APOLLO Series 2006-1E Trust

Investor Report for the Monthly Period Ending 27th February 2014

Mortgage Portfolio Details	
First Day of Monthly Period:	28-Jan-14
Last Day of Monthly Period:	27-Feb-14
Total Current Balance:	$ 296,556,772
Total Number of Loans:	2,355
Average Current Balance:	$ 125,967
Highest Current Balance:	$ 908,695
Weighted Average LVR:	53.23%
Weighted Average Seasoning (Months):	113.02
Weighted Average Remaining Term:	228.61
Weighted Average Variable Rate:	5.4356%
Weighted Average Fixed Rate:	5.9340%
Weighted Average Rate on All Loans:	5.4697%
Percentage (by value) of "Owner Occupied" Loans:	75.31%
Percentage (by value) of Metropolitan Securities:	64.18%
Percentage Mortgage Insured - Primary:	99.96%
Percentage Mortgage Insured - Pool:	0.04%
Percentage (by value) of Variable Rate Loans:	93.15%
Percentage (by value) of Interest Only Loans:	5.40%
Percentage (by value) of "Low Doc" Loans:	11.41%

Revenue Distribution	
Revenue from Mortgage Loans:	$ 1,359,667
Trust Expenses for the Period:	
Servicing Fee:	$ 56,167
Management Fee:	$ 14,042
Custodian Fee:	$ 5,617
Fee Paid to Trustee:	$ 7,021
Swap Payments:	$ 465,589
Facility Fees:	$ 545
Class A-1 Coupon Payments:	$ 363,899
Class A-2 Coupon Payments:	$ 234,065
Class B Coupon Payments:	$ 39,163
Total Expenses:	$ 1,186,107
Surplus Available for Distribution:	$ 173,560

Interest Payable for the Coupon Period	
First Day of Coupon Period:	10-Feb-14
Last Day of Coupon Period (Distribution Date):	10-Mar-14
Quarterly Distribution Date	No
Number of Days in Coupon Period:	28
Determination Date:	04-Mar-14
Effective BBSW for Current Period:	2.6150%
Class A-1 Interest Margin over BBSW:	0.14%
Class A-1 Interest this Coupon Period:	$ 363,899

Class A-1 Unpaid Interest from prior Coupon Periods:	$ 0
Class A-2 Interest Margin over BBSW:	0.16%
Class A-2 Interest this Coupon Period:	$ 234,065
Class A-2 Unpaid Interest from prior Coupon Periods:	$ 0
Class B Interest Margin over BBSW:	0.18%
Class B Interest this Coupon Period:	$ 39,163
Class B Unpaid Interest from prior Coupon Periods:	$ 0

Principal Received from Mortgagors	
Scheduled Payment Amount:	$ 2,162,750
Mortgage portfolio balance at start of period:	$ 300,601,664
Less: Scheduled principal received during the period:	$ 830,732
Less: Unscheduled principal received during the period:	$ 5,514,788
Plus: Redraws:	$ 2,300,628
Mortgage portfolio balance at close of period:	$ 296,556,772
Value of full discharges during the period:	$ 3,338,282

Principal Distribution	
Class A-1 Note Balance before distribution (Invested):	$ 172,184,509
Class A-1 Note Balance before distribution (Stated):	$ 172,184,509
Class A-2 Note Balance before distribution (Invested):	$ 110,151,706
Class A-2 Note Balance before distribution (Stated):	$ 110,151,706
Total Invested Class A Note Balance before distribution:	$ 282,336,215
Class B Note Balance before distribution (Invested):	$ 18,265,449
Class B Note Balance before distribution (Stated):	$ 18,265,449
Total Invested Note Balance before distribution:	**$ 300,601,664**
Current Weighted Average Security Coupon Rate:	2.7629%
Mortgage Principal Amount Distributed:	$ 4,044,891
Class A-1 Note Balance after distribution (Invested):	$ 169,867,597
Class A-1 Note Balance after distribution (Stated):	$ 169,867,597
Class A-1 Bond Factor after distribution:	0.114389
Class A-2 Note Balance aftere distribution:	$ 110,151,706
Class A-2 Note Balance aftere distribution:	$ 110,151,706
Class A-2 Bond Factor after distribution:	0.115949
Total Invested Class A Note Balance after distribution:	$ 280,019,303
Class B Note Balance after distribution (Invested):	$ 18,019,669
Class B Note Balance after distribution (Stated):	$ 18,019,669
Class B Bond Factor after distribution:	0.271790
Total Invested Note Balance after distribution:	**$ 298,038,972**

