Swan Trust Series 2007-1E

May 31st 2011 - Aug 30th 2011

Quarterly Information Report

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

Quarterly Information Report: **May 31st 2011 - Aug 30th 2011**

Amounts denominated in currency of note class

Quarterly Payment date: **12 September 2011**

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 *	0.07	0.14	0.08	0.08	0.19
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	246,614,975.64	308,268,719.38	208,081,385.93	38,533,590.02	75,640,470.03
Principal Redemption	16,224,763.94	20,280,954.93	13,689,644.56	2,535,119.36	4,924,346.67
Balance after Payment	230,390,211.70	287,987,764.46	194,391,741.36	35,998,470.66	70,716,123.36
Bond Factor before Payment	0.30826872	0.30826872	0.30826872	0.30826872	0.77184153
Bond Factor after Payment	0.28798776	0.28798776	0.28798776	0.28798777	0.72159310
Interest Payment	196,367.17	3,912,082.07	805,795.17	85,929.06	969,240.40

* 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
Jun-11	1,116,697,844.95	-23,483,644.73	-6,312,690.35	6,430,691.99	-3,506.70	0	1,093,328,695.16
Jul-11	1,093,328,695.16	-27,209,683.32	-4,747,060.66	5,357,023.09	0	0	1,066,728,974.27
Aug-11	1,066,728,974.27	-22,542,482.38	-7,054,762.70	6,150,753.40	0	0	1,043,282,482.59

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	-2,239,538,715.94	-726,396,514.08	534,197,374.19	-77,949.58	0	1,043,282,482.59

Portfolio: Swan Trust Series 2007-1E

Quarterly Information Report:May 31st 2011 - Aug 30th 2011

Quarterly Calculation Period:	31/05/2011	to	30/08/2011
Quarterly Determination Date:	5/09/2011		
Quarterly Payment Date:	12/09/2011	90	days

Loan Portfolio Amounts	Jun-11	Jul-11	Aug-11
Outstanding principal	1,116,697,845	1,093,328,695	1,066,728,974
Scheduled Principal	5,100,117	4,945,533	4,804,621
Prepayments	18,387,035	22,264,151	17,737,861
Redraws	6,430,692	5,357,023	6,150,753
Defaulted Loans	-	-	-
Loans repurchased by the seller	6,312,690	4,747,061	7,054,763
Total	**1,093,328,695**	**1,066,728,974**	**1,043,282,483**

Gross cumulative realised losses (Net of Post-foreclosure proceeds)	35,227.00
Mortgage Insurance payments	30,305.00
Net cumulative realised losses	4,922.00

Quarterly Cash Flows

Investor Revenues		
i) Finance Charge collections	20,738,125	
ii) Interest Rate Swap receivable amount	0	
iii) Any other non-Principal income	0	
iv) Principal draws	0	
v) Liquidity Facility drawings	0	
Total Investor Revenues	20,738,125	
Total Investor Revenues Priority of Payments:		
a) Taxes **		0
b) Trustee Fees **		41,798
c) Servicing Fee **		844,407
d) Management Fee **		84,441
e) Custodian Fee **		30,962
f) Other Senior Expenses **		72,038
g)i) Interest Rate Swap payable amount **		4,346,673
ii) Liquidity Facility fees and interest **		20,342
h) Repayment of Liquidity Facility drawings **		0
i)i) Class A1 Interest Amount (payable to Currency Swap Provider) **		3,800,755
ii) Class A2 Interest Amount **		3,912,082
iii) Class A3 Interest Amount (payable to Currency Swap Provider) **		4,341,215
iv) Class A4 Interest Amount (payable to Currency Swap Provider) **		1,176,034
v) Redraw Facility Interest		14,918
j) Class B Interest Amount **		969,240
k) Reimbursing Principal draws		3,507
l) Class A Defaulted Amount		0
m) Class B Defaulted Amount		0
n) Unreimbursed Class A Charge-Offs		0
o) Unreimbursed Class B Charge-Offs		0
p) Subordinated Termination Payments		0
q) Income Unitholder		1,079,713
Total of Interest Amount Payments		**20,738,125**

