



SPINNAKER CAPITAL

PTY LIMITED

Investor Report

May-10

Program Summary

Beginning of Reporting Period:	1-May-2010
Ending of Reporting Period:	31-May-2010
Program Inception:	11-Aug-2000
Program Type:	Multi Seller
Program Ratings:	A-1+/P-1 (Standard & Poor's/Moody's)
Program Administrator:	State Street Capital Pty Limited
Program Sponsor:	State Street Bank and Trust
Program Liquidity Provider:	State Street Bank and Trust
Sponsor's Ratings:	AA-/A-1+ Standard & Poor's Aa2/P-1 by Moody's Investors Service AA-/F1+ Fitch Ratings
Current Program Credit Enhancement	\$300,000,000
Number of Pools:	74
Pools added:	0
Pools removed:	0
Obligors that exceed 10% of the Program:	0
Aggregate Commitments:	\$2,881,277,244
Commercial Paper Proceeds:	\$2,880,858,559
RBA Repo Eligible	YES
Program Wind Down Event:	NO
Program Wind Down Event Waived:	NO
Program Contact:	Carly Prior 612-8249-1223 cnprior@statestreet.com
Spinnaker Capital A.B.N:	21 093 180 208
Program Address:	c/ State Street Capital Pty Limited A.B.N. 87 083 100 832 A.F.S.L 246832 Global Markets Structured Products Level 37, Aurora Place 88 Phillip St Sydney NSW 2000
Program Website:	www.spinnakercapital.com.au

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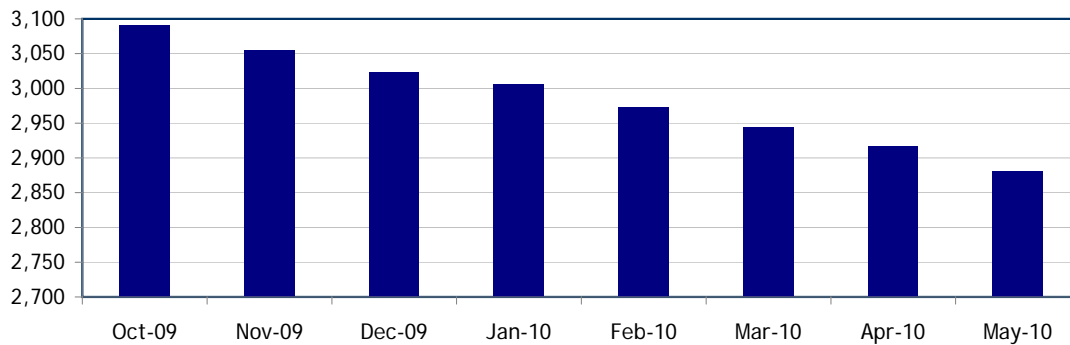
SPINNAKER CAPITAL

PTY LIMITED

Spinnaker Proceeds Information	
Current Month Proceeds	\$2,880,858,559
Weighted Average Maturity	10 days

Date	Pools	Proceeds
May 31, 2010	74	2,880,858,559
April 30, 2010	74	2,917,126,509
March 31, 2010	76	2,943,565,639
February 28, 2010	77	2,973,253,109
January 31, 2010	77	3,005,433,394
December 31, 2009	77	3,022,931,549
November 30, 2009	79	3,054,960,636
October 31, 2009	79	3,091,119,482

Spinnaker Month End Proceeds (AUD millions)





SPINNAKER CAPITAL

PTY LIMITED

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Liquidity Provider Totals (Net Exposure)		
State Street Bank and Trust Co.	2,938,902,789	100%
TOTAL	2,938,902,789	100%

