

# 2019 Popolare Bari SME S.r.l.

## Investors Report

€ 681.378.000,00 Class A1 Mortgage Backed Floating Rate Notes due May 2059

€ 66.361.000,00 Class A1 Mortgage Backed Floating Rate Notes due May 2059

€ 396.272.000,00 Class J1 Mortgage Backed Floating Rate and Additional Return Notes due May 2059

€ 57.819.000,00 Class J2 Mortgage Backed Floating Rate and Additional Return Notes due May 2059

### Contacts

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### Reporting Dates

|                   |            |            |
|-------------------|------------|------------|
| Collection Period | 01/08/2022 | 30/09/2022 |
| Interest Period   | 31/08/2022 | 26/10/2022 |
| Payment Date      | 26/10/2022 |            |

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



## 1. Transaction overview

### Principal Parties

|                                   |   |
|-----------------------------------|---|
| Issuer                            | 2019 Popolare Bari SME S.r.l.                               |
| Originator                        | Banca Popolare di Bari S.p.A.                               |
| Originator                        | Cassa Di Risparmio Di Orvieto S.p.A.                        |
| Servicer                          | Banca Popolare di Bari S.p.A.                               |
| Servicer                          | Cassa Di Risparmio Di Orvieto S.p.A.                        |
| Master Servicer                   | Banca Popolare di Bari S.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.                                       |

### Contact Details

|                                 |  |
|---------------------------------|--|
| Principal Paying Agent          | milan.bp2s.cts.debt@bnpparibas.com     |
| Transaction Bank and Agent Bank | milan.bp2s.cts.debt@bnpparibas.com     |
| Servicer                        | uff.sviluppoconsulenza@popolarebari.it |

### Current Rating

|                        |  |
|------------------------|--|
| Principal Paying Agent | Standard & Poor's - Fitch - Moody's<br>A+ - A+ - Aa3 |
| Account Bank           | A+ - A+ - Aa3  |

### Main definitions

|                         |   |
|-------------------------|---|
| Payment Date            | means the last Business Day of February, May, August and November in each year.   |
| 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.   |
| 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 A1 Notes                 | Class A2 Notes                 | Class J1 Notes                | Class J2 Notes                |
|---------------------------------------|--------------------------------|--------------------------------|-------------------------------|-------------------------------|
| Principal Amount Outstanding on Issue | 681.378.000                    | 66.361.000                     | 396.272.000                   | 57.819.000                    |
| Currency                              | Euro                           | Euro                           | Euro                          | Euro                          |
| Final Maturity Date                   | 30-May-59                      | 30-May-59                      | 30-May-59                     | 30-May-59                     |
| Listing                               | Milano                         | Milano                         | Milano                        | Milano                        |
| ISIN code                             | IT0005381121                   | IT0005381139                   | IT0005381147                  | IT0005381154                  |
| 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                                | 0,4%                           | 0,7%                           | 0%                            | 0%                            |
| Payment frequency                     | Quarterly                      | Quarterly                      | Quarterly                     | Quarterly                     |

LEI: 81560050FAF1DB725C41

### 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 Portfolio: Euro 1.034.119.132,89

CRO Portfolio: Euro 150.885.188,25

Total Portfolio: Euro 1.185.004.321,14

Transfer Date: 1st August 2019

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 A1 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 |
| 08/08/2019      | 29/11/2019 | 29/11/2019 | 681.378.000,00        | -               | 0,012%        | 113  | 25.665,24  | 62.084.951,07  | 25.665,24  | 619.293.048,93        | -               | 0,90888324  |
| 29/11/2019      | 28/02/2020 | 28/02/2020 | 619.293.048,93        | -               | 0,000%        | 91   | -          | 59.446.062,63  | -          | 559.846.986,30        | -               | 0,82163936  |
| 28/02/2020      | 29/05/2020 | 29/05/2020 | 559.846.986,30        | -               | 0,000%        | 91   | -          | 31.367.270,84  | -          | 528.479.715,46        | -               | 0,77560431  |
| 29/05/2020      | 31/08/2020 | 31/08/2020 | 528.479.715,46        | -               | 0,120%        | 94   | 165.590,31 | 168.647.009,50 | 165.590,31 | 359.832.705,96        | -               | 0,52809557  |
| 31/08/2020      | 30/11/2020 | 30/11/2020 | 359.832.705,96        | -               | 0,000%        | 91   | -          | 47.366.404,07  | -          | 312.466.301,89        | -               | 0,45857996  |
| 30/11/2020      | 26/02/2021 | 26/02/2021 | 312.466.301,89        | -               | 0,000%        | 88   | -          | 34.068.487,20  | -          | 278.397.814,69        | -               | 0,40858057  |
| 26/02/2021      | 31/05/2021 | 31/05/2021 | 278.397.814,69        | -               | 0,000%        | 94   | -          | 28.735.762,70  | -          | 249.662.051,99        | -               | 0,36640756  |
| 31/05/2021      | 31/08/2021 | 31/08/2021 | 249.662.051,99        | -               | 0,000%        | 92   | -          | 36.944.920,16  | -          | 212.717.131,83        | -               | 0,31218667  |
| 31/08/2021      | 30/11/2021 | 30/11/2021 | 212.717.131,83        | -               | 0,000%        | 91   | -          | 28.720.666,64  | -          | 183.996.465,19        | -               | 0,27003581  |
| 30/11/2021      | 28/02/2022 | 28/02/2022 | 183.996.465,19        | -               | 0,000%        | 90   | -          | 41.944.710,36  | -          | 142.051.754,83        | -               | 0,20847716  |
| 28/02/2022      | 31/05/2022 | 31/05/2022 | 142.051.754,83        | -               | 0,000%        | 92   | -          | 38.622.628,06  | -          | 103.429.126,77        | -               | 0,15179405  |
| 31/05/2022      | 31/08/2022 | 31/08/2022 | 103.429.126,77        | -               | 0,032%        | 92   | 8.458,20   | 43.896.464,85  | 8.458,20   | 59.532.661,92         | -               | 0,08737097  |
| 31/08/2022      | 26/10/2022 | 26/10/2022 | 59.532.661,92         | -               | 0,982%        | 56   | 90.939,45  | 59.532.661,92  | 90.939,45  | -                     | -               | 0,00000000  |



### 3.2 Class A2 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 |
| 08/08/2019      | 29/11/2019 | 29/11/2019 | 66.361.000,00         | -               | 0,312%        | 113  | 64.989,54  | -             | 64.989,54  | 66.361.000,00         | -               | 1,00000000  |
| 29/11/2019      | 28/02/2020 | 28/02/2020 | 66.361.000,00         | -               | 0,300%        | 91   | 50.323,76  | -             | 50.323,76  | 66.361.000,00         | -               | 1,00000000  |
| 28/02/2020      | 29/05/2020 | 29/05/2020 | 66.361.000,00         | -               | 0,277%        | 91   | 46.465,60  | -             | 46.465,60  | 66.361.000,00         | -               | 1,00000000  |
| 29/05/2020      | 31/08/2020 | 31/08/2020 | 66.361.000,00         | -               | 0,420%        | 94   | 72.775,90  | -             | 72.775,90  | 66.361.000,00         | -               | 1,00000000  |
| 31/08/2020      | 30/11/2020 | 30/11/2020 | 66.361.000,00         | -               | 0,223%        | 91   | 37.407,33  | -             | 37.407,33  | 66.361.000,00         | -               | 1,00000000  |
| 30/11/2020      | 26/02/2021 | 26/02/2021 | 66.361.000,00         | -               | 0,172%        | 88   | 27.901,11  | -             | 27.901,11  | 66.361.000,00         | -               | 1,00000000  |
| 26/02/2021      | 31/05/2021 | 31/05/2021 | 66.361.000,00         | -               | 0,161%        | 94   | 27.897,43  | -             | 27.897,43  | 66.361.000,00         | -               | 1,00000000  |
| 31/05/2021      | 31/08/2021 | 31/08/2021 | 66.361.000,00         | -               | 0,160%        | 92   | 27.134,28  | -             | 27.134,28  | 66.361.000,00         | -               | 1,00000000  |
| 31/08/2021      | 30/11/2021 | 30/11/2021 | 66.361.000,00         | -               | 0,150%        | 91   | 25.161,88  | -             | 25.161,88  | 66.361.000,00         | -               | 1,00000000  |
| 30/11/2021      | 28/02/2022 | 28/02/2022 | 66.361.000,00         | -               | 0,128%        | 90   | 21.235,52  | -             | 21.235,52  | 66.361.000,00         | -               | 1,00000000  |
| 28/02/2022      | 31/05/2022 | 31/05/2022 | 66.361.000,00         | -               | 0,170%        | 92   | 28.830,17  | -             | 28.830,17  | 66.361.000,00         | -               | 1,00000000  |
| 31/05/2022      | 31/08/2022 | 31/08/2022 | 66.361.000,00         | -               | 0,332%        | 92   | 56.303,62  | -             | 56.303,62  | 66.361.000,00         | -               | 1,00000000  |
| 31/08/2022      | 26/10/2022 | 26/10/2022 | 66.361.000,00         | -               | 1,282%        | 56   | 132.338,58 | 66.361.000,00 | 132.338,58 | -                     | -               | 0,00000000  |



### 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 |
| 08/08/2019      | 29/11/2019 | 29/11/2019 | 396.272.000,00        | -               | 0,000%        | 113  | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 29/11/2019      | 28/02/2020 | 28/02/2020 | 396.272.000,00        | -               | 0,000%        | 91   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 28/02/2020      | 29/05/2020 | 29/05/2020 | 396.272.000,00        | -               | 0,000%        | 91   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 29/05/2020      | 31/08/2020 | 31/08/2020 | 396.272.000,00        | -               | 0,000%        | 94   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 31/08/2020      | 30/11/2020 | 30/11/2020 | 396.272.000,00        | -               | 0,000%        | 91   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 30/11/2020      | 26/02/2021 | 26/02/2021 | 396.272.000,00        | -               | 0,000%        | 88   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 26/02/2021      | 31/05/2021 | 31/05/2021 | 396.272.000,00        | -               | 0,000%        | 94   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 31/05/2021      | 31/08/2021 | 31/08/2021 | 396.272.000,00        | -               | 0,000%        | 92   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 31/08/2021      | 30/11/2021 | 30/11/2021 | 396.272.000,00        | -               | 0,000%        | 91   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 30/11/2021      | 28/02/2022 | 28/02/2022 | 396.272.000,00        | -               | 0,000%        | 90   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 28/02/2022      | 31/05/2022 | 31/05/2022 | 396.272.000,00        | -               | 0,000%        | 92   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 31/05/2022      | 31/08/2022 | 31/08/2022 | 396.272.000,00        | -               | 0,000%        | 92   | -          | -              | -          | 396.272.000,00        | -               | 1,00000000  |
| 31/08/2022      | 26/10/2022 | 26/10/2022 | 396.272.000,00        | -               | 0,582%        | 56   | 358.758,25 | 396.272.000,00 | 358.758,25 | -                     | -               | 0,00000000  |



