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**Summary of Thesis Data as at 31 May 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>

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

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	4	0.0%	6,934	0.0%
1997	8	0.1%	27,218	0.1%
1998	13	0.1%	53,360	0.3%
1999	27	0.2%	110,149	0.6%
2000	158	1.2%	766,399	3.8%
2001	1,978	14.9%	8,256,062	41.5%
2002	768	5.8%	2,812,876	14.1%
2003	187	1.4%	723,250	3.6%
2004	55	0.4%	209,238	1.1%
2005	11	0.1%	56,615	0.3%
2006	7	0.1%	29,707	0.1%
<b>Total</b>	<b>3,216</b>	<b>24.2%</b>	<b>13,051,808</b>	<b>65.5%</b>

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%	2,936	0.0%
1994	5	0.0%	13,143	0.1%
1995	3	0.0%	12,625	0.1%
1996	18	0.1%	60,925	0.3%
1997	32	0.2%	160,828	0.8%
1998	48	0.4%	282,625	1.4%
1999	84	0.6%	532,471	2.7%
2000	131	1.0%	712,821	3.6%
2001	121	0.9%	570,519	2.9%
2002	39	0.3%	139,862	0.7%
2003	11	0.1%	38,502	0.2%
2004	6	0.0%	29,912	0.2%
2005	2	0.0%	5,881	0.0%
2006	0	0.0%	0	0.0%
<b>Total</b>	<b>502</b>	<b>3.8%</b>	<b>2,563,049</b>	<b>12.9%</b>

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%	806	0.0%
1995	897	6.8%	3,392	0.0%
1996	1,224	9.2%	3,201	0.0%
1997	1,204	9.1%	1,267	0.0%
1998	1,074	8.1%	3,395	0.0%
1999	993	7.5%	18,147	0.1%
2000	684	5.2%	54,098	0.3%
2001	664	5.0%	485,609	2.4%
2002	285	2.1%	187,809	0.9%
2003	59	0.4%	75,119	0.4%
2004	12	0.1%	8,572	0.0%
2005	3	0.0%	121	0.0%
2006	3	0.0%	3,290	0.0%
<b>Total</b>	<b>8,364</b>	<b>63.0%</b>	<b>845,112</b>	<b>4.2%</b>

Repaying (with arrears)				
Cohort	Number	Percentage	Balance	Percentage
1991	-	0.0%	0	0.0%
1992	1	0.0%	517	0.0%
1993	5	0.0%	4,020	0.0%
1994	14	0.1%	11,013	0.1%
1995	29	0.2%	42,245	0.2%
1996	46	0.3%	88,296	0.4%
1997	84	0.6%	170,261	0.9%
1998	119	0.9%	294,361	1.5%
1999	170	1.3%	560,723	2.8%
2000	248	1.9%	804,947	4.0%
2001	301	2.3%	945,502	4.7%
2002	138	1.0%	395,649	2.0%
2003	27	0.2%	77,023	0.4%
2004	16	0.1%	55,329	0.3%
2005	1	0.0%	7,696	0.0%
2006	0	0.0%	0	0.0%
<b>Total</b>	<b>1,199</b>	<b>9.0%</b>	<b>3,457,583</b>	<b>17.4%</b>

<b>Totals</b>	<b>Number</b>	<b>13,281</b>
	<b>Amount</b>	<b>19,917,552</b>

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

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

**Further Information on the Repaying Loans**

Breakdown of number of months arrears for Repaying Class				
Months Down	Number	Percentage	Balance	Percentage
1 month	306	25.52%	736,171	21.29%
2-3 months	214	17.85%	483,488	13.98%
4-6 months	114	9.51%	304,652	8.81%
7-12 months	210	17.51%	646,778	18.71%
13-18 months	170	14.18%	563,459	16.30%
19+ months	185	15.43%	723,034	20.91%
<b>Total</b>	<b>1,199</b>	<b>100.0%</b>	<b>3,457,583</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	87	7.26%	344,523	9.96%
2-3 months	70	5.84%	268,171	7.76%
4-6 months	21	1.75%	73,886	2.14%
7-12 months	75	6.26%	338,249	9.78%
13-18 months	50	4.17%	245,497	7.10%
19+ months	74	6.17%	328,372	9.50%
1-18 months < 1yr Backsto	711	59.30%	1,464,223	42.35%
19+ months < 1yr Backsto	111	9.26%	394,662	11.41%
<b>Total</b>	<b>1,199</b>	<b>100.0%</b>	<b>3,457,583</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	98	19.52%	529,544	20.7%
2-3 months	116	23.11%	548,258	21.4%
4-6 months	118	23.51%	612,698	23.9%
7-12 months	140	27.89%	712,500	27.8%
13-18 months	27	5.38%	144,518	5.6%
19+ months	3	0.60%	15,531	0.6%
<b>Total</b>	<b>502</b>	<b>100.0%</b>	<b>2,563,049</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	43	8.57%	236,828	9.2%
2-3 months	30	5.98%	150,887	5.9%
4-6 months	31	6.18%	147,188	5.7%
7-12 months	31	6.18%	152,008	5.9%
13-18 months	5	1.00%	25,898	1.0%
19+ months	0	0.00%	0	0.0%
1-18 months < 1yr Backsto	359	71.51%	1,834,708	71.6%
19+ months < 1yr Backsto	3	0.60%	15,531	0.6%
<b>Total</b>	<b>502</b>	<b>100.0%</b>	<b>2,563,049</b>	<b>100.0%</b>

