

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 January 2020

Mortgage Portfolio Details	
First Day of Monthly Period:	26/12/2019
Last Day of Monthly Period:	25/01/2020
Total Current Balance:	\$156,914,310
Total Number of Loans:	1,230
Average Current Balance:	\$127,573
Highest Current Balance:	\$540,864
Weighted Average LVR:	48.48%
Weighted Average Seasoning (Months):	142.65
Weighted Average Remaining Term:	203.04
Weighted Average Variable Rate:	4.1054%
Weighted Average Fixed Rate:	3.8623%
Weighted Average Rate on All Loans:	4.0887%
Percentage (by value) of "Owner Occupied" Loans:	77.79%
Percentage (by value) of Metropolitan Securities:	64.66%
Percentage Mortgage Insured - Primary:	32.77%
Percentage Mortgage Insured - Pool:	67.23%
Percentage (by value) of Variable Rate Loans:	93.14%
Percentage (by value) of Interest Only Loans:	3.75%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$516,273
Principal Draw:	\$0
Total:	\$516,273
Trust Expenses for the Period:	
Trust Indemnification:	\$33,183
Servicing Fee:	\$29,928
Management Fee:	\$7,482
Trustee Fee:	\$3,584
Custodian Fee:	\$2,993

Swap Payments:	\$46,936
Facility Fees:	\$382
Class A1 Notes Coupon Payments:	\$143,206
Class A2 Notes Coupon Payments:	\$140,431
Class AB Notes Coupon Payments:	\$51,951
Class B Notes Coupon Payments:	\$27,335
Total Expenses:	\$487,412
Residual Income:	\$28,861
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/01/2020
Last Day of Coupon Period (Distribution Date):	10/02/2020
Number of Days in Coupon Period:	33
Determination Date:	05/02/2020
Effective BBSW for Current Period:	0.8650%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$143,206
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:	\$140,431
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:	\$51,951
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:	\$27,335
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$1,138,268
Mortgage portfolio balance at start of period:	\$160,173,386
Less: Scheduled principal received during the period:	\$634,145
Less: Unscheduled principal received during the period:	\$3,143,740
Plus: Redraws:	\$518,809
Mortgage portfolio balance at close of period:	\$156,914,310
Value of full discharges during the period:	\$1,085,313

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$71,509,901
Class A1 Notes Balance before distribution (Stated):	\$71,509,901
Class A2 Notes Balance before distribution (Invested):	\$65,676,655
Class A2 Notes Balance before distribution (Stated):	\$65,676,655
Class AB Notes Balance before distribution (Invested):	\$17,075,930
Class AB Notes Balance before distribution (Stated):	\$17,075,930
Class B Notes Balance before distribution (Invested):	\$5,910,899
Class B Notes Balance before distribution (Stated):	\$5,910,899
Total Invested Note Balance before distribution:	\$160,173,386
Current Weighted Average Security Coupon Rate:	2.5061%
Mortgage Principal Amount Distributed:	\$3,777,885
Repayment of Redraws:	\$518,809
Class A1 Notes Balance after distribution (Invested):	\$70,054,877
Class A1 Notes Balance after distribution (Stated):	\$70,054,877
Class A1 Notes Bond Factor after distribution:	0.076772
Class A2 Notes Balance after distribution (Invested):	\$64,340,321
Class A2 Notes Balance after distribution (Stated):	\$64,340,321
Class A2 Notes Bond Factor after distribution:	0.257361
Class AB Notes Balance after distribution (Invested):	\$16,728,483
Class AB Notes Balance after distribution (Stated):	\$16,728,483
Class AB Notes Bond Factor after distribution:	0.257361
Class B Notes Balance after distribution (Invested):	\$5,790,629
Class B Notes Balance after distribution (Stated):	\$5,790,629
Class B Notes Bond Factor after distribution:	0.257361
Total Note Balance After distribution :	\$156,914,310

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%:	66.91%	50.30%
> 50%, up to and including 55%:	8.13%	10.80%
> 55%, up to and including 60%:	7.72%	11.25%
> 60%, up to and including 65%:	6.42%	9.80%
> 65%, up to and including 70%:	5.37%	8.57%
> 70%, up to and including 75%:	3.33%	5.62%
> 75%, up to and including 80%:	1.22%	2.07%
> 80%, up to and including 85%:	0.73%	1.36%
> 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:	26.67%	4.17%
> \$50,000, up to and including \$100,000:	18.86%	10.76%
> \$100,000, up to and including \$200,000:	32.68%	37.80%
> \$200,000, up to and including \$300,000:	15.53%	29.65%
> \$300,000, up to and including \$400,000:	5.28%	14.15%
> \$400,000, up to and including \$500,000:	0.81%	2.80%
> \$500,000, up to and including \$600,000:	0.16%	0.67%

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:	4.31%	0.65%
> 5 years, up to and including 10 years:	11.54%	6.03%
> 10 years, up to and including 15 years:	25.04%	20.16%
> 15 years, up to and including 20 years:	40.00%	47.92%
> 20 years, up to and including 25 years:	19.02%	25.18%
> 25 years, up to and including 30 years:	0.08%	0.05%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.60%	32.24%
Gold Coast	2.76%	2.91%
Sunshine Coast	4.07%	3.32%
Queensland - Other	23.98%	18.67%
Sydney Metropolitan	11.71%	15.18%
N.S.W. - Other	7.40%	7.80%
Australian Capital Territory	2.03%	2.64%
Melbourne Metropolitan	7.48%	7.56%
Victoria - Other	0.89%	0.90%
Perth Metropolitan	3.74%	5.35%
W.A. - Other	0.98%	0.92%
Adelaide Metropolitan	1.06%	0.82%
S.A. - Other	0.33%	0.33%
Hobart Metropolitan	0.57%	0.88%
Tasmania - Other	0.41%	0.49%

Loan Purpose	% number of loans	% value of loans
Construction	5.37%	4.70%
Equity Takeout	5.85%	4.60%
Home Improvement	0.81%	0.67%
Purchase Existing Property	59.84%	62.41%
Purchase New Property	0.41%	0.82%
Refinance	20.00%	21.02%
Refinance - Equity Takeout	6.26%	4.40%
Refinance - Home Improvement	1.46%	1.38%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.14%	1.43%
> 30 days, up to and including 60 days:	0.49%	0.58%
> 60 days, up to and including 90 days:	0.08%	0.12%
> 90 days:	1.30%	1.89%

Default Information for Monthly Period Ending 25 January 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	18.05%	20.61%

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