

Swan Trust Series 2007-1E

Dec 1st 2011 - Feb 29th 2012

Quarterly Information Report

Portfolio: Swan Trust Series 2007-1E

Quarterly Information Report: Dec 1st 2011 - Feb 29th 2012

Amounts denominated in currency of note class

Quarterly Payment date: 12 March 2012

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	213,558,921.12	266,948,651.22	180,190,339.94	33,368,581.51	65,607,693.71
Principal Redemption	21,426,700.06	26,783,375.09	18,078,778.17	3,347,921.88	6,503,172.72
Balance after Payment	192,132,221.05	240,165,276.14	162,111,561.77	30,020,659.62	59,104,520.99
Bond Factor before Payment	0.26694865	0.26694865	0.26694865	0.26694865	0.66946626
Bond Factor after Payment	0.24016528	0.24016528	0.24016528	0.24016528	0.60310736
Interest Payment	329,295.99	3,125,856.81	705,995.76	94,304.15	776,417.09

* 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
Dec-11	967,122,653.25	-36,705,740.49	-12,227,948.08	11,353,257.84	0.00	0	929,542,222.52
Jan-12	929,542,222.52	-25,398,840.98	-10,905,866.11	6,860,930.99	0	0	900,098,446.42
Feb-12	900,098,446.42	-26,126,656.03	-11,486,353.71	7,683,640.01	0	0	870,169,076.69

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	-2,403,739,250.92	-777,962,892.74	576,850,881.93	-77,949.58	0	870,169,076.69

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Quarterly Calculation Period:	1/12/2011	to	29/02/2012
Quarterly Determination Date:	5/03/2012		
Quarterly Payment Date:	12/03/2012		91 days

Loan Portfolio Amounts	Dec-11	Jan-12	Feb-12
Outstanding principal	967,122,653	929,542,223	900,098,446
Scheduled Principal	4,100,018	3,948,154	3,801,592
Prepayments	32,605,722	21,450,687	22,325,064
Redraws	11,353,258	6,860,931	7,683,640
Defaulted Loans	-	-	-
Loans repurchased by the seller	12,227,948	10,905,866	11,486,354
Total	929,542,223	900,098,446	870,169,077

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	16,723,185
ii) Interest Rate Swap receivable amount	187,395
iii) Any other non-Principal income	0
iv) Principal draws	0
v) Liquidity Facility drawings	0
Total Investor Revenues	16,910,580
Total Investor Revenues Priority of Payments:	
a) Taxes **	0
b) Trustee Fees **	35,806
c) Servicing Fee **	723,355
d) Management Fee **	72,335
e) Custodian Fee **	26,523
f) Other Senior Expenses **	40
g)i) Interest Rate Swap payable amount **	3,642,756
ii) Liquidity Facility fees and interest **	20,568
h) Repayment of Liquidity Facility drawings **	0
i) Class A1 Interest Amount (payable to Currency Swap Provider) **	3,037,806
ii) Class A2 Interest Amount **	3,125,857
iii) Class A3 Interest Amount (payable to Currency Swap Provider) **	3,469,031
iv) Class A4 Interest Amount (payable to Currency Swap Provider) **	939,915
v) Redraw Facility Interest	15,084
j) Class B Interest Amount **	776,417
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	1,025,086
Total of Interest Amount Payments	16,910,580

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

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<u>Principal Collections</u>	
i) Scheduled Principal repayments	11,849,763
ii) Unscheduled Principal repayments	50,483,645
iii) Repurchases of (Principal)	34,620,168
iv) Reimbursement of Principal draws from Investor Revenues	-
v) Any other Principal income	-
Total Principal Collections	96,953,577
<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)	25,940,502
ii) Class A2 Principal	26,783,375
iii) Class A3 Principal (payable to Currency Swap Provider)	29,695,799
iii) Class A4 Principal (payable to Currency Swap Provider)	8,030,727
d) Class B Principal	6,503,173
Total Principal Priority of Payments	96,953,577

Additional Information

<u>Liquidity Facility (364 days)</u>	
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

