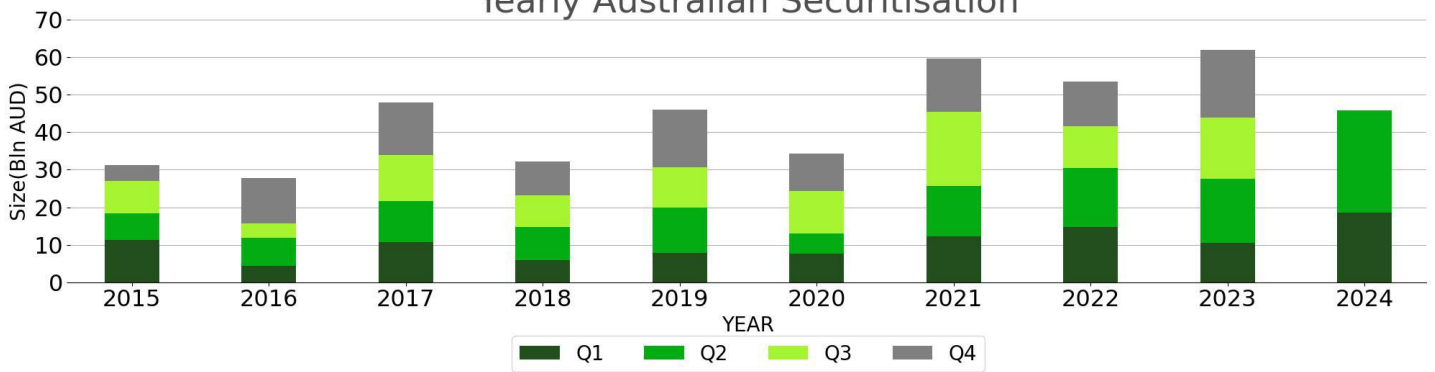


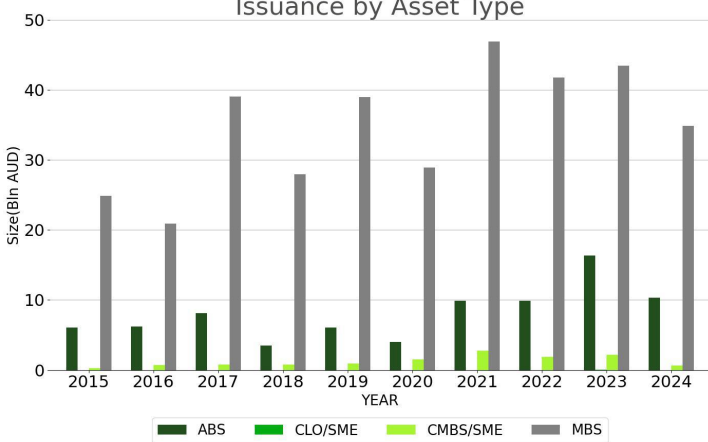
AUSTRALIA STRUCTURED FINANCE OVERVIEW

2ND QUARTER 2024 AUSTRALIAN SECURITISATION

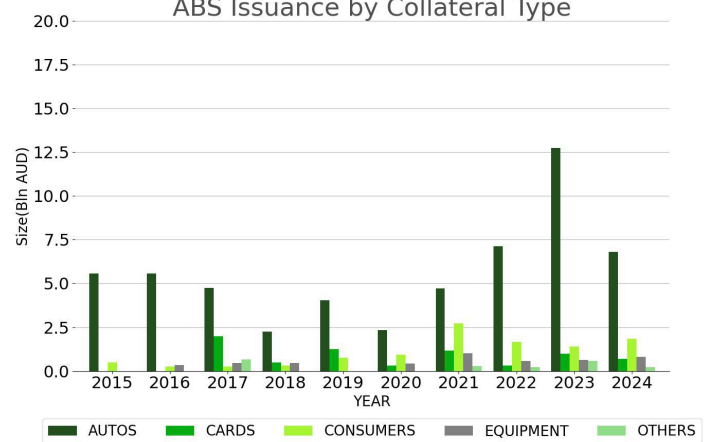
Yearly Australian Securitisation



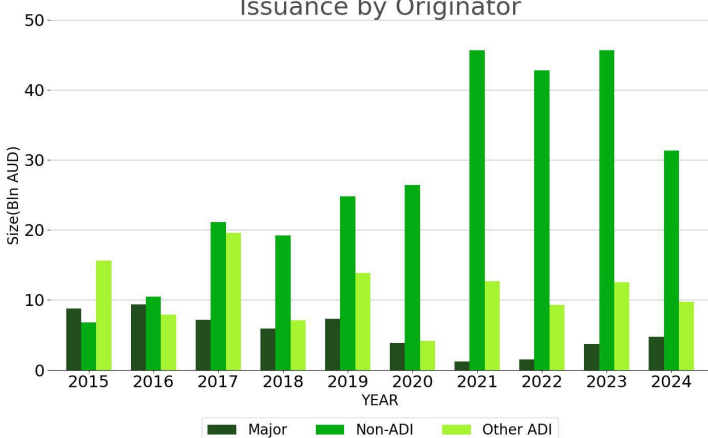
Issuance by Asset Type



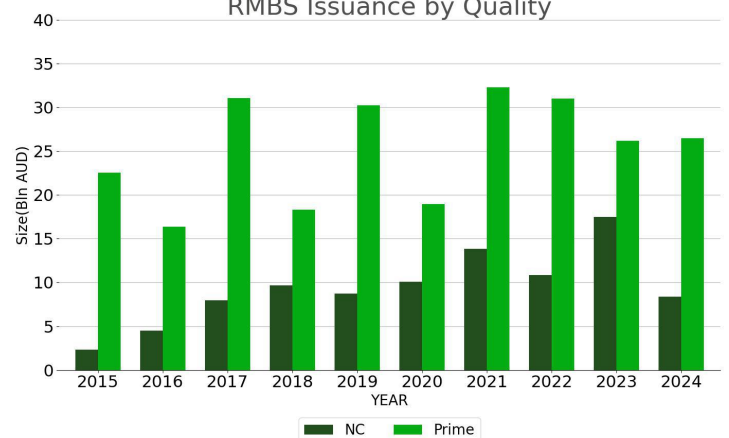
ABS Issuance by Collateral Type



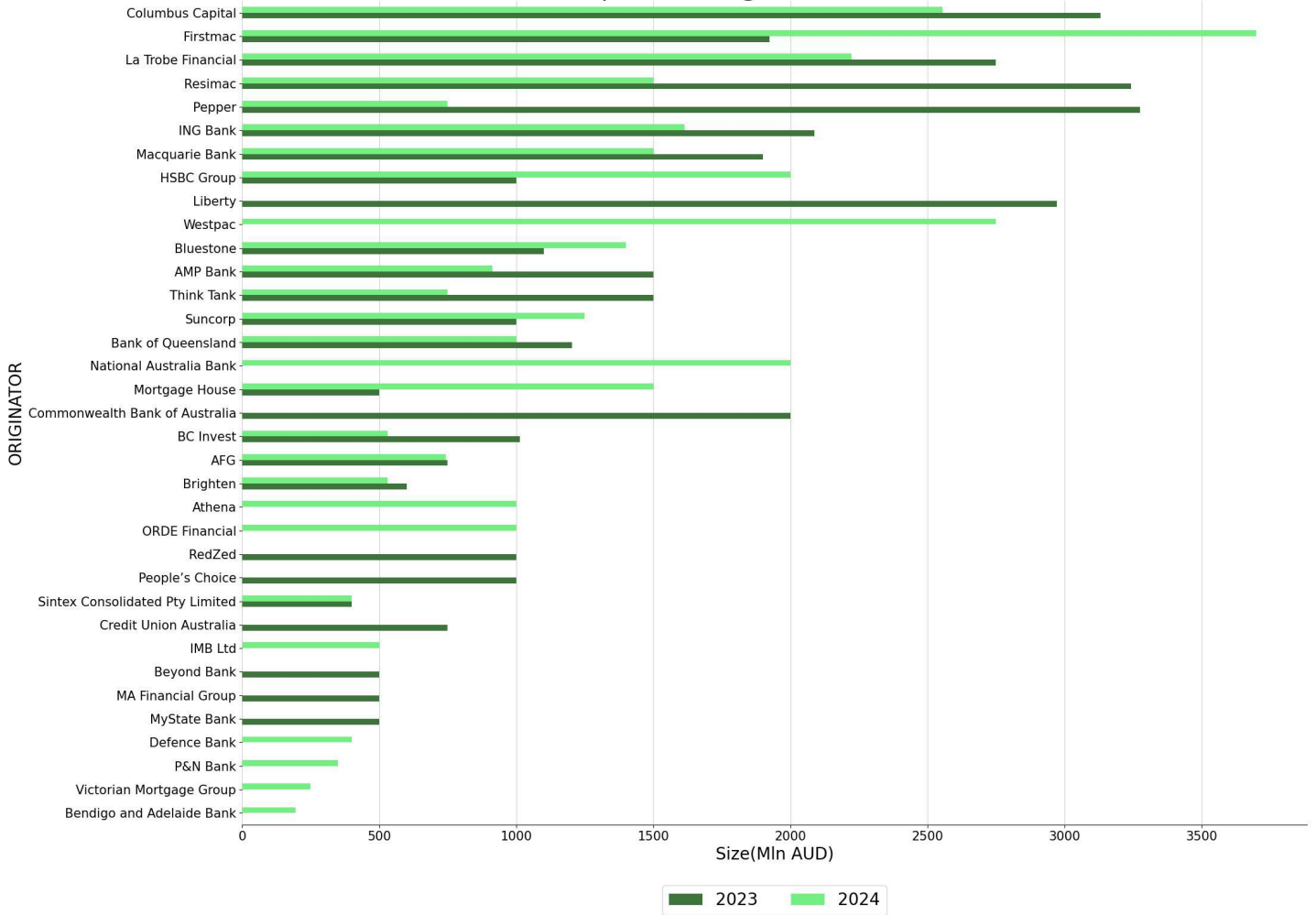
Issuance by Originator



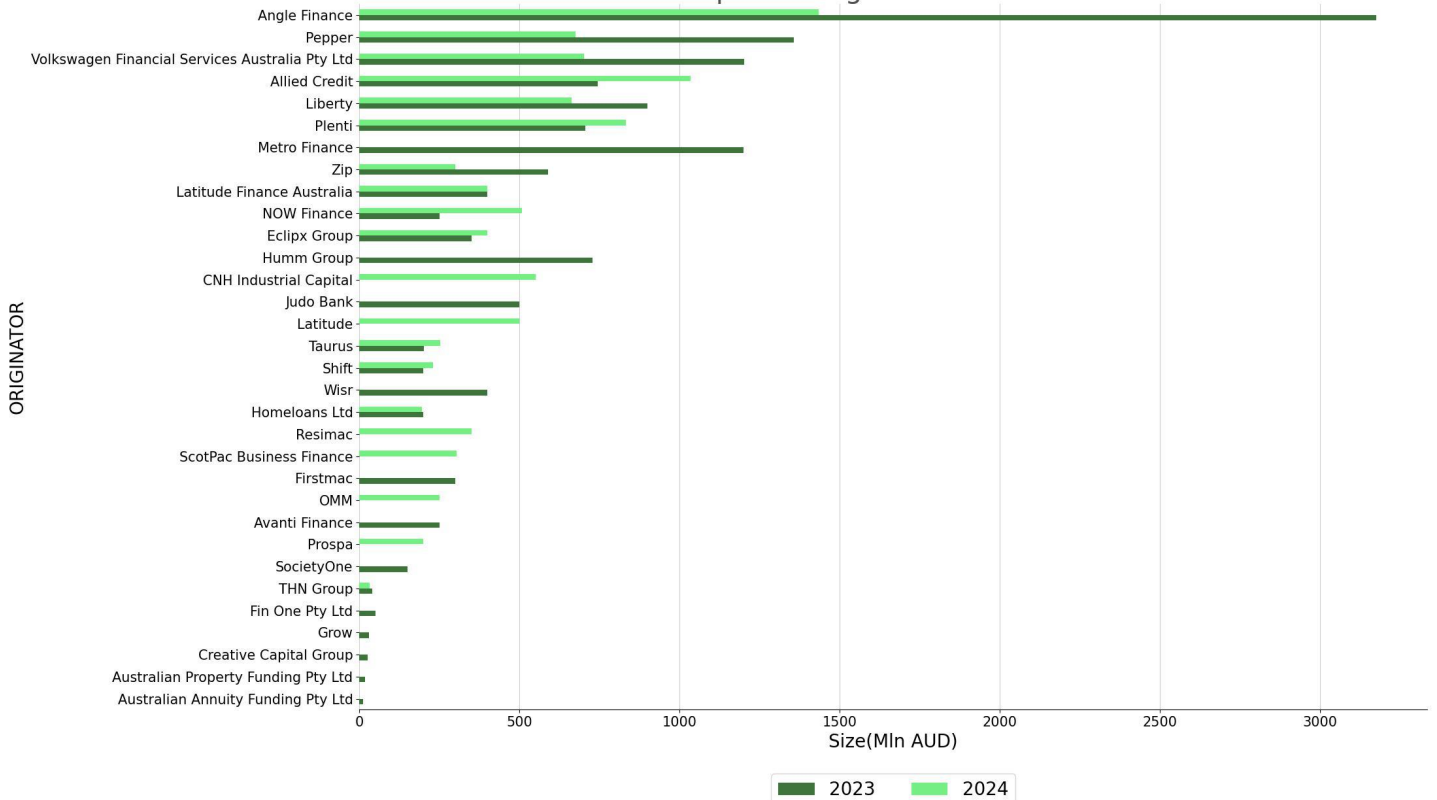
RMBS Issuance by Quality