Spinnaker Liquidity Providers



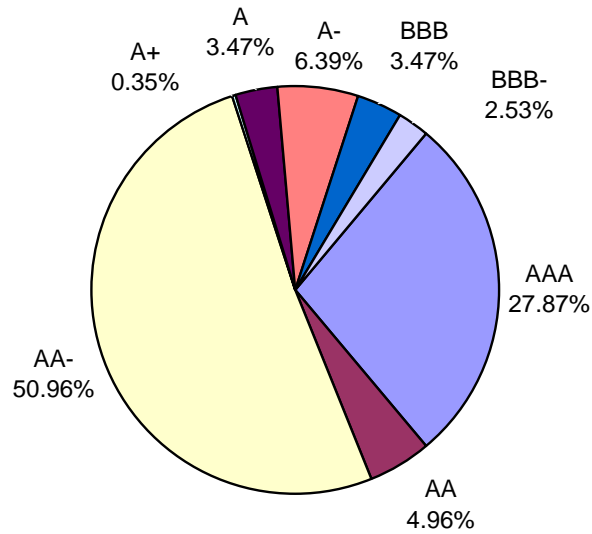
100.0%

■ State Street Bank and Trust Co.

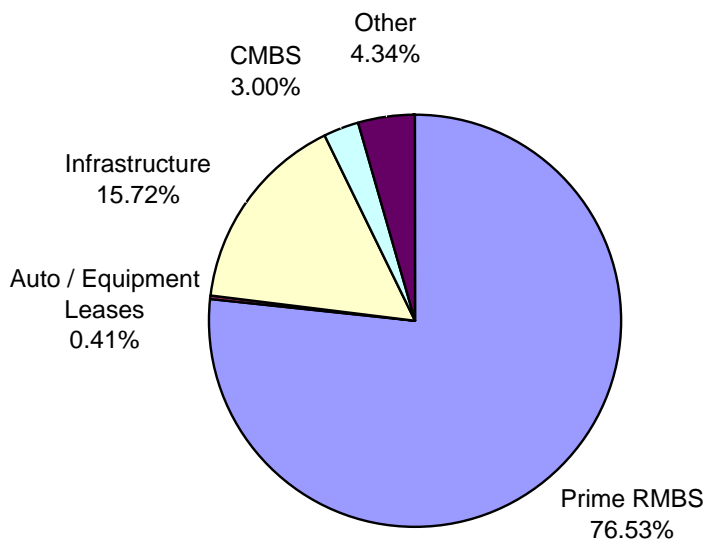
NOTE: Liquidity Facilities are structured to 102% of asset value.



Distribution by Asset Rating as of June 29, 2010



Distribution by Asset Type





SPINNAKER CAPITAL

PTY LIMITED

Investor Report

May-10

RMBS Portfolio Statistics

Pool Size	\$2,205,163,178
Number of Loans	274,280
Wtd Average loan size	\$185,188
Wtd avg original LTV	67.20%
Wtd avg current LTV	59.44%
Wtd avg seasoning (months)	63.48

RMBS Portfolio - Delinquencies

Current Wtd Avg	
31-60 days	0.72%
61-90 days	0.30%
90-180 days	0.44%
Over 180 days	0.30%

RMBS Portfolio - Lender's Mortgage Insurance (LMI)

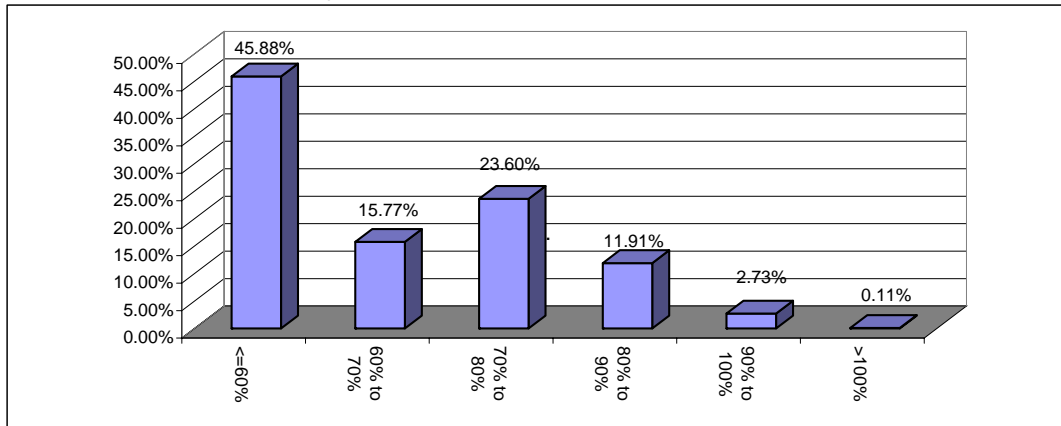
Genworth	55.93%
QBE PMI	41.97%
SGIA	1.68%
MRM	0.33%
HLIC (COA)	0.09%

