

# Apollo Series 2011-1 Trust

## Investor Report for the Monthly Period Ending 25 August 2019

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	26/07/2019
Last Day of Monthly Period:	25/08/2019
Total Current Balance:	\$175,509,549
Total Number of Loans:	1,319
Average Current Balance:	\$133,063
Highest Current Balance:	\$548,904
Weighted Average LVR:	48.94%
Weighted Average Seasoning (Months):	137.57
Weighted Average Remaining Term:	207.33
Weighted Average Variable Rate:	4.3243%
Weighted Average Fixed Rate:	4.0467%
Weighted Average Rate on All Loans:	4.3003%
Percentage (by value) of "Owner Occupied" Loans:	77.30%
Percentage (by value) of Metropolitan Securities:	65.36%
Percentage Mortgage Insured - Primary:	32.32%
Percentage Mortgage Insured - Pool:	67.68%
Percentage (by value) of Variable Rate Loans:	91.38%
Percentage (by value) of Interest Only Loans:	5.86%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$632,832
Principal Draw:	\$0
Total:	\$632,832
Trust Expenses for the Period:	
Servicing Fee:	\$33,347
Management Fee:	\$8,337
Trustee Fee:	\$3,873
Custodian Fee:	\$3,335

Swap Payments:	\$79,129
Facility Fees:	\$442
Class A1 Notes Coupon Payments:	\$167,011
Class A2 Notes Coupon Payments:	\$163,011
Class AB Notes Coupon Payments:	\$59,064
Class B Notes Coupon Payments:	\$30,550
Total Expenses:	\$548,098
Residual Income:	\$84,734
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	08/08/2019
Last Day of Coupon Period (Distribution Date):	09/09/2019
Number of Days in Coupon Period:	32
Determination Date:	04/09/2019
Effective BBSW for Current Period:	1.0408%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$167,011
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:	\$163,011
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:	\$59,064
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:	\$30,550
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgages</b>	
Scheduled Monthly Payment Amount:	\$1,308,569
Mortgage portfolio balance at start of period:	\$178,471,605
Less: Scheduled principal received during the period:	\$708,032
Less: Unscheduled principal received during the period:	\$2,817,089
Plus: Redraws:	\$563,065
Mortgage portfolio balance at close of period:	\$175,509,549
Value of full discharges during the period:	\$856,534

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$79,679,198
Class A1 Notes Balance before distribution (Stated):	\$79,679,198
Class A2 Notes Balance before distribution (Invested):	\$73,179,561
Class A2 Notes Balance before distribution (Stated):	\$73,179,561
Class AB Notes Balance before distribution (Invested):	\$19,026,686
Class AB Notes Balance before distribution (Stated):	\$19,026,686
Class B Notes Balance before distribution (Invested):	\$6,586,160
Class B Notes Balance before distribution (Stated):	\$6,586,160
<b>Total Invested Note Balance before distribution:</b>	<b>\$178,471,604</b>
Current Weighted Average Security Coupon Rate:	2.6819%
Mortgage Principal Amount Distributed:	\$3,525,121
Repayment of Redraws:	\$563,065
Class A1 Notes Balance after distribution (Invested):	\$78,356,779
Class A1 Notes Balance after distribution (Stated):	\$78,356,779
Class A1 Notes Bond Factor after distribution:	0.085870
Class A2 Notes Balance after distribution (Invested):	\$71,965,015
Class A2 Notes Balance after distribution (Stated):	\$71,965,015
Class A2 Notes Bond Factor after distribution:	0.287860
Class AB Notes Balance after distribution (Invested):	\$18,710,904
Class AB Notes Balance after distribution (Stated):	\$18,710,904
Class AB Notes Bond Factor after distribution:	0.287860
Class B Notes Balance after distribution (Invested):	\$6,476,851
Class B Notes Balance after distribution (Stated):	\$6,476,851
Class B Notes Bond Factor after distribution:	0.287860
<b>Total Note Balance After distribution :</b>	<b>\$175,509,549</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$2,948,637
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>
Up to and including 50%:	65.96%	50.09%
> 50%, up to and including 55%:	7.20%	9.74%
> 55%, up to and including 60%:	8.34%	11.43%
> 60%, up to and including 65%:	6.44%	9.65%
> 65%, up to and including 70%:	5.53%	8.30%
> 70%, up to and including 75%:	3.94%	6.57%
> 75%, up to and including 80%:	1.67%	2.77%
> 80%, up to and including 85%:	0.61%	0.98%
> 85%, up to and including 90%:	0.23%	0.41%
> 90%, up to and including 95%:	0.08%	0.06%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	25.17%	3.78%
> \$50,000, up to and including \$100,000:	19.26%	10.70%
> \$100,000, up to and including \$200,000:	32.45%	36.40%
> \$200,000, up to and including \$300,000:	15.69%	28.75%
> \$300,000, up to and including \$400,000:	5.99%	15.43%
> \$400,000, up to and including \$500,000:	1.36%	4.62%
> \$500,000, up to and including \$600,000:	0.08%	0.31%

<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:	4.55%	0.67%
> 5 years, up to and including 10 years:	9.48%	5.15%
> 10 years, up to and including 15 years:	22.74%	16.63%
> 15 years, up to and including 20 years:	33.59%	38.65%
> 20 years, up to and including 25 years:	29.57%	38.85%
> 25 years, up to and including 30 years:	0.08%	0.05%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	33.13%	32.47%
Gold Coast	2.88%	2.85%
Sunshine Coast	4.02%	3.25%
Queensland - Other	23.50%	17.99%
Sydney Metropolitan	11.90%	15.56%
N.S.W. - Other	7.20%	7.87%
Australian Capital Territory	1.90%	2.46%
Melbourne Metropolitan	7.28%	7.32%
Victoria - Other	0.99%	1.08%
Perth Metropolitan	3.94%	5.95%
W.A. - Other	0.91%	0.83%
Adelaide Metropolitan	1.06%	0.76%
S.A. - Other	0.30%	0.30%
Hobart Metropolitan	0.61%	0.83%
Tasmania - Other	0.38%	0.45%

Loan Purpose	% number of loans	% value of loans
Construction	5.38%	4.62%
Equity Takeout	5.84%	4.72%
Home Improvement	0.83%	0.61%
Purchase Existing Property	60.12%	62.65%
Purchase New Property	0.38%	0.75%
Refinance	20.02%	21.30%
Refinance - Equity Takeout	5.99%	4.05%
Refinance - Home Improvement	1.44%	1.30%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.91%	1.11%
> 30 days, up to and including 60 days:	0.38%	0.51%
> 60 days, up to and including 90 days:	0.23%	0.29%
> 90 days:	1.36%	2.00%

Default Information for Monthly Period Ending 25 August 2019	
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	14.20%	14.06%

The 2011-01 Series Trust complies with Article 405 of Reg 575/2013