Date: 8 April 2016

Commonwealth Bank of Australia CBA Covered Bond Trust - Investor Report

 Monthly Covered Bond Report Date
 31-March-2016

 Determination Date
 01-April-2016

 Distribution Date
 20-April-2016

Covered Bond Guarantor
Security Trustee
Bond Truste
Bond Truste
Bond Truste
Swap Provider
Swap Provider
Commonwealth Bank of Australia
Servicer
Commonwealth Bank of Australia
Trust Manager
Cover Pool Monitor
PricewaterhouseCoopers

Ratings Overview	Fitch	Moody's
CBA Short Term Senior Unsecured Rating	F1+ (Affirmed)	P-1 (Stable)
CBA Long Term Senior Unsecured Rating	AA- (Stable)	Aa2 (Stable)
Covered Bond Rating	AAA	Aaa

Compliance Tests	
Asset Coverage Test	Pass
Issuer Event of Default	No
Covered Bond Guarantor Event of Default	No
Interest Rate Shortfall Test	Pass
Pre-Maturity Test	Pass

Ass	set Coverage Test as at 01-April-2016	
	Calculation of Adjusted Aggregate Receivable Amount	
Α	The Lower of: (i) LVR Adjusted Mortgage Loan Balance Amount, and (ii) Asset Percentage Adjusted Mortgage Loan Balance Amount	\$32,366,723,049 \$28,985,720,178 \$28,985,720,178
В	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
С	Aggregate Principal Balance of any Substitution Assets and Authorised Investments as at the relevant Determination Date	\$443,069,155
D	Aggregate Amount of Principal Collections collected by the Servicer during the Collection Period excluding any amounts applied in accordance with the Priority of Payments.	\$0
E	The sum Sale Proceeds credited to the GIC Account, Remaining Available Principal held in the GIC Account and any amount transferred from the OC Account to the GIC Account	\$0
Z	Negative Carry Factor	\$0
	Adjusted Aggregate Mortgage Loan Amount (A+B+C+D+E) · Z	\$29,428,789,333
	Results of Asset Coverage Test Adjusted Aggregate Mortgage Loan Amount AUD Equivalent of the Aggregate Principal Amount Outstanding of the Covered Bonds Asset Coverage Test is Satisfied	\$29,428,789,333 \$24,316,713,392 Yes
	Asset Percentage Current Overcollateralisation Percentage	89.50% 33.10%

