

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 April 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	26/03/2017
Last Day of Monthly Period:	25/04/2017
Total Current Balance:	\$292,580,433
Total Number of Loans:	1,869
Average Current Balance:	\$156,544
Highest Current Balance:	\$646,634
Weighted Average LVR:	54.16%
Weighted Average Seasoning (Months):	109.64
Weighted Average Remaining Term:	234.71
Weighted Average Variable Rate:	4.7163%
Weighted Average Fixed Rate:	4.4811%
Weighted Average Rate on All Loans:	4.7004%
Percentage (by value) of "Owner Occupied" Loans:	75.81%
Percentage (by value) of Metropolitan Securities:	66.34%
Percentage Mortgage Insured - Primary:	33.34%
Percentage Mortgage Insured - Pool:	66.66%
Percentage (by value) of Variable Rate Loans:	92.85%
Percentage (by value) of Interest Only Loans:	9.29%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,128,774
Principal Draw:	\$0
Total:	\$1,128,774
Trust Expenses for the Period:	
Servicing Fee:	\$55,673
Management Fee:	\$13,918
Trustee Fee:	\$5,600
Custodian Fee:	\$5,567
Trust Indemnification:	\$24

Swap Payments:	\$201,814
Facility Fees:	\$593
Class A1 Notes Coupon Payments:	\$303,075
Class A2 Notes Coupon Payments:	\$292,411
Class AB Notes Coupon Payments:	\$100,394
Class B Notes Coupon Payments:	\$49,513
Total Expenses:	\$1,028,583
Residual Income:	\$100,191
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	10/04/2017
Last Day of Coupon Period (Distribution Date):	08/05/2017
Number of Days in Coupon Period:	28
Determination Date:	03/05/2017
Effective BBSW for Current Period:	1.6200%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$303,075
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:	\$292,411
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:	\$100,394
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:	\$49,513
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$1,968,671
Mortgage portfolio balance at start of period:	\$297,956,442
Less: Scheduled principal received during the period:	\$874,562
Less: Unscheduled principal received during the period:	\$5,580,499
Plus: Redraws:	\$1,079,052
Mortgage portfolio balance at close of period:	\$292,580,433
Value of full discharges during the period:	\$4,275,226

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$133,023,571
Class A1 Notes Balance before distribution (Stated):	\$133,023,571
Class A2 Notes Balance before distribution (Invested):	\$122,172,497
Class A2 Notes Balance before distribution (Stated):	\$122,172,497
Class AB Notes Balance before distribution (Invested):	\$31,764,849
Class AB Notes Balance before distribution (Stated):	\$31,764,849
Class B Notes Balance before distribution (Invested):	\$10,995,525
Class B Notes Balance before distribution (Stated):	\$10,995,525
Total Invested Note Balance before distribution:	\$297,956,442
Current Weighted Average Security Coupon Rate:	3.2611%
Mortgage Principal Amount Distributed:	\$6,455,061
Repayment of Redraws:	\$1,079,052
Class A1 Notes Balance after distribution (Invested):	\$130,623,435
Class A1 Notes Balance after distribution (Stated):	\$130,623,435
Class A1 Notes Bond Factor after distribution:	0.143149
Class A2 Notes Balance after distribution (Invested):	\$119,968,146
Class A2 Notes Balance after distribution (Stated):	\$119,968,146
Class A2 Notes Bond Factor after distribution:	0.479873
Class AB Notes Balance after distribution (Invested):	\$31,191,718
Class AB Notes Balance after distribution (Stated):	\$31,191,718
Class AB Notes Bond Factor after distribution:	0.479873
Class B Notes Balance after distribution (Invested):	\$10,797,133
Class B Notes Balance after distribution (Stated):	\$10,797,133
Class B Notes Bond Factor after distribution:	0.479873
Total Note Balance After distribution :	\$292,580,433

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%:	53.99%	38.47%
> 50%, up to and including 55%:	8.88%	10.43%
> 55%, up to and including 60%:	8.24%	10.11%
> 60%, up to and including 65%:	8.94%	11.90%
> 65%, up to and including 70%:	7.17%	10.72%
> 70%, up to and including 75%:	5.67%	7.88%
> 75%, up to and including 80%:	5.08%	7.93%
> 80%, up to and including 85%:	1.18%	1.55%
> 85%, up to and including 90%:	0.80%	0.96%
> 95%:	0.05%	0.06%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	19.26%	2.58%
> \$50,000, up to and including \$100,000:	18.08%	8.58%
> \$100,000, up to and including \$200,000:	30.87%	29.65%
> \$200,000, up to and including \$300,000:	20.39%	31.59%
> \$300,000, up to and including \$400,000:	8.24%	18.04%
> \$400,000, up to and including \$500,000:	2.46%	7.01%
> \$500,000, up to and including \$600,000:	0.48%	1.68%
> \$600,000, up to and including \$700,000:	0.21%	0.87%

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:	3.80%	0.40%
> 5 years, up to and including 10 years:	6.74%	2.75%
> 10 years, up to and including 15 years:	17.92%	12.59%
> 15 years, up to and including 20 years:	26.11%	26.78%
> 20 years, up to and including 25 years:	45.32%	57.25%
> 25 years, up to and including 30 years:	0.11%	0.23%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.26%	32.75%
Gold Coast	3.48%	3.22%
Sunshine Coast	4.12%	3.29%
Queensland - Other	22.95%	17.09%
Sydney Metropolitan	12.15%	15.75%
N.S.W. - Other	7.17%	7.36%
Australian Capital Territory	2.19%	3.13%
Melbourne Metropolitan	7.33%	7.63%
Victoria - Other	1.23%	1.38%
Perth Metropolitan	4.28%	5.76%
W.A. - Other	0.70%	0.67%
Adelaide Metropolitan	0.91%	0.69%
S.A. - Other	0.32%	0.31%
Hobart Metropolitan	0.54%	0.63%
Tasmania - Other	0.37%	0.34%

Loan Purpose	% number of loans	% value of loans
Construction	5.24%	5.40%
Equity Takeout	4.71%	3.45%
Purchase Existing Property	57.95%	61.13%
Refinance	19.26%	20.71%
Refinance - Equity Takeout	8.99%	6.10%
Refinance - Home Improvement	3.85%	3.22%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.93%	2.16%
> 30 days, up to and including 60 days:	0.59%	0.71%
> 60 days, up to and including 90 days:	0.16%	0.22%
> 90 days:	0.80%	1.37%

Default Information for Monthly Period Ending 25 April 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	16.74%	18.40%

The 2011-01 Series Trust is CRD2 compliant