

Securitisation of Performing CQS originated by Sigla S.r.l.

Euro 177,200,000 Class A Asset-Backed Floating Rate Notes due December 2036

Euro 16,600,000 Class B Asset-Backed Floating Rate Notes due December 2036

Euro 6,300,000 Class C Asset-Backed Floating Rate Notes due December 2036

Euro 10,500,000 Class J Asset-Backed Variable Return Rate Notes due December 2036



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### Reporting Dates

Collection Period

01/05/2024

31/05/2024

Interest Period

15/05/2024

17/06/2024

Payment Date

17/06/2024

This Investors Report is prepared by Banca Finanziaria Internazionale in accordance with the criteria described in the Transaction Documents. Certain information included in this report is provided by the Parties. Please be advised that Banca Finanziaria Internazionale will have no liability for the completeness or accuracy of such information. Furthermore, be aware that some formula which lead to the relevant outcome could be the result of any assumptions and an appropriate understanding of the whole transaction and the Computation Agent shall not be liable for any liability suffered or incurred by any other Party or by any Other Issuer Creditors as a result of such, being understood that any specific request with regard to clarification or material error shall be served not later than 30 days after the delivery of this Report.



**Principal Parties**

|                                       |  |
|---------------------------------------|--|
| Issuer                                | Pelmo S.r.l.                                     |
| Originator                            | Sigla S.r.l.                                     |
| Master Servicer                       | Banca Finanziaria Internazionale S.p.A.          |
| Sub-Servicer                          | Sigla S.r.l.                                     |
| Representative of the Noteholders     | Banca Finanziaria Internazionale S.p.A.          |
| Calculation Agent                     | Banca Finanziaria Internazionale S.p.A.          |
| Corporate Servicer                    | Banca Finanziaria Internazionale S.p.A.          |
| Paying Agent                          | Bank of New York Mellon SA/NV, Milan Branch      |
| Account Bank                          | Bank of New York Mellon SA/NV, Milan Branch      |
| Stichting Corporate Services Provider | Wilmington Trust SP Services (London) Limited    |
| Back-Up Subservicer                   | Banca Finanziaria Internazionale S.p.A.          |
| Hedging Counterparty                  | BNP Paribas S.A.                                 |
| EMIR Reporting Agent                  | BNP Paribas S.A.                                 |
| Listing Agent                         | Bank of New York Mellon SA/NV, Luxembourg Branch |
| Reporting Entity                      | Sigla S.r.l.                                     |

***The Originator confirms that, as at the date of this report, it continues to (a) retain, on an on-going basis, a material net economic interest of not less than 5 (five) per cent. in the Securitisation, in accordance with option (d) of article 6(3) of the EU Securitisation Regulation, which as at the Issue Date consists of the subscription for the whole of the Class J Notes.***

**Main definitions**

|                                |   |
|--------------------------------|---|
| Payment Date                   | (a) prior to the delivery of a Trigger Notice, the 15th (fifteenth) calendar day of each month in each year (or, if such day is not a Business Day, the immediately following Business Day) and (b) following the delivery of a Trigger Notice, any day on which any payment is required to be made by the Representative of the Noteholders in accordance with the Post-Trigger Notice Priority of Payment, the Conditions and the Intercreditor Agreement, provided that the First Payment Date will be the Payment Date falling on 16 August 2021  |
| Interest Period                | means each period from (and including) a Payment Date to (but excluding) the next following Payment Date.   |
| Business Day                   | means any day (other than Saturday and Sunday), which is not a public holiday or a bank holiday in Conegliano (TV), Milan, and Luxembourg and on which the Trans-European Automated Real time Gross settlement Express Transfer system 2 (TARGET 2) (or any successor thereto) is open for the settlements of payments in Euro.   |
| Delinquent Receivables         | means the Receivables (which are not Defaulted Receivables) having a number of Unpaid Instalments equal to or higher than 4 (four) Instalments.   |
| Defaulted Receivables          | means the Receivables deriving from Loans: (i) having a number of Unpaid Instalments equal to or higher than 9 (nine); or (ii) which have been classified as defaulted (in sofferenza) by the Sub-Servicer; or (iii) in respect of which a Life Damage (Sinistro Vita) has occurred and the Sub-Servicer has notified the relevant Insurance Company of the occurrence thereof; or (iv) in respect of which (A) a Job Damage (Sinistro Impiego) has occurred, (B) the Sub-Servicer has notified the relevant Insurance Company of the occurrence thereof and 229 (C) after 3 (three) months have elapsed from the date of notification of the relevant Job Damage: (a) the relevant Insurance Company has not paid in full the Indemnity to the Issuer; or (b) nor the Sub-Servicer having registered a change of Employer/Pension Authority by the relevant Debtor |
| Cumulative Net Default Ratio   | means the percentage, in respect of any Collection Period, equivalent of a fraction obtained by dividing: (1) the sum of the Outstanding Principal Due, as at the last day of the relevant Collection Period, of all the Receivables which have been classified as Defaulted Receivables from 31 May 2021 up to the last day of the relevant Collection Period by (2) the Collateral Portfolio Outstanding Principal Due as at the Issue Date.  |
| Cumulative Gross Default Ratio | means the percentage, in respect of any Collection Period, equivalent to a fraction obtained by dividing: (1) the sum of the Outstanding Principal Due as at the relevant Default Date of all the Receivables which have been classified as Defaulted Receivables from 31 May 2021 up to the last day of the relevant Collection Period by (2) the Collateral Portfolio Outstanding Principal Due as at the Issue Date.   |



## 2. Notes and Assets description

### The Notes

| Classes              | Class A Notes | Class B Notes | Class C Notes | Class J Notes   |
|----------------------|---------------|---------------|---------------|-----------------|
| Maximum Amount       | 177.200.000   | 16.600.000    | 6.300.000     | 10.500.000      |
| Currency             | EUR           | EUR           | EUR           | EUR             |
| Issue Date           | 29 June 2021  | 29 June 2021  | 29 June 2021  | 29 June 2021    |
| Final Maturity Date  | December 2036 | December 2036 | December 2036 | December 2036   |
| ISIN Code            | IT0005446999  | IT0005449399  | IT0005449407  | IT0005449415    |
| Common Code          | 235644185     | 235644240     | 235644355     | 235644452       |
| Denomination         | 100.000       | 100.000       | 100.000       | 100.000         |
| Type of amortisation | Pass-through  | Pass-through  | Pass-through  | Pass-through    |
| Indexation           | Euribor 1M    | Euribor 1M    | Euribor 1M    | Variable Return |
| Spread               | 0,700%        | 1,200%        | 1,700%        | NA              |
| Payment frequency    | Monthly       | Monthly       | Monthly       | Monthly         |

### The Portfolio

Assignment and/or payment delegation of one fifth of the salary and/or pension

Transfer Date: means, in relation to each Portfolio, the date from which the transfer thereof has legal effects, being the date specified as such in the relevant Transfer Agreement



