# PROGRESS 2024-1 TRUST ESMA Report

| Annex 12 | Field Code | Field Name | Field Value |
|---|---|---|---|
| **Securitisation information section** | | | |
| | IVSS1 | Unique Identifier | 54930000180UOFFDPN22N202301 |
| | IVSS2 | Data Cut-Off Date | 31-Oct-26 |
| | IVSS3 | Securitisation Name | PROGRESS 2024-1 TRUST |
| | IVSS4 | Reporting Entity Name | AMP Bank Limited |
| | IVSS5 | Reporting Entity Contact Person | Carly Clarke |
| | IVSS6 | Reporting Entity Contact Telephone | +61 2 92574556 |
| | IVSS7 | Reporting Entity Contact Emails | carly_clarke_2@amp.com.au |
| | IVSS8 | Risk Retention Method | RSEX |
| | IVSS9 | Risk Retention Holder | AMP Bank Limited |
| | IVSS10 | Underlying Exposure Type | Residential Mortgage (RMRT) |
| | IVSS11 | Risk Transfer Method | Traditional Securitisation |
| | IVSS12 | Trigger Measurements/Ratios | No |
| | IVSS13 | Revolving/ Ramp-Up Period End-Date | ND5 |
| | IVSS14 | Principal Recoveries In The Period | AUD 0.00 |
| | IVSS15 | Interest Recoveries In The Period | AUD 0.00 |
| | IVSS16 | Principal Collections In The Period | AUD 11,353,743.14 |
| | IVSS17 | Interest Collections In The Period | AUD 1,751,300.85 |
| | IVSS18 | Drawings Under Liquidity Facility | No |
| | IVSS19 | Securitisation Excess Spread | AUD 178,002.58 |
| | IVSS20 | Excess Spread Trapping Mechanism | No |
| | IVSS21 | Current Overcollateralisation | 98.17% |
| | IVSS22 | Annualised Constant Prepayment Rate | 31.33% |
| | IVSS23 | Dilutions | ND5 |
| | IVSS24 | Gross Charge Offs In The Period | AUD 0.00 |
| | IVSS25 | Repurchased Exposures | AUD 604,494.71 |
| | IVSS26 | Restructured Exposures | AUD 0.00 |
| | IVSS27 | Annualised Constant Default Rate | 9.63% |
| | IVSS28 | Defaulted Exposures | AUD 2,753,048.38 |
| | IVSS29 | Defaulted Exposures CRR | AUD 2,753,048.38 |
| | IVSS30 | Risk Weight Approach | ND5 |
| | IVSS31 | Obligor Probability Of Default in Range [0.00%,0.10%) | ND5 |
| | IVSS32 | Obligor Probability Of Default in Range [0.10%,0.25%) | ND5 |
| | IVSS33 | Obligor Probability Of Default in Range [0.25%,1.00%) | ND5 |
| | IVSS34 | Obligor Probability Of Default in Range [1.00%,7.50%) | ND5 |
| | IVSS35 | Obligor Probability Of Default in Range [7.50%,20.00%) | ND5 |
| | IVSS36 | Obligor Probability Of Default in Range [20.00%,100.00%] | ND5 |
| | IVSS37 | Internal Loss Given Default Estimate | 0 |
| | IVSS38 | Arrears 1-29 Days | 1.07% |
| | IVSS39 | Arrears 30-59 Days | 0.59% |
| | IVSS40 | Arrears 60-89 Days | 0.18% |
| | IVSS41 | Arrears 90-119 Days | 0.20% |
| | IVSS42 | Arrears 120-149 Days | 0.25% |
| | IVSS43 | Arrears 150-179 Days | 0.30% |
| | IVSS44 | Arrears 180+ Days | 0.09% |
| **Tests/Events/Triggers information section** | | | |
| | IVSR1 | Unique Identifier | 54930000180UOFFDPN22N202301 |
| | IVSR2 | Original Test/Event/Trigger Identifier | ND5 |
| | IVSR3 | New Test/Event/Trigger Identifier | ND5 |
| | IVSR4 | Description | Events of Default |
