

Covered Bond Programme (Australia) Monthly Investor Report as at 31 January 2024

Issuer		Fitch	Moody's
	Unsecured Rating		
	Short Term	F1	P-1
	Long Term	A+	Aa3
		Stable	Stable
	Secured Rating (Covered Bond)	AAA	Aaa

Issuer	Westpac Banking Corporation	Cash Manager	Westpac Securitisation Management Pty Ltd
Seller and Group Guarantor	Westpac Banking Corporation	Administrative Agent	Westpac Securitisation Management Pty Ltd
Covered Bond Guarantor	BNY Trust Company of Australia Limited	CB Swap Provider	Westpac Banking Corporation
Security Trustee	BTA Institutional Services Australia Limited	GI Account Bank	Westpac Banking Corporation
Servicer	Westpac Banking Corporation	Stand-by Account Bank	Westpac Banking Corporation

All amounts in AUD dollars

Portfolio Loan	Summary
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Reporting Date	31-Jan-2024
Period Start Date	01-Jan-2024
Period End Date	31-Jan-2024
Number of Housing Loans	128,725
Housing Loan Pool Size (AUD\$)	39,576,563,331
Other Assets (Cash/Intercompany Balances)	3,423,436,669
Average Housing Loan Balance (AUD\$)	307,450
Maximum Housing Loan Balance (AUD\$)	2,000,000
Weighted Average Current Loan-to-Value Limit	60.39%
Weighted Average Current Loan-to-Value Ratio (Unindexed)	58.19%
Weighted Average Current Loan-to-Value Ratio (Indexed) ¹	50.82%
Weighted Average Interest Rate (%)	5.57%
Weighted Average Seasoning (months)	50
Weighted Average Term to Maturity (months)	299
Maximum Term to Maturity (months)	360
WAL of cover pool (yrs) - Legal Term to Maturity	24.95
WAL of outstanding cover bond (yrs)	3.61
Are construction loans part of the eligible asset?	No
Are ABS allowed in the Cover pool (Yes/No)?	No
% of Housing Loans secured by Residential Mortgages	100.00%
% of non first lien mortgages in the cover pool	0.00%
% of guaranteed loans	0.00%
% of Owner Occupied (Product) ²	70.64%
% of Owner Occupied (EFS) ²	63.90%
% of ECB eligible assets in cover pool	0.00%
% Eligible assets in pool	100%
Revenue Receipts for the Period	220,050,793
Principal Receipts for the Period	934,269,394

^{1.} Index Source: CoreLogic

² Owner Occupied % (Product) is based on the Westpac loan product that the borrower has received. Owner Occupied % (EFS) aligns to the Economic and Financial Statistics collection

i.e. reported according to the predominant purpose for which the funds were intended to be used.



a) LTV Adjusted Outstanding Principal Balance b) Asset Percentage Adjusted Outstanding Principal Balance 7 Principal Receipts 36,964,220,323 8 Principal Receipts 36,964,220,323 8 Principal Receipts 36,964,220,323 9 Aggregate amount of any Substitution Assets & Authorised Loan Accounts 00 9 Aggregate amount of any Substitution Assets & Authorised Investments 00 9 Aggregate amount of any Substitution Assets & Authorised Investments 00 9 Adjusted Aggregate Loan Amount 40,387,656,992 9 Adjusted Aggregate Principal Amount Outstanding of Covered Bonds 20,387,656,993 9 Excess / (Shortfall) (Amount of Demand Loan) 40,387,656,993 9 Asset Coverage Test Passed 7 YES 9 Asset Percentage (Current contractual) 93,4% 9 Asset Percentage (Maximum contractual) 93,4% 9 Asset Percentage (Maximum contractual) 95,0%	Asset	Coverage Test	AUD\$
B Principal Receipts 3,423,436,669 C Unutilised Advances under the Intercompany & Subordinated Loan Accounts 0 D Aggregate amount of any Substitution Assets & Authorised Investments 0 Z Negative Carry adjustment 0 Adjusted Aggregate Loan Amount 40,387,656,992 AUD equivalent of aggregate Principal Amount Outstanding of Covered Bonds 31,826,652,945 Excess / (Shortfall) (Amount of Demand Loan) 8,561,004,047 Asset Coverage Test Passed YES Asset Percentage (Current contractual) 93.4% Asset Percentage (Maximum contractual) 95.0% Overcollateralisation Legislative Minimum Contractual 103.00% Minimum Contractual (based on current Asset Percentage) 107.07% Current (value of assets in cover pool / face value of covered bonds) 135.11% Issuer Event of Default Occurred NO Servicer Termination Event NO Pre Maturity Test Breach NO Notice To Pay NO	Α	a) LTV Adjusted Outstanding Principal Balance	36,964,220,323
D Aggregate amount of any Substitution Assets & Authorised Investments 0 Z Negative Carry adjustment 40,387,656,992 Adjusted Aggregate Loan Amount 40,387,656,992 AUD equivalent of aggregate Principal Amount Outstanding of Covered Bonds 31,826,652,945 Excess / (Shortfall) (Amount of Demand Loan) 8,561,004,047 Asset Coverage Test Passed YES Asset Percentage (Current contractual) 93.4% Asset Percentage (Maximum contractual) 95.0% Overcollateralisation 103.00% Minimum Contractual 105.26% Current contractual (based on current Asset Percentage) 107.07% Current (value of assets in cover pool / face value of covered bonds) 135.11% Issuer Event of Default Occurred NO Servicer Termination Event NO Pre Maturity Test Breach NO Notice To Pay NO	В		 3,423,436,669
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Servicer Termination Event NO Pre Maturity Test Breach Notice To Pay NO		Current (value of assets in cover poor/ face value of covered bonds)	133.1170
Pre Maturity Test Breach Notice To Pay		Issuer Event of Default Occurred	NO
Notice To Pay		Servicer Termination Event	NO
•		Pre Maturity Test Breach	NO
CB Guarantor Event of Default NO		Notice To Pay	NO
		CB Guarantor Event of Default	NO



Portfolio Profile Distribution	Balance		Number of I	oans
	AUD\$	%		%
Payment Type	20 405 207 500 00	04.400/	400.004	00.470/
Principal and Interest	36,195,307,586.98	91.46%	120,321	93.47% 6.53%
Interest Only	3,381,255,744.30 0.00	8.54% 0.00%	8,404 0	0.00%
Others Total	39,576,563,331.28	100.00%	128,725	100.00%
Total	39,576,563,331.26	100.00%	120,725	100.00%
Interest Rate Type				
Fixed Interest Amount	11,223,909,454.89	28.36%	31,702	24.63%
Variable Interest Amount	28,352,653,876.39	71.64%	97,023	75.37%
Total	39,576,563,331.28	100.00%	128,725	100.00%
Geographic Distribution				
By States				
ACT	1,190,913,973.14	3.01%	3,745	2.91%
NSW	14,669,711,769.69	37.06%	41,918	32.57%
NT	176,402,317.31	0.45%	711	0.55%
QLD	6,351,348,608.72	16.05%	23,416	18.19%
SA	1,974,107,444.13	4.99%	8,097	6.29%
TAS	430,996,018.33	1.09%	1,907	1.48%
VIC	10,804,701,384.15	27.30%	33,465	26.00%
WA	3,978,381,815.81	10.05%	15,466	12.01%
Total	39,576,563,331.28	100.00%	128,725	100.00%
Dod anting				
By Location	20 407 704 775 74	04.040/	00.450	77.000/
Metropolitan	32,427,701,775.71	81.94%	99,459	77.26%
Non Metro	7,148,861,555.57	18.06%	29,266	22.74%
<u>Total</u>	39,576,563,331.28	100.00%	128,725	100.00%
By States and Location				
ACT - Metro	1,190,913,973.14	3.01%	3,745	2.91%
ACT - Non Metro	0.00	0.00%	0	0.00%
NSW - Metro	11,863,268,279.47	29.99%	31,166	24.23%
NSW - Non Metro	2,806,443,490.22	7.09%	10,752	8.35%
NT - Metro	131,375,641.87	0.33%	514	0.40%
NT - Non Metro	45,026,675.44	0.11%	197	0.15%
QLD - Metro	4,014,849,553.29	10.14%	13,887	10.79%
QLD - Non Metro	2,336,499,055.43	5.90%	9,529	7.40%
SA - Metro	1,764,133,797.59	4.46%	6,964	5.41%
SA - Non Metro	209,973,646.54	0.53%	1,133	0.88%
TAS - Metro	229,494,328.54	0.58%	917	0.71%
TAS - Non Metro	201,501,689.79	0.51%	990	0.77%
VIC - Metro	9,655,643,017.87	24.40%	28,748	22.33%
VIC - Non Metro	1,149,058,366.28	2.90%	4,717	3.66%
WA - Metro	3,578,023,183.94	9.04%	13,518	10.50%
WA - Non Metro	400,358,631.87	1.01%	1,948	1.51%
Total	39,576,563,331.28	100.00%	128,725	100.00%