2.1 Class A Notes

| Interest Period |            |            | Before payments       |                 | Accrued          |      |                  | Payments     |            | After payments        |                 |             |
|-----------------|------------|------------|-----------------------|-----------------|------------------|------|------------------|--------------|------------|-----------------------|-----------------|-------------|
|                 |            |            | Outstanding Principal | Unpaid Interest | Rate of Interest | Days | Accrued Interest | Principal    | Interest   | Outstanding Principal | Unpaid Interest | Pool factor |
| 29/06/2021      | 16/08/2021 | 16/08/2021 | 177.200.000,00        | -               | 0,145%           | 48   | 34.258,67        | 4.561.287,48 | 34.258,67  | 172.638.712,52        | -               | 0,97425910  |
| 16/08/2021      | 15/09/2021 | 15/09/2021 | 172.638.712,52        | -               | 0,134%           | 30   | 19.277,99        | 2.120.871,36 | 19.277,99  | 170.517.841,16        | -               | 0,96229030  |
| 15/09/2021      | 15/10/2021 | 15/10/2021 | 170.517.841,16        | -               | 0,143%           | 30   | 20.320,04        | 2.281.680,36 | 20.320,04  | 168.236.160,80        | -               | 0,94941400  |
| 15/10/2021      | 15/11/2021 | 15/11/2021 | 168.236.160,80        | -               | 0,139%           | 31   | 20.136,93        | 2.322.383,20 | 20.136,93  | 165.913.777,60        | -               | 0,93630800  |
| 15/11/2021      | 15/12/2021 | 15/12/2021 | 165.913.777,60        | -               | 0,126%           | 30   | 17.420,95        | 2.301.367,28 | 17.420,95  | 163.612.410,32        | -               | 0,92332060  |
| 15/12/2021      | 17/01/2022 | 17/01/2022 | 163.612.410,32        | -               | 0,107%           | 33   | 16.047,65        | 2.474.810,64 | 16.047,65  | 161.137.599,68        | -               | 0,90935440  |
| 17/01/2022      | 15/02/2022 | 15/02/2022 | 161.137.599,68        | -               | 0,132%           | 29   | 17.134,30        | 2.178.213,28 | 17.134,30  | 158.959.386,40        | -               | 0,89706200  |
| 15/02/2022      | 15/03/2022 | 15/03/2022 | 158.959.386,40        | -               | 0,143%           | 28   | 17.679,82        | 2.380.823,76 | 17.679,82  | 156.578.562,64        | -               | 0,88362620  |
| 15/03/2022      | 19/04/2022 | 19/04/2022 | 156.578.562,64        | -               | 0,152%           | 35   | 23.138,83        | 2.649.157,72 | 23.138,83  | 153.929.404,92        | -               | 0,86867610  |
| 19/04/2022      | 16/05/2022 | 16/05/2022 | 153.929.404,92        | -               | 0,157%           | 27   | 18.125,19        | 2.292.347,80 | 18.125,19  | 151.637.057,12        | -               | 0,85573960  |
| 16/05/2022      | 15/06/2022 | 15/06/2022 | 151.637.057,12        | -               | 0,156%           | 30   | 19.712,82        | 2.439.618,72 | 19.712,82  | 149.197.438,40        | -               | 0,84197200  |
| 15/06/2022      | 15/07/2022 | 15/07/2022 | 149.197.438,40        | -               | 0,164%           | 30   | 20.390,32        | 2.249.518,56 | 20.390,32  | 146.947.919,84        | -               | 0,82927720  |
| 15/07/2022      | 16/08/2022 | 16/08/2022 | 146.947.919,84        | -               | 0,279%           | 32   | 36.443,08        | 2.397.657,76 | 36.443,08  | 144.550.262,08        | -               | 0,81574640  |
| 16/08/2022      | 15/09/2022 | 15/09/2022 | 144.550.262,08        | -               | 0,673%           | 30   | 81.068,61        | 2.330.463,52 | 81.068,61  | 142.219.798,56        | -               | 0,80259480  |
| 15/09/2022      | 17/10/2022 | 17/10/2022 | 142.219.798,56        | -               | 1,319%           | 32   | 166.744,81       | 2.314.161,12 | 166.744,81 | 139.905.637,44        | -               | 0,78953520  |
| 17/10/2022      | 15/11/2022 | 15/11/2022 | 139.905.637,44        | -               | 1,545%           | 29   | 174.124,22       | 2.346.641,88 | 174.124,22 | 137.558.995,56        | -               | 0,77629230  |
| 15/11/2022      | 15/12/2022 | 15/12/2022 | 137.558.995,56        | -               | 2,062%           | 30   | 236.372,21       | 2.616.641,52 | 236.372,21 | 134.942.354,04        | -               | 0,76152570  |
| 15/12/2022      | 16/01/2023 | 16/01/2023 | 134.942.354,04        | -               | 2,386%           | 32   | 286.197,74       | 3.376.386,52 | 286.197,74 | 131.565.967,52        | -               | 0,74247160  |
| 16/01/2023      | 15/02/2023 | 15/02/2023 | 131.565.967,52        | -               | 2,618%           | 30   | 287.033,09       | 3.460.290,72 | 287.033,09 | 128.105.676,80        | -               | 0,72294400  |
| 15/02/2023      | 15/03/2023 | 15/03/2023 | 128.105.676,80        | -               | 3,102%           | 28   | 309.076,30       | 4.200.136,16 | 309.076,30 | 123.905.540,64        | -               | 0,69924120  |
| 15/03/2023      | 17/04/2023 | 17/04/2023 | 123.905.540,64        | -               | 3,346%           | 33   | 380.038,94       | 4.194.217,68 | 380.038,94 | 119.711.322,96        | -               | 0,67557180  |
| 17/04/2023      | 15/05/2023 | 15/05/2023 | 119.711.322,96        | -               | 3,634%           | 28   | 338.357,40       | 4.190.266,12 | 338.357,40 | 115.521.056,84        | -               | 0,65192470  |
| 15/05/2023      | 15/06/2023 | 15/06/2023 | 115.521.056,84        | -               | 3,859%           | 31   | 383.879,68       | 4.563.130,36 | 383.879,68 | 110.957.926,48        | -               | 0,62617340  |
| 15/06/2023      | 17/07/2023 | 17/07/2023 | 110.957.926,48        | -               | 4,028%           | 32   | 397.278,69       | 4.637.164,52 | 397.278,69 | 106.320.761,96        | -               | 0,60000430  |
| 17/07/2023      | 16/08/2023 | 16/08/2023 | 106.320.761,96        | -               | 4,146%           | 30   | 367.338,23       | 4.005.676,88 | 367.338,23 | 102.315.085,08        | -               | 0,57739890  |
| 16/08/2023      | 15/09/2023 | 15/09/2023 | 102.315.085,08        | -               | 4,338%           | 30   | 369.869,03       | 4.006.119,88 | 369.869,03 | 98.308.965,20         | -               | 0,55479100  |
| 15/09/2023      | 16/10/2023 | 16/10/2023 | 98.308.965,20         | -               | 4,375%           | 31   | 370.365,37       | 4.014.093,88 | 370.365,37 | 94.294.871,32         | -               | 0,53213810  |
| 16/10/2023      | 15/11/2023 | 15/11/2023 | 94.294.871,32         | -               | 4,572%           | 30   | 359.263,46       | 3.821.193,96 | 359.263,46 | 90.473.677,36         | -               | 0,51057380  |
| 15/11/2023      | 15/12/2023 | 15/12/2023 | 90.473.677,36         | -               | 4,519%           | 30   | 340.708,79       | 3.384.520,00 | 340.708,79 | 87.089.157,36         | -               | 0,49147380  |
| 15/12/2023      | 15/01/2024 | 15/01/2024 | 87.089.157,36         | -               | 4,533%           | 31   | 339.945,27       | 3.626.610,64 | 339.945,27 | 83.462.546,72         | -               | 0,47100760  |
| 15/01/2024      | 15/02/2024 | 15/02/2024 | 83.462.546,72         | -               | 4,580%           | 31   | 329.167,01       | 4.269.793,48 | 329.167,01 | 79.192.753,24         | -               | 0,44691170  |
| 15/02/2024      | 15/03/2024 | 15/03/2024 | 79.192.753,24         | -               | 4,562%           | 29   | 291.028,97       | 3.486.480,88 | 291.028,97 | 75.706.272,36         | -               | 0,42723630  |
| 15/03/2024      | 15/04/2024 | 15/04/2024 | 75.706.272,36         | -               | 4,559%           | 31   | 297.208,10       | 3.764.153,28 | 297.208,10 | 71.942.119,08         | -               | 0,40599390  |
| 15/04/2024      | 15/05/2024 | 15/05/2024 | 71.942.119,08         | -               | 4,579%           | 30   | 274.519,14       | 4.040.071,40 | 274.519,14 | 67.902.047,68         | -               | 0,38319440  |
| 15/05/2024      | 17/06/2024 | 17/06/2024 | 67.902.047,68         | -               | 4,528%           | 33   | 281.838,77       | 3.750.420,28 | 281.838,77 | 64.151.627,40         | -               | 0,36202950  |



2.3 Class B Notes

| Interest Period |            |            | Before payments       |                 | Accrued          |      |                  | Payments   |           | After payments        |                 |             |
|-----------------|------------|------------|-----------------------|-----------------|------------------|------|------------------|------------|-----------|-----------------------|-----------------|-------------|
|                 |            |            | Outstanding Principal | Unpaid Interest | Rate of Interest | Days | Accrued Interest | Principal  | Interest  | Outstanding Principal | Unpaid Interest | Pool factor |
| 29/06/2021      | 16/08/2021 | 16/08/2021 | 16.600.000,00         | -               | 0,645%           | 48   | 14.276,00        | 427.298,94 | 14.276,00 | 16.172.701,06         | -               | 0,97425910  |
| 16/08/2021      | 15/09/2021 | 15/09/2021 | 16.172.701,06         | -               | 0,634%           | 30   | 8.544,58         | 198.682,08 | 8.544,58  | 15.974.018,98         | -               | 0,96229030  |
| 15/09/2021      | 15/10/2021 | 15/10/2021 | 15.974.018,98         | -               | 0,643%           | 30   | 8.559,41         | 213.746,58 | 8.559,41  | 15.760.272,40         | -               | 0,94941400  |
| 15/10/2021      | 15/11/2021 | 15/11/2021 | 15.760.272,40         | -               | 0,639%           | 31   | 8.672,09         | 217.559,60 | 8.672,09  | 15.542.712,80         | -               | 0,93630800  |
| 15/11/2021      | 15/12/2021 | 15/12/2021 | 15.542.712,80         | -               | 0,626%           | 30   | 8.108,12         | 215.590,84 | 8.108,12  | 15.327.121,96         | -               | 0,92332060  |
| 15/12/2021      | 17/01/2022 | 17/01/2022 | 15.327.121,96         | -               | 0,607%           | 33   | 8.528,27         | 231.838,92 | 8.528,27  | 15.095.283,04         | -               | 0,90935440  |
| 17/01/2022      | 15/02/2022 | 15/02/2022 | 15.095.283,04         | -               | 0,632%           | 29   | 7.685,18         | 204.053,84 | 7.685,18  | 14.891.229,20         | -               | 0,89706200  |
| 15/02/2022      | 15/03/2022 | 15/03/2022 | 14.891.229,20         | -               | 0,643%           | 28   | 7.447,27         | 223.034,28 | 7.447,27  | 14.668.194,92         | -               | 0,88362620  |
| 15/03/2022      | 19/04/2022 | 19/04/2022 | 14.668.194,92         | -               | 0,652%           | 35   | 9.298,01         | 248.171,66 | 9.298,01  | 14.420.023,26         | -               | 0,86867610  |
| 19/04/2022      | 16/05/2022 | 16/05/2022 | 14.420.023,26         | -               | 0,657%           | 27   | 7.105,47         | 214.745,90 | 7.105,47  | 14.205.277,36         | -               | 0,85573960  |
| 16/05/2022      | 15/06/2022 | 15/06/2022 | 14.205.277,36         | -               | 0,656%           | 30   | 7.765,55         | 228.542,16 | 7.765,55  | 13.976.735,20         | -               | 0,84197200  |
| 15/06/2022      | 15/07/2022 | 15/07/2022 | 13.976.735,20         | -               | 0,664%           | 30   | 7.733,79         | 210.733,68 | 7.733,79  | 13.766.001,52         | -               | 0,82927720  |
| 15/07/2022      | 16/08/2022 | 16/08/2022 | 13.766.001,52         | -               | 0,779%           | 32   | 9.532,19         | 224.611,28 | 9.532,19  | 13.541.390,24         | -               | 0,81574640  |
| 16/08/2022      | 15/09/2022 | 15/09/2022 | 13.541.390,24         | -               | 1,173%           | 30   | 13.236,71        | 218.316,56 | 13.236,71 | 13.323.073,68         | -               | 0,80259480  |
| 15/09/2022      | 17/10/2022 | 17/10/2022 | 13.323.073,68         | -               | 1,819%           | 32   | 21.541,93        | 216.789,36 | 21.541,93 | 13.106.284,32         | -               | 0,78953520  |
| 17/10/2022      | 15/11/2022 | 15/11/2022 | 13.106.284,32         | -               | 2,045%           | 29   | 21.590,78        | 219.832,14 | 21.590,78 | 12.886.452,18         | -               | 0,77629230  |
| 15/11/2022      | 15/12/2022 | 15/12/2022 | 12.886.452,18         | -               | 2,562%           | 30   | 27.512,58        | 245.125,56 | 27.512,58 | 12.641.326,62         | -               | 0,76152570  |
| 15/12/2022      | 16/01/2023 | 16/01/2023 | 12.641.326,62         | -               | 2,886%           | 32   | 32.429,22        | 316.298,06 | 32.429,22 | 12.325.028,56         | -               | 0,74247160  |
| 16/01/2023      | 15/02/2023 | 15/02/2023 | 12.325.028,56         | -               | 3,118%           | 30   | 32.024,53        | 324.158,16 | 32.024,53 | 12.000.870,40         | -               | 0,72294400  |
| 15/02/2023      | 15/03/2023 | 15/03/2023 | 12.000.870,40         | -               | 3,602%           | 28   | 33.621,11        | 393.466,48 | 33.621,11 | 11.607.403,92         | -               | 0,69924120  |
| 15/03/2023      | 17/04/2023 | 17/04/2023 | 11.607.403,92         | -               | 3,846%           | 33   | 40.921,90        | 392.912,04 | 40.921,90 | 11.214.491,88         | -               | 0,67557180  |
| 17/04/2023      | 15/05/2023 | 15/05/2023 | 11.214.491,88         | -               | 4,134%           | 28   | 36.058,33        | 392.541,86 | 36.058,33 | 10.821.950,02         | -               | 0,65192470  |
| 15/05/2023      | 15/06/2023 | 15/06/2023 | 10.821.950,02         | -               | 4,359%           | 31   | 40.621,09        | 427.471,58 | 40.621,09 | 10.394.478,44         | -               | 0,62617340  |
| 15/06/2023      | 17/07/2023 | 17/07/2023 | 10.394.478,44         | -               | 4,528%           | 32   | 41.836,62        | 434.407,06 | 41.836,62 | 9.960.071,38          | -               | 0,60000430  |
| 17/07/2023      | 16/08/2023 | 16/08/2023 | 9.960.071,38          | -               | 4,646%           | 30   | 38.562,08        | 375.249,64 | 38.562,08 | 9.584.821,74          | -               | 0,57739890  |
| 16/08/2023      | 15/09/2023 | 15/09/2023 | 9.584.821,74          | -               | 4,838%           | 30   | 38.642,81        | 375.291,14 | 38.642,81 | 9.209.530,60          | -               | 0,55479100  |
| 15/09/2023      | 16/10/2023 | 16/10/2023 | 9.209.530,60          | -               | 4,875%           | 31   | 38.660,84        | 376.038,14 | 38.660,84 | 8.833.492,46          | -               | 0,53213810  |
| 16/10/2023      | 15/11/2023 | 15/11/2023 | 8.833.492,46          | -               | 5,072%           | 30   | 37.336,23        | 357.967,38 | 37.336,23 | 8.475.525,08          | -               | 0,51057380  |
| 15/11/2023      | 15/12/2023 | 15/12/2023 | 8.475.525,08          | -               | 5,019%           | 30   | 35.448,88        | 317.060,00 | 35.448,88 | 8.158.465,08          | -               | 0,49147380  |
| 15/12/2023      | 15/01/2024 | 15/01/2024 | 8.158.465,08          | -               | 5,033%           | 31   | 35.358,56        | 339.738,92 | 35.358,56 | 7.818.726,16          | -               | 0,47100760  |
| 15/01/2024      | 15/02/2024 | 15/02/2024 | 7.818.726,16          | -               | 5,080%           | 31   | 34.202,58        | 399.991,94 | 34.202,58 | 7.418.734,22          | -               | 0,44691170  |
| 15/02/2024      | 15/03/2024 | 15/03/2024 | 7.418.734,22          | -               | 5,062%           | 29   | 30.251,54        | 326.611,64 | 30.251,54 | 7.092.122,58          | -               | 0,42723630  |
| 15/03/2024      | 15/04/2024 | 15/04/2024 | 7.092.122,58          | -               | 5,059%           | 31   | 30.895,85        | 352.623,84 | 30.895,85 | 6.739.498,74          | -               | 0,40599390  |
| 15/04/2024      | 15/05/2024 | 15/05/2024 | 6.739.498,74          | -               | 5,079%           | 30   | 28.524,93        | 378.471,70 | 28.524,93 | 6.361.027,04          | -               | 0,38319440  |
| 15/05/2024      | 17/06/2024 | 17/06/2024 | 6.361.027,04          | -               | 5,028%           | 33   | 29.317,97        | 351.337,34 | 29.317,97 | 6.009.689,70          | -               | 0,36202950  |