RMBS Portfolio - Income Verification

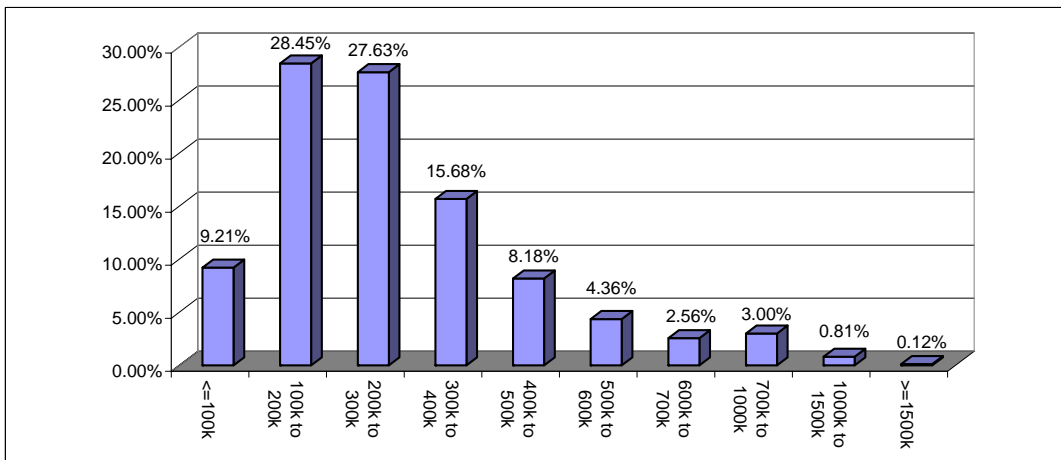
Full Doc	88.01%
Low Doc	11.99%



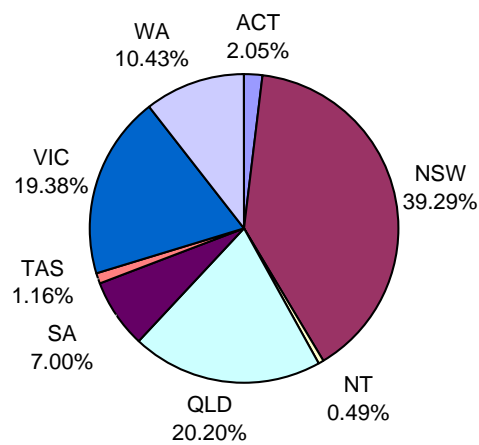
RMBS Portfolio - Distribution by Current LTV Band