Summary as at 01-April-2016

Bond Issuance

Series 1 12_January-2012 EUR 1,500,000,000 0.0 \$1,858,248,000,00 0.7365 Yearly 2,6250 Series 2 27_January-2012 NOK 3,875,000,000,000 0.000,000 0.000,000 0.000,000 0.0000 0.00	<u>Bonds</u>	Issue Date	Principal Balance	AUD Equiv. of Principal Balance	Exchange Rate	Coupon Frequency	Coupon Rate
Series 2	Sorios 1	12 January 2012	ELIP 1 500 000 000 00		0.7065	Voorly	2 625000%
Semina S. S. Januarry 2012 AUD 2,000,000,000						•	
Series 5						•	5.750000%
Series 5 01-February-2012 UR 190,000,000,00 \$13,812,333.46 0.8146 Yearthy Usdrefty UBOR 3 MONTHS+13500 Series 7 02-February-2012 UR 56,000,000,00 \$81,246,933.96 0.8185 Yearthy UBOR 3 MONTHS+13500 Series 8 13-February-2012 CBF 50,000,000,00 \$13,799,795.00 0.8765 Cuarterly CPU 190,000,00 Series 9 13-February-2012 CHF 170,000,000,00 \$14,190,189,712 0.8245 Yearthy CPU 190,000,00 Series 10 13-Machra-2012 CHF 430,000,000,00 \$55,035,918,918 0.9821 SeminAnnual 1.500 Series 13 18-Machra-2012 CHF 130,000,000,00 \$1,876,524,883.04 1.0655 SeminAnnual 2.200 Series 16 0.94my-2012 CHF 150,000,000,00 \$1,876,524,883.04 1.0655 SeminAnnual 2.200 Series 16 0.94my-2012 CHF 150,000,000,00 \$1,876,324,883.04 1.0655 SeminAnnual 2.200 Series 24 0.94my-2012 CHF 190,000,000 \$11,849,916,160 0.7726 Yearty 4.704		•					
Senies 6 03-Fathuary-2012 USB 9,000,000,000 347,674,000,000 1,0510 Quartery LBOR 3 MONTHS + 1,3500 Senies 8 13-Fathuary-2012 EUR 66,000,000 373,000,795.00 0.0766 Quartery GBP 1,000,000,000 373,000,795.00 0.0766 Quartery CHE LBOR 3 MONTHS + 1,3800 Senies 10 13-Fathuary-2012 EUR 17,000,000.00 \$342,551,615.88 0.9825 Quartery CHE LBOR 3 MONTHS + 1,3800 Senies 12 01-March 2012 CHF 425,000,000.00 \$350,635,516.91 0.9821 Semi-Annual 1.5000 Senies 12 01-March 2012 CHF 500,000,000.00 \$362,055,673.25 0.9067 Yenry 3.7000 Senies 13 01-6-March 2012 USD 2,000,000,000 \$167,572,489.51 0.9067 Yenry 1.5500 Senies 13 0.4-March 2012 URL 5,000,000,000 \$169,773,895.14 0.946 Yearry 1.6520 Senies 16 0.4-May-2012 EUR 5,000,000,000 \$150,477,895.14 0.946 Yearry 4.5500 Senies 20 0.5-May-2012 EUR 5,000,000,000 \$110,480		•				•	
Seniers 7 Q2-Fabruary-2012 EUR 65,000,000.00 \$812,48,333.98 0.8165 Yearty GBP EUROR 3 MONTHS + 1,390.00 Senies 9 13-Fabruary-2012 EUR 117,000,000.00 \$141,901,198712 0.0245 Yearty GBP EUROR 3 MONTHS + 0,800.00 Senies 10-Matured 13-March-2012 CH+ 280,000,000.00 \$358,368,591.891 0.9821 Cuarterly CH+ ELBOR 3 MONTHS + 0,800.00 Senies 12 10-1-March-2012 EUR 50,000,000.00 \$358,585,918.91 0.9821 Semi-Annual 1.500.00 Senies 13 16-March-2012 CUR 100,000,000.00 \$15,875,524,693.04 1.0688 Semi-Annual 2.200.00 Senies 15 0.344ey-2012 CHF 150,000,000.00 \$15,875,524,693.04 1.0688 Semi-Annual 2.200.00 Senies 16 0.944ey-2012 CHR 150,000,000.00 \$11,875,746,60 0.7906 Yearly 4.5500 Senies 17 21-May-2012 EUR 150,000,000.00 \$11,842,900,60 0.07728 Yearly 2.3500 Senies 21 24-September-2012 EUR 11,100,000,000 \$118,312,476.00 0.9562 Yearly							
Senes B 13-February-2012 EUR PS 0000000000 \$73,000795.00 0.0765 Quarterly GER LBOR 3 MONTHS + 1,3800 Senies D 13-February-2012 EUR 11,00000000 \$141,001,00712 0.0825 Quarterly CH-LBOR 3 MONTHS + 0,8000 Senies 12 0.11 Alarch-2012 CH-R 30,000,000000 \$826,558,151,858 0.9825 Semi-Annual CH-LBOR 3 MONTHS + 1,3800 Senies 12 0.11 Alarch-2012 CH-R 30,000,00000 \$826,558,732.59 0.0867 Yenrity 3,700 Senies 14 0.24 May-2012 CH-F 100,000,00000 \$150,977,895,14 0.0436 Yenrity 1,625 Senies 16 0.94 May-2012 CH-F 100,000,00000 \$150,977,895,14 0.0436 Yenrity 4,550 Senies 18 0.74 Jugust-2012 CHR 100,000,0000 \$150,977,895,14 0.04462 Yenrity 4,550 Senies 18 0.74 Jugust-2012 CHR 100,000,0000 \$116,4890,1600 0.7728 Yenrity 4,550 Senies 20 1.95 perimebre-2012 CHR 100,000,0000 \$118,147,7650 0.051 Yenrity 2,200						•	
Series 1 1-February-2012 EUR 117,000,000.00 \$14,001,697.12 0.8245 Vestry CHF LISOR 3 MONTH \$+ 0,680.00 Series 10 1-March-2012 CUF 350,000,000.00 \$342,551,6151.88 0.8825 Custartiny CHF LISOR 3 MONTH \$+ 0,680.00 Series 12 0.1-March-2012 EUR 50,000,000.00 \$326,265,573.25 0.8057 Vestry 3,700.00 Series 13 1-March-2012 EUR 0.000,000.00 \$1,876,524,693.04 1.688 Serial/nutal 2,2250.00 Series 14 0.2-May-2012 EUR 1.000,000.00 \$1,876,524,693.04 1.688 Serial/nutal 2,2250.00 Series 15 0.3-May-2012 EUR 1.000,000.00 \$1,876,524,693.04 0.9436 Yearly 1.6250.00 Series 16 0.9-May-2012 EUR 1.000,000.00 \$1,873,144,529.00 0.7906 Yearly 3,000.00 Series 17 2.1-May-2012 EUR 50,000,000.00 \$11,873,144,529.00 0.7906 Yearly 4,500.00 Series 17 2.1-May-2012 EUR 50,000,000.00 \$11,873,144,529.00 0.7228 Yearly 4,500.00 Series 19 0.4-September-2012 EUR 50,000,000.00 \$11,873,144,529.00 0.9462 Yearly 2,500.00 Series 20 0.1-September-2012 EUR 50,000,000.00 \$11,872,870,00 0.6562 Yearly 2,500.00 Series 20 0.1-September-2012 EUR 50,000,000.00 \$11,872,870,00 0.6562 Yearly 2,200.00 Series 20 0.1-September-2012 EUR 11,000,000.00 \$13,144,290.01 0.8076 Yearly 2,200.00 Series 20 0.1-September-2012 EUR 11,000,000.00 \$1,347,42,390.00 0.8076 Yearly 2,200.00 Series 20 0.1-September-2012 EUR 11,000,000.00 \$1,347,42,390.00 0.8076 Yearly 2,200.00 Series 20 0.1-September-2012 EUR 11,000,000.00 \$1,347,42,390.00 0.8076 Yearly 2,200.00 Series 20 0.1-September-2012 EUR 11,000,000.00 \$1,347,42,390.00 0.8076 Yearly 2,200.00 Series 20 0.1-September-2012 EUR 11,000,000.00 \$1,347,42,390.00 0.7755 Yearly 2,200.00 Series 20 0.1-September-2012 EUR 11,000,000.00 \$1,347,42,390.00 0.7755 Yearly 2,200.00 Series 20 0.1-September-2014 EUR 0.000,000.00 \$1,347,42,390.00 0.80						•	
Series 10 Malured 13-Marcin-2012 CHF 425,000,00000 \$325,63819.1 0.8921 Seria/Annual 1.6,0000 Series 12 0.1 Marcin-2012 EUR 50,000,00000 \$326,388,7325 0.8067 Yearly 3.7000 Series 13 16-Marcin-2012 USD 20,000,000000 \$11,876,524,8893.04 1.0668 Seria/Annual 2.2500 Series 14 0.2 May-2012 CHF 100,000,000000 \$11,876,524,8893.04 1.0668 Seria/Annual 2.2500 Series 16 0.9 May-2012 CHF 100,000,000000 \$11,876,524,8820.00 0.7906 Yearly 3.0500 Series 16 0.9 May-2012 EUR 150,000,000000 \$12,840,7165.00 5.9332 Yearly 4.5500 Series 18 0.7 August-2012 EUR 150,000,00000 \$116,4891.0600 0.7728 Yearly 3.0500 Series 18 0.7 August-2012 EUR 150,000,00000 \$116,4891.0600 0.7728 Yearly 3.0500 Series 18 0.7 August-2012 EUR 150,000,00000 \$116,4891.0600 0.8462 Yearly 3.0500 Series 19 0.4 September 2012 EUR 150,000,00000 \$11,4470.00 0.8462 Yearly 3.0500 Series 20 0.5 October 2012 EUR 150,000,00000 \$13,147,980.30 0.8662 Yearly 3.0500 Series 20 0.5 October 2012 EUR 150,000,00000 \$13,014,756.35 0.8192 Yearly 2.6050 Series 22 0.5 October 2012 EUR 150,000,00000 \$13,014,756.35 0.8192 Yearly 2.6050 Series 22 0.5 October 2012 EUR 150,000,00000 \$13,014,756.35 0.8192 Yearly 2.0500 Series 24 Albarud 1.8 January 2013 USD 2,000,000,0000 \$1,02,000,00000 \$1,02,000,0000							
Series 11 13-March-2012 CHP 350,000,000.00 \$356,385,918.91 0,9821 Seminanual 1,5000 Series 12 01-March-2012 USB 2,000,000,000 \$12,875,524,893.04 1,085 Seminanual 2,22500 Series 14 0.24May-2012 CHF 100,000,000.00 \$1,875,524,893.04 1,085 Seminanual 2,22500 Series 15 0.34May-2012 EUR 1,500,000,000.00 \$1,877,344,529.00 0,796 Yearly 3,0000 Series 16 0.94May-2012 EUR 1,500,000,000.00 \$11,873,744,529.00 0,796 Yearly 3,0000 Series 17 2.14May-2012 EUR 1,500,000,000.00 \$11,843,616.00 0,728 Yearly 4,5000 Series 18 0.74Agus-2012 EUR 90,000,000.00 \$11,843,616.00 0,728 Yearly 2,8000 Series 19 0.4-September 2012 EUR 90,000,000.00 \$11,813,124.76 0,0482 Yearly 2,8000 Series 24 0.4-September 2012 EUR 111,000,000.00 \$11,813,124.76 0,0482 Yearly 2,2000 Series 23 0.5-Calles		•					
Series 12						•	
Series 13 16-March-2012 USD 2,000,000,000 \$1,876,524,683.04 1,0658 SemiAnnual 2,220 Series 15 0.24May-2012 CHI (000,000,000) \$16,877,856.14 0,9436 Yearby 1,6250 Series 15 0.94May-2012 EUR 1,500,000,000.00 \$1,887,314,520.00 0,7906 Yearby 3,000 Series 16 0.94May-2012 EUR 1,500,000,000.00 \$118,438,016.00 0,7728 Yearby 3,0350 Series 18 0.74August-2012 EUR 9,000,000.00 \$114,239,047,165.00 0,8452 Yearby 2,830,30 Series 20 1.3-September-2012 EUR 150,000,000.00 \$114,239,047,00 0,8452 Yearby 2,250,00 Series 21 4.2-September-2012 EUR 150,000,000.00 \$131,442,940,00 0,8076 Yearby 2,270,00 Series 22 0.5-October-2012 EUR 50,000,000.00 \$252,377,040,00 0,8016 Quartry EUR/180R 3 MONTHS 0,4500 Series 26 0.1-February-2013 USD 2,000,000,000 \$144,140,8700 0,7550 Yearby 2,200,000,000 Series 2							1.500000%
Series 14 0.2-May-2012 CHF 100,000,000.00 \$169,977,895.14 0.9446 Yearly 1.6250 Series 16 0.3-May-2012 EUR 15,000,000.00 \$128,407,165.00 0.7306 Yearly 4.5000 Series 16 0.9-May-2012 EUR 15,000,000.00 \$128,407,165.00 0.728 Yearly 4.5000 Series 18 0.7-August-2012 EUR 100,000,000.00 \$118,312,476.00 0.8482 Yearly 2.8000 Sories 19 0.4-September-2012 GBP 750,000,000.00 \$118,312,476.00 0.8562 Yearly 2.2000 Sories 21 1.3-September-2012 EUR 110,000,000.00 \$138,104,756.35 0.8192 Yearly 2.2700 Sories 22 0.5-October-2012 EUR 111,000,000.00 \$137,442,380.00 0.8016 Quartery EURISOR 3MOTHS e1600 2.000 Sories 23 0.9-November-2012 EUR 113,000,000.00 \$142,140,087.00 0.7500 Yearly 2.000 Sories 24 0.1-February-2013 USD 50,000,000.00 \$144,430,851.00 0.7500 Yearly 2.500 Sories 2						•	
