

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 January 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/12/2015
Last Day of Monthly Period:	25/01/2016
Total Current Balance:	\$406,575,663
Total Number of Loans:	2,388
Average Current Balance:	\$170,258
Highest Current Balance:	\$704,745
Weighted Average LVR:	56.71%
Weighted Average Seasoning (Months):	94.35
Weighted Average Remaining Term:	248.81
Weighted Average Variable Rate:	4.9539%
Weighted Average Fixed Rate:	4.8935%
Weighted Average Rate on All Loans:	4.9491%
Percentage (by value) of "Owner Occupied" Loans:	76.96%
Percentage (by value) of Metropolitan Securities:	65.84%
Percentage Mortgage Insured - Primary:	34.47%
Percentage Mortgage Insured - Pool:	65.53%
Percentage (by value) of Variable Rate Loans:	91.48%
Percentage (by value) of Interest Only Loans:	10.22%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,678,671
Principal Draw:	\$0
Total:	\$1,678,671
Trust Expenses for the Period:	
Servicing Fee:	\$77,343
Management Fee:	\$19,336
Trustee Fee:	\$8,613
Custodian Fee:	\$7,734
Trust Indemnification:	\$24

Swap Payments:	\$110,397
Facility Fees:	\$894
Class A1 Notes Coupon Payments:	\$535,214
Class A2 Notes Coupon Payments:	\$513,178
Class AB Notes Coupon Payments:	\$170,906
Class B Notes Coupon Payments:	\$81,863
Total Expenses:	\$1,525,503
Residual Income:	\$153,168
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/01/2016
Last Day of Coupon Period (Distribution Date):	08/02/2016
Number of Days in Coupon Period:	31
Determination Date:	03/02/2016
Effective BBSW for Current Period:	2.0600%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$535,214
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:	\$513,178
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:	\$170,906
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:	\$81,863
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,673,051
Mortgage portfolio balance at start of period:	\$413,931,490
Less: Scheduled principal received during the period:	\$1,034,573
Less: Unscheduled principal received during the period:	\$7,301,962
Plus: Redraws:	\$980,707
Mortgage portfolio balance at close of period:	\$406,575,663
Value of full discharges during the period:	\$5,112,552

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$184,800,989
Class A1 Notes Balance before distribution (Stated):	\$184,800,989
Class A2 Notes Balance before distribution (Invested):	\$169,726,298
Class A2 Notes Balance before distribution (Stated):	\$169,726,298
Class AB Notes Balance before distribution (Invested):	\$44,128,837
Class AB Notes Balance before distribution (Stated):	\$44,128,837
Class B Notes Balance before distribution (Invested):	\$15,275,367
Class B Notes Balance before distribution (Stated):	\$15,275,367
Total Invested Note Balance before distribution:	\$413,931,490
Current Weighted Average Security Coupon Rate:	3.7011%
Mortgage Principal Amount Distributed:	\$8,336,535
Repayment of Redraws:	\$980,707
Class A1 Notes Balance after distribution (Invested):	\$181,516,957
Class A1 Notes Balance after distribution (Stated):	\$181,516,957
Class A1 Notes Bond Factor after distribution:	0.198923
Class A2 Notes Balance after distribution (Invested):	\$166,710,152
Class A2 Notes Balance after distribution (Stated):	\$166,710,152
Class A2 Notes Bond Factor after distribution:	0.666841
Class AB Notes Balance after distribution (Invested):	\$43,344,640
Class AB Notes Balance after distribution (Stated):	\$43,344,640
Class AB Notes Bond Factor after distribution:	0.666841
Class B Notes Balance after distribution (Invested):	\$15,003,914
Class B Notes Balance after distribution (Stated):	\$15,003,914
Class B Notes Bond Factor after distribution:	0.666841
Total Note Balance After distribution :	\$406,575,663
Facilities	
Liquidity Facility Limit	\$6,258,359
Drawn Amount	\$0
Redraw Facility Limit	\$2,283,642
Drawn Amount	\$0
Reserve	
Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$4,500,000

Loan To Valuation Ratio	% number of loans	% value of loans
Up to and including 50%:	48.37%	33.40%
> 50%, up to and including 55%:	8.84%	10.39%
> 55%, up to and including 60%:	7.33%	8.78%
> 60%, up to and including 65%:	9.76%	11.80%
> 65%, up to and including 70%:	8.17%	10.80%
> 70%, up to and including 75%:	7.41%	10.65%
> 75%, up to and including 80%:	6.53%	9.45%
> 80%, up to and including 85%:	2.47%	3.30%
> 85%, up to and including 90%:	1.05%	1.35%
> 90%, up to and including 95%:	0.08%	0.08%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	16.37%	2.02%
> \$50,000, up to and including \$100,000:	16.62%	7.34%
> \$100,000, up to and including \$200,000:	30.28%	26.68%
> \$200,000, up to and including \$300,000:	23.12%	33.20%
> \$300,000, up to and including \$400,000:	9.42%	19.08%
> \$400,000, up to and including \$500,000:	3.02%	7.74%
> \$500,000, up to and including \$600,000:	0.88%	2.82%
> \$600,000, up to and including \$700,000:	0.25%	0.96%
> \$700,000, up to and including \$750,000:	0.04%	0.17%

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:	3.56%	0.48%
> 5 years, up to and including 10 years:	5.40%	2.11%
> 10 years, up to and including 15 years:	13.32%	8.88%
> 15 years, up to and including 20 years:	25.04%	23.68%
> 20 years, up to and including 25 years:	52.60%	64.68%
> 25 years, up to and including 30 years:	0.08%	0.17%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.04%	31.91%
Gold Coast	3.89%	3.41%
Sunshine Coast	4.15%	3.53%
Queensland - Other	21.52%	16.03%
Sydney Metropolitan	11.89%	15.65%
N.S.W. - Other	8.46%	8.69%
Australian Capital Territory	2.09%	2.75%
Melbourne Metropolitan	7.83%	8.95%
Victoria - Other	1.30%	1.41%
Perth Metropolitan	4.36%	5.46%
W.A. - Other	0.59%	0.59%
Adelaide Metropolitan	0.80%	0.56%
S.A. - Other	0.29%	0.27%
Hobart Metropolitan	0.50%	0.56%
Tasmania - Other	0.29%	0.23%

Loan Purpose	% number of loans	% value of loans
Construction	4.86%	5.22%
Equity Takeout	4.06%	2.88%
Purchase Existing Property	51.17%	56.15%
Refinance	23.53%	24.33%
Refinance - Equity Takeout	11.10%	7.39%
Refinance - Home Improvement	5.28%	4.04%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	2.35%	2.99%
> 30 days, up to and including 60 days:	0.46%	0.61%
> 60 days, up to and including 90 days:	0.34%	0.35%
> 90 days:	0.54%	0.89%

Default Information for Monthly Period Ending 25 January 2016	
Number of Claims submitted to Mortgage Insurer:	
Value of Claims submitted to Mortgage Insurer:	
Amount paid by Mortgage Insurer:	
Amount Charged-off	-\$2,584

CPR Analysis	Monthly CPR	Quarterly CPR
CPR	16.90%	17.37%

The 2011-01 Series Trust is CRD2 compliant