

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 31 May 2020

Mortgage Portfolio Details	
First Day of Monthly Period:	01/05/2020
Last Day of Monthly Period:	31/05/2020
Total Current Balance:	\$565,000,123
Total Number of Loans:	2,564
Average Current Balance:	\$220,359
Highest Current Balance:	\$947,984
Weighted Average LVR:	58.05%
Weighted Average Seasoning (Months):	84.93
Weighted Average Remaining Term:	259.85
Weighted Average Variable Rate:	3.5033%
Weighted Average Fixed Rate:	3.8058%
Weighted Average Rate on All Loans:	3.5289%
Percentage (by value) of "Owner Occupied" Loans:	79.99%
Percentage (by value) of Metropolitan Securities:	67.65%
Percentage Mortgage Insured - Primary:	32.84%
Percentage Not Mortgage Insured:	67.16%
Percentage (by value) of Variable Rate Loans:	91.77%
Percentage (by value) of Interest Only Loans:	3.01%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$1,749,129
Principal Draw:	\$0
Total:	\$1,749,129
Trust Expenses for the Period:	
Servicing Fee:	\$107,412
Management Fee:	\$26,853
Custodian Fee:	\$10,741
Trustee Fee:	\$10,005

Swap Payments:	\$464,073
Facility Fees:	\$1,163
Class A Notes Coupon Payments:	\$532,448
Class AB Notes Coupon Payments:	\$79,776
Class B Notes Coupon Payments:	\$43,192
Class C Notes Coupon Payments:	\$42,171
Class D Notes Coupon Payments:	\$23,423
Class E Notes Coupon Payments:	\$41,218
Total Expenses:	\$1,382,475
Residual Income:	\$366,654
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/05/2020
Last Day of Coupon Period (Distribution Date):	15/06/2020
Number of Days in Coupon Period:	33
Determination Date:	10/06/2020
Effective BBSW for Current Period:	0.0900%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$532,448
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:	\$79,776
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:	\$43,192
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:	\$42,171
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:	\$23,423
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:	\$41,218
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$3,260,865
Mortgage portfolio balance at start of period:	\$574,857,276
Less: Scheduled principal received during the period:	\$1,816,081
Less: Unscheduled principal received during the period:	\$8,877,477
Plus: Redraws:	\$836,404
Mortgage portfolio balance at close of period:	\$565,000,123
Value of full discharges during the period:	\$1,831,808

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$482,721,318
Class A Notes Balance before distribution (Stated):	\$482,721,318
Class AB Notes Balance before distribution (Invested):	\$44,340,430
Class AB Notes Balance before distribution (Stated):	\$44,340,430
Class B Notes Balance before distribution (Invested):	\$19,578,891
Class B Notes Balance before distribution (Stated):	\$19,578,891
Class C Notes Balance before distribution (Invested):	\$14,396,243
Class C Notes Balance before distribution (Stated):	\$14,396,243
Class D Notes Balance before distribution (Invested):	\$6,334,347
Class D Notes Balance before distribution (Stated):	\$6,334,347
Class E Notes Balance before distribution (Invested):	\$7,486,047
Class E Notes Balance before distribution (Stated):	\$7,486,047
Total Invested Note Balance before distribution:	\$574,857,276

