

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 31 August 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	01/08/2017
Last Day of Monthly Period:	31/08/2017
Total Current Balance:	\$1,083,036,640
Total Number of Loans:	4,082
Average Current Balance:	\$265,320
Highest Current Balance:	\$999,625
Weighted Average LVR:	63.39%
Weighted Average Seasoning (Months):	51.28
Weighted Average Remaining Term:	292.77
Weighted Average Variable Rate:	4.4457%
Weighted Average Fixed Rate:	4.4227%
Weighted Average Rate on All Loans:	4.4436%
Percentage (by value) of "Owner Occupied" Loans:	79.41%
Percentage (by value) of Metropolitan Securities:	69.05%
Percentage Mortgage Insured - Primary:	31.02%
Percentage Mortgage Insured - Pool:	68.98%
Percentage (by value) of Variable Rate Loans:	88.42%
Percentage (by value) of Interest Only Loans:	15.00%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$4,236,221
Principal Draw:	\$0
Total:	\$4,236,221
Trust Expenses for the Period:	
Servicing Fee:	\$206,988
Management Fee:	\$51,747
Custodian Fee:	\$20,699
Trustee Fee:	\$17,527
Trust Indemnification:	\$24

Swap Payments:	\$727,559
Facility Fees:	\$2,056
Class A Notes Coupon Payments:	\$2,261,289
Class AB Notes Coupon Payments:	\$138,442
Class B Notes Coupon Payments:	\$68,990
Class C Notes Coupon Payments:	\$61,002
Class D Notes Coupon Payments:	\$31,644
Class E Notes Coupon Payments:	\$50,753
Total Expenses:	\$3,638,719
Residual Income:	\$597,502
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	14/08/2017
Last Day of Coupon Period (Distribution Date):	13/09/2017
Number of Days in Coupon Period:	30
Determination Date:	08/09/2017
Effective BBSW for Current Period:	1.6000%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$2,261,289
Class A Notes Unpaid Interest from prior Coupon Periods:	\$0
Class AB Notes Interest Margin over BBSW:	1.90%
Class AB Notes Interest this Coupon Period:	\$138,442
Class AB Notes Unpaid Interest from prior Coupon Periods:	\$0
Class B Notes Interest Margin over BBSW:	2.35%
Class B Notes Interest this Coupon Period:	\$68,990
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0
Class C Notes Interest Margin over BBSW:	3.15%
Class C Notes Interest this Coupon Period:	\$61,002
Class C Notes Unpaid Interest from prior Coupon Periods:	\$0
Class D Notes Interest Margin over BBSW:	4.00%
Class D Notes Interest this Coupon Period:	\$31,644
Class D Notes Unpaid Interest from prior Coupon Periods:	\$0
Class E Notes Interest Margin over BBSW:	6.00%
Class E Notes Interest this Coupon Period:	\$50,753
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$6,043,870
Mortgage portfolio balance at start of period:	\$1,107,778,346
Less: Scheduled principal received during the period:	\$2,350,083
Less: Unscheduled principal received during the period:	\$24,375,260
Plus: Redraws:	\$1,983,638
Mortgage portfolio balance at close of period:	\$1,083,036,640
Value of full discharges during the period:	\$19,549,552

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$1,007,778,346
Class A Notes Balance before distribution (Stated):	\$1,007,778,346
Class AB Notes Balance before distribution (Invested):	\$48,125,000
Class AB Notes Balance before distribution (Stated):	\$48,125,000
Class B Notes Balance before distribution (Invested):	\$21,250,000
Class B Notes Balance before distribution (Stated):	\$21,250,000
Class C Notes Balance before distribution (Invested):	\$15,625,000
Class C Notes Balance before distribution (Stated):	\$15,625,000
Class D Notes Balance before distribution (Invested):	\$6,875,000
Class D Notes Balance before distribution (Stated):	\$6,875,000
Class E Notes Balance before distribution (Invested):	\$8,125,000
Class E Notes Balance before distribution (Stated):	\$8,125,000
Total Invested Note Balance before distribution:	\$1,107,778,346

