

Apollo Series 2017-2 Trust

Investor Report for the Monthly Period Ending 29 February 2020

Mortgage Portfolio Details	
First Day of Monthly Period:	01/02/2020
Last Day of Monthly Period:	29/02/2020
Total Current Balance:	\$821,366,900
Total Number of Loans:	3,666
Average Current Balance:	\$224,050
Highest Current Balance:	\$931,529
Weighted Average LVR:	57.22%
Weighted Average Seasoning (Months):	67.82
Weighted Average Remaining Term:	275.82
Weighted Average Variable Rate:	3.7666%
Weighted Average Fixed Rate:	3.9409%
Weighted Average Rate on All Loans:	3.7831%
Percentage (by value) of "Owner Occupied" Loans:	78.46%
Percentage (by value) of Metropolitan Securities:	67.57%
Percentage Mortgage Insured - Primary:	22.76%
Percentage Not Mortgage Insured:	77.24%
Percentage (by value) of Variable Rate Loans:	91.10%
Percentage (by value) of Interest Only Loans:	5.90%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$2,727,758
Principal Draw:	\$0
Total:	\$2,727,758
Trust Expenses for the Period:	
Servicing Fee:	\$146,138
Management Fee:	\$36,535
Custodian Fee:	\$14,614
Trustee Fee:	\$12,787

Swap Payments:	\$771,002
Facility Fees:	\$1,162
Class A1 Notes Coupon Payments:	\$1,053,717
Class A2 Notes Coupon Payments:	\$25,934
Class AB Notes Coupon Payments:	\$60,376
Class B Notes Coupon Payments:	\$51,061
Class C Notes Coupon Payments:	\$49,426
Class D Notes Coupon Payments:	\$29,538
Class E Notes Coupon Payments:	\$51,951
Total Expenses:	\$2,304,241
Residual Income:	\$423,518
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/02/2020
Last Day of Coupon Period (Distribution Date):	13/03/2020
Number of Days in Coupon Period:	29
Determination Date:	10/03/2020
Effective BBSW for Current Period:	0.8063%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$1,053,717
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:	\$25,934
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:	\$60,376
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:	\$51,061
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:	\$49,426
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:	\$29,538
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:	\$51,951
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$4,547,731
Mortgage portfolio balance at start of period:	\$836,055,992
Less: Scheduled principal received during the period:	\$1,533,003
Less: Unscheduled principal received during the period:	\$16,058,568
Plus: Redraws:	\$2,902,479
Mortgage portfolio balance at close of period:	\$821,366,900
Value of full discharges during the period:	\$3,172,129

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$730,182,460
Class A1 Notes Balance before distribution (Stated):	\$730,182,460
Class A2 Notes Balance before distribution (Invested):	\$15,873,532
Class A2 Notes Balance before distribution (Stated):	\$15,873,532
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:	\$836,055,992

Current Weighted Average Security Coupon Rate:	1.9902%
Mortgage Principal Amount Distributed:	\$17,591,570
Repayment of Redraws:	\$2,902,479
Class A1 Notes Balance after distribution (Invested):	\$715,805,902
Class A1 Notes Balance after distribution (Stated):	\$715,805,902
Class A1 Notes Bond Factor after distribution:	0.518700
Class A2 Notes Balance after distribution (Invested):	\$15,560,998
Class A2 Notes Balance after distribution (Stated):	\$15,560,998
Class A2 Notes Bond Factor after distribution:	0.518700
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 :	\$821,366,900

Facilities	
Liquidity Facility Limit	\$8,360,560
Drawn Amount	\$0
Redraw Facility Limit	\$4,180,280
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%:	51.06%	32.85%
> 50%, up to and including 55%:	5.97%	7.34%
> 55%, up to and including 60%:	7.56%	10.16%
> 60%, up to and including 65%:	8.16%	10.97%
> 65%, up to and including 70%:	8.54%	11.89%
> 70%, up to and including 75%:	6.82%	9.54%
> 75%, up to and including 80%:	6.00%	8.52%
> 80%, up to and including 85%:	3.41%	4.95%
> 85%, up to and including 90%:	2.24%	3.37%
> 90%, up to and including 95%:	0.19%	0.30%
> 95%:	0.05%	0.10%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	12.58%	0.98%
> \$50,000, up to and including \$100,000:	8.65%	2.94%
> \$100,000, up to and including \$200,000:	24.28%	16.71%
> \$200,000, up to and including \$300,000:	28.07%	31.24%
> \$300,000, up to and including \$400,000:	15.44%	23.72%
> \$400,000, up to and including \$500,000:	7.36%	14.45%
> \$500,000, up to and including \$600,000:	2.02%	4.85%
> \$600,000, up to and including \$700,000:	0.87%	2.51%
> \$700,000, up to and including \$750,000:	0.27%	0.88%
> \$750,000:	0.46%	1.73%

Seasoning Analysis	% number of loans	% value of loans
> 36 months, up to and including 48 months:	8.48%	7.53%
> 48 months, up to and including 60 months:	30.61%	31.60%
> 60 months:	60.91%	60.88%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.15%	0.12%
> 5 years, up to and including 10 years:	3.33%	1.30%
> 10 years, up to and including 15 years:	7.04%	4.28%
> 15 years, up to and including 20 years:	13.01%	10.59%
> 20 years, up to and including 25 years:	46.73%	52.28%
> 25 years, up to and including 30 years:	28.75%	31.43%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	21.58%	20.21%
Gold Coast	5.24%	4.97%
Sunshine Coast	4.50%	3.88%
Queensland - Other	17.38%	13.54%
Sydney Metropolitan	15.58%	19.91%
N.S.W. - Other	7.20%	6.69%
Australian Capital Territory	1.96%	2.36%
Melbourne Metropolitan	10.69%	11.92%
Victoria - Other	2.56%	2.03%
Perth Metropolitan	8.32%	9.96%
W.A. - Other	0.79%	0.79%
Adelaide Metropolitan	2.92%	2.62%
S.A. - Other	0.52%	0.35%
Darwin Metropolitan	0.25%	0.36%
N.T. - Other	0.08%	0.12%
Hobart Metropolitan	0.38%	0.24%
Tasmania - Other	0.05%	0.05%

Loan Purpose	% number of loans	% value of loans
Construction	4.66%	5.19%
Equity Takeout	1.75%	1.09%
Home Improvement	0.08%	0.04%
Purchase Existing Property	57.69%	56.82%
Purchase New Property	1.17%	1.41%
Refinance	33.58%	34.82%
Refinance - Equity Takeout	1.01%	0.55%
Refinance - Home Improvement	0.05%	0.08%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.12%	1.53%
> 30 days, up to and including 60 days:	0.25%	0.28%
> 60 days, up to and including 90 days:	0.19%	0.30%
> 90 days:	0.52%	0.91%

Default Information for Monthly Period Ending 29 February 2020	
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	17.36%	19.00%

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