

# ASSET-BACKED EUROPEAN SECURITISATION TRANSACTION TWENTY-TWO S.r.l.

## Investors Report

Securitisation of auto loans originated by CA AUTO BANK S.p.A.

€ 1,233,100,000 Class A Asset-Backed Floating Rate Notes due August 2038

€ 79,300,000 Class B Asset-Backed Fixed Rate Notes due August 2038

€ 64,900,000 Class C Asset-Backed Fixed Rate Notes due August 2038

€ 28,900,000 Class D Asset-Backed Fixed Rate Notes due August 2038

€ 14,400,000 Class E Asset-Backed Fixed Rate Notes due August 2038

€ 43,000,000 Class M Asset-Backed Fixed Rate Notes due August 2038



[www.securitisation-services.com](http://www.securitisation-services.com)

### Contacts

A-BEST TWENTY-TWO S.r.l.

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### Reporting Dates

Collection Period

24/03/2025

22/04/2025

Interest Period

15/04/2025

15/05/2025

Payment Date

15/05/2025

This report is prepared by Banca Finanziaria Internazionale S.p.A. as Computation Agent in accordance with definitions and criteria described in the Transaction Documents. Certain information included in this report has been provided by the Parties. Please be advised that Banca Finanziaria Internazionale S.p.A. will have no liability for the completeness or accuracy of such information.

## 1. Transaction overview

### Principal Parties

|                                       |                                                                                      |
|---------------------------------------|--------------------------------------------------------------------------------------|
| Issuer:                               | ASSET-BACKED EUROPEAN SECURITISATION TRANSACTION TWENTY-TWO S.r.l.                   |
| Originator/Servicer:                  | CA Auto Bank S.p.A.                                                                  |
| Issue Date:                           | 23/10/2023                                                                           |
| Arranger                              | Crédit Agricole Corporate & Investment Bank, Milan Branch and Unicredit Bank AG      |
| Representative of the Noteholders     | Banca Finint S.p.A                                                                   |
| Calculation Agent                     | Banca Finint S.p.A                                                                   |
| Account Bank                          | The Bank of New York Mellon SA/NV, Milan Branch                                      |
| Principal Paying Agent                | The Bank of New York Mellon SA/NV, Milan Branch                                      |
| Corporate Servicer                    | CA AUTO BANK S.p.A.                                                                  |
| Corporate Administrator               | Banca Finint S.p.A                                                                   |
| Back-up Servicer Facilitator          | Banca Finint S.p.A                                                                   |
| Stichting Corporate Services Provider | Wilmington Trust SP Services (London) Limited                                        |
| Standby Swap Counterparty             | Crédit Agricole Corporate & Investment Bank                                          |
| Reporting Entity                      | CA AUTO BANK S.p.A.                                                                  |
| Reporting Entity Contact Person       | Benedetta Reale                                                                      |
| Reporting Entity Contact Telephone    | +39 0110064638                                                                       |
| Reporting Entity Contact Emails       | <a href="mailto:benedetta.reale@ca-autobank.com">benedetta.reale@ca-autobank.com</a> |
| Issuer's LEI code                     | 81560034F54B5C1CC915                                                                 |

### Main definitions

|                       |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |
|-----------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Payment Date          | means the 15th (fifteenth) calendar day of each month or, if any such day is not a Business Day, the immediately following Business Day provided that, following the delivery of a Trigger Notice, it shall also be any other Business Day designated as such by the Representative of the Noteholders after consultation with the Servicer, provided that the First Payment Date will fall in December 2023.                                                                                                                                                              |
| Interest Period       | means each period from (and including) a Payment Date to (but excluding) the next following Payment Date, except for the Initial Interest Period beginning on (and including) the Issue Date and ending on (but excluding) the First Payment Date after the Issue Date                                                                                                                                                                                                                                                                                                     |
| Business Day          | means a day (other than a Saturday or Sunday) which is not a bank holiday or a public holiday in Turin, Milan, Luxembourg, London, Munich and Paris and which is a TARGET Settlement Day                                                                                                                                                                                                                                                                                                                                                                                   |
| Delinquent Receivable | means each Receivable (other than a Defaulted Receivable) in relation to which a Borrower has failed to timely pay at least one Instalment (or any other sum) due pursuant to the relevant Loan Agreement, provided that (i) the unpaid amount is higher than Euro 25, (ii) the relevant Receivable has been recorded as such in the EDP CA AUTO BANK System in compliance with the Credit and Collections Policies and, in any case, by no later than 21 (twenty-one) days after the Receivable's due date, and (iii) such Receivable continues to be classified as such. |

## 2. Assets and Notes

## The Notes

Issue Date 23 October 2023

| Classes                               | Class A                      | Class B                      | Class C                      | Class D                      | Class E                      | Class M                      |
|---------------------------------------|------------------------------|------------------------------|------------------------------|------------------------------|------------------------------|------------------------------|
| Principal Amount Outstanding on Issue | 1.233.100.000,00             | 79.300.000,00                | 64.900.000,00                | 28.900.000,00                | 14.400.000,00                | 43.000.000,00                |
| Currency                              | EUR                          | EUR                          | EUR                          | EUR                          | EUR                          | EUR                          |
| Issue Date                            | 23 October 2023              | 23 October 2023              | 23 October 2023              | 23 October 2023              | 23 October 2023              | 23 October 2023              |
| Final Maturity Date                   | 16 August 2038               | 16 August 2038               | 16 August 2038               | 16 August 2038               | 16 August 2038               | 16 August 2038               |
| Listing                               | Luxembourg                   | Luxembourg                   | Luxembourg                   | Luxembourg                   | Luxembourg                   | No Listing                   |
| ISIN code                             | IT0005567802                 | IT0005567810                 | IT0005567828                 | IT0005567836                 | IT0005567844                 | IT0005567851                 |
| Common code                           | 270623395                    | 270623468                    | 270623549                    | 270623573                    | 270623611                    | 270623719                    |
| Denomination                          | 100,000 + multiples of 1,000 | 100,000 + multiples of 1,000 | 100,000 + multiples of 1,000 | 100,000 + multiples of 1,000 | 100,000 + multiples of 1,000 | 100,000 + multiples of 1,000 |
| Type of amortisation                  | Amortizing                   | Amortizing                   | Amortizing                   | Amortizing                   | Amortizing                   | Amortizing                   |
| Indexation                            | Euribor 1M                   | Fixed Rated                  | Fixed Rated                  | Fixed Rated                  | Fixed Rated                  | Fixed Rated                  |
| Spread / Fixed Rate                   | 1,00%                        | 4,75%                        | 4,90%                        | 5,00%                        | 5,25%                        | 6,00%                        |
| Payment frequency                     | Monthly                      | Monthly                      | Monthly                      | Monthly                      | Monthly                      | Monthly                      |

## The Portfolio

The monetary receivables and other connected rights arising from an pool of auto loans (finanziamenti) granted by CAAB to customers for the purposes of purchasing Cars (the Receivables and the Portfolio) has been transferred from CAAB to the Issuer pursuant to the terms of a receivables purchase agreement dated 28 September 2023 between the Issuer and CAAB (as from time to time amended and/or supplemented, the Receivables Purchase Agreement)

Initial Portfolio: Euro 1,442,249,235

Transfer Date: 28 September 2023

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

## 3.1. The Notes - Class A Notes

| Interest Period |            |            | Before payments              |                 | Amounts accrued |      |              | Payments     |               | After payments               |             |                 |
|-----------------|------------|------------|------------------------------|-----------------|-----------------|------|--------------|--------------|---------------|------------------------------|-------------|-----------------|
|                 |            |            | Principal Amount Outstanding | Unpaid Interest | Interest Rate   | Days | Interest     | Interest     | Principal     | Principal Amount Outstanding | Pool Factor | Unpaid interest |
| 23/10/2023      | 15/12/2023 | 15/12/2023 | 1.233.100.000,00             | -               | 4,855%          | 53   | 8.804.334,00 | 8.804.334,00 | 41.333.265,38 | 1.191.766.734,62             | 0,96648020  | -               |
| 15/12/2023      | 15/01/2024 | 15/01/2024 | 1.191.766.734,62             | -               | 4,833%          | 31   | 4.957.062,00 | 4.957.062,00 | 19.045.599,43 | 1.172.721.135,19             | 0,95103490  | -               |
| 15/01/2024      | 15/02/2024 | 15/02/2024 | 1.172.721.135,19             | -               | 4,880%          | 31   | 4.920.069,00 | 4.920.069,00 | 23.915.357,95 | 1.148.805.777,24             | 0,93164040  | -               |
| 15/02/2024      | 15/03/2024 | 15/03/2024 | 1.148.805.777,24             | -               | 4,862%          | 29   | 4.488.484,00 | 4.488.484,00 | 21.608.597,78 | 1.127.197.179,46             | 0,91411660  | -               |
| 15/03/2024      | 15/04/2024 | 15/04/2024 | 1.127.197.179,46             | -               | 4,859%          | 31   | 4.710.442,00 | 4.710.442,00 | 27.351.267,79 | 1.099.845.911,67             | 0,89193570  | -               |
| 15/04/2024      | 15/05/2024 | 15/05/2024 | 1.099.845.911,67             | -               | 4,879%          | 30   | 4.463.822,00 | 4.463.822,00 | 26.259.481,05 | 1.073.586.430,62             | 0,87064020  | -               |
| 15/05/2024      | 17/06/2024 | 17/06/2024 | 1.073.586.430,62             | -               | 4,828%          | 33   | 4.747.435,00 | 4.747.435,00 | 28.641.953,56 | 1.044.944.477,06             | 0,84741260  | -               |
| 17/06/2024      | 15/07/2024 | 15/07/2024 | 1.044.944.477,06             | -               | 4,599%          | 28   | 3.736.293,00 | 3.736.293,00 | 27.014.384,87 | 1.017.930.092,19             | 0,82550490  | -               |
| 15/07/2024      | 16/08/2024 | 16/08/2024 | 1.017.930.092,19             | -               | 4,611%          | 32   | 4.167.878,00 | 4.167.878,00 | 27.600.847,23 | 990.329.244,96               | 0,80312160  | -               |
| 16/08/2024      | 16/09/2024 | 16/09/2024 | 990.329.244,96               | -               | 4,635%          | 31   | 3.945.920,00 | 3.945.920,00 | 25.452.910,34 | 964.876.334,62               | 0,78248020  | -               |
| 16/09/2024      | 15/10/2024 | 15/10/2024 | 964.876.334,62               | -               | 4,436%          | 29   | 3.440.349,00 | 3.440.349,00 | 20.616.938,76 | 944.259.395,86               | 0,76576060  | -               |
| 15/10/2024      | 15/11/2024 | 15/11/2024 | 944.259.395,86               | -               | 4,245%          | 31   | 3.440.349,00 | 3.440.349,00 | 26.169.834,68 | 918.089.561,18               | 0,74453780  | -               |
| 15/11/2024      | 16/12/2024 | 16/12/2024 | 918.089.561,18               | -               | 4,099%          | 31   | 3.230.722,00 | 3.230.722,00 | 24.500.217,28 | 893.589.343,90               | 0,72466900  | -               |
| 16/12/2024      | 15/01/2025 | 15/01/2025 | 893.589.343,90               | -               | 3,902%          | 30   | 2.897.785,00 | 2.897.785,00 | 23.725.953,79 | 869.863.390,11               | 0,70542810  | -               |
| 15/01/2025      | 17/02/2025 | 17/02/2025 | 869.863.390,11               | -               | 3,850%          | 33   | 3.058.088,00 | 3.058.088,00 | 26.103.740,52 | 843.759.649,59               | 0,68425890  | -               |
| 17/02/2025      | 17/03/2025 | 17/03/2025 | 843.759.649,59               | -               | 3,619%          | 28   | 2.367.552,00 | 2.367.552,00 | 22.604.202,72 | 821.155.446,87               | 0,66592770  | -               |
| 17/03/2025      | 15/04/2025 | 15/04/2025 | 821.155.446,87               | -               | 3,368%          | 29   | 2.219.580,00 | 2.219.580,00 | 29.270.218,01 | 791.885.228,86               | 0,64219060  | -               |
| 15/04/2025      | 15/05/2025 | 15/05/2025 | 791.885.228,86               | -               | 3,304%          | 30   | 2.170.256,00 | 2.170.256,00 | 24.108.708,03 | 767.776.520,83               | 0,62263930  | -               |

