

Apollo Series 2017-2 Trust

Investor Report for the Monthly Period Ending 31 December 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	01/12/2017
Last Day of Monthly Period:	31/12/2017
Total Current Balance:	\$1,397,276,137
Total Number of Loans:	5,402
Average Current Balance:	\$258,659
Highest Current Balance:	\$974,396
Weighted Average LVR:	61.34%
Weighted Average Seasoning (Months):	41.51
Weighted Average Remaining Term:	301.63
Weighted Average Variable Rate:	4.3841%
Weighted Average Fixed Rate:	4.2231%
Weighted Average Rate on All Loans:	4.3670%
Percentage (by value) of "Owner Occupied" Loans:	78.26%
Percentage (by value) of Metropolitan Securities:	68.57%
Percentage Mortgage Insured - Primary:	22.77%
Percentage Not Mortgage Insured:	77.23%
Percentage (by value) of Variable Rate Loans:	89.31%
Percentage (by value) of Interest Only Loans:	14.86%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$5,221,835
Principal Draw:	\$0
Total:	\$5,221,835
Trust Expenses for the Period:	
Servicing Fee:	\$267,258
Management Fee:	\$66,814
Custodian Fee:	\$26,726
Trustee Fee:	\$24,903
Trust Indemnification:	\$6,308

Swap Payments:	\$381,098
Facility Fees:	\$2,279
Class A1 Notes Coupon Payments:	\$3,188,052
Class A2 Notes Coupon Payments:	\$79,471
Class AB Notes Coupon Payments:	\$94,179
Class B Notes Coupon Payments:	\$75,877
Class C Notes Coupon Payments:	\$69,870
Class D Notes Coupon Payments:	\$40,129
Class E Notes Coupon Payments:	\$66,818
Total Expenses:	\$4,389,782
Residual Income:	\$832,052
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/12/2017
Last Day of Coupon Period (Distribution Date):	15/01/2018
Number of Days in Coupon Period:	33
Determination Date:	10/01/2018
Effective BBSW for Current Period:	1.6800%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$3,188,052
Class A1 Notes Unpaid Interest from prior Coupon Periods:	\$0
Class A2 Notes Interest Margin over BBSW:	1.25%
Class A2 Notes Interest this Coupon Period:	\$79,471
Class A2 Notes Unpaid Interest from prior Coupon Periods:	\$0
Class AB Notes Interest Margin over BBSW:	1.55%
Class AB Notes Interest this Coupon Period:	\$94,179
Class AB Notes Unpaid Interest from prior Coupon Periods:	\$0
Class B Notes Interest Margin over BBSW:	2.05%
Class B Notes Interest this Coupon Period:	\$75,877
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0
Class C Notes Interest Margin over BBSW:	2.80%
Class C Notes Interest this Coupon Period:	\$69,870
Class C Notes Unpaid Interest from prior Coupon Periods:	\$0
Class D Notes Interest Margin over BBSW:	3.70%
Class D Notes Interest this Coupon Period:	\$40,129
Class D Notes Unpaid Interest from prior Coupon Periods:	\$0
Class E Notes Interest Margin over BBSW:	5.90%
Class E Notes Interest this Coupon Period:	\$66,818
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$7,584,740
Mortgage portfolio balance at start of period:	\$1,430,339,567
Less: Scheduled principal received during the period:	\$2,807,978
Less: Unscheduled principal received during the period:	\$34,587,278
Plus: Redraws:	\$4,331,826
Mortgage portfolio balance at close of period:	\$1,397,276,137
Value of full discharges during the period:	\$11,313,638

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$1,310,847,110
Class A1 Notes Balance before distribution (Stated):	\$1,310,847,110
Class A2 Notes Balance before distribution (Invested):	\$30,000,000
Class A2 Notes Balance before distribution (Stated):	\$30,000,000
Class AB Notes Balance before distribution (Invested):	\$32,250,000
Class AB Notes Balance before distribution (Stated):	\$32,250,000
Class B Notes Balance before distribution (Invested):	\$22,500,000
Class B Notes Balance before distribution (Stated):	\$22,500,000
Class C Notes Balance before distribution (Invested):	\$17,250,000
Class C Notes Balance before distribution (Stated):	\$17,250,000
Class D Notes Balance before distribution (Invested):	\$8,250,000
Class D Notes Balance before distribution (Stated):	\$8,250,000
Class E Notes Balance before distribution (Invested):	\$9,750,000
Class E Notes Balance before distribution (Stated):	\$9,750,000
Total Invested Note Balance before distribution:	\$1,430,847,110

