

Apollo Series 2017-2 Trust

Investor Report for the Monthly Period Ending 31 October 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	21/09/2017
Last Day of Monthly Period:	31/10/2017
Total Current Balance:	\$1,462,877,920
Total Number of Loans:	5,576
Average Current Balance:	\$262,353
Highest Current Balance:	\$980,115
Weighted Average LVR:	61.55%
Weighted Average Seasoning (Months):	39.50
Weighted Average Remaining Term:	303.34
Weighted Average Variable Rate:	4.3944%
Weighted Average Fixed Rate:	4.2325%
Weighted Average Rate on All Loans:	4.3776%
Percentage (by value) of "Owner Occupied" Loans:	78.50%
Percentage (by value) of Metropolitan Securities:	68.76%
Percentage Mortgage Insured - Primary:	22.63%
Percentage (by value) of Variable Rate Loans:	89.53%
Percentage (by value) of Interest Only Loans:	15.29%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$8,441,181
Principal Draw:	\$1,260,967
Total:	\$9,702,149
Trust Expenses for the Period:	
Servicing Fee:	\$370,685
Management Fee:	\$92,671
Trust Indemnification:	\$57,845
Custodian Fee:	\$37,068
Trustee Fee:	\$36,390

Swap Payments:	\$205,908
Facility Fees:	\$3,308
Class A1 Notes Coupon Payments:	\$4,606,387
Class A2 Notes Coupon Payments:	\$109,213
Class AB Notes Coupon Payments:	\$129,597
Class B Notes Coupon Payments:	\$104,595
Class C Notes Coupon Payments:	\$96,494
Class D Notes Coupon Payments:	\$55,507
Class E Notes Coupon Payments:	\$92,632
Total Expenses:	\$5,998,300
Residual Income:	\$2,442,881
Unreimbursed Principal Draw after Distribution Date:	\$1,260,967

Interest Payable for the Coupon Period	
First Day of Coupon Period:	28/09/2017
Last Day of Coupon Period (Distribution Date):	13/11/2017
Number of Days in Coupon Period:	46
Determination Date:	08/11/2017
Effective BBSW for Current Period:	1.6386%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$4,606,387
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:	\$109,213
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:	\$129,597
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:	\$104,595
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:	\$96,494
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:	\$55,507
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:	\$92,632
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgages	
Scheduled Monthly Payment Amount:	\$7,941,409
Mortgage portfolio balance at start of period:	\$1,499,999,764
Less: Scheduled principal received during the period:	\$854,824
Less: Unscheduled principal received during the period:	\$40,631,560
Plus: Redraws:	\$4,364,540
Mortgage portfolio balance at close of period:	\$1,462,877,920
Value of full discharges during the period:	\$15,548,211

Principal Distribution	
Class A1 Notes Balance before distribution (Invested):	\$1,380,000,000
Class A1 Notes Balance before distribution (Stated):	\$1,380,000,000
Class A2 Notes Balance before distribution (Invested):	\$30,000,000
Class A2 Notes Balance before distribution (Stated):	\$30,000,000
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:	\$1,500,000,000

Current Weighted Average Security Coupon Rate:	2.7478%
Mortgage Principal Amount Distributed:	\$40,225,652
Repayment of Redraws:	\$4,364,540
Class A1 Notes Balance after distribution (Invested):	\$1,344,138,888
Class A1 Notes Balance after distribution (Stated):	\$1,344,138,888
Class A1 Notes Bond Factor after distribution:	0.974014
Class A2 Notes Balance after distribution (Invested):	\$30,000,000
Class A2 Notes Balance after distribution (Stated):	\$30,000,000
Class A2 Notes Bond Factor after distribution:	1.000000
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 :	\$1,464,138,888

Facilities	
Liquidity Facility Limit	\$15,000,000
Drawn Amount	\$0
Redraw Facility Limit	\$7,500,000
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%:	40.84%	25.96%
> 50%, up to and including 55%:	6.04%	6.30%
> 55%, up to and including 60%:	6.69%	8.20%
> 60%, up to and including 65%:	7.59%	9.37%
> 65%, up to and including 70%:	9.42%	11.85%
> 70%, up to and including 75%:	10.71%	13.81%
> 75%, up to and including 80%:	7.89%	10.47%
> 80%, up to and including 85%:	5.15%	6.28%
> 85%, up to and including 90%:	4.25%	5.80%
> 90%, up to and including 95%:	1.43%	1.96%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	6.37%	0.68%
> \$50,000, up to and including \$100,000:	7.26%	2.07%
> \$100,000, up to and including \$200,000:	21.61%	12.74%
> \$200,000, up to and including \$300,000:	29.38%	28.12%
> \$300,000, up to and including \$400,000:	19.85%	26.19%
> \$400,000, up to and including \$500,000:	9.47%	16.07%
> \$500,000, up to and including \$600,000:	3.78%	7.86%
> \$600,000, up to and including \$700,000:	1.13%	2.78%
> \$700,000, up to and including \$750,000:	0.43%	1.19%
> \$750,000:	0.72%	2.30%

Seasoning Analysis	% number of loans	% value of loans
> 6 months, up to and including 12 months:	3.68%	3.52%
> 12 months, up to and including 18 months:	3.71%	3.34%
> 18 months, up to and including 24 months:	5.15%	5.35%
> 24 months, up to and including 30 months:	15.96%	16.02%
> 30 months, up to and including 36 months:	32.91%	35.16%
> 36 months, up to and including 48 months:	15.91%	16.16%
> 48 months, up to and including 60 months:	8.63%	8.95%
> 60 months:	14.06%	11.51%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.23%	0.03%
> 5 years, up to and including 10 years:	2.12%	0.63%
> 10 years, up to and including 15 years:	4.70%	2.71%
> 15 years, up to and including 20 years:	10.20%	7.20%
> 20 years, up to and including 25 years:	17.40%	17.14%
> 25 years, up to and including 30 years:	65.35%	72.29%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	21.27%	20.14%
Gold Coast	5.56%	5.30%
Sunshine Coast	4.09%	3.48%
Queensland - Other	15.06%	11.50%
Sydney Metropolitan	16.45%	20.73%
N.S.W. - Other	7.89%	7.46%
Australian Capital Territory	1.99%	2.27%
Melbourne Metropolitan	11.96%	13.13%
Victoria - Other	2.76%	2.27%
Perth Metropolitan	7.82%	9.13%
W.A. - Other	0.63%	0.60%
Adelaide Metropolitan	3.16%	2.86%
S.A. - Other	0.54%	0.40%
Darwin Metropolitan	0.23%	0.29%
N.T. - Other	0.07%	0.11%
Hobart Metropolitan	0.36%	0.20%
Tasmania - Other	0.16%	0.11%

Loan Purpose	% number of loans	% value of loans
Construction	5.02%	5.60%
Equity Takeout	1.78%	0.96%
Home Improvement	0.11%	0.07%
Purchase Existing Property	54.86%	53.74%
Purchase New Property	1.09%	1.25%
Refinance	36.12%	37.81%
Refinance - Equity Takeout	0.99%	0.53%
Refinance - Home Improvement	0.04%	0.04%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.99%	1.29%
> 30 days, up to and including 60 days:	0.04%	0.08%

Default Information for Monthly Period Ending 31 October 2017	
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	25.46%	0.00%

The 2017-02 Series Trust complies with European Union Capital Requirements Regulation & Class A1 Notes are listed on ASX