ASSET-BACKED EUROPEAN SECURITISATION TRANSACTION TWENTY-FOUR S.r.l.

Investors Report

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

BANCA FININT

Euro 454,900,000 Class A Asset Backed Floating Rate Notes due August 2039
Euro 27,700,000 Class B Asset Backed Floating Rate Notes due August 2039
Euro 8,600,000 Class C Asset Backed Floating Rate Notes due August 2039
Euro 7,000,000 Class D Asset Backed Floating Rate Notes due August 2039
Euro 8,600,000 Class E Asset Backed Floating Rate Notes due August 2039
Euro 1,000,000 Class M Asset Backed Floating Rate Notes due August 2039
Euro 8,000,000 Class X Asset Backed Floating Rate Notes due August 2039

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Contacts

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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	

1. Transaction overview

Principal Parties

Issuer:	Asset-Backed European Securitisation Transaction Twenty-Four s.r.l.
Originator/Servicer:	CA Auto Bank S.p.A.
Issue Date:	26/07/2024
Arranger	Crédit Agricole Corporate & Investment Bank
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	M&G Trustee Company 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	benedetta.reale@ca-autobank.com
Issuer's LEI code	8156003524A4F7B21C64

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 October 2024.
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 and Paris and which is a TARGET Settlement Day.
Delinquent Receivable	means each Receivable (other than a Defaulted Receivable) arising from a Loan Agreement in relation to which the relevant 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 CAAB 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.
Delinquency Rate	means the ratio (expressed as a percentage), calculated on each Monthly Report Date, between: (a) in relation to the Delinquent Receivables, the sum of (i) the due and unpaid Instalments, and (ii) in relation to the Instalments not yet due, the relevant Net Present Value; and (b) the sum of (i) the Net Present Value of all Receivables other than the Defaulted Receivables and (ii) the due and unpaid Instalments of all Delinquent Receivables.
Defaulted Receivable	means each Receivable arising from a Loan Agreement: (a) in relation to which the relevant Borrower has failed to timely pay at least one Instalment (or any other sum) pursuant to the relevant Loan Agreement, provided that (i) the unpaid amount is higher than Euro 100 and 1 per cent. of the outstanding balance of the Borrower), and (ii) the relevant Receivable has been recorded as such in the EDP CAAB System in compliance with the Credit and Collections Policies and, in any case, has remained unpaid for at least 91 (ninety-one) days since the registration in the EDP CAAB System of the oldest continuous overdue; or (b) in relation to which the relevant Borrower is insolvent, or the Servicer has determined that such Receivable cannot be collected and/or recovered, or legal proceedings have been commenced for its collection and/or recovery; or (c) written-off by the Servicer in accordance with the Credit and Collections Policies.
Cumulative Gross Default Ratio	means the ratio (expressed as a percentage), calculated, on each Monthly Report Date, by dividing (A) the sum of the principal amount of all the Receivables which have become Defaulted Receivables since the Issue Date by (B) the Net Present Value of the Portfolio as at the Transfer Effective Date.

2. Assets and Notes

The Notes

Issue Date 26 July 2024

Classes	Class A	Class B	Class C	Class D	Class E	Class M	Class X
Principal Amount Outstanding on Issue	454.900.000,00	27.700.000,00	8.600.000,00	7.000.000,00	8.600.000,00	1.000.000,00	8.000.000,00
Currency	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Issue Date	26 July 2023	26 July 2023	26 July 2023	26 July 2023	26 July 2023	26 July 2023	26 July 2023
Final Maturity Date	15 August 2039	15 August 2039	15 August 2039	15 August 2039	15 August 2039	15 August 2039	15 August 2039
Listing	Luxembourg	Luxembourg	Luxembourg	Luxembourg	Luxembourg	Luxembourg	Luxembourg
ISIN code	IT0005607079	IT0005607087	IT0005607095	IT0005607103	IT0005607111	IT0005607129	IT0005607137
Common code	287014929	287014970	287015895	287015976	287016131	287016158	287016239
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	100,000 + multiples of 1,000
Indexation	Euribor 1M	Euribor 1M	Euribor 1M	Euribor 1M	Euribor 1M	Euribor 1M	Euribor 1M
Margin	0.85%	1.30%	2.20%	2.70%	4.25%	8.50%	8.50%
Payment frequency	Monthly	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 17 July 2024 between the Issuer and CAAB (as from time to time amended and/or supplemented, the Receivables Purchase Agreement)

Initial Portfolio: Euro 507,748,184.00
Transfer Date: 17 July 2024

The Originator confirms that, 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) and article 6(3) of the UK Securitisation Regulation (as such article is interpreted and applied on the Issue Date and not taking into account any relevant national measures)

3.1. The Notes - Class A Notes

Interest Period		Payment Date	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
26/07/2024	15/10/2024	15/10/2024	454.900.000,00	-	4,527%	81	4.630.882,00	4.630.882,00	14.475.463,88	440.424.536,12	0,96817880	-
15/10/2024	15/11/2024	15/11/2024	440.424.536,12	-	4,095%	31	1.551.209,00	1.551.209,00	6.977.392,67	433.447.143,45	0,95284050	-
15/11/2024	16/12/2024	16/12/2024	433.447.143,45	-	3,949%	31	1.473.876,00	1.473.876,00	7.604.199,38	425.842.944,07	0,93612430	-
16/12/2024	15/01/2025	15/01/2025	425.842.944,07	-	3,752%	30	1.328.308,00	1.328.308,00	7.903.250,64	417.939.693,43	0,91875070	-
15/01/2025	17/02/2025	17/02/2025	417.939.693,43	-	3,700%	33	1.414.739,00	1.414.739,00	8.360.880,04	409.578.813,39	0,90037110	-
17/02/2025	17/03/2025	17/03/2025	409.578.813,39	-	3,469%	28	1.100.858,00	1.100.858,00	7.288.362,31	402.290.451,08	0,88434920	-
17/03/2025	15/04/2025	15/04/2025	402.290.451,08	-	3,218%	29	1.041.721,00	1.041.721,00	9.912.407,47	392.378.043,61	0,86255890	-
15/04/2025	15/05/2025	15/05/2025	392.378.043,61	-	3,154%	30	1.028.074,00	1.028.074,00	8.569.861,10	383.808.182,51	0,84371990	-

