# Swan Trust Series 2006-1E

***January 31st 2013 - April 30th 2013***

# Quarterly Information Report

**Portfolio:** **Swan Trust Series 2006-1E**

**Quarterly Information Report:** **January 31st 2013 - April 30th 2013**

**Amounts denominated in currency of note class**

**Quarterly Payment date:** **13 May 2013**

| Bond report | Class A1 - USD | Class A2 - AUD | Class A3 - EUR | Class B - AUD |
|---|---|---|---|---|
| ISIN Code | XS0254988107 | AU300SQ30017 | XS0254988529 | AU300SQ30025 |
| Interest rate * | 3-M LIBOR | 3-M BBSW | 3-M Euribor | 3-M BBSW |
| % Spread per annum * | 0.08 | 0.14 | 0.08 | 0.18 |
| Original Balance | 600,000,000.00 | 1,400,000,000.00 | 720,000,000.00 | 112,000,000.00 |
| Balance before Payment | 82,985,841.53 | 193,633,630.27 | 99,583,009.85 | 37,646,104.70 |
| Principal Redemption | 5,275,853.98 | 12,310,325.95 | 6,331,024.77 | 2,363,059.92 |
| Balance after Payment | 77,709,987.56 | 181,323,304.32 | 93,251,985.08 | 35,283,044.78 |
| Bond Factor before Payment | 0.13830974 | 0.13830974 | 0.13830974 | 0.33612593 |
| Bond Factor after Payment | 0.12951665 | 0.12951665 | 0.12951665 | 0.31502719 |
| Interest Payment | 77,176.83 | 1,471,366.25 | 76,429.96 | 289,774.96 |

* 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 Period | Repayments and prepayments | Repurchases | Redraws | Defaulted loans | Substitutions | End of Mortgage Period |
| Feb-13 | 505,510,961.57 | -9,503,426.51 | -1,669,243.87 | 3,215,584.13 | 0 | 0 | 497,553,875.32 |
| Mar-13 | 497,553,875.32 | -12,521,054.88 | -2,708,350.35 | 2,988,448.90 | 0 | 0 | 485,312,918.99 |
| Apr-13 | 485,312,918.99 | -14,321,974.96 | -1,189,789.62 | 3,602,074.90 | 0 | 0 | 473,403,229.31 |

| Portfolio Information Cumulative (since Closing Date) - AUD | | | | | | | |
|---|---|---|---|---|---|---|---|
| Portfolio | Initial balance | Repayments and prepayments | Repurchases | Redraws | Defaulted loans | Substitutions | End of Mortgage Period |
| Mortgage loans | 3,494,474,694.23 | -2,689,436,152.75 | -975,733,240.80 | 644,163,005.98 | -65,077.35 | 0 | 473,403,229.31 |

## Portfolio: Swan Trust Series 2006-1E

**Quarterly Information Report:January 31st 2013 - April 30th 2013**

| | | | |
|---|---|---|---|
| Quarterly Calculation Period: | 31/01/2013 | to | 30/04/2013 |
| Quarterly Determination Date: | 6/05/2013 | | |
| Quarterly Payment Date: | 13/05/2013 | 90 | days |

| **Loan Portfolio Amounts** | Feb-13 | Mar-13 | Apr-13 |
|---|---|---|---|
| Outstanding principal | 505,510,961.57 | 497,553,875.32 | 485,312,918.99 |
| Scheduled Principal | 1,794,613.48 | 1,740,203.26 | 1,686,905.52 |
| Prepayments | 7,708,813.03 | 10,780,851.62 | 12,635,069.44 |
| Redraws | 3,215,584.13 | 2,988,448.90 | 3,602,074.90 |
| Defaulted Loans | - | - | - |
| Loans repurchased by the seller | 1,669,243.87 | 2,708,350.35 | 1,189,789.62 |
| **Total** | **497,553,875.32** | **485,312,918.99** | **473,403,229.31** |

| | |
|---|---|
| Gross cumulative realised losses (Net of Post-foreclosure proceeds) | - |
| Mortgage Insurance payments | - |
| Net cumulative realised losses | - |

