

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 February 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	26/01/2017
Last Day of Monthly Period:	25/02/2017
Total Current Balance:	\$304,673,816
Total Number of Loans:	1,921
Average Current Balance:	\$158,602
Highest Current Balance:	\$639,535
Weighted Average LVR:	54.31%
Weighted Average Seasoning (Months):	107.52
Weighted Average Remaining Term:	236.39
Weighted Average Variable Rate:	4.7267%
Weighted Average Fixed Rate:	4.5303%
Weighted Average Rate on All Loans:	4.7135%
Percentage (by value) of "Owner Occupied" Loans:	77.33%
Percentage (by value) of Metropolitan Securities:	66.26%
Percentage Mortgage Insured - Primary:	33.23%
Percentage Mortgage Insured - Pool:	66.77%
Percentage (by value) of Variable Rate Loans:	93.12%
Percentage (by value) of Interest Only Loans:	9.29%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,188,336
Principal Draw:	\$0
Total:	\$1,188,336
Trust Expenses for the Period:	
Servicing Fee:	\$58,025
Management Fee:	\$14,506
Trustee Fee:	\$5,837
Custodian Fee:	\$5,803
Trust Indemnification:	\$24

Swap Payments:	\$223,472
Facility Fees:	\$593
Class A1 Notes Coupon Payments:	\$315,349
Class A2 Notes Coupon Payments:	\$304,278
Class AB Notes Coupon Payments:	\$104,509
Class B Notes Coupon Payments:	\$51,561
Total Expenses:	\$1,083,958
Residual Income:	\$104,378
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/02/2017
Last Day of Coupon Period (Distribution Date):	08/03/2017
Number of Days in Coupon Period:	28
Determination Date:	03/03/2017
Effective BBSW for Current Period:	1.6150%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$315,349
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:	\$304,278
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:	\$104,509
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:	\$51,561
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,032,358
Mortgage portfolio balance at start of period:	\$310,546,265
Less: Scheduled principal received during the period:	\$879,335
Less: Unscheduled principal received during the period:	\$6,154,669
Plus: Redraws:	\$1,161,555
Mortgage portfolio balance at close of period:	\$304,673,816
Value of full discharges during the period:	\$4,845,893

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$138,644,336
Class A1 Notes Balance before distribution (Stated):	\$138,644,336
Class A2 Notes Balance before distribution (Invested):	\$127,334,762
Class A2 Notes Balance before distribution (Stated):	\$127,334,762
Class AB Notes Balance before distribution (Invested):	\$33,107,038
Class AB Notes Balance before distribution (Stated):	\$33,107,038
Class B Notes Balance before distribution (Invested):	\$11,460,129
Class B Notes Balance before distribution (Stated):	\$11,460,129
Total Invested Note Balance before distribution:	\$310,546,265
Current Weighted Average Security Coupon Rate:	3.2561%
Mortgage Principal Amount Distributed:	\$7,034,004
Repayment of Redraws:	\$1,161,555
Class A1 Notes Balance after distribution (Invested):	\$136,022,563
Class A1 Notes Balance after distribution (Stated):	\$136,022,563
Class A1 Notes Bond Factor after distribution:	0.149066
Class A2 Notes Balance after distribution (Invested):	\$124,926,854
Class A2 Notes Balance after distribution (Stated):	\$124,926,854
Class A2 Notes Bond Factor after distribution:	0.499707
Class AB Notes Balance after distribution (Invested):	\$32,480,982
Class AB Notes Balance after distribution (Stated):	\$32,480,982
Class AB Notes Bond Factor after distribution:	0.499707
Class B Notes Balance after distribution (Invested):	\$11,243,417
Class B Notes Balance after distribution (Stated):	\$11,243,417
Class B Notes Bond Factor after distribution:	0.499707
Total Note Balance After distribution :	\$304,673,816

Facilities	
Liquidity Facility Limit	\$4,566,213
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	0.05%	0.07%
Up to and including 50%:	53.62%	38.35%
> 50%, up to and including 55%:	9.11%	10.49%
> 55%, up to and including 60%:	7.91%	9.63%
> 60%, up to and including 65%:	8.49%	11.35%
> 65%, up to and including 70%:	7.13%	10.35%
> 70%, up to and including 75%:	5.99%	8.72%
> 75%, up to and including 80%:	5.41%	8.17%
> 80%, up to and including 85%:	1.41%	1.74%
> 85%, up to and including 90%:	0.83%	1.07%
> 95%:	0.05%	0.05%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	18.74%	2.50%
> \$50,000, up to and including \$100,000:	18.06%	8.50%
> \$100,000, up to and including \$200,000:	30.61%	29.00%
> \$200,000, up to and including \$300,000:	20.93%	32.02%
> \$300,000, up to and including \$400,000:	8.07%	17.40%
> \$400,000, up to and including \$500,000:	2.81%	7.80%
> \$500,000, up to and including \$600,000:	0.57%	1.95%
> \$600,000, up to and including \$700,000:	0.21%	0.83%

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:	3.70%	0.44%
> 5 years, up to and including 10 years:	6.45%	2.65%
> 10 years, up to and including 15 years:	17.60%	12.29%
> 15 years, up to and including 20 years:	26.29%	26.75%
> 20 years, up to and including 25 years:	45.86%	57.65%
> 25 years, up to and including 30 years:	0.10%	0.22%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.05%	0.07%
Brisbane Metropolitan	32.43%	32.95%
Gold Coast	3.49%	3.19%
Sunshine Coast	4.11%	3.26%
Queensland - Other	22.80%	17.01%
Sydney Metropolitan	12.02%	15.45%
N.S.W. - Other	7.24%	7.56%
Australian Capital Territory	2.19%	3.03%
Melbourne Metropolitan	7.39%	7.91%
Victoria - Other	1.25%	1.40%
Perth Metropolitan	4.22%	5.65%
W.A. - Other	0.68%	0.65%
Adelaide Metropolitan	0.94%	0.67%
S.A. - Other	0.31%	0.29%
Hobart Metropolitan	0.52%	0.61%
Tasmania - Other	0.36%	0.30%

Loan Purpose	% number of loans	% value of loans
Construction	5.36%	5.40%
Equity Takeout	4.48%	3.34%
Purchase Existing Property	50.60%	56.26%
Refinance	23.37%	23.72%
Refinance - Equity Takeout	10.88%	7.26%
Refinance - Home Improvement	5.31%	4.02%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	2.08%	2.98%
> 30 days, up to and including 60 days:	0.68%	0.78%
> 60 days, up to and including 90 days:	0.31%	0.45%
> 90 days:	0.62%	1.15%

Default Information for Monthly Period Ending 25 February 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	17.72%	21.24%

The 2011-01 Series Trust is CRD2 compliant