

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 April 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/03/2016
Last Day of Monthly Period:	25/04/2016
Total Current Balance:	\$385,163,895
Total Number of Loans:	2,301
Average Current Balance:	\$167,390
Highest Current Balance:	\$666,337
Weighted Average LVR:	56.07%
Weighted Average Seasoning (Months):	97.24
Weighted Average Remaining Term:	245.93
Weighted Average Variable Rate:	4.9362%
Weighted Average Fixed Rate:	4.8331%
Weighted Average Rate on All Loans:	4.9273%
Percentage (by value) of "Owner Occupied" Loans:	77.45%
Percentage (by value) of Metropolitan Securities:	65.49%
Percentage Mortgage Insured - Primary:	34.18%
Percentage Mortgage Insured - Pool:	65.82%
Percentage (by value) of Variable Rate Loans:	91.65%
Percentage (by value) of Interest Only Loans:	9.93%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,555,772
Principal Draw:	\$0
Total:	\$1,555,772
Trust Expenses for the Period:	
Servicing Fee:	\$73,310
Management Fee:	\$18,328
Trustee Fee:	\$8,164
Custodian Fee:	\$7,331
Trust Indemnification:	\$24

Swap Payments:	\$72,543
Facility Fees:	\$822
Class A1 Notes Coupon Payments:	\$508,543
Class A2 Notes Coupon Payments:	\$487,555
Class AB Notes Coupon Payments:	\$162,289
Class B Notes Coupon Payments:	\$77,697
Total Expenses:	\$1,416,607
Residual Income:	\$139,165
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/04/2016
Last Day of Coupon Period (Distribution Date):	09/05/2016
Number of Days in Coupon Period:	31
Determination Date:	04/05/2016
Effective BBSW for Current Period:	2.0683%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$508,543
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:	\$487,555
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:	\$162,289
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:	\$77,697
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,548,946
Mortgage portfolio balance at start of period:	\$392,349,153
Less: Scheduled principal received during the period:	\$1,028,851
Less: Unscheduled principal received during the period:	\$6,958,874
Plus: Redraws:	\$802,466
Mortgage portfolio balance at close of period:	\$385,163,895
Value of full discharges during the period:	\$5,248,266

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$175,165,488
Class A1 Notes Balance before distribution (Stated):	\$175,165,488
Class A2 Notes Balance before distribution (Invested):	\$160,876,789
Class A2 Notes Balance before distribution (Stated):	\$160,876,789
Class AB Notes Balance before distribution (Invested):	\$41,827,965
Class AB Notes Balance before distribution (Stated):	\$41,827,965
Class B Notes Balance before distribution (Invested):	\$14,478,911
Class B Notes Balance before distribution (Stated):	\$14,478,911
Total Invested Note Balance before distribution:	\$392,349,153
Current Weighted Average Security Coupon Rate:	3.7094%
Mortgage Principal Amount Distributed:	\$7,987,725
Repayment of Redraws:	\$802,466
Class A1 Notes Balance after distribution (Invested):	\$171,957,607
Class A1 Notes Balance after distribution (Stated):	\$171,957,607
Class A1 Notes Bond Factor after distribution:	0.188447
Class A2 Notes Balance after distribution (Invested):	\$157,930,583
Class A2 Notes Balance after distribution (Stated):	\$157,930,583
Class A2 Notes Bond Factor after distribution:	0.631722
Class AB Notes Balance after distribution (Invested):	\$41,061,952
Class AB Notes Balance after distribution (Stated):	\$41,061,952
Class AB Notes Bond Factor after distribution:	0.631722
Class B Notes Balance after distribution (Invested):	\$14,213,753
Class B Notes Balance after distribution (Stated):	\$14,213,753
Class B Notes Bond Factor after distribution:	0.631722
Total Note Balance After distribution :	\$385,163,895

Facilities	
Liquidity Facility Limit	\$5,692,059
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
Not Applicable	0.13%	0.16%
Up to and including 50%:	49.46%	34.19%
> 50%, up to and including 55%:	8.95%	10.93%
> 55%, up to and including 60%:	7.52%	8.89%
> 60%, up to and including 65%:	9.60%	12.09%
> 65%, up to and including 70%:	7.52%	9.84%
> 70%, up to and including 75%:	7.43%	10.89%
> 75%, up to and including 80%:	5.91%	8.77%
> 80%, up to and including 85%:	2.39%	3.06%
> 85%, up to and including 90%:	1.04%	1.15%
> 95%:	0.04%	0.04%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	16.73%	2.04%
> \$50,000, up to and including \$100,000:	17.12%	7.65%
> \$100,000, up to and including \$200,000:	30.38%	27.16%
> \$200,000, up to and including \$300,000:	22.56%	32.99%
> \$300,000, up to and including \$400,000:	9.34%	19.23%
> \$400,000, up to and including \$500,000:	2.82%	7.41%
> \$500,000, up to and including \$600,000:	0.83%	2.69%
> \$600,000, up to and including \$700,000:	0.22%	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:	3.52%	0.44%
> 5 years, up to and including 10 years:	5.65%	2.21%
> 10 years, up to and including 15 years:	13.69%	9.14%
> 15 years, up to and including 20 years:	25.90%	24.85%
> 20 years, up to and including 25 years:	51.15%	63.18%
> 25 years, up to and including 30 years:	0.09%	0.18%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.13%	0.16%
Brisbane Metropolitan	32.07%	32.26%
Gold Coast	3.87%	3.41%
Sunshine Coast	4.17%	3.49%
Queensland - Other	21.90%	16.31%
Sydney Metropolitan	11.78%	15.39%
N.S.W. - Other	8.34%	8.58%
Australian Capital Territory	2.09%	2.83%
Melbourne Metropolitan	7.56%	8.61%
Victoria - Other	1.30%	1.42%
Perth Metropolitan	4.26%	5.28%
W.A. - Other	0.61%	0.62%
Adelaide Metropolitan	0.83%	0.58%
S.A. - Other	0.30%	0.28%
Hobart Metropolitan	0.48%	0.55%
Tasmania - Other	0.30%	0.25%

Loan Purpose	% number of loans	% value of loans
Construction	4.95%	5.28%
Equity Takeout	4.17%	2.98%
Purchase Existing Property	51.46%	56.51%
Refinance	23.25%	23.95%
Refinance - Equity Takeout	11.04%	7.40%
Refinance - Home Improvement	5.13%	3.88%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	2.13%	2.67%
> 30 days, up to and including 60 days:	0.30%	0.31%
> 60 days, up to and including 90 days:	0.26%	0.36%
> 90 days:	0.39%	0.57%

Default Information for Monthly Period Ending 25 April 2016	
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	17.33%	16.91%

The 2011-01 Series Trust is CRD2 compliant