RMBS Portfolio - Distribution by Current Loan Balance Band



RMBS Portfolio - Geographic Distribution





SPINNAKER CAPITAL PTY LIMITED

May-10

Liquidity Renewal Date	Standard & Poor's Rating	Moody's Rating	Seller's Industry	Asset Type	Financed Amount	% of Total Portfolio	Delinq. As At	Delinq. Rate ¹	Default Rate ²	Expected Maturity Date	Enhancement Type ⁶	
1	20-Nov-2012	AAA	Aa3	Energy ⁵	Infrastructure	\$50,000,000	1.74%	May-10	0.00%	0.00%	Sep 2012	WP
2	2-May-2035	AA-	Aa3	Banking Institution	Prime RMBS	\$8,222,413	0.29%	May-10	1.13%	0.00%	June 2010	LMI, EY
3	21-Dec-2035	AAA	Aaa	Banking Institution	Prime RMBS	\$10,426,404	0.36%	May-10	1.23%	0.00%	Jul 2010	LMI, EY, S
4	21-Dec-2035	AA-	Aa3	Banking Institution	Prime RMBS	\$7,217,617	0.25%	May-10	1.23%	0.00%	Jul 2010	LMI, EY
5	4-Jul-2036	AA-	Aa3	Banking Institution	Prime RMBS	\$10,148,699	0.35%	May-10	1.22%	0.21%	May 2011	LMI, EY
6	14-Oct-2036	AAA	Aaa	Banking Institution	Prime RMBS	\$6,445,966	0.22%	May-10	1.03%	0.43%	Aug 2011	LMI, EY, S
7	14-Oct-2036	AA-	Aa3	Banking Institution	Prime RMBS	\$9,163,865	0.32%	May-10	1.03%	0.43%	Aug 2011	LMI, EY
8	9-Oct-2037	AA-	Aa3	Banking Institution	Prime RMBS	\$21,223,237	0.74%	May-10	1.80%	0.12%	Feb 2013	LMI, EY
9	8-Oct-2038	AA-	Aa3	Banking Institution	Prime RMBS	\$36,918,427	1.28%	May-10	1.40%	0.06%	Feb 2014	LMI, EY
10	30-Aug-2016	BBB	Baa1	Airport ⁵	Infrastructure	\$100,000,000	3.47%	May-10	0.00%	0.00%	Jul 2016	WP
11	19-Aug-2013	AA	Aaa	Shopping Centres ⁵	CMBS	\$31,696,072	1.10%	May-10	0.00%	0.00%	Dec 2010	S
12	19-Aug-2013	AA	Aaa	Shopping Centres ⁵	CMBS	\$25,000,000	0.87%	May-10	0.00%	0.00%	Dec 2011	S
13	15-Sep-2017	A		Energy ⁵	Infrastructure	\$50,000,000	1.74%	May-10	0.00%	0.00%	Jul 2017	WP
14	15-Sep-2017	A		Energy ⁵	Infrastructure	\$50,000,000	1.74%	May-10	0.00%	0.00%	Jul 2017	WP
15	14-Dec-2043	AA-		Financial Institution	Prime RMBS	\$5,000,000	0.17%	May-10	0.45%	0.13%	Mar 2013	LMI, EY, SL
16	18-Jun-2038	AA		Banking Institution	Prime RMBS	\$55,000,000	1.91%	May-10	1.27%	0.18%	Sep 2014	LMI, EY, SL, S
17	18-Jun-2038	AA-		Banking Institution	Prime RMBS	\$10,000,000	0.35%	May-10	1.27%	0.18%	Sep 2014	LMI, EY, SL, S
18	12-Nov-2038	AA	Aa2	Banking Institution	Prime RMBS	\$29,200,000	1.01%	May-10	1.15%	0.02%	Jun 2014	LMI, EY, S
19	12-Nov-2038	A+	A1	Banking Institution	Prime RMBS	\$10,000,000	0.35%	May-10	1.15%	0.02%	Jun 2014	LMI, EY, SL, S
20	25-Jun-2013	BBB-	Baa2	Energy ⁵	Infrastructure	\$73,000,000	2.53%	May-10	0.00%	0.00%	Apr 2013	WP
21	21-Nov-2036	AAA	Aaa	Mortgage Originator	Prime RMBS	\$4,384,870	0.15%	May-10	3.05%	0.98%	May 2012	LMI, EY, S
22	24-Mar-2037	AAA	Aaa	Mortgage Originator	Prime RMBS	\$10,035,475	0.35%	May-10	1.39%	1.31%	Jan 2011	LMI, EY, S
