

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 May 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/04/2016
Last Day of Monthly Period:	25/05/2016
Total Current Balance:	\$376,559,671
Total Number of Loans:	2,258
Average Current Balance:	\$166,767
Highest Current Balance:	\$664,588
Weighted Average LVR:	55.95%
Weighted Average Seasoning (Months):	98.25
Weighted Average Remaining Term:	244.96
Weighted Average Variable Rate:	4.7357%
Weighted Average Fixed Rate:	4.8215%
Weighted Average Rate on All Loans:	4.7447%
Percentage (by value) of "Owner Occupied" Loans:	77.49%
Percentage (by value) of Metropolitan Securities:	65.64%
Percentage Mortgage Insured - Primary:	33.78%
Percentage Mortgage Insured - Pool:	66.22%
Percentage (by value) of Variable Rate Loans:	91.46%
Percentage (by value) of Interest Only Loans:	9.62%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,507,514
Principal Draw:	\$0
Total:	\$1,507,514
Trust Expenses for the Period:	
Servicing Fee:	\$69,646
Management Fee:	\$17,412
Trustee Fee:	\$7,756
Custodian Fee:	\$6,965
Trust Indemnification:	\$24

Swap Payments:	\$157,263
Facility Fees:	\$796
Class A1 Notes Coupon Payments:	\$452,272
Class A2 Notes Coupon Payments:	\$434,850
Class AB Notes Coupon Payments:	\$146,811
Class B Notes Coupon Payments:	\$71,263
Total Expenses:	\$1,365,057
Residual Income:	\$142,457
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	09/05/2016
Last Day of Coupon Period (Distribution Date):	08/06/2016
Number of Days in Coupon Period:	30
Determination Date:	03/06/2016
Effective BBSW for Current Period:	1.8500%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$452,272
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:	\$434,850
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:	\$146,811
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:	\$71,263
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,494,154
Mortgage portfolio balance at start of period:	\$385,163,895
Less: Scheduled principal received during the period:	\$1,027,143
Less: Unscheduled principal received during the period:	\$8,745,546
Plus: Redraws:	\$1,168,466
Mortgage portfolio balance at close of period:	\$376,559,671
Value of full discharges during the period:	\$6,890,998

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$171,957,607
Class A1 Notes Balance before distribution (Stated):	\$171,957,607
Class A2 Notes Balance before distribution (Invested):	\$157,930,583
Class A2 Notes Balance before distribution (Stated):	\$157,930,583
Class AB Notes Balance before distribution (Invested):	\$41,061,952
Class AB Notes Balance before distribution (Stated):	\$41,061,952
Class B Notes Balance before distribution (Invested):	\$14,213,753
Class B Notes Balance before distribution (Stated):	\$14,213,753
Total Invested Note Balance before distribution:	\$385,163,895
Current Weighted Average Security Coupon Rate:	3.4911%
Mortgage Principal Amount Distributed:	\$9,772,689
Repayment of Redraws:	\$1,168,466
Class A1 Notes Balance after distribution (Invested):	\$168,116,225
Class A1 Notes Balance after distribution (Stated):	\$168,116,225
Class A1 Notes Bond Factor after distribution:	0.184237
Class A2 Notes Balance after distribution (Invested):	\$154,402,553
Class A2 Notes Balance after distribution (Stated):	\$154,402,553
Class A2 Notes Bond Factor after distribution:	0.617610
Class AB Notes Balance after distribution (Invested):	\$40,144,664
Class AB Notes Balance after distribution (Stated):	\$40,144,664
Class AB Notes Bond Factor after distribution:	0.617610
Class B Notes Balance after distribution (Invested):	\$13,896,230
Class B Notes Balance after distribution (Stated):	\$13,896,230
Class B Notes Bond Factor after distribution:	0.617610
Total Note Balance After distribution :	\$376,559,671

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%:	49.91%	34.44%
> 50%, up to and including 55%:	8.77%	10.79%
> 55%, up to and including 60%:	7.88%	9.33%
> 60%, up to and including 65%:	9.57%	12.14%
> 65%, up to and including 70%:	7.31%	9.85%
> 70%, up to and including 75%:	7.40%	10.67%
> 75%, up to and including 80%:	5.85%	8.55%
> 80%, up to and including 85%:	2.17%	2.93%
> 85%, up to and including 90%:	1.02%	1.19%
> 95%:	0.04%	0.04%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	16.83%	2.05%
> \$50,000, up to and including \$100,000:	17.09%	7.64%
> \$100,000, up to and including \$200,000:	30.47%	27.27%
> \$200,000, up to and including \$300,000:	22.41%	32.88%
> \$300,000, up to and including \$400,000:	9.39%	19.38%
> \$400,000, up to and including \$500,000:	2.79%	7.35%
> \$500,000, up to and including \$600,000:	0.84%	2.75%
> \$600,000, up to and including \$700,000:	0.18%	0.68%

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:	3.54%	0.43%
> 5 years, up to and including 10 years:	5.67%	2.20%
> 10 years, up to and including 15 years:	13.82%	9.30%
> 15 years, up to and including 20 years:	26.09%	25.19%
> 20 years, up to and including 25 years:	50.80%	62.71%
> 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	32.11%	32.42%
Gold Coast	3.81%	3.38%
Sunshine Coast	4.21%	3.55%
Queensland - Other	22.01%	16.37%
Sydney Metropolitan	11.74%	15.39%
N.S.W. - Other	8.19%	8.37%
Australian Capital Territory	2.08%	2.83%
Melbourne Metropolitan	7.57%	8.48%
Victoria - Other	1.33%	1.45%
Perth Metropolitan	4.30%	5.38%
W.A. - Other	0.62%	0.63%
Adelaide Metropolitan	0.84%	0.59%
S.A. - Other	0.31%	0.29%
Hobart Metropolitan	0.49%	0.56%
Tasmania - Other	0.31%	0.25%

Loan Purpose	% number of loans	% value of loans
Construction	5.00%	5.36%
Equity Takeout	4.21%	3.02%
Purchase Existing Property	51.20%	56.38%
Refinance	23.52%	24.03%
Refinance - Equity Takeout	10.89%	7.28%
Refinance - Home Improvement	5.18%	3.93%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.99%	2.30%
> 30 days, up to and including 60 days:	0.13%	0.14%
> 60 days, up to and including 90 days:	0.27%	0.38%
> 90 days:	0.49%	0.71%

Default Information for Monthly Period Ending 25 May 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	21.26%	17.92%

The 2011-01 Series Trust is CRD2 compliant