

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 October 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	26/09/2017
Last Day of Monthly Period:	25/10/2017
Total Current Balance:	\$259,821,309
Total Number of Loans:	1,718
Average Current Balance:	\$151,235
Highest Current Balance:	\$630,561
Weighted Average LVR:	52.74%
Weighted Average Seasoning (Months):	115.85
Weighted Average Remaining Term:	228.63
Weighted Average Variable Rate:	4.7033%
Weighted Average Fixed Rate:	4.4290%
Weighted Average Rate on All Loans:	4.6820%
Percentage (by value) of "Owner Occupied" Loans:	78.15%
Percentage (by value) of Metropolitan Securities:	66.31%
Percentage Mortgage Insured - Primary:	33.51%
Percentage Mortgage Insured - Pool:	66.49%
Percentage (by value) of Variable Rate Loans:	91.78%
Percentage (by value) of Interest Only Loans:	8.92%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$978,709
Principal Draw:	\$0
Total:	\$978,709
Trust Expenses for the Period:	
Servicing Fee:	\$48,027
Management Fee:	\$12,007
Trustee Fee:	\$5,348
Custodian Fee:	\$4,803
Trust Indemnification:	\$24

Swap Payments:	\$101,073
Facility Fees:	\$568
Class A1 Notes Coupon Payments:	\$287,513
Class A2 Notes Coupon Payments:	\$277,487
Class AB Notes Coupon Payments:	\$95,420
Class B Notes Coupon Payments:	\$47,128
Total Expenses:	\$879,397
Residual Income:	\$99,313
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	09/10/2017
Last Day of Coupon Period (Distribution Date):	08/11/2017
Number of Days in Coupon Period:	30
Determination Date:	03/11/2017
Effective BBSW for Current Period:	1.6000%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$287,513
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:	\$277,487
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:	\$95,420
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:	\$47,128
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$1,773,820
Mortgage portfolio balance at start of period:	\$265,602,101
Less: Scheduled principal received during the period:	\$402,398
Less: Unscheduled principal received during the period:	\$6,098,992
Plus: Redraws:	\$720,598
Mortgage portfolio balance at close of period:	\$259,821,309
Value of full discharges during the period:	\$2,661,152

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$118,578,876
Class A1 Notes Balance before distribution (Stated):	\$118,578,876
Class A2 Notes Balance before distribution (Invested):	\$108,906,093
Class A2 Notes Balance before distribution (Stated):	\$108,906,093
Class AB Notes Balance before distribution (Invested):	\$28,315,584
Class AB Notes Balance before distribution (Stated):	\$28,315,584
Class B Notes Balance before distribution (Invested):	\$9,801,548
Class B Notes Balance before distribution (Stated):	\$9,801,548
Total Invested Note Balance before distribution:	\$265,602,101
Current Weighted Average Security Coupon Rate:	3.2411%
Mortgage Principal Amount Distributed:	\$6,501,390
Repayment of Redraws:	\$720,598
Class A1 Notes Balance after distribution (Invested):	\$115,998,024
Class A1 Notes Balance after distribution (Stated):	\$115,998,024
Class A1 Notes Bond Factor after distribution:	0.127121
Class A2 Notes Balance after distribution (Invested):	\$106,535,767
Class A2 Notes Balance after distribution (Stated):	\$106,535,767
Class A2 Notes Bond Factor after distribution:	0.426143
Class AB Notes Balance after distribution (Invested):	\$27,699,299
Class AB Notes Balance after distribution (Stated):	\$27,699,299
Class AB Notes Bond Factor after distribution:	0.426143
Class B Notes Balance after distribution (Invested):	\$9,588,219
Class B Notes Balance after distribution (Stated):	\$9,588,219
Class B Notes Bond Factor after distribution:	0.426143
Total Note Balance After distribution :	\$259,821,309
Facilities	
Liquidity Facility Limit	\$4,015,735
Drawn Amount	\$0
Redraw Facility Limit	\$1,763,852
Drawn Amount	\$0
Reserve	
Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$4,500,000

Loan To Valuation Ratio	% number of loans	% value of loans
Not Applicable	0.06%	0.15%
Up to and including 50%:	57.04%	41.58%
> 50%, up to and including 55%:	8.73%	10.15%
> 55%, up to and including 60%:	8.38%	10.64%
> 60%, up to and including 65%:	8.27%	11.72%
> 65%, up to and including 70%:	6.58%	9.78%
> 70%, up to and including 75%:	5.53%	7.63%
> 75%, up to and including 80%:	3.55%	5.76%
> 80%, up to and including 85%:	1.11%	1.40%
> 85%, up to and including 90%:	0.64%	1.08%
> 90%, up to and including 95%:	0.06%	0.06%
> 95%:	0.06%	0.06%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	20.49%	2.77%
> \$50,000, up to and including \$100,000:	17.64%	8.62%
> \$100,000, up to and including \$200,000:	31.84%	31.33%
> \$200,000, up to and including \$300,000:	19.85%	31.93%
> \$300,000, up to and including \$400,000:	7.51%	17.05%
> \$400,000, up to and including \$500,000:	2.04%	5.96%
> \$500,000, up to and including \$600,000:	0.58%	2.09%
> \$600,000, up to and including \$700,000:	0.06%	0.24%

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:	3.73%	0.41%
> 5 years, up to and including 10 years:	7.86%	3.20%
> 10 years, up to and including 15 years:	18.74%	13.44%
> 15 years, up to and including 20 years:	27.07%	28.94%
> 20 years, up to and including 25 years:	42.49%	53.76%
> 25 years, up to and including 30 years:	0.12%	0.24%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.06%	0.15%
Brisbane Metropolitan	33.00%	33.47%
Gold Coast	3.38%	3.21%
Sunshine Coast	4.13%	3.35%
Queensland - Other	22.99%	17.03%
Sydney Metropolitan	11.82%	15.33%
N.S.W. - Other	7.28%	7.53%
Australian Capital Territory	1.98%	2.81%
Melbourne Metropolitan	7.16%	7.48%
Victoria - Other	1.11%	1.20%
Perth Metropolitan	4.13%	5.77%
W.A. - Other	0.70%	0.57%
Adelaide Metropolitan	0.99%	0.76%
S.A. - Other	0.29%	0.28%
Hobart Metropolitan	0.58%	0.69%
Tasmania - Other	0.41%	0.38%

Loan Purpose	% number of loans	% value of loans
Construction	5.30%	5.10%
Equity Takeout	6.11%	4.85%
Home Improvement	0.93%	0.71%
Purchase Existing Property	59.20%	61.84%
Purchase New Property	0.52%	0.75%
Refinance	20.14%	21.01%
Refinance - Equity Takeout	6.52%	4.50%
Refinance - Home Improvement	1.28%	1.24%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.99%	1.34%
> 30 days, up to and including 60 days:	0.64%	0.91%
> 60 days, up to and including 90 days:	0.17%	0.19%
> 90 days:	0.93%	1.52%

Default Information for Monthly Period Ending 25 October 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	21.80%	21.52%