2.4 Class C Notes

| Interest Period |            |            | Before payments       |                 | Accrued          |      |                  | Payments   |           | After payments        |                 |             |
|-----------------|------------|------------|-----------------------|-----------------|------------------|------|------------------|------------|-----------|-----------------------|-----------------|-------------|
|                 |            |            | Outstanding Principal | Unpaid Interest | Rate of Interest | Days | Accrued Interest | Principal  | Interest  | Outstanding Principal | Unpaid Interest | Pool factor |
| 29/06/2021      | 16/08/2021 | 16/08/2021 | 6.300.000,00          | -               | 1,145%           | 48   | 9.618,00         | 162.167,67 | 9.618,00  | 6.137.832,33          | -               | 0,97425910  |
| 16/08/2021      | 15/09/2021 | 15/09/2021 | 6.137.832,33          | -               | 1,134%           | 30   | 5.800,25         | 75.403,44  | 5.800,25  | 6.062.428,89          | -               | 0,96229030  |
| 15/09/2021      | 15/10/2021 | 15/10/2021 | 6.062.428,89          | -               | 1,143%           | 30   | 5.774,46         | 81.120,69  | 5.774,46  | 5.981.308,20          | -               | 0,94941400  |
| 15/10/2021      | 15/11/2021 | 15/11/2021 | 5.981.308,20          | -               | 1,139%           | 31   | 5.866,50         | 82.567,80  | 5.866,50  | 5.898.740,40          | -               | 0,93630800  |
| 15/11/2021      | 15/12/2021 | 15/12/2021 | 5.898.740,40          | -               | 1,126%           | 30   | 5.534,98         | 81.820,62  | 5.534,98  | 5.816.919,78          | -               | 0,92332060  |
| 15/12/2021      | 17/01/2022 | 17/01/2022 | 5.816.919,78          | -               | 1,107%           | 33   | 5.902,72         | 87.987,06  | 5.902,72  | 5.728.932,72          | -               | 0,90935440  |
| 17/01/2022      | 15/02/2022 | 15/02/2022 | 5.728.932,72          | -               | 1,132%           | 29   | 5.224,15         | 77.442,12  | 5.224,15  | 5.651.490,60          | -               | 0,89706200  |
| 15/02/2022      | 15/03/2022 | 15/03/2022 | 5.651.490,60          | -               | 1,143%           | 28   | 5.024,18         | 84.645,54  | 5.024,18  | 5.566.845,06          | -               | 0,88362620  |
| 15/03/2022      | 19/04/2022 | 19/04/2022 | 5.566.845,06          | -               | 1,152%           | 35   | 6.234,87         | 94.185,63  | 6.234,87  | 5.472.659,43          | -               | 0,86867610  |
| 19/04/2022      | 16/05/2022 | 16/05/2022 | 5.472.659,43          | -               | 1,157%           | 27   | 4.748,90         | 81.499,95  | 4.748,90  | 5.391.159,48          | -               | 0,85573960  |
| 16/05/2022      | 15/06/2022 | 15/06/2022 | 5.391.159,48          | -               | 1,156%           | 30   | 5.193,48         | 86.735,88  | 5.193,48  | 5.304.423,60          | -               | 0,84197200  |
| 15/06/2022      | 15/07/2022 | 15/07/2022 | 5.304.423,60          | -               | 1,164%           | 30   | 5.145,29         | 79.977,24  | 5.145,29  | 5.224.446,36          | -               | 0,82927720  |
| 15/07/2022      | 16/08/2022 | 16/08/2022 | 5.224.446,36          | -               | 1,279%           | 32   | 5.939,62         | 85.244,04  | 5.939,62  | 5.139.202,32          | -               | 0,81574640  |
| 16/08/2022      | 15/09/2022 | 15/09/2022 | 5.139.202,32          | -               | 1,673%           | 30   | 7.164,90         | 82.855,08  | 7.164,90  | 5.056.347,24          | -               | 0,80259480  |
| 15/09/2022      | 17/10/2022 | 17/10/2022 | 5.056.347,24          | -               | 2,319%           | 32   | 10.422,82        | 82.275,48  | 10.422,82 | 4.974.071,76          | -               | 0,78953520  |
| 17/10/2022      | 15/11/2022 | 15/11/2022 | 4.974.071,76          | -               | 2,545%           | 29   | 10.197,54        | 83.430,27  | 10.197,54 | 4.890.641,49          | -               | 0,77629230  |
| 15/11/2022      | 15/12/2022 | 15/12/2022 | 4.890.641,49          | -               | 3,062%           | 30   | 12.479,29        | 93.029,58  | 12.479,29 | 4.797.611,91          | -               | 0,76152570  |
| 15/12/2022      | 16/01/2023 | 16/01/2023 | 4.797.611,91          | -               | 3,386%           | 32   | 14.439,75        | 120.040,83 | 14.439,75 | 4.677.571,08          | -               | 0,74247160  |
| 16/01/2023      | 15/02/2023 | 15/02/2023 | 4.677.571,08          | -               | 3,618%           | 30   | 14.102,88        | 123.023,88 | 14.102,88 | 4.554.547,20          | -               | 0,72294400  |
| 15/02/2023      | 15/03/2023 | 15/03/2023 | 4.554.547,20          | -               | 4,102%           | 28   | 14.531,03        | 149.327,64 | 14.531,03 | 4.405.219,56          | -               | 0,69924120  |
| 15/03/2023      | 17/04/2023 | 17/04/2023 | 4.405.219,56          | -               | 4,346%           | 33   | 17.549,66        | 149.117,22 | 17.549,66 | 4.256.102,34          | -               | 0,67557180  |
| 17/04/2023      | 15/05/2023 | 15/05/2023 | 4.256.102,34          | -               | 4,634%           | 28   | 15.339,94        | 148.976,73 | 15.339,94 | 4.107.125,61          | -               | 0,65192470  |
| 15/05/2023      | 15/06/2023 | 15/06/2023 | 4.107.125,61          | -               | 4,859%           | 31   | 17.184,78        | 162.233,19 | 17.184,78 | 3.944.892,42          | -               | 0,62617340  |
| 15/06/2023      | 17/07/2023 | 17/07/2023 | 3.944.892,42          | -               | 5,028%           | 32   | 17.631,04        | 164.865,33 | 17.631,04 | 3.780.027,09          | -               | 0,60000430  |
| 17/07/2023      | 16/08/2023 | 16/08/2023 | 3.780.027,09          | -               | 5,146%           | 30   | 16.210,02        | 142.414,02 | 16.210,02 | 3.637.613,07          | -               | 0,57739890  |
| 16/08/2023      | 15/09/2023 | 15/09/2023 | 3.637.613,07          | -               | 5,338%           | 30   | 16.181,32        | 142.429,77 | 16.181,32 | 3.495.183,30          | -               | 0,55479100  |
| 15/09/2023      | 16/10/2023 | 16/10/2023 | 3.495.183,30          | -               | 5,375%           | 31   | 16.177,36        | 142.713,27 | 16.177,36 | 3.352.470,03          | -               | 0,53213810  |
| 16/10/2023      | 15/11/2023 | 15/11/2023 | 3.352.470,03          | -               | 5,572%           | 30   | 15.566,64        | 135.855,09 | 15.566,64 | 3.216.614,94          | -               | 0,51057380  |
| 15/11/2023      | 15/12/2023 | 15/12/2023 | 3.216.614,94          | -               | 5,519%           | 30   | 14.793,75        | 120.330,00 | 14.793,75 | 3.096.284,94          | -               | 0,49147380  |
| 15/12/2023      | 15/01/2024 | 15/01/2024 | 3.096.284,94          | -               | 5,533%           | 31   | 14.752,34        | 128.937,06 | 14.752,34 | 2.967.347,88          | -               | 0,47100760  |
| 15/01/2024      | 15/02/2024 | 15/02/2024 | 2.967.347,88          | -               | 5,580%           | 31   | 14.258,11        | 151.804,17 | 14.258,11 | 2.815.543,71          | -               | 0,44691170  |
| 15/02/2024      | 15/03/2024 | 15/03/2024 | 2.815.543,71          | -               | 5,562%           | 29   | 12.615,04        | 123.955,02 | 12.615,04 | 2.691.588,69          | -               | 0,42723630  |
| 15/03/2024      | 15/04/2024 | 15/04/2024 | 2.691.588,69          | -               | 5,559%           | 31   | 12.884,41        | 133.827,12 | 12.884,41 | 2.557.761,57          | -               | 0,40599390  |
| 15/04/2024      | 15/05/2024 | 15/05/2024 | 2.557.761,57          | -               | 5,579%           | 30   | 11.891,46        | 143.636,85 | 11.891,46 | 2.414.124,72          | -               | 0,38319440  |
| 15/05/2024      | 17/06/2024 | 17/06/2024 | 2.414.124,72          | -               | 5,528%           | 33   | 12.233,17        | 133.338,87 | 12.233,17 | 2.280.785,85          | -               | 0,36202950  |