Top RMBS Originator 2023-2024



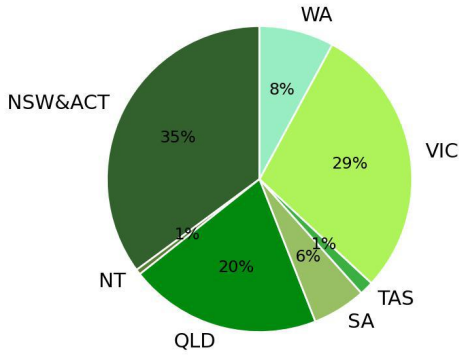
Top ABS Originator 2023-2024



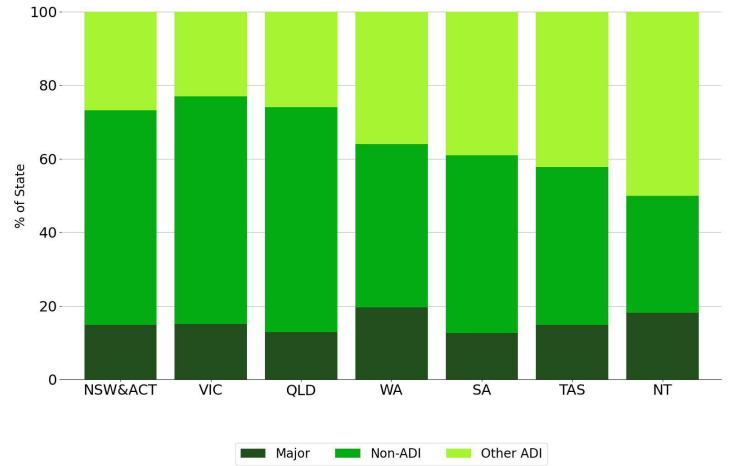
RMBS PERFORMANCE

Methodology: Includes data from 498 Australian RMBS deals totaling AUD 409.2bln priced as of Jun 2024. All time series use weighed averages. Deals which do not report certain characteristics are excluded.

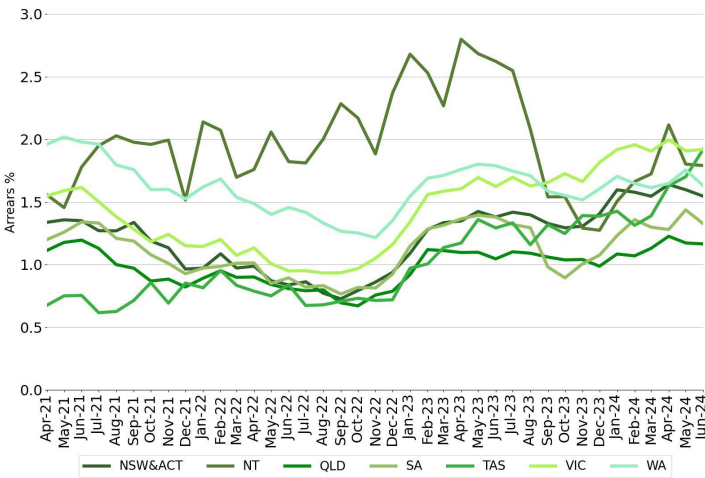
Australian RMBS State Concentration



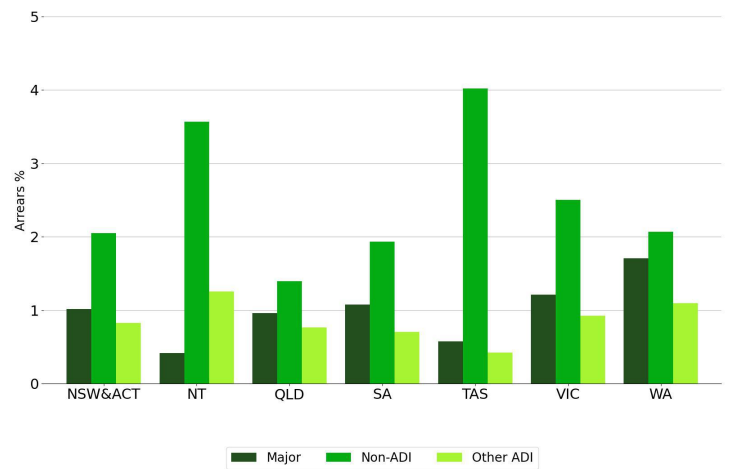
RMBS State Distribution by Originator Type



