

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 31 July 2020

Mortgage Portfolio Details	
First Day of Monthly Period:	01/07/2020
Last Day of Monthly Period:	31/07/2020
Total Current Balance:	\$546,770,489
Total Number of Loans:	2,514
Average Current Balance:	\$217,490
Highest Current Balance:	\$943,692
Weighted Average LVR:	57.60%
Weighted Average Seasoning (Months):	86.99
Weighted Average Remaining Term:	257.79
Weighted Average Variable Rate:	3.4657%
Weighted Average Fixed Rate:	3.6437%
Weighted Average Rate on All Loans:	3.4825%
Percentage (by value) of "Owner Occupied" Loans:	80.12%
Percentage (by value) of Metropolitan Securities:	67.54%
Percentage Mortgage Insured - Primary:	33.11%
Percentage Not Mortgage Insured:	66.89%
Percentage (by value) of Variable Rate Loans:	91.08%
Percentage (by value) of Interest Only Loans:	3.32%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,664,431
Principal Draw:	\$0
Total:	\$1,664,431
Trust Expenses for the Period:	
Servicing Fee:	\$103,822
Management Fee:	\$25,956
Custodian Fee:	\$10,382
Trustee Fee:	\$9,084
Trust Indemnification:	\$25

Swap Payments:	\$513,029
Facility Fees:	\$1,092
Class A Notes Coupon Payments:	\$483,465
Class AB Notes Coupon Payments:	\$72,437
Class B Notes Coupon Payments:	\$39,218
Class C Notes Coupon Payments:	\$38,292
Class D Notes Coupon Payments:	\$21,268
Class E Notes Coupon Payments:	\$37,426
Total Expenses:	\$1,355,498
Residual Income:	\$308,933
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/07/2020
Last Day of Coupon Period (Distribution Date):	13/08/2020
Number of Days in Coupon Period:	31
Determination Date:	07/08/2020
Effective BBSW for Current Period:	0.0900%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$483,465
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:	\$72,437
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:	\$39,218
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:	\$38,292
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:	\$21,268
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:	\$37,426
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$3,235,872
Mortgage portfolio balance at start of period:	\$555,647,923
Less: Scheduled principal received during the period:	\$1,734,994
Less: Unscheduled principal received during the period:	\$8,812,137
Plus: Redraws:	\$1,669,698
Mortgage portfolio balance at close of period:	\$546,770,489
Value of full discharges during the period:	\$2,235,581

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$466,590,767
Class A Notes Balance before distribution (Stated):	\$466,590,767
Class AB Notes Balance before distribution (Invested):	\$42,858,756
Class AB Notes Balance before distribution (Stated):	\$42,858,756
Class B Notes Balance before distribution (Invested):	\$18,924,646
Class B Notes Balance before distribution (Stated):	\$18,924,646
Class C Notes Balance before distribution (Invested):	\$13,915,181
Class C Notes Balance before distribution (Stated):	\$13,915,181
Class D Notes Balance before distribution (Invested):	\$6,122,679
Class D Notes Balance before distribution (Stated):	\$6,122,679
Class E Notes Balance before distribution (Invested):	\$7,235,894
Class E Notes Balance before distribution (Stated):	\$7,235,894
Total Invested Note Balance before distribution:	\$555,647,923

Current Weighted Average Security Coupon Rate:	1.4666%
Mortgage Principal Amount Distributed:	\$10,547,131
Repayment of Redraws:	\$1,669,698
Class A Notes Balance after distribution (Invested):	\$459,136,176
Class A Notes Balance after distribution (Stated):	\$459,136,176
Class A Notes Bond Factor after distribution:	0.399249
Class AB Notes Balance after distribution (Invested):	\$42,174,014
Class AB Notes Balance after distribution (Stated):	\$42,174,014
Class AB Notes Bond Factor after distribution:	0.876343
Class B Notes Balance after distribution (Invested):	\$18,622,292
Class B Notes Balance after distribution (Stated):	\$18,622,292
Class B Notes Bond Factor after distribution:	0.876343
Class C Notes Balance after distribution (Invested):	\$13,692,862
Class C Notes Balance after distribution (Stated):	\$13,692,862
Class C Notes Bond Factor after distribution:	0.876343
Class D Notes Balance after distribution (Invested):	\$6,024,859
Class D Notes Balance after distribution (Stated):	\$6,024,859
Class D Notes Bond Factor after distribution:	0.876343
Class E Notes Balance after distribution (Invested):	\$7,120,288
Class E Notes Balance after distribution (Stated):	\$7,120,288
Class E Notes Bond Factor after distribution:	0.876343
Total Note Balance After distribution :	\$546,770,489