Current Loan Balance < = 100,000 1,397,460,665.25 3.53% 26,499 20.59% 100,001 - 200,000 3,741,146,793.07 9,45% 200,001 - 300,000 5,909,593,267.82 14,94% 23,590 18,32% 300,001 - 400,000 6,647,469,466.05 16,80% 19,068 14,81% 400,001 - 500,000 5,974,159,992.09 15,09% 13,350 10,38% 500,001 - 600,000 4,441,464,524.32 11,22% 8,135 60,22% 600,001 - 700,000 3,029,515,204.78 7,65% 4,687 3,64% 700,001 - 800,000 1,405,897,477.46 3,55% 1,658 1,29% 900,001 - 1,000,000 1,247,306,844.18 3,15% 1,317 1,000,001 - 1,500,000 1,247,306,844.18 3,15% 1,255,001 - 1,500,000 1,247,306,844.18 3,15% 1,250,001 - 1,500,000 1,247,306,844.18 3,15% 1,250,001 - 1,500,000 1,000,000 1,247,306,844.18 3,15% 1,500,001 - 1,500,000 1,000,000 1,000,000 1,000,000 1,000,000
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60.01% - 65.00% 3,859,262,390.11 9.75% 11,117 8.64% 65.01% - 70.00% 4,756,891,226,70 12.02% 13,163 10.23% 70.01% - 75.00% 4,907,386,603.42 12.40% 13,015 10.11% 75.01% - 80.00% 5,386,676,401.06 13.61% 12,356 9.60% 80.01% - 95.00% 1,160,271,202.52 2,93% 2,423 1.88% 85.01% - 90.00% 1,116,119,057.30 2.82% 2,156 1.67%
65.01% - 70.00% 4,756,891,226.70 12.02% 13,163 10.23% 70.01% - 75.00% 4,907,386,603.42 12.40% 13,015 10.11% 75.01% - 80.00% 5,386,676,401.06 13.61% 12,356 9.60% 80.01% - 85.00% 1,160,271,202.52 2.93% 2,423 1.88% 85.01% - 90.00% 1,116,119,057.30 2.82% 2,156 1.67%
70.01% - 75.00% 4,907,386,603.42 12.40% 13,015 10.11% 75.01% - 80.00% 5,386,676,401.06 13.61% 12,356 9.60% 80.01% - 85.00% 1,160,271,202.52 2.93% 2,423 1.88% 85.01% - 90.00% 1,116,119,057.30 2.82% 2,156 1.67%
75.01% - 80.00% 5,386,676,401.06 13.61% 12,356 9.60% 80.01% - 85.00% 1,160,271,202.52 2.93% 2,423 1.88% 85.01% - 90.00% 1,116,119,057.30 2.82% 2,156 1.67%
80.01% - 85.00% 1,160,271,202.52 2.93% 2,423 1.88% 85.01% - 90.00% 1,116,119,057.30 2.82% 2,156 1.67%
85.01% - 90.00% 1,116,119,057.30 2.82% 2,156 1.67%
· · · ·
90.01% - 95.00% 130.516.025.71 0.33% 251 0.10%
00.0170 - 00.0070 100,020.71 0.0070 201 0.1970
95.01% - 100.00% 0.00 0.00% 0 0.00%
> 100.00% 0.00 0.00% 0 0.00%
Total 39,576,563,331.28 100.00% 128,725 100.00%
Current Loan To Value Ratio (Indexed) ³
up to 50.00% 18,594,193,059.88 46.97% 76,910 59.74%
50.01% - 55.00% 3,540,794,455.42 8.95% 9,955 7.73%
55.01% - 60.00% 3,558,987,544.48 8.99% 9,689 7.53%
60.01% - 65.00% 3,454,450,029.08 8.73% 9,009 7.00%
65.01% - 70.00% 3,291,523,613.68 8.32% 8,169 6.35%
70.01% - 75.00% 2,817,024,519.42 7.12% 6,437 5.00%
75.01% - 80.00% 2,360,567,311.68 5.96% 4,965 3.86%
80.01% - 85.00% 1,256,888,730.71 3.18% 2,366 1.84%
85.01% - 90.00% 508,687,445.28 1.29% 913 0.71%
90.01% - 95.00% 180,431,443.38 0.46% 290 0.23%
95.01% - 100.00% 12,598,628.24 0.03% 19 0.01%
> 100.00% 416,550.03 0.00% 3 0.00%
Total 39,576,563,331.28 100.00% 128,725 100.00%

^{3.} Index Source: CoreLogic



Current Limit Loan To Va up to 50.00% 50.01% - 55.00 55.01% - 60.00 60.01% - 65.00 65.01% - 70.00 70.01% - 75.00 80.01% - 80.00 85.01% - 90.00 90.01% - 95.00	0% 0% 0% 0% 0%	AUD\$ 10,417,693,073.00 2,781,143,469.51 3,214,018,808.37 3,877,303,963.70 4,934,103,920.64 5,196,686,251.25	% 26.32% 7.03% 8.12% 9.80% 12.47%	47,247 9,108 10,161 11,991	% 36.70% 7.08% 7.89%
up to 50.00% 50.01% - 55.00 55.01% - 60.00 60.01% - 65.00 65.01% - 70.00 70.01% - 75.00 75.01% - 80.00 80.01% - 85.00 85.01% - 90.00	0% 0% 0% 0% 0%	2,781,143,469.51 3,214,018,808.37 3,877,303,963.70 4,934,103,920.64	7.03% 8.12% 9.80%	9,108 10,161	7.08%
50.01% - 55.00 55.01% - 60.00 60.01% - 65.00 65.01% - 70.00 70.01% - 75.00 75.01% - 80.00 80.01% - 85.00 85.01% - 90.00	0% 0% 0% 0% 0%	2,781,143,469.51 3,214,018,808.37 3,877,303,963.70 4,934,103,920.64	7.03% 8.12% 9.80%	9,108 10,161	7.08%
55.01% - 60.00 60.01% - 65.00 65.01% - 70.00 70.01% - 75.00 75.01% - 80.00 80.01% - 85.00 85.01% - 90.00	0% 0% 0% 0% 0%	3,214,018,808.37 3,877,303,963.70 4,934,103,920.64	8.12% 9.80%	10,161	
60.01% - 65.00 65.01% - 70.00 70.01% - 75.00 75.01% - 80.00 80.01% - 85.00 85.01% - 90.00	0% 0% 0% 0%	3,877,303,963.70 4,934,103,920.64	9.80%		7 000/
65.01% - 70.01 70.01% - 75.00 75.01% - 80.00 80.01% - 85.00 85.01% - 90.00	0% 0% 0%	4,934,103,920.64		11 001	1.09%
70.01% - 75.00 75.01% - 80.00 80.01% - 85.00 85.01% - 90.00	0% 0%		10 470/	11,991	9.32%
75.01% - 80.00 80.01% - 85.00 85.01% - 90.00	0%	5,196,686,251.25	12.4770	14,469	11.24%
80.01% - 85.00 85.01% - 90.00			13.13%	14,595	11.34%
85.01% - 90.00	10 / ₆	6,447,168,684.16	16.29%	15,540	12.07%
	J /U	1,164,646,125.09	2.94%	2,564	1.99%
90.01% - 95.00	0%	1,384,524,823.12	3.50%	2,737	2.13%
	0%	159,274,212.44	0.40%	313	0.24%
95.01% - 100.0	00%	0.00	0.00%	0	0.00%
> 100.00%		0.00	0.00%	0	0.00%
Total		39,576,563,331.28	100.00%	128,725	100.00%
Seasoning					
Less Than 6 m	iths	0.00	0.00%	0	0.00%
6 mths - 1yr		0.00	0.00%	0	0.00%
1yr - 2yrs		10,301,333,087.24	26.03%	26,344	20.47%
2yrs - 3yrs		12,131,503,306.26	30.65%	34,997	27.19%
3yrs - 4yrs		3,728,269,178.96	9.42%	11,759	9.13%
4yrs - 5yrs		2,217,952,453.62	5.60%	7,450	5.79%
5yrs - 6yrs		2,289,825,084.52	5.79%	7.986	6.20%
6yrs - 7yrs		2,498,866,220.99	6.31%	8,732	6.78%
7yrs - 8yrs		2,136,760,456.92	5.40%	8,089	6.28%
8yrs - 9yrs		1,044,854,067.28	2.64%	4,169	3.24%
9yrs - 10yrs		528,507,730.13	1.34%	2,283	1.77%
More Than 10	/rs	2,698,691,745.36	6.82%	16.916	13.14%
Total		39,576,563,331.28	100.00%	128,725	100.00%
Internal Only Franks Bate	Damaining Davied				
Interest Only Expiry Date Less Than 6 m		563,042,333.98	16.65%	1,402	16.69%
6 mths - 1yr	iuis	337,085,902.81	9.97%	860	10.23%
,		500,891,890.64	14.81%	1,280	15.23%
1yr - 2yrs 2yrs - 3yrs		728,197,185.59	21.54%	1,834	21.82%
3yrs - 4yrs		765,475,818.58	22.64%	1,861	22.14%
4yrs - 5yrs		132,408,596.17	3.92%	326	3.88%
More Than 5 y	ro	354,154,016.53	10.47%	841	10.01%
Total	15	3,381,255,744.30	100.00%	8.404	100.00%
		.,,		.,	
Fixed Rate Expiry Date R	•	4 554 707 000 04	40.500/	40.540	20.400
Less Than 6 m	เเกร	4,554,737,269.24	40.58%	12,516	39.48%
6 mths - 1yr		2,552,224,847.67	22.74%	6,943	21.90%
1yr - 2yrs		3,146,163,011.62	28.03%	8,927	28.16%
2yrs - 3yrs		759,437,438.88	6.77%	2,486	7.84%
3yrs - 4yrs		208,347,230.81	1.86%	812	2.56%
4yrs - 5yrs		2,799,320.67	0.02%	16	0.05%
More Than 5 y Total	rs	200,336.00 11,223,909,454.89	0.00% 100.00%	2 31.702	0.01% 100.00%



