

# Apollo Series 2011-1 Trust

## Investor Report for the Monthly Period Ending 25 February 2018

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	26/01/2018
Last Day of Monthly Period:	25/02/2018
Total Current Balance:	\$239,966,099
Total Number of Loans:	1,631
Average Current Balance:	\$147,128
Highest Current Balance:	\$624,236
Weighted Average LVR:	52.17%
Weighted Average Seasoning (Months):	119.85
Weighted Average Remaining Term:	224.58
Weighted Average Variable Rate:	4.6846%
Weighted Average Fixed Rate:	4.3454%
Weighted Average Rate on All Loans:	4.6563%
Percentage (by value) of "Owner Occupied" Loans:	77.99%
Percentage (by value) of Metropolitan Securities:	65.92%
Percentage Mortgage Insured - Primary:	33.82%
Percentage Mortgage Insured - Pool:	66.18%
Percentage (by value) of Variable Rate Loans:	91.80%
Percentage (by value) of Interest Only Loans:	7.98%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$920,515
Principal Draw:	\$0
Total:	\$920,515
Trust Expenses for the Period:	
Servicing Fee:	\$45,438
Management Fee:	\$11,359
Trustee Fee:	\$4,570
Custodian Fee:	\$4,544

Swap Payments:	\$153,416
Facility Fees:	\$447
Class A1 Notes Coupon Payments:	\$251,520
Class A2 Notes Coupon Payments:	\$242,477
Class AB Notes Coupon Payments:	\$82,932
Class B Notes Coupon Payments:	\$40,754
Total Expenses:	\$837,458
Residual Income:	\$83,057
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	08/02/2018
Last Day of Coupon Period (Distribution Date):	08/03/2018
Number of Days in Coupon Period:	28
Determination Date:	05/03/2018
Effective BBSW for Current Period:	1.6700%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$251,520
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:	\$242,477
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:	\$82,932
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:	\$40,754
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgages</b>	
Scheduled Monthly Payment Amount:	\$1,675,918
Mortgage portfolio balance at start of period:	\$243,178,359
Less: Scheduled principal received during the period:	\$777,911
Less: Unscheduled principal received during the period:	\$3,036,666
Plus: Redraws:	\$602,318
Mortgage portfolio balance at close of period:	\$239,966,099
Value of full discharges during the period:	\$1,295,440

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$108,567,727
Class A1 Notes Balance before distribution (Stated):	\$108,567,727
Class A2 Notes Balance before distribution (Invested):	\$99,711,579
Class A2 Notes Balance before distribution (Stated):	\$99,711,579
Class AB Notes Balance before distribution (Invested):	\$25,925,011
Class AB Notes Balance before distribution (Stated):	\$25,925,011
Class B Notes Balance before distribution (Invested):	\$8,974,042
Class B Notes Balance before distribution (Stated):	\$8,974,042
<b>Total Invested Note Balance before distribution:</b>	<b>\$243,178,359</b>
Current Weighted Average Security Coupon Rate:	3.3111%
Mortgage Principal Amount Distributed:	\$3,814,578
Repayment of Redraws:	\$602,318
Class A1 Notes Balance after distribution (Invested):	\$107,133,604
Class A1 Notes Balance after distribution (Stated):	\$107,133,604
Class A1 Notes Bond Factor after distribution:	0.117407
Class A2 Notes Balance after distribution (Invested):	\$98,394,441
Class A2 Notes Balance after distribution (Stated):	\$98,394,441
Class A2 Notes Bond Factor after distribution:	0.393578
Class AB Notes Balance after distribution (Invested):	\$25,582,555
Class AB Notes Balance after distribution (Stated):	\$25,582,555
Class AB Notes Bond Factor after distribution:	0.393578
Class B Notes Balance after distribution (Invested):	\$8,855,500
Class B Notes Balance after distribution (Stated):	\$8,855,500
Class B Notes Bond Factor after distribution:	0.393578
<b>Total Note Balance After distribution :</b>	<b>\$239,966,099</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$3,472,154
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>
Not Applicable	0.12%	0.16%
Up to and including 50%:	58.31%	42.28%
> 50%, up to and including 55%:	8.58%	10.51%
> 55%, up to and including 60%:	8.22%	10.64%
> 60%, up to and including 65%:	8.22%	11.64%
> 65%, up to and including 70%:	6.38%	9.73%
> 70%, up to and including 75%:	5.40%	7.64%
> 75%, up to and including 80%:	3.49%	5.66%
> 80%, up to and including 85%:	0.74%	0.97%
> 85%, up to and including 90%:	0.43%	0.59%
> 95%:	0.12%	0.18%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	21.64%	3.00%
> \$50,000, up to and including \$100,000:	17.41%	8.80%
> \$100,000, up to and including \$200,000:	32.74%	33.10%
> \$200,000, up to and including \$300,000:	18.52%	30.48%
> \$300,000, up to and including \$400,000:	7.23%	16.84%
> \$400,000, up to and including \$500,000:	1.96%	5.93%
> \$500,000, up to and including \$600,000:	0.43%	1.59%
> \$600,000, up to and including \$700,000:	0.06%	0.26%

<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:	3.49%	0.38%
> 5 years, up to and including 10 years:	7.97%	3.35%
> 10 years, up to and including 15 years:	19.56%	13.75%
> 15 years, up to and including 20 years:	28.94%	31.38%
> 20 years, up to and including 25 years:	39.91%	50.88%
> 25 years, up to and including 30 years:	0.12%	0.26%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.12%	0.16%
Brisbane Metropolitan	32.80%	32.78%
Gold Coast	3.25%	3.06%
Sunshine Coast	4.23%	3.42%
Queensland - Other	23.24%	17.53%
Sydney Metropolitan	11.89%	15.56%
N.S.W. - Other	7.11%	7.48%
Australian Capital Territory	1.90%	2.76%
Melbourne Metropolitan	7.17%	7.42%
Victoria - Other	1.04%	1.17%
Perth Metropolitan	4.23%	5.85%
W.A. - Other	0.74%	0.62%
Adelaide Metropolitan	1.04%	0.81%
S.A. - Other	0.25%	0.23%
Hobart Metropolitan	0.55%	0.74%
Tasmania - Other	0.43%	0.41%

Loan Purpose	% number of loans	% value of loans
Construction	5.40%	5.02%
Equity Takeout	6.01%	4.68%
Home Improvement	0.98%	0.76%
Purchase Existing Property	59.53%	62.22%
Purchase New Property	0.43%	0.69%
Refinance	19.68%	20.78%
Refinance - Equity Takeout	6.62%	4.63%
Refinance - Home Improvement	1.35%	1.23%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.90%	2.35%
> 30 days, up to and including 60 days:	0.43%	0.73%
> 60 days, up to and including 90 days:	0.25%	0.36%
> 90 days:	0.86%	1.20%

Default Information for Monthly Period Ending 25 February 2018	
Number of Claims submitted to Mortgage Insurer:	1
Value of Claims submitted to Mortgage Insurer:	\$32,867
Amount paid by Mortgage Insurer:	\$32,867
Amount Charged-off	\$0

CPR Analysis	Monthly CPR	Quarterly CPR
CPR	11.41%	16.41%

