

# 2018 Popolare Bari RMBS S.r.l.

## Investors Report

684.237.000 Class A Residential Mortgage Backed Floating Rate Notes due April 2059

48.299.000 Class B Residential Mortgage Backed Floating Rate Notes due April 2059

77.534.000 Class J1 Residential Mortgage Backed Floating Rate and Additional Return Notes due April 2059

16.911.000 Class J2 Residential Mortgage Backed Floating Rate and Additional Return Notes due April 2059

### Contacts

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### Reporting Dates

Collection Period	01/07/2022	30/09/2022
Interest Period	01/08/2022	31/10/2022
Payment Date	31/10/2022	

This Investors Report is prepared by Securitisation Services 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 Securitisation Services will have no liability for the completeness or accuracy of such information.



## 1. Transaction overview

### Principal Parties

Issuer	2018 Popolare Bari RMBS S.r.l.
Originator	Banca Popolare di Bari S.C.p.A.
Originator	Cassa Di Risparmio Di Orvieto S.p.A.
Servicer	Banca Popolare di Bari S.C.p.A.
Servicer	Cassa Di Risparmio Di Orvieto S.p.A.
Master Servicer	Banca Popolare di Bari S.C.p.A.
Representative of the Noteholders	Banca Finint S.p.A. (former Securitisation Services S.p.A.)*
Principal Paying Agent	BNP Paribas Securitisation Services, Milan branch
Transaction Bank and Agent Bank	BNP Paribas Securitisation Services, Milan branch
Computation Agent	Banca Finint S.p.A. (former Securitisation Services S.p.A.)*
Corporate Services Provider	Banca Finint S.p.A. (former Securitisation Services S.p.A.)*
Cash Manager	BNP Paribas Securitisation Services, Milan branch
Back-up Servicer	Zenith Service S.p.A.
Listing Agent	BNP Paribas Securitisation Services, Luxembourg branch
Swap Counterparty	J.P. Morgan AG, Frankfurt
EMIR Reporting Agent	J.P. Morgan Securities plc

### Main definitions

Payment Date	means the last calendar day of January, April, July and October in each year or, if such date is not a Business Day, on the following Business Day.
Interest Period	means each period from (and including) a Payment Date to (but excluding) the following Payment Date provided that the Initial Interest Period shall start on the Issue Date (included) and end on the First Payment Date (excluded).
Business Day	means, with reference to and for the purposes of any payment obligation provided for under the Transaction Documents, any day on which TARGET2 (or any successor thereto) is open and, with reference to any other provision specified under the Transaction Documents, any day (other than Saturday or Sunday) which is not a public holiday or a bank holiday in Milan, Dublin, Frankfurt and London.
Outstanding Notes Ratio	means with respect to any Payment Date and to each Portfolio, the ratio, calculated as at the immediately preceding Collection Date, between: (x) the relevant Single Portfolio Notes Principal Amount Outstanding; and (y) the Principal Amount Outstanding of all the Notes.
Delinquent Claims	means any Claim in respect of which there are any Instalments which have remained unpaid for more than 30 (thirty) days from its scheduled payment date.
Defaulted Claims	means any Claim arising from a Loan: (a) which has been classified “in sofferenza” by the relevant Servicer, in accordance with the relevant Collection Policies and in compliance with the applicable rules “Istruzioni di Vigilanza” of the Bank of Italy, or (b) in respect of which there are: (i) 15 or more Late Payments (in case of monthly Instalments), (ii) 8 or more Late Payments (in case of bi-monthly Instalments), (iii) 5 or more Late Payments (in case of quarterly Instalments); (iv) 3 or more Late Payments (in case of semiannual Instalments) and (v) 2 Late Payments (in case of annually Instalments).

\* 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

Classes	Class A Notes	Class B Notes	Class J1 Notes	Class J2 Notes
Principal Amount Outstanding on Issue	684.237.000	48.299.000	77.534.000	16.911.000
Currency	Euro	Euro	Euro	Euro
Final Maturity Date	30/04/2059	30/04/2059	30/04/2059	30/04/2059
Listing	Luxembourg	Luxembourg	Not listed	Not listed
ISIN code	IT0005335630	IT0005335648	IT0005335655	IT0005335663
Denomination	100.000 and integral multiples	100.000 and integral multiples	50.000 and integral multiples	50.000 and integral multiples
Type of amortisation	Pass-through	Pass-through	Pass-through	Pass-through
Rate	Euribor 3M	Euribor 3M	Euribor 3M	Euribor 3M
Spread	0,400%	0,700%	0,000%	0,000%
Payment frequency	Quarterly	Quarterly	Quarterly	Quarterly

### The Portfolio

The Portfolios purchased by the Issuer comprise debt obligations arising out of residential mortgage loans classified as performing by the relevant Originator.

BPB Initial Portfolio:	659.272.446,03
CRO Initial Portfolio:	143.656.767,00
Total Portfolio:	802.929.213,03
Transfer Date:	17 May 2018

The Originators confirm that, as at the date of this report, they continue to hold the net economic interest in the securitisation as disclosed in the Prospectus, in accordance with option (d) of Article 405 of CRR, Part II, Chapter 6, Section IV of the Bank of Italy's Circular No. 285 dated 17 December 2013 (as amended and supplemented from time to time) and article 51 of the AIFMR.



**3.1 Class A Notes**

Interest Period			Before payments		Accrued			Payments		After payments		
			Outstanding Principal	Unpaid Interest	Interest Rate	Days	Interest	Principal	Interest	Outstanding Principal	Unpaid Interest	Pool factor
14/06/2018	31/10/2018	31/10/2018	684.237.000,00	-	0,107%	139	282.684,91	49.202.383,37	282.684,91	635.034.616,63	(0,00)	0,92809161
31/10/2018	31/01/2019	31/01/2019	635.034.616,63	-	0,082%	92	133.075,03	33.564.631,01	133.075,03	601.469.985,62	(0,00)	0,87903751
31/01/2019	30/04/2019	30/04/2019	601.469.985,62	-	0,094%	89	139.774,94	26.687.391,27	139.774,94	574.782.594,36	(0,00)	0,84003437
30/04/2019	31/07/2019	31/07/2019	574.782.594,36	-	0,090%	92	132.200,00	27.813.073,83	132.200,00	546.969.520,53	0,00	0,79938606
31/07/2019	31/10/2019	31/10/2019	546.969.520,53	-	0,033%	92	46.127,76	26.308.586,28	46.127,76	520.660.934,24	(0,00)	0,76093654
31/10/2019	31/01/2020	31/01/2020	520.660.934,24	-	-0,005%	92	-	28.176.774,42	-	492.484.159,83	-	0,71975669
31/01/2020	30/04/2020	30/04/2020	492.484.159,83	-	0,001%	90	1.231,21	26.977.702,09	1.231,21	465.506.457,74	(0,00)	0,68032927
30/04/2020	31/07/2020	31/07/2020	465.506.457,74	-	0,168%	92	199.857,44	23.628.189,21	199.857,44	441.878.268,53	0,00	0,64579710
31/07/2020	02/11/2020	02/11/2020	441.878.268,53	-	-0,058%	94	-	22.358.696,97	-	419.519.571,56	-	0,61312027
02/11/2020	01/02/2021	01/02/2021	419.519.571,56	-	-0,115%	91	-	23.392.889,96	-	396.126.681,60	-	0,57893198
01/02/2021	30/04/2021	30/04/2021	396.126.681,60	-	-0,144%	88	-	23.085.300,51	-	373.041.381,09	-	0,54519323
30/04/2021	02/08/2021	02/08/2021	373.041.381,09	-	-0,134%	94	-	22.264.869,90	-	350.776.511,19	-	0,51265353
02/08/2021	02/11/2021	02/11/2021	350.776.511,19	-	-0,144%	92	-	19.605.164,50	-	331.171.346,69	-	0,48400093
02/11/2021	31/01/2022	31/01/2022	331.171.346,69	-	-0,157%	90	-	19.944.015,13	-	311.227.331,57	-	0,45485312
31/01/2022	03/05/2022	03/05/2022	311.227.331,57	-	-0,147%	92	-	17.970.698,22	-	293.256.633,34	-	0,42858927
03/05/2022	01/08/2022	01/08/2022	293.256.633,34	-	-0,038%	90	-	22.124.384,19	-	271.132.249,15	-	0,39625488
01/08/2022	31/10/2022	31/10/2022	271.132.249,15	-	0,667%	91	457.136,50	18.013.680,77	457.136,50	253.118.568,39	-	0,36992821



**3.2 Class B Notes**

Interest Period			Before payments		Accrued			Payments		After payments		
			Outstanding Principal	Unpaid Interest	Interest Rate	Days	Interest	Principal	Interest	Outstanding Principal	Unpaid Interest	Pool factor
14/06/2018	31/10/2018	31/10/2018	48.299.000,00	-	0,407%	139	75.900,54	-	75.900,54	48.299.000,00	0,0	1,00000000
31/10/2018	31/01/2019	31/01/2019	48.299.000,00	-	0,382%	92	47.150,56	-	47.150,56	48.299.000,00	0,0	1,00000000
31/01/2019	30/04/2019	30/04/2019	48.299.000,00	-	0,394%	89	47.045,91	-	47.045,91	48.299.000,00	0,0	1,00000000
30/04/2019	31/07/2019	31/07/2019	48.299.000,00	-	0,390%	92	48.138,00	-	48.138,00	48.299.000,00	- 0,0	1,00000000
31/07/2019	31/10/2019	31/10/2019	48.299.000,00	-	0,333%	92	41.102,45	-	41.102,45	48.299.000,00	0,0	1,00000000
31/10/2019	31/01/2020	31/01/2020	48.299.000,00	-	0,295%	92	36.412,08	-	36.412,08	48.299.000,00	0,0	1,00000000
31/01/2020	30/04/2020	30/04/2020	48.299.000,00	-	0,301%	90	36.345,00	-	36.345,00	48.299.000,00	0,0	1,00000000
30/04/2020	31/07/2020	31/07/2020	48.299.000,00	-	0,468%	92	57.765,60	-	57.765,60	48.299.000,00	- 0,0	1,00000000
31/07/2020	02/11/2020	02/11/2020	48.299.000,00	-	0,242%	94	30.519,60	-	30.519,60	48.299.000,00	- 0,0	1,00000000
02/11/2020	01/02/2021	01/02/2021	48.299.000,00	-	0,185%	91	22.586,49	-	22.586,49	48.299.000,00	- 0,0	1,00000000
01/02/2021	30/04/2021	30/04/2021	48.299.000,00	-	0,156%	88	18.418,02	-	18.418,02	48.299.000,00	0,0	1,00000000
30/04/2021	02/08/2021	02/08/2021	48.299.000,00	-	0,166%	94	20.934,93	-	20.934,93	48.299.000,00	- 0,0	1,00000000
02/08/2021	02/11/2021	02/11/2021	48.299.000,00	-	0,156%	92	19.255,20	-	19.255,20	48.299.000,00	- 0,0	1,00000000
02/11/2021	31/01/2022	31/01/2022	48.299.000,00	-	0,143%	90	17.266,89	-	17.266,89	48.299.000,00	- 0,0	1,00000000
31/01/2022	03/05/2022	03/05/2022	48.299.000,00	-	0,153%	92	18.884,91	-	18.884,91	48.299.000,00	0,0	1,00000000
03/05/2022	01/08/2022	01/08/2022	48.299.000,00	-	0,262%	90	31.635,85	-	31.635,85	48.299.000,00	0,0	1,00000000
01/08/2022	31/10/2022	31/10/2022	48.299.000,00	-	0,967%	91	118.060,20	-	118.060,20	48.299.000,00	0,0	1,00000000



