

Apollo Series 2017-1 Trust

Investor Report for the Monthly Period Ending 31 May 2019

Mortgage Portfolio Details	
First Day of Monthly Period:	01/05/2019
Last Day of Monthly Period:	31/05/2019
Total Current Balance:	\$702,189,879
Total Number of Loans:	2,973
Average Current Balance:	\$236,189
Highest Current Balance:	\$973,166
Weighted Average LVR:	59.85%
Weighted Average Seasoning (Months):	72.79
Weighted Average Remaining Term:	271.39
Weighted Average Variable Rate:	4.4887%
Weighted Average Fixed Rate:	4.1246%
Weighted Average Rate on All Loans:	4.4480%
Percentage (by value) of "Owner Occupied" Loans:	80.14%
Percentage (by value) of Metropolitan Securities:	68.06%
Percentage Mortgage Insured - Primary:	31.90%
Percentage Not Mortgage Insured:	68.10%
Percentage (by value) of Variable Rate Loans:	88.73%
Percentage (by value) of Interest Only Loans:	8.34%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$2,711,093
Principal Draw:	\$0
Total:	\$2,711,093
Trust Expenses for the Period:	
Servicing Fee:	\$133,824
Management Fee:	\$33,456
Custodian Fee:	\$13,382
Trustee Fee:	\$11,710
Trust Indemnification:	\$25

Swap Payments:	\$277,346
Facility Fees:	\$1,417
Class A Notes Coupon Payments:	\$1,464,729
Class AB Notes Coupon Payments:	\$145,865
Class B Notes Coupon Payments:	\$72,529
Class C Notes Coupon Payments:	\$63,947
Class D Notes Coupon Payments:	\$33,100
Class E Notes Coupon Payments:	\$52,919
Total Expenses:	\$2,304,250
Residual Income:	\$406,843
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/05/2019
Last Day of Coupon Period (Distribution Date):	13/06/2019
Number of Days in Coupon Period:	31
Determination Date:	07/06/2019
Effective BBSW for Current Period:	1.6687%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$1,464,729
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:	\$145,865
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:	\$72,529
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:	\$63,947
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:	\$33,100
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:	\$52,919
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$4,196,339
Mortgage portfolio balance at start of period:	\$716,214,946
Less: Scheduled principal received during the period:	\$1,872,182
Less: Unscheduled principal received during the period:	\$13,647,409
Plus: Redraws:	\$1,494,524
Mortgage portfolio balance at close of period:	\$702,189,879
Value of full discharges during the period:	\$2,339,649

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$616,214,946
Class A Notes Balance before distribution (Stated):	\$616,214,946
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:	\$716,214,946

Current Weighted Average Security Coupon Rate:	3.0135%
Mortgage Principal Amount Distributed:	\$15,519,591
Repayment of Redraws:	\$1,494,524
Class A Notes Balance after distribution (Invested):	\$602,189,879
Class A Notes Balance after distribution (Stated):	\$602,189,879
Class A Notes Bond Factor after distribution:	0.523643
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 :	\$702,189,879

Facilities	
Liquidity Facility Limit	\$9,769,643
Drawn Amount	\$0
Redraw Facility Limit	\$4,068,245
Drawn Amount	\$0

Reserve	
Liquidity Reserve	\$150,000

Loan To Valuation Ratio	% number of loans	% value of loans
Up to and including 50%:	42.95%	26.95%
> 50%, up to and including 55%:	7.57%	8.06%
> 55%, up to and including 60%:	7.43%	8.82%
> 60%, up to and including 65%:	9.25%	12.20%
> 65%, up to and including 70%:	10.23%	12.95%
> 70%, up to and including 75%:	8.31%	11.51%
> 75%, up to and including 80%:	6.83%	9.49%
> 80%, up to and including 85%:	4.47%	5.87%
> 85%, up to and including 90%:	2.66%	3.71%
> 90%, up to and including 95%:	0.30%	0.43%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	8.54%	0.70%
> \$50,000, up to and including \$100,000:	8.48%	2.70%
> \$100,000, up to and including \$200,000:	25.77%	16.68%
> \$200,000, up to and including \$300,000:	29.06%	30.76%
> \$300,000, up to and including \$400,000:	16.72%	24.35%
> \$400,000, up to and including \$500,000:	6.83%	12.76%
> \$500,000, up to and including \$600,000:	2.59%	5.92%
> \$600,000, up to and including \$700,000:	1.04%	2.87%
> \$700,000, up to and including \$750,000:	0.34%	1.04%
> \$750,000:	0.64%	2.22%

Seasoning Analysis	% number of loans	% value of loans
> 36 months, up to and including 48 months:	12.68%	14.18%
> 48 months, up to and including 60 months:	25.50%	28.18%
> 60 months:	61.82%	57.64%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.55%	0.20%
> 5 years, up to and including 10 years:	3.90%	1.31%
> 10 years, up to and including 15 years:	9.96%	6.18%
> 15 years, up to and including 20 years:	15.64%	12.03%
> 20 years, up to and including 25 years:	39.29%	44.52%
> 25 years, up to and including 30 years:	29.67%	35.77%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.79%	22.94%
Gold Coast	4.98%	4.83%
Sunshine Coast	4.04%	3.07%
Queensland - Other	18.74%	14.63%
Sydney Metropolitan	14.90%	20.88%
N.S.W. - Other	6.93%	6.04%
Australian Capital Territory	1.72%	1.75%
Melbourne Metropolitan	8.54%	9.25%
Victoria - Other	2.72%	2.26%
Perth Metropolitan	7.90%	10.11%
W.A. - Other	0.74%	0.59%
Adelaide Metropolitan	2.52%	2.22%
S.A. - Other	0.44%	0.35%
Darwin Metropolitan	0.44%	0.63%
Hobart Metropolitan	0.37%	0.27%
Tasmania - Other	0.24%	0.15%

Loan Purpose	% number of loans	% value of loans
Construction	4.57%	4.90%
Equity Takeout	2.02%	1.10%
Home Improvement	0.34%	0.23%
Purchase Existing Property	62.76%	62.25%
Purchase New Property	1.04%	1.26%
Refinance	27.01%	29.12%
Refinance - Equity Takeout	2.02%	1.04%
Refinance - Home Improvement	0.24%	0.09%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.08%	1.52%
> 30 days, up to and including 60 days:	0.27%	0.34%
> 60 days, up to and including 90 days:	0.20%	0.27%
> 90 days:	0.50%	0.57%

Default Information for Monthly Period Ending 31 May 2019	
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	18.61%	16.06%

