# Swan Trust Series 2007-1E

December 1st 2012 - February 28th 2013

**Quarterly Information Report** 

# Quarterly Information Report: December 1st 2012 - February 28th 2013

Amounts denominated in currency of note class

Quarterly Payment date:

12 March 2013

| 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     | 155,160,690.41 | 193,950,862.82   | 130,916,832.80 | 24,243,857.97  | 47,869,862.08 |
| Principal Redemption       | 10,082,688.14  | 12,603,360.17    | 8,507,268.11   | 1,575,420.02   | 3,073,155.43  |
| Balance after Payment      | 145,078,002.27 | 181,347,502.65   | 122,409,564.69 | 22,668,437.95  | 44,796,706.64 |
| Bond Factor before Payment | 0.19395086     | 0.19395086       | 0.19395086     | 0.19395086     | 0.48846798    |
| Bond Factor after Payment  | 0.18134750     | 0.18134750       | 0.18134750     | 0.18134750     | 0.45710925    |
| Interest Payment           | 147,596.61     | 1,554,263.76     | 86,077.82      | 35,792.90      | 389,516.41    |

\* 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<br>Period              | Repayments and<br>prepayments | Repurchases   | Redraws      | Defaulted loans | Substitutions | End of Mortgage<br>Period |  |  |
| Dec-12 | 702,863,260.43                               | -15,279,135.48                | -3,252,860.24 | 3,975,639.54 | 0               | 0             | 688,306,904.25            |  |  |
| Jan-13 | 688,306,904.25                               | -15,497,137.85                | -4,544,494.36 | 4,388,817.80 | 0               | 0             | 672,654,089.84            |  |  |
| Feb-13 | 672,654,089.84                               | -15,985,071.54                | -3,476,727.49 | 4,034,880.51 | 0               | 0             | 657,227,171.32            |  |  |

| Portfolio Information Cumulative (since Closing Date) - AUD |                  |                               |                 |                |                 |               |                           |  |
|---|------------------|-------------------------------|-----------------|----------------|-----------------|---------------|---------------------------|--|
| Portfolio   | Initial balance  | Repayments and<br>prepayments | Repurchases     | Redraws        | Defaulted loans | Substitutions | End of Mortgage<br>Period |  |
| Mortgage loans  | 3,475,098,288.00 | -2,620,344,698.22             | -831,956,443.09 | 634,609,740.44 | -179,715.81     | 0             | 657,227,171.32            |  |