3.2 The Notes - Class B Notes

Interest Period		Payment Date	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
26/07/2024	15/10/2024	15/10/2024	27.700.000,00	-	4,977%	81	309.963,00	309.963,00	-	27.700.000,00	1,00000000	-
15/10/2024	15/11/2024	15/11/2024	27.700.000,00	-	4,545%	31	108.307,00	108.307,00	-	27.700.000,00	1,00000000	-
15/11/2024	16/12/2024	16/12/2024	27.700.000,00	-	4,399%	31	104.706,00	104.706,00	-	27.700.000,00	1,00000000	-
16/12/2024	15/01/2025	15/01/2025	27.700.000,00	-	4,202%	30	96.950,00	96.950,00	-	27.700.000,00	1,00000000	-
15/01/2025	17/02/2025	17/02/2025	27.700.000,00	-	4,150%	33	105.260,00	105.260,00	554.138,50	27.145.861,50	0,97999500	-
17/02/2025	17/03/2025	17/03/2025	27.145.861,50	-	3,919%	28	82.546,00	82.546,00	483.051,99	26.662.809,51	0,96255630	-
17/03/2025	15/04/2025	15/04/2025	26.662.809,51	-	3,668%	29	78.668,00	78.668,00	656.969,21	26.005.840,30	0,93883900	-
15/04/2025	15/05/2025	15/05/2025	26.005.840,30	-	3,604%	30	77.837,00	77.837,00	567.988,50	25.437.851,80	0,91833400	-

3.3. The Notes - Class C Notes

Interest Period		Payment Date	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
26/07/2024	15/10/2024	15/10/2024	8.600.000,00	-	5,877%	81	113.692,00	113.692,00	-	8.600.000,00	1,00000000	-
15/10/2024	15/11/2024	15/11/2024	8.600.000,00	-	5,445%	31	40.248,00	40.248,00	-	8.600.000,00	1,00000000	-
15/11/2024	16/12/2024	16/12/2024	8.600.000,00	-	5,299%	31	39.216,00	39.216,00	-	8.600.000,00	1,00000000	-
16/12/2024	15/01/2025	15/01/2025	8.600.000,00	-	5,102%	30	36.550,00	36.550,00	-	8.600.000,00	1,00000000	-
15/01/2025	17/02/2025	17/02/2025	8.600.000,00	-	5,050%	33	39.732,00	39.732,00	172.043,00	8.427.957,00	0,97999500	-
17/02/2025	17/03/2025	17/03/2025	8.427.957,00	-	4,819%	28	31.562,00	31.562,00	149.972,82	8.277.984,18	0,96255630	-
17/03/2025	15/04/2025	15/04/2025	8.277.984,18	-	4,568%	29	30.444,00	30.444,00	203.968,78	8.074.015,40	0,93883900	-
15/04/2025	15/05/2025	15/05/2025	8.074.015,40	-	4,504%	30	30.272,00	30.272,00	176.343,00	7.897.672,40	0,91833400	-

3.4. The Notes - Class D Notes

Interest Period		Payment Date	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
26/07/2024	15/10/2024	15/10/2024	7.000.000,00	-	6,377%	81	100.380,00	100.380,00	-	7.000.000,00	1,00000000	-
15/10/2024	15/11/2024	15/11/2024	7.000.000,00	-	5,945%	31	35.770,00	35.770,00	-	7.000.000,00	1,00000000	-
15/11/2024	16/12/2024	16/12/2024	7.000.000,00	-	5,799%	31	34.930,00	34.930,00	-	7.000.000,00	1,00000000	-
16/12/2024	15/01/2025	15/01/2025	7.000.000,00	-	5,602%	30	32.620,00	32.620,00	-	7.000.000,00	1,00000000	-
15/01/2025	17/02/2025	17/02/2025	7.000.000,00	-	5,550%	33	35.560,00	35.560,00	140.035,00	6.859.965,00	0,97999500	-
17/02/2025	17/03/2025	17/03/2025	6.859.965,00	-	5,319%	28	28.350,00	28.350,00	122.070,90	6.737.894,10	0,96255630	-
17/03/2025	15/04/2025	15/04/2025	6.737.894,10	-	5,068%	29	27.440,00	27.440,00	166.021,10	6.571.873,00	0,93883900	-
15/04/2025	15/05/2025	15/05/2025	6.571.873,00	-	5,004%	30	27.370,00	27.370,00	143.535,00	6.428.338,00	0,91833400	-

3.5. The Notes - Class E Notes

Interest Period		Payment Date	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
26/07/2024	15/10/2024	15/10/2024	8.600.000,00	-	7,927%	81	153.338,00	153.338,00	-	8.600.000,00	1,00000000	-
15/10/2024	15/11/2024	15/11/2024	8.600.000,00	-	7,495%	31	55.470,00	55.470,00	-	8.600.000,00	1,00000000	-
15/11/2024	16/12/2024	16/12/2024	8.600.000,00	-	7,349%	31	54.352,00	54.352,00	-	8.600.000,00	1,00000000	-
16/12/2024	15/01/2025	15/01/2025	8.600.000,00	-	7,152%	30	51.256,00	51.256,00	-	8.600.000,00	1,00000000	-
15/01/2025	17/02/2025	17/02/2025	8.600.000,00	-	7,100%	33	55.900,00	55.900,00	172.043,00	8.427.957,00	0,97999500	-
17/02/2025	17/03/2025	17/03/2025	8.427.957,00	-	6,869%	28	44.978,00	44.978,00	149.972,82	8.277.984,18	0,96255630	-
17/03/2025	15/04/2025	15/04/2025	8.277.984,18	-	6,618%	29	44.118,00	44.118,00	203.968,78	8.074.015,40	0,93883900	-
15/04/2025	15/05/2025	15/05/2025	8.074.015,40	-	6,554%	30	44.032,00	44.032,00	176.343,00	7.897.672,40	0,91833400	-