**3.3 Class J1 Notes**

Interest Period			Before payments		Accrued			Payments		After payments		
			Outstanding Principal	Unpaid Interest	Interest Rate	Days	Interest	Principal	Interest	Outstanding Principal	Unpaid Interest	Pool factor
14/06/2018	31/10/2018	31/10/2018	77.534.000,00	-	-0,293%	139	0	0	0	77.534.000,00	0	1,00000000
31/10/2018	31/01/2019	31/01/2019	77.534.000,00	-	-0,318%	92	0	0	0	77.534.000,00	0	1,00000000
31/01/2019	30/04/2019	30/04/2019	77.534.000,00	-	-0,306%	89	0	0	0	77.534.000,00	0	1,00000000
30/04/2019	31/07/2019	31/07/2019	77.534.000,00	-	-0,310%	92	0	0	0	77.534.000,00	0	1,00000000
31/07/2019	31/10/2019	31/10/2019	77.534.000,00	-	-0,367%	92	0	0	0	77.534.000,00	0	1,00000000
31/10/2019	31/01/2020	31/01/2020	77.534.000,00	-	-0,405%	92	0	0	0	77.534.000,00	0	1,00000000
31/01/2020	30/04/2020	30/04/2020	77.534.000,00	-	-0,399%	90	0	0	0	77.534.000,00	0	1,00000000
30/04/2020	31/07/2020	31/07/2020	77.534.000,00	-	-0,232%	92	0	0	0	77.534.000,00	0	1,00000000
31/07/2020	02/11/2020	02/11/2020	77.534.000,00	-	-0,458%	94	0	0	0	77.534.000,00	0	1,00000000
02/11/2020	01/02/2021	01/02/2021	77.534.000,00	-	-0,515%	91	0	0	0	77.534.000,00	0	1,00000000
01/02/2021	30/04/2021	30/04/2021	77.534.000,00	-	-0,544%	88	0	0	0	77.534.000,00	0	1,00000000
30/04/2021	02/08/2021	02/08/2021	77.534.000,00	-	-0,534%	94	0	0	0	77.534.000,00	0	1,00000000
02/08/2021	02/11/2021	02/11/2021	77.534.000,00	-	-0,544%	92	0	0	0	77.534.000,00	0	1,00000000
02/11/2021	31/01/2022	31/01/2022	77.534.000,00	-	-0,557%	90	0	0	0	77.534.000,00	0	1,00000000
31/01/2022	03/05/2022	03/05/2022	77.534.000,00	-	-0,547%	92	0	0	0	77.534.000,00	0	1,00000000
03/05/2022	01/08/2022	01/08/2022	77.534.000,00	-	-0,438%	90	0	0	0	77.534.000,00	0	1,00000000
01/08/2022	31/10/2022	31/10/2022	77.534.000,00	-	0,267%	91	52.328,99	0	0	77.534.000,00	52.328,99	1,00000000



**3.4 Class J2 Notes**

Interest Period			Before payments		Accrued			Payments		After payments		
			Outstanding Principal	Unpaid Interest	Interest Rate	Days	Interest	Principal	Interest	Outstanding Principal	Unpaid Interest	Pool factor
14/06/2018	31/10/2018	31/10/2018	16.911.000,00	-	-0,293%	139	-	0,00	0,00	16.911.000,00	-	1,00000000
31/10/2018	31/01/2019	31/01/2019	16.911.000,00	-	-0,318%	92	-	0,00	0,00	16.911.000,00	-	1,00000000
31/01/2019	30/04/2019	30/04/2019	16.911.000,00	-	-0,306%	89	-	0,00	0,00	16.911.000,00	-	1,00000000
30/04/2019	31/07/2019	31/07/2019	16.911.000,00	-	-0,310%	92	-	0,00	0,00	16.911.000,00	-	1,00000000
31/07/2019	31/10/2019	31/10/2019	16.911.000,00	-	-0,367%	92	-	0,00	0,00	16.911.000,00	-	1,00000000
31/10/2019	31/01/2020	31/01/2020	16.911.000,00	-	-0,405%	92	-	0,00	0,00	16.911.000,00	-	1,00000000
31/01/2020	30/04/2020	30/04/2020	16.911.000,00	-	-0,399%	90	-	0,00	0,00	16.911.000,00	-	1,00000000
30/04/2020	31/07/2020	31/07/2020	16.911.000,00	-	-0,232%	92	-	0,00	0,00	16.911.000,00	-	1,00000000
31/07/2020	02/11/2020	02/11/2020	16.911.000,00	-	-0,458%	94	-	0,00	0,00	16.911.000,00	-	1,00000000
02/11/2020	01/02/2021	01/02/2021	16.911.000,00	-	-0,515%	91	-	0,00	0,00	16.911.000,00	-	1,00000000
01/02/2021	30/04/2021	30/04/2021	16.911.000,00	-	-0,544%	88	-	0,00	0,00	16.911.000,00	-	1,00000000
30/04/2021	02/08/2021	02/08/2021	16.911.000,00	-	-0,534%	94	-	0,00	0,00	16.911.000,00	-	1,00000000
02/08/2021	02/11/2021	02/11/2021	16.911.000,00	-	-0,544%	92	-	0,00	0,00	16.911.000,00	-	1,00000000
02/11/2021	31/01/2022	31/01/2022	16.911.000,00	-	-0,557%	90	-	0,00	0,00	16.911.000,00	-	1,00000000
31/01/2022	03/05/2022	03/05/2022	16.911.000,00	-	-0,547%	92	-	0,00	0,00	16.911.000,00	-	1,00000000
03/05/2022	01/08/2022	01/08/2022	16.911.000,00	-	-0,438%	90	-	0,00	0,00	16.911.000,00	-	1,00000000
01/08/2022	31/10/2022	31/10/2022	16.911.000,00	-	0,267%	91	11.413,52	0,00	0,00	16.911.000,00	11.413,52	1,00000000



#### 4.1 Collections and Recoveries Total Portfolio

Collection Period		Instalments		Late charges	Prepayments	Other	Recoveries on Defaulted Receivables	Other Payments under the Transfer and the Servicing Agreements	Payments under clause 10.4 of the Servicing Agreement	Total Collections and Recoveries
		Principal	Interest							
12/05/2018	30/09/2018	23.718.875,93	8.178.721,65	3.206,28	19.542.272,41	75.150,19	-	-	277.249,44	<b>51.795.475,90</b>
01/10/2018	31/12/2018	14.499.956,88	4.866.021,27	2.674,79	13.338.455,96	46.853,86	-	-	907.169,48	<b>33.661.132,24</b>
01/01/2019	31/03/2019	13.185.130,52	4.399.581,05	4.213,69	9.249.731,39	45.534,02	-	-	250.418,64	<b>27.134.609,31</b>
01/04/2019	30/06/2019	13.760.227,58	4.453.003,28	3.146,74	9.882.668,05	45.233,47	-	-	348.757,32	<b>28.493.036,44</b>
01/07/2019	30/09/2019	12.717.314,44	4.079.173,62	4.895,71	10.012.798,57	46.188,84	300,00	-	48.987,24	<b>26.909.658,42</b>
01/10/2019	31/12/2019	13.182.511,24	4.086.752,18	4.722,52	11.171.761,72	44.264,61	1.160,00	-	201.283,62	<b>28.692.455,89</b>
01/01/2020	31/03/2020	11.748.964,85	3.604.123,66	3.950,68	11.534.381,40	43.293,23	119.765,15	-	338.684,94	<b>27.393.163,91</b>
01/04/2020	30/06/2020	11.533.526,40	3.372.299,67	5.800,02	8.907.374,51	33.886,12	17.991,00	-	257.919,46	<b>24.128.797,18</b>
01/07/2020	30/09/2020	10.221.775,05	2.965.089,95	6.919,53	8.537.997,11	29.958,05	2.233,47	-	1.157.960,22	<b>22.921.933,38</b>
01/10/2020	31/12/2020	11.062.493,86	3.151.032,72	7.628,86	9.410.039,07	54.824,26	137.861,39	-	67.028,45	<b>23.890.908,61</b>
01/01/2021	31/03/2021	10.165.815,02	2.910.871,09	8.172,65	9.945.380,79	41.210,40	52.001,77	-	372.387,03	<b>23.495.838,75</b>
01/04/2021	30/06/2021	10.745.851,77	3.033.038,83	6.474,09	8.239.090,52	41.169,82	281.191,63	-	370.122,99	<b>22.716.939,65</b>
01/07/2021	30/09/2021	10.140.938,20	2.810.393,92	5.456,77	6.809.653,84	38.488,08	40.319,89	-	151.270,47	<b>19.996.521,17</b>
01/10/2021	31/12/2021	10.623.823,58	2.933.148,53	3.951,36	5.986.169,23	38.435,65	190.775,48	-	576.813,73	<b>20.353.117,56</b>
01/01/2022	31/03/2022	9.707.668,25	2.640.905,53	3.522,86	5.581.558,28	36.802,59	356.065,81	-	21.326,32	<b>18.347.849,64</b>
01/04/2022	30/06/2022	10.197.137,90	2.713.460,97	3.121,70	5.395.965,70	35.044,06	187.687,72	-	3.992.815,85	<b>22.525.233,90</b>
01/07/2022	30/09/2022	9.452.219,63	2.521.559,40	4.116,04	5.961.423,03	36.973,95	242.283,66	-	133.883,69	<b>18.352.459,40</b>





#### 4.2 Collections and Recoveries - BPB Portfolio

Collection Period		Instalments		Late charges	Prepayments	Other	Recoveries on Defaulted Receivables	Other Payments under the Transfer and the Servicing Agreements	Payments under clause 10.4 of the Servicing Agreement	Total Collections and Recoveries
		Principal	Interest							
12/05/2018	30/09/2018	18.810.257,59	6.863.662,20	2.933,89	16.298.989,24	60.863,34	-	-	127.254,55	<b>42.163.960,81</b>
01/10/2018	31/12/2018	11.567.991,27	4.098.858,61	2.402,08	11.139.339,72	37.921,55	-	-	904.504,96	<b>27.751.018,19</b>
01/01/2019	31/03/2019	10.442.143,20	3.692.859,21	3.918,37	6.883.224,87	37.123,80	-	-	193.350,10	<b>21.252.619,55</b>
01/04/2019	30/06/2019	10.956.367,71	3.748.449,34	2.804,34	8.313.842,17	36.837,82	-	-	191.218,49	<b>23.249.519,87</b>
01/07/2019	30/09/2019	10.070.680,28	3.416.412,72	4.231,00	8.354.156,02	37.481,40	300,00	-	34.173,69	<b>21.917.435,11</b>
01/10/2019	31/12/2019	10.520.260,45	3.442.987,41	4.333,88	9.402.376,43	36.390,05	1.160,00	-	91.675,35	<b>23.499.183,57</b>
01/01/2020	31/03/2020	9.331.581,38	3.029.950,18	3.551,26	9.106.318,22	35.217,42	119.765,15	-	237.563,29	<b>21.863.946,90</b>
01/04/2020	30/06/2020	9.198.466,68	2.835.358,59	5.277,33	8.186.403,35	27.612,82	17.991,00	-	247.055,49	<b>20.518.165,26</b>
01/07/2020	30/09/2020	8.094.366,06	2.513.050,45	6.021,10	7.007.906,90	9.741,36	1.923,47	-	1.138.305,48	<b>18.771.314,82</b>
01/10/2020	31/12/2020	8.852.731,94	2.685.731,42	7.016,19	8.212.771,30	39.078,65	137.861,39	-	50.025,69	<b>19.985.216,58</b>
01/01/2021	31/03/2021	8.078.236,35	2.448.465,76	7.202,95	8.529.353,45	32.944,60	19.298,38	-	67.692,03	<b>19.183.193,52</b>
01/04/2021	30/06/2021	8.593.903,13	2.565.042,93	6.104,70	6.957.122,33	33.459,32	255.236,85	-	321.270,64	<b>18.732.139,90</b>
01/07/2021	30/09/2021	8.083.415,32	2.369.453,82	4.999,33	6.013.930,68	30.984,59	40.319,89	-	148.704,85	<b>16.691.808,48</b>
01/10/2021	31/12/2021	8.513.103,64	2.479.257,69	3.489,92	5.161.770,44	31.997,08	185.963,33	-	511.469,80	<b>16.887.051,90</b>
01/01/2022	31/03/2022	7.695.590,76	2.213.758,38	3.120,52	4.676.330,61	30.092,70	354.019,87	-	16.305,13	<b>14.989.217,97</b>
01/04/2022	30/06/2022	8.163.470,48	2.286.683,71	2.721,09	4.374.045,97	28.538,63	186.288,41	-	3.992.815,85	<b>19.034.564,14</b>
01/07/2022	30/09/2022	7.533.616,98	2.107.136,30	3.645,56	5.026.627,84	30.627,45	241.353,77	-	75.077,83	<b>15.018.085,73</b>



