

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 31 July 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	01/07/2017
Last Day of Monthly Period:	31/07/2017
Total Current Balance:	\$1,107,778,346
Total Number of Loans:	4,159
Average Current Balance:	\$266,357
Highest Current Balance:	\$999,625
Weighted Average LVR:	63.58%
Weighted Average Seasoning (Months):	50.23
Weighted Average Remaining Term:	293.77
Weighted Average Variable Rate:	4.4468%
Weighted Average Fixed Rate:	4.4310%
Weighted Average Rate on All Loans:	4.4461%
Percentage (by value) of "Owner Occupied" Loans:	78.65%
Percentage (by value) of Metropolitan Securities:	69.22%
Percentage Mortgage Insured - Primary:	31.13%
Percentage Mortgage Insured - Pool:	68.87%
Percentage (by value) of Variable Rate Loans:	88.64%
Percentage (by value) of Interest Only Loans:	15.20%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$4,249,406
Principal Draw:	\$0
Total:	\$4,249,406
Trust Expenses for the Period:	
Servicing Fee:	\$212,477
Management Fee:	\$53,119
Custodian Fee:	\$21,248
Trustee Fee:	\$19,191

Swap Payments:	\$400,641
Facility Fees:	\$2,193
Class A Notes Coupon Payments:	\$2,486,900
Class AB Notes Coupon Payments:	\$147,882
Class B Notes Coupon Payments:	\$73,682
Class C Notes Coupon Payments:	\$65,137
Class D Notes Coupon Payments:	\$33,784
Class E Notes Coupon Payments:	\$54,173
Total Expenses:	\$3,570,427
Residual Income:	\$678,979
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/07/2017
Last Day of Coupon Period (Distribution Date):	14/08/2017
Number of Days in Coupon Period:	32
Determination Date:	09/08/2017
Effective BBSW for Current Period:	1.6050%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$2,486,900
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:	\$147,882
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:	\$73,682
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:	\$65,137
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:	\$33,784
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:	\$54,173
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$6,156,377
Mortgage portfolio balance at start of period:	\$1,137,155,628
Less: Scheduled principal received during the period:	\$2,480,755
Less: Unscheduled principal received during the period:	\$29,566,065
Plus: Redraws:	\$2,669,538
Mortgage portfolio balance at close of period:	\$1,107,778,346
Value of full discharges during the period:	\$23,916,039

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$1,037,155,628
Class A Notes Balance before distribution (Stated):	\$1,037,155,628
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:	\$1,137,155,628

Current Weighted Average Security Coupon Rate:	2.8703%
Mortgage Principal Amount Distributed:	\$32,046,820
Repayment of Redraws:	\$2,669,538
Class A Notes Balance after distribution (Invested):	\$1,007,778,346
Class A Notes Balance after distribution (Stated):	\$1,007,778,346
Class A Notes Bond Factor after distribution:	0.876329
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 :	\$1,107,778,346

Facilities	
Liquidity Facility Limit	\$14,783,023
Drawn Amount	\$0
Redraw Facility Limit	\$5,685,778
Drawn Amount	\$0

Reserve	
Liquidity Reserve	\$150,000

Loan To Valuation Ratio	% number of loans	% value of loans
Not Applicable	0.05%	0.00%
Up to and including 50%:	35.08%	21.72%
> 50%, up to and including 55%:	6.37%	6.55%
> 55%, up to and including 60%:	6.35%	6.93%
> 60%, up to and including 65%:	8.05%	9.28%
> 65%, up to and including 70%:	10.94%	14.02%
> 70%, up to and including 75%:	11.59%	14.56%
> 75%, up to and including 80%:	10.48%	13.19%
> 80%, up to and including 85%:	4.88%	5.91%
> 85%, up to and including 90%:	4.93%	6.11%
> 90%, up to and including 95%:	1.27%	1.73%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	5.12%	0.52%
> \$50,000, up to and including \$100,000:	7.14%	2.03%
> \$100,000, up to and including \$200,000:	22.31%	13.08%
> \$200,000, up to and including \$300,000:	29.19%	27.54%
> \$300,000, up to and including \$400,000:	20.85%	26.99%
> \$400,000, up to and including \$500,000:	9.02%	14.94%
> \$500,000, up to and including \$600,000:	3.63%	7.41%
> \$600,000, up to and including \$700,000:	1.37%	3.34%
> \$700,000, up to and including \$750,000:	0.46%	1.24%
> \$750,000:	0.91%	2.91%

Seasoning Analysis	% number of loans	% value of loans
> 12 months, up to and including 18 months:	1.15%	1.32%
> 18 months, up to and including 24 months:	9.23%	10.35%
> 24 months, up to and including 30 months:	9.86%	11.05%
> 30 months, up to and including 36 months:	16.81%	18.44%
> 36 months, up to and including 48 months:	18.13%	19.74%
> 48 months, up to and including 60 months:	14.96%	15.10%
> 60 months:	29.86%	24.00%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.77%	0.14%
> 5 years, up to and including 10 years:	2.89%	0.84%
> 10 years, up to and including 15 years:	7.07%	3.88%
> 15 years, up to and including 20 years:	13.30%	9.70%
> 20 years, up to and including 25 years:	21.90%	22.28%
> 25 years, up to and including 30 years:	54.08%	63.17%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.05%	0.00%
Brisbane Metropolitan	24.00%	22.39%
Gold Coast	5.27%	5.21%
Sunshine Coast	4.21%	3.28%
Queensland - Other	16.69%	12.62%
Sydney Metropolitan	15.82%	21.83%
N.S.W. - Other	7.48%	6.44%
Australian Capital Territory	1.68%	1.86%
Melbourne Metropolitan	9.71%	10.88%
Victoria - Other	2.62%	2.16%
Perth Metropolitan	7.55%	9.02%
W.A. - Other	0.55%	0.45%
Adelaide Metropolitan	2.69%	2.38%
S.A. - Other	0.46%	0.33%
Darwin Metropolitan	0.36%	0.51%
N.T. - Other	0.10%	0.09%
Hobart Metropolitan	0.46%	0.36%
Tasmania - Other	0.31%	0.20%

Loan Purpose	% number of loans	% value of loans
Construction	4.88%	5.38%
Equity Takeout	1.80%	1.20%
Purchase Existing Property	61.02%	60.63%
Purchase New Property	0.07%	0.05%
Refinance	28.01%	30.02%
Refinance - Equity Takeout	3.37%	2.15%
Refinance - Home Improvement	0.84%	0.57%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.96%	1.17%
> 30 days, up to and including 60 days:	0.26%	0.22%
> 60 days, up to and including 90 days:	0.17%	0.19%
> 90 days:	0.02%	0.05%

Default Information for Monthly Period Ending 31 July 2017	
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	25.01%	0.00%

The 2017-01 Series Trust is CRD2 compliant