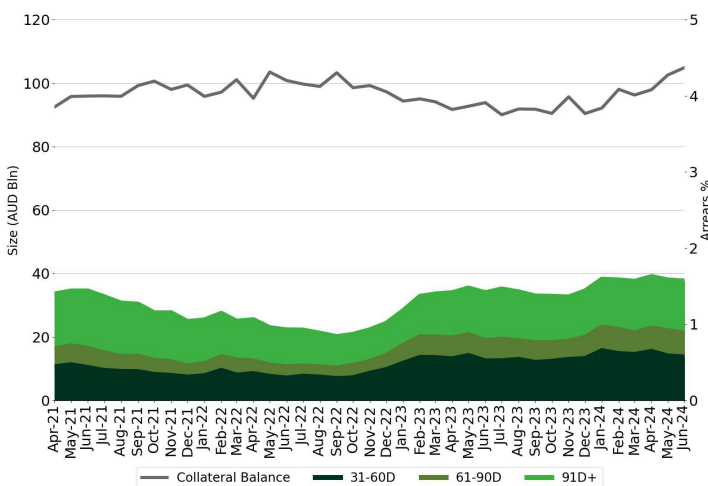
Arrears by State



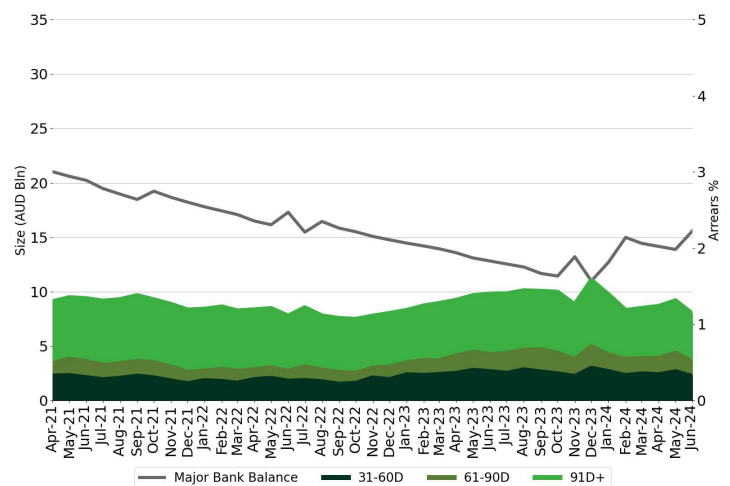
Arrears by State and Originator Type



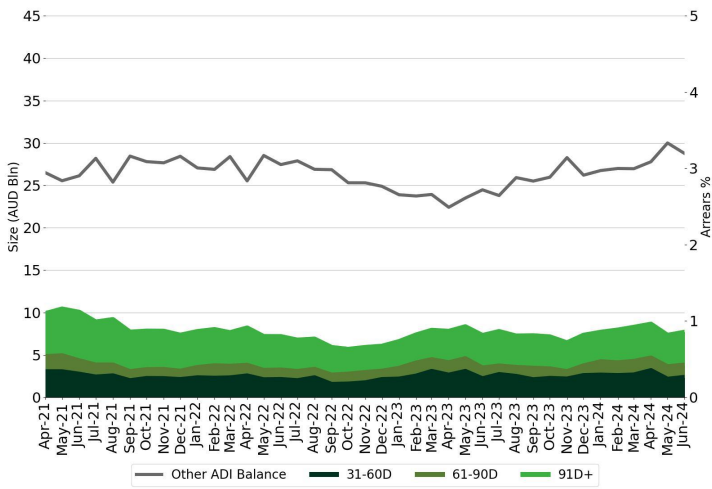
RMBS Outstanding Balance & Arrears %



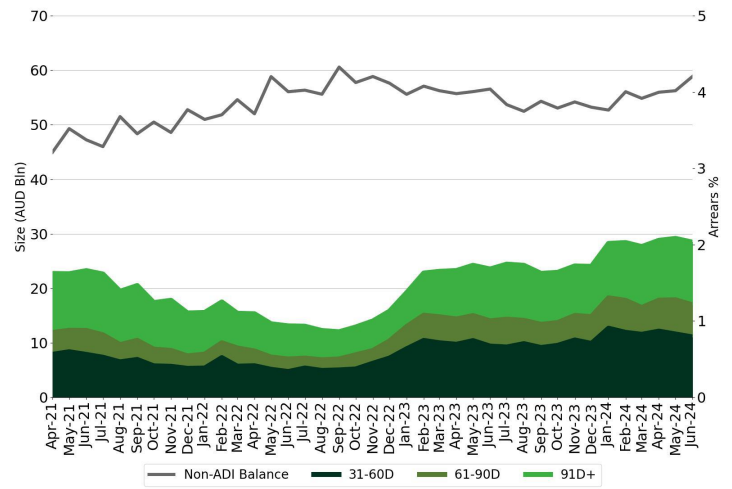
Major Bank Outstanding Balance & Arrears



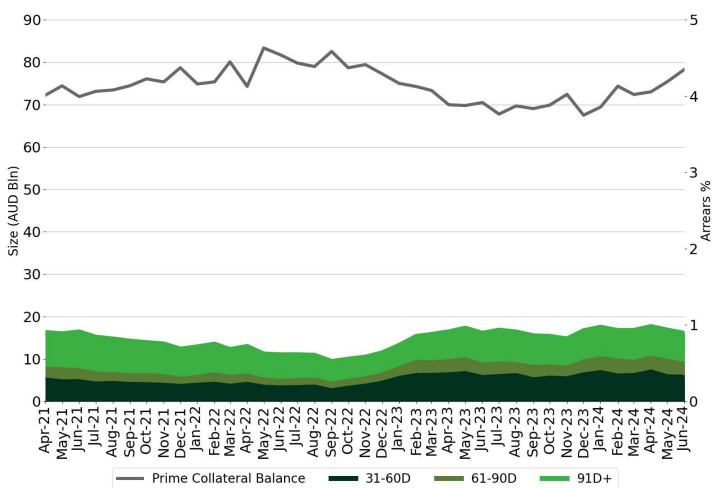
Other ADI Outstanding Balance & Arrears



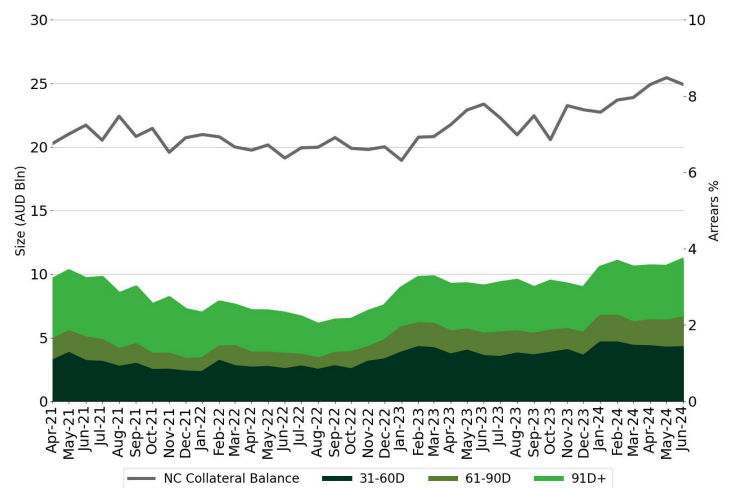
Non-ADI Outstanding Balance & Arrears



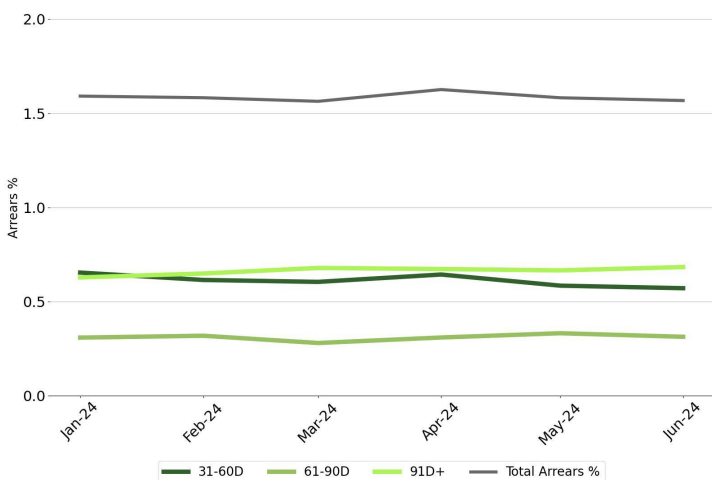
Prime RMBS Outstanding Balance & Arrears



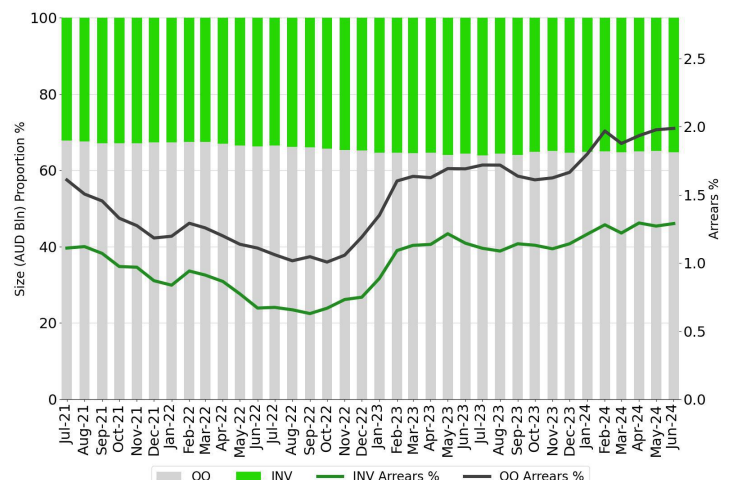
Non-Conforming RMBS Outstanding Balance & Arrears



