

# Apollo Series 2017-1 Trust

## Investor Report for the Monthly Period Ending 30 November 2017

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	01/11/2017
Last Day of Monthly Period:	30/11/2017
Total Current Balance:	\$1,007,745,929
Total Number of Loans:	3,872
Average Current Balance:	\$260,265
Highest Current Balance:	\$999,541
Weighted Average LVR:	62.88%
Weighted Average Seasoning (Months):	54.56
Weighted Average Remaining Term:	289.32
Weighted Average Variable Rate:	4.4567%
Weighted Average Fixed Rate:	4.3927%
Weighted Average Rate on All Loans:	4.4499%
Percentage (by value) of "Owner Occupied" Loans:	79.55%
Percentage (by value) of Metropolitan Securities:	69.04%
Percentage Mortgage Insured - Primary:	31.60%
Percentage Not Mortgage Insured:	68.40%
Percentage (by value) of Variable Rate Loans:	88.26%
Percentage (by value) of Interest Only Loans:	14.33%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$3,939,970
Principal Draw:	\$0
Total:	\$3,939,970
Trust Expenses for the Period:	
Servicing Fee:	\$187,121
Management Fee:	\$46,780
Custodian Fee:	\$18,712
Trustee Fee:	\$16,373

Swap Payments:	\$657,475
Facility Fees:	\$1,871
Class A Notes Coupon Payments:	\$2,112,980
Class AB Notes Coupon Payments:	\$139,233
Class B Notes Coupon Payments:	\$69,339
Class C Notes Coupon Payments:	\$61,259
Class D Notes Coupon Payments:	\$31,757
Class E Notes Coupon Payments:	\$50,887
Total Expenses:	\$3,393,786
Residual Income:	\$546,183
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	13/11/2017
Last Day of Coupon Period (Distribution Date):	13/12/2017
Number of Days in Coupon Period:	30
Determination Date:	08/12/2017
Effective BBSW for Current Period:	1.6200%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$2,112,980
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:	\$139,233
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:	\$69,339
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:	\$61,259
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:	\$31,757
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:	\$50,887
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgagors</b>	
Scheduled Monthly Payment Amount:	\$5,716,922
Mortgage portfolio balance at start of period:	\$1,034,833,371
Less: Scheduled principal received during the period:	\$1,550,238
Less: Unscheduled principal received during the period:	\$28,174,076
Plus: Redraws:	\$2,636,873
Mortgage portfolio balance at close of period:	\$1,007,745,929
Value of full discharges during the period:	\$13,501,314

<b>Principal Distribution</b>	
Class A Notes Balance before distribution (Invested):	\$934,833,371
Class A Notes Balance before distribution (Stated):	\$934,833,371
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
<b>Total Invested Note Balance before distribution:</b>	<b>\$1,034,833,371</b>

Current Weighted Average Security Coupon Rate:	2.8987%
Mortgage Principal Amount Distributed:	\$29,724,315
Repayment of Redraws:	\$2,636,873
Class A Notes Balance after distribution (Invested):	\$907,745,929
Class A Notes Balance after distribution (Stated):	\$907,745,929
Class A Notes Bond Factor after distribution:	0.789344
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
<b>Total Note Balance After distribution :</b>	<b>\$1,007,745,929</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$13,452,834
Drawn Amount	\$0
Redraw Facility Limit	\$5,174,167
Drawn Amount	\$0

<b>Reserve</b>	
Liquidity Reserve	\$150,000

<b>Loan To Valuation Ratio</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 50%:	36.78%	23.04%
> 50%, up to and including 55%:	6.30%	6.55%
> 55%, up to and including 60%:	6.30%	6.98%
> 60%, up to and including 65%:	8.88%	10.45%
> 65%, up to and including 70%:	10.46%	13.11%
> 70%, up to and including 75%:	11.47%	14.78%
> 75%, up to and including 80%:	9.84%	12.47%
> 80%, up to and including 85%:	4.44%	5.58%
> 85%, up to and including 90%:	4.57%	5.65%
> 90%, up to and including 95%:	0.96%	1.39%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	5.68%	0.55%
> \$50,000, up to and including \$100,000:	7.08%	2.05%
> \$100,000, up to and including \$200,000:	23.55%	14.02%
> \$200,000, up to and including \$300,000:	28.95%	27.95%
> \$300,000, up to and including \$400,000:	20.48%	27.11%
> \$400,000, up to and including \$500,000:	8.32%	14.12%
> \$500,000, up to and including \$600,000:	3.38%	7.07%
> \$600,000, up to and including \$700,000:	1.37%	3.41%
> \$700,000, up to and including \$750,000:	0.34%	0.93%
> \$750,000:	0.85%	2.78%

<b>Seasoning Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
> 18 months, up to and including 24 months:	3.33%	3.96%
> 24 months, up to and including 30 months:	10.49%	11.78%
> 30 months, up to and including 36 months:	15.11%	16.77%
> 36 months, up to and including 48 months:	20.71%	22.46%
> 48 months, up to and including 60 months:	15.06%	15.95%
> 60 months:	35.30%	29.07%

<b>Remaining Loan Term</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 5 years:	0.85%	0.14%
> 5 years, up to and including 10 years:	3.05%	0.91%
> 10 years, up to and including 15 years:	7.64%	4.27%
> 15 years, up to and including 20 years:	14.05%	10.49%
> 20 years, up to and including 25 years:	24.72%	25.45%
> 25 years, up to and including 30 years:	49.69%	58.75%

<b>Geographic Distribution</b>	<b>% number of loans</b>	<b>% value of loans</b>
Brisbane Metropolitan	24.33%	22.63%
Gold Coast	5.09%	4.96%
Sunshine Coast	4.13%	3.21%
Queensland - Other	17.33%	13.22%
Sydney Metropolitan	15.55%	21.45%
N.S.W. - Other	7.28%	6.28%
Australian Capital Territory	1.70%	1.85%
Melbourne Metropolitan	9.50%	10.68%
Victoria - Other	2.63%	2.16%
Perth Metropolitan	7.59%	9.30%
W.A. - Other	0.59%	0.50%
Adelaide Metropolitan	2.63%	2.34%
S.A. - Other	0.46%	0.33%
Darwin Metropolitan	0.36%	0.52%
N.T. - Other	0.10%	0.10%
Hobart Metropolitan	0.39%	0.28%
Tasmania - Other	0.31%	0.19%

<b>Loan Purpose</b>	<b>% number of loans</b>	<b>% value of loans</b>
Construction	4.83%	5.27%
Equity Takeout	2.14%	1.32%
Home Improvement	0.36%	0.25%
Purchase Existing Property	61.23%	60.41%
Purchase New Property	0.98%	1.15%
Refinance	28.33%	30.50%
Refinance - Equity Takeout	1.91%	1.01%
Refinance - Home Improvement	0.21%	0.09%

<b>Arrears Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 30 days:	1.01%	1.13%
> 30 days, up to and including 60 days:	0.28%	0.35%
> 60 days, up to and including 90 days:	0.18%	0.22%
> 90 days:	0.26%	0.28%

Default Information for Monthly Period Ending 30 November 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	25.94%	23.49%

**The 2017-01 Series Trust complies with European Union Capital Requirements Regulation**