APOLLO Series 2007-1E Trust

Investor Report for the Monthly Period Ending 28 February 2014

Mortgage Portfolio Details	
First Day of Monthly Period:	29-Jan-14
Last Day of Monthly Period:	28-Feb-14
Total Current Balance:	$ 424,545,952
Total Number of Loans:	3,935
Average Current Balance:	$ 107,858
Highest Current Balance:	$ 822,711
Weighted Average LVR:	55.79%
Weighted Average Seasoning (Months):	105.68
Weighted Average Remaining Term:	236.72
Weighted Average Variable Rate:	5.4099%
Weighted Average Fixed Rate:	6.0018%
Weighted Average Rate on All Loans:	5.4939%
Percentage (by value) of "Owner Occupied" Loans:	79.87%
Percentage (by value) of Metropolitan Securities:	61.81%
Percentage Mortgage Insured - Primary:	93.39%
Percentage Mortgage Insured - Pool:	6.61%
Percentage (by value) of Variable Rate Loans:	85.81%
Percentage (by value) of Interest Only Loans:	7.09%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	$ 2,160,797
Trust Expenses for the Period:	
Servicing Fee:	$ 80,615
Management Fee:	$ 20,154
Custodian Fee:	$ 8,062
Fee Paid to Trustee:	$ 10,077
Swap Payments:	$ 855,780
Facility Fees:	$ 785
Class A-1 Coupon Payments:	$ 395,954
Class A-2 Coupon Payments:	$ 461,448
Class B Coupon Payments:	$ 55,868
Total Expenses:	$ 1,888,743
Surplus Available for Distribution:	$ 272,054

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:	$ 395,954

Class A-1 Unpaid Interest from prior Coupon Periods:	$ 0
Class A-2 Interest Margin over BBSW:	0.14%
Class A-2 Interest this Coupon Period:	$ 461,448
Class A-2 Unpaid Interest from prior Coupon Periods:	$ 0
Class B Interest Margin over BBSW:	0.19%
Class B Interest this Coupon Period:	$ 55,868
Class B Unpaid Interest from prior Coupon Periods:	$ 0

Principal Received from Mortgagors	
Scheduled Payment Amount:	$ 3,068,109
Mortgage portfolio balance at start of period:	$ 431,445,218
Less: Scheduled principal received during the period:	$ 969,974
Less: Unscheduled principal received during the period:	$ 8,947,823
Plus: Redraws:	$ 3,018,531
Mortgage portfolio balance at close of period:	$ 424,545,952
Value of full discharges during the period:	$ 5,715,060

Principal Distribution	
Class A-1 Note Balance before distribution (Invested):	$ 187,352,035
Class A-1 Note Balance before distribution (Stated):	$ 187,352,035
Class A-2 Note Balance before distribution (Invested):	$ 218,129,378
Class A-2 Note Balance before distribution (Stated):	$ 218,129,378
Total Invested Class A Note Balance before distribution:	$ 405,481,413
Class B Note Balance before distribution (Invested):	$ 25,963,805
Class B Note Balance before distribution (Stated):	$ 25,963,805
Total Invested Note Balance before distribution:	**$ 431,445,218**
Current Weighted Average Security Coupon Rate:	2.7594%
Mortgage Principal Amount Distributed:	$ 6,899,266
Class A-1 Note Balance after distribution (Invested):	$ 184,356,077
Class A-1 Note Balance after distribution (Stated):	$ 184,356,077
Class A-1 Bond Factor after distribution:	0.164120072
Class A-2 Note Balance aftere distribution:	$ 218,129,378
Class A-2 Note Balance aftere distribution:	$ 218,129,378
Class A-2 Bond Factor after distribution:	0.166787176
Total Invested Class A Note Balance after distribution:	$ 402,485,456
Class B Note Balance after distribution (Invested):	$ 25,548,616
Class B Note Balance after distribution (Stated):	$ 25,548,616
Class B Bond Factor after distribution:	0.36445957
Total Invested Note Balance after distribution:	**$ 428,034,072**

