

ASSET-BACKED EUROPEAN SECURITISATION TRANSACTION SEVENTEEN S.R.L.

Investors Report

Securitisation of auto loans originated by FCA Bank S.p.A.

€ 810,000,000.00 Class A Asset-Backed Floating Rate Notes due April 2032

€ 27,000,000.00 Class B Asset-Backed Floating Rate Notes due April 2032

€ 18,000,000.00 Class C Asset-Backed Floating Rate Notes due April 2032

€ 23,400,000.00 Class D Asset-Backed Floating Rate Notes due April 2032

€ 9,900,000.00 Class E Asset-Backed Floating Rate Notes due April 2032

€ 24,300,000.00 Class M Asset-Backed Fixed Rate Notes due April 2032

Contacts

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Reporting Dates

Collection Period	23/12/2022	24/05/2022
Interest Period	16/05/2022	15/06/2022
Payment Date	15/06/2022	

This Investors Report is prepared by Banca Finint S.p.A (former Securitisation Services S.p.A.) in accordance with the criteria described in the Transaction Documents. Certain information included in this report is provided by the Parties. Please be advised that Banca Finint S.p.A (former Securitisation Services S.p.A.) will have no liability for the completeness or accuracy of such information.



1. Transaction overview

Principal Parties

Issuer	ASSET-BACKED EUROPEAN SECURITISATION TRANSACTION SEVENTEEN S.R.L.
Originator/Service/ FCA Swap Counterparty	FCA Bank S.p.A.
Arranger and Joint Bookrunners	Banca IMI S.p.A.; Crédit Agricole Corporate & Investment Bank, Milan Branch and Unicredit Bank AG
Representative of the Noteholders	Banca Finint S.p.A (former Securitisation Services S.p.A.)*
Calculation Agent	Banca Finint S.p.A (former Securitisation Services S.p.A.)*
Account Bank	BNP Paribas Securities Services, Milan Branch
Principal Paying Agent	BNP Paribas Securities Services, Milan Branch
Corporate Servicer	FCA Bank S.p.A.
Corporate Administrator	Banca Finint S.p.A (former Securitisation Services S.p.A.)*
Back-up Servicer Facilitator	Zenith Service S.p.A.
Stichting Corporate Services Provider	Wilmington Trust SP Services (London) Limited
Standby Swap Counterparty A	Crédit Agricole Corporate & Investment Bank
Standby Swap Counterparty B	Unicredit Bank AG
Listing Agent	BNP Paribas Securities Services, Luxembourg branch
Reporting Entity	FCA Bank S.p.A.
Reporting Entity Contact Person	Daniela Sabino
Reporting Entity Contact Telephone	+39 0110064638
Reporting Entity Contact Emails	daniela.sabino@stellantis.com
Joint Lead Managers	Banca IMI S.p.A.; Banco Santander S.A.; Crédit Agricole Corporate & Investment Bank and Unicredit Bank AG
Issuer's LEI code	8156005902A8E5CAF286

Main definitions

Payment Date	means the 15th (fifteenth) calendar day of each month or, if any such day is not a Business Day, the immediately following Business Day provided that, following the delivery of a Trigger Notice, it shall also be any other Business Day designated as such by the Representative of the Noteholders after consultation with the Servicer, provided that the first Payment Date will fall in December 2019.
Interest Period	means each period from (and including) a Payment Date to (but excluding) the next following Payment Date, except for the Initial Interest Period beginning on (and including) the Issue Date and ending on (but excluding) the first Payment Date after the Issue Date.
Business Day	means a day (other than a Saturday or Sunday) which is not a bank holiday or a public holiday in Turin, Luxembourg and London and which is a TARGET Settlement Day.
Delinquent Receivable	means each Receivable, other than a Defaulted Receivable, in relation to which a Borrower has not paid at least one Instalment or any other amount due on the basis of the relative Loan Agreement by the term contractually provided for therein and which has been recorded as such in the EDP FCAB System in compliance with the Credit and Collections Policies, and in any case by no later than 21 (twenty-one) days after the Receivable's due date, and which continues to be classified as such.
Revolving Period	means the period from and including the date of execution of the Master Receivables Purchase Agreement (included) to the earlier to occur of (a) the Payment Date falling in December 2020 (included) and (b) the occurrence of a Purchase Termination Event (excluded).
Pro-Rata Amortisation Period	means the period starting from (and including) the Payment Date falling in July 2021 (unless a Sequential Redemption Event has occurred on or prior to such date) and ending on the earlier of (i) the Cancellation Date, (ii) the Payment Date on which the Notes will be redeemed in full, and (iii) the date on which a Sequential Redemption Event occurs.
Sequential Redemption Period	means the period starting from (and including) the end of the Revolving Period and ending on (but excluding) the Payment Date falling in July 2021, provided that: a) if a Sequential Redemption Event occurs on or prior to the Payment Date falling in July 2021, the Sequential Redemption Period will end on (and including) the earlier of (i) the Cancellation Date, and (ii) the Payment Date on which the Notes will be redeemed in full b) if a Sequential Redemption Event occurs after the Payment Date falling in July 2021, the Sequential Redemption Period will re-start from (and including) the end of the Pro-Rata Amortisation Period and will end on (and including) the earlier of (i) the Cancellation Date, and (ii) the Payment Date on which the Notes will be redeemed in full

* In the context of a group reorganisation, with effective date from 28th October 2020, Securitisation Services S.p.A. has been merged by way of incorporation into Banca Finanziaria Internazionale S.p.A. (namely Banca Finint S.p.A)



2. Notes and Assets description

The Notes

Issue Date 27 November 2019

Classes	Class A	Class B	Class C	Class D	Class E	Class M
Principal Amount Outstanding on Issue	810,000,000.00	27,000,000.00	18,000,000.00	23,400,000.00	9,900,000.00	24,300,000.00
Currency	EUR	EUR	EUR	EUR	EUR	EUR
Issue Date	27 November 2019	27 November 2019	27 November 2019	27 November 2019	27 November 2019	27 November 2019
Final Maturity Date	15 April 2032	15 April 2032	15 April 2032	15 April 2032	15 April 2032	15 April 2032
Listing	Luxembourg	Luxembourg	Luxembourg	Luxembourg	Luxembourg	No Listing
ISIN code	IT0005388746	IT0005388753	IT0005388761	IT0005388779	IT0005388787	IT0005388795
Common code	207938785	207938815	207938831	207938874	207938955	207939480
Denomination	100,000 + multiples of 1,000	100,000 + multiples of 1,000	100,000 + multiples of 1,000	100,000 + multiples of 1,000	100,000 + multiples of 1,000	100,000 + multiples of 1,000
Type of amortisation	Amortizing	Amortizing	Amortizing	Amortizing	Amortizing	Amortizing
Indexation	Euribor 1M	Euribor 1M	Euribor 1M	Euribor 1M	Euribor 1M	Fixed Rated
Spread / Fixed Rate	0,700%	1,250%	1,800%	2,850%	3,850%	6,875%
Payment frequency	Monthly	Monthly	Monthly	Monthly	Monthly	Monthly

The Portfolio

The monetary receivables and other connected rights arising from an initial pool of auto loans (finanziamenti) granted by FCAB to retail customers for the purposes of purchasing Cars (the Initial Receivables and the Initial Pool) has been transferred from FCAB to the Issuer pursuant to the terms of a master receivables purchase agreement dated 15 October 2019 between the Issuer and FCAB (as from time to time amended and/or supplemented, the Master Receivables Purchase Agreement) and the Initial Purchase Agreement dated 15 October 2019.

Initial Portfolio: 899,997,771.63
 Transfer Date: 12 October 2019

The Originator confirms that, as at the date of this report, it continues to hold the net economic interest in the securitisation as disclosed in the Prospectus, in accordance with option (a) of article 6(3) of the EU Securitisation Regulation and the applicable Regulatory Technical Standards