#### Quarterly Information Report:December 1st 2012 - February 28th 2013

| Dutate between in a formation of the second secon   | Quarterly Calculation Period:                | 1/12/2012   | to          | 28/02/2013  |
|---|--|-------------|-------------|-------------|
| Dec.12         Jan-13         Feb-13           Dutstanding principal         702,863,260         688,306,904         672,854,05           Sheduled Principal         2,739,631         2,659,118         2,679,75           Yrepayments         12,539,504         12,838,019         13,405,31           Janents         3,375,640         4,388,818         4,034,88           Janents provided to base         3,375,640         4,388,818         4,034,88           Janane reputchased by the seller         3,252,860         4,544,494         3,476,72           Jordgrage Insurance payments         -         -         -           Avortage Insurance payments         -         -         -           Jordgrage Insurance payments         -         -         -           Jordgrage Insurance payments         -         -         -           Variance Charge collections         10,494,771         -         -           Judiative realised Iosses         -         -         -         -           Varianter Varians         -         -         -         -         -         -           Variance Charge collections         -         -         -         -         -         -         -         -  | Quarterly Determination Date:                | 5/03/2013   |             |             |
| Jutstanding principal         702,863,280         688,306,904         672,854,05           Scheduled Principal         2,739,631         2,659,118         2,579,75           Terpayments         12,839,019         12,838,019         13,465,31           Vertaws         3,375,640         4,388,019         14,388,019           Jacks         3,375,640         4,388,019         14,344,034           Jordal         688,306,904         672,654,090         657,227,17           Sinss cumulative realised losses (Net of Post-foreclosure proceeds)         -         -           fortage insurance payments         -         -         -           vestor Revenues         -         -         -         -           Vestor Revenues         -         -         -         -           J Investor Revenues         -         -         -         -           J Investor Revenues         -         -         -         -           J Iduity Facility f  | Quarterly Payment Date:                      | 12/03/2013  | 90 (        | lays        |
| Jutstanding principal         702,863,280         688,306,904         672,854,05           Scheduled Principal         2,739,631         2,659,118         2,579,75           Terpayments         12,839,019         12,838,019         13,465,31           Vertaws         3,375,640         4,388,019         14,388,019           Jacks         3,375,640         4,388,019         14,344,034           Jordal         688,306,904         672,654,090         657,227,17           Sinss cumulative realised losses (Net of Post-foreclosure proceeds)         -         -           fortage insurance payments         -         -         -           vestor Revenues         -         -         -         -           Vestor Revenues         -         -         -         -           J Investor Revenues         -         -         -         -           J Investor Revenues         -         -         -         -           J Iduity Facility f  |  |             |             |             |
| Unit         Unit         Unit         Unit           Scheduled Principal         2.79,631         2.69,118         2.69,118         2.69,118         2.69,118         2.69,118         2.69,118         4.038,818         4.003,801         3.040,531         4.038,818         4.003,801         3.040,531         4.038,818         4.003,801         4.038,818         4.003,801         4.038,818         4.003,801         6.000,904         672,654,090         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         657,227,17         5.000         5.000,100,100,100,100,100,100,100,100,100   |  |             |             |             |
| Prepayments         12,539,504         12,838,019         13,405,31           Defaulted Loans         3,975,640         4,388,818         4,0034,80           Defaulted Loans         3,275,640         4,388,818         4,0034,80           Defaulted Loans         3,275,640         4,388,818         4,0034,80           Sons repurchased by the seller         3,252,860         4,544,494         4,376,77           Sons cumulative realised losses (Net of Post-foreclosure proceeds)         -         -         -           Autrefy Cash Flows         -         -         -         -           Vestor Revenues         -         -         -         -           Vestor Revenues         -         -         -         -           Vigit facility drawings         -         -         -         -           Vigit facility drawings         -         -         -         -           Olal Investor Revenues Priority of Payments:         -         -         -         -           Vigit facility drawings         -         -         -         -         -           Olal Investor Revenues Priority of Payments:         -         -         -         -           Olal Investor Revenues Priority of Payments:  | Dutstanding principal                        | 702,863,260 | 688,306,904 | 672,654,09  |
| Bedraws         3,975,640         4,388,818         4,034,88           Janual Coans         -   | Scheduled Principal                          | 2,739,631   | 2,659,118   | 2,579,75    |
| befaulted Loans<br>coans repurchased by the seller<br>ordal 252,860<br>Actaged by the seller<br>ordal 252,860<br>Actaged Insurance payments<br>et cumulative realised losses (Net of Post-foreclosure proceeds)<br>Actaged Insurance payments<br>et cumulative realised losses<br>autrefry Cash Flows<br>nvestor Revenues<br>Pinance Charge collections<br>Noter non-Principal income<br>Pinance Revenues<br>Noter Stress<br>Noter Stress | Prepayments                                  | 12,539,504  | 12,838,019  | 13,405,31   |
| coans repurchased by the seller       3.252,860       4.544,494       3476,77         foral       688,306,904       672,654,090       657,227,17         arrors cumulative realised losses (Net of Post-foreclosure proceeds)       -       -         Autrenty Cash Flows       -       -         het cumulative realised losses       -       -         Autrenty Cash Flows       -       -         Numerical Rate Swap receivable amount       -       -         ) Intracts Rate Swap receivable amount       -       -         ) Any other non-Principal income       -       -         ) Uiquidity Facility drawings       -       -         foral Investor Revenues       10,494,771       -         foral Investor Revenues       -       -       -         1) Taxtes Fees **       25,72       -       -         1) Other Senic Expenses **       -       -       -         1) Casta A Interest Amount (payable to Currency Swap Provider) **       1,512,7       -         1) Liquidity Facility farawings **       -  | Redraws                                      | 3,975,640   | 4,388,818   | 4,034,88    |
| total       688,306,904       672,654,090       657,227,17         Stross cumulative realised losses (Net of Post-foreclosure proceeds)       -       -       -         Antrage Jinsurance payments       -       -       -         Autrefy Cash Flows       -       -       -         Autrefy Cash Flows       -       -       -         Autrefy Cash Flows       -       -       -         Interest Rate Swap receivable amount       -       -       -         Interest Rate Swap receivable amount       -       -       -         Interest Rate Swap receivable amount       -       -       -         Interest Revenues       -       -       -       -         Interest Revenues       -       -       -       -       -         Investor Revenues       10,494,771       - <td>Defaulted Loans</td> <td>-</td> <td>-</td> <td>-</td>  | Defaulted Loans                              | -           | -           | -           |
|   | oans repurchased by the seller               | 3,252,860   | 4,544,494   | 3,476,72    |
| Aortgage Insurance payments       -         Nuarterly Cash Flows       -         Nuarterly Cash Flows       10.494,771         1) Finance Charge collections       10.494,771         1) Interest Rate Swap receivable amount       -         1) Any other non-Principal income       -         1) Liquidity Facility drawings       -         1) Liquidity Facility drawings       -         10 Taxes **       -         10 Cass A Interest Amount ** </td <td>otal</td> <td>688,306,904</td> <td>672,654,090</td> <td>657,227,17</td>   | otal   | 688,306,904 | 672,654,090 | 657,227,17  |
| Alortgage Insurance payments       -         Nuarterly Cash Flows       -         Nuarterly Cash Flows       10,494,771         I Finance Charge collections       10,494,771         J Interest Rate Swap receivable amount       -         J Any other non-Principal income       -         J Principal draws       -         J Liquidity Facility drawings       -         Total Investor Revenues       10,494,771         Cotal Investor Revenues       10,494,771         Total Investor Revenues       10,494,771         Cotal Investor Revenues       10,494,771         Total Investor Revenues       519,92         J Taxes **       -         J Other Senior Expenses **       19,000         J Other Senior Expenses **       -         J Class Al Interest Amount **       1,512,77         J Class Al Interest Amount (payable to Currency Swap Provider) **       17,652,62         J Other Senior Expenses **       -       - <tr< td=""><td></td><td></td><td>-</td><td></td></tr<>  |  |             | -           |             |
| Jet comulative realised losses       -         Auarterly Cash Flows         Interest Rate Swap receivable amount       10,494,771         I Interest Rate Swap receivable amount       -         I Any other non-Principal income       -         I Any other non-Principal income       -         I Uquidity Facility drawings       -         Total Investor Revenues       10,494,771         Total Investor Revenues Priority of Payments:       -         Total Investor Revenues Priority of Payments:       -         Outsoftan Fee **       25,73         Servicing Fee **       519,92         Outsoftan Fee **       19,06         Outsoftan Fee **       19,06         I) Unterest Rate Swap payable amount **       -         I) Liquidity Facility drawings **       -         I) Liquidity Facility drawings **       -         I) Ditter Senior Expanses **       -         I) Ditter Senior Expanses **       -         I) Liquidity Facility drawings **       -         I) Liquidity Facility drawings **       -         I) Liquidity Facility drawings **       -         I) Class Al Interest Amount **       1,522 A         I) Rear Al Interest Amount (payable to Currency Swap Provider) **       1,525 A  |  | -           |             |             |
