

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 February 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/01/2016
Last Day of Monthly Period:	25/02/2016
Total Current Balance:	\$398,776,608
Total Number of Loans:	2,356
Average Current Balance:	\$169,260
Highest Current Balance:	\$668,597
Weighted Average LVR:	56.41%
Weighted Average Seasoning (Months):	95.39
Weighted Average Remaining Term:	247.76
Weighted Average Variable Rate:	4.9442%
Weighted Average Fixed Rate:	4.8683%
Weighted Average Rate on All Loans:	4.9386%
Percentage (by value) of "Owner Occupied" Loans:	77.42%
Percentage (by value) of Metropolitan Securities:	65.85%
Percentage Mortgage Insured - Primary:	34.39%
Percentage Mortgage Insured - Pool:	65.61%
Percentage (by value) of Variable Rate Loans:	91.42%
Percentage (by value) of Interest Only Loans:	9.81%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,650,212
Principal Draw:	\$0
Total:	\$1,650,212
Trust Expenses for the Period:	
Servicing Fee:	\$75,968
Management Fee:	\$18,992
Trustee Fee:	\$7,914
Custodian Fee:	\$7,597

Swap Payments:	\$203,116
Facility Fees:	\$769
Class A1 Notes Coupon Payments:	\$491,787
Class A2 Notes Coupon Payments:	\$471,539
Class AB Notes Coupon Payments:	\$157,038
Class B Notes Coupon Payments:	\$75,221
Total Expenses:	\$1,509,941
Residual Income:	\$140,271
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/02/2016
Last Day of Coupon Period (Distribution Date):	08/03/2016
Number of Days in Coupon Period:	29
Determination Date:	03/03/2016
Effective BBSW for Current Period:	2.0600%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$491,787
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:	\$471,539
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:	\$157,038
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:	\$75,221
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,628,341
Mortgage portfolio balance at start of period:	\$406,575,663
Less: Scheduled principal received during the period:	\$1,020,473
Less: Unscheduled principal received during the period:	\$7,765,824
Plus: Redraws:	\$987,243
Mortgage portfolio balance at close of period:	\$398,776,608
Value of full discharges during the period:	\$5,808,779

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$181,516,957
Class A1 Notes Balance before distribution (Stated):	\$181,516,957
Class A2 Notes Balance before distribution (Invested):	\$166,710,152
Class A2 Notes Balance before distribution (Stated):	\$166,710,152
Class AB Notes Balance before distribution (Invested):	\$43,344,640
Class AB Notes Balance before distribution (Stated):	\$43,344,640
Class B Notes Balance before distribution (Invested):	\$15,003,914
Class B Notes Balance before distribution (Stated):	\$15,003,914
Total Invested Note Balance before distribution:	\$406,575,663
Current Weighted Average Security Coupon Rate:	3.7011%
Mortgage Principal Amount Distributed:	\$8,786,297
Repayment of Redraws:	\$987,243
Class A1 Notes Balance after distribution (Invested):	\$178,035,045
Class A1 Notes Balance after distribution (Stated):	\$178,035,045
Class A1 Notes Bond Factor after distribution:	0.195107
Class A2 Notes Balance after distribution (Invested):	\$163,512,269
Class A2 Notes Balance after distribution (Stated):	\$163,512,269
Class A2 Notes Bond Factor after distribution:	0.654049
Class AB Notes Balance after distribution (Invested):	\$42,513,190
Class AB Notes Balance after distribution (Stated):	\$42,513,190
Class AB Notes Bond Factor after distribution:	0.654049
Class B Notes Balance after distribution (Invested):	\$14,716,104
Class B Notes Balance after distribution (Stated):	\$14,716,104
Class B Notes Bond Factor after distribution:	0.654049
Total Note Balance After distribution :	\$398,776,608
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	0.04%	0.00%
Up to and including 50%:	48.81%	33.81%
> 50%, up to and including 55%:	8.96%	10.92%
> 55%, up to and including 60%:	7.60%	8.77%
> 60%, up to and including 65%:	9.51%	11.79%
> 65%, up to and including 70%:	8.11%	10.59%
> 70%, up to and including 75%:	7.09%	10.22%
> 75%, up to and including 80%:	6.32%	9.31%
> 80%, up to and including 85%:	2.50%	3.32%
> 85%, up to and including 90%:	0.98%	1.19%
> 90%, up to and including 95%:	0.04%	0.04%
> 95%:	0.04%	0.04%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	16.43%	2.03%
> \$50,000, up to and including \$100,000:	16.89%	7.48%
> \$100,000, up to and including \$200,000:	30.14%	26.60%
> \$200,000, up to and including \$300,000:	23.01%	33.22%
> \$300,000, up to and including \$400,000:	9.47%	19.25%
> \$400,000, up to and including \$500,000:	2.93%	7.56%
> \$500,000, up to and including \$600,000:	0.89%	2.87%
> \$600,000, up to and including \$700,000:	0.25%	0.97%

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:	3.61%	0.48%
> 5 years, up to and including 10 years:	5.43%	2.13%
> 10 years, up to and including 15 years:	13.54%	9.03%
> 15 years, up to and including 20 years:	25.47%	24.07%
> 20 years, up to and including 25 years:	51.87%	64.12%
> 25 years, up to and including 30 years:	0.08%	0.17%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.04%	0.00%
Brisbane Metropolitan	32.13%	32.16%
Gold Coast	3.86%	3.41%
Sunshine Coast	4.16%	3.55%
Queensland - Other	21.73%	16.16%
Sydney Metropolitan	11.80%	15.62%
N.S.W. - Other	8.40%	8.54%
Australian Capital Territory	2.08%	2.78%
Melbourne Metropolitan	7.64%	8.71%
Victoria - Other	1.27%	1.39%
Perth Metropolitan	4.37%	5.45%
W.A. - Other	0.59%	0.60%
Adelaide Metropolitan	0.81%	0.57%
S.A. - Other	0.30%	0.27%
Hobart Metropolitan	0.51%	0.57%
Tasmania - Other	0.30%	0.24%

Loan Purpose	% number of loans	% value of loans
Construction	4.92%	5.29%
Equity Takeout	4.12%	2.92%
Purchase Existing Property	51.27%	56.27%
Refinance	23.30%	24.10%
Refinance - Equity Takeout	11.08%	7.35%
Refinance - Home Improvement	5.31%	4.07%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.91%	2.22%
> 30 days, up to and including 60 days:	0.42%	0.62%
> 60 days, up to and including 90 days:	0.25%	0.30%
> 90 days:	0.51%	0.79%

Default Information for Monthly Period Ending 25 February 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	18.31%	17.11%

The 2011-01 Series Trust is CRD2 compliant