

# Apollo Series 2011-1 Trust

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

Mortgage Portfolio Details	
First Day of Monthly Period:	26/12/2017
Last Day of Monthly Period:	25/01/2018
Total Current Balance:	\$243,178,359
Total Number of Loans:	1,649
Average Current Balance:	\$147,470
Highest Current Balance:	\$625,764
Weighted Average LVR:	52.25%
Weighted Average Seasoning (Months):	119.06
Weighted Average Remaining Term:	225.21
Weighted Average Variable Rate:	4.7009%
Weighted Average Fixed Rate:	4.3436%
Weighted Average Rate on All Loans:	4.6712%
Percentage (by value) of "Owner Occupied" Loans:	78.04%
Percentage (by value) of Metropolitan Securities:	66.02%
Percentage Mortgage Insured - Primary:	34.03%
Percentage Mortgage Insured - Pool:	65.97%
Percentage (by value) of Variable Rate Loans:	91.92%
Percentage (by value) of Interest Only Loans:	8.04%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$939,850
Principal Draw:	\$0
Total:	\$939,850
Trust Expenses for the Period:	
Servicing Fee:	\$46,341
Trust Indemnification:	\$32,527
Management Fee:	\$11,585
Trustee Fee:	\$5,161
Custodian Fee:	\$4,634

Swap Payments:	\$62,767
Facility Fees:	\$495
Class A1 Notes Coupon Payments:	\$288,235
Class A2 Notes Coupon Payments:	\$277,678
Class AB Notes Coupon Payments:	\$94,652
Class B Notes Coupon Payments:	\$46,367
Total Expenses:	\$870,442
Residual Income:	\$69,408
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	08/01/2018
Last Day of Coupon Period (Distribution Date):	08/02/2018
Number of Days in Coupon Period:	31
Determination Date:	05/02/2018
Effective BBSW for Current Period:	1.7150%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$288,235
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:	\$277,678
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:	\$94,652
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:	\$46,367
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgages</b>	
Scheduled Monthly Payment Amount:	\$1,693,401
Mortgage portfolio balance at start of period:	\$248,010,985
Less: Scheduled principal received during the period:	\$767,015
Less: Unscheduled principal received during the period:	\$4,811,463
Plus: Redraws:	\$745,851
Mortgage portfolio balance at close of period:	\$243,178,359
Value of full discharges during the period:	\$1,858,974

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$110,725,268
Class A1 Notes Balance before distribution (Stated):	\$110,725,268
Class A2 Notes Balance before distribution (Invested):	\$101,693,124
Class A2 Notes Balance before distribution (Stated):	\$101,693,124
Class AB Notes Balance before distribution (Invested):	\$26,440,212
Class AB Notes Balance before distribution (Stated):	\$26,440,212
Class B Notes Balance before distribution (Invested):	\$9,152,381
Class B Notes Balance before distribution (Stated):	\$9,152,381
<b>Total Invested Note Balance before distribution:</b>	<b>\$248,010,985</b>
Current Weighted Average Security Coupon Rate:	3.3561%
Mortgage Principal Amount Distributed:	\$5,578,478
Repayment of Redraws:	\$745,851
Class A1 Notes Balance after distribution (Invested):	\$108,567,727
Class A1 Notes Balance after distribution (Stated):	\$108,567,727
Class A1 Notes Bond Factor after distribution:	0.118978
Class A2 Notes Balance after distribution (Invested):	\$99,711,579
Class A2 Notes Balance after distribution (Stated):	\$99,711,579
Class A2 Notes Bond Factor after distribution:	0.398846
Class AB Notes Balance after distribution (Invested):	\$25,925,011
Class AB Notes Balance after distribution (Stated):	\$25,925,011
Class AB Notes Bond Factor after distribution:	0.398846
Class B Notes Balance after distribution (Invested):	\$8,974,042
Class B Notes Balance after distribution (Stated):	\$8,974,042
Class B Notes Bond Factor after distribution:	0.398846
<b>Total Note Balance After distribution :</b>	<b>\$243,178,359</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	0.06%	0.16%
Up to and including 50%:	58.28%	42.35%
> 50%, up to and including 55%:	8.25%	9.89%
> 55%, up to and including 60%:	8.37%	10.83%
> 60%, up to and including 65%:	8.43%	11.95%
> 65%, up to and including 70%:	6.25%	9.33%
> 70%, up to and including 75%:	5.34%	7.57%
> 75%, up to and including 80%:	3.58%	5.97%
> 80%, up to and including 85%:	0.85%	1.12%
> 85%, up to and including 90%:	0.49%	0.65%
> 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:	21.47%	2.94%
> \$50,000, up to and including \$100,000:	17.77%	8.99%
> \$100,000, up to and including \$200,000:	32.38%	32.71%
> \$200,000, up to and including \$300,000:	18.50%	30.36%
> \$300,000, up to and including \$400,000:	7.40%	17.15%
> \$400,000, up to and including \$500,000:	2.00%	6.03%
> \$500,000, up to and including \$600,000:	0.42%	1.58%
> \$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:	3.76%	0.39%
> 5 years, up to and including 10 years:	7.88%	3.40%
> 10 years, up to and including 15 years:	19.77%	13.96%
> 15 years, up to and including 20 years:	28.20%	30.73%
> 20 years, up to and including 25 years:	40.27%	51.26%
> 25 years, up to and including 30 years:	0.12%	0.26%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.06%	0.16%
Brisbane Metropolitan	32.81%	32.96%
Gold Coast	3.27%	3.04%
Sunshine Coast	4.24%	3.39%
Queensland - Other	23.17%	17.43%
Sydney Metropolitan	11.76%	15.44%
N.S.W. - Other	7.34%	7.56%
Australian Capital Territory	1.88%	2.73%
Melbourne Metropolitan	7.22%	7.53%
Victoria - Other	1.09%	1.16%
Perth Metropolitan	4.18%	5.82%
W.A. - Other	0.73%	0.61%
Adelaide Metropolitan	1.03%	0.80%
S.A. - Other	0.24%	0.23%
Hobart Metropolitan	0.55%	0.73%
Tasmania - Other	0.42%	0.40%

Loan Purpose	% number of loans	% value of loans
Construction	5.34%	5.03%
Equity Takeout	6.12%	4.87%
Home Improvement	0.97%	0.75%
Purchase Existing Property	59.31%	62.05%
Purchase New Property	0.42%	0.68%
Refinance	19.83%	20.82%
Refinance - Equity Takeout	6.67%	4.58%
Refinance - Home Improvement	1.33%	1.22%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.64%	2.56%
> 30 days, up to and including 60 days:	0.42%	0.60%
> 60 days, up to and including 90 days:	0.24%	0.37%
> 90 days:	0.85%	1.10%

Default Information for Monthly Period Ending 25 January 2018	
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	18.04%	20.59%