	Balance		Number of loans		
	AUD\$	AUD\$ %		%	
Loan Product Distribution					
Fixed Option Home Loan	8,159,143,407.13	20.62%	23,343	18.13%	
Flexi First Option Home Loan	4,240,810,595.61	10.72%	15,687	12.19%	
Flexi First Option Investment Loan	965,037,427.70	2.44%	3,246	2.52%	
IPL - Fixed Rate	3,064,763,415.76	7.74%	8,358	6.49%	
Rocket - Housing Loan Variable - MSS	15,555,878,473.68	39.31%	54,089	42.02%	
Rocket - Variable - IPL - MSS	7,590,930,011.40	19.18%	24,002	18.65%	
Total	39,576,563,331.28	100.00%	128,725	100.00%	
Remaining Tenor					
Less Than 1 yr	302,334.93	0.00%	62	0.05%	
1yr - 5yrs	26,127,429.62	0.07%	738	0.57%	
5yrs - 10yrs	292,961,642.64	0.74%	3,381	2.63%	
10yrs - 15yrs	1,206,259,408.25	3.05%	8,576	6.66%	
15yrs - 20yrs	3,024,602,550.19	7.64%	15,084	11.72%	
20yrs - 25yrs	10,621,542,329.77	26.84%	36,510	28.36%	
25yrs - 30yrs	24,404,767,635.88	61.66%	64,374	50.01%	
Total	39,576,563,331.28	100.00%	128,725	100.00%	
Delinquencies Information					
31-60 days	115,650,276.39	0.29%	328	0.25%	
61-90 days	57,119,588.80	0.14%	148	0.11%	
91-120 days	0.00	0.00%	0	0.00%	
121 + days	0.00	0.00%	0	0.00%	
Total	172,769,865.19	0.43%	476	0.36%	
Prepayment Information (CPR)		%			
1 Month CPR (%)		23.11%			
3 Month CPR (%)		23.94%			
12 Month CPR (%)		25.24%			
Cumulative		19.74%			



