

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 June 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/05/2016
Last Day of Monthly Period:	25/06/2016
Total Current Balance:	\$368,877,428
Total Number of Loans:	2,216
Average Current Balance:	\$166,461
Highest Current Balance:	\$663,771
Weighted Average LVR:	55.86%
Weighted Average Seasoning (Months):	99.11
Weighted Average Remaining Term:	244.28
Weighted Average Variable Rate:	4.7272%
Weighted Average Fixed Rate:	4.7868%
Weighted Average Rate on All Loans:	4.7368%
Percentage (by value) of "Owner Occupied" Loans:	77.52%
Percentage (by value) of Metropolitan Securities:	65.63%
Percentage Mortgage Insured - Primary:	33.51%
Percentage Mortgage Insured - Pool:	66.49%
Percentage (by value) of Variable Rate Loans:	92.19%
Percentage (by value) of Interest Only Loans:	9.79%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,478,119
Principal Draw:	\$0
Total:	\$1,478,119
Trust Expenses for the Period:	
Servicing Fee:	\$70,360
Management Fee:	\$17,590
Trustee Fee:	\$7,583
Custodian Fee:	\$7,036

Swap Payments:	\$152,798
Facility Fees:	\$796
Class A1 Notes Coupon Payments:	\$442,169
Class A2 Notes Coupon Payments:	\$425,136
Class AB Notes Coupon Payments:	\$143,531
Class B Notes Coupon Payments:	\$69,672
Total Expenses:	\$1,336,669
Residual Income:	\$141,450
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/06/2016
Last Day of Coupon Period (Distribution Date):	08/07/2016
Number of Days in Coupon Period:	30
Determination Date:	05/07/2016
Effective BBSW for Current Period:	1.8500%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$442,169
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:	\$425,136
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:	\$143,531
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:	\$69,672
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,432,785
Mortgage portfolio balance at start of period:	\$376,559,671
Less: Scheduled principal received during the period:	\$999,527
Less: Unscheduled principal received during the period:	\$7,848,902
Plus: Redraws:	\$1,166,187
Mortgage portfolio balance at close of period:	\$368,877,428
Value of full discharges during the period:	\$5,796,577

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$168,116,225
Class A1 Notes Balance before distribution (Stated):	\$168,116,225
Class A2 Notes Balance before distribution (Invested):	\$154,402,553
Class A2 Notes Balance before distribution (Stated):	\$154,402,553
Class AB Notes Balance before distribution (Invested):	\$40,144,664
Class AB Notes Balance before distribution (Stated):	\$40,144,664
Class B Notes Balance before distribution (Invested):	\$13,896,230
Class B Notes Balance before distribution (Stated):	\$13,896,230
Total Invested Note Balance before distribution:	\$376,559,671
Current Weighted Average Security Coupon Rate:	3.4911%
Mortgage Principal Amount Distributed:	\$8,848,430
Repayment of Redraws:	\$1,166,187
Class A1 Notes Balance after distribution (Invested):	\$164,686,464
Class A1 Notes Balance after distribution (Stated):	\$164,686,464
Class A1 Notes Bond Factor after distribution:	0.180478
Class A2 Notes Balance after distribution (Invested):	\$151,252,566
Class A2 Notes Balance after distribution (Stated):	\$151,252,566
Class A2 Notes Bond Factor after distribution:	0.605010
Class AB Notes Balance after distribution (Invested):	\$39,325,667
Class AB Notes Balance after distribution (Stated):	\$39,325,667
Class AB Notes Bond Factor after distribution:	0.605010
Class B Notes Balance after distribution (Invested):	\$13,612,731
Class B Notes Balance after distribution (Stated):	\$13,612,731
Class B Notes Bond Factor after distribution:	0.605010
Total Note Balance After distribution :	\$368,877,428

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	0.09%	0.07%
Up to and including 50%:	50.68%	35.12%
> 50%, up to and including 55%:	8.53%	10.40%
> 55%, up to and including 60%:	7.76%	9.28%
> 60%, up to and including 65%:	9.43%	12.17%
> 65%, up to and including 70%:	7.40%	9.93%
> 70%, up to and including 75%:	7.04%	10.21%
> 75%, up to and including 80%:	6.00%	8.86%
> 80%, up to and including 85%:	1.90%	2.59%
> 85%, up to and including 90%:	1.04%	1.17%
> 95%:	0.14%	0.20%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	16.70%	2.07%
> \$50,000, up to and including \$100,000:	17.60%	7.92%
> \$100,000, up to and including \$200,000:	30.28%	27.12%
> \$200,000, up to and including \$300,000:	22.16%	32.51%
> \$300,000, up to and including \$400,000:	9.43%	19.51%
> \$400,000, up to and including \$500,000:	2.80%	7.39%
> \$500,000, up to and including \$600,000:	0.86%	2.80%
> \$600,000, up to and including \$700,000:	0.18%	0.69%

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%	0.46%
> 5 years, up to and including 10 years:	5.69%	2.11%
> 10 years, up to and including 15 years:	13.99%	9.47%
> 15 years, up to and including 20 years:	26.13%	25.09%
> 20 years, up to and including 25 years:	50.50%	62.68%
> 25 years, up to and including 30 years:	0.09%	0.18%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.09%	0.07%
Brisbane Metropolitan	32.22%	32.53%
Gold Coast	3.84%	3.41%
Sunshine Coast	4.29%	3.60%
Queensland - Other	21.98%	16.48%
Sydney Metropolitan	11.91%	15.50%
N.S.W. - Other	8.12%	8.18%
Australian Capital Territory	2.08%	2.83%
Melbourne Metropolitan	7.36%	8.24%
Victoria - Other	1.31%	1.48%
Perth Metropolitan	4.20%	5.37%
W.A. - Other	0.63%	0.60%
Adelaide Metropolitan	0.86%	0.60%
S.A. - Other	0.32%	0.29%
Hobart Metropolitan	0.50%	0.57%
Tasmania - Other	0.32%	0.26%

Loan Purpose	% number of loans	% value of loans
Construction	5.01%	5.31%
Equity Takeout	4.24%	3.06%
Purchase Existing Property	51.04%	56.39%
Refinance	23.65%	24.06%
Refinance - Equity Takeout	10.83%	7.25%
Refinance - Home Improvement	5.23%	3.93%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.71%	2.01%
> 30 days, up to and including 60 days:	0.18%	0.20%
> 60 days, up to and including 90 days:	0.23%	0.26%
> 90 days:	0.45%	0.68%

Default Information for Monthly Period Ending 25 June 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	19.38%	19.38%

The 2011-01 Series Trust is CRD2 compliant