| Auarterly Cash Flows           hvestor Revenues           Finance Charge collections         10,494,771           ) Interest Rate Swap receivable amount         -           ) Any other non-Principal income         -           v) Principal draws         -           v) Liquidity Facility drawings         -           Total Investor Revenues         10,494,771           Total Investor Revenues         519,92           D) Trustee Fees **         25,73           D) Servicing Fee **         19,06           O Ustodian Fee **         19,06           D) Other Senior Expenses **         19,06           D) Other Senior Expenses **         19,06           D) Class Al Interest Amount **         1,512,76           D) Class Al Interest Amount (payable to Currency Swap Provider) **         1,512,76           D) Class Al Interest Amount (payable to Currency Swap Provider) **         1,554,26           D) Class Al Interest Amount (payable to Currency Swap Provider) **         1,525,62   |  | -           |             |             |
| nuestor Revenues         ) Finance Charge collections       10,494,771         ) Interest Rates Swap receivable amount       -         i) Any other non-Principal income       -         o) Principal draws       -         ) Liquidity Facility drawings       -         Total Investor Revenues       10,494,771         Total Investor Revenues       10,494,771         Total Investor Revenues Priority of Payments:       -         )) Taxes **       -         ) Totstee Fees **       25,73         ) Servicing Fee **       51,95         ) Outsoftan Fee **       19,06         ) Outsoftan Fee **       9,06         ) Outsoftan Fee **       19,06         ) Outsoftan Fee **       19,06         ) Outsoftan Fee **       19,06         ) Outsoft an Fee **  |  | -           |             |             |
| Finance Charge collections       10,494,771         ) Interest Rate Swap receivable amount       -         i) Any other non-Principal income       -         o) Principal draws       -         ) Liquidity Facility drawings       -         Total Investor Revenues       10,494,771         Total Investor Revenues       10,494,771         Total Investor Revenues Priority of Payments:       10,494,771         Total Investor Revenues Priority of Payments:       -         1) Taxes **       -         1) Taxes **       -         2) Servicing Fee *       25,73         2) Outsodian Fee *       19,06         2) Outber since Expenses **       -         2) Custodian Fee *       19,06         2) Other Senior Expenses **       -         2) Repayment of Liquidity Facility drawings **       -         1) Class A1 Interest Amount (payable to Currency Swap Provider) **       1,725,62         1) Class A3 Interest Amount (payable to Currency Swap Provider) **       1,854,22         1) Class A3 Interest Amount (payable to Currency Swap Provider) **       1,725,62         1) Class A3 Interest Amount (payable to Currency Swap Provider) **       1,854,22         1) Class A3 Interest Amount (payable to Currency Swap Provider) **       1,825,42         10   | Quarterly Cash Flows                         |             |             |             |
| ) Interest Rate Swap receivable amount<br>i) Any other non-Principal income<br>· ) Liquidity Facility drawings<br>  | nvestor Revenues                             |             |             |             |
| ) Interest Rate Swap receivable amount<br>i) Any other non-Principal income<br>·) Principal faraws<br>·) Liquidity Facility drawings<br>·<br>Total Investor Revenues<br>Total Investor Revenues Priority of Payments:<br>·) Taxes **<br>·) Taxes **<br>·) Taxes **<br>·) Taxes **<br>·) Taxes **<br>·) Taxes **<br>·) Taxes Fees *<br>·) Servicing Fee **<br>·) Custodian Fee **<br>·) Class A1 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A2 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A4 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Interest Amount (payable to Currency Swap Provider) **<br>·) Class A3 Defaulted Amount *-<br>·) Class A Defaulted Amount *-<br>·) Unreimbursed Class A Charge-Offs<br>·) Unreimbursed Class A Charge-Offs<br>·) Unreimbursed Class B Charge-Offs<br>·) Loss Covered by Excess Spread  | Finance Charge collections                   |             | 10 404 771  |             |
| i) Any other non-Principal income       -         i) Diricipal draws       -         i) Liquidity Facility drawings       -         Fotal Investor Revenues       10,494,771         Total Investor Revenues Priority of Payments:       10,494,771         Total Investor Revenues Priority of Payments:       -         Total Investor Revenues Priority of Payments:       -         Total Investor Revenues Priority of Payments:       -         0) Taxes **       -         1) Tustee Fees **       25,77         1) Benzicing Fee **       519,90         1) Management Fee **       519,90         1) Management Fee **       19,00         1) Outso Senior Expenses **       19,00         1) Outso Senior Expenses **       9,00         1) Uquidity Facility fees and interest **       19,00         1) Outso Senior Expenses **       17,62         1) Repayment of Liquidity Facility drawings **       1,512,76  |  |             | 10,434,771  |             |
| Principal draws     ) Liquidity Facility drawings     1     1 judidity Facility drawings     1  |  |             |             |             |
| - Liquidity Facility drawings   |  |             |             |             |
| Total Investor Revenues       10,494,771         Total Investor Revenues Priority of Payments:       -         I) Taxes **       -         p) Trustee Fees **       25,73         p) Trustee Fees **       519,92         p) Management Fee **       519,92         p) Other Senior Expenses **       6         p) Other Senior Expenses **       19,00         p) Other Senior Expenses **       -         p) Interest Rate Swap payable amount **       3,465,46         p) Repayment of Liquidity Facility drawings **       -         p) Repayment of Liquidity Facility drawings **       -         p) Class A1 Interest Amount (payable to Currency Swap Provider) **       1,512,76         p) Repayment of Liquidity Interest       -         p) Class A2 Interest Amount (payable to Currency Swap Provider) **       1,512,76         p) Refar Facility Interest       -         p) Refar Facility Interest       -         p) Refar Facility Interest       -         p) Class A1 Interest Amount (payable to Currency Swap Provider) **       1,225,62         p) Refar Facility Interest       -         p) Refar Facility Interest       -         p) Refar Facility Interest       -         p) Class A Defaulted Amount       -         p)  |  |             | -           |             |
| Total Investor Revenues Priority of Payments:         i) Taxes **       -         i) Trustee Fees **       25,73         i) Servicing Fee **       519,92         i) Management Fee **       51,92         i) Outsodian Fee **       19,060         i) Usudian Fee **       19,060         i) Usudian Fee **       19,060         i) Usudian Fee **       66         i) Usudian Fee **       19,060         i) Usudian Fee **       76         ii) Liquidity Facility fees and interest **       17,63         ii) Repayment of Liquidity Facility drawings **       7         ii) Class A1 Interest Amount (payable to Currency Swap Provider) **       1,554,26         iii) Class A2 Interest Amount (payable to Currency Swap Provider) **       1,725,62         iv) Class A4 Interest Amount (payable to Currency Swap Provider) **       1,854,26         iv) Class A4 Interest Amount **       389,51         (Class B Interest Amount **       389,52         (Class A Defaulted Amount **       389,52         (Class A Defaulted Amount **       -         (Class A Charge-Offs       -         (Durneimbursed Class A Charge-Offs       -         (Durneimbursed Class A Charge-Offs       -         (Durneimbursed Class B Charge-Offs   | , <u>Liquidity</u> i domity diatiningo       |             |             |             |
| <ul> <li>a) Taxes **</li> <li>b) Trustee Fees **</li> <li>c) Trustee Fees **</li> <li>c) Servicing Fee **</li> <li>c) Servicing Fee **</li> <li>c) Sustodian Fee **</li> <li>c) Other Senior Expenses **</li> <li>c) Repayment of Liquidity Facility drawings **</li> <li>c) Class A1 Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Repayment of Liquidity Facility drawings **</li> <li>c) Class A3 Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Repayment of Liquidity Interest</li> <li>c) Class A3 Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Class A3 Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Class A3 Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Class A3 Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Class A3 Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Class B Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Class B Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Class B Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Class B Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Class B Interest Amount (payable to Currency Swap Provider) **</li> <li>c) Class B Defaulted Amount **</li> <li>c) Class B Defaulted Amount **</li> <li>c) Class A Defaulted Amount *</li> <li>c) Class B Defaulted Amount *</li> <li>c) Unreimbursed Class A Charge-Offs</li> <li>c) Subordinated Termination Payments</li> <li>c) Subordinated Termination Payments</li> <li>c) Loss Covered by Excess Spread</li> </ul>   | Total Investor Revenues                      |             | 10,494,771  |             |
| )Trustee Fees **25,73)Servicing Fee **519,92)Management Fee **51,92o)Custodian Fee **19,06o)Other Senior Expenses **6(ii)Liquidity Facility frees and interest **17,63(i)Liquidity Facility drawings **-(i)Class A1 Interest Amount (payable to Currency Swap Provider) **1,512,76(ii)Class A2 Interest Amount (payable to Currency Swap Provider) **1,725,62(iii)Class A3 Interest Amount (payable to Currency Swap Provider) **1,725,62(iii)Class A3 Interest Amount (payable to Currency Swap Provider) **1,828(iii)Class A4 Interest Amount (payable to Currency Swap Provider) **1,828(iii)Class A5 Interest Amount (payable to Currency Swap Provider) **1,828(iv)Class A4 Interest Amount (payable to Currency Swap Provider) **1,828(iv)Class A5 Interest Amount **389,51(iv)Class A Defaulted Amount-(iv)Class A Defaulted Amount-(iv)Class A Defaulted Amount-(iv)Class A Defaulted Amount-(iv)Class A Charge-Offs-(iv)Unreimbursed Class A Charge-Offs <t< td=""><td>otal Investor Revenues Priority of Payments:</td><td></td><td></td><td></td></t<>  | otal Investor Revenues Priority of Payments: |             |             |             |
