

# **Swan Trust Series 2007-1E**

*March 1st 2015 - May 30th 2015*

## **Quarterly Information Report**

**Portfolio: Swan Trust Series 2007-1E**

**Quarterly Information Report: March 1st 2015 - May 30th 2015**

**Amounts denominated in currency of note class**

**Quarterly Payment date: 12 June 2015**

Bond report	Class A1 - USD	Class A2 - AUD	Class A3 - EUR	Class A4 - GBP	Class B - AUD
ISIN Code	XS0302448187	AU3FN0002705	xs0302448690	XS0302449078	AU3FN0002713
Interest rate *	3-M USD LIBOR	3-M BBSW	3-M Euribor	3-M GBP LIBOR	3-M BBSW
% Spread per annum *	0.14	0.28	0.16	0.16	0.38
Original Balance	800,000,000.00	1,000,000,000.00	675,000,000.00	125,000,000.00	98,000,000.00
Balance before Payment	84,543,519.96	105,679,399.74	71,333,595.26	13,209,925.09	26,280,145.47
Principal Redemption	4,553,377.66	5,691,722.08	3,841,912.40	711,465.26	1,395,850.56
Balance after Payment	79,990,142.30	99,987,677.66	67,491,682.87	12,498,459.83	24,884,294.91
Bond Factor before Payment	0.10567940	0.10567940	0.10567940	0.10567940	0.26816475
Bond Factor after Payment	0.09998768	0.09998768	0.09998768	0.09998768	0.25392138
Interest Payment	88,085.89	693,893.83	35,001.02	24,023.24	179,180.19

\* If on the First Optional Redemption Date, the relevant classes of Notes have not been redeemed in full, the applicable margins on the relevant Classes of Notes will reset.

Portfolio Information Reporting Period - AUD							
Month	Beginning of Mortgage Period	Repayments and prepayments	Repurchases	Redraws	Defaulted loans	Substitutions	End of Mortgage Period
Mar-15	383,171,103.12	-8,121,598.52	-519,133.34	3,644,526.82	0	0	378,174,898.08
Apr-15	378,174,898.08	-9,438,250.53	-333,740.45	2,331,891.75	0	0	370,734,798.85
May-15	370,734,798.85	-9,111,486.81	-1,943,371.23	2,873,740.21	0	0	362,553,681.02

Portfolio Information Cumulative (since Closing Date) - AUD							
Portfolio	Initial balance	Repayments and prepayments	Repurchases	Redraws	Defaulted loans	Substitutions	End of Mortgage Period
Mortgage loans	3,475,098,288.00	-2,961,056,288.00	-874,095,504.80	722,892,435.93	-285,250.11	0	362,553,681.02

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Quarterly Calculation Period:	1/03/2015	to	30/05/2015
Quarterly Determination Date:	5/06/2015		
Quarterly Payment Date:	12/06/2015		92 days

Loan Portfolio Amounts	Mar-15	Apr-15	May-15
Outstanding principal	383,171,103	378,174,898	370,734,799
Scheduled Principal	1,289,292	1,258,231	1,221,661
Prepayments	6,832,306	8,180,019	7,889,826
Redraws	3,644,527	2,331,892	2,873,740
Defaulted Loans	-	-	-
Loans repurchased by the seller	519,133	333,740	1,943,371
<b>Total</b>	<b>378,174,898</b>	<b>370,734,799</b>	<b>362,553,681</b>

Gross cumulative realised losses (Net of Post-foreclosure proceeds)	-
Mortgage Insurance payments	-
Net cumulative realised losses	-