3.6. The Notes - Class M Notes

Interest Period		Payment Date	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
26/07/2024	15/10/2024	15/10/2024	1.000.000,00	-	12,177%	81	27.390,00	27.390,00	-	1.000.000,00	1,00000000	-
15/10/2024	15/11/2024	15/11/2024	1.000.000,00	-	11,745%	31	10.110,00	10.110,00	-	1.000.000,00	1,00000000	-
15/11/2024	16/12/2024	16/12/2024	1.000.000,00	-	11,599%	31	9.980,00	9.980,00	-	1.000.000,00	1,00000000	-
16/12/2024	15/01/2025	15/01/2025	1.000.000,00	-	11,402%	30	9.500,00	9.500,00	-	1.000.000,00	1,00000000	-
15/01/2025	17/02/2025	17/02/2025	1.000.000,00	-	11,350%	33	10.400,00	10.400,00	20.005,00	979.995,00	0,97999500	-
17/02/2025	17/03/2025	17/03/2025	979.995,00	-	11,119%	28	8.470,00	8.470,00	17.438,70	962.556,30	0,96255630	-
17/03/2025	15/04/2025	15/04/2025	962.556,30	-	10,868%	29	8.420,00	8.420,00	23.717,30	938.839,00	0,93883900	-
15/04/2025	15/05/2025	15/05/2025	938.839,00	-	10,804%	30	8.450,00	8.450,00	20.505,00	918.334,00	0,91833400	-

3.7. The Notes - Class X Notes

Interest Period		Payment Date	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
26/07/2024	15/10/2024	15/10/2024	8.000.000,00	-	12,177%	81	219.120,00	219.120,00	1.405.347,20	6.594.652,80	0,82433160	-
15/10/2024	15/11/2024	15/11/2024	6.594.652,80	-	11,745%	31	66.640,00	66.640,00	1.828.220,80	4.766.432,00	0,59580400	-
15/11/2024	16/12/2024	16/12/2024	4.766.432,00	-	11,599%	31	47.600,00	47.600,00	1.093.515,20	3.672.916,80	0,45911460	-
16/12/2024	15/01/2025	15/01/2025	3.672.916,80	-	11,402%	30	34.880,00	34.880,00	967.048,80	2.705.868,00	0,33823350	-
15/01/2025	17/02/2025	17/02/2025	2.705.868,00	-	11,350%	33	28.080,00	28.080,00	1.311.893,60	1.393.974,40	0,17424680	-
17/02/2025	17/03/2025	17/03/2025	1.393.974,40	-	11,119%	28	12.000,00	12.000,00	338.066,40	1.055.908,00	0,13198850	-
17/03/2025	15/04/2025	15/04/2025	1.055.908,00	-	10,868%	29	9.200,00	9.200,00	1.055.908,00	-	-	-
15/04/2025	15/05/2025	15/05/2025	-	-	10,804%	30	-	-	-	-	-	-

4. Collections and Recoveries

Collection Period		Collections				Cumulative Net Prepayment Losses	Recoveries on Defaulted Receivables	Total Collections and Recoveries
		Instalment Interest Amounts	Principal Amount	Other Principal Collections	*of which Cumulative Prepayments*			
17/07/2024	23/09/2024	6.497.855,70	14.423.663,94	-	1.414.498,13	-	-	20.921.519,64
23/09/2024	24/10/2024	3.782.162,74	6.977.403,27	15,17	1.736.843,94	-	-	10.759.581,18
24/10/2024	22/11/2024	3.375.214,70	7.204.768,68	25,86	2.057.820,46	-	-	10.580.009,24
22/11/2024	20/12/2024	3.148.872,70	7.542.948,21	43,64	3.599.519,56	-	27.377,26	10.691.864,55
20/12/2024	24/01/2025	3.765.197,52	8.901.627,86	14,83	4.098.815,59	-	17.129,20	12.666.840,21
25/01/2025	21/02/2025	2.859.358,67	7.278.371,53	28,77	3.903.424,28	-	5.868,33	10.137.758,97
21/02/2025	24/03/2025	3.451.004,54	10.661.435,41	7,71	5.240.224,66	-	17.923,13	14.112.447,66
24/03/2025	22/04/2025	2.855.425,56	8.832.933,99	18,63	4.302.606,52	-	5.970,76	11.688.378,18

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
17/07/2024	23/09/2024	6.477.855,70	-	-	38.446,47	-	704.453,85	-	-	-	-	7.220.756,02
23/09/2024	24/10/2024	3.782.162,74	-	-	57.062,78	-	75.335,05	-	-	-	-	3.914.560,57
24/10/2024	22/11/2024	3.375.214,70	-	-	52.406,44	-	12.264,20	-	-	-	-	3.439.885,34
22/11/2024	20/12/2024	3.148.872,70	-	-	37.473,84	-	-	-	61,00	-	-	3.186.407,54
20/12/2024	24/01/2025	3.765.197,52	-	-	41.643,81	-	-	-	-	-	-	3.806.841,33
25/01/2025	21/02/2025	2.859.358,67	-	-	38.821,04	-	-	-	-	-	-	2.898.179,71
21/02/2025	24/03/2025	3.451.004,54	-	-	33.918,76	-	-	-	-	-	-	3.484.923,30
24/03/2025	22/04/2025	2.855.425,56	-	-	35.019,39	-	-	-	-	-	-	2.890.444,95

