

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 December 2019

Mortgage Portfolio Details	
First Day of Monthly Period:	26/11/2019
Last Day of Monthly Period:	25/12/2019
Total Current Balance:	\$160,173,386
Total Number of Loans:	1,240
Average Current Balance:	\$129,172
Highest Current Balance:	\$542,471
Weighted Average LVR:	48.71%
Weighted Average Seasoning (Months):	141.80
Weighted Average Remaining Term:	203.76
Weighted Average Variable Rate:	4.1093%
Weighted Average Fixed Rate:	3.8614%
Weighted Average Rate on All Loans:	4.0941%
Percentage (by value) of "Owner Occupied" Loans:	78.21%
Percentage (by value) of Metropolitan Securities:	64.77%
Percentage Mortgage Insured - Primary:	32.70%
Percentage Mortgage Insured - Pool:	67.30%
Percentage (by value) of Variable Rate Loans:	93.28%
Percentage (by value) of Interest Only Loans:	4.24%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$528,842
Principal Draw:	\$0
Total:	\$528,842
Trust Expenses for the Period:	
Servicing Fee:	\$29,623
Management Fee:	\$7,406
Trustee Fee:	\$3,333
Custodian Fee:	\$2,962
Trust Indemnification:	\$2,957

Swap Payments:	\$85,982
Facility Fees:	\$348
Class A1 Notes Coupon Payments:	\$131,353
Class A2 Notes Coupon Payments:	\$128,920
Class AB Notes Coupon Payments:	\$47,874
Class B Notes Coupon Payments:	\$25,268
Total Expenses:	\$466,025
Residual Income:	\$62,818
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	09/12/2019
Last Day of Coupon Period (Distribution Date):	08/01/2020
Number of Days in Coupon Period:	30
Determination Date:	03/01/2020
Effective BBSW for Current Period:	0.8350%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$131,353
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:	\$128,920
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:	\$47,874
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:	\$25,268
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$1,153,516
Mortgage portfolio balance at start of period:	\$163,826,169
Less: Scheduled principal received during the period:	\$535,322
Less: Unscheduled principal received during the period:	\$3,656,225
Plus: Redraws:	\$538,764
Mortgage portfolio balance at close of period:	\$160,173,386
Value of full discharges during the period:	\$2,047,398

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$73,140,698
Class A1 Notes Balance before distribution (Stated):	\$73,140,698
Class A2 Notes Balance before distribution (Invested):	\$67,174,423
Class A2 Notes Balance before distribution (Stated):	\$67,174,423
Class AB Notes Balance before distribution (Invested):	\$17,465,350
Class AB Notes Balance before distribution (Stated):	\$17,465,350
Class B Notes Balance before distribution (Invested):	\$6,045,698
Class B Notes Balance before distribution (Stated):	\$6,045,698
Total Invested Note Balance before distribution:	\$163,826,169
Current Weighted Average Security Coupon Rate:	2.4761%
Mortgage Principal Amount Distributed:	\$4,191,547
Repayment of Redraws:	\$538,764
Class A1 Notes Balance after distribution (Invested):	\$71,509,901
Class A1 Notes Balance after distribution (Stated):	\$71,509,901
Class A1 Notes Bond Factor after distribution:	0.078367
Class A2 Notes Balance after distribution (Invested):	\$65,676,655
Class A2 Notes Balance after distribution (Stated):	\$65,676,655
Class A2 Notes Bond Factor after distribution:	0.262707
Class AB Notes Balance after distribution (Invested):	\$17,075,930
Class AB Notes Balance after distribution (Stated):	\$17,075,930
Class AB Notes Bond Factor after distribution:	0.262707
Class B Notes Balance after distribution (Invested):	\$5,910,899
Class B Notes Balance after distribution (Stated):	\$5,910,899
Class B Notes Bond Factor after distribution:	0.262707
Total Note Balance After distribution :	\$160,173,386

Facilities	
Liquidity Facility Limit	\$2,405,939
Drawn Amount	\$0
Redraw Facility Limit	\$1,240,055
Drawn Amount	\$0

Reserve	
Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$4,500,000

Loan To Valuation Ratio	% number of loans	% value of loans
Up to and including 50%:	66.53%	49.96%
> 50%, up to and including 55%:	7.90%	10.82%
> 55%, up to and including 60%:	7.74%	10.99%
> 60%, up to and including 65%:	6.77%	10.06%
> 65%, up to and including 70%:	5.32%	8.25%
> 70%, up to and including 75%:	3.47%	5.85%
> 75%, up to and including 80%:	1.37%	2.51%
> 80%, up to and including 85%:	0.73%	1.33%
> 85%, up to and including 90%:	0.08%	0.17%
> 95%:	0.08%	0.07%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	26.29%	4.10%
> \$50,000, up to and including \$100,000:	18.71%	10.51%
> \$100,000, up to and including \$200,000:	32.58%	37.12%
> \$200,000, up to and including \$300,000:	15.89%	29.90%
> \$300,000, up to and including \$400,000:	5.32%	14.10%
> \$400,000, up to and including \$500,000:	1.05%	3.62%
> \$500,000, up to and including \$600,000:	0.16%	0.65%

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:	4.27%	0.66%
> 5 years, up to and including 10 years:	11.29%	5.94%
> 10 years, up to and including 15 years:	24.35%	19.09%
> 15 years, up to and including 20 years:	39.68%	47.74%
> 20 years, up to and including 25 years:	20.32%	26.52%
> 25 years, up to and including 30 years:	0.08%	0.05%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.50%	32.13%
Gold Coast	2.74%	2.87%
Sunshine Coast	4.11%	3.32%
Queensland - Other	23.95%	18.60%
Sydney Metropolitan	11.77%	15.06%
N.S.W. - Other	7.34%	7.77%
Australian Capital Territory	2.02%	2.60%
Melbourne Metropolitan	7.42%	7.45%
Victoria - Other	0.89%	0.96%
Perth Metropolitan	3.95%	5.85%
W.A. - Other	0.97%	0.91%
Adelaide Metropolitan	1.05%	0.81%
S.A. - Other	0.32%	0.33%
Hobart Metropolitan	0.56%	0.86%
Tasmania - Other	0.40%	0.48%

Loan Purpose	% number of loans	% value of loans
Construction	5.40%	4.64%
Equity Takeout	5.81%	4.63%
Home Improvement	0.81%	0.66%
Purchase Existing Property	59.76%	62.40%
Purchase New Property	0.40%	0.81%
Refinance	20.16%	21.13%
Refinance - Equity Takeout	6.21%	4.36%
Refinance - Home Improvement	1.45%	1.37%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.05%	1.59%
> 30 days, up to and including 60 days:	0.40%	0.48%
> 60 days, up to and including 90 days:	0.08%	0.06%
> 90 days:	1.53%	2.33%

Default Information for Monthly Period Ending 25 December 2019	
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	20.65%	21.47%

The 2011-01 Series Trust complies with Article 405 of Reg 575/2013