Quarterly Cash Flows

Investor Revenues	
i) Finance Charge collections	4,883,879
ii) Interest Rate Swap receivable amount	-
iii) Any other non-Principal income	-
iv) Principal draws	-
v) Liquidity Facility drawings	-
<b>Total Investor Revenues</b>	<b>4,883,879</b>
<b>Total Investor Revenues Priority of Payments:</b>	
a) Taxes **	-
b) Trustee Fees **	14,186
c) Servicing Fee **	286,591
d) Management Fee **	28,659
e) Custodian Fee **	10,508
f) Other Senior Expenses **	15
g) i) Interest Rate Swap payable amount **	1,545,363
ii) Liquidity Facility fees and interest **	5,671
h) Repayment of Liquidity Facility drawings **	-
i) i) Class A1 Interest Amount (payable to Currency Swap Provider) **	680,318
ii) Class A2 Interest Amount **	693,894
iii) Class A3 Interest Amount (payable to Currency Swap Provider) **	771,965
iv) Class A4 Interest Amount (payable to Currency Swap Provider) **	210,185
v) Redraw Facility Interest	4,726
j) Class B Interest Amount **	179,180
k) Reimbursing Principal draws	-
l) Class A Defaulted Amount	-
m) Class B Defaulted Amount	-
n) Unreimbursed Class A Charge-Offs	-
o) Unreimbursed Class B Charge-Offs	-
p) Subordinated Termination Payments	-
q) Loss Covered by Excess Spread	-
q) Income Unitholder	452,617
<b>Total of Interest Amount Payments</b>	<b>4,883,879</b>

\*\* Shortfall in these items can be met with Liquidity Facility drawings

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<u>Principal Collections</u>	
i) Scheduled Principal repayments	3,769,185
ii) Unscheduled Principal repayments	14,051,992
iii) Repurchases of (Principal )	2,796,245
iv) Reimbursement of Principal draws from Investor Revenues	-
v) Any other Principal income	-
<b>Total Principal Collections</b>	<b>20,617,422</b>
<u>Total Principal Collections Priority of Payments:</u>	
a) Redraws funded by the seller	-
b) Redraw Adjusted Principal repayment	-
c) i) Class A1 Principal (payable to Currency Swap Provider)	5,512,604
ii) Class A2 Principal	5,691,722
iii) Class A3 Principal (payable to Currency Swap Provider)	6,310,640
iii) Class A4 Principal (payable to Currency Swap Provider)	1,706,606
d) Class B Principal	1,395,851
<b>Total Principal Priority of Payments</b>	<b>20,617,422</b>

**Additional Information**

<u>Liquidity Facility (364 days)</u>	
Available amount	6,000,000
Liquidity Facility drawn amount	0
Interest due on drawn amount	0
Interest payment on drawn amount	0
Repayment of drawn amount	0
Balance of the Liquidity Facility at end reporting period	0

<u>Redraw Facility (364 days)</u>	
Available amount	5,000,000
Redraw Facility drawn amount	0
Interest due on drawn amount	0
Interest payment on drawn amount	0
Repayment of drawn amount	0
Balance of the Redraw Facility at end reporting period	0

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Amortization of the Notes

	Class A1 - USD
Outstanding Balance beginning of the period	84,543,520
Outstanding Balance end of the period	79,990,142
Interest rate	3-M USD LIBOR+0.14
Rating (Moody's/S&P)	Aaa(sf)/AAA(sf)

Charge-off Analysis	Class A1
Previous Balance	0
Charge-Off Additions	0
Charge-Off Removals	0
Final Balance	0

	Class A2 - AUD
Outstanding Balance beginning of the period	105,679,400
Outstanding Balance end of the period	99,987,678
Interest rate	3-M BBSW+0.28
Rating (Moody's/S&P)	Aaa(sf)/AAA(sf)

Charge-off Analysis	Class A2
Previous Balance	0
Charge-Off Additions	0
Charge-Off Removals	0
Final Balance	0

	Class A3 - EUR
Outstanding Balance beginning of the period	71,333,595
Outstanding Balance end of the period	67,491,683
Interest rate	3-M Euribor+0.16
Rating (Moody's/S&P)	Aaa(sf)/AAA(sf)

Charge-off Analysis	Class A3
Previous Balance	0
Charge-Off Additions	0
Charge-Off Removals	0
Final Balance	0