*On the First Payment Date excluding an amount equal to the Initial Retention Amount, paid on the Issue Date applying the Interest 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 after first deducting any amounts in accordance with item (e) of the definition of the Interest Available Funds	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	**(A) the Originator Regulatory Loan Principal Redemption Amount (B) any amount to be allocated under item (xvii) Seventeenth of the Pre-Acceleration Interest Priority of Payments	The amount credited to the Principal Funds Account on the Issue Date	Principal Available Funds
17/07/2024	23/09/2024	14.423.663,94	-	-	-	-	-	-	51.815,11	14.475.479,05
23/09/2024	24/10/2024	6.977.418,44	-	-	-	-	-	-	-	6.977.418,44
24/10/2024	22/11/2024	7.204.794,54	-	399.448,20	-	-	-	-	-	7.604.242,74
22/11/2024	20/12/2024	7.542.991,85	-	360.273,21	-	-	-	-	-	7.903.265,06
20/12/2024	24/01/2025	8.901.642,69	-	517.530,13	-	-	-	-	-	9.419.172,82
25/01/2025	21/02/2025	7.278.400,30	-	932.476,50	-	-	-	-	-	8.210.876,80
21/02/2025	24/03/2025	10.661.443,12	-	505.628,15	-	-	-	-	-	11.167.071,27
24/03/2025	22/04/2025	8.832.952,62	-	821.662,21	-	-	-	-	-	9.654.614,83

*on the Calculation Date immediately preceding the earlier of (i) the Final Maturity Date, (ii) the Payment Date following the delivery of a Trigger Notice and (iii) the Payment Date on which there are sufficient funds to redeem the Senior Notes and the Mezzanine Notes in full

**on the Regulatory Call Early Redemption Date

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	Interest on the Class X Notes	*to allocate to the Principal Available Funds any amount remaining after making payments due in priority to this item	**in or towards payment of interest due and payable on the Originator Regulatory Loan	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	Principal Amount Outstanding of the Class X Notes	Payment of any surplus as Deferred Purchase Price to the Originator	Residual balance
15/10/2024	238.593,34	22.050,45	4.630.882,00	309.963,00	113.692,00	100.380,00	153.338,00	-	-	27.390,00	219.120,00	-	-	-	-	-	-	1.405.347,20	-	0,03
15/11/2024	210.406,48	8.179,23	1.551.209,00	108.307,00	40.248,00	35.770,00	55.470,00	-	-	10.110,00	66.640,00	-	-	-	-	-	-	1.828.220,80	-	0,06
16/12/2024	174.226,50	8.035,16	1.473.876,00	104.706,00	39.216,00	34.930,00	54.352,00	-	399.448,20	9.980,00	47.600,00	-	-	-	-	-	-	1.093.515,20	-	0,28
15/01/2025	193.844,65	75.176,47	1.328.308,00	96.950,00	36.550,00	32.620,00	51.256,00	-	360.273,21	9.500,00	34.880,00	-	-	-	-	-	-	967.048,80	-	0,41
17/02/2025	184.000,17	103.745,94	1.414.739,00	105.260,00	39.732,00	35.560,00	55.900,00	-	517.530,13	10.400,00	28.080,00	-	-	-	-	-	-	1.311.893,60	-	0,49
17/03/2025	149.687,94	169.184,42	1.100.858,00	82.546,00	31.562,00	28.350,00	44.978,00	-	932.476,50	8.470,00	12.000,00	-	-	-	-	-	-	338.066,40	-	0,45
15/04/2025	169.708,78	263.839,98	1.041.721,00	78.668,00	30.444,00	27.440,00	44.118,00	-	505.628,15	8.420,00	9.200,00	-	-	-	-	-	-	1.055.908,00	249.827,39	- 0,00
15/05/2025	158.800,79	289.169,56	1.028.074,00	77.837,00	30.272,00	27.370,00	44.032,00	-	821.662,21	8.450,00	-	-	-	-	-	-	-	-	404.777,39	-

*on the Regulatory Call Early Redemption Date,

**following the Regulatory Call Early Redemption Date,

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	(A) during the Pro-Rata Amortisation Period							(B) during the Sequential Redemption Period	on the Regulatory Call Early Redemption Date, to pay any amounts comprising the Regulatory Call Allocated Principal Amount in accordance with the Regulatory Call Priority of Payments	during the Sequential Redemption Period						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
		Class A Pro-Rata Amortisation Amount	Class B Pro-Rata Amortisation Amount	Class C Pro-Rata Amortisation Amount	Class D Pro-Rata Amortisation Amount	Class E Pro-Rata Amortisation Amount	Class M Pro-Rata Amortisation Amount	following the Regulatory Call Early Redemption Date, principal due and payable on the Originator Regulatory Loan	Principal Amount Outstanding of the Class A Notes		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)	following the Regulatory Call Early Redemption Date, principal due and payable on the Originator Regulatory Loan					
15/10/2024	-	-	-	-	-	-	-	-	14.475.463,88	-	-	-	-	-	-	-	-	-	-	-	15,17
15/11/2024	-	-	-	-	-	-	-	-	6.977.392,67	-	-	-	-	-	-	-	-	-	-	-	25,77
16/12/2024	-	-	-	-	-	-	-	-	7.604.199,38	-	-	-	-	-	-	-	-	-	-	-	43,36
15/01/2025	-	-	-	-	-	-	-	-	7.903.250,64	-	-	-	-	-	-	-	-	-	-	-	14,42
17/02/2025	-	8.360.880,04	554.138,50	172.043,00	140.035,00	172.043,00	20.005,00	-	-	-	-	-	-	-	-	-	-	-	-	-	28,28
17/03/2025	-	7.288.362,31	483.051,99	149.972,82	122.070,90	149.972,82	17.438,70	-	-	-	-	-	-	-	-	-	-	-	-	-	7,26
15/04/2025	-	9.912.407,47	656.969,21	203.968,78	166.021,10	203.968,78	23.717,30	-	-	-	-	-	-	-	-	-	-	-	-	-	18,63
15/05/2025	-	8.569.861,10	567.988,50	176.343,00	143.535,00	176.343,00	20.505,00	-	-	-	-	-	-	-	-	-	-	-	-	-	39,23