Covered Bond Programme (Australia) Monthly Investor Report as at 31 January 2024

Series 2015-C6 SIN	Bond Maturity											
Series 2015-C3 AUSCR202017 1106/2015 5UR 50,000,000.00 1,000,000.00 1,000,000.00 2,000,000.00		ISIN	Issue Date	Currency	Issue Amount	FX Rate (FX/AUD)	Issue Amount AUD\$	Maturity Date	Maturity Yrs	Extended Due for Payment Date	Note Type	Coupon Rate
Series 2017-C2 X51 5352696381 2010/2017 EUR 1.000,000,000 1.779000000 1.7792000 1.77920000 1.77920000 1.7792000 1.779200000 1.77920000 1.77920000 1.77920000 1.77920000 1.779200000 1.779200000 1.77920000 1.77920000 1.77920000 1.77920000 1.779200000 1.779200000 1.779200000 1.779200000 1.779200000 1.779200000 1.7792000000 1.779200000 1.779200000 1.77920000000 1.779200000000000000000000000000000000000	Series 2015-C3	AU3CB0230217	11/06/2015	AUD	50,000,000.00						Soft Bullet	
Series 2017-C1 X51615085781 17/05/2017 EUR	Series 2015-C6	XS1267056387	28/07/2015	EUR	263,000,000.00	1.475000000	387,925,000.00	28/07/2031	7.49	28/07/2032	Soft Bullet	1.54600%
Series 2017-C1 X51615085781 17/05/2017 EUR	Series 2016-C1	XS1352986381	29/01/2016	EUR	100.000.000.00	1.579000000	157.900.000.00	29/01/2036	11.99	29/01/2037	Soft Bullet	1.61500%
Series 2017-C2 X5195085864 1705/2017 EUR		XS1615085781									Soft Bullet	
Series 2017-C6 X51728589750	Series 2017-C2	XS1615085864	17/05/2017	EUR	500,000,000.00	1.473200000	736,600,000.00	17/05/2032		17/05/2033	Soft Bullet	1.37500%
Series 2018-C1 XS 1748498190 1601/2018 EUR	Series 2017-C7	XS1727850262	30/11/2017	EUR	150,000,000.00	1.553900000	233,085,000.00	30/11/2037	13.83	30/11/2038	Soft Bullet	1.46600%
Series 2018-C2	Series 2017-C6	XS1725389750	4/12/2017	EUR	100,000,000.00	1.565600000	156,560,000.00	4/12/2037	13.84	4/12/2038	Soft Bullet	1.52000%
Series 2018-C4 X51786126135 802/2018 EUR	Series 2018-C1	XS1748436190	16/01/2018	EUR	1,250,000,000.00	1.537000000	1,921,250,000.00	16/01/2025	0.96	16/01/2026	Soft Bullet	0.50000%
Series 2018-C5	Series 2018-C2	XS1748436356	16/01/2018	EUR	500,000,000.00	1.537000000	768,500,000.00	14/01/2033	8.96	14/01/2034	Soft Bullet	1.25000%
Series 2019-C2	Series 2018-C4	XS1768126135	8/02/2018	EUR	100,000,000.00	1.548400000	154,840,000.00	8/02/2038	14.02	8/02/2039	Soft Bullet	1.58000%
Series 2019-C3 X\$1978200472 504/2019 EUR 125,000,0000 1,581400000 173,675,000.00 204/2026 2.17 204/2026 Soft Bullet 0.37500/s	Series 2018-C5	XS1790955725	12/03/2018	EUR	105,000,000.00	1.586600000	166,593,000.00	12/03/2038	14.11	12/03/2039	Soft Bullet	1.59400%
Series 2019-C4 XS1979271431 504/2019 EUR 110,000,000.00 1,58140,000.00 5,004,000.00 1,518 5,04/2019 5,000,000.00 5,000,	Series 2019-C2	CH0458097950	29/01/2019	CHF	400,000,000.00	1.430100000	572,040,000.00	29/01/2027	3.00	29/01/2028	Soft Bullet	0.25000%
Series 2019-C5 AU3CB0262335 5104/2019 AUD 50,000,000.00 1,000000000 50,000,000.00 16105/2034 10.29 16105/2035 Soft Bullet 2,95000% Series 2020-C1 US96122XANB4 16/01/2020 USD 1,380,680,000.00 1,459470504 1,985,755,567.88 16/01/2025 0,98 16/01/2026 Soft Bullet 2,00000% Series 2020-C1 US96122XANB4 16/01/2020 USD 3,89,400,000.00 1,459470504 1,985,755,567.88 16/01/2025 0,98 16/01/2026 Soft Bullet 2,00000% Series 2020-C1 US96122XANB4 16/01/2020 USD 3,89,400,000.00 1,459470504 58,917,814.30 16/01/2025 0,98 16/01/2026 Soft Bullet 2,00000% Series 2021-C1 XS2388390569 22/09/2021 EUR 1,250,000,000.00 2,018,000,000.00 2,029/2036 12,64 22/09/2037 Soft Bullet 0,37500% Series 2021-C2 US961214EZ66 19/11/2021 USD 1,209,900,000.00 1,814400000 807,200,000,000 2,009/2026 2,66 30,009/2027 Soft Bullet 0,37500% Series 2021-C3 US961214EZ66 19/11/2021 USD 540,100,000.00 1,81655773 735,430,283.22 30,009/2026 2,66 30,009/2027 Soft Bullet 0,155200% Series 2022-C2 XS2463987286 5/04/2022 EUR 1,250,000,000.00 1,86705779 1,833.832.23.53 5/04/2027 3,18 5/04/2028 Soft Bullet 0,17500% Series 2022-C2 US9612XAP293 7/06/2022 AUD 1,200,000,000.00 1,200,000,000 2,200,5/2025 1,30 2,0005/2026 Soft Bullet 0,37500% Series 2022-C6 US9612XAP293 7/06/2022 AUD 800,000,000 1,200,000,000 1,200,000,000 2,200,5/2025 1,30 2,0005/2026 Soft Bullet 3,37100% Series 2022-C6 US9612XAP293 7/06/2022 AUD 800,000,000 1,200,000,000 2,200,5/2025 1,30 2,0005/2026 Soft Bullet 3,37100% Series 2022-C6 US9612XAP293 7/06/2022 AUD 800,000,000 1,200,000,000 2,200,5/2025 1,30 2,0005/2026 Soft Bullet 3,37100% Series 2022-C6 US9612XAP293 7/06/2022 USD 505,600,000 1,291982183 965,992,477.62 7/06/2027 3,35 7/06/2028 Soft Bullet 3,4700% Series 2022-C6 US9612XAP293 7/06/2022 USD 50	Series 2019-C3	XS1978200472	5/04/2019	EUR	1,250,000,000.00	1.581400000	1,976,750,000.00	2/04/2026	2.17	2/04/2027	Soft Bullet	0.37500%
Series 2019-C6 AU3CB0263341 16/05/2019 AUD 50,000,000.00 1,000000000 50,000,000.00 16/05/2014 10,29 16/01/2025 Soft Builet 2,90000% Series 2020-C1 US96122MAN02 16/01/2025 USD 389,400,000.00 1,459470504 588,317,814,30 16/01/2025 0,96 16/01/2026 Soft Builet 2,00000% Series 2021-C1 US96122MAN02 16/01/2026 EUR 1,250,000,000.00 1,459470504 588,317,814,30 16/01/2025 0,96 16/01/2026 Soft Builet 2,00000% Series 2021-C2 XS2388390507 22/09/2021 EUR 500,000,000.00 1,61440000 807,200,000.00 22/09/2028 4,64 22/09/2029 Soft Builet 0,37600% Series 2021-C3 US9617417FA49 19/11/2021 USD 1,209,900,000.00 1,361655773 1,647,467,320.26 3009/2026 2,66 3009/2027 Soft Builet 0,37600% Series 2022-C3 US96174EZ26 19/11/2021 USD 540,100,000.00 1,801911705 1,261,338,193.50 16/03/2026 2,12 16/03/2027 Soft Builet Compounded Daily SONIA+ 1,0000% Series 2022-C2 XS2465983358 16/03/2022 EUR 1,250,000,000.00 1,801911705 1,261,338,193.50 16/03/2026 2,12 16/03/2027 Soft Builet Compounded Daily SONIA+ 1,0000% Series 2022-C2 XS24659867286 50/4/2022 USD 1,209,000,000.00 1,200,000,000.00 2,005/2025 1,30 2,005/2026 Soft Builet 3,7100% Series 2022-C4 AU3F0068209 2,005/2022 AUD 1,200,000,000.00 1,200,000,000.00 2,005/2025 1,30 2,005/2026 Soft Builet 3,37100% Series 2022-C5 US96122/AP33 7,06/2022 VID 8,000,000.00 1,391982183 96,592/427.62 7,06/2027 3,35 7,06/2028 Soft Builet 3,37100% Series 2022-C6 US9612/AP33 7,06/2022 USD 50,500,000.00 1,54921982 26,5111,346.77 2,109/2026 2,64 2,109/2027 Soft Builet 3,37100% Series 2022-C6 US9612/AP33 7,06/2022 VID 1,500,000,000 1,54921982 26,5111,346.77 2,109/2026 2,64 2,109/2027 Soft Builet 3,37100% Series 2022-C6 US9612/AP33 7,06/2022 USD 50,500,000.00 1,54921982 2,273389273 2,109/2026 2,64 2,109/2027 Soft Builet 1,4	Series 2019-C4	XS1979271431	5/04/2019	EUR	110,000,000.00	1.581400000	173,954,000.00	5/04/2039	15.18	5/04/2040	Soft Bullet	1.25300%