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

Portfolio: Swan Trust Series 2007-1E

Quarterly Information Report:May 31st 2011 - Aug 30th 2011

Principal Collections		
i) Scheduled Principal repayments	14,850,270	
ii) Unscheduled Principal repayments	40,447,071	
iii) Repurchases of (Principal)	18,114,514	
iv) Reimbursement of Principal draws from Investor Revenues	3,507	
v) Any other Principal income	-	
Total Principal Collections	**73,415,362**	
Total Principal Collections Priority of Payments:		
a) Redraws funded by the seller		-
b) Redraw Adjusted Principal repayment		-
c)i) Class A1 Principal (payable to Currency Swap Provider)		19,642,713
ii) Class A2 Principal		20,280,955
iii) Class A3 Principal (payable to Currency Swap Provider)		22,486,306
iii) Class A4 Principal (payable to Currency Swap Provider)		6,081,042
d) Class B Principal		4,924,347
Total Principal Priority of Payments		73,415,362

Additional Information

Liquidity Facility (364 days) Available amount	15,000,000
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

Redraw Facility (364 days) Available amount	11,000,000
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

Portfolio: Swan Trust Series 2007-1E

Quarterly Information Report:May 31st 2011 - Aug 30th 2011

Amortization of the Notes

	Class A1 - USD
Outstanding Balance beginning of the period	246,614,976
Outstanding Balance end of the period	230,390,212
Interest rate	3-M USD LIBOR+0.07
Rating (Moodys/S&P)	Aaa/AAA

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	308,268,719
Outstanding Balance end of the period	287,987,764
Interest rate	3-M BBSW+0.14
Rating (Moodys/S&P)	Aaa/AAA

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	208,081,386
Outstanding Balance end of the period	194,391,741
Interest rate	3-M Euribor+0.08
Rating (Moodys./S&P)	Aaa/AAA

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	38,533,590
Outstanding Balance end of the period	35,998,471
Interest rate	3-M GBP LIBOR+0.08
Rating (Moodys/S&P)	Aaa/AAA

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	75,640,470
Outstanding Balance end of the period	70,716,123
Interest rate	3-M BBSW+0.19
Rating (Moodys/S&P)	Aa2/AA

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

Portfolio: Swan Trust Series 2007-1E

Quarterly Information Report:May 31st 2011 - Aug 30th 2011

Trigger Events & Mortgage loans criteria (summary)

Key Characteristics of the Mortgage Pool (summary)	Offering Circular	30 August 2011
Number of Loans	20,342	6,474
Min Coupon (Interest Rate)	4.40%	4.08%
Max Coupon (Interest Rate)	8.77%	8.90%
Weighted Average Coupon (Interest Rate)	7.34%	7.46%
Weighted Average Seasoning (Months)	14.58	66.64
Weighted Average Maturity (Months)	343.09	291.59
Original Balance (AUD)	3,985,608,572	3,494,732,631
Outstanding Principal Balance (AUD)	3,985,608,572	1,043,282,483
Average Loan Size (AUD)	195,930	161,150
Maximum Loan Value (AUD)	1,450,000	1,190,497
Current Average Loan-to-Value	61.80%	47.64%
Current Weighted Average Loan-to-Value	67.36%	58.44%
Current Maximum Loan-to-Value	95.00%	116.00%

Counterparty Ratings/Trigger Events	
Perfection of Title Events	
Unremedied breach of represention 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	AA-/Aa3
Collection Account (Bank of Western Australia Ltd)	
Short-Term Rating (S&P/Moody's)	A-1+/P-1
Rating Requirement (S&P/Moody's)	A-1/P-1
Mortgage Insurance Provider (PMI)	
Long-Term Rating (S&P/Moody's)	AA/Aa2
Liquidity Facility Provider (Deutsche Bank AG, Sydney Branch)	
Short-Term Rating (S&P/Moody's)	A-1+/P-1
Rating Requirement (S&P/Moody's)	A-1/P-1
Commonwealth Bank of Australia Ltd as A1 Currency Swap Provider	
Short-Term Rating (S&P/Moody's)	A-1+/P-1
Long-Term Rating (Moody's)	Aa1
Short-Term Rating Requirement (S&P/Moody's)	A-1+/P-1
Long-Term Rating Requirement (Moody's)	A2
ANZ Banking Group Ltd as A3 & A4 Currency Swap Provider	
Short-Term Rating (S&P/Moody's)	A-1+/P-1
Long-Term Rating (Moody's)	Aa1
Short-Term Rating Requirement (S&P/Moody's)	A-1+/P-1
Long-Term Rating Requirement (Moody's)	A2