**Quarterly Cash Flows**

| Investor Revenues | | |
|---|---|---|
| Finance Charge collections | 7,271,532.12 | |
| Interest Rate Swap receivable amount | - | |
| Any other non-Principal income | 37,558.00 | |
| Principal draws | - | |
| Liquidity Facility drawings | - | |
| ***Total Investor Revenues*** | **7,309,090.12** | |
| Total Investor Revenues Priority of Payments: | | |
| Taxes ** | | - |
| Trustee Fees ** | | 27,422.24 |
| Servicing Fee ** | | 436,262.88 |
| Management Fee ** | | 37,393.96 |
| Custodian Fee ** | | 13,711.12 |
| Other Senior Expenses ** | | 111.40 |
| Interest Rate Swap payable amount ** | | 2,605,874.01 |
| Liquidity Facility fees and interest ** | | 11,219.18 |
| Repayment of Liquidity Facility drawings ** | | - |
| Class A1 Interest Amount (payable to Currency Swap Provider) ** | | 821,413.35 |
| Class A2 Interest Amount ** | | 1,471,366.25 |
| Class A3 Interest Amount (payable to Currency Swap Provider) ** | | 1,267,564.19 |
| Redraw Facility Interest | | 9,616.44 |
| Class B Interest Amount ** | | 289,774.96 |
| Reimbursing Principal draws | | - |
| Class A Defaulted Amount | | - |
| Class B Defaulted Amount | | - |
| Unreimbursed Class A Charge-Offs | | - |
| Unreimbursed Class B Charge-Offs | | - |
| Subordinated Termination Payments | | - |
| Loss Covered by Excess Spread | | - |
| Income Unitholder | | 317,360.13 |
| ***Total of Interest Amount Payments*** | | **7,309,090.12** |

** Shortfall in these items can be met with Liquidity Facility drawings

**Portfolio: Swan Trust Series 2006-1E**

**Quarterly Information Report:January 31st 2013 - April 30th 2013**

| | | |
|---|---|---|
| Principal Collections | | |
| Scheduled Principal repayments | 5,221,722.26 | |
| Unscheduled Principal repayments | 21,318,626.16 | |
| Repurchases of (Principal ) | 5,567,383.84 | |
| Reimbursement of Principal draws from Investor Revenues | - | |
| Any other Principal income | - | |
| ***Total Principal Collections*** | **32,107,732.26** | |
| Total Principal Collections Priority of Payments: | | |
| Redraws funded by the seller | | - |
| Redraw Adjusted Principal repayment | | - |
| Class A1 Principal (payable to Currency Swap Provider) | | 6,836,715.38 |
| Class A2 Principal | | 12,310,325.95 |
| Class A3 Principal (payable to Currency Swap Provider) | | 10,597,631.02 |
| Class B Principal | | 2,363,059.92 |
| ***Total Principal Priority of Payments*** | | **32,107,732.26** |

**Additional Information**

| | |
|---|---|
| Liquidity Facility (364 days) | |
| Available amount | 7,000,000.00 |
| Liquidity Facility drawn amount | - |
| Interest due on drawn amount | - |
| Interest payment on drawn amount | - |
| Repayment of drawn amount | - |
| Balance of the Liquidity Facility at end reporting period | - |

| | |
|---|---|
| Redraw Facility (364 days) | |
| Available amount | 6,000,000.00 |
| Redraw Facility drawn amount | - |
| Interest due on drawn amount | - |
| Interest payment on drawn amount | - |
| Repayment of drawn amount | - |
| Balance of the Redraw Facility at end reporting period | - |

**Portfolio: Swan Trust Series 2006-1E**

**Quarterly Information Report:January 31st 2013 - April 30th 2013**

**Amortization of the Notes**

| | Class A1 - USD |
|---|---|
| Outstanding Balance beginning of the period | 82,985,842 |
| Outstanding Balance end of the period | 77,709,988 |
| Interest rate | 3-M LIBOR+0.08 |
| Rating (Moodys/S&P) | Aaa/AAA |

| Charge-off Analysis | Class A1 |
|---|---|
| Previous Balance | - |
| Charge-Off Additions | - |
| Charge-Off Removals | - |
| Final Balance | - |

| | Class A2 - AUD |
|---|---|
| Outstanding Balance beginning of the period | 193,633,630 |
| Outstanding Balance end of the period | 181,323,304 |
| Interest rate | 3-M BBSW+0.14 |
| Rating (Moodys/S&P) | Aaa/AAA |

