

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 July 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/06/2016
Last Day of Monthly Period:	25/07/2016
Total Current Balance:	\$362,372,011
Total Number of Loans:	2,188
Average Current Balance:	\$165,618
Highest Current Balance:	\$660,027
Weighted Average LVR:	55.58%
Weighted Average Seasoning (Months):	100.14
Weighted Average Remaining Term:	243.37
Weighted Average Variable Rate:	4.7253%
Weighted Average Fixed Rate:	4.7382%
Weighted Average Rate on All Loans:	4.7301%
Percentage (by value) of "Owner Occupied" Loans:	77.32%
Percentage (by value) of Metropolitan Securities:	65.52%
Percentage Mortgage Insured - Primary:	33.58%
Percentage Mortgage Insured - Pool:	66.42%
Percentage (by value) of Variable Rate Loans:	92.34%
Percentage (by value) of Interest Only Loans:	9.61%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,386,746
Principal Draw:	\$0
Total:	\$1,386,746
Trust Expenses for the Period:	
Servicing Fee:	\$66,701
Management Fee:	\$16,675
Trustee Fee:	\$7,676
Custodian Fee:	\$6,670
Trust Indemnification:	\$24

Swap Payments:	\$53,440
Facility Fees:	\$755
Class A1 Notes Coupon Payments:	\$449,684
Class A2 Notes Coupon Payments:	\$432,272
Class AB Notes Coupon Payments:	\$145,790
Class B Notes Coupon Payments:	\$70,699
Total Expenses:	\$1,250,386
Residual Income:	\$136,360
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/07/2016
Last Day of Coupon Period (Distribution Date):	08/08/2016
Number of Days in Coupon Period:	31
Determination Date:	03/08/2016
Effective BBSW for Current Period:	1.8650%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$449,684
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:	\$432,272
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:	\$145,790
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:	\$70,699
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$2,395,105
Mortgage portfolio balance at start of period:	\$368,877,428
Less: Scheduled principal received during the period:	\$1,042,602
Less: Unscheduled principal received during the period:	\$6,665,642
Plus: Redraws:	\$1,202,827
Mortgage portfolio balance at close of period:	\$362,372,011
Value of full discharges during the period:	\$5,228,637

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$164,686,464
Class A1 Notes Balance before distribution (Stated):	\$164,686,464
Class A2 Notes Balance before distribution (Invested):	\$151,252,566
Class A2 Notes Balance before distribution (Stated):	\$151,252,566
Class AB Notes Balance before distribution (Invested):	\$39,325,667
Class AB Notes Balance before distribution (Stated):	\$39,325,667
Class B Notes Balance before distribution (Invested):	\$13,612,731
Class B Notes Balance before distribution (Stated):	\$13,612,731
Total Invested Note Balance before distribution:	\$368,877,428
Current Weighted Average Security Coupon Rate:	3.5061%
Mortgage Principal Amount Distributed:	\$7,708,244
Repayment of Redraws:	\$1,202,827
Class A1 Notes Balance after distribution (Invested):	\$161,782,100
Class A1 Notes Balance after distribution (Stated):	\$161,782,100
Class A1 Notes Bond Factor after distribution:	0.177295
Class A2 Notes Balance after distribution (Invested):	\$148,585,119
Class A2 Notes Balance after distribution (Stated):	\$148,585,119
Class A2 Notes Bond Factor after distribution:	0.594340
Class AB Notes Balance after distribution (Invested):	\$38,632,131
Class AB Notes Balance after distribution (Stated):	\$38,632,131
Class AB Notes Bond Factor after distribution:	0.594340
Class B Notes Balance after distribution (Invested):	\$13,372,661
Class B Notes Balance after distribution (Stated):	\$13,372,661
Class B Notes Bond Factor after distribution:	0.594340
Total Note Balance After distribution :	\$362,372,011

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%	0.07%
Up to and including 50%:	51.01%	35.61%
> 50%, up to and including 55%:	8.50%	10.26%
> 55%, up to and including 60%:	7.77%	9.37%
> 60%, up to and including 65%:	9.37%	11.84%
> 65%, up to and including 70%:	7.59%	10.35%
> 70%, up to and including 75%:	6.86%	10.06%
> 75%, up to and including 80%:	5.94%	8.79%
> 80%, up to and including 85%:	1.78%	2.41%
> 85%, up to and including 90%:	1.05%	1.19%
> 95%:	0.05%	0.04%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	16.91%	2.12%
> \$50,000, up to and including \$100,000:	17.37%	7.84%
> \$100,000, up to and including \$200,000:	30.71%	27.61%
> \$200,000, up to and including \$300,000:	21.94%	32.34%
> \$300,000, up to and including \$400,000:	9.28%	19.31%
> \$400,000, up to and including \$500,000:	2.79%	7.39%
> \$500,000, up to and including \$600,000:	0.82%	2.69%
> \$600,000, up to and including \$700,000:	0.18%	0.70%

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:	3.70%	0.47%
> 5 years, up to and including 10 years:	5.85%	2.18%
> 10 years, up to and including 15 years:	14.26%	9.66%
> 15 years, up to and including 20 years:	26.33%	25.42%
> 20 years, up to and including 25 years:	49.77%	62.08%
> 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%	0.07%
Brisbane Metropolitan	32.08%	32.25%
Gold Coast	3.66%	3.35%
Sunshine Coast	4.30%	3.60%
Queensland - Other	22.17%	16.54%
Sydney Metropolitan	12.02%	15.64%
N.S.W. - Other	8.09%	8.33%
Australian Capital Territory	2.01%	2.78%
Melbourne Metropolitan	7.45%	8.29%
Victoria - Other	1.28%	1.43%
Perth Metropolitan	4.20%	5.38%
W.A. - Other	0.64%	0.61%
Adelaide Metropolitan	0.87%	0.61%
S.A. - Other	0.32%	0.30%
Hobart Metropolitan	0.50%	0.57%
Tasmania - Other	0.32%	0.26%

Loan Purpose	% number of loans	% value of loans
Construction	5.03%	5.30%
Equity Takeout	4.25%	3.06%
Purchase Existing Property	50.96%	56.36%
Refinance	23.54%	24.14%
Refinance - Equity Takeout	10.97%	7.30%
Refinance - Home Improvement	5.26%	3.84%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.97%	2.44%
> 30 days, up to and including 60 days:	0.41%	0.28%
> 60 days, up to and including 90 days:	0.05%	0.03%
> 90 days:	0.50%	0.70%

Default Information for Monthly Period Ending 25 July 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	16.44%	19.10%

The 2011-01 Series Trust is CRD2 compliant