Arrears Information as at 31 January 2004
Series 1999-1E CATS Trust

Total number of loans:					**1,660**
Total portfolio balance:					**133,457,083.31**
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	31	4	1	8	44
Bal outstanding	2,629,928	677,669	120,309	504,568	3,932,474
Instalment Amount	11,554	6,959	2,211	29,863	50,587

Arrears Information as at 31 December 2003
Series 1999-1E CATS Trust

Total number of loans:					**1,694**
Total portfolio balance:					**136,544,005.60**
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	27	8	2	10	47
Bal outstanding	2,328,519	1,088,895	135,539	739,585	4,292,538
Instalment Amount	10,257	10,587	2,408	48,761	72,013

Arrears Information as at 30 November 2003
Series 1999-1E CATS Trust

Total number of loans:					**1739**
Total portfolio balance:					**141,433,358.96**
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	37	6	4	8	55
Bal outstanding	3,552,005	699,199	460,468	439,967	5,151,639
Instalment Amount	17,444	7,112	7,730	38,812	71,098

Default Information as at 31 January 2004
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 (#)	135,014,228.33

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

Prepayment Information
Series 1999-1E CATS Trust

Series 1999-1E CATS Trust	**Jan-04**	**Dec-03**	**Nov-03**
Mortgage portfolio balance at start of period	136,544,005.60	141,433,358.96	145,664,933.29
Add Capitalisation of arrears			
Less Scheduled principal received during the period	(299,972.45)	(305,042.10)	(317,136.08)
Less Unscheduled principal (ie prepayments) received during the period	(3,517,503.17)	(5,463,934.90)	(4,832,808.92)
Add Value of mortgages substituted into the pool during the period	-	-	
Add Redraw	730,553.33	879,623.64	918,370.67
Mortgage portfolio balance at close of period	133,457,083.31	136,544,005.60	141,433,358.96
Value of partial prepayments during the period	1,557,145.02	1,510,447.10	915,153.12
Number of partial prepayments during the period	1,538	1,486	1,383
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	4,490,246.32	3,953,487.80	3,917,655.80
Number of full discharges during the period	57	47	43
Reasons for full discharges	N/A	N/A	N/A
- refinancing			
- seeking additional advance			
- other (specify)			
Prepayment Data - State Breakdown			
New South Wales	4,468,658.00	4,387,073.00	3,787,911.00
Victoria	818,678.00	482,855.00	560,735.00
Queensland	528,041.00	494,583.00	441,960.00
Western Australia	4,762.00	12,268.00	6,585.00
South Australia	2,468.00	2,282.00	2,588.00
Northern Territory	-		-
Tasmania	56.00	43.90	47.92
Australian Capital Territory	224,728	84,830.00	32,982.00
Weighted Average Term to Maturity (months)	246		

Security Information as at 31 January 2004
Series 1999-1E CATS Trust

Series 1999-1E CATS Trust	
Class A (USD)	92,164,904.65
Class A	N/A
Class A	N/A
Class B (AUD)	6,253,490.75
Current weighted average mortgage rate	6.8613%
Current weighted average security coupon rate	5.8156%
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:	**17-Feb-2004**
Available mortgage principal for distribution	14,736,397.62
Amount of principal to be distributed	14,736,397.62
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	17,140,511.11
- 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)	199,222.81
- other income	12,422.86
- TOTAL REVENUE AVAILABLE	17,352,156.78
Fees and expenses	
- Trustee fee	11,663.61
- Servicing fee	141,354.85
- Manager's fee	12,116.13
- Other fees and expenses i) Liquidity Repayment	-
- Other fees ii) Facility Providers (Liquidity, & Standby Redraw)	315,642.33
- Class A coupon due	2,037,729.31
- Class B coupon due	97,252.92
- TOTAL EXPENSES	2,615,759.16