Series 15 0.3-May:2012 EUR 1,500,000,000.00 \$18,97,314,529.00 0.796 Yearly 3,000 Series 17 2.1-May-2012 EUR 90,000,000.00 \$18,407,155.00 0.728 Yearly 4,550 Series 18 0.7-August-2012 EUR 90,000,000.00 \$116,459,015.00 0.728 Yearly 2,630 Series 19 0.4-September 2012 EUR 100,000,000.00 \$114,259,015.00 0.8562 Yearly 2,300 Series 20 1.3-September 2012 EUR 11,100,000.00 \$137,476.53 0.8192 Yearly 2,270 Series 22 0.5-Orober 2012 EUR 11,000,000.00 \$182,147.76.53 0.8192 Yearly 2,200 Series 23 0.9-November 2012 EUR 11,300,000.00 \$182,377.049.00 0.8016 Quarterly EURIBOR 3 MONTHS - 0.4500 Series 24 Maturd 1.8-January-2013 USD 2,000,000,000 \$144,240,087.00 0.7950 Yearly 2,000 Series 26 0.9-February-2013 USD 5,000,000,000 \$44,123,195.38 1,039 Quarterly EUR BOR 3 MONTHS + 0.3500							
Series 16 09-May-2012 NOK.750,000,000.00 \$128,407,165.00 5.9332 Yearly 4.5500 Series 17 21-May-2012 EUR 100,000,000.00 \$116,459,015.00 0.7728 Yearly 2.6300 Series 19 04-September-2012 EUR 150,000,000.00 \$11,427,990,437.00 0.6852 Yearly 2.6300 Series 20 13-September-2012 EUR 150,000,000.00 \$11,427,990,437.00 0.6852 Yearly 2.2700 Series 21 24-September-2012 EUR 150,000,000.00 \$137,442,380.00 0.8016 Quarterly EUR 180,000,000 \$237,7442,380.00 0.8016 Quarterly EUR 180,000,000 \$342,140,0870.00 0.8016 Quarterly EUR 180,000,000.00 \$342,140,0870.00 0.7950 Yearly \$20,000 \$342,140,0870.00 0.7950 Yearly \$20,000 \$342,140,0870.00 0.7755 Yearly \$20,000 \$340,000,000						•	1.625000%
Series 17 21-May-2012 EUR B 0,000,000,000 \$116,459,016.00 0.7728 Yearly 3,0350 Series 18 07-August-2012 GBR 750,000,000.00 \$118,312,476.00 0.8452 Yearly 2,6300 Series 20 13-September-2012 EUR 150,000,000.00 \$131,4796,535 0.8192 Yearly 2,2700 Series 21 24-September-2012 EUR 11,000,000,000 \$133,104,756,35 0.8192 Yearly 2,2700 Series 22 05-October-2012 EUR 50,000,000.00 \$142,410,087.00 0.7950 Yearly 2,600 Series 23 09-November-2012 EUR 113,000,000.00 \$142,410,087.00 0.7950 Yearly 2,000 Series 26 01-February-2013 USD 2,000,000.00 \$144,30,651.00 0.7755 Yearly 2,000 Series 27 01-February-2013 USD 5,000,000.00 \$44,123,195.38 1,0390 Quarterly LIBOR 3 MORTHS - 0,3500 Series 27 01-February-2013 USD 5,000,000,00 \$164,123,195.38 1,0390 Quarterly LIBOR 3 MORTHS - 0,3500 Series 29 <td></td> <td>•</td> <td></td> <td></td> <td></td> <td>•</td> <td>3.000000%</td>		•				•	3.000000%
Series 18 07-August-2012 EUR 100,000,000,000 \$118,312,476.00 0.8452 Yearrly 2.6300 Series 29 13-September-2012 EUR 150,000,000.00 \$114,2980,437.00 0.8652 Yearrly 2.2700 Series 20 13-September-2012 EUR 150,000,000.00 \$137,442,2880.00 0.8016 Quarterly EURBG 3 MONTHS + 0.4500 Series 22 09-November-2012 EUR 151,000,000.00 \$137,442,2880.00 0.8016 Quarterly EURBG 3 MONTHS + 0.4500 Series 23 09-November-2012 EUR 11,000,000.00 \$142,140,087.00 0.7950 Yearrly 2.0550 Series 26 01-February-2013 EUR 11,200,000.00 \$144,430,651.00 0.7755 Yearrly 2.5000 Series 26 01-February-2013 USD 50,000,000.00 \$44,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 27 08-February-2013 USD 50,000,000.00 \$44,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 29 11-December 2013 USD 50,000,000.00 \$1,654,828,498.99.56 0.9064 SemiAnnual		•				•	4.550000%
Series 19 04 September-2012 GBP 750,000,000.00 \$1,142,980,437.00 0.8562 Yearly 3,000 Series 20 13-September-2012 EUR 150,000,000.00 \$133,142,780.30 0.8192 Yearly 2,2700 Series 22 05-October-2012 EUR 111,000,000.00 \$62,377,048.00 0.8016 Quarterly EURIBOR 3 MONTHs 0-4500 Series 23 09-November-2012 EUR 133,000,000.00 \$137,442,880.00 0.9016 Quarterly EURIBOR 3 MONTHs 0-4500 Series 23 09-November-2012 EUR 13,000,000.00 \$13,903,306,278.00 1.0497 SemiAnnual 0.7500 Series 26 01-February-2013 USD 2,000,000,000.00 \$48,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS 0-3500 Series 26 01-Bertuary-2013 USD 50,000,000,000 \$48,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS 0-3500 Series 27 11-December-2013 USD 50,000,000,000 \$48,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS 0-3500 Series 29 21-January-2014 EUR 1,000,000,000 \$51,654,898,499.56 0.9064						•	3.035000%
Series 20 13-September-2012 EUR 150,000,000.00 \$183,104,756.35 0.8192 Yearly 2.2700 Series 21 05-October-2012 EUR 111,000,000.00 \$137,442,380.00 0.8016 Yearly £200,25 Series 22 05-October-2012 EUR 50,000,000.00 \$142,140,087.00 0.7950 Yearly £201,000 Series 24 Matured 18-January-2013 EUR 113,000,000.00 \$142,140,087.00 0.7950 Yearly £205,000 Series 25 01-February-2013 EUR 112,000,000.00 \$144,430,651.00 0.7755 Yearly £2500 Series 26 08-February-2013 USD 50,000,000.00 \$448,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS - 0.3500 Series 28 11-December-2012 USD 15,000,000,000 \$1,654,898,499.56 0.9064 Semi-Annual 1.8750 Series 28 11-December-2013 USD 15,000,000,000 \$1,654,898,499.56 0.9064 Semi-Annual 1.8750 Series 28 11-December-2014 EUR 45,000,000,000 \$1,634,898,499.56 0.9064 Semi-Annual \$1,600		•				•	2.630000%
Series 21 24-September-2012 EUR 111,000,000.00 \$137,442,380.00 0.8076 Yearly 2.6025 Series 22 05-October-2012 EUR 50,000,000.00 \$142,140,087.00 0.8016 Quarterly EURIBOR 3 MONTHS + 0.4500 Series 23 09-November-2012 EUR 113,000,000.00 \$142,140,087.00 0.7950 Yearly Serial-Annual 0.7500 Series 26 018-Fahruary-2013 USD 50,000,000,000 \$144,340,561.00 0.7755 Yearly LBOR 3 MONTHS + 0.3500 Series 26 08-February-2013 USD 50,000,000,000 \$48,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 27 08-February-2013 USD 50,000,000,000 \$48,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 28 11-December 2013 USD 15,000,000,000 \$291,957.225.00 1.0755 SemiAnnual 1.8750 Series 31 21-January-2014 EUR 1,000,000,000 \$86,289.00 0.6521 Yearly Yearly 2.1350 Series 33 15-April-2014 EUR 4,000,000.00 \$864,389.079.68 0.		04-September-2012	GBP 750,000,000.00	\$1,142,980,437.00		•	3.000000%
Series 22 05-October-2012 EUR 50,000,000.00 \$62,377,049.00 0.8016 Quarterly EURIBOR 3 MONTHS + 0.4500 Series 23 09-November-2012 EUR 113,000,000.00 \$142,140,087.00 0.7950 Yearly 2.0350 Series 25 01-February-2013 EUR 112,000,000.00 \$144,430,651.00 0.7755 Yearly 2.5000 Series 26 01-February-2013 USD 50,000,000.00 \$48,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 27 08-February-2013 USD 50,000,000.00 \$48,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 28 11-December-2013 USD 15,000,000.00 \$29,1957.229.00 1.0755 SemiAnnual 1.8020 Series 30 22-January-2014 WZD 314,000,000.00 \$529,1957.229.00 0.6521 Yearly 1.3750 Series 31 21-January-2014 EUR 14,000,000.00 \$568,026,155.38 0.6615 Yearly 2.2150 Series 32 24-January-2014 GBP 350,000,000.00 \$568,026,155.38 0.6615 Yearly 2.2150		13-September-2012	EUR 150,000,000.00	\$183,104,756.35		•	2.270000%
Series 23 09-November-2012 EUR 113,000,000.00 \$1,905,306,278.00 0.7950 Yearly 2.3050 Series 26 01-February-2013 EUR 112,000,000.00 \$144,306,51.00 0.7755 Yearly 2.5000 Series 26 01-February-2013 USD 50,000,000.00 \$44,123,195.38 10,390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 27 08-February-2013 USD 50,000,000.00 \$48,123,195.38 10,390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 28 11-December-2013 USD 15,000,000.00 \$48,123,195.38 1,0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 29 21-January-2014 NZD 314,000,000.00 \$29,1957,229.00 1,0755 SemiAnnual 5,8020 Series 30 21-January-2014 EUR 140,000,000.00 \$68,026,155.38 0,6615 Yearly 2,2150 Series 32 24-January-2014 EUR 45,000,000.00 \$68,026,155.38 0,5314 Quarterly GBP LIBOR 3 MONTHS + 0.3100 Series 36 12-May 2014 EUR 40,000,000.00 \$68,026,155.38 0,6615 Yearly CUARTER		24-September-2012	EUR 111,000,000.00	\$137,442,380.00	0.8076	Yearly	2.602500%
Series 24- Matured 18-January-2013 USD 2,000,000,000.00 \$1,905,306,278.00 1,0497 SemiAnnual 0,7500 Series 26 08-February-2013 USD 50,000,000.00 \$44,430,651.00 0,7755 Yearly 1,5000 Series 27 08-February-2013 USD 50,000,000.00 \$48,123,195.38 1,0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 28 11-December-2013 USD 15,000,000.00 \$1,654,898,499.56 0.9064 SemiAnnual 1,8750 Series 29 21-January-2014 NZD 144,000,000.00 \$291,957,229.00 1,0755 SemiAnnual 5,8020 Series 30 22-January-2014 EUR 1,000,000,000.00 \$1,533,535,899.00 0,6521 Yearly 2,2150 Series 31 15-April-2014 EUR 45,000,000.00 \$684,065,079.88 0,5344 Quarterly GBP LIBOR 3 MONTHS + 0,300 Series 33 15-April-2014 EUR 40,000,000.00 \$59,828,614.81 0,6662 Yearly 1,5250 Series 36 12-May-2014 EUR 40,000,000.00 \$13,250,000,000.00 1,000 SemiAnnual 4,500	Series 22	05-October-2012	EUR 50,000,000.00	\$62,377,049.00	0.8016	Quarterly	EURIBOR 3 MONTHS + 0.450000%
Series 25 01-February-2013 EUR 112,000,000.00 \$144,430,651.00 0.7755 Yearly 2.5000 Series 26 08-February-2013 USD 50,000,000.00 \$48,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 27 08-February-2013 USD 50,000,000.00 \$48,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 28 11-December-2013 USD 1,500,000,000.00 \$1,654,898,499.66 0.9064 SemiAnnual LIBOR 3 MONTHS + 0.3500 Series 29 21-January-2014 NZD 314,000,000.00 \$51,533,535,899.00 0.6521 Yearly Yearly 1.3750 Series 30 22-January-2014 EUR 4,000,000.00 \$68,026,155.38 0.6615 Yearly Ceries 37 Yearly Ceries 37 Series 33 15-April-2014 EUR 40,000,000.00 \$65,9828,614.81 0.6686 Quarterly GBP LIBOR 3 MONTHS + 0.3100 Series 36 27-May-2014 EUR 40,000,000.00 \$59,828,614.81 0.6686 Quarterly EURIBOR 3 MONTHS + 0.3100 Series 36 12-May-2014 EUR 4,000,000.00	Series 23	09-November-2012	EUR 113,000,000.00	\$142,140,087.00	0.7950	Yearly	2.305000%
