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**Summary of Thesis Data as at 29 February 2024**

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

Not in Repayment				
Cohort	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%	841	0.0%
1996	2	0.0%	3,710	0.0%
1997	7	0.1%	23,611	0.1%
1998	12	0.1%	60,022	0.3%
1999	33	0.2%	134,815	0.6%
2000	326	2.4%	1,548,060	7.4%
2001	2,084	15.1%	8,483,087	40.6%
2002	806	5.8%	2,860,241	13.7%
2003	190	1.4%	712,535	3.4%
2004	57	0.4%	212,376	1.0%
2005	11	0.1%	54,879	0.3%
2006	5	0.0%	19,914	0.1%
<b>Total</b>	<b>3,534</b>	<b>25.6%</b>	<b>14,114,092</b>	<b>67.5%</b>

Deferred (with arrears)				
Cohort	Number	Percentage	Balance	Percentage
1991	0	0.0%	0	0.0%
1992	1	0.0%	498	0.0%
1993	2	0.0%	2,846	0.0%
1994	6	0.0%	13,935	0.1%
1995	4	0.0%	12,875	0.1%
1996	23	0.2%	73,111	0.3%
1997	38	0.3%	177,739	0.8%
1998	59	0.4%	312,249	1.5%
1999	84	0.6%	479,932	2.3%
2000	135	1.0%	721,681	3.4%
2001	124	0.9%	568,612	2.7%
2002	37	0.3%	138,073	0.7%
2003	12	0.1%	43,695	0.2%
2004	6	0.0%	28,995	0.1%
2005	2	0.0%	5,701	0.0%
2006	0	0.0%	0	0.0%
<b>Total</b>	<b>533</b>	<b>3.9%</b>	<b>2,579,940</b>	<b>12.3%</b>

Repaying (no arrears)				
Cohort	Number	Percentage	Balance	Percentage
1991	5	0.0%	0	0.0%
1992	174	1.3%	0	0.0%
1993	403	2.9%	386	0.0%
1994	681	4.9%	875	0.0%
1995	896	6.5%	2,801	0.0%
1996	1,224	8.8%	3,193	0.0%
1997	1,204	8.7%	1,387	0.0%
1998	1,076	7.8%	4,462	0.0%
1999	995	7.2%	20,768	0.1%
2000	710	5.1%	88,500	0.4%
2001	727	5.3%	470,803	2.3%
2002	312	2.3%	192,298	0.9%
2003	63	0.5%	70,022	0.3%
2004	15	0.1%	15,752	0.1%
2005	4	0.0%	155	0.0%
2006	3	0.0%	3,440	0.0%
<b>Total</b>	<b>8,492</b>	<b>61.4%</b>	<b>874,843</b>	<b>4.2%</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%	4,378	0.0%
1994	17	0.1%	12,927	0.1%
1995	36	0.3%	52,623	0.3%
1996	54	0.4%	87,290	0.4%
1997	105	0.8%	193,673	0.9%
1998	136	1.0%	313,480	1.5%
1999	200	1.4%	657,614	3.1%
2000	265	1.9%	807,157	3.9%
2001	272	2.0%	731,182	3.5%
2002	135	1.0%	352,112	1.7%
2003	29	0.2%	78,869	0.4%
2004	13	0.1%	42,801	0.2%
2005	1	0.0%	7,569	0.0%
2006	2	0.0%	8,882	0.0%
<b>Total</b>	<b>1,272</b>	<b>9.2%</b>	<b>3,351,003</b>	<b>16.0%</b>

<b>Totals</b>	<b>Number</b>	<b>13,831</b>
	<b>Amount</b>	<b>20,919,878</b>

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

**Summary of Thesis Data as at 29 February 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	23.19%	586,982	17.52%
2-3 months	206	16.19%	385,074	11.49%
4-6 months	161	12.66%	426,598	12.73%
7-12 months	224	17.61%	666,328	19.88%
13-18 months	199	15.64%	632,393	18.87%
19+ months	187	14.70%	653,627	19.51%
<b>Total</b>	<b>1,272</b>	<b>100.0%</b>	<b>3,351,003</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	38	2.99%	113,739	3.39%
2-3 months	42	3.30%	150,388	4.49%
4-6 months	59	4.64%	222,178	6.63%
7-12 months	97	7.63%	412,035	12.30%
13-18 months	55	4.32%	265,125	7.91%
19+ months	84	6.60%	348,460	10.40%
1-18 months < 1yr Backsto	794	62.42%	1,533,912	45.77%
19+ months < 1yr Backsto	103	8.10%	305,166	9.11%
<b>Total</b>	<b>1,272</b>	<b>100.0%</b>	<b>3,351,003</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	100	18.76%	513,773	19.9%
2-3 months	118	22.14%	540,909	21.0%
4-6 months	125	23.45%	593,100	23.0%
7-12 months	160	30.02%	791,572	30.7%
13-18 months	29	5.44%	131,681	5.1%
19+ months	1	0.19%	8,904	0.3%
<b>Total</b>	<b>533</b>	<b>100.0%</b>	<b>2,579,940</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	51	9.57%	290,987	11.3%
2-3 months	35	6.57%	164,831	6.4%
4-6 months	36	6.75%	163,673	6.3%
7-12 months	43	8.07%	225,976	8.8%
13-18 months	5	0.94%	23,885	0.9%
19+ months	0	0.00%	0	0.0%
1-18 months < 1yr Backsto	362	67.92%	1,701,684	66.0%
19+ months < 1yr Backsto	1	0.19%	8,904	0.3%
<b>Total</b>	<b>533</b>	<b>100.0%</b>	<b>2,579,940</b>	<b>100.0%</b>