| Charge-off Analysis | Class A2 |
|---|---|
| Previous Balance | - |
| Charge-Off Additions | - |
| Charge-Off Removals | - |
| Final Balance | - |

| | Class A3 - EUR |
|---|---|
| Outstanding Balance beginning of the period | 99,583,010 |
| Outstanding Balance end of the period | 93,251,985 |
| Interest rate | 3-M Euribor+0.08 |
| Rating (Moodys./S&P) | Aaa/AAA |

| Charge-off Analysis | Class A3 |
|---|---|
| Previous Balance | - |
| Charge-Off Additions | - |
| Charge-Off Removals | - |
| Final Balance | - |

| | Class B - AUD |
|---|---|
| Outstanding Balance beginning of the period | 37,646,105 |
| Outstanding Balance end of the period | 35,283,045 |
| Interest rate | 3-M BBSW+0.18 |
| Rating (Moodys/S&P) | Aa3/AA- |

| Charge-off Analysis | Class B |
|---|---|
| Previous Balance | - |
| Charge-Off Additions | - |
| Charge-Off Removals | - |
| Final Balance | - |

**Portfolio: Swan Trust Series 2006-1E**

**Quarterly Information Report:January 31st 2013 - April 30th 2013**

**The Mortgage Pool & Counterparty Ratings/Trigger Events**

| Key Characteristics of the Mortgage Pool (summary) | Offering Circular | 30 April 2013 |
|---|---|---|
| Number of Loans | 20,635 | 3,638 |
| Min Coupon (Interest Rate) | 4.02% | 2.77% |
| Max Coupon (Interest Rate) | 8.02% | 9.29% |
| Weighted Average Coupon (Interest Rate) | 6.71% | 6.13% |
| Weighted Average Seasoning (Months) | 17.83 | 104.75 |
| Weighted Average Maturity (Months) | 336.33 | 253.82 |
| Original Balance (AUD) | 4,061,952,294 | 4,061,952,294 |
| Outstanding Principal Balance (AUD) | 4,061,952,294 | 473,403,229 |
| Average Loan Size (AUD) | 196,848 | 130,127 |
| Maximum Loan Value (AUD) | 1,447,000 | 1,320,000 |
| | | |
| Current Average Loan-to-Value | 66.92% | 36.05% |
| Current Weighted Average Loan-to-Value | 70.53% | 48.43% |
| Current Maximum Loan-to-Value | 95.00% | 92.00% |

| Counterparty Ratings/Trigger 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 Isurance 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 (Moody's) | Aa2 |
| Short-Term Rating Requirement (S&P/Moody's) | A-1/P-1 |
| Long-Term Rating Requirement (Moody's) | A2 |
| | |
| Societe Generale as A3 Currency Swap Provider | |
| Short-Term Rating (S&P/Moody's) | A-1/P-1 |
| Long-Term Rating (Moody's) | A2 |
| Short-Term Rating Requirement (S&P/Moody's) | A-1/P-1 |
| Long-Term Rating Requirement (Moody's) | A2 |

# Portfolio: Swan Trust Series 2006-1E

## Quarterly Information Report:January 31st 2013 - April 30th 2013

### Arrears Breakdown

| Days in Arrears | Number of Loans in Arrears | Percentage of Number of Loans Outstanding (1) (%) | Principal Balance of Delinquent Loans | Percentage of Principal Outstand. of the Loans (1) (%) | Total Arrears amount(1) |
|---|---|---|---|---|---|
| 31-60 | 10 | 0.27% | 2,897,412.53- | 0.61% | 43,707.82 |
| 61-90 | 4 | 0.11% | 845,374.51- | 0.18% | 21,424.95 |
| 91-120 | 4 | 0.11% | 1,073,506.09- | 0.23% | 31,358.51 |
| 121-150 | 6 | 0.16% | 1,387,262.93- | 0.29% | 59,277.89 |
| 151-180 | 1 | 0.03% | 477,935.84- | 0.10% | 22,857.24 |
| >181 | 16 | 0.44% | 3,037,525.86- | 0.64% | 298,121.90 |
| Grand Total | 41 | 1.13% | 9,719,017.76- | 2.05% | 476,748.31 |