Series 26 08-February-2013 USD 50,000,000.00 \$48,123,195.38 1,0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 27 08-February-2013 USD 50,000,000.00 \$1,654,838,499.56 0.9064 SemiAnnual 1.8750 Series 28 11-December-2014 NZD 314,000,000.00 \$1,654,838,499.56 0.9064 SemiAnnual 1.8750 Series 30 22-January-2014 EUR 1,000,000,000 \$1,533,535,999.00 0.6521 Yearly 1.2750 Series 31 21-January-2014 EUR 45,000,000.00 \$86,026,165.38 0.6615 Yearly 2.2150 Series 32 24-January-2014 GBP 350,000,000.00 \$654,980,079.68 0.5344 Quarterly GBP LIBOR 3 MONTHS + 0.3000 Series 33 15-April-2014 EUR 40,000,000.00 \$60,041,183.48 0.6662 Yearly 1.5250 Series 36 27-May-2014 EUR 40,000,000.00 \$1,25,000,000.00 1.0000 SemiAnnual 4.7500 Series 36 18-June-2014 AUD 125,000,000.00 \$1,347,663,605.00 0.9276 SemiAnnual 4.200	Series 24- Matured	18-January-2013	USD 2,000,000,000.00	\$1,905,306,278.00	1.0497	SemiAnnual	0.750000%
Series 27 08-February-2013 USD 50,000,000.00 \$48,123,195.38 1.0390 Quarterly LIBOR 3 MONTHS + 0.3500 Series 28 11-December-2013 USD 1,500,000,000.00 \$1,654,898,499.56 0.9064 SemiAnnual 1.8750 Series 29 21-January-2014 NZD 314,000,000,000.00 \$1,957,299.00 1.0755 SemiAnnual 5.8020 Series 30 22-January-2014 EUR 1,000,000,000.00 \$68,026,155.38 0.6615 Yearly 1.3750 Series 31 21-January-2014 EUR 45,000,000.00 \$684,026,155.38 0.6615 Yearly GBP LIBOR 3 MONTHS + 0.3000 Series 33 15-April-2014 EUR 40,000,000.00 \$59,828,614.81 0.6686 Quarterly GBP LIBOR 3 MONTHS + 0.3000 Series 33 12-May-2014 EUR 40,000,000.00 \$59,828,614.81 0.6686 Quarterly EURIBOR 3 MONTHS + 0.3000 Series 35 27-May-2014 AUD 150,000,000.00 \$125,000,000.00 1.0000 SemiAnnual 4.000 Series 36 18-July-2014 AUD 109,000,000.00 \$1,934,7563,605.00 0.9276 SemiAnnual	Series 25	01-February-2013	EUR 112,000,000.00	\$144,430,651.00	0.7755	Yearly	2.500000%
Series 28 11-December-2013 USD 1,500,000,000.00 \$1,654,898,499.56 0.9064 SemiAnnual 1.8750 Series 29 21-January-2014 NZD 314,000,000.00 \$291,957,229.00 1.0755 SemiAnnual 5.8020 Series 30 22-January-2014 EUR 1,000,000,000.00 \$1,533,535,899.00 0.6521 Yearly 1.3750 Series 31 21-January-2014 EUR 45,000,000.00 \$68,026,155.38 0.6615 Yearly 2.2150 Series 32 24-January-2014 GBP 350,000,000.00 \$684,980,079.68 0.5344 Quarterly GBP LIBOR 3 MONTHS + 0.3000 Series 33 15-April-2014 EUR 40,000,000.00 \$660,498,079.68 0.5344 Quarterly GEVIBOR 3 MONTHS + 0.3000 Series 36 27-May-2014 EUR 40,000,000.00 \$125,000,000.00 1.0000 SemiAnnual 4.7500 Series 36 27-May-2014 AUD 125,000,000.00 \$1,347,638,650.00 0.9276 SemiAnnual 4.2000 Series 37 10-July-2014 AUD 50,000,000.00 \$1,347,638,650.00 0.9276 SemiAnnual 4.2000	Series 26	08-February-2013	USD 50,000,000.00	\$48,123,195.38	1.0390	Quarterly	LIBOR 3 MONTHS + 0.350000%
Series 29 21-January-2014 NZD 314,000,000.00 \$291,957,229.00 1.0755 SemiAnnual 5.8020 Series 30 22-January-2014 EUR 1,000,000,000.00 \$1,533,535,899.00 0.6521 Yearly 1.3750 Series 31 21-January-2014 EUR 45,000,000.00 \$684,980,079.68 0.5344 Quarterly GBP LIBOR 3 MONTHS + 0.3100 Series 32 24-January-2014 EUR 40,000,000.00 \$59,828,614.81 0.6686 Quarterly GBP LIBOR 3 MONTHS + 0.3100 Series 33 15-April-2014 EUR 40,000,000.00 \$59,828,614.81 0.6686 Quarterly EURIBOR 3 MONTHS + 0.3100 Series 34 12-May-2014 EUR 40,000,000.00 \$60,041,183.48 0.6662 Yearly 1.5250 Series 35 27-May-2014 AUD 125,000,000.00 \$125,000,000.00 1.0000 SemiAnnual 4.7550 Series 36 18-June-2014 AUD 12,000,000.00 \$190,000,000.00 1.0000 SemiAnnual 4.2500 Series 37 10-July-2014 AUD 10,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2750	Series 27	08-February-2013	USD 50,000,000.00	\$48,123,195.38	1.0390	Quarterly	LIBOR 3 MONTHS + 0.350000%
Series 30 22-January-2014 EUR 1,000,000,000.00 \$1,533,535,899.00 0.6521 Yearly 1.3750 Series 31 21-January-2014 EUR 45,000,000.00 \$88,026,155.38 0.6615 Yearly 2.2150 Series 32 24-January-2014 GBP 350,000,000.00 \$654,980,079.68 0.5344 Quarterly GBP IBOR 3 MONTHS + 0.3000 Series 33 15-April-2014 EUR 40,000,000.00 \$59,828,614.81 0.6686 Quarterly EURIBOR 3 MONTHS + 0.3100 Series 34 12-May-2014 EUR 40,000,000.00 \$125,000,000.00 1.000 SemiAnnual 4.7500 Series 36 27-May-2014 AUD 125,000,000.00 \$1,347,563,605.00 0.9276 SemiAnnual 4.7500 Series 37 10-July-2014 AUD 50,000,000.00 \$109,000,000.00 \$1,000 SemiAnnual 4.2000 Series 39 04-November-2014 EUR 1,000,000,000.00 \$50,000,000.00 1.000 SemiAnnual 4.2750 Series 40 02-December-2014 EUR 25,000,000.00 \$35,840,529.65 0.6873 Yearly 1.2100	Series 28	11-December-2013	USD 1,500,000,000.00	\$1,654,898,499.56	0.9064	SemiAnnual	1.875000%
Series 31 21-January-2014 EUR 45,000,000.00 \$68,026,155.38 0.6615 Yearly 2.2150 Series 32 24-January-2014 GBP 350,000,000.00 \$654,980,079.68 0.5344 Quarterly GBP LIBOR 3 MONTHS + 0.3000 Series 33 115-April-2014 EUR 40,000,000.00 \$59,828,614.81 0.6686 Quarterly EURIBOR 3 MONTHS + 0.3100 Series 34 12-May-2014 EUR 40,000,000.00 \$60,041,183.48 0.6662 Yearly 1.5250 Series 35 27-May-2014 AUD 125,000,000.00 \$125,000,000.00 1.0000 SemiAnnual 2.0000 Series 36 18-June-2014 AUD 109,000,000.00 \$109,000,000.00 1.0000 SemiAnnual 4.5000 Series 37 10-July-2014 AUD 50,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2750 Series 39 04-November-2014 EUR 1,000,000,000.00 \$51,455,053,616.00 0.6873 Yearly 0.7500 Series 40 02-December-2014 EUR 25,000,000.00 \$33,840,529.65 0.6975 Yearly 1.6530 Ser	Series 29	21-January-2014	NZD 314,000,000.00	\$291,957,229.00	1.0755	SemiAnnual	5.802000%
Series 32 24-January-2014 GBP 350,000,000.00 \$654,980,079.68 0.5344 Quarterly GBP LIBOR 3 MONTHS + 0.3000 Series 33 15-April-2014 EUR 40,000,000.00 \$59,828,614.81 0.6686 Quarterly EURIBOR 3 MONTHS + 0.3100 Series 34 12-May-2014 EUR 40,000,000.00 \$60,041,183.48 0.6662 Yearly 1.5250 Series 35 27-May-2014 AUD 125,000,000.00 \$125,000,000.00 0.9276 SemiAnnual 4.7520 Series 36 18-June-2014 AUD 109,000,000.00 \$109,000,000.00 0.9276 SemiAnnual 2.0000 Series 37 10-July-2014 AUD 50,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2750 Series 38 09-September-2014 AUD 50,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2750 Series 39 04-November-2014 EUR 1,000,000,000.00 \$35,840,529.65 0.6975 Yearly 1.2100 Series 40 02-December-2014 EUR 50,000,000.00 \$373,491,353.61 0.6804 Yearly 1.6700 S	Series 30	22-January-2014	EUR 1,000,000,000.00	\$1,533,535,899.00	0.6521	Yearly	1.375000%
Series 33 15-April-2014 EUR 40,000,000.00 \$59,828,614.81 0.6686 Quarterly EURIBOR 3 MONTHS + 0.3100 Series 34 12-May-2014 EUR 40,000,000.00 \$60,041,183.48 0.6662 Yearly 1.5250 Series 35 27-May-2014 AUD 125,000,000.00 \$125,000,000.00 1.0000 SemiAnnual 4.7500 Series 36 18-June-2014 AUD 109,000,000.00 \$109,000,000.00 5.000 9.9276 SemiAnnual 2.0000 Series 37 10-July-2014 AUD 109,000,000.00 \$109,000,000.00 1.0000 SemiAnnual 4.5000 Series 38 09-September-2014 AUD 50,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2750 Series 39 04-November-2014 EUR 25,000,000.00 \$35,840,529.65 0.6975 Yearly 0.7500 Series 40 02-December-2014 EUR 25,000,000.00 \$73,491,353.61 0.6804 Yearly 1.6700 Series 42 12-December-2014 EUR 50,000,000.00 \$77,211,199.03 0.7021 Yearly 1.6700 Serie	Series 31	21-January-2014	EUR 45,000,000.00	\$68,026,155.38	0.6615	Yearly	2.215000%
Series 33 15-April-2014 EUR 40,000,000.00 \$59,828,614.81 0.6686 Quarterly EURIBOR 3 MONTHS + 0.3100 Series 34 12-May-2014 EUR 40,000,000.00 \$60,041,183.48 0.6662 Yearly 1.5250 Series 35 27-May-2014 AUD 125,000,000.00 \$125,000,000.00 1.0000 SemiAnnual 4.7500 Series 36 18-June-2014 AUD 109,000,000.00 \$10,000,000.00 5.80miAnnual 4.5000 Series 37 10-July-2014 AUD 50,000,000.00 \$10,000,000.00 5.80miAnnual 4.5000 Series 38 09-September-2014 AUD 50,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2750 Series 39 04-November-2014 EUR 25,000,000.00 \$35,840,529.65 0.6975 Yearly 0.7500 Series 40 02-December-2014 EUR 50,000,000.00 \$73,491,353.61 0.6804 Yearly 1.6700 Series 42 12-December-2014 EUR 50,000,000.00 \$77,211,199.03 0.7021 Yearly 1.6700 Series 43 30-January-2015 EUR 50,000,000.	Series 32	24-January-2014	GBP 350,000,000.00	\$654,980,079.68	0.5344	Quarterly	GBP LIBOR 3 MONTHS + 0.300000%
Series 35 27-May-2014 AUD 125,000,000.00 \$125,000,000.00 1.0000 SemiAnnual 4.7500 Series 36 18-June-2014 USD 1,250,000,000.00 \$1,347,563,605.00 0.9276 SemiAnnual 2.0000 Series 37 10-July-2014 AUD 109,000,000.00 \$109,000,000.00 1.0000 SemiAnnual 4.5000 Series 38 09-September-2014 AUD 50,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2050 Series 39 04-November-2014 EUR 1,000,000,000.00 \$1,455,053,616.00 0.6873 Yearly 0.7500 Series 40 02-December-2014 EUR 25,000,000.00 \$335,840,529.65 0.6975 Yearly 1.2100 Series 41 12-December-2014 EUR 50,000,000.00 \$373,491,353.61 0.6804 Yearly 1.6530 Series 42 12-December-2015 EUR 25,000,000.00 \$71,211,199.03 0.6715 Yearly 1.1925 Series 44 22-July-2015 USD 1,000,000,000 \$71,341,021,858.66 0.7457 SemiAnnual 2.1250 Series 45 <td< td=""><td>Series 33</td><td>15-April-2014</td><td>EUR 40,000,000.00</td><td>\$59,828,614.81</td><td>0.6686</td><td></td><td>EURIBOR 3 MONTHS + 0.310000%</td></td<>	Series 33	15-April-2014	EUR 40,000,000.00	\$59,828,614.81	0.6686		EURIBOR 3 MONTHS + 0.310000%