### 3.4 Class J2 Notes

| Interest Period |            | Payment Date | Before payments       |                 | Accrued       |      |           | Payments      |           | After payments        |                 |             |
|-----------------|------------|--------------|-----------------------|-----------------|---------------|------|-----------|---------------|-----------|-----------------------|-----------------|-------------|
|                 |            |              | Outstanding Principal | Unpaid Interest | Interest Rate | Days | Interest  | Principal     | Interest  | Outstanding Principal | Unpaid Interest | Pool factor |
| 08/08/2019      | 29/11/2019 | 29/11/2019   | 57.819.000,00         | -               | 0,000%        | 113  | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 29/11/2019      | 28/02/2020 | 28/02/2020   | 57.819.000,00         | -               | 0,000%        | 91   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 28/02/2020      | 29/05/2020 | 29/05/2020   | 57.819.000,00         | -               | 0,000%        | 91   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 29/05/2020      | 31/08/2020 | 31/08/2020   | 57.819.000,00         | -               | 0,000%        | 94   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 31/08/2020      | 30/11/2020 | 30/11/2020   | 57.819.000,00         | -               | 0,000%        | 91   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 30/11/2020      | 26/02/2021 | 26/02/2021   | 57.819.000,00         | -               | 0,000%        | 88   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 26/02/2021      | 31/05/2021 | 31/05/2021   | 57.819.000,00         | -               | 0,000%        | 94   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 31/05/2021      | 31/08/2021 | 31/08/2021   | 57.819.000,00         | -               | 0,000%        | 92   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 31/08/2021      | 30/11/2021 | 30/11/2021   | 57.819.000,00         | -               | 0,000%        | 91   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 30/11/2021      | 28/02/2022 | 28/02/2022   | 57.819.000,00         | -               | 0,000%        | 90   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 28/02/2022      | 31/05/2022 | 31/05/2022   | 57.819.000,00         | -               | 0,000%        | 92   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 31/05/2022      | 31/08/2022 | 31/08/2022   | 57.819.000,00         | -               | 0,000%        | 92   | -         | -             | -         | 57.819.000,00         | -               | 1,00000000  |
| 31/08/2022      | 26/10/2022 | 26/10/2022   | 57.819.000,00         | -               | 0,582%        | 56   | 52.345,47 | 57.819.000,00 | 52.345,47 | -                     | -               | 0,00000000  |



#### 4.1 Collections and Recoveries Total Portfolio

| Collection Period |            | Instalments   |              | Late charges | Prepayments   | Other     | Recoveries on Defaulted Receivables | Other Payments under the Tranfer and the Servicing Agreements | Total Collections and Recoveries |
|-------------------|------------|---------------|--------------|--------------|---------------|-----------|-------------------------------------|---|----------------------------------|
|                   |            | Principal     | Interest     |              |               |           |                                     |   |                                  |
| 24/07/2019        | 31/10/2019 | 44.448.210,95 | 7.986.018,15 | 15.028,97    | 8.836.994,84  | 77.213,79 | -                                   | 1.206.781,99  | <b>62.570.248,69</b>             |
| 01/11/2019        | 31/01/2020 | 40.942.296,11 | 8.110.725,81 | 17.297,78    | 7.446.261,01  | 60.973,08 | -                                   | 3.166.886,52  | <b>59.744.440,31</b>             |
| 01/02/2020        | 30/04/2020 | 23.325.730,55 | 3.874.794,71 | 19.969,75    | 4.349.367,08  | 44.392,93 | -                                   | -   | <b>31.614.255,02</b>             |
| 01/05/2020        | 31/07/2020 | 15.423.335,77 | 2.796.788,09 | 30.126,35    | 14.365.906,82 | 26.897,47 | -                                   | 136.470.399,63  | <b>169.113.454,13</b>            |
| 01/08/2020        | 31/10/2020 | 11.374.786,61 | 1.731.907,43 | 20.300,43    | 33.703.955,16 | 20.791,98 | 6.000,00                            | 895.346,95  | <b>47.753.088,56</b>             |
| 01/11/2020        | 31/01/2021 | 12.730.091,94 | 2.393.424,82 | 6.914,36     | 19.084.426,86 | 27.133,89 | 33.703,64                           | 17.557,57   | <b>34.293.253,08</b>             |
| 01/02/2021        | 30/04/2021 | 13.097.253,12 | 1.834.534,06 | 208.179,31   | 12.582.335,02 | 19.768,38 | 16.618,50                           | 1.161.589,65  | <b>28.920.278,04</b>             |
| 01/05/2021        | 31/07/2021 | 15.579.474,88 | 2.944.747,84 | 6.269,00     | 14.320.575,48 | 25.484,30 | 615.515,61                          | 3.691.481,82  | <b>37.183.548,93</b>             |
| 01/08/2021        | 31/10/2021 | 17.157.783,87 | 4.235.637,57 | 5.579,47     | 6.840.909,26  | 33.932,67 | 93.149,52                           | 572.495,76  | <b>28.939.488,12</b>             |
| 01/11/2021        | 31/01/2022 | 23.869.233,05 | 5.417.380,04 | 4.899,55     | 11.662.356,39 | 35.977,85 | 292.387,78                          | 882.247,54  | <b>42.164.482,20</b>             |
| 01/02/2022        | 30/04/2022 | 23.009.540,24 | 3.747.054,12 | 6.864,75     | 11.465.582,54 | 31.051,83 | 34.566,25                           | 549.496,81  | <b>38.844.156,54</b>             |
| 01/05/2022        | 31/07/2022 | 25.865.295,84 | 4.731.137,16 | 6.290,64     | 12.316.681,35 | 32.703,06 | 156.639,57                          | 1.102.814,11  | <b>44.211.561,73</b>             |
| 01/08/2022        | 30/09/2022 | 14.270.166,27 | 2.500.473,49 | 5.651,62     | 6.665.096,54  | 45.811,48 | 24.527,74                           | 11.252,06   | <b>23.522.979,20</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 | Total Collections and Recoveries |
|-------------------|------------|---------------|--------------|--------------|---------------|-----------|-------------------------------------|--|----------------------------------|
|                   |            | Principal     | Interest     |              |               |           |                                     |  |                                  |
| 24/07/2019        | 31/10/2019 | 36.307.948,77 | 7.067.304,42 | 13.711,97    | 7.334.672,45  | 63.752,38 | -                                   | 629.123,14   | <b>51.416.513,13</b>             |
| 01/11/2019        | 31/01/2020 | 33.749.279,38 | 7.235.049,58 | 16.498,38    | 6.560.669,82  | 51.136,04 | -                                   | 3.144.723,75   | <b>50.757.356,95</b>             |
| 01/02/2020        | 30/04/2020 | 19.385.300,66 | 3.455.806,38 | 19.407,34    | 4.048.930,44  | 37.622,37 | -                                   | -  | <b>26.947.067,19</b>             |
| 01/05/2020        | 31/07/2020 | 12.311.430,30 | 2.377.060,85 | 28.770,01    | 13.192.531,98 | 22.125,73 | -                                   | 136.470.399,63   | <b>164.402.318,50</b>            |
| 01/08/2020        | 31/10/2020 | 9.203.866,67  | 1.476.257,74 | 19.930,16    | 32.148.090,54 | 17.357,08 | 6.000,00                            | -  | <b>42.871.502,19</b>             |
| 01/11/2020        | 31/01/2021 | 10.019.764,02 | 1.999.526,79 | 5.375,65     | 17.047.463,32 | 23.499,83 | 33.703,64                           | 17.557,57  | <b>29.146.890,82</b>             |
| 01/02/2021        | 30/04/2021 | 10.948.304,69 | 1.580.534,45 | 207.468,41   | 11.778.814,68 | 16.232,98 | 16.618,50                           | 907.828,67   | <b>25.455.802,38</b>             |
| 01/05/2021        | 31/07/2021 | 12.759.840,97 | 2.577.071,76 | 5.620,96     | 13.419.779,92 | 20.684,40 | 615.515,61                          | 252.365,51   | <b>29.650.879,13</b>             |
| 01/08/2021        | 31/10/2021 | 14.063.726,32 | 3.749.751,29 | 4.703,00     | 5.901.770,51  | 26.540,07 | 93.149,52                           | 571.734,21   | <b>24.411.374,92</b>             |
| 01/11/2021        | 31/01/2022 | 20.256.266,51 | 4.857.460,32 | 3.989,96     | 10.578.899,35 | 28.861,21 | 282.833,41                          | 469.480,87   | <b>36.477.791,63</b>             |
| 01/02/2022        | 30/04/2022 | 19.615.119,19 | 3.313.487,04 | 6.124,17     | 9.007.433,31  | 26.120,23 | 27.167,20                           | 304.986,46   | <b>32.300.437,60</b>             |
| 01/05/2022        | 31/07/2022 | 22.084.942,26 | 4.218.585,67 | 5.110,53     | 11.517.254,29 | 25.868,24 | 93.178,54                           | 599.229,08   | <b>38.544.168,61</b>             |
| 01/08/2022        | 30/09/2022 | 12.004.605,79 | 2.218.478,92 | 5.379,92     | 6.017.274,62  | 42.723,28 | 8.715,29                            | 11.252,06  | <b>20.308.429,88</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 | Total Collections and Recoveries |
|-------------------|------------|--------------|------------|--------------|--------------|-----------|-------------------------------------|--|----------------------------------|
|                   |            | Principal    | Interest   |              |              |           |                                     |  |                                  |
| 24/07/2019        | 31/10/2019 | 8.140.262,18 | 918.713,73 | 1.317,00     | 1.502.322,39 | 13.461,41 | -                                   | 577.658,85   | <b>11.153.735,56</b>             |
| 01/11/2019        | 31/01/2020 | 7.193.016,73 | 875.676,23 | 799,40       | 885.591,19   | 9.837,04  | -                                   | 22.162,77  | <b>8.987.083,36</b>              |
| 01/02/2020        | 30/04/2020 | 3.940.429,89 | 418.988,33 | 562,41       | 300.436,64   | 6.770,56  | -                                   | -  | <b>4.667.187,83</b>              |
| 01/05/2020        | 31/07/2020 | 3.111.905,47 | 419.727,24 | 1.356,34     | 1.173.374,84 | 4.771,74  | -                                   | -  | <b>4.711.135,63</b>              |
| 01/08/2020        | 31/10/2020 | 2.170.919,94 | 255.649,69 | 370,27       | 1.555.864,62 | 3.434,90  | -                                   | 895.346,95   | <b>4.881.586,37</b>              |
| 01/11/2020        | 31/01/2021 | 2.710.327,92 | 393.898,03 | 1.538,71     | 2.036.963,54 | 3.634,06  | -                                   | -  | <b>5.146.362,26</b>              |
| 01/02/2021        | 30/04/2021 | 2.148.948,43 | 253.999,61 | 710,90       | 803.520,34   | 3.535,40  | -                                   | 253.760,98   | <b>3.464.475,66</b>              |
| 01/05/2021        | 31/07/2021 | 2.819.633,91 | 367.676,08 | 648,04       | 900.795,56   | 4.799,90  | -                                   | 3.439.116,31   | <b>7.532.669,80</b>              |
| 01/08/2021        | 31/10/2021 | 3.094.057,55 | 485.886,28 | 876,47       | 939.138,75   | 7.392,60  | -                                   | 761,55   | <b>4.528.113,20</b>              |
| 01/11/2021        | 31/01/2022 | 3.612.966,54 | 559.919,72 | 909,59       | 1.083.457,04 | 7.116,64  | 9.554,37                            | 412.766,67   | <b>5.686.690,57</b>              |
| 01/02/2022        | 30/04/2022 | 3.394.421,05 | 433.567,08 | 740,58       | 2.458.149,23 | 4.931,60  | 7.399,05                            | 244.510,35   | <b>6.543.718,94</b>              |
| 01/05/2022        | 31/07/2022 | 3.780.353,58 | 512.551,49 | 1.180,11     | 799.427,06   | 6.834,82  | 63.461,03                           | 503.585,03   | <b>5.667.393,12</b>              |
| 01/08/2022        | 30/09/2022 | 2.265.560,48 | 281.994,57 | 271,70       | 647.821,92   | 3.088,20  | 15.812,45                           | -  | <b>3.214.549,32</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 | Any amounts retained in the Payments Account in accordance with Clause 6.3.2 (ii) of the CAMPA | 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 | Issuer Available Funds |
|-------------------|------------|---|---|--|-------------------|--|---|--|--|---|------------------------|
| 24/07/2019        | 31/10/2019 | 61.363.466,70   | -   | -  | 16.824.127,50     | -  | 1.206.781,99  | -  | -  | 1.185,64  | <b>79.395.561,83</b>   |
| 01/11/2019        | 31/01/2020 | 56.577.553,79   | 293.410,81  | -  | 16.824.127,50     | (44,00)  | 2.873.475,71  | -  | -  | 6.147,24  | <b>76.574.671,05</b>   |
| 01/02/2020        | 30/04/2020 | 31.614.255,02   | -   | -  | 16.824.127,50     | -  | -   | -  | -  | 41,17   | <b>48.438.423,69</b>   |
| 01/05/2020        | 31/07/2020 | 32.643.054,50   | -   | -  | 16.824.127,50     | -  | 136.470.399,63  | -  | -  | 55,75   | <b>185.937.637,38</b>  |
| 01/08/2020        | 31/10/2020 | 46.857.741,61   | -   | -  | 16.824.127,50     | -  | 895.346,95  | -  | -  | 55,20   | <b>64.577.271,26</b>   |
| 01/11/2020        | 31/01/2021 | 34.275.695,51   | 17.557,57   | -  | 16.824.127,50     | (50,00)  | -   | -  | -  | 7,35  | <b>51.117.337,93</b>   |
| 01/02/2021        | 30/04/2021 | 27.758.688,39   | -   | -  | 16.824.127,50     | -  | 1.161.589,65  | -  | -  | 34,64   | <b>45.744.440,18</b>   |
| 01/05/2021        | 31/07/2021 | 33.492.067,11   | -   | -  | 16.824.127,50     | -  | 3.691.481,82  | -  | -  | 9,08  | <b>54.007.685,51</b>   |
| 01/08/2021        | 31/10/2021 | 28.366.992,36   | 761,55  | -  | 16.824.127,50     | -  | 571.734,21  | -  | -  | 30,91   | <b>45.763.646,53</b>   |
| 01/11/2021        | 31/01/2022 | 41.282.234,66   | -   | -  | 16.824.127,50     | (48,00)  | 882.247,54  | -  | -  | 38,28   | <b>58.988.599,98</b>   |
| 01/02/2022        | 30/04/2022 | 38.294.659,73   | -   | -  | 16.824.127,50     | -  | 549.496,81  | -  | -  | 20,62   | <b>55.668.304,66</b>   |
| 01/05/2022        | 31/07/2022 | 43.108.747,62   | -   | -  | 16.824.127,50     | -  | 1.102.814,11  | -  | -  | 5,31  | <b>61.035.694,54</b>   |
| 01/08/2022        | 30/09/2022 | 23.511.727,14   | 11.252,06   | -  | 16.824.127,50     | 4.610,82   | 609.315.442,11  | -  | 15.466,67  | 9,73  | <b>649.682.636,03</b>  |