3.1 Class A Notes

Interest Period			Before payments		Accrued				Payments		After payments		
			Outstanding Principal	Unpaid Interest	Margin	Euribor 1M	Days	Accrued Interest	Principal	Interest	Outstanding Principal	Unpaid Interest	Pool factor
27/11/2019	16/12/2019	16/12/2019	810.000.000,00	-	0,7000%	-0,4510%	19	105.300,00	-	105.300,00	810.000.000,00	-	1,00000000
16/12/2019	15/01/2020	15/01/2020	810.000.000,00	-	0,7000%	-0,4640%	30	153.900,00	-	153.900,00	810.000.000,00	-	1,00000000
15/01/2020	17/02/2020	17/02/2020	810.000.000,00	-	0,7000%	-0,4600%	33	178.200,00	-	178.200,00	810.000.000,00	-	1,00000000
17/02/2020	16/03/2020	16/03/2020	810.000.000,00	-	0,7000%	-0,4800%	28	137.700,00	-	137.700,00	810.000.000,00	-	1,00000000
16/03/2020	15/04/2020	15/04/2020	810.000.000,00	-	0,7000%	-0,5200%	30	121.500,00	-	121.500,00	810.000.000,00	-	1,00000000
15/04/2020	15/05/2020	15/05/2020	810.000.000,00	-	0,7000%	-0,3870%	30	210.600,00	-	210.600,00	810.000.000,00	-	1,00000000
15/05/2020	15/06/2020	15/06/2020	810.000.000,00	-	0,7000%	-0,4540%	31	170.100,00	-	170.100,00	810.000.000,00	-	1,00000000
15/06/2020	15/07/2020	15/07/2020	810.000.000,00	-	0,7000%	-0,4780%	30	145.800,00	-	145.800,00	810.000.000,00	-	1,00000000
15/07/2020	17/08/2020	17/08/2020	810.000.000,00	-	0,7000%	-0,5030%	33	145.800,00	-	145.800,00	810.000.000,00	-	1,00000000
17/08/2020	15/09/2020	15/09/2020	810.000.000,00	-	0,7000%	-0,5190%	29	113.400,00	-	113.400,00	810.000.000,00	-	1,00000000
15/09/2020	15/10/2020	15/10/2020	810.000.000,00	-	0,7000%	-0,5160%	30	121.500,00	-	121.500,00	810.000.000,00	-	1,00000000
15/10/2020	16/11/2020	16/11/2020	810.000.000,00	-	0,7000%	-0,5350%	32	113.400,00	-	113.400,00	810.000.000,00	-	1,00000000
16/11/2020	15/12/2020	15/12/2020	810.000.000,00	-	0,7000%	-0,5420%	29	97.200,00	-	97.200,00	810.000.000,00	-	1,00000000
15/12/2020	15/01/2021	15/01/2021	810.000.000,00	-	0,7000%	-0,5540%	31	97.200,00	28.801.980,00	97.200,00	781.198.020,00	-	0,96444200
15/01/2021	15/02/2021	15/02/2021	781.198.020,00	-	0,7000%	-0,5630%	31	89.100,00	27.610.551,00	89.100,00	753.587.469,00	-	0,93035490
15/02/2021	15/03/2021	15/03/2021	753.587.469,00	-	0,7000%	-0,5480%	28	81.000,00	25.874.478,00	81.000,00	727.712.991,00	-	0,89841110
15/03/2021	15/04/2021	15/04/2021	727.712.991,00	-	0,7000%	-0,5610%	31	81.000,00	33.562.350,00	81.000,00	694.150.641,00	-	0,85697610
15/04/2021	17/05/2021	17/05/2021	694.150.641,00	-	0,7000%	-0,5490%	32	89.100,00	27.114.507,00	89.100,00	667.036.134,00	-	0,82350140
17/05/2021	15/06/2021	15/06/2021	667.036.134,00	-	0,7000%	-0,5520%	29	72.900,00	28.819.314,00	72.900,00	638.216.820,00	-	0,78792200
15/06/2021	15/07/2021	15/07/2021	638.216.820,00	-	0,7000%	-0,5510%	30	72.900,00	22.380.543,00	72.900,00	615.836.277,00	-	0,76029170
15/07/2021	16/08/2021	16/08/2021	615.836.277,00	-	0,7000%	-0,5490%	32	81.000,00	24.473.907,00	81.000,00	591.362.370,00	-	0,73007700
16/08/2021	15/09/2021	15/09/2021	591.362.370,00	-	0,7000%	-0,5660%	30	64.800,00	23.283.774,00	64.800,00	568.078.596,00	-	0,70133160
15/09/2021	15/10/2021	15/10/2021	568.078.596,00	-	0,7000%	-0,5570%	30	64.800,00	22.101.903,00	64.800,00	545.976.693,00	-	0,67404530
15/10/2021	15/11/2021	15/11/2021	545.976.693,00	-	0,7000%	-0,5610%	31	64.800,00	22.408.974,00	64.800,00	523.567.719,00	-	0,64637990
15/11/2021	15/12/2021	15/12/2021	523.567.719,00	-	0,7000%	-0,5660%	30	56.700,00	23.307.912,00	56.700,00	500.259.807,00	-	0,61760470
15/12/2021	17/01/2022	17/01/2022	500.259.807,00	-	0,7000%	-0,5930%	33	48.600,00	22.355.433,00	48.600,00	477.904.374,00	-	0,59000540
17/01/2022	15/02/2022	15/02/2022	477.904.374,00	-	0,7000%	-0,5680%	29	48.600,00	20.781.603,00	48.600,00	457.122.771,00	-	0,56434910
15/02/2022	15/03/2022	15/03/2022	457.122.771,00	-	0,7000%	-0,5570%	28	48.600,00	20.316.987,00	48.600,00	436.805.784,00	-	0,53926640
15/03/2022	19/04/2022	19/04/2022	436.805.784,00	-	0,7000%	-0,5480%	35	56.700,00	24.445.152,00	56.700,00	412.360.632,00	-	0,50908720
19/04/2022	16/05/2022	16/05/2022	412.360.632,00	-	0,7000%	-0,5430%	27	40.500,00	18.417.132,00	40.500,00	393.943.500,00	-	0,48635000
16/05/2022	15/06/2022	15/06/2022	393.943.500,00	-	0,7000%	-0,5440%	30	48.600,00	23.528.799,00	48.600,00	370.414.701,00	-	0,45730210



3.3 Class C Notes

Interest Period			Before payments		Accrued				Payments		After payments		
			Outstanding Principal	Unpaid Interest	Margin	Euribor 1M	Days	Accrued Interest	Principal	Interest	Outstanding Principal	Unpaid Interest	Pool factor
27/11/2019	16/12/2019	16/12/2019	18.000.000,00	-	1,8000%	-0,4510%	19	12.780,00	-	12.780,00	18.000.000,00	-	1,00000000
16/12/2019	15/01/2020	15/01/2020	18.000.000,00	-	1,8000%	-0,4640%	30	19.980,00	-	19.980,00	18.000.000,00	-	1,00000000
15/01/2020	17/02/2020	17/02/2020	18.000.000,00	-	1,8000%	-0,4600%	33	21.960,00	-	21.960,00	18.000.000,00	-	1,00000000
17/02/2020	16/03/2020	16/03/2020	18.000.000,00	-	1,8000%	-0,4800%	28	18.360,00	-	18.360,00	18.000.000,00	-	1,00000000
16/03/2020	15/04/2020	15/04/2020	18.000.000,00	-	1,8000%	-0,5200%	30	19.080,00	-	19.080,00	18.000.000,00	-	1,00000000
15/04/2020	15/05/2020	15/05/2020	18.000.000,00	-	1,8000%	-0,3870%	30	21.060,00	-	21.060,00	18.000.000,00	-	1,00000000
15/05/2020	15/06/2020	15/06/2020	18.000.000,00	-	1,8000%	-0,4540%	31	20.700,00	-	20.700,00	18.000.000,00	-	1,00000000
15/06/2020	15/07/2020	15/07/2020	18.000.000,00	-	1,8000%	-0,4780%	30	19.800,00	-	19.800,00	18.000.000,00	-	1,00000000
15/07/2020	17/08/2020	17/08/2020	18.000.000,00	-	1,8000%	-0,5030%	33	21.240,00	-	21.240,00	18.000.000,00	-	1,00000000
17/08/2020	15/09/2020	15/09/2020	18.000.000,00	-	1,8000%	-0,5190%	29	18.540,00	-	18.540,00	18.000.000,00	-	1,00000000
15/09/2020	15/10/2020	15/10/2020	18.000.000,00	-	1,8000%	-0,5160%	30	19.260,00	-	19.260,00	18.000.000,00	-	1,00000000
15/10/2020	16/11/2020	16/11/2020	18.000.000,00	-	1,8000%	-0,5350%	32	20.160,00	-	20.160,00	18.000.000,00	-	1,00000000
16/11/2020	15/12/2020	15/12/2020	18.000.000,00	-	1,8000%	-0,5420%	29	18.180,00	-	18.180,00	18.000.000,00	-	1,00000000
15/12/2020	15/01/2021	15/01/2021	18.000.000,00	-	1,8000%	-0,5540%	31	19.260,00	-	19.260,00	18.000.000,00	-	1,00000000
15/01/2021	15/02/2021	15/02/2021	18.000.000,00	-	1,8000%	-0,5630%	31	19.080,00	-	19.080,00	18.000.000,00	-	1,00000000
15/02/2021	15/03/2021	15/03/2021	18.000.000,00	-	1,8000%	-0,5480%	28	17.460,00	-	17.460,00	18.000.000,00	-	1,00000000
15/03/2021	15/04/2021	15/04/2021	18.000.000,00	-	1,8000%	-0,5610%	31	19.080,00	-	19.080,00	18.000.000,00	-	1,00000000
15/04/2021	17/05/2021	17/05/2021	18.000.000,00	-	1,8000%	-0,5490%	32	19.980,00	-	19.980,00	18.000.000,00	-	1,00000000
17/05/2021	15/06/2021	15/06/2021	18.000.000,00	-	1,8000%	-0,5520%	29	18.000,00	-	18.000,00	18.000.000,00	-	1,00000000
15/06/2021	15/07/2021	15/07/2021	18.000.000,00	-	1,8000%	-0,5510%	30	18.720,00	631.211,40	18.720,00	17.368.788,60	-	0,96493270
15/07/2021	16/08/2021	16/08/2021	17.368.788,60	-	1,8000%	-0,5490%	32	19.260,00	690.251,40	19.260,00	16.678.537,20	-	0,92658540
16/08/2021	15/09/2021	15/09/2021	16.678.537,20	-	1,8000%	-0,5660%	30	17.100,00	656.685,00	17.100,00	16.021.852,20	-	0,89010290
15/09/2021	15/10/2021	15/10/2021	16.021.852,20	-	1,8000%	-0,5570%	30	16.560,00	623.352,60	16.560,00	15.398.499,60	-	0,85547220
15/10/2021	15/11/2021	15/11/2021	15.398.499,60	-	1,8000%	-0,5610%	31	16.380,00	632.014,20	16.380,00	14.766.485,40	-	0,82036030
15/11/2021	15/12/2021	15/12/2021	14.766.485,40	-	1,8000%	-0,5660%	30	15.120,00	657.365,40	15.120,00	14.109.120,00	-	0,78384000
15/12/2021	17/01/2022	17/01/2022	14.109.120,00	-	1,8000%	-0,5930%	33	15.480,00	630.502,20	15.480,00	13.478.617,80	-	0,74881210
17/01/2022	15/02/2022	15/02/2022	13.478.617,80	-	1,8000%	-0,5680%	29	13.320,00	586.116,00	13.320,00	12.892.501,80	-	0,71625010
15/02/2022	15/03/2022	15/03/2022	12.892.501,80	-	1,8000%	-0,5570%	28	12.420,00	573.012,00	12.420,00	12.319.489,80	-	0,68441610
15/03/2022	19/04/2022	19/04/2022	12.319.489,80	-	1,8000%	-0,5480%	35	14.940,00	689.441,40	14.940,00	11.630.048,40	-	0,64611380
19/04/2022	16/05/2022	16/05/2022	11.630.048,40	-	1,8000%	-0,5430%	27	10.800,00	519.429,60	10.800,00	11.110.618,80	-	0,61725660
16/05/2022	15/06/2022	15/06/2022	11.110.618,80	-	1,8000%	-0,5440%	30	11.520,00	663.597,00	11.520,00	10.447.021,80	-	0,58039010



4. Account-level information section

Account Identifier (Iban)	Account Type	Account Balance at the end of the Collection Period
(i) IT 25 Q 03479 01600 000802319300	Collections Account	16.134.230,89
(ii) IT 02 R 03479 01600 000802319301	Principal Funds Account	25.141.067,84
(iii) IT 76 S 03479 01600 000802319302	Interest Funds Account	5.939.036,33
(iv) IT 53 T 03479 01600 000802319303	Cash Reserve Account	12.600.000,00
(v) IT 30 U 03479 01600 000802319304	Payments Account	-
(vi) IT 81 W 03479 01600 000802319306	Expenses Account	82.998,00
(vii) IT 58 X 03479 01600 000802319307	FCA Cash Collateral Account	3.181.028,64
(viii) IT 12 Z 03479 01600 000802319309	Standby Cash Collateral Account A	-
(ix) IT 42 P 03479 01600 000802319310	Standby Cash Collateral Account B	-