3.2 The Notes - Class B Notes

| Interest Period |            |            | Before payments              |                 | Amounts accrued |      |            | Payments   |           | After payments               |             |                 |
|-----------------|------------|------------|------------------------------|-----------------|-----------------|------|------------|------------|-----------|------------------------------|-------------|-----------------|
|                 |            |            | Principal Amount Outstanding | Unpaid Interest | Interest Rate   | Days | Interest   | Interest   | Principal | Principal Amount Outstanding | Pool Factor | Unpaid interest |
| 23/10/2023      | 15/12/2023 | 15/12/2023 | 79.300.000,00                | -               | 4,750%          | 53   | 554.307,00 | 554.307,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/12/2023      | 15/01/2024 | 15/01/2024 | 79.300.000,00                | -               | 4,750%          | 31   | 324.337,00 | 324.337,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/01/2024      | 15/02/2024 | 15/02/2024 | 79.300.000,00                | -               | 4,750%          | 31   | 324.337,00 | 324.337,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/02/2024      | 15/03/2024 | 15/03/2024 | 79.300.000,00                | -               | 4,750%          | 29   | 302.926,00 | 302.926,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/03/2024      | 15/04/2024 | 15/04/2024 | 79.300.000,00                | -               | 4,750%          | 31   | 324.337,00 | 324.337,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/04/2024      | 15/05/2024 | 15/05/2024 | 79.300.000,00                | -               | 4,750%          | 30   | 313.235,00 | 313.235,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/05/2024      | 17/06/2024 | 17/06/2024 | 79.300.000,00                | -               | 4,750%          | 33   | 344.955,00 | 344.955,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 17/06/2024      | 15/07/2024 | 15/07/2024 | 79.300.000,00                | -               | 4,750%          | 28   | 292.617,00 | 292.617,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/07/2024      | 16/08/2024 | 16/08/2024 | 79.300.000,00                | -               | 4,750%          | 32   | 334.646,00 | 334.646,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 16/08/2024      | 16/09/2024 | 16/09/2024 | 79.300.000,00                | -               | 4,750%          | 31   | 324.337,00 | 324.337,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 16/09/2024      | 15/10/2024 | 15/10/2024 | 79.300.000,00                | -               | 4,750%          | 29   | 302.926,00 | 302.926,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/10/2024      | 15/11/2024 | 15/11/2024 | 79.300.000,00                | -               | 4,750%          | 31   | 324.337,00 | 324.337,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/11/2024      | 16/12/2024 | 16/12/2024 | 79.300.000,00                | -               | 4,750%          | 31   | 324.337,00 | 324.337,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 16/12/2024      | 15/01/2025 | 15/01/2025 | 79.300.000,00                | -               | 4,750%          | 30   | 313.235,00 | 313.235,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/01/2025      | 17/02/2025 | 17/02/2025 | 79.300.000,00                | -               | 4,750%          | 33   | 344.955,00 | 344.955,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 17/02/2025      | 17/03/2025 | 17/03/2025 | 79.300.000,00                | -               | 4,750%          | 28   | 292.617,00 | 292.617,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 17/03/2025      | 15/04/2025 | 15/04/2025 | 79.300.000,00                | -               | 4,750%          | 29   | 302.926,00 | 302.926,00 | -         | 79.300.000,00                | 1,00000000  | -               |
| 15/04/2025      | 15/05/2025 | 15/05/2025 | 79.300.000,00                | -               | 4,750%          | 30   | 313.235,00 | 313.235,00 | -         | 79.300.000,00                | 1,00000000  | -               |

## 3.3. The Notes - Class C Notes

| Interest Period |            |            | Before payments              |                 | Amounts accrued |      |            | Payments   |           | After payments               |             |                 |
|-----------------|------------|------------|------------------------------|-----------------|-----------------|------|------------|------------|-----------|------------------------------|-------------|-----------------|
|                 |            |            | Principal Amount Outstanding | Unpaid Interest | Interest Rate   | Days | Interest   | Interest   | Principal | Principal Amount Outstanding | Pool Factor | Unpaid interest |
| 23/10/2023      | 15/12/2023 | 15/12/2023 | 64.900.000,00                | -               | 4,900%          | 53   | 467.929,00 | 467.929,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/12/2023      | 15/01/2024 | 15/01/2024 | 64.900.000,00                | -               | 4,900%          | 31   | 273.229,00 | 273.229,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/01/2024      | 15/02/2024 | 15/02/2024 | 64.900.000,00                | -               | 4,900%          | 31   | 273.229,00 | 273.229,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/02/2024      | 15/03/2024 | 15/03/2024 | 64.900.000,00                | -               | 4,900%          | 29   | 255.706,00 | 255.706,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/03/2024      | 15/04/2024 | 15/04/2024 | 64.900.000,00                | -               | 4,900%          | 31   | 273.229,00 | 273.229,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/04/2024      | 15/05/2024 | 15/05/2024 | 64.900.000,00                | -               | 4,900%          | 30   | 264.792,00 | 264.792,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/05/2024      | 17/06/2024 | 17/06/2024 | 64.900.000,00                | -               | 4,900%          | 33   | 291.401,00 | 291.401,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 17/06/2024      | 15/07/2024 | 15/07/2024 | 64.900.000,00                | -               | 4,900%          | 28   | 247.269,00 | 247.269,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/07/2024      | 16/08/2024 | 16/08/2024 | 64.900.000,00                | -               | 4,900%          | 32   | 282.315,00 | 282.315,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 16/08/2024      | 16/09/2024 | 16/09/2024 | 64.900.000,00                | -               | 4,900%          | 31   | 273.229,00 | 273.229,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 16/09/2024      | 15/10/2024 | 15/10/2024 | 64.900.000,00                | -               | 4,900%          | 29   | 255.706,00 | 255.706,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/10/2024      | 15/11/2024 | 15/11/2024 | 64.900.000,00                | -               | 4,900%          | 31   | 273.229,00 | 273.229,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/11/2024      | 16/12/2024 | 16/12/2024 | 64.900.000,00                | -               | 4,900%          | 31   | 273.229,00 | 273.229,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 16/12/2024      | 15/01/2025 | 15/01/2025 | 64.900.000,00                | -               | 4,900%          | 30   | 264.792,00 | 264.792,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/01/2025      | 17/02/2025 | 17/02/2025 | 64.900.000,00                | -               | 4,900%          | 33   | 291.401,00 | 291.401,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 17/02/2025      | 17/03/2025 | 17/03/2025 | 64.900.000,00                | -               | 4,900%          | 28   | 247.269,00 | 247.269,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 17/03/2025      | 15/04/2025 | 15/04/2025 | 64.900.000,00                | -               | 4,900%          | 29   | 255.706,00 | 255.706,00 | -         | 64.900.000,00                | 1,00000000  | -               |
| 15/04/2025      | 15/05/2025 | 15/05/2025 | 64.900.000,00                | -               | 4,900%          | 30   | 264.792,00 | 264.792,00 | -         | 64.900.000,00                | 1,00000000  | -               |

3.4. The Notes - Class D Notes

| Interest Period |            |            | Before payments              |                 | Amounts accrued |      |            | Payments   |           | After payments               |             |                 |
|-----------------|------------|------------|------------------------------|-----------------|-----------------|------|------------|------------|-----------|------------------------------|-------------|-----------------|
|                 |            |            | Principal Amount Outstanding | Unpaid Interest | Interest Rate   | Days | Interest   | Interest   | Principal | Principal Amount Outstanding | Pool Factor | Unpaid interest |
| 23/10/2023      | 15/12/2023 | 15/12/2023 | 28.900.000,00                | -               | 5,000%          | 53   | 212.704,00 | 212.704,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/12/2023      | 15/01/2024 | 15/01/2024 | 28.900.000,00                | -               | 5,000%          | 31   | 124.270,00 | 124.270,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/01/2024      | 15/02/2024 | 15/02/2024 | 28.900.000,00                | -               | 5,000%          | 31   | 124.270,00 | 124.270,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/02/2024      | 15/03/2024 | 15/03/2024 | 28.900.000,00                | -               | 5,000%          | 29   | 116.178,00 | 116.178,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/03/2024      | 15/04/2024 | 15/04/2024 | 28.900.000,00                | -               | 5,000%          | 31   | 124.270,00 | 124.270,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/04/2024      | 15/05/2024 | 15/05/2024 | 28.900.000,00                | -               | 5,000%          | 30   | 120.224,00 | 120.224,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/05/2024      | 17/06/2024 | 17/06/2024 | 28.900.000,00                | -               | 5,000%          | 33   | 132.362,00 | 132.362,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 17/06/2024      | 15/07/2024 | 15/07/2024 | 28.900.000,00                | -               | 5,000%          | 28   | 112.132,00 | 112.132,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/07/2024      | 16/08/2024 | 16/08/2024 | 28.900.000,00                | -               | 5,000%          | 32   | 128.316,00 | 128.316,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 16/08/2024      | 16/09/2024 | 16/09/2024 | 28.900.000,00                | -               | 5,000%          | 31   | 124.270,00 | 124.270,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 16/09/2024      | 15/10/2024 | 15/10/2024 | 28.900.000,00                | -               | 5,000%          | 29   | 116.178,00 | 116.178,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/10/2024      | 15/11/2024 | 15/11/2024 | 28.900.000,00                | -               | 5,000%          | 31   | 124.270,00 | 124.270,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/11/2024      | 16/12/2024 | 16/12/2024 | 28.900.000,00                | -               | 5,000%          | 31   | 124.270,00 | 124.270,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 16/12/2024      | 15/01/2025 | 15/01/2025 | 28.900.000,00                | -               | 5,000%          | 30   | 120.224,00 | 120.224,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/01/2025      | 17/02/2025 | 17/02/2025 | 28.900.000,00                | -               | 5,000%          | 33   | 132.362,00 | 132.362,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 17/02/2025      | 17/03/2025 | 17/03/2025 | 28.900.000,00                | -               | 5,000%          | 28   | 112.132,00 | 112.132,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 17/03/2025      | 15/04/2025 | 15/04/2025 | 28.900.000,00                | -               | 5,000%          | 29   | 116.178,00 | 116.178,00 | -         | 28.900.000,00                | 1,00000000  | -               |
| 15/04/2025      | 15/05/2025 | 15/05/2025 | 28.900.000,00                | -               | 5,000%          | 30   | 120.224,00 | 120.224,00 | -         | 28.900.000,00                | 1,00000000  | -               |

3.5. The Notes - Class E Notes

| Interest Period |            |            | Before payments              |                 | Amounts accrued |      |            | Payments   |           | After payments               |             |                 |
|-----------------|------------|------------|------------------------------|-----------------|-----------------|------|------------|------------|-----------|------------------------------|-------------|-----------------|
|                 |            |            | Principal Amount Outstanding | Unpaid Interest | Interest Rate   | Days | Interest   | Interest   | Principal | Principal Amount Outstanding | Pool Factor | Unpaid interest |
| 23/10/2023      | 15/12/2023 | 15/12/2023 | 14.400.000,00                | -               | 5,250%          | 53   | 111.168,00 | 111.168,00 | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/12/2023      | 15/01/2024 | 15/01/2024 | 14.400.000,00                | -               | 5,250%          | 31   | 65.088,00  | 65.088,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/01/2024      | 15/02/2024 | 15/02/2024 | 14.400.000,00                | -               | 5,250%          | 31   | 65.088,00  | 65.088,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/02/2024      | 15/03/2024 | 15/03/2024 | 14.400.000,00                | -               | 5,250%          | 29   | 60.768,00  | 60.768,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/03/2024      | 15/04/2024 | 15/04/2024 | 14.400.000,00                | -               | 5,250%          | 31   | 65.088,00  | 65.088,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/04/2024      | 15/05/2024 | 15/05/2024 | 14.400.000,00                | -               | 5,250%          | 30   | 62.928,00  | 62.928,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/05/2024      | 17/06/2024 | 17/06/2024 | 14.400.000,00                | -               | 5,250%          | 33   | 69.264,00  | 69.264,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 17/06/2024      | 15/07/2024 | 15/07/2024 | 14.400.000,00                | -               | 5,250%          | 28   | 58.752,00  | 58.752,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/07/2024      | 16/08/2024 | 16/08/2024 | 14.400.000,00                | -               | 5,250%          | 32   | 67.104,00  | 67.104,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 16/08/2024      | 16/09/2024 | 16/09/2024 | 14.400.000,00                | -               | 5,250%          | 31   | 65.088,00  | 65.088,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 16/09/2024      | 15/10/2024 | 15/10/2024 | 14.400.000,00                | -               | 5,250%          | 29   | 60.768,00  | 60.768,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/10/2024      | 15/11/2024 | 15/11/2024 | 14.400.000,00                | -               | 5,250%          | 31   | 65.088,00  | 65.088,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/11/2024      | 16/12/2024 | 16/12/2024 | 14.400.000,00                | -               | 5,250%          | 31   | 65.088,00  | 65.088,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 16/12/2024      | 15/01/2025 | 15/01/2025 | 14.400.000,00                | -               | 5,250%          | 30   | 62.928,00  | 62.928,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/01/2025      | 17/02/2025 | 17/02/2025 | 14.400.000,00                | -               | 5,250%          | 33   | 69.264,00  | 69.264,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 17/02/2025      | 17/03/2025 | 17/03/2025 | 14.400.000,00                | -               | 5,250%          | 28   | 58.752,00  | 58.752,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 17/03/2025      | 15/04/2025 | 15/04/2025 | 14.400.000,00                | -               | 5,250%          | 29   | 60.768,00  | 60.768,00  | -         | 14.400.000,00                | 1,00000000  | -               |
| 15/04/2025      | 15/05/2025 | 15/05/2025 | 14.400.000,00                | -               | 5,250%          | 30   | 62.928,00  | 62.928,00  | -         | 14.400.000,00                | 1,00000000  | -               |