Series 2020-C1	Series 2019-C5	AU3CB0262335	5/04/2019	AUD	50,000,000.00	1.000000000	50,000,000.00	5/04/2034	10.18	5/04/2035	Soft Bullet	3.05000%
Series 2021-C1 USB6122/WAND2 16/01/2020 USD 338/400,000.00 1.458/70504 568,317,814.30 16/01/2025 0.96 16/01/2026 Soft Bullet 2.00000% Series 2021-C2 XS2388390507 22/09/2021 EUR 1.250,000,000.00 1.614400000 807,200,000.00 22/09/2028 4.64 22/09/2029 Soft Bullet 0.07500% Series 2021-C3 US0g/F417FA49 19/11/2021 USD 1.209,900,000.00 1.361655773 735,400,283.22 3009/2026 2.66 30/09/2027 Soft Bullet 1.55200% Series 2021-C3 US0g/F417FA49 19/11/2021 USD 540,100,000.00 1.361655773 735,400,283.22 3009/2026 2.66 30/09/2027 Soft Bullet 1.55200% Series 2021-C3 US0g/F417FA49 19/11/2021 USD 540,100,000.00 1.361655773 735,400,283.22 3009/2026 2.66 30/09/2027 Soft Bullet 1.55200% Series 2022-C1 XS2455983358 16/03/2022 GBP 700,000,000.00 1.801911705 1.261,338.193.50 16/03/2026 2.12 16/03/2027 Soft Bullet Compounded Daily SONIA + 1.0000% Series 2022-C3 AU3FN0069209 20/05/2022 AUD 1.200,000,000.00 1.200,000.000 1.200,000.000 2.2005/2025 1.30 2.005/2026 Soft Bullet 3mth BBSW + 0.73% Series 2022-C4 AU3CB0289452 2.005/2022 AUD 800,000,000.00 1.200,000.000 2.005/2025 1.30 2.005/2026 Soft Bullet 3.37100% Series 2022-C5 US0g/122XAP39 7/06/2022 USD 604,400,000.00 1.391982183 965,592,427.62 7/06/2027 3.35 7/06/2028 Soft Bullet 3.37100% Series 2022-C6 CH121289166 2.109/2020 CHF 175,000,000.00 1.514921982 227,238,297.23 21/09/2029 5.64 21/09/2030 Soft Bullet Compounded Daily SONIA + 1.80206% Series 2022-C7 CH1213243871 21/09/2022 CHF 150,000,000.00 1.514921982 227,238,297.23 21/09/2029 5.64 21/09/2030 Soft Bullet Compounded Daily SONIA + 1.80206% Series 2023-C3 XS2606993694 4/04/2023 EUR 1.250,000,000.00 1.49120190 9.6316,731.29 22/05/2028 4.31 22/05/2029 Soft Bullet Compounded Daily SONIA + 1.8006% Series 2023-C5 XS2606993694 4/04/2023 EUR 1.250,000,0	Series 2019-C6	AU3CB0263341	16/05/2019	AUD	50,000,000.00	1.000000000	50,000,000.00	16/05/2034	10.29	16/05/2035	Soft Bullet	2.95000%
Series 2021-C1 X\$2388390567 22/09/2021 EUR 1.250,000.000 1.614400000 2.016,000.000 0.000.000 22/09/2036 12.64 22/09/2023 Soft Bullet 0.01000% Series 2021-C3 USQ\$7417FA49 1911/2021 USD 1.209,900.000 1.814605773 1.647,467,320.26 30/09/2026 2.66 30/09/2027 Soft Bullet 1.55200% Series 2021-C3 USQ\$7417FA49 1911/2021 USD 1.209,900.000 1.861655773 1.647,467,320.26 30/09/2026 2.66 30/09/2027 Soft Bullet 1.55200% Series 2022-C1 X\$245998358 16/03/2022 GBP 700,000.000 1.801911705 1.261,338,193.50 16/03/2026 2.12 16/03/2027 Soft Bullet Compounded Daily SONIA + 1.0000% Series 2022-C2 X\$2463967286 5/04/2022 EUR 1.250,000.000 1.200000000 1.200000000 2.005/2025 1.30 2.005/2026 Soft Bullet 1.07900% Series 2022-C3 AUSFN0069209 2.005/2022 AUD 1.200,000.000 1.2000000000 800,000.000 2.005/2025 1.30 2.005/2026 Soft Bullet 3.80000% Series 2022-C5 USQ\$6122XAP33 7/06/2022 USD 694,400,000.00 1.391982183 966,592,427.62 7/06/2027 3.35 7/06/2028 Soft Bullet 3.37100% Series 2022-C6 CH1212189166 21/09/2022 USD 505,600,000.00 1.514921982 2.253,230 2.2005/2026 2.64 21/09/2027 3.35 7/06/2028 Soft Bullet 3.37100% Series 2022-C6 CH1212189166 21/09/2022 USD 505,600,000.00 1.514921982 2.253,237 2.2005/2026 2.64 2.2005/2028 Soft Bullet 3.37100% Series 2022-C6 CH12121394871 2.2005/2020 USD 505,600,000.00 1.514921982 2.253,237 2.2005/2026 2.64 2.2005/2028 Soft Bullet 3.37100% Series 2022-C6 CH12121394871 2.2005/2020 USD 505,600,000.00 1.514921982 2.253,237 2.2005/2026 2.64 2.2005/2028 Soft Bullet 3.37100% Series 2022-C6 CH12121394871 2.2005/2020 USD 505,600,000.00 1.514921982 2.253,237 2.2005/2026 2.64 2.2005/2028 Soft Bullet 3.4000% Series 2023-C3 USQ\$6122XAQ16 2.205/2038 4.101/2026 Soft Bullet 4.18400% Series 2023-C3 USQ\$6122XAQ16 2.205/2038	Series 2020-C1	US96122XAN84	16/01/2020	USD	1,360,600,000.00	1.459470504	1,985,755,567.88	16/01/2025	0.96	16/01/2026	Soft Bullet	2.00000%
Series 2021-C2 X5238930689 22/09/2021 EUR	Series 2020-C1	US96122WAN02	16/01/2020	USD	389,400,000.00	1.459470504	568,317,814.30	16/01/2025	0.96	16/01/2026	Soft Bullet	2.00000%
Series 2021-C3 USQ97417FA49 19/11/2021 USD 1,209,900,000.00 1,361655773 1,647,467,320.26 30/09/2026 2,66 30/09/2027 Soft Bullet 1,55200% Series 2021-C3 US961214E226 19/11/2021 USD 540,100,000.00 1,361655773 735,430,283.22 30/09/2026 2,66 30/09/2027 Soft Bullet 1,55200% Series 2022-C1 XS245983588 16/03/2022 GBP 700,000,000.00 1,261,338,193.50 16/03/2026 2,12 16/03/2027 Soft Bullet Compounded Daily SONIAL 1.55,000 Series 2022-C3 XS2463967286 5/04/2022 EUR 1,250,000,000.00 1,466705779 1,833,382,223.53 5/04/2027 3,18 5/04/2028 Soft Bullet Compounded Daily SONIAL 1.61 Series 2022-C3 AU3FN0069209 20/05/2022 AUD 1,200,000,000.00 1,200,000,000.00 20/05/2025 1,30 20/05/2026 Soft Bullet 3,81 5/04/2027 3,18 5/04/2028 Soft Bullet 3,81 1,92 3,92 3,92 3,92 5/04/2027 3,18 5/04/2	Series 2021-C1	XS2388390507	22/09/2021	EUR	1,250,000,000.00	1.614400000	2,018,000,000.00	22/09/2028	4.64	22/09/2029	Soft Bullet	0.01000%
Series 2021-C3 US961214EZ26 19/11/2021 USD 540,100,000.00 1.361655773 735,430,283.22 30/09/2026 2.66 30/09/2027 Soft Bullet 1.55200% Series 2022-C1 XS2455983358 16/03/2022 GBP 700,000,000.00 1.801911705 1.261,338,193.50 16/03/2026 2.12 16/03/2027 Soft Bullet Compounded Daily SONIA 1.0000% Series 2022-C2 XS2463967286 50/4/2022 EUR 1.250,000,000.00 1.466705779 1.833,382,223.53 50/4/2027 3.18 50/4/2028 Soft Bullet Compounded Daily SONIA 1.0000% Series 2022-C3 AU3FN0069209 20/05/2022 AUD 1.200,000,000.00 1.00000000 20/05/2025 1.30 20/05/2026 Soft Bullet 3.81 BBSW + 0.73% Series 2022-C3 US96122XAP33 7/06/2022 AUD 800,000,000.00 1.391982183 966,592,427.62 7/06/2025 1.30 20/05/2026 Soft Bullet 3.81 BBSW + 0.73% Series 2022-C5 US96122XAP33 7/06/2022 USD 505,600,000.00 1.391982183 703,786,191.54 7/06/202	Series 2021-C2	XS2388390689	22/09/2021	EUR	500,000,000.00	1.614400000	807,200,000.00	22/09/2036	12.64	22/09/2037	Soft Bullet	0.37500%