#### 4.3 Collections and Recoveries - CRO Portfolio

Collection Period		Instalments		Late charges	Prepayments	Other	Recoveries on Defaulted Receivables	Other Payments under the Transfer and the Servicing Agreements	Payments under clause 10.4 of the Servicing Agreement	Total Collections and Recoveries
		Principal	Interest							
12/05/2018	30/09/2018	4.908.618,34	1.315.059,45	272,39	3.243.283,17	14.286,85	-	-	149.994,89	<b>9.631.515,09</b>
01/10/2018	31/12/2018	2.931.965,61	767.162,66	272,71	2.199.116,24	8.932,31	-	-	2.664,52	<b>5.910.114,05</b>
01/01/2019	31/03/2019	2.742.987,32	706.721,84	295,32	2.366.506,52	8.410,22	-	-	57.068,54	<b>5.881.989,76</b>
01/04/2019	30/06/2019	2.803.859,87	704.553,94	342,40	1.568.825,88	8.395,65	-	-	157.538,83	<b>5.243.516,57</b>
01/07/2019	30/09/2019	2.646.634,16	662.760,90	664,71	1.658.642,55	8.707,44	-	-	14.813,55	<b>4.992.223,31</b>
01/10/2019	31/12/2019	2.662.250,79	643.764,77	388,64	1.769.385,29	7.874,56	-	-	109.608,27	<b>5.193.272,32</b>
01/01/2020	31/03/2020	2.417.383,47	574.173,48	399,42	2.428.063,18	8.075,81	-	-	101.121,65	<b>5.529.217,01</b>
01/04/2020	30/06/2020	2.335.059,72	536.941,08	522,69	720.971,16	6.273,30	-	-	10.863,97	<b>3.610.631,92</b>
01/07/2020	30/09/2020	2.127.408,99	452.039,50	898,43	1.530.090,21	20.216,69	310,00	-	19.654,74	<b>4.150.618,56</b>
01/10/2020	31/12/2020	2.209.761,92	465.301,30	612,67	1.197.267,77	15.745,61	-	-	17.002,76	<b>3.905.692,03</b>
01/01/2021	31/03/2021	2.087.578,67	462.405,33	969,70	1.416.027,34	8.265,80	32.703,39	-	304.695,00	<b>4.312.645,23</b>
01/04/2021	30/06/2021	2.151.948,64	467.995,90	369,39	1.281.968,19	7.710,50	25.954,78	-	48.852,35	<b>3.984.799,75</b>
01/07/2021	30/09/2021	2.057.522,88	440.940,10	457,44	795.723,16	7.503,49	-	-	2.565,62	<b>3.304.712,69</b>
01/10/2021	31/12/2021	2.110.719,94	453.890,84	461,44	824.398,79	6.438,57	4.812,15	-	65.343,93	<b>3.466.065,66</b>
01/01/2022	31/03/2022	2.012.077,49	427.147,15	402,34	905.227,67	6.709,89	2.045,94	-	5.021,19	<b>3.358.631,67</b>
01/04/2022	30/06/2022	2.033.667,42	426.777,26	400,61	1.021.919,73	6.505,43	1.399,31	-	-	<b>3.490.669,76</b>
01/07/2022	30/09/2022	1.918.602,65	414.423,10	470,48	934.795,19	6.346,50	929,89	-	58.805,86	<b>3.334.373,67</b>



### 5.1 Issuer Available Funds - Total Portfolio

Collection Period		All the sums received or recovered by the Issuer from or in respect of the Claims	Other amounts received in respect of the Portfolios pursuant to the Transaction Documents	Any profit generated by, or interest accrued and paid on, the Eligible Investments	Liquidity Reserve	Net interest accrued on and credited to the Accounts	All amounts received from the sale of the Portfolios or individual Claims	on the Payment Date on which the Notes will be redeemed in full, balance of the Accounts	Any other amount, not included in the foregoing items, received by the Issuer	All amounts due and payable under the terms of the Swap Agreement	any Swap Collateral Account Surplus paid into the Payments Accounts	Issuer Available Funds
12/05/2018	30/09/2018	51.518.226,46	196.290,99	-	21.976.080,00	-	80.958,45		138,27	234.438,20	-	74.006.132,37
01/10/2018	31/12/2018	32.753.962,76	116.051,28	-	21.976.080,00	-	791.118,20		-	143.547,50	-	55.780.759,74
01/01/2019	31/03/2019	26.884.190,67	250.418,64	-	20.500.008,50	-	-		-	132.372,52	-	47.766.990,33
01/04/2019	30/06/2019	28.144.279,12	225.720,56	-	19.493.069,57	-	123.036,76		-	128.852,56	-	48.114.958,56
01/07/2019	30/09/2019	26.860.671,18	48.987,24	-	18.692.447,83	-	-		-	124.735,07	-	45.726.841,32
01/10/2019	31/12/2019	28.491.172,27	179.345,94	-	17.858.055,62	-	21.937,68		-	155.545,54	-	46.706.057,05
01/01/2020	31/03/2020	27.054.478,97	338.684,94	-	17.068.798,03	-	-		-	146.430,19	-	44.608.392,13
01/04/2020	30/06/2020	23.870.877,72	54.822,64	-	16.223.494,79	-	203.096,82		-	147.467,32	-	40.499.759,29
01/07/2020	30/09/2020	21.763.973,16	26.225,14	-	15.414.163,73	-	1.131.735,08		-	88.336,92	-	38.424.434,04
01/10/2020	31/12/2020	23.823.880,16	67.028,45	-	14.705.318,06	-	-		-	155.605,59	-	38.751.832,26
01/01/2021	31/03/2021	23.123.451,72	102.765,34	-	14.034.557,15	-	269.621,69		-	154.503,29	-	37.684.899,19
01/04/2021	30/06/2021	22.346.816,66	153.000,08	-	13.332.770,45	-	217.122,91		-	167.133,86	-	36.216.843,96
01/07/2021	30/09/2021	19.845.250,70	33.313,37	-	12.640.211,43	-	117.957,10		-	156.304,78	-	32.793.037,38
01/10/2021	31/12/2021	19.776.303,83	75.057,56	-	11.972.265,34	-	501.756,17		-	151.676,79	-	32.477.059,68
01/01/2022	31/03/2022	18.326.523,32	21.326,32	-	11.384.110,40	-	-		-	150.725,21	-	29.882.685,25
01/04/2022	30/06/2022	18.532.418,05	79.583,67	-	10.785.789,95	-	3.913.232,18		-	130.979,97	-	33.442.003,82
01/07/2022	30/09/2022	18.218.575,71	19.613,17	-	10.246.669,00	3.846,26	114.270,52		-	255.279,69	-	28.858.254,35



**5.2 Single Portfolio Available Funds - BPB Portfolio**

Collection Period		All the sums received or recovered by the Issuer from or in respect of the Claims	Other amounts received in respect of the Portfolios pursuant to the Transaction Documents	Any profit generated by, or interest accrued and paid on, the Eligible Investments	Liquidity Reserve	Net interest accrued on and credited to the Accounts	All amounts received from the sale of the Portfolios or individual Claims	on the Payment Date on which the Notes will be redeemed in full, balance of the Accounts	Any other amount, not included in the foregoing items, received by the Issuer	All amounts due and payable under the terms of the Swap Agreement	any Swap Collateral Account Surplus paid into the Payments Accounts	Issuer Available Funds
12/05/2018	30/09/2018	42.036.706,26	127.254,55	-	18.041.119,23	-	-	-	113,51	181.567,58	-	60.386.761,13
01/10/2018	31/12/2018	26.846.513,23	113.386,76	-	18.041.128,63	-	791.118,20	-	-	111.623,90	-	45.903.770,72
01/01/2019	31/03/2019	21.059.269,45	193.350,10	-	16.840.614,51	-	-	-	-	103.135,75	-	38.196.369,81
01/04/2019	30/06/2019	23.058.301,38	191.218,49	-	16.012.263,84	-	-	-	-	100.415,44	-	39.362.199,15
01/07/2019	30/09/2019	21.883.261,42	34.173,69	-	15.382.548,04	-	-	-	-	97.230,49	-	37.397.213,64
01/10/2019	31/12/2019	23.407.508,22	69.737,67	-	14.702.837,14	-	21.937,68	-	-	121.541,55	-	38.323.562,26
01/01/2020	31/03/2020	21.626.383,61	237.563,29	-	14.060.362,27	-	-	-	-	114.702,65	-	36.039.011,82
01/04/2020	30/06/2020	20.271.109,77	43.958,67	-	13.368.754,77	-	203.096,82	-	-	115.715,13	-	34.002.635,16
01/07/2020	30/09/2020	17.633.009,34	6.570,40	-	12.720.850,61	-	1.131.735,08	-	-	69.168,53	-	31.561.333,96
01/10/2020	31/12/2020	19.935.190,89	50.025,69	-	12.122.118,25	-	-	-	-	121.763,21	-	32.229.098,04
01/01/2021	31/03/2021	19.115.501,49	67.692,03	-	11.572.785,52	-	-	-	-	120.889,22	-	30.876.868,26
01/04/2021	30/06/2021	18.410.869,26	104.147,73	-	10.988.041,46	-	217.122,91	-	-	131.094,16	-	29.851.275,52
01/07/2021	30/09/2021	16.543.103,63	30.747,75	-	10.422.338,05	-	117.957,10	-	-	122.526,29	-	27.236.672,82
01/10/2021	31/12/2021	16.375.582,10	9.713,63	-	9.872.469,96	-	501.756,17	-	-	117.931,22	-	26.877.453,08
01/01/2022	31/03/2022	14.972.912,84	16.305,13	-	9.383.335,62	-	-	-	-	118.530,94	-	24.491.084,53
01/04/2022	30/06/2022	15.041.748,29	79.583,67	-	8.888.089,53	-	3.913.232,18	-	-	102.914,06	-	28.025.567,73
01/07/2022	30/09/2022	14.943.007,90	-	-	8.447.456,64	3.166,83	75.077,83	-	-	207.386,42	-	23.676.095,62



### 5.3 Single Portfolio Available Funds - CRO Portfolio

Collection Period		All the sums received or recovered by the Issuer from or in respect of the Claims	Other amounts received in respect of the Portfolios pursuant to the Transaction Documents	Any profit generated by, or interest accrued and paid on, the Eligible Investments	Liquidity Reserve	Net interest accrued on and credited to the Accounts	All amounts received from the sale of the Portfolios or individual Claims	on the Payment Date on which the Notes will be redeemed in full, balance of the Accounts	Any other amount, not included in the foregoing items, received by the Issuer	All amounts due and payable under the terms of the Swap Agreement	any Swap Collateral Account Surplus paid into the Payments Accounts	Issuer Available Funds
12/05/2018	30/09/2018	9.481.520,20	69.036,44	-	3.934.960,77	-	80.958,45	-	24,76	52.870,63	-	13.619.371,25
01/10/2018	31/12/2018	5.907.449,53	2.664,52	-	3.934.951,37	-	-	-	-	31.923,60	-	9.876.989,02
01/01/2019	31/03/2019	5.824.921,22	57.068,54	-	3.659.393,99	-	-	-	-	29.236,77	-	9.570.620,52
01/04/2019	30/06/2019	5.085.977,74	34.502,07	-	3.480.805,73	-	123.036,76	-	-	28.437,12	-	8.752.759,42
01/07/2019	30/09/2019	4.977.409,76	14.813,55	-	3.309.899,79	-	-	-	-	27.504,58	-	8.329.627,68
01/10/2019	31/12/2019	5.083.664,05	109.608,27	-	3.155.218,48	-	-	-	-	34.003,99	-	8.382.494,79
01/01/2020	31/03/2020	5.428.095,36	101.121,65	-	3.008.435,76	-	-	-	-	31.727,54	-	8.569.380,30
01/04/2020	30/06/2020	3.599.767,95	10.863,97	-	2.854.740,02	-	-	-	-	31.752,19	-	6.497.124,13
01/07/2020	30/09/2020	4.130.963,82	19.654,74	-	2.693.313,12	-	-	-	-	19.168,40	-	6.863.100,08
01/10/2020	31/12/2020	3.888.689,27	17.002,76	-	2.583.199,81	-	-	-	-	33.842,38	-	6.522.734,22
01/01/2021	31/03/2021	4.007.950,23	35.073,31	-	2.461.771,63	-	269.621,69	-	-	33.614,07	-	6.808.030,93
01/04/2021	30/06/2021	3.935.947,40	48.852,35	-	2.344.728,99	-	-	-	-	36.039,69	-	6.365.568,43
01/07/2021	30/09/2021	3.302.147,07	2.565,62	-	2.217.873,38	-	-	-	-	33.778,49	-	5.556.364,56
01/10/2021	31/12/2021	3.400.721,73	65.343,93	-	2.099.795,37	-	-	-	-	33.745,57	-	5.599.606,60
01/01/2022	31/03/2022	3.353.610,48	5.021,19	-	2.000.774,78	-	-	-	-	32.194,27	-	5.391.600,72
01/04/2022	30/06/2022	3.490.669,76	-	-	1.897.700,41	-	-	-	-	28.065,91	-	5.416.436,09
01/07/2022	30/09/2022	3.275.567,81	19.613,17	-	1.799.212,36	679,43	39.192,69	-	-	47.893,27	-	5.182.158,73



