

# Apollo Series 2017-1 Trust

## Investor Report for the Monthly Period Ending 31 May 2018

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	01/05/2018
Last Day of Monthly Period:	31/05/2018
Total Current Balance:	\$890,047,615
Total Number of Loans:	3,528
Average Current Balance:	\$252,281
Highest Current Balance:	\$997,510
Weighted Average LVR:	61.89%
Weighted Average Seasoning (Months):	60.45
Weighted Average Remaining Term:	283.39
Weighted Average Variable Rate:	4.4354%
Weighted Average Fixed Rate:	4.2942%
Weighted Average Rate on All Loans:	4.4187%
Percentage (by value) of "Owner Occupied" Loans:	80.13%
Percentage (by value) of Metropolitan Securities:	68.52%
Percentage Mortgage Insured - Primary:	31.64%
Percentage Not Mortgage Insured:	68.36%
Percentage (by value) of Variable Rate Loans:	88.40%
Percentage (by value) of Interest Only Loans:	12.78%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$3,392,152
Principal Draw:	\$0
Total:	\$3,392,152
Trust Expenses for the Period:	
Servicing Fee:	\$169,567
Management Fee:	\$42,392
Custodian Fee:	\$16,957
Trustee Fee:	\$14,359

Swap Payments:	\$323,457
Facility Fees:	\$1,699
Class A Notes Coupon Payments:	\$1,964,566
Class AB Notes Coupon Payments:	\$147,539
Class B Notes Coupon Payments:	\$73,007
Class C Notes Coupon Payments:	\$63,955
Class D Notes Coupon Payments:	\$32,943
Class E Notes Coupon Payments:	\$52,289
Total Expenses:	\$2,902,731
Residual Income:	\$489,420
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	14/05/2018
Last Day of Coupon Period (Distribution Date):	13/06/2018
Number of Days in Coupon Period:	30
Determination Date:	07/06/2018
Effective BBSW for Current Period:	1.8300%
Class A Notes Interest Margin over BBSW:	1.13%
Class A Notes Interest this Coupon Period:	\$1,964,566
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:	\$147,539
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:	\$73,007
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:	\$63,955
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:	\$32,943
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:	\$52,289
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgagors</b>	
Scheduled Monthly Payment Amount:	\$5,102,712
Mortgage portfolio balance at start of period:	\$907,507,551
Less: Scheduled principal received during the period:	\$1,599,133
Less: Unscheduled principal received during the period:	\$17,221,418
Plus: Redraws:	\$1,360,615
Mortgage portfolio balance at close of period:	\$890,047,615
Value of full discharges during the period:	\$6,200,723

<b>Principal Distribution</b>	
Class A Notes Balance before distribution (Invested):	\$807,507,551
Class A Notes Balance before distribution (Stated):	\$807,507,551
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
<b>Total Invested Note Balance before distribution:</b>	<b>\$907,507,551</b>

Current Weighted Average Security Coupon Rate:	3.1295%
Mortgage Principal Amount Distributed:	\$18,820,551
Repayment of Redraws:	\$1,360,615
Class A Notes Balance after distribution (Invested):	\$790,047,615
Class A Notes Balance after distribution (Stated):	\$790,047,615
Class A Notes Bond Factor after distribution:	0.686998
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
<b>Total Note Balance After distribution :</b>	<b>\$890,047,615</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$12,236,966
Drawn Amount	\$0
Redraw Facility Limit	\$4,628,791
Drawn Amount	\$0

<b>Reserve</b>	
Liquidity Reserve	\$150,000

<b>Loan To Valuation Ratio</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 50%:	38.92%	24.37%
> 50%, up to and including 55%:	6.94%	7.62%
> 55%, up to and including 60%:	6.86%	7.64%
> 60%, up to and including 65%:	8.25%	10.37%
> 65%, up to and including 70%:	10.77%	13.29%
> 70%, up to and including 75%:	10.71%	13.84%
> 75%, up to and including 80%:	8.45%	11.04%
> 80%, up to and including 85%:	4.56%	5.94%
> 85%, up to and including 90%:	3.80%	4.80%
> 90%, up to and including 95%:	0.71%	1.05%
> 95%:	0.03%	0.05%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	7.17%	0.67%
> \$50,000, up to and including \$100,000:	6.92%	2.07%
> \$100,000, up to and including \$200,000:	23.87%	14.50%
> \$200,000, up to and including \$300,000:	29.51%	29.37%
> \$300,000, up to and including \$400,000:	19.27%	26.35%
> \$400,000, up to and including \$500,000:	7.82%	13.66%
> \$500,000, up to and including \$600,000:	3.15%	6.77%
> \$600,000, up to and including \$700,000:	1.22%	3.14%
> \$700,000, up to and including \$750,000:	0.31%	0.90%
> \$750,000:	0.77%	2.56%

<b>Seasoning Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
> 24 months, up to and including 30 months:	3.40%	4.13%
> 30 months, up to and including 36 months:	10.15%	11.43%
> 36 months, up to and including 48 months:	25.40%	27.63%
> 48 months, up to and including 60 months:	18.06%	20.05%
> 60 months:	43.00%	36.76%

<b>Remaining Loan Term</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 5 years:	0.91%	0.14%
> 5 years, up to and including 10 years:	3.23%	0.97%
> 10 years, up to and including 15 years:	8.16%	4.70%
> 15 years, up to and including 20 years:	14.82%	11.19%
> 20 years, up to and including 25 years:	29.31%	30.89%
> 25 years, up to and including 30 years:	43.57%	52.11%

<b>Geographic Distribution</b>	<b>% number of loans</b>	<b>% value of loans</b>
Brisbane Metropolitan	24.43%	22.64%
Gold Coast	4.93%	4.83%
Sunshine Coast	4.17%	3.24%
Queensland - Other	17.97%	13.89%
Sydney Metropolitan	15.53%	21.58%
N.S.W. - Other	7.03%	6.16%
Australian Capital Territory	1.73%	1.83%
Melbourne Metropolitan	8.99%	9.85%
Victoria - Other	2.64%	2.15%
Perth Metropolitan	7.71%	9.54%
W.A. - Other	0.65%	0.55%
Adelaide Metropolitan	2.52%	2.25%
S.A. - Other	0.48%	0.36%
Darwin Metropolitan	0.40%	0.58%
N.T. - Other	0.11%	0.10%
Hobart Metropolitan	0.37%	0.25%
Tasmania - Other	0.34%	0.20%

<b>Loan Purpose</b>	<b>% number of loans</b>	<b>% value of loans</b>
Construction	4.79%	5.20%
Equity Takeout	2.01%	1.20%
Home Improvement	0.34%	0.25%
Purchase Existing Property	61.79%	61.05%
Purchase New Property	0.99%	1.17%
Refinance	27.92%	30.10%
Refinance - Equity Takeout	1.96%	0.96%
Refinance - Home Improvement	0.20%	0.07%

<b>Arrears Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 30 days:	1.13%	1.38%
> 30 days, up to and including 60 days:	0.26%	0.29%
> 60 days, up to and including 90 days:	0.17%	0.19%
> 90 days:	0.43%	0.53%

Default Information for Monthly Period Ending 31 May 2018	
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	19.10%	18.21%

The 2017-01 Series Trust complies with Article 405 of Reg 575/2013