Series 2022-C1 XS2455983358 16/03/2022 GBP 700,000,000.00 1.801911705 1.261,338,193.50 16/03/2026 2.12 16/03/2027 Soft Bullet Compounded Daily SONIA + 1.0000% Series 2022-C2 XS2465987286 50/4/2027 AUD 1,250,000,000.00 1.466705779 1,833,382,223.53 5/04/2027 3.18 5/04/2028 Soft Bullet 3.079007% Series 2022-C4 AU3FN0069209 20/05/2022 AUD 800,000,000.00 1.000000000 20/05/2025 1.30 20/05/2026 Soft Bullet 3.81h BBSW + 1.07900% Series 2022-C5 US96122XAP33 7/06/2022 USD 694,400,000.00 1.391982183 966,592,427.62 7/06/2027 3.35 7/06/2028 Soft Bullet 3.37100% Series 2022-C5 US96122XAP33 7/06/2022 USD 505,600,000.00 1.391982183 966,592,427.62 7/06/2027 3.35 7/06/2028 Soft Bullet 3.37100% Series 2022-C6 US96122XAP33 7/06/2022 USD 505,600,000.00 1.51949182 285,111,346.77 21/09/2027 3.35	Series 2021-C3	USQ97417FA49	19/11/2021	USD	1,209,900,000.00	1.361655773	1,647,467,320.26	30/09/2026	2.66	30/09/2027	Soft Bullet	1.55200%
Series 2022-C2 XS2463967286 5/04/2022 EUR 1,250,000,000.00 1,466705779 1,833,382,223.53 5/04/2027 3.18 5/04/2028 Soft Bullet 3.07900% Series 2022-C3 AU3FN0069209 20/05/2022 AUD 1,200,000,000.00 1,000000000 20/05/2025 1.30 20/05/2026 Soft Bullet 3mth BBSW 40.73% Series 2022-C5 US96122XAP33 7/06/2022 USD 694,400,000.00 1,391982183 966,592,427.62 7/06/2027 3.35 7/06/2028 Soft Bullet 3.37100% Series 2022-C5 US96122XAP33 7/06/2022 USD 505,600,000.00 1.391982183 966,592,427.62 7/06/2027 3.35 7/06/2028 Soft Bullet 3.37100% Series 2022-C6 US96122XAP59 7/06/2022 USD 505,600,000.00 1.51492182 265,111,346.77 21/09/2026 2.64 21/09/2027 Soft Bullet 3.37100% Series 2022-C6 CH12138166 21/09/2022 CHF 175,000,000.00 1.514921982 227,238,297.23 21/09/2026 2.64 21/09/203	Series 2021-C3	US961214EZ26	19/11/2021	USD	540,100,000.00	1.361655773	735,430,283.22	30/09/2026	2.66	30/09/2027	Soft Bullet	1.55200%
Series 2022-C3 AU3FN0069209 20/05/2022 AUD 1,200,000,000.00 1,200,000,000.00 20/05/2025 1.30 20/05/2026 Soft Bullet 3mth BBSW + 0.73% Series 2022-C4 AU3CB0289452 20/05/2022 AUD 800,000,000.00 1,00000000 800,000,000.00 20/05/2025 1.30 20/05/2026 Soft Bullet 3,87100% Series 2022-C5 US96122XAP53 7/06/2022 USD 694,400,000.00 1,391982183 966,592,427.62 7/06/2027 3,35 7/06/2028 Soft Bullet 3,87100% Series 2022-C5 US96122XAP59 7/06/2022 USD 505,600,000.00 1,391982183 703,786,191.54 7/06/2027 3,35 7/06/2028 Soft Bullet 3,37100% Series 2022-C6 CH1212189166 21/09/2022 CHF 175,000,000.00 1,514921982 265,111,346.77 21/09/2026 2,64 21/09/2027 Soft Bullet 3,37100% Series 2022-C8 XS2558574104 23/11/2022 EUR 750,000,000.00 1,543209877 1,157,407,407.41 23/11/2027 3,81 23/11/2028	Series 2022-C1	XS2455983358	16/03/2022	GBP	700,000,000.00	1.801911705	1,261,338,193.50	16/03/2026	2.12	16/03/2027	Soft Bullet	Compounded Daily SONIA + 1.0000%
Series 2022-C4 AU3CB0289452 20/05/2022 AUD 80,000,000.00 1,00000000 800,000,000.00 20/05/2025 1,30 20/05/2026 Soft Bullet 3,80000% Series 2022-C5 US96122XAP59 7/06/2022 USD 694,400,000.00 1,391982183 966,592,427.62 7/06/2027 3,35 7/06/2028 Soft Bullet 3,37100% Series 2022-C6 US96122WAP59 7/06/2022 CHF 175,000,000.00 1,514921982 265,111,346.77 21/09/2026 2,64 21/09/2027 Soft Bullet 1,8000% Series 2022-C7 CH121343871 21/09/2022 CHF 175,000,000.00 1,514921982 265,111,346.77 21/09/2026 2,64 21/09/2027 Soft Bullet 1,8000% Series 2022-C8 XS2558574104 23/11/2022 CHF 150,000,000.00 1,514921982 227,238,297.23 21/09/2029 5,64 21/09/2020 Soft Bullet 1,8000% Series 2023-C1 XS2573868883 11/01/2023 GBP 750,000,000.00 1,76584849 1,324,386,367.65 11/01/2028 3,95 <t< td=""><td>Series 2022-C2</td><td>XS2463967286</td><td>5/04/2022</td><td>EUR</td><td>1,250,000,000.00</td><td>1.466705779</td><td>1,833,382,223.53</td><td>5/04/2027</td><td>3.18</td><td>5/04/2028</td><td>Soft Bullet</td><td>1.07900%</td></t<>	Series 2022-C2	XS2463967286	5/04/2022	EUR	1,250,000,000.00	1.466705779	1,833,382,223.53	5/04/2027	3.18	5/04/2028	Soft Bullet	1.07900%
Series 2022-C5 US96122XAP33 7/06/2022 USD 694,400,000.00 1.391982183 966,592,427.62 7/06/2027 3.35 7/06/2028 Soft Bullet 3.37100% Series 2022-C5 US96122WAP59 7/06/2022 USD 505,600,000.00 1.391982183 703,786,191.54 7/06/2027 3.35 7/06/2028 Soft Bullet 3.37100% Series 2022-C6 CH121189166 21/09/2022 CHF 175,000,000.00 1.514921982 226,5111,346.77 21/09/2026 2.64 21/09/2027 Soft Bullet 3.37100% Series 2022-C7 CH1213243871 21/09/2022 CHF 150,000,000.00 1.514921982 227,238,297.23 21/09/2029 5.64 21/09/203 Soft Bullet 1.80250% Series 2022-C8 XS2553686813 11/10/2022 EUR 750,000,000.00 1.54320987 1,157,407,407.41 23/11/2027 3.81 23/11/2028 Soft Bullet 3.95 11/01/2028 Soft Bullet 3.95 11/01/2028 Soft Bullet 3.95 11/01/2029 Soft Bullet 3.96 3.96 3.96	Series 2022-C3	AU3FN0069209	20/05/2022	AUD	1,200,000,000.00	1.000000000	1,200,000,000.00	20/05/2025	1.30	20/05/2026	Soft Bullet	3mth BBSW + 0.73%
Series 2022-C5 US96122WAP59 7/08/2022 USD 505,600,000.00 1.391982183 703,786,191.54 7/06/2027 3.35 7/06/2028 Soft Bullet 3.37100% Series 2022-C6 CH1212489166 21/09/2022 CHF 175,000,000.00 1.514921982 265,111,346.77 21/09/2026 5.64 21/09/2027 Soft Bullet 1.48000% Series 2022-C8 XS2558574104 23/11/2022 EUR 750,000,000.00 1.543209877 1,157,407,407.41 23/11/2027 3.81 23/11/2028 Soft Bullet 3.10600% Series 2023-C1 XS2573686883 11/01/2023 GBP 750,000,000.00 1.76584849 1,324,386,387.65 11/01/2028 3.95 11/01/2028 Soft Bullet Compounded Daily SONIA + 0,7500% Series 2023-C2 XS2606993694 4/04/2023 EUR 1,250,000,000.00 1.69575191 2,023,188,887.82 4/04/2025 1.17 4/04/2028 Soft Bullet Compounded Daily SONIA + 0,7500% Series 2023-C3 US96122XAQ16 22/05/2023 USD 1,685,410,000.00 1,491201909 2,513,286,609.01	Series 2022-C4	AU3CB0289452	20/05/2022	AUD	800,000,000.00	1.000000000	800,000,000.00	20/05/2025	1.30	20/05/2026	Soft Bullet	3.80000%
Series 2022-C6 CH1212189166 21/09/2022 CHF 175,000,000.00 1,514921982 265,111,346,77 21/09/2026 5.64 21/09/2027 Soft Bullet 1,48000% Series 2022-C7 CH1213243871 21/09/2022 CHF 150,000,000.00 1,514921982 227,238,297.23 21/09/2029 5.64 21/09/2027 Soft Bullet 1,80250% Series 2022-C8 XS2558574104 23/11/2028 EUR 750,000,000.00 1,543209877 1,157,407,407.41 23/11/2027 3.81 23/31/12028 Soft Bullet 3,106000% Series 2023-C1 XS2573886883 11/01/2023 GBP 750,000,000.00 1,75584849 1,324,386,367.65 11/01/2028 3.95 11/01/2029 Soft Bullet Compounded Daily SONIA + 0,7500% Series 2023-C3 US96122XAQ16 22/05/2023 USD 1,685,410,000.00 1,49120199 2,513,286,609.01 22/05/2028 4,31 22/05/2029 Soft Bullet 4,18400% Series 2023-C3 US9612XAQ16 22/05/2023 USD 64,599,000.00 1,49120199 2,513,286,609.01 22/05/20	Series 2022-C5	US96122XAP33	7/06/2022	USD	694,400,000.00	1.391982183	966,592,427.62	7/06/2027	3.35	7/06/2028	Soft Bullet	3.37100%
