Swan Trust Series 2007-1E

Aug 31st 2011 - Nov 30th 2011

Quarterly Information Report

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

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

Amounts denominated in currency of note class

Quarterly Payment date: **12 December 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	230,390,211.70	287,987,764.46	194,391,741.36	35,998,470.66	70,716,123.36
Principal Redemption	16,831,290.58	21,039,113.23	14,201,401.42	2,629,889.15	5,108,429.64
Balance after Payment	213,558,921.12	266,948,651.22	180,190,339.94	33,368,581.51	65,607,693.71
Bond Factor before Payment	0.28798776	0.28798776	0.28798776	0.28798777	0.72159310
Bond Factor after Payment	0.26694865	0.26694865	0.26694865	0.26694865	0.66946626
Interest Payment	236,927.73	3,597,164.43	792,103.15	88,767.75	892,108.11

* 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
Sep-11	1,043,282,482.59	-26,863,600.23	-6,450,346.50	6,645,353.75	0.00	0	1,016,613,889.61
Oct-11	1,016,613,889.61	-24,312,343.67	-6,030,033.73	4,924,141.52	0	0	991,195,653.73
Nov-11	991,195,653.73	-24,793,353.58	-4,465,830.53	5,186,183.63	0	0	967,122,653.25

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	-2,315,508,013.42	-743,342,724.84	550,953,053.09	-77,949.58	0	967,122,653.25

Portfolio: Swan Trust Series 2007-1E

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

Quarterly Calculation Period:	31/08/2011	to	30/11/2011
Quarterly Determination Date:	5/12/2011		
Quarterly Payment Date:	12/12/2011	91	days

Loan Portfolio Amounts	Sep-11	Oct-11	Nov-11
Outstanding principal	1,043,282,483	1,016,613,890	991,195,654
Scheduled Principal	4,651,107	4,509,186	4,332,001
Prepayments	22,212,493	19,803,158	20,461,353
Redraws	6,645,354	4,924,142	5,186,184
Defaulted Loans	-	-	-
Loans repurchased by the seller	6,450,347	6,030,034	4,465,831
Total	**1,016,613,890**	**991,195,654**	**967,122,653**

Gross cumulative realised losses (Net of Post-foreclosure proceeds)	60,756.34
Mortgage Insurance payments	61,308.82
Net cumulative realised losses	552.48-

Quarterly Cash Flows

Investor Revenues		
i) Finance Charge collections	19,282,048	
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	19,282,048	
Total Investor Revenues Priority of Payments:		
a) Taxes **		0
b) Trustee Fees **		39,050
c) Servicing Fee **		788,893
d) Management Fee **		78,889
e) Custodian Fee **		28,926
f) Other Senior Expenses **		15
g)i) Interest Rate Swap payable amount **		4,151,307
ii) Liquidity Facility fees and interest **		20,568
h) Repayment of Liquidity Facility drawings **		0
i)i) Class A1 Interest Amount (payable to Currency Swap Provider) **		3,495,095
ii) Class A2 Interest Amount **		3,597,164
iii) Class A3 Interest Amount (payable to Currency Swap Provider) **		3,991,847
iv) Class A4 Interest Amount (payable to Currency Swap Provider) **		1,081,441
v) Redraw Facility Interest		15,084
j) Class B Interest Amount **		892,108
k) Reimbursing Principal draws		0
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		1,101,660
Total of Interest Amount Payments		**19,282,048**

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

Portfolio: Swan Trust Series 2007-1E

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Principal Collections		
i) Scheduled Principal repayments	13,492,294	
ii) Unscheduled Principal repayments	45,721,325	
iii) Repurchases of (Principal)	16,946,211	
iv) Reimbursement of Principal draws from Investor Revenues	-	
v) Any other Principal income	-	
Total Principal Collections	**76,159,829**	
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)		20,377,012
ii) Class A2 Principal		21,039,113
iii) Class A3 Principal (payable to Currency Swap Provider)		23,326,906
iii) Class A4 Principal (payable to Currency Swap Provider)		6,308,368
d) Class B Principal		5,108,430
Total Principal Priority of Payments		76,159,829

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

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Amortization of the Notes

	Class A1 - USD
Outstanding Balance beginning of the period	230,390,212
Outstanding Balance end of the period	213,558,921
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	287,987,764
Outstanding Balance end of the period	266,948,651
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	194,391,741
Outstanding Balance end of the period	180,190,340
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	35,998,471
Outstanding Balance end of the period	33,368,582
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	70,716,123
Outstanding Balance end of the period	65,607,694
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