2.5 Class J Notes

| Interest Period |            | Payment Date | Before payments       | Payments  |            | After payments        |             |
|-----------------|------------|--------------|-----------------------|-----------|------------|-----------------------|-------------|
|                 |            |              | Outstanding Principal | Principal | Interest   | Outstanding Principal | Pool factor |
| 29/06/2021      | 16/08/2021 | 16/08/2021   | 10.500.000,00         | -         | 780.010,69 | 10.500.000,00         | 1,00000000  |
| 16/08/2021      | 15/09/2021 | 15/09/2021   | 10.500.000,00         | -         | 528.837,18 | 10.500.000,00         | 1,00000000  |
| 15/09/2021      | 15/10/2021 | 15/10/2021   | 10.500.000,00         | -         | 605.997,22 | 10.500.000,00         | 1,00000000  |
| 15/10/2021      | 15/11/2021 | 15/11/2021   | 10.500.000,00         | -         | 473.600,32 | 10.500.000,00         | 1,00000000  |
| 15/11/2021      | 15/12/2021 | 15/12/2021   | 10.500.000,00         | -         | 661.628,20 | 10.500.000,00         | 1,00000000  |
| 15/12/2021      | 17/01/2022 | 17/01/2022   | 10.500.000,00         | -         | 340.886,31 | 10.500.000,00         | 1,00000000  |
| 17/01/2022      | 15/02/2022 | 15/02/2022   | 10.500.000,00         | -         | 417.496,66 | 10.500.000,00         | 1,00000000  |
| 15/02/2022      | 15/03/2022 | 15/03/2022   | 10.500.000,00         | -         | 505.697,53 | 10.500.000,00         | 1,00000000  |
| 15/03/2022      | 19/04/2022 | 19/04/2022   | 10.500.000,00         | -         | 574.304,94 | 10.500.000,00         | 1,00000000  |
| 19/04/2022      | 16/05/2022 | 16/05/2022   | 10.500.000,00         | -         | 203.575,75 | 10.500.000,00         | 1,00000000  |
| 16/05/2022      | 15/06/2022 | 15/06/2022   | 10.500.000,00         | -         | 422.748,81 | 10.500.000,00         | 1,00000000  |
| 15/06/2022      | 15/07/2022 | 15/07/2022   | 10.500.000,00         | -         | 474.502,70 | 10.500.000,00         | 1,00000000  |
| 15/07/2022      | 16/08/2022 | 16/08/2022   | 10.500.000,00         | -         | 326.895,90 | 10.500.000,00         | 1,00000000  |
| 16/08/2022      | 15/09/2022 | 15/09/2022   | 10.500.000,00         | -         | 233.394,18 | 10.500.000,00         | 1,00000000  |
| 15/09/2022      | 17/10/2022 | 17/10/2022   | 10.500.000,00         | -         | 428.699,34 | 10.500.000,00         | 1,00000000  |
| 17/10/2022      | 15/11/2022 | 15/11/2022   | 10.500.000,00         | -         | 372.989,68 | 10.500.000,00         | 1,00000000  |
| 15/11/2022      | 15/12/2022 | 15/12/2022   | 10.500.000,00         | -         | 273.400,34 | 10.500.000,00         | 1,00000000  |
| 15/12/2022      | 16/01/2023 | 16/01/2023   | 10.500.000,00         | -         | 379.384,66 | 10.500.000,00         | 1,00000000  |
| 16/01/2023      | 15/02/2023 | 15/02/2023   | 10.500.000,00         | -         | 222.536,05 | 10.500.000,00         | 1,00000000  |
| 15/02/2023      | 15/03/2023 | 15/03/2023   | 10.500.000,00         | -         | 301.858,04 | 10.500.000,00         | 1,00000000  |
| 15/03/2023      | 17/04/2023 | 17/04/2023   | 10.500.000,00         | -         | 357.031,92 | 10.500.000,00         | 1,00000000  |
| 17/04/2023      | 15/05/2023 | 15/05/2023   | 10.500.000,00         | -         | 224.109,23 | 10.500.000,00         | 1,00000000  |
| 15/05/2023      | 15/06/2023 | 15/06/2023   | 10.500.000,00         | -         | 291.897,85 | 10.500.000,00         | 1,00000000  |
| 15/06/2023      | 17/07/2023 | 17/07/2023   | 10.500.000,00         | -         | 377.687,97 | 10.500.000,00         | 1,00000000  |
| 17/07/2023      | 16/08/2023 | 16/08/2023   | 10.500.000,00         | -         | 255.299,82 | 10.500.000,00         | 1,00000000  |
| 16/08/2023      | 15/09/2023 | 15/09/2023   | 10.500.000,00         | -         | 246.225,97 | 10.500.000,00         | 1,00000000  |
| 15/09/2023      | 16/10/2023 | 16/10/2023   | 10.500.000,00         | -         | 329.823,12 | 10.500.000,00         | 1,00000000  |
| 16/10/2023      | 15/11/2023 | 15/11/2023   | 10.500.000,00         | -         | 286.947,41 | 10.500.000,00         | 1,00000000  |
| 15/11/2023      | 15/12/2023 | 15/12/2023   | 10.500.000,00         | -         | 340.194,07 | 10.500.000,00         | 1,00000000  |
| 15/12/2023      | 15/01/2024 | 15/01/2024   | 10.500.000,00         | -         | 172.864,28 | 10.500.000,00         | 1,00000000  |
| 15/01/2024      | 15/02/2024 | 15/02/2024   | 10.500.000,00         | -         | 182.504,91 | 10.500.000,00         | 1,00000000  |
| 15/02/2024      | 15/03/2024 | 15/03/2024   | 10.500.000,00         | -         | 273.865,97 | 10.500.000,00         | 1,00000000  |
| 15/03/2024      | 15/04/2024 | 15/04/2024   | 10.500.000,00         | -         | 198.200,73 | 10.500.000,00         | 1,00000000  |
| 15/04/2024      | 15/05/2024 | 15/05/2024   | 10.500.000,00         | -         | 179.290,11 | 10.500.000,00         | 1,00000000  |
| 15/05/2024      | 17/06/2024 | 17/06/2024   | 10.500.000,00         | -         | 116.477,82 | 10.500.000,00         | 1,00000000  |