3.6. The Notes - Class M Notes

| Interest Period |            |            | Before payments              |                 | Amounts accrued |      |            | Payments   |           | After payments               |             |                 |
|-----------------|------------|------------|------------------------------|-----------------|-----------------|------|------------|------------|-----------|------------------------------|-------------|-----------------|
|                 |            |            | Principal Amount Outstanding | Unpaid Interest | Interest Rate   | Days | Interest   | Interest   | Principal | Principal Amount Outstanding | Pool Factor | Unpaid interest |
| 23/10/2023      | 15/12/2023 | 15/12/2023 | 43.000.000,00                | -               | 6,000%          | 53   | 379.690,00 | 379.690,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/12/2023      | 15/01/2024 | 15/01/2024 | 43.000.000,00                | -               | 6,000%          | 31   | 221.880,00 | 221.880,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/01/2024      | 15/02/2024 | 15/02/2024 | 43.000.000,00                | -               | 6,000%          | 31   | 221.880,00 | 221.880,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/02/2024      | 15/03/2024 | 15/03/2024 | 43.000.000,00                | -               | 6,000%          | 29   | 207.690,00 | 207.690,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/03/2024      | 15/04/2024 | 15/04/2024 | 43.000.000,00                | -               | 6,000%          | 31   | 221.880,00 | 221.880,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/04/2024      | 15/05/2024 | 15/05/2024 | 43.000.000,00                | -               | 6,000%          | 30   | 215.000,00 | 215.000,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/05/2024      | 17/06/2024 | 17/06/2024 | 43.000.000,00                | -               | 6,000%          | 33   | 236.500,00 | 236.500,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 17/06/2024      | 15/07/2024 | 15/07/2024 | 43.000.000,00                | -               | 6,000%          | 28   | 200.380,00 | 200.380,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/07/2024      | 16/08/2024 | 16/08/2024 | 43.000.000,00                | -               | 6,000%          | 32   | 229.190,00 | 229.190,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 16/08/2024      | 16/09/2024 | 16/09/2024 | 43.000.000,00                | -               | 6,000%          | 31   | 221.880,00 | 221.880,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 16/09/2024      | 15/10/2024 | 15/10/2024 | 43.000.000,00                | -               | 6,000%          | 29   | 207.690,00 | 207.690,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/10/2024      | 15/11/2024 | 15/11/2024 | 43.000.000,00                | -               | 6,000%          | 31   | 221.880,00 | 221.880,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/11/2024      | 16/12/2024 | 16/12/2024 | 43.000.000,00                | -               | 6,000%          | 31   | 221.880,00 | 221.880,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 16/12/2024      | 15/01/2025 | 15/01/2025 | 43.000.000,00                | -               | 6,000%          | 30   | 215.000,00 | 215.000,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/01/2025      | 17/02/2025 | 17/02/2025 | 43.000.000,00                | -               | 6,000%          | 33   | 236.500,00 | 236.500,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 17/02/2025      | 17/03/2025 | 17/03/2025 | 43.000.000,00                | -               | 6,000%          | 28   | 200.380,00 | 200.380,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 17/03/2025      | 15/04/2025 | 15/04/2025 | 43.000.000,00                | -               | 6,000%          | 29   | 207.690,00 | 207.690,00 | -         | 43.000.000,00                | 1,00000000  | -               |
| 15/04/2025      | 15/05/2025 | 15/05/2025 | 43.000.000,00                | -               | 6,000%          | 30   | 215.000,00 | 215.000,00 | -         | 43.000.000,00                | 1,00000000  | -               |

## 4. Collections and Recoveries

| Collection Period |            | Collections                      |                  |                                |                                    | Cumulative Net<br>Prepayment Losses | Recoveries on<br>Defaulted Receivables | Total Collections and<br>Recoveries |
|-------------------|------------|----------------------------------|------------------|--------------------------------|------------------------------------|-------------------------------------|----------------------------------------|-------------------------------------|
|                   |            | Instalment Interest<br>Amounts * | Principal Amount | Other Principal<br>Collections | of which Cumulative<br>Prepayments |                                     |                                        |                                     |
| 23/09/2023        | 23/11/2023 | 15.798.070,93                    | 41.012.194,75    | -                              | 6.258.304,52                       | -                                   | -                                      | 56.810.265,68                       |
| 23/11/2023        | 20/12/2023 | 8.289.730,19                     | 18.337.180,10    | -                              | 10.068.184,88                      | -                                   | 4.456,63                               | 26.626.910,29                       |
| 20/12/2023        | 24/01/2024 | 10.191.605,07                    | 22.206.287,18    | 102,35                         | 15.300.497,08                      | -                                   | 6.462,58                               | 32.397.994,60                       |
| 24/01/2024        | 22/02/2024 | 8.117.203,91                     | 19.869.187,32    | 80,16                          | 21.983.013,76                      | -                                   | 23.424,47                              | 27.986.471,39                       |
| 22/02/2024        | 21/03/2024 | 8.390.814,95                     | 26.008.143,57    | 65,10                          | 8.504.325,10                       | -                                   | 20.694,63                              | 34.399.023,62                       |
| 21/03/2024        | 22/04/2024 | 8.221.548,46                     | 24.227.682,81    | 5,83                           | 10.313.893,24                      | -                                   | 42.285,61                              | 32.449.237,10                       |
| 22/04/2024        | 24/05/2024 | 9.307.481,27                     | 27.016.318,89    | 117,57                         | 11.867.403,10                      | -                                   | 142.373,66                             | 36.323.917,73                       |
| 24/05/2024        | 21/06/2024 | 7.391.551,93                     | 25.707.197,99    | 1,00                           | 9.881.712,90                       | -                                   | 41.491,22                              | 33.098.750,92                       |
| 21/06/2024        | 24/07/2024 | 8.778.772,35                     | 26.955.805,70    | 12,98                          | 18.031.134,92                      | -                                   | 126.767,13                             | 35.734.591,03                       |
| 24/07/2024        | 23/08/2024 | 7.490.204,80                     | 24.541.963,04    | 111,51                         | 8.493.144,91                       | -                                   | 31.187,86                              | 32.032.279,35                       |
| 23/08/2024        | 20/09/2024 | 7.217.353,39                     | 19.409.312,18    | 70,60                          | 7.208.243,91                       | -                                   | 31.623,97                              | 26.626.736,17                       |
| 20/09/2024        | 24/10/2024 | 7.930.411,87                     | 25.498.352,81    | 74,16                          | 8.530.845,30                       | -                                   | 43.036,09                              | 33.428.838,84                       |
| 24/10/2024        | 22/11/2024 | 6.940.647,33                     | 22.725.615,82    | 57,65                          | 6.069.344,52                       | -                                   | 139.571,32                             | 29.666.320,80                       |
| 22/11/2024        | 20/12/2024 | 6.968.409,83                     | 22.475.417,53    | 88,28                          | 8.275.922,33                       | -                                   | 69.239,40                              | 29.443.915,64                       |
| 20/12/2024        | 24/01/2025 | 7.948.857,48                     | 24.823.706,64    | 6,05                           | 8.001.939,61                       | -                                   | 91.850,15                              | 32.772.570,17                       |
| 24/01/2025        | 21/02/2025 | 6.394.182,60                     | 20.603.464,52    | 8,78                           | 6.243.888,31                       | -                                   | 40.952,74                              | 26.997.655,90                       |
| 21/02/2025        | 24/03/2025 | 6.582.230,08                     | 27.640.919,48    | 44,59                          | 11.477.177,01                      | -                                   | 91.745,35                              | 34.223.194,15                       |
| 24/03/2025        | 22/04/2025 | 6.133.578,97                     | 22.366.069,52    | 18,80                          | 7.580.764,66                       | -                                   | 53.454,71                              | 28.499.667,29                       |
|                   |            |                                  |                  |                                |                                    |                                     |                                        |                                     |

\* On the First Payment Date excluding an amount equal to the Initial Retention Amount, paid on the Issue Date applying the Collections

## 5.1 Interest Available Funds

| Collection Period |            | Income Collections** | Income Collections invested in Eligible Investments | all amounts received by the Issuer from any Eligible Investments in excess of the original principal amount invested | all amounts of interest accrued on and credited to the Account | the lower of (i) Interest Shortfall and (ii) the Cash Reserve | any amount paid by the relevant Swap Counterparty to the Issuer | the Interest Available Funds relating to the immediately preceding Payment Date* | any amount received by the Issuer | any amount standing to the credit of the Expenses Account | all amounts to be paid pursuant to item (i) First of the Pre-Acceleration Principal Priority of Payments | Interest Available Funds |
|-------------------|------------|----------------------|-----------------------------------------------------|----------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------|---------------------------------------------------------------|-----------------------------------------------------------------|----------------------------------------------------------------------------------|-----------------------------------|-----------------------------------------------------------|----------------------------------------------------------------------------------------------------------|--------------------------|
| 23/09/2023        | 23/11/2023 | 15.798.070,93        | -                                                   | -                                                                                                                    | 36.363,10                                                      | -                                                             | 141.600,98                                                      | -                                                                                | -                                 | -                                                         | -                                                                                                        | 15.976.035,01            |
| 23/11/2023        | 20/12/2023 | 8.289.730,19         | -                                                   | -                                                                                                                    | 158.904,31                                                     | -                                                             | 3.078,73                                                        | -                                                                                | -                                 | -                                                         | -                                                                                                        | 8.451.713,23             |
| 20/12/2023        | 24/01/2024 | 10.191.605,07        | -                                                   | -                                                                                                                    | 155.168,37                                                     | -                                                             | 50.492,16                                                       | -                                                                                | -                                 | -                                                         | -                                                                                                        | 10.397.265,60            |
| 24/01/2024        | 22/02/2024 | 8.117.203,91         | -                                                   | -                                                                                                                    | 143.830,95                                                     | -                                                             | 29.613,66                                                       | -                                                                                | -                                 | -                                                         | -                                                                                                        | 8.290.648,52             |
| 22/02/2024        | 21/03/2024 | 8.390.814,95         | -                                                   | -                                                                                                                    | 126.948,79                                                     | -                                                             | 28.148,62                                                       | -                                                                                | -                                 | -                                                         | -                                                                                                        | 8.545.912,36             |
| 21/03/2024        | 22/04/2024 | 8.221.548,46         | -                                                   | -                                                                                                                    | 128.471,75                                                     | -                                                             | 44.910,37                                                       | -                                                                                | -                                 | -                                                         | -                                                                                                        | 8.394.930,58             |
| 22/04/2024        | 24/05/2024 | 9.307.481,27         | -                                                   | -                                                                                                                    | 148.578,68                                                     | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 9.456.059,95             |
| 24/05/2024        | 21/06/2024 | 7.391.551,93         | -                                                   | -                                                                                                                    | 142.650,60                                                     | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 7.534.202,53             |
| 21/06/2024        | 24/07/2024 | 8.778.772,35         | -                                                   | -                                                                                                                    | 134.648,40                                                     | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 8.913.420,75             |
| 24/07/2024        | 23/08/2024 | 7.490.204,80         | -                                                   | -                                                                                                                    | 143.167,70                                                     | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 7.633.372,50             |
| 23/08/2024        | 20/09/2024 | 7.217.353,39         | -                                                   | -                                                                                                                    | 117.154,09                                                     | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 7.334.507,48             |
| 20/09/2024        | 24/10/2024 | 7.930.411,87         | -                                                   | -                                                                                                                    | 117.027,04                                                     | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 8.047.438,91             |
| 24/10/2024        | 22/11/2024 | 6.940.647,33         | -                                                   | -                                                                                                                    | 103.597,12                                                     | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 7.044.244,45             |
| 22/11/2024        | 20/12/2024 | 6.968.409,83         | -                                                   | -                                                                                                                    | 103.178,66                                                     | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 7.071.588,49             |
| 20/12/2024        | 24/01/2025 | 7.948.857,48         | -                                                   | -                                                                                                                    | 106.812,09                                                     | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 8.055.669,57             |
| 24/01/2025        | 21/02/2025 | 6.394.182,60         | -                                                   | -                                                                                                                    | 91.567,26                                                      | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 6.485.749,86             |
| 21/02/2025        | 24/03/2025 | 6.582.230,08         | -                                                   | -                                                                                                                    | 77.663,24                                                      | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 6.659.893,32             |
| 24/03/2025        | 22/04/2025 | 6.133.578,97         | -                                                   | -                                                                                                                    | 79.180,14                                                      | -                                                             | -                                                               | -                                                                                | -                                 | -                                                         | -                                                                                                        | 6.212.759,11             |
|                   |            |                      |                                                     |                                                                                                                      |                                                                |                                                               |                                                                 |                                                                                  |                                   |                                                           |                                                                                                          |                          |

