

# Apollo Series 2011-1 Trust

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

Mortgage Portfolio Details	
First Day of Monthly Period:	26/08/2019
Last Day of Monthly Period:	25/09/2019
Total Current Balance:	\$171,852,801
Total Number of Loans:	1,304
Average Current Balance:	\$131,789
Highest Current Balance:	\$547,346
Weighted Average LVR:	48.76%
Weighted Average Seasoning (Months):	138.55
Weighted Average Remaining Term:	206.42
Weighted Average Variable Rate:	4.3037%
Weighted Average Fixed Rate:	4.0173%
Weighted Average Rate on All Loans:	4.2800%
Percentage (by value) of "Owner Occupied" Loans:	77.79%
Percentage (by value) of Metropolitan Securities:	65.08%
Percentage Mortgage Insured - Primary:	32.31%
Percentage Mortgage Insured - Pool:	67.69%
Percentage (by value) of Variable Rate Loans:	91.75%
Percentage (by value) of Interest Only Loans:	5.75%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$589,162
Principal Draw:	\$0
Total:	\$589,162
Trust Expenses for the Period:	
Servicing Fee:	\$32,794
Management Fee:	\$8,198
Trustee Fee:	\$3,451
Custodian Fee:	\$3,279
Trust Indemnification:	\$25

Swap Payments:	\$103,355
Facility Fees:	\$401
Class A1 Notes Coupon Payments:	\$149,489
Class A2 Notes Coupon Payments:	\$145,872
Class AB Notes Coupon Payments:	\$52,793
Class B Notes Coupon Payments:	\$27,280
Total Expenses:	\$526,938
Residual Income:	\$62,225
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	09/09/2019
Last Day of Coupon Period (Distribution Date):	08/10/2019
Number of Days in Coupon Period:	29
Determination Date:	02/10/2019
Effective BBSW for Current Period:	1.0512%
Class A1 Notes Interest Margin over BBSW:	1.35%
Class A1 Notes Interest this Coupon Period:	\$149,489
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:	\$145,872
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:	\$52,793
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:	\$27,280
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgagors</b>	
Scheduled Monthly Payment Amount:	\$1,272,809
Mortgage portfolio balance at start of period:	\$175,509,549
Less: Scheduled principal received during the period:	\$704,199
Less: Unscheduled principal received during the period:	\$3,431,423
Plus: Redraws:	\$478,874
Mortgage portfolio balance at close of period:	\$171,852,801
Value of full discharges during the period:	\$962,204

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$78,356,779
Class A1 Notes Balance before distribution (Stated):	\$78,356,779
Class A2 Notes Balance before distribution (Invested):	\$71,965,015
Class A2 Notes Balance before distribution (Stated):	\$71,965,015
Class AB Notes Balance before distribution (Invested):	\$18,710,904
Class AB Notes Balance before distribution (Stated):	\$18,710,904
Class B Notes Balance before distribution (Invested):	\$6,476,851
Class B Notes Balance before distribution (Stated):	\$6,476,851
<b>Total Invested Note Balance before distribution:</b>	<b>\$175,509,549</b>
Current Weighted Average Security Coupon Rate:	2.6923%
Mortgage Principal Amount Distributed:	\$4,135,621
Repayment of Redraws:	\$478,874
Class A1 Notes Balance after distribution (Invested):	\$76,724,212
Class A1 Notes Balance after distribution (Stated):	\$76,724,212
Class A1 Notes Bond Factor after distribution:	0.084081
Class A2 Notes Balance after distribution (Invested):	\$70,465,621
Class A2 Notes Balance after distribution (Stated):	\$70,465,621
Class A2 Notes Bond Factor after distribution:	0.281862
Class AB Notes Balance after distribution (Invested):	\$18,321,062
Class AB Notes Balance after distribution (Stated):	\$18,321,062
Class AB Notes Bond Factor after distribution:	0.281862
Class B Notes Balance after distribution (Invested):	\$6,341,906
Class B Notes Balance after distribution (Stated):	\$6,341,906
Class B Notes Bond Factor after distribution:	0.281862
<b>Total Note Balance After distribution :</b>	<b>\$171,852,801</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>
Not Applicable	0.15%	0.20%
Up to and including 50%:	66.18%	50.12%
> 50%, up to and including 55%:	7.29%	9.72%
> 55%, up to and including 60%:	8.05%	11.40%
> 60%, up to and including 65%:	6.60%	9.85%
> 65%, up to and including 70%:	5.44%	8.17%
> 70%, up to and including 75%:	3.76%	6.23%
> 75%, up to and including 80%:	1.69%	2.83%
> 80%, up to and including 85%:	0.61%	1.06%
> 85%, up to and including 90%:	0.15%	0.36%
> 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:	25.23%	3.77%
> \$50,000, up to and including \$100,000:	19.63%	10.95%
> \$100,000, up to and including \$200,000:	32.29%	36.48%
> \$200,000, up to and including \$300,000:	15.49%	28.54%
> \$300,000, up to and including \$400,000:	5.98%	15.49%
> \$400,000, up to and including \$500,000:	1.15%	3.88%
> \$500,000, up to and including \$600,000:	0.23%	0.90%

<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:	4.14%	0.64%
> 5 years, up to and including 10 years:	10.51%	5.89%
> 10 years, up to and including 15 years:	22.70%	16.74%
> 15 years, up to and including 20 years:	34.51%	40.12%
> 20 years, up to and including 25 years:	28.07%	36.56%
> 25 years, up to and including 30 years:	0.08%	0.05%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.15%	0.20%
Brisbane Metropolitan	32.75%	32.06%
Gold Coast	2.91%	2.91%
Sunshine Coast	3.99%	3.18%
Queensland - Other	23.47%	18.08%
Sydney Metropolitan	11.96%	15.62%
N.S.W. - Other	7.29%	7.83%
Australian Capital Territory	1.92%	2.50%
Melbourne Metropolitan	7.36%	7.43%
Victoria - Other	1.00%	1.10%
Perth Metropolitan	3.99%	5.85%
W.A. - Other	0.92%	0.85%
Adelaide Metropolitan	1.00%	0.77%
S.A. - Other	0.31%	0.31%
Hobart Metropolitan	0.61%	0.85%
Tasmania - Other	0.38%	0.45%

Loan Purpose	% number of loans	% value of loans
Construction	5.44%	4.51%
Equity Takeout	5.90%	4.81%
Home Improvement	0.84%	0.61%
Purchase Existing Property	59.89%	62.53%
Purchase New Property	0.38%	0.76%
Refinance	20.09%	21.41%
Refinance - Equity Takeout	5.98%	4.07%
Refinance - Home Improvement	1.46%	1.30%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.92%	1.23%
> 30 days, up to and including 60 days:	0.77%	1.01%
> 60 days, up to and including 90 days:	0.15%	0.25%
> 90 days:	1.30%	1.90%

Default Information for Monthly Period Ending 25 September 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	18.49%	15.75%