### Default Statistics During Quarterly Period

| Defaulted Loans | Properties Foreclosed | Loss on Sale of Property | Claims Submitted to Insurer | Claims Paid by Insurer | Claims Denied by Insurer | Loss Covered by Excess Spread | Loss Charged off to Noted |
|---|---|---|---|---|---|---|---|
| 2 | 1 | 0.00 | 0 | 0 | 0 | 0.00 | 0 |

### Default Statistics Since Closing

| Defaulted Loans | Properties Foreclosed | Loss on Sale of Property | Claims Submitted to Insurer | Claims Paid by Insurer | Claims Denied by Insurer | Loss Covered by Excess Spread | Loss Charged off to Noted |
|---|---|---|---|---|---|---|---|
| 24 | 22 | 1,099,083.64 | 1,074,717.76 | 1,061,548.28 | 13,169.48 | 65,077.35 | 0 |

### CPR Statistics

| Annualised Prepayments (CPR) | Feb-13 | Mar-13 | Apr-13 |
|---|---|---|---|
| | 16.39% | 18.12% | 19.64% |

## Portfolio: Swan Trust Series 2006-1E

### Quarterly Information Report:January 31st 2013 - April 30th 2013

### Interest Rate Distribution Report

| | Number | Number % | Current Balances | Current Balances % | Average Loan Size | Weighted Average |
|---|---|---|---|---|---|---|
| **Total Variable** | 3,560 | 97.86 | -458,895,606.15 | 96.94 | -128,903.26 | 48.36 |
| **Fixed (Term Remaining)** | | | | | | |
| <= 1 Year | 31 | 0.85 | -4,942,050.31 | 1.04 | -159,420.98 | 48.79 |
| > 1 Year <= 2 Years | 26 | 0.71 | -5,846,905.67 | 1.24 | -224,880.99 | 49.85 |
| > 2 Years <= 3 Years | 16 | 0.44 | -2,977,358.52 | 0.63 | -186,084.91 | 53.70 |
| > 3 Years <= 4 Years | 4 | 0.11 | -677,981.21 | 0.14 | -169,495.30 | 60.69 |
| > 4 Years <= 5 Years | 1.00 | 0.03 | 63,327.45- | 0.01 | 63,327.45- | 18.00 |
| > 5 Years | - | - | - | - | - | - |
| **Total Fixed** | 78 | 2.14 | -14,507,623.16 | 3.06 | -185,995.17 | 50.65 |
| **Grand Total** | **3,638** | **100.00** | **-473,403,229.31** | **100.00** | **-130,127.33** | **48.43** |

### Loan to Value Ratio Distribution

| LVR Tier | Number | Number % | Current Balances | Current Balances % | Average Loan Size | Weighted Average |
|---|---|---|---|---|---|---|
| <=20% | 1,228 | 33.75 | -63,742,924.22 | 13.46 | -51,907.92 | 13.69 |
| > 20% <= 25% | 237 | 6.51 | -30,201,499.75 | 6.38 | -127,432.49 | 23.11 |
| > 25% <= 30% | 217 | 5.96 | -28,447,751.86 | 6.01 | -131,095.63 | 27.95 |
| > 30% <= 35% | 200 | 5.50 | -25,071,525.73 | 5.30 | -125,357.63 | 32.94 |
| > 35% <= 40% | 205.00 | 5.63 | -31,388,412.04 | 6.63 | -153,114.21 | 37.84 |
| > 40% <= 45% | 188.00 | 5.17 | -30,224,184.88 | 6.38 | -160,766.94 | 43 |
| > 45% <= 50% | 188.00 | 5.17 | -31,734,482.78 | 6.70 | -168,800.44 | 47.93 |
| > 50% <= 55% | 191 | 5.25 | -33,371,217.53 | 7.05 | -174,718.42 | 52.79 |
| > 55% <= 60% | 190 | 5.22 | -30,962,402.43 | 6.54 | -162,960.01 | 57.90 |
| > 60% <= 65% | 191 | 5.25 | -36,614,769.10 | 7.73 | -191,700.36 | 62.92 |
| > 65% <= 70% | 199.00 | 5.47 | -40,779,926.68 | 8.61 | -204,924.25 | 68.07 |
| > 70% <= 75% | 144 | 3.96 | -31,041,775.50 | 6.56 | -215,567.89 | 72.93 |
| > 75% <= 80% | 134 | 3.68 | -31,617,933.21 | 6.68 | -235,954.73 | 78.15 |
| > 80% <= 85% | 104 | 2.86 | -23,541,643.66 | 4.97 | -226,361.96 | 82.83 |
| > 85% <= 90% | 20 | 0.55 | -4,230,511.37 | 0.89 | -211,525.57 | 87.01 |
| > 90% <= 95% | 2 | 0.05 | -432,268.57 | 0.09 | -216,134.29 | 91.64 |
| > 95% <= 100% | - | - | - | - | - | - |
| **Total** | **3,638** | **100.00** | **-473,403,229.31** | **100.00** | **-130,127.33** | **48.43** |