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

Age related cancellations	108,799
Long-Term Disability	0
Deceased Borrower	17,719
Payments and Trivial Balances	592,415
<b>Total</b>	<b>718,934</b>

**Summary of Thesis Data as at 29 February 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	
	Split by Estimated Year Entered Repayment									
	2005/2006	2004/2005	2003/2004	Other						
1991	-	-	-	355	-	355	1,986	2,562	-	
1992	-	-	-	-	398	398	40,835	49,298	-	
1993	-	-	-	3,809	1,941	5,751	218,128	314,985	-	
1994	-	-	-	10,591	11,148	21,739	679,902	942,038	-	
1995	-	-	-	43,562	10,300	53,862	1,428,988	1,999,877	-	
1996	-	-	164	71,153	54,531	125,849	3,245,790	4,417,269	-	
1997	-	8,271	-	153,298	122,456	284,025	5,346,754	8,041,128	-	
1998	835	2,615	7,789	230,956	211,811	454,005	11,469,882	12,328,421	-	
1999	1,731	23,111	80,023	401,089	315,803	821,757	11,799,316	17,685,583	-	
2000	42,334	67,045	20,840	442,612	399,650	972,481	7,192,872	18,255,932	-	
2001	57,232	54,874	31,133	316,646	314,075	773,959	606,813	14,088,236	-	
2002	32,665	11,805	36,557	105,115	75,181	261,323	12,359	5,968,483	-	
2003	8,530	6,018	3,575	22,502	18,314	58,938	-	1,763,724	-	
2004	7,812	5,110	-	16,494	20,146	49,562	-	469,132	-	
2005	-	-	-	6,055	1,091	7,147	7,077	99,268	-	
2006	825	-	241	-	-	1,066	42,786	190,303	-	
<b>Total</b>	<b>151,964</b>	<b>178,847</b>	<b>180,321</b>	<b>1,824,238</b>	<b>1,556,846</b>	<b>3,892,217</b>	<b>42,093,489</b>	<b>86,616,240</b>	<b>-</b>	
							Total Losses at date incurred	48,566,715	76,013,021	17,764,330
							Cumulative Recoveries	21,537,874	20,153,421	4,189,191

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	
Collateral (excluding 24+ arrears)	18,182,167.53
<b>Total</b>	<b>18,182,167.53</b>

	Liabilities			
	Principal	Interest Deferred	Total	Interest Paid in Period
A1 Note	-	-	-	-
A2 Note	-	-	-	-
Accrual Notes	-	-	-	-
A3 Note	19,641,242.82	-	19,641,242.82	92,009.76
A4 Note	5,293,247.08	-	5,293,247.08	27,766.62
B1 Note	20,600,000.00	16,128,192.28	36,728,192.28	-
B2 Note	20,600,000.00	16,128,192.28	36,728,192.28	-
<b>Total</b>	<b>66,134,490</b>	<b>32,256,385</b>	<b>98,390,874</b>	<b>119,776</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 80,845,415.83 (as of determination date prior to the IPD)  
 Provision Amount 3,892,216.53  
**Current PT2 level 84,737,632.36** vs. breach level **41,200,000** therefore PT2 **breached**

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.

PDL	
Total Liabilities Balance B/F	98,555,363.01
plus Accrual Notes Issued this Period	-
minus Qualifying Loans Balance	18,182,167.53
minus Available Redemption Funds	472,220.35
<b>Total PDL</b>	<b>80,845,415.83</b>

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	51,826.05
	Government Interest Subsidy	580,247.46
	Purchased Accrual	0.00
	<b>Total</b>	<b>632,073.51</b>

Allocated Principal Receipts		
	Assets B/F	18,740,971.03
	less Assets C/F	(18,182,167.53)
	less Losses	(28,730.33)
	less Recoveries (Net of Govt. Share)	(30,850.83)
	Allocated Principal Receipts prior to transfers	499,222.34
	Net transfers from Interest Waterfall	(27,001.99)
	<b>Total</b>	<b>472,220.35</b>

Allocated Interest Receipts		
	Aggregate Available Funds	632,073.51
	less Allocated Principal Receipts	(472,220.35)
	<b>Total</b>	<b>159,853.15</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	32,426.50
Interest Senior Notes [A1 & A2]	0.00
Accrual Note Interest+ComFee	7,650.27
Mez Note Interest [A3 & A4]	119,776.38
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>159,853.15</b>

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