<u>Redraw Facility (364 days)</u>	
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	213,558,921
Outstanding Balance end of the period	192,132,221
Interest rate	3-M USD LIBOR+0.07
Rating (Moody's/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	266,948,651
Outstanding Balance end of the period	240,165,276
Interest rate	3-M BBSW+0.14
Rating (Moody's/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	180,190,340
Outstanding Balance end of the period	162,111,562
Interest rate	3-M Euribor+0.08
Rating (Moody's/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	33,368,582
Outstanding Balance end of the period	30,020,660
Interest rate	3-M GBP LIBOR+0.08
Rating (Moody's/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	65,607,694
Outstanding Balance end of the period	59,104,521
Interest rate	3-M BBSW+0.19
Rating (Moody's/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	29 February 2012
Number of Loans	20,342	5,588
Min Coupon (Interest Rate)	4.40%	3.68%
Max Coupon (Interest Rate)	8.77%	8.89%
Weighted Average Coupon (Interest Rate)	7.34%	7.10%
Weighted Average Seasoning (Months)	14.58	72.95
Weighted Average Maturity (Months)	343.09	285.37
Original Balance (AUD)	3,985,608,572	3,494,732,631
Outstanding Principal Balance (AUD)	3,985,608,572	870,169,077
Average Loan Size (AUD)	195,930	155,721
Maximum Loan Value (AUD)	1,450,000	1,190,497
Current Average Loan-to-Value	61.80%	45.30%
Current Weighted Average Loan-to-Value	67.36%	56.35%
Current Maximum Loan-to-Value	95.00%	181.00%

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	AA-/Aa3
<u>Collection Account (Bank of Western Australia Ltd)</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 (PML)</u>	
Long-Term Rating (S&P/Moody's)	AA/Aa2
<u>Liquidity Facility Provider (Deutsche Bank AG, Sydney Branch)</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)	Aa1
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 & A4 Currency Swap Provider</u>	
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	0.61%	7,313,661.39-	0.84%	131,094.93
61-90	14	0.25%	3,824,839.78-	0.44%	91,082.17
91-120	9	0.16%	1,909,624.10-	0.22%	58,239.15
121-150	6	0.11%	819,244.41-	0.09%	32,389.34
151-180	1	0.02%	246,477.04-	0.03%	10,285.71
>181	33	0.59%	7,678,770.74-	0.88%	745,052.40
TOTAL	97	1.74%	21,792,617.46-	2.50%	1,068,143.70

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
9	1	-	-	-	-	-	-

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
45	37	1,159,485.10	1,156,988.46	1,114,093.38	42,896.54	77,949.58	-

CPR Statistics

Annualised Prepayments (CPR)	Dec-11	Jan-12	Feb-12
	26.13%	28.18%	30.82%

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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%	282	5.25	-58,584,238.05	7.14	-207,745.53	47.98
>6.5%<=7.0%	539	10.04	-116,183,688.79	14.16	-215,554.15	56.89
>7.0%<=7.5%	4,519	84.18	-644,242,413.41	78.54	-142,563.05	57.04
>7.5%<=8.0%	24	0.45	-1,058,639.55	0.13	-44,109.98	34.84
>8.0%<=8.5%	4	0.07	-219,336.48	0.03	-54,834.12	40.90
>8.5%<=9.0%	0	0.00	0.00	0.00	0.00	0.00
>9.0%	0	0.00	0.00	0.00	0.00	0.00
Total	5,368	100.00	-820,288,316.28	100.00	-152,810.79	56.34

Interest Rate Distribution Report - Fixed

Limit Effective Rate	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
>=6.5%	54	24.55	-13,051,461.37	26.17	-241,693.73	54.31
>6.5%<=7.0%	36	16.36	-7,923,645.02	15.89	-220,101.25	58.78
>7.0%<=7.5%	11	5.00	-2,139,645.18	4.29	-194,513.20	45.18
>7.5%<=8.0%	44	20.00	-9,574,166.37	19.19	-217,594.69	51.57
>8.0%<=8.5%	61	27.73	-14,634,897.46	29.34	-239,916.35	61.47
>8.5%<=9.0%	14	6.36	-2,556,945.01	5.13	-182,638.93	60.05
>9.0%	0	0.00	0.00	0.00	0.00	0.00
Total	220	100.00	-49,880,760.41	100.00	-226,730.73	56.50

