

Apollo Series 2015-1 Trust

Investor Report for the Monthly Period Ending 30 September 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	01/09/2016
Last Day of Monthly Period:	30/09/2016
Total Current Balance:	\$826,066,251
Total Number of Loans:	4,423
Average Current Balance:	\$186,766
Highest Current Balance:	\$918,846
Weighted Average LVR:	60.90%
Weighted Average Seasoning (Months):	65.20
Weighted Average Remaining Term:	273.82
Weighted Average Variable Rate:	4.5257%
Weighted Average Fixed Rate:	4.8071%
Weighted Average Rate on All Loans:	4.5715%
Percentage (by value) of "Owner Occupied" Loans:	79.08%
Percentage (by value) of Metropolitan Securities:	65.39%
Percentage Mortgage Insured - Primary:	36.40%
Percentage Mortgage Insured - Pool:	63.60%
Percentage (by value) of Variable Rate Loans:	84.58%
Percentage (by value) of Interest Only Loans:	14.30%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$3,263,010
Principal Draw:	\$0
Total:	\$3,263,010
Trust Expenses for the Period:	
Servicing Fee:	\$153,034
Management Fee:	\$38,258
Custodian Fee:	\$15,303
Trustee Fee:	\$13,390
Trust Indemnification:	\$24

Swap Payments:	\$688,908
Facility Fees:	\$1,547
Class A Notes Coupon Payments:	\$1,545,808
Class AB Notes Coupon Payments:	\$173,116
Class B1 Notes Coupon Payments:	\$96,658
Class B2 Notes Coupon Payments:	\$18,912
Class B3 Notes Coupon Payments:	\$14,283
Total Expenses:	\$2,759,242
Residual Income:	\$503,767
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/09/2016
Last Day of Coupon Period (Distribution Date):	13/10/2016
Number of Days in Coupon Period:	30
Determination Date:	10/10/2016
Effective BBSW for Current Period:	1.6200%
Class A Notes Interest Margin over BBSW:	0.90%
Class A Notes Interest this Coupon Period:	\$1,545,808
Class A Notes Unpaid Interest from prior Coupon Periods:	\$0
Class AB Notes Interest Margin over BBSW:	1.75%
Class AB Notes Interest this Coupon Period:	\$173,116
Class AB Notes Unpaid Interest from prior Coupon Periods:	\$0
Class B1 Notes Interest Margin over BBSW:	2.30%
Class B1 Notes Interest this Coupon Period:	\$96,658
Class B1 Notes Unpaid Interest from prior Coupon Periods:	\$0
Class B2 Notes Interest Margin over BBSW:	3.10%
Class B2 Notes Interest this Coupon Period:	\$18,912
Class B2 Notes Unpaid Interest from prior Coupon Periods:	\$0
Class B3 Notes Interest Margin over BBSW:	5.00%
Class B3 Notes Interest this Coupon Period:	\$14,283
Class B3 Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$4,974,555
Mortgage portfolio balance at start of period:	\$846,322,696
Less: Scheduled principal received during the period:	\$1,815,097
Less: Unscheduled principal received during the period:	\$20,508,156
Plus: Redraws:	\$2,066,808
Mortgage portfolio balance at close of period:	\$826,066,251
Value of full discharges during the period:	\$17,546,881

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$746,322,696
Class A Notes Balance before distribution (Stated):	\$746,322,696
Class AB Notes Balance before distribution (Invested):	\$62,500,000
Class AB Notes Balance before distribution (Stated):	\$62,500,000
Class B1 Notes Balance before distribution (Invested):	\$30,000,000
Class B1 Notes Balance before distribution (Stated):	\$30,000,000
Class B2 Notes Balance before distribution (Invested):	\$4,875,000
Class B2 Notes Balance before distribution (Stated):	\$4,875,000
Class B3 Notes Balance before distribution (Invested):	\$2,625,000
Class B3 Notes Balance before distribution (Stated):	\$2,625,000
Total Invested Note Balance before distribution:	\$846,322,696