\* the amount deducted from the Target Cash Reserve Amount

\*\*On the First Payment Date excluding an amount equal to the Initial Retention Amount, paid on the Issue Date applying the Collections

## 5.2 Principal Available Funds

| Collection Period |            | Principal Collections | Principal Collections invested in Eligible Investments | Any amount to be allocated under items (xiii) thirteenth and (xiv) fourteenth of the Pre-Acceleration Interest Priority of Payments out of the Interest Available Funds | * the amount standing to the credit of the Cash Reserve Account that exceeds the Target Cash Reserve Amount (i) | ** the amount standing to the credit of the Cash Reserve Account | All amounts received from the sale of the whole Portfolio | Principal Available Funds relating to the extent not applied in full on that Payment Date due to the failure of the Servicer to deliver the Monthly Report | The amount credited to the Principal Funds Account on the Issue Date | Principal Available Funds |
|-------------------|------------|-----------------------|--------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------|-----------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------|---------------------------|
| 23/09/2023        | 23/11/2023 | 41.012.194,75         | -                                                      | 279.318,03                                                                                                                                                              | -                                                                                                               | -                                                                | -                                                         | -                                                                                                                                                          | 41.764,07                                                            | 41.333.276,85             |
| 23/11/2023        | 20/12/2023 | 18.337.191,57         | -                                                      | 88.511,23                                                                                                                                                               | 619.998,98                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 19.045.701,78             |
| 20/12/2023        | 24/01/2024 | 22.206.389,53         | -                                                      | 1.423.364,59                                                                                                                                                            | 285.683,99                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 23.915.438,11             |
| 24/01/2024        | 22/02/2024 | 19.869.267,48         | -                                                      | 1.380.665,03                                                                                                                                                            | 358.730,37                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 21.608.662,88             |
| 22/02/2024        | 21/03/2024 | 26.008.208,67         | -                                                      | 1.018.935,98                                                                                                                                                            | 324.128,97                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 27.351.273,62             |
| 21/03/2024        | 22/04/2024 | 24.227.688,64         | -                                                      | 1.621.640,97                                                                                                                                                            | 410.269,01                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 26.259.598,62             |
| 22/04/2024        | 24/05/2024 | 27.016.436,46         | -                                                      | 1.231.625,88                                                                                                                                                            | 393.892,22                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 28.641.954,56             |
| 24/05/2024        | 21/06/2024 | 25.707.198,99         | -                                                      | 877.569,56                                                                                                                                                              | 429.629,30                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 27.014.397,85             |
| 21/06/2024        | 24/07/2024 | 26.955.818,68         | -                                                      | 239.924,28                                                                                                                                                              | 405.215,78                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 27.600.958,74             |
| 24/07/2024        | 23/08/2024 | 24.542.074,55         | -                                                      | 496.893,68                                                                                                                                                              | 414.012,71                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 25.452.980,94             |
| 23/08/2024        | 20/09/2024 | 19.409.382,78         | -                                                      | 825.836,49                                                                                                                                                              | 381.793,65                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 20.617.012,92             |
| 20/09/2024        | 24/10/2024 | 25.498.426,97         | -                                                      | 362.210,62                                                                                                                                                              | 309.254,08                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 26.169.891,67             |
| 24/10/2024        | 22/11/2024 | 22.725.673,47         | -                                                      | 1.382.085,23                                                                                                                                                            | 392.547,52                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 24.500.306,22             |
| 22/11/2024        | 20/12/2024 | 22.475.505,81         | -                                                      | 882.950,77                                                                                                                                                              | 367.503,26                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 23.725.959,84             |
| 20/12/2024        | 24/01/2025 | 24.823.712,69         | -                                                      | 924.147,30                                                                                                                                                              | 355.889,31                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 26.103.749,30             |
| 24/01/2025        | 21/02/2025 | 20.603.473,30         | -                                                      | 1.609.217,90                                                                                                                                                            | 391.556,11                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 22.604.247,31             |
| 21/02/2025        | 24/03/2025 | 27.640.964,07         | -                                                      | 1.290.209,70                                                                                                                                                            | 339.063,04                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 29.270.236,81             |
| 24/03/2025        | 22/04/2025 | 22.366.088,32         | -                                                      | 1.303.589,14                                                                                                                                                            | 439.053,27                                                                                                      | -                                                                | -                                                         | -                                                                                                                                                          | -                                                                    | 24.108.730,73             |
|                   |            |                       |                                                        |                                                                                                                                                                         |                                                                                                                 |                                                                  |                                                           |                                                                                                                                                            |                                                                      |                           |

\* after first deducting any amounts used to cover any Interest Shortfall as reported in the definition of the Interest Available Funds

\*\*after first deducting any amounts in accordance with \* of the Principal Available Funds and \* of the Interest Available Funds

## 6.1 Pre-Acceleration Interest Priority of Payments

| Payment Date | Expenses, replenishment of the Retention Amount, any amount due to the Representative of the Noteholders and Agent Fees | All amounts due and payable to each Swap Counterparty | Interest on the Class A Notes | Interest on the Class B Notes | Interest on the Class C Notes | Interest on the Class D Notes | Interest on the Class E Notes | Cash Reserve Account | Principal Shortfall and an amount equal to the amount (if any) paid under item (i) First of the Pre-Acceleration Principal Priority of Payments | Interest on the Class M Notes | Any termination payment due and payable to any Swap Counterparty | Amounts due and payable to the Arrangers and the initial subscribers of the Notes | Any other amount due and payable by the Issuer | Amounts due and payable to the Originator | Payment of any surplus as Deferred Purchase Price to the Originator | Residual balance |
|--------------|-------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------|-------------------------------|-------------------------------|-------------------------------|-------------------------------|-------------------------------|----------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|------------------------------------------------------------------|-----------------------------------------------------------------------------------|------------------------------------------------|-------------------------------------------|---------------------------------------------------------------------|------------------|
| 15/12/2023   | 514.891,04                                                                                                              | 36.307,94                                             | 8.804.334,00                  | 554.307,00                    | 467.929,00                    | 212.704,00                    | 111.168,00                    | -                    | 279.318,03                                                                                                                                      | 379.690,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 4.615.386,00                                                        | -                |
| 15/01/2024   | 464.928,59                                                                                                              | 20.524,87                                             | 4.957.062,00                  | 324.337,00                    | 273.229,00                    | 124.270,00                    | 65.088,00                     | -                    | 88.511,23                                                                                                                                       | 221.880,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 1.911.882,54                                                        | -                |
| 15/02/2024   | 436.078,25                                                                                                              | 20.196,86                                             | 4.920.069,00                  | 324.337,00                    | 273.229,00                    | 124.270,00                    | 65.088,00                     | -                    | 1.423.364,59                                                                                                                                    | 221.880,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 2.588.752,90                                                        | -                |
| 15/03/2024   | 442.002,02                                                                                                              | 18.508,53                                             | 4.488.484,00                  | 302.926,00                    | 255.706,00                    | 116.178,00                    | 60.768,00                     | -                    | 1.380.665,03                                                                                                                                    | 207.690,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 1.017.720,94                                                        | -                |
| 15/04/2024   | 448.861,40                                                                                                              | 19.412,84                                             | 4.710.442,00                  | 324.337,00                    | 273.229,00                    | 124.270,00                    | 65.088,00                     | -                    | 1.018.935,98                                                                                                                                    | 221.880,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 1.339.456,14                                                        | -                |
| 15/05/2024   | 423.397,34                                                                                                              | 18.330,76                                             | 4.463.822,00                  | 313.235,00                    | 264.792,00                    | 120.224,00                    | 62.928,00                     | -                    | 1.621.640,97                                                                                                                                    | 215.000,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 891.560,51                                                          | -                |
| 17/06/2024   | 478.662,25                                                                                                              | 21.650,65                                             | 4.747.435,00                  | 344.955,00                    | 291.401,00                    | 132.362,00                    | 69.264,00                     | -                    | 1.231.625,88                                                                                                                                    | 236.500,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 1.902.204,17                                                        | -                |
| 15/07/2024   | 410.385,04                                                                                                              | 203.996,38                                            | 3.736.293,00                  | 292.617,00                    | 247.269,00                    | 112.132,00                    | 58.752,00                     | -                    | 877.569,56                                                                                                                                      | 200.380,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 1.394.808,55                                                        | -                |
| 16/08/2024   | 405.125,05                                                                                                              | 216.253,59                                            | 4.167.878,00                  | 334.846,00                    | 282.315,00                    | 128.316,00                    | 67.104,00                     | -                    | 239.924,28                                                                                                                                      | 229.190,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 2.842.668,83                                                        | -                |
| 16/09/2024   | 395.524,13                                                                                                              | 183.348,45                                            | 3.945.920,00                  | 324.337,00                    | 273.229,00                    | 124.270,00                    | 65.088,00                     | -                    | 496.893,68                                                                                                                                      | 221.880,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 1.602.882,24                                                        | -                |
| 15/10/2024   | 412.280,06                                                                                                              | 321.786,26                                            | 3.440.349,00                  | 302.926,00                    | 255.706,00                    | 116.178,00                    | 60.768,00                     | -                    | 825.836,49                                                                                                                                      | 207.690,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 1.390.987,67                                                        | -                |
| 15/11/2024   | 410.004,60                                                                                                              | 491.932,92                                            | 3.440.349,00                  | 324.337,00                    | 273.229,00                    | 124.270,00                    | 65.088,00                     | -                    | 362.210,62                                                                                                                                      | 221.880,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 2.334.137,77                                                        | -                |
| 16/12/2024   | 385.902,13                                                                                                              | 593.723,42                                            | 3.230.722,00                  | 324.337,00                    | 273.229,00                    | 124.270,00                    | 65.088,00                     | -                    | 1.382.085,23                                                                                                                                    | 221.880,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 443.007,67                                                          | -                |
| 15/01/2025   | 421.938,66                                                                                                              | 705.935,58                                            | 2.897.785,00                  | 313.235,00                    | 264.792,00                    | 120.224,00                    | 62.928,00                     | -                    | 882.950,77                                                                                                                                      | 215.000,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 1.186.799,48                                                        | -                |
| 17/02/2025   | 378.712,01                                                                                                              | 797.374,78                                            | 3.058.088,00                  | 344.955,00                    | 291.401,00                    | 132.362,00                    | 69.264,00                     | -                    | 924.147,30                                                                                                                                      | 236.500,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 1.822.865,48                                                        | -                |
| 17/03/2025   | 354.561,38                                                                                                              | 807.852,99                                            | 2.367.552,00                  | 292.617,00                    | 247.269,00                    | 112.132,00                    | 58.752,00                     | -                    | 1.609.217,90                                                                                                                                    | 200.380,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 435.415,59                                                          | -                |
| 15/04/2025   | 374.133,52                                                                                                              | 980.322,75                                            | 2.219.580,00                  | 302.926,00                    | 255.706,00                    | 116.178,00                    | 60.768,00                     | -                    | 1.290.209,70                                                                                                                                    | 207.690,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 852.379,35                                                          | -                |
| 15/05/2025   | 363.169,12                                                                                                              | 1.020.212,14                                          | 2.170.256,00                  | 313.235,00                    | 264.792,00                    | 120.224,00                    | 62.928,00                     | -                    | 1.303.589,14                                                                                                                                    | 215.000,00                    | -                                                                | -                                                                                 | -                                              | -                                         | 379.353,71                                                          | -                |

