

Apollo Series 2022-1 Trust

Investor Report for the Monthly Period Ending 31 May 2023

Mortgage Portfolio Details	
First Day of Monthly Period:	01/05/2023
Last Day of Monthly Period:	31/05/2023
Total Current Balance:	\$607,776,347
Total Number of Loans:	2,945
Average Current Balance:	\$206,376
Highest Current Balance:	\$926,905
Weighted Average LVR:	59.09%
Weighted Average Seasoning (Months):	67.38
Weighted Average Remaining Term:	277.38
Weighted Average Variable Rate:	6.2350%
Weighted Average Fixed Rate:	2.5580%
Weighted Average Rate on All Loans:	5.4294%
Percentage (by value) of "Owner Occupied" Loans:	77.54%
Percentage (by value) of Metropolitan Securities:	68.49%
Percentage Mortgage Insured - Primary:	22.07%
Percentage Not Mortgage Insured:	77.93%
Percentage (by value) of Variable Rate Loans:	78.64%
Percentage (by value) of Interest Only Loans:	0.67%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$3,159,723
Principal Draw:	\$0
Total:	\$3,159,723
Trust Expenses for the Period:	
Servicing Fee:	\$146,017
Management Fee:	\$29,203
Custodian Fee:	\$11,681
Trustee Fee:	\$9,562

Swap Payments:	\$107,739
Facility Fees:	\$4,843
Class A Notes Coupon Payments:	\$2,266,518
Class AB Notes Coupon Payments:	\$157,217
Class B Notes Coupon Payments:	\$76,461
Class C Notes Coupon Payments:	\$47,692
Class D Notes Coupon Payments:	\$18,153
Class E Notes Coupon Payments:	\$20,611
Class F Notes Coupon Payments:	\$21,212
Total Expenses:	\$2,916,910
Residual Income:	\$242,813
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	15/05/2023
Last Day of Coupon Period (Distribution Date):	13/06/2023
Number of Days in Coupon Period:	29
Determination Date:	07/06/2023
Effective BBSW for Current Period:	3.8199%
Class A Notes Interest Margin over BBSW:	1.30%
Class A Notes Interest this Coupon Period:	\$2,266,518
Class A Notes Unpaid Interest from prior Coupon Periods:	\$0
Class AB Notes Interest Margin over BBSW:	2.00%
Class AB Notes Interest this Coupon Period:	\$157,217
Class AB Notes Unpaid Interest from prior Coupon Periods:	\$0
Class B Notes Interest Margin over BBSW:	2.30%
Class B Notes Interest this Coupon Period:	\$76,461
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0
Class C Notes Interest Margin over BBSW:	2.60%
Class C Notes Interest this Coupon Period:	\$47,692
Class C Notes Unpaid Interest from prior Coupon Periods:	\$0
Class D Notes Interest Margin over BBSW:	2.90%
Class D Notes Interest this Coupon Period:	\$18,153
Class D Notes Unpaid Interest from prior Coupon Periods:	\$0
Class E Notes Interest Margin over BBSW:	4.90%
Class E Notes Interest this Coupon Period:	\$20,611
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0
Class F Notes Interest Margin over BBSW:	6.65%
Class F Notes Interest this Coupon Period:	\$21,212
Class F Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$3,949,104
Mortgage portfolio balance at start of period:	\$625,176,179
Less: Scheduled principal received during the period:	\$1,111,317
Less: Unscheduled principal received during the period:	\$17,733,414
Plus: Redraws:	\$1,444,898
Mortgage portfolio balance at close of period:	\$607,776,347
Value of full discharges during the period:	\$5,703,641

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$557,176,179
Class A Notes Balance before distribution (Stated):	\$557,176,179
Class AB Notes Balance before distribution (Invested):	\$34,000,000
Class AB Notes Balance before distribution (Stated):	\$34,000,000
Class B Notes Balance before distribution (Invested):	\$15,725,000
Class B Notes Balance before distribution (Stated):	\$15,725,000
Class C Notes Balance before distribution (Invested):	\$9,350,000
Class C Notes Balance before distribution (Stated):	\$9,350,000
Class D Notes Balance before distribution (Invested):	\$3,400,000
Class D Notes Balance before distribution (Stated):	\$3,400,000
Class E Notes Balance before distribution (Invested):	\$2,975,000
Class E Notes Balance before distribution (Stated):	\$2,975,000
Class F Notes Balance before distribution (Invested):	\$2,550,000
Class F Notes Balance before distribution (Stated):	\$2,550,000
Total Invested Note Balance before distribution:	\$625,176,179