## 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 | Any amounts retained in the Payments Account in accordance with Clause 6.3.2 (ii) of the CAMPA | 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 | Issuer Available Funds |
|-------------------|------------|---|---|--|-------------------|--|---|--|--|---|------------------------|
| 24/07/2019        | 31/10/2019 | 50.787.389,99   | -   | -  | 14.682.231,07     | -  | 629.123,14  | -  | -  | 1.034,69  | <b>66.099.778,89</b>   |
| 01/11/2019        | 31/01/2020 | 47.612.633,20   | 293.410,81  | -  | 14.682.416,07     | (38,52)  | 2.851.312,94  | -  | -  | 5.381,78  | <b>65.445.116,28</b>   |
| 01/02/2020        | 30/04/2020 | 26.947.067,19   | -   | -  | 14.682.416,07     | -  | -   | -  | -  | 36,10   | <b>41.629.519,36</b>   |
| 01/05/2020        | 31/07/2020 | 27.931.918,87   | -   | -  | 14.682.416,07     | -  | 136.470.399,63  | -  | -  | 48,93   | <b>179.084.783,50</b>  |
| 01/08/2020        | 31/10/2020 | 42.871.502,19   | -   | -  | 14.682.416,07     | -  | -   | -  | -  | 47,44   | <b>57.553.965,70</b>   |
| 01/11/2020        | 31/01/2021 | 29.129.333,25   | 17.557,57   | -  | 14.682.416,07     | (42,86)  | -   | -  | -  | 6,30  | <b>43.829.270,33</b>   |
| 01/02/2021        | 30/04/2021 | 24.547.973,71   | -   | -  | 14.682.416,07     | -  | 907.828,67  | -  | -  | 29,71   | <b>40.138.248,16</b>   |
| 01/05/2021        | 31/07/2021 | 29.398.513,62   | -   | -  | 14.682.416,07     | -  | 252.365,51  | -  | -  | 7,78  | <b>44.333.302,98</b>   |
| 01/08/2021        | 31/10/2021 | 23.839.640,71   | -   | -  | 14.682.416,07     | -  | 571.734,21  | -  | -  | 26,58   | <b>39.093.817,57</b>   |
| 01/11/2021        | 31/01/2022 | 36.008.310,76   | -   | -  | 14.682.416,07     | (41,30)  | 469.480,87  | -  | -  | 32,94   | <b>51.160.199,34</b>   |
| 01/02/2022        | 30/04/2022 | 31.995.451,14   | -   | -  | 14.682.416,07     | -  | 304.986,46  | -  | -  | 17,74   | <b>46.982.871,41</b>   |
| 01/05/2022        | 31/07/2022 | 37.944.939,53   | -   | -  | 14.682.416,07     | -  | 599.229,08  | -  | -  | 4,58  | <b>53.226.589,26</b>   |
| 01/08/2022        | 30/09/2022 | 20.297.177,82   | 11.252,06   | -  | 14.682.416,07     | 3.970,69   | 526.202.892,50  | -  | 13.319,42  | 8,38  | <b>561.211.036,94</b>  |



### 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 | Any amounts retained in the Payments Account in accordance with Clause 6.3.2 (ii) of the CAMPA | 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 | Issuer Available Funds |
|-------------------|------------|---|---|--|-------------------|--|---|--|--|---|------------------------|
| 24/07/2019        | 31/10/2019 | 10.576.076,71   | -   | -  | 2.141.896,43      | -  | 577.658,85  | -  | -  | 150,95  | <b>13.295.782,94</b>   |
| 01/11/2019        | 31/01/2020 | 8.964.920,59  | -   | -  | 2.141.711,43      | (5,48)   | 22.162,77   | -  | -  | 765,46  | <b>11.129.554,77</b>   |
| 01/02/2020        | 30/04/2020 | 4.667.187,83  | -   | -  | 2.141.711,43      | -  | -   | -  | -  | 5,07  | <b>6.808.904,33</b>    |
| 01/05/2020        | 31/07/2020 | 4.711.135,63  | -   | -  | 2.141.711,43      | -  | -   | -  | -  | 6,82  | <b>6.852.853,88</b>    |
| 01/08/2020        | 31/10/2020 | 3.986.239,42  | -   | -  | 2.141.711,43      | -  | 895.346,95  | -  | -  | 7,76  | <b>7.023.305,56</b>    |
| 01/11/2020        | 31/01/2021 | 5.146.362,26  | -   | -  | 2.141.711,43      | (7,14)   | -   | -  | -  | 1,05  | <b>7.288.067,60</b>    |
| 01/02/2021        | 30/04/2021 | 3.210.714,68  | -   | -  | 2.141.711,43      | -  | 253.760,98  | -  | -  | 4,93  | <b>5.606.192,02</b>    |
| 01/05/2021        | 31/07/2021 | 4.093.553,49  | -   | -  | 2.141.711,43      | -  | 3.439.116,31  | -  | -  | 1,30  | <b>9.674.382,53</b>    |
| 01/08/2021        | 31/10/2021 | 4.527.351,65  | 761,55  | -  | 2.141.711,43      | -  | -   | -  | -  | 4,33  | <b>6.669.828,96</b>    |
| 01/11/2021        | 31/01/2022 | 5.273.923,90  | -   | -  | 2.141.711,43      | (6,70)   | 412.766,67  | -  | -  | 5,34  | <b>7.828.400,64</b>    |
| 01/02/2022        | 30/04/2022 | 6.299.208,59  | -   | -  | 2.141.711,43      | -  | 244.510,35  | -  | -  | 2,88  | <b>8.685.433,25</b>    |
| 01/05/2022        | 31/07/2022 | 5.163.808,09  | -   | -  | 2.141.711,43      | -  | 503.585,03  | -  | -  | 0,73  | <b>7.809.105,28</b>    |
| 01/08/2022        | 30/09/2022 | 3.214.549,32  | -   | -  | 2.141.711,43      | 640,13   | 83.112.549,61   | -  | 2.147,25   | 1,35  | <b>88.471.599,09</b>   |



**6.1 Pre- Acceleration Order of Priority**

| Payment Date | Expenses, Retention Amount and Agent Fees | Interest due and payable on the Class A1 Notes | Liquidity Reserve Amount | Interest due and payable on the Class A2 Notes (Prior to the occurrence of a Subordination Event) | Principal Amount Outstanding of the Class A1 Notes | Interest due and payable on the Class A2 Notes (Following the occurrence of a Subordination Event) | Principal Amount Outstanding of the Class A2 Notes | Other amount due (if any) to the Originators, to the Servicers/Master Servicer | The allocation of any surplus to the Single Portfolio Available Funds relating to the other Portfolio | The repayment of any amount allocated in any preceding Payment Date | Interest due and payable respectively on the Class J1 Notes and the Class J2 Notes | Principal Amount Outstanding of the Class J Notes | Class J1 Notes Additional Return and the Class J2 Notes Additional Return | Final balance |
|--------------|---|--|--------------------------|---|--|--|--|--|---|---|--|---|---|---------------|
| 29/11/2019   | 395.781,24                                | 25.665,24                                      | 16.824.127,50            | 64.989,54   | 62.084.951,07                                      | -  | -  | -  | -   | -   | -  | -   | -   | 47,24         |
| 28/02/2020   | 254.115,99                                | -  | 16.824.127,50            | 50.323,76   | 59.446.062,63                                      | -  | -  | -  | -   | -   | -  | -   | -   | 41,17         |
| 29/05/2020   | 200.504,00                                | -  | 16.824.127,50            | 46.465,60   | 31.367.270,84                                      | -  | -  | -  | -   | -   | -  | -   | -   | 55,75         |
| 31/08/2020   | 228.078,97                                | 165.590,31                                     | 16.824.127,50            | 72.775,90   | 168.647.009,50                                     | -  | -  | -  | -   | -   | -  | -   | -   | 55,20         |
| 30/11/2020   | 349.325,01                                | -  | 16.824.127,50            | 37.407,33   | 47.366.404,07                                      | -  | -  | -  | -   | -   | -  | -   | -   | 7,35          |
| 26/02/2021   | 196.787,48                                | -  | 16.824.127,50            | 27.901,11   | 34.068.487,20                                      | -  | -  | -  | -   | -   | -  | -   | -   | 34,64         |
| 31/05/2021   | 156.643,47                                | -  | 16.824.127,50            | 27.897,43   | 28.735.762,70                                      | -  | -  | -  | -   | -   | -  | -   | -   | 9,08          |
| 31/08/2021   | 211.472,66                                | -  | 16.824.127,50            | 27.134,28   | 36.944.920,16                                      | -  | -  | -  | -   | -   | -  | -   | -   | 30,91         |
| 30/11/2021   | 193.652,23                                | -  | 16.824.127,50            | 25.161,88   | 28.720.666,64                                      | -  | -  | -  | -   | -   | -  | -   | -   | 38,28         |
| 28/02/2022   | 198.505,98                                | -  | 16.824.127,50            | 21.235,52   | 41.944.710,36                                      | -  | -  | -  | -   | -   | -  | -   | -   | 20,62         |
| 31/05/2022   | 192.713,62                                | -  | 16.824.127,50            | 28.830,17   | 38.622.628,06                                      | -  | -  | -  | -   | -   | -  | -   | -   | 5,31          |
| 31/08/2022   | 250.330,64                                | 8.458,20                                       | 16.824.127,50            | 56.303,62   | 43.896.464,85                                      | -  | -  | -  | -   | -   | -  | -   | -   | 9,73          |
| 26/10/2022   | 316.546,57                                | 90.939,45                                      | -                        | 132.338,58  | 59.532.661,92                                      | -  | 66.361.000,00                                      | -  | -   | -   | 411.103,72   | 454.091.000,00                                    | 68.747.045,79   | -             |



