

Apollo Series 2017-2 Trust

Investor Report for the Monthly Period Ending 31 March 2018

Mortgage Portfolio Details	
First Day of Monthly Period:	01/03/2018
Last Day of Monthly Period:	31/03/2018
Total Current Balance:	\$1,304,890,905
Total Number of Loans:	5,133
Average Current Balance:	\$254,216
Highest Current Balance:	\$965,618
Weighted Average LVR:	60.90%
Weighted Average Seasoning (Months):	44.41
Weighted Average Remaining Term:	298.82
Weighted Average Variable Rate:	4.4047%
Weighted Average Fixed Rate:	4.1894%
Weighted Average Rate on All Loans:	4.3827%
Percentage (by value) of "Owner Occupied" Loans:	78.37%
Percentage (by value) of Metropolitan Securities:	68.41%
Percentage Mortgage Insured - Primary:	22.85%
Percentage Not Mortgage Insured:	77.15%
Percentage (by value) of Variable Rate Loans:	89.56%
Percentage (by value) of Interest Only Loans:	13.81%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$4,592,028
Principal Draw:	\$0
Total:	\$4,592,028
Trust Expenses for the Period:	
Servicing Fee:	\$249,780
Management Fee:	\$62,445
Custodian Fee:	\$24,978
Trustee Fee:	\$21,856
Trust Indemnification:	\$25

Swap Payments:	\$225,806
Facility Fees:	\$2,038
Class A1 Notes Coupon Payments:	\$2,881,173
Class A2 Notes Coupon Payments:	\$68,041
Class AB Notes Coupon Payments:	\$90,936
Class B Notes Coupon Payments:	\$72,999
Class C Notes Coupon Payments:	\$66,954
Class D Notes Coupon Payments:	\$38,327
Class E Notes Coupon Payments:	\$63,514
Total Expenses:	\$3,868,871
Residual Income:	\$723,156
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/03/2018
Last Day of Coupon Period (Distribution Date):	13/04/2018
Number of Days in Coupon Period:	31
Determination Date:	10/04/2018
Effective BBSW for Current Period:	1.7700%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$2,881,173
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:	\$68,041
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:	\$90,936
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:	\$72,999
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:	\$66,954
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:	\$38,327
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:	\$63,514
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$7,133,335
Mortgage portfolio balance at start of period:	\$1,336,796,846
Less: Scheduled principal received during the period:	\$2,860,314
Less: Unscheduled principal received during the period:	\$32,128,776
Plus: Redraws:	\$3,083,149
Mortgage portfolio balance at close of period:	\$1,304,890,905
Value of full discharges during the period:	\$11,684,094

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$1,220,269,254
Class A1 Notes Balance before distribution (Stated):	\$1,220,269,254
Class A2 Notes Balance before distribution (Invested):	\$26,527,592
Class A2 Notes Balance before distribution (Stated):	\$26,527,592
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:	\$1,336,796,846

Current Weighted Average Security Coupon Rate:	2.8907%
Mortgage Principal Amount Distributed:	\$34,989,090
Repayment of Redraws:	\$3,083,149
Class A1 Notes Balance after distribution (Invested):	\$1,189,042,163
Class A1 Notes Balance after distribution (Stated):	\$1,189,042,163
Class A1 Notes Bond Factor after distribution:	0.861625
Class A2 Notes Balance after distribution (Invested):	\$25,848,743
Class A2 Notes Balance after distribution (Stated):	\$25,848,743
Class A2 Notes Bond Factor after distribution:	0.861625
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 :	\$1,304,890,905

Facilities	
Liquidity Facility Limit	\$13,670,563
Drawn Amount	\$0
Redraw Facility Limit	\$6,986,381
Drawn Amount	\$0

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

Loan To Valuation Ratio	% number of loans	% value of loans
Not Applicable	0.02%	0.00%
Up to and including 50%:	42.96%	27.19%
> 50%, up to and including 55%:	5.59%	6.02%
> 55%, up to and including 60%:	7.05%	8.78%
> 60%, up to and including 65%:	7.17%	9.01%
> 65%, up to and including 70%:	9.97%	12.88%
> 70%, up to and including 75%:	9.94%	13.01%
> 75%, up to and including 80%:	7.46%	10.03%
> 80%, up to and including 85%:	4.64%	5.87%
> 85%, up to and including 90%:	4.17%	5.74%
> 90%, up to and including 95%:	1.03%	1.47%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	8.03%	0.73%
> \$50,000, up to and including \$100,000:	7.17%	2.10%
> \$100,000, up to and including \$200,000:	22.19%	13.48%
> \$200,000, up to and including \$300,000:	29.20%	28.86%
> \$300,000, up to and including \$400,000:	18.80%	25.57%
> \$400,000, up to and including \$500,000:	9.04%	15.83%
> \$500,000, up to and including \$600,000:	3.33%	7.14%
> \$600,000, up to and including \$700,000:	1.19%	3.02%
> \$700,000, up to and including \$750,000:	0.41%	1.17%
> \$750,000:	0.64%	2.11%

Seasoning Analysis	% number of loans	% value of loans
> 12 months, up to and including 18 months:	4.60%	4.39%
> 18 months, up to and including 24 months:	3.27%	3.00%
> 24 months, up to and including 30 months:	5.49%	5.89%
> 30 months, up to and including 36 months:	19.81%	20.08%
> 36 months, up to and including 48 months:	39.57%	41.38%
> 48 months, up to and including 60 months:	9.49%	9.94%
> 60 months:	17.77%	15.32%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.29%	0.03%
> 5 years, up to and including 10 years:	2.22%	0.72%
> 10 years, up to and including 15 years:	5.14%	2.82%
> 15 years, up to and including 20 years:	10.34%	7.44%
> 20 years, up to and including 25 years:	19.87%	19.97%
> 25 years, up to and including 30 years:	62.13%	69.03%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.02%	0.00%
Brisbane Metropolitan	21.43%	20.13%
Gold Coast	5.55%	5.22%
Sunshine Coast	4.15%	3.63%
Queensland - Other	15.47%	11.85%
Sydney Metropolitan	16.33%	20.70%
N.S.W. - Other	7.81%	7.47%
Australian Capital Territory	1.95%	2.24%
Melbourne Metropolitan	11.55%	12.62%
Victoria - Other	2.71%	2.20%
Perth Metropolitan	8.01%	9.47%
W.A. - Other	0.68%	0.64%
Adelaide Metropolitan	3.04%	2.75%
S.A. - Other	0.51%	0.37%
Darwin Metropolitan	0.23%	0.31%
N.T. - Other	0.08%	0.12%
Hobart Metropolitan	0.33%	0.18%
Tasmania - Other	0.16%	0.10%

Loan Purpose	% number of loans	% value of loans
Construction	4.93%	5.56%
Equity Takeout	1.71%	0.95%
Home Improvement	0.12%	0.07%
Purchase Existing Property	55.33%	54.14%
Purchase New Property	1.11%	1.26%
Refinance	35.77%	37.45%
Refinance - Equity Takeout	0.99%	0.51%
Refinance - Home Improvement	0.04%	0.05%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.99%	1.25%
> 30 days, up to and including 60 days:	0.27%	0.36%
> 60 days, up to and including 90 days:	0.08%	0.11%
> 90 days:	0.16%	0.25%

Default Information for Monthly Period Ending 31 March 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	23.22%	22.45%

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