23	24-Mar-2037	AAA	Aa1	Mortgage Originator	Prime RMBS	\$4,853,205	0.17%	May-10	1.39%	1.31%	Jan 2011	LMI, EY, S
24	6-Aug-2037	AAA	Aaa	Mortgage Originator	Prime RMBS	\$11,050,351	0.38%	May-10	0.77%	0.37%	Aug 2011	LMI, EY, S
25	6-Aug-2037	AAA	Aa1	Mortgage Originator	Prime RMBS	\$5,075,338	0.18%	May-10	0.77%	0.37%	Aug 2011	LMI, EY, S
26	14-Oct-2037	AA-	A1	Mortgage Originator	Prime RMBS	\$40,500,000	1.41%	May-10	1.24%	0.06%	Oct 2013	LMI, EY
27	17-Nov-2035	AA-	Aa3	Financial Institution	Prime RMBS	\$7,503,632	0.26%	May-10	0.24%	0.00%	Oct 2010	LMI, EY
28	19-Sep-2036	AAA	Aaa	Financial Institution	Prime RMBS	\$7,136,496	0.25%	May-10	1.22%	0.00%	July 2010	LMI, EY, S
29	19-Sep-2036	AA-	Aa3	Financial Institution	Prime RMBS	\$4,738,591	0.16%	May-10	1.22%	0.00%	July 2010	LMI, EY
30	13-Sep-2036	AA-	Aa3	Financial Institution	Prime RMBS	\$7,258,933	0.25%	May-10	0.60%	0.00%	July 2011	LMI, EY, S
31	20-Oct-2037	AA-	Aa3	Financial Institution	Prime RMBS	\$15,555,678	0.54%	May-10	0.62%	0.20%	Aug 2012	LMI, EY
32	20-Sep-2034	AAA	Aaa	Banking Institution	Prime RMBS	\$8,518,989	0.30%	May-10	0.32%	0.00%	Feb 2011	LMI, EY, S
33	5-Jan-2034	AAA		Banking Institution ⁵	CMBS	\$29,697,483	1.03%	May-10	0.00%	0.00%	May 2012	LMI, EY, SL, S
34	25-Sep-2038	AAA	Aaa	Mortgage Originator	Prime RMBS	\$10,165,071	0.35%	May-10	3.39%	0.00%	July 2011	LMI, EY, S
35	21-Mar-2038	AAA	Aa1	Mortgage Originator	Prime RMBS	\$37,000,000	1.28%	May-10	1.52%	0.00%	Apr 2011	LMI, EY, S
36	6-Feb-2037	AAA	Aa1	Mortgage Originator	Prime RMBS	\$8,812,922	0.31%	May-10	1.87%	0.00%	Sep 2014	LMI, EY, S
37	6-Feb-2037	AA-	A1	Mortgage Originator	Prime RMBS	\$14,997,429	0.52%	May-10	1.87%	0.00%	Sep 2014	LMI, EY
38	26-Jul-2038	AAA	Aa1	Mortgage Originator	Prime RMBS	\$10,145,860	0.35%	May-10	1.17%	0.00%	May 2011	LMI, EY, S
39	26-Jul-2038	AA-	A1	Mortgage Originator	Prime RMBS	\$30,014,835	1.04%	May-10	1.17%	0.00%	May 2011	LMI, EY
40	19-Nov-2038	AAA		Financial Institution	Prime RMBS	\$26,991,532	0.94%	May-10	0.33%	0.07%	Sep 2013	LMI, EY, SL
41	19-Nov-2038	AA-		Financial Institution	Prime RMBS	\$11,600,000	0.40%	May-10	0.33%	0.07%	Sep 2013	LMI, EY, SL
42	14-Jul-2040	AA-	Aa3	Banking Institution	Prime RMBS	\$18,500,000	0.64%	May-10	0.75%	0.60%	Feb 2013	LMI, EY
43	11-May-2036	AA-	A1	Banking Institution	Prime RMBS	\$14,100,000	0.49%	May-10	1.86%	0.30%	Dec 2011	LMI, EY
44	13-Aug-2037	AA-	A1	Banking Institution	Prime RMBS	\$46,998,349	1.63%	May-10	1.71%	0.00%	Feb 2013	LMI, EY
45	28-Apr-2039	AAA	Aaa	Banking Institution	Prime RMBS	\$200,000,000	6.94%	May-10	1.55%	0.00%	Apr 2013	LMI, EY, S
46	28-Apr-2039	AA-	A1	Banking Institution	Prime RMBS	\$90,323,026	3.13%	May-10	1.55%	0.00%	Apr 2013	LMI, EY