| | IVSR5 | Threshold Level | (a) the Trustee fails to pay on Payment Date within remedy period:<br>(a) (i) in full any Interest Amount due and payable Class A, , Redraw Note<br>(a) (ii) if no Secured Moneys payable to A Notes in full any Interest Amount due and payable AB Note<br>(a) (iii) if no Secured Moneys payable to A Notes or AB Notes, in full any Interest Amount due and payable to B Note<br>(a) (iv) if no Secured Moneys payable to A, AB or B Notes, in full any Interest Amount due and payable on to C Note<br>(a) (v) if no Secured Moneys payable to A, AB, B or C, in full any Interest Amount due and payable to D Note<br>(a) (vi) if no Secured Moneys payable to A, AB, B, C, or D in full any Interest Amount due and payable to E Note<br>(a) (vii) if no Secured Moneys payable to A, AB, B, C, D or E in full any Interest Amount due and payable to F Note<br>(a) (viii) in full to any other Secured Creditors, the relevant Secured Moneys payable to it<br>(b) Trustee failure leading to Material Adverse Payment Effect<br>(c) Insolvency Event of Trustee<br>(d) Trustee not entitled to fully extercise the right of indemnity under MTD against Assets of the Trust |
| | IVSR6 | Actual Value | ND5 |
| | IVSR7 | Status | no breaches |
| | IVSR8 | Cure Period | 60 days |
| | IVSR9 | Calculation Frequency | Monthly |
| | IVSR10 | Consequence for Breach | Tiggers an Event of Default |

| Cash-flow information section | | |
|---|---|---|
| IVSF1 | Unique Identifier | 54930000180UOFFDPN22N202301 |
| IVSF2 | Original Cashflow Item Identifier | ND5 |
| IVSF3 | New Cashflow Item Identifier | ND5 |
| IVSF4 & 5 | Cashflow Item | Amount Paid During Period |
| | Clause 18.8 (a) Discretionary payment to the Beneficiary (up to $100) | AUD 100.00 |
| | Clause 18.8 (b)(i) Accrued Interest Adjustment in respect of the transfer of Purchase | AUD 0.00 |
| | Clause 18.8 (b)(ii) Prepayment Benefits | AUD 0.00 |
| | Clause 18.8 (c) Taxes | AUD 0.00 |
| | Clause 18.8 (d) Trustee's Fee and Security Trustee's Fee | AUD 4,749.23 |
| | Clause 18.8 (e) Servicer's Fee | AUD 60,307.65 |
| | Clause 18.8 (f) Trust Manager's Fee | AUD 9,046.15 |
| | Clause 18.8 (g) Custodian's Fee | AUD 0.00 |
| | Clause 18.8 (h) Enforcement Expenses | AUD 0.00 |
| | Clause 18.8 (i) Other Expenses of the Trust | AUD 121.26 |
| | Clause 18.8 (j)(i) Interest and Fees payable under the Redraw Facility Agreement | AUD 685.31 |
| | Clause 18.8 (j)((ii) (A)Fixed Swap and Clause 18.8 (j)(ii) (B)Basis Rate Swap payments | AUD 0.00 |
| | Clause 18.8 (k) Repayment of any Liquidity Draw | AUD 0.00 |
| | Clause 18.8 (l)(i) Class A Interest Amount | AUD 1,294,235.76 |
| | Clause 18.8 (l)(iii)Redraw Notes Interest Amount | AUD 0.00 |
| | Clause 18.8 (m) Class AB Interest Amount | AUD 136,015.63 |
| | Clause 18.8 (n) Class B Interest Amount | AUD 44,528.21 |
| | Clause 18.8 (o) Class C Interest Amount | AUD 39,757.59 |
| | Clause 18.8 (p) Class D Interest Amount | AUD 23,551.70 |
