

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 January 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	26/12/2016
Last Day of Monthly Period:	25/01/2017
Total Current Balance:	\$310,546,265
Total Number of Loans:	1,951
Average Current Balance:	\$159,173
Highest Current Balance:	\$641,649
Weighted Average LVR:	54.60%
Weighted Average Seasoning (Months):	106.44
Weighted Average Remaining Term:	237.34
Weighted Average Variable Rate:	4.7343%
Weighted Average Fixed Rate:	4.5793%
Weighted Average Rate on All Loans:	4.7242%
Percentage (by value) of "Owner Occupied" Loans:	77.27%
Percentage (by value) of Metropolitan Securities:	66.57%
Percentage Mortgage Insured - Primary:	33.49%
Percentage Mortgage Insured - Pool:	66.51%
Percentage (by value) of Variable Rate Loans:	93.06%
Percentage (by value) of Interest Only Loans:	9.21%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,195,132
Principal Draw:	\$0
Total:	\$1,195,132
Trust Expenses for the Period:	
Servicing Fee:	\$59,390
Management Fee:	\$14,848
Trust Indemnification:	\$14,040
Trustee Fee:	\$6,401
Custodian Fee:	\$5,939

Swap Payments:	\$141,367
Facility Fees:	\$635
Class A1 Notes Coupon Payments:	\$346,404
Class A2 Notes Coupon Payments:	\$334,215
Class AB Notes Coupon Payments:	\$114,747
Class B Notes Coupon Payments:	\$56,592
Total Expenses:	\$1,094,577
Residual Income:	\$100,555
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	09/01/2017
Last Day of Coupon Period (Distribution Date):	08/02/2017
Number of Days in Coupon Period:	30
Determination Date:	03/02/2017
Effective BBSW for Current Period:	1.6200%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$346,404
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:	\$334,215
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:	\$114,747
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:	\$56,592
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,070,497
Mortgage portfolio balance at start of period:	\$317,849,997
Less: Scheduled principal received during the period:	\$910,490
Less: Unscheduled principal received during the period:	\$7,258,528
Plus: Redraws:	\$865,287
Mortgage portfolio balance at close of period:	\$310,546,265
Value of full discharges during the period:	\$5,499,656

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$141,905,110
Class A1 Notes Balance before distribution (Stated):	\$141,905,110
Class A2 Notes Balance before distribution (Invested):	\$130,329,546
Class A2 Notes Balance before distribution (Stated):	\$130,329,546
Class AB Notes Balance before distribution (Invested):	\$33,885,682
Class AB Notes Balance before distribution (Stated):	\$33,885,682
Class B Notes Balance before distribution (Invested):	\$11,729,659
Class B Notes Balance before distribution (Stated):	\$11,729,659
Total Invested Note Balance before distribution:	\$317,849,997
Current Weighted Average Security Coupon Rate:	3.2611%
Mortgage Principal Amount Distributed:	\$8,169,018
Repayment of Redraws:	\$865,287
Class A1 Notes Balance after distribution (Invested):	\$138,644,336
Class A1 Notes Balance after distribution (Stated):	\$138,644,336
Class A1 Notes Bond Factor after distribution:	0.151939
Class A2 Notes Balance after distribution (Invested):	\$127,334,762
Class A2 Notes Balance after distribution (Stated):	\$127,334,762
Class A2 Notes Bond Factor after distribution:	0.509339
Class AB Notes Balance after distribution (Invested):	\$33,107,038
Class AB Notes Balance after distribution (Stated):	\$33,107,038
Class AB Notes Bond Factor after distribution:	0.509339
Class B Notes Balance after distribution (Invested):	\$11,460,129
Class B Notes Balance after distribution (Stated):	\$11,460,129
Class B Notes Bond Factor after distribution:	0.509339
Total Note Balance After distribution :	\$310,546,265

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
Not Applicable	0.10%	0.00%
Up to and including 50%:	53.36%	37.74%
> 50%, up to and including 55%:	9.12%	10.67%
> 55%, up to and including 60%:	7.53%	9.11%
> 60%, up to and including 65%:	8.61%	11.59%
> 65%, up to and including 70%:	7.43%	10.77%
> 70%, up to and including 75%:	5.95%	8.85%
> 75%, up to and including 80%:	5.59%	8.28%
> 80%, up to and including 85%:	1.44%	1.82%
> 85%, up to and including 90%:	0.77%	1.00%
> 95%:	0.10%	0.17%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	18.55%	2.42%
> \$50,000, up to and including \$100,000:	18.14%	8.53%
> \$100,000, up to and including \$200,000:	30.45%	28.64%
> \$200,000, up to and including \$300,000:	20.96%	31.95%
> \$300,000, up to and including \$400,000:	8.25%	17.78%
> \$400,000, up to and including \$500,000:	2.82%	7.77%
> \$500,000, up to and including \$600,000:	0.62%	2.08%
> \$600,000, up to and including \$700,000:	0.21%	0.82%

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:	3.64%	0.44%
> 5 years, up to and including 10 years:	6.46%	2.62%
> 10 years, up to and including 15 years:	17.48%	12.07%
> 15 years, up to and including 20 years:	25.88%	26.31%
> 20 years, up to and including 25 years:	46.44%	58.35%
> 25 years, up to and including 30 years:	0.10%	0.21%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.10%	0.00%
Brisbane Metropolitan	32.29%	32.58%
Gold Coast	3.43%	3.14%
Sunshine Coast	4.05%	3.20%
Queensland - Other	22.60%	16.97%
Sydney Metropolitan	12.10%	15.67%
N.S.W. - Other	7.33%	7.50%
Australian Capital Territory	2.15%	2.97%
Melbourne Metropolitan	7.48%	8.29%
Victoria - Other	1.33%	1.40%
Perth Metropolitan	4.36%	5.81%
W.A. - Other	0.67%	0.63%
Adelaide Metropolitan	0.92%	0.66%
S.A. - Other	0.31%	0.29%
Hobart Metropolitan	0.51%	0.60%
Tasmania - Other	0.36%	0.30%

Loan Purpose	% number of loans	% value of loans
Construction	5.33%	5.46%
Equity Takeout	4.51%	3.35%
Purchase Existing Property	50.59%	55.97%
Refinance	23.37%	23.77%
Refinance - Equity Takeout	10.92%	7.50%
Refinance - Home Improvement	5.28%	3.95%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	2.00%	2.47%
> 30 days, up to and including 60 days:	0.41%	0.48%
> 60 days, up to and including 90 days:	0.21%	0.37%
> 90 days:	0.56%	1.00%

Default Information for Monthly Period Ending 25 January 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	21.69%	23.34%

The 2011-01 Series Trust is CRD2 compliant