

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 28 February 2018

Mortgage Portfolio Details	
First Day of Monthly Period:	01/02/2018
Last Day of Monthly Period:	28/02/2018
Total Current Balance:	\$941,305,065
Total Number of Loans:	3,684
Average Current Balance:	\$255,512
Highest Current Balance:	\$999,541
Weighted Average LVR:	62.43%
Weighted Average Seasoning (Months):	57.48
Weighted Average Remaining Term:	286.38
Weighted Average Variable Rate:	4.4195%
Weighted Average Fixed Rate:	4.3394%
Weighted Average Rate on All Loans:	4.4108%
Percentage (by value) of "Owner Occupied" Loans:	79.68%
Percentage (by value) of Metropolitan Securities:	68.71%
Percentage Mortgage Insured - Primary:	31.76%
Percentage Not Mortgage Insured:	68.24%
Percentage (by value) of Variable Rate Loans:	88.41%
Percentage (by value) of Interest Only Loans:	13.52%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$3,592,312
Principal Draw:	\$0
Total:	\$3,592,312
Trust Expenses for the Period:	
Servicing Fee:	\$162,369
Management Fee:	\$40,592
Custodian Fee:	\$16,237
Trustee Fee:	\$14,207

Swap Payments:	\$685,580
Facility Fees:	\$1,675
Class A Notes Coupon Payments:	\$1,851,719
Class AB Notes Coupon Payments:	\$131,797
Class B Notes Coupon Payments:	\$65,532
Class C Notes Coupon Payments:	\$57,774
Class D Notes Coupon Payments:	\$29,903
Class E Notes Coupon Payments:	\$47,806
Total Expenses:	\$3,105,191
Residual Income:	\$487,121
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/02/2018
Last Day of Coupon Period (Distribution Date):	13/03/2018
Number of Days in Coupon Period:	28
Determination Date:	08/03/2018
Effective BBSW for Current Period:	1.6700%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$1,851,719
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:	\$131,797
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:	\$65,532
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:	\$57,774
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:	\$29,903
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:	\$47,806
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$5,342,206
Mortgage portfolio balance at start of period:	\$962,088,731
Less: Scheduled principal received during the period:	\$2,101,491
Less: Unscheduled principal received during the period:	\$19,825,013
Plus: Redraws:	\$1,142,838
Mortgage portfolio balance at close of period:	\$941,305,065
Value of full discharges during the period:	\$6,063,467

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$862,088,731
Class A Notes Balance before distribution (Stated):	\$862,088,731
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:	\$962,088,731

Current Weighted Average Security Coupon Rate:	2.9599%
Mortgage Principal Amount Distributed:	\$21,926,504
Repayment of Redraws:	\$1,142,838
Class A Notes Balance after distribution (Invested):	\$841,305,065
Class A Notes Balance after distribution (Stated):	\$841,305,065
Class A Notes Bond Factor after distribution:	0.731570
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 :	\$941,305,065

Facilities	
Liquidity Facility Limit	\$12,828,475
Drawn Amount	\$0
Redraw Facility Limit	\$5,174,167
Drawn Amount	\$0

Reserve	
Liquidity Reserve	\$150,000

Loan To Valuation Ratio	% number of loans	% value of loans
Up to and including 50%:	38.11%	23.78%
> 50%, up to and including 55%:	6.41%	6.87%
> 55%, up to and including 60%:	6.49%	7.28%
> 60%, up to and including 65%:	8.47%	10.18%
> 65%, up to and including 70%:	10.69%	13.39%
> 70%, up to and including 75%:	11.24%	14.37%
> 75%, up to and including 80%:	9.20%	12.11%
> 80%, up to and including 85%:	4.48%	5.63%
> 85%, up to and including 90%:	4.10%	5.22%
> 90%, up to and including 95%:	0.81%	1.18%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	6.68%	0.61%
> \$50,000, up to and including \$100,000:	6.87%	2.03%
> \$100,000, up to and including \$200,000:	23.97%	14.47%
> \$200,000, up to and including \$300,000:	28.99%	28.58%
> \$300,000, up to and including \$400,000:	19.76%	26.64%
> \$400,000, up to and including \$500,000:	8.12%	14.01%
> \$500,000, up to and including \$600,000:	3.23%	6.87%
> \$600,000, up to and including \$700,000:	1.28%	3.25%
> \$700,000, up to and including \$750,000:	0.30%	0.84%
> \$750,000:	0.81%	2.70%

Seasoning Analysis	% number of loans	% value of loans
> 18 months, up to and including 24 months:	0.30%	0.30%
> 24 months, up to and including 30 months:	7.57%	8.71%
> 30 months, up to and including 36 months:	9.74%	10.65%
> 36 months, up to and including 48 months:	27.69%	30.41%
> 48 months, up to and including 60 months:	15.74%	17.37%
> 60 months:	38.95%	32.56%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.81%	0.13%
> 5 years, up to and including 10 years:	3.12%	0.92%
> 10 years, up to and including 15 years:	8.12%	4.61%
> 15 years, up to and including 20 years:	14.28%	10.55%
> 20 years, up to and including 25 years:	27.01%	28.11%
> 25 years, up to and including 30 years:	46.66%	55.68%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.59%	23.01%
Gold Coast	5.10%	5.00%
Sunshine Coast	4.07%	3.14%
Queensland - Other	17.70%	13.51%
Sydney Metropolitan	15.36%	21.23%
N.S.W. - Other	7.22%	6.29%
Australian Capital Territory	1.68%	1.80%
Melbourne Metropolitan	9.12%	10.22%
Victoria - Other	2.63%	2.19%
Perth Metropolitan	7.65%	9.33%
W.A. - Other	0.62%	0.53%
Adelaide Metropolitan	2.61%	2.33%
S.A. - Other	0.46%	0.34%
Darwin Metropolitan	0.38%	0.55%
N.T. - Other	0.11%	0.10%
Hobart Metropolitan	0.35%	0.24%
Tasmania - Other	0.33%	0.20%

Loan Purpose	% number of loans	% value of loans
Construction	4.78%	5.15%
Equity Takeout	2.09%	1.23%
Home Improvement	0.35%	0.26%
Purchase Existing Property	61.59%	60.98%
Purchase New Property	0.98%	1.11%
Refinance	28.01%	30.13%
Refinance - Equity Takeout	2.01%	1.06%
Refinance - Home Improvement	0.19%	0.07%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.71%	2.04%
> 30 days, up to and including 60 days:	0.19%	0.25%
> 60 days, up to and including 90 days:	0.03%	0.05%
> 90 days:	0.43%	0.52%

Default Information for Monthly Period Ending 28 February 2018	
Number of Claims submitted to Mortgage Insurer:	0
Value of Claims submitted to Mortgage Insurer:	\$0
Amount paid by Mortgage Insurer:	\$0
Amount Charged-off	\$0

CPR Analysis	Monthly CPR	Quarterly CPR
CPR	21.01%	21.99%

The 2017-01 Series Trust is CRD2 compliant