Arrears Information as at 30 November 2001
Series 1999-1E CATS Trust

Total number of loans:					**3268**
Total portfolio balance:					**289226015.5**
Series 1999-1E CATS Trust	**1-29 days past due**	**30-59 days past due**	**60-89 days past due**	**90+ days past due**	**Total**
No. of Loans	12	1	2	5	20
Bal outstanding	8,017,235	1,208,395	582,744	3,197,490	13,005,865
Instalment Amount	30,630	13,452	12,060	158,457	214,599

Arrears Information as at 31 December 2001
Series 1999-1E CATS Trust

Total number of loans:					**3,181**
Total portfolio balance:					**281,382,205.27**
Series 1999-1E CATS Trust	**1-29 days past due**	**30-59 days past due**	**60-89 days past due**	**90+ days past due**	**Total**
No. of Loans	80	19	7	27	133
Bal outstanding	7,993,473	1,836,018	784,142	2,911,109	13,524,742
Instalment Amount	29,742	19,409	13,754	158,162	221,067

Arrears Information as at 31 January 2002
Series 1999-1E CATS Trust

Total number of loans:					**3,101**
Total portfolio balance:					**273,344,542.07**
Series 1999-1E CATS Trust	**1-29 days past due**	**30-59 days past due**	**60-89 days past due**	**90+ days past due**	**Total**
No. of Loans	74	15	7	21	117
Bal outstanding	7,331,337	1,515,855	824,988	2,318,261	11,990,442
Instalment Amount	27,216	15,618	13,761	107,241	163,836

Default Information as at 31 January 2002
Series 1999-1E CATS Trust

Series 1999-1E CATS Trust	
No. of properties foreclosed since trust commencement date	Nil
No. of foreclosures resulting in a gross loss on sale of property	Nil
Value of gross losses on sale of properties	Nil
No. of claims submitted to mortgage insurer	Nil
Value of claims submitted to mortgage insurer	Nil
Amount paid by mortgage insurer	Nil
Details of any claims denied/reduced by mortgage insurer	Nil
If Pool Policy	
Original Policy Amount	810,989,775.20
Amounts claimed and paid by insurer to date	-
Remaining policy amount available to pay future claims (#)	291,225,708.34

(#) Cover based on the scheduled balance of loans in the pool.

Prepayment Information
Series 1999-1E CATS Trust

Series 1999-1E CATS Trust	Jan-02	Dec-01	Nov-01
Mortgage portfolio balance at start of period	281,382,205.27	289,226,015.51	300,590,729.07
Add Capitalisation of arrears			
Less Scheduled principal received during the period	(551,694.35)	(564,524.32)	(561,621.91)
Less Unscheduled principal (ie prepayments) received during the period	(8,428,765.26)	(7,860,841.56)	(11,640,083.02)
Add Value of mortgages substituted into the pool during the period	-	-	28,000.00
Add Redraw	942,796.41	581,555.64	808,991.37
Mortgage portfolio balance at close of period	273,344,542.07	281,382,205.27	289,226,015.51
Value of partial prepayments during the period	1,999,692.83	1,820,179.76	2,101,836.44
Number of partial prepayments during the period	2,661	2,694	2,745
Reasons for partial discharges	N/A	N/A	N/A
- fortnightly vs monthly payments			
- borrowers maintaining a higher payment following a rate drop			
- other (specify)			
Value of full discharges during the period	6,429,072.43	6,040,661.80	9,538,246.58
Number of full discharges during the period	80	90	124
Reasons for full discharges	N/A	N/A	N/A
- refinancing			
- seeking additional advance			
- other (specify)			
Prepayment Data - State Breakdown			
New South Wales	6,918,910.00	6,059,114.00	9,499,677.02
Victoria	954,482.00	608,383.00	653,002.00
Queensland	358,081.00	982,205.00	1,063,192.00
Western Australia	26,298.00	103,928.00	42,160.00
South Australia	6,423.00	3,111.00	6,808.00
Northern Territory	-	-	-
Tasmania	-	-	-
Australian Capital Territory	164,606.00	104,085.00	375,244.00
Weighted Average Term to Maturity (months)	271		

Security Information as at 31 January 2002
Series 1999-1E CATS Trust

Series 1999-1E CATS Trust	
Class A (USD)	191,118,992.85
Class A	N/A
Class A	N/A
Class B (AUD)	11,498,318.16
Current weighted average mortgage rate	6.1235%
Current weighted average security coupon rate	4.7623%
Please provide the following information as at the last distribution date. Please provide this information in future as at each security distribution date.	
Distribution Date:	**15-Feb-2002**
Available mortgage principal for distribution	$29,579,530.42
Amount of principal to be distributed	$29,579,530.42
Amount reinvested in authorised investments	-
Description of all authorised investments other than mortgage loans (including amount, rating and yield).	
Statement of income and expenses for the period	
Available revenue	
- from mortgage loans	$34,442,019.74
- from other authorised investments	
- from mortgage insurer cash flow cover	
- held back from mortgage servicer because of delinquencies	
- drawings under liquidity facility	$0.00
- from other liquidity sources i) Excess Subscription Proceeds	$0.00
- from other liquidity sources ii) Net Swap Receipt/(Payment)	($241,302.31)
- **TOTAL REVENUE AVAILABLE**	$34,200,717.43
Fees and expenses	
- Trustee fee	24,065.19
- Servicing fee	291,696.54
- Manager's fee	25,002.56
- Other fees and expenses i) Liquidity Repayment	$0.00
- Other fees ii) Facility Providers (Liquidity, & Standby Redraw)	$672,862.66
- Class A coupon due	$3,459,221.18
- Class B coupon due	148,338.89
- **TOTAL EXPENSES**	4,621,187.01

