

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 February 2020

Mortgage Portfolio Details	
First Day of Monthly Period:	26/01/2020
Last Day of Monthly Period:	25/02/2020
Total Current Balance:	\$153,404,470
Total Number of Loans:	1,214
Average Current Balance:	\$126,363
Highest Current Balance:	\$539,253
Weighted Average LVR:	48.30%
Weighted Average Seasoning (Months):	143.75
Weighted Average Remaining Term:	201.89
Weighted Average Variable Rate:	4.0968%
Weighted Average Fixed Rate:	3.8417%
Weighted Average Rate on All Loans:	4.0823%
Percentage (by value) of "Owner Occupied" Loans:	77.98%
Percentage (by value) of Metropolitan Securities:	65.01%
Percentage Mortgage Insured - Primary:	33.07%
Percentage Mortgage Insured - Pool:	66.93%
Percentage (by value) of Variable Rate Loans:	93.68%
Percentage (by value) of Interest Only Loans:	3.29%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$512,016
Principal Draw:	\$0
Total:	\$512,016
Trust Expenses for the Period:	
Servicing Fee:	\$29,319
Management Fee:	\$7,330
Trustee Fee:	\$2,979
Custodian Fee:	\$2,932

Swap Payments:	\$120,812
Facility Fees:	\$324
Class A1 Notes Coupon Payments:	\$116,080
Class A2 Notes Coupon Payments:	\$114,015
Class AB Notes Coupon Payments:	\$42,477
Class B Notes Coupon Payments:	\$22,477
Total Expenses:	\$458,745
Residual Income:	\$53,271
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	10/02/2020
Last Day of Coupon Period (Distribution Date):	09/03/2020
Number of Days in Coupon Period:	28
Determination Date:	04/03/2020
Effective BBSW for Current Period:	0.8100%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$116,080
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:	\$114,015
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:	\$42,477
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:	\$22,477
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$1,118,174
Mortgage portfolio balance at start of period:	\$156,914,310
Less: Scheduled principal received during the period:	\$622,921
Less: Unscheduled principal received during the period:	\$3,365,732
Plus: Redraws:	\$478,812
Mortgage portfolio balance at close of period:	\$153,404,470
Value of full discharges during the period:	\$1,489,610

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$70,054,877
Class A1 Notes Balance before distribution (Stated):	\$70,054,877
Class A2 Notes Balance before distribution (Invested):	\$64,340,321
Class A2 Notes Balance before distribution (Stated):	\$64,340,321
Class AB Notes Balance before distribution (Invested):	\$16,728,483
Class AB Notes Balance before distribution (Stated):	\$16,728,483
Class B Notes Balance before distribution (Invested):	\$5,790,629
Class B Notes Balance before distribution (Stated):	\$5,790,629
Total Invested Note Balance before distribution:	\$156,914,310
Current Weighted Average Security Coupon Rate:	2.4511%
Mortgage Principal Amount Distributed:	\$3,988,652
Repayment of Redraws:	\$478,812
Class A1 Notes Balance after distribution (Invested):	\$68,487,898
Class A1 Notes Balance after distribution (Stated):	\$68,487,898
Class A1 Notes Bond Factor after distribution:	0.075055
Class A2 Notes Balance after distribution (Invested):	\$62,901,164
Class A2 Notes Balance after distribution (Stated):	\$62,901,164
Class A2 Notes Bond Factor after distribution:	0.251605
Class AB Notes Balance after distribution (Invested):	\$16,354,303
Class AB Notes Balance after distribution (Stated):	\$16,354,303
Class AB Notes Bond Factor after distribution:	0.251605
Class B Notes Balance after distribution (Invested):	\$5,661,105
Class B Notes Balance after distribution (Stated):	\$5,661,105
Class B Notes Bond Factor after distribution:	0.251605
Total Note Balance After distribution :	\$153,404,470

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%:	67.71%	50.88%
> 50%, up to and including 55%:	7.17%	10.09%
> 55%, up to and including 60%:	8.40%	11.86%
> 60%, up to and including 65%:	6.01%	9.32%
> 65%, up to and including 70%:	5.35%	8.74%
> 70%, up to and including 75%:	3.13%	5.19%
> 75%, up to and including 80%:	1.48%	2.55%
> 80%, up to and including 85%:	0.58%	1.12%
> 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:	26.85%	4.24%
> \$50,000, up to and including \$100,000:	18.78%	10.77%
> \$100,000, up to and including \$200,000:	32.78%	38.03%
> \$200,000, up to and including \$300,000:	15.32%	29.25%
> \$300,000, up to and including \$400,000:	5.27%	14.18%
> \$400,000, up to and including \$500,000:	0.82%	2.86%
> \$500,000, up to and including \$600,000:	0.16%	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:	4.53%	0.74%
> 5 years, up to and including 10 years:	11.37%	5.92%
> 10 years, up to and including 15 years:	25.45%	20.79%
> 15 years, up to and including 20 years:	42.34%	51.26%
> 20 years, up to and including 25 years:	16.31%	21.30%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.37%	32.23%
Gold Coast	2.72%	2.77%
Sunshine Coast	4.12%	3.38%
Queensland - Other	24.05%	18.67%
Sydney Metropolitan	11.86%	15.43%
N.S.W. - Other	7.33%	7.67%
Australian Capital Territory	2.06%	2.70%
Melbourne Metropolitan	7.58%	7.70%
Victoria - Other	0.82%	0.73%
Perth Metropolitan	3.71%	5.23%
W.A. - Other	0.99%	0.94%
Adelaide Metropolitan	1.07%	0.83%
S.A. - Other	0.33%	0.34%
Hobart Metropolitan	0.58%	0.89%
Tasmania - Other	0.41%	0.50%

Loan Purpose	% number of loans	% value of loans
Construction	5.27%	4.74%
Equity Takeout	5.68%	4.50%
Home Improvement	0.82%	0.69%
Purchase Existing Property	60.21%	62.52%
Purchase New Property	0.41%	0.84%
Refinance	19.93%	20.95%
Refinance - Equity Takeout	6.18%	4.36%
Refinance - Home Improvement	1.48%	1.41%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.48%	2.18%
> 30 days, up to and including 60 days:	0.41%	0.53%
> 60 days, up to and including 90 days:	0.16%	0.27%
> 90 days:	1.07%	1.58%

Default Information for Monthly Period Ending 25 February 2020	
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	20.05%	19.66%

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