

Apollo Series 2023-1 Trust

Investor Report for the Monthly Period Ending 31 May 2023

Mortgage Portfolio Details	
First Day of Monthly Period:	20/04/2023
Last Day of Monthly Period:	31/05/2023
Total Current Balance:	\$963,946,953
Total Number of Loans:	4,019
Average Current Balance:	\$239,847
Highest Current Balance:	\$991,064
Weighted Average LVR:	61.28%
Weighted Average Seasoning (Months):	56.19
Weighted Average Remaining Term:	288.87
Weighted Average Variable Rate:	6.2240%
Weighted Average Fixed Rate:	2.7424%
Weighted Average Rate on All Loans:	5.5669%
Percentage (by value) of "Owner Occupied" Loans:	77.08%
Percentage (by value) of Metropolitan Securities:	67.96%
Percentage Mortgage Insured - Primary:	25.88%
Percentage Mortgage Not Insured:	74.12%
Percentage (by value) of Variable Rate Loans:	81.52%
Percentage (by value) of Interest Only Loans:	7.22%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$9,426,933
Principal Draw:	\$1,783,116
Total:	\$11,210,049
Trust Expenses for the Period:	
Servicing Fee:	\$316,436
Management Fee:	\$63,287
Custodian Fee:	\$25,315
Trustee Fee:	\$22,151
Trust Indemnification:	\$23

Swap Payments:	\$1,150,379
Facility Fees:	\$11,219
Class A Notes Coupon Payments:	\$5,225,822
Class AB Notes Coupon Payments:	\$273,237
Class B Notes Coupon Payments:	\$157,331
Class C Notes Coupon Payments:	\$84,419
Class D Notes Coupon Payments:	\$36,069
Class E Notes Coupon Payments:	\$33,265
Class F Notes Coupon Payments:	\$36,545
Total Expenses:	\$7,435,497
Residual Income:	\$1,991,436
Unreimbursed Principal Draw after Distribution Date:	\$1,783,116

Interest Payable for the Coupon Period	
First Day of Coupon Period:	02/05/2023
Last Day of Coupon Period (Distribution Date):	13/06/2023
Number of Days in Coupon Period:	42
Determination Date:	07/06/2023
Effective BBSW for Current Period:	3.6364%
Class A Notes Interest Margin over BBSW:	1.30%
Class A Notes Interest this Coupon Period:	\$5,225,822
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:	\$273,237
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:	\$157,331
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:	\$84,419
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:	\$36,069
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:	\$33,265
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:	\$36,545
Class F Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$6,096,598
Mortgage portfolio balance at start of period:	\$999,992,152
Less: Scheduled principal received during the period:	\$6,867,297
Less: Unscheduled principal received during the period:	\$31,407,776
Plus: Redraws:	\$2,229,873
Mortgage portfolio balance at close of period:	\$963,946,953
Value of full discharges during the period:	\$6,049,423

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$920,000,000
Class A Notes Balance before distribution (Stated):	\$920,000,000
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:	\$1,000,000,000

Current Weighted Average Security Coupon Rate:	5.0811%
Mortgage Principal Amount Distributed:	\$36,499,805
Repayment of Redraws:	\$2,229,873
Class A Notes Balance after distribution (Invested):	\$885,730,069
Class A Notes Balance after distribution (Stated):	\$885,730,069
Class A Notes Bond Factor after distribution:	0.962750
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 :	\$965,730,069

Facilities	
Liquidity Facility Limit	\$8,000,000
Drawn Amount	\$0
Redraw Facility Limit	\$5,000,000
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%:	34.41%	24.12%
> 50%, up to and including 55%:	7.54%	7.57%
> 55%, up to and including 60%:	8.36%	8.94%
> 60%, up to and including 65%:	9.31%	10.44%
> 65%, up to and including 70%:	12.84%	14.34%
> 70%, up to and including 75%:	13.61%	15.50%
> 75%, up to and including 80%:	7.66%	9.67%
> 80%, up to and including 85%:	4.65%	6.80%
> 85%, up to and including 90%:	1.62%	2.61%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	8.91%	1.19%
> \$50,000, up to and including \$100,000:	13.39%	4.19%
> \$100,000, up to and including \$200,000:	24.21%	15.14%
> \$200,000, up to and including \$300,000:	22.62%	23.41%
> \$300,000, up to and including \$400,000:	15.65%	22.70%
> \$400,000, up to and including \$500,000:	8.31%	15.47%
> \$500,000, up to and including \$600,000:	3.93%	8.87%
> \$600,000, up to and including \$700,000:	1.54%	4.17%
> \$700,000, up to and including \$750,000:	0.45%	1.36%
> \$750,000:	1.00%	3.50%

Seasoning Analysis	% number of loans	% value of loans
> 6 months, up to and including 12 months:	5.32%	6.84%
> 12 months, up to and including 18 months:	5.87%	6.75%
> 18 months, up to and including 24 months:	7.12%	7.56%
> 24 months, up to and including 30 months:	6.39%	7.46%
> 30 months, up to and including 36 months:	11.25%	13.15%
> 36 months, up to and including 48 months:	12.81%	14.52%
> 48 months, up to and including 60 months:	9.16%	10.40%
> 60 months:	42.08%	33.32%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.50%	0.10%
> 5 years, up to and including 10 years:	2.69%	0.82%
> 10 years, up to and including 15 years:	6.64%	3.59%
> 15 years, up to and including 20 years:	14.28%	11.35%
> 20 years, up to and including 25 years:	33.19%	31.07%
> 25 years, up to and including 30 years:	42.70%	53.07%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	26.52%	24.92%
Gold Coast	3.68%	3.38%
Sunshine Coast	3.41%	3.06%
Queensland - Other	16.40%	12.68%
Sydney Metropolitan	13.16%	17.20%
N.S.W. - Other	7.12%	7.30%
Australian Capital Territory	2.19%	2.33%
Melbourne Metropolitan	9.55%	11.55%
Victoria - Other	3.31%	3.06%
Perth Metropolitan	7.89%	8.26%
W.A. - Other	1.52%	1.29%
Adelaide Metropolitan	3.04%	2.82%
S.A. - Other	0.87%	0.81%
Darwin Metropolitan	0.30%	0.28%
Hobart Metropolitan	0.47%	0.62%
Tasmania - Other	0.57%	0.45%

Loan Purpose	% number of loans	% value of loans
Construction	5.03%	6.24%
Home Improvement	0.37%	0.34%
Purchase Existing Property	61.91%	59.34%
Purchase New Property	1.12%	1.62%
Refinance	31.53%	32.46%
Refinance - Home Improvement	0.05%	0.01%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.47%	0.50%
> 30 days, up to and including 60 days:	0.02%	0.02%

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	30.08%	0.00%

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