

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 31 May 2017

| Mortgage Portfolio Details | |
|---|-----------------|
| First Day of Monthly Period: | 01/05/2017 |
| Last Day of Monthly Period: | 31/05/2017 |
| Total Current Balance: | \$1,160,390,609 |
| Total Number of Loans: | 4,309 |
| Average Current Balance: | \$269,295 |
| Highest Current Balance: | \$999,625 |
| Weighted Average LVR: | 64.04% |
| Weighted Average Seasoning (Months): | 48.27 |
| Weighted Average Remaining Term: | 295.67 |
| Weighted Average Variable Rate: | 4.4353% |
| Weighted Average Fixed Rate: | 4.4692% |
| Weighted Average Rate on All Loans: | 4.4397% |
| Percentage (by value) of "Owner Occupied" Loans: | 78.61% |
| Percentage (by value) of Metropolitan Securities: | 69.17% |
| Percentage Mortgage Insured - Primary: | 31.22% |
| Percentage Mortgage Insured - Pool: | 68.78% |
| Percentage (by value) of Variable Rate Loans: | 88.24% |
| Percentage (by value) of Interest Only Loans: | 15.26% |
| Percentage (by value) of "Low Doc" Loans: | 0.00% |

| Revenue Distribution | |
|--------------------------------|-------------|
| Revenue from Mortgage Loans: | \$4,478,451 |
| Principal Draw: | \$0 |
| Total: | \$4,478,451 |
| Trust Expenses for the Period: | |
| Servicing Fee: | \$222,615 |
| Management Fee: | \$55,654 |
| Custodian Fee: | \$22,262 |
| Trustee Fee: | \$18,227 |
| Trust Indemnification: | \$26 |

| | |
|--|-------------|
| Swap Payments: | \$785,789 |
| Facility Fees: | \$2,094 |
| Class A Notes Coupon Payments: | \$2,381,078 |
| Class AB Notes Coupon Payments: | \$134,401 |
| Class B Notes Coupon Payments: | \$66,943 |
| Class C Notes Coupon Payments: | \$59,155 |
| Class D Notes Coupon Payments: | \$30,671 |
| Class E Notes Coupon Payments: | \$49,158 |
| Total Expenses: | \$3,828,073 |
| | |
| Residual Income: | \$650,378 |
| Unreimbursed Principal Draw after Distribution Date: | \$0 |

| Interest Payable for the Coupon Period | |
|---|-------------|
| First Day of Coupon Period: | 15/05/2017 |
| Last Day of Coupon Period (Distribution Date): | 13/06/2017 |
| Number of Days in Coupon Period: | 29 |
| Determination Date: | 07/06/2017 |
| Effective BBSW for Current Period: | 1.6150% |
| | |
| Class A Notes Interest Margin over BBSW: | 1.13% |
| Class A Notes Interest this Coupon Period: | \$2,381,078 |
| 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: | \$134,401 |
| 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: | \$66,943 |
| 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: | \$59,155 |
| 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: | \$30,671 |
| 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: | \$49,158 |
| Class E Notes Unpaid Interest from prior Coupon Periods: | \$0 |

| Principal Received from Mortgagors | |
|---|-----------------|
| Scheduled Monthly Payment Amount: | \$6,407,690 |
| | |
| Mortgage portfolio balance at start of period: | \$1,191,416,825 |
| Less: Scheduled principal received during the period: | \$2,326,050 |
| Less: Unscheduled principal received during the period: | \$30,638,096 |
| Plus: Redraws: | \$1,937,930 |
| Mortgage portfolio balance at close of period: | \$1,160,390,609 |
| | |
| Value of full discharges during the period: | \$22,975,756 |

| Principal Distribution | |
|---|------------------------|
| Class A Notes Balance before distribution (Invested): | \$1,091,757,392 |
| Class A Notes Balance before distribution (Stated): | \$1,091,757,392 |
| | |
| 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: | \$1,191,757,392 |
| | |

| | |
|---|------------------------|
| Current Weighted Average Security Coupon Rate: | 2.8741% |
| Mortgage Principal Amount Distributed: | \$33,304,713 |
| Repayment of Redraws: | \$1,937,930 |
| | |
| Class A Notes Balance after distribution (Invested): | \$1,060,390,609 |
| Class A Notes Balance after distribution (Stated): | \$1,060,390,609 |
| Class A Notes Bond Factor after distribution: | 0.922079 |
| | |
| 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 : | \$1,160,390,609 |