Current Weighted Average Security Coupon Rate:	2.7940%
Mortgage Principal Amount Distributed:	\$37,902,799
Repayment of Redraws:	\$4,331,826
Class A1 Notes Balance after distribution (Invested):	\$1,279,461,751
Class A1 Notes Balance after distribution (Stated):	\$1,279,461,751
Class A1 Notes Bond Factor after distribution:	0.927146
Class A2 Notes Balance after distribution (Invested):	\$27,814,386
Class A2 Notes Balance after distribution (Stated):	\$27,814,386
Class A2 Notes Bond Factor after distribution:	0.927146
Class AB Notes Balance after distribution (Invested):	\$32,250,000
Class AB Notes Balance after distribution (Stated):	\$32,250,000
Class AB Notes Bond Factor after distribution:	1.000000
Class B Notes Balance after distribution (Invested):	\$22,500,000
Class B Notes Balance after distribution (Stated):	\$22,500,000
Class B Notes Bond Factor after distribution:	1.000000
Class C Notes Balance after distribution (Invested):	\$17,250,000
Class C Notes Balance after distribution (Stated):	\$17,250,000
Class C Notes Bond Factor after distribution:	1.000000
Class D Notes Balance after distribution (Invested):	\$8,250,000
Class D Notes Balance after distribution (Stated):	\$8,250,000
Class D Notes Bond Factor after distribution:	1.000000
Class E Notes Balance after distribution (Invested):	\$9,750,000
Class E Notes Balance after distribution (Stated):	\$9,750,000
Class E Notes Bond Factor after distribution:	1.000000
Total Note Balance After distribution :	\$1,397,276,137

Facilities	
Liquidity Facility Limit	\$14,303,396
Drawn Amount	\$0
Redraw Facility Limit	\$7,500,000
Drawn Amount	\$0

Reserve	
Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$0

Loan To Valuation Ratio	% number of loans	% value of loans
Up to and including 50%:	41.54%	26.23%
> 50%, up to and including 55%:	5.83%	6.18%
> 55%, up to and including 60%:	7.11%	8.67%
> 60%, up to and including 65%:	7.29%	9.08%
> 65%, up to and including 70%:	9.77%	12.42%
> 70%, up to and including 75%:	10.40%	13.53%
> 75%, up to and including 80%:	7.63%	10.25%
> 80%, up to and including 85%:	5.05%	6.21%
> 85%, up to and including 90%:	4.18%	5.82%
> 90%, up to and including 95%:	1.18%	1.61%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	7.13%	0.70%
> \$50,000, up to and including \$100,000:	7.24%	2.08%
> \$100,000, up to and including \$200,000:	21.77%	12.98%
> \$200,000, up to and including \$300,000:	29.40%	28.52%
> \$300,000, up to and including \$400,000:	19.33%	25.87%
> \$400,000, up to and including \$500,000:	9.26%	15.94%
> \$500,000, up to and including \$600,000:	3.61%	7.60%
> \$600,000, up to and including \$700,000:	1.15%	2.86%
> \$700,000, up to and including \$750,000:	0.44%	1.24%
> \$750,000:	0.68%	2.21%

Seasoning Analysis	% number of loans	% value of loans
> 12 months, up to and including 18 months:	6.59%	6.49%
> 18 months, up to and including 24 months:	3.52%	3.20%
> 24 months, up to and including 30 months:	11.98%	12.14%
> 30 months, up to and including 36 months:	31.41%	33.16%
> 36 months, up to and including 48 months:	21.46%	22.05%
> 48 months, up to and including 60 months:	9.24%	9.81%
> 60 months:	15.81%	13.15%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.24%	0.03%
> 5 years, up to and including 10 years:	2.22%	0.67%
> 10 years, up to and including 15 years:	4.89%	2.74%
> 15 years, up to and including 20 years:	10.22%	7.25%
> 20 years, up to and including 25 years:	18.51%	18.20%
> 25 years, up to and including 30 years:	63.92%	71.11%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	21.33%	20.02%
Gold Coast	5.55%	5.26%
Sunshine Coast	4.07%	3.53%
Queensland - Other	15.22%	11.64%
Sydney Metropolitan	16.35%	20.71%
N.S.W. - Other	7.85%	7.50%
Australian Capital Territory	2.00%	2.23%
Melbourne Metropolitan	11.77%	12.96%
Victoria - Other	2.70%	2.22%
Perth Metropolitan	7.96%	9.25%
W.A. - Other	0.65%	0.63%
Adelaide Metropolitan	3.17%	2.90%
S.A. - Other	0.56%	0.42%
Darwin Metropolitan	0.22%	0.29%
N.T. - Other	0.07%	0.12%
Hobart Metropolitan	0.37%	0.21%
Tasmania - Other	0.17%	0.12%

Loan Purpose	% number of loans	% value of loans
Construction	4.96%	5.61%
Equity Takeout	1.70%	0.93%
Home Improvement	0.11%	0.07%
Purchase Existing Property	55.07%	53.89%
Purchase New Property	1.09%	1.27%
Refinance	36.02%	37.68%
Refinance - Equity Takeout	1.00%	0.50%
Refinance - Home Improvement	0.04%	0.05%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.07%	1.48%
> 30 days, up to and including 60 days:	0.20%	0.30%
> 60 days, up to and including 90 days:	0.11%	0.13%
> 90 days:	0.02%	0.03%

Default Information for Monthly Period Ending 31 December 2017	
Number of Claims submitted to Mortgage Insurer:	0
Value of Claims submitted to Mortgage Insurer:	\$0
Amount paid by Mortgage Insurer:	\$0
Amount Charged-off	\$0

CPR Analysis	Monthly CPR	Quarterly CPR
CPR	22.67%	23.70%

The 2017-02 Series Trust is CRD2 compliant