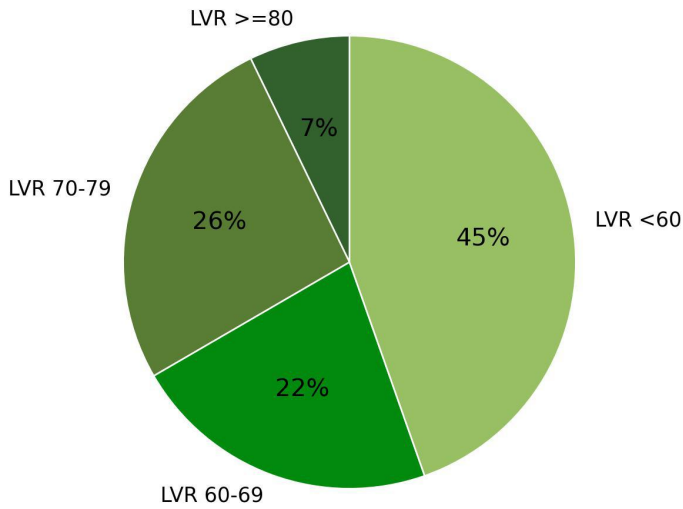
2024 Monthly Arrears



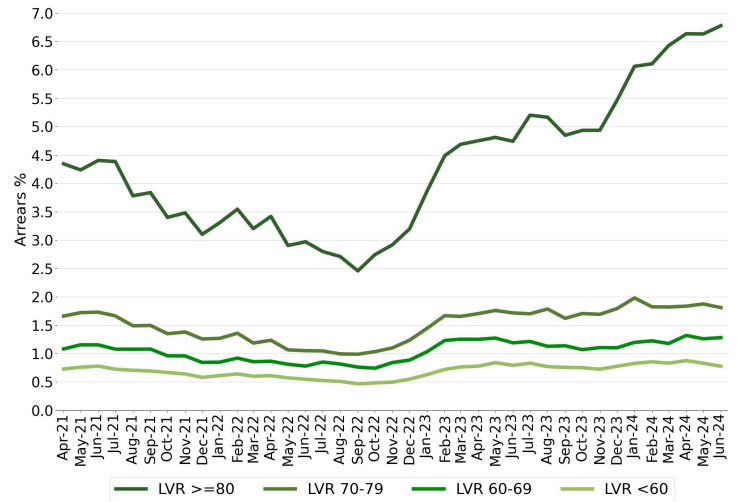
Arrears by Occupancy Type



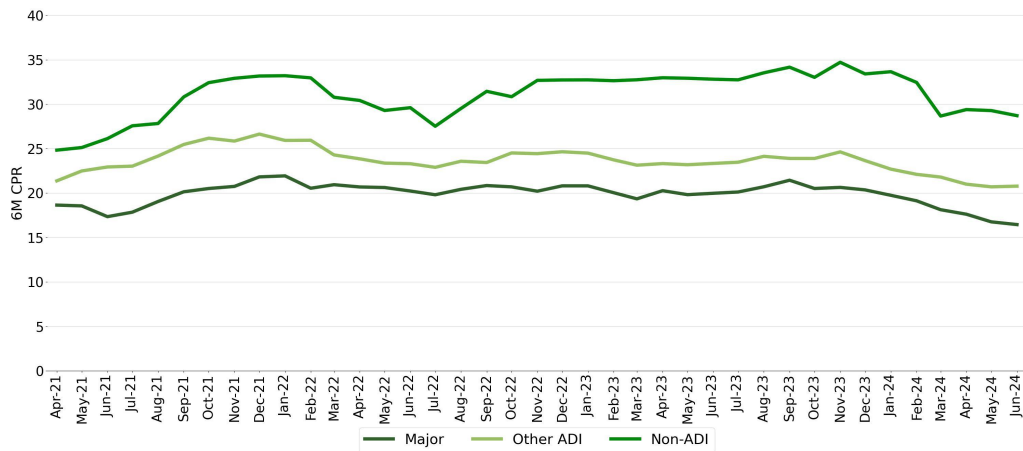
LVR Distribution



Arrears by LVR

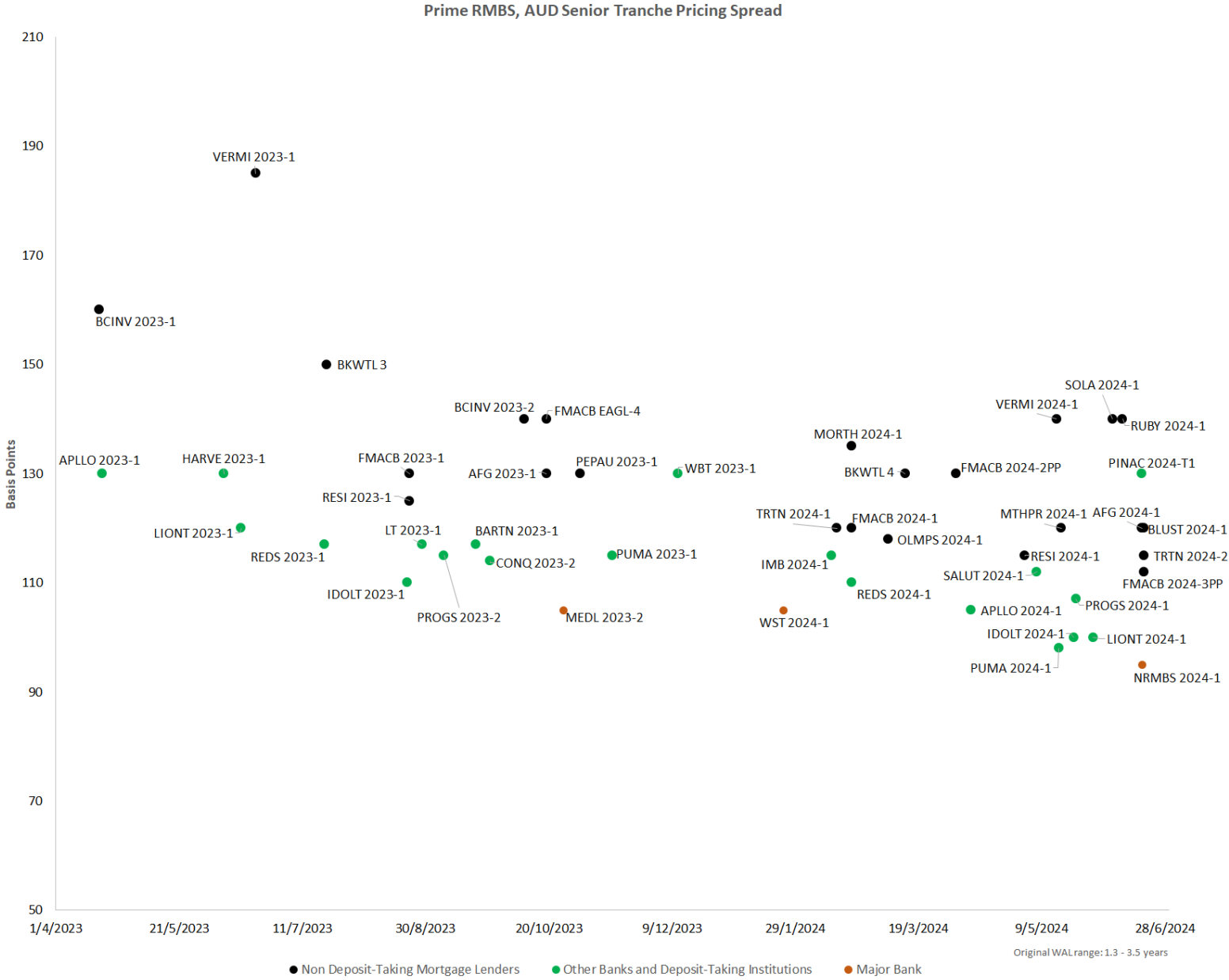


Prepayment Rates by Originator Type

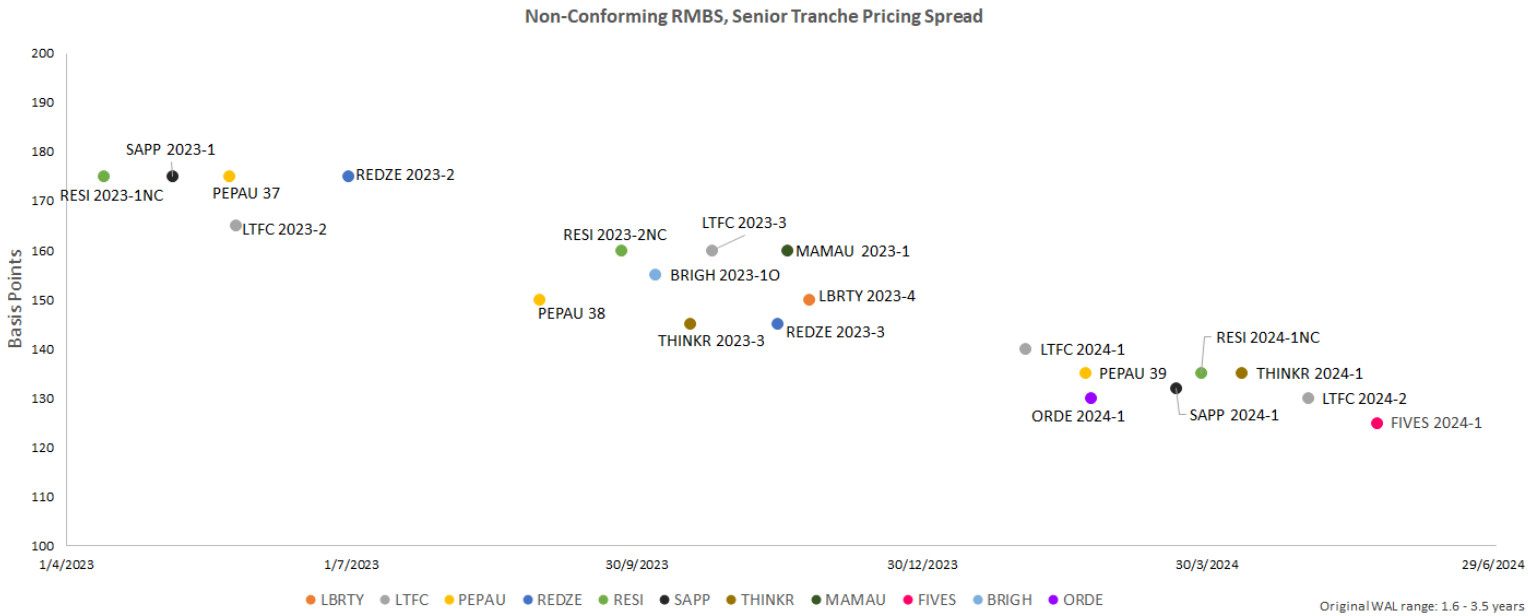


Methodology: Average of 6m CPR weighted by transaction balance for each period.
Includes data from 362 transactions across 46 Australian RMBS securitisation programs

RMBS PRIMARY MARGINS



RMBS PRIMARY MARGINS



PRIMARY MARKET MONITOR: 2ND QUARTER PRICED TRANSACTIONS

Px Date	Deal Name/Originator	Class	Crcny	Size ('000)	Index	Spread (bp)	Mdy	Fitch	S&P	WAL (Yrs)	Collateral Type	Lead Manager(s)
04/04	Firstmac Mortgage Funding Trust No. 4 Series 2024-2PP Firstmac	FMACB 2024-2PP A1A	AUD	225000	BBSW1M	130	-	-	AAA	2.0	MBS	NAB, SMBC
		FMACB 2024-2PP A1B	JPY	22400000	MUTKCALM	50	-	-	AAA	4.1		SMBC
		FMACB 2024-2PP A2	AUD	20000	BBSW1M	165	-	-	AAA	3.0		
		FMACB 2024-2PP B	AUD	14000	BBSW1M	195	-	-	AA	4.1		
		FMACB 2024-2PP C	AUD	6000	BBSW1M	245	-	-	A	4.1		
		FMACB 2024-2PP D	AUD	4400	BBSW1M	300	-	-	BBB	4.1		
		FMACB 2024-2PP E	AUD	2600	BBSW1M	530	-	-	BB	4.1		
		FMACB 2024-2PP F	AUD	1200	BBSW1M	670	-	-	B	4.1		
FMACB 2024-2PP G	AUD	1800	BBSW1M	750	-	-	NR	4.1				
04/04	PROSPARous Trust 2024-1 Prospa	PRSPA 2024-1 A	AUD	124400	BBSW1M	200	Aa2	-	-	1.0	ABS	NAB, SG, WBC
		PRSPA 2024-1 B	AUD	10400	BBSW1M	260	A2	-	-	1.6		
		PRSPA 2024-1 C	AUD	25000	BBSW1M	345	Baa2	-	-	1.6		
		PRSPA 2024-1 D	AUD	11000	BBSW1M	580	Ba2	-	-	1.6		
		PRSPA 2024-1 E	AUD	11600	BBSW1M	775	B2	-	-	1.6		
		PRSPA 2024-1 F	AUD	7600	BBSW1M	1100	NR	-	-	1.6		
PRSPA 2024-1 SN	AUD	10000	BBSW1M	U/D	NR	-	-	2.4				
05/04	Allied Credit ABS Trust 2024-1 Allied Credit	ACPL 2024-1 A	AUD	793000	BBSW1M	130	Aaa	-	AAA	1.9	ABS	BofA, MBL, NAB, WBC
		ACPL 2024-1 A-X	AUD	35000	BBSW1M	130	Aaa	-	AAA	1.3		
		ACPL 2024-1 B	AUD	68000	BBSW1M	175	Aa2	-	NR	2.5		
		ACPL 2024-1 C	AUD	33000	BBSW1M	225	A2	-	NR	2.5		
		ACPL 2024-1 D	AUD	17000	BBSW1M	285	Baa2	-	NR	2.5		
		ACPL 2024-1 E	AUD	43000	BBSW1M	510	Ba1	-	NR	2.5		
		ACPL 2024-1 F	AUD	9000	BBSW1M	650	B2	-	NR	2.5		
		ACPL 2024-1 G1	AUD	27000	BBSW1M	U/D	NR	-	NR	2.5		
ACPL 2024-1 G2	AUD	10000	BBSW1M	U/D	NR	-	NR	2.5				
05/04	Progress 2018-1 Trust AMP Bank (*refinanced)	PROGS 2018-1 AR	AUD	162000	BBSW1M	95	Aaa	-	AAA	1.8	MBS	NAB
10/04	APOLLO Series 2024-1 Trust Suncorp	APLLO 2024-1 A	AUD	1150000	BBSW1M	105	Aaa	-	AAA	3.0	MBS	ANZ, CBA, HSBC
		APLLO 2024-1 AB	AUD	50000	BBSW1M	130	Aaa	-	AAA	5.6		SMBC, WBC
		APLLO 2024-1 B	AUD	26250	BBSW1M	160	NR	-	AA	5.6		
		APLLO 2024-1 C	AUD	11250	BBSW1M	210	NR	-	A	5.6		
		APLLO 2024-1 D	AUD	4750	BBSW1M	260	NR	-	BBB	5.6		
		APLLO 2024-1 E	AUD	4000	BBSW1M	490	NR	-	BB	5.6		
APLLO 2024-1 F	AUD	3750	BBSW1M	600	NR	-	NR	5.6				