| )Trustee Fees **25,73)Servicing Fee **519,92)Management Fee **51,92o)Custodian Fee **19,06o)Other Senior Expenses **6(ii)Liquidity Facility frees and interest **17,63(i)Liquidity Facility drawings **-(i)Class A1 Interest Amount (payable to Currency Swap Provider) **1,512,76(ii)Class A2 Interest Amount (payable to Currency Swap Provider) **1,725,62(iii)Class A3 Interest Amount (payable to Currency Swap Provider) **1,725,62(iii)Class A3 Interest Amount (payable to Currency Swap Provider) **1,828(iii)Class A4 Interest Amount (payable to Currency Swap Provider) **1,828(iii)Class A5 Interest Amount (payable to Currency Swap Provider) **1,828(iv)Class A4 Interest Amount (payable to Currency Swap Provider) **1,828(iv)Class A5 Interest Amount **389,51(iv)Class A Defaulted Amount-(iv)Class A Defaulted Amount-(iv)Class A Defaulted Amount-(iv)Class A Defaulted Amount-(iv)Class A Charge-Offs-(iv)Unreimbursed Class A Charge-Offs <t< td=""><td>)) Taxes **</td><td></td><td></td><td>-</td></t<>  | )) Taxes **                                  |             |             | -           |
| ) Servicing Fee **519,921) Management Fee **51,9210) Class B Defaulted Amount19,00010) Class A Defaulted Amount17,6310) Class B Defaulted Amount1,554,2210) Class B Defaulted Amount12,8210) Class B Defaulted Amount-10) Unreimbursed Class B Charge-Offs-10) Unreimbursed Class B Charge-Offs-10) Unreimbursed Class B Defaulted Amount-10) Loss Covered by Excess Spread-  | ) Trustee Fees **                            |             |             | 25.73       |
| Management Fee **51,99Other Senior Expenses **19,06Other Senior Expenses **3,465,49(i) Interest Rate Swap payable amount **3,465,49(ii) Liquidity Facility fees and interest **17,663(i) Repayment of Liquidity Facility drawings **-(ii) Class A1 Interest Amount (payable to Currency Swap Provider) **1,512,76(iii) Class A2 Interest Amount (payable to Currency Swap Provider) **1,554,26(iii) Class A3 Interest Amount (payable to Currency Swap Provider) **1,256,26(iv) Class A4 Interest Amount (payable to Currency Swap Provider) **467,94(v) Redraw Facility Interest288,95(c) Class A Defaulted Amount **389,95(c) Class A Defaulted Amount-(v) Unreimbursed Class A Charge-Offs-(v) Unreimbursed Class B Charge-Offs-(v) Unreimbursed Class B Charge-Offs-(v) Unreimbursed Class B Charge-Offs-(v) Loss Covered by Excess Spread-   |  |             |             | ,           |
| Other Senior Expenses **Other Senior Expenses **(i)) Interest Rate Swap payable amount **3,465,49(ii) Liquidity Facility fees and interest **17,63(i) Repayment of Liquidity Facility drawings **-(i) Class A1 Interest Amount (payable to Currency Swap Provider) **1,512,76(ii) Class A2 Interest Amount (payable to Currency Swap Provider) **1,554,26(iii) Class A3 Interest Amount (payable to Currency Swap Provider) **1,725,62(iv) Class A4 Interest Amount (payable to Currency Swap Provider) **467,94(v) Redraw Facility Interest12,82(class B Interest Amount **389,51(class A Defaulted Amount **-(class A Defaulted Amount **-(class A Defaulted Amount **-(class B Defaulted Amount **-(class B Class A Charge-Offs-(class B Class B Class A Charge-Offs-(class B Class B Class B Class A Charge-Offs-(class B Class B Class B Class A Charge-Offs-(class B Class B Class B Class B Class A Charge-Offs-(class Covered by Excess Spread-   |  |             |             | 51,99       |
| j)) Interest Rate Swap payable amount **3,465,49ii) Liquidity Facility fees and interest **17,63i) Repayment of Liquidity Facility drawings **-ii) Class A1 Interest Amount (payable to Currency Swap Provider) **1,512,76iii) Class A2 Interest Amount **1,725,62iii) Class A3 Interest Amount (payable to Currency Swap Provider) **1,725,62iii) Class A4 Interest Amount (payable to Currency Swap Provider) **1,725,62iv) Class A4 Interest Amount (payable to Currency Swap Provider) **1,725,62v) Redraw Facility Interest12,82class B Interest Amount **389,51c) Class A Defaulted Amount **389,51c) Class A Defaulted Amount-n) Class A Defaulted Amount-n) Class B Defaulted Amount-o) Unreimbursed Class A Charge-Offs-o) Unreimbursed Class S Charge-Offs-o) Subordinated Termination Payments-o) Loss Covered by Excess Spread-   | Custodian Fee **                             |             |             | 19,06       |
| ii) Liquidity Facility fees and interest **17,63ii) Class A1 Interest Amount (payable to Currency Swap Provider) **1,512,76ii) Class A1 Interest Amount (payable to Currency Swap Provider) **1,554,26iii) Class A2 Interest Amount (payable to Currency Swap Provider) **1,554,26iii) Class A3 Interest Amount (payable to Currency Swap Provider) **1,725,62v) Class A4 Interest Amount (payable to Currency Swap Provider) **12,82v) Redraw Facility Interest12,82class B Interest Amount **389,51c) Class A Defaulted Amount-n) Class A Defaulted Amount-n) Class A Charge-Offs-o) Unreimbursed Class B Charge-Offs-o) Subordinated Termination Payments-o) Loss Covered by Excess Spread-  | Other Senior Expenses **                     |             |             | 6           |
| a) Repayment of Liquidity Facility drawings **       -         b) Repayment of Liquidity Facility drawings **       1,512,76         b) Class A1 Interest Amount (payable to Currency Swap Provider) **       1,554,26         ii) Class A2 Interest Amount **       1,554,26         iii) Class A3 Interest Amount (payable to Currency Swap Provider) **       1,725,62         iv) Class A4 Interest Amount (payable to Currency Swap Provider) **       467,94         v) Redraw Facility Interest       12,85         class B Interest Amount **       389,61         c) Class A Defaulted Amount       -         c) Class A Defaulted Amount       -         n) Class B Defaulted Amount       -         n) Unreimbursed Class A Charge-Offs       -         o) Unreimbursed Class B Charge-Offs       -         o) Subordinated Termination Payments       -         o) Loss Covered by Excess Spread       -  | )i) Interest Rate Swap payable amount **     |             |             | 3,465,49    |
| ii) Class A1 Interest Amount (payable to Currency Swap Provider) **1,512,76iii) Class A2 Interest Amount **1,554,26iiii) Class A3 Interest Amount (payable to Currency Swap Provider) **1,725,62iv) Class A4 Interest Amount (payable to Currency Swap Provider) **467,94v) Redraw Facility Interest12,82(Class B Interest Amount **389,55c) Class A Defaulted Amount-n) Class A Defaulted Amount-n) Class B Defaulted Amount-o) Unreimbursed Class A Charge-Offs-o) Unreimbursed Class B Charge-Offs-o) Subordinated Termination Payments-o) Loss Covered by Excess Spread-  | ii) Liquidity Facility fees and interest **  |             |             | 17,63       |
| iii) Class A2 Interest Amount **1,554,26iii) Class A3 Interest Amount (payable to Currency Swap Provider) **1,725,62iv) Class A4 Interest Amount (payable to Currency Swap Provider) **467,94v) Redraw Facility Interest12,82(Class B Interest Amount **389,51c) Class A Defaulted Amount-n) Class A Defaulted Amount-n) Class B Defaulted Amount-n) Unreimbursed Class A Charge-Offs-c) Unreimbursed Class B Charge-Offs-o) Unreimbursed Class S Pread-i) Loss Covered by Excess Spread-   |  |             |             | -           |
| iii) Class A3 Interest Amount (payable to Currency Swap Provider) **1,725,62iv) Class A4 Interest Amount (payable to Currency Swap Provider) **467,94v) Redraw Facility Interest12,82class B Interest Amount **389,51c) Reimbursing Principal draws-o Class A Defaulted Amount-n) Class B Defaulted Amount-n) Class B Defaulted Amount-o) Unreimbursed Class A Charge-Offs-o) Unreimbursed Class B Charge-Offs-o) Subordinated Termination Payments-o) Loss Covered by Excess Spread-   |  |             |             | 1,512,76    |
| iv) Class A4 Interest Amount (payable to Currency Swap Provider) **467,94v) Redraw Facility Interest12,82class B Interest Amount **389,51c) Reimbursing Principal draws-class A Defaulted Amount-n) Class B Defaulted Amount-n) Class A Defaulted Amount-o) Unreimbursed Class A Charge-Offs-o) Unreimbursed Class B Charge-Offs-o) Subordinated Termination Payments-c) Loss Covered by Excess Spread-   |  |             |             |             |
| v) Redraw Facility Interest       12,82         1 Class B Interest Amount **       389,52         1 Class B Interest Amount **       -         1 Class A Defaulted Amount       -         1 Class B Defaulted Amount       -         1 Class A Defaulted Amount       -         1 Class A Defaulted Amount       -         1 Class B Defaulted Amount       -         1 Class A Charge-Offs       -         1 Unreimbursed Class B Charge-Offs       -         1 Subordinated Termination Payments       -         1 Loss Covered by Excess Spread       -  |  |             |             |             |
| O Class B Interest Amount **389,5°() Reimbursing Principal draws-() Class A Defaulted Amount-() Class B Defaulted Amount-() Unreimbursed Class A Charge-Offs-() Unreimbursed Class B Charge-Offs-() Unreimbursed Class B Charge-Offs-() Subordinated Termination Payments-() Loss Covered by Excess Spread-   |  |             |             |             |
| P Reimbursing Principal draws       -         0 Class A Defaulted Amount       -         n) Class B Defaulted Amount       -         n) Unreimbursed Class A Charge-Offs       -         o) Unreimbursed Class B Charge-Offs       -         o) Subordinated Termination Payments       -         o) Loss Covered by Excess Spread       -  |  |             |             | ,           |
| Class A Defaulted Amount       -         n) Class B Defaulted Amount       -         n) Unreimbursed Class A Charge-Offs       -         n) Unreimbursed Class B Charge-Offs       -         n) Unreimbursed Class B Charge-Offs       -         n) Subordinated Termination Payments       -         n) Loss Covered by Excess Spread       -  |  |             |             | 389,51      |
| n) Class B Defaulted Amount       -         n) Unreimbursed Class A Charge-Offs       -         n) Unreimbursed Class B Charge-Offs       -         n) Subordinated Termination Payments       -         n) Loss Covered by Excess Spread       -   |  |             |             | -           |
| <ul> <li>JUnreimbursed Class A Charge-Offs</li> <li>JUnreimbursed Class B Charge-Offs</li> <li>JUnreimbursed Class B Charge-Offs</li> <li>Subordinated Termination Payments</li> <li>JLoss Covered by Excess Spread</li> <li> </li> </ul>   |  |             |             | -           |
| <ul> <li>JUnreimbursed Class B Charge-Offs</li> <li>JSubordinated Termination Payments</li> <li>JLoss Covered by Excess Spread</li> <li></li></ul>  |  |             |             | -           |
| ) Subordinated Termination Payments -<br>I) Loss Covered by Excess Spread -   |  |             |             | -           |
| ) Loss Covered by Excess Spread -   |  |             |             | -           |
|   |  |             |             | -           |
|   |  |             |             | -<br>731 9: |
|   |  |             |             | 101,00      |

