

# Apollo Series 2011-1 Trust

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

Mortgage Portfolio Details	
First Day of Monthly Period:	26/02/2018
Last Day of Monthly Period:	25/03/2018
Total Current Balance:	\$235,751,929
Total Number of Loans:	1,611
Average Current Balance:	\$146,339
Highest Current Balance:	\$624,708
Weighted Average LVR:	51.91%
Weighted Average Seasoning (Months):	120.75
Weighted Average Remaining Term:	223.72
Weighted Average Variable Rate:	4.6673%
Weighted Average Fixed Rate:	4.3312%
Weighted Average Rate on All Loans:	4.6412%
Percentage (by value) of "Owner Occupied" Loans:	78.10%
Percentage (by value) of Metropolitan Securities:	65.89%
Percentage Mortgage Insured - Primary:	33.58%
Percentage Mortgage Insured - Pool:	66.42%
Percentage (by value) of Variable Rate Loans:	91.95%
Percentage (by value) of Interest Only Loans:	7.97%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$875,516
Principal Draw:	\$0
Total:	\$875,516
Trust Expenses for the Period:	
Servicing Fee:	\$40,498
Management Fee:	\$10,125
Trustee Fee:	\$5,154
Custodian Fee:	\$4,050
Trust Indemnification:	\$25

Swap Payments:	\$0
Facility Fees:	\$511
Class A1 Notes Coupon Payments:	\$291,169
Class A2 Notes Coupon Payments:	\$280,357
Class AB Notes Coupon Payments:	\$95,321
Class B Notes Coupon Payments:	\$46,582
Total Expenses:	\$773,792
Residual Income:	\$101,724
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	08/03/2018
Last Day of Coupon Period (Distribution Date):	09/04/2018
Number of Days in Coupon Period:	32
Determination Date:	04/04/2018
Effective BBSW for Current Period:	1.7500%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$291,169
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:	\$280,357
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:	\$95,321
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:	\$46,582
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgages</b>	
Scheduled Monthly Payment Amount:	\$1,653,226
Mortgage portfolio balance at start of period:	\$239,966,099
Less: Scheduled principal received during the period:	\$833,021
Less: Unscheduled principal received during the period:	\$4,193,590
Plus: Redraws:	\$812,441
Mortgage portfolio balance at close of period:	\$235,751,929
Value of full discharges during the period:	\$1,803,029

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$107,133,604
Class A1 Notes Balance before distribution (Stated):	\$107,133,604
Class A2 Notes Balance before distribution (Invested):	\$98,394,441
Class A2 Notes Balance before distribution (Stated):	\$98,394,441
Class AB Notes Balance before distribution (Invested):	\$25,582,555
Class AB Notes Balance before distribution (Stated):	\$25,582,555
Class B Notes Balance before distribution (Invested):	\$8,855,500
Class B Notes Balance before distribution (Stated):	\$8,855,500
<b>Total Invested Note Balance before distribution:</b>	<b>\$239,966,099</b>
Current Weighted Average Security Coupon Rate:	3.3911%
Mortgage Principal Amount Distributed:	\$5,026,612
Repayment of Redraws:	\$812,441
Class A1 Notes Balance after distribution (Invested):	\$105,252,175
Class A1 Notes Balance after distribution (Stated):	\$105,252,175
Class A1 Notes Bond Factor after distribution:	0.115345
Class A2 Notes Balance after distribution (Invested):	\$96,666,484
Class A2 Notes Balance after distribution (Stated):	\$96,666,484
Class A2 Notes Bond Factor after distribution:	0.386666
Class AB Notes Balance after distribution (Invested):	\$25,133,286
Class AB Notes Balance after distribution (Stated):	\$25,133,286
Class AB Notes Bond Factor after distribution:	0.386666
Class B Notes Balance after distribution (Invested):	\$8,699,984
Class B Notes Balance after distribution (Stated):	\$8,699,984
Class B Notes Bond Factor after distribution:	0.386666
<b>Total Note Balance After distribution :</b>	<b>\$235,751,929</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%:	59.22%	43.36%
> 50%, up to and including 55%:	8.32%	10.11%
> 55%, up to and including 60%:	7.95%	10.41%
> 60%, up to and including 65%:	8.19%	11.64%
> 65%, up to and including 70%:	6.27%	9.47%
> 70%, up to and including 75%:	5.28%	7.59%
> 75%, up to and including 80%:	3.41%	5.45%
> 80%, up to and including 85%:	0.68%	0.96%
> 85%, up to and including 90%:	0.43%	0.60%
> 90%, up to and including 95%:	0.06%	0.06%
> 95%:	0.12%	0.19%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	22.04%	3.04%
> \$50,000, up to and including \$100,000:	17.13%	8.69%
> \$100,000, up to and including \$200,000:	32.96%	33.46%
> \$200,000, up to and including \$300,000:	18.31%	30.34%
> \$300,000, up to and including \$400,000:	7.20%	16.91%
> \$400,000, up to and including \$500,000:	1.92%	5.89%
> \$500,000, up to and including \$600,000:	0.37%	1.41%
> \$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:	3.54%	0.37%
> 5 years, up to and including 10 years:	8.07%	3.34%
> 10 years, up to and including 15 years:	19.68%	13.74%
> 15 years, up to and including 20 years:	29.05%	31.75%
> 20 years, up to and including 25 years:	39.54%	50.53%
> 25 years, up to and including 30 years:	0.12%	0.27%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.06%	0.16%
Brisbane Metropolitan	32.84%	32.73%
Gold Coast	3.29%	3.11%
Sunshine Coast	4.28%	3.49%
Queensland - Other	23.22%	17.44%
Sydney Metropolitan	11.98%	15.83%
N.S.W. - Other	7.14%	7.45%
Australian Capital Territory	1.92%	2.82%
Melbourne Metropolitan	7.20%	7.32%
Victoria - Other	1.06%	1.19%
Perth Metropolitan	4.10%	5.78%
W.A. - Other	0.74%	0.63%
Adelaide Metropolitan	0.99%	0.71%
S.A. - Other	0.25%	0.24%
Hobart Metropolitan	0.50%	0.70%
Tasmania - Other	0.43%	0.41%

Loan Purpose	% number of loans	% value of loans
Construction	5.46%	5.13%
Equity Takeout	5.96%	4.59%
Home Improvement	0.99%	0.78%
Purchase Existing Property	59.34%	62.09%
Purchase New Property	0.43%	0.70%
Refinance	19.80%	20.87%
Refinance - Equity Takeout	6.64%	4.64%
Refinance - Home Improvement	1.37%	1.21%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.80%	2.50%
> 30 days, up to and including 60 days:	0.43%	0.65%
> 60 days, up to and including 90 days:	0.19%	0.28%
> 90 days:	0.87%	1.18%

Default Information for Monthly Period Ending 25 March 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	15.71%	15.15%

