

# Apollo Series 2017-2 Trust

## Investor Report for the Monthly Period Ending 30 June 2018

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	01/06/2018
Last Day of Monthly Period:	30/06/2018
Total Current Balance:	\$1,226,379,482
Total Number of Loans:	4,896
Average Current Balance:	\$250,486
Highest Current Balance:	\$959,306
Weighted Average LVR:	60.46%
Weighted Average Seasoning (Months):	47.48
Weighted Average Remaining Term:	295.64
Weighted Average Variable Rate:	4.3572%
Weighted Average Fixed Rate:	4.1676%
Weighted Average Rate on All Loans:	4.3384%
Percentage (by value) of "Owner Occupied" Loans:	78.31%
Percentage (by value) of Metropolitan Securities:	68.27%
Percentage Mortgage Insured - Primary:	22.62%
Percentage Not Mortgage Insured:	77.38%
Percentage (by value) of Variable Rate Loans:	90.01%
Percentage (by value) of Interest Only Loans:	13.13%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$4,660,898
Principal Draw:	\$0
Total:	\$4,660,898
Trust Expenses for the Period:	
Servicing Fee:	\$226,336
Management Fee:	\$56,584
Custodian Fee:	\$22,634
Trustee Fee:	\$19,804
Trust Indemnification:	\$25

Swap Payments:	\$534,624
Facility Fees:	\$1,806
Class A1 Notes Coupon Payments:	\$2,742,507
Class A2 Notes Coupon Payments:	\$64,495
Class AB Notes Coupon Payments:	\$92,103
Class B Notes Coupon Payments:	\$73,505
Class C Notes Coupon Payments:	\$66,987
Class D Notes Coupon Payments:	\$38,140
Class E Notes Coupon Payments:	\$62,705
Total Expenses:	\$4,002,255
Residual Income:	\$658,643
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	13/06/2018
Last Day of Coupon Period (Distribution Date):	13/07/2018
Number of Days in Coupon Period:	30
Determination Date:	10/07/2018
Effective BBSW for Current Period:	1.9247%
Class A1 Notes Interest Margin over BBSW:	1.01%
Class A1 Notes Interest this Coupon Period:	\$2,742,507
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:	\$64,495
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:	\$92,103
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:	\$73,505
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:	\$66,987
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:	\$38,140
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:	\$62,705
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgages</b>	
Scheduled Monthly Payment Amount:	\$6,727,449
Mortgage portfolio balance at start of period:	\$1,251,704,403
Less: Scheduled principal received during the period:	\$2,451,131
Less: Unscheduled principal received during the period:	\$25,089,874
Plus: Redraws:	\$2,216,084
Mortgage portfolio balance at close of period:	\$1,226,379,482
Value of full discharges during the period:	\$8,936,565

<b>Principal Distribution</b>	
Class A1 Notes Balance before distribution (Invested):	\$1,136,987,288
Class A1 Notes Balance before distribution (Stated):	\$1,136,987,288
Class A2 Notes Balance before distribution (Invested):	\$24,717,115
Class A2 Notes Balance before distribution (Stated):	\$24,717,115
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>\$1,251,704,403</b>

Current Weighted Average Security Coupon Rate:	3.0525%
Mortgage Principal Amount Distributed:	\$27,541,005
Repayment of Redraws:	\$2,216,084
Class A1 Notes Balance after distribution (Invested):	\$1,112,201,195
Class A1 Notes Balance after distribution (Stated):	\$1,112,201,195
Class A1 Notes Bond Factor after distribution:	0.805943
Class A2 Notes Balance after distribution (Invested):	\$24,178,287
Class A2 Notes Balance after distribution (Stated):	\$24,178,287
Class A2 Notes Bond Factor after distribution:	0.805943
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>\$1,226,379,482</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$12,517,044
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>
Not Applicable	0.02%	0.00%
Up to and including 50%:	44.00%	27.89%
> 50%, up to and including 55%:	5.60%	6.19%
> 55%, up to and including 60%:	7.01%	8.76%
> 60%, up to and including 65%:	7.31%	9.20%
> 65%, up to and including 70%:	10.07%	13.14%
> 70%, up to and including 75%:	9.64%	12.73%
> 75%, up to and including 80%:	6.88%	9.28%
> 80%, up to and including 85%:	4.53%	5.97%
> 85%, up to and including 90%:	4.08%	5.62%
> 90%, up to and including 95%:	0.80%	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:	8.93%	0.81%
> \$50,000, up to and including \$100,000:	7.05%	2.13%
> \$100,000, up to and including \$200,000:	22.34%	13.79%
> \$200,000, up to and including \$300,000:	29.29%	29.36%
> \$300,000, up to and including \$400,000:	18.14%	25.01%
> \$400,000, up to and including \$500,000:	8.99%	15.95%
> \$500,000, up to and including \$600,000:	2.94%	6.36%
> \$600,000, up to and including \$700,000:	1.23%	3.14%
> \$700,000, up to and including \$750,000:	0.59%	1.72%
> \$750,000:	0.51%	1.74%

<b>Seasoning Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
> 18 months, up to and including 24 months:	6.84%	6.83%
> 24 months, up to and including 30 months:	3.49%	3.19%
> 30 months, up to and including 36 months:	12.07%	12.18%
> 36 months, up to and including 48 months:	46.75%	48.57%
> 48 months, up to and including 60 months:	10.97%	11.72%
> 60 months:	19.87%	17.50%

<b>Remaining Loan Term</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 5 years:	0.35%	0.04%
> 5 years, up to and including 10 years:	2.39%	0.80%
> 10 years, up to and including 15 years:	5.29%	2.89%
> 15 years, up to and including 20 years:	10.54%	7.73%
> 20 years, up to and including 25 years:	21.12%	21.62%
> 25 years, up to and including 30 years:	60.31%	66.93%

<b>Geographic Distribution</b>	<b>% number of loans</b>	<b>% value of loans</b>
Not Applicable - No Security	0.02%	0.00%
Brisbane Metropolitan	21.47%	20.14%
Gold Coast	5.45%	5.18%
Sunshine Coast	4.19%	3.65%
Queensland - Other	15.71%	12.21%
Sydney Metropolitan	16.09%	20.39%
N.S.W. - Other	7.80%	7.40%
Australian Capital Territory	2.00%	2.32%
Melbourne Metropolitan	11.48%	12.64%
Victoria - Other	2.57%	2.04%
Perth Metropolitan	8.05%	9.51%
W.A. - Other	0.69%	0.68%
Adelaide Metropolitan	3.13%	2.76%
S.A. - Other	0.53%	0.39%
Darwin Metropolitan	0.25%	0.33%
N.T. - Other	0.06%	0.09%
Hobart Metropolitan	0.35%	0.19%
Tasmania - Other	0.16%	0.11%

<b>Loan Purpose</b>	<b>% number of loans</b>	<b>% value of loans</b>
Construction	5.00%	5.68%
Equity Takeout	1.67%	0.95%
Home Improvement	0.12%	0.08%
Purchase Existing Property	55.84%	54.90%
Purchase New Property	1.12%	1.27%
Refinance	35.17%	36.54%
Refinance - Equity Takeout	1.02%	0.54%
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:	0.86%	1.03%
> 30 days, up to and including 60 days:	0.27%	0.32%
> 60 days, up to and including 90 days:	0.06%	0.09%
> 90 days:	0.41%	0.62%

Default Information for Monthly Period Ending 30 June 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	19.89%	20.18%

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