

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 30 September 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	01/09/2017
Last Day of Monthly Period:	30/09/2017
Total Current Balance:	\$1,059,231,526
Total Number of Loans:	4,022
Average Current Balance:	\$263,359
Highest Current Balance:	\$999,541
Weighted Average LVR:	63.28%
Weighted Average Seasoning (Months):	52.34
Weighted Average Remaining Term:	291.56
Weighted Average Variable Rate:	4.4384%
Weighted Average Fixed Rate:	4.4184%
Weighted Average Rate on All Loans:	4.4373%
Percentage (by value) of "Owner Occupied" Loans:	79.49%
Percentage (by value) of Metropolitan Securities:	69.19%
Percentage Mortgage Insured - Primary:	31.32%
Percentage Mortgage Insured - Pool:	68.68%
Percentage (by value) of Variable Rate Loans:	88.46%
Percentage (by value) of Interest Only Loans:	14.83%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$4,148,442
Principal Draw:	\$0
Total:	\$4,148,442
Trust Expenses for the Period:	
Servicing Fee:	\$195,837
Management Fee:	\$48,959
Custodian Fee:	\$19,584
Trustee Fee:	\$17,136
Trust Indemnification:	\$24

Swap Payments:	\$741,171
Facility Fees:	\$1,969
Class A Notes Coupon Payments:	\$2,205,773
Class AB Notes Coupon Payments:	\$138,442
Class B Notes Coupon Payments:	\$68,990
Class C Notes Coupon Payments:	\$61,002
Class D Notes Coupon Payments:	\$31,644
Class E Notes Coupon Payments:	\$50,753
Total Expenses:	\$3,581,283
Residual Income:	\$567,159
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/09/2017
Last Day of Coupon Period (Distribution Date):	13/10/2017
Number of Days in Coupon Period:	30
Determination Date:	10/10/2017
Effective BBSW for Current Period:	1.6000%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$2,205,773
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:	\$138,442
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:	\$68,990
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:	\$61,002
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:	\$31,644
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:	\$50,753
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$5,947,114
Mortgage portfolio balance at start of period:	\$1,083,036,640
Less: Scheduled principal received during the period:	\$1,829,198
Less: Unscheduled principal received during the period:	\$23,597,860
Plus: Redraws:	\$1,621,943
Mortgage portfolio balance at close of period:	\$1,059,231,526
Value of full discharges during the period:	\$12,107,300

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$983,036,640
Class A Notes Balance before distribution (Stated):	\$983,036,640
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:	\$1,083,036,640

Current Weighted Average Security Coupon Rate:	2.8720%
Mortgage Principal Amount Distributed:	\$25,427,057
Repayment of Redraws:	\$1,621,943
Class A Notes Balance after distribution (Invested):	\$959,231,526
Class A Notes Balance after distribution (Stated):	\$959,231,526
Class A Notes Bond Factor after distribution:	0.834114
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 :	\$1,059,231,526

Facilities	
Liquidity Facility Limit	\$14,079,476
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	0.02%	0.00%
Up to and including 50%:	35.68%	22.13%
> 50%, up to and including 55%:	6.71%	7.03%
> 55%, up to and including 60%:	6.19%	6.83%
> 60%, up to and including 65%:	8.55%	9.89%
> 65%, up to and including 70%:	10.62%	13.44%
> 70%, up to and including 75%:	11.61%	14.89%
> 75%, up to and including 80%:	9.87%	12.36%
> 80%, up to and including 85%:	4.85%	5.94%
> 85%, up to and including 90%:	4.72%	5.86%
> 90%, up to and including 95%:	1.12%	1.54%
> 95%:	0.05%	0.08%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	5.42%	0.54%
> \$50,000, up to and including \$100,000:	7.01%	2.03%
> \$100,000, up to and including \$200,000:	22.90%	13.55%
> \$200,000, up to and including \$300,000:	29.31%	27.96%
> \$300,000, up to and including \$400,000:	20.71%	27.12%
> \$400,000, up to and including \$500,000:	8.45%	14.18%
> \$500,000, up to and including \$600,000:	3.63%	7.50%
> \$600,000, up to and including \$700,000:	1.27%	3.14%
> \$700,000, up to and including \$750,000:	0.40%	1.09%
> \$750,000:	0.90%	2.89%

Seasoning Analysis	% number of loans	% value of loans
> 18 months, up to and including 24 months:	5.92%	6.90%
> 24 months, up to and including 30 months:	9.95%	11.06%
> 30 months, up to and including 36 months:	18.77%	20.95%
> 36 months, up to and including 48 months:	18.15%	19.46%
> 48 months, up to and including 60 months:	14.97%	15.37%
> 60 months:	32.25%	26.26%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.80%	0.13%
> 5 years, up to and including 10 years:	2.98%	0.90%
> 10 years, up to and including 15 years:	7.28%	4.06%
> 15 years, up to and including 20 years:	13.80%	10.14%
> 20 years, up to and including 25 years:	22.90%	23.59%
> 25 years, up to and including 30 years:	52.24%	61.18%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.02%	0.00%
Brisbane Metropolitan	24.17%	22.69%
Gold Coast	5.17%	5.08%
Sunshine Coast	4.10%	3.21%
Queensland - Other	17.06%	12.95%
Sydney Metropolitan	15.66%	21.51%
N.S.W. - Other	7.33%	6.31%
Australian Capital Territory	1.72%	1.88%
Melbourne Metropolitan	9.67%	10.94%
Victoria - Other	2.64%	2.16%
Perth Metropolitan	7.53%	9.01%
W.A. - Other	0.57%	0.47%
Adelaide Metropolitan	2.64%	2.31%
S.A. - Other	0.45%	0.32%
Darwin Metropolitan	0.37%	0.50%
N.T. - Other	0.10%	0.10%
Hobart Metropolitan	0.47%	0.35%
Tasmania - Other	0.32%	0.21%

Loan Purpose	% number of loans	% value of loans
Construction	4.85%	5.25%
Equity Takeout	2.11%	1.31%
Home Improvement	0.35%	0.24%
Purchase Existing Property	61.14%	60.61%
Purchase New Property	0.97%	1.10%
Refinance	28.47%	30.40%
Refinance - Equity Takeout	1.91%	1.00%
Refinance - Home Improvement	0.20%	0.09%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.94%	1.06%
> 30 days, up to and including 60 days:	0.15%	0.20%
> 60 days, up to and including 90 days:	0.22%	0.28%
> 90 days:	0.17%	0.19%

Default Information for Monthly Period Ending 30 September 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	21.84%	0.00%

The 2017-01 Series Trust is CRD2 compliant