

Apollo Series 2015-1 Trust

Investor Report for the Monthly Period Ending 30 June 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	01/06/2016
Last Day of Monthly Period:	30/06/2016
Total Current Balance:	\$887,359,461
Total Number of Loans:	4,682
Average Current Balance:	\$189,526
Highest Current Balance:	\$922,791
Weighted Average LVR:	61.45%
Weighted Average Seasoning (Months):	62.26
Weighted Average Remaining Term:	276.68
Weighted Average Variable Rate:	4.6426%
Weighted Average Fixed Rate:	4.8560%
Weighted Average Rate on All Loans:	4.6836%
Percentage (by value) of "Owner Occupied" Loans:	79.09%
Percentage (by value) of Metropolitan Securities:	65.75%
Percentage Mortgage Insured - Primary:	36.39%
Percentage Mortgage Insured - Pool:	63.61%
Percentage (by value) of Variable Rate Loans:	82.48%
Percentage (by value) of Interest Only Loans:	14.35%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$3,575,135
Principal Draw:	\$0
Total:	\$3,575,135
Trust Expenses for the Period:	
Servicing Fee:	\$163,692
Management Fee:	\$40,923
Custodian Fee:	\$16,369
Trustee Fee:	\$13,846
Trust Indemnification:	\$19

Swap Payments:	\$766,458
Facility Fees:	\$1,586
Class A Notes Coupon Payments:	\$1,759,447
Class AB Notes Coupon Payments:	\$178,767
Class B1 Notes Coupon Payments:	\$98,918
Class B2 Notes Coupon Payments:	\$19,173
Class B3 Notes Coupon Payments:	\$14,286
Total Expenses:	\$3,073,483
Residual Income:	\$501,651
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	14/06/2016
Last Day of Coupon Period (Distribution Date):	13/07/2016
Number of Days in Coupon Period:	29
Determination Date:	08/07/2016
Effective BBSW for Current Period:	1.8500%
Class A Notes Interest Margin over BBSW:	0.90%
Class A Notes Interest this Coupon Period:	\$1,759,447
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:	\$178,767
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:	\$98,918
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:	\$19,173
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:	\$14,286
Class B3 Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$5,355,828
Mortgage portfolio balance at start of period:	\$905,264,290
Less: Scheduled principal received during the period:	\$1,876,975
Less: Unscheduled principal received during the period:	\$18,640,949
Plus: Redraws:	\$2,613,095
Mortgage portfolio balance at close of period:	\$887,359,461
Value of full discharges during the period:	\$14,203,635

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$805,264,290
Class A Notes Balance before distribution (Stated):	\$805,264,290
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:	\$905,264,290

Current Weighted Average Security Coupon Rate:	2.8788%
Mortgage Principal Amount Distributed:	\$20,517,924
Repayment of Redraws:	\$2,613,095
Class A Notes Balance after distribution (Invested):	\$787,359,461
Class A Notes Balance after distribution (Stated):	\$787,359,461
Class A Notes Bond Factor after distribution:	0.684660
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 :	\$887,359,461

Facilities

Liquidity Facility Limit	\$11,768,436
Drawn Amount	\$0
Redraw Facility Limit	\$4,626,280
Drawn Amount	\$0

Reserve

Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$3,886,201

Loan To Valuation Ratio	% number of loans	% value of loans
Not Applicable	0.02%	0.00%
Up to and including 50%:	39.21%	24.43%
> 50%, up to and including 55%:	7.24%	7.35%
> 55%, up to and including 60%:	7.90%	9.28%
> 60%, up to and including 65%:	9.25%	11.65%
> 65%, up to and including 70%:	10.23%	13.05%
> 70%, up to and including 75%:	9.97%	12.78%
> 75%, up to and including 80%:	7.62%	10.57%
> 80%, up to and including 85%:	4.85%	5.82%
> 85%, up to and including 90%:	3.18%	4.28%
> 90%, up to and including 95%:	0.45%	0.64%
> 95%:	0.06%	0.14%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	12.54%	1.75%
> \$50,000, up to and including \$100,000:	16.30%	6.48%
> \$100,000, up to and including \$200,000:	30.29%	23.76%
> \$200,000, up to and including \$300,000:	23.45%	30.76%
> \$300,000, up to and including \$400,000:	10.89%	19.78%
> \$400,000, up to and including \$500,000:	4.02%	9.43%
> \$500,000, up to and including \$600,000:	1.50%	4.29%
> \$600,000, up to and including \$700,000:	0.66%	2.24%
> \$700,000, up to and including \$750,000:	0.09%	0.33%
> \$750,000:	0.28%	1.18%

Seasoning Analysis	% number of loans	% value of loans
> 24 months, up to and including 30 months:	9.40%	10.70%
> 30 months, up to and including 36 months:	19.16%	21.60%
> 36 months, up to and including 48 months:	22.34%	25.53%
> 48 months, up to and including 60 months:	9.31%	10.80%
> 60 months:	39.79%	31.38%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.03%	0.17%
> 5 years, up to and including 10 years:	4.29%	1.58%
> 10 years, up to and including 15 years:	9.61%	5.65%
> 15 years, up to and including 20 years:	24.90%	19.41%
> 20 years, up to and including 25 years:	17.98%	21.12%
> 25 years, up to and including 30 years:	42.18%	52.07%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.02%	0.00%
Brisbane Metropolitan	26.21%	25.05%
Gold Coast	5.57%	5.24%
Sunshine Coast	4.21%	3.41%
Queensland - Other	20.97%	16.60%
Sydney Metropolitan	17.11%	23.38%
N.S.W. - Other	6.66%	6.36%
Australian Capital Territory	1.50%	1.55%
Melbourne Metropolitan	7.54%	7.98%
Victoria - Other	2.03%	1.52%
Perth Metropolitan	4.55%	5.47%
W.A. - Other	0.51%	0.63%
Adelaide Metropolitan	1.99%	1.83%
S.A. - Other	0.38%	0.34%
Darwin Metropolitan	0.21%	0.25%
N.T. - Other	0.04%	0.02%
Hobart Metropolitan	0.26%	0.24%
Tasmania - Other	0.23%	0.13%

Loan Purpose	% number of loans	% value of loans
Construction	3.61%	3.59%
Equity Takeout	2.48%	1.48%
Purchase Existing Property	53.50%	56.07%
Refinance	29.24%	30.72%
Refinance - Equity Takeout	8.65%	6.61%
Refinance - Home Improvement	2.52%	1.53%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.24%	1.75%
> 30 days, up to and including 60 days:	0.21%	0.33%
> 60 days, up to and including 90 days:	0.09%	0.09%
> 90 days:	0.26%	0.32%

Default Information for Monthly Period Ending 30 June 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	19.33%	0.00%