Facilities	
Liquidity Facility Limit	\$7,587,994
Drawn Amount	\$0
Redraw Facility Limit	\$2,959,459
Drawn Amount	\$0

Reserve	
Liquidity Reserve	\$150,000

Loan To Valuation Ratio	% number of loans	% value of loans
Up to and including 50%:	49.56%	31.24%
> 50%, up to and including 55%:	6.40%	7.51%
> 55%, up to and including 60%:	9.35%	11.98%
> 60%, up to and including 65%:	7.96%	10.61%
> 65%, up to and including 70%:	8.91%	12.40%
> 70%, up to and including 75%:	6.72%	10.03%
> 75%, up to and including 80%:	5.85%	8.78%
> 80%, up to and including 85%:	3.50%	4.81%
> 85%, up to and including 90%:	1.51%	2.30%
> 90%, up to and including 95%:	0.12%	0.14%
> 95%:	0.12%	0.20%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	11.30%	0.89%
> \$50,000, up to and including \$100,000:	10.10%	3.52%
> \$100,000, up to and including \$200,000:	27.33%	19.26%
> \$200,000, up to and including \$300,000:	27.80%	31.74%
> \$300,000, up to and including \$400,000:	14.04%	22.24%
> \$400,000, up to and including \$500,000:	5.65%	11.46%
> \$500,000, up to and including \$600,000:	1.99%	5.00%
> \$600,000, up to and including \$700,000:	0.84%	2.50%
> \$700,000, up to and including \$750,000:	0.44%	1.47%
> \$750,000:	0.52%	1.93%

Seasoning Analysis	% number of loans	% value of loans
> 48 months, up to and including 60 months:	9.51%	10.72%
> 60 months:	90.49%	89.28%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.87%	0.26%
> 5 years, up to and including 10 years:	5.29%	1.94%
> 10 years, up to and including 15 years:	11.18%	7.15%
> 15 years, up to and including 20 years:	17.66%	14.81%
> 20 years, up to and including 25 years:	57.00%	67.11%
> 25 years, up to and including 30 years:	7.00%	8.72%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.74%	22.19%
Gold Coast	4.89%	4.67%
Sunshine Coast	4.38%	3.37%
Queensland - Other	19.33%	15.45%
Sydney Metropolitan	14.56%	20.85%
N.S.W. - Other	6.68%	5.59%
Australian Capital Territory	1.67%	1.72%
Melbourne Metropolitan	8.35%	9.08%
Victoria - Other	2.63%	2.26%
Perth Metropolitan	8.11%	10.69%
W.A. - Other	0.88%	0.70%
Adelaide Metropolitan	2.39%	2.07%
S.A. - Other	0.36%	0.30%
Darwin Metropolitan	0.48%	0.69%
Hobart Metropolitan	0.36%	0.24%
Tasmania - Other	0.20%	0.11%

Loan Purpose	% number of loans	% value of loans
Construction	4.77%	5.39%
Equity Takeout	1.95%	0.99%
Home Improvement	0.28%	0.21%
Purchase Existing Property	64.20%	63.78%
Purchase New Property	0.95%	1.24%
Refinance	25.58%	27.49%
Refinance - Equity Takeout	2.07%	0.83%
Refinance - Home Improvement	0.20%	0.06%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.56%	0.84%
> 30 days, up to and including 60 days:	0.08%	0.08%
> 60 days, up to and including 90 days:	0.12%	0.16%
> 90 days:	0.95%	1.51%

Default Information for Monthly Period Ending 31 July 2020	
Number of Claims submitted to Mortgage Insurer:	
Value of Claims submitted to Mortgage Insurer:	
Amount paid by Mortgage Insurer:	
Amount Charged-off	-\$141

CPR Analysis	Monthly CPR	Quarterly CPR
CPR	14.42%	15.19%

