

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 March 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	26/02/2017
Last Day of Monthly Period:	25/03/2017
Total Current Balance:	\$297,956,442
Total Number of Loans:	1,896
Average Current Balance:	\$157,150
Highest Current Balance:	\$638,674
Weighted Average LVR:	54.19%
Weighted Average Seasoning (Months):	108.60
Weighted Average Remaining Term:	235.67
Weighted Average Variable Rate:	4.7204%
Weighted Average Fixed Rate:	4.4925%
Weighted Average Rate on All Loans:	4.7056%
Percentage (by value) of "Owner Occupied" Loans:	77.56%
Percentage (by value) of Metropolitan Securities:	66.38%
Percentage Mortgage Insured - Primary:	33.25%
Percentage Mortgage Insured - Pool:	66.75%
Percentage (by value) of Variable Rate Loans:	93.08%
Percentage (by value) of Interest Only Loans:	9.20%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,113,571
Principal Draw:	\$0
Total:	\$1,113,571
Trust Expenses for the Period:	
Servicing Fee:	\$51,419
Management Fee:	\$12,855
Trustee Fee:	\$6,749
Custodian Fee:	\$5,142
Trust Indemnification:	\$24

Swap Payments:	\$0
Facility Fees:	\$699
Class A1 Notes Coupon Payments:	\$366,478
Class A2 Notes Coupon Payments:	\$353,526
Class AB Notes Coupon Payments:	\$121,283
Class B Notes Coupon Payments:	\$59,772
Total Expenses:	\$977,947
Residual Income:	\$135,625
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/03/2017
Last Day of Coupon Period (Distribution Date):	10/04/2017
Number of Days in Coupon Period:	33
Determination Date:	05/04/2017
Effective BBSW for Current Period:	1.6300%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$366,478
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:	\$353,526
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:	\$121,283
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:	\$59,772
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$1,996,409
Mortgage portfolio balance at start of period:	\$304,673,816
Less: Scheduled principal received during the period:	\$954,425
Less: Unscheduled principal received during the period:	\$6,763,698
Plus: Redraws:	\$1,000,749
Mortgage portfolio balance at close of period:	\$297,956,442
Value of full discharges during the period:	\$4,771,886

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$136,022,563
Class A1 Notes Balance before distribution (Stated):	\$136,022,563
Class A2 Notes Balance before distribution (Invested):	\$124,926,854
Class A2 Notes Balance before distribution (Stated):	\$124,926,854
Class AB Notes Balance before distribution (Invested):	\$32,480,982
Class AB Notes Balance before distribution (Stated):	\$32,480,982
Class B Notes Balance before distribution (Invested):	\$11,243,417
Class B Notes Balance before distribution (Stated):	\$11,243,417
Total Invested Note Balance before distribution:	\$304,673,816
Current Weighted Average Security Coupon Rate:	3.2711%
Mortgage Principal Amount Distributed:	\$7,718,123
Repayment of Redraws:	\$1,000,749
Class A1 Notes Balance after distribution (Invested):	\$133,023,571
Class A1 Notes Balance after distribution (Stated):	\$133,023,571
Class A1 Notes Bond Factor after distribution:	0.145779
Class A2 Notes Balance after distribution (Invested):	\$122,172,497
Class A2 Notes Balance after distribution (Stated):	\$122,172,497
Class A2 Notes Bond Factor after distribution:	0.488690
Class AB Notes Balance after distribution (Invested):	\$31,764,849
Class AB Notes Balance after distribution (Stated):	\$31,764,849
Class AB Notes Bond Factor after distribution:	0.488690
Class B Notes Balance after distribution (Invested):	\$10,995,525
Class B Notes Balance after distribution (Stated):	\$10,995,525
Class B Notes Bond Factor after distribution:	0.488690
Total Note Balance After distribution :	\$297,956,442
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
Up to and including 50%:	54.38%	38.90%
> 50%, up to and including 55%:	8.54%	9.97%
> 55%, up to and including 60%:	8.49%	10.45%
> 60%, up to and including 65%:	8.23%	11.09%
> 65%, up to and including 70%:	7.38%	11.05%
> 70%, up to and including 75%:	5.64%	7.85%
> 75%, up to and including 80%:	5.01%	7.80%
> 80%, up to and including 85%:	1.48%	1.88%
> 85%, up to and including 90%:	0.79%	0.95%
> 95%:	0.05%	0.06%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	19.15%	2.53%
> \$50,000, up to and including \$100,000:	17.88%	8.47%
> \$100,000, up to and including \$200,000:	31.01%	29.65%
> \$200,000, up to and including \$300,000:	20.46%	31.58%
> \$300,000, up to and including \$400,000:	8.07%	17.56%
> \$400,000, up to and including \$500,000:	2.74%	7.71%
> \$500,000, up to and including \$600,000:	0.47%	1.66%
> \$600,000, up to and including \$700,000:	0.21%	0.85%

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:	3.74%	0.40%
> 5 years, up to and including 10 years:	6.54%	2.66%
> 10 years, up to and including 15 years:	17.77%	12.50%
> 15 years, up to and including 20 years:	25.95%	26.56%
> 20 years, up to and including 25 years:	45.89%	57.66%
> 25 years, up to and including 30 years:	0.11%	0.22%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.28%	32.83%
Gold Coast	3.43%	3.17%
Sunshine Coast	4.22%	3.41%
Queensland - Other	22.84%	16.99%
Sydney Metropolitan	12.08%	15.55%
N.S.W. - Other	7.17%	7.40%
Australian Capital Territory	2.22%	3.00%
Melbourne Metropolitan	7.49%	8.02%
Victoria - Other	1.27%	1.43%
Perth Metropolitan	4.22%	5.67%
W.A. - Other	0.69%	0.66%
Adelaide Metropolitan	0.95%	0.68%
S.A. - Other	0.32%	0.30%
Hobart Metropolitan	0.53%	0.62%
Tasmania - Other	0.32%	0.26%

Loan Purpose	% number of loans	% value of loans
Construction	5.38%	5.53%
Equity Takeout	4.54%	3.39%
Purchase Existing Property	50.58%	56.26%
Refinance	23.42%	23.87%
Refinance - Equity Takeout	10.76%	6.91%
Refinance - Home Improvement	5.33%	4.06%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.64%	1.87%
> 30 days, up to and including 60 days:	0.58%	0.67%
> 60 days, up to and including 90 days:	0.16%	0.14%
> 90 days:	0.69%	1.23%

Default Information for Monthly Period Ending 25 March 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	20.54%	20.06%

The 2011-01 Series Trust is CRD2 compliant