

Apollo Series 2017-2 Trust

Investor Report for the Monthly Period Ending 31 July 2018

Mortgage Portfolio Details	
First Day of Monthly Period:	01/07/2018
Last Day of Monthly Period:	31/07/2018
Total Current Balance:	\$1,200,256,536
Total Number of Loans:	4,820
Average Current Balance:	\$249,016
Highest Current Balance:	\$957,245
Weighted Average LVR:	60.33%
Weighted Average Seasoning (Months):	48.48
Weighted Average Remaining Term:	294.53
Weighted Average Variable Rate:	4.3472%
Weighted Average Fixed Rate:	4.1656%
Weighted Average Rate on All Loans:	4.3307%
Percentage (by value) of "Owner Occupied" Loans:	78.38%
Percentage (by value) of Metropolitan Securities:	68.29%
Percentage Mortgage Insured - Primary:	22.75%
Percentage Not Mortgage Insured:	77.25%
Percentage (by value) of Variable Rate Loans:	90.86%
Percentage (by value) of Interest Only Loans:	13.16%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$4,465,107
Principal Draw:	\$0
Total:	\$4,465,107
Trust Expenses for the Period:	
Servicing Fee:	\$229,148
Management Fee:	\$57,287
Custodian Fee:	\$22,915
Trustee Fee:	\$20,050
Trust Indemnification:	\$25

Swap Payments:	\$240,843
Facility Fees:	\$1,867
Class A1 Notes Coupon Payments:	\$2,802,561
Class A2 Notes Coupon Payments:	\$65,854
Class AB Notes Coupon Payments:	\$96,055
Class B Notes Coupon Payments:	\$76,570
Class C Notes Coupon Payments:	\$69,692
Class D Notes Coupon Payments:	\$39,637
Class E Notes Coupon Payments:	\$65,062
Total Expenses:	\$3,787,565
Residual Income:	\$677,542
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/07/2018
Last Day of Coupon Period (Distribution Date):	13/08/2018
Number of Days in Coupon Period:	31
Determination Date:	08/08/2018
Effective BBSW for Current Period:	1.9569%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$2,802,561
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:	\$65,854
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:	\$96,055
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:	\$76,570
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:	\$69,692
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:	\$39,637
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:	\$65,062
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$6,586,511
Mortgage portfolio balance at start of period:	\$1,226,379,482
Less: Scheduled principal received during the period:	\$2,163,060
Less: Unscheduled principal received during the period:	\$27,982,957
Plus: Redraws:	\$4,023,071
Mortgage portfolio balance at close of period:	\$1,200,256,536
Value of full discharges during the period:	\$7,662,089

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$1,112,201,195
Class A1 Notes Balance before distribution (Stated):	\$1,112,201,195
Class A2 Notes Balance before distribution (Invested):	\$24,178,287
Class A2 Notes Balance before distribution (Stated):	\$24,178,287
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:	\$1,226,379,482

Current Weighted Average Security Coupon Rate:	3.0871%
Mortgage Principal Amount Distributed:	\$30,146,017
Repayment of Redraws:	\$4,023,071
Class A1 Notes Balance after distribution (Invested):	\$1,086,634,057
Class A1 Notes Balance after distribution (Stated):	\$1,086,634,057
Class A1 Notes Bond Factor after distribution:	0.787416
Class A2 Notes Balance after distribution (Invested):	\$23,622,479
Class A2 Notes Balance after distribution (Stated):	\$23,622,479
Class A2 Notes Bond Factor after distribution:	0.787416
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 :	\$1,200,256,536

Facilities	
Liquidity Facility Limit	\$12,517,044
Drawn Amount	\$0
Redraw Facility Limit	\$6,402,241
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%:	44.23%	28.00%
> 50%, up to and including 55%:	5.58%	6.14%
> 55%, up to and including 60%:	7.12%	8.83%
> 60%, up to and including 65%:	7.43%	9.52%
> 65%, up to and including 70%:	10.17%	13.36%
> 70%, up to and including 75%:	9.25%	12.21%
> 75%, up to and including 80%:	6.97%	9.35%
> 80%, up to and including 85%:	4.52%	6.04%
> 85%, up to and including 90%:	3.84%	5.28%
> 90%, up to and including 95%:	0.83%	1.19%
> 95%:	0.06%	0.08%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	9.15%	0.80%
> \$50,000, up to and including \$100,000:	7.26%	2.21%
> \$100,000, up to and including \$200,000:	22.18%	13.79%
> \$200,000, up to and including \$300,000:	29.27%	29.48%
> \$300,000, up to and including \$400,000:	18.09%	25.09%
> \$400,000, up to and including \$500,000:	8.84%	15.76%
> \$500,000, up to and including \$600,000:	2.99%	6.49%
> \$600,000, up to and including \$700,000:	1.10%	2.84%
> \$700,000, up to and including \$750,000:	0.60%	1.75%
> \$750,000:	0.52%	1.78%

Seasoning Analysis	% number of loans	% value of loans
> 18 months, up to and including 24 months:	5.83%	5.80%
> 24 months, up to and including 30 months:	3.20%	2.76%
> 30 months, up to and including 36 months:	5.56%	5.14%
> 36 months, up to and including 48 months:	53.15%	55.43%
> 48 months, up to and including 60 months:	11.62%	12.65%
> 60 months:	20.64%	18.22%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.37%	0.04%
> 5 years, up to and including 10 years:	2.39%	0.79%
> 10 years, up to and including 15 years:	5.46%	2.99%
> 15 years, up to and including 20 years:	10.64%	7.81%
> 20 years, up to and including 25 years:	21.60%	22.30%
> 25 years, up to and including 30 years:	59.54%	66.07%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	21.45%	20.10%
Gold Coast	5.41%	5.11%
Sunshine Coast	4.19%	3.65%
Queensland - Other	15.91%	12.33%
Sydney Metropolitan	16.08%	20.34%
N.S.W. - Other	7.68%	7.27%
Australian Capital Territory	1.99%	2.33%
Melbourne Metropolitan	11.45%	12.68%
Victoria - Other	2.59%	2.08%
Perth Metropolitan	8.07%	9.58%
W.A. - Other	0.71%	0.69%
Adelaide Metropolitan	3.11%	2.74%
S.A. - Other	0.52%	0.38%
Darwin Metropolitan	0.25%	0.33%
N.T. - Other	0.06%	0.09%
Hobart Metropolitan	0.35%	0.19%
Tasmania - Other	0.17%	0.11%

Loan Purpose	% number of loans	% value of loans
Construction	5.00%	5.69%
Equity Takeout	1.70%	0.97%
Home Improvement	0.12%	0.08%
Purchase Existing Property	56.04%	55.07%
Purchase New Property	1.10%	1.27%
Refinance	34.98%	36.33%
Refinance - Equity Takeout	1.02%	0.53%
Refinance - Home Improvement	0.04%	0.05%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.91%	1.26%
> 30 days, up to and including 60 days:	0.29%	0.35%
> 60 days, up to and including 90 days:	0.12%	0.15%
> 90 days:	0.37%	0.57%

Default Information for Monthly Period Ending 31 July 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	21.12%	20.99%

The 2017-02 Series Trust complies with Article 405 of Reg 575/2013