| 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 | 0.05% | 0.00% |
| Up to and including 50%: | 33.95% | 20.89% |
| > 50%, up to and including 55%: | 6.41% | 6.50% |
| > 55%, up to and including 60%: | 6.38% | 6.94% |
| > 60%, up to and including 65%: | 8.38% | 9.62% |
| > 65%, up to and including 70%: | 10.65% | 13.48% |
| > 70%, up to and including 75%: | 12.07% | 15.04% |
| > 75%, up to and including 80%: | 10.68% | 13.43% |
| > 80%, up to and including 85%: | 4.92% | 5.86% |
| > 85%, up to and including 90%: | 5.04% | 6.26% |
| > 90%, up to and including 95%: | 1.49% | 1.97% |

| Loan Size Analysis | % number of loans | % value of loans |
|---|--------------------------|-------------------------|
| Up to and including \$50,000: | 4.80% | 0.52% |
| > \$50,000, up to and including \$100,000: | 6.87% | 1.92% |
| > \$100,000, up to and including \$200,000: | 21.95% | 12.67% |
| > \$200,000, up to and including \$300,000: | 29.43% | 27.50% |
| > \$300,000, up to and including \$400,000: | 21.14% | 27.06% |
| > \$400,000, up to and including \$500,000: | 9.17% | 15.00% |
| > \$500,000, up to and including \$600,000: | 3.74% | 7.53% |
| > \$600,000, up to and including \$700,000: | 1.58% | 3.80% |
| > \$700,000, up to and including \$750,000: | 0.44% | 1.19% |
| > \$750,000: | 0.88% | 2.79% |

| Seasoning Analysis | % number of loans | % value of loans |
|---|--------------------------|-------------------------|
| > 12 months, up to and including 18 months: | 3.41% | 4.04% |
| > 18 months, up to and including 24 months: | 10.47% | 11.73% |
| > 24 months, up to and including 30 months: | 15.04% | 16.83% |
| > 30 months, up to and including 36 months: | 10.51% | 11.22% |
| > 36 months, up to and including 48 months: | 18.36% | 19.91% |
| > 48 months, up to and including 60 months: | 14.90% | 14.80% |
| > 60 months: | 27.31% | 21.48% |

| Remaining Loan Term | % number of loans | % value of loans |
|---|--------------------------|-------------------------|
| Up to and including 5 years: | 0.65% | 0.09% |
| > 5 years, up to and including 10 years: | 2.99% | 0.89% |
| > 10 years, up to and including 15 years: | 6.68% | 3.63% |
| > 15 years, up to and including 20 years: | 13.32% | 9.74% |
| > 20 years, up to and including 25 years: | 20.28% | 20.38% |
| > 25 years, up to and including 30 years: | 56.07% | 65.26% |

| Geographic Distribution | % number of loans | % value of loans |
|--------------------------------|--------------------------|-------------------------|
| Not Applicable - No Security | 0.05% | 0.00% |
| Brisbane Metropolitan | 24.02% | 22.41% |
| Gold Coast | 5.29% | 5.29% |
| Sunshine Coast | 4.25% | 3.33% |
| Queensland - Other | 16.45% | 12.38% |
| Sydney Metropolitan | 15.66% | 21.51% |
| N.S.W. - Other | 7.59% | 6.60% |
| Australian Capital Territory | 1.72% | 1.93% |
| Melbourne Metropolitan | 9.75% | 10.96% |
| Victoria - Other | 2.67% | 2.15% |
| Perth Metropolitan | 7.52% | 8.96% |
| W.A. - Other | 0.56% | 0.50% |
| Adelaide Metropolitan | 2.81% | 2.55% |
| S.A. - Other | 0.44% | 0.31% |
| Darwin Metropolitan | 0.37% | 0.51% |
| N.T. - Other | 0.09% | 0.08% |
| Hobart Metropolitan | 0.44% | 0.34% |
| Tasmania - Other | 0.32% | 0.20% |

| Loan Purpose | % number of loans | % value of loans |
|------------------------------|--------------------------|-------------------------|
| Construction | 4.83% | 5.26% |
| Equity Takeout | 1.79% | 1.17% |
| Purchase Existing Property | 60.83% | 60.46% |
| Purchase New Property | 0.07% | 0.05% |
| Refinance | 28.24% | 30.25% |
| Refinance - Equity Takeout | 3.37% | 2.17% |
| Refinance - Home Improvement | 0.88% | 0.63% |

| Arrears Analysis | % number of loans | % value of loans |
|---|--------------------------|-------------------------|
| Up to and including 30 days: | 1.39% | 1.59% |
| > 30 days, up to and including 60 days: | 0.14% | 0.13% |
| > 60 days, up to and including 90 days: | 0.09% | 0.08% |
| > 90 days: | 0.02% | 0.05% |

| Default Information for Monthly Period Ending 31 May 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 | 25.41% | 0.00% |

The 2017-01 Series Trust is CRD2 compliant