

# Apollo Series 2022-1 Trust

## Investor Report for the Monthly Period Ending 31 May 2024

<b>Mortgage Portfolio Details</b>	
First Day of Monthly Period:	01/05/2024
Last Day of Monthly Period:	31/05/2024
Total Current Balance:	\$436,620,913
Total Number of Loans:	2,288
Average Current Balance:	\$190,831
Highest Current Balance:	\$854,112
Weighted Average LVR:	56.25%
Weighted Average Seasoning (Months):	82.41
Weighted Average Remaining Term:	262.80
Weighted Average Variable Rate:	6.6656%
Weighted Average Fixed Rate:	3.0796%
Weighted Average Rate on All Loans:	6.2097%
Percentage (by value) of "Owner Occupied" Loans:	77.48%
Percentage (by value) of Metropolitan Securities:	67.61%
Percentage Mortgage Insured - Primary:	22.93%
Percentage Mortgage Insured - Pool:	77.07%
Percentage (by value) of Variable Rate Loans:	87.81%
Percentage (by value) of Interest Only Loans:	0.94%
Percentage (by value) of "Low Doc" Loans:	0.00%

<b>Revenue Distribution</b>	
Revenue from Mortgage Loans:	\$2,548,064
Principal Draw:	\$0
Total:	\$2,548,064
Trust Expenses for the Period:	
Servicing Fee:	\$104,959
Management Fee:	\$20,992
Custodian Fee:	\$8,397
Trustee Fee:	\$7,347
Trust Indemnification:	\$25

Swap Payments:	\$0
Facility Fees:	\$4,116
Class A Notes Coupon Payments:	\$1,813,379
Class AB Notes Coupon Payments:	\$181,874
Class B Notes Coupon Payments:	\$88,123
Class C Notes Coupon Payments:	\$54,780
Class D Notes Coupon Payments:	\$20,786
Class E Notes Coupon Payments:	\$23,241
Class F Notes Coupon Payments:	\$23,711
Total Expenses:	\$2,351,731
Residual Income:	\$196,333
Unreimbursed Principal Draw after Distribution Date:	\$0

<b>Interest Payable for the Coupon Period</b>	
First Day of Coupon Period:	13/05/2024
Last Day of Coupon Period (Distribution Date):	13/06/2024
Number of Days in Coupon Period:	31
Determination Date:	07/06/2024
Effective BBSW for Current Period:	4.2983%
Class A Notes Interest Margin over BBSW:	1.30%
Class A Notes Interest this Coupon Period:	\$1,813,379
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:	\$181,874
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:	\$88,123
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:	\$54,780
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:	\$20,786
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:	\$23,241
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:	\$23,711
Class F Notes Unpaid Interest from prior Coupon Periods:	\$0

<b>Principal Received from Mortgagors</b>	
Scheduled Monthly Payment Amount:	\$3,154,184
Mortgage portfolio balance at start of period:	\$449,384,932
Less: Scheduled principal received during the period:	\$1,217,865
Less: Unscheduled principal received during the period:	\$12,634,188
Plus: Redraws:	\$1,088,035
Mortgage portfolio balance at close of period:	\$436,620,913
Value of full discharges during the period:	\$2,355,817

<b>Principal Distribution</b>	
Class A Notes Balance before distribution (Invested):	\$381,384,932
Class A Notes Balance before distribution (Stated):	\$381,384,932
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
<b>Total Invested Note Balance before distribution:</b>	<b>\$449,384,932</b>

Current Weighted Average Security Coupon Rate:	5.7796%
Mortgage Principal Amount Distributed:	\$13,852,053
Repayment of Redraws:	\$1,088,035
Class A Notes Balance after distribution (Invested):	\$368,620,913
Class A Notes Balance after distribution (Stated):	\$368,620,913
Class A Notes Bond Factor after distribution:	0.471382
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
<b>Total Note Balance After distribution :</b>	<b>\$436,620,913</b>

