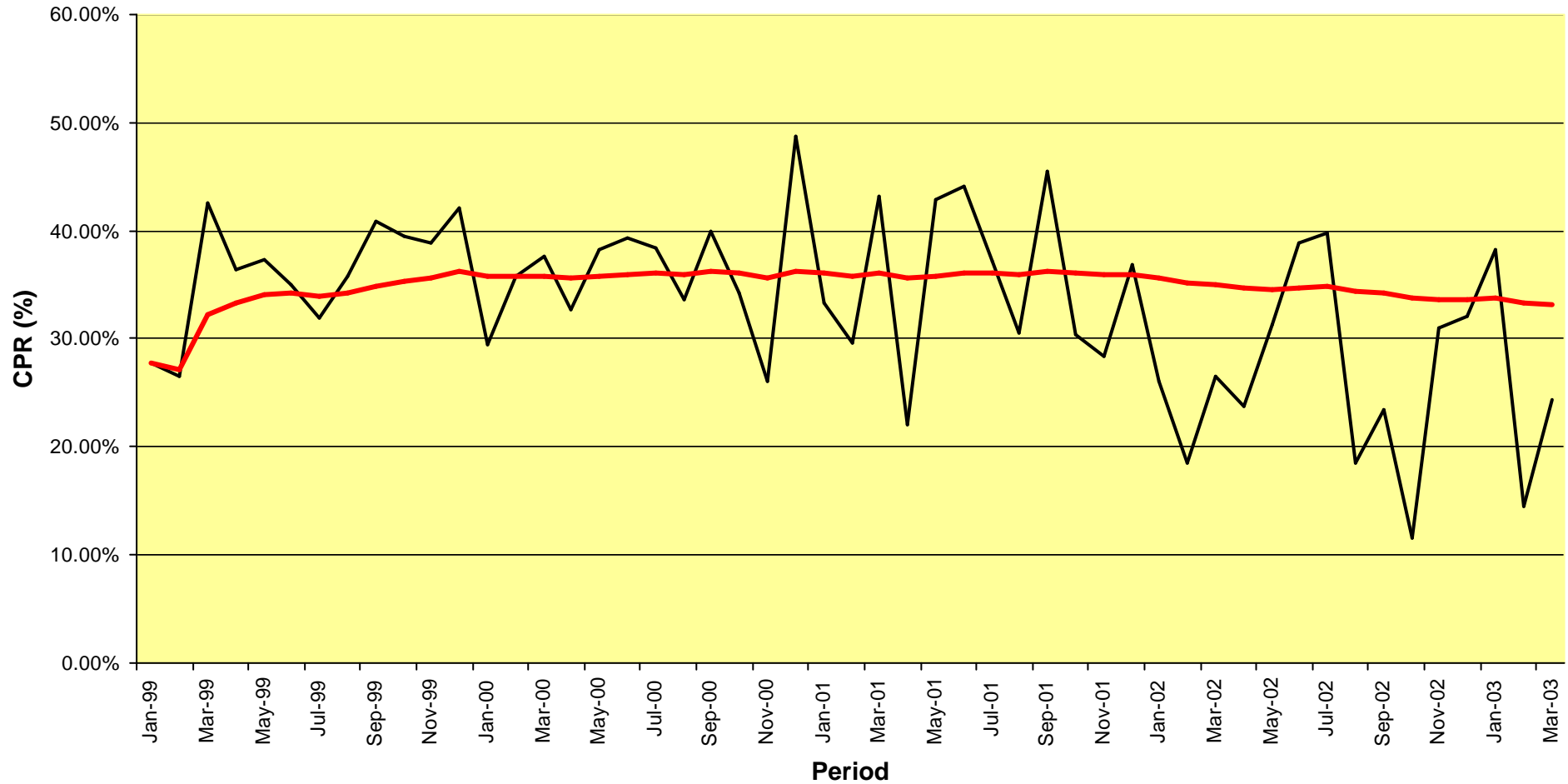


Cats Series 1997-1 Prepayment Analysis



Data from Jan 99 to Jul 01 obtained from Perpetual

— Monthly CPR - Cats 1997 — Cumulative CPR - Cats 1997