| | Clause 18.8 (q) Class E Interest Amount | AUD 24,454.82 |
| | Clause 18.8 (r) Class F Interest Amount | AUD 27,327.25 |
| | Clause 18.8 (q) Tax Shortfall | AUD 0.00 |
| | Clause 18.8 (r) Tax Amount | AUD 0.00 |
| | Clause 18.8 (s) any amounts outstanding from any previous Payment Date | AUD 0.00 |
| | Clause 18.9 (a) Repayment of Principal Draws | AUD 0.00 |
| | Clause 18.9 (b) Payment of any Principal Losses | AUD 0.00 |
| | Clause 18.9 (c) Payment of any Carryover Charge-Offs | AUD 0.00 |
| | Clause 18.9 (d) Class E Residual Interest Amount | AUD 0.00 |
| | Clause 18.9 (e) Class F Residual Interest Amount | AUD 0.00 |
| | Clause 18.9 (f) Excess Reserve Balance | AUD 0.00 |
| | (f)(i) Tax Distribution Amount on Residual Income Unit | AUD 0.00 |
| | (f)(ii) Replenish Excess Reserve | AUD 0.00 |
| | Clause 18.9 (g) Replenish Income Reserve | AUD 0.00 |
| | Clause 18.9 (h) Increased Cost due but unpaid | AUD 0.00 |
| | Clause 18.9 (i) Any break cost payable under Fixed Swap | AUD 0.00 |
| | Clause 18.9 (j) Swap Provider Event of Default (i) Any amounts payable under the Fix | AUD 0.00 |
| | (j)(ii)Any amounts payable under Basis Swap | AUD 0.00 |
| | Clause 18.9 (k) Redemption of Residual Income Units | AUD 0.00 |
| | Clause 18.9 (l) Surplus income distribution to the Beneficiary | AUD 178,002.58 |
| IVSF6 | Available Funds Post | Amount Paid During Period |
| | Clause 18.3 (a) Taxes and Government Agency charges | AUD 0.00 |
| | Clause 18.3 (b) Interest income | AUD 1,751,300.85 |
| | Clause 18.3 (b) Fee income | AUD 15,352.10 |
| | Clause 18.3 (b) Other income: | AUD 0.00 |
| | (b)(i) recovered from the enforcement of a Purchased Receivable | AUD 0.00 |
| | (b)(ii) paid by the Seller to the Trustee upon repurchase of a Purchased Receivable | AUD 0.00 |
| | (b)(iii) paid to the Trust as an Accrued Interest Adjustment | AUD 0.00 |
| | (b)(iv) received in respect of a breach of representation or warranty or indemnity | AUD 0.00 |
| | (b)(v) received under a Mortgage Insurance Policy which is not Principal in nature | AUD 0.00 |
| | Clause 18.3 (c) Discharge Fees including Prepayment Costs | AUD 6,760.00 |
| | Clause 18.3 (d) Any Recoveries received in respect of a Purchased Receivable | AUD 0.00 |
| | Clause 18.3 (e) reimbursement of Enforcement Expenses by a Debtor | AUD 0.00 |
| | Clause 18.3 (f) Non-Collection Fee to be received by the Trustee on the next Paymen | AUD 0.00 |
| | Taxes debited and payable by the Seller in respect of the Purchased Receivables | AUD 0.00 |
| | Total Finance Charge Collections | AUD 1,773,412.95 |
| | Clause 18.4 (b) Other Income | AUD 0.00 |
| | Clause 18.4 (c) Fixed Rate Swap and (d) Basis Rate Swap receipts - Monthly | AUD 28,751.55 |
| | Clause 18.4 (e) Interest earned on Collection Account Or Liquidity Reserve | AUD 40,718.64 |
| | Clause 18.4 (f) All other income amounts received | AUD 0.00 |
| | Clause 18.4 (g) Mortgage Set-Off Account | AUD 0.00 |
| | Clause 18.4 (h) Income Reserve | AUD 0.00 |