

# Apollo Series 2017-2 Trust

## Investor Report for the Monthly Period Ending 28 February 2018

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	01/02/2018
Last Day of Monthly Period:	28/02/2018
Total Current Balance:	\$1,336,796,846
Total Number of Loans:	5,230
Average Current Balance:	\$255,602
Highest Current Balance:	\$968,714
Weighted Average LVR:	60.98%
Weighted Average Seasoning (Months):	43.43
Weighted Average Remaining Term:	299.72
Weighted Average Variable Rate:	4.3447%
Weighted Average Fixed Rate:	4.1966%
Weighted Average Rate on All Loans:	4.3297%
Percentage (by value) of "Owner Occupied" Loans:	78.36%
Percentage (by value) of Metropolitan Securities:	68.39%
Percentage Mortgage Insured - Primary:	22.75%
Percentage Not Mortgage Insured:	77.25%
Percentage (by value) of Variable Rate Loans:	89.33%
Percentage (by value) of Interest Only Loans:	14.10%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$4,971,545
Principal Draw:	\$0
Total:	\$4,971,545
Trust Expenses for the Period:	
Servicing Fee:	\$230,714
Management Fee:	\$57,679
Custodian Fee:	\$23,071
Trustee Fee:	\$20,187
Trust Indemnification:	\$25

Swap Payments:	\$1,046,619
Facility Fees:	\$1,841
Class A1 Notes Coupon Payments:	\$2,569,626
Class A2 Notes Coupon Payments:	\$60,864
Class AB Notes Coupon Payments:	\$79,662
Class B Notes Coupon Payments:	\$64,208
Class C Notes Coupon Payments:	\$59,151
Class D Notes Coupon Payments:	\$33,985
Class E Notes Coupon Payments:	\$56,619
Total Expenses:	\$4,304,253
Residual Income:	\$667,292
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	13/02/2018
Last Day of Coupon Period (Distribution Date):	13/03/2018
Number of Days in Coupon Period:	28
Determination Date:	08/03/2018
Effective BBSW for Current Period:	1.6700%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$2,569,626
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:	\$60,864
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:	\$79,662
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:	\$64,208
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:	\$59,151
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:	\$33,985
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:	\$56,619
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgagors</b>	
Scheduled Monthly Payment Amount:	\$7,267,414
Mortgage portfolio balance at start of period:	\$1,367,056,280
Less: Scheduled principal received during the period:	\$2,450,172
Less: Unscheduled principal received during the period:	\$31,289,159
Plus: Redraws:	\$3,479,897
Mortgage portfolio balance at close of period:	\$1,336,796,846
Value of full discharges during the period:	\$10,364,674

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$1,249,884,870
Class A1 Notes Balance before distribution (Stated):	\$1,249,884,870
Class A2 Notes Balance before distribution (Invested):	\$27,171,410
Class A2 Notes Balance before distribution (Stated):	\$27,171,410
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>\$1,367,056,280</b>

Current Weighted Average Security Coupon Rate:	2.7883%
Mortgage Principal Amount Distributed:	\$33,739,331
Repayment of Redraws:	\$3,479,897
Class A1 Notes Balance after distribution (Invested):	\$1,220,269,254
Class A1 Notes Balance after distribution (Stated):	\$1,220,269,254
Class A1 Notes Bond Factor after distribution:	0.884253
Class A2 Notes Balance after distribution (Invested):	\$26,527,592
Class A2 Notes Balance after distribution (Stated):	\$26,527,592
Class A2 Notes Bond Factor after distribution:	0.884253
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>\$1,336,796,846</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$13,670,563
Drawn Amount	\$0
Redraw Facility Limit	\$6,986,381
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>
Not Applicable	0.06%	0.02%
Up to and including 50%:	42.52%	26.98%
> 50%, up to and including 55%:	5.76%	6.21%
> 55%, up to and including 60%:	7.09%	8.78%
> 60%, up to and including 65%:	7.21%	8.96%
> 65%, up to and including 70%:	9.89%	12.68%
> 70%, up to and including 75%:	9.94%	12.98%
> 75%, up to and including 80%:	7.57%	10.16%
> 80%, up to and including 85%:	4.82%	6.10%
> 85%, up to and including 90%:	4.05%	5.57%
> 90%, up to and including 95%:	1.09%	1.55%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	7.71%	0.72%
> \$50,000, up to and including \$100,000:	7.13%	2.06%
> \$100,000, up to and including \$200,000:	22.18%	13.39%
> \$200,000, up to and including \$300,000:	29.10%	28.57%
> \$300,000, up to and including \$400,000:	19.08%	25.81%
> \$400,000, up to and including \$500,000:	9.20%	16.02%
> \$500,000, up to and including \$600,000:	3.37%	7.16%
> \$600,000, up to and including \$700,000:	1.17%	2.93%
> \$700,000, up to and including \$750,000:	0.40%	1.14%
> \$750,000:	0.67%	2.18%