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47	12-Feb-2016	A-	A3	Airport ⁵	Infrastructure	\$59,000,000	2.05%	May-10	0.00%	0.00%	Dec 2015	WP
48	19-Aug-2037	AAA	Aaa	Banking Institution	Prime RMBS	\$13,096,595	0.45%	May-10	0.67%	0.31%	Oct 2011	LMI, EY, S
49	19-Aug-2037	AA-	A1	Banking Institution	Prime RMBS	\$10,400,000	0.36%	May-10	0.67%	0.31%	Sep 2012	LMI, EY
50	19-Dec-2037	AA-	A1	Banking Institution	Prime RMBS	\$60,000,000	2.08%	May-10	1.88%	0.58%	Jul 2013	LMI, EY
51	16-Jun-2035	AAA	Aaa	Banking Institution	Prime RMBS	\$10,856,563	0.38%	May-10	1.24%	0.00%	Nov 2010	LMI, EY, S
52	16-Jun-2035	AA-	A1	Banking Institution	Prime RMBS	\$1,864,123	0.06%	May-10	1.24%	0.00%	Nov 2010	LMI, EY
53	22-Mar-2036	AA-	A1	Banking Institution	Prime RMBS	\$5,879,432	0.20%	May-10	1.68%	0.15%	Apr 2011	LMI, EY
54	24-Oct-2036	AA-	A1	Banking Institution	Prime RMBS	\$4,476,057	0.16%	May-10	1.20%	0.61%	Nov 2011	LMI, EY
55	9-May-2037	AAA	Aaa	Banking Institution	Prime RMBS	\$9,980,292	0.35%	May-10	0.24%	0.00%	Mar 2012	LMI, EY, S
56	9-May-2037	AA-	A1	Banking Institution	Prime RMBS	\$8,641,705	0.30%	May-10	0.24%	0.00%	Mar 2012	LMI, EY
57	18-Oct-2038	AA-	A1	Banking Institution	Prime RMBS	\$58,878,807	2.04%	May-10	0.94%	0.03%	May 2013	LMI, EY
58	16-Jul-2037	AAA	Aaa	Banking Institution	Prime RMBS	\$6,253,200	0.22%	May-10	2.66%	0.48%	Aug 2011	LMI, EY, S
59	16-Jul-2037	AA-	A1	Banking Institution	Prime RMBS	\$13,500,000	0.47%	May-10	2.66%	0.48%	Aug 2011	LMI, EY
60	21-Sep-2038	AAA	Aaa	Banking Institution	Prime RMBS	\$23,199,280	0.81%	May-10	1.36%	0.39%	Oct 2011	LMI, EY
61	22-Apr-2038	AA-	A1	Banking Institution	Prime RMBS	\$47,000,000	1.63%	May-10	0.90%	0.08%	Nov 2012	LMI, EY
62	17-Aug-2038	AAA	Aaa	Banking Institution	Prime RMBS	\$21,375,900	0.74%	May-10	4.05%	0.87%	May 2011	LMI, EY, S
63	17-Aug-2038	AA-	A1	Banking Institution	Prime RMBS	\$30,000,000	1.04%	May-10	4.05%	0.87%	May 2011	LMI, EY
64	18-Jun-2038	AAA	Aaa	Banking Institution	Prime RMBS	\$31,933,200	1.11%	May-10	2.43%	0.86%	Mar 2012	LMI, EY, S
65	18-Jun-2038	AA-	A1	Banking Institution	Prime RMBS	\$26,500,000	0.92%	May-10	2.43%	0.86%	Mar 2012	LMI, EY, S
66	21-Oct-2037	AAA	Aaa	Banking Institution	Prime RMBS	\$9,256,496	0.32%	May-10	1.82%	0.28%	July 2011	LMI, EY, S
67	21-Oct-2037	AA-	A1	Banking Institution	Prime RMBS	\$32,000,000	1.11%	May-10	1.82%	0.28%	July 2011	LMI, EY
68	21-Oct-2037	AA-	A1	Banking Institution	Prime RMBS	\$26,000,000	0.90%	May-10	1.82%	0.28%	July 2011	LMI, EY
69	9-Jul-2038	AA-	A1	Banking Institution	Prime RMBS	\$14,000,000	0.49%	May-10	1.40%	0.36%	Apr 2012	LMI, EY
70	9-Jul-2038	AA-	A1	Banking Institution	Prime RMBS	\$22,000,000	0.76%	May-10	1.40%	0.36%	Apr 2012	LMI, EY
71	13-Dec-2038	AAA	Aaa	Mortgage Originator	Prime RMBS	\$8,240,427	0.29%	May-10	2.30%	0.60%	Oct 2011	LMI, EY, S