	Class A4 - GBP
Outstanding Balance beginning of the period	13,209,925
Outstanding Balance end of the period	12,498,460
Interest rate	3-M GBP LIBOR+0.16
Rating (Moody's/S&P)	Aaa(sf)/AAA(sf)

Charge-off Analysis	Class A4
Previous Balance	0
Charge-Off Additions	0
Charge-Off Removals	0
Final Balance	0

	Class B - AUD
Outstanding Balance beginning of the period	26,280,145
Outstanding Balance end of the period	24,884,295
Interest rate	3-M BBSW+0.38
Rating (Moody's/S&P)	Ba1(sf)/AA-(sf)

Charge-off Analysis	Class B
Previous Balance	0
Charge-Off Additions	0
Charge-Off Removals	0
Final Balance	0

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Trigger Events & Mortgage loans criteria (summary)

Key Characteristics of the Mortgage Pool (summary)	Offering Circular	30 May 2015
Number of Loans	20,342	2,860
Min Coupon (Interest Rate)	4.40%	1.84%
Max Coupon (Interest Rate)	8.77%	7.74%
Weighted Average Coupon (Interest Rate)	7.34%	5.06%
Weighted Average Seasoning (Months)	14.58	112.30
Weighted Average Maturity (Months)	343.09	246.70
Original Balance (AUD)	3,985,608,572	3,494,732,631
Outstanding Principal Balance (AUD)	3,985,608,572	362,553,681
Average Loan Size (AUD)	195,930	126,767
Maximum Loan Value (AUD)	1,450,000	1,085,466
Current Average Loan-to-Value	61.80%	36.33%
Current Weighted Average Loan-to-Value	67.36%	51.25%
Current Maximum Loan-to-Value	95.00%	127.00%

Counterparty Ratings/Trigger Events	
<u>Perfection of Title Events</u>	
Unremedied breach of representation or warranty by Seller	None
Event of default by Seller under Interest Rate Swaps	None
Servicer Default	None
Insolvency Event occurs in relation to Seller	None
Seller's long term credit rating downgraded below BBB by S&P or Baa2 by Moody's	
CBA's current rating	AA-/Aa2
<u>Collection Account (Commonwealth Bank of Australia)</u>	
Short-Term Rating (S&P/Moody's)	A-1+/P-1
Rating Requirement (S&P/Moody's)	A-1/P-1
<u>Mortgage Insurance Provider (QBE Lender's Mortgage Insurance)</u>	
Long-Term Rating (S&P/Moody's)	AA-/A2
<u>Liquidity Facility Provider (Commonwealth Bank of Australia)</u>	
Short-Term Rating (S&P/Moody's)	A-1+/P-1
Rating Requirement (S&P/Moody's)	A-1/P-1
<u>Commonwealth Bank of Australia Ltd as A1 Currency Swap Provider</u>	
Short-Term Rating (S&P/Moody's)	A-1+/P-1
Long-Term Rating (Moody's)	Aa2
Short-Term Rating Requirement (S&P/Moody's)	A-1/P-1
Long-Term Rating Requirement (Moody's)	A2
<u>ANZ Banking Group Ltd as A3 &amp; A4 Currency Swap Provider</u>	
Short-Term Rating (S&P/Moody's)	A-1+/P-1
Long-Term Rating (Moody's)	Aa2
Short-Term Rating Requirement (S&P/Moody's)	A-1+/P-1
Long-Term Rating Requirement (Moody's)	A2

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### Arrears Breakdown

Days in Arrears	Number of Loans in Arrears	Percentage of Number of Loans Outstanding (1) (%)	Principal Balance of Delinquent Loans	Percentage of Principal Outstand. of the Loans (1) (%)	Total Arrears amount(1)
31-60	14	0.49%	2,925,978.18-	0.81%	42,908.44
61-90	5	0.17%	1,006,639.71-	0.28%	22,955.79
91-120	5	0.17%	1,174,527.88-	0.32%	27,990.66
121-150	2	0.07%	416,195.02-	0.11%	13,734.32
151-180	2	0.07%	261,634.68-	0.07%	10,180.31
>181	12	0.42%	2,917,072.42-	0.80%	391,987.84
<b>TOTAL</b>	<b>40</b>	<b>1.40%</b>	<b>8,702,047.89-</b>	<b>2.40%</b>	<b>509,757.36</b>