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

Age related cancellations	59,013
Long-Term Disability	3,678
Deceased Borrower	0
Payments and Trivial Balances	381,067
<b>Total</b>	<b>443,757</b>

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

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

Cohort	In Repayment				In Deferment All	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	-	-	-	-	-	-	1,986	2,562	-	
1992	-	-	-	414	-	414	40,864	49,283	-	
1993	-	-	-	3,469	2,003	5,471	217,977	314,960	-	
1994	-	-	-	8,968	10,514	19,483	679,958	940,830	-	
1995	-	-	-	34,111	10,100	44,210	1,427,214	2,000,571	-	
1996	-	-	-	68,797	45,174	113,971	3,246,373	4,416,460	-	
1997	-	-	10,103	129,909	115,745	255,757	5,343,044	8,056,042	-	
1998	-	1,298	2,697	214,129	206,512	424,637	11,466,002	12,339,844	-	
1999	78	3,189	27,218	403,002	354,875	788,362	11,800,659	17,701,786	-	
2000	14,108	32,239	77,376	416,929	430,148	970,801	7,189,764	18,265,104	-	
2001	15,761	52,684	58,842	297,274	329,967	754,528	607,337	14,124,444	-	
2002	20,131	27,943	14,224	114,943	80,470	257,710	12,359	5,982,476	-	
2003	4,117	5,712	5,347	30,001	18,762	63,939	-	1,765,066	-	
2004	9,431	-	6,727	19,581	22,815	58,554	-	469,734	-	
2005	-	-	-	6,157	1,126	7,283	7,077	99,435	-	
2006	-	-	-	-	-	-	42,786	190,472	-	
<b>Total</b>	<b>63,626</b>	<b>123,065</b>	<b>202,535</b>	<b>1,747,683</b>	<b>1,628,211</b>	<b>3,765,119</b>	<b>42,083,399</b>	<b>86,719,069</b>	<b>-</b>	
							Total Losses at date incurred	48,566,715	76,093,467	17,813,904
							Cumulative Recoveries	21,555,046	20,234,542	4,218,122

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)

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

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

Assets	
Collateral (excluding 24+ arrears)	17,395,175.50
<b>Total</b>	<b>17,395,175.50</b>

	Liabilities			
	Principal	Interest Deferred	Total	Interest Paid in Period
A1 Note	-	-	-	-
A2 Note	-	-	-	-
Accrual Notes	-	-	-	-
A3 Note	19,213,050.84	-	19,213,050.84	98,799.94
A4 Note	5,177,850.82	-	5,177,850.82	29,809.03
B1 Note	20,600,000.00	16,603,387.99	37,203,387.99	-
B2 Note	20,600,000.00	16,603,387.99	37,203,387.99	-
<b>Total</b>	<b>65,590,902</b>	<b>33,206,776</b>	<b>98,797,678</b>	<b>128,609</b>

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

**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 81,462,042.04 (as of determination date prior to the IPD)  
 Provision Amount 3,765,119.08  
**Current PT2 level 85,227,161.13** 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	98,662,956.14
plus Accrual Notes Issue this Period	-
minus Qualifying Loans Balance	17,395,175.50
minus Available Redemption Funds	194,261.41
<b>Total PDL</b>	<b>81,462,042.04</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	54,427.37
	Government Interest Subsidy	309,613.28
	Purchased Accrual	0.00
	<b>Total</b>	<b>364,040.65</b>

Allocated Principal Receipts		
	Assets B/F	17,708,342.26
	less Assets C/F	(17,395,175.50)
	less Losses	(58,906.40)
	less Recoveries (Net of Govt. Share)	(30,206.49)
	Allocated Principal Receipts prior to transfers	224,053.87
	Net transfers from Interest Waterfall	(29,792.46)
	<b>Total</b>	<b>194,261.41</b>

Allocated Interest Receipts		
	Aggregate Available Funds	364,040.65
	less Allocated Principal Receipts	(194,261.41)
	<b>Total</b>	<b>169,779.24</b>

**Principal Waterfall**

**Interest Waterfall**

To Accrual Note	0.00
To A3 Note	153,022.40
To A4 Note	41,239.01
<b>Total</b>	<b>194,261.41</b>

Senior Expenses	32,700.32
Interest Senior Notes [A1 & A2]	0.00
Accrual Note Interest+ComFee	8,469.95
Mez Note Interest [A3 & A4]	128,608.97
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>169,779.24</b>

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