72	13-Dec-2038	AAA	Aa1	Mortgage Originator	Prime RMBS	\$18,000,000	0.62%	May-10	2.30%	0.60%	Oct 2011	LMI, EY, S
73	13-Dec-2038	AA-	A1	Mortgage Originator	Prime RMBS	\$24,000,000	0.83%	May-10	2.30%	0.60%	Oct 2011	LMI, EY
74	16-Sep-2010	AAA	Aaa	Financial Institution	Prime RMBS	\$6,279,983	0.22%	May-10	0.83%	0.00%	July 2010	LMI, EY, S
75	16-Sep-2010	AA-	A1	Financial Institution	Prime RMBS	\$2,045,643	0.07%	May-10	0.83%	0.00%	July 2010	LMI, EY
76	17-Jun-2038	AAA	Aaa	Financial Institution	Prime RMBS	\$5,372,673	0.19%	May-10	0.91%	0.00%	Apr 2013	LMI, EY
77	17-Jun-2038	AA-	A1	Financial Institution	Prime RMBS	\$8,328,774	0.29%	May-10	0.91%	0.00%	Apr 2013	LMI, EY
78	11-Jun-2036	AAA	Aaa	Banking Institution	Prime RMBS	\$8,897,031	0.31%	May-10	2.83%	0.22%	Jun 2013	LMI, EY, S
79	11-Jun-2036	AA-	A1	Banking Institution	Prime RMBS	\$11,193,088	0.39%	May-10	2.83%	0.22%	Jan 2012	LMI, EY
80	11-Oct-2036	AAA	Aaa	Banking Institution	Prime RMBS	\$6,870,117	0.24%	May-10	3.60%	0.15%	Jun 2015	LMI, EY, S
81	11-Oct-2036	AA-	A1	Banking Institution	Prime RMBS	\$5,172,307	0.18%	May-10	3.60%	0.15%	Jun 2015	LMI, EY
82	16-Jan-2038	AA-	A1	Banking Institution	Prime RMBS	\$18,829,357	0.65%	May-10	1.86%	0.40%	Nov 2013	LMI, EY
83	13-Nov-2038	AA-	A1	Banking Institution	Prime RMBS	\$38,729,507	1.34%	May-10	1.71%	0.24%	Jun 2014	LMI, EY
84	9-Jan-2037	AA-	A1	Mortgage Originator	Prime RMBS	\$11,883,496	0.41%	May-10	0.76%	0.92%	Nov 2010	LMI, EY
85	11-Dec-2037	AA-	A1	Mortgage Originator	Prime RMBS	\$29,815,280	1.03%	May-10	0.61%	2.60%	Oct 2011	LMI, EY
86	6-Dec-2037	AA-	A1	Mortgage Originator	Prime RMBS	\$34,211,323	1.19%	May-10	1.37%	0.51%	Oct 2012	LMI, EY
87	24-Jan-2017	A-		Banking Institution ⁵	Funds Management Fees	\$125,000,000	4.34%	May-10	0.00%	0.00%	Oct 2011	SL, S
88	7-Jan-2037	AAA	Aaa	Banking Institution	Prime RMBS	\$8,677,599	0.30%	May-10	1.49%	0.00%	Aug 2013	LMI, EY
89	7-Jan-2037	AA-	A1	Banking Institution	Prime RMBS	\$27,000,000	0.94%	May-10	1.49%	0.00%	Aug 2013	LMI, EY, S
90	29-Jan-2039	AAA	Aaa	Banking Institution	Prime RMBS	\$55,927,672	1.94%	May-10	0.76%	0.43%	Jul 2015	LMI, EY, S
91	29-Jan-2039	AA-	A1	Banking Institution	Prime RMBS	\$32,000,000	1.11%	May-10	0.76%	0.43%	Jul 2015	LMI, EY, S
92	13-May-2014	AAA	Aaa	Banking Institution	Auto / Equipment Leases	\$9,731,929	0.34%	May-10	0.58%	0.00%	Jul 2010	EY, S
93	13-May-2014	AA	Aaa	Banking Institution	Auto / Equipment Leases	\$1,988,583	0.07%	May-10	0.58%	0.00%	Jul 2010	EY, SL, S
94	8-Jul-2038	AA-	A1	Banking Institution	Prime RMBS	\$13,000,000	0.45%	May-10	1.23%	0.08%	Apr 2012	LMI, EY
95	11-Aug-2040	AA-	A1	Banking Institution	Prime RMBS	\$49,000,000	1.70%	May-10	0.59%	0.16%	Mar 2013	LMI, EY
96	13-Mar-2037	AA-	A1	Banking Institution	Prime RMBS	\$16,500,000	0.57%	May-10	1.01%	0.06%	Jul 2011	LMI, EY

