

# Apollo Series 2011-1 Trust

## Investor Report for the Monthly Period Ending 25 May 2020

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	26/04/2020
Last Day of Monthly Period:	25/05/2020
Total Current Balance:	\$146,630,787
Total Number of Loans:	1,179
Average Current Balance:	\$124,369
Highest Current Balance:	\$534,140
Weighted Average LVR:	47.97%
Weighted Average Seasoning (Months):	146.83
Weighted Average Remaining Term:	198.83
Weighted Average Variable Rate:	3.7635%
Weighted Average Fixed Rate:	3.7283%
Weighted Average Rate on All Loans:	3.7613%
Percentage (by value) of "Owner Occupied" Loans:	77.64%
Percentage (by value) of Metropolitan Securities:	65.03%
Percentage Mortgage Insured - Primary:	33.27%
Percentage Mortgage Insured - Pool:	66.73%
Percentage (by value) of Variable Rate Loans:	93.69%
Percentage (by value) of Interest Only Loans:	3.61%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$441,963
Principal Draw:	\$0
Total:	\$441,963
Trust Expenses for the Period:	
Servicing Fee:	\$26,990
Management Fee:	\$6,748
Trustee Fee:	\$3,239
Custodian Fee:	\$2,699

Swap Payments:	\$113,144
Facility Fees:	\$371
Class A1 Notes Coupon Payments:	\$84,423
Class A2 Notes Coupon Payments:	\$85,585
Class AB Notes Coupon Payments:	\$36,203
Class B Notes Coupon Payments:	\$20,983
Total Expenses:	\$380,385
Residual Income:	\$61,578
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	08/05/2020
Last Day of Coupon Period (Distribution Date):	09/06/2020
Number of Days in Coupon Period:	32
Determination Date:	03/06/2020
Effective BBSW for Current Period:	0.0950%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$84,423
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:	\$85,585
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:	\$36,203
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:	\$20,983
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgagors</b>	
Scheduled Monthly Payment Amount:	\$1,063,850
Mortgage portfolio balance at start of period:	\$149,265,217
Less: Scheduled principal received during the period:	\$638,634
Less: Unscheduled principal received during the period:	\$2,379,917
Plus: Redraws:	\$384,121
Mortgage portfolio balance at close of period:	\$146,630,787
Value of full discharges during the period:	\$899,871

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$66,639,916
Class A1 Notes Balance before distribution (Stated):	\$66,639,916
Class A2 Notes Balance before distribution (Invested):	\$61,203,927
Class A2 Notes Balance before distribution (Stated):	\$61,203,927
Class AB Notes Balance before distribution (Invested):	\$15,913,021
Class AB Notes Balance before distribution (Stated):	\$15,913,021
Class B Notes Balance before distribution (Invested):	\$5,508,353
Class B Notes Balance before distribution (Stated):	\$5,508,353
<b>Total Invested Note Balance before distribution:</b>	<b>\$149,265,217</b>
Current Weighted Average Security Coupon Rate:	1.7361%
Mortgage Principal Amount Distributed:	\$3,018,551
Repayment of Redraws:	\$384,121
Class A1 Notes Balance after distribution (Invested):	\$65,463,766
Class A1 Notes Balance after distribution (Stated):	\$65,463,766
Class A1 Notes Bond Factor after distribution:	0.071741
Class A2 Notes Balance after distribution (Invested):	\$60,123,719
Class A2 Notes Balance after distribution (Stated):	\$60,123,719
Class A2 Notes Bond Factor after distribution:	0.240495
Class AB Notes Balance after distribution (Invested):	\$15,632,167
Class AB Notes Balance after distribution (Stated):	\$15,632,167
Class AB Notes Bond Factor after distribution:	0.240495
Class B Notes Balance after distribution (Invested):	\$5,411,135
Class B Notes Balance after distribution (Stated):	\$5,411,135
Class B Notes Bond Factor after distribution:	0.240495
<b>Total Note Balance After distribution :</b>	<b>\$146,630,787</b>
<b>Facilities</b>	
Liquidity Facility Limit	\$2,405,939
Drawn Amount	\$0
Redraw Facility Limit	\$1,240,055
Drawn Amount	\$0
<b>Reserve</b>	
Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$4,500,000

<b>Loan To Valuation Ratio</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 50%:	67.94%	51.11%
> 50%, up to and including 55%:	8.48%	11.36%
> 55%, up to and including 60%:	7.46%	11.24%
> 60%, up to and including 65%:	6.62%	10.32%
> 65%, up to and including 70%:	4.58%	7.54%
> 70%, up to and including 75%:	3.31%	5.60%
> 75%, up to and including 80%:	0.93%	1.61%
> 80%, up to and including 85%:	0.51%	0.97%
> 85%, up to and including 90%:	0.08%	0.18%
> 95%:	0.08%	0.07%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	27.74%	4.44%
> \$50,000, up to and including \$100,000:	18.49%	10.89%
> \$100,000, up to and including \$200,000:	33.25%	39.33%
> \$200,000, up to and including \$300,000:	14.50%	28.09%
> \$300,000, up to and including \$400,000:	5.00%	13.56%
> \$400,000, up to and including \$500,000:	0.85%	2.97%
> \$500,000, up to and including \$600,000:	0.17%	0.71%

<b>Seasoning Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
> 60 months:	100.00%	100.00%

<b>Remaining Loan Term</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 5 years:	4.92%	1.01%
> 5 years, up to and including 10 years:	12.64%	6.95%
> 10 years, up to and including 15 years:	27.06%	22.69%
> 15 years, up to and including 20 years:	47.16%	58.90%
> 20 years, up to and including 25 years:	8.23%	10.45%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.49%	32.23%
Gold Coast	2.63%	2.80%
Sunshine Coast	4.16%	3.44%
Queensland - Other	24.00%	18.77%
Sydney Metropolitan	11.70%	15.12%
N.S.W. - Other	7.21%	7.37%
Australian Capital Territory	2.04%	2.86%
Melbourne Metropolitan	7.72%	7.72%
Victoria - Other	0.85%	0.75%
Perth Metropolitan	3.73%	5.33%
W.A. - Other	1.02%	0.97%
Adelaide Metropolitan	1.10%	0.86%
S.A. - Other	0.34%	0.35%
Hobart Metropolitan	0.59%	0.92%
Tasmania - Other	0.42%	0.51%

Loan Purpose	% number of loans	% value of loans
Construction	5.34%	4.67%
Equity Takeout	5.60%	4.29%
Home Improvement	0.85%	0.73%
Purchase Existing Property	60.47%	63.04%
Purchase New Property	0.42%	0.86%
Refinance	19.76%	20.58%
Refinance - Equity Takeout	6.02%	4.38%
Refinance - Home Improvement	1.53%	1.44%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.44%	2.12%
> 30 days, up to and including 60 days:	.59%	.90%
> 60 days, up to and including 90 days:	0.42%	0.65%
> 90 days:	1.27%	1.94%

Default Information for Monthly Period Ending 25 May 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	14.98%	12.14%

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