

# Apollo Series 2017-1 Trust

## Investor Report for the Monthly Period Ending 29 February 2020

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	01/02/2020
Last Day of Monthly Period:	29/02/2020
Total Current Balance:	\$591,891,850
Total Number of Loans:	2,638
Average Current Balance:	\$224,371
Highest Current Balance:	\$954,518
Weighted Average LVR:	58.54%
Weighted Average Seasoning (Months):	81.89
Weighted Average Remaining Term:	262.78
Weighted Average Variable Rate:	3.8238%
Weighted Average Fixed Rate:	3.9124%
Weighted Average Rate on All Loans:	3.8319%
Percentage (by value) of "Owner Occupied" Loans:	80.25%
Percentage (by value) of Metropolitan Securities:	67.68%
Percentage Mortgage Insured - Primary:	32.73%
Percentage Not Mortgage Insured:	67.27%
Percentage (by value) of Variable Rate Loans:	91.30%
Percentage (by value) of Interest Only Loans:	3.03%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$1,995,927
Principal Draw:	\$0
Total:	\$1,995,927
Trust Expenses for the Period:	
Servicing Fee:	\$105,300
Management Fee:	\$26,325
Custodian Fee:	\$10,530
Trustee Fee:	\$9,214

Swap Payments:	\$480,029
Facility Fees:	\$1,106
Class A Notes Coupon Payments:	\$778,245
Class AB Notes Coupon Payments:	\$99,913
Class B Notes Coupon Payments:	\$51,453
Class C Notes Coupon Payments:	\$47,423
Class D Notes Coupon Payments:	\$25,349
Class E Notes Coupon Payments:	\$42,424
Total Expenses:	\$1,677,312
Residual Income:	\$318,615
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	13/02/2020
Last Day of Coupon Period (Distribution Date):	13/03/2020
Number of Days in Coupon Period:	29
Determination Date:	10/03/2020
Effective BBSW for Current Period:	0.8063%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$778,245
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:	\$99,913
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:	\$51,453
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:	\$47,423
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:	\$25,349
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:	\$42,424
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgagors</b>	
Scheduled Monthly Payment Amount:	\$3,484,522
Mortgage portfolio balance at start of period:	\$602,423,734
Less: Scheduled principal received during the period:	\$1,506,715
Less: Unscheduled principal received during the period:	\$10,410,077
Plus: Redraws:	\$1,384,908
Mortgage portfolio balance at close of period:	\$591,891,850
Value of full discharges during the period:	\$2,560,926

<b>Principal Distribution</b>	
Class A Notes Balance before distribution (Invested):	\$505,869,528
Class A Notes Balance before distribution (Stated):	\$505,869,528
Class AB Notes Balance before distribution (Invested):	\$46,466,712
Class AB Notes Balance before distribution (Stated):	\$46,466,712
Class B Notes Balance before distribution (Invested):	\$20,517,769
Class B Notes Balance before distribution (Stated):	\$20,517,769
Class C Notes Balance before distribution (Invested):	\$15,086,595
Class C Notes Balance before distribution (Stated):	\$15,086,595
Class D Notes Balance before distribution (Invested):	\$6,638,102
Class D Notes Balance before distribution (Stated):	\$6,638,102
Class E Notes Balance before distribution (Invested):	\$7,845,029
Class E Notes Balance before distribution (Stated):	\$7,845,029
<b>Total Invested Note Balance before distribution:</b>	<b>\$602,423,734</b>

