

# Apollo Series 2017-2 Trust

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

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	01/01/2018
Last Day of Monthly Period:	31/01/2018
Total Current Balance:	\$1,367,056,280
Total Number of Loans:	5,310
Average Current Balance:	\$257,449
Highest Current Balance:	\$971,596
Weighted Average LVR:	61.23%
Weighted Average Seasoning (Months):	42.48
Weighted Average Remaining Term:	300.66
Weighted Average Variable Rate:	4.3713%
Weighted Average Fixed Rate:	4.2043%
Weighted Average Rate on All Loans:	4.3535%
Percentage (by value) of "Owner Occupied" Loans:	78.37%
Percentage (by value) of Metropolitan Securities:	68.52%
Percentage Mortgage Insured - Primary:	22.81%
Percentage Not Mortgage Insured:	77.19%
Percentage (by value) of Variable Rate Loans:	89.24%
Percentage (by value) of Interest Only Loans:	14.58%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$5,243,923
Principal Draw:	\$0
Total:	\$5,243,923
Trust Expenses for the Period:	
Servicing Fee:	\$261,080
Management Fee:	\$65,270
Custodian Fee:	\$26,108
Trustee Fee:	\$21,371
Trust Indemnification:	\$25

Swap Payments:	\$1,062,558
Facility Fees:	\$1,982
Class A1 Notes Coupon Payments:	\$2,754,874
Class A2 Notes Coupon Payments:	\$65,192
Class AB Notes Coupon Payments:	\$83,276
Class B Notes Coupon Payments:	\$67,038
Class C Notes Coupon Payments:	\$61,675
Class D Notes Coupon Payments:	\$35,396
Class E Notes Coupon Payments:	\$58,874
Total Expenses:	\$4,564,718
Residual Income:	\$679,205
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	15/01/2018
Last Day of Coupon Period (Distribution Date):	13/02/2018
Number of Days in Coupon Period:	29
Determination Date:	08/02/2018
Effective BBSW for Current Period:	1.7000%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$2,754,874
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:	\$65,192
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:	\$83,276
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:	\$67,038
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:	\$61,675
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:	\$35,396
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:	\$58,874
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgages</b>	
Scheduled Monthly Payment Amount:	\$7,422,264
Mortgage portfolio balance at start of period:	\$1,397,276,137
Less: Scheduled principal received during the period:	\$1,458,556
Less: Unscheduled principal received during the period:	\$32,918,703
Plus: Redraws:	\$4,157,401
Mortgage portfolio balance at close of period:	\$1,367,056,280
Value of full discharges during the period:	\$10,382,321

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$1,279,461,751
Class A1 Notes Balance before distribution (Stated):	\$1,279,461,751
Class A2 Notes Balance before distribution (Invested):	\$27,814,386
Class A2 Notes Balance before distribution (Stated):	\$27,814,386
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>\$1,397,276,137</b>

Current Weighted Average Security Coupon Rate:	2.8161%
Mortgage Principal Amount Distributed:	\$34,377,258
Repayment of Redraws:	\$4,157,401
Class A1 Notes Balance after distribution (Invested):	\$1,249,884,870
Class A1 Notes Balance after distribution (Stated):	\$1,249,884,870
Class A1 Notes Bond Factor after distribution:	0.905714
Class A2 Notes Balance after distribution (Invested):	\$27,171,410
Class A2 Notes Balance after distribution (Stated):	\$27,171,410
Class A2 Notes Bond Factor after distribution:	0.905714
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>\$1,367,056,280</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$14,303,396
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>
Up to and including 50%:	41.92%	26.44%
> 50%, up to and including 55%:	5.74%	6.17%
> 55%, up to and including 60%:	7.31%	8.93%
> 60%, up to and including 65%:	7.02%	8.75%
> 65%, up to and including 70%:	9.89%	12.62%
> 70%, up to and including 75%:	10.36%	13.52%
> 75%, up to and including 80%:	7.40%	9.93%
> 80%, up to and including 85%:	5.10%	6.34%
> 85%, up to and including 90%:	4.11%	5.73%
> 90%, up to and including 95%:	1.15%	1.56%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	7.34%	0.72%
> \$50,000, up to and including \$100,000:	7.21%	2.08%
> \$100,000, up to and including \$200,000:	21.92%	13.13%
> \$200,000, up to and including \$300,000:	29.25%	28.51%
> \$300,000, up to and including \$400,000:	19.32%	25.97%
> \$400,000, up to and including \$500,000:	9.19%	15.91%
> \$500,000, up to and including \$600,000:	3.47%	7.32%
> \$600,000, up to and including \$700,000:	1.22%	3.06%
> \$700,000, up to and including \$750,000:	0.40%	1.11%
> \$750,000:	0.68%	2.19%

<b>Seasoning Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
> 12 months, up to and including 18 months:	5.71%	5.56%
> 18 months, up to and including 24 months:	3.26%	2.87%
> 24 months, up to and including 30 months:	5.73%	5.40%
> 30 months, up to and including 36 months:	31.51%	33.75%
> 36 months, up to and including 48 months:	28.15%	28.80%
> 48 months, up to and including 60 months:	9.34%	9.88%
> 60 months:	16.31%	13.73%

<b>Remaining Loan Term</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 5 years:	0.28%	0.03%
> 5 years, up to and including 10 years:	2.20%	0.66%
> 10 years, up to and including 15 years:	4.97%	2.77%
> 15 years, up to and including 20 years:	10.21%	7.31%
> 20 years, up to and including 25 years:	18.93%	18.76%
> 25 years, up to and including 30 years:	63.41%	70.47%

<b>Geographic Distribution</b>	<b>% number of loans</b>	<b>% value of loans</b>
Brisbane Metropolitan	21.41%	20.12%
Gold Coast	5.61%	5.21%
Sunshine Coast	4.12%	3.56%
Queensland - Other	15.27%	11.74%
Sydney Metropolitan	16.21%	20.64%
N.S.W. - Other	7.83%	7.47%
Australian Capital Territory	1.98%	2.27%
Melbourne Metropolitan	11.66%	12.77%
Victoria - Other	2.71%	2.22%
Perth Metropolitan	8.00%	9.40%
W.A. - Other	0.66%	0.64%
Adelaide Metropolitan	3.16%	2.84%
S.A. - Other	0.55%	0.40%
Darwin Metropolitan	0.23%	0.30%
N.T. - Other	0.08%	0.12%
Hobart Metropolitan	0.34%	0.18%
Tasmania - Other	0.17%	0.12%

<b>Loan Purpose</b>	<b>% number of loans</b>	<b>% value of loans</b>
Construction	5.03%	5.64%
Equity Takeout	1.71%	0.94%
Home Improvement	0.11%	0.07%
Purchase Existing Property	55.08%	53.80%
Purchase New Property	1.09%	1.26%
Refinance	35.95%	37.73%
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:	0.96%	1.31%
> 30 days, up to and including 60 days:	0.19%	0.30%
> 60 days, up to and including 90 days:	0.11%	0.19%
> 90 days:	0.08%	0.09%

Default Information for Monthly Period Ending 31 January 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	22.11%	22.56%

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