Portfolio: Swan Trust Series 2007-1E

Quarterly Information Report:May 31st 2011 - Aug 30th 2011

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	48	0.74%	12,276,831.26-	1.18%	203,819.22
61-90	24	0.37%	5,494,222.97-	0.53%	128,398.58
91-120	14	0.22%	2,932,592.66-	0.28%	88,669.88
121-150	6	0.09%	1,798,983.11-	0.17%	72,327.93
151-180	4	0.06%	1,261,190.81-	0.12%	59,842.75
>181	30	0.46%	7,185,438.74-	0.69%	902,061.72
TOTAL	126	1.95%	30,949,259.55-	2.97%	1,455,120.08

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
1	1	35,227.00	35,227.00	30,305.00	4,922.00	3,506.70	-

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 Noteds
34	26	706,763.43	969,364.75	897,523.96	71,840.06	77,949.58	-

CPR Statistics

Annualised Prepayments (CPR)	Jun-11	Jul-11	Aug-11
	19.07%	20.84%	19.38%

Portfolio: Swan Trust Series 2007-1E

Quarterly Information Report:May 31st 2011 - Aug 30th 2011

Interest Rate Distribution Report - Variable

Limit Effective Rate	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
>=6.5%	28	0.50	-1,725,648.24	0.20	-61,630.29	25.07
>6.5%<=7.0%	221	3.93	-56,142,376.38	6.51	-254,037.90	56.90
>7.0%<=7.5%	482	8.56	-101,819,053.33	11.81	-211,242.85	57.89
>7.5%<=8.0%	4,866	86.46	-701,066,907.15	81.32	-144,074.58	59.54
>8.0%<=8.5%	26	0.46	-1,111,842.29	0.13	-42,763.17	37.17
>8.5%<=9.0%	5	0.09	-284,424.57	0.03	-56,884.91	36.82
>9.0%	0	0.00	0.00	0.00	0.00	0.00
Total	**5,628**	**100.00**	**-862,150,251.96**	**100.00**	**-153,189.45**	**59.07**

Interest Rate Distribution Report - Fixed

Limit Effective Rate	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
>=6.5%	7	0.83	-1,358,906.50	0.75	-194,129.50	54.46
>6.5%<=7.0%	566	66.90	-122,190,327.77	67.46	-215,883.97	54.25
>7.0%<=7.5%	139	16.43	-27,372,984.59	15.11	-196,927.95	54.80
>7.5%<=8.0%	52	6.15	-11,354,490.22	6.27	-218,355.58	57.92
>8.0%<=8.5%	68	8.04	-16,286,033.43	8.99	-239,500.49	62.30
>8.5%<=9.0%	14	1.65	-2,569,488.12	1.42	-183,534.87	65.99
>9.0%	0	0.00	0.00	0.00	0.00	0.00
Total	**846**	**100.00**	**-181,132,230.63**	**100.00**	**-214,104.29**	**55.45**

Loan to Value Ratio Distribution

LVR Tier	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
<=20%	1,232	19.03	-53,504,520.03	5.13	-43,428.99	13.94
> 20% <= 25%	333	5.14	-34,284,198.40	3.29	-102,955.55	23.25
> 25% <= 30%	356	5.50	-47,379,915.81	4.54	-133,089.65	28.03
> 30% <= 35%	342	5.28	-48,836,116.40	4.68	-142,795.66	33.15
> 35% <= 40%	358	5.53	-59,463,777.40	5.70	-166,099.94	38.12
> 40% <= 45%	374	5.78	-62,341,372.12	5.98	-166,688.16	43.13
> 45% <= 50%	368	5.68	-65,335,714.85	6.26	-177,542.70	48.02
> 50% <= 55%	368	5.68	-73,260,478.11	7.02	-199,077.39	53.09
> 55% <= 60%	349	5.39	-68,506,745.50	6.57	-196,294.40	58.08
> 60% <= 65%	358	5.53	-67,147,576.22	6.44	-187,563.06	63.07
> 65% <= 70%	393	6.07	-84,999,826.93	8.15	-216,284.55	68.17
> 70% <= 75%	459	7.09	-100,226,464.29	9.61	-218,358.31	73.25
>75% <= 80%	472	7.29	-108,796,823.18	10.43	-230,501.74	78.03
>80% <= 85%	290	4.48	-66,061,467.58	6.33	-227,798.16	83.26
>85% <= 90%	362	5.59	-86,711,943.11	8.31	-239,535.75	87.76
>90% <= 95%	49	0.76	-13,318,657	1.28	-271,809.32	92.48
>95%<= 100%	0	0.00	0.00	0.00	0.00	0.00
	11	0.17	-3,106,886.16	0.30	-282,444.20	101.55
Total	**6,474**	**100.00**	**-1,043,282,482.59**	**100.00**	**161,149.60-**	**58.44**