### Default Statistics During Quarterly Period

Defaulted Loans	Properties Foreclosed	Loss on Sale of Property	Claims Submitted to Insurer	Claims Paid by Insurer	Claims Denied by Insurer	Loss Covered by Excess Spread	Loss Charged off to Notes
2	-	-	-	-	-	-	-

### Default Statistics Since Closing

Defaulted Loans	Properties Foreclosed	Loss on Sale of Property	Claims Submitted to Insurer	Claims Paid by Insurer	Claims Denied by Insurer	Loss Covered by Excess Spread	Loss Charged off to Notes
66	64	1,813,847.40	1,730,311.51	1,430,479.34	299,832.17	285,250.11	-

### CPR Statistics

Annualised Prepayments (CPR)	Mar-15	Apr-15	May-15
	16.81%	15.04%	16.46%

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**Interest Rate Distribution Report**

	Number	Number %	Current Balances	Current Balance %	Average Loan Size	Wgt Ave LVR %
<b>Total Variable</b>	2,776	97.06	-344,243,496.09	94.95	-124,007.02	51.14
<b>Fixed (Term Remaining)</b>						
<= 1 Year	38	1.33	-7,893,029.27	2.18	-207,711.30	50.93
> 1 Year <= 2 Years	29	1.01	-7,106,205.94	1.96	-245,041.58	56.74
> 2 Years <= 3 Years	12	0.42	-2,275,777.41	0.63	-189,648.12	46.85
> 3 Years <= 4 Years	3	0.10	-720,009.35	0.20	-240,003.12	63.40
> 4 Years <= 5 Years	2	0.07	-315,162.96	0.09	-157,581.48	57.58
> 5 Years	0	0.00	0.00	0.00	0.00	0.00
<b>Total Fixed</b>	84	2.94	-18,310,184.93	5.05	-217,978.39	53.28
<b>Grand Total</b>	<b>2,860</b>	<b>100.00</b>	<b>-362,553,681.02</b>	<b>100.00</b>	<b>-126,767.02</b>	<b>51.25</b>

**Loan to Value Ratio Distribution**

LVR Tier	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
<=20%	987	34.51	-40,339,615.85	11.13	-40,870.94	13.39
> 20% <= 25%	169	5.91	-18,892,952.40	5.21	-111,792.62	23.14
> 25% <= 30%	156	5.45	-20,771,785.03	5.73	-133,152.47	27.95
> 30% <= 35%	145	5.07	-19,803,331.77	5.46	-136,574.70	33.13
> 35% <= 40%	158	5.52	-22,130,128.35	6.10	-140,064.10	38.07
> 40% <= 45%	137	4.79	-21,472,186.69	5.92	-156,731.29	43.09
> 45% <= 50%	136	4.76	-22,570,412.21	6.23	-165,958.91	47.99
> 50% <= 55%	126	4.41	-24,542,870.19	6.77	-194,784.68	53.08
> 55% <= 60%	125	4.37	-21,466,840.01	5.92	-171,734.72	58.05
> 60% <= 65%	150	5.24	-26,791,910.94	7.39	-178,612.74	63.14
> 65% <= 70%	180	6.29	-37,490,702.78	10.34	-208,281.68	68.35
> 70% <= 75%	138	4.83	-29,777,717.34	8.21	-215,780.56	72.78
> 75% <= 80%	151	5.28	-35,415,610.41	9.77	-234,540.47	78.10
> 80% <= 85%	86	3.01	-16,769,021.01	4.63	-194,988.62	82.32
> 85% <= 90%	12	0.42	-3,280,022.72	0.90	-273,335.23	87.02
> 90% <= 95%	2	0.07	-478,333	0.13	-239,166.30	94.05
> 95% <= 100%	0	0.00	0.00	0.00	0.00	0.00
	2	0.07	-560,240.72	0.15	-280,120.36	119.86
<b>Total</b>	<b>2,860</b>	<b>100.00</b>	<b>-362,553,681.02</b>	<b>100.00</b>	<b>-126,767.02</b>	<b>51.25</b>