Current Weighted Average Security Coupon Rate:	2.1829%
Mortgage Principal Amount Distributed:	\$11,916,792
Repayment of Redraws:	\$1,384,908
Class A Notes Balance after distribution (Invested):	\$497,025,655
Class A Notes Balance after distribution (Stated):	\$497,025,655
Class A Notes Bond Factor after distribution:	0.432196
Class AB Notes Balance after distribution (Invested):	\$45,654,357
Class AB Notes Balance after distribution (Stated):	\$45,654,357
Class AB Notes Bond Factor after distribution:	0.948662
Class B Notes Balance after distribution (Invested):	\$20,159,067
Class B Notes Balance after distribution (Stated):	\$20,159,067
Class B Notes Bond Factor after distribution:	0.948662
Class C Notes Balance after distribution (Invested):	\$14,822,843
Class C Notes Balance after distribution (Stated):	\$14,822,843
Class C Notes Bond Factor after distribution:	0.948662
Class D Notes Balance after distribution (Invested):	\$6,522,051
Class D Notes Balance after distribution (Stated):	\$6,522,051
Class D Notes Bond Factor after distribution:	0.948662
Class E Notes Balance after distribution (Invested):	\$7,707,878
Class E Notes Balance after distribution (Stated):	\$7,707,878
Class E Notes Bond Factor after distribution:	0.948662
<b>Total Note Balance After distribution :</b>	<b>\$591,891,850</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$8,110,997
Drawn Amount	\$0
Redraw Facility Limit	\$3,510,949
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%:	47.27%	29.73%
> 50%, up to and including 55%:	6.37%	7.35%
> 55%, up to and including 60%:	8.53%	10.37%
> 60%, up to and including 65%:	8.91%	12.01%
> 65%, up to and including 70%:	9.10%	12.25%
> 70%, up to and including 75%:	7.51%	10.56%
> 75%, up to and including 80%:	6.25%	9.24%
> 80%, up to and including 85%:	4.09%	5.55%
> 85%, up to and including 90%:	1.74%	2.58%
> 90%, up to and including 95%:	0.15%	0.24%
> 95%:	0.08%	0.11%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	10.50%	0.83%
> \$50,000, up to and including \$100,000:	9.59%	3.26%
> \$100,000, up to and including \$200,000:	26.57%	18.28%
> \$200,000, up to and including \$300,000:	28.35%	31.57%
> \$300,000, up to and including \$400,000:	14.59%	22.39%
> \$400,000, up to and including \$500,000:	6.37%	12.50%
> \$500,000, up to and including \$600,000:	2.08%	5.04%
> \$600,000, up to and including \$700,000:	0.91%	2.61%
> \$700,000, up to and including \$750,000:	0.42%	1.35%
> \$750,000:	0.61%	2.18%

<b>Seasoning Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
> 36 months, up to and including 48 months:	0.27%	0.26%
> 48 months, up to and including 60 months:	16.15%	17.65%
> 60 months:	83.59%	82.09%

<b>Remaining Loan Term</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 5 years:	1.90%	0.28%
> 5 years, up to and including 10 years:	5.12%	1.78%
> 10 years, up to and including 15 years:	10.50%	6.73%
> 15 years, up to and including 20 years:	16.94%	13.83%
> 20 years, up to and including 25 years:	53.15%	62.56%
> 25 years, up to and including 30 years:	12.40%	14.83%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.72%	22.35%
Gold Coast	4.93%	4.72%
Sunshine Coast	4.32%	3.26%
Queensland - Other	19.03%	15.15%
Sydney Metropolitan	14.59%	20.96%
N.S.W. - Other	6.86%	5.79%
Australian Capital Territory	1.74%	1.79%
Melbourne Metropolitan	8.38%	9.05%
Victoria - Other	2.73%	2.30%
Perth Metropolitan	8.07%	10.56%
W.A. - Other	0.83%	0.68%
Adelaide Metropolitan	2.43%	2.04%
S.A. - Other	0.34%	0.28%
Darwin Metropolitan	0.45%	0.68%
Hobart Metropolitan	0.34%	0.25%
Tasmania - Other	0.23%	0.15%

Loan Purpose	% number of loans	% value of loans
Construction	4.74%	5.28%
Equity Takeout	1.90%	0.95%
Home Improvement	0.34%	0.25%
Purchase Existing Property	63.84%	63.27%
Purchase New Property	0.99%	1.25%
Refinance	26.00%	27.94%
Refinance - Equity Takeout	2.01%	1.00%
Refinance - Home Improvement	0.19%	0.06%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.91%	1.19%
> 30 days, up to and including 60 days:	0.34%	0.45%
> 60 days, up to and including 90 days:	0.30%	0.38%
> 90 days:	0.64%	0.95%

Default Information for Monthly Period Ending 29 February 2020	
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	16.61%	16.28%

