

Apollo Series 2011-1 Trust

Investor Report for the Monthly Period Ending 25 December 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	26/11/2017
Last Day of Monthly Period:	25/12/2017
Total Current Balance:	\$248,010,985
Total Number of Loans:	1,666
Average Current Balance:	\$148,866
Highest Current Balance:	\$627,756
Weighted Average LVR:	52.30%
Weighted Average Seasoning (Months):	118.07
Weighted Average Remaining Term:	226.37
Weighted Average Variable Rate:	4.7099%
Weighted Average Fixed Rate:	4.3633%
Weighted Average Rate on All Loans:	4.6817%
Percentage (by value) of "Owner Occupied" Loans:	77.87%
Percentage (by value) of Metropolitan Securities:	66.19%
Percentage Mortgage Insured - Primary:	33.78%
Percentage Mortgage Insured - Pool:	66.22%
Percentage (by value) of Variable Rate Loans:	91.72%
Percentage (by value) of Interest Only Loans:	8.15%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$940,120
Principal Draw:	\$0
Total:	\$940,120
Trust Expenses for the Period:	
Servicing Fee:	\$45,778
Management Fee:	\$11,445
Trustee Fee:	\$5,268
Custodian Fee:	\$4,578
Trust Indemnification:	\$2,901

Swap Payments:	\$56,565
Facility Fees:	\$586
Class A1 Notes Coupon Payments:	\$290,869
Class A2 Notes Coupon Payments:	\$280,367
Class AB Notes Coupon Payments:	\$95,818
Class B Notes Coupon Payments:	\$47,054
Total Expenses:	\$841,231
Residual Income:	\$98,889
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	08/12/2017
Last Day of Coupon Period (Distribution Date):	08/01/2018
Number of Days in Coupon Period:	31
Determination Date:	03/01/2018
Effective BBSW for Current Period:	1.6800%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$290,869
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:	\$280,367
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:	\$95,818
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:	\$47,054
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$1,746,897
Mortgage portfolio balance at start of period:	\$253,168,812
Less: Scheduled principal received during the period:	\$659,315
Less: Unscheduled principal received during the period:	\$5,131,436
Plus: Redraws:	\$632,924
Mortgage portfolio balance at close of period:	\$248,010,985
Value of full discharges during the period:	\$1,631,916

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$113,027,996
Class A1 Notes Balance before distribution (Stated):	\$113,027,996
Class A2 Notes Balance before distribution (Invested):	\$103,808,012
Class A2 Notes Balance before distribution (Stated):	\$103,808,012
Class AB Notes Balance before distribution (Invested):	\$26,990,083
Class AB Notes Balance before distribution (Stated):	\$26,990,083
Class B Notes Balance before distribution (Invested):	\$9,342,721
Class B Notes Balance before distribution (Stated):	\$9,342,721
Total Invested Note Balance before distribution:	\$253,168,812
Current Weighted Average Security Coupon Rate:	3.3211%
Mortgage Principal Amount Distributed:	\$5,790,751
Repayment of Redraws:	\$632,924
Class A1 Notes Balance after distribution (Invested):	\$110,725,268
Class A1 Notes Balance after distribution (Stated):	\$110,725,268
Class A1 Notes Bond Factor after distribution:	0.121343
Class A2 Notes Balance after distribution (Invested):	\$101,693,124
Class A2 Notes Balance after distribution (Stated):	\$101,693,124
Class A2 Notes Bond Factor after distribution:	0.406772
Class AB Notes Balance after distribution (Invested):	\$26,440,212
Class AB Notes Balance after distribution (Stated):	\$26,440,212
Class AB Notes Bond Factor after distribution:	0.406772
Class B Notes Balance after distribution (Invested):	\$9,152,381
Class B Notes Balance after distribution (Stated):	\$9,152,381
Class B Notes Bond Factor after distribution:	0.406772
Total Note Balance After distribution :	\$248,010,985

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	0.12%	0.22%
Up to and including 50%:	57.74%	41.85%
> 50%, up to and including 55%:	8.76%	10.33%
> 55%, up to and including 60%:	8.04%	10.48%
> 60%, up to and including 65%:	8.64%	12.32%
> 65%, up to and including 70%:	6.42%	9.63%
> 70%, up to and including 75%:	5.04%	6.97%
> 75%, up to and including 80%:	3.84%	6.37%
> 80%, up to and including 85%:	0.90%	1.20%
> 85%, up to and including 90%:	0.42%	0.57%
> 95%:	0.06%	0.06%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	21.31%	2.91%
> \$50,000, up to and including \$100,000:	17.53%	8.77%
> \$100,000, up to and including \$200,000:	32.35%	32.39%
> \$200,000, up to and including \$300,000:	18.73%	30.52%
> \$300,000, up to and including \$400,000:	7.44%	17.09%
> \$400,000, up to and including \$500,000:	2.04%	6.09%
> \$500,000, up to and including \$600,000:	0.54%	1.98%
> \$600,000, up to and including \$700,000:	0.06%	0.25%

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:	3.60%	0.38%
> 5 years, up to and including 10 years:	7.92%	3.34%
> 10 years, up to and including 15 years:	19.39%	13.73%
> 15 years, up to and including 20 years:	27.67%	29.78%
> 20 years, up to and including 25 years:	41.30%	52.52%
> 25 years, up to and including 30 years:	0.12%	0.25%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.12%	0.22%
Brisbane Metropolitan	32.89%	33.17%
Gold Coast	3.36%	3.15%
Sunshine Coast	4.20%	3.30%
Queensland - Other	22.93%	17.16%
Sydney Metropolitan	11.82%	15.40%
N.S.W. - Other	7.26%	7.59%
Australian Capital Territory	1.86%	2.69%
Melbourne Metropolitan	7.26%	7.63%
Victoria - Other	1.08%	1.18%
Perth Metropolitan	4.20%	5.79%
W.A. - Other	0.72%	0.59%
Adelaide Metropolitan	1.02%	0.79%
S.A. - Other	0.24%	0.23%
Hobart Metropolitan	0.60%	0.72%
Tasmania - Other	0.42%	0.40%

Loan Purpose	% number of loans	% value of loans
Construction	5.34%	5.06%
Equity Takeout	6.06%	4.78%
Home Improvement	0.96%	0.74%
Purchase Existing Property	59.24%	61.94%
Purchase New Property	0.42%	0.67%
Refinance	19.93%	20.87%
Refinance - Equity Takeout	6.72%	4.66%
Refinance - Home Improvement	1.32%	1.27%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.74%	2.50%
> 30 days, up to and including 60 days:	0.24%	0.30%
> 60 days, up to and including 90 days:	0.30%	0.34%
> 90 days:	0.96%	1.47%

Default Information for Monthly Period Ending 25 December 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	19.40%	21.82%