Mortgage Insurer Distribution

Mortgage Insurer	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
PMI	38	0.59	-7,613,324.97	0.73	-200,350.66	65.89
PMI POOL	4,930	76.15	-740,426,763.62	70.97	-150,187.98	51.90
WLENDER	1,506	23.26	-295,242,394.00	28.30	-196,044.09	74.65
Total	**6,474**	**100.00**	**-1,043,282,482.59**	**100.00**	**-161,149.60**	**58.44**

Portfolio: Swan Trust Series 2007-1E

Quarterly Information Report:May 31st 2011 - Aug 30th 2011

Loan Maturity Distribution

Loan Maturity (year)	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
2011	4	0.06	-154,392.17	0.01	-38,598.04	34.39
2012	3	0.05	-20,552.08	0.00	-6,850.69	6.05
2013	5	0.08	-55,974.34	0.01	-11,194.87	8.69
2014	4	0.06	-155,424.83	0.01	-38,856.21	9.90
2015	5	0.08	-271,923.05	0.03	-54,384.61	25.56
2016	11	0.17	-480,104.36	0.05	-43,645.85	24.04
2017	6	0.09	-74,767.56	0.01	-12,461.26	29.04
2018	8	0.12	-379,914.98	0.04	-47,489.37	20.41
2019	14	0.22	-507,057.84	0.05	-36,218.42	19.87
2020	2	0.03	-56,977.85	0.01	-28,488.93	11.40
2021	19	0.29	-1,133,394.43	0.11	-59,652.34	35.20
2022	56	0.86	-2,503,467.03	0.24	-44,704.77	32.08
2023	75	1.16	-3,820,806.01	0.37	-50,944.08	38.16
2024	125	1.93	-6,942,429.96	0.67	-55,539.44	35.61
2025	35	0.54	-2,524,923.43	0.24	-72,140.67	30.17
2026	60	0.93	-5,531,393.68	0.53	-92,189.89	38.19
2027	21	0.32	-2,155,290.28	0.21	-102,632.87	32.97
2028	14	0.22	-1,434,851.98	0.14	-102,489.43	52.41
2029	13	0.20	-1,067,105.47	0.10	-82,085.04	42.50
2030	23	0.36	-3,340,432.81	0.32	-145,236.21	47.06
2031	80	1.24	-11,078,266.56	1.06	-138,478.33	47.36
2032	111	1.71	-14,828,821.10	1.42	-133,592.98	43.40
2033	164	2.53	-27,532,529.19	2.64	-167,881.28	54.61
2034	365	5.64	-67,392,012.55	6.46	-184,635.65	61.67
2035	757	11.69	-123,516,283.64	11.84	-163,165.50	59.92
2036	3,676	56.78	-619,190,623.86	59.35	-168,441.41	59.82
2037	766	11.83	-138,699,079.13	13.29	-181,069.29	58.75
2038	26	0.40	-3,984,281.27	0.38	-153,241.59	40.18
2039	13	0.20	-2,204,191.07	0.21	-169,553.16	38.97
2040	6	0.09	-1,205,077.44	0.12	-200,846.24	58.23
2041	7	0.11	-1,040,132.64	0.10	-148,590.38	40.17
Total	**6,474**	**100.00**	**-1,043,282,482.59**	**100.00**	**-161,149.60**	**58.44**

Loan Purpose Distribution

Loan Purpose	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Construction	227	3.51	-35,438,264.52	3.40	-156,115.70	51.74
Other	291	4.49	-28,753,577.01	2.76	-98,809.54	47.50
Purchase	3,468	53.57	-595,015,662.52	57.03	-171,573.14	61.63
Refinance	2,023	31.25	-335,728,330.85	32.18	-165,955.68	55.53
Renovation	31	0.48	-2,716,948.11	0.26	-87,643.49	37.33
Vacantland	434	6.70	-45,629,699.58	4.37	-105,137.56	51.59
Total	**6,474**	**100.00**	**-1,043,282,482.59**	**100.00**	**-161,149.60**	**58.44**