Series 35 27-May-2014 AUD 125,000,000.00 \$125,000,000.00 1.0000 SemiAnnual 4.7500 Series 36 18-June-2014 USD 1,250,000,000.00 \$1,347,563,605.00 0.9276 SemiAnnual 2.0000 Series 37 10-July-2014 AUD 109,000,000.00 \$109,000,000.00 1.0000 SemiAnnual 4.5000 Series 38 09-September-2014 AUD 50,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2750 Series 39 04-November-2014 EUR 1,000,000,000.00 \$1,455,053,616.00 0.6873 Yearly 0.7500 Series 40 02-December-2014 EUR 25,000,000.00 \$335,840,529.65 0.6975 Yearly 1.6530 Series 41 12-December-2014 EUR 50,000,000.00 \$373,491,353.61 0.6804 Yearly 1.6530 Series 42 12-December-2015 EUR 25,000,000.00 \$71,211,199.03 0.7021 Yearly 1.1925 Series 44 22-July-2015 USD 1,000,000,000 \$73,007,446.22 0.6849 Yearly 1.6650 Series 45 04-Dece	Series 34	12-May-2014	EUR 40,000,000.00	\$60,041,183.48	0.6662	Yearly	1.525000%
Series 36 18-Juné-2014 USD 1,250,000,000.00 \$1,347,563,605.00 0.9276 SemiAnnual 2.0000 Series 37 10-July-2014 AUD 109,000,000.00 \$109,000,000.00 1.0000 SemiAnnual 4.5000 Series 38 09-September-2014 AUD 50,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2750 Series 39 04-November-2014 EUR 1,000,000,000.00 \$1,455,653,616.00 0.6873 Yearly 0.7500 Series 40 02-December-2014 EUR 25,000,000.00 \$33,840,529.65 0.6975 Yearly 1.2100 Series 41 12-December-2014 EUR 50,000,000.00 \$37,491,353.61 0.6804 Yearly 1.6530 Series 42 12-December-2014 EUR 50,000,000.00 \$71,211,199.03 0.7021 Yearly 1.6700 Series 43 30-January-2015 EUR 50,000,000.00 \$71,211,199.03 0.7021 Yearly 1.6700 Series 44 22-July-2015 USD 1,000,000,000.00 \$73,401,21,858.66 0.7457 SemiAnnual 2.1250 Series 45 0	Series 35	•				•	4.750000%
Series 37 10-July-2014 AUD 109,000,000.00 \$109,000,000.00 1.0000 SemiAnnual 4.5000 Series 38 09-September-2014 AUD 50,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2750 Series 39 04-November-2014 EUR 1,000,000,000.00 \$1,455,053,616.00 0.6873 Yearly 0.7500 Series 40 02-December-2014 EUR 25,000,000.00 \$35,840,529.65 0.6975 Yearly 1.2630 Series 41 12-December-2014 EUR 50,000,000.00 \$73,491,353.61 0.6804 Yearly 1.6530 Series 42 12-December-2014 EUR 25,000,000.00 \$77,491,199.03 0.6715 Yearly 1.6700 Series 43 30-January-2015 EUR 50,000,000.00 \$71,211,199.03 0.7021 Yearly 1.925 Series 44 22-July-2015 USD 1,000,000,000.00 \$73,407,446.22 0.6849 Yearly 1.6650 Series 45 04-December-2015 EUR 100,000,000.00 \$73,407,446.22 0.6849 Yearly 1.6650 Series 47 17-December-20	Series 36					SemiAnnual	2.000000%
Series 38 09-September-2014 AUD 50,000,000.00 \$50,000,000.00 1.0000 SemiAnnual 4.2750 Series 39 04-November-2014 EUR 1,000,000,000.00 \$1,455,053,616.00 0.6873 Yearly 0.7500 Series 40 02-December-2014 EUR 25,000,000.00 \$35,840,529.65 0.6975 Yearly 1.2100 Series 41 12-December-2014 EUR 50,000,000.00 \$73,491,353.61 0.6804 Yearly 1.6530 Series 42 12-December-2014 EUR 25,000,000.00 \$37,227,311.08 0.6715 Yearly 1.6700 Series 43 30-January-2015 EUR 50,000,000.00 \$71,211,199.03 0.7021 Yearly 1.1925 Series 44 22-July-2015 USD 1,000,000,000.00 \$73,407,446.22 0.6849 Yearly 1.6650 Series 45 04-December-2015 EUR 50,000,000.00 \$73,407,446.22 0.6849 Yearly 0.9820 Series 46 14-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6628 Yearly 0.9820 Series 47 17-December-2015	Series 37	10-July-2014				SemiAnnual	4.500000%
Series 39 04-November-2014 EUR 1,000,000,000.0 \$1,455,053,616.00 0.6873 Yearly 0.7500 Series 40 02-December-2014 EUR 25,000,000.00 \$35,840,529.65 0.6975 Yearly 1.2100 Series 41 12-December-2014 EUR 50,000,000.00 \$73,491,353.61 0.6804 Yearly 1.6500 Series 42 12-December-2014 EUR 25,000,000.00 \$37,227,311.08 0.6715 Yearly 1.6700 Series 43 30-January-2015 EUR 50,000,000.00 \$71,211,199.03 0.7021 Yearly 1.1925 Series 44 22-July-2015 USD 1,000,000,000.00 \$73,407,446.22 0.6849 Yearly 1.6650 Series 45 04-December-2015 EUR 50,000,000.00 \$73,407,446.22 0.6849 Yearly 1.6650 Series 46 14-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6898 Yearly 0.9820 Series 47 17-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6662 Yearly 1.6350 Series 49 29-January-2016		•					4.275000%
Series 40 02-December-2014 EUR 25,000,000.00 \$35,840,529.65 0.6975 Yearly 1.2100 Series 41 12-December-2014 EUR 50,000,000.00 \$73,491,353.61 0.6804 Yearly 1.6530 Series 42 12-December-2014 EUR 25,000,000.00 \$37,227,311.08 0.6715 Yearly 1.6700 Series 43 30-January-2015 EUR 50,000,000.00 \$71,211,199.03 0.7021 Yearly 1.1925 Series 44 22-July-2015 USD 1,000,000,000.00 \$1,341,021,858.66 0.7457 SemiAnnual 2.1250 Series 45 04-December-2015 EUR 50,000,000.00 \$73,007,446.22 0.6849 Yearly 1.6650 Series 46 14-December-2015 EUR 100,000,000.00 \$144,965,159.00 0.6898 Yearly 0.9820 Series 47 17-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6628 Yearly 1.6350 Series 48 29-December-2015 EUR 50,000,000.00 \$78,169,617.36 0.6396 Yearly 1.6350 Series 49 29-January-2016 <td></td> <td>· ·</td> <td></td> <td></td> <td></td> <td></td> <td>0.750000%</td>		· ·					0.750000%
Series 41 12-December-2014 EUR 50,000,000.00 \$73,491,353.61 0.6804 Yearly 1.6530 Series 42 12-December-2014 EUR 25,000,000.00 \$37,227,311.08 0.6715 Yearly 1.6700 Series 43 30-January-2015 EUR 50,000,000.00 \$71,211,199.03 0.7021 Yearly 1.1925 Series 44 22-July-2015 USD 1,000,000,000.00 \$1,341,021,858.66 0.7457 SemiAnnual 2.1250 Series 45 04-December-2015 EUR 50,000,000.00 \$73,007,446.22 0.6849 Yearly 1.6620 Series 46 14-December-2015 EUR 100,000,000.00 \$144,965,159.00 0.6898 Yearly 0.9820 Series 47 17-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6628 Yearly 1.6700 Series 48 29-December-2015 EUR 40,000,000.00 \$60,955,056.00 0.6562 Yearly 1.6350 Series 49 29-January-2016 EUR 50,000,000.00 \$78,169,617.36 0.6396 Yearly 1.6410						•	1.210000%
Series 42 12-December-2014 EUR 25,000,000.00 \$37,227,311.08 0.6715 Yearly 1.6700 Series 43 30-January-2015 EUR 50,000,000.00 \$71,211,199.03 0.7021 Yearly 1.1925 Series 44 22-July-2015 USD 1,000,000,000.00 \$1,341,021,858.66 0.7457 SemiAnnual 2.1250 Series 45 04-December-2015 EUR 50,000,000.00 \$73,007,446.22 0.6849 Yearly 1.6650 Series 46 14-December-2015 EUR 100,000,000.00 \$144,965,159.00 0.6898 Yearly 0.9820 Series 47 17-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6628 Yearly 1.6700 Series 48 29-December-2015 EUR 40,000,000.00 \$60,955,056.00 0.6562 Yearly 1.6350 Series 49 29-January-2016 EUR 50,000,000.00 \$78,169,617.36 0.6396 Yearly 1.6410						•	1.653000%
Series 43 30-January-2015 EUR 50,000,000.00 \$71,211,199.03 0.7021 Yearly 1.1925 Series 44 22-July-2015 USD 1,000,000,000.00 \$1,341,021,858.66 0.7457 SemiAnnual 2.1250 Series 45 04-December-2015 EUR 50,000,000.00 \$73,007,446.22 0.6849 Yearly 1.6650 Series 46 14-December-2015 EUR 100,000,000.00 \$144,965,159.00 0.6898 Yearly 0.9820 Series 47 17-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6628 Yearly 1.6700 Series 48 29-December-2015 EUR 40,000,000.00 \$60,955,056.00 0.6562 Yearly 1.6350 Series 49 29-January-2016 EUR 50,000,000.00 \$78,169,617.36 0.6396 Yearly 1.6410						•	1.670000%
Series 44 22-July-2015 USD 1,000,000,000.00 \$1,341,021,858.66 0.7457 SemiAnnual 2.1250 Series 45 04-December-2015 EUR 50,000,000.00 \$73,007,446.22 0.6849 Yearly 1.6650 Series 46 14-December-2015 EUR 100,000,000.00 \$144,965,159.00 0.6898 Yearly 0.9820 Series 47 17-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6628 Yearly 1.6350 Series 48 29-December-2015 EUR 40,000,000.00 \$60,955,056.00 0.6562 Yearly 1.6350 Series 49 29-January-2016 EUR 50,000,000.00 \$78,169,617.36 0.6396 Yearly 1.6410							1.192500%
Series 45 04-December-2015 EUR 50,000,000.00 \$73,007,446.22 0.6849 Yearly 1.6650 Series 46 14-December-2015 EUR 100,000,000.00 \$144,965,159.00 0.6898 Yearly 0.9820 Series 47 17-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6628 Yearly 1.6700 Series 48 29-December-2015 EUR 40,000,000.00 \$60,955,056.00 0.6562 Yearly 1.6350 Series 49 29-January-2016 EUR 50,000,000.00 \$78,169,617.36 0.6396 Yearly 1.6410		•				•	2.125000%
Series 46 14-December-2015 EUR 100,000,000.00 \$144,965,159.00 0.6898 Yearly 0.9820 Series 47 17-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6628 Yearly 1.6700 Series 48 29-December-2015 EUR 40,000,000.00 \$60,955,056.00 0.6562 Yearly 1.6350 Series 49 29-January-2016 EUR 50,000,000.00 \$78,169,617.36 0.6396 Yearly 1.6410		•					1.665000%
Series 47 17-December-2015 EUR 50,000,000.00 \$75,440,649.96 0.6628 Yearly 1.6700 Series 48 29-December-2015 EUR 40,000,000.00 \$60,955,056.00 0.6562 Yearly 1.6350 Series 49 29-January-2016 EUR 50,000,000.00 \$78,169,617.36 0.6396 Yearly 1.6410							0.982000%
Series 48 29-December-2015 EUR 40,000,000.00 \$60,955,056.00 0.6562 Yearly 1.6350 Series 49 29-January-2016 EUR 50,000,000.00 \$78,169,617.36 0.6396 Yearly 1.6410							
Series 49 29-January-2016 EUR 50,000,000.00 \$78,169,617.36 0.6396 Yearly 1.6410						•	1.670000%
						•	
Series 50 00-February-2016 FUR 750 000 000 00 51 163 062 500 00 0 6448 Voorby 0.2750		•				•	1.641000%
	Series 50	09-February-2016	EUR 750,000,000.00	\$1,163,062,500.00	0.6448	Yearly	0.375000% 1.625000%

