

Apollo Series 2015-1 Trust

Investor Report for the Monthly Period Ending 31 August 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	01/08/2016
Last Day of Monthly Period:	31/08/2016
Total Current Balance:	\$846,322,696
Total Number of Loans:	4,518
Average Current Balance:	\$187,322
Highest Current Balance:	\$920,126
Weighted Average LVR:	60.98%
Weighted Average Seasoning (Months):	64.31
Weighted Average Remaining Term:	274.57
Weighted Average Variable Rate:	4.5301%
Weighted Average Fixed Rate:	4.8234%
Weighted Average Rate on All Loans:	4.5833%
Percentage (by value) of "Owner Occupied" Loans:	79.14%
Percentage (by value) of Metropolitan Securities:	65.54%
Percentage Mortgage Insured - Primary:	36.54%
Percentage Mortgage Insured - Pool:	63.46%
Percentage (by value) of Variable Rate Loans:	83.76%
Percentage (by value) of Interest Only Loans:	14.28%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$3,398,733
Principal Draw:	\$0
Total:	\$3,398,733
Trust Expenses for the Period:	
Servicing Fee:	\$161,983
Management Fee:	\$40,496
Custodian Fee:	\$16,198
Trustee Fee:	\$13,259
Trust Indemnification:	\$24

Swap Payments:	\$820,355
Facility Fees:	\$1,586
Class A Notes Coupon Payments:	\$1,556,846
Class AB Notes Coupon Payments:	\$169,084
Class B1 Notes Coupon Payments:	\$94,270
Class B2 Notes Coupon Payments:	\$18,417
Class B3 Notes Coupon Payments:	\$13,880
Total Expenses:	\$2,906,399
Residual Income:	\$492,334
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	15/08/2016
Last Day of Coupon Period (Distribution Date):	13/09/2016
Number of Days in Coupon Period:	29
Determination Date:	08/09/2016
Effective BBSW for Current Period:	1.6550%
Class A Notes Interest Margin over BBSW:	0.90%
Class A Notes Interest this Coupon Period:	\$1,556,846
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:	\$169,084
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:	\$94,270
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:	\$18,417
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:	\$13,880
Class B3 Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$5,119,899
Mortgage portfolio balance at start of period:	\$866,919,170
Less: Scheduled principal received during the period:	\$1,835,847
Less: Unscheduled principal received during the period:	\$21,532,244
Plus: Redraws:	\$2,771,617
Mortgage portfolio balance at close of period:	\$846,322,696
Value of full discharges during the period:	\$17,071,601

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$766,919,170
Class A Notes Balance before distribution (Stated):	\$766,919,170
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:	\$866,919,170

Current Weighted Average Security Coupon Rate:	2.6895%
Mortgage Principal Amount Distributed:	\$23,368,091
Repayment of Redraws:	\$2,771,617
Class A Notes Balance after distribution (Invested):	\$746,322,696
Class A Notes Balance after distribution (Stated):	\$746,322,696
Class A Notes Bond Factor after distribution:	0.648976
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 :	\$846,322,696

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	\$4,418,500

Loan To Valuation Ratio	% number of loans	% value of loans
Not Applicable	0.07%	0.02%
Up to and including 50%:	40.79%	25.67%
> 50%, up to and including 55%:	6.97%	7.01%
> 55%, up to and including 60%:	7.41%	8.86%
> 60%, up to and including 65%:	9.69%	12.40%
> 65%, up to and including 70%:	9.81%	12.79%
> 70%, up to and including 75%:	9.52%	12.15%
> 75%, up to and including 80%:	7.79%	10.80%
> 80%, up to and including 85%:	4.58%	5.56%
> 85%, up to and including 90%:	3.01%	4.20%
> 90%, up to and including 95%:	0.33%	0.46%
> 95%:	0.02%	0.07%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	13.19%	1.84%
> \$50,000, up to and including \$100,000:	16.49%	6.67%
> \$100,000, up to and including \$200,000:	30.19%	24.07%
> \$200,000, up to and including \$300,000:	23.17%	30.78%
> \$300,000, up to and including \$400,000:	10.60%	19.51%
> \$400,000, up to and including \$500,000:	3.96%	9.44%
> \$500,000, up to and including \$600,000:	1.48%	4.32%
> \$600,000, up to and including \$700,000:	0.53%	1.81%
> \$700,000, up to and including \$750,000:	0.11%	0.43%
> \$750,000:	0.27%	1.13%

Seasoning Analysis	% number of loans	% value of loans
> 24 months, up to and including 30 months:	1.51%	1.76%
> 30 months, up to and including 36 months:	23.09%	26.41%
> 36 months, up to and including 48 months:	24.15%	27.18%
> 48 months, up to and including 60 months:	10.49%	12.17%
> 60 months:	40.77%	32.48%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.13%	0.18%
> 5 years, up to and including 10 years:	4.25%	1.56%
> 10 years, up to and including 15 years:	9.76%	5.80%
> 15 years, up to and including 20 years:	24.90%	19.46%
> 20 years, up to and including 25 years:	18.66%	22.03%
> 25 years, up to and including 30 years:	41.30%	50.98%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.07%	0.02%
Brisbane Metropolitan	26.27%	25.09%
Gold Coast	5.49%	5.11%
Sunshine Coast	4.23%	3.38%
Queensland - Other	21.18%	16.83%
Sydney Metropolitan	16.87%	23.19%
N.S.W. - Other	6.73%	6.49%
Australian Capital Territory	1.44%	1.51%
Melbourne Metropolitan	7.57%	8.02%
Victoria - Other	1.95%	1.45%
Perth Metropolitan	4.54%	5.41%
W.A. - Other	0.53%	0.65%
Adelaide Metropolitan	1.97%	1.80%
S.A. - Other	0.40%	0.35%
Darwin Metropolitan	0.22%	0.26%
N.T. - Other	0.04%	0.02%
Hobart Metropolitan	0.27%	0.25%
Tasmania - Other	0.24%	0.14%

Loan Purpose	% number of loans	% value of loans
Construction	3.61%	3.62%
Equity Takeout	2.43%	1.48%
Purchase Existing Property	53.54%	56.07%
Refinance	29.33%	30.79%
Refinance - Equity Takeout	8.52%	6.53%
Refinance - Home Improvement	2.57%	1.52%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.11%	1.49%
> 30 days, up to and including 60 days:	0.18%	0.26%
> 60 days, up to and including 90 days:	0.11%	0.14%
> 90 days:	0.35%	0.46%

Default Information for Monthly Period Ending 31 August 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	23.13%	0.00%