7. Post-Trigger Notice Priority of Payments

NOT APPLICABLE

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	Principal Amount Outstanding of the Class A Notes (in full)	interest on the Class B Notes	Principal Amount Outstanding of the Class B Notes (in full)	interest on the Class C Notes	Principal Amount Outstanding of the Class C Notes (in full)	interest on the Class D Notes	Principal Amount Outstanding of the Class D Notes (in full)	interest on the Class E Notes	Principal Amount Outstanding of the Class E Notes (in full)	interest on the Class M Notes	Principal Amount Outstanding of the Class M Notes (in full)	interest on the Class X Notes	following the Regulatory Call Early Redemption Date, payment of interest due and payable on the Originator Regulatory Loan	following the Regulatory Call Early Redemption Date, payment of Principal due and payable on the Originator Regulatory Loan	any termination payment due and payable to any Swap Counterparty	amounts due and payable to the Arrangers	any other amount due and payable by the Issuer	amounts due and payable to the Originator	Principal Amount Outstanding of the Class X Notes (in full)	payment of any surplus as Deferred Purchase Price to the Originator	Residual balance

8. Cash Reserve Amount and accounting balances

Payment Date	Target Cash Reserve Amount	Provided that the Target Cash Reserve Amount will be equal to 0 (zero) on the earlier of:			Target Cash Reserve Amount	Balance of the Target Cash Reserve Amount as at the current Payment Date	Cash Reserve Amount credited into the Cash Reserve Account at the current Payment Date	**Shortfall**
		Payment Date following the service of a Trigger Notice	Final Maturity Date	Cancellation Date				
15/10/2024	8.000.000,00	-	-	-	8.000.000,00	8.000.000,00	-	-
15/11/2024	8.000.000,00	-	-	-	8.000.000,00	8.000.000,00	-	-
16/12/2024	8.000.000,00	-	-	-	8.000.000,00	8.000.000,00	-	-
15/01/2025	8.000.000,00	-	-	-	8.000.000,00	8.000.000,00	-	-
17/02/2025	8.000.000,00	-	-	-	8.000.000,00	8.000.000,00	-	-
17/03/2025	8.000.000,00	-	-	-	8.000.000,00	8.000.000,00	-	-
15/04/2025	8.000.000,00	-	-	-	8.000.000,00	8.000.000,00	-	-
15/05/2025	8.000.000,00	-	-	-	8.000.000,00	8.000.000,00	-	-

9. Determination & Trigger Events

Collection Period		Sequential Redemption Event										
		on any Monthly Report Date, the Delinquency Rate exceeds the Three-Month Rolling Average Delinquency Rate Threshold, as indicated in the relevant Monthly Report			on any Monthly Report Date, the Cumulative Gross Default Ratio exceeds the Cumulative Gross Default Threshold, as indicated in the relevant Monthly Report			the appointment of the Servicer is terminated by the Issuer giving written notice in accordance with the Servicing Agreement	as indicated in the Payments Report related to the immediately preceding Payment Date, the Uncleared Principal Shortfall Limit has been reached			the Clean-up Call Event, a Tax Call Event or an Illegality Call Event has occurred but the Originator has not exercised the Portfolio Repurchase Option
		Three-Month Rolling Average Delinquency Rate	Three-Month Rolling Average Delinquency Rate Threshold	Occured or Not	Cumulative Gross Default Ratio	Cumulative Gross Default Threshold	Occured or Not		Principal Shortfall	Interest Available Funds	Occured or Not	
17/07/2024	23/09/2024	0,08%	5,50%	Not Occurred	0,00%	2,00%	Not Occurred	Not Occurred	-	7.220.756,02	Not Occurred	Not Occurred
23/09/2024	24/10/2024	0,23%	5,50%	Not Occurred	0,00%	2,00%	Not Occurred	Not Occurred	-	3.914.560,57	Not Occurred	Not Occurred
24/10/2024	22/11/2024	0,33%	5,50%	Not Occurred	0,08%	2,00%	Not Occurred	Not Occurred	399.448,20	3.439.885,34	Not Occurred	Not Occurred
22/11/2024	20/12/2024	0,37%	5,50%	Not Occurred	0,15%	2,00%	Not Occurred	Not Occurred	360.273,21	3.186.407,54	Not Occurred	Not Occurred
20/12/2024	24/01/2025	0,30%	5,50%	Not Occurred	0,25%	2,00%	Not Occurred	Not Occurred	517.530,13	3.806.841,33	Not Occurred	Not Occurred
25/01/2025	21/02/2025	0,33%	5,50%	Not Occurred	0,44%	2,00%	Not Occurred	Not Occurred	932.476,50	2.898.179,71	Not Occurred	Not Occurred
21/02/2025	24/03/2025	0,31%	5,50%	Not Occurred	0,53%	2,00%	Not Occurred	Not Occurred	505.628,15	3.484.923,30	Not Occurred	Not Occurred
24/03/2025	22/04/2025	0,28%	5,50%	Not Occurred	0,70%	2,00%	Not Occurred	Not Occurred	821.662,21	2.890.444,95	Not Occurred	Not Occurred

Collection Period		Trigger Events					Events				
		Non-payment	Breach of other obligations	Breach of representations and warranties by the Issuer	Insolvency	Unlawfulness	Sequential Redemption Period	Pro-Rata Amortisation Period	Clean-up Call Event		
									NPV of the Portfolio Outstanding Amount	Threshold	Occured or Not
17/07/2024	23/09/2024	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Occurred	Not Occurred	494.163.595,32	50.774.818,48	Not Occurred
23/09/2024	24/10/2024	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Occurred	Not Occurred	487.229.744,00	50.774.818,48	Not Occurred
24/10/2024	22/11/2024	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Occurred	Not Occurred	479.692.936,49	50.774.818,48	Not Occurred
22/11/2024	20/12/2024	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Occurred	Not Occurred	471.430.193,82	50.774.818,48	Not Occurred
20/12/2024	24/01/2025	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Occurred	461.537.762,65	50.774.818,48	Not Occurred
25/01/2025	21/02/2025	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Occurred	453.208.843,12	50.774.818,48	Not Occurred
21/02/2025	24/03/2025	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Occurred	442.685.924,18	50.774.818,48	Not Occurred
24/03/2025	22/04/2025	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Not Occurred	Occurred	432.738.398,64	50.774.818,48	Not Occurred