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

| Payment Date | Expenses, Retention Amount and Agent Fees | Interest due and payable on the Class A1 Notes | Liquidity Reserve Amount | Interest due and payable on the Class A2 Notes (Prior to the occurrence of a Subordination Event) | Principal Amount Outstanding of the Class A1 Notes | Interest due and payable on the Class A2 Notes (Following the occurrence of a Subordination Event) | Principal Amount Outstanding of the Class A2 Notes | Other amount due (if any) to the Originators, to the Servicers/Master Servicer | The allocation of any surplus to the Single Portfolio Available Funds relating to the other Portfolio | The repayment of any amount allocated in any preceding Payment Date | Interest due and payable respectively on the Class J1 Notes and the Class J2 Notes | Principal Amount Outstanding of the Class J Notes | Class J1 Notes Additional Return and the Class J2 Notes Additional Return | Final balance |
|--------------|---|--|--------------------------|---|--|--|--|--|---|---|--|---|---|---------------|
| 29/11/2019   | 337.302,56                                | 22.397,77                                      | 14.682.416,07            | 56.716,37   | 51.000.902,32                                      | -  | -  | -  | -   | -   | -  | -   | -   | 43,80         |
| 28/02/2020   | 216.571,06                                | -  | 14.682.416,07            | 43.917,55   | 50.502.178,94                                      | -  | -  | -  | -   | -   | -  | -   | -   | 32,66         |
| 29/05/2020   | 172.857,73                                | -  | 14.682.416,07            | 40.550,53   | 26.733.642,38                                      | -  | -  | -  | -   | -   | -  | -   | -   | 52,65         |
| 31/08/2020   | 197.271,56                                | 145.329,10                                     | 14.682.416,07            | 63.511,53   | 163.996.206,64                                     | -  | -  | -  | -   | -   | -  | -   | -   | 48,60         |
| 30/11/2020   | 305.654,26                                | -  | 14.682.416,07            | 32.645,38   | 42.533.248,93                                      | -  | -  | -  | -   | -   | -  | -   | -   | 1,06          |
| 26/02/2021   | 167.026,66                                | -  | 14.682.416,07            | 24.349,30   | 28.955.449,97                                      | -  | -  | -  | -   | -   | -  | -   | -   | 28,33         |
| 31/05/2021   | 135.318,72                                | -  | 14.682.416,07            | 24.346,09   | 25.296.163,07                                      | -  | -  | -  | -   | -   | -  | -   | -   | 4,21          |
| 31/08/2021   | 182.877,35                                | -  | 14.682.416,07            | 23.680,09   | 29.444.302,35                                      | -  | -  | -  | -   | -   | -  | -   | -   | 27,12         |
| 30/11/2021   | 164.367,75                                | -  | 14.682.416,07            | 21.958,77   | 24.225.040,60                                      | -  | -  | -  | -   | -   | -  | -   | -   | 34,38         |
| 28/02/2022   | 171.708,98                                | -  | 14.682.416,07            | 18.532,24   | 36.287.522,06                                      | -  | -  | -  | -   | -   | -  | -   | -   | 19,99         |
| 31/05/2022   | 162.369,06                                | -  | 14.682.416,07            | 25.160,09   | 32.112.921,37                                      | -  | -  | -  | -   | -   | -  | -   | -   | 4,82          |
| 31/08/2022   | 216.270,33                                | 7.290,30                                       | 14.682.416,07            | 49.136,17   | 38.271.474,22                                      | -  | -  | -  | -   | -   | -  | -   | -   | 2,17          |
| 26/10/2022   | 271.487,92                                | 78.314,23                                      | -                        | 115.491,88  | 45.279.527,75                                      | -  | 57.913.244,70                                      | -  | -   | -   | 358.758,25   | 396.272.000,00                                    | 60.922.212,21   | -             |



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

| Payment Date | Expenses, Retention Amount and Agent Fees | Interest due and payable on the Class A1 Notes | Liquidity Reserve Amount | Interest due and payable on the Class A2 Notes (Prior to the occurrence of a Subordination Event) | Principal Amount Outstanding of the Class A1 Notes | Interest due and payable on the Class A2 Notes (Following the occurrence of a Subordination Event) | Principal Amount Outstanding of the Class A2 Notes | Other amount due (if any) to the Originators, to the Servicers/Master Servicer | The allocation of any surplus to the Single Portfolio Available Funds relating to the other Portfolio | The repayment of any amount allocated in any preceding Payment Date | Interest due and payable respectively on the Class J1 Notes and the Class J2 Notes | Principal Amount Outstanding of the Class J Notes | Class J1 Notes Additional Return and the Class J2 Notes Additional Return | Final balance |
|--------------|---|--|--------------------------|---|--|--|--|--|---|---|--|---|---|---------------|
| 29/11/2019   | 58.478,68                                 | 3.267,47                                       | 2.141.711,43             | 8.273,17  | 11.084.048,75                                      | -  | -  | -  | -   | -   | -  | -   | -   | 3,44          |
| 28/02/2020   | 37.544,93                                 | -  | 2.141.711,43             | 6.406,21  | 8.943.883,69                                       | -  | -  | -  | -   | -   | -  | -   | -   | 8,51          |
| 29/05/2020   | 27.646,27                                 | -  | 2.141.711,43             | 5.915,07  | 4.633.628,46                                       | -  | -  | -  | -   | -   | -  | -   | -   | 3,10          |
| 31/08/2020   | 30.807,41                                 | 20.261,21                                      | 2.141.711,43             | 9.264,37  | 4.650.802,86                                       | -  | -  | -  | -   | -   | -  | -   | -   | 6,60          |
| 30/11/2020   | 43.670,75                                 | -  | 2.141.711,43             | 4.761,95  | 4.833.155,14                                       | -  | -  | -  | -   | -   | -  | -   | -   | 6,29          |
| 26/02/2021   | 29.760,82                                 | -  | 2.141.711,43             | 3.551,81  | 5.113.037,23                                       | -  | -  | -  | -   | -   | -  | -   | -   | 6,31          |
| 31/05/2021   | 21.324,75                                 | -  | 2.141.711,43             | 3.551,34  | 3.439.599,63                                       | -  | -  | -  | -   | -   | -  | -   | -   | 4,87          |
| 31/08/2021   | 28.595,31                                 | -  | 2.141.711,43             | 3.454,19  | 7.500.617,81                                       | -  | -  | -  | -   | -   | -  | -   | -   | 3,79          |
| 30/11/2021   | 29.284,48                                 | -  | 2.141.711,43             | 3.203,11  | 4.495.626,04                                       | -  | -  | -  | -   | -   | -  | -   | -   | 3,90          |
| 28/02/2022   | 26.797,00                                 | -  | 2.141.711,43             | 2.703,28  | 5.657.188,30                                       | -  | -  | -  | -   | -   | -  | -   | -   | 0,63          |
| 31/05/2022   | 30.344,56                                 | -  | 2.141.711,43             | 3.670,08  | 6.509.706,69                                       | -  | -  | -  | -   | -   | -  | -   | -   | 0,49          |
| 31/08/2022   | 34.060,31                                 | 1.167,90                                       | 2.141.711,43             | 7.167,45  | 5.624.990,63                                       | -  | -  | -  | -   | -   | -  | -   | -   | 7,56          |
| 26/10/2022   | 45.058,65                                 | 12.625,22                                      | -                        | 16.846,70   | 14.253.134,17                                      | -  | 8.447.755,30                                       | -  | -   | -   | 52.345,47  | 57.819.000,00                                     | 7.824.833,58  | -             |





## 7. Liquidity Reserve

| Payment Date | Initial balance of the Liquidity Reserve Account | Liquidity Reserve Target | Final balance of the Liquidity Reserve Account | Shortfall |
|--------------|--|--------------------------|--|-----------|
| 29/11/2019   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 28/02/2020   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 29/05/2020   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 31/08/2020   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 30/11/2020   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 26/02/2021   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 31/05/2021   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 31/08/2021   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 30/11/2021   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 28/02/2022   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 31/05/2022   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 31/08/2022   | 16.824.127,50                                    | 16.824.127,50            | <b>16.824.127,50</b>                           | -         |
| 26/10/2022   | 16.824.127,50                                    | -                        | -  | -         |



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 Unlikely To Pay) | Unlikely To Pay | Performing Claims            | Late performing Claims (5-30 days delay) | Delinquent Claims (excluding Unlikely To Pay) | Unlikely To Pay |                         |                             |                  |                         |
| 24/07/2019        | 31/10/2019 | 1.039.909.898,58      | 2.714.321,29                             | 75.847.415,10                                 | 4.460.530,60    | 481.798,00                   | 24.785,84                                | 1.775.190,39                                  | 652.856,40      | <b>1.125.866.796,20</b> | 1.019.184,51                | 2.895,99         | <b>1.126.888.876,70</b> |
| 01/11/2019        | 31/01/2020 | 886.124.248,53        | 2.139.104,22                             | 59.058.912,27                                 | 117.612.486,92  | 722.640,21                   | 11.628,77                                | 5.506.901,70                                  | 6.139.217,23    | <b>1.077.315.139,85</b> | 2.403.963,43                | 2.895,99         | <b>1.079.721.999,27</b> |
| 01/02/2020        | 30/04/2020 | 829.345.982,15        | 34.441.726,12                            | 49.188.213,38                                 | 125.166.113,76  | 339.604,09                   | 1.207.711,20                             | 5.868.372,61                                  | 5.688.421,89    | <b>1.051.246.145,20</b> | 2.687.288,69                | 1.062.562,80     | <b>1.054.995.996,69</b> |
| 01/05/2020        | 31/07/2020 | 836.263.326,53        | 29.994,57                                | 32.567.474,92                                 | 14.851.317,66   | 44.006,50                    | 732,84                                   | 2.000.956,57                                  | 3.562.938,92    | <b>889.320.748,51</b>   | 1.041.341,75                | 4.046.539,71     | <b>894.408.629,97</b>   |
| 01/08/2020        | 31/10/2020 | 799.801.344,00        | 2.046.186,03                             | 6.705.916,89                                  | 25.863.985,19   | 81.176,62                    | 328,28                                   | 786.681,65                                    | 4.392.937,86    | <b>839.678.556,52</b>   | 681.612,25                  | 11.752.431,27    | <b>852.112.600,04</b>   |
| 01/11/2020        | 31/01/2021 | 772.669.830,68        | 3.791,73                                 | 3.080.731,12                                  | 27.066.766,89   | 127.258,74                   | 279,56                                   | 2.790.964,06                                  | 2.463.628,34    | <b>808.203.251,12</b>   | 779.501,65                  | 16.123.570,58    | <b>825.106.323,35</b>   |
| 01/02/2021        | 30/04/2021 | 745.012.093,62        | 2.134.274,81                             | 2.020.794,47                                  | 32.328.548,74   | 47.486,15                    | 67.813,50                                | 93.231,32                                     | 779.618,17      | <b>782.483.860,78</b>   | 188.088,94                  | 18.361.142,56    | <b>801.033.092,28</b>   |
| 01/05/2021        | 31/07/2021 | 709.932.626,01        | 216.036,83                               | 3.104.092,09                                  | 37.407.538,22   | 198.222,05                   | 4.364,66                                 | 169.000,27                                    | 366.939,65      | <b>751.398.819,78</b>   | 260.409,28                  | 18.549.935,74    | <b>770.209.164,80</b>   |
| 01/08/2021        | 31/10/2021 | 685.506.168,69        | 79.856,84                                | 4.305.382,93                                  | 36.070.408,58   | 181.325,04                   | 1.523,37                                 | 282.235,54                                    | 417.201,50      | <b>726.844.102,49</b>   | 257.421,77                  | 18.743.114,86    | <b>745.844.639,12</b>   |
| 01/11/2021        | 31/01/2022 | 641.774.504,25        | 21.417,09                                | 6.140.050,71                                  | 39.133.954,37   | 872.408,01                   | 1.108,11                                 | 178.354,60                                    | 732.998,29      | <b>688.854.795,43</b>   | 349.853,31                  | 20.364.171,26    | <b>709.568.820,00</b>   |
| 01/02/2022        | 30/04/2022 | 602.650.903,18        | 1.993.101,95                             | 3.246.801,16                                  | 43.288.774,53   | 395.489,86                   | 50.292,32                                | 124.690,28                                    | 1.160.614,58    | <b>652.910.667,86</b>   | 344.545,48                  | 21.601.543,37    | <b>674.856.756,71</b>   |
| 01/05/2022        | 31/07/2022 | 560.036.039,64        | 65.772,56                                | 6.271.964,55                                  | 44.551.118,21   | 300.271,39                   | 2.489,21                                 | 382.052,48                                    | 1.729.396,49    | <b>613.339.104,53</b>   | 499.691,18                  | 22.100.016,28    | <b>635.938.811,99</b>   |
| 01/08/2022        | 30/09/2022 |                       |  |   |                 |                              |  |   |                 |                         |                             |                  |                         |