8. Cash Reserve Amount

Payment Date	Initial balance of the Cash Reserve Account	Target Cash Reserve Amount 12,600,000.00	Cash Reserve Amount credited into the Cash Reserve Account at the current Payment Date	Shortfall
16/12/2019	12.600.000,00	12.600.000,00	-	-
15/01/2020	12.600.000,00	12.600.000,00	-	-
17/02/2020	12.600.000,00	12.600.000,00	-	-
16/03/2020	12.600.000,00	12.600.000,00	-	-
15/04/2020	12.600.000,00	12.600.000,00	-	-
15/05/2020	12.600.000,00	12.600.000,00	-	-
15/06/2020	12.600.000,00	12.600.000,00	-	-
15/07/2020	12.600.000,00	12.600.000,00	-	-
17/08/2020	12.600.000,00	12.600.000,00	-	-
15/09/2020	12.600.000,00	12.600.000,00	-	-
15/10/2020	12.600.000,00	12.600.000,00	-	-
16/11/2020	12.600.000,00	12.600.000,00	-	-
15/12/2020	12.600.000,00	12.600.000,00	-	-
15/01/2021	12.600.000,00	12.600.000,00	-	-
15/02/2021	12.600.000,00	12.600.000,00	-	-
15/03/2021	12.600.000,00	12.600.000,00	-	-
15/04/2021	12.600.000,00	12.600.000,00	-	-
17/05/2021	12.600.000,00	12.600.000,00	-	-
15/06/2021	12.600.000,00	12.600.000,00	-	-
15/07/2021	12.600.000,00	12.600.000,00	-	-
16/08/2021	12.600.000,00	12.600.000,00	-	-
15/09/2021	12.600.000,00	12.600.000,00	-	-
15/10/2021	12.600.000,00	12.600.000,00	-	-
15/11/2021	12.600.000,00	12.600.000,00	-	-
15/12/2021	12.600.000,00	12.600.000,00	-	-
17/01/2022	12.600.000,00	12.600.000,00	-	-
15/02/2022	12.600.000,00	12.600.000,00	-	-
15/03/2022	12.600.000,00	12.600.000,00	-	-
19/04/2022	12.600.000,00	12.600.000,00	-	-
16/05/2022	12.600.000,00	12.600.000,00	-	-
15/06/2022	12.600.000,00	12.600.000,00	-	-



9. Cumulative Portfolio Limits*

Collection Period	Used Cars			VAT Borrowers			Top Borrower			Top 10 Borrowers			South			Weighted Average Remaining Maturity (months)		Bollettino Postale - Bollettino SISAL			Insurance Premium			Top Insurer			Portfolio Weighted Average TAN		
	Amount	Percentage	Limit (Max)	Amount	Percentage	Limit (Max)	Amount	Percentage	Limit (Max)	Amount	Percentage	Limit (Max)	Amount	Percentage	Limit (Max)	Amount	Limit (Max)	Amount	Percentage	Limit (Max)	Amount	Percentage	Limit (Max)	Amount	Percentage	Limit (Max)	Amount	Percentage	Limit (Min)
12/10/2019 22/11/2019	156.865.217,33	17,43%	20,00%	95.073.907,56	10,56%	20,00%	89.491,50	0,01%	0,10%	751.188,07	0,08%	1,00%	222.225.269,60	24,69%	35,00%	48,50	54 Months	-	0,00%	15,00%	-	12,21%	15,00%	-	56,25%	80,00%	-	0,00%	4,00%
22/11/2019 20/12/2019	146.061.390,08	16,41%	20,00%	81.878.385,34	9,20%	20,00%	69.530,62	0,01%	0,10%	607.898,72	0,07%	1,00%	222.633.677,12	25,02%	35,00%	47,23	54 Months	31.561.771,20	3,55%	15,00%	-	12,41%	15,00%	-	53,76%	80,00%	-	0,00%	4,00%
20/12/2019 24/01/2020	163.386.092,36	18,35%	20,00%	79.809.162,24	8,96%	20,00%	68.794,56	0,01%	0,10%	598.200,95	0,07%	1,00%	223.010.378,57	25,04%	35,00%	46,37	54 Months	32.013.949,61	3,60%	15,00%	-	12,50%	15,00%	-	53,67%	80,00%	-	0,00%	4,00%
24/01/2020 21/02/2020	172.333.845,54	19,40%	20,00%	77.787.300,02	8,76%	20,00%	68.025,69	0,01%	0,10%	591.483,25	0,07%	1,00%	223.676.585,94	25,18%	35,00%	45,95	54 Months	32.920.315,28	3,71%	15,00%	-	12,30%	15,00%	-	54,85%	80,00%	-	5,48%	4,00%
21/02/2020 24/03/2020	167.161.808,93	18,79%	20,00%	75.512.352,96	8,49%	20,00%	67.306,61	0,01%	0,10%	594.390,47	0,07%	1,00%	224.346.467,74	25,22%	35,00%	45,32	54 Months	34.064.125,07	3,83%	15,00%	-	12,23%	15,00%	-	53,69%	80,00%	-	5,48%	4,00%
24/03/2020 23/04/2020	172.516.013,57	19,40%	20,00%	73.859.000,65	8,28%	20,00%	67.928,61	0,01%	0,10%	600.781,13	0,07%	1,00%	226.317.773,60	25,45%	35,00%	44,55	54 Months	34.544.805,29	3,88%	15,00%	-	12,34%	15,00%	-	54,78%	80,00%	-	5,47%	4,00%
23/04/2020 22/05/2020	166.533.213,38	18,84%	20,00%	78.824.101,90	8,92%	20,00%	66.544,61	0,01%	0,10%	621.925,50	0,07%	1,00%	226.310.709,96	25,60%	35,00%	43,87	54 Months	36.306.325,79	4,11%	15,00%	-	12,38%	15,00%	-	54,89%	80,00%	-	5,48%	4,00%
23/05/2020 23/06/2020	160.668.238,75	18,14%	20,00%	76.505.398,92	8,64%	20,00%	65.181,12	0,01%	0,10%	613.318,15	0,07%	1,00%	226.794.209,23	25,96%	35,00%	43,42	54 Months	36.448.022,19	4,12%	15,00%	-	12,34%	15,00%	-	54,83%	80,00%	-	5,35%	4,00%
23/06/2020 24/07/2020	157.881.420,80	18,11%	20,00%	75.452.592,79	8,66%	20,00%	64.349,07	0,01%	0,10%	608.850,10	0,07%	1,00%	226.463.607,32	25,98%	35,00%	42,98	54 Months	35.928.962,40	4,12%	15,00%	-	12,34%	15,00%	-	54,83%	80,00%	-	5,35%	4,00%
25/07/2020 24/08/2020	168.398.336,77	18,89%	20,00%	80.855.287,66	10,17%	20,00%	130.823,71	0,01%	0,10%	700.745,14	0,08%	1,00%	235.312.670,78	26,39%	35,00%	42,63	54 Months	36.853.179,20	4,13%	15,00%	-	12,39%	15,00%	-	55,02%	80,00%	-	5,25%	4,00%
24/08/2020 23/09/2020	170.825.295,15	19,26%	20,00%	81.804.851,02	10,35%	20,00%	127.636,01	0,01%	0,10%	689.763,41	0,08%	1,00%	235.836.151,07	26,60%	35,00%	42,63	54 Months	37.126.830,31	4,19%	15,00%	-	12,33%	15,00%	-	55,02%	80,00%	-	5,25%	4,00%
23/09/2020 23/10/2020	165.329.909,88	18,62%	20,00%	81.821.843,98	10,34%	20,00%	124.358,44	0,01%	0,10%	677.416,93	0,08%	1,00%	237.270.381,01	26,72%	35,00%	41,61	54 Months	37.969.078,66	4,28%	15,00%	-	12,38%	15,00%	-	54,92%	80,00%	-	5,27%	4,00%
23/10/2020 23/11/2020	167.035.566,09	18,79%	20,00%	81.619.210,04	10,31%	20,00%	121.047,04	0,01%	0,10%	694.527,44	0,08%	1,00%	238.616.492,32	26,84%	35,00%	41,26	54 Months	38.769.271,53	4,36%	15,00%	-	12,39%	15,00%	-	54,87%	80,00%	-	5,28%	4,00%
23/11/2020 23/12/2020	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

