

Apollo Series 2015-1 Trust

Investor Report for the Monthly Period Ending 28 February 2018

Mortgage Portfolio Details	
First Day of Monthly Period:	01/02/2018
Last Day of Monthly Period:	28/02/2018
Total Current Balance:	\$583,866,095
Total Number of Loans:	3,440
Average Current Balance:	\$169,729
Highest Current Balance:	\$892,887
Weighted Average LVR:	58.22%
Weighted Average Seasoning (Months):	83.00
Weighted Average Remaining Term:	256.23
Weighted Average Variable Rate:	4.5661%
Weighted Average Fixed Rate:	4.2285%
Weighted Average Rate on All Loans:	4.5268%
Percentage (by value) of "Owner Occupied" Loans:	79.40%
Percentage (by value) of Metropolitan Securities:	64.35%
Percentage Mortgage Insured - Primary:	36.76%
Percentage Mortgage Insured - Pool:	63.24%
Percentage (by value) of Variable Rate Loans:	88.19%
Percentage (by value) of Interest Only Loans:	11.02%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$2,182,918
Principal Draw:	\$0
Total:	\$2,182,918
Trust Expenses for the Period:	
Servicing Fee:	\$99,893
Management Fee:	\$24,973
Custodian Fee:	\$9,989
Trustee Fee:	\$8,741

Swap Payments:	\$452,876
Facility Fees:	\$1,047
Class A Notes Coupon Payments:	\$979,561
Class AB Notes Coupon Payments:	\$155,837
Class B1 Notes Coupon Payments:	\$86,831
Class B2 Notes Coupon Payments:	\$16,953
Class B3 Notes Coupon Payments:	\$12,765
Total Expenses:	\$1,849,466
Residual Income:	\$333,452
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/02/2018
Last Day of Coupon Period (Distribution Date):	13/03/2018
Number of Days in Coupon Period:	28
Determination Date:	08/03/2018
Effective BBSW for Current Period:	1.6700%
Class A Notes Interest Margin over BBSW:	0.90%
Class A Notes Interest this Coupon Period:	\$979,561
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:	\$155,837
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:	\$86,831
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:	\$16,953
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:	\$12,765
Class B3 Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$3,675,902
Mortgage portfolio balance at start of period:	\$591,897,184
Less: Scheduled principal received during the period:	\$1,460,001
Less: Unscheduled principal received during the period:	\$8,273,126
Plus: Redraws:	\$1,702,037
Mortgage portfolio balance at close of period:	\$583,866,095
Value of full discharges during the period:	\$2,819,724

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$496,858,804
Class A Notes Balance before distribution (Stated):	\$496,858,804
Class AB Notes Balance before distribution (Invested):	\$59,398,987
Class AB Notes Balance before distribution (Stated):	\$59,398,987
Class B1 Notes Balance before distribution (Invested):	\$28,511,514
Class B1 Notes Balance before distribution (Stated):	\$28,511,514
Class B2 Notes Balance before distribution (Invested):	\$4,633,121
Class B2 Notes Balance before distribution (Stated):	\$4,633,121
Class B3 Notes Balance before distribution (Invested):	\$2,494,757
Class B3 Notes Balance before distribution (Stated):	\$2,494,757
Total Invested Note Balance before distribution:	\$591,897,184

Current Weighted Average Security Coupon Rate:	2.7572%
Mortgage Principal Amount Distributed:	\$9,733,127
Repayment of Redraws:	\$1,702,037
Class A Notes Balance after distribution (Invested):	\$490,117,232
Class A Notes Balance after distribution (Stated):	\$490,117,232
Class A Notes Bond Factor after distribution:	0.426189
Class AB Notes Balance after distribution (Invested):	\$58,593,039
Class AB Notes Balance after distribution (Stated):	\$58,593,039
Class AB Notes Bond Factor after distribution:	0.937489
Class B1 Notes Balance after distribution (Invested):	\$28,124,659
Class B1 Notes Balance after distribution (Stated):	\$28,124,659
Class B1 Notes Bond Factor after distribution:	0.937489
Class B2 Notes Balance after distribution (Invested):	\$4,570,257
Class B2 Notes Balance after distribution (Stated):	\$4,570,257
Class B2 Notes Bond Factor after distribution:	0.937489
Class B3 Notes Balance after distribution (Invested):	\$2,460,908
Class B3 Notes Balance after distribution (Stated):	\$2,460,908
Class B3 Notes Bond Factor after distribution:	0.937489
Total Note Balance After distribution :	\$583,866,095