8.2 BPB Portfolio

| Collection Period |            | Outstading 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 Unlikely To Pay) | Unlikely To Pay | Performing Claims            | Late performing Claims (5-30 days delay) | Delinquent Claims (excluding Unlikely To Pay) | Unlikely To Pay |                       |                             |                  |                       |
| 24/07/2019        | 31/10/2019 | 902.039.662,13       | 2.714.321,29                             | 75.245.713,88                                 | 2.576.760,13    | 445.564,42                   | 24.785,84                                | 1.751.471,72                                  | 651.879,55      | <b>985.450.158,96</b> | 1.003.921,86                | 2.895,99         | <b>986.456.976,81</b> |
| 01/11/2019        | 31/01/2020 | 756.900.074,59       | 2.134.690,27                             | 57.839.613,40                                 | 115.485.463,91  | 680.126,93                   | 11.423,98                                | 5.475.224,44                                  | 6.106.017,50    | <b>944.632.635,02</b> | 2.359.044,51                | 2.895,99         | <b>946.994.575,52</b> |
| 01/02/2020        | 30/04/2020 | 706.520.458,30       | 33.306.069,03                            | 46.822.274,88                                 | 123.013.775,52  | 310.980,99                   | 1.183.648,46                             | 5.798.014,90                                  | 5.654.831,19    | <b>922.610.053,27</b> | 2.626.120,51                | 1.062.562,80     | <b>926.298.736,58</b> |
| 01/05/2020        | 31/07/2020 | 715.674.503,51       | 29.994,57                                | 31.900.812,70                                 | 11.451.988,62   | 37.043,96                    | 732,84                                   | 1.964.072,06                                  | 3.481.763,64    | <b>764.540.911,90</b> | 983.359,70                  | 4.046.539,71     | <b>769.570.811,31</b> |
| 01/08/2020        | 31/10/2020 | 683.068.532,83       | 2.046.186,03                             | 6.456.098,79                                  | 22.459.675,88   | 74.037,92                    | 328,28                                   | 761.373,06                                    | 4.303.981,07    | <b>719.170.213,86</b> | 621.798,79                  | 11.747.355,83    | <b>731.539.368,48</b> |
| 01/11/2020        | 31/01/2021 | 660.158.119,50       | 3.791,73                                 | 2.990.859,02                                  | 24.632.643,24   | 121.777,87                   | 279,56                                   | 2.775.092,52                                  | 2.408.669,28    | <b>693.091.232,72</b> | 740.607,33                  | 15.045.065,47    | <b>708.876.905,52</b> |
| 01/02/2021        | 30/04/2021 | 635.594.588,47       | 2.097.062,08                             | 1.787.826,51                                  | 30.156.588,03   | 42.510,24                    | 67.033,14                                | 80.728,20                                     | 734.801,69      | <b>670.561.138,36</b> | 166.144,35                  | 16.995.365,95    | <b>687.722.648,66</b> |
| 01/05/2021        | 31/07/2021 | 607.494.015,11       | 216.036,83                               | 3.005.001,26                                  | 34.968.827,31   | 175.609,70                   | 4.364,66                                 | 166.947,82                                    | 295.350,72      | <b>646.326.153,41</b> | 210.796,25                  | 17.169.011,03    | <b>663.705.960,69</b> |
| 01/08/2021        | 31/10/2021 | 587.543.409,17       | 79.856,84                                | 3.783.316,78                                  | 33.615.185,97   | 163.445,16                   | 1.523,37                                 | 267.076,09                                    | 338.159,72      | <b>625.791.973,10</b> | 210.444,49                  | 17.360.378,26    | <b>643.362.795,85</b> |
| 01/11/2021        | 31/01/2022 | 551.813.977,96       | 21.417,09                                | 5.368.934,33                                  | 34.660.594,37   | 849.848,26                   | 1.108,11                                 | 159.149,30                                    | 637.484,53      | <b>593.512.513,95</b> | 319.424,28                  | 18.322.551,02    | <b>612.154.489,25</b> |
| 01/02/2022        | 30/04/2022 | 518.715.443,42       | 1.498.710,77                             | 3.055.325,05                                  | 38.794.111,55   | 373.791,86                   | 44.662,76                                | 108.621,61                                    | 1.108.970,17    | <b>563.699.637,19</b> | 315.545,70                  | 19.497.092,18    | <b>583.512.275,07</b> |
| 01/05/2022        | 31/07/2022 | 480.687.233,48       | 65.772,56                                | 5.735.090,78                                  | 40.380.309,82   | 276.549,88                   | 2.489,21                                 | 354.074,34                                    | 1.697.745,77    | <b>529.199.265,84</b> | 479.251,24                  | 20.037.743,65    | <b>549.716.260,73</b> |
| 01/08/2022        | 30/09/2022 |                      |  |   |                 |                              |  |   |                 |                       |                             |                  |                       |



8.3 CRO 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 Unlikely To Pay) | Unlikely To Pay | Perfoming Claims             | Late performing Claims (5-30 days delay) | Delinquent Claims (excluding Unlikely To Pay) | Unlikely To Pay |                       |                             |                  |                       |
| 24/07/2019        | 31/10/2019 | 137.870.236,45       | -  | 601.701,22                                    | 1.883.770,47    | 36.233,58                    | -  | 23.718,67                                     | 976,85          | <b>140.416.637,24</b> | 15.262,65                   | -                | <b>140.431.899,89</b> |
| 01/11/2019        | 31/01/2020 | 129.224.173,94       | 4.413,95                                 | 1.219.298,87                                  | 2.127.023,01    | 42.513,28                    | 204,79                                   | 31.677,26                                     | 33.199,73       | <b>132.682.504,83</b> | 44.918,92                   | -                | <b>132.727.423,75</b> |
| 01/02/2020        | 30/04/2020 | 122.825.523,85       | 1.135.657,09                             | 2.365.938,50                                  | 2.152.338,24    | 28.623,10                    | 24.062,74                                | 70.357,71                                     | 33.590,70       | <b>128.636.091,93</b> | 61.168,18                   | -                | <b>128.697.260,11</b> |
| 01/05/2020        | 31/07/2020 | 120.588.823,02       | -  | 666.662,22                                    | 3.399.329,04    | 6.962,54                     | -  | 36.884,51                                     | 81.175,28       | <b>124.779.836,61</b> | 57.982,05                   | -                | <b>124.837.818,66</b> |
| 01/08/2020        | 31/10/2020 | 116.732.811,17       | -  | 249.818,10                                    | 3.404.309,31    | 7.138,70                     | -  | 25.308,59                                     | 88.956,79       | <b>120.508.342,66</b> | 59.813,46                   | 5.075,44         | <b>120.573.231,56</b> |
| 01/11/2020        | 31/01/2021 | 112.511.711,18       | -  | 89.872,10                                     | 2.434.123,65    | 5.480,87                     | -  | 15.871,54                                     | 54.959,06       | <b>115.112.018,40</b> | 38.894,32                   | 1.078.505,11     | <b>116.229.417,83</b> |
| 01/02/2021        | 30/04/2021 | 109.417.505,15       | 37.212,73                                | 232.967,96                                    | 2.171.960,71    | 4.975,91                     | 780,36                                   | 12.503,12                                     | 44.816,48       | <b>111.922.722,42</b> | 21.944,59                   | 1.365.776,61     | <b>113.310.443,62</b> |
| 01/05/2021        | 31/07/2021 | 102.438.610,90       | -  | 99.090,83                                     | 2.438.710,91    | 22.612,35                    | -  | 2.052,45                                      | 71.588,93       | <b>105.072.666,37</b> | 49.613,03                   | 1.380.924,71     | <b>106.503.204,11</b> |
| 01/08/2021        | 31/10/2021 | 97.962.759,52        | -  | 522.066,15                                    | 2.455.222,61    | 17.879,88                    | -  | 15.159,45                                     | 79.041,78       | <b>101.052.129,39</b> | 46.977,28                   | 1.382.736,60     | <b>102.481.843,27</b> |
| 01/11/2021        | 31/01/2022 | 89.960.526,29        | -  | 771.116,38                                    | 4.473.360,00    | 22.559,75                    | -  | 19.205,30                                     | 95.513,76       | <b>95.342.281,48</b>  | 30.429,03                   | 2.041.620,24     | <b>97.414.330,75</b>  |
| 01/02/2022        | 30/04/2022 | 83.935.459,76        | 494.391,18                               | 191.476,11                                    | 4.494.662,98    | 21.698,00                    | 5.629,56                                 | 16.068,67                                     | 51.644,41       | <b>89.211.030,67</b>  | 28.999,78                   | 2.104.451,19     | <b>91.344.481,64</b>  |
| 01/05/2022        | 31/07/2022 | 79.348.806,16        | -  | 536.873,77                                    | 4.170.808,39    | 23.721,51                    | -  | 27.978,14                                     | 31.650,72       | <b>84.139.838,69</b>  | 20.439,94                   | 2.062.272,63     | <b>86.222.551,26</b>  |
| 01/08/2022        | 30/09/2022 |                      |  |   |                 |                              |  |   |                 |                       |                             |                  |                       |