Current Weighted Average Security Coupon Rate:	2.6578%
Mortgage Principal Amount Distributed:	\$22,323,253
Repayment of Redraws:	\$2,066,808
Class A Notes Balance after distribution (Invested):	\$726,066,251
Class A Notes Balance after distribution (Stated):	\$726,066,251
Class A Notes Bond Factor after distribution:	0.631362
Class AB Notes Balance after distribution (Invested):	\$62,500,000
Class AB Notes Balance after distribution (Stated):	\$62,500,000
Class AB Notes Bond Factor after distribution:	1.000000
Class B1 Notes Balance after distribution (Invested):	\$30,000,000
Class B1 Notes Balance after distribution (Stated):	\$30,000,000
Class B1 Notes Bond Factor after distribution:	1.000000
Class B2 Notes Balance after distribution (Invested):	\$4,875,000
Class B2 Notes Balance after distribution (Stated):	\$4,875,000
Class B2 Notes Bond Factor after distribution:	1.000000
Class B3 Notes Balance after distribution (Invested):	\$2,625,000
Class B3 Notes Balance after distribution (Stated):	\$2,625,000
Class B3 Notes Bond Factor after distribution:	1.000000
Total Note Balance After distribution :	\$826,066,251

Facilities

Liquidity Facility Limit	\$11,002,195
Drawn Amount	\$0
Redraw Facility Limit	\$4,626,280
Drawn Amount	\$0

Reserve

Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$4,500,000

Loan To Valuation Ratio	% number of loans	% value of loans
Not Applicable	0.02%	0.00%
Up to and including 50%:	41.01%	25.75%
> 50%, up to and including 55%:	6.76%	6.86%
> 55%, up to and including 60%:	7.66%	9.14%
> 60%, up to and including 65%:	9.99%	12.83%
> 65%, up to and including 70%:	9.34%	12.06%
> 70%, up to and including 75%:	9.50%	12.21%
> 75%, up to and including 80%:	7.91%	10.91%
> 80%, up to and including 85%:	4.59%	5.66%
> 85%, up to and including 90%:	2.85%	4.00%
> 90%, up to and including 95%:	0.34%	0.50%
> 95%:	0.02%	0.07%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	13.20%	1.83%
> \$50,000, up to and including \$100,000:	16.78%	6.80%
> \$100,000, up to and including \$200,000:	29.96%	23.95%
> \$200,000, up to and including \$300,000:	23.22%	30.92%
> \$300,000, up to and including \$400,000:	10.54%	19.47%
> \$400,000, up to and including \$500,000:	3.91%	9.34%
> \$500,000, up to and including \$600,000:	1.51%	4.41%
> \$600,000, up to and including \$700,000:	0.54%	1.85%
> \$700,000, up to and including \$750,000:	0.11%	0.44%
> \$750,000:	0.23%	0.98%

Seasoning Analysis	% number of loans	% value of loans
> 30 months, up to and including 36 months:	22.00%	25.10%
> 36 months, up to and including 48 months:	25.39%	28.72%
> 48 months, up to and including 60 months:	11.26%	13.28%
> 60 months:	41.35%	32.90%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.24%	0.20%
> 5 years, up to and including 10 years:	4.18%	1.49%
> 10 years, up to and including 15 years:	9.93%	5.85%
> 15 years, up to and including 20 years:	25.01%	19.47%
> 20 years, up to and including 25 years:	19.06%	22.48%
> 25 years, up to and including 30 years:	40.58%	50.52%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.02%	0.00%
Brisbane Metropolitan	26.32%	25.10%
Gold Coast	5.38%	5.13%
Sunshine Coast	4.23%	3.38%
Queensland - Other	21.41%	16.96%
Sydney Metropolitan	16.89%	23.21%
N.S.W. - Other	6.76%	6.49%
Australian Capital Territory	1.42%	1.51%
Melbourne Metropolitan	7.48%	8.00%
Victoria - Other	1.97%	1.46%
Perth Metropolitan	4.48%	5.30%
W.A. - Other	0.54%	0.67%
Adelaide Metropolitan	1.90%	1.74%
S.A. - Other	0.41%	0.36%
Darwin Metropolitan	0.23%	0.27%
N.T. - Other	0.05%	0.02%
Hobart Metropolitan	0.27%	0.25%
Tasmania - Other	0.25%	0.14%

Loan Purpose	% number of loans	% value of loans
Construction	3.64%	3.57%
Equity Takeout	2.46%	1.49%
Purchase Existing Property	53.56%	56.09%
Refinance	29.32%	30.89%
Refinance - Equity Takeout	8.46%	6.46%
Refinance - Home Improvement	2.55%	1.50%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.02%	1.56%
> 30 days, up to and including 60 days:	0.36%	0.55%
> 60 days, up to and including 90 days:	0.07%	0.09%
> 90 days:	0.36%	0.44%

Default Information for Monthly Period Ending 30 September 2016	
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	23.28%	0.00%