**6.1 Pre- Acceleration Order of Priority**

Payment Date	Expenses, Retention Amount and Agent Fees	Amounts due to the Swap Counterparty	Interest due and payable on the Class A Notes	Liquidity Reserve Amount	*Interest due and payable on the Class B Notes	Principal Amount Outstanding of the Class A Notes	**Interest due and payable on the Class B Notes	Principal Amount Outstanding of the Class B Notes	Unpaid Subordinated Swap Counterparty Termination Payment (if any)	Other amount due (if any) to the Originators, to the Servicers/Master Servicer	Interest due and payable respectively on the Class J1 Notes and the Class J2 Notes	Principal Amount Outstanding of the Class J Notes up to Class J Notes Retained Amount	Class J1 Notes Additional Return and the Class J2 Notes Additional Return	Finale balance
31/10/2018	329.543,04	2.139.540,51	282.684,91	21.976.080,00	75.900,54	49.202.383,37	-	-	-	-	-	-	-	-
31/01/2019	176.295,63	1.359.599,01	133.075,03	20.500.008,50	47.150,56	33.564.631,01	-	-	-	-	-	-	-	-
30/04/2019	148.720,83	1.250.987,82	139.774,94	19.493.069,57	47.045,91	26.687.391,27	-	-	-	-	-	-	-	-
31/07/2019	172.125,64	1.256.973,27	132.200,00	18.692.447,83	48.138,00	27.813.073,83	-	-	-	-	-	-	-	-
31/10/2019	205.059,24	1.267.909,97	46.127,76	17.858.055,62	41.102,45	26.308.586,28	-	-	-	-	-	-	-	-
31/01/2020	165.386,66	1.258.685,86	-	17.068.798,03	36.412,08	28.176.774,42	-	-	-	-	-	-	-	-
30/04/2020	189.487,97	1.180.131,06	1.231,21	16.223.494,79	36.345,00	26.977.702,09	-	-	-	-	-	-	-	-
31/07/2020	182.381,13	1.017.402,18	199.857,44	15.414.163,73	57.765,60	23.628.189,21	-	-	-	-	-	-	-	-
02/11/2020	140.661,67	1.189.237,75	-	14.705.318,06	30.519,60	22.358.696,97	-	-	-	-	-	-	-	-
01/02/2021	145.340,24	1.156.458,41	-	14.034.557,15	22.586,49	23.392.889,96	-	-	-	-	-	-	-	-
30/04/2021	152.608,69	1.095.801,52	-	13.332.770,45	18.418,02	23.085.300,51	-	-	-	-	-	-	-	-
02/08/2021	173.605,07	1.117.222,62	-	12.640.211,43	20.934,93	22.264.869,90	-	-	-	-	-	-	-	-
02/11/2021	140.735,94	1.055.616,40	-	11.972.265,34	19.255,20	19.605.164,50	-	-	-	-	-	-	-	-
31/01/2022	128.292,80	1.003.374,46	-	11.384.110,40	17.266,89	19.944.015,13	-	-	-	-	-	-	-	-
03/05/2022	124.145,18	983.166,99	-	10.785.789,95	18.884,91	17.970.698,22	-	-	-	-	-	-	-	-
01/08/2022	182.823,87	856.490,92	-	10.246.669,00	31.635,85	22.124.384,19	-	-	-	-	-	-	-	-
31/10/2022	101.150,52	585.288,89	457.136,50	9.582.937,47	118.060,20	18.013.680,77	-	-	-	-	-	-	-	-

\* Prior to the occurrence of a Class B Notes Interest Subordination Event

\*\* After to the occurrence of a Class B Notes Interest Subordination Event



**6.2 Pre- Acceleration Order of Priority - BPB Portfolio Priority of Payments**

Payment Date	Expenses, Retention Amount and Agent Fees	Amounts due to the Swap Counterparty	Interest due and payable on the Class A Notes	Liquidity Reserve Amount	*Interest due and payable on the Class B Notes	Principal Amount Outstanding of the Class A Notes	**Interest due and payable on the Class B Notes	Principal Amount Outstanding of the Class B Notes	Unpaid Subordinated Swap Counterparty Termination Payment (if any)	Other amount due (if any) to the Originators, to the Servicers/Master Servicer	Interest due and payable respectively on the Class J1 Notes and the Class J2 Notes	Principal Amount Outstanding of the Class J Notes up to Class J Notes Retained Amount	Class J1 Notes Additional Return and the Class J2 Notes Additional Return	Finale balance
31/10/2018	268.913,67	1.817.068,02	232.068,38	18.041.128,63	62.310,45	39.965.272,00	-	-	-	-	-	-	-	-
31/01/2019	143.145,83	1.154.669,37	109.336,60	16.840.614,51	38.708,19	27.617.296,22	-	-	-	-	-	-	-	-
30/04/2019	118.630,44	1.062.672,95	114.832,05	16.012.263,84	38.622,28	20.849.348,26	-	-	-	-	-	-	-	-
31/07/2019	140.404,18	1.070.514,35	108.856,26	15.382.548,04	39.518,83	22.620.357,49	-	-	-	-	-	-	-	-
31/10/2019	167.262,62	1.080.117,01	38.006,31	14.702.837,14	33.743,00	21.375.247,56	-	-	-	-	-	-	-	-
31/01/2020	135.093,34	1.072.038,93	-	14.060.362,27	29.892,45	23.026.175,26	-	-	-	-	-	-	-	-
30/04/2020	153.693,21	1.005.409,20	1.015,67	13.368.754,77	29.837,38	21.480.301,60	-	-	-	-	-	-	-	-
31/07/2020	150.979,24	872.170,54	165.201,46	12.720.850,61	47.422,60	20.046.010,71	-	-	-	-	-	-	-	-
02/11/2020	114.194,47	1.013.097,35	-	12.122.118,25	25.055,03	18.286.868,86	-	-	-	-	-	-	-	-
01/02/2021	119.626,64	983.774,21	-	11.572.785,52	18.542,35	19.534.369,31	-	-	-	-	-	-	-	-
30/04/2021	124.703,87	930.035,21	-	10.988.041,46	15.120,25	18.818.967,48	-	-	-	-	-	-	-	-
02/08/2021	142.350,05	947.398,83	-	10.422.338,05	17.186,51	18.322.002,08	-	-	-	-	-	-	-	-
02/11/2021	115.586,01	894.027,36	-	9.872.469,96	15.807,53	16.338.781,95	-	-	-	-	-	-	-	-
31/01/2022	105.234,36	848.279,58	-	9.383.335,62	14.175,23	16.526.428,29	-	-	-	-	-	-	-	-
03/05/2022	101.530,58	831.680,54	-	8.888.089,53	15.503,54	14.654.280,34	-	-	-	-	-	-	-	-
01/08/2022	149.475,87	725.771,74	-	8.447.456,64	25.971,41	18.676.892,08	-	-	-	-	-	-	-	-
31/10/2022	82.605,14	500.950,97	376.964,45	7.890.143,77	96.921,36	14.728.509,92	-	-	-	-	-	-	-	-

\* Prior to the occurrence of a Class B Notes Interest Subordination Event

\*\* After to the occurrence of a Class B Notes Interest Subordination Event



**6.3 Pre- Acceleration Order of Priority - CRO Portfolio Priority of Payments**

Payment Date	Expenses, Retention Amount and Agent Fees	Amounts due to the Swap Counterparty	Interest due and payable on the Class A Notes	Liquidity Reserve Amount	*Interest due and payable on the Class B Notes	Principal Amount Outstanding of the Class A Notes	**Interest due and payable on the Class B Notes	Principal Amount Outstanding of the Class B Notes	Unpaid Subordinated Swap Counterparty Termination Payment (if any)	Other amount due (if any) to the Originators, to the Servicers/Master Servicer	Interest due and payable respectively on the Class J1 Notes and the Class J2 Notes	Principal Amount Outstanding of the Class J Notes up to Class J Notes Retained Amount	Class J1 Notes Additional Return and the Class J2 Notes Additional Return	Finale balance
31/10/2018	60.629,38	322.472,49	50.616,54	3.934.951,37	13.590,09	9.237.111,37	-	-	-	-	-	-	-	-
31/01/2019	33.149,80	204.929,64	23.738,43	3.659.393,99	8.442,37	5.947.334,79	-	-	-	-	-	-	-	-
30/04/2019	30.090,39	188.314,87	24.942,89	3.480.805,73	8.423,63	5.838.043,01	-	-	-	-	-	-	-	-
31/07/2019	31.721,46	186.458,92	23.343,74	3.309.899,79	8.619,17	5.192.716,34	-	-	-	-	-	-	-	-
31/10/2019	37.796,62	187.792,97	8.121,45	3.155.218,48	7.359,45	4.933.338,72	-	-	-	-	-	-	-	-
31/01/2020	30.293,32	186.646,93	-	3.008.435,76	6.519,63	5.150.599,15	-	-	-	-	-	-	-	-
30/04/2020	35.794,76	174.721,86	215,54	2.854.740,02	6.507,62	5.497.400,49	-	-	-	-	-	-	-	-
31/07/2020	31.401,89	145.231,63	34.655,98	2.693.313,12	10.343,01	3.582.178,50	-	-	-	-	-	-	-	-
02/11/2020	26.467,20	176.140,40	-	2.583.199,81	5.464,58	4.071.828,10	-	-	-	-	-	-	-	-
01/02/2021	25.713,60	172.684,20	-	2.461.771,63	4.044,14	3.858.520,65	-	-	-	-	-	-	-	-
30/04/2021	27.904,82	165.766,31	-	2.344.728,99	3.297,77	4.266.333,03	-	-	-	-	-	-	-	-
02/08/2021	31.255,02	169.823,79	-	2.217.873,38	3.748,43	3.942.867,82	-	-	-	-	-	-	-	-
02/11/2021	25.149,93	161.589,04	-	2.099.795,37	3.447,67	3.266.382,55	-	-	-	-	-	-	-	-
31/01/2022	23.058,44	155.094,88	-	2.000.774,78	3.091,66	3.417.586,84	-	-	-	-	-	-	-	-
03/05/2022	22.614,60	151.486,45	-	1.897.700,41	3.381,37	3.316.417,88	-	-	-	-	-	-	-	-
01/08/2022	33.348,00	130.719,17	-	1.799.212,36	5.664,44	3.447.492,11	-	-	-	-	-	-	-	-
31/10/2022	18.545,38	84.337,91	80.172,05	1.692.793,70	21.138,83	3.285.170,85	-	-	-	-	-	-	-	-

