

Apollo Series 2022-1 Trust

Investor Report for the Monthly Period Ending 31 August 2023

Mortgage Portfolio Details	
First Day of Monthly Period:	01/08/2023
Last Day of Monthly Period:	31/08/2023
Total Current Balance:	\$549,103,657
Total Number of Loans:	2,730
Average Current Balance:	\$201,137
Highest Current Balance:	\$864,251
Weighted Average LVR:	58.21%
Weighted Average Seasoning (Months):	71.65
Weighted Average Remaining Term:	273.12
Weighted Average Variable Rate:	6.4467%
Weighted Average Fixed Rate:	2.7204%
Weighted Average Rate on All Loans:	5.7392%
Percentage (by value) of "Owner Occupied" Loans:	77.30%
Percentage (by value) of Metropolitan Securities:	68.39%
Percentage Mortgage Insured - Primary:	22.01%
Percentage Mortgage Not Insured:	77.99%
Percentage (by value) of Variable Rate Loans:	81.26%
Percentage (by value) of Interest Only Loans:	0.76%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$3,150,097
Principal Draw:	\$0
Total:	\$3,150,097
Trust Expenses for the Period:	
Servicing Fee:	\$133,503
Management Fee:	\$26,701
Custodian Fee:	\$10,680
Trustee Fee:	\$9,044
Trust Indemnification:	\$25

Swap Payments:	\$146,682
Facility Fees:	\$5,010
Class A Notes Coupon Payments:	\$2,217,831
Class AB Notes Coupon Payments:	\$169,298
Class B Notes Coupon Payments:	\$82,178
Class C Notes Coupon Payments:	\$51,168
Class D Notes Coupon Payments:	\$19,445
Class E Notes Coupon Payments:	\$21,905
Class F Notes Coupon Payments:	\$22,443
Total Expenses:	\$2,915,910
Residual Income:	\$234,187
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	14/08/2023
Last Day of Coupon Period (Distribution Date):	13/09/2023
Number of Days in Coupon Period:	30
Determination Date:	08/09/2023
Effective BBSW for Current Period:	4.0582%
Class A Notes Interest Margin over BBSW:	1.30%
Class A Notes Interest this Coupon Period:	\$2,217,831
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:	\$169,298
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:	\$82,178
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:	\$51,168
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:	\$19,445
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:	\$21,905
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:	\$22,443
Class F Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$3,733,710
Mortgage portfolio balance at start of period:	\$571,594,613
Less: Scheduled principal received during the period:	\$1,296,809
Less: Unscheduled principal received during the period:	\$22,070,356
Plus: Redraws:	\$876,210
Mortgage portfolio balance at close of period:	\$549,103,657
Value of full discharges during the period:	\$2,471,594

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$503,594,613
Class A Notes Balance before distribution (Stated):	\$503,594,613
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:	\$571,594,613

Current Weighted Average Security Coupon Rate:	5.5007%
Mortgage Principal Amount Distributed:	\$23,367,166
Repayment of Redraws:	\$876,210
Class A Notes Balance after distribution (Invested):	\$481,103,657
Class A Notes Balance after distribution (Stated):	\$481,103,657
Class A Notes Bond Factor after distribution:	0.615222
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 :	\$549,103,657

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%:	40.81%	28.77%
> 50%, up to and including 55%:	7.58%	8.34%
> 55%, up to and including 60%:	11.50%	12.50%
> 60%, up to and including 65%:	11.10%	11.95%
> 65%, up to and including 70%:	11.68%	14.09%
> 70%, up to and including 75%:	10.04%	12.88%
> 75%, up to and including 80%:	3.96%	5.61%
> 80%, up to and including 85%:	2.45%	4.05%
> 85%, up to and including 90%:	0.88%	1.81%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	13.52%	1.76%
> \$50,000, up to and including \$100,000:	15.64%	5.79%
> \$100,000, up to and including \$200,000:	27.88%	20.71%
> \$200,000, up to and including \$300,000:	20.92%	25.79%
> \$300,000, up to and including \$400,000:	12.16%	20.84%
> \$400,000, up to and including \$500,000:	6.08%	13.55%
> \$500,000, up to and including \$600,000:	1.94%	5.21%
> \$600,000, up to and including \$700,000:	1.32%	4.23%
> \$700,000, up to and including \$750,000:	0.22%	0.79%
> \$750,000:	0.33%	1.34%

Seasoning Analysis	% number of loans	% value of loans
> 18 months, up to and including 24 months:	4.65%	5.73%
> 24 months, up to and including 30 months:	10.18%	12.49%
> 30 months, up to and including 36 months:	5.05%	6.29%
> 36 months, up to and including 48 months:	8.42%	10.81%
> 48 months, up to and including 60 months:	9.05%	9.73%
> 60 months:	62.64%	54.94%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.81%	0.08%
> 5 years, up to and including 10 years:	3.04%	1.17%
> 10 years, up to and including 15 years:	7.22%	5.03%
> 15 years, up to and including 20 years:	13.70%	12.25%
> 20 years, up to and including 25 years:	49.74%	47.36%
> 25 years, up to and including 30 years:	25.49%	34.11%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.54%	23.06%
Gold Coast	6.04%	5.57%
Sunshine Coast	4.58%	4.37%
Queensland - Other	14.73%	11.55%
Sydney Metropolitan	16.08%	20.76%
N.S.W. - Other	7.07%	6.75%
Australian Capital Territory	2.42%	2.66%
Melbourne Metropolitan	9.34%	10.79%
Victoria - Other	2.42%	2.18%
Perth Metropolitan	8.10%	7.99%
W.A. - Other	0.55%	0.73%
Adelaide Metropolitan	2.45%	2.36%
S.A. - Other	0.51%	0.25%
Darwin Metropolitan	0.48%	0.35%
Hobart Metropolitan	0.40%	0.42%
Tasmania - Other	0.29%	0.20%

Loan Purpose	% number of loans	% value of loans
Construction	5.97%	7.84%
Home Improvement	0.44%	0.49%
Purchase Existing Property	64.69%	62.06%
Purchase New Property	0.81%	1.18%
Refinance	28.06%	28.39%
Refinance - Equity Takeout	0.04%	0.05%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.51%	0.73%
> 30 days, up to and including 60 days:	0.07%	0.06%
> 90 days:	0.15%	0.07%

Default Information for Monthly Period Ending 31 August 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	36.52%	31.82%

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