

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 October 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/09/2016
Last Day of Monthly Period:	25/10/2016
Total Current Balance:	\$334,688,806
Total Number of Loans:	2,057
Average Current Balance:	\$162,707
Highest Current Balance:	\$652,294
Weighted Average LVR:	54.92%
Weighted Average Seasoning (Months):	103.12
Weighted Average Remaining Term:	240.57
Weighted Average Variable Rate:	4.6096%
Weighted Average Fixed Rate:	4.6541%
Weighted Average Rate on All Loans:	4.6173%
Percentage (by value) of "Owner Occupied" Loans:	77.63%
Percentage (by value) of Metropolitan Securities:	65.62%
Percentage Mortgage Insured - Primary:	33.37%
Percentage Mortgage Insured - Pool:	66.63%
Percentage (by value) of Variable Rate Loans:	92.66%
Percentage (by value) of Interest Only Loans:	8.92%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,278,175
Principal Draw:	\$0
Total:	\$1,278,175
Trust Expenses for the Period:	
Servicing Fee:	\$62,311
Management Fee:	\$15,578
Trustee Fee:	\$6,708
Custodian Fee:	\$6,231
Trust Indemnification:	\$30

Swap Payments:	\$162,299
Facility Fees:	\$686
Class A1 Notes Coupon Payments:	\$363,039
Class A2 Notes Coupon Payments:	\$350,264
Class AB Notes Coupon Payments:	\$120,257
Class B Notes Coupon Payments:	\$59,309
Total Expenses:	\$1,146,712
Residual Income:	\$131,463
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	10/10/2016
Last Day of Coupon Period (Distribution Date):	08/11/2016
Number of Days in Coupon Period:	29
Determination Date:	03/11/2016
Effective BBSW for Current Period:	1.6200%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$363,039
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:	\$350,264
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:	\$120,257
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:	\$59,309
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,220,507
Mortgage portfolio balance at start of period:	\$344,600,073
Less: Scheduled principal received during the period:	\$990,011
Less: Unscheduled principal received during the period:	\$9,983,305
Plus: Redraws:	\$1,062,049
Mortgage portfolio balance at close of period:	\$334,688,806
Value of full discharges during the period:	\$8,055,618

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$153,847,764
Class A1 Notes Balance before distribution (Stated):	\$153,847,764
Class A2 Notes Balance before distribution (Invested):	\$141,298,007
Class A2 Notes Balance before distribution (Stated):	\$141,298,007
Class AB Notes Balance before distribution (Invested):	\$36,737,482
Class AB Notes Balance before distribution (Stated):	\$36,737,482
Class B Notes Balance before distribution (Invested):	\$12,716,821
Class B Notes Balance before distribution (Stated):	\$12,716,821
Total Invested Note Balance before distribution:	\$344,600,073
Current Weighted Average Security Coupon Rate:	3.2611%
Mortgage Principal Amount Distributed:	\$10,973,317
Repayment of Redraws:	\$1,062,049
Class A1 Notes Balance after distribution (Invested):	\$149,422,848
Class A1 Notes Balance after distribution (Stated):	\$149,422,848
Class A1 Notes Bond Factor after distribution:	0.163751
Class A2 Notes Balance after distribution (Invested):	\$137,234,043
Class A2 Notes Balance after distribution (Stated):	\$137,234,043
Class A2 Notes Bond Factor after distribution:	0.548936
Class AB Notes Balance after distribution (Invested):	\$35,680,851
Class AB Notes Balance after distribution (Stated):	\$35,680,851
Class AB Notes Bond Factor after distribution:	0.548936
Class B Notes Balance after distribution (Invested):	\$12,351,064
Class B Notes Balance after distribution (Stated):	\$12,351,064
Class B Notes Bond Factor after distribution:	0.548936
Total Note Balance After distribution :	\$334,688,806

Facilities	
Liquidity Facility Limit	\$5,164,284
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	0.15%	0.15%
Up to and including 50%:	52.36%	36.63%
> 50%, up to and including 55%:	8.65%	10.42%
> 55%, up to and including 60%:	8.12%	9.75%
> 60%, up to and including 65%:	8.56%	11.73%
> 65%, up to and including 70%:	7.58%	10.50%
> 70%, up to and including 75%:	6.51%	9.51%
> 75%, up to and including 80%:	5.59%	8.14%
> 80%, up to and including 85%:	1.51%	2.01%
> 85%, up to and including 90%:	0.92%	1.12%
> 95%:	0.05%	0.05%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	17.55%	2.28%
> \$50,000, up to and including \$100,000:	18.04%	8.37%
> \$100,000, up to and including \$200,000:	30.19%	27.77%
> \$200,000, up to and including \$300,000:	21.93%	32.71%
> \$300,000, up to and including \$400,000:	8.56%	18.07%
> \$400,000, up to and including \$500,000:	2.82%	7.62%
> \$500,000, up to and including \$600,000:	0.78%	2.61%
> \$600,000, up to and including \$700,000:	0.15%	0.57%

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:	3.84%	0.47%
> 5 years, up to and including 10 years:	6.13%	2.37%
> 10 years, up to and including 15 years:	15.80%	11.01%
> 15 years, up to and including 20 years:	25.67%	25.15%
> 20 years, up to and including 25 years:	48.47%	60.80%
> 25 years, up to and including 30 years:	0.10%	0.20%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.15%	0.15%
Brisbane Metropolitan	32.33%	32.49%
Gold Coast	3.60%	3.24%
Sunshine Coast	4.04%	3.22%
Queensland - Other	22.56%	16.95%
Sydney Metropolitan	11.96%	15.40%
N.S.W. - Other	7.68%	8.15%
Australian Capital Territory	2.04%	2.81%
Melbourne Metropolitan	7.24%	8.00%
Victoria - Other	1.31%	1.45%
Perth Metropolitan	4.38%	5.71%
W.A. - Other	0.68%	0.66%
Adelaide Metropolitan	0.92%	0.65%
S.A. - Other	0.29%	0.27%
Hobart Metropolitan	0.49%	0.56%
Tasmania - Other	0.34%	0.28%

Loan Purpose	% number of loans	% value of loans
Construction	5.06%	5.14%
Equity Takeout	4.47%	3.29%
Purchase Existing Property	50.46%	56.19%
Refinance	23.68%	23.99%
Refinance - Equity Takeout	11.08%	7.45%
Refinance - Home Improvement	5.25%	3.94%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.46%	1.86%
> 30 days, up to and including 60 days:	0.44%	0.47%
> 60 days, up to and including 90 days:	0.10%	0.12%
> 90 days:	0.39%	0.67%

Default Information for Monthly Period Ending 25 October 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	27.07%	24.82%

The 2011-01 Series Trust is CRD2 compliant