Facilities	
Liquidity Facility Limit	$ 6,049,176
Drawn Amount	$ 0
Redraw Facility Limit	$ 2,326,606
Drawn Amount	$ 0

Loan to Valuation Ratio Analysis	% no of loans	% value of loans
Up to and including 50%:	55.27%	35.64%
> 50%, up to and including 55%:	7.06%	8.08%
> 55%, up to and including 60%:	6.81%	9.17%
> 60%, up to and including 65%:	8.08%	10.98%
> 65%, up to and including 70%:	7.04%	10.56%
> 70%, up to and including 75%:	6.05%	9.99%
> 75%, up to and including 80%:	4.63%	7.61%
> 80%, up to and including 85%:	2.95%	4.28%
> 85%, up to and including 90%:	1.78%	3.13%
> 90%, up to and including 95%:	0.30%	0.54%
> 95%:	0.03%	0.01%

Loan Size Analysis	% no of loans	% value of loans
Up to and including $50,000:	32.76%	6.08%
> $50,000, up to and including $100,000:	21.88%	15.12%
> $100,000, up to and including $200,000:	30.04%	40.10%
> $200,000, up to and including $300,000:	11.61%	25.72%
> $300,000, up to and including $400,000:	2.85%	8.89%
> $400,000, up to and including $500,000:	0.48%	1.97%
> $500,000, up to and including $600,000:	0.23%	1.11%
> $600,000, up to and including $700,000:	0.10%	0.62%
> $700,000, up to and including $750,000:	0.00%	0.00%
> $750,000:	0.05%	0.39%

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:	3.02%	0.52%
> 5 years, up to and including 10 years:	4.88%	2.06%
> 10 years, up to and including 15 years:	10.47%	6.77%
> 15 years, up to and including 20 years:	27.65%	26.05%
> 20 years, up to and including 25 years:	53.90%	64.44%
> 25 years, up to and including 30 years:	0.08%	0.16%
> 30 years:	0.00%	0.00%

Geographic Distribution	% no of loans	% value of loans
Brisbane Metropolitan:	35.37%	33.51%
Gold Coast:	7.01%	7.06%
Sunshine Coast:	5.87%	5.45%
Queensland - Other:	18.60%	15.65%
Sydney Metropolitan:	8.84%	12.73%
N.S.W. - Other:	6.86%	7.57%
Australian Capital Territory:	1.25%	1.33%
Melbourne Metropolitan:	7.67%	7.41%
Victoria - Other:	1.68%	1.70%
Perth Metropolitan:	4.45%	5.50%
W.A. - Other:	0.41%	0.50%
Adelaide Metropolitan:	0.99%	0.72%

S.A. - Other:	0.15%	0.07%
Darwin Metropolitan:	0.23%	0.29%
N.T. - Other:	0.05%	0.02%
Hobart Metropolitan:	0.36%	0.32%
Tasmania - Other:	0.20%	0.16%

Loan Purpose	% no of loans	% value of loans
Refinance:	38.86%	40.11%
Renovation:	6.99%	5.71%
Purchase - New Dwelling:	4.24%	4.78%
Purchase - Existing Dwelling:	49.91%	49.40%

Arrears Analysis	% no of loans	% value of loans
Up to and including 30 days:	1.63%	2.49%
> 30 days, up to and including 60 days:	0.46%	0.80%
> 60 days, up to and including 90 days:	0.15%	0.15%
> 90 days:	0.53%	0.72%

Default Information for Monthly Period Ending 28 February 2014	
Number of Claims submitted to Mortgage Insurer:	7
Value of Claims submitted to Mortgage Insurer:	$ 706,697
Amount paid by Mortgage Insurer:	$ 644,579
Amount Charged-off	$ 98,778

CPR Analysis	Monthly CPR	Quarterly CPR
CPR	15.33%	15.42%