Facilities

Liquidity Facility Limit	\$8,096,375
Drawn Amount	\$0
Redraw Facility Limit	\$3,008,604
Drawn Amount	\$0

Reserve

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

Loan To Valuation Ratio	% number of loans	% value of loans
Up to and including 50%:	47.94%	30.48%
> 50%, up to and including 55%:	7.41%	8.33%
> 55%, up to and including 60%:	8.17%	10.43%
> 60%, up to and including 65%:	9.16%	12.56%
> 65%, up to and including 70%:	8.66%	11.15%
> 70%, up to and including 75%:	7.65%	10.57%
> 75%, up to and including 80%:	5.76%	8.84%
> 80%, up to and including 85%:	3.60%	4.98%
> 85%, up to and including 90%:	1.45%	2.21%
> 90%, up to and including 95%:	0.17%	0.41%
> 95%:	0.03%	0.05%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	17.65%	2.27%
> \$50,000, up to and including \$100,000:	16.98%	7.58%
> \$100,000, up to and including \$200,000:	30.06%	26.16%
> \$200,000, up to and including \$300,000:	21.22%	30.63%
> \$300,000, up to and including \$400,000:	9.01%	18.35%
> \$400,000, up to and including \$500,000:	3.11%	8.19%
> \$500,000, up to and including \$600,000:	1.37%	4.34%
> \$600,000, up to and including \$700,000:	0.41%	1.53%
> \$700,000, up to and including \$750,000:	0.09%	0.37%
> \$750,000:	0.12%	0.57%

Seasoning Analysis	% number of loans	% value of loans
> 36 months, up to and including 48 months:	1.31%	1.49%
> 48 months, up to and including 60 months:	33.08%	38.26%
> 60 months:	65.61%	60.25%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	2.09%	0.36%
> 5 years, up to and including 10 years:	4.85%	1.87%
> 10 years, up to and including 15 years:	13.20%	8.63%
> 15 years, up to and including 20 years:	28.08%	22.98%
> 20 years, up to and including 25 years:	29.22%	37.73%
> 25 years, up to and including 30 years:	22.56%	28.43%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	26.86%	25.61%
Gold Coast	5.52%	5.08%
Sunshine Coast	4.19%	3.55%
Queensland - Other	22.76%	18.32%
Sydney Metropolitan	15.70%	22.09%
N.S.W. - Other	6.51%	5.90%
Australian Capital Territory	1.42%	1.58%
Melbourne Metropolitan	6.69%	6.73%
Victoria - Other	1.86%	1.50%
Perth Metropolitan	4.88%	6.09%
W.A. - Other	0.67%	0.90%
Adelaide Metropolitan	1.83%	1.72%
S.A. - Other	0.35%	0.30%
Darwin Metropolitan	0.29%	0.36%
N.T. - Other	0.06%	0.03%
Hobart Metropolitan	0.20%	0.16%
Tasmania - Other	0.20%	0.09%

Loan Purpose	% number of loans	% value of loans
Construction	3.95%	3.91%
Equity Takeout	5.00%	4.22%
Home Improvement	0.32%	0.17%
Purchase Existing Property	63.43%	62.33%
Purchase New Property	0.29%	0.42%
Refinance	23.60%	26.86%
Refinance - Equity Takeout	2.97%	1.88%
Refinance - Home Improvement	0.44%	0.22%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.54%	2.22%
> 30 days, up to and including 60 days:	0.26%	0.37%
> 60 days, up to and including 90 days:	0.20%	0.20%
> 90 days:	0.70%	0.97%

Default Information for Monthly Period Ending 28 February 2018	
Number of Claims submitted to Mortgage Insurer:	0
Value of Claims submitted to Mortgage Insurer:	\$0
Amount paid by Mortgage Insurer:	\$0
Amount Charged-off	\$0

CPR Analysis	Monthly CPR	Quarterly CPR
CPR	12.57%	14.92%

The 2015-01 Series Trust is CRD2 compliant