### 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 Recoveries | Cumulative net default ratio | Prepaid Claims | Prepayment ratio |
|-------------------|------------|-------------------|------------------|----------------------|---------------------|------------------|---------------------|-----------------------------|-----------------------|------------------------------|----------------|------------------|
| 24/07/2019        | 31/10/2019 | 82.735.992,49     | 7,35%            | 593.405,54           | 0,05%               | 2.895,99         | 0,00%               | 2.895,99                    | -                     | 0,00%                        | 8.563.819,97   | 0,74%            |
| 01/11/2019        | 31/01/2020 | 188.317.518,12    | 17,48%           | 1.310.873,50         | 0,12%               | 2.895,99         | 0,00%               | 2.895,99                    | -                     | 0,00%                        | 7.363.837,45   | 0,67%            |
| 01/02/2020        | 30/04/2020 | 185.911.121,64    | 17,68%           | 4.965.428,22         | 0,47%               | 1.062.514,79     | 0,09%               | 1.062.514,79                | -                     | 0,09%                        | 4.307.618,88   | 0,41%            |
| 01/05/2020        | 31/07/2020 | 52.982.688,07     | 5,96%            | 1.312.153,26         | 0,15%               | 18.182.239,88    | 1,54%               | 18.182.239,88               | 14.184.225,54         | 0,34%                        | 14.201.837,21  | 1,48%            |
| 01/08/2020        | 31/10/2020 | 37.749.521,59     | 4,50%            | 743.932,69           | 0,09%               | 25.472.530,85    | 2,16%               | 25.472.530,85               | 14.190.225,54         | 0,96%                        | 33.323.935,18  | 3,88%            |
| 01/11/2020        | 31/01/2021 | 35.402.090,41     | 4,38%            | 2.761.972,16         | 0,34%               | 29.604.586,77    | 2,51%               | 29.604.586,77               | 14.220.866,03         | 1,31%                        | 18.822.507,56  | 2,30%            |
| 01/02/2021        | 30/04/2021 | 35.222.192,70     | 4,50%            | 43.010,18            | 0,01%               | 31.666.696,43    | 2,69%               | 31.666.696,43               | 14.235.060,38         | 1,48%                        | 12.466.706,55  | 1,57%            |
| 01/05/2021        | 31/07/2021 | 41.047.570,23     | 5,46%            | 71.916,81            | 0,01%               | 32.473.754,17    | 2,76%               | 32.473.754,17               | 14.955.650,04         | 1,49%                        | 14.168.328,85  | 1,85%            |
| 01/08/2021        | 31/10/2021 | 41.075.228,55     | 5,65%            | 130.044,97           | 0,02%               | 32.604.171,65    | 2,77%               | 32.604.171,65               | 15.051.098,71         | 1,49%                        | 6.749.899,31   | 0,91%            |
| 01/11/2021        | 31/01/2022 | 46.185.357,97     | 6,70%            | 73.430,76            | 0,01%               | 34.345.538,68    | 2,92%               | 34.345.538,68               | 15.316.180,12         | 1,62%                        | 11.517.140,57  | 1,63%            |
| 01/02/2022        | 30/04/2022 | 47.820.880,55     | 7,32%            | 34.851,72            | 0,01%               | 35.444.752,48    | 3,01%               | 35.444.752,48               | 15.341.241,67         | 1,71%                        | 11.354.399,44  | 1,70%            |
| 01/05/2022        | 31/07/2022 | 52.934.531,73     | 8,63%            | 79.925,32            | 0,01%               | 35.915.689,29    | 3,05%               | 35.915.689,29               | 15.449.726,73         | 1,74%                        | 12.191.115,43  | 1,93%            |
| 01/08/2022        | 30/09/2022 |                   |                  |                      |                     |                  |                     |                             |                       |                              |                |                  |



## 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 Recoveries | Cumulative net default ratio | Prepaid Claims | Prepayment ratio |
|-------------------|------------|-------------------|------------------|----------------------|---------------------|------------------|---------------------|-----------------------------|-----------------------|------------------------------|----------------|------------------|
| 24/07/2019        | 31/10/2019 | 80.225.825,28     | 8,14%            | 586.834,19           | 0,06%               | 2.895,99         | 0,00%               | 2.895,99                    | -                     | 0,00%                        | 7.078.925,61   | 0,70%            |
| 01/11/2019        | 31/01/2020 | 184.906.319,25    | 19,57%           | 1.309.435,36         | 0,14%               | 2.895,99         | 0,00%               | 2.895,99                    | -                     | 0,00%                        | 6.493.355,75   | 0,68%            |
| 01/02/2020        | 30/04/2020 | 181.288.896,49    | 19,65%           | 4.940.079,80         | 0,54%               | 1.062.514,79     | 0,10%               | 1.062.514,79                | -                     | 0,10%                        | 4.012.276,97   | 0,44%            |
| 01/05/2020        | 31/07/2020 | 48.798.637,02     | 6,38%            | 1.281.037,32         | 0,17%               | 18.182.239,88    | 1,77%               | 18.182.239,88               | 14.184.225,54         | 0,39%                        | 13.049.089,62  | 1,56%            |
| 01/08/2020        | 31/10/2020 | 33.981.128,80     | 4,73%            | 725.691,22           | 0,10%               | 25.467.720,91    | 2,48%               | 25.467.720,91               | 14.190.225,54         | 1,10%                        | 31.796.676,87  | 4,32%            |
| 01/11/2020        | 31/01/2021 | 32.807.264,06     | 4,73%            | 2.751.768,07         | 0,40%               | 28.566.025,14    | 2,78%               | 28.566.025,14               | 14.220.866,03         | 1,40%                        | 16.820.307,84  | 2,40%            |
| 01/02/2021        | 30/04/2021 | 32.759.944,43     | 4,89%            | 34.094,16            | 0,01%               | 30.343.955,04    | 2,95%               | 30.343.955,04               | 14.235.060,38         | 1,57%                        | 11.672.953,74  | 1,72%            |
| 01/05/2021        | 31/07/2021 | 38.436.127,11     | 5,95%            | 71.916,81            | 0,01%               | 31.147.656,41    | 3,03%               | 31.147.656,41               | 14.955.650,04         | 1,58%                        | 13.284.190,10  | 2,02%            |
| 01/08/2021        | 31/10/2021 | 38.003.738,56     | 6,07%            | 127.199,21           | 0,02%               | 31.275.232,52    | 3,05%               | 31.275.232,52               | 15.051.098,71         | 1,58%                        | 5.822.649,02   | 0,92%            |
| 01/11/2021        | 31/01/2022 | 40.826.162,53     | 6,88%            | 61.379,37            | 0,01%               | 32.388.778,00    | 3,15%               | 32.388.778,00               | 15.313.599,46         | 1,66%                        | 10.447.392,76  | 1,72%            |
| 01/02/2022        | 30/04/2022 | 43.067.028,38     | 7,64%            | 30.542,09            | 0,01%               | 33.425.840,00    | 3,25%               | 33.425.840,00               | 15.334.637,63         | 1,76%                        | 8.920.294,49   | 1,55%            |
| 01/05/2022        | 31/07/2022 | 48.167.220,71     | 9,10%            | 59.282,95            | 0,01%               | 33.896.776,81    | 3,30%               | 33.896.776,81               | 15.406.304,56         | 1,80%                        | 11.397.965,92  | 2,09%            |
| 01/08/2022        | 30/09/2022 |                   |                  |                      |                     |                  |                     |                             |                       |                              |                |                  |



### 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 Recoveries | Cumulative net default ratio | Prepaid Claims | Prepayment ratio |
|-------------------|------------|-------------------|------------------|----------------------|---------------------|------------------|---------------------|-----------------------------|-----------------------|------------------------------|----------------|------------------|
| 24/07/2019        | 31/10/2019 | 2.510.167,21      | 1,79%            | 6.571,35             | 0,00%               | -                | 0,00%               | -                           | -                     | 0,00%                        | 1.484.894,36   | 1,02%            |
| 01/11/2019        | 31/01/2020 | 3.411.198,87      | 2,57%            | 1.438,14             | 0,00%               | -                | 0,00%               | -                           | -                     | 0,00%                        | 870.481,70     | 0,64%            |
| 01/02/2020        | 30/04/2020 | 4.622.225,15      | 3,59%            | 25.348,42            | 0,02%               | -                | 0,00%               | -                           | -                     | 0,00%                        | 295.341,91     | 0,23%            |
| 01/05/2020        | 31/07/2020 | 4.184.051,05      | 3,35%            | 31.115,94            | 0,02%               | -                | 0,00%               | -                           | -                     | 0,00%                        | 1.152.747,59   | 0,91%            |
| 01/08/2020        | 31/10/2020 | 3.768.392,79      | 3,13%            | 18.241,47            | 0,02%               | 4.809,94         | 0,00%               | 4.809,94                    | -                     | 0,00%                        | 1.527.258,31   | 1,25%            |
| 01/11/2020        | 31/01/2021 | 2.594.826,35      | 2,25%            | 10.204,09            | 0,01%               | 1.038.561,63     | 0,69%               | 1.038.561,63                | -                     | 0,69%                        | 2.002.199,72   | 1,70%            |
| 01/02/2021        | 30/04/2021 | 2.462.248,27      | 2,20%            | 8.916,02             | 0,01%               | 1.322.741,39     | 0,88%               | 1.322.741,39                | -                     | 0,88%                        | 793.752,81     | 0,70%            |
| 01/05/2021        | 31/07/2021 | 2.611.443,12      | 2,49%            | -                    | 0,00%               | 1.326.097,76     | 0,88%               | 1.326.097,76                | -                     | 0,88%                        | 884.138,75     | 0,82%            |
| 01/08/2021        | 31/10/2021 | 3.071.489,99      | 3,04%            | 2.845,76             | 0,00%               | 1.328.939,13     | 0,88%               | 1.328.939,13                | -                     | 0,88%                        | 927.250,29     | 0,90%            |
| 01/11/2021        | 31/01/2022 | 5.359.195,44      | 5,62%            | 12.051,39            | 0,01%               | 1.956.760,68     | 1,30%               | 1.956.760,68                | 2.580,66              | 1,30%                        | 1.069.747,81   | 1,09%            |
| 01/02/2022        | 30/04/2022 | 4.753.852,17      | 5,33%            | 4.309,63             | 0,00%               | 2.018.912,48     | 1,34%               | 2.018.912,48                | 6.604,04              | 1,34%                        | 2.434.104,95   | 2,64%            |
| 01/05/2022        | 31/07/2022 | 4.767.311,02      | 5,67%            | 20.642,37            | 0,02%               | 2.018.912,48     | 1,34%               | 2.018.912,48                | 43.422,17             | 1,31%                        | 793.149,51     | 0,92%            |
| 01/08/2022        | 30/09/2022 |                   |                  |                      |                     |                  |                     |                             |                       |                              |                |                  |