## 6.2 Pre-Acceleration Principal Priority of Payments

| Payment Date | all the amounts due under items (i) First to (xi) Eleventh (both included) of the Pre-Acceleration Interest Priority of Payments | Repayment of the Principal Amount Outstanding of the Class A Notes (in full) | Repayment of the Principal Amount Outstanding of the Class B Notes (in full) | Repayment of the Principal Amount Outstanding of the Class C Notes (in full) | Repayment of the Principal Amount Outstanding of the Class D Notes (in full) | Repayment of the Principal Amount Outstanding of the Class E Notes (in full) | Repayment of the Principal Amount Outstanding of the Class M Notes (in full) | Any termination payment due and payable to a Swap Counterparty | Any amounts due and payable to the Arrangers and Arrangers and the initial subscribers of the Notes | Any amounts due and payable to the Originator | in or towards payment of any surplus as Deferred Purchase Price to the Originator | Residual balance |
|--------------|----------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|------------------------------------------------------------------------------|----------------------------------------------------------------|-----------------------------------------------------------------------------------------------------|-----------------------------------------------|-----------------------------------------------------------------------------------|------------------|
| 15/12/2023   | -                                                                                                                                | 41.333.265,38                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 11,47            |
| 15/01/2024   | -                                                                                                                                | 19.045.599,43                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 102,35           |
| 15/02/2024   | -                                                                                                                                | 23.915.357,95                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 80,16            |
| 15/03/2024   | -                                                                                                                                | 21.608.597,78                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 65,10            |
| 15/04/2024   | -                                                                                                                                | 27.351.267,79                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 5,83             |
| 15/05/2024   | -                                                                                                                                | 26.259.481,05                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 117,57           |
| 17/06/2024   | -                                                                                                                                | 28.641.953,56                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 1,00             |
| 15/07/2024   | -                                                                                                                                | 27.014.384,87                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 12,98            |
| 16/08/2024   | -                                                                                                                                | 27.600.847,23                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 111,51           |
| 16/09/2024   | -                                                                                                                                | 25.452.910,34                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 70,60            |
| 15/10/2024   | -                                                                                                                                | 20.616.938,76                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 74,16            |
| 15/11/2024   | -                                                                                                                                | 26.169.834,68                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 56,99            |
| 16/12/2024   | -                                                                                                                                | 24.500.217,28                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 88,94            |
| 15/01/2025   | -                                                                                                                                | 23.725.953,79                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 6,05             |
| 17/02/2025   | -                                                                                                                                | 26.103.740,52                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 8,78             |
| 17/03/2025   | -                                                                                                                                | 22.604.202,72                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 44,59            |
| 15/04/2025   | -                                                                                                                                | 29.270.218,01                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 18,80            |
| 15/05/2025   | -                                                                                                                                | 24.108.708,03                                                                | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                                            | -                                                              | -                                                                                                   | -                                             | -                                                                                 | 22,70            |
|              |                                                                                                                                  |                                                                              |                                                                              |                                                                              |                                                                              |                                                                              |                                                                              |                                                                |                                                                                                     |                                               |                                                                                   |                  |

[illegible]

## 8. Cash Reserve Amount and accounting balances

| Payment Date | Starting from the Issue Date an amount equal to the higher of:                          |                 | Provided that the Target Cash Reserve Amount will be equal to 0 (zero) on the earlier of: |                     |                   | Target Cash Reserve Amount | Cash Reserve Amount credited into the Cash Reserve Account at the current Payment Date | Shortfall |
|--------------|-----------------------------------------------------------------------------------------|-----------------|-------------------------------------------------------------------------------------------|---------------------|-------------------|----------------------------|----------------------------------------------------------------------------------------|-----------|
|              | an amount equal to 1,5 per cent. of the Principal Amount Outstanding of the Rated Notes | Euro 500.000,00 | Payment Date following the service of a Trigger Notice                                    | Final Maturity Date | Cancellation Date |                            |                                                                                        |           |
| 15/12/2023   | 21.309.000,00                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 21.309.000,00              | -                                                                                      | -         |
| 15/01/2024   | 20.689.001,02                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 20.689.001,02              | -                                                                                      | -         |
| 15/02/2024   | 20.403.317,03                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 20.403.317,03              | -                                                                                      | -         |
| 15/03/2024   | 20.044.586,66                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 20.044.586,66              | -                                                                                      | -         |
| 15/04/2024   | 19.720.457,69                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 19.720.457,69              | -                                                                                      | -         |
| 15/05/2024   | 19.310.188,68                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 19.310.188,68              | -                                                                                      | -         |
| 17/06/2024   | 18.916.296,46                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 18.916.296,46              | -                                                                                      | -         |
| 15/07/2024   | 18.486.667,16                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 18.486.667,16              | -                                                                                      | -         |
| 16/08/2024   | 18.081.451,38                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 18.081.451,38              | -                                                                                      | -         |
| 16/09/2024   | 17.667.438,67                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 17.667.438,67              | -                                                                                      | -         |
| 15/10/2024   | 17.285.645,02                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 17.285.645,02              | -                                                                                      | -         |
| 15/11/2024   | 16.976.390,94                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 16.976.390,94              | -                                                                                      | -         |
| 16/12/2024   | 16.583.843,42                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 16.583.843,42              | -                                                                                      | -         |
| 15/01/2025   | 16.216.340,16                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 16.216.340,16              | -                                                                                      | -         |
| 17/02/2025   | 15.860.450,85                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 15.860.450,85              | -                                                                                      | -         |
| 17/03/2025   | 15.468.894,74                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 15.468.894,74              | -                                                                                      | -         |
| 15/04/2025   | 15.129.831,70                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 15.129.831,70              | -                                                                                      | -         |
| 15/05/2025   | 14.690.778,43                                                                           | 500.000,00      | -                                                                                         | -                   | -                 | 14.690.778,43              | -                                                                                      | -         |
|              |                                                                                         |                 |                                                                                           |                     |                   |                            |                                                                                        |           |

## 9. Portfolio performance

| Collection Period |            | Clean-up Call Event | Tax Call Event | Trigger Events |                             |                                                        |              |              |
|-------------------|------------|---------------------|----------------|----------------|-----------------------------|--------------------------------------------------------|--------------|--------------|
|                   |            |                     |                | Non-payment    | Breach of other obligations | Breach of representations and warranties by the Issuer | Insolvency   | Unlawfulness |
| 23/09/2023        | 23/11/2023 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 23/11/2023        | 20/12/2023 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 20/12/2023        | 24/01/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 24/01/2024        | 22/02/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 22/02/2024        | 21/03/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 21/03/2024        | 22/04/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 22/04/2024        | 24/05/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 24/05/2024        | 21/06/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 21/06/2024        | 24/07/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 24/07/2024        | 23/08/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 23/08/2024        | 20/09/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 20/09/2024        | 24/10/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 24/10/2024        | 22/11/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 22/11/2024        | 20/12/2024 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 20/12/2024        | 24/01/2025 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 24/01/2025        | 21/02/2025 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 21/02/2025        | 24/03/2025 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
| 24/03/2025        | 22/04/2025 | NOT OCCURRED        | NOT OCCURRED   | NOT OCCURRED   | NOT OCCURRED                | NOT OCCURRED                                           | NOT OCCURRED | NOT OCCURRED |
|                   |            |                     |                |                |                             |                                                        |              |              |

## 10. Portfolio performance - Arrears and Defaults

| Collection period |            | 0 - 30 days         |                                | 31 - 60 days        |                                | 61 - 90 days        |                                | Delinquency<br>(Total) | Cumulative defaults |
|-------------------|------------|---------------------|--------------------------------|---------------------|--------------------------------|---------------------|--------------------------------|------------------------|---------------------|
|                   |            | Instalment Past Due | NPV<br>(Principal not yet due) | Instalment Past Due | NPV<br>(Principal not yet due) | Instalment Past Due | NPV<br>(Principal not yet due) |                        |                     |
| 23/09/2023        | 23/11/2023 | 87.278,46           | 4.892.607,76                   | 30.586,85           | 1.389.688,85                   | -                   | -                              | 6.400.161,92           | 279.318,03          |
| 23/11/2023        | 20/12/2023 | 14.294,08           | 852.158,85                     | 37.248,22           | 1.803.735,66                   | 70.915,62           | 2.178.451,15                   | 4.956.803,58           | 367.829,26          |
| 20/12/2023        | 24/01/2024 | 74.037,05           | 3.394.344,89                   | 52.782,45           | 1.475.146,53                   | 51.646,85           | 1.377.466,91                   | 6.425.424,68           | 1.791.193,85        |
| 24/01/2024        | 22/02/2024 | 40.745,88           | 2.432.854,05                   | 41.085,34           | 1.928.808,19                   | 150.776,07          | 3.339.066,56                   | 7.933.336,09           | 3.171.858,88        |
| 22/02/2024        | 21/03/2024 | 40.288,19           | 2.407.432,55                   | 58.043,79           | 2.713.066,59                   | 187.721,04          | 3.364.785,02                   | 8.771.337,18           | 4.190.794,86        |
| 21/03/2024        | 22/04/2024 | 49.520,81           | 2.977.557,98                   | 61.315,22           | 3.102.665,09                   | 145.948,85          | 3.207.511,62                   | 9.544.519,57           | 5.812.435,83        |
| 22/04/2024        | 24/05/2024 | 54.592,63           | 3.104.384,50                   | 56.152,26           | 2.790.006,56                   | 132.830,51          | 3.068.227,98                   | 9.206.194,44           | 7.044.061,71        |
| 24/05/2024        | 21/06/2024 | 72.148,85           | 2.984.317,17                   | 45.549,16           | 2.215.470,71                   | 99.016,45           | 2.656.975,45                   | 8.073.477,79           | 7.921.631,27        |
| 21/06/2024        | 24/07/2024 | 50.479,43           | 2.961.013,71                   | 49.909,87           | 2.398.540,56                   | 102.256,46          | 2.576.577,59                   | 8.138.777,62           | 8.161.555,55        |
| 24/07/2024        | 23/08/2024 | 31.376,08           | 1.839.548,16                   | 60.510,14           | 2.878.627,00                   | 145.354,20          | 3.229.504,67                   | 8.184.920,25           | 8.658.449,23        |
| 23/08/2024        | 20/09/2024 | 35.904,38           | 2.013.618,82                   | 68.959,77           | 3.324.498,91                   | 175.728,22          | 4.074.755,74                   | 9.693.465,84           | 9.484.285,72        |
| 20/09/2024        | 24/10/2024 | 54.437,34           | 3.072.363,82                   | 79.195,32           | 3.613.520,97                   | 180.829,02          | 3.851.704,41                   | 10.852.050,88          | 9.846.496,34        |
| 24/10/2024        | 22/11/2024 | 111.375,02          | 5.355.915,58                   | 65.453,98           | 1.722.869,08                   | 107.047,77          | 1.352.016,57                   | 8.714.678,00           | 11.228.581,57       |
| 22/11/2024        | 20/12/2024 | 100.722,34          | 4.470.983,81                   | 39.741,38           | 1.193.032,49                   | 76.247,63           | 1.124.014,95                   | 7.004.742,60           | 12.111.532,34       |
| 20/12/2024        | 24/01/2025 | 114.766,85          | 5.149.680,17                   | 62.574,49           | 1.140.724,55                   | 106.199,69          | 1.334.188,52                   | 7.908.134,27           | 13.035.679,64       |
| 24/01/2025        | 21/02/2025 | 115.079,46          | 4.347.383,88                   | 58.787,39           | 1.824.744,12                   | 82.394,19           | 804.471,03                     | 7.232.860,07           | 14.644.897,54       |
| 21/02/2025        | 22/03/2025 | 176.811,62          | 5.910.520,19                   | 83.213,35           | 1.191.129,01                   | 177.603,49          | 648.629,71                     | 8.187.907,37           | 15.935.107,24       |
| 24/03/2025        | 22/04/2025 | 256.997,27          | 6.490.997,15                   | 93.019,43           | 1.401.460,97                   | 165.696,27          | 694.507,73                     | 9.102.678,82           | 17.238.696,38       |
|                   |            |                     |                                |                     |                                |                     |                                |                        |                     |

## 11. Repurchase / Renegotiations

| Collection Period |            | Defaulted sold and Repurchased                                                 |            |        |                                                                                                        |            |        | Renegotiations              |            |        |                                            |            |        |                                     |            |        |
|-------------------|------------|--------------------------------------------------------------------------------|------------|--------|--------------------------------------------------------------------------------------------------------|------------|--------|-----------------------------|------------|--------|--------------------------------------------|------------|--------|-------------------------------------|------------|--------|
|                   |            | Defaulted Receivables<br>According to Clause 4.2 of the Servicing<br>Agreement |            |        | Receivables repurchased<br>According to Clause 8.1.(c) of the Master<br>Receivables Purchase Agreement |            |        | Renegotiations "Salto Rata" |            |        | Renegotiations "Cambio Data Scadenza Rata" |            |        | Renegotiations "Rinegoziazione PAF" |            |        |
|                   |            | Amount                                                                         | Percentage | Limit  | Amount                                                                                                 | Percentage | Limit  | Amount                      | Percentage | Limit  | Amount                                     | Percentage | Limit  | Amount                              | Percentage | Limit  |
|                   |            | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | -                           | 0,001%     | 1,000% | -                                          | 0,051%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 23/09/2023        | 23/11/2023 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 17.111,67                   | 0,001%     | 1,000% | 741.099,95                                 | 0,051%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 23/11/2023        | 20/12/2023 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 31.388,35                   | 0,002%     | 1,000% | 1.146.238,16                               | 0,079%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 20/12/2023        | 24/01/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 36.600,28                   | 0,003%     | 1,000% | 1.688.709,75                               | 0,117%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 24/01/2024        | 22/02/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 45.080,29                   | 0,003%     | 1,000% | 2.084.372,99                               | 0,145%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 22/02/2024        | 21/03/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 99.077,86                   | 0,007%     | 1,000% | 2.471.891,08                               | 0,171%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 21/03/2024        | 22/04/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 149.080,65                  | 0,010%     | 1,000% | 2.832.282,17                               | 0,196%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 22/04/2024        | 24/05/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 193.491,90                  | 0,013%     | 1,000% | 3.214.954,74                               | 0,223%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 24/05/2024        | 21/06/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 241.892,01                  | 0,017%     | 1,000% | 3.632.058,02                               | 0,252%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 21/06/2024        | 24/07/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 267.888,43                  | 0,019%     | 1,000% | 3.867.312,10                               | 0,268%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 24/07/2024        | 23/08/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 290.353,64                  | 0,020%     | 1,000% | 4.098.311,42                               | 0,284%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 23/08/2024        | 20/09/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 333.481,01                  | 0,023%     | 1,000% | 4.252.464,07                               | 0,295%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 20/09/2024        | 24/10/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 367.590,27                  | 0,025%     | 1,000% | 4.438.732,20                               | 0,308%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 24/10/2024        | 22/11/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 390.123,51                  | 0,027%     | 1,000% | 4.610.039,66                               | 0,320%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 22/11/2024        | 20/12/2024 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 418.339,99                  | 0,029%     | 1,000% | 4.693.545,31                               | 0,325%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 20/12/2024        | 24/01/2025 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 441.441,03                  | 0,031%     | 1,000% | 4.918.522,46                               | 0,341%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 24/01/2025        | 21/02/2025 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 453.791,72                  | 0,031%     | 1,000% | 5.110.097,18                               | 0,354%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 21/02/2025        | 24/03/2025 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 484.285,55                  | 0,034%     | 1,000% | 5.250.373,68                               | 0,364%     | 2,000% | -                                   | 0,000%     | 2,000% |
| 24/03/2025        | 22/04/2025 | -                                                                              | 0,000%     | 0,000% | -                                                                                                      | 0,000%     | 0,000% | 510.342,71                  | 0,035%     | 1,000% | 5.252.525,57                               | 0,364%     | 2,000% | -                                   | 0,000%     | 2,000% |