	Liquidity Renewal Date	Standard & Poor's Rating	Moodys Rating	Seller's Industry	Asset Type	Financed Amount	% of Total Portfolio	Delinq. As At	Delinq. Rate ¹	Default Rate ²	Expected Maturity Date	Enhancement Type ⁶
97	11-Jul-2037	AAA	Aaa	Banking Institution	Prime RMBS	\$26,533,080	0.92%	May-10	1.31%	0.17%	May 2013	LMI, EY, S
98	11-Jul-2037	AA-	Aa3	Banking Institution	Prime RMBS	\$68,611,222	2.38%	May-10	1.31%	0.17%	May 2013	LMI, EY
99	11-Nov-2038	AA-	Aa3	Banking Institution	Prime RMBS	\$98,000,000	3.40%	May-10	2.12%	0.55%	Jun 2014	LMI, EY
100	11-Sep-2037	AAA	Aaa	Banking Institution	Prime RMBS	\$3,533,096	0.12%	May-10	2.00%	2.11%	Dec 2011	LMI, EY, S
101	11-Sep-2037	AA-	A1	Banking Institution	Prime RMBS	\$11,400,000	0.40%	May-10	2.00%	2.11%	Dec 2011	LMI, EY
102	14-Dec-2036	AA-	A1	Banking Institution	Prime RMBS	\$42,000,000	1.46%	May-10	1.81%	1.11%	Oct 2011	LMI, EY, S
103	13-Nov-2037	AA-	A1	Banking Institution	Prime RMBS	\$33,500,000	1.16%	May-10	1.24%	0.49%	Dec 2012	LMI, EY
104	22-May-2036	AA-	A1	Banking Institution	Prime RMBS	\$15,169,053	0.53%	May-10	0.33%	0.03%	Sep 2011	LMI, EY
105	20-Jul-2038	AA-		Banking Institution	Prime RMBS	\$106,854,774	3.71%	May-10	1.00%	0.11%	May 2012	LMI, EY, SL
106	10-Jan-2014	AAA	Aa3	Airport ⁵	Infrastructure	\$71,000,000	2.46%	May-10	0.00%	0.00%	Nov 2013	WP
107	15-Dec-2036	AAA	Aaa	Financial Institution	Prime RMBS	\$4,103,694	0.14%	May-10	1.53%	0.00%	Oct 2010	LMI, EY, S
108	15-Dec-2036	AAA	Aa2	Financial Institution	Prime RMBS	\$3,165,126	0.11%	May-10	1.53%	0.00%	Oct 2010	LMI, EY, S
					TOTALS:	\$2,881,277,244	100.00%					

Much of the information in the columns titled Delinq. Rate, Default Rate, Estimated Maturity and Enhancement Type are provided by third parties. All information is the most recent available to the Administrator at the time the report.

Footnotes

- 1 Delinquency Rate is based on receivables 30+ days past due less defaults.
- 2 Defaults are receivables greater than 180 days in arrears, unless defined otherwise in specific transactions.
- 3 Expected Maturity Date is the date the asset is expected to mature at the time the transaction is structured.
- 4 The Servicer does not yet provide arrears information - no longer applicable
- 5 The Servicer does not provide arrears information.
- 6 Enhancement Type Definitions:
 - S = Subordinated equity investment, B-Piece subordinated investment, collateral invested amount, subordinated piece
 - LMI = Lenders Mortgage Insurance
 - EY = Annualized net excess yield (net of defaults, fees, etc.)
 - LOC = Deal specific letter of credit
 - SL = Structured liquidity
 - C = Cash collateral account, spread account
 - WP = Financial guaranty
 - LR = Loss Reserve
 - SN = Seller Note