* the Revolving Period ended on the Payment Date falling in December 2020



11. Repurchase / Renegotiations

Collection Period		Defaulted sold and Repurchased									Renegotiations										
		Defaulted Receivables sold to third parties			Receivables repurchased 16.1(i)(a) MRPA			Receivables repurchased 16.1(ii)(b) MRPA			Renegotiations "Salto Rata"			Renegotiations "Cambio Data Scadenza Rata"			Renegotiations "Rinegoziazione PAF"			COVID-19 Renegotiations - Italian law	
		Amount	Percentage	Limit	Amount	Percentage	Limit	Amount	Percentage	Limit	Amount	Percentage	Limit	Amount	Percentage	Limit	Amount	Percentage	Limit	n.	Amount
12/10/2019	22/11/2019	-	0,00%	2,00%	-	0,00%	3,00%	-	0,00%	2,00%	114.357,26	0,01%	1,00%	1.027.770,86	0,11%	2,00%	-	0,00%	2,00%	-	-
22/11/2019	20/12/2019	-	0,00%	2,00%	210.438,59	0,02%	3,00%	-	0,00%	2,00%	147.754,63	0,02%	1,00%	1.204.909,92	0,13%	2,00%	-	0,00%	2,00%	-	-
20/12/2019	24/01/2020	-	0,00%	2,00%	293.323,02	0,03%	3,00%	-	0,00%	2,00%	216.933,37	0,02%	1,00%	1.642.567,81	0,18%	2,00%	-	0,00%	2,00%	-	-
24/01/2020	21/02/2020	-	0,00%	2,00%	488.497,19	0,05%	3,00%	-	0,00%	2,00%	281.378,70	0,03%	1,00%	2.051.163,05	0,23%	2,00%	-	0,00%	2,00%	-	-
21/02/2020	24/03/2020	-	0,00%	2,00%	586.642,73	0,07%	3,00%	-	0,00%	2,00%	506.237,07	0,06%	1,00%	2.382.254,43	0,26%	2,00%	-	0,00%	2,00%	-	-
24/03/2020	23/04/2020	-	0,00%	2,00%	802.309,86	0,09%	3,00%	-	0,00%	2,00%	156.741,46	0,02%	1,00%	2.414.254,28	0,27%	2,00%	33.662,42	0,00%	2,00%	121	237.165,00
23/04/2020	22/05/2020	-	0,00%	2,00%	1.901.459,22	0,21%	3,00%	-	0,00%	2,00%	622.345,00	0,07%	1,00%	2.583.604,84	0,29%	2,00%	44.882,04	0,00%	2,00%	489	914.230,20
23/05/2020	23/06/2020	-	0,00%	2,00%	6.781.724,55	0,75%	3,00%	-	0,00%	2,00%	796.254,91	0,09%	1,00%	3.107.999,22	0,35%	2,00%	44.882,04	0,00%	2,00%	554	1.025.959,20
23/06/2020	24/07/2020	-	0,00%	2,00%	8.161.395,14	0,91%	3,00%	-	0,00%	2,00%	881.637,36	0,10%	1,00%	3.596.485,79	0,40%	2,00%	44.882,04	0,00%	2,00%	572	1.053.891,70
25/07/2020	24/08/2020	-	0,00%	2,00%	8.824.557,00	0,98%	3,00%	-	0,00%	2,00%	909.561,41	0,10%	1,00%	3.932.999,26	0,44%	2,00%	44.882,04	0,00%	2,00%	576	1.062.550,20
24/08/2020	23/09/2020	-	0,00%	2,00%	8.967.734,74	1,00%	3,00%	-	0,00%	2,00%	943.646,42	0,10%	1,00%	4.291.668,84	0,48%	2,00%	49.367,65	0,01%	2,00%	711	1.935.398,04
23/09/2020	23/10/2020	-	0,00%	2,00%	9.195.539,27	1,02%	3,00%	-	0,00%	2,00%	970.111,22	0,11%	1,00%	4.849.174,59	0,54%	2,00%	49.367,65	0,01%	2,00%	711	1.940.664,04
23/10/2020	23/11/2020	-	0,00%	2,00%	9.351.280,53	1,04%	3,00%	-	0,00%	2,00%	980.645,72	0,11%	1,00%	5.318.826,94	0,59%	2,00%	49.367,65	0,01%	2,00%	714	1.945.278,54
23/11/2020	23/12/2020	-	0,00%	2,00%	9.426.768,35	1,06%	3,00%	-	0,00%	2,00%	994.155,84	0,11%	1,00%	5.701.034,77	0,63%	2,00%	49.367,65	0,01%	2,00%	716	1.949.411,04
23/12/2020	22/01/2021	-	0,00%	2,00%	9.619.368,71	1,07%	3,00%	-	0,00%	2,00%	998.828,84	0,11%	1,00%	5.929.015,95	0,66%	2,00%	49.367,65	0,01%	2,00%	717	3.076.612,84
22/01/2021	19/02/2021	-	0,00%	2,00%	9.821.179,84	1,09%	3,00%	-	0,00%	2,00%	1.036.717,34	0,12%	1,00%	6.187.008,22	0,69%	2,00%	201.433,27	0,02%	2,00%	717	3.085.257,84
19/02/2021	24/03/2021	-	0,00%	2,00%	9.956.054,35	1,11%	3,00%	-	0,00%	2,00%	1.098.530,72	0,12%	1,00%	6.403.058,00	0,71%	2,00%	681.085,90	0,08%	2,00%	717	3.085.257,84
24/03/2021	23/04/2021	-	0,00%	2,00%	10.280.826,89	1,14%	3,00%	-	0,00%	2,00%	1.263.946,58	0,14%	1,00%	6.420.829,72	0,71%	2,00%	681.085,90	0,08%	2,00%	717	3.085.257,84
23/04/2021	24/05/2021	-	0,00%	2,00%	10.401.724,09	1,16%	3,00%	-	0,00%	2,00%	1.276.391,59	0,14%	1,00%	6.624.086,03	0,74%	2,00%	681.085,90	0,08%	2,00%	717	3.085.257,84
24/05/2021	22/06/2021	-	0,00%	2,00%	10.491.647,74	1,17%	3,00%	-	0,00%	2,00%	1.282.583,27	0,14%	1,00%	6.902.606,94	0,77%	2,00%	681.085,90	0,08%	2,00%	717	3.377.668,98
22/06/2021	23/07/2021	-	0,00%	2,00%	10.552.035,17	1,17%	3,00%	-	0,00%	2,00%	1.290.575,03	0,14%	1,00%	7.203.616,66	0,80%	2,00%	681.085,90	0,08%	2,00%	717	3.673.392,12
23/07/2021	24/08/2021	-	0,00%	2,00%	10.552.035,17	1,17%	3,00%	-	0,00%	2,00%	1.297.151,03	0,14%	1,00%	7.462.099,35	0,83%	2,00%	681.085,90	0,08%	2,00%	717	3.674.667,12
24/08/2021	23/09/2021	-	0,00%	2,00%	10.833.414,75	1,20%	3,00%	-	0,00%	2,00%	1.304.981,79	0,14%	1,00%	7.734.916,79	0,86%	2,00%	681.192,33	0,08%	2,00%	717	3.677.448,12
23/09/2021	22/10/2021	-	0,00%	2,00%	10.930.151,90	1,21%	3,00%	-	0,00%	2,00%	1.310.037,79	0,15%	1,00%	8.023.717,09	0,89%	2,00%	686.082,84	0,08%	2,00%	717	3.677.448,12
22/10/2021	23/11/2021	-	0,00%	2,00%	11.025.477,18	1,23%	3,00%	-	0,00%	2,00%	1.315.432,82	0,15%	1,00%	8.255.269,34	0,92%	2,00%	691.125,03	0,08%	2,00%	717	3.677.448,12
23/11/2021	23/12/2021	-	0,00%	2,00%	11.109.217,83	1,23%	3,00%	-	0,00%	2,00%	1.315.432,82	0,15%	1,00%	8.431.874,73	0,94%	2,00%	699.972,27	0,08%	2,00%	717	3.677.448,12
23/12/2021	24/01/2022	-	0,00%	2,00%	11.171.709,54	1,24%	3,00%	-	0,00%	2,00%	1.316.313,82	0,15%	1,00%	8.527.029,98	0,95%	2,00%	705.285,05	0,08%	2,00%	717	3.677.448,12
24/01/2022	21/02/2022	-	0,00%	2,00%	11.303.927,09	1,26%	3,00%	-	0,00%	2,00%	1.318.171,90	0,15%	1,00%	8.573.954,35	0,95%	2,00%	719.482,18	0,08%	2,00%	717	3.677.448,12
21/02/2022	24/03/2022	-	0,00%	2,00%	11.439.639,26	1,27%	3,00%	-	0,00%	2,00%	1.318.785,90	0,15%	1,00%	8.608.539,62	0,96%	2,00%	739.291,38	0,08%	2,00%	717	3.677.448,12
24/03/2022	21/04/2022	-	0,00%	2,00%	11.616.722,80	1,29%	3,00%	-	0,00%	2,00%	1.319.399,90	0,15%	1,00%	8.643.124,89	0,96%	2,00%	759.100,58	0,08%	2,00%	717	3.677.448,12
21/04/2022	24/05/2022	-	0,00%	2,00%	11.768.263,60	1,31%	3,00%	-	0,00%	2,00%	1.319.895,90	0,15%	1,00%	8.714.161,08	0,97%	2,00%	759.100,58	0,08%	2,00%	717	3.677.448,12