## 12. Prepayments

| Collection Period |            | Number of Contracts | Past-Due on Prepayments | Residual value NPV (Principal + Interest) | Residual Interest NPV | Interest Due on Late Payments | Penalties on Prepayments | Early Payments | Total Payments Received | Net Loss     | Residual Interest as of SPV's Amortising Plan | Final Result Profit |
|-------------------|------------|---------------------|-------------------------|-------------------------------------------|-----------------------|-------------------------------|--------------------------|----------------|-------------------------|--------------|-----------------------------------------------|---------------------|
| 23/09/2023        | 23/11/2023 | 401                 | 2.064,61                | 8.290.179,19                              | 2.033.939,28          | -                             | 46.587,50                | 123.625,33     | 6.181.266,68            | 1.987.351,79 | 2.013.425,14                                  | 26.073,36           |
| 23/11/2023        | 20/12/2023 | 228                 | 610,31                  | 4.982.769,02                              | 1.173.498,97          | 21,36                         | 30.709,41                | 142.741,04     | 3.697.870,09            | 1.142.789,56 | 1.215.245,16                                  | 72.455,60           |
| 21/12/2023        | 24/01/2024 | 296                 | 14.727,51               | 6.573.770,38                              | 1.356.185,69          | 204,72                        | 38.963,53                | 171.684,15     | 5.099.796,30            | 1.317.222,16 | 1.392.698,73                                  | 75.476,57           |
| 24/01/2024        | 22/02/2024 | 386                 | 33.384,08               | 8.607.360,89                              | 1.958.228,29          | 749,82                        | 53.161,81                | 559.226,29     | 6.177.202,02            | 1.905.066,48 | 2.037.568,12                                  | 132.501,64          |
| 22/02/2024        | 21/03/2024 | 459                 | 19.388,80               | 10.979.217,06                             | 2.494.280,76          | 342,56                        | 67.720,06                | 1.023.296,64   | 7.549.091,08            | 2.426.560,70 | 2.584.289,84                                  | 157.729,14          |
| 23/03/2024        | 22/04/2024 | 558                 | 86.233,88               | 13.298.099,87                             | 3.070.440,51          | 2.004,91                      | 73.090,29                | 1.012.418,59   | 9.376.569,85            | 2.997.350,22 | 3.224.534,30                                  | 227.184,08          |
| 22/04/2024        | 24/05/2024 | 643                 | 261.464,74              | 15.028.874,85                             | 3.422.936,49          | 6.855,94                      | 72.950,71                | 828.644,82     | 11.118.564,93           | 3.349.985,78 | 3.566.190,64                                  | 216.204,86          |
| 24/05/2024        | 21/06/2024 | 526                 | 165.183,06              | 12.662.203,23                             | 2.945.673,39          | 3.451,52                      | 60.967,91                | 370.566,94     | 9.575.565,39            | 2.884.705,48 | 3.060.949,03                                  | 176.243,55          |
| 21/06/2024        | 24/07/2024 | 675                 | 120.113,27              | 23.372.233,52                             | 5.461.211,87          | 2.779,79                      | 137.962,44               | 1.875.961,46   | 16.295.915,69           | 5.323.249,43 | 5.627.015,08                                  | 303.765,65          |
| 24/07/2024        | 23/08/2024 | 505                 | 35.707,55               | 11.013.003,13                             | 2.555.565,77          | 761,69                        | 62.465,21                | 70.501,69      | 8.485.870,12            | 2.493.100,56 | 2.639.973,81                                  | 146.873,25          |
| 23/08/2024        | 20/09/2024 | 426                 | 41.902,20               | 9.240.216,12                              | 2.073.874,41          | 874,08                        | 52.111,93                | 339.567,72     | 6.921.662,20            | 2.021.762,48 | 2.152.656,64                                  | 130.894,16          |
| 20/09/2024        | 24/10/2024 | 475                 | 111.855,79              | 10.821.390,12                             | 2.402.400,61          | 2.839,38                      | 58.107,89                | 268.788,89     | 8.323.003,68            | 2.344.292,72 | 2.470.676,06                                  | 126.383,34          |
| 24/10/2024        | 22/11/2024 | 321                 | 81.437,72               | 7.786.393,64                              | 1.798.486,84          | 2.334,85                      | 41.580,12                | 164.639,38     | 5.948.620,11            | 1.756.906,72 | 1.875.551,35                                  | 118.644,63          |
| 22/11/2024        | 20/12/2024 | 427                 | 87.492,31               | 10.400.390,13                             | 2.211.960,11          | 2.408,48                      | 60.327,21                | 220.817,23     | 8.117.840,79            | 2.151.632,90 | 2.263.315,40                                  | 111.682,50          |
| 20/12/2024        | 24/01/2025 | 433                 | 113.055,91              | 9.959.370,17                              | 2.070.486,47          | 3.437,00                      | 54.227,55                | 324.890,20     | 7.734.713,96            | 2.016.258,92 | 2.144.335,27                                  | 128.076,35          |
| 24/01/2025        | 21/02/2025 | 365                 | 91.632,56               | 7.797.349,98                              | 1.645.094,23          | 2.099,85                      | 42.356,19                | 293.759,30     | 5.994.585,05            | 1.602.738,04 | 1.736.490,30                                  | 133.752,26          |
| 21/02/2025        | 24/03/2025 | 659                 | 92.543,85               | 14.348.432,68                             | 2.963.799,52          | 2.364,44                      | 83.928,51                | 119.728,86     | 11.443.741,10           | 2.879.871,01 | 3.046.663,75                                  | 166.792,74          |
| 24/03/2025        | 22/04/2025 | 430                 | 34.421,53               | 9.562.038,03                              | 2.015.694,90          | 665,76                        | 58.978,12                | 122.626,86     | 7.517.781,68            | 1.956.716,78 | 2.090.459,51                                  | 133.742,73          |
|                   |            |                     |                         |                                           |                       |                               |                          |                |                         |              |                                               |                     |

## 13. Collateral Data

| Collection Period |            | Loans     |                  | Weighted Average<br>Original Maturity<br>(months) | Weighted Average<br>Remaining Maturity<br>(months) | Weighted Average<br>Seasoning<br>(months) | Weighted Average<br>Nominal Interest Rate<br>(TAN) |
|-------------------|------------|-----------|------------------|---------------------------------------------------|----------------------------------------------------|-------------------------------------------|----------------------------------------------------|
|                   |            | By number | By NPV           |                                                   |                                                    |                                           |                                                    |
| 23/09/2023        | 23/11/2023 | 75.319,00 | 1.402.629.027,53 | 81,80                                             | 72,68                                              | 9,12                                      | 7,84%                                              |
| 23/11/2023        | 20/12/2023 | 75.052,00 | 1.383.848.960,84 | 81,80                                             | 71,81                                              | 9,99                                      | 7,85%                                              |
| 20/12/2023        | 24/01/2024 | 74.725,00 | 1.360.519.346,96 | 81,80                                             | 70,66                                              | 11,14                                     | 7,85%                                              |
| 24/01/2024        | 22/02/2024 | 74.338,00 | 1.339.826.670,79 | 81,80                                             | 69,72                                              | 12,08                                     | 7,85%                                              |
| 22/02/2024        | 21/03/2024 | 73.827,00 | 1.314.470.735,96 | 81,80                                             | 68,78                                              | 13,02                                     | 7,85%                                              |
| 21/03/2024        | 22/04/2024 | 73.289,00 | 1.289.710.004,99 | 81,80                                             | 67,77                                              | 14,03                                     | 7,85%                                              |
| 22/04/2024        | 24/05/2024 | 72.329,00 | 1.255.091.182,32 | 81,80                                             | 68,04                                              | 15,07                                     | 7,87%                                              |
| 24/05/2024        | 21/06/2024 | 71.721,00 | 1.230.392.588,64 | 81,80                                             | 67,13                                              | 16,08                                     | 7,87%                                              |
| 21/06/2024        | 24/07/2024 | 71.109,00 | 1.202.435.792,86 | 81,80                                             | 66,37                                              | 17,07                                     | 7,87%                                              |
| 24/07/2024        | 23/08/2024 | 70.538,00 | 1.178.495.385,48 | 81,80                                             | 65,55                                              | 18,05                                     | 7,87%                                              |
| 23/08/2024        | 20/09/2024 | 69.986,00 | 1.154.589.786,15 | 81,80                                             | 64,72                                              | 19,07                                     | 7,87%                                              |
| 20/09/2024        | 24/10/2024 | 69.373,00 | 1.128.871.871,18 | 81,80                                             | 63,89                                              | 20,08                                     | 7,88%                                              |
| 24/10/2024        | 22/11/2024 | 68.786,00 | 1.104.944.039,16 | 81,80                                             | 63,10                                              | 21,03                                     | 7,88%                                              |
| 22/11/2024        | 20/12/2024 | 68.249,00 | 1.081.785.476,37 | 81,80                                             | 62,37                                              | 21,94                                     | 7,88%                                              |
| 20/12/2024        | 24/01/2025 | 67.688,00 | 1.055.588.734,37 | 81,80                                             | 61,45                                              | 23,08                                     | 7,89%                                              |
| 24/01/2025        | 21/02/2025 | 67.133,00 | 1.033.785.511,13 | 81,80                                             | 60,69                                              | 23,99                                     | 7,90%                                              |
| 21/02/2025        | 24/03/2025 | 66.329,00 | 1.004.962.256,86 | 81,80                                             | 59,85                                              | 25,00                                     | 7,90%                                              |
| 24/03/2025        | 22/04/2025 | 65.590,00 | 980.941.412,19   | 81,80                                             | 59,20                                              | 25,94                                     | 7,90%                                              |
|                   |            |           |                  |                                                   |                                                    |                                           |                                                    |

