

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 31 October 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	01/10/2017
Last Day of Monthly Period:	31/10/2017
Total Current Balance:	\$1,034,833,371
Total Number of Loans:	3,944
Average Current Balance:	\$262,382
Highest Current Balance:	\$999,541
Weighted Average LVR:	63.01%
Weighted Average Seasoning (Months):	53.46
Weighted Average Remaining Term:	290.44
Weighted Average Variable Rate:	4.4610%
Weighted Average Fixed Rate:	4.4115%
Weighted Average Rate on All Loans:	4.4559%
Percentage (by value) of "Owner Occupied" Loans:	79.42%
Percentage (by value) of Metropolitan Securities:	69.09%
Percentage Mortgage Insured - Primary:	31.39%
Percentage Mortgage Insured - Pool:	68.61%
Percentage (by value) of Variable Rate Loans:	88.19%
Percentage (by value) of Interest Only Loans:	14.63%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$3,923,361
Principal Draw:	\$0
Total:	\$3,923,361
Trust Expenses for the Period:	
Servicing Fee:	\$197,917
Management Fee:	\$49,479
Custodian Fee:	\$19,792
Trustee Fee:	\$17,318
Trust Indemnification:	\$24

Swap Payments:	\$481,597
Facility Fees:	\$2,035
Class A Notes Coupon Payments:	\$2,220,030
Class AB Notes Coupon Payments:	\$142,852
Class B Notes Coupon Payments:	\$71,199
Class C Notes Coupon Payments:	\$62,969
Class D Notes Coupon Payments:	\$32,669
Class E Notes Coupon Payments:	\$52,411
Total Expenses:	\$3,350,291
Residual Income:	\$573,070
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/10/2017
Last Day of Coupon Period (Distribution Date):	13/11/2017
Number of Days in Coupon Period:	31
Determination Date:	08/11/2017
Effective BBSW for Current Period:	1.5950%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$2,220,030
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:	\$142,852
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:	\$71,199
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:	\$62,969
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:	\$32,669
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:	\$52,411
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$5,837,910
Mortgage portfolio balance at start of period:	\$1,059,231,526
Less: Scheduled principal received during the period:	\$2,152,047
Less: Unscheduled principal received during the period:	\$23,122,069
Plus: Redraws:	\$875,961
Mortgage portfolio balance at close of period:	\$1,034,833,371
Value of full discharges during the period:	\$12,055,445

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$959,231,526
Class A Notes Balance before distribution (Stated):	\$959,231,526
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:	\$1,059,231,526

Current Weighted Average Security Coupon Rate:	2.8702%
Mortgage Principal Amount Distributed:	\$25,274,117
Repayment of Redraws:	\$875,961
Class A Notes Balance after distribution (Invested):	\$934,833,371
Class A Notes Balance after distribution (Stated):	\$934,833,371
Class A Notes Bond Factor after distribution:	0.812899
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 :	\$1,034,833,371

Facilities	
Liquidity Facility Limit	\$14,079,476
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
Up to and including 50%:	36.21%	22.74%
> 50%, up to and including 55%:	6.57%	6.89%
> 55%, up to and including 60%:	6.16%	6.81%
> 60%, up to and including 65%:	8.87%	10.42%
> 65%, up to and including 70%:	10.52%	13.15%
> 70%, up to and including 75%:	11.59%	14.81%
> 75%, up to and including 80%:	9.76%	12.31%
> 80%, up to and including 85%:	4.61%	5.63%
> 85%, up to and including 90%:	4.54%	5.64%
> 90%, up to and including 95%:	1.14%	1.58%
> 95%:	0.03%	0.03%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	5.40%	0.56%
> \$50,000, up to and including \$100,000:	6.87%	1.98%
> \$100,000, up to and including \$200,000:	23.20%	13.69%
> \$200,000, up to and including \$300,000:	29.41%	28.11%
> \$300,000, up to and including \$400,000:	20.74%	27.28%
> \$400,000, up to and including \$500,000:	8.37%	14.11%
> \$500,000, up to and including \$600,000:	3.50%	7.27%
> \$600,000, up to and including \$700,000:	1.27%	3.15%
> \$700,000, up to and including \$750,000:	0.35%	0.98%
> \$750,000:	0.89%	2.87%

Seasoning Analysis	% number of loans	% value of loans
> 18 months, up to and including 24 months:	4.56%	5.53%
> 24 months, up to and including 30 months:	10.12%	11.21%
> 30 months, up to and including 36 months:	18.69%	20.78%
> 36 months, up to and including 48 months:	18.08%	19.60%
> 48 months, up to and including 60 months:	14.43%	14.94%
> 60 months:	34.13%	27.94%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.84%	0.14%
> 5 years, up to and including 10 years:	2.97%	0.88%
> 10 years, up to and including 15 years:	7.58%	4.20%
> 15 years, up to and including 20 years:	13.97%	10.34%
> 20 years, up to and including 25 years:	23.91%	24.72%
> 25 years, up to and including 30 years:	50.74%	59.72%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.26%	22.68%
Gold Coast	5.12%	5.03%
Sunshine Coast	4.08%	3.18%
Queensland - Other	17.24%	13.12%
Sydney Metropolitan	15.44%	21.32%
N.S.W. - Other	7.40%	6.31%
Australian Capital Territory	1.75%	1.91%
Melbourne Metropolitan	9.63%	10.89%
Victoria - Other	2.64%	2.17%
Perth Metropolitan	7.48%	9.06%
W.A. - Other	0.58%	0.49%
Adelaide Metropolitan	2.69%	2.36%
S.A. - Other	0.46%	0.32%
Darwin Metropolitan	0.35%	0.51%
N.T. - Other	0.10%	0.10%
Hobart Metropolitan	0.46%	0.36%
Tasmania - Other	0.30%	0.18%

Loan Purpose	% number of loans	% value of loans
Construction	4.87%	5.31%
Equity Takeout	2.13%	1.32%
Home Improvement	0.35%	0.25%
Purchase Existing Property	61.26%	60.64%
Purchase New Property	0.96%	1.12%
Refinance	28.30%	30.26%
Refinance - Equity Takeout	1.93%	1.02%
Refinance - Home Improvement	0.20%	0.09%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.01%	1.11%
> 30 days, up to and including 60 days:	0.25%	0.31%
> 60 days, up to and including 90 days:	0.08%	0.10%
> 90 days:	0.28%	0.32%

Default Information for Monthly Period Ending 31 October 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	22.53%	22.08%

The 2017-01 Series Trust is CRD2 compliant