Series 2022-C7 CH1213243871 21/09/2022 CHF 150,000,000.00 1.514921982 227,238,297.23 21/09/2029 5.64 21/09/2030 Soft Bullet 1.80250% Series 2022-C8 XS25586874104 23/11/2022 EUR 750,000,000.00 1.543209877 1,157,407,407.41 23/11/2027 3.81 23/11/2028 Soft Bullet 3.10600% Series 2023-C1 XS2573686883 11/01/2023 BP 750,000,000.00 1.76584849 1,324,386,367.65 11/01/2028 3.95 11/01/2028 Soft Bullet Compounded Daily SONIA + 0.7500% Series 2023-C2 XS2606993694 4/04/2023 EUR 1,250,000,000.00 1.62575191 2,032,189,887.82 4/04/2025 1.17 4/04/2026 Soft Bullet Compounded Daily SONIA + 0.7500% Series 2023-C3 US96122XAQ16 22/05/2023 USD 1,685,410,000.00 1.491201909 2,513,286,609.01 22/05/2028 4.31 22/05/2029 Soft Bullet 4.18400% Series 2023-C3 US96122WAQ33 22/05/2023 USD 64,590,000.00 1.491201909 96,316,731.29 <td>Series 2022-C5</td> <td>US96122WAP59</td> <td>7/06/2022</td> <td>USD</td> <td>505,600,000.00</td> <td>1.391982183</td> <td>703,786,191.54</td> <td>7/06/2027</td> <td>3.35</td> <td>7/06/2028</td> <td>Soft Bullet</td> <td>3.37100%</td>	Series 2022-C5	US96122WAP59	7/06/2022	USD	505,600,000.00	1.391982183	703,786,191.54	7/06/2027	3.35	7/06/2028	Soft Bullet	3.37100%
Series 2022-C8 XS2558574104 23/11/2023 EUR 750,000,000.00 1.543209877 1,157,407,407.41 23/11/2027 3.81 23/11/2028 Soft Bullet Compounded Daily SONIA + 0.7500% Series 2023-C2 XS2573686883 11/01/2023 EUR 750,000,000.00 1.6554849 1,324,386,367.65 11/01/2028 3.95 11/01/2029 Soft Bullet Compounded Daily SONIA + 0.7500% Series 2023-C3 US96122XAQ16 22/05/2023 USD 1,685,410,000.00 1,491201909 2,513,286,609.01 22/05/2028 4.31 22/05/2029 Soft Bullet 3.84000% Series 2023-C3 US96122XAQ16 22/05/2023 USD 1,685,410,000.00 1,491201909 2,513,286,609.01 22/05/2028 4.31 22/05/2029 Soft Bullet 4.18400% Series 2023-C3 US96122WAQ33 22/05/2023 USD 64,590,000,000 1,491201909 96,316,731.29 22/05/2028 4.31 22/05/2029 Soft Bullet 4.18400% Series 2023-C4 CH1271360385 13/06/2033 CHF 290,000,000.00 1,682935039 48,051,161.23<	Series 2022-C6	CH1212189166	21/09/2022	CHF	175,000,000.00	1.514921982	265,111,346.77	21/09/2026	2.64	21/09/2027	Soft Bullet	1.48000%
Series 2023-C1 XS2573686883 11/01/2023 GBP 750,000,000.00 1.76584849 1,324,386,367.65 11/01/2028 3.95 11/01/2029 Soft Bullet Compounded Daily SONIA + 0.7500% Series 2023-C2 XS2606993694 4/04/2023 EUR 1,250,000,000.00 1.62575191 2,032,289,887.82 4/04/2025 1.17 4/04/2026 Soft Bullet 3.45700% Series 2023-C3 US96122XAQ16 22/05/2023 USD 1,685,410,000.00 1.491201909 2,513,286,690.01 22/05/2028 4.31 22/05/2029 Soft Bullet 4.18400% Series 2023-C3 US96122WAQ33 22/05/2023 USD 64,590,000.00 1.491201909 96,316,731.29 22/05/2028 4.31 22/05/2029 Soft Bullet 4.18400% Series 2023-C4 CH1271360385 13/06/2033 CHF 290,000,000.00 1.685935039 488,051,161.23 13/06/203 6.37 13/06/2031 Soft Bullet 2.015206% Series 2023-C5 XS2729724190 8/12/203 EUR 100,500,000.00 1.6853712585 166,198,114.77 8/12/2033 <td>Series 2022-C7</td> <td>CH1213243871</td> <td>21/09/2022</td> <td>CHF</td> <td>150,000,000.00</td> <td>1.514921982</td> <td>227,238,297.23</td> <td>21/09/2029</td> <td>5.64</td> <td>21/09/2030</td> <td>Soft Bullet</td> <td>1.80250%</td>	Series 2022-C7	CH1213243871	21/09/2022	CHF	150,000,000.00	1.514921982	227,238,297.23	21/09/2029	5.64	21/09/2030	Soft Bullet	1.80250%
Series 2023-C2 XS2606993694 4/04/2023 EUR 1,250,000,000.00 1,62575191 2,032,189,887.82 4/04/2025 1,17 4/04/2026 Soft Bullet 3,45700% Series 2023-C3 US96122XAQ16 22/05/2023 USD 1,685,410,000.00 1,491201909 2,513,286,609.01 22/05/2028 4,31 22/05/2029 Soft Bullet 4,18400% Series 2023-C3 US96122WAQ33 22/05/2023 USD 64,590,000.00 1,491201909 96,316,731.29 22/05/2028 4,31 22/05/2029 Soft Bullet 4,18400% Series 2023-C4 CH1271360385 13/06/2033 CHF 290,000,000.00 1,6852935039 488,051,161.23 13/06/203 637 13/06/2031 Soft Bullet 2,014250% Series 2023-C5 XS2729724190 8/12/203 EUR 100,500,000.00 1,6853712585 166,198,114.77 8/12/2033 9,85 8/12/2034 Soft Bullet 3,49000%	Series 2022-C8	XS2558574104	23/11/2022	EUR	750,000,000.00	1.543209877	1,157,407,407.41	23/11/2027	3.81	23/11/2028	Soft Bullet	3.10600%
Series 2023-C3 US96122XAQ16 22/05/2023 USD 1,685,410,000.00 1,491201909 2,513,286,609.01 22/05/2028 4.31 22/05/2029 Soft Bullet 4.18400% Series 2023-C3 US96122WAQ33 22/05/2023 USD 64,590,000.00 1,491201909 96,316,731.29 22/05/2028 4.31 22/05/2029 Soft Bullet 4.18400% Series 2023-C4 CH1271360385 13/06/2023 CHF 290,000,000.00 1.882935039 488,051,161.23 13/06/2030 6.37 13/06/2034 Soft Bullet 2.01250% Series 2023-C5 XS2729724190 8/12/2023 EUR 100,500,000.00 1.68593712585 166,198,114.77 8/12/2033 9.85 8/12/2034 Soft Bullet 3.49000%	Series 2023-C1	XS2573686883	11/01/2023	GBP	750,000,000.00	1.76584849	1,324,386,367.65	11/01/2028	3.95	11/01/2029	Soft Bullet	Compounded Daily SONIA + 0.7500%
Series 2023-C3 US96122WAQ33 22/05/2023 USD 64,590,000.00 1.491201909 96,316,731.29 22/05/2028 4.31 22/05/2029 Soft Bullet 4.18400% Series 2023-C4 CH1271360385 13/06/2033 CHF 290,000,000.00 1.682935039 488,051,161.23 13/06/2030 6.37 13/06/2031 Soft Bullet 2.01250% Series 2023-C5 XS2729724190 8/12/2023 EUR 100,500,000.00 1.653712585 166,198,114.77 8/12/2033 9.85 8/12/2034 Soft Bullet 3.49000%	Series 2023-C2	XS2606993694	4/04/2023		1,250,000,000.00	1.62575191	2,032,189,887.82	4/04/2025	1.17	4/04/2026	Soft Bullet	3.45700%
Series 2023-C4 CH1271360385 13/06/2023 CHF 290,000,000.00 1.682935039 488,051,161.23 13/06/2030 6.37 13/06/2031 Soft Bullet 2.01250% Series 2023-C5 XS2729724190 8/12/2023 EUR 100,500,000.00 1.653712585 166,198,114.77 8/12/2033 9.85 8/12/2034 Soft Bullet 3.49000%		US96122XAQ16	22/05/2023		1,685,410,000.00	1.491201909	2,513,286,609.01			22/05/2029		
Series 2023-C5 XS2729724190 8/12/2023 EUR 100,500,000 1.653712585 166,198,114.77 8/12/2033 9.85 8/12/2034 Soft Bullet 3.49000%	Series 2023-C3	US96122WAQ33	22/05/2023	USD	64,590,000.00	1.491201909	96,316,731.29	22/05/2028	4.31	22/05/2029	Soft Bullet	4.18400%
	Series 2023-C4	CH1271360385	13/06/2023	CHF	290,000,000.00	1.682935039	488,051,161.23		6.37	13/06/2031	Soft Bullet	
31,826,652,945.02 3.61	Series 2023-C5	XS2729724190	8/12/2023	EUR	100,500,000.00	1.653712585		8/12/2033		8/12/2034	Soft Bullet	3.49000%
							31,826,652,945.02	<u> </u>	3.61			