14. Stratification

| Collection Period | Distribution by New and Used Car Loans |        |        |                |                |        |        |                | Distribution by Borrower Type |        |        |                  |              |       |        |                | Distribution by Geographic Area |        |        |                |           |        |        |                |           |        |        |                |        |
|-------------------|----------------------------------------|--------|--------|----------------|----------------|--------|--------|----------------|-------------------------------|--------|--------|------------------|--------------|-------|--------|----------------|---------------------------------|--------|--------|----------------|-----------|--------|--------|----------------|-----------|--------|--------|----------------|--------|
|                   | New Car Loans                          |        |        |                | Used Car Loans |        |        |                | Physical Person               |        |        |                  | Legal Person |       |        |                | North                           |        |        |                | Centre    |        |        |                | South     |        |        |                |        |
|                   | By Number                              | %      | By NPV | %              | By Number      | %      | By NPV | %              | By Number                     | %      | By NPV | %                | By Number    | %     | By NPV | %              | By Number                       | %      | By NPV | %              | By Number | %      | By NPV | %              | By Number | %      | By NPV | %              |        |
|                   |                                        |        |        |                |                |        |        |                |                               |        |        |                  |              |       |        |                |                                 |        |        |                |           |        |        |                |           |        |        |                |        |
| 23/09/2023        | 23/11/2023                             | 34.306 | 45.55% | 692.113.881,82 | 49.34%         | 41.013 | 54.45% | 710.515.145,71 | 50,66%                        | 70.013 | 92,96% | 1.238.739.049,94 | 88,32%       | 5.306 | 7,04%  | 163.889.977,59 | 11,68%                          | 31.305 | 41,56% | 619.760.061,43 | 44,19%    | 24.567 | 32,62% | 436.012.593,70 | 31,09%    | 19.447 | 25,82% | 346.856.372,40 | 24,73% |
| 23/11/2023        | 20/12/2023                             | 34.212 | 45,58% | 683.905.840,30 | 49,42%         | 40.840 | 54,42% | 699.943.120,54 | 50,58%                        | 68.513 | 91,29% | 1.212.199.570,49 | 87,60%       | 6.539 | 8,71%  | 171.649.390,35 | 12,40%                          | 31.185 | 41,55% | 611.911.264,21 | 44,22%    | 24.480 | 32,62% | 430.003.285,62 | 31,07%    | 19.387 | 25,83% | 341.934.411,01 | 24,71% |
| 20/12/2023        | 24/01/2024                             | 34.092 | 45,62% | 673.669.102,48 | 48,52%         | 40.633 | 54,38% | 686.850.244,48 | 50,48%                        | 65.063 | 87,07% | 1.089.890.188,40 | 80,03%       | 9.662 | 12,93% | 271.629.158,56 | 19,97%                          | 31.039 | 41,54% | 602.341.905,27 | 44,27%    | 24.373 | 32,62% | 422.758.099,30 | 31,07%    | 19.313 | 25,85% | 335.419.342,39 | 24,65% |
| 24/01/2024        | 22/02/2024                             | 33.974 | 45,70% | 665.164.417,59 | 49,65%         | 40.364 | 54,30% | 674.642.253,20 | 50,35%                        | 64.705 | 87,04% | 1.072.064.278,80 | 80,01%       | 9.633 | 12,96% | 267.772.391,99 | 19,99%                          | 30.861 | 41,51% | 593.951.480,19 | 44,33%    | 24.248 | 32,62% | 415.896.864,13 | 31,04%    | 19.229 | 25,87% | 329.978.316,47 | 24,63% |
| 22/02/2024        | 21/03/2024                             | 33.798 | 45,78% | 654.382.317,53 | 48,79%         | 40.029 | 54,22% | 660.088.418,43 | 50,22%                        | 64.248 | 87,03% | 1.052.011.426,90 | 80,03%       | 9.579 | 12,97% | 262.450.309,06 | 19,97%                          | 30.600 | 41,45% | 582.446.892,24 | 44,31%    | 24.102 | 32,65% | 408.451.739,44 | 31,07%    | 19.125 | 25,91% | 323.572.104,28 | 24,62% |
| 21/03/2024        | 22/04/2024                             | 33.606 | 45,85% | 644.112.802,42 | 49,94%         | 39.683 | 54,15% | 645.597.202,57 | 50,06%                        | 63.777 | 87,02% | 1.032.739.703,39 | 80,08%       | 9.512 | 12,98% | 256.970.301,60 | 19,92%                          | 30.328 | 41,38% | 571.450.099,06 | 44,31%    | 23.945 | 32,67% | 400.974.882,03 | 31,09%    | 19.016 | 25,95% | 317.285.023,90 | 24,60% |
| 22/04/2024        | 24/05/2024                             | 33.243 | 45,96% | 629.400.080,58 | 50,15%         | 39.086 | 54,04% | 625.691.101,74 | 49,85%                        | 62.971 | 87,06% | 1.006.072.102,35 | 80,16%       | 9.358 | 12,94% | 249.019.079,97 | 19,84%                          | 29.890 | 41,33% | 556.428.632,10 | 44,33%    | 23.666 | 32,72% | 390.470.791,64 | 31,11%    | 18.773 | 25,96% | 308.191.758,58 | 24,56% |
| 24/05/2024        | 21/06/2024                             | 33.008 | 46,02% | 618.622.238,30 | 50,28%         | 38.713 | 53,98% | 611.770.350,34 | 49,72%                        | 62.444 | 87,07% | 986.940.673,80   | 80,21%       | 9.277 | 12,93% | 243.451.914,84 | 19,79%                          | 29.589 | 41,26% | 545.474.023,56 | 44,33%    | 23.507 | 32,78% | 383.550.574,04 | 31,17%    | 18.625 | 25,97% | 294.538.739,29 | 24,49% |
| 21/06/2024        | 24/07/2024                             | 32.755 | 46,06% | 606.159.284,80 | 50,41%         | 38.354 | 53,94% | 596.276.508,06 | 49,59%                        | 61.900 | 87,05% | 964.781.272,81   | 80,24%       | 9.209 | 12,95% | 237.654.520,05 | 19,76%                          | 29.259 | 41,15% | 532.439.041,50 | 44,28%    | 23.340 | 32,82% | 375.458.012,07 | 31,22%    | 18.510 | 26,03% | 294.538.739,29 | 24,50% |
| 24/07/2024        | 23/08/2024                             | 32.500 | 46,07% | 594.832.137,12 | 50,47%         | 38.038 | 53,93% | 583.663.248,36 | 49,53%                        | 61.387 | 87,03% | 945.258.721,08   | 80,21%       | 9.151 | 12,97% | 233.236.664,40 | 19,79%                          | 28.980 | 41,08% | 522.091.597,46 | 44,30%    | 23.170 | 32,85% | 368.022.490,42 | 31,23%    | 18.388 | 26,07% | 288.381.297,60 | 24,47% |
| 23/08/2024        | 20/09/2024                             | 32.307 | 46,16% | 584.285.069,90 | 50,61%         | 37.679 | 53,84% | 570.304.716,25 | 49,36%                        | 60.894 | 87,01% | 925.819.851,62   | 80,19%       | 9.092 | 12,99% | 228.769.934,53 | 19,81%                          | 28.699 | 41,01% | 511.611.397,27 | 44,31%    | 23.031 | 32,91% | 361.094.219,81 | 31,27%    | 18.256 | 26,09% | 281.884.169,07 | 24,41% |
| 20/09/2024        | 24/10/2024                             | 32.091 | 46,26% | 572.932.449,53 | 50,75%         | 37.262 | 53,74% | 555.059.421,65 | 49,25%                        | 60.333 | 86,97% | 905.077.745,48   | 80,18%       | 9.040 | 13,03% | 223.794.125,70 | 19,62%                          | 28.392 | 40,93% | 500.299.721,71 | 44,32%    | 22.855 | 32,95% | 353.508.602,32 | 31,32%    | 18.126 | 26,13% | 275.063.547,16 | 24,37% |
| 24/10/2024        | 22/11/2024                             | 31.888 | 46,36% | 562.686.699,41 | 50,92%         | 36.898 | 53,64% | 542.257.339,75 | 49,08%                        | 59.842 | 87,00% | 886.695.540,74   | 80,25%       | 8.944 | 13,00% | 218.244.489,42 | 19,75%                          | 28.118 | 40,88% | 490.207.617,15 | 44,36%    | 22.684 | 32,98% | 346.205.430,40 | 31,33%    | 17.984 | 26,14% | 268.530.791,61 | 24,30% |
| 22/11/2024        | 20/12/2024                             | 31.709 | 46,46% | 552.477.573,02 | 51,07%         | 36.540 | 53,54% | 529.307.903,35 | 48,93%                        | 59.396 | 87,03% | 868.611.432,48   | 80,29%       | 8.853 | 12,97% | 213.174.043,89 | 19,71%                          | 27.878 | 40,85% | 480.312.666,43 | 44,40%    | 22.498 | 32,96% | 338.949.602,47 | 31,33%    | 17.873 | 26,19% | 262.523.207,47 | 24,27% |
| 20/12/2024        | 24/01/2025                             | 31.537 | 46,59% | 541.234.249,12 | 51,27%         | 36.151 | 53,41% | 514.354.485,25 | 48,73%                        | 58.918 | 87,04% | 848.114.969,69   | 80,35%       | 8.770 | 12,96% | 207.473.764,68 | 19,65%                          | 27.626 | 40,81% | 469.490.042,39 | 44,48%    | 22.323 | 32,98% | 330.777.223,14 | 31,34%    | 17.739 | 26,21% | 255.321.468,84 | 24,19% |
| 24/01/2025        | 21/02/2025                             | 31.328 | 46,67% | 531.228.975,28 | 51,39%         | 35.805 | 53,33% | 502.556.535,85 | 48,61%                        | 58.436 | 87,05% | 831.020.079,92   | 80,39%       | 8.697 | 12,95% | 202.765.431,21 | 19,61%                          | 27.362 | 40,76% | 460.178.433,69 | 44,51%    | 22.168 | 33,02% | 324.265.176,89 | 31,37%    | 17.603 | 26,22% | 249.341.900,55 | 24,12% |
| 21/02/2025        | 24/03/2025                             | 31.022 | 46,77% | 517.985.390,01 | 51,54%         | 35.307 | 53,23% | 486.976.866,85 | 48,46%                        | 57.725 | 87,03% | 807.603.777,82   | 80,36%       | 8.604 | 12,97% | 197.358.479,04 | 19,64%                          | 27.003 | 40,71% | 447.513.877,32 | 44,53%    | 21.926 | 33,06% | 315.883.312,01 | 31,43%    | 17.400 | 26,23% | 241.565.067,53 | 24,04% |
| 24/03/2025        | 22/04/2025                             | 30.744 | 46,87% | 506.847.059,90 | 51,67%         | 34.846 | 53,13% | 474.094.352,29 | 48,33%                        | 57.098 | 87,05% | 788.318.723,57   | 80,36%       | 8.492 | 12,95% | 192.622.688,62 | 19,64%                          | 26.673 | 40,67% | 436.965.513,13 | 44,55%    | 21.683 | 33,06% | 308.449.407,95 | 31,44%    | 17.234 | 26,28% | 235.526.491,11 | 24,01% |