10. Portfolio performance - Arrears

Collection period		0 - 30 days			31 - 60 days			61 - 90 days		
		Number of contracts	Instalment Past Due	NPV (Principal not yet due)	Number of contracts	Instalment Past Due	NPV (Principal not yet due)	Number of contracts	Instalment Past Due	NPV (Principal not yet due)
17/07/2024	23/09/2024	48	23.669,18	1.557.676,48	28	14.998,80	835.405,76	4	5.343,68	316.539,00
23/09/2024	24/10/2024	76	30.477,47	2.124.745,69	37	27.840,39	1.142.628,39	26	29.958,09	999.264,58
24/10/2024	22/11/2024	83	45.850,93	2.317.631,48	23	30.488,11	731.406,97	14	20.710,40	619.065,88
22/11/2024	20/12/2024	75	40.503,09	2.208.613,53	26	30.223,16	888.226,36	19	34.122,05	610.775,52
20/12/2024	24/01/2025	89	52.609,02	2.433.827,59	19	15.755,54	430.226,19	23	61.579,56	738.458,37
25/01/2025	21/02/2025	63	32.892,34	1.530.924,70	31	44.699,49	1.144.762,94	12	12.769,78	270.043,59
21/02/2025	24/03/2025	83	55.953,38	2.527.652,40	21	21.836,38	482.650,90	18	29.431,41	541.071,78
24/03/2025	22/04/2025	97	54.769,24	2.325.160,13	23	23.852,37	683.516,78	13	16.694,57	313.249,94

Collection period		Past Due >90+			Unlikely to pay			NPL (sofferenza)		
		Number of contracts	Instalment Past Due	NPV (Principal not yet due)	Number of contracts	Instalment Past Due	NPV (Principal not yet due)	Number of contracts	Instalment Past Due	NPV (Principal not yet due)
17/07/2024	23/09/2024	-	-	-	-	-	-	-	-	-
23/09/2024	24/10/2024	-	-	-	-	-	-	-	-	-
24/10/2024	22/11/2024	6	13.460,39	385.987,81	-	-	-	-	-	-
22/11/2024	20/12/2024	13	25.965,15	733.756,26	-	-	-	-	-	-
20/12/2024	24/01/2025	25	234.724,23	1.042.527,31	-	-	-	-	-	-
25/01/2025	21/02/2025	52	701.352,08	1.472.685,56	1	2.148,00	33.542,40	-	-	-
21/02/2025	24/03/2025	70	1.103.620,38	1.501.471,56	2	2.148,00	55.426,02	1	836,00	51.854,23
24/03/2025	22/04/2025	93	1.430.924,28	1.974.794,20	2	2.148,00	55.426,02	2	21.871,67	51.854,23

11. Repurchase / Renegotiations

Collection Period		Defaulted sold and Repurchased						Renegotiations								
		Defaulted Receivables According to Clause 4.2 (c) of the Servicing Agreement			Receivables repurchased According to Clause 8.1.(c) of the Master 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**
17/07/2024	23/09/2024	-	0,00%	2,00%	-	0,00%	5,00%	25.921,81	0,01%	1,00%	185.604,20	0,04%	2,00%	-	0,00%	2,00%
23/09/2024	24/10/2024	-	0,00%	2,00%	-	0,00%	5,00%	35.480,30	0,01%	1,00%	319.546,67	0,06%	2,00%		0,00%	2,00%
24/10/2024	22/11/2024	-	0,00%	2,00%	-	0,00%	5,00%	43.224,44	0,01%	1,00%	500.122,03	0,10%	2,00%		0,00%	2,00%
22/11/2024	20/12/2024	-	0,00%	2,00%	-	0,00%	5,00%	53.696,87	0,01%	1,00%	619.495,92	0,12%	2,00%		0,00%	2,00%
20/12/2024	24/01/2025	-	0,00%	2,00%	-	0,00%	5,00%	57.455,52	0,01%	1,00%	880.321,80	0,17%	2,00%		0,00%	2,00%
25/01/2025	21/02/2025	-	0,00%	2,00%	-	0,00%	5,00%	67.673,17	0,01%	1,00%	941.328,97	0,19%	2,00%		0,00%	2,00%
21/02/2025	24/03/2025	-	0,00%	2,00%	-	0,00%	5,00%	78.719,80	0,02%	1,00%	1.019.568,32	0,20%	2,00%		0,00%	2,00%
24/03/2025	22/04/2025	-	0,00%	2,00%	-	0,00%	5,00%	91.884,04	0,02%	1,00%	1.020.183,23	0,20%	2,00%		0,00%	2,00%

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**
17/07/2024	23/09/2024	64	-	1.949.848,02	535.349,89	1,08	12.331,41	10.208,14	1.416.622,48	523.018,48	539.433,32	16.414,84
23/09/2024	24/10/2024	83	-	2.501.237,57	764.393,63	2,27	15.147,53	156.112,90	1.595.880,84	749.246,10	770.970,43	21.724,33
24/10/2024	22/11/2024	107	-	2.919.573,91	861.753,45	132,16	17.417,17	62.823,48	2.012.546,31	844.336,28	869.670,22	25.333,94
22/11/2024	20/12/2024	130	31.809,99	5.004.106,73	1.436.397,16	587,94	27.532,82	125.065,39	3.502.574,93	1.408.864,34	1.446.339,67	37.475,33
20/12/2024	24/01/2025	172	42.884,42	5.724.515,39	1.668.584,22	748,45	29.203,70	106.798,97	4.021.968,77	1.639.380,52	1.682.056,33	42.675,81
25/01/2025	21/02/2025	175	36.708,05	5.381.472,36	1.514.756,13	694,33	29.387,92	91.939,71	3.841.566,82	1.485.368,21	1.526.517,69	41.149,48
21/02/2025	24/03/2025	270	62.907,93	7.163.555,68	1.986.238,95	1.167,56	36.541,77	76.898,68	5.201.035,31	1.949.697,18	1.997.759,12	48.061,94
24/03/2025	22/04/2025	198	12.863,92	5.976.252,47	1.686.509,87	210,21	35.829,39	88.877,23	4.249.768,89	1.650.680,48	1.698.479,90	47.799,42

