total</b>	<b>8,542</b>	<b>61.1%</b>	<b>1,018,451</b>	<b>4.7%</b>

Deferred (with arrears)				
Cohort	Number	Percentage	Balance	Percentage
1991	0	0.0%	0	0.0%
1992	1	0.0%	492	0.0%
1993	2	0.0%	2,816	0.0%
1994	6	0.0%	13,786	0.1%
1995	5	0.0%	15,348	0.1%
1996	24	0.2%	73,466	0.3%
1997	39	0.3%	171,610	0.8%
1998	62	0.4%	325,361	1.5%
1999	82	0.6%	452,676	2.1%
2000	136	1.0%	716,868	3.3%
2001	126	0.9%	561,951	2.6%
2002	42	0.3%	143,566	0.7%
2003	12	0.1%	43,255	0.2%
2004	6	0.0%	28,685	0.1%
2005	2	0.0%	5,640	0.0%
2006	0	0.0%	0	0.0%
<b>Total</b>	<b>545</b>	<b>3.9%</b>	<b>2,555,520</b>	<b>11.9%</b>

Repaying (with arrears)				
Cohort	Number	Percentage	Balance	Percentage
1991	1	0.0%	444	0.0%
1992	-	0.0%	0	0.0%
1993	6	0.0%	4,377	0.0%
1994	17	0.1%	12,925	0.1%
1995	35	0.3%	49,945	0.2%
1996	55	0.4%	87,984	0.4%
1997	104	0.7%	197,736	0.9%
1998	132	0.9%	281,108	1.4%
1999	205	1.5%	688,865	3.2%
2000	272	1.9%	834,466	3.9%
2001	272	1.9%	757,356	3.5%
2002	131	0.9%	346,630	1.6%
2003	30	0.2%	80,731	0.4%
2004	13	0.1%	46,968	0.2%
2005	1	0.0%	7,489	0.0%
2006	2	0.0%	8,787	0.0%
<b>Total</b>	<b>1,276</b>	<b>9.1%</b>	<b>3,415,811</b>	<b>15.9%</b>

<b>Totals</b>	<b>Number</b>	<b>13,990</b>
	<b>Amount</b>	<b>21,444,676</b>

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

**Summary of Thesis Data as at 31 January 2024**

**Further Information on the Repaying Loans**

Breakdown of number of months arrears for Repaying Class				
Months Down	Number	Percentage	Balance	Percentage
1 month	295	23.12%	604,757	17.70%
2-3 months	219	17.16%	451,331	13.21%
4-6 months	176	13.79%	475,141	13.91%
7-12 months	217	17.01%	661,183	19.36%
13-18 months	200	15.67%	637,935	18.68%
19+ months	169	13.24%	585,465	17.14%
<b>Total</b>	<b>1,276</b>	<b>100.0%</b>	<b>3,415,811</b>	<b>100.0%</b>

Breakdown of repaying month arrears with less than 1 year to Backstop Date				
Months Down	Number	Percentage	Balance	Percentage
1 month	44	3.45%	140,671	4.12%
2-3 months	53	4.15%	204,142	5.98%
4-6 months	71	5.56%	266,238	7.79%
7-12 months	90	7.05%	390,358	11.43%
13-18 months	55	4.31%	261,073	7.64%
19+ months	75	5.88%	318,811	9.33%
1-18 months < 1yr Backstc	794	62.23%	1,567,865	45.90%
19+ months < 1yr Backsto	94	7.37%	266,654	7.81%
<b>Total</b>	<b>1,276</b>	<b>100.0%</b>	<b>3,415,811</b>	<b>100.0%</b>

**Further Information on the Deferred Loans**

Breakdown of number of months arrears for Deferred Class				
Months Down	Number	Percentage	Balance	Percentage
1 month	105	19.27%	514,597	20.1%
2-3 months	118	21.65%	533,373	20.9%
4-6 months	128	23.49%	602,635	23.6%
7-12 months	164	30.09%	779,103	30.5%
13-18 months	29	5.32%	123,312	4.8%
19+ months	1	0.18%	2,501	0.1%
<b>Total</b>	<b>545</b>	<b>100.0%</b>	<b>2,555,520</b>	<b>100.0%</b>

Breakdown of deferred month arrears with less than 1 year to Backstop Date				
Months Down	Number	Percentage	Balance	Percentage
1 month	53	9.72%	287,590	11.3%
2-3 months	30	5.50%	147,817	5.8%
4-6 months	39	7.16%	185,186	7.2%
7-12 months	44	8.07%	220,358	8.6%
13-18 months	5	0.92%	23,660	0.9%
19+ months	0	0.00%	0	0.0%
1-18 months < 1yr Backstc	373	68.44%	1,688,408	66.1%
19+ months < 1yr Backsto	1	0.18%	2,501	0.1%
<b>Total</b>	<b>545</b>	<b>100.0%</b>	<b>2,555,520</b>	<b>100.0%</b>

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

Age related cancellations	43,623
Long-Term Disability	1,031
Deceased Borrower	0
Payments and Trivial Balances	804,451
<b>Total</b>	<b>849,105</b>

