

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 July 2020

Mortgage Portfolio Details	
First Day of Monthly Period:	26/06/2020
Last Day of Monthly Period:	25/07/2020
Total Current Balance:	\$141,037,452
Total Number of Loans:	1,159
Average Current Balance:	\$121,689
Highest Current Balance:	\$530,730
Weighted Average LVR:	47.57%
Weighted Average Seasoning (Months):	148.79
Weighted Average Remaining Term:	196.75
Weighted Average Variable Rate:	3.7162%
Weighted Average Fixed Rate:	3.5611%
Weighted Average Rate on All Loans:	3.7055%
Percentage (by value) of "Owner Occupied" Loans:	77.85%
Percentage (by value) of Metropolitan Securities:	64.68%
Percentage Mortgage Insured - Primary:	33.17%
Percentage Mortgage Insured - Pool:	66.83%
Percentage (by value) of Variable Rate Loans:	93.08%
Percentage (by value) of Interest Only Loans:	2.96%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$421,862
Principal Draw:	\$0
Total:	\$421,862
Trust Expenses for the Period:	
Servicing Fee:	\$26,140
Management Fee:	\$6,535
Custodian Fee:	\$2,614
Trustee Fee:	\$2,516
Trust Indemnification:	\$25

Swap Payments:	\$92,404
Facility Fees:	\$359
Class A1 Notes Coupon Payments:	\$84,026
Class A2 Notes Coupon Payments:	\$85,211
Class AB Notes Coupon Payments:	\$36,089
Class B Notes Coupon Payments:	\$20,933
Total Expenses:	\$356,852
Residual Income:	\$65,010
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/07/2020
Last Day of Coupon Period (Distribution Date):	10/08/2020
Number of Days in Coupon Period:	33
Determination Date:	05/08/2020
Effective BBSW for Current Period:	0.0900%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$84,026
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:	\$85,211
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:	\$36,089
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:	\$20,933
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$1,025,074
Mortgage portfolio balance at start of period:	\$144,562,736
Less: Scheduled principal received during the period:	\$622,661
Less: Unscheduled principal received during the period:	\$3,275,988
Plus: Redraws:	\$373,365
Mortgage portfolio balance at close of period:	\$141,037,452
Value of full discharges during the period:	\$909,306

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$64,540,479
Class A1 Notes Balance before distribution (Stated):	\$64,540,479
Class A2 Notes Balance before distribution (Invested):	\$59,275,746
Class A2 Notes Balance before distribution (Stated):	\$59,275,746
Class AB Notes Balance before distribution (Invested):	\$15,411,694
Class AB Notes Balance before distribution (Stated):	\$15,411,694
Class B Notes Balance before distribution (Invested):	\$5,334,817
Class B Notes Balance before distribution (Stated):	\$5,334,817
Total Invested Note Balance before distribution:	\$144,562,736
Current Weighted Average Security Coupon Rate:	1.7311%
Mortgage Principal Amount Distributed:	\$3,898,649
Repayment of Redraws:	\$373,365
Class A1 Notes Balance after distribution (Invested):	\$62,966,605
Class A1 Notes Balance after distribution (Stated):	\$62,966,605
Class A1 Notes Bond Factor after distribution:	0.069004
Class A2 Notes Balance after distribution (Invested):	\$57,830,257
Class A2 Notes Balance after distribution (Stated):	\$57,830,257
Class A2 Notes Bond Factor after distribution:	0.231321
Class AB Notes Balance after distribution (Invested):	\$15,035,867
Class AB Notes Balance after distribution (Stated):	\$15,035,867
Class AB Notes Bond Factor after distribution:	0.231321
Class B Notes Balance after distribution (Invested):	\$5,204,723
Class B Notes Balance after distribution (Stated):	\$5,204,723
Class B Notes Bond Factor after distribution:	0.231321
Total Note Balance After distribution :	\$141,037,452

Facilities	
Liquidity Facility Limit	\$2,405,939
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%:	69.63%	53.15%
> 50%, up to and including 55%:	7.68%	10.34%
> 55%, up to and including 60%:	7.33%	11.26%
> 60%, up to and including 65%:	6.30%	9.95%
> 65%, up to and including 70%:	4.14%	6.88%
> 70%, up to and including 75%:	3.28%	5.51%
> 75%, up to and including 80%:	0.86%	1.52%
> 80%, up to and including 85%:	0.52%	1.00%
> 85%, up to and including 90%:	0.09%	0.19%
> 95%:	0.17%	0.21%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	28.73%	4.52%
> \$50,000, up to and including \$100,000:	18.55%	11.18%
> \$100,000, up to and including \$200,000:	32.70%	39.44%
> \$200,000, up to and including \$300,000:	14.32%	28.22%
> \$300,000, up to and including \$400,000:	4.66%	12.83%
> \$400,000, up to and including \$500,000:	0.86%	3.07%
> \$500,000, up to and including \$600,000:	0.17%	0.74%

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:	5.44%	1.06%
> 5 years, up to and including 10 years:	13.46%	7.55%
> 10 years, up to and including 15 years:	28.30%	24.71%
> 15 years, up to and including 20 years:	52.11%	65.85%
> 20 years, up to and including 25 years:	0.69%	0.84%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.18%	31.74%
Gold Coast	2.67%	2.88%
Sunshine Coast	4.23%	3.52%
Queensland - Other	24.33%	18.95%
Sydney Metropolitan	11.56%	15.30%
N.S.W. - Other	7.25%	7.37%
Australian Capital Territory	2.07%	2.92%
Melbourne Metropolitan	7.59%	7.42%
Victoria - Other	0.86%	0.78%
Perth Metropolitan	3.80%	5.48%
W.A. - Other	1.04%	0.99%
Adelaide Metropolitan	1.12%	0.88%
S.A. - Other	0.26%	0.31%
Hobart Metropolitan	0.60%	0.95%
Tasmania - Other	0.43%	0.53%

Loan Purpose	% number of loans	% value of loans
Construction	5.44%	4.82%
Equity Takeout	5.61%	4.32%
Home Improvement	0.86%	0.76%
Purchase Existing Property	60.66%	63.31%
Purchase New Property	0.43%	0.89%
Refinance	19.67%	20.27%
Refinance - Equity Takeout	5.87%	4.22%
Refinance - Home Improvement	1.47%	1.40%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.04%	1.41%
> 30 days, up to and including 60 days:	0.26%	0.33%
> 60 days, up to and including 90 days:	0.35%	0.32%
> 90 days:	1.21%	2.11%

Default Information for Monthly Period Ending 25 July 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	21.69%	16.15%

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