<b>Seasoning Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
> 12 months, up to and including 18 months:	5.16%	4.87%
> 18 months, up to and including 24 months:	3.04%	2.71%
> 24 months, up to and including 30 months:	5.76%	5.95%
> 30 months, up to and including 36 months:	25.28%	26.31%
> 36 months, up to and including 48 months:	34.36%	35.70%
> 48 months, up to and including 60 months:	9.46%	10.05%
> 60 months:	16.94%	14.41%

<b>Remaining Loan Term</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 5 years:	0.29%	0.03%
> 5 years, up to and including 10 years:	2.22%	0.68%
> 10 years, up to and including 15 years:	5.07%	2.83%
> 15 years, up to and including 20 years:	10.23%	7.35%
> 20 years, up to and including 25 years:	19.43%	19.46%
> 25 years, up to and including 30 years:	62.77%	69.65%

<b>Geographic Distribution</b>	<b>% number of loans</b>	<b>% value of loans</b>
Not Applicable - No Security	0.06%	0.02%
Brisbane Metropolitan	21.45%	20.14%
Gold Coast	5.60%	5.23%
Sunshine Coast	4.13%	3.60%
Queensland - Other	15.32%	11.79%
Sydney Metropolitan	16.23%	20.68%
N.S.W. - Other	7.84%	7.52%
Australian Capital Territory	1.97%	2.24%
Melbourne Metropolitan	11.55%	12.63%
Victoria - Other	2.72%	2.19%
Perth Metropolitan	8.01%	9.41%
W.A. - Other	0.67%	0.65%
Adelaide Metropolitan	3.14%	2.79%
S.A. - Other	0.52%	0.40%
Darwin Metropolitan	0.23%	0.30%
N.T. - Other	0.08%	0.12%
Hobart Metropolitan	0.34%	0.19%
Tasmania - Other	0.15%	0.10%

<b>Loan Purpose</b>	<b>% number of loans</b>	<b>% value of loans</b>
Construction	5.01%	5.59%
Equity Takeout	1.70%	0.95%
Home Improvement	0.11%	0.07%
Purchase Existing Property	55.16%	53.92%
Purchase New Property	1.09%	1.26%
Refinance	35.91%	37.66%
Refinance - Equity Takeout	0.98%	0.51%
Refinance - Home Improvement	0.04%	0.05%

<b>Arrears Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 30 days:	1.01%	1.31%
> 30 days, up to and including 60 days:	0.17%	0.25%
> 60 days, up to and including 90 days:	0.13%	0.23%
> 90 days:	0.08%	0.09%

Default Information for Monthly Period Ending 28 February 2018	
Number of Claims submitted to Mortgage Insurer:	0
Value of Claims submitted to Mortgage Insurer:	\$0
Amount paid by Mortgage Insurer:	\$0
Amount Charged-off	\$0

CPR Analysis	Monthly CPR	Quarterly CPR
CPR	21.89%	22.25%

**The 2017-02 Series Trust is CRD2 compliant**