12. Prepayments

Collection Period		Number of Contracts	Past-Due on Prepayments	Residual value NPV (Principal + Interest)	Residual Interest NPV	Interest Due on Late Payments	Penalties on Prepayments	Early Payments	Total Payments Received	Net Loss	Residual Interest as of SPV's Amortising Plan	Final Result Profit
12/10/2019	22/11/2019	491	124.316,87	5.200.703,48	540.486,78	2,93	18.309,41	-	4.802.845,91	522.177,37	569.403,60	47.226,23
22/11/2019	20/12/2019	334	81.173,06	3.275.338,60	319.674,63	9,44	10.740,54	-	3.047.587,01	308.934,09	336.953,17	28.019,08
20/12/2019	24/01/2020	362	88.196,09	3.529.015,29	366.015,31	18,29	11.643,25	-	3.262.857,61	354.372,06	365.146,68	10.774,62
24/01/2020	21/02/2020	478	117.566,58	4.526.823,40	449.029,57	19,89	12.937,47	-	4.208.317,77	436.092,10	458.144,77	22.052,67
21/02/2020	24/03/2020	460	108.552,65	4.389.750,07	446.195,46	82,31	12.729,87	-	4.064.919,44	433.465,59	460.322,83	26.857,24
24/03/2020	23/04/2020	143	40.011,06	1.447.581,70	154.398,73	126,31	3.904,51	-	1.337.224,85	150.494,22	151.571,43	1.077,21
23/04/2020	22/05/2020	194	59.292,79	1.656.754,30	153.544,26	304,10	2.809,98	-	1.565.616,91	150.734,28	154.700,30	3.966,02
23/05/2020	23/06/2020	468	122.483,87	4.153.859,83	399.177,98	236,74	10.989,78	401,40	3.887.990,84	388.188,20	395.707,02	7.518,82
23/06/2020	24/07/2020	586	187.972,86	5.487.803,02	526.977,12	1.175,94	14.176,51	-	5.164.151,21	512.800,61	542.129,25	29.328,64
25/07/2020	24/08/2020	410	118.113,83	3.543.038,13	336.296,00	679,79	7.371,29	-	3.332.907,04	328.924,71	331.968,02	3.043,31
24/08/2020	23/09/2020	459	139.296,99	4.033.333,11	379.014,73	784,32	9.682,38	1.964,75	3.802.117,32	369.332,35	366.568,30	(2.764,05)
23/09/2020	23/10/2020	557	198.838,77	4.865.219,79	442.097,30	1.610,48	11.610,29	-	4.635.182,03	430.487,01	441.649,17	11.162,16
23/10/2020	23/11/2020	533	156.196,24	4.689.806,26	414.604,74	709,67	9.987,87	231,08	4.441.864,22	404.616,87	420.327,92	15.711,05
23/11/2020	23/12/2020	530	163.913,90	4.683.616,11	430.194,90	1.008,29	11.250,96	1.676,50	4.427.917,86	418.943,94	429.619,12	10.675,18
23/12/2020	22/01/2021	500	130.330,39	4.065.411,59	355.055,74	297,48	8.329,54	-	3.849.313,26	346.726,20	352.556,92	5.830,72
22/01/2021	19/02/2021	545	155.389,82	4.363.004,87	362.463,17	795,43	8.496,76	3.186,50	4.162.037,21	353.966,41	369.953,39	15.986,98
19/02/2021	24/03/2021	705	216.106,71	5.848.662,23	527.694,35	1.185,47	13.717,73	4.316,00	5.547.661,79	513.976,62	501.359,88	(12.616,74)
24/03/2021	23/04/2021	554	164.801,31	4.524.452,03	394.350,48	864,30	10.011,80	-	4.305.778,96	384.338,68	392.398,76	8.060,08
23/04/2021	24/05/2021	568	187.183,00	4.578.585,33	395.427,68	1.408,56	10.191,47	2.116,50	4.379.824,18	385.236,21	392.527,89	7.291,68
24/05/2021	22/06/2021	502	148.769,36	3.963.433,28	334.670,39	814,89	8.566,09	2.817,00	3.784.096,23	326.104,30	336.493,28	10.388,98
22/06/2021	23/07/2021	511	148.889,07	3.990.532,30	352.264,81	955,59	9.695,41	-	3.797.807,56	342.569,40	345.937,56	3.368,16
23/07/2021	24/08/2021	381	108.760,13	2.772.776,85	218.279,78	452,20	5.715,34	-	2.669.424,74	212.564,44	222.227,26	9.662,82
24/08/2021	23/09/2021	435	126.384,17	3.133.474,00	249.549,77	487,34	6.011,55	-	3.016.807,29	243.538,22	244.565,58	1.027,36
23/09/2021	22/10/2021	503	152.601,33	3.727.240,99	305.784,06	889,08	9.057,96	2.564,66	3.581.440,64	296.726,10	299.035,89	2.309,79
22/10/2021	23/11/2021	473	142.056,89	3.440.992,27	292.827,39	814,54	6.046,35	-	3.297.082,66	286.781,04	278.073,92	(8.707,12)
23/11/2021	23/12/2021	446	142.969,30	3.227.868,89	262.041,22	989,77	6.241,56	284,30	3.115.744,00	255.799,66	255.945,19	145,53
23/12/2021	24/01/2022	369	125.040,82	2.440.923,37	194.307,97	869,30	4.644,57	734,72	2.376.435,37	189.663,40	186.667,86	(2.995,54)
24/01/2022	21/02/2022	296	77.470,41	1.634.744,74	149.587,73	614,78	33.699,79	3.472,07	1.593.469,92	115.887,94	170.550,54	54.662,60
21/02/2022	24/03/2022	287	69.197,23	2.486.475,09	246.708,62	954,21	103.167,32	4.262,00	2.408.823,23	143.541,30	201.668,14	58.126,84
24/03/2022	21/04/2022	171	47.881,52	1.308.457,61	112.474,01	587,63	42.311,94	230.869,65	1.055.895,04	70.162,07	100.208,03	30.045,96
21/04/2022	24/05/2022	514	40.522,34	3.203.614,61	302.787,40	524,81	11.971,81	-	2.953.846,17	290.815,59	300.656,20	9.840,61



13. Stratification

Collection Period		Distribution by New and Used Car Loans								Distribution by Borrower Type								Distribution by Geographic Area											
		New Car Loans				Used Car Loans				VAT borrower				Non VAT borrower				North				Centre				South			
		By Number	%	By NPV	%	By Number	%	By NPV	%	By Number	%	By NPV	%	By Number	%	By NPV	%	By Number	%	By NPV	%	By Number	%	By NPV	%	By Number	%	By NPV	%
22/10/2019	22/11/2019	76,892	84.14%	718,251,738.70	82.59%	14,491	15.86%	151,395,019.20	17.41%	7,868	8.61%	92,175,032.18	10.60%	83,515	91.39%	777,471,725.86	89.40%	40,709	44.55%	386,375,353.21	44.43%	28,895	31.62%	267,974,784.17	30.81%	21,779	23.83%	215,296,620.66	24.76%
22/11/2019	20/12/2019	78,899	84.56%	732,780,128.20	83.22%	14,406	15.44%	147,762,681.60	16.78%	7,223	7.74%	82,973,847.12	9.42%	86,082	92.26%	797,568,962.78	90.58%	41,536	44.52%	391,395,314.59	44.45%	29,425	31.54%	269,964,454.30	30.66%	22,344	23.95%	219,183,041.01	24.89%
20/12/2019	24/01/2020	79,844	84.80%	732,318,978.80	83.61%	14,327	15.20%	143,521,170.60	16.39%	7,179	7.62%	80,695,758.18	9.21%	87,952	92.38%	795,144,391.27	90.79%	41,894	44.44%	388,989,475.62	44.41%	29,668	31.47%	267,327,523.56	30.52%	22,705	24.09%	219,513,150.27	25.06%
24/01/2020	21/02/2020	79,625	82.36%	717,415,982.30	81.69%	17,052	17.64%	160,814,348.30	18.31%	7,151	7.40%	78,897,086.95	8.98%	89,526	92.60%	799,345,243.77	91.02%	43,111	44.99%	391,569,654.65	44.59%	30,273	31.31%	266,330,174.50	30.33%	23,293	24.09%	220,332,501.57	25.09%
21/02/2020	24/03/2020	79,504	81.33%	704,327,511.50	80.63%	18,255	18.67%	169,177,891.40	19.37%	7,101	7.26%	76,549,916.56	8.76%	90,658	92.74%	796,955,486.49	91.24%	43,541	44.54%	389,841,488.46	44.63%	30,516	31.22%	263,291,812.85	30.14%	23,702	24.25%	220,372,101.74	25.23%
24/03/2020	23/04/2020	81,431	81.74%	713,896,491.10	81.24%	18,185	18.26%	164,907,436.40	18.76%	7,074	7.10%	74,662,912.76	8.50%	92,542	92.90%	804,141,014.90	91.50%	44,314	44.48%	392,100,755.14	44.62%	31,110	31.23%	264,818,285.72	30.13%	24,192	24.29%	221,884,886.80	25.25%
23/04/2020	25/05/2020	81,997	80.69%	705,194,502.00	80.67%	19,626	19.31%	169,027,854.80	19.33%	7,041	6.93%	72,761,199.89	8.32%	94,582	93.07%	801,461,157.09	91.68%	44,826	44.11%	386,104,913.60	44.17%	31,968	31.46%	265,207,025.30	30.34%	24,829	24.43%	222,910,418.08	25.50%
23/05/2020	23/06/2020	83,362	81.11%	706,027,184.50	81.20%	19,411	18.89%	163,435,333.20	18.80%	7,572	7.37%	77,742,474.17	8.94%	95,201	92.63%	791,720,043.56	91.06%	45,140	43.92%	382,896,554.25	44.04%	32,379	31.51%	263,852,766.94	30.35%	25,254	24.57%	222,713,196.54	25.62%
23/06/2020	24/07/2020	84,960	81.57%	713,769,277.40	81.89%	19,195	18.43%	157,881,420.80	18.11%	7,508	7.21%	75,452,592.79	8.66%	96,647	92.79%	796,198,105.55	91.34%	45,427	43.61%	380,042,574.53	43.60%	32,860	31.55%	265,144,516.49	30.42%	25,868	24.84%	226,463,607.32	25.98%
25/07/2020	24/08/2020	84,394	81.59%	693,945,491.50	81.91%	19,044	18.41%	153,296,320.20	18.09%	7,468	7.22%	73,435,970.53	8.67%	95,970	92.78%	773,805,841.18	91.33%	45,095	43.60%	369,338,902.32	43.59%	32,617	31.53%	257,506,581.11	30.39%	25,726	24.87%	220,396,328.28	26.01%
24/08/2020	23/09/2020	86,683	80.95%	710,399,103.70	81.19%	20,395	19.05%	164,634,404.90	19.81%	8,783	8.20%	89,079,789.00	10.18%	98,295	91.80%	785,953,739.63	89.82%	46,396	43.33%	379,044,107.70	43.32%	33,730	31.50%	264,738,187.75	30.25%	26,952	25.17%	231,251,213.18	26.43%
23/09/2020	23/10/2020	87,398	80.85%	705,141,034.40	80.80%	20,972	19.35%	167,606,681.80	19.20%	9,008	8.31%	90,581,178.65	10.38%	99,360	91.69%	782,166,537.66	89.62%	46,759	43.15%	376,627,490.53	43.15%	34,146	31.51%	263,853,619.75	30.21%	27,464	25.34%	232,466,698.03	26.94%
23/10/2020	23/11/2020	89,346	81.19%	710,666,314.10	81.45%	20,705	18.81%	161,845,992.60	18.55%	9,151	8.32%	90,462,663.11	10.37%	100,900	91.68%	782,049,243.65	89.63%	47,310	42.99%	375,973,858.87	43.09%	34,689	31.52%	263,063,403.16	30.16%	28,052	25.49%	233,474,644.73	26.76%
23/11/2020	23/12/2020	90,601	81.10%	709,294,484.50	81.29%	21,112	18.90%	163,238,752.30	18.71%	9,259	8.29%	90,311,641.77	10.35%	102,454	91.71%	782,221,598.17	89.65%	47,925	42.96%	375,798,948.38	43.07%	35,169	31.48%	262,353,465.94	30.07%	28,619	25.62%	234,389,825.62	26.86%
23/12/2020	22/01/2021	89,911	81.17%	687,198,482.30	81.33%	20,862	18.83%	157,734,372.10	18.67%	9,203	8.31%	87,628,062.67	10.37%	101,570	91.69%	757,304,801.84	89.63%	47,476	42.86%	363,795,460.34	43.06%	34,870	31.48%	253,917,571.22	30.05%	28,427	25.66%	227,218,926.56	26.89%
22/01/2021	19/02/2021	89,225	81.25%	668,524,064.80	81.38%	20,597	18.75%	152,510,218.00	18.62%	9,151	8.33%	85,255,591.55	10.41%	100,671	91.67%	733,775,619.29	89.59%	47,023	42.82%	352,553,817.65	43.05%	34,551	31.46%	245,815,066.52	30.02%	28,248	25.72%	220,631,398.67	26.84%
19/02/2021	24/03/2021	88,249	81.33%	639,402,158.00	81.45%	20,264	18.67%	145,620,869.80	18.55%	9,078	8.37%	82,155,712.66	10.47%	99,435	91.63%	702,867,315.22	89.53%	46,425	42.78%	337,647,352.58	43.01%	34,112	31.44%	235,413,888.44	29.99%	27,976	25.78%	211,961,786.86	27.00%
24/03/2021	23/04/2021	87,415	81.40%	616,716,691.50	81.51%	19,973	18.60%	139,908,066.30	18.49%	9,025	8.40%	79,617,590.79	10.52%	98,363	91.60%	677,007,167.04	89.48%	45,907	42.75%	325,258,173.01	42.99%	33,752	31.43%	226,687,403.94	29.96%	27,729	25.82%	204,679,180.88	27.05%
23/04/2021	24/05/2021	86,627	81.48%	595,183,152.30	81.59%	19,694	18.52%	134,334,571.70	18.41%	8,958	8.43%	77,168,840.29	10.58%	97,363	91.57%	652,348,883.77	89.42%	45,416	42.72%	313,439,392.40	42.97%	33,395	31.41%	218,382,780.60	29.94%	27,510	25.87%	197,695,551.06	27.10%
24/05/2021	22/06/2021	85,849	81.58%	573,316,686.30	81.64%	19,408	18.44%	128,916,870.80	18.36%	8,895	8.45%	74,569,187.99	10.62%	96,362	91.55%	627,664,369.15	89.38%	44,923	42.68%	301,720,743.53	42.97%	33,061	31.41%	209,928,455.80	29.89%	27,273	25.98%	190,594,357.81	27.14%
22/06/2021	23/07/2021	85,056	81.69%	551,013,392.30	81.66%	19,064	18.31%	123,774,897.90	18.34%	8,823	8.47%	71,932,857.28	10.66%	95,297	91.53%	602,855,432.96	89.34%	44,374	42.62%	289,630,878.27	42.92%	32,697	31.40%	201,994,853.24	29.88%	27,049	25.98%	183,562,558.73	27.20%
23/07/2021	24/08/2021	84,446	81.86%	529,373,698.90	81.70%	18,716	18.14%	118,591,766.40	18.30%	8,774	8.51%	69,223,341.32	10.68%	94,388	91.49%	578,742,124.00	89.32%	43,896	42.55%	278,086,157.84	42.92%	32,399	31.41%	193,327,912.28	29.84%	26,867	26.04%	176,551,395.20	27.25%
24/08/2021	23/09/2021	83,741	82.04%	508,884,396.00	81.72%	18,331	17.96%	113,807,519.10	18.26%	8,727	8.55%	66,719,142.09	10.71%	93,345	91.45%	552,972,717.17	89.29%	43,339	42.46%	267,031,055.76	42.88%	32,072	31.42%	185,711,455.99	29.82%	26,661	26.12%	169,949,402.51	27.29%
23/09/2021	22/10/2021	82,895	82.26%	487,900,334.90	81.74%	17,877	17.74%	108,960,993.80	18.26%	8,666	8.60%	64,104,349.24	10.74%	92,106	91.40%	532,956,379.48	89.26%	42,718	42.39%	255,896,156.15	42.87%	31,660	31.42%	177,796,273.13	29.79%	26,994	26.19%	163,169,299.44	27.34%
22/10/2021	23/11/2021	82,117	82.50%	466,262,026.80	81.78%	17,421	17.50%	103,860,562.30	18.22%	8,587	8.63%	61,410,303.68	10.77%	90,951	91.37%	508,712,285.51	89.23%	42,111	42.31%	244,416,998.68	42.87%	31,256	31.40%	169,557,646.69	29.74%	26,171	26.29%	156,147,943.82	27.39%
23/11/2021	23/12/2021	81,375	82.74%	445,169,799.60	81.78%	16,978	17.26%	99,205,740.60	18.22%	8,503	8.65%	58,700,747.59	10.78%	89,850	91.35%	485,674,792.73	89.22%	41,563	42.26%	233,358,912.02	42.87%	30,864	31.38%	161,679,082.78	29.70%	25,926	26.36%	149,337,545.52	27.43%
23/12/2021	24/01/2022	80,756	83.00%	425,439,411.80	81.77%	16,542	17.00%	94,861,068.10	18.23%	8,442	8.68%	56,149,632.83	10.79%	88,856	91.32%	464,144,847.08	89.21%	41,052	42.19%	223,970,962.89	42.85%	30,523	31.37%	154,226,817.07	29.64%	25,723	26.44%	143,096,699.95	27.50%
24/01/2022	21/02/2022	80,077	83.20%	405,021,483.20	81.72%	16,168	16.80%	90,581,851.00	18.28%	8,402	8.73%	53,723,401.43	10.84%	87,843	91.27%	441,879,932.77	89.16%	40,567	42.15%	212,167,787.37	42.81%	30,144	31.32%	146,698,586.92	29.60%	25,534	26.53%	136,736,959.91	27.59%
21/02/2022	24/03/2022	78,540	83.36%	382,579,332.42	81.67%	15,681	16.64%	85,838,033.88	18.33%	8,174	8.68%	50,201,783.38	10.72%	86,047	91.32%	418,215,582.92	89.28%	39,650	42.08%	200,149,038.70	42.73%	29,509	31.32%	138,663,280.90	29.60				

