

# Apollo Series 2011-1 Trust

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

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	26/04/2017
Last Day of Monthly Period:	25/05/2017
Total Current Balance:	\$286,838,195
Total Number of Loans:	1,847
Average Current Balance:	\$155,300
Highest Current Balance:	\$645,190
Weighted Average LVR:	53.87%
Weighted Average Seasoning (Months):	110.69
Weighted Average Remaining Term:	233.70
Weighted Average Variable Rate:	4.7063%
Weighted Average Fixed Rate:	4.4841%
Weighted Average Rate on All Loans:	4.6901%
Percentage (by value) of "Owner Occupied" Loans:	75.93%
Percentage (by value) of Metropolitan Securities:	66.38%
Percentage Mortgage Insured - Primary:	33.29%
Percentage Mortgage Insured - Pool:	66.71%
Percentage (by value) of Variable Rate Loans:	92.46%
Percentage (by value) of Interest Only Loans:	9.46%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$1,100,624
Principal Draw:	\$0
Total:	\$1,100,624
Trust Expenses for the Period:	
Servicing Fee:	\$52,905
Management Fee:	\$13,226
Trustee Fee:	\$6,088
Custodian Fee:	\$5,291

Swap Payments:	\$87,246
Facility Fees:	\$657
Class A1 Notes Coupon Payments:	\$330,048
Class A2 Notes Coupon Payments:	\$318,409
Class AB Notes Coupon Payments:	\$109,278
Class B Notes Coupon Payments:	\$53,875
Total Expenses:	\$977,022
Residual Income:	\$123,602
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	08/05/2017
Last Day of Coupon Period (Distribution Date):	08/06/2017
Number of Days in Coupon Period:	31
Determination Date:	05/06/2017
Effective BBSW for Current Period:	1.6250%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$330,048
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:	\$318,409
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:	\$109,278
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:	\$53,875
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgages</b>	
Scheduled Monthly Payment Amount:	\$1,939,949
Mortgage portfolio balance at start of period:	\$292,580,433
Less: Scheduled principal received during the period:	\$878,509
Less: Unscheduled principal received during the period:	\$5,477,632
Plus: Redraws:	\$613,903
Mortgage portfolio balance at close of period:	\$286,838,195
Value of full discharges during the period:	\$3,749,933

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$130,623,435
Class A1 Notes Balance before distribution (Stated):	\$130,623,435
Class A2 Notes Balance before distribution (Invested):	\$119,968,146
Class A2 Notes Balance before distribution (Stated):	\$119,968,146
Class AB Notes Balance before distribution (Invested):	\$31,191,718
Class AB Notes Balance before distribution (Stated):	\$31,191,718
Class B Notes Balance before distribution (Invested):	\$10,797,133
Class B Notes Balance before distribution (Stated):	\$10,797,133
<b>Total Invested Note Balance before distribution:</b>	<b>\$292,580,433</b>
Current Weighted Average Security Coupon Rate:	3.2661%
Mortgage Principal Amount Distributed:	\$6,356,141
Repayment of Redraws:	\$613,903
Class A1 Notes Balance after distribution (Invested):	\$128,059,795
Class A1 Notes Balance after distribution (Stated):	\$128,059,795
Class A1 Notes Bond Factor after distribution:	0.140340
Class A2 Notes Balance after distribution (Invested):	\$117,613,629
Class A2 Notes Balance after distribution (Stated):	\$117,613,629
Class A2 Notes Bond Factor after distribution:	0.470455
Class AB Notes Balance after distribution (Invested):	\$30,579,544
Class AB Notes Balance after distribution (Stated):	\$30,579,544
Class AB Notes Bond Factor after distribution:	0.470455
Class B Notes Balance after distribution (Invested):	\$10,585,227
Class B Notes Balance after distribution (Stated):	\$10,585,227
Class B Notes Bond Factor after distribution:	0.470455
<b>Total Note Balance After distribution :</b>	<b>\$286,838,195</b>
<b>Facilities</b>	
Liquidity Facility Limit	\$4,566,213
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%:	54.47%	39.06%
> 50%, up to and including 55%:	8.77%	10.07%
> 55%, up to and including 60%:	8.28%	10.39%
> 60%, up to and including 65%:	8.88%	11.87%
> 65%, up to and including 70%:	6.88%	10.29%
> 70%, up to and including 75%:	6.06%	8.36%
> 75%, up to and including 80%:	4.60%	7.22%
> 80%, up to and including 85%:	1.14%	1.53%
> 85%, up to and including 90%:	0.87%	1.15%
> 95%:	0.05%	0.06%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	19.38%	2.58%
> \$50,000, up to and including \$100,000:	18.08%	8.61%
> \$100,000, up to and including \$200,000:	31.19%	30.13%
> \$200,000, up to and including \$300,000:	20.19%	31.53%
> \$300,000, up to and including \$400,000:	8.07%	17.78%
> \$400,000, up to and including \$500,000:	2.44%	7.00%
> \$500,000, up to and including \$600,000:	0.49%	1.71%
> \$600,000, up to and including \$700,000:	0.16%	0.66%

<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:	3.84%	0.44%
> 5 years, up to and including 10 years:	6.93%	2.88%
> 10 years, up to and including 15 years:	18.14%	12.65%
> 15 years, up to and including 20 years:	26.26%	27.20%
> 20 years, up to and including 25 years:	44.72%	56.61%
> 25 years, up to and including 30 years:	0.11%	0.23%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	32.43%	33.03%
Gold Coast	3.47%	3.28%
Sunshine Coast	4.17%	3.34%
Queensland - Other	22.96%	16.98%
Sydney Metropolitan	12.18%	15.82%
N.S.W. - Other	7.20%	7.26%
Australian Capital Territory	2.06%	2.85%
Melbourne Metropolitan	7.15%	7.59%
Victoria - Other	1.25%	1.41%
Perth Metropolitan	4.28%	5.76%
W.A. - Other	0.70%	0.69%
Adelaide Metropolitan	0.92%	0.70%
S.A. - Other	0.32%	0.31%
Hobart Metropolitan	0.54%	0.64%
Tasmania - Other	0.38%	0.35%

Loan Purpose	% number of loans	% value of loans
Construction	5.31%	5.48%
Equity Takeout	4.71%	3.50%
Purchase Existing Property	58.09%	61.17%
Refinance	19.33%	20.78%
Refinance - Equity Takeout	8.77%	5.85%
Refinance - Home Improvement	3.79%	3.21%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.57%	2.03%
> 30 days, up to and including 60 days:	0.22%	0.30%
> 60 days, up to and including 90 days:	0.49%	0.67%
> 90 days:	0.76%	1.26%

Default Information for Monthly Period Ending 25 May 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	18.27%	0.00%

The 2011-01 Series Trust is CRD2 compliant