

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 September 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/08/2016
Last Day of Monthly Period:	25/09/2016
Total Current Balance:	\$344,600,073
Total Number of Loans:	2,099
Average Current Balance:	\$164,173
Highest Current Balance:	\$654,399
Weighted Average LVR:	55.28%
Weighted Average Seasoning (Months):	102.07
Weighted Average Remaining Term:	241.58
Weighted Average Variable Rate:	4.6158%
Weighted Average Fixed Rate:	4.6800%
Weighted Average Rate on All Loans:	4.6235%
Percentage (by value) of "Owner Occupied" Loans:	77.92%
Percentage (by value) of Metropolitan Securities:	65.46%
Percentage Mortgage Insured - Primary:	33.35%
Percentage Mortgage Insured - Pool:	66.65%
Percentage (by value) of Variable Rate Loans:	92.57%
Percentage (by value) of Interest Only Loans:	9.30%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,345,642
Principal Draw:	\$0
Total:	\$1,345,642
Trust Expenses for the Period:	
Servicing Fee:	\$65,915
Management Fee:	\$16,479
Trustee Fee:	\$7,577
Custodian Fee:	\$6,591
Trust Indemnification:	\$30

Swap Payments:	\$97,261
Facility Fees:	\$756
Class A1 Notes Coupon Payments:	\$409,402
Class A2 Notes Coupon Payments:	\$395,028
Class AB Notes Coupon Payments:	\$135,679
Class B Notes Coupon Payments:	\$66,939
Total Expenses:	\$1,201,658
Residual Income:	\$143,984
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/09/2016
Last Day of Coupon Period (Distribution Date):	10/10/2016
Number of Days in Coupon Period:	32
Determination Date:	05/10/2016
Effective BBSW for Current Period:	1.6150%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$409,402
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:	\$395,028
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:	\$135,679
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:	\$66,939
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$2,275,641
Mortgage portfolio balance at start of period:	\$352,770,427
Less: Scheduled principal received during the period:	\$972,143
Less: Unscheduled principal received during the period:	\$8,168,911
Plus: Redraws:	\$970,701
Mortgage portfolio balance at close of period:	\$344,600,073
Value of full discharges during the period:	\$6,544,720

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$157,495,443
Class A1 Notes Balance before distribution (Stated):	\$157,495,443
Class A2 Notes Balance before distribution (Invested):	\$144,648,136
Class A2 Notes Balance before distribution (Stated):	\$144,648,136
Class AB Notes Balance before distribution (Invested):	\$37,608,515
Class AB Notes Balance before distribution (Stated):	\$37,608,515
Class B Notes Balance before distribution (Invested):	\$13,018,332
Class B Notes Balance before distribution (Stated):	\$13,018,332
Total Invested Note Balance before distribution:	\$352,770,427
Current Weighted Average Security Coupon Rate:	3.2561%
Mortgage Principal Amount Distributed:	\$9,141,054
Repayment of Redraws:	\$970,701
Class A1 Notes Balance after distribution (Invested):	\$153,847,764
Class A1 Notes Balance after distribution (Stated):	\$153,847,764
Class A1 Notes Bond Factor after distribution:	0.168600
Class A2 Notes Balance after distribution (Invested):	\$141,298,007
Class A2 Notes Balance after distribution (Stated):	\$141,298,007
Class A2 Notes Bond Factor after distribution:	0.565192
Class AB Notes Balance after distribution (Invested):	\$36,737,482
Class AB Notes Balance after distribution (Stated):	\$36,737,482
Class AB Notes Bond Factor after distribution:	0.565192
Class B Notes Balance after distribution (Invested):	\$12,716,821
Class B Notes Balance after distribution (Stated):	\$12,716,821
Class B Notes Bond Factor after distribution:	0.565192
Total Note Balance After distribution :	\$344,600,073
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	0.14%	0.15%
Up to and including 50%:	51.64%	36.01%
> 50%, up to and including 55%:	8.48%	10.25%
> 55%, up to and including 60%:	7.96%	9.69%
> 60%, up to and including 65%:	9.05%	11.89%
> 65%, up to and including 70%:	7.72%	10.68%
> 70%, up to and including 75%:	6.48%	9.42%
> 75%, up to and including 80%:	5.76%	8.39%
> 80%, up to and including 85%:	1.57%	2.20%
> 85%, up to and including 90%:	1.05%	1.16%
> 95%:	0.14%	0.17%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	17.10%	2.15%
> \$50,000, up to and including \$100,000:	18.10%	8.31%
> \$100,000, up to and including \$200,000:	30.20%	27.50%
> \$200,000, up to and including \$300,000:	21.87%	32.41%
> \$300,000, up to and including \$400,000:	8.96%	18.80%
> \$400,000, up to and including \$500,000:	2.76%	7.42%
> \$500,000, up to and including \$600,000:	0.81%	2.67%
> \$600,000, up to and including \$700,000:	0.19%	0.73%

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:	3.76%	0.46%
> 5 years, up to and including 10 years:	5.96%	2.28%
> 10 years, up to and including 15 years:	15.48%	10.69%
> 15 years, up to and including 20 years:	25.68%	25.03%
> 20 years, up to and including 25 years:	49.02%	61.34%
> 25 years, up to and including 30 years:	0.10%	0.20%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.14%	0.15%
Brisbane Metropolitan	32.11%	32.20%
Gold Coast	3.76%	3.46%
Sunshine Coast	4.24%	3.52%
Queensland - Other	22.25%	16.62%
Sydney Metropolitan	12.15%	15.81%
N.S.W. - Other	7.81%	8.13%
Australian Capital Territory	2.00%	2.74%
Melbourne Metropolitan	7.24%	7.99%
Victoria - Other	1.33%	1.49%
Perth Metropolitan	4.29%	5.55%
W.A. - Other	0.67%	0.64%
Adelaide Metropolitan	0.91%	0.64%
S.A. - Other	0.29%	0.26%
Hobart Metropolitan	0.48%	0.54%
Tasmania - Other	0.33%	0.27%

Loan Purpose	% number of loans	% value of loans
Construction	5.05%	5.23%
Equity Takeout	4.38%	3.17%
Purchase Existing Property	50.88%	56.45%
Refinance	23.54%	24.00%
Refinance - Equity Takeout	10.96%	7.34%
Refinance - Home Improvement	5.19%	3.81%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.72%	2.24%
> 30 days, up to and including 60 days:	0.52%	0.70%
> 60 days, up to and including 90 days:	0.05%	0.13%
> 90 days:	0.38%	0.60%

Default Information for Monthly Period Ending 25 September 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	21.97%	21.32%

The 2011-01 Series Trust is CRD2 compliant