

# Apollo Series 2011-1 Trust

## Investor Report for the Monthly Period Ending 25 June 2017

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	26/05/2017
Last Day of Monthly Period:	25/06/2017
Total Current Balance:	\$282,301,079
Total Number of Loans:	1,827
Average Current Balance:	\$154,516
Highest Current Balance:	\$643,663
Weighted Average LVR:	53.60%
Weighted Average Seasoning (Months):	111.79
Weighted Average Remaining Term:	232.60
Weighted Average Variable Rate:	4.7032%
Weighted Average Fixed Rate:	4.4833%
Weighted Average Rate on All Loans:	4.6872%
Percentage (by value) of "Owner Occupied" Loans:	76.23%
Percentage (by value) of Metropolitan Securities:	66.42%
Percentage Mortgage Insured - Primary:	33.43%
Percentage Mortgage Insured - Pool:	66.57%
Percentage (by value) of Variable Rate Loans:	92.61%
Percentage (by value) of Interest Only Loans:	9.23%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$1,081,194
Principal Draw:	\$0
Total:	\$1,081,194
Trust Expenses for the Period:	
Servicing Fee:	\$53,596
Management Fee:	\$13,399
Trustee Fee:	\$6,161
Custodian Fee:	\$5,360
Trust Indemnification:	\$24

Swap Payments:	\$66,240
Facility Fees:	\$605
Class A1 Notes Coupon Payments:	\$332,885
Class A2 Notes Coupon Payments:	\$321,198
Class AB Notes Coupon Payments:	\$110,321
Class B Notes Coupon Payments:	\$54,428
Total Expenses:	\$964,217
Residual Income:	\$116,977
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	08/06/2017
Last Day of Coupon Period (Distribution Date):	10/07/2017
Number of Days in Coupon Period:	32
Determination Date:	05/07/2017
Effective BBSW for Current Period:	1.6150%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$332,885
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:	\$321,198
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:	\$110,321
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:	\$54,428
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgages</b>	
Scheduled Monthly Payment Amount:	\$1,910,607
Mortgage portfolio balance at start of period:	\$286,838,195
Less: Scheduled principal received during the period:	\$861,910
Less: Unscheduled principal received during the period:	\$4,712,328
Plus: Redraws:	\$1,037,122
Mortgage portfolio balance at close of period:	\$282,301,079
Value of full discharges during the period:	\$2,985,506

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$128,059,795
Class A1 Notes Balance before distribution (Stated):	\$128,059,795
Class A2 Notes Balance before distribution (Invested):	\$117,613,629
Class A2 Notes Balance before distribution (Stated):	\$117,613,629
Class AB Notes Balance before distribution (Invested):	\$30,579,544
Class AB Notes Balance before distribution (Stated):	\$30,579,544
Class B Notes Balance before distribution (Invested):	\$10,585,227
Class B Notes Balance before distribution (Stated):	\$10,585,227
<b>Total Invested Note Balance before distribution:</b>	<b>\$286,838,195</b>
Current Weighted Average Security Coupon Rate:	3.2561%
Mortgage Principal Amount Distributed:	\$5,574,238
Repayment of Redraws:	\$1,037,122
Class A1 Notes Balance after distribution (Invested):	\$126,034,186
Class A1 Notes Balance after distribution (Stated):	\$126,034,186
Class A1 Notes Bond Factor after distribution:	0.138120
Class A2 Notes Balance after distribution (Invested):	\$115,753,254
Class A2 Notes Balance after distribution (Stated):	\$115,753,254
Class A2 Notes Bond Factor after distribution:	0.463013
Class AB Notes Balance after distribution (Invested):	\$30,095,846
Class AB Notes Balance after distribution (Stated):	\$30,095,846
Class AB Notes Bond Factor after distribution:	0.463013
Class B Notes Balance after distribution (Invested):	\$10,417,793
Class B Notes Balance after distribution (Stated):	\$10,417,793
Class B Notes Bond Factor after distribution:	0.463013
<b>Total Note Balance After distribution :</b>	<b>\$282,301,079</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$4,015,735
Drawn Amount	\$0
Redraw Facility Limit	\$1,763,852
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%:	54.90%	39.64%
> 50%, up to and including 55%:	8.92%	10.22%
> 55%, up to and including 60%:	8.37%	10.55%
> 60%, up to and including 65%:	8.70%	11.64%
> 65%, up to and including 70%:	6.90%	10.35%
> 70%, up to and including 75%:	5.58%	7.69%
> 75%, up to and including 80%:	4.49%	7.11%
> 80%, up to and including 85%:	1.20%	1.60%
> 85%, up to and including 90%:	0.77%	1.06%
> 90%, up to and including 95%:	0.05%	0.05%
> 95%:	0.11%	0.09%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	19.21%	2.54%
> \$50,000, up to and including \$100,000:	18.23%	8.68%
> \$100,000, up to and including \$200,000:	31.47%	30.49%
> \$200,000, up to and including \$300,000:	20.14%	31.56%
> \$300,000, up to and including \$400,000:	7.94%	17.55%
> \$400,000, up to and including \$500,000:	2.35%	6.78%
> \$500,000, up to and including \$600,000:	0.49%	1.73%
> \$600,000, up to and including \$700,000:	0.16%	0.67%

<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:	3.83%	0.43%
> 5 years, up to and including 10 years:	7.06%	2.89%
> 10 years, up to and including 15 years:	18.17%	12.85%
> 15 years, up to and including 20 years:	26.55%	27.81%
> 20 years, up to and including 25 years:	44.28%	55.80%
> 25 years, up to and including 30 years:	0.11%	0.23%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.57%	33.37%
Gold Coast	3.45%	3.24%
Sunshine Coast	4.16%	3.38%
Queensland - Other	22.99%	16.94%
Sydney Metropolitan	11.99%	15.64%
N.S.W. - Other	7.22%	7.23%
Australian Capital Territory	2.08%	2.81%
Melbourne Metropolitan	7.12%	7.38%
Victoria - Other	1.26%	1.42%
Perth Metropolitan	4.27%	5.86%
W.A. - Other	0.71%	0.70%
Adelaide Metropolitan	0.93%	0.71%
S.A. - Other	0.33%	0.32%
Hobart Metropolitan	0.55%	0.65%
Tasmania - Other	0.38%	0.35%

Loan Purpose	% number of loans	% value of loans
Construction	5.36%	5.49%
Equity Takeout	4.71%	3.53%
Purchase Existing Property	58.18%	61.32%
Refinance	19.21%	20.52%
Refinance - Equity Takeout	8.70%	5.86%
Refinance - Home Improvement	3.83%	3.29%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.75%	2.21%
> 30 days, up to and including 60 days:	0.38%	0.55%
> 60 days, up to and including 90 days:	0.27%	0.36%
> 90 days:	1.04%	1.67%

Default Information for Monthly Period Ending 25 June 2017	
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	14.38%	0.00%

The 2011-01 Series Trust is CRD2 compliant