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Trigger Events & Mortgage loans criteria (summary)

Key Characteristics of the Mortgage Pool (summary)	Offering Circular	30 November 2011
Number of Loans	20,342	6,068
Min Coupon (Interest Rate)	4.40%	3.83%
Max Coupon (Interest Rate)	8.77%	8.89%
Weighted Average Coupon (Interest Rate)	7.34%	7.24%
Weighted Average Seasoning (Months)	14.58	69.72
Weighted Average Maturity (Months)	343.09	288.50
Original Balance (AUD)	3,985,608,572	3,494,732,631
Outstanding Principal Balance (AUD)	3,985,608,572	967,122,653
Average Loan Size (AUD)	195,930	159,381
Maximum Loan Value (AUD)	1,450,000	1,190,497
Current Average Loan-to-Value	61.80%	46.07%
Current Weighted Average Loan-to-Value	67.36%	56.74%
Current Maximum Loan-to-Value	95.00%	176.00%

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

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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	34	0.56%	8,137,477.39-	0.84%	124,428.78
61-90	16	0.26%	4,265,139.42-	0.44%	99,879.86
91-120	11	0.18%	1,711,536.36-	0.18%	51,834.16
121-150	5	0.08%	969,649.97-	0.10%	32,743.21
151-180	8	0.13%	1,942,677.23-	0.20%	92,001.61
>181	28	0.46%	7,280,591.56-	0.75%	670,326.17
TOTAL	102	1.68%	24,307,071.93-	2.51%	1,071,213.79

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
6	1	60,756.34	61,308.82	61,308.82	-	-	-

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
41	33	1,159,485.10	1,155,922.55	1,114,092.65	41,829.90	77,949.58	-

CPR Statistics

Annualised Prepayments (CPR)	Sep-11	Oct-11	Nov-11
	20.92%	21.16%	21.95%

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Interest Rate Distribution Report - Variable

Limit Effective Rate	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
>=6.5%	26	0.48	-2,125,072.67	0.26	-81,733.56	28.73
>6.5%<=7.0%	669	12.32	-149,851,037.30	18.10	-223,992.58	55.26
>7.0%<=7.5%	4,528	83.40	-663,050,540.09	80.10	-146,433.42	58.07
>7.5%<=8.0%	186	3.43	-12,060,082.02	1.46	-64,839.15	37.51
>8.0%<=8.5%	16	0.29	-520,341.19	0.06	-32,521.32	28.59
>8.5%<=9.0%	4	0.07	-222,554.45	0.03	-55,638.61	41.55
>9.0%	0	0.00	0.00	0.00	0.00	0.00
Total	**5,429**	**100.00**	**-827,829,627.72**	**100.00**	**-152,482.89**	**57.17**

Interest Rate Distribution Report - Fixed

Limit Effective Rate	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
>=6.5%	18	2.82	-4,159,070.75	2.99	-231,059.49	61.88
>6.5%<=7.0%	418	65.41	-91,548,474.19	65.72	-219,015.49	53.03
>7.0%<=7.5%	72	11.27	-13,907,147.60	9.98	-193,154.83	51.06
>7.5%<=8.0%	50	7.82	-10,871,993.74	7.81	-217,439.87	52.88
>8.0%<=8.5%	67	10.49	-16,247,832.07	11.66	-242,504.96	61.74
>8.5%<=9.0%	14	2.19	-2,558,507.18	1.84	-182,750.51	60.19
>9.0%	0	0.00	0.00	0.00	0.00	0.00
Total	**639**	**100.00**	**-139,293,025.53**	**100.00**	**-217,985.96**	**54.23**