Px Date	Deal Name/Originator	Class	Crncy	Size ('000)	Index	Spread (bp)	Mdy	Fitch	S&P	WAL (Yrs)	Collateral Type	Lead Manager(s)
10/04	Think Tank Residential Series 2024-1 Think Tank	THINKR 2024-1 A1L	AUD	450000	BBSW1M	135	-	AAA	AAA	2.6	MBS	CBA, DB, NAB, NAT SCB, WBC
		THINKR 2024-1 A1S	AUD	150000	BBSW1M	90	-	AAA	AAA	0.4		
		THINKR 2024-1 A2	AUD	90000	BBSW1M	150	-	AAA	AAA	2.6		
		THINKR 2024-1 B	AUD	17620	BBSW1M	165	-	NR	AA	3.6		
		THINKR 2024-1 C	AUD	16130	BBSW1M	205	-	NR	A	3.6		
		THINKR 2024-1 D	AUD	11250	BBSW1M	255	-	NR	BBB	3.6		
		THINKR 2024-1 E	AUD	6750	BBSW1M	525	-	NR	BB	3.6		
		THINKR 2024-1 F	AUD	4500	BBSW1M	640	-	NR	B	3.6		
		THINKR 2024-1 G	AUD	3750	BBSW1M	U/D	-	NR	NR	4.1		
11/04	Pepper SPARKZ Trust No. 8 Pepper	PAF SPK-8 A1A	AUD	523250	BBSW1M	125	-	AAA	AAA	1.8	ABS	BofA, NAB, RBC SG, WBC
		PAF SPK-8 A1X	AUD	25870	BBSW1M	125	-	AAA	AAA	1.2		
		PAF SPK-8 B	AUD	38350	BBSW1M	155	-	AA	NR	3.1		
		PAF SPK-8 C	AUD	22750	BBSW1M	205	-	A+	NR	3.1		
		PAF SPK-8 D	AUD	20800	BBSW1M	260	-	BBB+	NR	3.1		
		PAF SPK-8 E	AUD	18850	BBSW1M	500	-	BB+	NR	3.1		
		PAF SPK-8 F	AUD	13650	BBSW1M	640	-	BB-	NR	3.1		
		PAF SPK-8 G	AUD	12350	BBSW1M	U/D	-	NR	NR	3.7		
17/04	Latitude Australia Personal Loans Series 2024-1 Trust Latitude	AUPL 2024-1 A	AUD	337000	BBSW1M	125	Aaa	-	-	1.3	ABS	HSBC, RBC, SCB, WBC
		AUPL 2024-1 B	AUD	55000	BBSW1M	160	Aa2	-	-	2.6		
		AUPL 2024-1 C	AUD	25000	BBSW1M	190	A2	-	-	2.6		
		AUPL 2024-1 D	AUD	16500	BBSW1M	250	Baa2	-	-	2.6		
		AUPL 2024-1 E	AUD	32500	BBSW1M	500	Ba2	-	-	2.6		
		AUPL 2024-1 F	AUD	9000	BBSW1M	640	B2	-	-	2.6		
		AUPL 2024-1 SN	AUD	25000	BBSW1M	U/D	NR	-	-	2.7		
24/04	Driver Australia Nine Trust Volkswagen Financial Services Australia Pty Ltd	DAOT 9 A	AUD	650300	BBSW1M	115	Aaa	AAA	-	1.68	ABS	DBS, MUFG, ML
		DAOT 9 B	AUD	51000	BBSW1M	185	Aa2	NR	-	2.47		
30/04	Taurus 2024-1PP Trust Taurus	TARUS 2024-1PP A1	AUD	150000	BBSW1M	120	Aaa	-	-	1.6	ABS	NAB
		TARUS 2024-1PP A1X	AUD	2260	BBSW1M	120	Aaa	-	-	0.9		
		TARUS 2024-1PP A2	AUD	56750	BBSW1M	170	Aaa	-	-	1.6		
		TARUS 2024-1PP B	AUD	23250	BBSW1M	185	Aa2	-	-	2.5		
		TARUS 2024-1PP C	AUD	5000	BBSW1M	225	A2	-	-	2.5		
		TARUS 2024-1PP D	AUD	5250	BBSW1M	285	Baa1	-	-	2.5		
		TARUS 2024-1PP E	AUD	6750	BBSW1M	525	Ba1	-	-	2.5		
		TARUS 2024-1PP F	AUD	1000	BBSW1M	670	B1	-	-	2.5		
		TARUS 2024-1PP G	AUD	2000	BBSW1M	U/D	NR	-	3.0			
01/05	La Trobe Financial Capital Markets Trust 2024-2 La Trobe Financial	LTFC 2024-2 A1L	AUD	500000	BBSW1M	130	Aaa	-	AAA	3.0	MBS	ANZ, CITI, CBA, HSBC NAB, NAT, UOB, WBC
		LTFC 2024-2 A1S	AUD	300000	BBSW1M	90	Aaa	-	AAA	0.4		
		LTFC 2024-2 A2	AUD	110000	BBSW1M	150	Aaa	-	AAA	3.0		
		LTFC 2024-2 B	AUD	48000	BBSW1M	165	Aa2	-	NR	3.9		
		LTFC 2024-2 C	AUD	11500	BBSW1M	195	A2	-	NR	3.9		
		LTFC 2024-2 D	AUD	11000	BBSW1M	235	Baa2	-	NR	3.8		
		LTFC 2024-2 E	AUD	7000	BBSW1M	500	Ba2	-	NR	3.5		
		LTFC 2024-2 EQ1	AUD	4000	BBSW1M	U/D	NR	-	NR	5.0		
		LTFC 2024-2 EQ2	AUD	2500	BBSW1M	U/D	NR	-	NR	5.0		
		LTFC 2024-2 F	AUD	6000	BBSW1M	620	B2	-	NR	2.2		
02/05	Plenti Auto ABS Trust 2024-1 Plenti	PLENT 2024-1 A	AUD	375750	BBSW1M	130	Aaa	AAA	-	1.8	ABS	NAB, SCB, WBC
		PLENT 2024-1 AX	AUD	8000	BBSW1M	130	Aaa	AAA	-	1.0		
		PLENT 2024-1 B1	AUD	21500	BBSW1M	155	Aa2	NR	-	2.7		
		PLENT 2024-1 B2	AUD	10000	BBSW1M	U/D	Aa2	NR	-	2.7		
		PLENT 2024-1 C	AUD	14620	BBSW1M	205	A2	NR	-	2.7		
		PLENT 2024-1 D	AUD	5630	BBSW1M	245	Baa2	NR	-	2.7		
		PLENT 2024-1 E	AUD	9000	BBSW1M	500	Ba1	NR	-	2.7		
		PLENT 2024-1 F	AUD	9000	BBSW1M	640	B2	NR	-	2.7		
		PLENT 2024-1 G	AUD	4500	BBSW1M	U/D	NR	NR	3.6			
02/05	RESIMAC Premier Series 2024-1 Resimac	RESI 2024-1 A	AUD	675000	BBSW1M	115	-	AAA	AAA	2.5	MBS	DB, NAB, WBC
		RESI 2024-1 AB	AUD	41250	BBSW1M	140	-	AAA	AAA	4.4		
		RESI 2024-1 B	AUD	17250	BBSW1M	165	-	NR	AA	4.4		
		RESI 2024-1 C	AUD	7875	BBSW1M	215	-	NR	A	4.4		
		RESI 2024-1 D	AUD	3000	BBSW1M	270	-	NR	BBB	4.4		
		RESI 2024-1 E	AUD	2625	BBSW1M	525	-	NR	BB	4.4		
		RESI 2024-1 F	AUD	750	BBSW1M	650	-	NR	B	4.4		
		RESI 2024-1 G	AUD	2250	BBSW1M	U/D	-	NR	NR	4.4		
02/05	Remara Credit Trust 2023-1 Grow (*new tranche)	RMARA 2023-1 A1O	AUD	550	BBSW6M	300	-	-	-	-	CLO/SME	FIS