### Mortgage Insurer Distribution

| Mortgage Insurer | Number | Number % | Current Balances | Current Balances | Average Loan Size | Weighted Average |
|---|---|---|---|---|---|---|
| QBE LMI | 23 | 0.63 | -3,611,265.52 | 0.76 | -157,011.54 | 47.07 |
| QBE LMI POOL | 2,890 | 79.44 | -350,141,706.09 | 73.96 | -121,156.30 | 43.26 |
| WLENDER | 725 | 19.93 | -119,650,257.70 | 25.27 | -165,034.84 | 63.62 |
| **Total** | **3,638** | **100.00** | **-473,403,229.31** | **100.00** | **-130,127.33** | **48.43** |

**Portfolio: Swan Trust Series 2006-1E**

**Quarterly Information Report:January 31st 2013 - April 30th 2013**

## Loan Maturity Distribution

| Loan Maturity (year) | Number | Number % | Current Balances | Current Balances % | Average Loan Size | Weighted Average |
|---|---|---|---|---|---|---|
| 2013 | 1 | 0.03 | 358.84 | 0.00 | 358.84 | 0.00 |
| 2014 | 3 | 0.08 | -24,552.10 | 0.01 | -8,184.03 | 2.32 |
| 2015 | 5 | 0.14 | -70,209.09 | 0.01 | -14,041.82 | 11.83 |
| 2016 | 2 | 0.05 | -68,194.29 | 0.01 | -34,097.15 | 8.23 |
| 2017 | 3 | 0.08 | -19,276.78 | 0.00 | -6,425.59 | 8.75 |
| 2018 | 1 | 0.03 | -31,971.84 | 0.01 | -31,971.84 | 31.00 |
| 2019 | 7 | 0.19 | -183,471.28 | 0.04 | -26,210.18 | 33.29 |
| 2020 | 5 | 0.14 | -255,121.50 | 0.05 | -51,024.30 | 30.25 |
| 2021 | 8 | 0.22 | -322,572.91 | 0.07 | -40,321.61 | 24.88 |
| 2022 | 19 | 0.52 | -1,273,847.90 | 0.27 | -67,044.63 | 38.00 |
| 2023 | 19 | 0.52 | -1,104,236.32 | 0.23 | -58,117.70 | 38.32 |
| 2024 | 50 | 1.37 | -2,880,368.31 | 0.61 | -57,607.37 | 36.04 |
| 2025 | 54 | 1.48 | -3,103,090.24 | 0.66 | -57,464.63 | 33.24 |
| 2026 | 33 | 0.91 | -2,183,308.37 | 0.46 | -66,160.86 | 38.63 |
| 2027 | 39 | 1.07 | -3,436,086.39 | 0.73 | -88,104.78 | 33.51 |
| 2028 | 33 | 0.91 | -3,087,101.62 | 0.65 | -93,548.53 | 38.07 |
| 2029 | 34 | 0.93 | -2,972,073.62 | 0.63 | -87,413.93 | 38.23 |
| 2030 | 69 | 1.90 | -6,142,219.80 | 1.30 | -89,017.68 | 34.64 |
| 2031 | 77 | 2.12 | -8,331,910.89 | 1.76 | -108,206.63 | 39.68 |
| 2032 | 199 | 5.47 | -25,072,771.14 | 5.30 | -125,993.82 | 43.94 |
| 2033 | 397 | 10.91 | -53,471,266.42 | 11.30 | -134,688.33 | 49.71 |
| 2034 | 791 | 21.74 | -112,679,973.06 | 23.80 | -142,452.56 | 50.52 |
| 2035 | 1,420 | 39.03 | -195,327,751.86 | 41.26 | -137,554.75 | 50.35 |
| 2036 | 311 | 8.55 | -42,083,460.79 | 8.89 | -135,316.59 | 49.53 |
| 2037 | 10 | 0.27 | -1,697,697.30 | 0.36 | -169,769.73 | 25.53 |
| 2038 | 14 | 0.38 | -2,088,540.84 | 0.44 | -149,181.49 | 30.87 |
| 2039 | 13 | 0.36 | -1,865,641.12 | 0.39 | -143,510.86 | 33.93 |
| 2040 | 5 | 0.14 | -912,577.24 | 0.19 | -182,515.45 | 35.37 |
| 2041 | 8 | 0.22 | -1,171,115.22 | 0.25 | -146,389.40 | 21.78 |
| 2042 | 5 | 0.14 | -1,181,622.05 | 0.25 | -236,324.41 | 21.35 |
| **Total** | **3,638** | **100.00** | **-473,403,229.31** | **100.00** | **-130,127.33** | **48.43** |

