

Apollo Series 2017-2 Trust

Investor Report for the Monthly Period Ending 31 May 2018

Mortgage Portfolio Details	
First Day of Monthly Period:	01/05/2018
Last Day of Monthly Period:	31/05/2018
Total Current Balance:	\$1,251,704,403
Total Number of Loans:	4,969
Average Current Balance:	\$251,903
Highest Current Balance:	\$961,246
Weighted Average LVR:	60.57%
Weighted Average Seasoning (Months):	46.48
Weighted Average Remaining Term:	296.68
Weighted Average Variable Rate:	4.3741%
Weighted Average Fixed Rate:	4.1775%
Weighted Average Rate on All Loans:	4.3536%
Percentage (by value) of "Owner Occupied" Loans:	78.26%
Percentage (by value) of Metropolitan Securities:	68.18%
Percentage Mortgage Insured - Primary:	22.67%
Percentage Not Mortgage Insured:	77.33%
Percentage (by value) of Variable Rate Loans:	89.47%
Percentage (by value) of Interest Only Loans:	13.27%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$4,688,345
Principal Draw:	\$0
Total:	\$4,688,345
Trust Expenses for the Period:	
Servicing Fee:	\$239,251
Management Fee:	\$59,813
Custodian Fee:	\$23,925
Trustee Fee:	\$20,259

Swap Payments:	\$564,575
Facility Fees:	\$1,872
Class A1 Notes Coupon Payments:	\$2,719,676
Class A2 Notes Coupon Payments:	\$64,120
Class AB Notes Coupon Payments:	\$89,593
Class B Notes Coupon Payments:	\$71,753
Class C Notes Coupon Payments:	\$65,645
Class D Notes Coupon Payments:	\$37,498
Class E Notes Coupon Payments:	\$61,946
Total Expenses:	\$4,019,925
Residual Income:	\$668,420
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
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 A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$2,719,676
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:	\$64,120
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:	\$89,593
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:	\$71,753
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:	\$65,645
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:	\$37,498
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:	\$61,946
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$6,866,085
Mortgage portfolio balance at start of period:	\$1,280,448,248
Less: Scheduled principal received during the period:	\$2,747,064
Less: Unscheduled principal received during the period:	\$29,228,791
Plus: Redraws:	\$3,232,011
Mortgage portfolio balance at close of period:	\$1,251,704,403
Value of full discharges during the period:	\$7,327,807

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$1,165,119,562
Class A1 Notes Balance before distribution (Stated):	\$1,165,119,562
Class A2 Notes Balance before distribution (Invested):	\$25,328,686
Class A2 Notes Balance before distribution (Stated):	\$25,328,686
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:	\$1,280,448,248

Current Weighted Average Security Coupon Rate:	2.9553%
Mortgage Principal Amount Distributed:	\$31,975,856
Repayment of Redraws:	\$3,232,011
Class A1 Notes Balance after distribution (Invested):	\$1,136,987,288
Class A1 Notes Balance after distribution (Stated):	\$1,136,987,288
Class A1 Notes Bond Factor after distribution:	0.823904
Class A2 Notes Balance after distribution (Invested):	\$24,717,115
Class A2 Notes Balance after distribution (Stated):	\$24,717,115
Class A2 Notes Bond Factor after distribution:	0.823904
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 :	\$1,251,704,403

Facilities	
Liquidity Facility Limit	\$13,048,909
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%:	43.65%	27.75%
> 50%, up to and including 55%:	5.70%	6.25%
> 55%, up to and including 60%:	6.88%	8.53%
> 60%, up to and including 65%:	7.45%	9.45%
> 65%, up to and including 70%:	9.80%	12.68%
> 70%, up to and including 75%:	9.76%	12.86%
> 75%, up to and including 80%:	7.08%	9.55%
> 80%, up to and including 85%:	4.77%	6.15%
> 85%, up to and including 90%:	3.98%	5.49%
> 90%, up to and including 95%:	0.89%	1.25%
> 95%:	0.04%	0.05%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	8.63%	0.81%
> \$50,000, up to and including \$100,000:	6.90%	2.05%
> \$100,000, up to and including \$200,000:	22.28%	13.64%
> \$200,000, up to and including \$300,000:	29.46%	29.33%
> \$300,000, up to and including \$400,000:	18.37%	25.20%
> \$400,000, up to and including \$500,000:	8.92%	15.74%
> \$500,000, up to and including \$600,000:	3.18%	6.84%
> \$600,000, up to and including \$700,000:	1.17%	2.98%
> \$700,000, up to and including \$750,000:	0.54%	1.57%
> \$750,000:	0.54%	1.83%

Seasoning Analysis	% number of loans	% value of loans
> 12 months, up to and including 18 months:	1.99%	1.90%
> 18 months, up to and including 24 months:	5.09%	4.97%
> 24 months, up to and including 30 months:	4.51%	4.57%
> 30 months, up to and including 36 months:	14.11%	14.29%
> 36 months, up to and including 48 months:	44.54%	46.25%
> 48 months, up to and including 60 months:	10.63%	11.15%
> 60 months:	19.14%	16.86%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.32%	0.03%
> 5 years, up to and including 10 years:	2.27%	0.75%
> 10 years, up to and including 15 years:	5.23%	2.87%
> 15 years, up to and including 20 years:	10.46%	7.59%
> 20 years, up to and including 25 years:	20.87%	21.37%
> 25 years, up to and including 30 years:	60.84%	67.39%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	21.55%	20.10%
Gold Coast	5.53%	5.30%
Sunshine Coast	4.23%	3.62%
Queensland - Other	15.56%	12.06%
Sydney Metropolitan	16.06%	20.36%
N.S.W. - Other	7.83%	7.47%
Australian Capital Territory	2.01%	2.35%
Melbourne Metropolitan	11.49%	12.66%
Victoria - Other	2.64%	2.13%
Perth Metropolitan	8.01%	9.46%
W.A. - Other	0.68%	0.67%
Adelaide Metropolitan	3.08%	2.74%
S.A. - Other	0.52%	0.38%
Darwin Metropolitan	0.24%	0.32%
N.T. - Other	0.06%	0.09%
Hobart Metropolitan	0.34%	0.18%
Tasmania - Other	0.16%	0.10%

Loan Purpose	% number of loans	% value of loans
Construction	5.01%	5.69%
Equity Takeout	1.65%	0.94%
Home Improvement	0.12%	0.08%
Purchase Existing Property	55.69%	54.59%
Purchase New Property	1.11%	1.27%
Refinance	35.38%	36.85%
Refinance - Equity Takeout	1.01%	0.53%
Refinance - Home Improvement	0.04%	0.05%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.01%	1.34%
> 30 days, up to and including 60 days:	0.24%	0.29%
> 60 days, up to and including 90 days:	0.12%	0.17%
> 90 days:	0.32%	0.49%

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	21.86%	21.30%

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