Mortgage Portfolio Information as at 31 January 2004
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	44.56%	70.00%
> $100,000 up to and including $150,000	29.03%	19.34%
> $150,000 up to and including $200,000	14.44%	6.75%
> $200,000 up to and including $250,000	6.15%	2.23%
> $250,000 up to and including $300,000	4.87%	1.45%
> $300,000 up to and including $350,000	0.95%	0.23%
> $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	133,457,083	1,660
LVR Distribution (Current)		
up to and including 50%	34.92%	51.63%
> 51% up to and including 55%	8.94%	7.35%
> 56% up to and including 60%	10.08%	7.77%
> 61% up to and including 65%	8.96%	6.87%
> 66% up to and including 70%	9.78%	7.47%
> 71% up to and including 75%	11.33%	8.01%
> 76% up to and including 80%	7.73%	5.54%
> 81% up to and including 85%	4.80%	3.19%
> 86% up to and including 90%	3.20%	1.93%
> 91% up to and including 95%	0.16%	0.18%
> 96% up to and including 100%	0	0
> 100%	-	-
Weighted Average LVR (Current)		55.80%
MORTGAGE INSURANCE		
CU-AMIC		
Sun Alliance & Royal		
HLIC	39.32	32.76
Other (specify) - MGICA	60.68	67.24

Mortgage Portfolio Information as at 31 January 2004
Series 1999-1E CATS Trust

GEOGRAPHIC DISTRIBUTION		
ACT	4.18%	4.82%
NSW Country	25.76%	33.19%
NSW Metro	56.11%	47.11%
Qld Country	0.16%	0.36%
Qld Gold Coast	2.26%	2.23%
Qld Metro	2.38%	2.53%
Qld Sunshine Coast	0.59%	0.48%
SA Country	0.06%	0.12%
SA Metro	0.44%	0.60%
TAS Country	0.05%	0.06%
Vic Country	0.88%	1.27%
Vic Metro	6.56%	6.39%
WA Metro	0.57%	0.84%
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	-	-
> 12 mths up to and including 18 mths seasoning	-	-
> 18 mths up to and including 24 mths seasoning	-	-
> 24 mths up to and including 36 mths seasoning	2.14%	1.81%
> 36 mths up to and including 48 mths seasoning	8.25%	6.45%
> 48 mths up to and including 60 mths seasoning	4.89%	4.22%
> 60 mths seasoning	84.72%	87.52%
Weighted average seasoning (months)		72
OCCUPANCY		
Residential owner occupied	77.13%	78.61%
Residential investment	22.87%	21.39%
Security for Business Loan	-	-
Other (specify)	-	-
INSTALMENT TO INCOME RATIO		
Not available		-
LOAN TERM (remaining)		
a<=5 yrs	0.80%	3.43%
b>5 & <=10 yrs	4.62%	7.41%
c>10 to <=15	10.49%	13.25%

Mortgage Portfolio Information as at 31 January 2004
Series 1999-1E CATS Trust

d>15 to <=20	21.39%	20.72%
e>20 to <=25	61.90%	54.46%
f>25 to <=30	0.80%	0.73%
LOAN PURPOSE		
a refinance	27.41%	25.96%
b Construction	3.96%	3.98%
c Alterations/additions or expanded purpose	24.64%	24.46%
d Purchase new house	1.17%	1.14%
e Purchase existing house	42.82%	44.46%
Other (specify)	-	-
INTEREST RATES ON LOAN PORTFOLIO		
Variable Rate Loans	89.97%	91.93%
1 Year Fixed	4.61%	3.55%
2 Year Fixed	2.34%	1.99%
3 Year Fixed	0.96%	0.78%
4 Year Fixed	1.21%	1.02%
5 Year Fixed	0.91%	0.73%

Securitisation Pool Statistics

Series 1999-1E CATS Trust as at 31 January 2004

Summary

Total pool size:	133,457,083.31
Total number of loans:	1,660
Average loan size:	80,397.15
Maximum loan size:	321,658.96
Total property value (current):	308,097,623.00
Average property value (current):	185,600.98
Average current LVR:	46.17%
Weighted Average current LVR:	55.80%
Weighted Average Term to Maturity (months)	246
Weighted Average Seasoning (months)	72
Maximum Remaining Term to Maturity (months)	328
% of pool in arrears:	
1-30 days	1.97%
31-60 days	0.51%
61+ days	0.47%
Total	2.95%
SMM(%)	2.04%
CPR(%)	21.88%