

Apollo Series 2017-2 Trust

Investor Report for the Monthly Period Ending 31 January 2020

Mortgage Portfolio Details	
First Day of Monthly Period:	01/01/2020
Last Day of Monthly Period:	31/01/2020
Total Current Balance:	\$836,055,992
Total Number of Loans:	3,722
Average Current Balance:	\$224,625
Highest Current Balance:	\$932,382
Weighted Average LVR:	57.41%
Weighted Average Seasoning (Months):	66.88
Weighted Average Remaining Term:	276.69
Weighted Average Variable Rate:	3.7801%
Weighted Average Fixed Rate:	3.9815%
Weighted Average Rate on All Loans:	3.8000%
Percentage (by value) of "Owner Occupied" Loans:	78.32%
Percentage (by value) of Metropolitan Securities:	67.57%
Percentage Mortgage Insured - Primary:	22.85%
Percentage Not Mortgage Insured:	77.15%
Percentage (by value) of Variable Rate Loans:	91.09%
Percentage (by value) of Interest Only Loans:	7.47%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$2,827,357
Principal Draw:	\$0
Total:	\$2,827,357
Trust Expenses for the Period:	
Servicing Fee:	\$159,542
Management Fee:	\$39,885
Custodian Fee:	\$15,954
Trustee Fee:	\$13,960
Trust Indemnification:	\$25

Swap Payments:	\$653,762
Facility Fees:	\$1,334
Class A1 Notes Coupon Payments:	\$1,181,004
Class A2 Notes Coupon Payments:	\$28,987
Class AB Notes Coupon Payments:	\$65,737
Class B Notes Coupon Payments:	\$55,418
Class C Notes Coupon Payments:	\$53,475
Class D Notes Coupon Payments:	\$31,881
Class E Notes Coupon Payments:	\$55,896
Total Expenses:	\$2,356,860
Residual Income:	\$470,497
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/01/2020
Last Day of Coupon Period (Distribution Date):	13/02/2020
Number of Days in Coupon Period:	31
Determination Date:	10/02/2020
Effective BBSW for Current Period:	0.8500%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$1,181,004
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:	\$28,987
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:	\$65,737
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:	\$55,418
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:	\$53,475
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:	\$31,881
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:	\$55,896
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$4,602,918
Mortgage portfolio balance at start of period:	\$853,852,542
Less: Scheduled principal received during the period:	\$1,976,070
Less: Unscheduled principal received during the period:	\$18,426,998
Plus: Redraws:	\$2,606,518
Mortgage portfolio balance at close of period:	\$836,055,992
Value of full discharges during the period:	\$3,229,761

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$747,600,360
Class A1 Notes Balance before distribution (Stated):	\$747,600,360
Class A2 Notes Balance before distribution (Invested):	\$16,252,182
Class A2 Notes Balance before distribution (Stated):	\$16,252,182
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:	\$853,852,542

Current Weighted Average Security Coupon Rate:	2.0304%
Mortgage Principal Amount Distributed:	\$20,403,068
Repayment of Redraws:	\$2,606,518
Class A1 Notes Balance after distribution (Invested):	\$730,182,460
Class A1 Notes Balance after distribution (Stated):	\$730,182,460
Class A1 Notes Bond Factor after distribution:	0.529118
Class A2 Notes Balance after distribution (Invested):	\$15,873,532
Class A2 Notes Balance after distribution (Stated):	\$15,873,532
Class A2 Notes Bond Factor after distribution:	0.529118
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 :	\$836,055,992

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%:	50.94%	32.80%
> 50%, up to and including 55%:	5.91%	7.20%
> 55%, up to and including 60%:	7.58%	10.10%
> 60%, up to and including 65%:	8.09%	10.96%
> 65%, up to and including 70%:	8.49%	11.79%
> 70%, up to and including 75%:	6.93%	9.57%
> 75%, up to and including 80%:	6.10%	8.74%
> 80%, up to and including 85%:	3.33%	4.89%
> 85%, up to and including 90%:	2.31%	3.39%
> 90%, up to and including 95%:	0.27%	0.46%
> 95%:	0.05%	0.10%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	12.57%	0.98%
> \$50,000, up to and including \$100,000:	8.65%	2.96%
> \$100,000, up to and including \$200,000:	24.13%	16.62%
> \$200,000, up to and including \$300,000:	28.05%	31.16%
> \$300,000, up to and including \$400,000:	15.58%	23.88%
> \$400,000, up to and including \$500,000:	7.36%	14.41%
> \$500,000, up to and including \$600,000:	2.07%	4.96%
> \$600,000, up to and including \$700,000:	0.86%	2.47%
> \$700,000, up to and including \$750,000:	0.27%	0.87%
> \$750,000:	0.46%	1.70%

Seasoning Analysis	% number of loans	% value of loans
> 36 months, up to and including 48 months:	9.22%	8.37%
> 48 months, up to and including 60 months:	36.81%	38.31%
> 60 months:	53.98%	53.32%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.99%	0.12%
> 5 years, up to and including 10 years:	3.25%	1.10%
> 10 years, up to and including 15 years:	7.09%	4.37%
> 15 years, up to and including 20 years:	12.60%	10.12%
> 20 years, up to and including 25 years:	41.94%	46.70%
> 25 years, up to and including 30 years:	34.12%	37.59%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	21.60%	20.23%
Gold Coast	5.24%	5.01%
Sunshine Coast	4.54%	3.93%
Queensland - Other	17.33%	13.47%
Sydney Metropolitan	15.50%	19.75%
N.S.W. - Other	7.23%	6.67%
Australian Capital Territory	2.02%	2.46%
Melbourne Metropolitan	10.75%	11.98%
Victoria - Other	2.55%	2.01%
Perth Metropolitan	8.22%	9.89%
W.A. - Other	0.78%	0.78%
Adelaide Metropolitan	2.93%	2.62%
S.A. - Other	0.54%	0.39%
Darwin Metropolitan	0.27%	0.40%
N.T. - Other	0.08%	0.12%
Hobart Metropolitan	0.38%	0.23%
Tasmania - Other	0.05%	0.05%

Loan Purpose	% number of loans	% value of loans
Construction	4.73%	5.27%
Equity Takeout	1.80%	1.10%
Home Improvement	0.08%	0.04%
Purchase Existing Property	57.42%	56.60%
Purchase New Property	1.21%	1.45%
Refinance	33.69%	34.92%
Refinance - Equity Takeout	1.02%	0.55%
Refinance - Home Improvement	0.05%	0.08%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.86%	1.10%
> 30 days, up to and including 60 days:	0.19%	0.27%
> 60 days, up to and including 90 days:	0.16%	0.25%
> 90 days:	0.62%	1.11%

Default Information for Monthly Period Ending 31 January 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	20.14%	19.75%

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