

Apollo Series 2022-1 Trust

Investor Report for the Monthly Period Ending 28 February 2023

Mortgage Portfolio Details	
First Day of Monthly Period:	01/02/2023
Last Day of Monthly Period:	28/02/2023
Total Current Balance:	\$667,234,288
Total Number of Loans:	3,174
Average Current Balance:	\$210,219
Highest Current Balance:	\$932,313
Weighted Average LVR:	59.83%
Weighted Average Seasoning (Months):	63.95
Weighted Average Remaining Term:	280.86
Weighted Average Variable Rate:	5.8422%
Weighted Average Fixed Rate:	2.4366%
Weighted Average Rate on All Loans:	4.9768%
Percentage (by value) of "Owner Occupied" Loans:	78.09%
Percentage (by value) of Metropolitan Securities:	68.97%
Percentage Mortgage Insured - Primary:	22.25%
Percentage Not Mortgage Insured:	77.75%
Percentage (by value) of Variable Rate Loans:	74.71%
Percentage (by value) of Interest Only Loans:	0.72%
Percentage (by value) of "Low Doc" Loans:	0.00%

Revenue Distribution	
Revenue from Mortgage Loans:	\$3,185,926
Principal Draw:	\$0
Total:	\$3,185,926
Trust Expenses for the Period:	
Servicing Fee:	\$144,535
Management Fee:	\$28,907
Custodian Fee:	\$11,563
Trustee Fee:	\$10,117
Trust Indemnification:	\$25

Swap Payments:	\$267,905
Facility Fees:	\$5,376
Class A Notes Coupon Payments:	\$2,154,896
Class AB Notes Coupon Payments:	\$136,978
Class B Notes Coupon Payments:	\$66,971
Class C Notes Coupon Payments:	\$41,973
Class D Notes Coupon Payments:	\$16,045
Class E Notes Coupon Payments:	\$18,604
Class F Notes Coupon Payments:	\$19,370
Total Expenses:	\$2,923,265
Residual Income:	\$262,661
Unreimbursed Principal Draw after Distribution Date:	\$0

Interest Payable for the Coupon Period	
First Day of Coupon Period:	13/02/2023
Last Day of Coupon Period (Distribution Date):	13/03/2023
Number of Days in Coupon Period:	28
Determination Date:	08/03/2023
Effective BBSW for Current Period:	3.2518%
Class A Notes Interest Margin over BBSW:	1.30%
Class A Notes Interest this Coupon Period:	\$2,154,896
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:	\$136,978
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:	\$66,971
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:	\$41,973
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:	\$16,045
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:	\$18,604
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:	\$19,370
Class F Notes Unpaid Interest from prior Coupon Periods:	\$0

Principal Received from Mortgagors	
Scheduled Monthly Payment Amount:	\$4,132,956
Mortgage portfolio balance at start of period:	\$685,131,879
Less: Scheduled principal received during the period:	\$1,488,762
Less: Unscheduled principal received during the period:	\$17,766,371
Plus: Redraws:	\$1,357,541
Mortgage portfolio balance at close of period:	\$667,234,288
Value of full discharges during the period:	\$1,649,470

Principal Distribution	
Class A Notes Balance before distribution (Invested):	\$617,131,879
Class A Notes Balance before distribution (Stated):	\$617,131,879
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:	\$685,131,879

Current Weighted Average Security Coupon Rate:	4.6707%
Mortgage Principal Amount Distributed:	\$19,255,133
Repayment of Redraws:	\$1,357,541
Class A Notes Balance after distribution (Invested):	\$599,234,288
Class A Notes Balance after distribution (Stated):	\$599,234,288
Class A Notes Bond Factor after distribution:	0.766284
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 :	\$667,234,288

Facilities	
Liquidity Facility Limit	\$5,643,153
Drawn Amount	\$0
Redraw Facility Limit	\$3,701,101
Drawn Amount	\$0
Reserve	
Excess Revenue Reserve	\$0

Loan To Valuation Ratio	% number of loans	% value of loans
Up to and including 50%:	35.35%	24.77%
> 50%, up to and including 55%:	8.32%	8.29%
> 55%, up to and including 60%:	11.00%	11.66%
> 60%, up to and including 65%:	11.72%	12.79%
> 65%, up to and including 70%:	12.10%	13.73%
> 70%, up to and including 75%:	11.03%	13.67%
> 75%, up to and including 80%:	6.46%	8.37%
> 80%, up to and including 85%:	2.77%	4.25%
> 85%, up to and including 90%:	1.10%	2.14%
> 90%, up to and including 95%:	0.13%	0.26%
> 95%:	0.03%	0.06%

Loan Size Analysis	% number of loans	% value of loans
Up to and including \$50,000:	11.81%	1.65%
> \$50,000, up to and including \$100,000:	15.85%	5.63%
> \$100,000, up to and including \$200,000:	26.75%	19.05%
> \$200,000, up to and including \$300,000:	21.64%	25.51%
> \$300,000, up to and including \$400,000:	13.01%	21.33%
> \$400,000, up to and including \$500,000:	6.46%	13.74%
> \$500,000, up to and including \$600,000:	2.30%	5.88%
> \$600,000, up to and including \$700,000:	1.32%	4.07%
> \$700,000, up to and including \$750,000:	0.35%	1.18%
> \$750,000:	0.50%	1.96%

Seasoning Analysis	% number of loans	% value of loans
> 12 months, up to and including 18 months:	4.38%	5.20%
> 18 months, up to and including 24 months:	11.91%	14.46%
> 24 months, up to and including 30 months:	5.42%	6.65%
> 30 months, up to and including 36 months:	3.37%	4.14%
> 36 months, up to and including 48 months:	11.00%	12.90%
> 48 months, up to and including 60 months:	8.13%	8.34%
> 60 months:	55.80%	48.31%

Remaining Loan Term	% number of loans	% value of loans
Up to and including 5 years:	0.57%	0.09%
> 5 years, up to and including 10 years:	2.65%	0.99%
> 10 years, up to and including 15 years:	6.27%	4.29%
> 15 years, up to and including 20 years:	11.94%	10.30%
> 20 years, up to and including 25 years:	47.20%	44.32%
> 25 years, up to and including 30 years:	31.38%	40.02%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.20%	22.52%
Gold Coast	5.99%	5.57%
Sunshine Coast	4.32%	4.06%
Queensland - Other	14.02%	10.98%
Sydney Metropolitan	16.67%	21.23%
N.S.W. - Other	6.87%	6.70%
Australian Capital Territory	2.39%	2.68%
Melbourne Metropolitan	9.67%	11.13%
Victoria - Other	2.71%	2.51%
Perth Metropolitan	7.97%	7.73%
W.A. - Other	0.54%	0.73%
Adelaide Metropolitan	2.74%	2.75%
S.A. - Other	0.54%	0.28%
Darwin Metropolitan	0.47%	0.34%
Hobart Metropolitan	0.63%	0.59%
Tasmania - Other	0.28%	0.21%

Loan Purpose	% number of loans	% value of loans
Construction	6.08%	8.12%
Home Improvement	0.47%	0.52%
Purchase Existing Property	63.67%	61.58%
Purchase New Property	0.76%	1.06%
Refinance	29.02%	28.72%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.69%	0.90%
> 30 days, up to and including 60 days:	0.09%	0.06%
> 60 days, up to and including 90 days:	0.06%	0.01%

Default Information for Monthly Period Ending 28 February 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	25.29%	24.89%

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