3. Collections and Recoveries

| Collection Period |            | Instalments  |              | Prepayments  |           | Recoveries |          | Repurchase (Defaulted Receivables) |          | Repurchase (other than Defaulted Receivables) |          | Other | Total Collections and Recoveries |
|-------------------|------------|--------------|--------------|--------------|-----------|------------|----------|------------------------------------|----------|---|----------|-------|----------------------------------|
|                   |            | Principal    | Interest     | Principal    | Interest  | Principal  | Interest | Principal                          | Interest | Principal                                     | Interest |       |                                  |
| 01/06/2021        | 31/07/2021 | 3.613.644,39 | 1.417.798,84 | 1.001.417,94 | 5.134,69  | 110.971,81 | 193,37   | -                                  | -        | -   | -        | -     | 6.149.161,04                     |
| 01/08/2021        | 31/08/2021 | 1.770.309,62 | 683.074,43   | 385.188,68   | 2.149,59  | 164.452,35 | 489,19   | -                                  | -        | -   | -        | -     | 3.005.663,86                     |
| 01/09/2021        | 30/09/2021 | 1.802.225,22 | 690.785,85   | 598.233,91   | 2.053,04  | 181.845,56 | 627,76   | -                                  | -        | -   | -        | -     | 3.275.771,34                     |
| 01/10/2021        | 31/10/2021 | 1.770.184,15 | 668.188,49   | 587.852,89   | 2.739,60  | 148.047,39 | 2.310,68 | -                                  | -        | -   | -        | -     | 3.179.323,20                     |
| 01/11/2021        | 30/11/2021 | 1.783.094,03 | 668.048,30   | 631.664,05   | 2.952,95  | 260.223,53 | 1.235,08 | -                                  | -        | -   | -        | -     | 3.347.217,94                     |
| 01/12/2021        | 31/12/2021 | 1.872.795,97 | 687.134,47   | 540.288,98   | 2.367,90  | 119.063,61 | 450,00   | -                                  | -        | -   | -        | -     | 3.222.100,93                     |
| 01/01/2022        | 31/01/2022 | 1.635.478,18 | 600.330,02   | 573.426,44   | 2.660,54  | 140.320,80 | 1.316,52 | -                                  | -        | -   | -        | -     | 2.953.532,50                     |
| 01/02/2022        | 28/02/2022 | 1.724.555,60 | 618.668,90   | 652.228,79   | 2.273,39  | 276.291,97 | 501,57   | -                                  | -        | -   | -        | -     | 3.274.520,22                     |
| 01/03/2022        | 31/03/2022 | 1.828.547,36 | 651.728,90   | 957.849,05   | 3.925,75  | 230.895,70 | 1.621,88 | -                                  | -        | -   | -        | -     | 3.674.568,64                     |
| 01/04/2022        | 30/04/2022 | 1.680.074,26 | 588.797,25   | 417.363,76   | 1.634,28  | 178.773,70 | 2.717,56 | -                                  | -        | -   | -        | -     | 2.869.360,81                     |
| 01/05/2022        | 31/05/2022 | 1.786.117,66 | 621.211,08   | 645.894,40   | 2.946,66  | 203.770,40 | 2.822,44 | -                                  | -        | -   | -        | -     | 3.262.762,64                     |
| 01/06/2022        | 30/06/2022 | 1.754.729,96 | 601.783,70   | 609.777,66   | 3.099,71  | 152.371,47 | 1.327,55 | -                                  | -        | -   | -        | -     | 3.123.090,05                     |
| 01/07/2022        | 31/07/2022 | 1.731.245,01 | 585.976,17   | 697.880,38   | 3.649,16  | 112.838,58 | 1.852,01 | -                                  | -        | -   | -        | -     | 3.133.441,31                     |
| 01/08/2022        | 31/08/2022 | 1.744.861,84 | 582.605,23   | 560.402,35   | 3.334,40  | 117.439,50 | 2.470,14 | -                                  | -        | -   | -        | -     | 3.011.113,46                     |
| 01/09/2022        | 30/09/2022 | 1.743.973,57 | 579.314,20   | 613.010,04   | 2.743,10  | 348.724,26 | 2.463,01 | -                                  | -        | -   | -        | -     | 3.290.228,18                     |
| 01/10/2022        | 31/10/2022 | 1.709.672,94 | 555.979,54   | 646.646,05   | 3.586,92  | 291.077,84 | 6.656,17 | -                                  | -        | -   | -        | -     | 3.213.619,46                     |
| 01/11/2022        | 30/11/2022 | 1.727.770,42 | 556.690,24   | 956.155,14   | 5.271,04  | 171.695,94 | 2.775,79 | -                                  | -        | -   | -        | -     | 3.420.358,57                     |
| 01/12/2022        | 31/12/2022 | 1.801.801,42 | 570.802,58   | 1.756.974,58 | 10.962,76 | 300.957,39 | 4.582,91 | -                                  | -        | -   | -        | -     | 4.446.081,64                     |
| 01/01/2023        | 31/01/2023 | 1.603.926,87 | 508.102,78   | 2.047.512,88 | 15.383,47 | 160.939,05 | 4.200,20 | -                                  | -        | -   | -        | -     | 4.340.065,25                     |
| 01/02/2023        | 28/02/2023 | 1.648.484,91 | 513.509,82   | 2.817.574,98 | 22.134,76 | 253.503,58 | 3.162,27 | -                                  | -        | -   | -        | -     | 5.258.370,32                     |
| 01/03/2023        | 31/03/2023 | 1.709.748,14 | 527.299,37   | 2.844.432,88 | 22.286,56 | 211.500,33 | 3.780,35 | -                                  | -        | -   | -        | -     | 5.319.047,63                     |
| 01/04/2023        | 30/04/2023 | 1.543.070,21 | 469.776,42   | 2.988.936,19 | 23.476,75 | 101.252,61 | 3.576,03 | -                                  | -        | -   | -        | -     | 5.130.088,21                     |
| 01/05/2023        | 31/05/2023 | 1.627.781,54 | 489.809,28   | 3.290.184,60 | 24.789,05 | 187.872,74 | 3.750,47 | -                                  | -        | -   | -        | -     | 5.624.187,68                     |
| 01/06/2023        | 30/06/2023 | 1.522.279,97 | 452.894,06   | 3.550.844,56 | 27.721,32 | 272.327,97 | 2.973,17 | -                                  | -        | -   | -        | -     | 5.829.041,05                     |
| 01/07/2023        | 31/07/2023 | 1.472.396,70 | 430.923,00   | 2.814.449,18 | 21.337,72 | 181.925,66 | 4.325,47 | -                                  | -        | -   | -        | -     | 4.925.357,73                     |
| 01/08/2023        | 31/08/2023 | 1.452.170,24 | 420.280,92   | 2.874.569,11 | 23.072,66 | 123.624,43 | 2.514,82 | -                                  | -        | -   | -        | -     | 4.896.232,18                     |
| 01/09/2023        | 30/09/2023 | 1.401.191,00 | 400.056,84   | 3.003.694,27 | 25.329,90 | 185.252,45 | 4.611,28 | -                                  | -        | -   | -        | -     | 5.020.135,74                     |
| 01/10/2023        | 31/10/2023 | 1.386.789,52 | 391.044,34   | 2.849.818,54 | 23.750,27 | 99.797,45  | 4.055,98 | -                                  | -        | -   | -        | -     | 4.755.256,10                     |
| 01/11/2023        | 30/11/2023 | 1.336.074,74 | 372.070,59   | 2.343.785,75 | 19.217,74 | 188.734,37 | 3.325,44 | -                                  | -        | -   | -        | -     | 4.263.208,63                     |
| 01/12/2023        | 31/12/2023 | 1.345.138,99 | 368.396,83   | 2.540.006,37 | 19.475,05 | 107.569,10 | 2.593,03 | -                                  | -        | -   | -        | -     | 4.383.179,37                     |
| 01/01/2024        | 31/01/2024 | 1.219.960,16 | 332.858,64   | 3.315.240,42 | 26.772,89 | 205.442,41 | 4.755,28 | -                                  | -        | -   | -        | -     | 5.105.029,80                     |
| 01/02/2024        | 29/02/2024 | 1.226.455,85 | 330.003,42   | 2.521.392,25 | 19.873,29 | 200.764,96 | 5.163,68 | -                                  | -        | -   | -        | -     | 4.303.653,45                     |
| 01/03/2024        | 31/03/2024 | 1.195.627,95 | 316.487,33   | 2.888.346,57 | 23.425,85 | 107.875,85 | 3.921,11 | -                                  | -        | -   | -        | -     | 4.535.684,66                     |
| 01/04/2024        | 30/04/2024 | 1.164.431,98 | 305.503,03   | 3.137.046,35 | 25.466,76 | 186.463,56 | 3.427,68 | -                                  | -        | -   | -        | -     | 4.822.339,36                     |
| 01/05/2024        | 31/05/2024 | 1.132.911,28 | 293.314,59   | 2.842.445,57 | 22.316,08 | 133.697,08 | 3.978,54 | -                                  | -        | -   | -        | -     | 4.428.663,14                     |