**Mortgage Insurer Distribution**

Mortgage Insurer	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
PMI	12	0.42	-2,244,960.70	0.62	-187,080.06	63.37
PMI POOL	2,240	78.32	-262,899,181.10	72.51	-117,365.71	45.61
WLENDER	608	21.26	-97,409,539.22	26.87	-160,213.06	66.19
<b>Total</b>	<b>2,860</b>	<b>100.00</b>	<b>-362,553,681.02</b>	<b>100.00</b>	<b>-126,767.02</b>	<b>51.25</b>



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Loan Maturity Distribution						
Loan Maturity (year)	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
2015	5	0.17	-97,554.36	0.03	-19,510.87	23.79
2016	5	0.17	-67,388.88	0.02	-13,477.78	3.99
2017	1	0.03	-27,950.46	0.01	-27,950.46	20.00
2018	4	0.14	-63,106.68	0.02	-15,776.67	5.30
2019	6	0.21	-86,137.85	0.02	-14,356.31	11.52
2020	1	0.03	34.45	0.00	34.45	0.00
2021	8	0.28	-284,606.63	0.08	-35,575.83	22.19
2022	27	0.94	-875,479.90	0.24	-32,425.18	19.50
2023	42	1.47	-1,392,023.18	0.38	-33,143.41	24.10
2024	74	2.59	-2,505,019.95	0.69	-33,851.62	27.80
2025	16	0.56	-874,545.73	0.24	-54,659.11	18.06
2026	30	1.05	-2,171,043.82	0.60	-72,368.13	30.54
2027	8	0.28	-629,977.56	0.17	-78,747.20	27.02
2028	8	0.28	-541,868.22	0.15	-67,733.53	50.97
2029	3	0.10	-299,788.64	0.08	-99,929.55	17.65
2030	13	0.45	-970,878.28	0.27	-74,682.94	33.09
2031	41	1.43	-4,317,154.05	1.19	-105,296.44	32.97
2032	51	1.78	-5,971,051.24	1.65	-117,079.44	40.57
2033	68	2.38	-9,589,139.31	2.64	-141,016.75	44.97
2034	170	5.94	-25,645,013.61	7.07	-150,853.02	53.89
2035	344	12.03	-47,699,988.54	13.16	-138,662.76	51.25
2036	1,584	55.38	-207,695,038.65	57.29	-131,120.61	53.51
2037	312	10.91	-44,831,675.40	12.37	-143,691.27	51.84
2038	12	0.42	-1,465,680.09	0.40	-122,140.01	33.94
2039	7	0.24	-615,043.13	0.17	-87,863.30	22.68
2040	3	0.10	-511,278.29	0.14	-170,426.10	36.67
2041	6	0.21	-1,457,855.10	0.40	-242,975.85	42.13
2042	5	0.17	-852,977.63	0.24	-170,595.53	26.71
2043	5	0.17	-934,721.65	0.26	-186,944.33	38.96
2044	1	0.03	-79,728.64	0.02	-79,728.64	5.00
<b>Total</b>	<b>2,860</b>	<b>100.00</b>	<b>-362,553,681.02</b>	<b>100.00</b>	<b>-126,767.02</b>	<b>51.25</b>