Total of Interest Amount Payments \*\* Shortfall in these items can be met with Liquidity Facility drawings

# Quarterly Information Report:December 1st 2012 - February 28th 2013

| Principal Collections                                       |            |
|---|------------|
| i) Scheduled Principal repayments                           | 7,978,503  |
| ii) Unscheduled Principal repayments                        | 26,383,504 |
| iii) Repurchases of (Principal)                             | 11,274,082 |
| iv) Reimbursement of Principal draws from Investor Revenues | -          |
| v) Any other Principal income                               | -          |
| Total Principal Collections                                 | 45,636,089 |
| 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) | 12,206,732 |
| ii) Class A2 Principal                                      | 12,603,360 |
| iii) Class A3 Principal (payable to Currency Swap Provider) | 13,973,850 |
| iii) Class A4 Principal (payable to Currency Swap Provider) | 3,778,992  |
| d) Class B Principal  | 3,073,155  |
| Total Principal Priority of Payments                        | 45,636,089 |

#### Additional Information

| Liquidity Facility (364 days)                                |            |
|--|------------|
| Available amount   | 11,000,000 |
|  |            |
| 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   | 8,000,000  |
| Dedrew Facility drawn amount                                 |            |
| Redraw Facility drawn amount<br>Interest due on drawn amount | 0          |
|  | 0          |
| Interest payment on drawn amount                             | 0          |
| Repayment of drawn amount                                    | 0          |
| Balance of the Redraw Facility at end reporting period       | 0          |

# Quarterly Information Report:December 1st 2012 - February 28th 2013

| Amortization of the Notes                   |                               |
|---|-------------------------------|
| Anonization of the Notes                    |                               |
|   | Class A1 - USD                |
| Outstanding Balance beginning of the period | 155,160,690                   |
| Outstanding Balance end of the period       | 145,078,002                   |
| 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                             |
|   |                               |
| Outstanding Balance beginning of the period | Class A2 - AUD<br>193,950,863 |
| Outstanding Balance end of the period       | 181,347,503                   |
| Interest rate                               | 3-M BBSW+0.14                 |
| Rating (Moodys/S&P)                         | Aaa/AAA                       |
| rading (moody)/our /                        |                               |
| 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 | 130,916,833                   |
| Outstanding Balance end of the period       | 122,409,565                   |
| 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 | 24,243,858                    |
| Outstanding Balance end of the period       | 22,668,438                    |
| Interest rate                               | 3-M GBP LIBOR+0.08            |
| Rating (Moodys/S&P)                         | Aaa/AAA                       |
|   |                               |
| Charge-off Analysis Previous Balance        | Class A4<br>0                 |
| Charge-Off Additions                        | 0                             |
| Charge-Off Removals                         | 0                             |
| Final Balance                               | 0                             |
|   | ,<br>,                        |
|   | Class B - AUD                 |
| Outstanding Balance beginning of the period | 47,869,862                    |
| Outstanding Balance end of the period       | 44,796,707                    |
| 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                             |
|   |                               |