Px Date	Deal Name/Originator	Class	Crcncy	Size ('000)	Index	Spread (bp)	Mdy	Fitch	S&P	WAL (Yrs)	Collateral Type	Lead Manager(s)
07/05	Salute Series 2024-1 Defence Bank	SALUT 2024-1 A	AUD	368000	BBSW1M	112	Aaa	-	-	3.1	MBS	ANZ, NAB
		SALUT 2024-1 B	AUD	22000	BBSW1M	170	Aa2	-	-	6.8		
		SALUT 2024-1 C	AUD	2400	BBSW1M	215	A2	-	-	6.8		
		SALUT 2024-1 D	AUD	5600	BBSW1M	275	Baa2	-	-	6.8		
		SALUT 2024-1 E	AUD	1200	BBSW1M	490	Ba2	-	-	6.8		
		SALUT 2024-1 F	AUD	800	BBSW1M	610	NR	-	-	6.8		
08/05	FP Turbo Series 2024-1 Trust Eclix Group	FPTT 2024-1 A1	AUD	260200	BBSW1M	115	Aaa	-	-	1.7	ABS	ANZ, CBA, WBC
		FPTT 2024-1 A1-G	AUD	75000	BBSW1M	115	Aaa	-	-	1.7		
		FPTT 2024-1 B	AUD	18400	BBSW1M	160	Aa2	-	-	2.7		
		FPTT 2024-1 C	AUD	14000	BBSW1M	205	A2	-	-	2.7		
		FPTT 2024-1 D	AUD	6000	BBSW1M	255	Baa1	-	-	2.7		
		FPTT 2024-1 E	AUD	6400	BBSW1M	490	Baa3	-	-	2.7		
		FPTT 2024-1 SN	AUD	20000	BBSW1M	U/D	NR	-	-	3.3		
09/05	Redzed Trust STC Series 2024-1 RedZed	REDZE 2024-ST1 A1L	AUD	350000	BBSW1M	135	-	AAA	AAA	2.4	CMBS/SME	BCLY, BNJ, CBA NAB, WBC
		REDZE 2024-ST1 A1S	AUD	100000	BBSW1M	90	-	AAA	AAA	0.3		
		REDZE 2024-ST1 A2	AUD	60000	BBSW1M	160	-	AAA	AAA	2.4		
		REDZE 2024-ST1 B	AUD	33300	BBSW1M	165	-	AA	NR	3.5		
		REDZE 2024-ST1 C	AUD	17700	BBSW1M	195	-	A	NR	3.5		
		REDZE 2024-ST1 D	AUD	14400	BBSW1M	235	-	BBB	NR	3.5		
		REDZE 2024-ST1 E	AUD	10800	BBSW1M	490	-	BB	NR	3.5		
		REDZE 2024-ST1 F	AUD	7300	BBSW1M	610	-	BB-	NR	2.8		
		REDZE 2024-ST1 G1	AUD	3250	BBSW1M	U/D	-	NR	NR	4.0		
REDZE 2024-ST1 G2	AUD	3250	BBSW1M	U/D	-	NR	NR	4.0				
10/05	Shift 2024-1 Trust Shift	SHIFT 2024-1 A	AUD	163760	BBSW1M	140	Aaa	-	-	1.8	ABS	NAB, WBC
		SHIFT 2024-1 B	AUD	19780	BBSW1M	175	Aa2	-	-	2.3		
		SHIFT 2024-1 C	AUD	13110	BBSW1M	225	A2	-	-	2.3		
		SHIFT 2024-1 D	AUD	8970	BBSW1M	285	Baa2	-	-	2.3		
		SHIFT 2024-1 E	AUD	13800	BBSW1M	510	Ba2	-	-	2.3		
		SHIFT 2024-1 F	AUD	5480	BBSW1M	655	B2	-	-	1.9		
		SHIFT 2024-1 G1	AUD	2550	BBSW1M	U/D	-	-	-	2.4		
		SHIFT 2024-1 G2	AUD	2550	BBSW1M	U/D	-	-	-	2.4		
14/05	Croydon Lending Trust	CRDLT 1 A	AUD	6072	(fixed)	925	-	-	-	-	ABS	
		CRDLT 1 B	AUD	3428	(fixed)	1030	-	-	-	-		
15/05	Vermilion Bond Trust 2024 in respect of Series 1 Columbus Capital	VERMI 2024-1 A1AU	AUD	138200	BBSW1M	140	-	-	AAA	2.4	MBS	DB, NAT, SCB
		VERMI 2024-1 A1MM	AUD	104700	BBSW1M	85	-	-	AAA	0.5		
		VERMI 2024-1 A2	AUD	67200	BBSW1M	160	-	-	AAA	2.4		
		VERMI 2024-1 B	AUD	74300	BBSW1M	185	-	-	AA	3.0		
		VERMI 2024-1 C	AUD	56900	BBSW1M	210	-	-	A	3.0		
		VERMI 2024-1 D	AUD	14700	BBSW1M	255	-	-	BBB+	3.0		
		VERMI 2024-1 E	AUD	4000	BBSW1M	U/D	-	-	NR	3.0		
16/05	PUMA Series 2024-1 Macquarie Bank	PUMA 2024-1 A	AUD	1380000	BBSW1M	98	-	AAA	AAA	2.9	MBS	ANZ, BofA, BOC, CBA MBL, NAB, SMBC, WBC
		PUMA 2024-1 B	AUD	120000	BBSW1M	U/D	-	NR	NR	9.0		
17/05	Mortgage House RMBS Prime Series 2024-1 Mortgage House	MTHPR 2024-1 A1L	AUD	487500	BBSW1M	120	-	AAA	AAA	2.8	MBS	CBA, ING, NAB, WBC
		MTHPR 2024-1 A1S	AUD	150000	BBSW1M	90	-	AAA	AAA	0.4		
		MTHPR 2024-1 A2	AUD	52500	BBSW1M	160	-	AAA	AAA	3.9		
		MTHPR 2024-1 AB	AUD	10130	BBSW1M	165	-	AAA	AAA	3.9		
		MTHPR 2024-1 B	AUD	15750	BBSW1M	170	-	NR	AA	3.9		
		MTHPR 2024-1 C	AUD	13500	BBSW1M	200	-	NR	A	3.9		
		MTHPR 2024-1 D	AUD	9000	BBSW1M	220	-	NR	BBB	3.9		
		MTHPR 2024-1 E	AUD	5250	BBSW1M	475	-	NR	BB	3.9		
		MTHPR 2024-1 F	AUD	3370	BBSW1M	595	-	NR	B	3.1		
		MTHPR 2024-1 G1	AUD	1500	BBSW1M	U/D	-	NR	NR	4.8		
MTHPR 2024-1 G2	AUD	1500	BBSW1M	U/D	-	NR	NR	4.8				
21/05	Terry Road Pty Ltd as trustee of the Terry Road Finance Trust	TERYR 1 1	AUD	8500	(fixed)	1300	-	-	-	-	CMBS/SME	
22/05	IDOL 2024-1 Trust ING Bank	IDOLT 2024-1 A	AUD	1380000	BBSW1M	100	Aaa	-	AAA	3.0	MBS	ING, MBL, NAB, WBC
		IDOLT 2024-1 B	AUD	120000	BBSW1M	U/D	NR	-	NR	5.5		
23/05	Five Star 2024-1 Trust Victorian Mortgage Group	FIVES 2024-1 A1	AUD	125000	BBSW1M	125	-	AAA	-	1.9	MBS	NAB
		FIVES 2024-1 A2	AUD	99750	BBSW1M	175	-	AAA	-	1.9		
		FIVES 2024-1 B	AUD	4900	BBSW1M	190	-	AA	-	2.9		
		FIVES 2024-1 C	AUD	4650	BBSW1M	230	-	A+	-	2.9		
		FIVES 2024-1 D	AUD	5100	BBSW1M	280	-	BBB	-	2.9		
		FIVES 2024-1 E	AUD	6850	BBSW1M	350	-	BBB-	-	2.4		
		FIVES 2024-1 F1	AUD	3000	BBSW1M	U/D	-	NR	-	3.5		
		FIVES 2024-1 F2	AUD	750	BBSW1M	U/D	-	NR	-	3.5		

