

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 August 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	26/07/2017
Last Day of Monthly Period:	25/08/2017
Total Current Balance:	\$271,142,760
Total Number of Loans:	1,781
Average Current Balance:	\$152,242
Highest Current Balance:	\$630,963
Weighted Average LVR:	53.54%
Weighted Average Seasoning (Months):	113.79
Weighted Average Remaining Term:	230.78
Weighted Average Variable Rate:	4.7180%
Weighted Average Fixed Rate:	4.4697%
Weighted Average Rate on All Loans:	4.7000%
Percentage (by value) of "Owner Occupied" Loans:	77.76%
Percentage (by value) of Metropolitan Securities:	66.26%
Percentage Mortgage Insured - Primary:	33.65%
Percentage Mortgage Insured - Pool:	66.35%
Percentage (by value) of Variable Rate Loans:	92.53%
Percentage (by value) of Interest Only Loans:	9.41%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,121,936
Principal Draw:	\$0
Total:	\$1,121,936
Trust Expenses for the Period:	
Servicing Fee:	\$51,950
Management Fee:	\$12,988
Trustee Fee:	\$5,785
Custodian Fee:	\$5,195
Trust Indemnification:	\$24

Swap Payments:	\$112,045
Facility Fees:	\$586
Class A1 Notes Coupon Payments:	\$310,474
Class A2 Notes Coupon Payments:	\$299,671
Class AB Notes Coupon Payments:	\$103,089
Class B Notes Coupon Payments:	\$50,934
Total Expenses:	\$952,742
Residual Income:	\$169,194
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/08/2017
Last Day of Coupon Period (Distribution Date):	08/09/2017
Number of Days in Coupon Period:	31
Determination Date:	05/09/2017
Effective BBSW for Current Period:	1.5950%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$310,474
Class A1 Notes Unpaid Interest from prior Coupon Periods:	\$0
Class A2 Notes Interest Margin over BBSW:	1.50%
Class A2 Notes Interest this Coupon Period:	\$299,671
Class A2 Notes Unpaid Interest from prior Coupon Periods:	\$0
Class AB Notes Interest Margin over BBSW:	2.50%
Class AB Notes Interest this Coupon Period:	\$103,089
Class AB Notes Unpaid Interest from prior Coupon Periods:	\$0
Class B Notes Interest Margin over BBSW:	4.25%
Class B Notes Interest this Coupon Period:	\$50,934
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$1,853,654
Mortgage portfolio balance at start of period:	\$278,032,138
Less: Scheduled principal received during the period:	\$824,702
Less: Unscheduled principal received during the period:	\$6,732,786
Plus: Redraws:	\$668,110
Mortgage portfolio balance at close of period:	\$271,142,760
Value of full discharges during the period:	\$3,441,970

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$124,128,304
Class A1 Notes Balance before distribution (Stated):	\$124,128,304
Class A2 Notes Balance before distribution (Invested):	\$114,002,840
Class A2 Notes Balance before distribution (Stated):	\$114,002,840
Class AB Notes Balance before distribution (Invested):	\$29,640,738
Class AB Notes Balance before distribution (Stated):	\$29,640,738
Class B Notes Balance before distribution (Invested):	\$10,260,256
Class B Notes Balance before distribution (Stated):	\$10,260,256
Total Invested Note Balance before distribution:	\$278,032,138
Current Weighted Average Security Coupon Rate:	3.2361%
Mortgage Principal Amount Distributed:	\$7,557,488
Repayment of Redraws:	\$668,110
Class A1 Notes Balance after distribution (Invested):	\$121,052,520
Class A1 Notes Balance after distribution (Stated):	\$121,052,520
Class A1 Notes Bond Factor after distribution:	0.132660
Class A2 Notes Balance after distribution (Invested):	\$111,177,955
Class A2 Notes Balance after distribution (Stated):	\$111,177,955
Class A2 Notes Bond Factor after distribution:	0.444712
Class AB Notes Balance after distribution (Invested):	\$28,906,268
Class AB Notes Balance after distribution (Stated):	\$28,906,268
Class AB Notes Bond Factor after distribution:	0.444712
Class B Notes Balance after distribution (Invested):	\$10,006,016
Class B Notes Balance after distribution (Stated):	\$10,006,016
Class B Notes Bond Factor after distribution:	0.444712
Total Note Balance After distribution :	\$271,142,760
Facilities	
Liquidity Facility Limit	\$4,015,735
Drawn Amount	\$0
Redraw Facility Limit	\$1,763,852
Drawn Amount	\$0
Reserve	
Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$4,500,000