13. Collateral Data

Collection Period		**Portfolio Outstanding Balance**		Weighted Average Original Maturity (months)	Weighted Average Remaining Maturity (months)	Weighted Average Seasoning (months)	Weighted Average Nominal Interest Rate (TAN)
		By number	By NPV				
17/07/2024	23/09/2024	22.537	494.163.595,32	86,62	77,64	9,22	8,53%
23/09/2024	24/10/2024	22.436	487.229.744,00	86,62	76,70	10,25	8,54%
24/10/2024	22/11/2024	22.283	479.692.936,49	86,62	75,80	11,20	8,53%
22/11/2024	20/12/2024	22.131	471.430.193,82	86,62	74,94	12,12	8,54%
20/12/2024	24/01/2025	21.928	461.537.762,65	86,62	73,86	13,27	8,54%
25/01/2025	21/02/2025	21.716	453.208.843,12	86,62	72,92	14,19	8,53%
21/02/2025	24/03/2025	21.439	442.685.924,18	86,62	71,92	15,22	8,53%
24/03/2025	22/04/2025	21.169	432.738.398,64	86,62	71,15	16,18	8,52%

14. Stratification

Collection Period		Distribution by New and Used Car Loans								Distribution by Borrower Type							
		New Car Loans				Used Car Loans				VAT borrower				Non VAT borrower			
		By Number	%	By NPV	%	By Number	%	By NPV	%	By Number	%	By NPV	%	By Number	%	By NPV	%
17/07/2024	23/09/2024	9.337	41,43%	243.446.372,69	49,26%	13.200	58,57%	250.717.222,63	50,74%	19.262	85,47%	385.768.697,63	78,06%	3.275	14,53%	108.394.897,69	21,94%
23/09/2024	24/10/2024	9.307	41,48%	240.386.302,78	49,34%	13.129	58,52%	246.843.441,22	50,66%	19.170	85,44%	380.222.062,35	78,04%	3.266	14,56%	107.007.681,65	21,96%
24/10/2024	22/11/2024	9.252	41,52%	237.193.921,57	49,45%	13.031	58,48%	242.499.014,92	50,55%	19.028	85,39%	374.223.439,77	78,01%	3.255	14,61%	105.469.496,72	21,99%
22/11/2024	20/12/2024	9.202	41,58%	233.668.410,11	49,57%	12.929	58,42%	237.761.783,71	50,43%	18.905	85,42%	368.312.913,87	78,13%	3.226	14,58%	103.117.279,95	21,87%
20/12/2024	24/01/2025	9.120	41,59%	228.888.884,48	49,59%	12.808	58,41%	232.648.878,17	50,41%	20.059	91,48%	399.707.292,03	86,60%	1.869	8,52%	61.830.470,62	13,40%
25/01/2025	21/02/2025	9.056	41,70%	225.395.540,37	49,73%	12.660	58,30%	227.813.302,75	50,27%	19.864	91,47%	392.530.172,29	86,61%	1.852	8,53%	60.678.670,83	13,39%
21/02/2025	24/03/2025	8.975	41,86%	220.721.267,03	49,86%	12.464	58,14%	221.964.657,15	50,14%	19.600	91,42%	383.339.333,04	86,59%	1.839	8,58%	59.346.591,14	13,41%
24/03/2025	22/04/2025	8.885	41,97%	216.352.283,86	50,00%	12.284	58,03%	216.386.114,78	50,00%	19.353	91,42%	374.948.368,29	86,65%	1.816	8,58%	57.790.030,35	13,35%

Collection Period		Distribution of portfolio by payment type							
		Direct Debit Loans (RID)				Postal Account Loans (BP)			
		By Number	%	By NPV	%	By Number	%	By NPV	%
17/07/2024	23/09/2024	22.392	99,36%	491.723.135,73	99,51%	145	0,64%	2.440.459,59	0,49%
23/09/2024	24/10/2024	22.298	99,38%	484.953.650,92	99,53%	138	0,62%	2.276.093,08	0,47%
24/10/2024	22/11/2024	22.141	99,36%	477.356.962,37	99,51%	142	0,64%	2.335.974,12	0,49%
22/11/2024	20/12/2024	21.986	99,34%	469.080.923,68	99,50%	145	0,66%	2.349.270,14	0,50%
20/12/2024	24/01/2025	21.785	99,35%	459.247.247,75	99,50%	143	0,65%	2.290.514,90	0,50%
25/01/2025	21/02/2025	21.574	99,35%	450.993.634,96	99,51%	142	0,65%	2.215.208,16	0,49%
21/02/2025	24/03/2025	21.290	99,31%	440.347.855,81	99,47%	149	0,69%	2.338.068,37	0,53%
24/03/2025	22/04/2025	21.021	99,30%	430.419.936,72	99,46%	148	0,70%	2.318.461,92	0,54%

Collection Period		Distribution by Geographic Area											
		North				Centre				South			
		By Number	%	By NPV	%	By Number	%	By NPV	%	By Number	%	By NPV	%
17/07/2024	23/09/2024	10.164	45,10%	229.698.659,97	46,48%	6.995	31,04%	143.232.273,89	28,98%	5.378	23,86%	121.232.661,46	24,53%
23/09/2024	24/10/2024	10.105	45,04%	226.328.721,69	46,45%	6.970	31,07%	141.303.398,91	29,00%	5.361	23,89%	119.597.623,40	24,55%
24/10/2024	22/11/2024	10.024	44,98%	222.889.411,63	46,47%	6.927	31,09%	139.171.143,40	29,01%	5.332	23,93%	117.632.381,46	24,52%
22/11/2024	20/12/2024	9.941	44,92%	219.183.770,08	46,49%	6.891	31,14%	136.844.759,92	29,03%	5.299	23,94%	115.401.663,82	24,48%
20/12/2024	24/01/2025	9.822	44,79%	214.440.067,12	46,46%	6.846	31,22%	134.270.479,04	29,09%	5.260	23,99%	112.827.216,49	24,45%
25/01/2025	21/02/2025	9.702	44,68%	210.361.731,66	46,42%	6.803	31,33%	132.221.080,79	29,17%	5.211	24,00%	110.626.030,67	24,41%
21/02/2025	24/03/2025	9.537	44,48%	205.084.325,39	46,33%	6.731	31,40%	129.456.060,85	29,24%	5.171	24,12%	108.145.537,94	24,43%
24/03/2025	22/04/2025	9.371	44,27%	199.695.762,60	46,15%	6.669	31,50%	126.915.012,59	29,33%	5.129	24,23%	106.127.623,45	24,52%