<u>Bonds</u>	ISIN	CUSIP	Listing	Note Type	Expected Maturity Date	Final Maturity Date
Series 1	XS0729014281	n/a	London	Soft Bullet	12-January-2017	12-January-2017
Series 2	XS0733058969	n/a	London	Soft Bullet	27-January-2022	27-January-2022
Series 3	AU3CB0188951	n/a	Unlisted	Soft Bullet	25-January-2017	25-January-2017
Series 4	AU3FN0014866	n/a	Unlisted	Soft Bullet	25-January-2017	25-January-2017
Series 5	XS0737866060	n/a	London	Hard Bullet	01-February-2027	01-February-2027
Series 6	US20271AAA51	20271AAA5	Unlisted	Hard Bullet	03-February-2017	03-February-2017
Series 7	XS0739982980	n/a	London	Hard Bullet	02-February-2027	02-February-2027
Series 8	XS0744839415	n/a	London	Soft Bullet	13-February-2017	13-February-2017
Series 9	XS0745915826	n/a	London	Hard Bullet	13-February-2030	13-February-2030
Series 10 - Matured	CH0180071612	n/a	SIX Swiss Exchange	Hard Bullet	13-March-2015	13-March-2015
Series 11	CH0180071613	n/a	SIX Swiss Exchange	Soft Bullet	13-September-2019	13-September-2019
Series 12	XS0751446872	n/a	Unlisted	Hard Bullet	01-March-2027	01-March-2027
Series 13	US20271AAB35,US20271BAB18	20271AAB3, 20271BAB1	ASX	Hard Bullet	16-March-2017	16-March-2017
Series 14	CH0183597266	n/a	SIX Swiss Exchange	Hard Bullet	02-May-2022	02-May-2022
Series 15	XS0775914277	n/a	London	Soft Bullet	03-May-2022	03-May-2022
Series 16	XS0778752047	n/a	London	Hard Bullet	09-May-2022	09-May-2022
Series 17	XS0782692940	n/a	London	Hard Bullet	21-May-2027	21-May-2027
Series 18	XS0810718295	n/a	Unlisted	Hard Bullet	07-August-2031	07-August-2031
Series 19	XS0822509138	n/a	London	Soft Bullet	04-September-2026	04-September-2026
Series 20	n/a	n/a	Unlisted	Hard Bullet	13-September-2024	13-September-2024
Series 21	XS0829366532	n/a	London	Hard Bullet	24-September-2027	24-September-2027
Series 22	XS0839422408	n/a	London	Soft Bullet	05-October-2019	05-October-2019
Series 23	n/a	n/a	Unlisted	Hard Bullet	08-November-2024	08-November-2024
Series 24 - Matured	US20271AAC18 US20271BAC90	20271AAC1 20271BAC9	Unlisted	Soft Bullet	15-January-2016	15-January-2016
Series 25	XS0883740887	n/a	Unlisted	Hard Bullet	01-February-2029	01-February-2029
Series 26	XS0885738541	n/a	London	Soft Bullet	08-February-2018	08-February-2018
Series 27	XS0885739606	n/a	London	Soft Bullet	08-February-2018	08-February-2018
Series 28	US20271AAD90 US20271BAD73	20271AAD9 20271BAD7	Unlisted	Soft Bullet	11-December-2018	11-December-2018
Series 29	NZCWBD0121L6	n/a	Unlisted	Soft Bullet	21-January-2021	21-January-2021
Series 30	XS1015892182	n/a	London	Soft Bullet	22-January-2019	22-January-2019
Series 31	XS1013692162 XS1017269082	n/a	London	Hard Bullet	30-December-2022	30-December-2022
Series 32	XS1017209082 XS1021925836	n/a	London	Soft Bullet	24-January-2018	24-January-2018
Series 33		n/a	London	Soft Bullet	15-April-2021	15-April-2021
Series 34	XS1055029828	n/a	Unlisted	Hard Bullet	12-May-2021	12-May-2021
Series 35	n/a	n/a	Unlisted	Soft Bullet	27-May-2024	27-May-2024
Series 36	AU3CB0220960	20271AAE7/20271BAE5	Unlisted	Soft Bullet	18-June-2019	18-June-2019
Series 37	US20271AAE73/US20271BAE56	n/a	Unlisted	Soft Bullet	10-July-2024	10-July-2024
Series 38	AU3CB0222289 AU3CB0223709	n/a	Unlisted	Soft Bullet	26-August-2024	26-August-2024
Series 39			London	Soft Bullet	04-November-2021	04-November-2021
Series 39 Series 40	XS1129875255	n/a n/a	London	Soft Bullet	02-December-2026	02-December-2026
	XS1144953285					
Series 41	XS1151585038	n/a n/a	London	Soft Bullet	12-February-2035	12-February-2035
Series 42	XS1152541899		London	Soft Bullet	12-February-2035	12-February-2035
Series 43	XS1172405414	n/a	London	Soft Bullet	30-March-2035	30-March-2035
Series 44	US20271AAF49 US20271BAF22	20271AAF4 20271BAF2	Unlisted	Soft Bullet	22-July-2020	22-July-2020
Series 45	n/a	n/a	Unlisted	Soft Bullet	26-February-2035	26-February-2035
Series 46	n/a	n/a	Unlisted	Soft Bullet	15-December-2025	15-December-2025
Series 47	XS1334754949	n/a	London	Soft Bullet	17-December-2035	17-December-2035
Series 48	XS1338413005	n/a	London	Soft Bullet	29-December-2031	29-December-2031
Series 49	XS1352049198	n/a	London	Soft Bullet	29-January-2036	29-January-2036
Series 50	XS1357027496	n/a	London	Soft Bullet	10-February-2021	10-February-2021
Series 51	XS1357027652	n/a	London	Soft Bullet	10-February-2031	10-February-2031