	Balance	
	AUD\$	%
Less Than or equal 1 yr	5,948,523,382.18	18.69%
1yr - 2yrs	4,082,189,887.82	12.83%
2yr - 3yrs	6,458,137,143.75	20.29%
3yr - 4yrs	5,985,554,617.75	18.81%
4yr - 5yrs	4,627,603,340.29	14.54%
5yr - 10yrs	2,774,512,573.22	8.72%
More Than 10 yrs	1,950,132,000.00	6.13%
Total by Maturity	31,826,652,945.02	100.00%

Certain information regarding the Loans

The statistical and other information contained in the tables above regarding the Loans in the Portfolio has been compiled as at the Reporting Date. The information relating to a Loan and/or the Portfolio may change after that date, including as a result of actions by the Seller, Servicer, Covered Bond Guarantor and/or the Borrower. Columns stating percentage amounts may not add up to 100% due to rounding. This information is provided for information purposes only.

Additional Information

Indexed Valuation

The Reference Indexed Valuation means the valuation of the property increased or decreased as appropriate by the increase or decrease in the Reference Index since the date of that valuation.

The Reference Index is currently the CoreLogic. Therefore, the underlying property values used in relation to the covered bond pool of residential mortgages is updated to reflect current property market values at least quarterly. In the Asset Coverage Test and the Amortisation Test, the Indexed Valuation means where:

- the Reference Indexed Valuation is less than the valuation of the property, then the Reference Indexed Valuation is used
 the Reference Indexed Valuation is greater than the valuation of the property, then only 85% of the increase is applied



Covered Bond Programme (Australia)

Monthly Investor Report as at 31 January 2024

Below is an outline of information that Westpac has made available that may relate to categories of information noted in Article 14 "Investor Information" of the Directive (EU) 2019/2162 of the European Parliament and of the Council of 27 November 2019 on the issue of covered bonds and covered bond public supervision and amending Directives 2009/65/EC and 2014/59/EU (the "Directive"). Westpac makes no representation or warranty that the information in this report or the Base Prospectus satisfies the requirements of the Directive. Investors should make their own determination and obtain professional advice as to the satisfaction of the requirements of Article 14 of the Directive.

The term Prospectus refers to the Westpac Banking Corporation Global Covered Bond Prospectus dated 10 November 2023 (the "Base Prospectus"), as supplemented.

Article 14 Investor information

- a. the value of the cover pool [page 1 of this report Housing Loan Pool Size (AUD\$) and Other Assets (Cash/Intercompany Balances)] and outstanding covered bonds [page 7 of this report Bond Maturity Issue Amount AUD\$]
- b. a list of the International Securities Identification Numbers (ISINs) for all covered bond issues under that programme, to which an ISIN has been attributed [page 7 of this report Bond Maturity ISIN]
- c. the geographical distribution [page 3 of this report Geographic Distribution By States and Location] and type of cover assets [page 1 of this report Residential Mortgages and Other Assets (Cash/Intercompany Balances), page 6 of this report Loan Product Distribution], their loan size [page 4 of this report Current Loan balance] and valuation method [page 4 of this report Current Loan to Value Ratio (Indexed), pages 303-304 of the Base Prospectus Approval and Underwriting Process, page 451 of the Base Prospectus definition of "Indexed Valuation", page 7 of this report Additional Information Indexed Valuation]
- d. details in relation to market risk, including interest rate risk and currency risk, and credit and liquidity risks [pages 361-364 of the Base Prospectus Credit Structure, pages 352-353 of the Base Prospectus Interest Rate Swap Agreement, page 3 of this report Payment Type and Interest Rate Type, page 4 of this report Current Loan to Value Ratio (Unindexed), page 7 of this report Bond Maturity Currency and Coupon Rate)
- e. the maturity structure of cover assets [page 6 of this report Remaining Tenor] and covered bonds [page 7 of this report Bond Maturity], including an overview of the maturity extension triggers if applicable [pages 27-28 of the Base Prospectus Extendable obligations under the Covered Bond Guarantee]
- f. the levels of required and available coverage, and the levels of statutory, contractual and voluntary overcollateralisation [page 2 of this report Asset Coverage Test and Overcollateralisation]
- g. the percentage of loans where a default is considered to have occurred pursuant to Article 178 of Regulation (EU) No 575/2013 and in any case where the loans are more than 90 days due [page 6 of this report Delinquencies Information]



Covered Bond Programme (Australia) Monthly Investor Report as at 31 January 2024

Disclaimer

The information contained in this report is intended solely for investors who have acquired covered bonds issued under the U.S.\$40 billion Global Covered Bond Programme of Westpac Banking Corporation ABN 33 007 457 141 ("Westpac") after reviewing the Prospectus, (or prior prospectus at the time the covered bonds were offered), in compliance with any selling restrictions in the relevant prospectus, and after obtaining their own professional advice. This report is not to be provided to any other person without the prior written consent of Westpac.

This report does not constitute, in any jurisdiction, a recommendation, invitation, offer, or solicitation or inducement to buy or sell any financial instrument or product, or to engage in or refrain from engaging in any transaction. It is not a prospectus, information memorandum or offering circular (in whole or in part) and the information contained in this report has been prepared solely for information purposes and is not intended, in any jurisdiction, to be a recommendation, invitation, offer or solicitation or inducement to buy or sell any financial instrument or product, or to engage in or refrain from engaging in any transaction, and is not intended to be a complete summary or statement of the covered bonds. It is not intended for distribution in any jurisdiction in which such distribution would be contrary to local law or regulation.

None of Westpac (in any capacity) or any of its subsidiaries, affiliates, officers, employees, agents, advisers or contractors (including Westpac Securitisation Management Pty Limited (ABN 73 081 709 211) as Administrative Agent) (Westpac and each such person each being a "Relevant Person") makes any representation as to the accuracy or completeness of, or has any responsibility or liability for, any information contained in this report and this report must not be construed as creating any form of legal or other obligation on any of them. Each Relevant Person, to the fullest extent permitted by law, disclaims any and all responsibility for and will not be liable in any way whatsoever (whether in negligence or otherwise) for any loss, damage, costs or expenses of any nature which may be suffered by any person relying upon this report (including errors, defects, misrepresentations or omissions) or otherwise arising in connection with this report.