Current Weighted Average Security Coupon Rate:	5.2502%
Mortgage Principal Amount Distributed:	\$18,844,731
Repayment of Redraws:	\$1,444,898
Class A Notes Balance after distribution (Invested):	\$539,776,347
Class A Notes Balance after distribution (Stated):	\$539,776,347
Class A Notes Bond Factor after distribution:	0.690251
Class AB Notes Balance after distribution (Invested):	\$34,000,000
Class AB Notes Balance after distribution (Stated):	\$34,000,000
Class AB Notes Bond Factor after distribution:	1.000000
Class B Notes Balance after distribution (Invested):	\$15,725,000
Class B Notes Balance after distribution (Stated):	\$15,725,000
Class B Notes Bond Factor after distribution:	1.000000
Class C Notes Balance after distribution (Invested):	\$9,350,000
Class C Notes Balance after distribution (Stated):	\$9,350,000
Class C Notes Bond Factor after distribution:	1.000000
Class D Notes Balance after distribution (Invested):	\$3,400,000
Class D Notes Balance after distribution (Stated):	\$3,400,000
Class D Notes Bond Factor after distribution:	1.000000
Class E Notes Balance after distribution (Invested):	\$2,975,000
Class E Notes Balance after distribution (Stated):	\$2,975,000
Class E Notes Bond Factor after distribution:	1.000000
Class F Notes Balance after distribution (Invested):	\$2,550,000
Class F Notes Balance after distribution (Stated):	\$2,550,000
Class F Notes Bond Factor after distribution:	1.000000
Total Note Balance After distribution :	\$607,776,347

Facilities	
Liquidity Facility Limit	\$5,001,409
Drawn Amount	\$0
Redraw Facility Limit	\$3,125,881
Drawn Amount	\$0
Reserve	
Excess Revenue Reserve	\$0

Loan To Valuation Ratio	% number of loans	% value of loans
Up to and including 50%:	37.93%	26.65%
> 50%, up to and including 55%:	8.46%	8.83%
> 55%, up to and including 60%:	10.87%	11.43%
> 60%, up to and including 65%:	11.07%	12.37%
> 65%, up to and including 70%:	12.05%	13.96%
> 70%, up to and including 75%:	10.90%	13.60%
> 75%, up to and including 80%:	5.09%	6.94%
> 80%, up to and including 85%:	2.61%	4.18%
> 85%, up to and including 90%:	0.95%	1.91%
> 90%, up to and including 95%:	0.07%	0.13%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	12.53%	1.70%
> \$50,000, up to and including \$100,000:	15.86%	5.75%
> \$100,000, up to and including \$200,000:	27.30%	19.77%
> \$200,000, up to and including \$300,000:	21.29%	25.54%
> \$300,000, up to and including \$400,000:	12.43%	20.76%
> \$400,000, up to and including \$500,000:	6.28%	13.63%
> \$500,000, up to and including \$600,000:	2.24%	5.86%
> \$600,000, up to and including \$700,000:	1.29%	4.04%
> \$700,000, up to and including \$750,000:	0.31%	1.07%
> \$750,000:	0.48%	1.89%

Seasoning Analysis	% number of loans	% value of loans
> 18 months, up to and including 24 months:	11.82%	14.57%
> 24 months, up to and including 30 months:	7.20%	8.22%
> 30 months, up to and including 36 months:	4.28%	5.61%
> 36 months, up to and including 48 months:	9.75%	11.74%
> 48 months, up to and including 60 months:	8.39%	8.93%
> 60 months:	58.57%	50.92%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.75%	0.11%
> 5 years, up to and including 10 years:	2.72%	1.02%
> 10 years, up to and including 15 years:	6.76%	4.62%
> 15 years, up to and including 20 years:	12.36%	10.93%
> 20 years, up to and including 25 years:	48.52%	45.70%
> 25 years, up to and including 30 years:	28.90%	37.62%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.14%	22.54%
Gold Coast	6.01%	5.62%
Sunshine Coast	4.55%	4.34%
Queensland - Other	14.47%	11.30%
Sydney Metropolitan	16.47%	21.16%
N.S.W. - Other	7.10%	6.80%
Australian Capital Territory	2.48%	2.73%
Melbourne Metropolitan	9.54%	11.01%
Victoria - Other	2.41%	2.19%
Perth Metropolitan	7.98%	7.71%
W.A. - Other	0.54%	0.75%
Adelaide Metropolitan	2.48%	2.46%
S.A. - Other	0.54%	0.27%
Darwin Metropolitan	0.51%	0.36%
Hobart Metropolitan	0.48%	0.52%
Tasmania - Other	0.31%	0.23%

Loan Purpose	% number of loans	% value of loans
Construction	5.94%	7.87%
Home Improvement	0.48%	0.48%
Purchase Existing Property	64.14%	61.90%
Purchase New Property	0.75%	1.07%
Refinance	28.69%	28.68%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.61%	0.76%
> 30 days, up to and including 60 days:	0.07%	0.07%
> 90 days:	0.10%	0.05%

Default Information for Monthly Period Ending 31 May 2023	
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	27.19%	29.39%

The 2022-01 Series Trust complies with Article 405 of Reg 575/2013