 Pool Summary
 31-03-2016

 Portfolio Cut-off Date
 31-03-2016

 Current Principal Balance (AUD)
 \$32,386,394,876

 Number of Loans (Unconsolidated)
 147,011

 Number of Borrowers (Consolidated)
 141,545

 Average Loan Size
 \$20,299

 Maximum Housing Loan Balance
 \$2,051,033

 Weighted Average Loan Interest Rate
 4.86%

 Weighted Average Current Loan to Value Ratio (LVR)
 57.48%

 Weighted Average Idexed Loan to Value Ratio (LVR)
 46.10%

 Weighted Average Seasoning (Months)
 50.76

 Weighted Average Remaining Term (Months)
 293.47

Prepayment Information				
	1 Month	3 Month	12 Month	Cumulative
Prepayment History (CPR)	17.51	16.01	17.22	15.88
Prepayment History (SMM)	1.59	1.44	1.56	1.43

	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Up to and including 40%	51,630	35.12%	\$6,629,751,103	20.47%
40% up to and including 45%	9,473	6.44%	\$2,003,377,265	6.19%
45% up to and including 50%	9,731	6.62%	\$2,201,333,699	6.80%
50% up to and including 55%	10,064	6.85%	\$2,418,920,870	7.47%
55% up to and including 60%	10,110	6.88%	\$2,575,920,748	7.95%
60% up to and including 65%	10,905	7.42%	\$2,900,248,448	8.96%
65% up to and including 70%	11,830	8.05%	\$3,283,154,178	10.14%
70% up to and including 75%	11,972	8.14%	\$3,509,222,941	10.84%
75% up to and including 80%	14,138	9.62%	\$4,614,528,046	14.25%
80% up to and including 85%	4,008	2.73%	\$1,237,273,620	3.82%
85% up to and including 90%	2,142	1.46%	\$685,706,558	2.12%
90% up to and including 95%	973	0.66%	\$317,468,245	0.98%
95% up to and including 100%	8	0.01%	\$2,444,104	0.01%
> 100%	27	0.02%	\$7,045,052	0.02%
Total	147,011	100.00%	\$32,386,394,876	100.00%

	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Up to and including 40%	76,755	52.21%	\$11,978,995,036	36.99%
40% up to and including 45%	11,755	8.00%	\$2,938,623,511	9.07%
45% up to and including 50%	11,491	7.82%	\$3,033,604,667	9.37%
50% up to and including 55%	11,978	8.15%	\$3,338,018,511	10.31%
55% up to and including 60%	10,743	7.31%	\$3,156,080,775	9.75%
60% up to and including 65%	9,199	6.26%	\$2,911,429,630	8.99%
65% up to and including 70%	6,663	4.53%	\$2,196,057,563	6.78%
70% up to and including 75%	4,899	3.33%	\$1,631,087,905	5.04%
75% up to and including 80%	2,567	1.75%	\$875,771,751	2.70%
80% up to and including 85%	572	0.39%	\$195,720,355	0.60%
85% up to and including 90%	274	0.19%	\$92,989,073	0.29%
90% up to and including 95%	108	0.07%	\$35,733,275	0.11%
95% up to and including 100%	1	0.00%	\$240,010	0.00%
> 100%	6	0.00%	\$2,042,816	0.01%
Total	147,011	100.00%	\$32,386,394,876	100.00%

Mortgage Pool by Mortgage Loan Interest Rate				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
<=5.00%	95,491	64.96%	\$24,429,157,902	75.43%
> 5.00% <= 5.25%	34,475	23.45%	\$5,635,199,968	17.40%
> 5.25% <= 5.50%	7,691	5.23%	\$1,198,887,815	3.70%
> 5.50% <= 5.75%	6,982	4.75%	\$798,750,567	2.47%
> 5.75% <= 6.00%	1,562	1.06%	\$194,943,025	0.60%
> 6.00% <= 6.25%	5	0.00%	\$630,824	0.00%
> 6.25% <= 6.50%	21	0.01%	\$6,503,056	0.02%
> 6.55% <= 6.75%	98	0.07%	\$18,925,318	0.06%
> 6.75% <= 7.00%	83	0.06%	\$12,456,039	0.04%
> 7.00% <= 7.25%	57	0.04%	\$9,356,207	0.03%
> 7.25% <= 7.50%	94	0.06%	\$13,994,297	0.04%
> 7.50% <= 7.75%	160	0.11%	\$26,403,289	0.08%
> 7.75% <= 8.00%	113	0.08%	\$14,657,720	0.05%
> 8.00% <= 8.25%	88	0.06%	\$14,028,465	0.04%
> 8.25% <= 8.50%	48	0.03%	\$7,629,341	0.02%
> 8.50%	43	0.03%	\$4,871,044	0.02%
Total	147,011	100.00%	\$32,386,394,876	100.00%

Mortgage Pool by Interest Option				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Fixed 1 Year	14,437	9.82%	\$3,097,241,242	9.56%
Fixed 2 Year	3,035	2.06%	\$683,361,780	2.11%
Fixed 3 Year	1,738	1.18%	\$452,702,830	1.40%
Fixed 4 Year	1,189	0.81%	\$302,483,931	0.93%
Fixed 5 Year	51	0.03%	\$6,898,064	0.02%
Fixed 6 + Year	168	0.11%	\$25,969,301	0.08%
Total Fixed Rate	20,618	14.02%	\$4,568,657,148	14.11%
Total Variable Rate	126,393	85.98%	\$27,817,737,728	85.89%
Total	147,011	100.00%	\$32,386,394,876	100.00%

Mortgage Pool by Loan Size (Consolidated)				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Up to and including 100,000	28,896	19.66%	\$1,682,556,555	5.20%
> 100,000 up to and including 200,000	44,428	30.22%	\$6,602,814,795	20.39%
> 200,000 up to and including 300,000	34,758	23.64%	\$8,343,840,906	25.76%
> 300,000 up to and including 400,000	18,781	12.78%	\$6,102,623,983	18.84%
> 400,000 up to and including 500,000	9,264	6.30%	\$3,725,827,183	11.50%
> 500,000 up to and including 600,000	4,634	3.15%	\$2,217,599,100	6.85%
> 600,000 up to and including 700,000	2,522	1.72%	\$1,360,427,540	4.20%
> 700,000 up to and including 800,000	1,498	1.02%	\$922,556,417	2.85%
> 800,000 up to and including 900,000	912	0.62%	\$588,011,809	1.82%
> 900,000 up to and including 1,000,000	656	0.45%	\$458,350,833	1.42%
> 1,000,000 up to and including 1,250,000	408	0.28%	\$220,301,587	0.68%
> 1,250,000 up to and including 1,500,000	154	0.10%	\$94,167,423	0.29%
> 1,500,000 up to and including 1,750,000	73	0.05%	\$45,864,515	0.14%
> 1,750,000 up to and including 2,000,000	20	0.01%	\$15,349,594	0.05%
> 2,000,000	7	0.00%	\$6,102,637	0.02%
Total	147,011	100.00%	\$32,386,394,876	100.00%

Mortgage Pool by Approval Date					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
2002Q1	197	0.13%	\$19,231,477	0.06%	
2002Q2	399	0.27%	\$44,158,048	0.14%	
2002Q3	434	0.30%	\$48,701,967	0.15%	
2002Q4	443	0.30%	\$51,674,129	0.16%	
2003Q1	372	0.25%	\$46,097,160	0.14%	
2003Q2	400	0.27%	\$48,166,217	0.15%	
2003Q3	551	0.37%	\$67,320,759	0.21%	
2003Q4	642	0.44%	\$87,215,496	0.27%	
2004Q1	535	0.36%	\$71,345,992	0.22%	
2004Q2	631	0.43%	\$88,115,104	0.27%	
2004Q3	742	0.50%	\$91,681,663	0.28%	
2004Q4	784	0.53%	\$104,531,749	0.32%	
2005Q1	743	0.51%	\$105,675,561	0.33%	
2005Q2	887	0.60%	\$118,223,749	0.37%	
2005Q3	902	0.61%	\$124,551,199	0.38%	
2005Q4	1,141	0.78%	\$161,450,693 \$475,040,770	0.50%	
2006Q1	1,233	0.84%	\$175,618,778	0.54%	
2006Q2	1,419	0.97%	\$217,375,943	0.67%	
2006Q3	1,686	1.15%	\$247,887,047	0.77%	
2006Q4	1,440	0.98%	\$201,586,839	0.62%	
2007Q1 2007Q2	1,500	1.02%	\$213,705,965	0.66%	
	2,148	1.46%	\$325,407,628	1.00%	
2007Q3	2,331	1.59%	\$362,491,655	1.12%	
2007Q4	2,504 2,246	1.70%	\$410,920,687	1.27% 1.20%	
2008Q1 2008Q2	2,246	1.53%	\$390,010,484	1.20%	
		1.56%	\$388,994,894		
2008Q3 2008Q4	2,342 3,062	1.59% 2.08%	\$423,152,965 \$568,301,838	1.31% 1.75%	
2000Q4 2009Q1	3,443	2.06%	\$649,573,039	2.01%	
2009Q2	4,743	3.23%	\$943,894,666	2.01%	
2009Q3	4,743	3.23% 2.77%	\$839,613,806	2.59%	
2009Q4	3,705	2.52%	\$798,609,991	2.47%	
2010Q1	3,262	2.22%	\$733,491,612	2.26%	
2010Q1 2010Q2	3,437	2.34%	\$784,894,930	2.42%	
2010Q3	3,599	2.45%	\$797,912,492	2.46%	
2010Q4	4,095	2.79%	\$904,692,301	2.79%	
2011Q1	3,487	2.37%	\$767,007,229	2.37%	
2011Q2	4,234	2.88%	\$930,675,976	2.87%	
2011Q3	3,070	2.09%	\$677,694,207	2.09%	
2011Q4	3,152	2.14%	\$696,606,979	2.15%	
2012Q1	2,315	1.57%	\$535,697,466	1.65%	
2012Q2	3,664	2.49%	\$959,318,327	2.96%	
2012Q3	3,305	2.25%	\$812,849,941	2.51%	
2012Q4	3,586	2.44%	\$826,420,851	2.55%	
2013Q1	3,658	2.49%	\$864,909,395	2.67%	
2013Q2	4,531	3.08%	\$1,110,104,871	3.43%	
2013Q3	4,209	2.86%	\$974,410,212	3.01%	
2013Q4	4,568	3.11%	\$1,076,956,826	3.33%	
2014Q1	4,755	3.23%	\$1,170,060,513	3.61%	
2014Q2	5,494	3.74%	\$1,423,251,432	4.39%	
2014Q3	4,649	3.16%	\$1,197,209,023	3.70%	
2014Q4	4,552	3.10%	\$1,257,906,429	3.88%	
2015Q1	5,859	3.99%	\$1,617,919,374	5.00%	
2015Q2	7,335	4.99%	\$2,098,380,647	6.48%	
2015Q3	2,945	2.00%	\$833,576,776	2.57%	
2015Q4	1,706	1.16%	\$469,565,892	1.45%	
2016Q1	1,574	1.07%	\$429,593,990	1.33%	
Total	147,011	100.00%	\$32,386,394,876	100.00%	

Mortgage Pool by Geographic Distribution				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
ACT	533	0.36%	\$126,733,737	0.39%
NSW	44,910	30.55%	\$10,640,218,223	32.85%
NT	1,257	0.86%	\$337,390,693	1.04%
QLD	22,442	15.27%	\$4,808,207,726	14.85%
SA	10,390	7.07%	\$1,919,476,559	5.93%
TAS	4,694	3.19%	\$706,632,073	2.18%
VIC	47,079	32.02%	\$9,799,363,260	30.26%
WA	15,706	10.68%	\$4,048,372,605	12.50%
Total	147 011	100.00%	\$32 386 394 876	100.00%