\* Prior to the occurrence of a Class B Notes Interest Subordination Event

\*\* After to the occurrence of a Class B Notes Interest Subordination Event





## 7. Liquidity Reserve

Payment Date	Initial balance of the Liquidity Reserve Account	Liquidity Reserve Target	Finale balance of the Liquidity Reserve Account	Shortfall
31/10/2018	21.976.080,00	21.976.080,00	21.976.080,00	-
31/01/2019	21.976.080,00	20.500.008,50	20.500.008,50	-
30/04/2019	20.500.008,50	19.493.069,57	19.493.069,57	-
31/07/2019	19.493.069,57	18.692.447,83	18.692.447,83	-
31/10/2019	18.692.447,83	17.858.055,62	17.858.055,62	-
31/01/2020	17.858.055,62	17.068.798,03	17.068.798,03	-
30/04/2020	17.068.798,03	16.223.494,79	16.223.494,79	-
31/07/2020	16.223.494,79	15.414.163,73	15.414.163,73	-
02/11/2020	15.414.163,73	14.705.318,06	14.705.318,06	-
01/02/2021	14.705.318,06	14.034.557,15	14.034.557,15	-
30/04/2021	14.034.557,15	13.332.770,45	13.332.770,45	-
02/08/2021	13.332.770,45	12.640.211,43	12.640.211,43	-
02/11/2021	12.640.211,43	11.972.265,34	11.972.265,34	-
31/01/2022	11.972.265,34	11.384.110,40	11.384.110,40	-
03/05/2022	11.384.110,40	10.785.789,95	10.785.789,95	-
01/08/2022	10.785.789,95	10.246.669,00	10.246.669,00	-
31/10/2022	10.246.669,00	9.582.937,47	9.582.937,47	-



8.1 Total Portfolio

Collection Period		Outstanding Principal				Unpaid Principal Instalments				Outstanding Balance	Unpaid Interest Instalments	Defaulted Claims	Accounting Portfolio
		Performing Claims	Late performing Claims (5-30 days delay)	Delinquent Claims (excluding Defaulted Claims)	Forbearance Claims	Performing Claims	Late performing Claims (5-30 days delay)	Delinquent Claims (excluding Defaulted Claims)	Forbearance Claims				
12/05/2018	30/09/2018	747.178.629,82	9.077.278,75	2.968.187,66	12.768,65	259.918,66	76.944,40	75.849,00	-	<b>759.649.576,94</b>	170.254,67	-	759.819.831,61
01/10/2018	31/12/2018	718.120.498,33	294.903,76	7.974.285,02	4.160.325,37	336.671,80	1.909,13	150.732,52	73.340,70	<b>731.112.666,63</b>	236.009,21	-	731.348.675,84
01/01/2019	31/03/2019	693.791.844,61	137.331,27	10.090.316,32	4.232.938,41	247.543,11	1.693,55	213.371,78	145,14	<b>708.715.184,19</b>	187.463,26	-	708.902.647,45
01/04/2019	30/06/2019	668.991.381,57	5.610.786,29	5.187.284,30	4.230.186,60	460.397,82	79.243,34	198.710,29	342,40	<b>684.758.332,61</b>	286.585,68	225.847,90	685.270.766,19
01/07/2019	30/09/2019	644.899.581,34	4.532.114,36	7.443.514,50	4.394.613,52	199.586,94	49.532,44	249.693,44	-	<b>661.768.636,54</b>	201.239,85	530.972,04	662.500.848,43
01/10/2019	31/12/2019	621.937.686,45	106.747,87	10.746.525,81	4.646.218,49	386.691,52	887,89	272.791,75	3.829,34	<b>638.101.379,12</b>	263.510,08	815.186,81	639.180.076,01
01/01/2020	31/03/2020	592.129.311,26	663.256,99	15.794.815,92	4.878.356,95	381.458,97	3.491,04	362.391,33	41.001,60	<b>614.254.084,06</b>	310.952,18	1.360.886,73	615.925.922,97
01/04/2020	30/06/2020	532.217.557,03	14.435.716,70	39.217.622,66	6.065.385,50	368.903,38	180.164,11	900.296,17	122.025,31	<b>593.507.670,86</b>	645.488,58	1.514.915,83	595.668.075,27
01/07/2020	30/09/2020	543.204.264,04	5.443.152,44	18.071.190,06	5.590.893,18	129.495,17	63.478,47	634.722,06	186.738,46	<b>573.323.933,88</b>	419.555,51	2.052.954,50	575.796.443,89
01/10/2020	31/12/2020	526.842.519,19	160.390,36	19.070.625,97	5.099.001,76	275.592,44	1.020,65	540.310,17	254.854,42	<b>552.244.314,96</b>	450.852,74	2.858.195,64	555.553.363,34
01/01/2021	31/03/2021	508.778.805,92	93.438,40	15.443.107,83	2.222.920,21	158.072,52	983,00	483.141,51	91.272,25	<b>527.271.741,64</b>	311.335,14	7.841.645,87	535.424.722,65
01/04/2021	30/06/2021	485.014.441,14	6.077.359,88	8.716.429,99	5.775.076,93	302.367,39	93.616,33	264.494,32	106.952,56	<b>506.350.738,54</b>	289.281,84	9.554.630,92	516.194.651,30
01/07/2021	30/09/2021	471.267.256,29	3.003.857,47	5.970.124,63	7.784.666,70	173.730,07	33.447,03	186.974,91	127.280,10	<b>488.547.337,20</b>	206.365,57	10.440.762,27	499.194.465,04
01/10/2021	31/12/2021	452.920.319,95	19.105,21	5.702.720,82	11.714.652,67	273.571,65	299,83	122.618,29	183.463,13	<b>470.936.751,55</b>	209.723,06	10.917.381,26	482.063.855,87
01/01/2022	31/03/2022	435.828.137,57	54.886,15	7.399.820,19	11.401.823,69	151.761,48	1.421,64	115.871,87	218.776,90	<b>455.172.499,49</b>	181.144,22	11.183.384,00	466.537.027,71
01/04/2022	30/06/2022	420.523.025,69	4.340.224,98	2.144.684,23	11.417.205,14	263.793,37	42.321,77	49.794,01	259.251,96	<b>439.040.301,15</b>	228.617,37	7.077.342,80	446.346.261,32
01/07/2022	30/09/2022	405.171.443,07	2.843.025,29	2.061.677,60	12.290.608,09	175.704,53	23.714,74	51.024,33	228.774,05	<b>422.845.971,70</b>	174.810,05	7.616.568,22	430.637.349,97



8.2 BPB Portfolio

Collection Period		Outstading Principal				Unpaid Principal Instalments				Outstanding Balance	Unpaid Interest Instalments	Defaulted Claims	Accounting Portfolio
		Perfoming Claims	Late performing Claims (5-30 days delay)	Delinquent Claims (excluding Defaulted Claims)	Forbearance Claims	Perfoming Claims	Late performing Claims (5-30 days delay)	Delinquent Claims (excluding Defaulted Claims)	Forbearance Claims				
12/05/2018	30/09/2018	612.883.710,95	8.351.858,00	2.619.094,75	-	223.864,77	70.206,40	66.754,69	-	<b>624.215.489,56</b>	151.827,05	-	624.367.316,61
01/10/2018	31/12/2018	588.729.127,37	294.903,76	7.184.190,84	4.101.897,63	284.525,12	1.909,13	132.171,48	73.340,70	<b>600.802.066,03</b>	216.141,03	-	601.018.207,06
01/01/2019	31/03/2019	569.508.515,62	77.012,93	9.356.013,12	4.175.093,19	204.504,93	1.159,26	187.908,42	145,14	<b>583.510.352,61</b>	167.396,90	-	583.677.749,51
01/04/2019	30/06/2019	549.880.547,42	4.776.658,93	4.571.301,78	4.174.945,87	394.675,76	70.407,27	171.503,71	147,32	<b>564.040.188,06</b>	258.237,08	225.847,90	564.524.273,04
01/07/2019	30/09/2019	530.007.006,24	3.795.072,38	6.978.411,99	4.174.945,87	166.886,58	40.419,64	236.265,96	-	<b>545.399.008,66</b>	184.833,69	482.225,01	546.066.067,36
01/10/2019	31/12/2019	511.389.256,19	106.747,87	9.369.459,81	4.437.111,37	337.157,52	887,89	252.632,21	3.627,92	<b>525.896.880,78</b>	244.491,79	766.338,09	526.907.710,66
01/01/2020	31/03/2020	486.935.515,15	569.469,00	14.278.195,16	4.388.225,07	324.054,81	2.843,38	335.223,01	36.434,47	<b>506.869.960,05</b>	280.844,13	1.311.635,97	508.462.440,15
01/04/2020	30/06/2020	436.910.828,91	11.948.301,85	33.509.890,64	5.554.329,50	325.055,10	146.422,83	774.102,62	110.053,39	<b>489.278.984,84</b>	574.127,94	1.346.796,85	491.199.909,63
01/07/2020	30/09/2020	445.485.401,65	4.890.951,69	16.232.404,68	5.175.135,31	117.071,00	56.672,95	566.505,72	181.467,66	<b>472.705.610,66</b>	392.440,95	1.858.380,53	474.956.432,14
01/10/2020	31/12/2020	431.919.772,91	110.054,43	17.029.155,39	4.962.682,54	253.415,12	704,19	472.482,48	248.493,96	<b>454.996.761,02</b>	423.089,35	2.662.453,28	458.082.303,65
01/01/2021	31/03/2021	417.604.064,65	93.438,40	13.538.513,35	1.941.221,89	140.083,12	983,00	432.179,35	89.120,43	<b>433.839.604,19</b>	285.295,42	7.610.179,64	441.735.079,25
01/04/2021	30/06/2021	397.651.625,77	5.272.844,95	7.960.568,95	4.787.259,44	274.934,76	84.400,98	242.849,19	91.270,44	<b>416.365.754,48</b>	264.018,65	9.310.928,72	425.940.701,85
01/07/2021	30/09/2021	386.475.911,38	2.526.849,60	5.559.506,54	6.504.951,12	146.303,10	29.363,15	166.509,73	115.760,09	<b>401.525.154,71</b>	184.402,57	10.068.006,84	411.777.564,12
01/10/2021	31/12/2021	371.135.197,93	19.105,21	5.101.790,69	10.077.013,03	243.747,63	299,83	108.852,92	171.803,02	<b>386.857.810,26</b>	193.111,89	10.515.211,23	397.566.133,38
01/01/2022	31/03/2022	357.029.312,32	25.483,90	6.730.901,52	9.788.547,86	127.959,16	1.326,75	98.045,81	201.784,48	<b>374.003.361,80</b>	159.634,73	10.782.117,56	384.945.114,09
01/04/2022	30/06/2022	344.922.046,95	3.740.762,42	2.081.954,17	9.686.415,53	232.261,31	37.164,54	45.383,64	230.615,53	<b>360.976.604,09</b>	207.834,40	6.653.558,82	367.837.997,31
01/07/2022	30/09/2022	332.435.816,81	2.321.726,57	1.918.215,61	10.649.461,78	149.979,50	18.561,80	44.819,53	196.000,77	<b>347.734.582,37</b>	155.447,72	7.125.758,62	355.015.788,71