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	2,855	44.10	-484,123,995.42	46.40	-169,570.58	58.18
> 60 Months	3,619	55.90	-559,158,487.17	53.60	-154,506.35	58.67
Total	**6,474**	**100.00**	**-1,043,282,482.59**	**100.00**	**-161,149.60**	**58.44**

Loan Size Distribution

Loan Size	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
<= 50,000	1,069	16.51	-21,627,238.45	2.07	-20,231.28	23.03
>50,000 <= 100,000	1,087	16.79	-82,401,085.79	7.90	-75,805.97	37.02
>100,000 <= 150,000	1,101	17.01	-138,230,931.68	13.25	-125,550.35	46.96
>150,000 <= 200,000	1,169	18.06	-204,856,853.03	19.64	-175,241.11	58.10
>200,000 <= 250,000	877	13.55	-196,175,854.96	18.80	-223,689.69	63.32
>250,000 <= 300,000	533	8.23	-145,312,436.31	13.93	-272,631.21	67.16
>300,000 <= 350,000	275	4.25	-88,725,182.99	8.50	-322,637.03	68.46
>350,000 <= 400,000	153	2.36	-57,657,657.99	5.53	-376,847.44	64.23
>400,000 <= 450,000	86	1.33	-36,475,102.63	3.50	-424,129.10	66.21
>450,000 <= 500,000	52	0.80	-24,822,178.27	2.38	-477,349.58	67.42
>500,000 <= 550,000	20	0.31	-10,559,240.84	1.01	-527,962.04	65.71
>550,000	52	0.80	-36,438,719.65	3.49	-700,744.61	62.75
Total	**6,474**	**100.00**	**-1,043,282,482.59**	**100.00**	**-161,149.60**	**58.44**

Portfolio: Swan Trust Series 2007-1E

Quarterly Information Report:May 31st 2011 - Aug 30th 2011

Occupancy Type Distribution

Occupancy Type	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Investment	1,390	21.47	-226,187,582.78	21.68	-162,724.88	54.62
Owner Occupied	5,084	78.53	-817,094,899.81	78.32	-160,718.90	59.50
Total	**6,474**	**100.00**	**-1,043,282,482.59**	**100.00**	**-161,149.60**	**58.44**

Property Type Distribution

Property Type	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Detached	5,008	77.36	-820,875,812.32	78.68	-163,912.90	57.10
Duplex	21	0.32	-3,099,462.30	0.30	-147,593.44	50.11
Semi Detached	119	1.84	-20,699,342.24	1.98	-173,944.05	61.28
Unit	930	14.37	-153,204,431.96	14.68	-164,735.95	65.52
Vacant Land	396	6.12	-45,403,433.77	4.35	-114,655.14	58.09
Total	**6,474**	**100.00**	**-1,043,282,482.59**	**100.00**	**-161,149.60**	**58.44**

Geographical Distribution - by State

State	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
WA	2,753	42.52	-418,280,242.71	40.09	-151,936.16	51.98
NSW	1,330	20.54	-272,176,057.51	26.09	-204,643.65	63.65
Queensland	608	9.39	-99,090,437.12	9.50	-162,977.69	64.14
South Australia	259	4.00	-34,089,142.80	3.27	-131,618.31	60.99
Victoria	1,353	20.90	-197,310,788.74	18.91	-145,832.07	61.29
ACT	80	1.24	-11,579,765.98	1.11	-144,747.07	60.13
Northern Territory	18	0.28	-2,741,704.09	0.26	-152,316.89	55.17
Tasmania	73	1.13	-8,014,343.64	0.77	-109,785.53	65.98
NONE	0	0.00	0.00	0.00	0.00	0.00
Total	**6,474**	**100.00**	**-1,043,282,482.59**	**100.00**	**-161,149.60**	**58.44**

Portfolio: Swan Trust Series 2007-1E

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
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One Canada Square
London E14 5AL

Arranger
HBOS Treasury Services plc
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London EC2N 2DB

Joint Lead Manager
Credit Suisse Securities (Europe) Limited
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London EC14 4QJ

Co-Manager for the Offshore Notes

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Co-Manager for the Domestic Notes

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Security Trustee
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Sydney NSW 2000

Trust Manager
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Authorised Adviser

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Mallesons Stephen Jaques
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