Loan To Valuation Ratio	% number of loans	% value of loans
Not Applicable	0.06%	0.08%
Up to and including 50%:	56.20%	40.42%
> 50%, up to and including 55%:	8.87%	10.25%
> 55%, up to and including 60%:	8.48%	10.74%
> 60%, up to and including 65%:	8.48%	12.26%
> 65%, up to and including 70%:	6.34%	9.23%
> 70%, up to and including 75%:	5.78%	8.10%
> 75%, up to and including 80%:	3.65%	5.95%
> 80%, up to and including 85%:	1.07%	1.45%
> 85%, up to and including 90%:	0.79%	1.06%
> 90%, up to and including 95%:	0.11%	0.18%
> 95%:	0.17%	0.28%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	20.27%	2.72%
> \$50,000, up to and including \$100,000:	17.69%	8.57%
> \$100,000, up to and including \$200,000:	31.72%	31.12%
> \$200,000, up to and including \$300,000:	19.82%	31.65%
> \$300,000, up to and including \$400,000:	7.69%	17.33%
> \$400,000, up to and including \$500,000:	2.13%	6.19%
> \$500,000, up to and including \$600,000:	0.62%	2.18%
> \$600,000, up to and including \$700,000:	0.06%	0.23%

Seasoning Analysis	% number of loans	% value of loans
> 60 months:	100.00%	100.00%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	3.82%	0.44%
> 5 years, up to and including 10 years:	7.30%	3.04%
> 10 years, up to and including 15 years:	18.42%	13.03%
> 15 years, up to and including 20 years:	27.01%	28.49%
> 20 years, up to and including 25 years:	43.35%	54.76%
> 25 years, up to and including 30 years:	0.11%	0.24%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.06%	0.08%
Brisbane Metropolitan	32.79%	33.41%
Gold Coast	3.48%	3.31%
Sunshine Coast	4.21%	3.48%
Queensland - Other	22.91%	17.00%
Sydney Metropolitan	11.85%	15.12%
N.S.W. - Other	7.19%	7.30%
Australian Capital Territory	2.08%	2.89%
Melbourne Metropolitan	7.24%	7.44%
Victoria - Other	1.07%	1.19%
Perth Metropolitan	4.21%	5.99%
W.A. - Other	0.73%	0.73%
Adelaide Metropolitan	0.95%	0.73%
S.A. - Other	0.28%	0.28%
Hobart Metropolitan	0.56%	0.67%
Tasmania - Other	0.39%	0.37%

Loan Purpose	% number of loans	% value of loans
Construction	5.39%	5.50%
Equity Takeout	4.77%	3.61%
Purchase Existing Property	58.23%	61.27%
Refinance	19.09%	20.35%
Refinance - Equity Takeout	8.82%	5.97%
Refinance - Home Improvement	3.71%	3.30%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.57%	1.87%
> 30 days, up to and including 60 days:	0.34%	0.58%
> 60 days, up to and including 90 days:	0.11%	0.13%
> 90 days:	1.01%	1.60%

Default Information for Monthly Period Ending 25 August 2017	
Number of Claims submitted to Mortgage Insurer:	
Value of Claims submitted to Mortgage Insurer:	
Amount paid by Mortgage Insurer:	
Amount Charged-off	\$0

CPR Analysis	Monthly CPR	Quarterly CPR
CPR	23.31%	0.00%

The 2011-01 Series Trust is CRD2 compliant