Loan to Value Ratio Distribution

LVR Tier	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
<=20%	1,248	22.33	-62,215,094.04	7.15	-49,851.84	13.76
>20% <= 25%	317	5.67	-35,861,052.49	4.12	-113,126.35	23.09
>25% <= 30%	316	5.65	-44,787,415.64	5.15	-141,732.33	27.99
>30% <= 35%	284	5.08	-44,971,640.01	5.17	-158,350.85	33.02
>35% <= 40%	323	5.78	-52,157,049.27	5.99	-161,476.93	37.96
>40% <= 45%	297	5.31	-46,574,318.27	5.35	-156,815.89	43.11
>45% <= 50%	289	5.17	-50,636,888.83	5.82	-175,214.15	47.96
>50% <= 55%	314	5.62	-62,001,106.53	7.13	-197,455.75	52.91
>55% <= 60%	275	4.92	-51,192,317.68	5.88	-186,153.88	57.91
>60% <= 65%	300	5.37	-55,165,641.72	6.34	-183,885.47	63.05
>65% <= 70%	312	5.58	-66,777,642.70	7.67	-214,030.91	68.18
>70% <= 75%	388	6.94	-83,178,766.17	9.56	-214,378.26	73.16
>75% <= 80%	383	6.85	-86,814,314.91	9.98	-226,669.23	78.02
>80% <= 85%	264	4.72	-60,639,188.07	6.97	-229,693.89	83.43
>85% <= 90%	239	4.28	-57,104,298.01	6.56	-238,930.12	87.71
>90% <= 95%	31	0.55	-8,333,148	0.96	-268,811.24	92.37
>95%<= 100%	0	0.00	0.00	0.00	0.00	0.00
	8	0.14	-1,759,193.90	0.20	-219,899.24	126.17
Total	5,588	100.00	-870,169,076.69	100.00	155,721.02-	56.35

Mortgage Insurer Distribution

Mortgage Insurer	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
PMI	34	0.61	-7,086,183.62	0.81	-208,417.17	63.63
PMI POOL	4,291	76.79	-620,499,621.03	71.31	-144,604.90	49.87
WLENDER	1,263	22.60	-242,583,272.04	27.88	-192,069.10	72.72
Total	5,588	100.00	-870,169,076.69	100.00	-155,721.02	56.35

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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	-54,614.89	0.01	-18,204.96	20.39
2012	3	0.05	-14,762.65	0.00	-4,920.88	3.81
2013	6	0.11	-154,157.23	0.02	-25,692.87	8.96
2014	5	0.09	-218,715.95	0.03	-43,743.19	21.74
2015	8	0.14	-363,017.20	0.04	-45,377.15	23.05
2016	5	0.09	-77,704.14	0.01	-15,540.83	28.21
2017	6	0.11	-295,296.15	0.03	-49,216.03	20.08
2018	8	0.14	-287,400.94	0.03	-35,925.12	18.85
2019	3	0.05	-65,330.27	0.01	-21,776.76	18.00
2020	13	0.23	-629,105.07	0.07	-48,392.70	30.25
2021	47	0.84	-2,246,149.07	0.26	-47,790.41	30.94
2022	72	1.29	-3,526,907.21	0.41	-48,984.82	36.82
2023	126	2.25	-6,702,011.14	0.77	-53,190.56	33.97
2024	34	0.61	-2,276,106.19	0.26	-66,944.30	31.86
2025	50	0.89	-4,353,379.81	0.50	-87,067.60	38.25
2026	26	0.47	-2,339,805.10	0.27	-89,992.50	28.51
2027	8	0.14	-832,131.35	0.10	-104,016.42	62.83
2028	8	0.14	-564,148.93	0.06	-70,518.62	34.88
2029	18	0.32	-2,295,046.41	0.26	-127,502.58	42.48
2030	65	1.16	-9,194,518.91	1.06	-141,454.14	43.00
2031	102	1.83	-13,720,297.19	1.58	-134,512.72	43.97
2032	124	2.22	-20,622,575.11	2.37	-166,311.09	48.94
2033	305	5.46	-53,851,279.36	6.19	-176,561.57	58.90
2034	608	10.88	-95,420,423.67	10.97	-156,941.49	57.09
2035	2,721	48.69	-433,028,432.16	49.76	-159,143.12	58.72
2036	1,159	20.74	-207,639,006.24	23.86	-179,153.59	56.35
2037	24	0.43	-3,666,963.08	0.42	-152,790.13	35.75
2038	12	0.21	-1,845,794.84	0.21	-153,816.24	30.23
2039	6	0.11	-1,200,294.31	0.14	-200,049.05	36.25
2040	10	0.18	-2,149,458.75	0.25	-214,945.88	37.93
2041	3	0.05	-534,243.37	0.06	-178,081.12	30.22
Total	5,588	100.00	-870,169,076.69	100.00	-155,721.02	56.35