Loan to Value Ratio Distribution

LVR Tier	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
<=20%	1,296	21.36	-66,053,538.14	6.83	-50,967.24	13.78
> 20% <= 25%	330	5.44	-37,699,601.58	3.90	-114,241.22	23.11
> 25% <= 30%	339	5.59	-48,919,425.42	5.06	-144,305.09	27.91
> 30% <= 35%	319	5.26	-48,864,873.42	5.05	-153,181.42	33.11
> 35% <= 40%	350	5.77	-58,367,067.40	6.04	-166,763.05	37.91
> 40% <= 45%	320	5.27	-51,099,696.95	5.28	-159,686.55	43.00
> 45% <= 50%	327	5.39	-58,245,273.00	6.02	-178,120.10	47.92
> 50% <= 55%	343	5.65	-69,966,650.61	7.23	-203,984.40	52.95
> 55% <= 60%	312	5.14	-58,523,999.35	6.05	-187,576.92	57.97
> 60% <= 65%	336	5.54	-63,702,938.44	6.59	-189,592.08	63.11
> 65% <= 70%	327	5.39	-69,386,689.21	7.17	-212,191.71	68.17
> 70% <= 75%	414	6.82	-89,781,728.39	9.28	-216,864.08	73.21
>75% <= 80%	432	7.12	-99,188,381.97	10.26	-229,602.74	78.08
>80% <= 85%	276	4.55	-63,489,282.21	6.56	-230,033.63	83.27
>85% <= 90%	299	4.93	-70,828,287.53	7.32	-236,883.90	87.69
>90% <= 95%	39	0.64	-10,606,912	1.10	-271,972.10	92.38
>95%<= 100%	0	0.00	0.00	0.00	0.00	0.00
	9	0.15	-2,398,307.84	0.25	-266,478.65	112.60
Total	**6,068**	**100.00**	**-967,122,653.25**	**100.00**	**159,380.79-**	**56.74**

Mortgage Insurer Distribution

Mortgage Insurer	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
PMI	37	0.61	-7,552,780.09	0.78	-204,129.19	64.07
PMI POOL	4,634	76.37	-687,239,553.97	71.06	-148,303.74	50.19
WLENDER	1,397	23.02	-272,330,319.19	28.16	-194,939.38	73.07
Total	**6,068**	**100.00**	**-967,122,653.25**	**100.00**	**-159,380.79**	**56.74**

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Loan Maturity Distribution

Loan Maturity (year)	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
2011	3	0.05	-239,107.17	0.02	-79,702.39	43.35
2012	2	0.03	-7,802.35	0.00	-3,901.18	3.39
2013	3	0.05	-17,421.56	0.00	-5,807.19	4.25
2014	6	0.10	-178,142.82	0.02	-29,690.47	10.07
2015	5	0.08	-255,651.14	0.03	-51,130.23	23.85
2016	8	0.13	-383,620.11	0.04	-47,952.51	23.97
2017	7	0.12	-85,405.79	0.01	-12,200.83	27.91
2018	7	0.12	-367,645.43	0.04	-52,520.78	19.66
2019	13	0.21	-354,885.59	0.04	-27,298.89	18.10
2020	4	0.07	-166,982.53	0.02	-41,745.63	17.57
2021	13	0.21	-687,773.20	0.07	-52,905.63	30.27
2022	47	0.77	-2,300,119.14	0.24	-48,938.71	31.51
2023	72	1.19	-3,660,587.21	0.38	-50,841.49	36.86
2024	128	2.11	-6,917,652.67	0.72	-54,044.16	34.61
2025	35	0.58	-2,473,844.57	0.26	-70,681.27	31.76
2026	52	0.86	-4,506,514.95	0.47	-86,663.75	37.67
2027	29	0.48	-2,870,167.02	0.30	-98,971.28	31.34
2028	10	0.16	-1,015,332.66	0.10	-101,533.27	54.16
2029	10	0.16	-910,929.26	0.09	-91,092.93	44.65
2030	19	0.31	-2,637,983.86	0.27	-138,841.26	43.39
2031	67	1.10	-9,581,341.36	0.99	-143,005.09	43.90
2032	109	1.80	-14,337,112.89	1.48	-131,533.15	42.98
2033	136	2.24	-23,243,581.61	2.40	-170,908.69	51.41
2034	328	5.41	-60,032,559.34	6.21	-183,026.10	60.11
2035	649	10.70	-103,685,504.29	10.72	-159,761.95	57.66
2036	2,938	48.42	-475,651,455.07	49.18	-161,896.34	58.98
2037	1,314	21.65	-241,198,859.11	24.94	-183,560.78	56.42
2038	27	0.44	-4,621,506.53	0.48	-171,166.91	36.29
2039	13	0.21	-2,170,082.08	0.22	-166,929.39	30.62
2040	6	0.10	-1,202,167.71	0.12	-200,361.29	36.24
2041	8	0.13	-1,360,914.23	0.14	-170,114.28	41.69
Total	**6,068**	**100.00**	**-967,122,653.25**	**100.00**	**-159,380.79**	**56.74**