<b>Facilities</b>	
Liquidity Facility Limit	\$3,871,468
Drawn Amount	\$0
Redraw Facility Limit	\$2,589,920
Drawn Amount	\$0
<b>Reserve</b>	
Excess Revenue Reserve	\$0

<b>Loan To Valuation Ratio</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 50%:	46.02%	32.63%
> 50%, up to and including 55%:	8.48%	9.50%
> 55%, up to and including 60%:	11.06%	11.79%
> 60%, up to and including 65%:	10.88%	13.71%
> 65%, up to and including 70%:	9.75%	12.45%
> 70%, up to and including 75%:	8.26%	10.54%
> 75%, up to and including 80%:	2.84%	4.49%
> 80%, up to and including 85%:	1.97%	3.36%
> 85%, up to and including 90%:	0.74%	1.53%

<b>Loan Size Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including \$50,000:	16.13%	2.11%
> \$50,000, up to and including \$100,000:	16.08%	6.34%
> \$100,000, up to and including \$200,000:	26.97%	21.06%
> \$200,000, up to and including \$300,000:	21.11%	27.28%
> \$300,000, up to and including \$400,000:	10.84%	19.54%
> \$400,000, up to and including \$500,000:	5.51%	12.86%
> \$500,000, up to and including \$600,000:	1.49%	4.18%
> \$600,000, up to and including \$700,000:	1.40%	4.67%
> \$700,000, up to and including \$750,000:	0.13%	0.50%
> \$750,000:	0.35%	1.47%

<b>Seasoning Analysis</b>	<b>% number of loans</b>	<b>% value of loans</b>
> 30 months, up to and including 36 months:	10.18%	12.91%
> 36 months, up to and including 48 months:	8.92%	11.28%
> 48 months, up to and including 60 months:	9.83%	12.27%
> 60 months:	71.07%	63.54%

<b>Remaining Loan Term</b>	<b>% number of loans</b>	<b>% value of loans</b>
Up to and including 5 years:	0.92%	0.13%
> 5 years, up to and including 10 years:	3.50%	1.36%
> 10 years, up to and including 15 years:	7.82%	5.39%
> 15 years, up to and including 20 years:	18.84%	17.37%
> 20 years, up to and including 25 years:	50.31%	49.17%
> 25 years, up to and including 30 years:	18.62%	26.59%

Geographic Distribution	% number of loans	% value of loans
Brisbane Metropolitan	24.39%	22.70%
Gold Coast	6.08%	5.46%
Sunshine Coast	4.81%	4.69%
Queensland - Other	15.17%	11.79%
Sydney Metropolitan	15.73%	20.47%
N.S.W. - Other	7.30%	6.99%
Australian Capital Territory	2.36%	2.69%
Melbourne Metropolitan	8.96%	10.30%
Victoria - Other	2.45%	2.32%
Perth Metropolitan	8.39%	8.36%
W.A. - Other	0.52%	0.80%
Adelaide Metropolitan	2.45%	2.43%
S.A. - Other	0.61%	0.30%
Darwin Metropolitan	0.39%	0.34%
Hobart Metropolitan	0.31%	0.32%
Tasmania - Other	0.09%	0.05%

Loan Purpose	% number of loans	% value of loans
Construction	6.12%	8.15%
Home Improvement	0.39%	0.48%
Purchase Existing Property	65.34%	61.91%
Purchase New Property	0.96%	1.44%
Refinance	27.14%	27.97%
Refinance - Equity Takeout	0.04%	0.06%

Arrears Analysis	% number of loans	% value of loans
Up to and including 30 days:	0.57%	0.77%
> 30 days, up to and including 60 days:	0.26%	0.40%
> 60 days, up to and including 90 days:	0.13%	0.16%
> 90 days:	0.26%	0.30%

Default Information for Monthly Period Ending 31 May 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	26.89%	23.30%

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