14. Top 10 Debtors by NPV

Collection Period		1		2		3		4		5		6		7		8		9		10	
		By NPV	%	By NPV	%	By NPV	%	By NPV	%	By NPV	%	By NPV	%	By NPV	%	By NPV	%	By NPV	%	By NPV	%
12/10/2019	22/11/2019	88,012.39	0.01%	85,789.32	0.01%	83,687.54	0.01%	78,160.46	0.01%	72,069.56	0.01%	69,677.12	0.01%	68,788.82	0.01%	65,825.07	0.01%	63,757.72	0.01%	60,728.98	0.01%
22/11/2019	20/12/2019	69,415.41	0.01%	67,705.86	0.01%	66,104.15	0.01%	62,826.99	0.01%	59,689.02	0.01%	58,906.21	0.01%	58,629.51	0.01%	56,383.45	0.01%	54,648.59	0.01%	53,733.68	0.01%
20/12/2019	24/01/2020	68,703.35	0.01%	66,689.42	0.01%	63,594.10	0.01%	61,958.36	0.01%	58,863.78	0.01%	58,301.95	0.01%	57,646.91	0.01%	55,837.48	0.01%	55,310.03	0.01%	53,810.48	0.01%
24/01/2020	21/02/2020	67,935.49	0.01%	65,597.34	0.01%	63,863.72	0.01%	61,019.83	0.01%	57,972.12	0.01%	57,650.35	0.01%	56,598.41	0.01%	54,688.51	0.01%	52,911.25	0.01%	52,617.35	0.01%
21/02/2020	24/03/2020	67,195.08	0.01%	64,539.84	0.01%	61,313.13	0.01%	60,113.82	0.01%	57,111.36	0.01%	57,022.03	0.01%	55,579.25	0.01%	54,458.86	0.01%	54,085.32	0.01%	52,058.78	0.01%
24/03/2020	23/04/2020	66,437.24	0.01%	64,787.71	0.01%	63,457.83	0.01%	60,164.97	0.01%	59,185.35	0.01%	56,378.92	0.01%	56,229.26	0.01%	54,538.47	0.01%	53,895.26	0.01%	53,654.98	0.01%
23/04/2020	22/05/2020	66,421.87	0.01%	65,669.62	0.01%	64,106.39	0.01%	62,361.47	0.01%	59,002.69	0.01%	58,243.86	0.01%	55,727.52	0.01%	55,334.80	0.01%	54,146.51	0.01%	54,087.45	0.01%
23/05/2020	23/06/2020	65,052.32	0.01%	64,973.01	0.01%	64,921.28	0.01%	63,543.02	0.01%	63,449.83	0.01%	62,943.91	0.01%	61,288.49	0.01%	57,861.95	0.01%	57,324.58	0.01%	55,092.47	0.01%
23/06/2020	24/07/2020	64,349.07	0.01%	64,162.98	0.01%	63,668.14	0.01%	63,207.74	0.01%	62,932.80	0.01%	62,780.96	0.01%	60,200.80	0.01%	56,706.68	0.01%	56,391.95	0.01%	54,448.98	0.01%
25/07/2020	24/08/2020	63,711.88	0.01%	63,395.07	0.01%	62,309.64	0.01%	62,270.08	0.01%	62,100.18	0.01%	61,467.21	0.01%	59,099.07	0.01%	55,537.60	0.01%	55,446.57	0.01%	53,797.32	0.01%
24/08/2020	23/09/2020	127,452.94	0.01%	79,413.61	0.01%	63,081.75	0.01%	62,631.64	0.01%	61,693.38	0.01%	61,425.42	0.01%	60,874.73	0.01%	59,728.14	0.01%	58,533.24	0.01%	58,001.31	0.01%
23/09/2020	23/10/2020	124,192.80	0.01%	78,581.98	0.01%	62,438.71	0.01%	61,858.64	0.01%	61,064.49	0.01%	60,738.79	0.01%	59,465.60	0.01%	57,973.95	0.01%	57,826.45	0.01%	56,889.59	0.01%
23/10/2020	23/11/2020	120,935.40	0.01%	77,755.76	0.01%	61,802.35	0.01%	61,089.93	0.01%	60,442.14	0.01%	60,057.96	0.01%	58,058.76	0.01%	57,123.35	0.01%	57,084.61	0.01%	56,220.62	0.01%
23/11/2020	23/12/2020	117,643.13	0.01%	83,605.62	0.01%	76,911.14	0.01%	61,143.62	0.01%	60,305.14	0.01%	59,797.90	0.01%	59,356.90	0.01%	56,631.00	0.01%	56,518.21	0.01%	56,406.44	0.01%
23/12/2020	22/01/2021	114,353.53	0.01%	82,086.98	0.01%	76,071.91	0.01%	60,491.54	0.01%	59,524.63	0.01%	59,160.18	0.01%	58,661.60	0.01%	55,958.13	0.01%	55,693.20	0.01%	55,205.48	0.01%
22/01/2021	19/02/2021	111,031.40	0.01%	82,432.55	0.01%	75,214.79	0.01%	59,817.68	0.01%	58,898.02	0.01%	58,728.64	0.01%	58,501.15	0.01%	55,378.17	0.01%	54,966.58	0.01%	53,953.61	0.01%
19/02/2021	24/03/2021	82,841.70	0.01%	59,187.88	0.01%	57,962.22	0.01%	57,885.21	0.01%	57,270.23	0.01%	54,838.89	0.01%	54,265.77	0.01%	53,276.82	0.01%	51,000.21	0.01%	49,451.97	0.01%
24/03/2021	23/04/2021	83,227.90	0.01%	58,535.61	0.01%	57,247.29	0.01%	57,180.13	0.01%	56,573.91	0.01%	54,279.27	0.01%	53,551.34	0.01%	52,586.77	0.01%	50,051.92	0.01%	48,755.58	0.01%
23/04/2021	24/05/2021	83,590.82	0.01%	57,861.92	0.01%	56,588.43	0.01%	56,382.79	0.01%	55,858.30	0.01%	53,700.09	0.01%	52,823.79	0.01%	51,883.79	0.01%	49,084.30	0.01%	48,047.03	0.01%
24/05/2021	22/06/2021	83,980.51	0.01%	57,203.31	0.01%	55,944.31	0.01%	55,595.39	0.01%	55,155.83	0.01%	53,135.06	0.01%	52,104.86	0.01%	51,189.40	0.01%	48,127.25	0.01%	47,346.25	0.01%
22/06/2021	23/07/2021	84,359.36	0.01%	56,532.57	0.01%	54,799.12	0.01%	54,442.25	0.01%	52,559.03	0.01%	51,378.36	0.01%	50,487.52	0.01%	47,158.48	0.01%	46,638.37	0.01%	46,502.76	0.01%
23/07/2021	24/08/2021	83,476.45	0.01%	55,876.25	0.01%	54,012.25	0.01%	53,741.17	0.01%	51,996.58	0.01%	50,660.02	0.01%	49,793.79	0.01%	46,199.39	0.01%	45,937.82	0.01%	45,835.03	0.01%
24/08/2021	23/09/2021	82,564.32	0.01%	55,199.07	0.01%	53,210.73	0.01%	53,021.49	0.01%	51,415.06	0.01%	49,928.99	0.01%	49,087.62	0.01%	45,225.60	0.01%	45,221.93	0.01%	45,154.85	0.01%
23/09/2021	22/10/2021	81,636.02	0.01%	54,510.25	0.01%	52,400.74	0.01%	52,291.19	0.01%	50,822.96	0.01%	49,190.75	0.01%	48,374.31	0.01%	44,506.63	0.01%	44,467.49	0.01%	44,299.04	0.01%
22/10/2021	23/11/2021	80,740.20	0.01%	53,843.86	0.01%	51,605.48	0.01%	51,580.34	0.01%	50,251.92	0.01%	48,465.31	0.01%	47,673.72	0.01%	43,799.16	0.01%	43,792.63	0.01%	43,789.19	0.01%
23/11/2021	23/12/2021	79,815.91	0.01%	53,157.21	0.01%	50,851.33	0.01%	50,795.96	0.01%	49,662.30	0.01%	47,727.60	0.01%	46,961.02	0.01%	43,290.68	0.01%	43,263.69	0.01%	43,105.66	0.01%
23/12/2021	24/01/2022	78,887.46	0.02%	52,467.30	0.01%	50,119.30	0.02%	49,983.85	0.01%	49,069.90	0.01%	46,987.62	0.01%	46,246.21	0.01%	42,735.80	0.01%	42,659.99	0.01%	42,416.51	0.01%
24/01/2022	21/02/2022	77,966.71	0.02%	49,401.80	0.01%	49,177.92	0.02%	48,482.45	0.01%	45,541.72	0.01%	44,211.99	0.01%	42,032.91	0.01%	41,784.18	0.01%	41,776.30	0.01%	41,732.58	0.01%
21/02/2022	24/03/2022	77,030.11	0.02%	48,662.99	0.01%	48,360.19	0.02%	47,884.49	0.01%	46,987.62	0.01%	44,822.17	0.01%	41,679.43	0.01%	41,396.25	0.01%	41,214.38	0.01%	41,038.66	0.01%
24/03/2022	21/04/2022	76,066.07	0.02%	47,907.37	0.01%	47,529.34	0.02%	47,268.76	0.01%	46,987.62	0.01%	44,091.46	0.01%	41,131.80	0.01%	40,744.51	0.01%	40,637.00	0.01%	40,333.59	0.01%
21/04/2022	24/05/2022	75,154.91	0.02%	47,182.84	0.01%	46,721.96	0.02%	46,687.29	0.01%	43,381.03	0.01%	40,612.85	0.01%	40,120.55	0.01%	40,088.99	0.01%	39,648.44	0.01%	39,627.46	0.01%