Facilities	
Liquidity Facility Limit	$ 4,196,087
Drawn Amount	$ 0
Redraw Facility Limit	$ 1,613,880
Drawn Amount	$ 0

Loan to Valuation Ratio Analysis	% no of loans	% value of loans
Up to and including 50%:	58.56%	38.65%
> 50%, up to and including 55%:	7.73%	9.79%
> 55%, up to and including 60%:	7.56%	10.26%
> 60%, up to and including 65%:	7.81%	11.55%
> 65%, up to and including 70%:	8.03%	12.95%
> 70%, up to and including 75%:	4.59%	8.11%
> 75%, up to and including 80%:	3.74%	5.80%
> 80%, up to and including 85%:	1.32%	1.89%
> 85%, up to and including 90%:	0.47%	0.66%
> 90%, up to and including 95%:	0.17%	0.29%
> 95%:	0.04%	0.03%

Loan Size Analysis	% no of loans	% value of loans
Up to and including $50,000:	25.61%	3.50%
> $50,000, up to and including $100,000:	21.23%	12.82%
> $100,000, up to and including $200,000:	33.08%	38.27%
> $200,000, up to and including $300,000:	14.73%	27.99%
> $300,000, up to and including $400,000:	3.14%	8.49%
> $400,000, up to and including $500,000:	1.44%	5.06%
> $500,000, up to and including $600,000:	0.21%	0.92%
> $600,000, up to and including $700,000:	0.38%	1.91%
> $700,000, up to and including $750,000:	0.13%	0.73%
> $750,000:	0.04%	0.31%

Seasoning Analysis	% no of loans	% value of loans
Up to and including 6 months:	0.00%	0.00%
> 6 months, up to and including 12 months:	0.00%	0.00%
> 12 months, up to and including 18 months:	0.00%	0.00%
> 18 months, up to and including 24 months:	0.00%	0.00%
> 24 months, up to and including 30 months:	0.00%	0.00%
> 30 months, up to and including 36 months:	0.00%	0.00%
> 36 months, up to and including 48 months:	0.00%	0.00%
> 48 months, up to and including 60 months:	0.00%	0.00%
> 60 months:	100.00%	100.00%

Remaining Loan Term	% no of loans	% value of loans
Up to and including 5 years:	1.87%	0.51%
> 5 years, up to and including 10 years:	4.76%	2.07%
> 10 years, up to and including 15 years:	10.87%	8.16%
> 15 years, up to and including 20 years:	28.28%	29.85%
> 20 years, up to and including 25 years:	54.23%	59.41%
> 25 years, up to and including 30 years:	0.00%	0.00%
> 30 years:	0.00%	0.00%

Geographic Distribution	% no of loans	% value of loans
Brisbane Metropolitan:	28.66%	26.07%
Gold Coast:	6.54%	6.69%
Sunshine Coast:	4.80%	4.78%
Queensland - Other:	18.90%	12.89%
Sydney Metropolitan:	12.10%	20.25%
N.S.W. - Other:	8.28%	8.84%
Australian Capital Territory:	1.87%	1.84%
Melbourne Metropolitan:	9.68%	10.78%
Victoria - Other:	2.38%	1.80%
Perth Metropolitan:	4.03%	3.74%
W.A. - Other:	0.34%	0.23%
Adelaide Metropolitan:	1.19%	1.24%

S.A. - Other:	0.42%	0.25%
Darwin Metropolitan:	0.08%	0.03%
N.T. - Other:	0.04%	0.06%
Hobart Metropolitan:	0.21%	0.23%
Tasmania - Other:	0.47%	0.28%

Loan Purpose	% no of loans	% value of loans
Refinance:	32.95%	34.68%
Renovation:	5.73%	5.02%
Purchase - New Dwelling:	5.05%	4.45%
Purchase - Existing Dwelling:	56.26%	55.85%

Arrears Analysis	% no of loans	% value of loans
Up to and including 30 days:	1.66%	2.42%
> 30 days, up to and including 60 days:	0.42%	0.53%
> 60 days, up to and including 90 days:	0.25%	0.38%
> 90 days:	0.76%	1.61%

Default Information for Monthly Period Ending 27 February 2014	
Number of Claims submitted to Mortgage Insurer:	15
Value of Claims submitted to Mortgage Insurer:	$ 645,265
Amount paid by Mortgage Insurer:	$ 634,535
Amount Charged-off	$ 69,031

CPR Analysis	Monthly	Quarterly
CPR Analysis	12.13%	14.41%