Px Date	Deal Name/Originator	Class	Crncy	Size ('000)	Index	Spread (bp)	Mdy	Fitch	S&P	WAL (Yrs)	Collateral Type	Lead Manager(s)
23/05	Progress 2024-1 Trust AMP Bank	PROGS 2024-1 A	AUD	690000	BBSW1M	107	-	AAA	AAA	3.0	MBS	CBA, DB, MUFG NAB, WBC
		PROGS 2024-1 AB	AUD	30525	BBSW1M	145	-	AAA	AAA	5.4		
		PROGS 2024-1 B	AUD	9750	BBSW1M	160	-	NR	AA	5.4		
		PROGS 2024-1 C	AUD	8175	BBSW1M	200	-	NR	A	5.4		
		PROGS 2024-1 D	AUD	4500	BBSW1M	250	-	NR	BBB	5.4		
		PROGS 2024-1 E	AUD	3525	BBSW1M	480	-	NR	BB	5.4		
PROGS 2024-1 F	AUD	3525	BBSW1M	590	-	NR	NR	5.4				
24/05	NOW Trust 2024-1 NOW Finance	NOW 2024-1 A	AUD	405000	BBSW1M	140	Aaa	-	-	1.8	ABS	NAB, SG
		NOW 2024-1 A-X	AUD	7400	BBSW1M	140	Aaa	-	-	1.4		
		NOW 2024-1 B	AUD	32000	BBSW1M	165	Aa2	-	-	2.7		
		NOW 2024-1 C	AUD	21000	BBSW1M	210	A2	-	-	2.7		
		NOW 2024-1 D	AUD	8000	BBSW1M	250	Baa2	-	-	2.7		
		NOW 2024-1 E	AUD	25500	BBSW1M	550	Ba2	-	-	2.7		
		NOW 2024-1 F	AUD	2500	BBSW1M	650	B2	-	-	2.7		
NOW 2024-1 G	AUD	6000	BBSW1M	U/D	NR	-	-	3.9				
27/05	CNH Industrial Capital Australia Receivables Trust Series 2024-1 CNH Industrial Capital	CNHCA 2024-1 A	AUD	492250	BBSW3M	125	-	-	AAA	1.7	ABS	ANZ
		CNHCA 2024-1 SN	AUD	57750	BBSW3M	U/D	-	-	NR	-		
30/05	Handy ABS 2024-1 Trust OMM	HANDY 2024-1 A	AUD	188250	BBSW1M	145	Aaa	-	-	1.4	ABS	CBA, ING
		HANDY 2024-1 B	AUD	21250	BBSW1M	170	Aa2	-	-	2.1		
		HANDY 2024-1 C	AUD	11000	BBSW1M	210	A2	-	-	2.1		
		HANDY 2024-1 D	AUD	6500	BBSW1M	270	Baa2	-	-	2.1		
		HANDY 2024-1 E	AUD	10250	BBSW1M	510	Ba2	-	-	2.1		
		HANDY 2024-1 F	AUD	4000	BBSW1M	700	B2	-	-	2.1		
		HANDY 2024-1 G	AUD	8750	BBSW1M	U/D	NR	-	-	3.7		
30/05	Lion Series 2024-1 Trust HSBC Group	LIONT 2024-1 A1A	AUD	1288000	BBSW1M	100	-	AAA	AAA	3.1	MBS	ANZ, CBA, HSBC, NAB SMBC, WBC
		LIONT 2024-1 A1B	AUD	552000	BBSW1M	100	-	AAA	AAA	3.1		
		LIONT 2024-1 A2	AUD	80000	BBSW1M	145	-	AAA	AAA	5.6		
		LIONT 2024-1 B	AUD	34000	BBSW1M	160	-	NR	AA	5.6		
		LIONT 2024-1 C	AUD	20000	BBSW1M	200	-	NR	A	5.6		
		LIONT 2024-1 D	AUD	9000	BBSW1M	220	-	NR	BBB	5.6		
		LIONT 2024-1 E	AUD	8000	BBSW1M	465	-	NR	BB	5.6		
LIONT 2024-1 F	AUD	9000	BBSW1M	575	-	NR	NR	5.6				
04/06	TORRENS Series 2019-1 Trust Bendigo and Adelaide Bank (*refinanced)	TORR 2019-1 A-R	AUD	193740	BBSW1M	95	-	AAA	AAA	2.1	MBS	NAB
07/06	Brighte Green Trust 2024-1 Homeloans Ltd	BCPL 2024-1 A-C	AUD	136400	BBSW1M	140	Aaa	-	-	1.8	ABS	NAB
		BCPL 2024-1 A-NC	AUD	21900	BBSW1M	140	Aaa	-	-	1.8		
		BCPL 2024-1 B-C	AUD	14400	BBSW1M	165	Aa2	-	-	2.6		
		BCPL 2024-1 C-C	AUD	7600	BBSW1M	210	A2	-	-	2.6		
		BCPL 2024-1 D-C	AUD	3900	BBSW1M	240	Baa2	-	-	2.6		
		BCPL 2024-1 E-C	AUD	7200	BBSW1M	525	Ba2	-	-	2.6		
		BCPL 2024-1 F-C	AUD	700	BBSW1M	650	B2	-	-	2.6		
		BCPL 2024-1 G1NC	AUD	1900	BBSW1M	U/D	NR	-	-	3.5		
		BCPL 2024-1 G2NC	AUD	1000	BBSW1M	U/D	NR	-	-	3.5		
07/06	Fifo 2024-1 Trust	FIFO 2024-1 B	AUD	5500 (fixed)		1250	-	-	-	-	CMBS/SME	
07/06	Solaris Trust 2024-1 Brighten	SOLA 2024-1 A-2	AUD	74200	BBSW1M	160	-	-	AAA	3.1	MBS	NAT, SCB
		SOLA 2024-1 A-L	AUD	174900	BBSW1M	140	-	-	AAA	2.1		
		SOLA 2024-1 A-S	AUD	127200	BBSW1M	85	-	-	AAA	0.4		
		SOLA 2024-1 B	AUD	76850	BBSW1M	185	-	-	AA	3.1		
		SOLA 2024-1 C	AUD	58300	BBSW1M	210	-	-	A	3.1		
		SOLA 2024-1 D	AUD	15370	BBSW1M	255	-	-	BBB	3.1		
		SOLA 2024-1 E1	AUD	1590	BBSW1M	U/D	-	-	NR	3.1		
SOLA 2024-1 E2	AUD	1590	BBSW1M	U/D	-	-	NR	3.1				
11/06	Ruby Bond Trust 2024-1 BC Invest	RUBY 2024-1 A1AU	AUD	168000	BBSW1M	140	-	-	AAA	2.4	MBS	DB, HSBC, NAT
		RUBY 2024-1 A1MM	AUD	150000	BBSW1M	85	-	-	AAA	0.4		
		RUBY 2024-1 A2	AUD	88000	BBSW1M	160	-	-	AAA	2.4		
		RUBY 2024-1 B	AUD	59600	BBSW1M	185	-	-	AA	3.2		
		RUBY 2024-1 C	AUD	46000	BBSW1M	210	-	-	A	3.2		
		RUBY 2024-1 D	AUD	12800	BBSW1M	255	-	-	BBB	3.2		
		RUBY 2024-1 E	AUD	2900	BBSW1M	520	-	-	BB	3.2		
		RUBY 2024-1 F	AUD	1600	BBSW1M	630	-	-	B	3.0		
		RUBY 2024-1 G	AUD	1100	BBSW1M	U/D	-	-	NR	3.5		

