

Apollo Series 2017-2 Trust

Investor Report for the Monthly Period Ending 31 December 2019

Mortgage Portfolio Details	
First Day of Monthly Period:	01/12/2019
Last Day of Monthly Period:	31/12/2019
Total Current Balance:	\$853,852,542
Total Number of Loans:	3,773
Average Current Balance:	\$226,306
Highest Current Balance:	\$932,635
Weighted Average LVR:	57.53%
Weighted Average Seasoning (Months):	65.77
Weighted Average Remaining Term:	277.72
Weighted Average Variable Rate:	3.7957%
Weighted Average Fixed Rate:	4.0328%
Weighted Average Rate on All Loans:	3.8197%
Percentage (by value) of "Owner Occupied" Loans:	78.29%
Percentage (by value) of Metropolitan Securities:	67.65%
Percentage Mortgage Insured - Primary:	22.66%
Percentage Not Mortgage Insured:	77.34%
Percentage (by value) of Variable Rate Loans:	90.97%
Percentage (by value) of Interest Only Loans:	8.56%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$2,818,077
Principal Draw:	\$0
Total:	\$2,818,077
Trust Expenses for the Period:	
Servicing Fee:	\$162,770
Management Fee:	\$40,692
Custodian Fee:	\$16,277
Trustee Fee:	\$14,242
Trust Indemnification:	\$2,957

Swap Payments:	\$617,066
Facility Fees:	\$1,334
Class A1 Notes Coupon Payments:	\$1,197,975
Class A2 Notes Coupon Payments:	\$29,431
Class AB Notes Coupon Payments:	\$65,326
Class B Notes Coupon Payments:	\$55,131
Class C Notes Coupon Payments:	\$53,255
Class D Notes Coupon Payments:	\$31,776
Class E Notes Coupon Payments:	\$55,771
Total Expenses:	\$2,344,004
Residual Income:	\$474,073
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/12/2019
Last Day of Coupon Period (Distribution Date):	13/01/2020
Number of Days in Coupon Period:	31
Determination Date:	08/01/2020
Effective BBSW for Current Period:	0.8350%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$1,197,975
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:	\$29,431
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:	\$65,326
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:	\$55,131
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:	\$53,255
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:	\$31,776
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:	\$55,771
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$4,655,744
Mortgage portfolio balance at start of period:	\$871,128,662
Less: Scheduled principal received during the period:	\$1,835,308
Less: Unscheduled principal received during the period:	\$17,592,914
Plus: Redraws:	\$2,152,102
Mortgage portfolio balance at close of period:	\$853,852,542
Value of full discharges during the period:	\$5,383,120

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$764,508,903
Class A1 Notes Balance before distribution (Stated):	\$764,508,903
Class A2 Notes Balance before distribution (Invested):	\$16,619,759
Class A2 Notes Balance before distribution (Stated):	\$16,619,759
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:	\$871,128,662

Current Weighted Average Security Coupon Rate:	2.0121%
Mortgage Principal Amount Distributed:	\$19,428,222
Repayment of Redraws:	\$2,152,102
Class A1 Notes Balance after distribution (Invested):	\$747,600,360
Class A1 Notes Balance after distribution (Stated):	\$747,600,360
Class A1 Notes Bond Factor after distribution:	0.541739
Class A2 Notes Balance after distribution (Invested):	\$16,252,182
Class A2 Notes Balance after distribution (Stated):	\$16,252,182
Class A2 Notes Bond Factor after distribution:	0.541739
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 :	\$853,852,542

Facilities	
Liquidity Facility Limit	\$8,892,514
Drawn Amount	\$0
Redraw Facility Limit	\$4,738,537
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%:	50.33%	32.44%
> 50%, up to and including 55%:	5.96%	7.27%
> 55%, up to and including 60%:	7.66%	10.05%
> 60%, up to and including 65%:	8.11%	10.96%
> 65%, up to and including 70%:	8.72%	11.77%
> 70%, up to and including 75%:	7.00%	9.81%
> 75%, up to and including 80%:	6.10%	8.66%
> 80%, up to and including 85%:	3.21%	4.71%
> 85%, up to and including 90%:	2.60%	3.78%
> 90%, up to and including 95%:	0.27%	0.45%
> 95%:	0.05%	0.09%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	12.22%	0.95%
> \$50,000, up to and including \$100,000:	8.43%	2.85%
> \$100,000, up to and including \$200,000:	24.12%	16.47%
> \$200,000, up to and including \$300,000:	28.44%	31.37%
> \$300,000, up to and including \$400,000:	15.66%	23.84%
> \$400,000, up to and including \$500,000:	7.42%	14.42%
> \$500,000, up to and including \$600,000:	2.04%	4.85%
> \$600,000, up to and including \$700,000:	0.95%	2.73%
> \$700,000, up to and including \$750,000:	0.29%	0.94%
> \$750,000:	0.42%	1.58%

Seasoning Analysis	% number of loans	% value of loans
> 36 months, up to and including 48 months:	10.58%	9.91%
> 48 months, up to and including 60 months:	42.91%	44.44%
> 60 months:	46.51%	45.65%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.93%	0.12%
> 5 years, up to and including 10 years:	3.15%	1.11%
> 10 years, up to and including 15 years:	6.84%	4.20%
> 15 years, up to and including 20 years:	12.24%	9.73%
> 20 years, up to and including 25 years:	36.66%	40.75%
> 25 years, up to and including 30 years:	40.18%	44.08%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	21.47%	20.06%
Gold Coast	5.19%	4.93%
Sunshine Coast	4.48%	3.87%
Queensland - Other	17.23%	13.46%
Sydney Metropolitan	15.61%	19.84%
N.S.W. - Other	7.26%	6.72%
Australian Capital Territory	2.01%	2.51%
Melbourne Metropolitan	10.87%	12.09%
Victoria - Other	2.57%	2.04%
Perth Metropolitan	8.22%	9.88%
W.A. - Other	0.77%	0.77%
Adelaide Metropolitan	2.99%	2.66%
S.A. - Other	0.53%	0.39%
Darwin Metropolitan	0.27%	0.39%
N.T. - Other	0.08%	0.12%
Hobart Metropolitan	0.37%	0.23%
Tasmania - Other	0.08%	0.05%

Loan Purpose	% number of loans	% value of loans
Construction	4.69%	5.21%
Equity Takeout	1.78%	1.09%
Home Improvement	0.08%	0.04%
Purchase Existing Property	57.35%	56.52%
Purchase New Property	1.22%	1.47%
Refinance	33.79%	35.05%
Refinance - Equity Takeout	1.03%	0.55%
Refinance - Home Improvement	0.05%	0.07%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.87%	1.17%
> 30 days, up to and including 60 days:	0.11%	0.14%
> 60 days, up to and including 90 days:	0.13%	0.21%
> 90 days:	0.69%	1.18%

Default Information for Monthly Period Ending 31 December 2019	
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	19.35%	19.16%

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