4. Issuer Available Funds

| Collection Period |            | all Collections and Recoveries in respect of the Receivables | all amounts received by the Issuer from the Originator pursuant to the Master Receivables Purchase Agreement and the Warranty and Indemnity Agreement in respect of the immediately preceding preceding Collection Period; | the amount credited to the Collection Account on the immediately preceding Payment Date under items (xvii) and (xix) of the Pre Trigger Notice Priority of Payments and item (vi) of the Post Trigger Notice Priority of Payments | any revenues and other amounts matured or deriving from the realisation, liquidation and any other proceeds on maturity of any Eligible Investments and credited to the Payments Account, 2 (two) Business Days prior to such Payment Date; | any amount due and payable to the Issuer by the Hedging Counterparty under the relevant Hedging Agreement on such Payment Date (if any) other than any Collateral Amounts and any collateral payable or transferable (as the case may be) under the Hedging Agreement, which will not be available to the Issuer to make payments to its creditors generally, but may only be applied in accordance with the provisions of the Cash Allocation, Management and Payments Agreement in respect of the Collateral Account; | all amounts (other than the amounts already allocated under other items of the Issuer Available Funds) of interest accrued (net of any withholding or expenses, if due) and paid on the Issuer's Accounts, other than the Expenses Account, during the immediately preceding Collection Period; t | all the proceeds deriving from the sale (in whole or in part), if any, of the Portfolio and/or of other components of the Issuer's Segregated Assets, in accordance with the provisions of the Transaction Documents; | all the proceeds deriving from the sale, if any, of individual Receivables in accordance with the provisions of the Transaction Documents in respect of the immediately preceding Collection Period; | any amounts (other than the amounts already allocated under other items of the Issuer Available Funds) received by the Issuer from any party to the Transaction Documents during the immediately preceding Collection Period; | the Cash Reserve Target Amount as at the immediately preceding Payment Date standing to the credit of the Cash Reserve Account or, in respect of the first Payment Date, the Cash Reserve Initial Amount. | Issuer Available Funds |
|-------------------|------------|--|--|---|---|---|---|---|--|---|---|------------------------|
| 01/06/2021        | 31/07/2021 | 6,149,161.04   | -  | -   | -   | -   | -   | -   | -  | -   | 2,085,000.00  | 8,234,161.04           |
| 01/08/2021        | 31/08/2021 | 3,005,663.86   | -  | -   | -   | -   | -   | -   | -  | 7.47  | 2,085,000.00  | 5,090,671.33           |
| 01/09/2021        | 30/09/2021 | 3,275,771.34   | -  | -   | -   | -   | -   | -   | -  | 4.20  | 2,085,000.00  | 5,360,775.54           |
| 01/10/2021        | 31/10/2021 | 3,179,323.20   | -  | -   | -   | -   | -   | -   | -  | 6.85  | 2,085,000.00  | 5,264,330.05           |
| 01/11/2021        | 30/11/2021 | 3,347,217.94   | -  | -   | -   | -   | -   | -   | -  | 7.02  | 2,085,000.00  | 5,432,224.96           |
| 01/12/2021        | 31/12/2021 | 3,222,100.93   | -  | -   | -   | -   | -   | -   | -  | 4.07  | 2,085,000.00  | 5,307,105.00           |
| 01/01/2022        | 31/01/2022 | 2,953,532.50   | -  | -   | -   | -   | -   | -   | -  | 19.27   | 2,085,000.00  | 5,038,551.77           |
| 01/02/2022        | 28/02/2022 | 3,274,520.22   | -  | -   | -   | -   | -   | -   | -  | 15.13   | 2,085,000.00  | 5,359,535.35           |
| 01/03/2022        | 31/03/2022 | 3,674,568.64   | -  | -   | -   | -   | -   | -   | -  | 6.53  | 2,085,000.00  | 5,759,575.17           |
| 01/04/2022        | 30/04/2022 | 2,869,360.81   | -  | -   | -   | -   | -   | -   | -  | 10.88   | 2,085,000.00  | 4,954,371.69           |
| 01/05/2022        | 31/05/2022 | 3,262,762.64   | -  | -   | -   | -   | -   | -   | -  | 12.86   | 2,085,000.00  | 5,347,775.50           |
| 01/06/2022        | 30/06/2022 | 3,123,090.05   | -  | -   | -   | -   | -   | -   | -  | 10.55   | 2,085,000.00  | 5,208,100.60           |
| 01/07/2022        | 31/07/2022 | 3,133,441.31   | -  | -   | -   | -   | -   | -   | -  | 18.04   | 2,085,000.00  | 5,218,459.35           |
| 01/08/2022        | 31/08/2022 | 3,011,113.46   | -  | -   | -   | -   | -   | -   | -  | 11.49   | 2,085,000.00  | 5,096,124.95           |
| 01/09/2022        | 30/09/2022 | 3,290,228.18   | -  | -   | -   | -   | -   | 648.95  | -  | 12.57   | 2,085,000.00  | 5,375,889.70           |
| 01/10/2022        | 31/10/2022 | 3,213,619.46   | -  | -   | -   | 60,009.62   | -   | 1,514.23  | -  | 170.82  | 2,085,000.00  | 5,360,314.13           |
| 01/11/2022        | 30/11/2022 | 3,420,358.57   | -  | -   | -   | 129,134.40  | -   | 3,177.30  | -  | 564.17  | 2,085,000.00  | 5,638,234.44           |
| 01/12/2022        | 31/12/2022 | 4,446,081.64   | -  | -   | -   | 138,851.38  | 4,588.75  | -   | -  | 299.58  | 2,085,000.00  | 6,674,821.35           |
| 01/01/2023        | 31/01/2023 | 4,340,065.25   | -  | -   | -   | 184,171.62  | 6,045.48  | -   | -  | 977.59  | 2,085,000.00  | 6,616,259.94           |
| 01/02/2023        | 28/02/2023 | 5,258,370.32   | -  | -   | -   | 217,692.80  | 7,552.53  | -   | -  | 635.77  | 2,085,000.00  | 7,569,251.42           |
| 01/03/2023        | 31/03/2023 | 5,319,047.63   | -  | -   | -   | 270,916.88  | 9,859.24  | -   | -  | 730.11  | 2,085,000.00  | 7,685,553.86           |
| 01/04/2023        | 30/04/2023 | 5,130,088.21   | -  | -   | -   | 271,865.26  | 9,868.44  | -   | -  | 2,673.20  | 2,085,000.00  | 7,499,495.11           |
| 01/05/2023        | 31/05/2023 | 5,624,187.68   | -  | -   | -   | 330,882.06  | 12,559.67   | -   | -  | 1,416.97  | 2,085,000.00  | 8,054,046.38           |
| 01/06/2023        | 30/06/2023 | 5,829,041.05   | -  | -   | -   | 303,564.02  | 11,220.51   | -   | -  | 1,004.42  | 2,085,000.00  | 8,229,830.00           |
| 01/07/2023        | 31/07/2023 | 4,925,357.73   | -  | -   | -   | 326,286.47  | 11,833.73   | -   | -  | 1,703.52  | 2,085,000.00  | 7,350,181.45           |
| 01/08/2023        | 31/08/2023 | 4,896,232.18   | -  | -   | -   | 351,411.07  | 11,165.86   | -   | -  | 1,129.56  | 2,085,000.00  | 7,344,938.67           |
| 01/09/2023        | 30/09/2023 | 5,020,135.74   | -  | -   | -   | 327,093.97  | 10,690.71   | -   | -  | 1,096.88  | 2,085,000.00  | 7,444,017.30           |
| 01/10/2023        | 31/10/2023 | 4,755,256.10   | -  | -   | -   | 350,753.47  | 10,432.58   | -   | -  | 3,393.82  | 2,085,000.00  | 7,204,835.97           |
| 01/11/2023        | 30/11/2023 | 4,263,208.63   | -  | -   | -   | 339,253.69  | 9,631.81  | -   | -  | 1,176.12  | 2,085,000.00  | 6,698,270.25           |
| 01/12/2023        | 31/12/2023 | 4,383,179.37   | -  | -   | -   | 328,093.86  | 9,365.09  | -   | -  | 589.05  | 2,085,000.00  | 6,806,227.37           |
| 01/01/2024        | 31/01/2024 | 5,105,029.80   | -  | -   | -   | 341,513.33  | 10,791.69   | -   | -  | 2,117.33  | 2,085,000.00  | 7,544,452.15           |
| 01/02/2024        | 29/02/2024 | 4,303,653.45   | -  | -   | -   | 291,375.18  | 11,054.97   | -   | -  | 1,176.63  | 2,085,000.00  | 6,692,260.23           |
| 01/03/2024        | 31/03/2024 | 4,535,684.66   | -  | -   | -   | 300,466.08  | 13,143.39   | -   | -  | 1,056.40  | 2,085,000.00  | 6,935,350.53           |
| 01/04/2024        | 30/04/2024 | 4,822,339.36   | -  | -   | -   | 287,008.23  | 14,030.00   | -   | -  | 2,157.67  | 2,085,000.00  | 7,210,535.26           |
| 01/05/2024        | 31/05/2024 | 4,428,663.14   | -  | -   | -   | 290,642.32  | 14,395.93   | -   | -  | 1,145.67  | 2,085,000.00  | 6,819,847.06           |