Loan Purpose Distribution

Loan Purpose	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Construction	202	3.61	-32,275,069.58	3.71	-159,777.57	49.30
Other	251	4.49	-24,361,078.00	2.80	-97,056.09	45.97
Purchase	3,010	53.87	-500,349,162.91	57.50	-166,228.96	59.31
Refinance	1,723	30.83	-273,295,521.05	31.41	-158,616.09	53.54
Renovation	25	0.45	-2,030,307.98	0.23	-81,212.32	37.10
Vacantland	377	6.75	-37,857,937.17	4.35	-100,418.93	51.24
Total	5,588	100.00	-870,169,076.69	100.00	-155,721.02	56.35

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	171	3.06	-31,393,886.32	3.61	-183,589.98	56.29
> 60 Months	5,417	96.94	-838,775,190.37	96.39	-154,841.28	56.35
Total	5,588	100.00	-870,169,076.69	100.00	-155,721.02	56.35

Loan Size Distribution

Loan Size	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
<= 50,000	992	17.75	-19,331,581.15	2.22	-19,487.48	21.47
>50,000 <= 100,000	962	17.22	-72,636,939.12	8.35	-75,506.17	35.55
>100,000 <= 150,000	977	17.48	-122,225,833.41	14.05	-125,103.21	46.20
>150,000 <= 200,000	979	17.52	-170,944,315.00	19.64	-174,611.15	56.06
>200,000 <= 250,000	726	12.99	-162,218,068.58	18.64	-223,440.87	61.91
>250,000 <= 300,000	440	7.87	-119,730,415.81	13.76	-272,114.58	65.72
>300,000 <= 350,000	221	3.95	-71,164,092.09	8.18	-322,009.47	65.90
>350,000 <= 400,000	125	2.24	-46,905,319.65	5.39	-375,242.56	62.40
>400,000 <= 450,000	70	1.25	-29,456,471.81	3.39	-420,806.74	63.99
>450,000 <= 500,000	37	0.66	-17,594,371.06	2.02	-475,523.54	64.73
>500,000 <= 550,000	19	0.34	-9,943,885.28	1.14	-523,362.38	60.81
>550,000	40	0.72	-28,017,783.73	3.22	-700,444.59	58.92
Total	5,588	100.00	-870,169,076.69	100.00	-155,721.02	56.35

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Occupancy Type Distribution

Occupancy Type	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Investment	1,216	21.76	-194,164,881.89	22.31	-159,675.07	52.18
Owner Occupied	4,372	78.24	-676,004,194.80	77.69	-154,621.27	57.55
Total	5,588	100.00	-870,169,076.69	100.00	-155,721.02	56.35

Property Type Distribution

Property Type	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
Detached	4,352	77.88	-689,569,399.02	79.25	-158,448.85	55.04
Duplex	18	0.32	-2,311,069.24	0.27	-128,392.74	47.09
Semi Detached	107	1.91	-17,587,282.26	2.02	-164,367.12	56.99
Unit	773	13.83	-122,321,361.99	14.06	-158,242.38	63.27
Vacant Land	338	6.05	-38,379,964.18	4.41	-113,550.19	58.07
Total	5,588	100.00	-870,169,076.69	100.00	-155,721.02	56.35

Geographical Distribution - by State

State	Number	Number %	Current Balance	Current Balance %	Ave Loan Size	Wgt Ave LVR %
WA	2,379	42.57	-349,479,730.14	40.16	-146,901.95	49.30
NSW	1,146	20.51	-226,055,995.91	25.98	-197,256.54	61.92
Queensland	513	9.18	-81,434,756.12	9.36	-158,742.21	62.76
South Australia	216	3.87	-27,291,198.30	3.14	-126,348.14	58.84
Victoria	1,186	21.22	-165,868,908.90	19.06	-139,855.74	59.76
ACT	68	1.22	-10,364,775.41	1.19	-152,423.17	57.36
Northern Territory	19	0.34	-2,991,772.78	0.34	-157,461.73	53.56
Tasmania	61	1.09	-6,681,939.13	0.77	-109,539.99	63.48
NONE	0	0.00	0.00	0.00	0.00	0.00
Total	5,588	100.00	-870,169,076.69	100.00	-155,721.02	56.35

Portfolio: Swan Trust Series 2007-1E

Transaction parties

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Security Trustee

BNY Trust (Australia) Registry Limited
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Seller and Servicer

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Trust Manager

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