15. Top 10 Debtors by NPV

Collection Period		1		2		3		4		5	
		By NPV	%	By NPV	%	By NPV	%	By NPV	%	By NPV	%
17/07/2024	23/09/2024	782.325,09	0,16%	424.899,95	0,09%	379.779,88	0,08%	375.147,21	0,08%	306.498,26	0,06%
23/09/2024	24/10/2024	771.597,86	0,16%	423.369,12	0,09%	377.347,18	0,08%	366.129,07	0,07%	304.584,27	0,06%
24/10/2024	22/11/2024	760.515,63	0,16%	421.547,20	0,09%	374.723,51	0,08%	369.022,94	0,07%	302.548,50	0,06%
22/11/2024	20/12/2024	749.235,72	0,16%	419.572,78	0,09%	371.998,16	0,08%	365.726,23	0,07%	300.447,77	0,06%
20/12/2024	24/01/2025	738.882,90	0,16%	418.541,97	0,09%	369.854,94	0,08%	357.027,54	0,07%	298.721,78	0,06%
25/01/2025	21/02/2025	727.481,86	0,16%	416.537,87	0,09%	367.096,28	0,08%	359.751,79	0,07%	296.601,03	0,06%
21/02/2025	24/03/2025	716.433,86	0,16%	414.921,75	0,09%	364.573,67	0,08%	350.606,87	0,07%	294.632,04	0,06%
24/03/2025	22/04/2025	705.047,07	0,16%	413.019,53	0,10%	361.864,26	0,08%	353.378,05	0,07%	292.544,40	0,06%

Collection Period		6		7		8		9		10	
		By NPV	%	By NPV	%	By NPV	%	By NPV	%	By NPV	%
17/07/2024	23/09/2024	300.196,99	0,06%	284.245,69	0,06%	257.294,73	0,05%	244.853,94	0,05%	244.169,40	0,05%
23/09/2024	24/10/2024	299.112,39	0,06%	281.854,78	0,06%	256.057,94	0,05%	242.835,66	0,05%	242.573,86	0,05%
24/10/2024	22/11/2024	297.855,87	0,06%	279.326,41	0,06%	254.679,84	0,05%	240.848,50	0,05%	240.669,61	0,05%
22/11/2024	20/12/2024	296.510,88	0,06%	276.722,93	0,06%	239.053,30	0,05%	238.422,81	0,05%	238.103,05	0,05%
20/12/2024	24/01/2025	295.719,02	0,06%	274.523,24	0,06%	237.654,38	0,05%	237.214,72	0,05%	236.611,40	0,05%
25/01/2025	21/02/2025	294.355,76	0,06%	271.889,54	0,06%	235.935,28	0,05%	235.836,42	0,05%	234.332,53	0,05%
21/02/2025	24/03/2025	293.223,76	0,06%	269.415,19	0,05%	234.809,99	0,05%	232.225,32	0,05%	228.267,60	0,05%
24/03/2025	22/04/2025	291.920,69	0,06%	266.808,27	0,05%	233.568,84	0,05%	229.975,41	0,05%	227.218,45	0,05%

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
15/10/2024	515.800.000,00	3,677%	0,225000	4.267.342,35	515.800.000,00	3,070%	0,225000	3.562.888,50
15/11/2024	499.919.188,92	3,245%	0,086111	1.396.926,97	499.919.188,92	3,070%	0,086111	1.321.591,92
16/12/2024	491.113.575,45	3,099%	0,086111	1.310.577,50	491.113.575,45	3,070%	0,086111	1.298.313,30
15/01/2025	482.415.860,87	2,902%	0,083333	1.166.642,36	482.415.860,87	3,070%	0,083333	1.234.180,58
17/02/2025	473.545.561,43	2,850%	0,091667	1.237.137,78	473.545.561,43	3,070%	0,091667	1.332.636,13
17/03/2025	462.814.523,29	2,619%	0,077778	942.753,18	462.814.523,29	3,070%	0,077778	1.105.098,23
15/04/2025	454.265.587,35	2,368%	0,080556	866.536,84	454.265.587,35	3,070%	0,080556	1.123.424,03
15/05/2025	442.042.626,71	2,304%	0,083333	848.721,84	442.042.626,71	3,070%	0,083333	1.130.892,39

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 (Standby Fee)	Notional Amount	Fixed Rate*	Fixed Rate Day Count Fraction	Fixed Rate Payments
15/10/2024	-	-	-	-	515.800.000,00	3,070%	0,225000	22.050,45	-	-	-	-
15/11/2024	-	-	-	-	499.919.188,92	3,070%	0,086111	8.179,23	-	-	-	-
16/12/2024	-	-	-	-	491.113.575,45	3,070%	0,086111	8.035,16	-	-	-	-
15/01/2025	-	-	-	-	482.415.860,87	3,070%	0,083333	7.638,25	-	-	-	-
17/02/2025	-	-	-	-	473.545.561,43	3,070%	0,091667	8.247,59	-	-	-	-
17/03/2025	-	-	-	-	462.814.523,29	3,070%	0,077778	6.839,37	-	-	-	-
15/04/2025	-	-	-	-	454.265.587,35	3,070%	0,080556	6.952,79	-	-	-	-
15/05/2025	-	-	-	-	442.042.626,71	3,070%	0,083333	6.999,01	-	-	-	-

* 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