| Payment Date | Expenses, Reversion Amount and Agent Fees | to the extent applicable, to pay all amounts for a payment due to the Hedging Counterparty under the Hedging Agreement (including, for the avoidance of doubt, any replacement hedging premium due and payable to the Hedging Counterparty) for the Hedging Agreement, provided that, no termination payments shall be due and payable to the Hedging Counterparty upon termination of the Hedging Agreement; | to pay, pari passu and pro rata according to the respective amounts thereof, all amounts of interest due and payable on the Class A Notes on such Payment Date | prior to the occurrence of a Class B Notes Interest Subordination Event, to pay, pari passu and pro rata according to the respective amounts thereof, all amounts of interest due and payable on the Class B Notes on such Payment Date; | prior to the occurrence of a Class C Notes Interest Subordination Event, to pay, pari passu and pro rata according to the respective amounts thereof, all amounts of interest due and payable on the Class C Notes on such Payment Date; | to pay to the Master Servicer any amount due and payable on account of interest payments pursuant to clause 10.4 of the Servicing Agreement; | on any Payment Date until Repayment in full of the Raised Notes, to credit into the Cash Reserve Account, the amount of such amount to go to (but not in excess of) the Cash Reserve Target Amount; | (A) prior to the occurrence of a Sequential Payment Trigger Event, to pay, pari passu and pro rata, the Class A Principal Payment Amount due and payable on the Class A Notes on such Payment Date; | (B) after the occurrence of a Sequential Payment Trigger Event, to pay, pari passu and pro rata, the Class A Principal Payment Amount due and payable on the Class A Notes on such Payment Date; | following the occurrence of a Class B Notes Interest Subordination Event, to pay, pari passu and pro rata, the Class B Principal Payment Amount due and payable on the Class B Notes on such Payment Date; | after the occurrence of a Sequential Payment Trigger Event, to pay, pari passu and pro rata, the Class B Principal Payment Amount due and payable on the Class B Notes on such Payment Date; | following the occurrence of a Class C Notes Interest Subordination Event, to pay, pari passu and pro rata, the Class C Principal Payment Amount due and payable on the Class C Notes on such Payment Date; | after the occurrence of a Sequential Payment Trigger Event, to pay, pari passu and pro rata, the Class C Principal Payment Amount due and payable on the Class C Notes on such Payment Date; | to pay any indemnity payments due by the Issuer to the Counterparty, the Joint Lead Managers in accordance with the provisions of the Raised Notes Subscription Agreement; | if the Cash Tripping Condition is met in respect of such Payment Date, to credit any net amount in accordance with the Cash Tripping Condition to the Collection Account; | to pay to the Originator any amount due and payable under the Receivables Purchase Agreement; | to pay, pari passu and pro rata, to the extent that the Raised Notes have been redeemed in full, the Class J Principal Payment Amount due and payable on the Class J Notes on such Payment Date, to the extent of all Payment Cashes other than the Cash (Maturity) Cash, up to an amount that makes the aggregate Principal Amount Outstanding of all the Class J Notes not lower than Euro 1,000, provided that an amount equal to the principal amount not redeemed as a consequence of this limitation will be credited to the Collection Account; | to pay to Siga any amount due and payable under the Transaction Documents (to the extent not already paid or payable under other terms of this Priority of Payments) including (A) any amount to be paid to Siga (as Originator) as a result of the exercise of its rights of subscription (either as a group) from the Issuer pursuant to the Raised Notes Subscription Agreement and (B) any indemnity payments payable to Siga (as Initial Junior Noteholder) in accordance with the Junior Notes Subscription Agreement; and | to pay, pari passu and pro rata, any Variable Return on the Class J Notes; | Residual Balance of the Payments Account |       |
|--------------|---|---|--|--|--|--|---|---|--|--|--|--|--|--|---|---|--|--|--|--|-------|
| 16/09/2021   | 160,236.19                                | -   | 34,259.87  | 14,276.00  | 9,618.00   | -  | 2,085,000.00  | 5,150,754.00  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 790,015.99                               | 7.40  |
| 15/09/2021   | 48,250.25                                 | -   | 13,277.99  | 6,544.58   | 5,800.21   | -  | 2,085,000.00  | 2,394,956.38  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 828,937.18                               | 4.20  |
| 16/10/2021   | 58,571.97                                 | -   | 20,320.04  | 8,569.41   | 5,774.48   | -  | 2,085,000.00  | 2,576,547.63  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 605,997.22                               | 4.81  |
| 16/11/2021   | 48,536.59                                 | -   | 20,136.03  | 8,672.69   | 5,866.90   | -  | 2,085,000.00  | 2,622,519.60  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 474,600.32                               | 7.60  |
| 15/12/2021   | 55,749.90                                 | -   | 17,420.96  | 8,108.12   | 5,534.98   | -  | 2,085,000.00  | 2,698,778.74  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 661,628.20                               | 4.07  |
| 17/01/2022   | 66,084.16                                 | -   | 18,047.85  | 8,528.27   | 5,820.72   | -  | 2,085,000.00  | 2,794,836.62  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 346,886.31                               | 19.27 |
| 15/02/2022   | 48,297.11                                 | -   | 17,138.30  | 7,666.18   | 5,324.15   | -  | 2,085,000.00  | 2,849,709.24  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 417,486.66                               | 15.31 |
| 16/03/2022   | 50,176.45                                 | -   | 17,679.82  | 7,447.27   | 5,024.18   | -  | 2,085,000.00  | 2,888,503.58  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 505,697.53                               | 6.62  |
| 16/04/2022   | 70,072.83                                 | -   | 23,139.83  | 9,298.01   | 6,234.87   | -  | 2,085,000.00  | 2,991,515.01  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 574,324.94                               | 10.86 |
| 16/05/2022   | 47,209.87                                 | -   | 18,125.19  | 7,105.47   | 4,748.90   | -  | 2,085,000.00  | 2,988,939.66  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 203,575.75                               | 12.81 |
| 16/06/2022   | 52,447.53                                 | -   | 19,712.82  | 7,765.65   | 5,193.48   | -  | 2,085,000.00  | 2,754,896.76  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 422,748.81                               | 10.56 |
| 15/07/2022   | 75,080.58                                 | -   | 20,398.32  | 7,733.79   | 5,145.29   | -  | 2,085,000.00  | 2,546,229.48  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 474,522.70                               | 16.04 |
| 16/08/2022   | 47,123.99                                 | -   | 20,443.08  | 8,632.19   | 5,599.62   | -  | 2,085,000.00  | 2,707,513.08  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 328,895.00                               | 11.40 |
| 16/09/2022   | 44,812.83                                 | -   | 18,088.61  | 13,296.71  | 7,164.40   | -  | 2,085,000.00  | 2,831,835.16  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 233,394.18                               | 12.98 |
| 15/10/2022   | 50,347.46                                 | -   | 18,874.81  | 21,541.93  | 10,422.82  | -  | 2,085,000.00  | 2,813,225.96  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 428,699.34                               | 7.38  |
| 15/11/2022   | 46,490.75                                 | -   | 174,124.22   | 21,690.78  | 10,197.54  | -  | 2,085,000.00  | 2,848,904.29  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 372,889.68                               | 16.67 |
| 16/12/2022   | 48,662.92                                 | -   | 226,372.21   | 27,512.58  | 12,479.29  | -  | 2,085,000.00  | 2,954,799.66  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 273,400.34                               | 10.44 |
| 16/01/2023   | 64,626.32                                 | -   | 295,197.74   | 32,429.02  | 14,439.71  | -  | 2,085,000.00  | 3,813,725.41  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 375,384.66                               | 17.71 |
| 16/02/2023   | 68,083.38                                 | -   | 287,038.09   | 32,024.63  | 14,102.88  | -  | 2,085,000.00  | 3,907,472.76  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 222,536.05                               | 7.26  |
| 16/03/2023   | 40,223.16                                 | -   | 400,076.89   | 34,621.11  | 14,671.09  | -  | 2,085,000.00  | 4,744,930.95  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 301,668.64                               | 11.60 |
| 17/04/2023   | 68,764.78                                 | -   | 360,038.94   | 40,921.90  | 17,549.69  | -  | 2,085,000.00  | 4,726,246.94  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 367,031.92                               | 9.77  |
| 16/05/2023   | 68,833.38                                 | -   | 388,357.40   | 36,058.33  | 15,389.94  | -  | 2,085,000.00  | 4,731,784.71  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 224,059.23                               | 12.12 |
| 15/06/2023   | 82,822.24                                 | -   | 383,878.68   | 40,921.08  | 17,584.25  | -  | 2,085,000.00  | 5,152,835.15  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 174,887.65                               | 6.20  |
| 17/07/2023   | 73,955.61                                 | -   | 397,276.69   | 41,836.62  | 17,681.04  | -  | 2,085,000.00  | 5,286,436.91  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 377,687.97                               | 3.28  |
| 16/08/2023   | 64,425.17                                 | -   | 397,339.23   | 38,592.08  | 16,210.02  | -  | 2,085,000.00  | 4,923,340.54  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 255,299.82                               | 5.69  |
| 15/09/2023   | 65,165.20                                 | -   | 393,869.03   | 38,542.81  | 16,581.32  | -  | 2,085,000.00  | 4,923,340.70  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 245,225.07                               | 13.62 |
| 16/10/2023   | 71,134.84                                 | -   | 370,365.37   | 38,680.84  | 16,177.36  | -  | 2,085,000.00  | 4,532,846.29  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 329,823.12                               | 10.48 |
| 16/11/2023   | 68,687.58                                 | -   | 393,293.46   | 37,336.23  | 15,665.69  | -  | 2,085,000.00  | 4,376,616.43  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 295,367.41                               | 6.40  |
| 15/12/2023   | 65,194.91                                 | -   | 340,738.79   | 35,448.58  | 14,793.75  | -  | 2,085,000.00  | 3,821,910.00  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 340,194.07                               | 19.85 |
| 16/01/2024   | 63,004.20                                 | -   | 359,945.27   | 35,368.58  | 14,762.34  | -  | 2,085,000.00  | 4,095,286.62  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 172,864.28                               | 16.10 |
| 15/02/2024   | 72,724.68                                 | -   | 329,167.01   | 34,302.58  | 14,268.11  | -  | 2,085,000.00  | 4,821,026.50  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 148,504.81                               | 6.27  |
| 16/03/2024   | 62,444.12                                 | -   | 291,028.97   | 30,261.34  | 12,015.03  | -  | 2,085,000.00  | 3,937,047.54  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 277,865.97                               | 7.66  |
| 15/04/2024   | 60,539.24                                 | -   | 297,229.10   | 30,895.85  | 12,864.43  | -  | 2,085,000.00  | 4,266,864.24  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 188,103.73                               | 18.00 |
| 15/05/2024   | 69,125.77                                 | -   | 274,679.14   | 29,524.93  | 11,891.48  | -  | 2,085,000.00  | 4,562,179.96  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 179,200.11                               | 3.90  |
| 17/06/2024   | 59,876.03                                 | -   | 281,836.77   | 29,317.67  | 12,233.17  | -  | 2,085,000.00  | 4,238,096.49  | -  | -  | -  | -  | -  | -  | -   | -   | -  | -  | -  | 116,477.62                               | 4.81  |