Loan Purpose Distribution						
Loan Purpose	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Construction	105	3.67	-12,373,820.23	3.41	-117,845.91	41.61
Other	139	4.86	-12,980,275.17	3.58	-93,383.27	45.71
Purchase	1,601	55.98	-215,428,954.97	59.42	-134,559.00	53.65
Refinance	810	28.32	-105,033,207.13	28.97	-129,670.63	48.63
Renovation	18	0.63	-1,033,626.15	0.29	-57,423.68	36.96
Vacantland	187	6.54	-15,703,797.37	4.33	-83,977.53	48.85
<b>Total</b>	<b>2,860</b>	<b>100.00</b>	<b>-362,553,681.02</b>	<b>100.00</b>	<b>-126,767.02</b>	<b>51.25</b>

Loan Seasoning Distribution						
Loan Seasoning	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
> 3 Months <= 6 Months	0	0.00	0.00	0.00	0.00	0.00
> 6 Months <= 9 Months	0	0.00	0.00	0.00	0.00	0.00
> 9 Months <= 12 Months	0	0.00	0.00	0.00	0.00	0.00
> 12 Months <= 18 Months	0	0.00	0.00	0.00	0.00	0.00
> 18 Months <= 24 Months	0	0.00	0.00	0.00	0.00	0.00
> 24 Months <= 36 Months	0	0.00	0.00	0.00	0.00	0.00
> 36 Months <= 48 Months	0	0.00	0.00	0.00	0.00	0.00
> 48 Months <= 60 Months	0	0.00	0.00	0.00	0.00	0.00
> 60 Months	2,860	100.00	-362,553,681.02	100.00	-126,767.02	51.25
<b>Total</b>	<b>2,860</b>	<b>100.00</b>	<b>-362,553,681.02</b>	<b>100.00</b>	<b>-126,767.02</b>	<b>51.25</b>

Loan Size Distribution						
Loan Size	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
<= 50,000	812	28.39	-13,126,639.15	3.62	-16,165.81	17.97
>50,000 <= 100,000	505	17.66	-37,451,970.84	10.33	-74,162.32	31.70
>100,000 <= 150,000	489	17.10	-61,447,043.82	16.95	-125,658.58	44.42
>150,000 <= 200,000	453	15.84	-78,713,107.12	21.71	-173,759.62	54.05
>200,000 <= 250,000	280	9.79	-62,389,709.29	17.21	-222,820.39	58.28
>250,000 <= 300,000	149	5.21	-40,443,865.51	11.16	-271,435.34	59.81
>300,000 <= 350,000	77	2.69	-24,942,801.74	6.88	-323,932.49	59.73
>350,000 <= 400,000	40	1.40	-14,990,293.36	4.13	-374,757.33	62.46
>400,000 <= 450,000	25	0.87	-10,710,924.65	2.95	-428,436.99	59.10
>450,000 <= 500,000	8	0.28	-3,805,544.17	1.05	-475,693.02	53.76
>500,000 <= 550,000	6	0.21	-3,144,495.92	0.87	-524,082.65	70.94
>550,000	16	0.56	-11,387,285.45	3.14	-711,705.34	55.37
<b>Total</b>	<b>2,860</b>	<b>100.00</b>	<b>-362,553,681.02</b>	<b>100.00</b>	<b>-126,767.02</b>	<b>51.25</b>

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Quarterly Information Report: March 1st 2015 - May 30th 2015

**Occupancy Type Distribution**

Occupancy Type	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Investment	543	18.99	-78,098,062.70	21.54	-143,827.00	48.52
Owner Occupied	2,317	81.01	-284,455,618.32	78.46	-122,768.93	52.00
<b>Total</b>	<b>2,860</b>	<b>100.00</b>	<b>-362,553,681.02</b>	<b>100.00</b>	<b>-126,767.02</b>	<b>51.25</b>

**Property Type Distribution**

Property Type	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Detached	2,259	78.99	-291,936,679.09	80.52	-129,232.70	50.15
Duplex	10	0.35	-574,958.42	0.16	-57,495.84	29.69
Semi Detached	44	1.54	-6,348,704.47	1.75	-144,288.74	46.98
Unit	382	13.36	-48,680,109.01	13.43	-127,434.84	57.10
Vacantland	165	5.77	-15,013,230.03	4.14	-90,989.27	56.16
<b>Total</b>	<b>2,860</b>	<b>100.00</b>	<b>-362,553,681.02</b>	<b>100.00</b>	<b>-126,767.02</b>	<b>51.25</b>

