

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 30 June 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	01/06/2017
Last Day of Monthly Period:	30/06/2017
Total Current Balance:	\$1,137,155,628
Total Number of Loans:	4,241
Average Current Balance:	\$268,134
Highest Current Balance:	\$999,625
Weighted Average LVR:	63.81%
Weighted Average Seasoning (Months):	49.32
Weighted Average Remaining Term:	294.63
Weighted Average Variable Rate:	4.4303%
Weighted Average Fixed Rate:	4.4443%
Weighted Average Rate on All Loans:	4.4334%
Percentage (by value) of "Owner Occupied" Loans:	78.58%
Percentage (by value) of Metropolitan Securities:	69.17%
Percentage Mortgage Insured - Primary:	31.29%
Percentage Mortgage Insured - Pool:	68.71%
Percentage (by value) of Variable Rate Loans:	88.33%
Percentage (by value) of Interest Only Loans:	15.35%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$4,446,138
Principal Draw:	\$0
Total:	\$4,446,138
Trust Expenses for the Period:	
Servicing Fee:	\$209,824
Management Fee:	\$52,456
Custodian Fee:	\$20,982
Trustee Fee:	\$18,360
Trust Indemnification:	\$24

Swap Payments:	\$744,548
Facility Fees:	\$2,166
Class A Notes Coupon Payments:	\$2,392,416
Class AB Notes Coupon Payments:	\$139,035
Class B Notes Coupon Payments:	\$69,252
Class C Notes Coupon Payments:	\$61,194
Class D Notes Coupon Payments:	\$31,729
Class E Notes Coupon Payments:	\$50,854
Total Expenses:	\$3,792,840
Residual Income:	\$653,298
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/06/2017
Last Day of Coupon Period (Distribution Date):	13/07/2017
Number of Days in Coupon Period:	30
Determination Date:	10/07/2017
Effective BBSW for Current Period:	1.6150%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$2,392,416
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:	\$139,035
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:	\$69,252
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:	\$61,194
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:	\$31,729
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:	\$50,854
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$6,290,767
Mortgage portfolio balance at start of period:	\$1,160,390,609
Less: Scheduled principal received during the period:	\$2,413,593
Less: Unscheduled principal received during the period:	\$24,020,209
Plus: Redraws:	\$3,198,821
Mortgage portfolio balance at close of period:	\$1,137,155,628
Value of full discharges during the period:	\$16,961,648

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$1,060,390,609
Class A Notes Balance before distribution (Stated):	\$1,060,390,609
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:	\$1,160,390,609

Current Weighted Average Security Coupon Rate:	2.8776%
Mortgage Principal Amount Distributed:	\$26,433,802
Repayment of Redraws:	\$3,198,821
Class A Notes Balance after distribution (Invested):	\$1,037,155,628
Class A Notes Balance after distribution (Stated):	\$1,037,155,628
Class A Notes Bond Factor after distribution:	0.901874
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 :	\$1,137,155,628

Facilities	
Liquidity Facility Limit	\$15,488,419
Drawn Amount	\$0
Redraw Facility Limit	\$6,250,000
Drawn Amount	\$0

Reserve	
Liquidity Reserve	\$150,000

Loan To Valuation Ratio	% number of loans	% value of loans
Not Applicable	0.07%	0.03%
Up to and including 50%:	34.24%	21.07%
> 50%, up to and including 55%:	6.58%	6.68%
> 55%, up to and including 60%:	6.41%	7.02%
> 60%, up to and including 65%:	8.21%	9.43%
> 65%, up to and including 70%:	10.87%	13.90%
> 70%, up to and including 75%:	11.51%	14.39%
> 75%, up to and including 80%:	10.75%	13.41%
> 80%, up to and including 85%:	4.88%	5.87%
> 85%, up to and including 90%:	5.05%	6.25%
> 90%, up to and including 95%:	1.44%	1.97%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	4.95%	0.53%
> \$50,000, up to and including \$100,000:	6.93%	1.97%
> \$100,000, up to and including \$200,000:	21.93%	12.72%
> \$200,000, up to and including \$300,000:	29.66%	27.81%
> \$300,000, up to and including \$400,000:	20.96%	26.99%
> \$400,000, up to and including \$500,000:	9.10%	14.98%
> \$500,000, up to and including \$600,000:	3.65%	7.41%
> \$600,000, up to and including \$700,000:	1.46%	3.52%
> \$700,000, up to and including \$750,000:	0.45%	1.21%
> \$750,000:	0.90%	2.84%

Seasoning Analysis	% number of loans	% value of loans
> 12 months, up to and including 18 months:	2.07%	2.57%
> 18 months, up to and including 24 months:	10.89%	12.17%
> 24 months, up to and including 30 months:	10.14%	11.21%
> 30 months, up to and including 36 months:	14.67%	16.01%
> 36 months, up to and including 48 months:	18.79%	20.35%
> 48 months, up to and including 60 months:	14.88%	14.90%
> 60 months:	28.55%	22.78%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.68%	0.11%
> 5 years, up to and including 10 years:	2.95%	0.87%
> 10 years, up to and including 15 years:	6.96%	3.79%
> 15 years, up to and including 20 years:	13.28%	9.76%
> 20 years, up to and including 25 years:	20.89%	21.22%
> 25 years, up to and including 30 years:	55.25%	64.25%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.07%	0.03%
Brisbane Metropolitan	23.93%	22.28%
Gold Coast	5.23%	5.20%
Sunshine Coast	4.20%	3.28%
Queensland - Other	16.62%	12.55%
Sydney Metropolitan	15.80%	21.69%
N.S.W. - Other	7.62%	6.62%
Australian Capital Territory	1.70%	1.85%
Melbourne Metropolitan	9.76%	11.02%
Victoria - Other	2.59%	2.11%
Perth Metropolitan	7.52%	9.03%
W.A. - Other	0.54%	0.44%
Adelaide Metropolitan	2.74%	2.43%
S.A. - Other	0.45%	0.32%
Darwin Metropolitan	0.38%	0.52%
N.T. - Other	0.09%	0.09%
Hobart Metropolitan	0.45%	0.35%
Tasmania - Other	0.31%	0.19%

Loan Purpose	% number of loans	% value of loans
Construction	4.83%	5.33%
Equity Takeout	1.79%	1.18%
Purchase Existing Property	60.86%	60.47%
Purchase New Property	0.07%	0.05%
Refinance	28.20%	30.18%
Refinance - Equity Takeout	3.40%	2.19%
Refinance - Home Improvement	0.85%	0.60%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.97%	1.15%
> 30 days, up to and including 60 days:	0.21%	0.21%
> 60 days, up to and including 90 days:	0.09%	0.11%
> 90 days:	0.02%	0.05%

Default Information for Monthly Period Ending 30 June 2017	
Number of Claims submitted to Mortgage Insurer:	
Value of Claims submitted to Mortgage Insurer:	
Amount paid by Mortgage Insurer:	
Amount Charged-off	-\$132

CPR Analysis	Monthly CPR	Quarterly CPR
CPR	19.57%	0.00%

The 2017-01 Series Trust is CRD2 compliant