

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 September 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	26/08/2017
Last Day of Monthly Period:	25/09/2017
Total Current Balance:	\$265,602,101
Total Number of Loans:	1,749
Average Current Balance:	\$151,859
Highest Current Balance:	\$631,360
Weighted Average LVR:	53.12%
Weighted Average Seasoning (Months):	114.95
Weighted Average Remaining Term:	229.84
Weighted Average Variable Rate:	4.7120%
Weighted Average Fixed Rate:	4.4554%
Weighted Average Rate on All Loans:	4.6924%
Percentage (by value) of "Owner Occupied" Loans:	77.94%
Percentage (by value) of Metropolitan Securities:	66.39%
Percentage Mortgage Insured - Primary:	33.54%
Percentage Mortgage Insured - Pool:	66.46%
Percentage (by value) of Variable Rate Loans:	92.46%
Percentage (by value) of Interest Only Loans:	9.06%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,038,072
Principal Draw:	\$0
Total:	\$1,038,072
Trust Expenses for the Period:	
Servicing Fee:	\$50,663
Management Fee:	\$12,666
Trustee Fee:	\$5,642
Custodian Fee:	\$5,066
Trust Indemnification:	\$24

Swap Payments:	\$113,215
Facility Fees:	\$586
Class A1 Notes Coupon Payments:	\$303,295
Class A2 Notes Coupon Payments:	\$292,718
Class AB Notes Coupon Payments:	\$100,657
Class B Notes Coupon Payments:	\$49,715
Total Expenses:	\$934,247
Residual Income:	\$103,826
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/09/2017
Last Day of Coupon Period (Distribution Date):	09/10/2017
Number of Days in Coupon Period:	31
Determination Date:	04/10/2017
Effective BBSW for Current Period:	1.6000%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$303,295
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:	\$292,718
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:	\$100,657
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:	\$49,715
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$1,865,713
Mortgage portfolio balance at start of period:	\$271,142,760
Less: Scheduled principal received during the period:	\$753,006
Less: Unscheduled principal received during the period:	\$5,423,426
Plus: Redraws:	\$635,774
Mortgage portfolio balance at close of period:	\$265,602,101
Value of full discharges during the period:	\$2,270,712

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$121,052,520
Class A1 Notes Balance before distribution (Stated):	\$121,052,520
Class A2 Notes Balance before distribution (Invested):	\$111,177,955
Class A2 Notes Balance before distribution (Stated):	\$111,177,955
Class AB Notes Balance before distribution (Invested):	\$28,906,268
Class AB Notes Balance before distribution (Stated):	\$28,906,268
Class B Notes Balance before distribution (Invested):	\$10,006,016
Class B Notes Balance before distribution (Stated):	\$10,006,016
Total Invested Note Balance before distribution:	\$271,142,760
Current Weighted Average Security Coupon Rate:	3.2411%
Mortgage Principal Amount Distributed:	\$6,176,433
Repayment of Redraws:	\$635,774
Class A1 Notes Balance after distribution (Invested):	\$118,578,876
Class A1 Notes Balance after distribution (Stated):	\$118,578,876
Class A1 Notes Bond Factor after distribution:	0.129949
Class A2 Notes Balance after distribution (Invested):	\$108,906,093
Class A2 Notes Balance after distribution (Stated):	\$108,906,093
Class A2 Notes Bond Factor after distribution:	0.435624
Class AB Notes Balance after distribution (Invested):	\$28,315,584
Class AB Notes Balance after distribution (Stated):	\$28,315,584
Class AB Notes Bond Factor after distribution:	0.435624
Class B Notes Balance after distribution (Invested):	\$9,801,548
Class B Notes Balance after distribution (Stated):	\$9,801,548
Class B Notes Bond Factor after distribution:	0.435624
Total Note Balance After distribution :	\$265,602,101

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%	0.14%
Up to and including 50%:	56.83%	41.11%
> 50%, up to and including 55%:	8.35%	9.62%
> 55%, up to and including 60%:	8.46%	10.90%
> 60%, up to and including 65%:	8.40%	12.36%
> 65%, up to and including 70%:	6.35%	9.15%
> 70%, up to and including 75%:	5.95%	8.08%
> 75%, up to and including 80%:	3.60%	5.93%
> 80%, up to and including 85%:	1.14%	1.46%
> 85%, up to and including 90%:	0.74%	1.13%
> 90%, up to and including 95%:	0.06%	0.05%
> 95%:	0.06%	0.07%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	20.47%	2.78%
> \$50,000, up to and including \$100,000:	17.55%	8.55%
> \$100,000, up to and including \$200,000:	31.79%	31.24%
> \$200,000, up to and including \$300,000:	19.78%	31.67%
> \$300,000, up to and including \$400,000:	7.66%	17.33%
> \$400,000, up to and including \$500,000:	2.12%	6.15%
> \$500,000, up to and including \$600,000:	0.57%	2.03%
> \$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:	3.83%	0.42%
> 5 years, up to and including 10 years:	7.55%	3.11%
> 10 years, up to and including 15 years:	18.41%	13.04%
> 15 years, up to and including 20 years:	27.33%	29.02%
> 20 years, up to and including 25 years:	42.77%	54.17%
> 25 years, up to and including 30 years:	0.11%	0.24%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.06%	0.14%
Brisbane Metropolitan	32.88%	33.41%
Gold Coast	3.37%	3.19%
Sunshine Coast	4.17%	3.51%
Queensland - Other	22.93%	16.96%
Sydney Metropolitan	11.89%	15.37%
N.S.W. - Other	7.26%	7.40%
Australian Capital Territory	2.12%	2.95%
Melbourne Metropolitan	7.15%	7.39%
Victoria - Other	1.09%	1.19%
Perth Metropolitan	4.17%	5.85%
W.A. - Other	0.69%	0.56%
Adelaide Metropolitan	0.97%	0.74%
S.A. - Other	0.29%	0.28%
Hobart Metropolitan	0.57%	0.68%
Tasmania - Other	0.40%	0.37%

Loan Purpose	% number of loans	% value of loans
Construction	5.20%	5.07%
Equity Takeout	6.17%	4.92%
Home Improvement	0.91%	0.70%
Purchase Existing Property	59.58%	62.44%
Purchase New Property	0.51%	0.74%
Refinance	19.84%	20.46%
Refinance - Equity Takeout	6.52%	4.45%
Refinance - Home Improvement	1.26%	1.22%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.54%	2.00%
> 30 days, up to and including 60 days:	0.46%	0.68%
> 60 days, up to and including 90 days:	0.23%	0.26%
> 90 days:	0.91%	1.45%

Default Information for Monthly Period Ending 25 September 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	19.30%	18.82%