Current Weighted Average Security Coupon Rate:	1.4666%
Mortgage Principal Amount Distributed:	\$10,693,558
Repayment of Redraws:	\$836,404
Class A Notes Balance after distribution (Invested):	\$474,444,032
Class A Notes Balance after distribution (Stated):	\$474,444,032
Class A Notes Bond Factor after distribution:	0.412560
Class AB Notes Balance after distribution (Invested):	\$43,580,119
Class AB Notes Balance after distribution (Stated):	\$43,580,119
Class AB Notes Bond Factor after distribution:	0.905561
Class B Notes Balance after distribution (Invested):	\$19,243,169
Class B Notes Balance after distribution (Stated):	\$19,243,169
Class B Notes Bond Factor after distribution:	0.905561
Class C Notes Balance after distribution (Invested):	\$14,149,389
Class C Notes Balance after distribution (Stated):	\$14,149,389
Class C Notes Bond Factor after distribution:	0.905561
Class D Notes Balance after distribution (Invested):	\$6,225,731
Class D Notes Balance after distribution (Stated):	\$6,225,731
Class D Notes Bond Factor after distribution:	0.905561
Class E Notes Balance after distribution (Invested):	\$7,357,682
Class E Notes Balance after distribution (Stated):	\$7,357,682
Class E Notes Bond Factor after distribution:	0.905561
Total Note Balance After distribution :	\$565,000,123

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%:	48.01%	30.00%
> 50%, up to and including 55%:	6.59%	7.67%
> 55%, up to and including 60%:	9.13%	11.30%
> 60%, up to and including 65%:	8.54%	11.52%
> 65%, up to and including 70%:	9.28%	12.68%
> 70%, up to and including 75%:	6.67%	9.73%
> 75%, up to and including 80%:	6.08%	9.02%
> 80%, up to and including 85%:	3.90%	5.36%
> 85%, up to and including 90%:	1.56%	2.38%
> 90%, up to and including 95%:	0.16%	0.21%
> 95%:	0.08%	0.12%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	10.88%	0.85%
> \$50,000, up to and including \$100,000:	9.83%	3.37%
> \$100,000, up to and including \$200,000:	27.38%	19.07%
> \$200,000, up to and including \$300,000:	27.85%	31.56%
> \$300,000, up to and including \$400,000:	14.43%	22.60%
> \$400,000, up to and including \$500,000:	5.85%	11.75%
> \$500,000, up to and including \$600,000:	1.87%	4.64%
> \$600,000, up to and including \$700,000:	0.86%	2.50%
> \$700,000, up to and including \$750,000:	0.43%	1.40%
> \$750,000:	0.62%	2.27%

Seasoning Analysis	% number of loans	% value of loans
> 48 months, up to and including 60 months:	12.71%	14.23%
> 60 months:	87.29%	85.77%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.99%	0.27%
> 5 years, up to and including 10 years:	5.23%	1.91%
> 10 years, up to and including 15 years:	10.92%	7.00%
> 15 years, up to and including 20 years:	17.32%	14.31%
> 20 years, up to and including 25 years:	54.95%	64.78%
> 25 years, up to and including 30 years:	9.59%	11.73%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.73%	22.15%
Gold Coast	4.91%	4.70%
Sunshine Coast	4.33%	3.30%
Queensland - Other	19.19%	15.34%
Sydney Metropolitan	14.59%	20.97%
N.S.W. - Other	6.75%	5.59%
Australian Capital Territory	1.68%	1.75%
Melbourne Metropolitan	8.35%	9.11%
Victoria - Other	2.69%	2.32%
Perth Metropolitan	8.15%	10.68%
W.A. - Other	0.86%	0.70%
Adelaide Metropolitan	2.42%	2.06%
S.A. - Other	0.35%	0.29%
Darwin Metropolitan	0.47%	0.69%
Hobart Metropolitan	0.35%	0.25%
Tasmania - Other	0.20%	0.11%

Loan Purpose	% number of loans	% value of loans
Construction	4.80%	5.36%
Equity Takeout	1.91%	0.97%
Home Improvement	0.31%	0.25%
Purchase Existing Property	64.00%	63.63%
Purchase New Property	0.94%	1.18%
Refinance	25.82%	27.60%
Refinance - Equity Takeout	2.03%	0.95%
Refinance - Home Improvement	0.20%	0.06%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.29%	1.73%
> 30 days, up to and including 60 days:	0.51%	0.78%
> 60 days, up to and including 90 days:	0.16%	0.28%
> 90 days:	1.05%	1.56%

Default Information for Monthly Period Ending 31 May 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	15.60%	13.82%