## Loan Purpose Distribution

| Loan Purpose | Number | Number % | Current Balance | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
|---|---|---|---|---|---|---|
| Construction | 211 | 5.80 | -26,701,633.73 | 5.64 | -126,548.03 | 43.85 |
| Other | 89 | 2.45 | -7,946,110.53 | 1.68 | -89,282.14 | 41.90 |
| Purchase | 2,591 | 71.22 | -339,021,000.15 | 71.61 | -130,845.62 | 48.60 |
| Refinance | 686 | 18.86 | -95,727,083.73 | 20.22 | -139,543.85 | 50.12 |
| Renovation | 61 | 1.68 | -4,007,401.17 | 0.85 | -65,695.10 | 37.38 |
| **Total** | **3,638** | **100.00** | **-473,403,229.31** | **100.00** | **-130,127.33** | **48.43** |

## Loan Seasoning Distribution

| Loan Seasoning | Number | Number % | Current Balance | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
|---|---|---|---|---|---|---|
| > 3 Months <= 6 Months | 0 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| > 6 Months <= 9 Months | 0 | 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 | 1 | 0.03 | -64,930.14 | 0.01 | -64,930.14 | 5.00 |
| > 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 | 3,637 | 99.97 | -473,338,299.17 | 99.99 | -130,145.26 | 48.44 |
| **Total** | **3,638** | **100.00** | **-473,403,229.31** | **100.00** | **-130,127.33** | **48.43** |

## Loan Size Distribution

| Loan Size | Number | Number % | Current Balance | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
|---|---|---|---|---|---|---|
| <= 50,000 | 909 | 24.99 | -15,475,139.66 | 3.27 | -17,024.36 | 17.83 |
| >50,000 <= 100,000 | 739 | 20.31 | -56,082,757.34 | 11.85 | -75,890.06 | 31.86 |
| >100,000 <= 150,000 | 673 | 18.50 | -83,994,779.55 | 17.74 | -124,806.51 | 43.97 |
| >150,000 <= 200,000 | 546 | 15.01 | -94,698,340.62 | 20.00 | -173,440.18 | 49.82 |
| >200,000 <= 250,000 | 350 | 9.62 | -77,695,708.29 | 16.41 | -221,987.74 | 54.84 |
| >250,000 <= 300,000 | 186 | 5.11 | -50,545,468.66 | 10.68 | -271,749.83 | 56.41 |
| >300,000 <= 350,000 | 93 | 2.56 | -30,233,178.33 | 6.39 | -325,087.94 | 55.71 |
| >350,000 <= 400,000 | 59 | 1.62 | -21,847,613.46 | 4.62 | -370,298.53 | 54.75 |
| >400,000 <= 450,000 | 27 | 0.74 | -11,505,198.30 | 2.43 | -426,118.46 | 54.59 |
| >450,000 <= 500,000 | 17 | 0.47 | -7,881,714.74 | 1.66 | -463,630.28 | 57.66 |
| >500,000 <= 550,000 | 18 | 0.49 | -9,339,971.73 | 1.97 | -518,887.32 | 47.86 |
| >550,000 | 21 | 0.58 | -14,103,358.63 | 2.98 | -671,588.51 | 66.14 |
| **Total** | **3,638** | **100.00** | **-473,403,229.31** | **100.00** | **-130,127.33** | **48.43** |

