

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 July 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	26/06/2017
Last Day of Monthly Period:	25/07/2017
Total Current Balance:	\$278,032,138
Total Number of Loans:	1,809
Average Current Balance:	\$153,694
Highest Current Balance:	\$642,031
Weighted Average LVR:	53.43%
Weighted Average Seasoning (Months):	112.76
Weighted Average Remaining Term:	231.74
Weighted Average Variable Rate:	4.7244%
Weighted Average Fixed Rate:	4.4780%
Weighted Average Rate on All Loans:	4.7059%
Percentage (by value) of "Owner Occupied" Loans:	76.15%
Percentage (by value) of Metropolitan Securities:	66.29%
Percentage Mortgage Insured - Primary:	33.64%
Percentage Mortgage Insured - Pool:	66.36%
Percentage (by value) of Variable Rate Loans:	92.38%
Percentage (by value) of Interest Only Loans:	9.31%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,049,762
Principal Draw:	\$0
Total:	\$1,049,762
Trust Expenses for the Period:	
Servicing Fee:	\$51,046
Management Fee:	\$12,762
Trustee Fee:	\$5,495
Custodian Fee:	\$5,105

Swap Payments:	\$142,959
Facility Fees:	\$549
Class A1 Notes Coupon Payments:	\$295,904
Class A2 Notes Coupon Payments:	\$285,562
Class AB Notes Coupon Payments:	\$98,158
Class B Notes Coupon Payments:	\$48,463
Total Expenses:	\$946,001
Residual Income:	\$103,761
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	10/07/2017
Last Day of Coupon Period (Distribution Date):	08/08/2017
Number of Days in Coupon Period:	29
Determination Date:	02/08/2017
Effective BBSW for Current Period:	1.6050%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$295,904
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:	\$285,562
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:	\$98,158
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:	\$48,463
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$1,927,449
Mortgage portfolio balance at start of period:	\$282,301,079
Less: Scheduled principal received during the period:	\$910,435
Less: Unscheduled principal received during the period:	\$4,313,195
Plus: Redraws:	\$954,689
Mortgage portfolio balance at close of period:	\$278,032,138
Value of full discharges during the period:	\$2,465,876

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$126,034,186
Class A1 Notes Balance before distribution (Stated):	\$126,034,186
Class A2 Notes Balance before distribution (Invested):	\$115,753,254
Class A2 Notes Balance before distribution (Stated):	\$115,753,254
Class AB Notes Balance before distribution (Invested):	\$30,095,846
Class AB Notes Balance before distribution (Stated):	\$30,095,846
Class B Notes Balance before distribution (Invested):	\$10,417,793
Class B Notes Balance before distribution (Stated):	\$10,417,793
Total Invested Note Balance before distribution:	\$282,301,079
Current Weighted Average Security Coupon Rate:	3.2461%
Mortgage Principal Amount Distributed:	\$5,223,631
Repayment of Redraws:	\$954,689
Class A1 Notes Balance after distribution (Invested):	\$124,128,304
Class A1 Notes Balance after distribution (Stated):	\$124,128,304
Class A1 Notes Bond Factor after distribution:	0.136031
Class A2 Notes Balance after distribution (Invested):	\$114,002,840
Class A2 Notes Balance after distribution (Stated):	\$114,002,840
Class A2 Notes Bond Factor after distribution:	0.456011
Class AB Notes Balance after distribution (Invested):	\$29,640,738
Class AB Notes Balance after distribution (Stated):	\$29,640,738
Class AB Notes Bond Factor after distribution:	0.456011
Class B Notes Balance after distribution (Invested):	\$10,260,256
Class B Notes Balance after distribution (Stated):	\$10,260,256
Class B Notes Bond Factor after distribution:	0.456011
Total Note Balance After distribution :	\$278,032,138
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%:	55.33%	40.04%
> 50%, up to and including 55%:	9.12%	10.54%
> 55%, up to and including 60%:	8.24%	10.30%
> 60%, up to and including 65%:	8.35%	11.53%
> 65%, up to and including 70%:	7.30%	10.58%
> 70%, up to and including 75%:	5.20%	7.20%
> 75%, up to and including 80%:	4.20%	6.86%
> 80%, up to and including 85%:	1.11%	1.51%
> 85%, up to and including 90%:	0.88%	1.17%
> 90%, up to and including 95%:	0.11%	0.09%
> 95%:	0.11%	0.09%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	19.51%	2.57%
> \$50,000, up to and including \$100,000:	17.80%	8.49%
> \$100,000, up to and including \$200,000:	32.01%	31.11%
> \$200,000, up to and including \$300,000:	20.01%	31.63%
> \$300,000, up to and including \$400,000:	7.68%	17.10%
> \$400,000, up to and including \$500,000:	2.32%	6.70%
> \$500,000, up to and including \$600,000:	0.55%	1.94%
> \$600,000, up to and including \$700,000:	0.11%	0.46%

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:	3.76%	0.43%
> 5 years, up to and including 10 years:	7.24%	2.94%
> 10 years, up to and including 15 years:	18.35%	12.98%
> 15 years, up to and including 20 years:	26.87%	28.08%
> 20 years, up to and including 25 years:	43.67%	55.34%
> 25 years, up to and including 30 years:	0.11%	0.23%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.06%	0.08%
Brisbane Metropolitan	32.67%	33.28%
Gold Coast	3.48%	3.31%
Sunshine Coast	4.15%	3.41%
Queensland - Other	23.11%	17.12%
Sydney Metropolitan	11.89%	15.49%
N.S.W. - Other	7.13%	7.23%
Australian Capital Territory	2.10%	2.86%
Melbourne Metropolitan	7.13%	7.39%
Victoria - Other	1.05%	1.16%
Perth Metropolitan	4.31%	5.91%
W.A. - Other	0.72%	0.72%
Adelaide Metropolitan	0.94%	0.72%
S.A. - Other	0.33%	0.32%
Hobart Metropolitan	0.55%	0.65%
Tasmania - Other	0.39%	0.36%

Loan Purpose	% number of loans	% value of loans
Construction	5.36%	5.47%
Equity Takeout	4.70%	3.54%
Purchase Existing Property	58.15%	61.29%
Refinance	19.18%	20.48%
Refinance - Equity Takeout	8.79%	5.92%
Refinance - Home Improvement	3.81%	3.30%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.60%	1.80%
> 30 days, up to and including 60 days:	0.61%	0.93%
> 60 days, up to and including 90 days:	0.17%	0.23%
> 90 days:	1.00%	1.57%

Default Information for Monthly Period Ending 25 July 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	13.42%	0.00%

The 2011-01 Series Trust is CRD2 compliant