Current Weighted Average Security Coupon Rate:	2.8689%
Mortgage Principal Amount Distributed:	\$26,725,343
Repayment of Redraws:	\$1,983,638
Class A Notes Balance after distribution (Invested):	\$983,036,640
Class A Notes Balance after distribution (Stated):	\$983,036,640
Class A Notes Bond Factor after distribution:	0.854814
Class AB Notes Balance after distribution (Invested):	\$48,125,000
Class AB Notes Balance after distribution (Stated):	\$48,125,000
Class AB Notes Bond Factor after distribution:	1.000000
Class B Notes Balance after distribution (Invested):	\$21,250,000
Class B Notes Balance after distribution (Stated):	\$21,250,000
Class B Notes Bond Factor after distribution:	1.000000
Class C Notes Balance after distribution (Invested):	\$15,625,000
Class C Notes Balance after distribution (Stated):	\$15,625,000
Class C Notes Bond Factor after distribution:	1.000000
Class D Notes Balance after distribution (Invested):	\$6,875,000
Class D Notes Balance after distribution (Stated):	\$6,875,000
Class D Notes Bond Factor after distribution:	1.000000
Class E Notes Balance after distribution (Invested):	\$8,125,000
Class E Notes Balance after distribution (Stated):	\$8,125,000
Class E Notes Bond Factor after distribution:	1.000000
Total Note Balance After distribution :	\$1,083,036,640

Facilities	
Liquidity Facility Limit	\$14,783,023
Drawn Amount	\$0
Redraw Facility Limit	\$5,685,778
Drawn Amount	\$0

Reserve	
Liquidity Reserve	\$150,000

Loan To Valuation Ratio	% number of loans	% value of loans
Not Applicable	0.05%	0.00%
Up to and including 50%:	35.28%	21.98%
> 50%, up to and including 55%:	6.57%	6.71%
> 55%, up to and including 60%:	6.20%	6.80%
> 60%, up to and including 65%:	8.57%	9.91%
> 65%, up to and including 70%:	10.66%	13.62%
> 70%, up to and including 75%:	11.51%	14.62%
> 75%, up to and including 80%:	10.26%	12.80%
> 80%, up to and including 85%:	4.85%	5.94%
> 85%, up to and including 90%:	4.83%	5.93%
> 90%, up to and including 95%:	1.20%	1.64%
> 95%:	0.02%	0.05%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	5.17%	0.54%
> \$50,000, up to and including \$100,000:	7.08%	2.03%
> \$100,000, up to and including \$200,000:	22.71%	13.37%
> \$200,000, up to and including \$300,000:	29.18%	27.63%
> \$300,000, up to and including \$400,000:	20.82%	27.06%
> \$400,000, up to and including \$500,000:	8.67%	14.42%
> \$500,000, up to and including \$600,000:	3.67%	7.52%
> \$600,000, up to and including \$700,000:	1.27%	3.12%
> \$700,000, up to and including \$750,000:	0.47%	1.27%
> \$750,000:	0.96%	3.05%

Seasoning Analysis	% number of loans	% value of loans
> 12 months, up to and including 18 months:	0.12%	0.11%
> 18 months, up to and including 24 months:	7.69%	8.81%
> 24 months, up to and including 30 months:	9.92%	10.99%
> 30 months, up to and including 36 months:	18.08%	20.09%
> 36 months, up to and including 48 months:	18.18%	19.63%
> 48 months, up to and including 60 months:	14.89%	15.12%
> 60 months:	31.11%	25.24%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.78%	0.14%
> 5 years, up to and including 10 years:	2.99%	0.89%
> 10 years, up to and including 15 years:	7.15%	3.91%
> 15 years, up to and including 20 years:	13.42%	9.80%
> 20 years, up to and including 25 years:	22.59%	23.25%
> 25 years, up to and including 30 years:	53.06%	62.01%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.05%	0.00%
Brisbane Metropolitan	24.13%	22.52%
Gold Coast	5.24%	5.18%
Sunshine Coast	4.14%	3.25%
Queensland - Other	16.93%	12.83%
Sydney Metropolitan	15.68%	21.61%
N.S.W. - Other	7.47%	6.45%
Australian Capital Territory	1.69%	1.85%
Melbourne Metropolitan	9.60%	10.87%
Victoria - Other	2.62%	2.16%
Perth Metropolitan	7.52%	9.00%
W.A. - Other	0.56%	0.46%
Adelaide Metropolitan	2.67%	2.35%
S.A. - Other	0.44%	0.31%
Darwin Metropolitan	0.37%	0.49%
N.T. - Other	0.10%	0.10%
Hobart Metropolitan	0.47%	0.36%
Tasmania - Other	0.32%	0.20%

Loan Purpose	% number of loans	% value of loans
Construction	4.85%	5.29%
Equity Takeout	2.16%	1.35%
Home Improvement	0.34%	0.24%
Purchase Existing Property	64.82%	64.42%
Purchase New Property	0.96%	1.11%
Refinance	24.79%	26.50%
Refinance - Equity Takeout	1.89%	1.00%
Refinance - Home Improvement	0.20%	0.08%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.15%	1.34%
> 30 days, up to and including 60 days:	0.17%	0.19%
> 60 days, up to and including 90 days:	0.22%	0.21%
> 90 days:	0.10%	0.14%

Default Information for Monthly Period Ending 31 August 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	21.77%	0.00%

The 2017-01 Series Trust is CRD2 compliant