

Apollo Series 2017-2 Trust

Investor Report for the Monthly Period Ending 31 May 2020

Mortgage Portfolio Details	
First Day of Monthly Period:	01/05/2020
Last Day of Monthly Period:	31/05/2020
Total Current Balance:	\$770,892,974
Total Number of Loans:	3,512
Average Current Balance:	\$219,503
Highest Current Balance:	\$917,786
Weighted Average LVR:	56.65%
Weighted Average Seasoning (Months):	70.94
Weighted Average Remaining Term:	272.73
Weighted Average Variable Rate:	3.4318%
Weighted Average Fixed Rate:	3.7863%
Weighted Average Rate on All Loans:	3.4637%
Percentage (by value) of "Owner Occupied" Loans:	78.67%
Percentage (by value) of Metropolitan Securities:	67.62%
Percentage Mortgage Insured - Primary:	23.10%
Percentage Not Mortgage Insured:	76.90%
Percentage (by value) of Variable Rate Loans:	91.93%
Percentage (by value) of Interest Only Loans:	4.23%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$2,376,965
Principal Draw:	\$0
Total:	\$2,376,965
Trust Expenses for the Period:	
Servicing Fee:	\$147,730
Management Fee:	\$36,933
Custodian Fee:	\$14,773
Trustee Fee:	\$13,760

Swap Payments:	\$762,882
Facility Fees:	\$1,323
Class A1 Notes Coupon Payments:	\$681,975
Class A2 Notes Coupon Payments:	\$18,060
Class AB Notes Coupon Payments:	\$47,818
Class B Notes Coupon Payments:	\$43,533
Class C Notes Coupon Payments:	\$45,072
Class D Notes Coupon Payments:	\$28,269
Class E Notes Coupon Payments:	\$52,802
Total Expenses:	\$1,894,931
Residual Income:	\$482,034
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/05/2020
Last Day of Coupon Period (Distribution Date):	15/06/2020
Number of Days in Coupon Period:	33
Determination Date:	10/06/2020
Effective BBSW for Current Period:	0.0900%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$681,975
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:	\$18,060
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:	\$47,818
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:	\$43,533
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:	\$45,072
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:	\$28,269
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:	\$52,802
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$4,213,999
Mortgage portfolio balance at start of period:	\$790,639,381
Less: Scheduled principal received during the period:	\$2,244,724
Less: Unscheduled principal received during the period:	\$20,151,688
Plus: Redraws:	\$2,650,005
Mortgage portfolio balance at close of period:	\$770,892,974
Value of full discharges during the period:	\$5,258,444

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$685,732,160
Class A1 Notes Balance before distribution (Stated):	\$685,732,160
Class A2 Notes Balance before distribution (Invested):	\$14,907,221
Class A2 Notes Balance before distribution (Stated):	\$14,907,221
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:	\$790,639,381

Current Weighted Average Security Coupon Rate:	1.2836%
Mortgage Principal Amount Distributed:	\$22,396,412
Repayment of Redraws:	\$2,650,005
Class A1 Notes Balance after distribution (Invested):	\$666,405,890
Class A1 Notes Balance after distribution (Stated):	\$666,405,890
Class A1 Notes Bond Factor after distribution:	0.482903
Class A2 Notes Balance after distribution (Invested):	\$14,487,085
Class A2 Notes Balance after distribution (Stated):	\$14,487,085
Class A2 Notes Bond Factor after distribution:	0.482903
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 :	\$770,892,974

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%:	51.96%	33.27%
> 50%, up to and including 55%:	6.41%	8.07%
> 55%, up to and including 60%:	8.20%	10.94%
> 60%, up to and including 65%:	7.52%	10.58%
> 65%, up to and including 70%:	8.66%	12.19%
> 70%, up to and including 75%:	5.87%	8.19%
> 75%, up to and including 80%:	5.81%	8.35%
> 80%, up to and including 85%:	3.50%	5.09%
> 85%, up to and including 90%:	1.79%	2.78%
> 90%, up to and including 95%:	0.17%	0.31%
> 95%:	0.11%	0.24%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	13.30%	1.06%
> \$50,000, up to and including \$100,000:	9.17%	3.16%
> \$100,000, up to and including \$200,000:	24.23%	17.02%
> \$200,000, up to and including \$300,000:	27.82%	31.49%
> \$300,000, up to and including \$400,000:	14.95%	23.42%
> \$400,000, up to and including \$500,000:	7.09%	14.17%
> \$500,000, up to and including \$600,000:	1.85%	4.53%
> \$600,000, up to and including \$700,000:	0.94%	2.75%
> \$700,000, up to and including \$750,000:	0.23%	0.76%
> \$750,000:	0.43%	1.64%

Seasoning Analysis	% number of loans	% value of loans
> 36 months, up to and including 48 months:	7.37%	6.86%
> 48 months, up to and including 60 months:	18.22%	18.16%
> 60 months:	74.40%	74.98%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.28%	0.15%
> 5 years, up to and including 10 years:	3.53%	1.44%
> 10 years, up to and including 15 years:	8.09%	4.95%
> 15 years, up to and including 20 years:	13.10%	10.86%
> 20 years, up to and including 25 years:	55.32%	62.63%
> 25 years, up to and including 30 years:	18.68%	19.97%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	21.50%	20.06%
Gold Coast	5.24%	4.88%
Sunshine Coast	4.58%	3.88%
Queensland - Other	17.54%	13.68%
Sydney Metropolitan	15.66%	20.24%
N.S.W. - Other	7.26%	6.79%
Australian Capital Territory	2.02%	2.41%
Melbourne Metropolitan	10.54%	11.77%
Victoria - Other	2.39%	1.85%
Perth Metropolitan	8.40%	10.13%
W.A. - Other	0.80%	0.79%
Adelaide Metropolitan	2.85%	2.44%
S.A. - Other	0.48%	0.32%
Darwin Metropolitan	0.26%	0.37%
N.T. - Other	0.09%	0.13%
Hobart Metropolitan	0.34%	0.19%
Tasmania - Other	0.06%	0.05%

Loan Purpose	% number of loans	% value of loans
Construction	4.73%	5.34%
Equity Takeout	1.77%	1.11%
Home Improvement	0.06%	0.03%
Purchase Existing Property	57.72%	56.76%
Purchase New Property	1.14%	1.41%
Refinance	33.60%	34.80%
Refinance - Equity Takeout	0.97%	0.50%
Refinance - Home Improvement	0.03%	0.05%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.22%	1.92%
> 30 days, up to and including 60 days:	0.46%	0.66%
> 60 days, up to and including 90 days:	0.20%	0.29%
> 90 days:	0.80%	1.36%

Default Information for Monthly Period Ending 31 May 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	23.62%	19.76%

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