

Apollo Series 2015-1 Trust

Investor Report for the Monthly Period Ending 31 May 2016

Mortgage Portfolio Details	
First Day of Monthly Period:	01/05/2016
Last Day of Monthly Period:	31/05/2016
Total Current Balance:	\$905,264,290
Total Number of Loans:	4,759
Average Current Balance:	\$190,222
Highest Current Balance:	\$924,055
Weighted Average LVR:	61.52%
Weighted Average Seasoning (Months):	61.27
Weighted Average Remaining Term:	277.74
Weighted Average Variable Rate:	4.6467%
Weighted Average Fixed Rate:	4.8633%
Weighted Average Rate on All Loans:	4.6872%
Percentage (by value) of "Owner Occupied" Loans:	78.95%
Percentage (by value) of Metropolitan Securities:	65.87%
Percentage Mortgage Insured - Primary:	36.30%
Percentage Mortgage Insured - Pool:	63.70%
Percentage (by value) of Variable Rate Loans:	81.81%
Percentage (by value) of Interest Only Loans:	14.44%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$3,619,410
Principal Draw:	\$0
Total:	\$3,619,410
Trust Expenses for the Period:	
Servicing Fee:	\$172,883
Management Fee:	\$43,221
Custodian Fee:	\$17,288
Trustee Fee:	\$15,615
Trust Indemnification:	\$19

Swap Payments:	\$476,159
Facility Fees:	\$1,846
Class A Notes Coupon Payments:	\$1,993,276
Class AB Notes Coupon Payments:	\$197,534
Class B1 Notes Coupon Payments:	\$109,282
Class B2 Notes Coupon Payments:	\$21,178
Class B3 Notes Coupon Payments:	\$15,776
Total Expenses:	\$3,064,078
Residual Income:	\$555,332
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/05/2016
Last Day of Coupon Period (Distribution Date):	14/06/2016
Number of Days in Coupon Period:	32
Determination Date:	08/06/2016
Effective BBSW for Current Period:	1.8550%
Class A Notes Interest Margin over BBSW:	0.90%
Class A Notes Interest this Coupon Period:	\$1,993,276
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:	\$197,534
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:	\$109,282
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:	\$21,178
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:	\$15,776
Class B3 Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$5,482,025
Mortgage portfolio balance at start of period:	\$925,255,933
Less: Scheduled principal received during the period:	\$1,943,691
Less: Unscheduled principal received during the period:	\$20,144,027
Plus: Redraws:	\$2,096,074
Mortgage portfolio balance at close of period:	\$905,264,290
Value of full discharges during the period:	\$14,920,513

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$825,255,933
Class A Notes Balance before distribution (Stated):	\$825,255,933
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:	\$925,255,933

Current Weighted Average Security Coupon Rate:	2.8810%
Mortgage Principal Amount Distributed:	\$22,087,718
Repayment of Redraws:	\$2,096,074
Class A Notes Balance after distribution (Invested):	\$805,264,290
Class A Notes Balance after distribution (Stated):	\$805,264,290
Class A Notes Bond Factor after distribution:	0.700230
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 :	\$905,264,290

Facilities

Liquidity Facility Limit	\$12,497,671
Drawn Amount	\$0
Redraw Facility Limit	\$4,626,280
Drawn Amount	\$0

Reserve

Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$3,635,375

Loan To Valuation Ratio	% number of loans	% value of loans
Not Applicable	0.02%	0.00%
Up to and including 50%:	39.02%	24.29%
> 50%, up to and including 55%:	7.12%	7.19%
> 55%, up to and including 60%:	7.80%	9.09%
> 60%, up to and including 65%:	9.37%	11.87%
> 65%, up to and including 70%:	10.04%	12.69%
> 70%, up to and including 75%:	10.09%	13.03%
> 75%, up to and including 80%:	7.84%	10.87%
> 80%, up to and including 85%:	5.02%	5.99%
> 85%, up to and including 90%:	3.21%	4.27%
> 90%, up to and including 95%:	0.46%	0.71%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	12.61%	1.79%
> \$50,000, up to and including \$100,000:	16.18%	6.43%
> \$100,000, up to and including \$200,000:	30.05%	23.51%
> \$200,000, up to and including \$300,000:	23.51%	30.72%
> \$300,000, up to and including \$400,000:	11.14%	20.18%
> \$400,000, up to and including \$500,000:	3.93%	9.19%
> \$500,000, up to and including \$600,000:	1.58%	4.51%
> \$600,000, up to and including \$700,000:	0.65%	2.20%
> \$700,000, up to and including \$750,000:	0.08%	0.32%
> \$750,000:	0.27%	1.16%

Seasoning Analysis	% number of loans	% value of loans
> 24 months, up to and including 30 months:	13.55%	15.57%
> 30 months, up to and including 36 months:	16.94%	18.81%
> 36 months, up to and including 48 months:	21.35%	24.74%
> 48 months, up to and including 60 months:	8.80%	10.06%
> 60 months:	39.36%	30.82%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	1.03%	0.18%
> 5 years, up to and including 10 years:	4.22%	1.54%
> 10 years, up to and including 15 years:	9.54%	5.58%
> 15 years, up to and including 20 years:	24.88%	19.35%
> 20 years, up to and including 25 years:	17.76%	20.76%
> 25 years, up to and including 30 years:	42.57%	52.59%

Geographic Distribution	% number of loans	% value of loans
Not Applicable - No Security	0.02%	0.00%
Brisbane Metropolitan	26.31%	25.24%
Gold Coast	5.53%	5.18%
Sunshine Coast	4.22%	3.44%
Queensland - Other	20.99%	16.57%
Sydney Metropolitan	17.02%	23.20%
N.S.W. - Other	6.68%	6.34%
Australian Capital Territory	1.55%	1.69%
Melbourne Metropolitan	7.52%	8.00%
Victoria - Other	2.00%	1.49%
Perth Metropolitan	4.50%	5.42%
W.A. - Other	0.50%	0.62%
Adelaide Metropolitan	2.00%	1.81%
S.A. - Other	0.38%	0.33%
Darwin Metropolitan	0.23%	0.28%
N.T. - Other	0.04%	0.02%
Hobart Metropolitan	0.25%	0.24%
Tasmania - Other	0.25%	0.14%

Loan Purpose	% number of loans	% value of loans
Construction	3.57%	3.60%
Equity Takeout	2.46%	1.47%
Purchase Existing Property	53.62%	56.21%
Refinance	29.17%	30.59%
Refinance - Equity Takeout	8.66%	6.60%
Refinance - Home Improvement	2.52%	1.54%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.41%	2.14%
> 30 days, up to and including 60 days:	0.19%	0.27%
> 60 days, up to and including 90 days:	0.11%	0.15%
> 90 days:	0.19%	0.22%

Default Information for Monthly Period Ending 31 May 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	21.09%	0.00%