8.3 CRO Portfolio

Collection Period		Outstanding Principal				Unpaid Principal Instalments				Outstanding Balance	Unpaid Interest Instalments	Defaulted Claims	Accounting Portfolio
		Performing Claims	Late performing Claims (5-30 days delay)	Delinquent Claims (excluding Defaulted Claims)	Forbearance Claims	Performing Claims	Late performing Claims (5-30 days delay)	Delinquent Claims (excluding Defaulted Claims)	Forbearance Claims				
12/05/2018	30/09/2018	134.294.918,87	725.420,75	349.092,91	12.768,65	36.053,89	6.738,00	9.094,31	-	<b>135.434.087,38</b>	18.427,62	-	135.452.515,00
01/10/2018	31/12/2018	129.391.370,96	-	790.094,18	58.427,74	52.146,68	-	18.561,04	-	<b>130.310.600,60</b>	19.868,18	-	130.330.468,78
01/01/2019	31/03/2019	124.283.328,99	60.318,34	734.303,20	57.845,22	43.038,18	534,29	25.463,36	-	<b>125.204.831,58</b>	20.066,36	-	125.224.897,94
01/04/2019	30/06/2019	119.110.834,15	834.127,36	615.982,52	55.240,73	65.722,06	8.836,07	27.206,58	195,08	<b>120.718.144,55</b>	28.348,60	-	120.746.493,15
01/07/2019	30/09/2019	114.892.575,10	737.041,98	465.102,51	219.667,65	32.700,36	9.112,80	13.427,48	-	<b>116.369.627,88</b>	16.406,16	48.747,03	116.434.781,07
01/10/2019	31/12/2019	110.548.430,26	-	1.377.066,00	209.107,12	49.534,00	-	20.159,54	201,42	<b>112.204.498,34</b>	19.018,29	48.848,72	112.272.365,35
01/01/2020	31/03/2020	105.193.796,11	93.787,99	1.516.620,76	490.131,88	57.404,16	647,66	27.168,32	4.567,13	<b>107.384.124,01</b>	30.108,05	49.250,76	107.463.482,82
01/04/2020	30/06/2020	95.306.728,12	2.487.414,85	5.707.732,02	511.056,00	43.848,28	33.741,28	126.193,55	11.971,92	<b>104.228.686,02</b>	71.360,64	168.118,98	104.468.165,64
01/07/2020	30/09/2020	97.718.862,39	552.200,75	1.838.785,38	415.757,87	12.424,17	6.805,52	68.216,34	5.270,80	<b>100.618.323,22</b>	27.114,56	194.573,97	100.840.011,75
01/10/2020	31/12/2020	94.922.746,28	50.335,93	2.041.470,58	136.319,22	22.177,32	316,46	67.827,69	6.360,46	<b>97.247.553,94</b>	27.763,39	195.742,36	97.471.059,69
01/01/2021	31/03/2021	91.174.741,27	-	1.904.594,48	281.698,32	17.989,40	-	50.962,16	2.151,82	<b>93.432.137,45</b>	26.039,72	231.466,23	93.689.643,40
01/04/2021	30/06/2021	87.362.815,37	804.514,93	755.861,04	987.817,49	27.432,63	9.215,35	21.645,13	15.682,12	<b>89.984.984,06</b>	25.263,19	243.702,20	90.253.949,45
01/07/2021	30/09/2021	84.791.344,91	477.007,87	410.618,09	1.279.715,58	27.426,97	4.083,88	20.465,18	11.520,01	<b>87.022.182,49</b>	21.963,00	372.755,43	87.416.900,92
01/10/2021	31/12/2021	81.785.122,02	-	600.930,13	1.637.639,64	29.824,02	-	13.765,37	11.660,11	<b>84.078.941,29</b>	16.611,17	402.170,03	84.497.722,49
01/01/2022	31/03/2022	78.798.825,25	29.402,25	668.918,67	1.613.275,83	23.802,32	94,89	17.826,06	16.992,42	<b>81.169.137,69</b>	21.509,49	401.266,44	81.591.913,62
01/04/2022	30/06/2022	75.600.978,74	599.462,56	62.730,06	1.730.789,61	31.532,06	5.157,23	4.410,37	28.636,43	<b>78.063.697,06</b>	20.782,97	423.783,98	78.508.264,01
01/07/2022	30/09/2022	72.735.626,26	521.298,72	143.461,99	1.641.146,31	25.725,03	5.152,94	6.204,80	32.773,28	<b>75.111.389,33</b>	19.362,33	490.809,60	75.621.561,26



9.1 Total Portfolio performance - Ratios

Collection Period		Delinquent Claims	Delinquent ratio	Delinquent 90 Claims	Delinquent 90 ratio	Defaulted Claims	Gross default ratio	Cumulative Defaulted Claims	Cumulative gross default ratio	Cumulative Recoveries	Cumulative net default ratio	Prepaid Claims	Prepayment ratio
12/05/2018	30/09/2018	3.056.805,31	0,40%	52.676,39	0,01%	-	0,00%	0,00	0,00%	0,00	0,00%	19.484.994,80	2,49%
01/10/2018	31/12/2018	12.358.683,61	1,69%	69.174,23	0,01%	-	0,00%	0,00	0,00%	0,00	0,00%	13.296.681,31	1,79%
01/01/2019	31/03/2019	14.536.771,65	2,05%	89.062,15	0,01%	-	0,00%	0,00	0,00%	0,00	0,00%	9.226.921,65	1,28%
01/04/2019	30/06/2019	9.616.523,59	1,40%	177.845,77	0,03%	216.276,43	0,03%	216.276,43	0,03%	0,00	0,03%	9.851.734,31	1,42%
01/07/2019	30/09/2019	12.087.821,46	1,83%	182.218,27	0,03%	297.878,42	0,07%	514.154,85	0,06%	0,00	0,06%	9.979.572,98	1,48%
01/10/2019	31/12/2019	15.669.365,39	2,46%	193.073,09	0,03%	261.832,60	0,04%	775.987,45	0,10%	20,51	0,10%	11.141.968,12	1,72%
01/01/2020	31/03/2020	21.076.565,80	3,43%	232.781,43	0,04%	637.685,42	0,10%	1.413.672,87	0,18%	108.371,28	0,16%	11.505.048,09	1,84%
01/04/2020	30/06/2020	46.305.329,64	7,80%	656.556,74	0,11%	383.532,33	0,12%	1.797.205,20	0,22%	216.531,22	-0,67%	8.877.943,98	1,47%
01/07/2020	30/09/2020	24.483.543,76	4,27%	578.665,96	0,10%	578.496,48	0,09%	2.375.701,68	0,30%	410.466,92	0,24%	8.511.445,31	1,46%
01/10/2020	31/12/2020	24.964.792,32	4,52%	442.694,87	0,08%	890.154,07	0,14%	3.265.855,75	0,41%	521.317,78	0,34%	9.385.287,26	1,67%
01/01/2021	31/03/2021	18.240.441,80	3,46%	343.047,71	0,07%	5.001.015,52	0,81%	8.266.871,27	1,03%	585.830,25	0,96%	9.924.373,12	1,84%
01/04/2021	30/06/2021	14.862.953,80	2,94%	222.247,28	0,04%	1.836.467,43	0,29%	10.103.338,70	1,26%	777.129,24	1,16%	8.208.727,03	1,59%
01/07/2021	30/09/2021	14.069.046,34	2,88%	166.254,17	0,03%	844.512,35	0,20%	10.947.851,05	1,36%	805.279,60	1,26%	6.786.304,98	1,37%
01/10/2021	31/12/2021	17.723.454,91	3,76%	66.161,94	0,01%	559.342,95	0,10%	11.507.194,00	1,43%	966.810,33	1,31%	5.964.033,51	1,24%
01/01/2022	31/03/2022	19.136.292,65	4,20%	28.071,69	0,01%	519.384,58	0,08%	12.026.578,58	1,50%	1.308.718,69	1,33%	5.563.517,08	1,20%
01/04/2022	30/06/2022	13.870.935,34	3,16%	38.283,55	0,01%	524.577,09	0,11%	12.551.155,67	1,56%	1.482.276,25	1,38%	5.376.418,62	1,20%
01/07/2022	30/09/2022	14.632.084,07	3,46%	34.130,05	0,01%	705.896,97	0,14%	13.257.052,64	1,65%	1.685.924,29	1,44%	5.943.302,14	1,38%



9.2 Portfolio performance - Ratios BPB

Collection Period		Delinquent Claims	Delinquent ratio	Delinquent 90 Claims	Delinquent 90 ratio	Defaulted Claims	Gross default ratio	Cumulative Defaulted Claims	Cumulative gross default ratio	Cumulative Recoveries	Cumulative net default ratio	Prepaid Claims	Prepayment ratio
12/05/2018	30/09/2018	2.685.849,44	0,43%	49.431,82	0,01%	-	0,00%	-	0,00%	0	0,00%	16.251.802,24	2,53%
01/10/2018	31/12/2018	11.491.600,65	1,91%	61.153,20	0,01%	-	0,00%	-	0,00%	0	0,00%	11.103.971,00	1,81%
01/01/2019	31/03/2019	13.719.159,87	2,35%	72.564,36	0,01%	-	0,00%	-	0,00%	0	0,00%	6.865.329,09	1,16%
01/04/2019	30/06/2019	8.917.898,68	1,58%	153.941,01	0,03%	216.276,43	0,03%	216.276,43	0,03%	0	0,03%	8.289.972,56	1,45%
01/07/2019	30/09/2019	11.389.623,82	2,09%	170.977,92	0,03%	250.283,31	0,04%	466.559,74	0,07%	0	0,07%	8.325.807,12	1,50%
01/10/2019	31/12/2019	14.062.831,31	2,67%	187.062,16	0,04%	261.832,60	0,04%	728.392,34	0,11%	20,51	0,11%	9.375.616,80	1,75%
01/01/2020	31/03/2020	19.038.077,71	3,76%	221.799,86	0,04%	636.093,17	0,10%	1.364.485,51	0,21%	108.371,28	0,19%	9.085.338,57	1,76%
01/04/2020	30/06/2020	39.948.376,15	8,16%	572.965,10	0,12%	266.741,02	0,04%	1.631.226,53	0,25%	216.531,22	0,21%	8.159.613,99	1,64%
01/07/2020	30/09/2020	22.155.513,37	4,69%	514.296,71	0,11%	578.496,48	0,09%	2.209.723,01	0,34%	410.329,13	0,27%	6.987.203,92	1,46%
01/10/2020	31/12/2020	22.712.814,37	4,99%	383.420,47	0,08%	890.154,07	0,14%	3.099.877,08	0,47%	521.179,99	0,39%	8.189.704,77	1,77%
01/01/2021	31/03/2021	16.001.035,02	3,69%	309.752,01	0,07%	4.908.998,45	0,74%	8.008.875,53	1,21%	554.488,39	1,13%	8.511.494,31	1,92%
01/04/2021	30/06/2021	13.081.948,02	3,14%	201.717,93	0,05%	1.821.940,35	0,28%	9.830.815,88	1,49%	719.702,31	1,38%	6.931.160,89	1,63%
01/07/2021	30/09/2021	12.346.727,48	3,07%	147.098,19	0,04%	718.333,88	0,11%	10.549.149,76	1,60%	747.852,67	1,49%	5.992.872,45	1,47%
01/10/2021	31/12/2021	15.459.459,66	4,00%	59.630,74	0,02%	528.392,13	0,08%	11.077.541,89	1,68%	904.807,30	1,54%	5.144.465,93	1,31%
01/01/2022	31/03/2022	16.819.279,67	4,50%	19.465,89	0,01%	519.384,58	0,08%	11.596.926,47	1,76%	1.244.828,26	1,57%	4.662.393,32	1,23%
01/04/2022	30/06/2022	12.044.368,87	3,34%	34.064,66	0,01%	468.201,66	0,07%	12.065.128,13	1,83%	1.417.158,68	1,62%	4.359.171,94	1,19%
01/07/2022	30/09/2022	12.808.497,69	3,68%	30.314,10	0,01%	640.793,20	0,10%	12.705.921,33	1,93%	1.620.035,73	1,68%	5.012.539,32	1,42%



### 9.3 Portfolio performance - Ratios CRO

Collection Period		Delinquent Claims	Delinquent ratio	Delinquent 90 Claims	Delinquent 90 ratio	Defaulted Claims	Gross default ratio	Cumulative Defaulted Claims	Cumulative gross default ratio	Cumulative Recoveries	Cumulative net default ratio	Prepaid Claims	Prepayment ratio
12/05/2018	30/09/2018	370.955,87	0,27%	3.244,57	0,00%	0	0,00%	0	0,00%	0	0,00%	3.233.192,56	2,32%
01/10/2018	31/12/2018	867.082,96	0,67%	8.021,03	0,01%	0	0,00%	0	0,00%	0	0,00%	2.192.710,31	1,65%
01/01/2019	31/03/2019	817.611,78	0,65%	16.497,79	0,01%	0	0,00%	0	0,00%	0	0,00%	2.361.592,56	1,85%
01/04/2019	30/06/2019	698.624,91	0,58%	23.904,76	0,02%	0	0,00%	0	0,00%	0	0,00%	1.561.761,75	1,27%
01/07/2019	30/09/2019	698.197,64	0,60%	11.240,35	0,01%	47.595,11	0,03%	47.595,11	0,03%	0	0,03%	1.653.765,86	1,40%
01/10/2019	31/12/2019	1.606.534,08	1,43%	6.010,93	0,01%	-	0,00%	47.595,11	0,03%	0	0,03%	1.766.351,32	1,55%
01/01/2020	31/03/2020	2.038.488,09	1,90%	10.981,57	0,01%	1.592,25	0,00%	49.187,36	0,03%	0	0,03%	2.419.709,52	2,21%
01/04/2020	30/06/2020	6.356.953,49	6,10%	83.591,64	0,08%	116.791,31	0,08%	165.978,67	0,12%	0	0,12%	718.329,99	0,68%
01/07/2020	30/09/2020	2.328.030,39	2,31%	64.369,25	0,06%	-	0,00%	165.978,67	0,12%	137,79	0,12%	1.524.241,39	1,49%
01/10/2020	31/12/2020	2.251.977,95	2,32%	59.274,40	0,06%	-	0,00%	165.978,67	0,12%	137,79	0,12%	1.195.582,49	1,21%
01/01/2021	31/03/2021	2.239.406,78	2,40%	33.295,70	0,04%	92.017,07	0,06%	257.995,74	0,18%	31.341,86	0,16%	1.412.878,81	1,48%
01/04/2021	30/06/2021	1.781.005,78	1,98%	20.529,35	0,02%	14.527,08	0,01%	272.522,82	0,19%	57.426,93	0,15%	1.277.566,14	1,39%
01/07/2021	30/09/2021	1.722.318,86	1,98%	19.155,98	0,02%	126.178,47	0,09%	398.701,29	0,28%	57.426,93	0,24%	793.432,53	0,90%
01/10/2021	31/12/2021	2.263.995,25	2,69%	6.531,20	0,01%	30.950,82	0,02%	429.652,11	0,30%	62.003,03	0,26%	819.567,58	0,96%
01/01/2022	31/03/2022	2.317.012,98	2,85%	8.605,80	0,01%	-	0,00%	429.652,11	0,30%	63.890,43	0,25%	901.123,76	1,09%
01/04/2022	30/06/2022	1.826.566,47	2,34%	4.218,89	0,01%	56.375,43	0,04%	486.027,54	0,34%	65.117,57	0,29%	1.017.246,68	1,28%
01/07/2022	30/09/2022	1.823.586,38	2,43%	3.815,95	0,01%	65.103,77	0,05%	551.131,31	0,38%	65.888,56	0,34%	930.762,82	1,22%



