

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 February 2021

Mortgage Portfolio Details	
First Day of Monthly Period:	26/01/2021
Last Day of Monthly Period:	25/02/2021
Total Current Balance:	\$124,755,390
Total Number of Loans:	1,076
Average Current Balance:	\$115,944
Highest Current Balance:	\$518,712
Weighted Average LVR:	45.71%
Weighted Average Seasoning (Months):	155.67
Weighted Average Remaining Term:	190.53
Weighted Average Variable Rate:	3.5718%
Weighted Average Fixed Rate:	3.1831%
Weighted Average Rate on All Loans:	3.5399%
Percentage (by value) of "Owner Occupied" Loans:	77.19%
Percentage (by value) of Metropolitan Securities:	64.56%
Percentage Mortgage Insured - Primary:	32.62%
Percentage Mortgage Insured - Pool:	67.38%
Percentage (by value) of Variable Rate Loans:	91.85%
Percentage (by value) of Interest Only Loans:	1.53%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$349,177
Principal Draw:	\$0
Total:	\$349,177
Trust Expenses for the Period:	
Servicing Fee:	\$23,554
Management Fee:	\$5,889
Custodian Fee:	\$2,355
Trustee Fee:	\$1,862

Swap Payments:	\$116,513
Facility Fees:	\$247
Class A1 Notes Coupon Payments:	\$58,717
Class A2 Notes Coupon Payments:	\$59,875
Class AB Notes Coupon Payments:	\$25,877
Class B Notes Coupon Payments:	\$15,203
Total Expenses:	\$310,091
Residual Income:	\$39,086
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/02/2021
Last Day of Coupon Period (Distribution Date):	08/03/2021
Number of Days in Coupon Period:	28
Determination Date:	03/03/2021
Effective BBSW for Current Period:	0.0100%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$58,717
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:	\$59,875
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:	\$25,877
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:	\$15,203
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$927,392
Mortgage portfolio balance at start of period:	\$126,060,926
Less: Scheduled principal received during the period:	\$588,735
Less: Unscheduled principal received during the period:	\$1,624,856
Plus: Redraws:	\$908,055
Mortgage portfolio balance at close of period:	\$124,755,390
Value of full discharges during the period:	\$157,433

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$56,280,289
Class A1 Notes Balance before distribution (Stated):	\$56,280,289
Class A2 Notes Balance before distribution (Invested):	\$51,689,361
Class A2 Notes Balance before distribution (Stated):	\$51,689,361
Class AB Notes Balance before distribution (Invested):	\$13,439,234
Class AB Notes Balance before distribution (Stated):	\$13,439,234
Class B Notes Balance before distribution (Invested):	\$4,652,042
Class B Notes Balance before distribution (Stated):	\$4,652,042
Total Invested Note Balance before distribution:	\$126,060,926
Current Weighted Average Security Coupon Rate:	1.6511%
Mortgage Principal Amount Distributed:	\$2,213,591
Repayment of Redraws:	\$908,055
Class A1 Notes Balance after distribution (Invested):	\$54,974,752
Class A1 Notes Balance after distribution (Stated):	\$54,974,752
Class A1 Notes Bond Factor after distribution:	0.060246
Class A2 Notes Balance after distribution (Invested):	\$51,689,361
Class A2 Notes Balance after distribution (Stated):	\$51,689,361
Class A2 Notes Bond Factor after distribution:	0.206757
Class AB Notes Balance after distribution (Invested):	\$13,439,234
Class AB Notes Balance after distribution (Stated):	\$13,439,234
Class AB Notes Bond Factor after distribution:	0.206757
Class B Notes Balance after distribution (Invested):	\$4,652,042
Class B Notes Balance after distribution (Stated):	\$4,652,042
Class B Notes Bond Factor after distribution:	0.206757
Total Note Balance After distribution :	\$124,755,390
Facilities	
Liquidity Facility Limit	\$1,898,591
Drawn Amount	\$0
Redraw Facility Limit	\$733,154
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%:	73.51%	57.78%
> 50%, up to and including 55%:	7.71%	10.97%
> 55%, up to and including 60%:	5.76%	8.89%
> 60%, up to and including 65%:	6.60%	11.19%
> 65%, up to and including 70%:	3.35%	5.48%
> 70%, up to and including 75%:	2.04%	3.58%
> 75%, up to and including 80%:	0.74%	1.43%
> 80%, up to and including 85%:	0.19%	0.46%
> 85%, up to and including 90%:	0.09%	0.21%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	31.23%	5.07%
> \$50,000, up to and including \$100,000:	17.38%	11.06%
> \$100,000, up to and including \$200,000:	33.18%	41.81%
> \$200,000, up to and including \$300,000:	13.75%	28.55%
> \$300,000, up to and including \$400,000:	3.72%	10.67%
> \$400,000, up to and including \$500,000:	0.65%	2.43%
> \$500,000, up to and including \$600,000:	0.09%	0.42%

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:	6.04%	1.23%
> 5 years, up to and including 10 years:	14.78%	8.14%
> 10 years, up to and including 15 years:	29.00%	25.68%
> 15 years, up to and including 20 years:	50.19%	64.95%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	31.78%	31.32%
Gold Coast	2.70%	2.60%
Sunshine Coast	4.37%	3.70%
Queensland - Other	24.35%	19.44%
Sydney Metropolitan	11.80%	15.44%
N.S.W. - Other	6.88%	7.38%
Australian Capital Territory	2.04%	3.05%
Melbourne Metropolitan	7.81%	7.30%
Victoria - Other	0.93%	0.86%
Perth Metropolitan	4.00%	5.63%
W.A. - Other	0.84%	0.70%
Adelaide Metropolitan	1.21%	0.96%
S.A. - Other	0.28%	0.26%
Hobart Metropolitan	0.56%	0.86%
Tasmania - Other	0.46%	0.49%

Loan Purpose	% number of loans	% value of loans
Construction	5.48%	4.88%
Equity Takeout	5.76%	4.22%
Home Improvement	0.84%	0.83%
Purchase Existing Property	60.50%	62.95%
Purchase New Property	0.37%	0.76%
Refinance	19.80%	20.62%
Refinance - Equity Takeout	5.86%	4.32%
Refinance - Home Improvement	1.39%	1.42%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.93%	1.71%
> 30 days, up to and including 60 days:	0.09%	0.12%
> 60 days, up to and including 90 days:	0.46%	0.52%
> 90 days:	1.67%	2.70%

Default Information for Monthly Period Ending 25 February 2021	
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	6.64%	11.71%

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