

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 31 March 2018

Mortgage Portfolio Details	
First Day of Monthly Period:	01/03/2018
Last Day of Monthly Period:	31/03/2018
Total Current Balance:	\$925,758,222
Total Number of Loans:	3,628
Average Current Balance:	\$255,170
Highest Current Balance:	\$999,541
Weighted Average LVR:	62.37%
Weighted Average Seasoning (Months):	58.51
Weighted Average Remaining Term:	285.44
Weighted Average Variable Rate:	4.4700%
Weighted Average Fixed Rate:	4.3215%
Weighted Average Rate on All Loans:	4.4528%
Percentage (by value) of "Owner Occupied" Loans:	80.00%
Percentage (by value) of Metropolitan Securities:	68.79%
Percentage Mortgage Insured - Primary:	31.76%
Percentage Not Mortgage Insured:	68.24%
Percentage (by value) of Variable Rate Loans:	88.50%
Percentage (by value) of Interest Only Loans:	13.21%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$3,307,372
Principal Draw:	\$0
Total:	\$3,307,372
Trust Expenses for the Period:	
Servicing Fee:	\$175,882
Management Fee:	\$43,971
Custodian Fee:	\$17,588
Trustee Fee:	\$15,390
Trust Indemnification:	\$25

Swap Payments:	\$74,939
Facility Fees:	\$1,779
Class A Notes Coupon Payments:	\$2,072,146
Class AB Notes Coupon Payments:	\$150,005
Class B Notes Coupon Payments:	\$74,358
Class C Notes Coupon Payments:	\$65,291
Class D Notes Coupon Payments:	\$33,691
Class E Notes Coupon Payments:	\$53,618
Total Expenses:	\$2,778,682
Residual Income:	\$528,689
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/03/2018
Last Day of Coupon Period (Distribution Date):	13/04/2018
Number of Days in Coupon Period:	31
Determination Date:	10/04/2018
Effective BBSW for Current Period:	1.7700%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$2,072,146
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:	\$150,005
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:	\$74,358
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:	\$65,291
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:	\$33,691
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:	\$53,618
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$5,273,518
Mortgage portfolio balance at start of period:	\$941,305,065
Less: Scheduled principal received during the period:	\$2,375,638
Less: Unscheduled principal received during the period:	\$15,307,993
Plus: Redraws:	\$2,136,788
Mortgage portfolio balance at close of period:	\$925,758,222
Value of full discharges during the period:	\$3,981,196

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$841,305,065
Class A Notes Balance before distribution (Stated):	\$841,305,065
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:	\$941,305,065

Current Weighted Average Security Coupon Rate:	3.0634%
Mortgage Principal Amount Distributed:	\$17,683,630
Repayment of Redraws:	\$2,136,788
Class A Notes Balance after distribution (Invested):	\$825,758,222
Class A Notes Balance after distribution (Stated):	\$825,758,222
Class A Notes Bond Factor after distribution:	0.718051
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 :	\$925,758,222

Facilities	
Liquidity Facility Limit	\$12,236,966
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%:	38.01%	23.64%
> 50%, up to and including 55%:	6.64%	7.09%
> 55%, up to and including 60%:	6.67%	7.43%
> 60%, up to and including 65%:	8.54%	10.34%
> 65%, up to and including 70%:	10.72%	13.44%
> 70%, up to and including 75%:	11.14%	14.23%
> 75%, up to and including 80%:	8.93%	11.81%
> 80%, up to and including 85%:	4.52%	5.75%
> 85%, up to and including 90%:	4.05%	5.13%
> 90%, up to and including 95%:	0.74%	1.08%
> 95%:	0.03%	0.05%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	6.75%	0.64%
> \$50,000, up to and including \$100,000:	6.81%	2.02%
> \$100,000, up to and including \$200,000:	23.98%	14.47%
> \$200,000, up to and including \$300,000:	29.19%	28.81%
> \$300,000, up to and including \$400,000:	19.57%	26.43%
> \$400,000, up to and including \$500,000:	8.05%	13.90%
> \$500,000, up to and including \$600,000:	3.28%	6.98%
> \$600,000, up to and including \$700,000:	1.21%	3.09%
> \$700,000, up to and including \$750,000:	0.33%	0.94%
> \$750,000:	0.83%	2.74%

Seasoning Analysis	% number of loans	% value of loans
> 24 months, up to and including 30 months:	5.87%	6.90%
> 30 months, up to and including 36 months:	9.79%	10.83%
> 36 months, up to and including 48 months:	27.65%	30.17%
> 48 months, up to and including 60 months:	16.15%	17.97%
> 60 months:	40.55%	34.14%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.88%	0.14%
> 5 years, up to and including 10 years:	3.11%	0.91%
> 10 years, up to and including 15 years:	8.16%	4.66%
> 15 years, up to and including 20 years:	14.47%	10.79%
> 20 years, up to and including 25 years:	27.95%	29.04%
> 25 years, up to and including 30 years:	45.42%	54.46%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.50%	22.94%
Gold Coast	5.07%	4.93%
Sunshine Coast	4.11%	3.18%
Queensland - Other	17.75%	13.56%
Sydney Metropolitan	15.44%	21.35%
N.S.W. - Other	7.17%	6.21%
Australian Capital Territory	1.71%	1.82%
Melbourne Metropolitan	9.10%	10.19%
Victoria - Other	2.62%	2.16%
Perth Metropolitan	7.66%	9.38%
W.A. - Other	0.63%	0.54%
Adelaide Metropolitan	2.59%	2.30%
S.A. - Other	0.47%	0.34%
Darwin Metropolitan	0.39%	0.56%
N.T. - Other	0.11%	0.10%
Hobart Metropolitan	0.36%	0.25%
Tasmania - Other	0.33%	0.20%

Loan Purpose	% number of loans	% value of loans
Construction	4.77%	5.12%
Equity Takeout	2.04%	1.21%
Home Improvement	0.36%	0.26%
Purchase Existing Property	61.74%	61.12%
Purchase New Property	0.96%	1.13%
Refinance	27.89%	30.02%
Refinance - Equity Takeout	2.04%	1.06%
Refinance - Home Improvement	0.19%	0.07%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.32%	1.66%
> 30 days, up to and including 60 days:	0.39%	0.48%
> 60 days, up to and including 90 days:	0.03%	0.05%
> 90 days:	0.36%	0.41%

Default Information for Monthly Period Ending 31 March 2018	
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	15.59%	20.54%

The 2017-01 Series Trust complies with Article 405 of Reg 575/2013