9.4 Total Portfolio performance 2

Collection Period		Outstading Principal of Claims in arrears							Unpaid Principal Instalments of Claims in arrears						
		31 - 60 days	61 - 90 days	91 - 120 days	121 - 150 days	151 - 180 days	over 180 days	Forbearance Claims	31 - 60 days	61 - 90 days	91 - 120 days	121 - 150 days	151 - 180 days	over 180 days	Forbearance Claims
12/05/2018	30/09/2018	63.514,75	1.332.607,06	1.162.499,56	409.566,29	-	-	12.768,65	1.060,51	22.112,10	39.997,92	12.678,47	-	-	-
01/10/2018	31/12/2018	4.532.136,80	1.721.785,40	552.610,47	308.932,80	245.336,45	613.483,10	4.160.325,37	52.626,92	28.931,37	8.926,15	8.453,77	16.014,25	35.780,06	73.340,70
01/01/2019	31/03/2019	6.699.003,99	1.324.424,58	-	516.182,56	405.985,18	1.144.720,01	4.232.938,41	90.735,20	33.574,43	-	13.027,20	12.365,26	63.669,69	145,14
01/04/2019	30/06/2019	44.956,02	1.216.007,13	636.336,71	1.424.829,46	-	1.865.154,98	4.230.186,60	924,35	19.940,17	15.967,85	40.013,58	-	121.864,34	342,40
01/07/2019	30/09/2019	168.294,79	2.576.401,12	1.444.870,42	826.888,82	217.063,58	2.209.995,77	4.394.613,52	2.628,89	64.846,28	32.149,73	20.256,42	10.010,88	119.801,24	-
01/10/2019	31/12/2019	4.112.700,66	1.685.059,94	1.574.005,40	1.039.418,87	448.529,72	1.886.811,22	4.646.218,49	49.931,81	29.786,85	27.974,82	25.251,81	41.690,63	98.155,83	3.829,34
01/01/2020	31/03/2020	10.169.155,32	-	1.681.882,45	1.199.643,68	471.622,80	2.272.511,67	4.878.356,95	129.609,90	-	38.781,42	31.067,34	12.050,61	150.882,06	41.001,60
01/04/2020	30/06/2020	303.892,97	15.471.111,90	15.914.837,32	3.219.810,05	1.118.933,50	3.189.036,92	6.065.385,50	6.162,80	237.576,63	340.256,82	88.169,32	24.729,08	203.401,52	122.025,31
01/07/2020	30/09/2020	96.491,54	2.832.407,45	3.591.598,34	2.017.802,08	3.160.124,71	6.372.765,94	5.590.893,18	1.137,81	54.918,29	102.675,17	56.232,01	100.465,90	319.292,88	186.738,46
01/10/2020	31/12/2020	5.145.611,21	2.719.405,66	1.829.651,58	1.233.716,18	946.938,80	7.195.302,54	5.099.001,76	53.289,17	44.326,13	42.330,65	30.130,52	25.164,17	345.069,53	254.854,42
01/01/2021	31/03/2021	5.838.802,51	2.664.756,38	-	1.080.359,99	875.530,04	4.983.658,91	2.222.920,21	88.414,58	51.679,22	-	34.872,72	22.859,79	285.315,20	91.272,25
01/04/2021	30/06/2021	42.672,46	2.097.580,33	1.719.524,13	2.009.376,88	-	2.847.276,19	5.775.076,93	631,17	41.615,87	36.687,47	45.630,70	-	139.929,11	106.952,56
01/07/2021	30/09/2021	-	1.374.384,17	949.445,77	696.426,14	498.164,60	2.451.703,95	7.784.666,70	-	20.720,74	12.771,49	23.956,51	16.324,34	113.201,83	127.280,10
01/10/2021	31/12/2021	3.108.306,94	1.180.906,47	457.906,70	95.651,98	197.833,30	662.115,43	11.714.652,67	38.267,31	18.189,04	12.373,66	4.222,82	9.017,26	40.548,20	183.463,13
01/01/2022	31/03/2022	5.869.345,98	639.129,37	-	348.578,64	69.219,68	473.546,52	11.401.823,69	71.064,93	16.735,25	-	7.079,54	3.200,72	17.791,43	218.776,90
01/04/2022	30/06/2022	29.115,54	1.076.338,57	560.741,63	216.137,50	-	262.350,99	11.417.205,14	191,48	11.318,98	17.934,36	8.456,06	-	11.893,13	259.251,96
01/07/2022	30/09/2022	137.924,77	1.011.452,41	480.933,35	79.916,63	207.984,07	143.466,37	12.290.608,09	2.284,74	14.609,54	9.480,90	2.667,45	4.886,83	17.094,87	228.774,05





9.5 Portfolio performance 2 BPB

Collection Period		Outstanding Principal of Claims in arrears							Unpaid Principal Instalments of Claims in arrears						
		31 - 60 days	61 - 90 days	91 - 120 days	121 - 150 days	151 - 180 days	over 180 days	Forbearance Claims	31 - 60 days	61 - 90 days	91 - 120 days	121 - 150 days	151 - 180 days	over 180 days	Forbearance Claims
12/05/2018	30/09/2018	-	1.240.040,27	1.124.193,57	254.860,91	-	-	-	-	17.322,87	38.865,39	10.566,43	-	-	-
01/10/2018	31/12/2018	4.115.280,17	1.597.826,80	431.826,96	261.654,15	201.567,80	576.034,96	4.101.897,63	47.160,66	23.857,62	7.721,74	7.453,99	12.187,79	33.789,68	73.340,70
01/01/2019	31/03/2019	6.372.146,67	1.233.637,25	-	405.683,63	405.985,18	938.560,39	4.175.093,19	84.325,33	31.018,73	-	8.231,25	12.365,26	51.967,85	145,14
01/04/2019	30/06/2019	44.956,02	967.116,44	531.659,16	1.362.025,59	-	1.665.544,57	4.174.945,87	924,35	16.638,35	12.910,59	37.171,49	-	103.858,93	147,32
01/07/2019	30/09/2019	111.195,30	2.514.135,74	1.277.868,42	762.979,52	102.237,24	2.209.995,77	4.174.945,87	1.553,44	63.734,60	25.930,63	17.160,14	8.085,91	119.801,24	-
01/10/2019	31/12/2019	2.964.533,85	1.629.584,49	1.561.561,68	1.039.418,87	401.394,30	1.772.966,62	4.437.111,37	36.226,64	29.343,41	26.151,11	25.251,81	40.410,12	95.249,12	3.627,92
01/01/2020	31/03/2020	8.932.671,89	-	1.554.850,60	1.159.387,99	471.622,80	2.159.661,88	4.388.225,07	113.423,15	-	36.006,04	26.762,67	12.050,61	146.980,54	36.434,47
01/04/2020	30/06/2020	212.045,90	13.016.851,32	13.439.780,24	2.720.064,41	941.813,26	3.179.335,51	5.554.329,50	4.871,13	196.266,39	279.670,73	76.421,80	17.125,93	199.746,64	110.053,39
01/07/2020	30/09/2020	96.491,54	2.569.354,17	3.390.215,98	1.369.253,88	3.054.319,25	5.752.769,86	5.175.135,31	1.137,81	51.071,20	92.477,42	37.861,78	96.927,97	287.029,54	181.467,66
01/10/2020	31/12/2020	4.500.949,06	2.603.951,74	1.688.760,75	923.581,65	756.438,51	6.555.473,68	4.962.682,54	46.348,17	42.713,84	39.521,63	22.343,62	21.620,55	299.934,67	248.493,96
01/01/2021	31/03/2021	4.543.880,78	2.635.210,73	-	890.551,78	875.530,04	4.593.340,02	1.941.221,89	71.247,84	51.179,50	-	29.614,86	22.859,79	257.277,36	89.120,43
01/04/2021	30/06/2021	42.672,46	2.042.320,68	1.420.275,75	1.636.647,24	-	2.818.652,82	4.787.259,44	631,17	40.500,09	33.288,76	30.827,51	-	137.601,66	91.270,44
01/07/2021	30/09/2021	-	1.332.468,55	931.679,07	696.426,14	444.037,69	2.154.895,09	6.504.951,12	-	19.411,54	12.296,38	23.956,51	14.075,82	96.769,48	115.760,09
01/10/2021	31/12/2021	2.730.310,97	1.119.749,00	354.543,40	95.651,98	197.833,30	603.702,04	10.077.013,03	32.570,26	16.651,92	9.995,57	4.222,82	9.017,26	36.395,09	171.803,02
01/01/2022	31/03/2022	5.389.695,81	602.491,96	-	348.578,64	69.219,68	320.915,43	9.788.547,86	63.482,16	15.097,76	-	7.079,54	3.200,72	9.185,63	201.784,48
01/04/2022	30/06/2022	-	1.076.338,57	551.607,49	216.137,50	-	237.870,61	9.686.415,53	-	11.318,98	16.211,61	8.456,06	-	9.396,99	230.615,53
01/07/2022	30/09/2022	109.099,02	930.542,12	470.661,51	79.916,63	207.984,07	120.012,26	10.649.461,78	2.091,20	12.414,23	9.187,36	2.667,45	4.886,83	13.572,46	196.000,77