Loan Purpose Distribution

Loan Purpose	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Construction	216	3.56	-34,071,843.77	3.52	-157,740.02	49.38
Other	272	4.48	-26,912,941.83	2.78	-98,944.64	46.85
Purchase	3,250	53.56	-550,212,120.83	56.89	-169,296.04	59.87
Refinance	1,893	31.20	-311,372,897.54	32.20	-164,486.48	53.91
Renovation	27	0.44	-2,296,112.93	0.24	-85,041.22	35.62
Vacantland	410	6.76	-42,256,736.35	4.37	-103,065.21	50.37
Total	**6,068**	**100.00**	**-967,122,653.25**	**100.00**	**-159,380.79**	**56.74**

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	1,614	26.60	-278,084,237.99	28.75	-172,295.07	55.99
> 60 Months	4,454	73.40	-689,038,415.26	71.25	-154,701.04	57.05
Total	**6,068**	**100.00**	**-967,122,653.25**	**100.00**	**-159,380.79**	**56.74**

Loan Size Distribution

Loan Size	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
<= 50,000	1,042	17.17	-21,073,101.59	2.18	-20,223.71	21.75
>50,000 <= 100,000	997	16.43	-75,593,433.21	7.82	-75,820.90	36.24
>100,000 <= 150,000	1,053	17.35	-131,843,043.61	13.63	-125,207.07	46.11
>150,000 <= 200,000	1,079	17.78	-188,876,466.69	19.53	-175,047.70	56.26
>200,000 <= 250,000	819	13.50	-182,886,825.92	18.91	-223,305.04	61.90
>250,000 <= 300,000	498	8.21	-135,890,548.94	14.05	-272,872.59	65.21
>300,000 <= 350,000	250	4.12	-80,637,081.54	8.34	-322,548.33	66.59
>350,000 <= 400,000	136	2.24	-51,058,062.88	5.28	-375,426.93	63.03
>400,000 <= 450,000	81	1.33	-34,154,494.39	3.53	-421,660.42	63.19
>450,000 <= 500,000	45	0.74	-21,381,467.06	2.21	-475,143.71	66.75
>500,000 <= 550,000	20	0.33	-10,486,543.66	1.08	-524,327.18	60.89
>550,000	48	0.79	-33,241,583.76	3.44	-692,533.00	59.64
Total	**6,068**	**100.00**	**-967,122,653.25**	**100.00**	**-159,380.79**	**56.74**

Portfolio: Swan Trust Series 2007-1E

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

Occupancy Type Distribution

Occupancy Type	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Investment	1,322	21.79	-213,190,853.50	22.04	-161,263.88	52.58
Owner Occupied	4,746	78.21	-753,931,799.75	77.96	-158,856.26	57.92
Total	**6,068**	**100.00**	**-967,122,653.25**	**100.00**	**-159,380.79**	**56.74**

Property Type Distribution

Property Type	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Detached	4,705	77.54	-763,003,907.59	78.89	-162,168.74	55.33
Duplex	21	0.35	-2,905,576.92	0.30	-138,360.81	50.70
Semi Detached	116	1.91	-19,615,307.98	2.03	-169,097.48	57.75
Unit	857	14.12	-139,427,370.55	14.42	-162,692.38	64.25
Vacant Land	369	6.08	-42,170,490.21	4.36	-114,283.17	57.43
Total	**6,068**	**100.00**	**-967,122,653.25**	**100.00**	**-159,380.79**	**56.74**

Geographical Distribution - by State

State	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
WA	2,579	42.50	-386,740,540.35	39.99	-149,957.56	49.67
NSW	1,250	20.60	-252,779,471.57	26.14	-202,223.58	62.38
Queensland	568	9.36	-91,174,494.87	9.43	-160,518.48	62.83
South Australia	235	3.87	-31,210,842.86	3.23	-132,812.10	59.93
Victoria	1,270	20.93	-183,453,099.63	18.97	-144,451.26	59.93
ACT	78	1.29	-11,328,903.96	1.17	-145,242.36	58.66
Northern Territory	19	0.31	-2,950,616.55	0.31	-155,295.61	54.28
Tasmania	69	1.14	-7,484,683.46	0.77	-108,473.67	64.40
NONE	0	0.00	0.00	0.00	0.00	0.00
Total	**6,068**	**100.00**	**-967,122,653.25**	**100.00**	**-159,380.79**	**56.74**

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
48th Floor
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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Co-Manager for the Offshore Notes

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Co-Manager for the Domestic Notes

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Legal Advisers to Joint Lead Managers as to English Law

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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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Co-Manager for the Domestic Notes

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