AUSTRALIA STRUCTURED FINANCE OVERVIEW

Bloomberg

Px Date	Deal Name/Originator	Class	Crcncy	Size ('000)	Index	Spread (bp)	Mdy	Fitch	S&P	WAL (Yrs)	Collateral Type	Lead Manager(s)
12/06	Remara Credit Trust 2023-1 Grow <i>(*new tranche)</i>	RMARA 2023-1 A1P	AUD	1000	BBSW6M	300	-	-	-	-	CLO/SME	FIS
19/06	AFG 2024-1 Trust AFG	AFG 2024-1 A1L AFG 2024-1 A1S AFG 2024-1 A2 AFG 2024-1 B AFG 2024-1 C AFG 2024-1 D AFG 2024-1 E AFG 2024-1 F AFG 2024-1 G	AUD AUD AUD AUD AUD AUD AUD AUD AUD	450000 225000 41700 14250 8700 4125 2625 1200 2400	BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M	120 90 155 175 210 U/D U/D U/D U/D	- - - - - - - - -	AAA AAA AAA NR NR NR NR NR	AAA AAA AAA AA A BBB BB NR	2.9 0.4 3.8 3.8 3.8 3.8 3.8 5.0	MBS	ANZ, CBA, NAB, UOB
19/06	National RMBS Trust 2024-1 National Australia Bank	NRMBS 2024-1 A1 NRMBS 2024-1 A2 NRMBS 2024-1 B NRMBS 2024-1 C NRMBS 2024-1 D NRMBS 2024-1 E NRMBS 2024-1 F	AUD AUD AUD AUD AUD AUD AUD	1840000 70000 44000 22000 12000 10000 2000	BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M	95 145 172 200 220 465 575	Aaa Aaa Aa2 A2 Baa2 Ba2 NR	AAA AAA NR NR NR NR NR	- - - - - - -	3.1 5.6 5.6 5.6 5.6 5.6 5.6	MBS	NAB
19/06	Pinnacle Series Trust 2024-T1 P&N Bank	PINAC 2024-T1 A PINAC 2024-T1 AB PINAC 2024-T1 B PINAC 2024-T1 C PINAC 2024-T1 D PINAC 2024-T1 E PINAC 2024-T1 F	AUD AUD AUD AUD AUD AUD AUD	322000 14385 4585 3675 2100 1610 1645	BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M	130 160 190 220 250 495 605	- - - - - - -	- - - - - - -	AAA AAA AA A BBB BB NR	3.2 5.7 5.7 5.7 5.7 5.7 5.7	MBS	ANZ
20/06	Bluestone Prime 2024-1 Trust Bluestone	BLUST 2024-1 A1L BLUST 2024-1 A1S BLUST 2024-1 A2 BLUST 2024-1 B BLUST 2024-1 C BLUST 2024-1 D BLUST 2024-1 E BLUST 2024-1 G1 BLUST 2024-1 G2	AUD AUD AUD AUD AUD AUD AUD AUD AUD	408800 210000 40600 16800 11340 4480 5740 1120 1120	BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M	120 90 155 175 195 230 480 U/D U/D	- - - - - - - - -	AAA AAA AAA AA A BBB+ BBB- NR NR	AAA AAA AAA NR NR NR NR NR	2.7 0.4 3.5 3.5 3.5 3.5 3.3 4.0 4.0	MBS	CBA, ING, MBL NAB, NAT, WBC
20/06	FIRSTMAC MORTGAGE FUNDING TRUST NO. 4 SERIES 2024-3PP Firstmac	FMACB 2024-3PP A1B FMACB 2024-3PP A1G FMACB 2024-3PP A2 FMACB 2024-3PP B FMACB 2024-3PP C FMACB 2024-3PP D FMACB 2024-3PP E FMACB 2024-3PP F FMACB 2024-3PP G	AUD AUD AUD AUD AUD AUD AUD AUD AUD	750000 306000 72000 35800 15300 9000 5700 2300 3900	BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M	116 112 165 175 200 250 480 600 820	- - - - - - - - -	AAA AAA AAA NR NR NR NR NR NR	AAA AAA AAA AA A BBB BB B NR	3.0 2.5 4.7 4.7 4.7 4.7 4.7 4.7 4.7	MBS	JPM, NAB, WBC
20/06	Liberty Series 2024-1Auto Liberty	LBRTY 2024-1A A LBRTY 2024-1A B LBRTY 2024-1A C LBRTY 2024-1A D LBRTY 2024-1A E LBRTY 2024-1A F LBRTY 2024-1A G	AUD AUD AUD AUD AUD AUD AUD	663000 85000 42500 25500 17000 8500 8500	BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M	120 U/D U/D U/D U/D U/D U/D	Aaa NR NR NR NR NR NR	AAA AA A+ BBB+ BBB- BB NR	- - - - - - -	1.6 2.5 2.5 2.5 2.5 2.5 3.4	ABS	BofA, DB, NAB
20/06	Triton Bond Trust 2024-1 in respect of Series 1 Columbus Capital	TRTN 2024-2 A1-G TRTN 2024-2 A1AU TRTN 2024-2 A2 TRTN 2024-2 AB TRTN 2024-2 B TRTN 2024-2 C TRTN 2024-2 D TRTN 2024-2 E TRTN 2024-2 F TRTN 2024-2 G	AUD AUD AUD AUD AUD AUD AUD AUD AUD AUD	100000 495000 49000 28350 9450 7700 4550 1750 2100 2100	BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M	115 115 150 165 170 200 230 475 585 U/D	- - - - - - - - - -	AAA AAA AAA NR NR NR NR NR NR NR	AAA AAA AAA AAA AA A BBB BB B NR	2.4 2.4 4.2 4.2 4.2 4.2 4.2 4.2 4.2 5.1	MBS	CBA, NAB, NAT, WBC
21/06	Angle Asset Finance Trust 2024-1 Angle Finance	ANGAF 2024-1 A ANGAF 2024-1 B ANGAF 2024-1 C ANGAF 2024-1 D ANGAF 2024-1 E ANGAF 2024-1 F ANGAF 2024-1 G1 ANGAF 2024-1 G2	AUD AUD AUD AUD AUD AUD AUD AUD	298000 34800 18800 9600 19600 5600 6800 6800	BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M BBSW1M	130 155 200 240 490 610 U/D U/D	Aaa Aa2 A2 Baa2 Ba2 B2 NR NR	- - - - - - - -	- - - - - - - -	1.7 2.4 2.4 2.4 2.4 2.4 3.0 3.0	ABS	BofA, CITI, DB NAB, WBC
26/06	Pallas FM Trust No. F Pallas Funds Pty Ltd	PFMAU F A	AUD	20000	<i>(fixed)</i>	900	-	-	-	-	CMBS/SME	
27/06	IDOL 2017-1 Trust ING Bank <i>(*refinanced)</i>	IDOLT 2017-1 A-R	AUD	113204	BBSW1M	82	(P)Aaa	-	(P)AAA	0.6	MBS	WBC

** Chart statistics reporting may have slightly changed from previous newsletters due to an adjustment in aggregation methodology and some specific data point revisions.*

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For prior revisions, please click [here](#)