

Apollo Series 2015-1 Trust

Investor Report for the Monthly Period Ending 31 May 2017

Mortgage Portfolio Details	
First Day of Monthly Period:	01/05/2017
Last Day of Monthly Period:	31/05/2017
Total Current Balance:	\$692,546,494
Total Number of Loans:	3,892
Average Current Balance:	\$177,941
Highest Current Balance:	\$907,055
Weighted Average LVR:	59.71%
Weighted Average Seasoning (Months):	73.67
Weighted Average Remaining Term:	265.65
Weighted Average Variable Rate:	4.6156%
Weighted Average Fixed Rate:	4.3564%
Weighted Average Rate on All Loans:	4.5875%
Percentage (by value) of "Owner Occupied" Loans:	78.32%
Percentage (by value) of Metropolitan Securities:	64.47%
Percentage Mortgage Insured - Primary:	36.67%
Percentage Mortgage Insured - Pool:	63.33%
Percentage (by value) of Variable Rate Loans:	89.56%
Percentage (by value) of Interest Only Loans:	13.34%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$2,604,010
Principal Draw:	\$0
Total:	\$2,604,010
Trust Expenses for the Period:	
Servicing Fee:	\$132,409
Management Fee:	\$33,102
Custodian Fee:	\$13,241
Trustee Fee:	\$10,838

Swap Payments:	\$670,110
Facility Fees:	\$1,239
Class A Notes Coupon Payments:	\$1,216,196
Class AB Notes Coupon Payments:	\$167,098
Class B1 Notes Coupon Payments:	\$93,316
Class B2 Notes Coupon Payments:	\$18,263
Class B3 Notes Coupon Payments:	\$13,796
Total Expenses:	\$2,369,608
Residual Income:	\$234,402
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	15/05/2017
Last Day of Coupon Period (Distribution Date):	13/06/2017
Number of Days in Coupon Period:	29
Determination Date:	07/06/2017
Effective BBSW for Current Period:	1.6150%
Class A Notes Interest Margin over BBSW:	0.90%
Class A Notes Interest this Coupon Period:	\$1,216,196
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:	\$167,098
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:	\$93,316
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:	\$18,263
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:	\$13,796
Class B3 Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$4,249,714
Mortgage portfolio balance at start of period:	\$708,639,864
Less: Scheduled principal received during the period:	\$1,716,335
Less: Unscheduled principal received during the period:	\$16,768,726
Plus: Redraws:	\$2,391,691
Mortgage portfolio balance at close of period:	\$692,546,494
Value of full discharges during the period:	\$11,383,828

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$608,639,864
Class A Notes Balance before distribution (Stated):	\$608,639,864
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:	\$708,639,864

Current Weighted Average Security Coupon Rate:	2.6796%
Mortgage Principal Amount Distributed:	\$18,485,061
Repayment of Redraws:	\$2,391,691
Class A Notes Balance after distribution (Invested):	\$592,546,494
Class A Notes Balance after distribution (Stated):	\$592,546,494
Class A Notes Bond Factor after distribution:	0.515258
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 :	\$692,546,494

Facilities

Liquidity Facility Limit	\$9,212,318
Drawn Amount	\$0
Redraw Facility Limit	\$3,543,199
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%:	44.37%	27.90%
> 50%, up to and including 55%:	6.76%	7.20%
> 55%, up to and including 60%:	8.63%	10.41%
> 60%, up to and including 65%:	8.71%	11.82%
> 65%, up to and including 70%:	9.56%	12.46%
> 70%, up to and including 75%:	8.48%	11.36%
> 75%, up to and including 80%:	6.86%	9.71%
> 80%, up to and including 85%:	3.98%	5.29%
> 85%, up to and including 90%:	2.26%	3.25%
> 90%, up to and including 95%:	0.28%	0.43%
> 95%:	0.10%	0.17%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	15.70%	2.14%
> \$50,000, up to and including \$100,000:	16.44%	7.00%
> \$100,000, up to and including \$200,000:	30.27%	25.25%
> \$200,000, up to and including \$300,000:	22.23%	30.80%
> \$300,000, up to and including \$400,000:	9.58%	18.60%
> \$400,000, up to and including \$500,000:	3.57%	8.94%
> \$500,000, up to and including \$600,000:	1.49%	4.51%
> \$600,000, up to and including \$700,000:	0.46%	1.64%
> \$700,000, up to and including \$750,000:	0.10%	0.41%
> \$750,000:	0.15%	0.70%

Seasoning Analysis	% number of loans	% value of loans
> 36 months, up to and including 48 months:	29.42%	33.71%
> 48 months, up to and including 60 months:	21.58%	25.34%
> 60 months:	49.00%	40.95%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.64%	0.24%
> 5 years, up to and including 10 years:	4.32%	1.67%
> 10 years, up to and including 15 years:	11.64%	7.14%
> 15 years, up to and including 20 years:	25.85%	20.30%
> 20 years, up to and including 25 years:	21.97%	26.70%
> 25 years, up to and including 30 years:	34.58%	43.94%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	26.52%	25.27%
Gold Coast	5.58%	5.29%
Sunshine Coast	4.19%	3.42%
Queensland - Other	22.35%	17.94%
Sydney Metropolitan	15.75%	21.83%
N.S.W. - Other	6.53%	6.05%
Australian Capital Territory	1.44%	1.58%
Melbourne Metropolitan	7.14%	7.70%
Victoria - Other	1.95%	1.51%
Perth Metropolitan	4.80%	5.77%
W.A. - Other	0.62%	0.79%
Adelaide Metropolitan	1.85%	1.77%
S.A. - Other	0.41%	0.36%
Darwin Metropolitan	0.26%	0.31%
N.T. - Other	0.05%	0.03%
Hobart Metropolitan	0.28%	0.23%
Tasmania - Other	0.28%	0.15%

Loan Purpose	% number of loans	% value of loans
Construction	3.80%	3.78%
Equity Takeout	2.57%	1.57%
Purchase Existing Property	62.46%	61.86%
Purchase New Property	0.08%	0.06%
Refinance	22.33%	25.72%
Refinance - Equity Takeout	7.27%	6.13%
Refinance - Home Improvement	1.49%	0.87%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.21%	1.88%
> 30 days, up to and including 60 days:	0.31%	0.32%
> 60 days, up to and including 90 days:	0.31%	0.50%
> 90 days:	0.54%	0.63%

Default Information for Monthly Period Ending 31 May 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	21.85%	0.00%