# Quarterly Information Report:December 1st 2012 - February 28th 2013

# Trigger Events & Mortgage loans criteria (summary)

| Key Characteristics of the Mortgage Pool (summary)   | Offering Circular              | 28 February 2013 |
|--|--------------------------------|------------------|
|  |                                |                  |
| Number of Loans  | 20,342                         | 4,469            |
| Min Coupon (Interest Rate)   | 4.40%                          | 2.77%            |
| Max Coupon (Interest Rate)   | 8.77%                          | 8.89%            |
| Weighted Average Coupon (Interest Rate)  | 7.34%<br>14.58                 | 6.14%            |
| Weighted Average Seasoning (Months)<br>Weighted Average Maturity (Months)                  | 343.09                         | 85.38<br>273.16  |
| Original Balance (AUD)   |                                | 3,494,732,631    |
| Outstanding Principal Balance (AUD)  | 3,985,608,572<br>3,985,608,572 | 657,227,171      |
| Average Loan Size (AUD)  | 3,985,008,572                  | 147,064          |
| Maximum Loan Value (AUD)   | 1,450,000                      | 1,178,454        |
|  | 1,450,000                      | 1,170,434        |
| Current Average Loan-to-Value  | 61.80%                         | 42.72%           |
| Current Weighted Average Loan-to-Value   | 67.36%                         | 54.92%           |
| Current Maximum Loan-to-Value  | 95.00%                         | 152.00%          |
| Counterparty Ratings/Trigger Events  |                                |                  |
| oounterparty Raings mgger 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  |                                |                  |
| CBA's current rating   | AA-/Aa2                        |                  |
| Collection Account (Commonwealth Bank of Australia)  |                                |                  |
| Short-Term Rating (S&P/Moody's)  | A-1+/P-1                       |                  |
| Rating Requirement (S&P/Moody's)   | A-1/P-1                        |                  |
|  |                                |                  |
| Mortgage Insurance Provider (QBE Lender's Mortgage Insurance)                              |                                |                  |
| Long-Term Rating (S&P/Moody's)   | AA-/Aa3                        |                  |
| Liquidity Facility Provider (Commonwealth Bank of Australia)                               |                                |                  |
| 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 (S&P/Moddy's)   | A-1+/P-1<br>Aa2                |                  |
| 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<br>Short-Term Rating (S&P/Moody's) | A-1+/P-1                       |                  |
| Long-Term Rating (S&P/Moody's)   |                                |                  |
| Long-Term Rating (Moody's)<br>Short-Term Rating Requirement (S&P/Moody's)                  | Aa2<br>A-1+/P-1                |                  |
| Long-Term Rating Requirement (Moody's)   | A-1+/P-1<br>A2                 |                  |
| Long-renn rading requirement (woody s)   | AZ                             |                  |
|  | 1                              |                  |

# Quarterly Information Report: December 1st 2012 - February 28th 2013

# Arrears Breakdown

| Days in Arrears | Number of<br>Loans in Arrears | Percentage of<br>Number of Loans<br>Outstanding (1)<br>(%) | Principal Balance<br>of Delinquent<br>Loans | Percentage of<br>Principal Outstand.<br>of the Loans (1)<br>(%) | Total<br>Arrears<br>amount(1) |
|-----------------|-------------------------------|--|---|---|-------------------------------|
| 31-60           | 29                            | 0.65%  | 6,865,389.18-                               | 1.04%   | 107,883.90                    |
| 61-90           | 14                            | 0.31%  | 2,325,144.36-                               | 0.35%   | 54,058.86                     |
| 91-120          | 5                             | 0.11%  | 868,144.79-                                 | 0.13%   | 24,204.99                     |
| 121-150         | 4                             | 0.09%  | 955,201.49-                                 | 0.15%   | 33,529.72                     |
| 151-180         | 0                             | 0.00%  | -   | 0.00%   | -                             |
| >181            | 19                            | 0.43%  | 4,383,867.83-                               | 0.67%   | 693,777.85                    |
| TOTAL           | 71                            | 1.59%  | 15,397,747.65-                              | 2.34%   | 913,455.32                    |

# Default Statistics During Quarterly Period

| Defaulted Loans | Properties | Loss on Sale | Claims Submitted | Claims Paid | Claims Denied | Loss Covered by | Loss Charged |
|-----------------|------------|--------------|------------------|-------------|---------------|-----------------|--------------|
|                 | Foreclosed | of Property  | to Insurer       | by Insurer  | by Insurer    | Excess Spread   | off to Notes |
| 9               | 1          | -            | -                | -           | -             | -               | -            |

# **Default Statistics Since Closing**

| Defaulted Leans | Properties | Loss on Sale | Claims Submitted | Claims Paid  | Claims Denied | Loss Covered by | Loss Charged  |
|-----------------|------------|--------------|------------------|--------------|---------------|-----------------|---------------|
| Defaulted Loans | Foreclosed | of Property  | to Insurer       | by Insurer   | by Insurer    | Excess Spread   | off to Noteds |
| 56              | 47         | 1,417,883.71 | 1,336,947.60     | 1,270,846.02 | 66,101.58     | 179,715.81      | -             |

# **CPR Statistics**

| Annualised Prepayments (CPR) | Dec-12 | Jan-13 | Feb-13 |
|------------------------------|--------|--------|--------|
|                              | 19.42% | 20.42% | 19.77% |

# Quarterly Information Report:December 1st 2012 - February 28th 2013

| Interest Rate Distribution Report |        |          |                  |                   |                   |               |  |  |
|-----------------------------------|--------|----------|------------------|-------------------|-------------------|---------------|--|--|
|                                   | Number | Number % | Current Balances | Current Balance % | Average Loan Size | Wgt Ave LVR % |  |  |
|                                   |        |          |                  |                   |                   |               |  |  |
| Total Variable                    | 4,331  | 96.91    | -625,521,914.58  | 95.18             | -144,428.98       | 54.87         |  |  |
| Fixed (Term Remaining)            |        |          |                  |                   |                   |               |  |  |
| <= 1 Year                         | 115    | 2.44     | -26,937,011.39   | 3.83              | -234,234.88       | 58.75         |  |  |
| > 1 Year <= 2 Years               | 28     | 0.60     | -5,611,076.47    | 0.80              | -200,395.59       | 52.85         |  |  |
| > 2 Years <= 3 Years              | 21     | 0.45     | -5,591,170.20    | 0.80              | -266,246.20       | 52.50         |  |  |
| > 3 Years <= 4 Years              | 7      | 0.15     | -1,341,320.63    | 0.19              | -191,617.23       | 42.98         |  |  |
| > 4 Years <= 5 Years              | 6      | 0.13     | -1,335,800.43    | 0.19              | -222,633.41       | 60.28         |  |  |
| > 5 Years                         | 0      | 0.00     | 0.00             | 0.00              | 0.00              | 0.00          |  |  |
| Total Fixed                       | 138    | 3.09     | -31,705,256.74   | 4.82              | -229,748.24       | 55.89         |  |  |
| Grand Total                       | 4,469  | 100.00   | -657,227,171.32  | 100.00            | -147,063.59       | 54.92         |  |  |