Mortgage Portfolio Information as at 31 January 2002
Series 1999-1E CATS Trust

Series 1999-1E CATS Trust	% Value of Loans	% No. of Loans
LOAN SIZE DISTRIBUTION		
up to and including $100,000	41.29%	66.41%
> $100,000 up to and including $150,000	31.17%	21.99%
> $150,000 up to and including $200,000	14.05%	6.94%
> $200,000 up to and including $250,000	7.66%	2.95%
> $250,000 up to and including $300,000	3.60%	1.12%
> $300,000 up to and including $350,000	2.22%	0.59%
> $350,000 up to and including $400,000	0.00%	0.00%
> $400,000 up to and including $500,000	0.00%	0.00%
> $500,000 up to and including $750,000	0.00%	0.00%
> $750,000 up to and including $1,000,000	0.00%	0.00%
TOTAL NUMBER & VALUE OF PROPERTIES	566,718,738	3,215
LVR Distribution (Current)		
up to and including 50%	26.84%	43.73%
> 51% up to and including 55%	6.49%	6.10%
> 56% up to and including 60%	7.08%	5.88%
> 61% up to and including 65%	8.85%	6.75%
> 66% up to and including 70%	10.19%	7.65%
> 71% up to and including 75%	11.53%	9.11%
> 76% up to and including 80%	9.84%	7.09%
> 81% up to and including 85%	9.69%	7.31%
> 86% up to and including 90%	7.33%	4.91%
> 91% up to and including 95%	2.00%	1.31%
> 96% up to and including 100%	0.15%	0.16%
> 100%	-	-
Weighted Average LVR (Current)		0.62
MORTGAGE INSURANCE		N/A
CU-AMIC		
Sun Alliance & Royal		
HLIC		
Other (specify) - MGICA		

Mortgage Portfolio Information as at 31 January 2002
Series 1999-1E CATS Trust

GEOGRAPHIC DISTRIBUTION		
ACT	4.29%	4.70%
NSW Country	28.80%	35.86%
NSW Metro	50.39%	42.52%
Qld Country	0.55%	0.75%
Qld Gold Coast	2.59%	2.58%
Qld Metro	3.47%	3.45%
Qld Sunshine Coast	0.56%	0.59%
SA Country	0.08%	0.09%
SA Metro	0.52%	0.56%
Vic Country	0.92%	1.24%
Vic Metro	7.11%	6.87%
WA Metro	0.60%	0.62%
Security Type		N/A
Standalone residence		
Villa/townhouse/terrace		
Apartment/flat/unit		
Other (specify)		
SEASONING ANALYSIS		
up to and including 3 mths seasoning	-	-
> 3 mths up to and including 6 mths seasoning		
> 6 mths up to and including 12 mths seasoning	1.94%	1.65%
> 12 mths up to and including 18 mths seasoning	4.50%	3.70%
> 18 mths up to and including 24 mths seasoning	3.91%	2.89%
> 24 mths up to and including 36 mths seasoning	5.28%	4.29%
> 36 mths up to and including 48 mths seasoning	44.87%	42.02%
> 48 mths up to and including 60 mths seasoning	19.23%	19.69%
> 60 mths seasoning	20.27%	25.75%
Weighted average seasoning (months)		48
OCCUPANCY		
Residential owner occupied	77.42%	82.27%
Residential investment	22.58%	20.84%
Security for Business Loan	-	-
Other (specify)	-	-
INSTALMENT TO INCOME RATIO		
Not available		-

Mortgage Portfolio Information as at 31 January 2002
Series 1999-1E CATS Trust

LOAN TERM (remaining)		
a<=5 yrs	0.43%	2.15%
b>5 & <=10 yrs	2.60%	5.41%
c>10 to <=15	5.96%	8.55%
d>15 to <=20	12.61%	14.18%
e>20 to <=25	31.87%	31.32%
f>25 to <=30	46.52%	38.38%
LOAN PURPOSE		
a refinance	28.72%	26.78%
b Construction	3.92%	3.98%
c Alterations/additions or expanded purpose	24.47%	25.01%
d Purchase new house	1.53%	1.49%
e Purchase existing house	41.36%	42.74%
Other (specify)		
INTEREST RATES ON LOAN PORTFOLIO		
Variable Rate Loans	84.51%	87.06%
1 Year Fixed	6.89%	6.00%
2 Year Fixed	5.87%	4.73%
3 Year Fixed	1.80%	1.40%
4 Year Fixed	0.82%	0.68%
5 Year Fixed	0.12%	0.12%

Securitisation Pool Statistics
Series 1999-1E CATS Trust as at
31-Jan-02

Summary

Total pool size:	273,344,542.07
Total number of loans:	3,101
Average loan size:	85,027.00
Maximum loan size:	344,946.35
Total property value (current):	566,718,738.00
Average property value (current):	176,273.32
Average current LVR:	51.15%
Weighted Average current LVR:	61.63%
Weighted Average Term to Maturity (months)	271
Weighted Average Seasoning (months)	48
Maximum Remaining Term to Maturity (months)	352
% of pool in arrears:	
1-30 days	2.68%
31-60 days	0.55%
61+ days	1.15%
Total	4.39%
SMM(%)	2.66%
CPR(%)	27.60%