

Apollo Series 2023-1 Trust

Investor Report for the Monthly Period Ending 29 February 2024

Mortgage Portfolio Details	
First Day of Monthly Period:	01/02/2024
Last Day of Monthly Period:	29/02/2024
Total Current Balance:	\$772,409,559
Total Number of Loans:	3,372
Average Current Balance:	\$229,066
Highest Current Balance:	\$988,621
Weighted Average LVR:	59.66%
Weighted Average Seasoning (Months):	66.22
Weighted Average Remaining Term:	278.85
Weighted Average Variable Rate:	6.6670%
Weighted Average Fixed Rate:	3.2940%
Weighted Average Rate on All Loans:	6.2546%
Percentage (by value) of "Owner Occupied" Loans:	76.84%
Percentage (by value) of Metropolitan Securities:	67.04%
Percentage Mortgage Insured - Primary:	26.88%
Percentage Mortgage Insured - Pool:	73.12%
Percentage (by value) of Variable Rate Loans:	87.91%
Percentage (by value) of Interest Only Loans:	6.46%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$4,409,500
Principal Draw:	\$0
Total:	\$4,409,500
Trust Expenses for the Period:	
Servicing Fee:	\$171,614
Management Fee:	\$34,323
Custodian Fee:	\$13,729
Trustee Fee:	\$12,013
Trust Indemnification:	\$25

Swap Payments:	\$276,016
Facility Fees:	\$6,357
Class A Notes Coupon Payments:	\$3,134,424
Class AB Notes Coupon Payments:	\$209,509
Class B Notes Coupon Payments:	\$119,056
Class C Notes Coupon Payments:	\$63,500
Class D Notes Coupon Payments:	\$26,989
Class E Notes Coupon Payments:	\$24,532
Class F Notes Coupon Payments:	\$26,797
Total Expenses:	\$4,118,884
Residual Income:	\$290,616
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/02/2024
Last Day of Coupon Period (Distribution Date):	13/03/2024
Number of Days in Coupon Period:	29
Determination Date:	08/03/2024
Effective BBSW for Current Period:	4.2923%
Class A Notes Interest Margin over BBSW:	1.30%
Class A Notes Interest this Coupon Period:	\$3,134,424
Class A Notes Unpaid Interest from prior Coupon Periods:	\$0
Class AB Notes Interest Margin over BBSW:	2.30%
Class AB Notes Interest this Coupon Period:	\$209,509
Class AB Notes Unpaid Interest from prior Coupon Periods:	\$0
Class B Notes Interest Margin over BBSW:	3.20%
Class B Notes Interest this Coupon Period:	\$119,056
Class B Notes Unpaid Interest from prior Coupon Periods:	\$0
Class C Notes Interest Margin over BBSW:	3.70%
Class C Notes Interest this Coupon Period:	\$63,500
Class C Notes Unpaid Interest from prior Coupon Periods:	\$0
Class D Notes Interest Margin over BBSW:	4.20%
Class D Notes Interest this Coupon Period:	\$26,989
Class D Notes Unpaid Interest from prior Coupon Periods:	\$0
Class E Notes Interest Margin over BBSW:	6.00%
Class E Notes Interest this Coupon Period:	\$24,532
Class E Notes Unpaid Interest from prior Coupon Periods:	\$0
Class F Notes Interest Margin over BBSW:	6.95%
Class F Notes Interest this Coupon Period:	\$26,797
Class F Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$5,340,746
Mortgage portfolio balance at start of period:	\$785,443,309
Less: Scheduled principal received during the period:	\$1,562,750
Less: Unscheduled principal received during the period:	\$13,938,833
Plus: Redraws:	\$2,467,833
Mortgage portfolio balance at close of period:	\$772,409,559
Value of full discharges during the period:	\$2,823,634

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$705,443,309
Class A Notes Balance before distribution (Stated):	\$705,443,309
Class AB Notes Balance before distribution (Invested):	\$40,000,000
Class AB Notes Balance before distribution (Stated):	\$40,000,000
Class B Notes Balance before distribution (Invested):	\$20,000,000
Class B Notes Balance before distribution (Stated):	\$20,000,000
Class C Notes Balance before distribution (Invested):	\$10,000,000
Class C Notes Balance before distribution (Stated):	\$10,000,000
Class D Notes Balance before distribution (Invested):	\$4,000,000
Class D Notes Balance before distribution (Stated):	\$4,000,000
Class E Notes Balance before distribution (Invested):	\$3,000,000
Class E Notes Balance before distribution (Stated):	\$3,000,000
Class F Notes Balance before distribution (Invested):	\$3,000,000
Class F Notes Balance before distribution (Stated):	\$3,000,000
Total Invested Note Balance before distribution:	\$785,443,309

