

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 March 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/02/2016
Last Day of Monthly Period:	25/03/2016
Total Current Balance:	\$392,349,153
Total Number of Loans:	2,330
Average Current Balance:	\$168,390
Highest Current Balance:	\$666,460
Weighted Average LVR:	56.34%
Weighted Average Seasoning (Months):	96.18
Weighted Average Remaining Term:	246.87
Weighted Average Variable Rate:	4.9400%
Weighted Average Fixed Rate:	4.8398%
Weighted Average Rate on All Loans:	4.9324%
Percentage (by value) of "Owner Occupied" Loans:	77.62%
Percentage (by value) of Metropolitan Securities:	65.66%
Percentage Mortgage Insured - Primary:	34.23%
Percentage Mortgage Insured - Pool:	65.77%
Percentage (by value) of Variable Rate Loans:	91.54%
Percentage (by value) of Interest Only Loans:	9.45%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,521,392
Principal Draw:	\$0
Total:	\$1,521,392
Trust Expenses for the Period:	
Servicing Fee:	\$69,704
Management Fee:	\$17,426
Trustee Fee:	\$8,298
Custodian Fee:	\$6,970
Trust Indemnification:	\$24

Swap Payments:	\$4,924
Facility Fees:	\$822
Class A1 Notes Coupon Payments:	\$520,155
Class A2 Notes Coupon Payments:	\$498,556
Class AB Notes Coupon Payments:	\$165,732
Class B Notes Coupon Payments:	\$79,241
Total Expenses:	\$1,371,852
Residual Income:	\$149,540
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/03/2016
Last Day of Coupon Period (Distribution Date):	08/04/2016
Number of Days in Coupon Period:	31
Determination Date:	05/04/2016
Effective BBSW for Current Period:	2.0900%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$520,155
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:	\$498,556
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:	\$165,732
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:	\$79,241
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,595,567
Mortgage portfolio balance at start of period:	\$398,776,608
Less: Scheduled principal received during the period:	\$1,109,937
Less: Unscheduled principal received during the period:	\$6,265,878
Plus: Redraws:	\$948,360
Mortgage portfolio balance at close of period:	\$392,349,153
Value of full discharges during the period:	\$4,967,454

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$178,035,045
Class A1 Notes Balance before distribution (Stated):	\$178,035,045
Class A2 Notes Balance before distribution (Invested):	\$163,512,269
Class A2 Notes Balance before distribution (Stated):	\$163,512,269
Class AB Notes Balance before distribution (Invested):	\$42,513,190
Class AB Notes Balance before distribution (Stated):	\$42,513,190
Class B Notes Balance before distribution (Invested):	\$14,716,104
Class B Notes Balance before distribution (Stated):	\$14,716,104
Total Invested Note Balance before distribution:	\$398,776,608
Current Weighted Average Security Coupon Rate:	3.7311%
Mortgage Principal Amount Distributed:	\$7,375,815
Repayment of Redraws:	\$948,360
Class A1 Notes Balance after distribution (Invested):	\$175,165,488
Class A1 Notes Balance after distribution (Stated):	\$175,165,488
Class A1 Notes Bond Factor after distribution:	0.191962
Class A2 Notes Balance after distribution (Invested):	\$160,876,789
Class A2 Notes Balance after distribution (Stated):	\$160,876,789
Class A2 Notes Bond Factor after distribution:	0.643507
Class AB Notes Balance after distribution (Invested):	\$41,827,965
Class AB Notes Balance after distribution (Stated):	\$41,827,965
Class AB Notes Bond Factor after distribution:	0.643507
Class B Notes Balance after distribution (Invested):	\$14,478,911
Class B Notes Balance after distribution (Stated):	\$14,478,911
Class B Notes Bond Factor after distribution:	0.643507
Total Note Balance After distribution :	\$392,349,153
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%:	48.88%	33.87%
> 50%, up to and including 55%:	9.18%	11.00%
> 55%, up to and including 60%:	7.34%	8.66%
> 60%, up to and including 65%:	9.74%	11.95%
> 65%, up to and including 70%:	7.64%	10.14%
> 70%, up to and including 75%:	7.38%	10.85%
> 75%, up to and including 80%:	6.14%	9.04%
> 80%, up to and including 85%:	2.58%	3.31%
> 85%, up to and including 90%:	0.94%	1.12%
> 90%, up to and including 95%:	0.04%	0.04%
> 95%:	0.09%	0.04%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	16.65%	2.06%
> \$50,000, up to and including \$100,000:	16.82%	7.50%
> \$100,000, up to and including \$200,000:	30.21%	26.78%
> \$200,000, up to and including \$300,000:	22.92%	33.23%
> \$300,000, up to and including \$400,000:	9.40%	19.24%
> \$400,000, up to and including \$500,000:	2.88%	7.46%
> \$500,000, up to and including \$600,000:	0.90%	2.91%
> \$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:	3.56%	0.47%
> 5 years, up to and including 10 years:	5.58%	2.20%
> 10 years, up to and including 15 years:	13.65%	9.13%
> 15 years, up to and including 20 years:	25.41%	24.09%
> 20 years, up to and including 25 years:	51.72%	63.94%
> 25 years, up to and including 30 years:	0.09%	0.17%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.04%	0.00%
Brisbane Metropolitan	31.97%	32.08%
Gold Coast	3.82%	3.36%
Sunshine Coast	4.16%	3.53%
Queensland - Other	21.93%	16.28%
Sydney Metropolitan	11.85%	15.56%
N.S.W. - Other	8.41%	8.64%
Australian Capital Territory	2.06%	2.78%
Melbourne Metropolitan	7.60%	8.71%
Victoria - Other	1.29%	1.41%
Perth Metropolitan	4.33%	5.38%
W.A. - Other	0.60%	0.61%
Adelaide Metropolitan	0.82%	0.58%
S.A. - Other	0.30%	0.28%
Hobart Metropolitan	0.52%	0.58%
Tasmania - Other	0.30%	0.24%

Loan Purpose	% number of loans	% value of loans
Construction	4.89%	5.21%
Equity Takeout	4.12%	2.95%
Purchase Existing Property	51.29%	56.38%
Refinance	23.35%	24.08%
Refinance - Equity Takeout	11.16%	7.42%
Refinance - Home Improvement	5.19%	3.96%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.93%	2.39%
> 30 days, up to and including 60 days:	0.56%	0.71%
> 60 days, up to and including 90 days:	0.09%	0.13%
> 90 days:	0.52%	0.75%

Default Information for Monthly Period Ending 25 March 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	14.92%	16.76%

The 2011-01 Series Trust is CRD2 compliant