

Apollo Series 2015-1 Trust

Investor Report for the Monthly Period Ending 31 March 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	01/03/2017
Last Day of Monthly Period:	31/03/2017
Total Current Balance:	\$721,065,391
Total Number of Loans:	4,002
Average Current Balance:	\$180,176
Highest Current Balance:	\$910,261
Weighted Average LVR:	60.01%
Weighted Average Seasoning (Months):	71.77
Weighted Average Remaining Term:	267.54
Weighted Average Variable Rate:	4.6241%
Weighted Average Fixed Rate:	4.3975%
Weighted Average Rate on All Loans:	4.6012%
Percentage (by value) of "Owner Occupied" Loans:	79.37%
Percentage (by value) of Metropolitan Securities:	64.41%
Percentage Mortgage Insured - Primary:	36.89%
Percentage Mortgage Insured - Pool:	63.11%
Percentage (by value) of Variable Rate Loans:	90.12%
Percentage (by value) of Interest Only Loans:	13.16%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$2,593,270
Principal Draw:	\$0
Total:	\$2,593,270
Trust Expenses for the Period:	
Servicing Fee:	\$138,015
Management Fee:	\$34,504
Custodian Fee:	\$13,801
Trustee Fee:	\$12,076
Trust Indemnification:	\$24

Swap Payments:	\$243,757
Facility Fees:	\$1,414
Class A Notes Coupon Payments:	\$1,372,291
Class AB Notes Coupon Payments:	\$179,418
Class B1 Notes Coupon Payments:	\$100,134
Class B2 Notes Coupon Payments:	\$19,584
Class B3 Notes Coupon Payments:	\$14,781
Total Expenses:	\$2,129,800
Residual Income:	\$463,469
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/03/2017
Last Day of Coupon Period (Distribution Date):	13/04/2017
Number of Days in Coupon Period:	31
Determination Date:	10/04/2017
Effective BBSW for Current Period:	1.6300%
Class A Notes Interest Margin over BBSW:	0.90%
Class A Notes Interest this Coupon Period:	\$1,372,291
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:	\$179,418
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:	\$100,134
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:	\$19,584
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:	\$14,781
Class B3 Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$4,405,539
Mortgage portfolio balance at start of period:	\$738,641,140
Less: Scheduled principal received during the period:	\$1,916,686
Less: Unscheduled principal received during the period:	\$18,362,241
Plus: Redraws:	\$2,703,179
Mortgage portfolio balance at close of period:	\$721,065,391
Value of full discharges during the period:	\$13,332,633

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$638,641,140
Class A Notes Balance before distribution (Stated):	\$638,641,140
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:	\$738,641,140

Current Weighted Average Security Coupon Rate:	2.6879%
Mortgage Principal Amount Distributed:	\$20,278,927
Repayment of Redraws:	\$2,703,179
Class A Notes Balance after distribution (Invested):	\$621,065,391
Class A Notes Balance after distribution (Stated):	\$621,065,391
Class A Notes Bond Factor after distribution:	0.540057
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 :	\$721,065,391

Facilities

Liquidity Facility Limit	\$9,752,879
Drawn Amount	\$0
Redraw Facility Limit	\$4,045,824
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%	0.03%
Up to and including 50%:	43.38%	27.34%
> 50%, up to and including 55%:	6.82%	7.01%
> 55%, up to and including 60%:	8.47%	10.27%
> 60%, up to and including 65%:	9.40%	12.29%
> 65%, up to and including 70%:	9.30%	12.15%
> 70%, up to and including 75%:	8.85%	11.71%
> 75%, up to and including 80%:	6.70%	9.58%
> 80%, up to and including 85%:	4.15%	5.42%
> 85%, up to and including 90%:	2.50%	3.57%
> 90%, up to and including 95%:	0.32%	0.43%
> 95%:	0.10%	0.19%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	15.17%	2.10%
> \$50,000, up to and including \$100,000:	16.52%	6.94%
> \$100,000, up to and including \$200,000:	30.03%	24.85%
> \$200,000, up to and including \$300,000:	22.66%	31.10%
> \$300,000, up to and including \$400,000:	9.70%	18.62%
> \$400,000, up to and including \$500,000:	3.72%	9.19%
> \$500,000, up to and including \$600,000:	1.47%	4.44%
> \$600,000, up to and including \$700,000:	0.45%	1.58%
> \$700,000, up to and including \$750,000:	0.10%	0.40%
> \$750,000:	0.17%	0.78%

Seasoning Analysis	% number of loans	% value of loans
> 36 months, up to and including 48 months:	33.31%	38.14%
> 48 months, up to and including 60 months:	19.72%	22.93%
> 60 months:	46.98%	38.93%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.72%	0.28%
> 5 years, up to and including 10 years:	4.17%	1.65%
> 10 years, up to and including 15 years:	11.09%	6.69%
> 15 years, up to and including 20 years:	25.61%	20.14%
> 20 years, up to and including 25 years:	21.21%	25.74%
> 25 years, up to and including 30 years:	36.18%	45.50%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.02%	0.03%
Brisbane Metropolitan	26.39%	25.12%
Gold Coast	5.55%	5.23%
Sunshine Coast	4.20%	3.47%
Queensland - Other	22.06%	17.71%
Sydney Metropolitan	16.02%	22.08%
N.S.W. - Other	6.70%	6.27%
Australian Capital Territory	1.40%	1.53%
Melbourne Metropolitan	7.17%	7.68%
Victoria - Other	2.02%	1.59%
Perth Metropolitan	4.80%	5.71%
W.A. - Other	0.60%	0.76%
Adelaide Metropolitan	1.80%	1.71%
S.A. - Other	0.40%	0.35%
Darwin Metropolitan	0.25%	0.30%
N.T. - Other	0.05%	0.03%
Hobart Metropolitan	0.30%	0.28%
Tasmania - Other	0.27%	0.16%

Loan Purpose	% number of loans	% value of loans
Construction	3.77%	3.82%
Equity Takeout	2.52%	1.55%
Purchase Existing Property	53.70%	56.27%
Refinance	28.94%	30.26%
Refinance - Equity Takeout	8.40%	6.56%
Refinance - Home Improvement	2.67%	1.54%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.35%	2.04%
> 30 days, up to and including 60 days:	0.27%	0.30%
> 60 days, up to and including 90 days:	0.32%	0.38%
> 90 days:	0.42%	0.49%

Default Information for Monthly Period Ending 31 March 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	22.73%	0.00%