15. Top 10 Debtors by NPV

| Collection Period |            | 1          |       | 2          |        | 3          |        | 4          |        | 5          |        | 6          |        | 7          |        | 8          |        | 9          |        | 10         |        |
|-------------------|------------|------------|-------|------------|--------|------------|--------|------------|--------|------------|--------|------------|--------|------------|--------|------------|--------|------------|--------|------------|--------|
|                   |            | By NPV     | %     | By NPV     | %      | By NPV     | %      | By NPV     | %      | By NPV     | %      | By NPV     | %      | By NPV     | %      | By NPV     | %      | By NPV     | %      | By NPV     | %      |
| 23/09/2023        | 23/11/2023 | 569.691,92 | 0,04% | 510.109,06 | 0,036% | 507.010,13 | 0,036% | 447.825,58 | 0,032% | 356.476,02 | 0,025% | 329.955,67 | 0,024% | 312.641,54 | 0,022% | 299.967,29 | 0,021% | 293.968,77 | 0,021% | 291.861,84 | 0,021% |
| 23/11/2023        | 20/12/2023 | 569.696,14 | 0,04% | 506.474,24 | 0,037% | 490.179,79 | 0,035% | 450.623,69 | 0,033% | 354.340,79 | 0,026% | 327.977,91 | 0,024% | 308.591,95 | 0,022% | 298.203,77 | 0,022% | 291.034,08 | 0,021% | 288.888,70 | 0,021% |
| 20/12/2023        | 24/01/2024 | 566.669,90 | 0,04% | 503.535,80 | 0,037% | 473.860,03 | 0,035% | 443.792,39 | 0,033% | 352.675,38 | 0,026% | 326.435,60 | 0,024% | 304.923,61 | 0,022% | 296.836,36 | 0,022% | 288.616,53 | 0,021% | 286.398,10 | 0,021% |
| 24/01/2024        | 22/02/2024 | 564.797,27 | 0,04% | 500.045,85 | 0,037% | 457.030,98 | 0,034% | 446.771,39 | 0,033% | 350.640,88 | 0,026% | 324.551,65 | 0,024% | 300.937,04 | 0,022% | 295.158,49 | 0,022% | 285.779,13 | 0,021% | 283.514,90 | 0,021% |
| 22/02/2024        | 21/03/2024 | 562.911,13 | 0,04% | 496.538,02 | 0,038% | 444.514,23 | 0,034% | 348.597,00 | 0,027% | 322.658,43 | 0,025% | 296.933,39 | 0,023% | 293.472,35 | 0,022% | 282.923,79 | 0,022% | 280.615,52 | 0,021% | 261.406,30 | 0,020% |
| 21/03/2024        | 22/04/2024 | 561.347,20 | 0,04% | 493.188,16 | 0,038% | 442.446,02 | 0,034% | 346.661,14 | 0,027% | 320.865,76 | 0,025% | 293.006,09 | 0,023% | 291.877,86 | 0,023% | 280.179,62 | 0,022% | 277.818,43 | 0,022% | 251.957,04 | 0,020% |
| 22/04/2024        | 24/05/2024 | 559.936,35 | 0,04% | 489.905,22 | 0,039% | 435.241,05 | 0,035% | 344.773,49 | 0,027% | 319.117,14 | 0,025% | 290.323,63 | 0,023% | 289.105,95 | 0,023% | 277.479,76 | 0,022% | 275.062,16 | 0,022% | 250.588,35 | 0,020% |
| 24/05/2024        | 21/06/2024 | 558.700,18 | 0,05% | 486.259,72 | 0,040% | 438.061,58 | 0,036% | 342.642,02 | 0,028% | 317.143,41 | 0,026% | 288.564,79 | 0,023% | 284.998,27 | 0,023% | 272.048,30 | 0,022% | 244.585,01 | 0,020% | 232.846,81 | 0,019% |
| 21/06/2024        | 24/07/2024 | 556.561,85 | 0,05% | 483.023,78 | 0,040% | 430.925,94 | 0,036% | 340.790,89 | 0,028% | 315.428,58 | 0,026% | 287.041,70 | 0,024% | 281.102,94 | 0,023% | 269.311,29 | 0,022% | 242.986,14 | 0,020% | 223.330,53 | 0,019% |
| 24/07/2024        | 23/08/2024 | 554.767,71 | 0,05% | 479.513,23 | 0,041% | 428.696,36 | 0,036% | 338.755,25 | 0,029% | 313.543,53 | 0,027% | 285.363,93 | 0,024% | 277.048,82 | 0,024% | 266.377,99 | 0,023% | 241.566,22 | 0,020% | 213.660,30 | 0,018% |
| 23/08/2024        | 20/09/2024 | 553.125,68 | 0,05% | 476.069,03 | 0,041% | 426.550,89 | 0,037% | 336.766,92 | 0,029% | 311.702,28 | 0,027% | 283.726,21 | 0,025% | 273.020,15 | 0,024% | 263.483,75 | 0,023% | 240.023,46 | 0,021% | 209.755,62 | 0,018% |
| 20/09/2024        | 24/10/2024 | 551.467,69 | 0,05% | 472.604,90 | 0,042% | 424.388,81 | 0,038% | 334.768,12 | 0,030% | 309.850,74 | 0,027% | 282.079,33 | 0,025% | 268.971,12 | 0,024% | 260.569,96 | 0,023% | 238.315,65 | 0,021% | 207.804,24 | 0,018% |
| 24/10/2024        | 22/11/2024 | 549.462,29 | 0,05% | 468.956,46 | 0,042% | 427.237,56 | 0,039% | 332.645,42 | 0,030% | 307.885,10 | 0,028% | 280.328,77 | 0,025% | 264.814,60 | 0,024% | 257.523,64 | 0,023% | 236.830,85 | 0,021% | 205.795,39 | 0,019% |
| 22/11/2024        | 20/12/2024 | 549.468,63 | 0,05% | 465.208,40 | 0,043% | 424.751,29 | 0,039% | 330.457,55 | 0,031% | 305.858,55 | 0,028% | 278.522,94 | 0,026% | 260.597,83 | 0,024% | 254.404,88 | 0,024% | 235.607,39 | 0,022% | 203.754,98 | 0,019% |
| 20/12/2024        | 24/01/2025 | 546.228,98 | 0,05% | 462.014,63 | 0,044% | 417.710,24 | 0,040% | 328.650,10 | 0,031% | 304.184,69 | 0,029% | 277.038,47 | 0,026% | 256.655,55 | 0,024% | 251.651,27 | 0,024% | 233.570,16 | 0,022% | 201.880,50 | 0,019% |
| 24/01/2025        | 21/02/2025 | 544.877,23 | 0,05% | 458.231,17 | 0,044% | 420.417,16 | 0,041% | 326.441,95 | 0,032% | 302.139,96 | 0,029% | 275.216,45 | 0,027% | 252.399,78 | 0,024% | 248.494,67 | 0,024% | 232.021,72 | 0,022% | 199.826,39 | 0,019% |
| 21/02/2025        | 24/03/2025 | 542.273,97 | 0,05% | 454.669,31 | 0,045% | 412.953,69 | 0,041% | 324.388,78 | 0,032% | 300.238,06 | 0,030% | 273.524,76 | 0,027% | 248.248,31 | 0,025% | 245.481,70 | 0,024% | 230.271,41 | 0,023% | 197.837,49 | 0,020% |
| 24/03/2025        | 22/04/2025 | 540.188,25 | 0,06% | 450.928,97 | 0,046% | 415.725,69 | 0,042% | 322.214,96 | 0,033% | 298.225,08 | 0,030% | 271.732,07 | 0,028% | 243.993,84 | 0,025% | 242.340,09 | 0,025% | 228.746,37 | 0,023% | 195.793,40 | 0,020% |
|                   |            |            |       |            |        |            |        |            |        |            |        |            |        |            |        |            |        |            |        |            |        |

## 16. SWAP

| Payment Date | CAAB Swap        |                |                                  |                        | CAAB Swap        |            |                               |                     |
|--------------|------------------|----------------|----------------------------------|------------------------|------------------|------------|-------------------------------|---------------------|
|              | Notional Amount  | Floating Rate* | Floating Rate Day Count Fraction | Floating Rate Payments | Notional Amount  | Fixed Rate | Fixed Rate Day Count Fraction | Fixed Rate Payments |
| 15/12/2023   | 1.233.100.000,00 | 3,855%         | 0,147222                         | 7.094.572,34           | 1.233.100.000,00 | 3,830%     | 0,147222                      | 6.952.971,36        |
| 15/01/2024   | 1.191.766.734,62 | 3,833%         | 0,086111                         | 3.933.591,63           | 1.191.766.734,62 | 3,830%     | 0,086111                      | 3.930.512,90        |
| 15/02/2024   | 1.172.721.135,19 | 3,880%         | 0,086111                         | 3.918.191,61           | 1.172.721.135,19 | 3,830%     | 0,086111                      | 3.867.699,45        |
| 15/03/2024   | 1.148.805.777,24 | 3,862%         | 0,080556                         | 3.573.998,59           | 1.148.805.777,24 | 3,830%     | 0,080556                      | 3.544.384,93        |
| 15/04/2024   | 1.127.197.179,46 | 3,859%         | 0,086111                         | 3.745.707,53           | 1.127.197.179,46 | 3,830%     | 0,086111                      | 3.717.558,91        |
| 15/05/2024   | 1.099.845.911,67 | 3,879%         | 0,083333                         | 3.555.251,90           | 1.099.845.911,67 | 3,830%     | 0,083333                      | 3.510.341,53        |
| 17/06/2024   | 1.073.586.430,62 | 3,828%         | 0,091667                         | 3.767.214,78           | 1.073.586.430,62 | 3,830%     | 0,091667                      | 3.769.183,02        |
| 15/07/2024   | 1.044.944.477,06 | 3,599%         | 0,077778                         | 2.925.031,80           | 1.044.944.477,06 | 3,830%     | 0,077778                      | 3.112.773,49        |
| 16/08/2024   | 1.017.930.092,19 | 3,611%         | 0,088889                         | 3.267.329,38           | 1.017.930.092,19 | 3,830%     | 0,088889                      | 3.465.486,44        |
| 16/09/2024   | 990.329.244,96   | 3,635%         | 0,086111                         | 3.099.868,08           | 990.329.244,96   | 3,830%     | 0,086111                      | 3.266.160,86        |
| 15/10/2024   | 964.876.334,62   | 3,436%         | 0,080556                         | 2.670.670,49           | 964.876.334,62   | 3,830%     | 0,080556                      | 2.976.911,51        |
| 15/11/2024   | 944.259.395,86   | 3,245%         | 0,086111                         | 2.638.549,28           | 944.259.395,86   | 3,830%     | 0,086111                      | 3.114.219,95        |
| 16/12/2024   | 918.089.561,18   | 3,099%         | 0,086111                         | 2.449.998,50           | 918.089.561,18   | 3,830%     | 0,086111                      | 3.027.910,38        |
| 15/01/2025   | 893.589.343,90   | 2,902%         | 0,083333                         | 2.160.996,90           | 893.589.343,90   | 3,830%     | 0,083333                      | 2.852.039,32        |
| 17/02/2025   | 869.863.390,11   | 2,850%         | 0,091667                         | 2.272.518,11           | 869.863.390,11   | 3,830%     | 0,091667                      | 3.053.945,39        |
| 17/03/2025   | 843.759.649,59   | 2,619%         | 0,077778                         | 1.718.738,41           | 843.759.649,59   | 3,830%     | 0,077778                      | 2.513.466,25        |
| 15/04/2025   | 821.155.446,87   | 2,368%         | 0,080556                         | 1.566.399,63           | 821.155.446,87   | 3,830%     | 0,080556                      | 2.533.492,65        |
| 15/05/2025   | 791.885.228,86   | 2,304%         | 0,083333                         | 1.520.419,64           | 791.885.228,86   | 3,830%     | 0,083333                      | 2.527.433,69        |
|              |                  |                |                                  |                        |                  |            |                               |                     |

0,091667

| Payment Date | CACIB STANDBY SWAP |                |                                  |                        | CACIB STANDBY SWAP (I) |            |                               |                     | CACIB STANDBY SWAP (II) |            |                               |                     |
|--------------|--------------------|----------------|----------------------------------|------------------------|------------------------|------------|-------------------------------|---------------------|-------------------------|------------|-------------------------------|---------------------|
|              | Notional Amount    | Floating Rate* | Floating Rate Day Count Fraction | Floating Rate Payments | Notional Amount        | Fixed Rate | Fixed Rate Day Count Fraction | Fixed Rate Payments | Notional Amount         | Fixed Rate | Fixed Rate Day Count Fraction | Fixed Rate Payments |
| 15/12/2023   | -                  | -              | -                                | -                      | 1.233.100.000,00       | 0,020%     | 0,147222                      | 36.307,94           | -                       | -          | -                             | -                   |
| 15/01/2024   | -                  | -              | -                                | -                      | 1.191.766.734,62       | 0,020%     | 0,086111                      | 20.524,87           | -                       | -          | -                             | -                   |
| 15/02/2024   | -                  | -              | -                                | -                      | 1.172.721.135,19       | 0,020%     | 0,086111                      | 20.196,86           | -                       | -          | -                             | -                   |
| 15/03/2024   | -                  | -              | -                                | -                      | 1.148.805.777,24       | 0,020%     | 0,080556                      | 18.508,53           | -                       | -          | -                             | -                   |
| 15/04/2024   | -                  | -              | -                                | -                      | 1.127.197.179,46       | 0,020%     | 0,086111                      | 19.412,84           | -                       | -          | -                             | -                   |
| 15/05/2024   | -                  | -              | -                                | -                      | 1.099.845.911,67       | 0,020%     | 0,083333                      | 18.330,76           | -                       | -          | -                             | -                   |
| 17/06/2024   | -                  | -              | -                                | -                      | 1.073.586.430,62       | 0,020%     | 0,091667                      | 19.682,41           | -                       | -          | -                             | -                   |
| 15/07/2024   | -                  | -              | -                                | -                      | 1.044.944.477,06       | 0,020%     | 0,077778                      | 16.254,69           | -                       | -          | -                             | -                   |
| 16/08/2024   | -                  | -              | -                                | -                      | 1.017.930.092,19       | 0,020%     | 0,088889                      | 18.096,53           | -                       | -          | -                             | -                   |
| 16/09/2024   | -                  | -              | -                                | -                      | 990.329.244,96         | 0,020%     | 0,086111                      | 17.055,67           | -                       | -          | -                             | -                   |
| 15/10/2024   | -                  | -              | -                                | -                      | 964.876.334,62         | 0,020%     | 0,080556                      | 15.545,23           | -                       | -          | -                             | -                   |
| 15/11/2024   | -                  | -              | -                                | -                      | 944.259.395,86         | 0,020%     | 0,086111                      | 16.262,25           | -                       | -          | -                             | -                   |
| 16/12/2024   | -                  | -              | -                                | -                      | 918.089.561,18         | 0,020%     | 0,086111                      | 15.811,54           | -                       | -          | -                             | -                   |
| 15/01/2025   | -                  | -              | -                                | -                      | 893.589.343,90         | 0,020%     | 0,083333                      | 14.893,16           | -                       | -          | -                             | -                   |
| 17/02/2025   | -                  | -              | -                                | -                      | 869.863.390,11         | 0,020%     | 0,091667                      | 15.947,50           | -                       | -          | -                             | -                   |
| 17/03/2025   | -                  | -              | -                                | -                      | 843.759.649,59         | 0,020%     | 0,077778                      | 13.125,15           | -                       | -          | -                             | -                   |
| 15/04/2025   | -                  | -              | -                                | -                      | 821.155.446,87         | 0,020%     | 0,080556                      | 13.229,73           | -                       | -          | -                             | -                   |
| 15/05/2025   | -                  | -              | -                                | -                      | 791.885.228,86         | 0,020%     | 0,083333                      | 13.198,09           | -                       | -          | -                             | -                   |
|              |                    |                |                                  |                        |                        |            |                               |                     |                         |            |                               |                     |

\* Each Period End Date commencing after the occurrence of an Early Termination Date in respect of the CAAB Swap Transaction following the service of a CAAB Default Notice