|                  |        | Loan to Va | alue Ratio Distri | bution            |               |               |
|------------------|--------|------------|-------------------|-------------------|---------------|---------------|
| LVR Tier         | Number | Number %   | Current Balance   | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
| <=20%            | 1,171  | 26.20      | -54,869,242.77    | 8.35              | -46,856.74    | 13.86         |
| > 20% <= 25%     | 262    | 5.86       | -29,979,342.40    | 4.56              | -114,424.97   | 23.08         |
| > 25% <= 30%     | 233    | 5.21       | -33,576,436.21    | 5.11              | -144,104.88   | 27.99         |
| > 30% <= 35%     | 253    | 5.66       | -38,255,294.93    | 5.82              | -151,206.70   | 33.10         |
| > 35% <= 40%     | 233    | 5.21       | -36,796,794.51    | 5.60              | -157,926.16   | 38.00         |
| > 40% <= 45%     | 232    | 5.19       | -34,410,610.96    | 5.24              | -148,321.60   | 43.03         |
| > 45% <= 50%     | 215    | 4.81       | -38,255,199.95    | 5.82              | -177,931.16   | 47.97         |
| > 50% <= 55%     | 246    | 5.50       | -48,068,703.42    | 7.31              | -195,401.23   | 52.95         |
| > 55% <= 60%     | 214    | 4.79       | -38,735,467.69    | 5.89              | -181,006.86   | 58.18         |
| > 60% <= 65%     | 221    | 4.95       | -40,780,776.43    | 6.20              | -184,528.40   | 63.17         |
| > 65% <= 70%     | 248    | 5.55       | -51,568,651.88    | 7.85              | -207,938.11   | 68.03         |
| > 70% <= 75%     | 326    | 7.29       | -69,732,431.31    | 10.61             | -213,903.16   | 73.03         |
| > 75% <= 80%     | 244    | 5.46       | -55,896,196.97    | 8.50              | -229,082.77   | 78.17         |
| > 80% <= 85%     | 219    | 4.90       | -49,948,315.18    | 7.60              | -228,074.50   | 83.22         |
| > 85% <= 90%     | 130    | 2.91       | -30,042,988.92    | 4.57              | -231,099.91   | 87.08         |
| > 90% <= 95%     | 18     | 0.40       | -5,508,407        | 0.84              | -306,022.59   | 92.43         |
| > 95% <= 100%    | 0      | 0.00       | 0.00              | 0.00              | 0.00          | 0.00          |
|                  | 4      | 0.09       | -802,311.25       | 0.12              | -200,577.81   | 115.53        |
| Total            | 4,469  | 100.00     | -657,227,171.32   | 100.00            | 147,063.59-   | 54.92         |
|                  |        | Mortgage   | e Insurer Distrib | ution             |               |               |
| Mortgage Insurer | Number | Number %   | Current Balance   | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
| PMI              | 26     | 0.58       | -5,193,238.27     | 0.79              | -199,739.93   | 62.28         |
| PMI POOL         | 3,433  | 76.82      | -468,100,875.47   | 71.22             | -136,353.30   | 48.64         |
| WLENDER          | 1,010  | 22.60      | -183,933,057.58   | 27.99             | -182,111.94   | 70.69         |
| Total            | 4,469  | 100.00     | -657,227,171.32   | 100.00            | -147,063.59   | 54.92         |

