

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 August 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/07/2016
Last Day of Monthly Period:	25/08/2016
Total Current Balance:	\$352,770,427
Total Number of Loans:	2,136
Average Current Balance:	\$165,155
Highest Current Balance:	\$657,677
Weighted Average LVR:	55.30%
Weighted Average Seasoning (Months):	101.24
Weighted Average Remaining Term:	242.32
Weighted Average Variable Rate:	4.6235%
Weighted Average Fixed Rate:	4.7193%
Weighted Average Rate on All Loans:	4.6330%
Percentage (by value) of "Owner Occupied" Loans:	77.29%
Percentage (by value) of Metropolitan Securities:	65.42%
Percentage Mortgage Insured - Primary:	33.37%
Percentage Mortgage Insured - Pool:	66.63%
Percentage (by value) of Variable Rate Loans:	92.13%
Percentage (by value) of Interest Only Loans:	9.36%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,405,793
Principal Draw:	\$0
Total:	\$1,405,793
Trust Expenses for the Period:	
Servicing Fee:	\$67,709
Management Fee:	\$16,927
Trustee Fee:	\$7,540
Custodian Fee:	\$6,771

Swap Payments:	\$143,974
Facility Fees:	\$755
Class A1 Notes Coupon Payments:	\$413,586
Class A2 Notes Coupon Payments:	\$398,778
Class AB Notes Coupon Payments:	\$136,493
Class B Notes Coupon Payments:	\$67,123
Total Expenses:	\$1,259,657
Residual Income:	\$146,135
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/08/2016
Last Day of Coupon Period (Distribution Date):	08/09/2016
Number of Days in Coupon Period:	31
Determination Date:	05/09/2016
Effective BBSW for Current Period:	1.6600%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$413,586
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:	\$398,778
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:	\$136,493
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:	\$67,123
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,332,893
Mortgage portfolio balance at start of period:	\$362,372,011
Less: Scheduled principal received during the period:	\$974,874
Less: Unscheduled principal received during the period:	\$9,770,352
Plus: Redraws:	\$1,143,642
Mortgage portfolio balance at close of period:	\$352,770,427
Value of full discharges during the period:	\$8,283,218

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$161,782,100
Class A1 Notes Balance before distribution (Stated):	\$161,782,100
Class A2 Notes Balance before distribution (Invested):	\$148,585,119
Class A2 Notes Balance before distribution (Stated):	\$148,585,119
Class AB Notes Balance before distribution (Invested):	\$38,632,131
Class AB Notes Balance before distribution (Stated):	\$38,632,131
Class B Notes Balance before distribution (Invested):	\$13,372,661
Class B Notes Balance before distribution (Stated):	\$13,372,661
Total Invested Note Balance before distribution:	\$362,372,011
Current Weighted Average Security Coupon Rate:	3.3011%
Mortgage Principal Amount Distributed:	\$10,745,226
Repayment of Redraws:	\$1,143,642
Class A1 Notes Balance after distribution (Invested):	\$157,495,443
Class A1 Notes Balance after distribution (Stated):	\$157,495,443
Class A1 Notes Bond Factor after distribution:	0.172598
Class A2 Notes Balance after distribution (Invested):	\$144,648,136
Class A2 Notes Balance after distribution (Stated):	\$144,648,136
Class A2 Notes Bond Factor after distribution:	0.578593
Class AB Notes Balance after distribution (Invested):	\$37,608,515
Class AB Notes Balance after distribution (Stated):	\$37,608,515
Class AB Notes Bond Factor after distribution:	0.578593
Class B Notes Balance after distribution (Invested):	\$13,018,332
Class B Notes Balance after distribution (Stated):	\$13,018,332
Class B Notes Bond Factor after distribution:	0.578593
Total Note Balance After distribution :	\$352,770,427

Facilities	
Liquidity Facility Limit	\$5,164,284
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	0.09%	0.15%
Up to and including 50%:	51.22%	35.93%
> 50%, up to and including 55%:	8.90%	10.60%
> 55%, up to and including 60%:	7.82%	9.46%
> 60%, up to and including 65%:	9.08%	11.57%
> 65%, up to and including 70%:	7.49%	10.23%
> 70%, up to and including 75%:	6.88%	10.19%
> 75%, up to and including 80%:	5.81%	8.46%
> 80%, up to and including 85%:	1.59%	2.14%
> 85%, up to and including 90%:	1.08%	1.22%
> 95%:	0.05%	0.04%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	16.85%	2.12%
> \$50,000, up to and including \$100,000:	17.88%	8.17%
> \$100,000, up to and including \$200,000:	30.43%	27.49%
> \$200,000, up to and including \$300,000:	22.00%	32.52%
> \$300,000, up to and including \$400,000:	8.99%	18.76%
> \$400,000, up to and including \$500,000:	2.81%	7.46%
> \$500,000, up to and including \$600,000:	0.84%	2.76%
> \$600,000, up to and including \$700,000:	0.19%	0.72%

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:	3.65%	0.45%
> 5 years, up to and including 10 years:	6.04%	2.32%
> 10 years, up to and including 15 years:	14.98%	10.32%
> 15 years, up to and including 20 years:	25.80%	25.07%
> 20 years, up to and including 25 years:	49.44%	61.65%
> 25 years, up to and including 30 years:	0.09%	0.19%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.09%	0.15%
Brisbane Metropolitan	32.16%	32.15%
Gold Coast	3.70%	3.42%
Sunshine Coast	4.31%	3.57%
Queensland - Other	22.14%	16.59%
Sydney Metropolitan	12.13%	15.70%
N.S.W. - Other	7.91%	8.24%
Australian Capital Territory	2.01%	2.75%
Melbourne Metropolitan	7.30%	8.11%
Victoria - Other	1.31%	1.46%
Perth Metropolitan	4.26%	5.50%
W.A. - Other	0.66%	0.63%
Adelaide Metropolitan	0.89%	0.62%
S.A. - Other	0.28%	0.25%
Hobart Metropolitan	0.51%	0.59%
Tasmania - Other	0.33%	0.27%

Loan Purpose	% number of loans	% value of loans
Construction	5.01%	5.24%
Equity Takeout	4.31%	3.11%
Purchase Existing Property	50.94%	56.40%
Refinance	23.60%	24.00%
Refinance - Equity Takeout	10.96%	7.37%
Refinance - Home Improvement	5.20%	3.87%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.59%	1.89%
> 30 days, up to and including 60 days:	0.42%	0.57%
> 60 days, up to and including 90 days:	0.14%	0.08%
> 90 days:	0.42%	0.63%

Default Information for Monthly Period Ending 25 August 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	25.17%	20.46%

The 2011-01 Series Trust is CRD2 compliant