

# Apollo Series 2017-2 Trust

## Investor Report for the Monthly Period Ending 31 August 2018

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	01/08/2018
Last Day of Monthly Period:	31/08/2018
Total Current Balance:	\$1,177,108,186
Total Number of Loans:	4,745
Average Current Balance:	\$248,073
Highest Current Balance:	\$955,617
Weighted Average LVR:	60.18%
Weighted Average Seasoning (Months):	49.46
Weighted Average Remaining Term:	293.63
Weighted Average Variable Rate:	4.3316%
Weighted Average Fixed Rate:	4.1644%
Weighted Average Rate on All Loans:	4.3170%
Percentage (by value) of "Owner Occupied" Loans:	78.53%
Percentage (by value) of Metropolitan Securities:	68.29%
Percentage Mortgage Insured - Primary:	22.83%
Percentage Not Mortgage Insured:	77.17%
Percentage (by value) of Variable Rate Loans:	90.94%
Percentage (by value) of Interest Only Loans:	12.80%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$4,481,879
Principal Draw:	\$0
Total:	\$4,481,879
Trust Expenses for the Period:	
Servicing Fee:	\$224,267
Management Fee:	\$56,067
Custodian Fee:	\$22,427
Trustee Fee:	\$19,623

Swap Payments:	\$424,515
Facility Fees:	\$1,801
Class A1 Notes Coupon Payments:	\$2,673,995
Class A2 Notes Coupon Payments:	\$62,945
Class AB Notes Coupon Payments:	\$94,152
Class B Notes Coupon Payments:	\$75,242
Class C Notes Coupon Payments:	\$68,674
Class D Notes Coupon Payments:	\$39,150
Class E Notes Coupon Payments:	\$64,486
Total Expenses:	\$3,827,344
Residual Income:	\$654,535
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	13/08/2018
Last Day of Coupon Period (Distribution Date):	13/09/2018
Number of Days in Coupon Period:	31
Determination Date:	10/09/2018
Effective BBSW for Current Period:	1.8874%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$2,673,995
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:	\$62,945
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:	\$94,152
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:	\$75,242
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:	\$68,674
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:	\$39,150
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:	\$64,486
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgages</b>	
Scheduled Monthly Payment Amount:	\$6,476,790
Mortgage portfolio balance at start of period:	\$1,200,256,536
Less: Scheduled principal received during the period:	\$2,265,141
Less: Unscheduled principal received during the period:	\$23,721,881
Plus: Redraws:	\$2,838,672
Mortgage portfolio balance at close of period:	\$1,177,108,186
Value of full discharges during the period:	\$8,896,037

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$1,086,634,057
Class A1 Notes Balance before distribution (Stated):	\$1,086,634,057
Class A2 Notes Balance before distribution (Invested):	\$23,622,479
Class A2 Notes Balance before distribution (Stated):	\$23,622,479
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>\$1,200,256,536</b>

Current Weighted Average Security Coupon Rate:	3.0201%
Mortgage Principal Amount Distributed:	\$25,987,022
Repayment of Redraws:	\$2,838,672
Class A1 Notes Balance after distribution (Invested):	\$1,063,978,225
Class A1 Notes Balance after distribution (Stated):	\$1,063,978,225
Class A1 Notes Bond Factor after distribution:	0.770999
Class A2 Notes Balance after distribution (Invested):	\$23,129,961
Class A2 Notes Balance after distribution (Stated):	\$23,129,961
Class A2 Notes Bond Factor after distribution:	0.770999
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>\$1,177,108,186</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$12,002,565
Drawn Amount	\$0
Redraw Facility Limit	\$6,402,241
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%:	44.62%	28.23%
> 50%, up to and including 55%:	5.69%	6.43%
> 55%, up to and including 60%:	7.00%	8.71%
> 60%, up to and including 65%:	7.65%	9.69%
> 65%, up to and including 70%:	9.93%	13.25%
> 70%, up to and including 75%:	9.19%	12.13%
> 75%, up to and including 80%:	6.87%	9.20%
> 80%, up to and including 85%:	4.32%	5.79%
> 85%, up to and including 90%:	3.90%	5.35%
> 90%, up to and including 95%:	0.78%	1.14%
> 95%:	0.06%	0.08%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	9.23%	0.79%
> \$50,000, up to and including \$100,000:	7.46%	2.29%
> \$100,000, up to and including \$200,000:	22.28%	13.95%
> \$200,000, up to and including \$300,000:	29.10%	29.43%
> \$300,000, up to and including \$400,000:	18.04%	25.11%
> \$400,000, up to and including \$500,000:	8.83%	15.83%
> \$500,000, up to and including \$600,000:	2.87%	6.28%
> \$600,000, up to and including \$700,000:	1.03%	2.68%
> \$700,000, up to and including \$750,000:	0.61%	1.78%
> \$750,000:	0.55%	1.87%

<b>Seasoning Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
> 18 months, up to and including 24 months:	5.23%	5.01%
> 24 months, up to and including 30 months:	3.01%	2.73%
> 30 months, up to and including 36 months:	5.44%	5.49%
> 36 months, up to and including 48 months:	52.14%	54.14%
> 48 months, up to and including 60 months:	12.86%	13.81%
> 60 months:	21.33%	18.82%

<b>Remaining Loan Term</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 5 years:	0.42%	0.05%
> 5 years, up to and including 10 years:	2.44%	0.82%
> 10 years, up to and including 15 years:	5.40%	2.93%
> 15 years, up to and including 20 years:	10.77%	7.84%
> 20 years, up to and including 25 years:	21.92%	22.72%
> 25 years, up to and including 30 years:	59.05%	65.64%

<b>Geographic Distribution</b>	<b>% number of loans</b>	<b>% value of loans</b>
Brisbane Metropolitan	21.48%	20.03%
Gold Coast	5.35%	5.03%
Sunshine Coast	4.21%	3.70%
Queensland - Other	15.95%	12.40%
Sydney Metropolitan	16.19%	20.41%
N.S.W. - Other	7.65%	7.26%
Australian Capital Territory	1.96%	2.31%
Melbourne Metropolitan	11.49%	12.75%
Victoria - Other	2.59%	2.08%
Perth Metropolitan	8.07%	9.57%
W.A. - Other	0.70%	0.68%
Adelaide Metropolitan	3.01%	2.69%
S.A. - Other	0.53%	0.38%
Darwin Metropolitan	0.25%	0.34%
N.T. - Other	0.06%	0.09%
Hobart Metropolitan	0.36%	0.20%
Tasmania - Other	0.15%	0.09%

<b>Loan Purpose</b>	<b>% number of loans</b>	<b>% value of loans</b>
Construction	5.02%	5.67%
Equity Takeout	1.73%	0.99%
Home Improvement	0.13%	0.08%
Purchase Existing Property	56.12%	55.20%
Purchase New Property	1.10%	1.25%
Refinance	34.84%	36.23%
Refinance - Equity Takeout	1.03%	0.54%
Refinance - Home Improvement	0.04%	0.06%

<b>Arrears Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 30 days:	0.89%	1.07%
> 30 days, up to and including 60 days:	0.11%	0.13%
> 60 days, up to and including 90 days:	0.23%	0.30%
> 90 days:	0.42%	0.62%

Default Information for Monthly Period Ending 31 August 2018	
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	19.02%	20.05%

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