**Geographical Distribution - by State**

State	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
WA	1,228	42.94	-145,092,885.66	40.02	-118,153.82	44.84
NSW	540	18.88	-88,756,500.87	24.48	-164,363.89	54.70
Queensland	300	10.49	-40,529,948.79	11.18	-135,099.83	58.15
South Australia	105	3.67	-10,339,680.88	2.85	-98,473.15	55.77
Victoria	604	21.12	-67,819,503.32	18.71	-112,283.95	54.81
ACT	37	1.29	-5,296,463.78	1.46	-143,147.67	57.42
Northern Territory	10	0.35	-1,426,305.72	0.39	-142,630.57	48.21
Tasmania	36	1.26	-3,292,392.00	0.91	-91,455.33	59.56
NONE	0	0.00	0.00	0.00	0.00	0.00
<b>Total</b>	<b>2,860</b>	<b>100.00</b>	<b>-362,553,681.02</b>	<b>100.00</b>	<b>-126,767.02</b>	<b>51.25</b>

## Portfolio: Swan Trust Series 2007-1E

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### Transaction parties

#### **Issuer**

J.P. Morgan Trust Australia Limited  
Level 4  
35 Clarence Street  
Sydney NSW 2000

#### **Seller and Servicer**

Bank of Western Australia Ltd  
Level 34  
108 St Georges Terrace  
Perth WA 6000

#### **Offshore Note Trustee, Principal Paying Agent and Agent Bank**

The Bank of New York, London Branch  
48th Floor  
One Canada Square  
London E14 5AL

#### **Arranger**

HBOS Treasury Services plc  
33 Old Broad Street  
London EC2N 2DB

#### **Joint Lead Manager**

Credit Suisse Securities (Europe)  
Limited  
1 Cabot Square  
London EC14 4QJ

#### **Co-Manager for the Offshore Notes**

Societe Generale, London Branch  
Winchester House  
1 Great Winchester Street  
London EC3N 4SG

#### **Co-Manager for the Domestic Notes**

Deutsche Bank AG, Sydney Branch  
Level 16 Deutsche Bank Place  
Corner of Hunter & Phillip Streets  
Sydney NSW 2000

#### **Legal Advisers to Joint Lead Managers as to English Law**

Clifford Chance  
10 Upper Bank Street  
London E14 5JJ

#### **Security Trustee**

BNY Trust (Australia) Registry Limited  
Level 4  
35 Clarence Street  
Sydney NSW 2000

#### **Trust Manager**

Securitisation Advisory Services Pty Limited  
Ground Floor Tower 1  
201 Sussex Street  
Sydney NSW 2000

#### **Authorised Adviser**

Deutsche Bank AG, London Branch  
Winchester House  
1 Great Winchester Street  
London EC2N 1HZ

#### **Joint Lead Manager**

Deutsche Bank AG, London Branch  
Winchester House  
1 Great Winchester Street  
London EC2N 1HZ

#### **Co-Manager for the Offshore Notes**

Commonwealth Bank of Australia  
  
Level 7  
48 Martin Place  
Sydney NSW 2000

#### **Co-Manager for the Domestic Notes**

Credit Suisse, Sydney Branch  
Level 31 Gateway  
1 Macquarie Place  
Sydney NSW 2000

#### **Legal Advisers to the Seller and Trust Manager as to Australian Law**

Clayton Utz  
No. 1 O'Connell Street  
Sydney NSW 2000

#### **Legal Advisers to Trustee of the Series Trust, the Security Trustee and Offshore Note Trustee as to Australian Law**

Mallesons Stephen Jaques  
1 Farrer Place  
Sydney NSW 2000