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 |
| 24/07/2019        | 31/10/2019 | 33.071.827,58                             | 6.621.946,76  | 2.520.494,51  | 31.509.727,40  | 2.073.683,12   | 49.735,73     | 4.460.530,60       | 1.015.648,89                                      | 166.135,96   | 71.104,88     | 426.369,57     | 81.597,00      | 14.334,09     | 652.856,40         |
| 01/11/2019        | 31/01/2020 | 36.383.023,54                             | 1.556.039,60  | 2.716.095,93  | 9.396.494,96   | 4.701.041,15   | 4.306.217,09  | 117.612.486,92     | 4.133.754,84                                      | 62.273,36    | 120.744,59    | 698.273,25     | 214.221,04     | 277.634,62    | 6.139.217,23       |
| 01/02/2020        | 30/04/2020 | 897.078,19                                | 24.829.125,64 | -             | 11.560.662,03  | 1.491.356,92   | 10.409.990,60 | 125.166.113,76     | 328.708,02  | 574.236,37   | -             | 3.689.953,86   | 112.763,94     | 1.162.710,42  | 5.688.421,89       |
| 01/05/2020        | 31/07/2020 | 20.069.319,46                             | 1.644.816,14  | 1.448.926,01  | 2.068.457,10   | 5.976.316,84   | 1.359.639,37  | 14.851.317,66      | 607.463,85  | 81.339,46    | 145.598,47    | 95.176,47      | 191.868,44     | 879.509,88    | 3.562.938,92       |
| 01/08/2020        | 31/10/2020 | 500.646,64                                | 346.599,17    | 35.412,00     | 2.471.269,46   | 1.482.222,37   | 1.869.767,25  | 25.863.985,19      | 23.937,32   | 18.811,64    | 3.588,20      | 291.516,62     | 137.351,18     | 311.476,69    | 4.392.937,86       |
| 01/11/2020        | 31/01/2021 | 1.033.116,31                              | 108.592,31    | 124.239,08    | 36.343,10      | 369.291,42     | 1.409.148,90  | 27.066.766,89      | 19.565,37   | 9.426,53     | 3.050,53      | 13.187,90      | 20.832,37      | 2.724.901,36  | 2.463.628,34       |
| 01/02/2021        | 30/04/2021 | 43.036,17                                 | 1.733.746,74  | 28.294,61     | -              | 26.608,28      | 189.108,67    | 32.328.548,74      | 1.115,56  | 49.105,58    | 8.979,68      | -              | 3.431,12       | 30.599,38     | 779.618,17         |
| 01/05/2021        | 31/07/2021 | 2.291.955,91                              | 442.106,32    | 5.942,61      | 42.436,12      | -              | 321.651,13    | 37.407.538,22      | 90.308,36   | 6.775,10     | 1.004,49      | 52.888,66      | -              | 18.023,66     | 366.939,65         |
| 01/08/2021        | 31/10/2021 | 2.449.502,85                              | 870.609,85    | 694.727,88    | 279.894,81     | -              | 10.647,54     | 36.070.408,58      | 111.384,57  | 40.806,00    | 40.347,28     | 4.123,71       | -              | 85.573,98     | 417.201,50         |
| 01/11/2021        | 31/01/2022 | 4.140.702,25                              | 1.168.454,00  | 497.294,16    | 11.557,60      | 9.581,17       | 312.461,53    | 39.133.954,37      | 76.567,20   | 28.356,64    | 26.231,84     | 4.673,06       | 20.017,10      | 22.508,76     | 732.998,29         |
| 01/02/2022        | 30/04/2022 | -   | 2.928.592,33  | 159.660,22    | -              | 103.343,54     | 55.205,07     | 43.288.774,53      | -   | 89.838,56    | 10.063,26     | -              | 6.289,98       | 18.498,48     | 1.160.614,58       |
| 01/05/2022        | 31/07/2022 | 4.791.103,31                              | 503.605,30    | 125.530,79    | 617.725,47     | 177.942,82     | 56.056,86     | 44.551.118,21      | 285.588,92  | 16.538,24    | 7.755,38      | 17.164,52      | 35.214,81      | 19.790,61     | 1.729.396,49       |
| 01/08/2022        | 30/09/2022 |   |               |               |                |                |               |                    |   |              |               |                |                |               |                    |





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 |
| 24/07/2019        | 31/10/2019 | 32.845.766,93                              | 6.621.946,76  | 2.496.632,12  | 31.157.949,22  | 2.073.683,12   | 49.735,73     | 2.576.760,13       | 999.939,71  | 164.697,82   | 69.237,21     | 421.665,89     | 81.597,00      | 14.334,09     | 651.879,55         |
| 01/11/2019        | 31/01/2020 | 35.240.891,65                              | 1.478.872,62  | 2.716.095,93  | 9.396.494,96   | 4.701.041,15   | 4.306.217,09  | 115.485.463,91     | 4.110.179,39                                      | 55.609,69    | 120.744,59    | 698.273,25     | 212.782,90     | 277.634,62    | 6.106.017,50       |
| 01/02/2020        | 30/04/2020 | 897.078,19                                 | 23.472.398,27 | -             | 10.585.724,39  | 1.457.083,43   | 10.409.990,60 | 123.013.775,52     | 328.708,02  | 529.227,08   | -             | 3.674.423,82   | 102.945,56     | 1.162.710,42  | 5.654.831,19       |
| 01/05/2020        | 31/07/2020 | 19.988.471,01                              | 1.539.251,92  | 1.413.148,85  | 1.951.263,89   | 5.671.143,39   | 1.337.533,64  | 11.451.988,62      | 605.210,29  | 77.824,45    | 136.774,62    | 93.325,12      | 177.870,93     | 873.066,65    | 3.481.763,64       |
| 01/08/2020        | 31/10/2020 | 429.648,49                                 | 273.264,23    | 35.412,00     | 2.411.755,05   | 1.482.222,37   | 1.823.796,65  | 22.459.675,88      | 21.639,14   | 14.042,70    | 3.588,20      | 288.167,08     | 137.351,18     | 296.584,76    | 4.303.981,07       |
| 01/11/2020        | 31/01/2021 | 975.503,00                                 | 105.983,16    | 109.914,25    | 22.858,65      | 369.291,42     | 1.407.308,54  | 24.632.643,24      | 16.880,61   | 6.443,84     | 1.121,41      | 7.718,60       | 20.832,37      | 2.722.095,69  | 2.408.669,28       |
| 01/02/2021        | 30/04/2021 | 43.036,17                                  | 1.523.799,26  | 18.133,48     | -              | 26.608,28      | 176.249,32    | 30.156.588,03      | 1.115,56  | 45.518,48    | 3.458,26      | -              | 3.431,12       | 27.204,78     | 734.801,69         |
| 01/05/2021        | 31/07/2021 | 2.192.865,08                               | 442.106,32    | 5.942,61      | 42.436,12      | -              | 321.651,13    | 34.968.827,31      | 88.255,91   | 6.775,10     | 1.004,49      | 52.888,66      | -              | 18.023,66     | 295.350,72         |
| 01/08/2021        | 31/10/2021 | 1.973.156,40                               | 845.985,59    | 673.632,44    | 279.894,81     | -              | 10.647,54     | 33.615.185,97      | 100.556,62  | 39.320,26    | 37.501,52     | 4.123,71       | -              | 85.573,98     | 338.159,72         |
| 01/11/2021        | 31/01/2022 | 3.552.976,07                               | 1.163.272,79  | 319.085,17    | 11.557,60      | 9.581,17       | 312.461,53    | 34.660.594,37      | 70.484,92   | 27.285,01    | 15.374,39     | 4.673,06       | 20.017,10      | 21.314,82     | 637.484,53         |
| 01/02/2022        | 30/04/2022 | -  | 2.758.815,57  | 155.564,05    | -              | 85.740,36      | 55.205,07     | 38.794.111,55      | -   | 78.079,52    | 8.604,82      | -              | 4.406,17       | 17.531,10     | 1.108.970,17       |
| 01/05/2022        | 31/07/2022 | 4.635.343,92                               | 379.771,58    | 110.297,52    | 421.536,64     | 148.714,44     | 39.426,68     | 40.380.309,82      | 282.615,26  | 12.176,13    | 4.383,29      | 15.417,10      | 23.061,72      | 16.420,84     | 1.697.745,77       |
| 01/08/2022        | 30/09/2022 |  |               |               |                |                |               |                    |   |              |               |                |                |               |                    |



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 |
| 24/07/2019        | 31/10/2019 | 226.060,65                                 | -            | 23.862,39     | 351.778,18     | -              | -             | 1.883.770,47       | 15.709,18   | 1.438,14     | 1.867,67      | 4.703,68       | -              | -             | 976,85             |
| 01/11/2019        | 31/01/2020 | 1.142.131,89                               | 77.166,98    | -             | -              | -              | -             | 2.127.023,01       | 23.575,45   | 6.663,67     | -             | -              | 1.438,14       | -             | 33.199,73          |
| 01/02/2020        | 30/04/2020 | -  | 1.356.727,37 | -             | 974.937,64     | 34.273,49      | -             | 2.152.338,24       | -   | 45.009,29    | -             | 15.530,04      | 9.818,38       | -             | 33.590,70          |
| 01/05/2020        | 31/07/2020 | 80.848,45                                  | 105.564,22   | 35.777,16     | 117.193,21     | 305.173,45     | 22.105,73     | 3.399.329,04       | 2.253,56  | 3.515,01     | 8.823,85      | 1.851,35       | 13.997,51      | 6.443,23      | 81.175,28          |
| 01/08/2020        | 31/10/2020 | 70.998,15                                  | 73.334,94    | -             | 59.514,41      | -              | 45.970,60     | 3.404.309,31       | 2.298,18  | 4.768,94     | -             | 3.349,54       | -              | 14.891,93     | 88.956,79          |
| 01/11/2020        | 31/01/2021 | 57.613,31                                  | 2.609,15     | 14.324,83     | 13.484,45      | -              | 1.840,36      | 2.434.123,65       | 2.684,76  | 2.982,69     | 1.929,12      | 5.469,30       | -              | 2.805,67      | 54.959,06          |
| 01/02/2021        | 30/04/2021 | -  | 209.947,48   | 10.161,13     | -              | -              | 12.859,35     | 2.171.960,71       | -   | 3.587,10     | 5.521,42      | -              | -              | 3.394,60      | 44.816,48          |
| 01/05/2021        | 31/07/2021 | 99.090,83                                  | -            | -             | -              | -              | -             | 2.438.710,91       | 2.052,45  | -            | -             | -              | -              | -             | 71.588,93          |
| 01/08/2021        | 31/10/2021 | 476.346,45                                 | 24.624,26    | 21.095,44     | -              | -              | -             | 2.455.222,61       | 10.827,95   | 1.485,74     | 2.845,76      | -              | -              | -             | 79.041,78          |
| 01/11/2021        | 31/01/2022 | 587.726,18                                 | 5.181,21     | 178.208,99    | -              | -              | -             | 4.473.360,00       | 6.082,28  | 1.071,63     | 10.857,45     | -              | -              | 1.193,94      | 95.513,76          |
| 01/02/2022        | 30/04/2022 | -  | 169.776,76   | 4.096,17      | -              | 17.603,18      | -             | 4.494.662,98       | -   | 11.759,04    | 1.458,44      | -              | 1.883,81       | 967,38        | 51.644,41          |
| 01/05/2022        | 31/07/2022 | 155.759,39                                 | 123.833,72   | 15.233,27     | 196.188,83     | 29.228,38      | 16.630,18     | 4.170.808,39       | 2.973,66  | 4.362,11     | 3.372,09      | 1.747,42       | 12.153,09      | 3.369,77      | 31.650,72          |
| 01/08/2022        | 30/09/2022 |  |              |               |                |                |               |                    |   |              |               |                |                |               |                    |