Mortgage Pool by Loan Type				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
P&I	124,029	84.37%	\$25,488,768,262	78.70%
Interest Only	22,982	15.63%	\$6,897,626,614	21.30%
Total	147 011	100.00%	\$32 386 394 876	100.00%

Mortgage Pool by Documentation Type				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Full Doc Loans	147,011	100.00%	\$32,386,394,876	100.00%
Low Doc Loans	0	0.00%	\$0	0.00%
No Doc Loans	0	0.00%	\$0	0.00%
Total	147,011	100.00%	\$32,386,394,876	100.00%

	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
up to and including 1 Year	6,087	26.49%	\$1,764,366,136	25.58%
> 1 up to and including 2 years	4,033	17.55%	\$1,236,290,357	17.92%
> 2 up to and including 3 years	3,647	15.87%	\$1,084,492,345	15.72%
> 3 up to and including 4 years	4,464	19.42%	\$1,360,817,822	19.73%
> 4 up to and including 5 years	4,064	17.68%	\$1,246,449,129	18.07%
> 5 up to and including 6 years	112	0.49%	\$34,938,689	0.51%
> 6 up to and including 7 years	125	0.54%	\$39,802,115	0.58%
> 7 up to and including 8 years	124	0.54%	\$35,174,071	0.51%
> 8 up to and including 9 years	154	0.67%	\$41,486,016	0.60%
> 9 up to and including 10 years	126	0.55%	\$36,920,178	0.54%
> 10 years	46	0.20%	\$16,889,754	0.25%
otal	22,982	100.00%	\$6,897,626,614	100.00%

Mortgage Pool by Occupancy Status				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Owner Occupied (Full Recourse)	111,838	76.07%	\$23,867,610,616	73.70%
Residential Investment (Full Recourse)	35,173	23.93%	\$8,518,784,260	26.30%
Residential Investment (Limited Recourse)	0	0.00%	\$0	0.00%
Total	147,011	100.00%	\$32,386,394,876	100.00%

Mortgage Pool by Loan Purpose				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Purchase New Dwelling	6,164	4.19%	\$1,465,807,003	4.53%
Purchase Existing Dwelling	98,985	67.33%	\$22,005,037,313	67.95%
Refinance	41,862	28.48%	\$8,915,550,560	27.53%
Other	0	0.00%	\$0	0.00%
Total	147,011	100.00%	\$32,386,394,876	100.00%

Mortgage Pool by Loan Seasoning				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
up to and including 3 months	2,114	1.44%	\$580,866,890	1.79%
> 3 months up to and including 6 months	1,769	1.20%	\$486,498,063	1.50%
> 6 months up to and including 9 months	4,790	3.26%	\$1,374,301,502	4.24%
> 9 months up to and including 12 months	7,238	4.92%	\$2,030,775,386	6.27%
> 12 months up to and including 15 months	5,220	3.55%	\$1,471,374,376	4.54%
> 15 months up to and including 18 months	4,284	2.91%	\$1,133,439,954	3.50%
> 18 months up to and including 21 months	5,274	3.59%	\$1,371,301,662	4.23%
> 21 months up to and including 24 months	5,450	3.71%	\$1,387,414,313	4.28%
> 24 months up to and including 27 months	4,548	3.09%	\$1,115,635,774	3.44%
> 27 months up to and including 30 months	4,402	2.99%	\$1,024,600,453	3.16%
> 30 months up to and including 33 months	4,413	3.00%	\$1,060,148,887	3.27%
> 33 months up to and including 36 months	4,585	3.12%	\$1,102,916,852	3.41%
> 36 months up to and including 48 months	13,445	9.15%	\$3,281,109,211	10.13%
> 48 months up to and including 60 months	13,327	9.07%	\$2,940,275,917	9.08%
> 60 months up to and including 72 months	14,358	9.77%	\$3,192,010,983	9.86%
> 72 months up to and including 84 months	15,897	10.81%	\$3,279,493,670	10.13%
> 84 months up to and including 96 months	10,407	7.08%	\$1,876,833,569	5.80%
> 96 months up to and including 108 months	9,139	6.22%	\$1,453,965,545	4.49%
> 108 months up to and including 120 months	5,881	4.00%	\$853,799,133	2.64%
> 120 months	10,469	7.12%	\$1,369,482,899	4.23%
Total	147,011	100.00%	\$32,386,394,876	100.00%

Mortgage Pool by Payment Frequency				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Weekly	32,366	22.02%	\$6,102,988,789	18.84%
Fortnightly	45,826	31.17%	\$8,834,461,308	27.28%
Monthly	68,819	46.81%	\$17,448,944,780	53.88%
Total	147,011	100.00%	\$32,386,394,876	100.00%

Mortgage Pool by Remaining Tenor				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
Up to and including 1 Year	55	0.04%	\$2,879,426	0.01%
> 1 Up to and including 2 years	67	0.05%	\$4,884,042	0.02%
> 2 Up to and including 3 years	87	0.06%	\$5,228,248	0.02%
> 3 Up to and including 4 years	156	0.11%	\$11,609,249	0.04%
> 4 Up to and including5 years	229	0.16%	\$17,946,921	0.06%
> 5 Up to and including 6 years	307	0.21%	\$21,387,029	0.07%
> 6 Up to and including 7 years	467	0.32%	\$39,761,602	0.12%
> 7 Up to and including 8 years	488	0.33%	\$43,565,991	0.13%
> 8 Up to and including 9 years	614	0.42%	\$67,157,777	0.21%
> 9 Up to and including 10 years	770	0.52%	\$84,326,260	0.26%
> 10 Up to and including 15 years	5,802	3.95%	\$760,896,832	2.35%
> 15 Up to and including 20 years	17,675	12.02%	\$2,763,753,386	8.53%
> 20 Up to and including 25 years	61,237	41.65%	\$12,614,769,377	38.95%
> 25 Up to and including 30 years	59,056	40.17%	\$15,948,078,899	49.24%
Total	147,011	100.00%	\$32,386,394,876	100.00%

Mortgage Pool by Delinguencies				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
0 Months	144,249	98.12%	\$31,733,898,412	97.99%
> 0 up to and including 1 Month	2,282	1.55%	\$534,288,190	1.65%
> 1 up to and including 2 Months	362	0.25%	\$87,672,960	0.27%
> 2 up to and including 3 Months	118	0.08%	\$30,535,314	0.09%
> 3 up to and including 4 Months	0	0.00%	\$0	0.00%
> 4 up to and including 5 Months	0	0.00%	\$0	0.00%
> 5 up to and including 6 Months	0	0.00%	\$0	0.00%
> 6 Months	0	0.00%	\$0	0.00%
Total	147 011	100 00%	\$32 386 394 876	100 00%

Mortgage Pool by Mortgage Insurer (LVR Specific)					
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding	
QBE LMI	584	0.40%	\$69,736,161	0.22%	
Genworth	22,154	15.07%	\$4,946,756,780	15.27%	
No Primary Mortgage Insurer	124,273	84.53%	\$27,369,901,934	84.51%	
Total	147,004	100.00%	\$32,386,394,876	100.00%	

Mortgage Pool by Remaining Term on Fixed Rate Period				
	Number of Loans	(%) Number of Loans	Balance Outstanding	(%) Balance Outstanding
> 0 up to and including 3 months	1,572	7.62%	\$384,406,860	8.41%
> 3 up to and including 6 months	1,759	8.53%	\$392,809,429	8.60%
> 6 up to and including 9 months	1,664	8.07%	\$350,699,013	7.68%
> 9 up to and including 12 months	1,728	8.38%	\$344,798,167	7.55%
> 12 up to and including 15 months	2,259	10.96%	\$475,308,377	10.40%
> 15 up to and including 18 months	1,788	8.67%	\$369,894,867	8.10%
> 18 up to and including 21 months	1,763	8.55%	\$375,443,147	8.22%
> 21 up to and including 24 months	1,934	9.38%	\$410,352,840	8.98%
> 24 up to and including 27 months	1,370	6.64%	\$278,971,007	6.11%
> 27 up to and including 30 months	686	3.33%	\$162,164,352	3.55%
> 30 up to and including 33 months	528	2.56%	\$127,101,527	2.78%
> 33 up to and including 36 months	431	2.09%	\$110,421,746	2.42%
> 36 up to and including 48 months	1,751	8.49%	\$455,754,272	9.98%
> 48 up to and including 60 months	1,167	5.66%	\$297,914,179	6.52%
> 60 months	218	1.06%	\$32,617,365	0.71%
Total	20,618	100.00%	\$4,568,657,148	100.00%

Indexation

Indexation is used in the Asset Coverage Test (ACT) and the Amortisation Test to protect investors from a downward move in property prices.

Indexation is applied to the LVR Adjusted Mortgage Loan Balance in the ACT and the Amortisation Test Current Principal Balance in the Amortisation Test.

Indexation is applied 85% for upward revision of House Price Index (HPI) and 100% for downward revision.

HPI is applied to each individual residential loan based on the loan's approval date.

HPI used is the quarterly Australian Bureau of Statistics (ABS) Weighted Average of Eight Capital Cities House Price Index available free to download in excel at ">https://www.abs.gov.au/ausstats/abs@.nst/mt/6416.0>

The HPI is designed to provide a measure of the inflation or deflation in the price of the stock of established houses over time. Separate indexes are produced for each capital city in Australia, and these indexes are combined to produce a weighted average index of the eight capital cities. The HPI is published quarterly, approximately five weeks after the end of the reference quarter. The figures published for the two most recent quarters are regarded as preliminary and are revised in subsequent publications as more data is collected.

Trust Manager:

Securitisation Advisory Services P/L ABN 88 064 133 946 Ground Floor Tower 1, 201 Sussex St Sydney NSW 2000

Commonwealth Bank of Australia ABN 48 123 123 124 Ground Floor Tower 1, 201 Sussex St Sydney NSW 2000

Contacts

Richard Nelson, Head of Investor Relations Group Funding Commonwealth Bank of Australia Phone: (612) 9118 1343 Richard.Nelson@cba.com.au

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