Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 December 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	26/11/2016
Last Day of Monthly Period:	25/12/2016
Total Current Balance:	$317,849,997
Total Number of Loans:	1,982
Average Current Balance:	$160,368
Highest Current Balance:	$647,438
Weighted Average LVR:	54.67%
Weighted Average Seasoning (Months):	105.31
Weighted Average Remaining Term:	238.19
Weighted Average Variable Rate:	4.6284%
Weighted Average Fixed Rate:	4.6072%
Weighted Average Rate on All Loans:	4.6279%
Percentage (by value) of "Owner Occupied" Loans:	77.31%
Percentage (by value) of Metropolitan Securities:	66.05%
Percentage Mortgage Insured - Primary:	33.61%
Percentage Mortgage Insured - Pool:	66.39%
Percentage (by value) of Variable Rate Loans:	92.89%
Percentage (by value) of Interest Only Loans:	9.22%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	$1,205,725
Principal Draw:	$0
Total:	$1,205,725
Trust Expenses for the Period:	
Servicing Fee:	$58,977
Management Fee:	$14,744
Trustee Fee:	$7,006
Custodian Fee:	$5,898
Trust Indemnification:	$2,835

Swap Payments:	$42,935
Facility Fees:	$678
Class A1 Notes Coupon Payments:	$379,156
Class A2 Notes Coupon Payments:	$365,814
Class AB Notes Coupon Payments:	$125,596
Class B Notes Coupon Payments:	$61,942
Total Expenses:	$1,065,580
Residual Income:	$140,144
Unreimbursed Principal Draw after Distribution Date:	$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/12/2016
Last Day of Coupon Period (Distribution Date):	09/01/2017
Number of Days in Coupon Period:	32
Determination Date:	04/01/2017
Effective BBSW for Current Period:	1.6200%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	$379,156
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:	$365,814
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:	$125,596
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:	$61,942
Class B Notes Unpaid Interest from prior Coupon Periods:	$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	$2,113,768
Mortgage portfolio balance at start of period:	$326,158,084
Less: Scheduled principal received during the period:	$954,166
Less: Unscheduled principal received during the period:	$8,339,631
Plus: Redraws:	$985,709
Mortgage portfolio balance at close of period:	$317,849,997
Value of full discharges during the period:	$6,026,052

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	$145,614,281
Class A1 Notes Balance before distribution (Stated):	$145,614,281
Class A2 Notes Balance before distribution (Invested):	$133,736,150
Class A2 Notes Balance before distribution (Stated):	$133,736,150
Class AB Notes Balance before distribution (Invested):	$34,771,399
Class AB Notes Balance before distribution (Stated):	$34,771,399
Class B Notes Balance before distribution (Invested):	$12,036,254
Class B Notes Balance before distribution (Stated):	$12,036,254
Total Invested Note Balance before distribution:	$326,158,084
Current Weighted Average Security Coupon Rate:	3.2611%
Mortgage Principal Amount Distributed:	$9,293,797
Repayment of Redraws:	$985,709
Class A1 Notes Balance after distribution (Invested):	$141,905,110
Class A1 Notes Balance after distribution (Stated):	$141,905,110
Class A1 Notes Bond Factor after distribution:	0.155512
Class A2 Notes Balance after distribution (Invested):	$130,329,546
Class A2 Notes Balance after distribution (Stated):	$130,329,546
Class A2 Notes Bond Factor after distribution:	0.521318
Class AB Notes Balance after distribution (Invested):	$33,885,682
Class AB Notes Balance after distribution (Stated):	$33,885,682
Class AB Notes Bond Factor after distribution:	0.521318
Class B Notes Balance after distribution (Invested):	$11,729,659
Class B Notes Balance after distribution (Stated):	$11,729,659
Class B Notes Bond Factor after distribution:	0.521318
Total Note Balance After distribution :	$317,849,997

Facilities	
Liquidity Facility Limit	$4,566,213
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	0.05%	0.04%
Up to and including 50%:	53.48%	37.69%
> 50%, up to and including 55%:	8.98%	10.69%
> 55%, up to and including 60%:	7.27%	8.84%
> 60%, up to and including 65%:	8.93%	12.17%
> 65%, up to and including 70%:	7.11%	10.21%
> 70%, up to and including 75%:	6.00%	8.72%
> 75%, up to and including 80%:	5.80%	8.62%
> 80%, up to and including 85%:	1.46%	1.85%
> 85%, up to and including 90%:	0.76%	0.98%
> 90%, up to and including 95%:	0.05%	0.10%
> 95%:	0.10%	0.10%

Loan Size Analysis	% number of loans	% value of loans
Up to and including $50,000:	18.16%	2.39%
> $50,000, up to and including $100,000:	18.16%	8.51%
> $100,000, up to and including $200,000:	30.78%	28.80%
> $200,000, up to and including $300,000:	20.79%	31.49%
> $300,000, up to and including $400,000:	8.43%	18.01%
> $400,000, up to and including $500,000:	2.77%	7.61%
> $500,000, up to and including $600,000:	0.71%	2.39%
> $600,000, up to and including $700,000:	0.20%	0.80%

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:	3.68%	0.43%
> 5 years, up to and including 10 years:	6.46%	2.60%
> 10 years, up to and including 15 years:	17.10%	11.90%
> 15 years, up to and including 20 years:	25.83%	26.16%
> 20 years, up to and including 25 years:	46.82%	58.69%
> 25 years, up to and including 30 years:	0.10%	0.21%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.05%	0.04%
Brisbane Metropolitan	32.14%	32.39%
Gold Coast	3.43%	3.10%
Sunshine Coast	4.09%	3.35%
Queensland - Other	22.75%	17.18%
Sydney Metropolitan	12.11%	15.64%
N.S.W. - Other	7.52%	7.64%
Australian Capital Territory	2.12%	2.91%
Melbourne Metropolitan	7.42%	8.18%
Victoria - Other	1.31%	1.44%
Perth Metropolitan	4.34%	5.69%
W.A. - Other	0.66%	0.62%
Adelaide Metropolitan	0.91%	0.65%
S.A. - Other	0.30%	0.28%
Hobart Metropolitan	0.50%	0.59%
Tasmania - Other	0.35%	0.29%

Loan Purpose	% number of loans	% value of loans
Construction	5.25%	5.40%
Equity Takeout	4.49%	3.29%
Purchase Existing Property	50.66%	56.22%
Refinance	23.41%	23.67%
Refinance - Equity Takeout	10.95%	7.44%
Refinance - Home Improvement	5.25%	3.98%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.36%	1.82%
> 30 days, up to and including 60 days:	0.20%	0.39%
> 60 days, up to and including 90 days:	0.10%	0.16%
> 90 days:	0.50%	0.85%

Default Information for Monthly Period Ending 25 December 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	24.00%	25.14%

The 2011-01 Series Trust is CRD2 compliant