**Summary of Thesis Data as at 31 January 2024**

**Further Information on the Arrears Loans and Losses**

Cohort	In Repayment				In Deferment <i>All</i>	Total Provision Amount	Current Balance of 24+ Losses Claimed	Current Balance of 24+ Losses Not Claimed	Losses Due To Backstop Date
	2005/2006	2004/2005	2003/2004	Other					
1991	-	-	-	355	-	355	1,986	2,562	-
1992	-	-	-	-	394	394	40,825	49,348	-
1993	-	-	-	3,808	1,921	5,729	218,128	314,996	-
1994	-	-	-	10,592	11,029	21,621	679,888	942,009	-
1995	-	-	-	41,197	12,278	53,476	1,428,806	1,999,426	-
1996	-	-	27	71,817	54,858	126,702	3,245,836	4,416,243	-
1997	-	8,190	-	157,284	117,764	283,238	5,346,213	8,039,599	-
1998	299	2,587	8,052	219,868	216,349	447,154	11,470,056	12,331,392	-
1999	734	27,851	76,501	432,210	290,060	827,356	11,800,025	17,666,926	-
2000	47,175	63,144	18,500	425,755	413,309	967,884	7,193,188	18,254,075	-
2001	52,224	49,972	31,128	325,270	305,390	763,983	606,294	14,063,194	-
2002	31,387	9,667	31,753	111,428	80,287	264,523	12,359	5,965,694	-
2003	7,638	5,207	2,978	22,383	18,119	56,326	-	1,762,861	-
2004	7,686	5,054	6,418	16,304	19,931	55,394	-	462,019	-
2005	-	-	-	5,991	1,080	7,071	7,077	99,195	-
2006	136	-	40	-	-	176	42,786	190,231	-
<b>Total</b>	<b>147,280</b>	<b>171,672</b>	<b>175,397</b>	<b>1,844,262</b>	<b>1,542,769</b>	<b>3,881,379</b>	<b>42,093,467</b>	<b>86,579,770</b>	<b>-</b>
					Total Losses at date incurred		48,566,715	76,003,957	17,744,664
					Cumulative Recoveries		21,535,686	20,134,369	4,178,487

Notes: Provision = Factor \* Balance  
 Factors: 1-3 months 2% (deferred and repaying)  
 2-3 months 10% (repaying - not in April to June)  
 4-6 months 28% (deferred and repaying)  
 1-18 months 80% (deferred and repaying within 12 months from Backstop Date)  
 7-12 months 50% (deferred and repaying)  
 13-18 months 80% (deferred and repaying)  
 19-23 months 95% (deferred and repaying)  
 \*Year Entered Repayment\* is approximately measured relative to the difference between loan cohort year and backstop date

\* 50% of this First Loss Recovery has been paid to the Government

**Collateral and Note Balances [After IPD]**

Assets	Liabilities			
	Principal	Interest Deferred	Total	Interest Paid in Period
Collateral (excluding 24+ arrears)				
<b>Total</b>	<b>18,740,971.03</b>			
A1 Note	-	-	-	-
A2 Note	-	-	-	-
Accrual Notes	-	-	-	-
A3 Note	20,009,632.48	-	20,009,632.48	110,905.51
A4 Note	5,392,526.82	-	5,392,526.82	33,468.25
B1 Note	20,600,000.00	15,976,601.85	36,576,601.85	-
B2 Note	20,600,000.00	15,976,601.85	36,576,601.85	-
<b>Total</b>	<b>66,602,159</b>	<b>31,953,204</b>	<b>98,555,363</b>	<b>144,374</b>

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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 80,615,622.39 (as of determination date prior to the IPD)  
 Provision Amount 3,881,379.23  
**Current PT2 level 84,497,001.62** vs. breach level **41,200,000** therefore PT2 **breached**

PDL	
Total Liabilities Balance B/F	98,784,249.27
plus Accrual Notes Issue this Period	-
minus Qualifying Loans Balance	18,740,971.03
minus Available Redemption Funds	572,344.15
<b>Total PDL</b>	<b>80,615,622.39</b>

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	73,012.77
	Government Interest Subsidy	687,349.64
	Purchased Accrual	0.00
	<b>Total</b>	<b>760,362.41</b>

Allocated Principal Receipts		
	Assets B/F	19,495,022.16
	less Assets C/F	(18,740,971.03)
	less Losses	(119,530.63)
	less Recoveries (Net of Govt. Share)	(35,682.16)
	Allocated Principal Receipts prior to transfers	598,838.35
	Net transfers from Interest Waterfall	(26,494.20)
	<b>Total</b>	<b>572,344.15</b>

Allocated Interest Receipts		
	Aggregate Available Funds	760,362.41
	less Allocated Principal Receipts	(572,344.15)
	<b>Total</b>	<b>188,018.26</b>

Principal Waterfall

Interest Waterfall

To Accrual Note	0.00
To A3 Note	0.00
To A4 Note	0.00
<b>Total</b>	<b>0.00</b>

Senior Expenses	34,628.11
Interest Senior Notes [A1 & A2]	0.00
Accrual Note Interest+ComiFee	9,016.39
Mez Note Interest [A3 & A4]	144,373.76
Deferred Amount of Issuer Facility Fee	0.00
Towards Principal O/S on A4	0.00
Towards Available Redemption	0.00
<b>Total</b>	<b>188,018.26</b>

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