9.6 Portfolio performance 2 CRO

Collection Period		Outstanding Principal of Claims in arrears							Unpaid Principal Instalments of Claims in arrears						
		31 - 60 days	61 - 90 days	91 - 120 days	121 - 150 days	151 - 180 days	over 180 days	Forbearance Claims	31 - 60 days	61 - 90 days	91 - 120 days	121 - 150 days	151 - 180 days	over 180 days	Forbearance Claims
12/05/2018	30/09/2018	63.514,75	92.566,79	38.305,99	154.705,38	-	-	12.768,65	1.060,51	4.789,23	1.132,53	2.112,04	-	-	-
01/10/2018	31/12/2018	416.856,63	123.958,60	120.783,51	47.278,65	43.768,65	37.448,14	58.427,74	5.466,26	5.073,75	1.204,41	999,78	3.826,46	1.990,38	-
01/01/2019	31/03/2019	326.857,32	90.787,33	-	110.498,93	-	206.159,62	57.845,22	6.409,87	2.555,70	-	4.795,95	-	11.701,84	-
01/04/2019	30/06/2019	-	248.890,69	104.677,55	62.803,87	-	199.610,41	55.240,73	-	3.301,82	3.057,26	2.842,09	-	18.005,41	195,08
01/07/2019	30/09/2019	57.099,49	62.265,38	167.002,00	63.909,30	114.826,34	-	219.667,65	1.075,45	1.111,68	6.219,10	3.096,28	1.924,97	-	-
01/10/2019	31/12/2019	1.148.166,81	55.475,45	12.443,72	-	47.135,42	113.844,60	209.107,12	13.705,17	443,44	1.823,71	-	1.280,51	2.906,71	201,42
01/01/2020	31/03/2020	1.236.483,43	-	127.031,85	40.255,69	-	112.849,79	490.131,88	16.186,75	-	2.775,38	4.304,67	-	3.901,52	4.567,13
01/04/2020	30/06/2020	91.847,07	2.454.260,58	2.475.057,08	499.745,64	177.120,24	9.701,41	511.056,00	1.291,67	41.310,24	60.586,09	11.747,52	7.603,15	3.654,88	11.971,92
01/07/2020	30/09/2020	-	263.053,28	201.382,36	648.548,20	105.805,46	619.996,08	415.757,87	-	3.847,09	10.197,75	18.370,23	3.537,93	32.263,34	5.270,80
01/10/2020	31/12/2020	644.662,15	115.453,92	140.890,83	310.134,53	190.500,29	639.828,86	136.319,22	6.941,00	1.612,29	2.809,02	7.786,90	3.543,62	45.134,86	6.360,46
01/01/2021	31/03/2021	1.294.921,73	29.545,65	-	189.808,21	-	390.318,89	281.698,32	17.166,74	499,72	-	5.257,86	-	28.037,84	2.151,82
01/04/2021	30/06/2021	-	55.259,65	299.248,38	372.729,64	-	28.623,37	987.817,49	-	1.115,78	3.398,71	14.803,19	-	2.327,45	15.682,12
01/07/2021	30/09/2021	-	41.915,62	17.766,70	-	54.126,91	296.808,86	1.279.715,58	-	1.309,20	475,11	-	2.248,52	16.432,35	11.520,01
01/10/2021	31/12/2021	377.995,97	61.157,47	103.363,30	-	-	58.413,39	1.637.639,64	5.697,05	1.537,12	2.378,09	-	-	4.153,11	11.660,11
01/01/2022	31/03/2022	479.650,17	36.637,41	-	-	-	152.631,09	1.613.275,83	7.582,77	1.637,49	-	-	-	8.605,80	16.992,42
01/04/2022	30/06/2022	29.115,54	-	9.134,14	-	-	24.480,38	1.730.789,61	191,48	-	1.722,75	-	-	2.496,14	28.636,43
01/07/2022	30/09/2022	28.825,75	80.910,29	10.271,84	-	-	23.454,11	1.641.146,31	193,54	2.195,31	293,54	-	-	3.522,41	32.773,28



10.1 Renegotiations on Claims

Collection Period		Renegotiations according Clause 10 of the Servicing Agreement																	
		BPB and CRO																	
		Spread	%	Extension/Reduction of amortization schedule	%	Sospensioni rate banche	%	"Accolli" BPB	%	"Accolli" CRO	%	"Accolli" Total	%	Repurchase BPB	%	Repurchase CRO	%	Repurchase Total	%
12/05/2018	30/09/2018	6.392.154,28	0,80%	941.189,10	0,12%	1.257.180,75	0,16%	-	0,00%	337.942,50	0,24%	337.942,50	0,04%	-	0,00%	80.868,72	0,06%	80.868,72	0,01%
01/10/2018	31/12/2018	11.209.979,22	1,40%	2.018.941,57	0,25%	2.453.141,73	0,31%	-	0,00%	784.505,77	0,58%	784.505,77	0,10%	-	0,00%	819.602,17	0,57%	819.602,17	0,10%
01/01/2019	31/03/2019	17.827.454,80	2,22%	3.839.486,51	0,48%	12.574.284,04	1,57%	-	0,00%	1.019.594,43	0,78%	1.019.594,43	0,13%	-	0,00%	819.602,17	0,57%	819.602,17	0,10%
01/04/2019	30/06/2019	25.789.315,13	3,21%	4.541.191,65	0,57%	16.480.606,83	2,05%	-	0,00%	1.202.267,27	0,96%	1.202.267,27	0,15%	738.733,45	0,11%	202.455,67	0,14%	941.189,12	0,12%
01/07/2019	30/09/2019	29.403.798,79	3,66%	4.996.999,17	0,62%	17.562.280,04	2,19%	12.948,43	0,00%	1.202.267,27	0,84%	1.215.215,70	0,15%	738.733,45	0,11%	202.455,67	0,14%	941.189,12	0,12%
01/10/2019	31/12/2019	35.502.968,80	4,42%	5.653.152,37	0,70%	18.521.880,86	2,31%	12.948,43	0,00%	1.346.453,01	0,94%	1.359.401,44	0,17%	760.491,43	0,12%	202.455,67	0,14%	962.947,10	0,12%
01/01/2020	31/03/2020	42.259.758,63	5,26%	5.922.543,47	0,74%	19.345.614,17	2,41%	1.346.453,01	0,20%	12.948,43	0,01%	1.359.401,44	0,17%	202.455,67	0,03%	760.491,43	0,53%	962.947,10	0,12%
01/04/2020	30/06/2020	44.353.960,34	5,52%	6.223.183,05	0,78%	21.406.388,11	2,67%	-	0,00%	1.416.606,98	0,99%	1.416.606,98	0,18%	-	0,00%	962.947,10	0,67%	962.947,10	0,12%
01/07/2020	30/09/2020	47.454.470,86	5,91%	6.665.764,63	0,83%	28.074.726,47	3,50%	-	0,00%	1.416.606,98	1,36%	1.416.606,98	0,18%	-	0,00%	962.947,10	0,67%	962.947,10	0,12%
01/10/2020	31/12/2020	51.695.878,53	6,44%	7.668.407,48	0,96%	36.480.282,32	4,54%	840.028,16	0,13%	679.704,14	0,47%	1.519.732,30	0,19%	760.491,43	0,12%	202.455,67	0,14%	962.947,10	0,12%
01/01/2021	31/03/2021	57.651.981,72	7,18%	9.225.119,90	1,15%	45.721.016,02	5,69%	901.418,15	0,14%	679.704,14	0,47%	1.581.122,29	0,20%	760.491,43	0,12%	471.867,82	0,33%	1.232.359,25	0,15%
01/04/2021	30/06/2021	62.511.746,49	7,79%	10.803.995,38	1,35%	48.328.878,69	6,02%	1.348.714,51	0,20%	679.704,14	0,47%	2.028.418,65	0,25%	977.275,86	0,15%	471.867,82	0,33%	1.449.143,68	0,18%
01/07/2021	30/09/2021	65.883.723,40	8,21%	12.197.206,42	1,52%	51.444.040,47	6,41%	1.417.255,18	0,21%	781.425,65	0,54%	2.198.680,83	0,27%	1.095.034,25	0,17%	471.867,82	0,33%	1.566.902,07	0,20%
01/10/2021	31/12/2021	67.385.622,54	8,39%	13.465.838,64	1,68%	52.200.907,85	6,50%	1.459.156,32	0,22%	861.263,62	0,60%	2.320.419,94	0,29%	1.593.729,15	0,24%	471.867,82	0,33%	2.065.596,97	0,26%
01/01/2022	31/03/2022	69.745.789,67	8,69%	14.061.460,20	1,75%	52.759.388,12	6,57%	1.518.222,09	0,23%	861.263,62	0,60%	2.379.485,71	0,30%	1.593.729,15	0,24%	471.867,82	0,33%	2.065.596,97	0,26%
01/04/2022	30/06/2022	71.931.296,49	8,96%	14.420.339,97	1,80%	53.447.126,83	6,66%	1.518.222,09	0,23%	861.263,62	0,60%	2.379.485,71	0,30%	1.636.458,21	0,25%	471.867,82	0,33%	2.108.326,03	0,26%
01/07/2022	30/09/2022	72.968.417,43	9,09%	14.420.339,97	1,80%	53.510.164,37	6,66%	1.518.222,09	0,23%	861.263,62	0,60%	2.379.485,71	0,30%	1.710.446,74	0,26%	510.987,12	0,36%	2.221.433,86	0,28%



## 11. Collateralisation

Collection Period		Interest Period		Principal Amount Outstanding					Collateralisation		
				Class A Notes	Class B Notes	Class J1 Notes	Class J2 Notes	Notes (c)=(a)+(b)	Portfolio (d)	Balance of the Liquidity Reserve Account (e)	Total (g)=(d)+(e)
12/05/2018	30/09/2018	14/06/2018	31/10/2018	635.034.616,63	48.299.000,00	77.534.000,00	16.911.000,00	777.778.616,63	759.649.576,94	21.976.080,00	781.625.656,94
01/10/2018	31/12/2018	31/10/2018	31/01/2019	601.469.985,62	48.299.000,00	77.534.000,00	16.911.000,00	744.213.985,62	731.112.666,63	20.500.008,50	751.612.675,13
01/01/2019	31/03/2019	31/01/2019	30/04/2019	574.782.594,36	48.299.000,00	77.534.000,00	16.911.000,00	717.526.594,36	708.715.184,19	19.493.069,57	728.208.253,76
01/04/2019	30/06/2019	30/04/2019	31/07/2019	546.969.520,53	48.299.000,00	77.534.000,00	16.911.000,00	689.713.520,53	684.758.332,61	18.692.447,83	703.450.780,44
01/07/2019	30/09/2019	31/07/2019	31/10/2019	520.660.934,24	48.299.000,00	77.534.000,00	16.911.000,00	663.404.934,24	661.768.636,54	17.858.055,62	679.626.692,16
01/10/2019	31/12/2019	31/10/2019	31/01/2020	492.484.159,83	48.299.000,00	77.534.000,00	16.911.000,00	635.228.159,83	638.101.379,12	17.068.798,03	655.170.177,15
01/01/2020	31/03/2020	31/01/2020	30/04/2020	465.506.457,74	48.299.000,00	77.534.000,00	16.911.000,00	608.250.457,74	614.254.084,06	16.223.494,79	630.477.578,85
01/04/2020	30/06/2020	30/04/2020	31/07/2020	441.878.268,53	48.299.000,00	77.534.000,00	16.911.000,00	584.622.268,53	593.507.670,86	15.414.163,73	608.921.834,59
01/07/2020	30/09/2020	31/07/2020	02/11/2020	419.519.571,56	48.299.000,00	77.534.000,00	16.911.000,00	562.263.571,56	573.323.933,88	14.705.318,06	588.029.251,94
01/10/2020	31/12/2020	02/11/2020	01/02/2021	396.126.681,60	48.299.000,00	77.534.000,00	16.911.000,00	538.870.681,60	552.244.314,96	14.034.557,15	566.278.872,11
01/01/2021	31/03/2021	01/02/2021	30/04/2021	373.041.381,09	48.299.000,00	77.534.000,00	16.911.000,00	515.785.381,09	527.271.741,64	13.332.770,45	540.604.512,09
01/04/2021	30/06/2021	30/04/2021	02/08/2021	350.776.511,19	48.299.000,00	77.534.000,00	16.911.000,00	493.520.511,19	506.350.738,54	12.640.211,43	518.990.949,97
01/07/2021	30/09/2021	02/08/2021	02/11/2021	331.171.346,69	48.299.000,00	77.534.000,00	16.911.000,00	473.915.346,69	488.547.337,20	11.972.265,34	500.519.602,54
01/10/2021	31/12/2021	02/11/2021	31/01/2022	311.227.331,57	48.299.000,00	77.534.000,00	16.911.000,00	453.971.331,57	470.936.751,55	11.384.110,40	482.320.861,95
01/01/2022	31/03/2022	31/01/2022	03/05/2022	293.256.633,34	48.299.000,00	77.534.000,00	16.911.000,00	436.000.633,34	455.172.499,49	10.785.789,95	465.958.289,44
01/04/2022	30/06/2022	03/05/2022	01/08/2022	271.132.249,15	48.299.000,00	77.534.000,00	16.911.000,00	413.876.249,15	439.040.301,15	10.246.669,00	449.286.970,15
01/07/2022	30/09/2022	01/08/2022	31/10/2022	253.118.568,39	48.299.000,00	77.534.000,00	16.911.000,00	395.862.568,39	422.845.971,70	9.582.937,47	432.428.909,17

