

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 May 2018

Mortgage Portfolio Details	
First Day of Monthly Period:	26/04/2018
Last Day of Monthly Period:	25/05/2018
Total Current Balance:	\$227,968,106
Total Number of Loans:	1,569
Average Current Balance:	\$145,295
Highest Current Balance:	\$622,827
Weighted Average LVR:	51.60%
Weighted Average Seasoning (Months):	122.58
Weighted Average Remaining Term:	221.75
Weighted Average Variable Rate:	4.6918%
Weighted Average Fixed Rate:	4.3019%
Weighted Average Rate on All Loans:	4.6608%
Percentage (by value) of "Owner Occupied" Loans:	78.17%
Percentage (by value) of Metropolitan Securities:	65.72%
Percentage Mortgage Insured - Primary:	33.26%
Percentage Mortgage Insured - Pool:	66.74%
Percentage (by value) of Variable Rate Loans:	91.91%
Percentage (by value) of Interest Only Loans:	8.00%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$856,857
Principal Draw:	\$0
Total:	\$856,857
Trust Expenses for the Period:	
Servicing Fee:	\$42,031
Management Fee:	\$10,508
Trustee Fee:	\$4,837
Custodian Fee:	\$4,203

Swap Payments:	\$10,765
Facility Fees:	\$495
Class A1 Notes Coupon Payments:	\$284,247
Class A2 Notes Coupon Payments:	\$273,203
Class AB Notes Coupon Payments:	\$92,079
Class B Notes Coupon Payments:	\$44,623
Total Expenses:	\$766,991
Residual Income:	\$89,866
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/05/2018
Last Day of Coupon Period (Distribution Date):	08/06/2018
Number of Days in Coupon Period:	31
Determination Date:	05/06/2018
Effective BBSW for Current Period:	1.8750%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$284,247
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:	\$273,203
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:	\$92,079
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:	\$44,623
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$1,603,330
Mortgage portfolio balance at start of period:	\$232,445,707
Less: Scheduled principal received during the period:	\$772,709
Less: Unscheduled principal received during the period:	\$4,563,464
Plus: Redraws:	\$858,571
Mortgage portfolio balance at close of period:	\$227,968,106
Value of full discharges during the period:	\$1,266,810

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$103,776,102
Class A1 Notes Balance before distribution (Stated):	\$103,776,102
Class A2 Notes Balance before distribution (Invested):	\$95,310,819
Class A2 Notes Balance before distribution (Stated):	\$95,310,819
Class AB Notes Balance before distribution (Invested):	\$24,780,813
Class AB Notes Balance before distribution (Stated):	\$24,780,813
Class B Notes Balance before distribution (Invested):	\$8,577,974
Class B Notes Balance before distribution (Stated):	\$8,577,974
Total Invested Note Balance before distribution:	\$232,445,707
Current Weighted Average Security Coupon Rate:	3.5161%
Mortgage Principal Amount Distributed:	\$5,336,172
Repayment of Redraws:	\$858,571
Class A1 Notes Balance after distribution (Invested):	\$101,777,063
Class A1 Notes Balance after distribution (Stated):	\$101,777,063
Class A1 Notes Bond Factor after distribution:	0.111537
Class A2 Notes Balance after distribution (Invested):	\$93,474,847
Class A2 Notes Balance after distribution (Stated):	\$93,474,847
Class A2 Notes Bond Factor after distribution:	0.373899
Class AB Notes Balance after distribution (Invested):	\$24,303,460
Class AB Notes Balance after distribution (Stated):	\$24,303,460
Class AB Notes Bond Factor after distribution:	0.373899
Class B Notes Balance after distribution (Invested):	\$8,412,736
Class B Notes Balance after distribution (Stated):	\$8,412,736
Class B Notes Bond Factor after distribution:	0.373899
Total Note Balance After distribution :	\$227,968,106

Facilities	
Liquidity Facility Limit	\$3,472,154
Drawn Amount	\$0
Redraw Facility Limit	\$1,240,055
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	0.13%	0.23%
Up to and including 50%:	59.85%	43.85%
> 50%, up to and including 55%:	8.03%	10.34%
> 55%, up to and including 60%:	8.35%	10.78%
> 60%, up to and including 65%:	7.84%	10.79%
> 65%, up to and including 70%:	6.31%	9.67%
> 70%, up to and including 75%:	5.10%	7.55%
> 75%, up to and including 80%:	3.25%	5.15%
> 80%, up to and including 85%:	0.70%	1.00%
> 85%, up to and including 90%:	0.38%	0.56%
> 95%:	0.06%	0.07%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	22.50%	3.16%
> \$50,000, up to and including \$100,000:	17.21%	8.77%
> \$100,000, up to and including \$200,000:	32.95%	33.80%
> \$200,000, up to and including \$300,000:	17.91%	29.93%
> \$300,000, up to and including \$400,000:	7.07%	16.74%
> \$400,000, up to and including \$500,000:	1.91%	5.88%
> \$500,000, up to and including \$600,000:	0.38%	1.45%
> \$600,000, up to and including \$700,000:	0.06%	0.27%

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:	3.38%	0.38%
> 5 years, up to and including 10 years:	8.09%	3.37%
> 10 years, up to and including 15 years:	20.08%	13.96%
> 15 years, up to and including 20 years:	29.45%	32.35%
> 20 years, up to and including 25 years:	38.88%	49.66%
> 25 years, up to and including 30 years:	0.13%	0.27%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.13%	0.23%
Brisbane Metropolitan	33.08%	32.88%
Gold Coast	3.31%	3.08%
Sunshine Coast	4.33%	3.56%
Queensland - Other	23.01%	17.47%
Sydney Metropolitan	11.92%	15.57%
N.S.W. - Other	7.20%	7.54%
Australian Capital Territory	1.98%	2.85%
Melbourne Metropolitan	7.07%	7.25%
Victoria - Other	1.08%	1.13%
Perth Metropolitan	4.02%	5.72%
W.A. - Other	0.76%	0.65%
Adelaide Metropolitan	1.02%	0.73%
S.A. - Other	0.25%	0.24%
Hobart Metropolitan	0.51%	0.72%
Tasmania - Other	0.32%	0.36%

Loan Purpose	% number of loans	% value of loans
Construction	5.61%	5.27%
Equity Takeout	5.86%	4.66%
Home Improvement	0.96%	0.71%
Purchase Existing Property	59.72%	62.34%
Purchase New Property	0.45%	0.72%
Refinance	19.69%	20.67%
Refinance - Equity Takeout	6.37%	4.40%
Refinance - Home Improvement	1.34%	1.23%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.59%	2.38%
> 30 days, up to and including 60 days:	0.45%	0.47%
> 60 days, up to and including 90 days:	0.13%	0.26%
> 90 days:	0.96%	1.38%

Default Information for Monthly Period Ending 25 May 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	17.59%	15.31%