15. Sequential Redemption Event

Collection Period		Sequential Redemption Event									
		the Three-Month Rolling-Average Delinquency Rate exceeds the relevant Threshold	the Amortisation Gross Cumulative Default Ratio exceeds the relevant Threshold	(A) FCAB is in breach of its obligations or representations under the Transaction Documents; or (B) an Insolvency Event occurs in relation to FCAB	the appointment of the Servicer is terminated by the Issuer giving written notice	the Amortisation Uncleared Principal Shortfall Limit has been reached	the delivery of a Trigger Notice	the delivery of a Tax Redemption Notice or a Regulatory Redemption Notice	the Warranty and Indemnity Agreement or the Servicing Agreement has been terminated	the circumstance that, at any time, the Originator or the Issuer, may no longer lawfully fulfil their obligations arising from the Master Receivables Purchase Agreement	Clean-up Call Event occurs
12/10/2019	22/11/2019	0,0000%	0,0000%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
22/11/2019	20/12/2019	0,0045%	0,0000%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
20/12/2019	24/01/2020	0,0163%	0,0000%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
24/01/2020	21/02/2020	0,0439%	0,0000%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
21/02/2020	24/03/2020	0,0769%	0,0000%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
24/03/2020	23/04/2020	0,1161%	0,0000%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/04/2020	22/05/2020	0,1838%	0,0030%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/05/2020	23/06/2020	0,2839%	0,0157%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/06/2020	24/07/2020	0,3432%	0,0304%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
25/07/2020	24/08/2020	0,3472%	0,0639%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
24/08/2020	23/09/2020	0,2830%	0,0944%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/09/2020	23/10/2020	0,2566%	0,1165%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/10/2020	23/11/2020	0,2503%	0,1465%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/11/2020	23/12/2020	0,2571%	0,1646%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/12/2020	22/01/2021	0,2581%	0,2024%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
22/01/2021	19/02/2021	0,2559%	0,2209%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
19/02/2021	24/03/2021	0,2472%	0,2332%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
24/03/2021	23/04/2021	0,2443%	0,2442%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/04/2021	24/05/2021	0,2426%	0,2818%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
24/05/2021	22/06/2021	0,2375%	0,2978%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
22/06/2021	23/07/2021	0,2311%	0,3120%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/07/2021	24/08/2021	0,2213%	0,3312%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
24/08/2021	23/09/2021	0,2320%	0,3391%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/09/2021	22/10/2021	0,2470%	0,3495%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
22/10/2021	23/11/2021	0,2745%	0,3577%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/11/2021	23/12/2021	0,2871%	0,3743%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
23/12/2021	24/01/2022	0,3036%	0,3876%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
24/01/2022	21/02/2022	0,3281%	0,3981%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
21/02/2022	24/03/2022	0,3578%	0,4271%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
24/03/2022	21/04/2022	0,5290%	0,4383%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred
21/04/2022	24/05/2022	0,7010%	0,4455%	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred



17. Swap

Payment Date	FCA Swap A				FCA Swap A				FCA Swap B				FCA Swap B			
	Notional Amount	Floating Rate	Floating Rate Day Count Fraction	Floating Rate Payments	Notional Amount	Floating Rate	Floating Rate Day Count Fraction	Floating Rate Payments	Notional Amount	Floating Rate	Floating Rate Day Count Fraction	Floating Rate Payments	Notional Amount	Floating Rate	Floating Rate Day Count Fraction	Floating Rate Payments
16/12/2019	444,150,000.00	-0.472%	0.0528	(110,642.70)	444,150,000.00	-0.36%	0.0528	(84,388.50)	444,150,000.00	-0.472%	0.0528	(110,642.70)	444,150,000.00	-0.36%	0.0528	(84,388.50)
15/01/2020	444,150,000.00	-0.464%	0.0833	(171,738.00)	444,150,000.00	-0.36%	0.0833	(133,245.00)	444,150,000.00	-0.464%	0.0833	(171,738.00)	444,150,000.00	-0.36%	0.0833	(133,245.00)
17/02/2020	444,150,000.00	-0.460%	0.0917	(187,263.25)	444,150,000.00	-0.36%	0.0917	(146,569.50)	444,150,000.00	-0.460%	0.0917	(187,263.25)	444,150,000.00	-0.36%	0.0917	(146,569.50)
16/03/2020	444,150,000.00	-0.450%	0.0778	(169,816.00)	444,150,000.00	-0.36%	0.0778	(124,652.00)	444,150,000.00	-0.450%	0.0778	(169,816.00)	444,150,000.00	-0.36%	0.0778	(124,652.00)
15/04/2020	444,150,000.00	-0.520%	0.0833	(192,465.00)	444,150,000.00	-0.36%	0.0833	(133,245.00)	444,150,000.00	-0.520%	0.0833	(192,465.00)	444,150,000.00	-0.36%	0.0833	(133,245.00)
15/05/2020	444,150,000.00	-0.387%	0.0833	(143,238.38)	444,150,000.00	-0.36%	0.0833	(133,245.00)	444,150,000.00	-0.387%	0.0833	(143,238.38)	444,150,000.00	-0.36%	0.0833	(133,245.00)
15/06/2020	444,150,000.00	-0.454%	0.0861	(117,837.88)	444,150,000.00	-0.36%	0.0861	(137,637.88)	444,150,000.00	-0.454%	0.0861	(117,837.88)	444,150,000.00	-0.36%	0.0861	(137,637.88)
15/07/2020	444,150,000.00	-0.478%	0.0833	(176,919.75)	444,150,000.00	-0.36%	0.0833	(133,245.00)	444,150,000.00	-0.478%	0.0833	(176,919.75)	444,150,000.00	-0.36%	0.0833	(133,245.00)
17/08/2020	444,150,000.00	-0.503%	0.0917	(204,750.16)	444,150,000.00	-0.36%	0.0917	(146,569.50)	444,150,000.00	-0.503%	0.0917	(204,750.16)	444,150,000.00	-0.36%	0.0917	(146,569.50)
15/09/2020	444,150,000.00	-0.519%	0.0806	(189,691.71)	444,150,000.00	-0.36%	0.0806	(139,803.50)	444,150,000.00	-0.519%	0.0806	(189,691.71)	444,150,000.00	-0.36%	0.0806	(139,803.50)
15/10/2020	444,150,000.00	-0.516%	0.0833	(190,984.50)	444,150,000.00	-0.36%	0.0833	(133,245.00)	444,150,000.00	-0.516%	0.0833	(190,984.50)	444,150,000.00	-0.36%	0.0833	(133,245.00)
16/11/2020	444,150,000.00	-0.535%	0.0889	(211,218.00)	444,150,000.00	-0.36%	0.0889	(142,128.00)	444,150,000.00	-0.535%	0.0889	(211,218.00)	444,150,000.00	-0.36%	0.0889	(142,128.00)
15/12/2020	444,150,000.00	-0.545%	0.0806	(193,303.83)	444,150,000.00	-0.36%	0.0806	(139,803.50)	444,150,000.00	-0.545%	0.0806	(193,303.83)	444,150,000.00	-0.36%	0.0806	(139,803.50)
15/01/2021	444,150,000.00	-0.554%	0.0861	(211,884.23)	444,150,000.00	-0.36%	0.0861	(137,686.50)	444,150,000.00	-0.554%	0.0861	(211,884.23)	444,150,000.00	-0.36%	0.0861	(137,686.50)
15/02/2021	429,749,010.00	-0.563%	0.0861	(208,344.71)	429,749,010.00	-0.36%	0.0861	(133,222.10)	429,749,010.00	-0.563%	0.0861	(208,344.71)	429,749,010.00	-0.36%	0.0861	(133,222.10)
15/03/2021	415,943,734.50	-0.548%	0.0778	(177,254.46)	415,943,734.50	-0.36%	0.0778	(116,654.25)	415,943,734.50	-0.548%	0.0778	(177,254.46)	415,943,734.50	-0.36%	0.0778	(116,654.25)
15/04/2021	403,006,495.50	-0.561%	0.0861	(194,685.72)	403,006,495.50	-0.36%	0.0861	(124,932.01)	403,006,495.50	-0.561%	0.0861	(194,685.72)	403,006,495.50	-0.36%	0.0861	(124,932.01)
17/05/2021	386,225,320.50	-0.549%	0.0889	(188,477.96)	386,225,320.50	-0.36%	0.0889	(123,092.10)	386,225,320.50	-0.549%	0.0889	(188,477.96)	386,225,320.50	-0.36%	0.0889	(123,092.10)
15/06/2021	372,668,067.00	-0.552%	0.0806	(182,713.07)	372,668,067.00	-0.36%	0.0806	(108,073.76)	372,668,067.00	-0.552%	0.0806	(182,713.07)	372,668,067.00	-0.36%	0.0806	(108,073.76)
15/07/2021	358,258,410.00	-0.551%	0.0833	(164,500.32)	358,258,410.00	-0.36%	0.0833	(107,477.52)	358,258,410.00	-0.551%	0.0833	(164,500.32)	358,258,410.00	-0.36%	0.0833	(107,477.52)
16/08/2021	345,695,253.71	-0.549%	0.0889	(169,699.28)	345,695,253.71	-0.36%	0.0889	(110,622.48)	345,695,253.71	-0.549%	0.0889	(169,699.28)	345,695,253.71	-0.36%	0.0889	(110,622.48)
15/09/2021	331,957,003.41	-0.566%	0.0833	(157,203.41)	331,957,003.41	-0.36%	0.0833	(99,587.10)	331,957,003.41	-0.566%	0.0833	(157,203.41)	331,957,003.41	-0.36%	0.0833	(99,587.10)
15/10/2021	318,886,626.54	-0.557%	0.0833	(148,016.64)	318,886,626.54	-0.36%	0.0833	(95,666.02)	318,886,626.54	-0.557%	0.0833	(148,016.64)	318,886,626.54	-0.36%	0.0833	(95,666.02)
15/11/2021	306,480,083.13	-0.561%	0.0861	(148,055.42)	306,480,083.13	-0.36%	0.0861	(95,008.83)	306,480,083.13	-0.561%	0.0861	(148,055.42)	306,480,083.13	-0.36%	0.0861	(95,008.83)
15/12/2021	293,900,965.25	-0.566%	0.0833	(141,862.29)	293,900,965.25	-0.36%	0.0833	(88,170.29)	293,900,965.25	-0.566%	0.0833	(141,862.29)	293,900,965.25	-0.36%	0.0833	(88,170.29)
17/01/2022	280,817,239.50	-0.593%	0.0917	(152,647.57)	280,817,239.50	-0.36%	0.0917	(92,669.69)	280,817,239.50	-0.593%	0.0917	(152,647.57)	280,817,239.50	-0.36%	0.0917	(92,669.69)
15/02/2022	268,268,180.72	-0.568%	0.0806	(122,747.60)	268,268,180.72	-0.36%	0.0806	(77,707.72)	268,268,180.72	-0.568%	0.0806	(122,747.60)	268,268,180.72	-0.36%	0.0806	(77,707.72)
15/03/2022	256,602,576.92	-0.557%	0.0778	(111,848.34)	256,602,576.92	-0.36%	0.0778	(71,844.72)	256,602,576.92	-0.557%	0.0778	(111,848.34)	256,602,576.92	-0.36%	0.0778	(71,844.72)
19/04/2022	245,197,782.32	-0.548%	0.0972	(130,635.93)	245,197,782.32	-0.36%	0.0972	(85,919.22)	245,197,782.32	-0.548%	0.0972	(130,635.93)	245,197,782.32	-0.36%	0.0972	(85,919.22)
16/05/2022	231,475,671.27	-0.543%	0.0750	(84,268.47)	231,475,671.27	-0.36%	0.0750	(62,408.43)	231,475,671.27	-0.543%	0.0750	(84,268.47)	231,475,671.27	-0.36%	0.0750	(62,408.43)
15/06/2022	221,137,345.89	-0.544%	0.0833	(102,468.93)	221,137,345.89	-0.36%	0.0833	(66,341.20)	221,137,345.89	-0.544%	0.0833	(102,468.93)	221,137,345.89	-0.36%	0.0833	(66,341.20)

Payment Date	STANDBY SWAP A				STANDBY SWAP A				STANDBY SWAP A			
	Notional Amount	Floating Rate	Floating Rate Day Count Fraction	Floating Rate Payments	Notional Amount	Floating Rate	Floating Rate Day Count Fraction	Floating Rate Payments	Notional Amount	Floating Rate	Floating Rate Day Count Fraction	Floating Rate Payments
16/12/2019	444,150,000.00	-0.451%	0.0528	6,329.14	444,150,000.00	0.027%	0.0528	9,993.38	444,150,000.00	-0.451%	0.0528	6,329.14
15/01/2020	444,150,000.00	-0.464%	0.0833	30,000.00	444,150,000.00	0.027%	0.0833	9,993.38	444,150,000.00	-0.464%	0.0833	30,000.00
17/02/2020	444,150,000.00	-0.460%	0.0917	33,000.00	444,150,000.00	0.027%	0.0917	10,992.71	444,150,000.00	-0.460%	0.0917	33,000.00
16/03/2020	444,150,000.00	-0.450%	0.0778	29,000.00	444,150,000.00	0.027%	0.0778	9,327.15	444,150,000.00	-0.450%	0.0778	29,000.00
15/04/2020	444,150,000.00	-0.520%	0.0833	30,000.00	444,150,000.00	0.027%	0.0833	9,993.38	444,150,000.00	-0.520%	0.0833	30,000.00
15/05/2020	444,150,000.00	-0.387%	0.0833	30,000.00	444,150,000.00	0.027%	0.0833	9,993.38	444,150,000.00	-0.387%	0.0833	30,000.00
15/06/2020	444,150,000.00	-0.454%	0.0806	29,000.00	444,150,000.00	0.027%	0.0806	9,993.38	444,150,000.00	-0.454%	0.0806	29,000.00
15/07/2020	444,150,000.00	-0.478%	0.0833	30,000.00	444,150,000.00	0.027%	0.0833	9,993.38	444,150,000.00	-0.478%	0.0833	30,000.00
17/08/2020	444,150,000.00	-0.503%	0.0917	33,000.00	444,150,000.00	0.027%	0.0917	10,992.71	444,150,000.00	-0.503%	0.0917	33,000.00
15/09/2020	444,150,000.00	-0.519%	0.0806	29,000.00	444,150,000.00	0.027%	0.0806	9,993.38	444,150,000.00	-0.519%	0.0806	29,000.00
15/10/2020	444,150,000.00	-0.516%	0.0833	30,000.00	444,150,000.00	0.027%	0.0833	9,993.38	444,150,000.00	-0.516%	0.0833	30,000.00
16/11/2020	444,150,000.00	-0.535%	0.0889	32,000.00	444,150,000.00	0.027%	0.0889	10,992.71	444,150,000.00	-0.535%	0.0889	32,000.00
16/12/2020	444,150,000.00	-0.545%	0.0806	29,000.00	444,150,000.00	0.027%	0.0806	9,993.38	444,150,000.00	-0.545%	0.0806	29,000.00
15/01/2021	444,150,000.00	-0.554%	0.0861	31,000.00	444,150,000.00	0.027%	0.0861	10,236.43	444,150,000.00	-0.554%	0.0861	31,000.00
15/02/2021	429,749,010.00	-0.563%	0.0861	29,000.00	429,749,010.00	0.027%	0.0861	9,991.69	429,749,010.00	-0.563%	0.0861	29,000.00
15/03/2021	415,943,734.50	-0.548%	0.0778	26,000.00	415,943,734.50	0.027%	0.0778	7,469.03	415,943,734.50	-0.548%	0.0778	26,000.00
15/04/2021	403,006,495.50	-0.561%	0.0861	31,000.00	403,006,495.50	0.027%	0.0861	9,369.90	403,006,495.50	-0.561%	0.0861	31,000.00
17/05/2021	386,225,320.50	-0.549%	0.0889	32,000.00	386,225,320.50	0.027%	0.0889	9,269.41	386,225,320.50	-0.549%	0.0889	32,000.00
15/06/2021	372,668,067.00	-0.552%	0.0806	30,000.00	372,668,067.00	0.027%	0.0806	8,060.81	372,668,067.00	-0.552%	0.0806	30,000.00
15/07/2021	358,258,410.00	-0.551%	0.0833	30,000.00	358,258,410.00	0.027%	0.0833	8,060.81	358,258,410.00	-0.551%	0.0833	30,000.00</