Current Weighted Average Security Coupon Rate:	5.7765%
Mortgage Principal Amount Distributed:	\$15,501,583
Repayment of Redraws:	\$2,467,833
Class A Notes Balance after distribution (Invested):	\$692,409,559
Class A Notes Balance after distribution (Stated):	\$692,409,559
Class A Notes Bond Factor after distribution:	0.752619
Class AB Notes Balance after distribution (Invested):	\$40,000,000
Class AB Notes Balance after distribution (Stated):	\$40,000,000
Class AB Notes Bond Factor after distribution:	1.000000
Class B Notes Balance after distribution (Invested):	\$20,000,000
Class B Notes Balance after distribution (Stated):	\$20,000,000
Class B Notes Bond Factor after distribution:	1.000000
Class C Notes Balance after distribution (Invested):	\$10,000,000
Class C Notes Balance after distribution (Stated):	\$10,000,000
Class C Notes Bond Factor after distribution:	1.000000
Class D Notes Balance after distribution (Invested):	\$4,000,000
Class D Notes Balance after distribution (Stated):	\$4,000,000
Class D Notes Bond Factor after distribution:	1.000000
Class E Notes Balance after distribution (Invested):	\$3,000,000
Class E Notes Balance after distribution (Stated):	\$3,000,000
Class E Notes Bond Factor after distribution:	1.000000
Class F Notes Balance after distribution (Invested):	\$3,000,000
Class F Notes Balance after distribution (Stated):	\$3,000,000
Class F Notes Bond Factor after distribution:	1.000000
Total Note Balance After distribution :	\$772,409,559

Facilities	
Liquidity Facility Limit	\$6,741,171
Drawn Amount	\$0
Redraw Facility Limit	\$3,927,217
Drawn Amount	\$0

Reserve	
Liquidity Reserve	\$150,000
Excess Revenue Reserve	\$0

Loan To Valuation Ratio	% number of loans	% value of loans
Up to and including 50%:	39.71%	27.11%
> 50%, up to and including 55%:	7.65%	8.34%
> 55%, up to and including 60%:	8.24%	8.87%
> 60%, up to and including 65%:	9.96%	11.54%
> 65%, up to and including 70%:	11.48%	13.27%
> 70%, up to and including 75%:	11.95%	14.57%
> 75%, up to and including 80%:	5.75%	8.38%
> 80%, up to and including 85%:	4.18%	6.11%
> 85%, up to and including 90%:	1.07%	1.80%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	10.82%	1.33%
> \$50,000, up to and including \$100,000:	13.37%	4.40%
> \$100,000, up to and including \$200,000:	25.06%	16.26%
> \$200,000, up to and including \$300,000:	22.24%	24.12%
> \$300,000, up to and including \$400,000:	14.59%	22.13%
> \$400,000, up to and including \$500,000:	7.77%	15.11%
> \$500,000, up to and including \$600,000:	3.41%	8.06%
> \$600,000, up to and including \$700,000:	1.36%	3.84%
> \$700,000, up to and including \$750,000:	0.53%	1.69%
> \$750,000:	0.83%	3.06%

Seasoning Analysis	% number of loans	% value of loans
> 12 months, up to and including 18 months:	0.65%	0.91%
> 18 months, up to and including 24 months:	7.30%	9.34%
> 24 months, up to and including 30 months:	7.12%	8.37%
> 30 months, up to and including 36 months:	3.41%	3.62%
> 36 months, up to and including 48 months:	19.31%	23.40%
> 48 months, up to and including 60 months:	10.77%	11.45%
> 60 months:	51.45%	42.93%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.62%	0.12%
> 5 years, up to and including 10 years:	3.62%	1.13%
> 10 years, up to and including 15 years:	7.38%	4.37%
> 15 years, up to and including 20 years:	17.47%	13.96%
> 20 years, up to and including 25 years:	36.86%	36.51%
> 25 years, up to and including 30 years:	34.05%	43.91%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	26.10%	24.47%
Gold Coast	3.80%	3.29%
Sunshine Coast	3.26%	2.97%
Queensland - Other	16.90%	13.03%
Sydney Metropolitan	12.60%	16.54%
N.S.W. - Other	7.53%	7.84%
Australian Capital Territory	1.99%	2.18%
Melbourne Metropolitan	9.43%	11.58%
Victoria - Other	3.38%	3.05%
Perth Metropolitan	8.13%	8.67%
W.A. - Other	1.54%	1.33%
Adelaide Metropolitan	3.00%	2.72%
S.A. - Other	0.92%	0.90%
Darwin Metropolitan	0.33%	0.26%
Hobart Metropolitan	0.42%	0.61%
Tasmania - Other	0.68%	0.54%

Loan Purpose	% number of loans	% value of loans
Construction	5.25%	6.67%
Equity Takeout	0.03%	0.03%
Home Improvement	0.24%	0.21%
Purchase Existing Property	63.05%	59.84%
Purchase New Property	1.04%	1.48%
Refinance	30.34%	31.76%
Refinance - Home Improvement	0.06%	0.01%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	1.13%	1.47%
> 30 days, up to and including 60 days:	0.12%	0.09%
> 60 days, up to and including 90 days:	0.06%	0.07%
> 90 days:	0.18%	0.20%

Default Information for Monthly Period Ending 29 February 2024	
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	16.21%	20.69%

The 2023-01 Series Trust complies with Article 405 of Reg 575/2013