|                          |        | Loan Ma  | aturity Distribut | ion               |               |               |
|--------------------------|--------|----------|-------------------|-------------------|---------------|---------------|
| Loan Maturity (year)     | Number | Number % | Current Balance   | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
| 2013                     | 4      | 0.09     | -4,709.47         | 0.00              | -1,177.37     | 0.85          |
| 2014                     | 6      | 0.13     | -20,533.44        | 0.00              | -3,422.24     | 6.16          |
| 2015                     | 4      | 0.09     | -162,896.33       | 0.02              | -40,724.08    | 21.14         |
| 2016                     | 5      | 0.11     | -194,317.33       | 0.03              | -38,863.47    | 13.01         |
| 2017                     | 3      | 0.07     |                   | 0.00              |               | 27.95         |
|                          |        |          | -58,795.06        |                   | -19,598.35    |               |
| 2018                     | 5      | 0.11     | -120,229.00       | 0.02              | -24,045.80    | 10.32         |
| 2019                     | 6      | 0.13     | -151,245.98       | 0.02              | -25,207.66    | 16.75         |
| 2020                     | 3      | 0.07     | -80,227.53        | 0.01              | -26,742.51    | 15.76         |
| 2021                     | 9      | 0.20     | -438,709.99       | 0.07              | -48,745.55    | 28.44         |
| 2022                     | 41     | 0.92     | -1,738,543.37     | 0.26              | -42,403.50    | 25.74         |
| 2023                     | 61     | 1.36     | -2,697,195.36     | 0.41              | -44,216.32    | 34.16         |
| 2024                     | 114    | 2.55     | -5,625,488.56     | 0.86              | -49,346.39    | 33.27         |
| 2025                     | 26     | 0.58     | -1,547,295.45     | 0.24              | -59,511.36    | 28.02         |
| 2026                     | 41     | 0.92     | -3,400,514.18     | 0.52              | -82,939.37    | 36.13         |
| 2027                     | 22     | 0.49     | -1,894,056.68     | 0.29              | -86,093.49    | 27.62         |
|                          |        |          |                   |                   |               |               |
| 2028                     | 7      | 0.16     | -466,988.29       | 0.07              | -66,712.61    | 57.79         |
| 2029                     | 7      | 0.16     | -407,638.04       | 0.06              | -58,234.01    | 27.26         |
| 2030                     | 15     | 0.34     | -2,003,777.82     | 0.30              | -133,585.19   | 42.86         |
| 2031                     | 55     | 1.23     | -7,566,249.76     | 1.15              | -137,568.18   | 40.93         |
| 2032                     | 81     | 1.81     | -10,601,642.52    | 1.61              | -130,884.48   | 44.30         |
| 2033                     | 96     | 2.15     | -16,030,768.56    | 2.44              | -166,987.17   | 47.90         |
| 2034                     | 260    | 5.82     | -44,896,712.66    | 6.83              | -172,679.66   | 58.20         |
| 2035                     | 490    | 10.96    | -74,421,364.87    | 11.32             | -151,880.34   | 54.98         |
| 2036                     | 2,197  | 49.16    |                   | 50.48             |               |               |
|                          |        |          | -331,737,802.30   |                   | -150,995.81   | 57.43         |
| 2037                     | 856    | 19.15    | -141,682,786.83   | 21.56             | -165,517.27   | 54.88         |
| 2038                     | 20     | 0.45     | -2,810,180.62     | 0.43              | -140,509.03   | 32.71         |
| 2039                     | 10     | 0.22     | -1,238,763.12     | 0.19              | -123,876.31   | 23.49         |
| 2040                     | 6      | 0.13     | -1,156,283.16     | 0.18              | -192,713.86   | 42.67         |
| 2041                     | 9      | 0.20     | -2,092,591.69     | 0.32              | -232,510.19   | 37.27         |
| 2042                     | 8      | 0.18     | -1,463,387.03     | 0.22              | -182,923.38   | 32.62         |
| 2043                     | 2      | 0.04     | -515,476.32       | 0.08              | -257,738.16   | 50.94         |
| 2040                     | -      | 0.04     | 010,470.02        | 0.00              | 201,100.10    | 00.04         |
| Total                    | 4,469  | 100.00   | -657,227,171.32   | 100.00            | -147,063.59   | 54.92         |
|                          |        | Loon Bu  | urnoso Distribut  | ion               |               |               |
|                          |        |          | rpose Distribut   |                   |               |               |
| Loan Purpose             | Number | Number % | Current Balance   | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
| Construction             | 173    | 3.87     | -25,488,426.06    | 3.88              | -147,331.94   | 45.75         |
| Other                    | 210    | 4.70     | -19,664,610.37    | 2.99              | -93,641.00    | 45.85         |
| Purchase                 | 2,435  | 54.49    | -385,752,429.96   | 58.69             | -158,419.89   | 57.66         |
| Refinance                | 1,321  | 29.56    | -195,255,096.15   | 29.71             | -147,808.55   | 52.46         |
| Renovation               | 22     | 0.49     | -1,609,425.30     | 0.24              | -73,155.70    | 41.06         |
| Vacantland               | 308    | 6.89     | -29,457,183.48    | 4.48              | -95,640.21    | 49.94         |
| Total                    | 4,469  | 100.00   | -657,227,171.32   | 100.00            | -147,063.59   | 54.92         |
|                          | 4,400  | 100.00   | 001,221,111.02    | 100.00            | 141,000.00    | 04.02         |
|                          |        | Loan Sea | soning Distribu   | ution             |               |               |
| Loan Seasoning           | Number | Number % | Current Balance   | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
| > 3 Months <= 6 Months   |        | 0.00     | 0.00              | 0.00              | 0.00          |               |
|                          | 0      |          |                   |                   |               | 0.00          |
| > 6 Months <= 9 Months   |        | 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              | 4,469  | 100.00   | -657,227,171.32   | 100.00            | -147,063.59   | 54.92         |
| Total                    | 4,469  | 100.00   | -657,227,171.32   | 100.00            | -147,063.59   | 54.92         |
|                          |        |          |                   |                   |               |               |
|                          |        | Loan     | Size Distributio  | n                 |               |               |
| Loan Size                | Number | Number % | Current Balance   | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
| <= 50,000                | 938    | 20.99    | -17,784,886.99    | 2.71              | -18,960.43    | 20.62         |
| >50,000 <= 100,000       | 782    | 17.50    | -58,863,345.46    | 8.96              | -75,272.82    | 34.62         |
| >100,000 <= 150,000      | 785    | 17.57    | -97,717,159.68    | 14.87             | -124,480.46   | 45.41         |
|                          |        |          |                   |                   |               |               |
| >150,000 <= 200,000      | 756    | 16.92    | -131,795,605.26   | 20.05             | -174,332.81   | 55.24         |
| >200,000 <= 250,000      | 541    | 12.11    | -121,029,991.93   | 18.42             | -223,715.33   | 61.84         |
| >250,000 <= 300,000      | 304    | 6.80     | -83,363,719.77    | 12.68             | -274,222.76   | 63.57         |
| >300,000 <= 350,000      | 152    | 3.40     | -49,118,716.68    | 7.47              | -323,149.45   | 63.71         |
| >350,000 <= 400,000      | 89     | 1.99     | -33,504,455.10    | 5.10              | -376,454.55   | 63.17         |
| >400,000 <= 450,000      | 46     | 1.03     | -19,485,202.54    | 2.96              | -423,591.36   | 63.57         |
| >450,000 <= 500,000      | 23     | 0.51     | -10,949,667.73    | 1.67              | -476,072.51   | 67.70         |
| >500,000 <= 550,000      | 18     | 0.40     | -9,470,314.62     | 1.44              | -526,128.59   | 61.07         |
| >550,000                 | 35     | 0.78     | -24,144,105.56    | 3.67              | -689,831.59   | 57.22         |
| Total                    | 4,469  | 100.00   | -657,227,171.32   | 100.00            | -147,063.59   | 54.92         |
|                          | 4,403  | 100.00   | -031,221,111.32   | 100.00            | -147,003.39   | J4.32         |

# Quarterly Information Report:December 1st 2012 - February 28th 2013

|                    |        | Occupan     | cy Type Distrib   | ution             |               |               |
|--------------------|--------|-------------|-------------------|-------------------|---------------|---------------|
| Occupancy Type     | Number | Number %    | Current Balance   | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
| Investment         | 989    | 22.13       | -152,759,171.69   | 23.24             | -154,458.21   | 51.53         |
| Owner Occupied     | 3,480  | 77.87       | -504,467,999.63   | 76.76             | -144,962.07   | 55.94         |
| Total              | 4,469  | 100.00      | -657,227,171.32   | 100.00            | -147,063.59   | 54.92         |
|                    |        | Propert     | y Type Distribut  | ion               |               |               |
| Property Type      | Number | Number %    | Current Balance   | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
| Detached           | 3,473  | 77.71       | -519,085,671.41   | 78.98             | -149,463.19   | 53.78         |
| Duplex             | 17     | 0.38        | -1,505,035.07     | 0.23              | -88,531.47    | 30.09         |
| Semi Detached      | 78     | 1.75        | -12,012,329.17    | 1.83              | -154,004.22   | 50.73         |
| Unit               | 612    | 13.69       | -94,182,396.27    | 14.33             | -153,892.80   | 61.74         |
| Vacantland         | 289    | 6.47        | -30,441,739.40    | 4.63              | -105,334.74   | 56.13         |
| Total              | 4,469  | 100.00      | -657,227,171.32   | 100.00            | -147,063.59   | 54.92         |
|                    |        | Geographica | al Distribution - | by State          |               |               |
| State              | Number | Number %    | Current Balance   | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
| WA                 | 1,922  | 43.01       | -267,024,383.12   | 40.63             | -138,930.48   | 48.09         |
| NSW                | 892    | 19.96       | -169,286,279.74   | 25.76             | -189,782.82   | 59.71         |
| Queensland         | 433    | 9.69        | -65,199,422.12    | 9.92              | -150,576.03   | 62.03         |
| South Australia    | 175    | 3.92        | -19,915,622.86    | 3.03              | -113,803.56   | 57.96         |
| Victoria           | 928    | 20.77       | -120,045,639.94   | 18.27             | -129,359.53   | 58.41         |
| ACT                | 58     | 1.30        | -8,624,553.78     | 1.31              | -148,699.20   | 56.87         |
| Northern Territory | 13     | 0.29        | -2,111,488.82     | 0.32              | -162,422.22   | 54.92         |
| Tasmania           | 48     | 1.07        | -5,019,780.94     | 0.76              | -104,578.77   | 64.97         |
| NONE               | 0      | 0.00        | 0.00              | 0.00              | 0.00          | 0.00          |
| Total              | 4,469  | 100.00      | -657,227,171.32   | 100.00            | -147,063.59   | 54.92         |

# 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

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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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# **Trust Manager**

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

# Authorised Adviser

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# Joint Lead Manager

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

Commonwealth Bank of Australia

Level 7 48 Martin Place Sydney NSW 2000

# **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 Mallesons Stephen Jaques 1 Farrer Place Sydney NSW 2000