

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 March 2020

Mortgage Portfolio Details	
First Day of Monthly Period:	26/02/2020
Last Day of Monthly Period:	25/03/2020
Total Current Balance:	\$151,837,259
Total Number of Loans:	1,203
Average Current Balance:	\$126,216
Highest Current Balance:	\$537,527
Weighted Average LVR:	48.28%
Weighted Average Seasoning (Months):	144.72
Weighted Average Remaining Term:	200.87
Weighted Average Variable Rate:	3.8225%
Weighted Average Fixed Rate:	3.7623%
Weighted Average Rate on All Loans:	3.8198%
Percentage (by value) of "Owner Occupied" Loans:	77.66%
Percentage (by value) of Metropolitan Securities:	64.89%
Percentage Mortgage Insured - Primary:	33.20%
Percentage Mortgage Insured - Pool:	66.80%
Percentage (by value) of Variable Rate Loans:	93.44%
Percentage (by value) of Interest Only Loans:	3.32%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$475,594
Principal Draw:	\$0
Total:	\$475,594
Trust Expenses for the Period:	
Servicing Fee:	\$26,814
Management Fee:	\$6,704
Trustee Fee:	\$3,121
Custodian Fee:	\$2,681
Trust Indemnification:	\$25

Swap Payments:	\$93,883
Facility Fees:	\$348
Class A1 Notes Coupon Payments:	\$108,896
Class A2 Notes Coupon Payments:	\$107,768
Class AB Notes Coupon Payments:	\$41,462
Class B Notes Coupon Payments:	\$22,495
Total Expenses:	\$414,195
Residual Income:	\$61,399
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	09/03/2020
Last Day of Coupon Period (Distribution Date):	08/04/2020
Number of Days in Coupon Period:	30
Determination Date:	03/04/2020
Effective BBSW for Current Period:	0.5845%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$108,896
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:	\$107,768
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:	\$41,462
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:	\$22,495
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$1,185,715
Mortgage portfolio balance at start of period:	\$153,404,470
Less: Scheduled principal received during the period:	\$673,084
Less: Unscheduled principal received during the period:	\$1,691,759
Plus: Redraws:	\$797,632
Mortgage portfolio balance at close of period:	\$151,837,259
Value of full discharges during the period:	\$403,080

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$68,487,898
Class A1 Notes Balance before distribution (Stated):	\$68,487,898
Class A2 Notes Balance before distribution (Invested):	\$62,901,164
Class A2 Notes Balance before distribution (Stated):	\$62,901,164
Class AB Notes Balance before distribution (Invested):	\$16,354,303
Class AB Notes Balance before distribution (Stated):	\$16,354,303
Class B Notes Balance before distribution (Invested):	\$5,661,105
Class B Notes Balance before distribution (Stated):	\$5,661,105
Total Invested Note Balance before distribution:	\$153,404,470
Current Weighted Average Security Coupon Rate:	2.2256%
Mortgage Principal Amount Distributed:	\$2,364,843
Repayment of Redraws:	\$797,632
Class A1 Notes Balance after distribution (Invested):	\$67,788,212
Class A1 Notes Balance after distribution (Stated):	\$67,788,212
Class A1 Notes Bond Factor after distribution:	0.074288
Class A2 Notes Balance after distribution (Invested):	\$62,258,553
Class A2 Notes Balance after distribution (Stated):	\$62,258,553
Class A2 Notes Bond Factor after distribution:	0.249034
Class AB Notes Balance after distribution (Invested):	\$16,187,224
Class AB Notes Balance after distribution (Stated):	\$16,187,224
Class AB Notes Bond Factor after distribution:	0.249034
Class B Notes Balance after distribution (Invested):	\$5,603,270
Class B Notes Balance after distribution (Stated):	\$5,603,270
Class B Notes Bond Factor after distribution:	0.249034
Total Note Balance After distribution :	\$151,837,259

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%:	67.41%	50.63%
> 50%, up to and including 55%:	7.98%	10.84%
> 55%, up to and including 60%:	7.73%	11.04%
> 60%, up to and including 65%:	6.15%	9.62%
> 65%, up to and including 70%:	5.24%	8.58%
> 70%, up to and including 75%:	3.41%	5.52%
> 75%, up to and including 80%:	1.25%	2.28%
> 80%, up to and including 85%:	0.67%	1.24%
> 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:	26.93%	4.30%
> \$50,000, up to and including \$100,000:	18.70%	10.77%
> \$100,000, up to and including \$200,000:	33.00%	38.37%
> \$200,000, up to and including \$300,000:	15.05%	28.70%
> \$300,000, up to and including \$400,000:	5.32%	14.29%
> \$400,000, up to and including \$500,000:	0.83%	2.88%
> \$500,000, up to and including \$600,000:	0.17%	0.69%

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:	4.74%	0.88%
> 5 years, up to and including 10 years:	11.89%	6.28%
> 10 years, up to and including 15 years:	25.44%	21.05%
> 15 years, up to and including 20 years:	43.14%	52.75%
> 20 years, up to and including 25 years:	14.80%	19.04%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.34%	32.36%
Gold Coast	2.66%	2.78%
Sunshine Coast	4.07%	3.41%
Queensland - Other	24.11%	18.78%
Sydney Metropolitan	11.80%	15.10%
N.S.W. - Other	7.40%	7.61%
Australian Capital Territory	2.08%	2.77%
Melbourne Metropolitan	7.65%	7.71%
Victoria - Other	0.83%	0.74%
Perth Metropolitan	3.66%	5.21%
W.A. - Other	1.00%	0.95%
Adelaide Metropolitan	1.08%	0.84%
S.A. - Other	0.33%	0.34%
Hobart Metropolitan	0.58%	0.90%
Tasmania - Other	0.42%	0.50%

Loan Purpose	% number of loans	% value of loans
Construction	5.32%	4.81%
Equity Takeout	5.74%	4.53%
Home Improvement	0.83%	0.71%
Purchase Existing Property	60.27%	62.59%
Purchase New Property	0.42%	0.84%
Refinance	19.87%	20.73%
Refinance - Equity Takeout	6.07%	4.38%
Refinance - Home Improvement	1.50%	1.41%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.50%	2.56%
> 30 days, up to and including 60 days:	0.67%	0.80%
> 60 days, up to and including 90 days:	0.25%	0.38%
> 90 days:	0.91%	1.43%

Default Information for Monthly Period Ending 25 March 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	6.80%	15.24%

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