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 and CRO | %     | Repurchase BPB | %     | Repurchase CRO | %     | Repurchase Total | %     |
| 24/07/2019        | 31/10/2019 | 621.263,21  | 0,05% | -  | 0,00% | 308.178,84              | 0,03% | -                     | 0,00% | 430.316,31     | 0,04% | 209.458,26     | 0,14% | 639.774,57       | 0,07% |
| 01/11/2019        | 31/01/2020 | 6.900.702,41  | 0,59% | 47.581.312,02                                | 4,04% | 3.119.630,25            | 0,26% | 22.637,56             | 0,00% | 2.476.705,43   | 0,24% | 209.458,26     | 0,14% | 2.686.163,69     | 0,23% |
| 01/02/2020        | 30/04/2020 | 10.117.532,17   | 0,86% | 49.238.941,56                                | 4,18% | 3.162.284,42            | 0,27% | 22.637,56             | 0,00% | 2.476.705,43   | 0,24% | 209.458,26     | 0,14% | 2.686.163,69     | 0,23% |
| 01/05/2020        | 31/07/2020 | 10.906.610,85   | 0,93% | 50.206.288,31                                | 4,26% | 23.672.859,51           | 2,01% | 195.617,56            | 0,02% | 2.476.705,43   | 0,24% | 209.458,26     | 0,14% | 2.686.163,69     | 0,23% |
| 01/08/2020        | 31/10/2020 | 12.666.353,74   | 1,08% | 50.976.130,08                                | 4,33% | 28.207.645,42           | 2,39% | 195.617,56            | 0,02% | 2.476.705,43   | 0,24% | 397.416,01     | 0,26% | 2.874.121,44     | 0,24% |
| 01/11/2020        | 31/01/2021 | 13.924.640,40   | 1,18% | 51.332.135,37                                | 4,36% | 28.664.916,00           | 2,43% | 195.617,56            | 0,02% | 2.476.705,43   | 0,24% | 397.416,01     | 0,26% | 2.874.121,44     | 0,24% |
| 01/02/2021        | 30/04/2021 | 14.823.961,98   | 1,26% | 51.874.765,61                                | 4,40% | 28.890.582,22           | 2,45% | 195.617,56            | 0,02% | 3.100.790,16   | 0,30% | 397.416,01     | 0,26% | 3.498.206,17     | 0,30% |
| 01/05/2021        | 31/07/2021 | 15.510.171,55   | 1,32% | 54.290.409,07                                | 4,61% | 30.185.265,92           | 2,56% | 438.445,70            | 0,04% | 3.371.772,44   | 0,33% | 3.791.224,97   | 2,52% | 7.162.997,41     | 1,49% |
| 01/08/2021        | 31/10/2021 | 15.547.743,01   | 1,32% | 54.687.221,56                                | 4,64% | 30.313.165,00           | 2,57% | 1.117.875,98          | 0,09% | 3.889.659,40   | 0,38% | 3.791.224,97   | 2,52% | 7.680.884,37     | 1,44% |
| 01/11/2021        | 31/01/2022 | 16.180.456,69   | 1,37% | 58.443.176,14                                | 4,96% | 34.052.955,17           | 2,89% | 1.459.650,26          | 0,12% | 4.347.083,47   | 0,42% | 3.965.105,91   | 2,64% | 8.312.189,38     | 1,48% |
| 01/02/2022        | 30/04/2022 | 17.154.331,02   | 1,46% | 60.055.545,55                                | 5,10% | 35.514.418,00           | 3,01% | 1.459.650,26          | 0,12% | 4.637.823,27   | 0,45% | 4.202.734,72   | 2,79% | 8.840.557,99     | 1,57% |
| 01/05/2022        | 31/07/2022 | 19.584.492,85   | 1,66% | 62.019.880,27                                | 5,26% | 35.608.587,72           | 3,02% | 1.459.650,26          | 0,12% | 5.233.963,46   | 0,51% | 4.499.407,50   | 2,99% | 9.733.370,96     | 1,66% |
| 01/08/2022        | 30/09/2022 |   |       |  |       |                         |       |                       |       |                |       |                |       |                  |       |



## 11. Collateralisation

| Collection Period |            | Interest Period |            | Principal Amount Outstanding |                |                |                |                          | Collateralisation |  |                   |
|-------------------|------------|-----------------|------------|------------------------------|----------------|----------------|----------------|--------------------------|-------------------|--|-------------------|
|                   |            |                 |            | Class A1 Notes               | Class A2 Notes | Class J1 Notes | Class J2 Notes | Notes<br>(d)=(a)+(b)+(c) | Portfolio (e)     | Balance of the<br>Liquidity Reserve<br>Account (f) | Total (g)=(e)+(f) |
| 24/07/2019        | 31/10/2019 | 08/08/2019      | 29/11/2019 | 619.293.048,93               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 1.139.745.048,93         | 1.125.866.796,20  | 16.824.127,50                                      | 1.142.690.923,70  |
| 01/11/2019        | 31/01/2020 | 29/11/2019      | 28/02/2020 | 559.846.986,30               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 1.080.298.986,30         | 1.077.315.139,85  | 16.824.127,50                                      | 1.094.139.267,35  |
| 01/02/2020        | 30/04/2020 | 28/02/2020      | 29/05/2020 | 528.479.715,46               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 1.048.931.715,46         | 1.051.246.145,20  | 16.824.127,50                                      | 1.068.070.272,70  |
| 01/05/2020        | 31/07/2020 | 29/05/2020      | 31/08/2020 | 359.832.705,96               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 880.284.705,96           | 889.320.748,51    | 16.824.127,50                                      | 906.144.876,01    |
| 01/08/2020        | 31/10/2020 | 31/08/2020      | 30/11/2020 | 312.466.301,89               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 832.918.301,89           | 839.678.556,52    | 16.824.127,50                                      | 856.502.684,02    |
| 01/11/2020        | 31/01/2021 | 30/11/2020      | 26/02/2021 | 278.397.814,69               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 798.849.814,69           | 808.203.251,12    | 16.824.127,50                                      | 825.027.378,62    |
| 01/02/2021        | 30/04/2021 | 26/02/2021      | 31/05/2021 | 249.662.051,99               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 770.114.051,99           | 782.483.860,78    | 16.824.127,50                                      | 799.307.988,28    |
| 01/05/2021        | 31/07/2021 | 31/05/2021      | 31/08/2021 | 212.717.131,83               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 733.169.131,83           | 751.398.819,78    | 16.824.127,50                                      | 768.222.947,28    |
| 01/08/2021        | 31/10/2021 | 31/08/2021      | 30/11/2021 | 183.996.465,19               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 704.448.465,19           | 726.844.102,49    | 16.824.127,50                                      | 743.668.229,99    |
| 01/11/2021        | 31/01/2022 | 30/11/2021      | 28/02/2022 | 142.051.754,83               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 662.503.754,83           | 688.854.795,43    | 16.824.127,50                                      | 705.678.922,93    |
| 01/02/2022        | 30/04/2022 | 28/02/2022      | 31/05/2022 | 103.429.126,77               | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 623.881.126,77           | 652.910.667,86    | 16.824.127,50                                      | 669.734.795,36    |
| 01/05/2022        | 31/07/2022 | 31/05/2022      | 31/08/2022 | 59.532.661,92                | 66.361.000,00  | 396.272.000,00 | 57.819.000,00  | 579.984.661,92           | 613.339.104,53    | 16.824.127,50                                      | 630.163.232,03    |
| 01/08/2022        | 30/09/2022 | 31/08/2022      | 26/10/2022 |                              |                |                |                |                          |                   |  |                   |



| 12. Accounts Statement |                                |                          |                                |                          |                                |                          |                                |                          |                                |                          |
|------------------------|--------------------------------|--------------------------|--------------------------------|--------------------------|--------------------------------|--------------------------|--------------------------------|--------------------------|--------------------------------|--------------------------|
| Payment Date           | BPB Collection Account         |                          | CRO Collection Account         |                          | Investment Account             |                          | Payments Account               |                          | Liquidity Reserve Account      |                          |
|                        | At the Beginning of the Period | At the End of the Period | At the Beginning of the Period | At the End of the Period | At the Beginning of the Period | At the End of the Period | At the Beginning of the Period | At the End of the Period | At the Beginning of the Period | At the End of the Period |
| 29/11/2019             | -                              | -                        | -                              | -                        | -                              | 3.442.910,52             | -                              | 47,24                    | -                              | 16.824.127,50            |
| 28/02/2020             | -                              | -                        | -                              | -                        | 3.442.910,52                   | 5.120.206,58             | 47,24                          | 41,17                    | 16.824.127,50                  | 16.824.127,50            |
| 29/05/2020             | -                              | -                        | -                              | -                        | 5.120.206,58                   | 1.437.858,72             | 41,17                          | 55,75                    | 16.824.127,50                  | 16.824.127,50            |
| 31/08/2020             | -                              | -                        | -                              | -                        | 1.437.858,72                   | 8.252.478,91             | 55,75                          | 55,20                    | 16.824.127,50                  | 16.824.127,50            |
| 30/11/2020             | -                              | -                        | -                              | -                        | 8.252.478,91                   | 7.600.326,49             | 55,20                          | 7,35                     | 16.824.127,50                  | 16.824.127,50            |
| 26/02/2021             | -                              | -                        | -                              | -                        | 7.600.326,49                   | 9.479.355,14             | 7,35                           | 34,64                    | 16.824.127,50                  | 16.824.127,50            |
| 31/05/2021             | -                              | -                        | -                              | -                        | 9.479.355,14                   | 9.839.018,17             | 34,64                          | 9,08                     | 16.824.127,50                  | 16.824.127,50            |
| 31/08/2021             | -                              | -                        | -                              | -                        | 9.839.018,17                   | 5.332.376,37             | 9,08                           | 30,91                    | 16.824.127,50                  | 16.824.127,50            |
| 30/11/2021             | -                              | -                        | -                              | -                        | 5.332.376,37                   | 4.545.850,19             | 30,91                          | 38,28                    | 16.824.127,50                  | 16.824.127,50            |
| 28/02/2022             | -                              | -                        | -                              | -                        | 4.545.850,19                   | 4.371.864,72             | 38,28                          | 20,62                    | 16.824.127,50                  | 16.824.127,50            |
| 31/05/2022             | -                              | -                        | -                              | -                        | 4.371.864,72                   | 3.340.195,02             | 20,62                          | 5,31                     | 16.824.127,50                  | 16.824.127,50            |
| 31/08/2022             | -                              | -                        | -                              | -                        | 3.340.195,02                   | 1.508.384,40             | 5,31                           | 9,73                     | 16.824.127,50                  | 16.824.127,50            |
| 26/10/2022             | -                              | -                        | -                              | -                        | 1.508.384,40                   | -                        | 9,73                           | -                        | 16.824.127,50                  | -                        |



13. Suspensions for Covid-19

| Collection Period |            | Active total installment suspension granted on the basis of the "Decreto Cura-Italia" at the end of Collection Period | Active capital installment suspension granted on the basis of the "Decreto Cura-Italia" at the end of Collection Period | Active total installment suspension granted on the basis of the "Addendum Abi Covid-19" at the end of Collection Period | Active capital installment suspension granted on the basis of the "Addendum Abi Covid-19" at the end of Collection Period | Active maturity extensions granted on the basis of the "Addendum Abi Covid-19" at the end of Collection Period | Active payment suspensions and maturity extensions granted on the basis of "Decreto Gasparri" at the end of Collection Period |
|-------------------|------------|---|---|---|---|--|---|
| 01/02/2020        | 30/04/2020 | 371.980.509,92  | 17.965.898,72   | 249.517,19  | -   | 4.000.000,00   | -   |
| 01/05/2020        | 31/07/2020 | 463.040.191,53  | 28.366.379,08   | 29.691.137,32   | 9.939.467,20  | 6.957.751,36   | 1.245.930,88  |
| 01/08/2020        | 31/10/2020 | 911.111.626,10  | 57.862.505,50   | 31.028.240,34   | 11.135.063,01   | 6.957.751,36   | 1.632.828,86  |
| 01/11/2020        | 31/01/2021 | 3.814.477,58  | 6.624.424,82  | 11.571.316,07   | 15.418.268,41   | -  | 548.432,75  |
| 01/02/2021        | 30/04/2021 | 431.486.156,54  | 28.796.975,01   | 5.897.161,84  | 13.989.487,56   | -  | 341.201,38  |
| 01/05/2021        | 31/07/2021 | -   | 260.816.856,04  | -   | -   | 5.957,16   | 341.201,38  |
| 01/08/2021        | 31/10/2021 | -   | 264.525.126,72  | -   | -   | 5.957,16   | 167.643,88  |
| 01/11/2021        | 31/01/2022 | -   | 2.179.556,56  | -   | -   | -  | -   |
| 01/02/2022        | 30/04/2022 | -   | 2.179.556,56  | -   | -   | -  | -   |
| 01/05/2022        | 31/07/2022 | -   | -   | -   | -   | -  | -   |
| 01/08/2022        | 30/09/2022 | -   | -   | -   | -   | -  | -   |