**Portfolio: Swan Trust Series 2006-1E**

**Quarterly Information Report:January 31st 2013 - April 30th 2013**

## Occupancy Type Distribution

| Occupancy Type | Number | Number % | Current Balance | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
|---|---|---|---|---|---|---|
| Investment | 1,094 | 30.07 | -148,844,735.77 | 31.44 | -136,055.52 | 43.17 |
| Owner Occupied | 2,544 | 69.93 | -324,558,493.54 | 68.56 | -127,578.02 | 50.85 |
| **Total** | **3,638** | **100.00** | **-473,403,229.31** | **100.00** | **-130,127.33** | **48.43** |

## Property Type Distribution

| Property Type | Number | Number % | Current Balance | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
|---|---|---|---|---|---|---|
| Detached | 2,950 | 81.09 | -381,953,039.94 | 80.68 | -129,475.61 | 47.47 |
| Duplex | 31 | 0.85 | -3,241,800.70 | 0.68 | -104,574.22 | 48.37 |
| Semi Detached | 61 | 1.68 | -7,717,946.49 | 1.63 | -126,523.71 | 51.94 |
| Unit | 479 | 13.17 | -67,294,486.42 | 14.22 | -140,489.53 | 54.35 |
| Vacantland | 117 | 3.22 | -13,195,955.76 | 2.79 | -112,785.95 | 43.98 |
| **Total** | **3,638** | **100.00** | **-473,403,229.31** | **100.00** | **-130,127.33** | **48.43** |

## Geographical Distribution - by State

| State | Number | Number % | Current Balance | Current Balance % | Ave Loan Size | Wgt Ave LVR % |
|---|---|---|---|---|---|---|
| WA | 2,025 | 55.66 | -223,835,284.89 | 47.28 | -110,535.94 | 41.21 |
| NSW | 714 | 19.63 | -132,292,713.38 | 27.95 | -185,283.91 | 55.96 |
| Queensland | 195 | 5.36 | -25,256,330.89 | 5.34 | -129,519.65 | 52.95 |
| South Australia | 159 | 4.37 | -16,960,064.61 | 3.58 | -106,667.07 | 52.90 |
| Victoria | 513 | 14.10 | -69,226,977.07 | 14.62 | -134,945.37 | 53.70 |
| ACT | 31 | 0.85 | -5,789,367.45 | 1.22 | -186,753.79 | 60.28 |
| Northern Territory | 1 | 0.03 | -42,491.02 | 0.01 | -42,491.02 | 3.00 |
| Tasmania | - | - | - | - | - | - |
| NONE | - | - | - | - | - | - |
| **Total** | **3,638** | **100.00** | **-473,403,229.31** | **100.00** | **-130,127.33** | **48.43** |

## Portfolio: Swan Trust Series 2006-1E

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**Transaction parties**

**Issuer**
Perpetual Trustee Company Limited
Level 12 Angel Place
123 Pitt Street
Sydney NSW 2000

**Security Trustee**
P.T. Limited
Level 12 Angel Place
123 Pitt Street
Sydney NSW 2000

**Seller and Servicer**
Bank of Western Australia Ltd
Level 9
108 St Georges Terrace
Perth WA 6000

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

**Offshore Note Trustee, Principal Paying Agent and Agent Bank**
The Bank of New York, London Branch
48th Floor
One Canada Square
London E14 5AL

**Authorised Adviser**

Deutsche Bank AG, London Branch
Winchester House
1 Great Winchester Street
London EC2N 1HZ

**Arranger**
HBOS Treasury Services plc
33 Old Broad Street
London EC2N 2DB

**Joint Lead Manager**
Deutsched Bank AG
Winchester House
1 Great Winchester Street
London EC2N 1HZ

**Joint Lead Manager**
Societe Generale Corporate & Investment Banking
SG House
41 Towe Hill
London EC3N 4SG

**Co-Manager**
ABN AMRO Bank N.V., London Branch

250 Bishopsgate
London EC2M 4AA

**Co-Manager**

J.P. Morgan Securities Ltd
125 London Wall
London EC2Y 5AJ

**Legal Advisers to the Seller and Trust Manager as to Australian Law**
Clayton Utz
No. 1 O'Connell Street
Sydney NSW 2000

**Legal Advisers to Joint Lead Managers as to English Law**

Clifford Chance
10 Upper Bank Street
London E14 5JJ

**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