

## Apollo Series 2017-2 Trust

### Investor Report for the Monthly Period Ending 31 July 2020

Mortgage Portfolio Details	
First Day of Monthly Period:	01/07/2020
Last Day of Monthly Period:	31/07/2020
Total Current Balance:	\$733,663,395
Total Number of Loans:	3,403
Average Current Balance:	\$215,593
Highest Current Balance:	\$908,161
Weighted Average LVR:	56.20%
Weighted Average Seasoning (Months):	72.86
Weighted Average Remaining Term:	270.88
Weighted Average Variable Rate:	3.3959%
Weighted Average Fixed Rate:	3.5806%
Weighted Average Rate on All Loans:	3.4125%
Percentage (by value) of "Owner Occupied" Loans:	78.88%
Percentage (by value) of Metropolitan Securities:	67.69%
Percentage Mortgage Insured - Primary:	23.07%
Percentage Not Mortgage Insured:	76.93%
Percentage (by value) of Variable Rate Loans:	91.50%
Percentage (by value) of Interest Only Loans:	3.60%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$2,186,143
Principal Draw:	\$0
Total:	\$2,186,143
Trust Expenses for the Period:	
Servicing Fee:	\$140,213
Management Fee:	\$35,053
Custodian Fee:	\$14,021
Trustee Fee:	\$12,269
Trust Indemnification:	\$3,325

Swap Payments:	\$734,524
Facility Fees:	\$1,160
Class A1 Notes Coupon Payments:	\$603,855
Class A2 Notes Coupon Payments:	\$15,991
Class AB Notes Coupon Payments:	\$44,920
Class B Notes Coupon Payments:	\$40,895
Class C Notes Coupon Payments:	\$42,340
Class D Notes Coupon Payments:	\$26,556
Class E Notes Coupon Payments:	\$49,602
Total Expenses:	\$1,764,725
Residual Income:	\$421,419
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	13/07/2020
Last Day of Coupon Period (Distribution Date):	13/08/2020
Number of Days in Coupon Period:	31
Determination Date:	07/08/2020
Effective BBSW for Current Period:	0.0900%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$603,855
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:	\$15,991
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:	\$44,920
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:	\$40,895
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:	\$42,340
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:	\$26,556
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:	\$49,602
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgagors</b>	
Scheduled Monthly Payment Amount:	\$4,039,159
Mortgage portfolio balance at start of period:	\$750,406,706
Less: Scheduled principal received during the period:	\$1,211,789
Less: Unscheduled principal received during the period:	\$17,459,072
Plus: Redraws:	\$1,927,550
Mortgage portfolio balance at close of period:	\$733,663,395
Value of full discharges during the period:	\$4,267,883

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$646,355,499
Class A1 Notes Balance before distribution (Stated):	\$646,355,499
Class A2 Notes Balance before distribution (Invested):	\$14,051,206
Class A2 Notes Balance before distribution (Stated):	\$14,051,206
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
<b>Total Invested Note Balance before distribution:</b>	<b>\$750,406,706</b>

Current Weighted Average Security Coupon Rate:	1.2931%
Mortgage Principal Amount Distributed:	\$18,670,861
Repayment of Redraws:	\$1,927,550
Class A1 Notes Balance after distribution (Invested):	\$629,968,429
Class A1 Notes Balance after distribution (Stated):	\$629,968,429
Class A1 Notes Bond Factor after distribution:	0.456499
Class A2 Notes Balance after distribution (Invested):	\$13,694,966
Class A2 Notes Balance after distribution (Stated):	\$13,694,966
Class A2 Notes Bond Factor after distribution:	0.456499
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
<b>Total Note Balance After distribution :</b>	<b>\$733,663,395</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$7,708,930
Drawn Amount	\$0
Redraw Facility Limit	\$4,180,280
Drawn Amount	\$0

<b>Reserve</b>	
Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$0

<b>Loan To Valuation Ratio</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 50%:	53.28%	34.28%
> 50%, up to and including 55%:	6.73%	8.47%
> 55%, up to and including 60%:	7.85%	10.88%
> 60%, up to and including 65%:	7.20%	10.13%
> 65%, up to and including 70%:	8.43%	12.18%
> 70%, up to and including 75%:	5.50%	7.65%
> 75%, up to and including 80%:	5.73%	8.28%
> 80%, up to and including 85%:	3.41%	5.13%
> 85%, up to and including 90%:	1.59%	2.41%
> 90%, up to and including 95%:	0.18%	0.33%
> 95%:	0.12%	0.25%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	14.16%	1.14%
> \$50,000, up to and including \$100,000:	9.08%	3.19%
> \$100,000, up to and including \$200,000:	24.45%	17.34%
> \$200,000, up to and including \$300,000:	27.74%	31.92%
> \$300,000, up to and including \$400,000:	14.31%	22.83%
> \$400,000, up to and including \$500,000:	6.91%	14.02%
> \$500,000, up to and including \$600,000:	1.82%	4.55%
> \$600,000, up to and including \$700,000:	0.91%	2.71%
> \$700,000, up to and including \$750,000:	0.24%	0.79%
> \$750,000:	0.38%	1.51%

<b>Seasoning Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
> 36 months, up to and including 48 months:	5.91%	5.46%
> 48 months, up to and including 60 months:	8.96%	8.21%
> 60 months:	85.13%	86.33%

<b>Remaining Loan Term</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 5 years:	1.44%	0.17%
> 5 years, up to and including 10 years:	3.88%	1.60%
> 10 years, up to and including 15 years:	8.64%	5.56%
> 15 years, up to and including 20 years:	13.46%	11.26%
> 20 years, up to and including 25 years:	61.77%	70.20%
> 25 years, up to and including 30 years:	10.81%	11.21%

<b>Geographic Distribution</b>	<b>% number of loans</b>	<b>% value of loans</b>
Brisbane Metropolitan	21.51%	19.75%
Gold Coast	5.32%	4.93%
Sunshine Coast	4.58%	3.87%
Queensland - Other	17.69%	13.69%
Sydney Metropolitan	15.57%	20.33%
N.S.W. - Other	7.23%	6.66%
Australian Capital Territory	2.00%	2.55%
Melbourne Metropolitan	10.52%	11.88%
Victoria - Other	2.41%	1.87%
Perth Metropolitan	8.49%	10.29%
W.A. - Other	0.73%	0.76%
Adelaide Metropolitan	2.70%	2.30%
S.A. - Other	0.47%	0.34%
Darwin Metropolitan	0.26%	0.39%
N.T. - Other	0.09%	0.14%
Hobart Metropolitan	0.35%	0.20%
Tasmania - Other	0.06%	0.06%

<b>Loan Purpose</b>	<b>% number of loans</b>	<b>% value of loans</b>
Construction	4.76%	5.41%
Equity Takeout	1.79%	1.09%
Home Improvement	0.06%	0.03%
Purchase Existing Property	57.80%	56.78%
Purchase New Property	1.09%	1.32%
Refinance	33.47%	34.82%
Refinance - Equity Takeout	1.00%	0.49%
Refinance - Home Improvement	0.03%	0.06%

<b>Arrears Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 30 days:	0.73%	1.18%
> 30 days, up to and including 60 days:	0.15%	0.18%
> 60 days, up to and including 90 days:	0.06%	0.06%
> 90 days:	0.65%	1.17%

Default Information for Monthly Period Ending 31 July 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	22.23%	23.73%

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