9. Portfolio Performance - Summary

| Collection Period |            | Collateral Receivables                |  |                                      |                             | Delinquent receivables                |  |                                      |                             |
|-------------------|------------|---------------------------------------|--|--------------------------------------|-----------------------------|---------------------------------------|--|--------------------------------------|-----------------------------|
|                   |            | OUTSTANDING PRINCIPAL NOT YET DUE (A) | OUTSTANDING PRINCIPAL DUE AND UNPAID (B) | OUTSTANDING PRINCIPAL (C) =(A) + (B) | INTEREST DUE AND UNPAID (D) | OUTSTANDING PRINCIPAL NOT YET DUE (A) | OUTSTANDING PRINCIPAL DUE AND UNPAID (B) | OUTSTANDING PRINCIPAL (C) =(A) + (B) | INTEREST DUE AND UNPAID (D) |
| 01/06/2021        | 31/07/2021 | 202.485.433,58                        | 878.804,93                               | 203.364.238,51                       | 387.069,02                  | 393.444,19                            | 17.324,59                                | 410.768,78                           | 6.459,55                    |
| 01/08/2021        | 31/08/2021 | 200.070.234,48                        | 899.050,35                               | 200.969.284,83                       | 391.397,07                  | 670.585,61                            | 31.169,43                                | 701.755,04                           | 11.517,71                   |
| 01/09/2021        | 30/09/2021 | 197.501.590,06                        | 891.146,53                               | 198.392.736,59                       | 381.153,87                  | 553.457,74                            | 30.081,81                                | 583.539,55                           | 10.826,33                   |
| 01/10/2021        | 31/10/2021 | 194.883.222,15                        | 887.001,63                               | 195.770.223,78                       | 377.103,78                  | 719.824,62                            | 39.195,93                                | 759.020,55                           | 13.643,57                   |
| 01/11/2021        | 30/11/2021 | 192.306.482,65                        | 864.965,34                               | 193.171.447,99                       | 363.609,39                  | 583.561,12                            | 30.093,44                                | 613.654,56                           | 10.488,37                   |
| 01/12/2021        | 31/12/2021 | 189.589.039,75                        | 787.756,42                               | 190.376.796,17                       | 326.457,96                  | 519.764,10                            | 29.904,74                                | 549.668,84                           | 9.335,58                    |
| 01/01/2022        | 31/01/2022 | 187.022.678,37                        | 894.412,70                               | 187.917.091,07                       | 366.440,30                  | 822.362,02                            | 44.397,45                                | 866.759,47                           | 15.149,34                   |
| 01/02/2022        | 28/02/2022 | 184.298.685,08                        | 929.911,02                               | 185.228.596,10                       | 377.013,42                  | 804.388,69                            | 45.398,62                                | 849.787,31                           | 15.907,53                   |
| 01/03/2022        | 31/03/2022 | 181.384.746,17                        | 852.330,56                               | 182.237.076,73                       | 344.812,19                  | 842.064,77                            | 46.364,43                                | 888.429,20                           | 15.958,38                   |
| 01/04/2022        | 30/04/2022 | 178.728.391,29                        | 920.089,81                               | 179.648.481,10                       | 364.738,27                  | 969.307,26                            | 54.617,34                                | 1.023.924,60                         | 18.965,63                   |
| 01/05/2022        | 31/05/2022 | 176.016.236,10                        | 877.350,55                               | 176.893.586,65                       | 344.941,06                  | 883.877,87                            | 54.770,99                                | 938.648,86                           | 17.159,51                   |
| 01/06/2022        | 30/06/2022 | 173.485.916,22                        | 867.433,46                               | 174.353.349,68                       | 337.217,18                  | 985.161,08                            | 61.727,66                                | 1.046.888,74                         | 19.879,56                   |
| 01/07/2022        | 31/07/2022 | 170.780.292,62                        | 865.550,53                               | 171.645.843,15                       | 333.209,28                  | 1.001.603,09                          | 56.896,99                                | 1.058.500,08                         | 19.655,28                   |
| 01/08/2022        | 31/08/2022 | 168.161.074,83                        | 853.132,09                               | 169.014.206,92                       | 326.566,77                  | 1.240.162,82                          | 67.761,44                                | 1.307.924,26                         | 24.081,50                   |
| 01/09/2022        | 30/09/2022 | 165.570.292,89                        | 830.693,25                               | 166.400.986,14                       | 311.823,83                  | 788.597,47                            | 53.298,92                                | 841.896,39                           | 16.314,48                   |
| 01/10/2022        | 31/10/2022 | 162.922.386,14                        | 828.686,22                               | 163.751.072,36                       | 309.021,84                  | 760.351,81                            | 54.067,16                                | 814.418,97                           | 16.644,79                   |
| 01/11/2022        | 30/11/2022 | 159.991.849,03                        | 804.433,10                               | 160.796.282,13                       | 296.933,74                  | 55.991,01                             | 919.200,12                               | 975.191,13                           | 17.774,26                   |
| 01/12/2022        | 31/12/2022 | 156.282.438,93                        | 701.110,48                               | 156.983.549,41                       | 264.113,36                  | 611.193,14                            | 39.396,05                                | 650.589,19                           | 13.101,07                   |
| 01/01/2023        | 31/01/2023 | 152.295.010,25                        | 781.076,90                               | 153.076.087,15                       | 282.798,62                  | 661.424,95                            | 38.602,32                                | 700.027,27                           | 12.347,17                   |
| 01/02/2023        | 28/02/2023 | 147.538.482,25                        | 794.670,37                               | 148.333.152,62                       | 283.082,76                  | 748.995,44                            | 39.651,18                                | 788.646,62                           | 12.242,60                   |
| 01/03/2023        | 31/03/2023 | 142.887.192,97                        | 709.714,49                               | 143.596.907,46                       | 251.297,60                  | 773.064,49                            | 41.003,87                                | 814.068,36                           | 12.040,06                   |
| 01/04/2023        | 30/04/2023 | 138.106.782,39                        | 758.337,96                               | 138.865.120,35                       | 263.046,14                  | 777.085,35                            | 45.784,08                                | 822.869,43                           | 12.978,30                   |
| 01/05/2023        | 31/05/2023 | 133.026.146,94                        | 686.145,11                               | 133.712.292,05                       | 238.038,82                  | 748.116,87                            | 43.965,61                                | 792.082,48                           | 13.208,57                   |
| 01/06/2023        | 30/06/2023 | 127.807.059,99                        | 668.797,18                               | 128.475.857,17                       | 230.628,05                  | 763.589,45                            | 42.727,88                                | 806.317,33                           | 14.470,59                   |
| 01/07/2023        | 31/07/2023 | 123.300.773,55                        | 651.740,75                               | 123.952.514,30                       | 222.780,67                  | 556.653,57                            | 32.308,06                                | 588.961,63                           | 11.078,49                   |
| 01/08/2023        | 31/08/2023 | 118.805.710,11                        | 622.955,44                               | 119.428.665,55                       | 211.044,37                  | 790.713,63                            | 44.387,90                                | 835.101,53                           | 14.043,48                   |
| 01/09/2023        | 30/09/2023 | 114.274.640,89                        | 621.182,44                               | 114.895.823,33                       | 207.726,82                  | 669.938,56                            | 38.975,03                                | 708.913,59                           | 12.902,35                   |
| 01/10/2023        | 31/10/2023 | 109.977.771,69                        | 603.027,27                               | 110.580.798,96                       | 200.052,87                  | 724.771,34                            | 44.233,62                                | 769.004,96                           | 14.883,81                   |
| 01/11/2023        | 30/11/2023 | 106.166.858,20                        | 592.029,33                               | 106.758.887,53                       | 194.435,51                  | 781.775,83                            | 50.746,60                                | 832.522,43                           | 16.503,93                   |
| 01/12/2023        | 31/12/2023 | 102.126.414,74                        | 537.189,92                               | 102.663.604,66                       | 177.527,24                  | 709.109,99                            | 47.892,56                                | 757.002,55                           | 15.472,98                   |
| 01/01/2024        | 31/01/2024 | 97.282.996,63                         | 559.029,27                               | 97.842.025,90                        | 178.233,04                  | 758.780,80                            | 53.056,16                                | 811.836,96                           | 15.548,68                   |
| 01/02/2024        | 29/02/2024 | 93.355.110,42                         | 549.866,16                               | 93.904.976,58                        | 172.881,22                  | 786.862,52                            | 56.933,77                                | 843.796,29                           | 16.818,78                   |
| 01/03/2024        | 31/03/2024 | 89.134.731,35                         | 519.630,04                               | 89.654.361,39                        | 162.147,68                  | 925.281,83                            | 69.409,16                                | 994.690,99                           | 19.676,46                   |
| 01/04/2024        | 30/04/2024 | 84.603.336,01                         | 488.859,53                               | 85.092.195,54                        | 149.492,41                  | 547.816,93                            | 40.540,48                                | 588.357,41                           | 10.481,76                   |
| 01/05/2024        | 31/05/2024 | 80.403.459,55                         | 453.638,59                               | 80.857.098,14                        | 136.668,13                  | 763.129,05                            | 58.589,92                                | 821.718,97                           | 14.275,82                   |
| Collection Period |            | Defaulted Receivables                 |  |                                      |                             |                                       |  |                                      |                             |
|                   |            | OUTSTANDING PRINCIPAL NOT YET DUE (A) | OUTSTANDING PRINCIPAL DUE AND UNPAID (B) | OUTSTANDING PRINCIPAL (C) =(A) + (B) | INTEREST DUE AND UNPAID (D) |                                       |  |                                      |                             |
| 01/06/2021        | 31/07/2021 | 151.874,28                            | 244.103,12                               | 395.977,40                           | 2.360,19                    |                                       |  |                                      |                             |
| 01/08/2021        | 31/08/2021 | 294.569,56                            | 176.410,84                               | 470.980,40                           | 4.467,06                    |                                       |  |                                      |                             |
| 01/09/2021        | 30/09/2021 | 310.420,86                            | 154.803,07                               | 465.223,93                           | 6.480,36                    |                                       |  |                                      |                             |
| 01/10/2021        | 31/10/2021 | 364.053,01                            | 217.599,25                               | 581.652,26                           | 7.063,43                    |                                       |  |                                      |                             |
| 01/11/2021        | 30/11/2021 | 413.001,57                            | 92.444,87                                | 505.446,44                           | 6.504,18                    |                                       |  |                                      |                             |
| 01/12/2021        | 31/12/2021 | 568.705,15                            | 197.854,50                               | 766.559,65                           | 9.701,90                    |                                       |  |                                      |                             |
| 01/01/2022        | 31/01/2022 | 587.305,47                            | 289.733,73                               | 877.039,20                           | 9.112,28                    |                                       |  |                                      |                             |
| 01/02/2022        | 28/02/2022 | 741.123,68                            | 171.209,90                               | 912.333,58                           | 14.112,83                   |                                       |  |                                      |                             |
| 01/03/2022        | 31/03/2022 | 721.776,00                            | 164.909,12                               | 886.685,12                           | 13.193,95                   |                                       |  |                                      |                             |
| 01/04/2022        | 30/04/2022 | 965.174,12                            | 233.608,75                               | 1.198.782,87                         | 18.011,19                   |                                       |  |                                      |                             |
| 01/05/2022        | 31/05/2022 | 1.045.494,11                          | 272.686,86                               | 1.318.180,97                         | 19.943,04                   |                                       |  |                                      |                             |
| 01/06/2022        | 30/06/2022 | 1.133.583,99                          | 207.954,86                               | 1.341.538,85                         | 21.001,30                   |                                       |  |                                      |                             |
| 01/07/2022        | 31/07/2022 | 1.161.666,44                          | 345.414,98                               | 1.507.081,42                         | 24.902,50                   |                                       |  |                                      |                             |
| 01/08/2022        | 31/08/2022 | 1.256.258,49                          | 459.755,47                               | 1.716.013,96                         | 27.637,99                   |                                       |  |                                      |                             |
| 01/09/2022        | 30/09/2022 | 1.336.615,51                          | 286.911,36                               | 1.623.526,87                         | 28.325,65                   |                                       |  |                                      |                             |
| 01/10/2022        | 31/10/2022 | 1.373.520,35                          | 252.523,46                               | 1.626.043,81                         | 27.819,17                   |                                       |  |                                      |                             |
| 01/11/2022        | 30/11/2022 | 1.411.521,78                          | 313.690,77                               | 1.725.212,55                         | 32.628,18                   |                                       |  |                                      |                             |
| 01/12/2022        | 31/12/2022 | 1.446.632,01                          | 229.092,21                               | 1.675.724,22                         | 34.513,07                   |                                       |  |                                      |                             |
| 01/01/2023        | 31/01/2023 | 1.457.784,64                          | 313.023,16                               | 1.770.807,80                         | 34.860,17                   |                                       |  |                                      |                             |
| 01/02/2023        | 28/02/2023 | 1.523.183,16                          | 270.995,59                               | 1.794.178,75                         | 39.087,72                   |                                       |  |                                      |                             |
| 01/03/2023        | 31/03/2023 | 1.518.904,79                          | 245.837,77                               | 1.764.742,56                         | 41.173,24                   |                                       |  |                                      |                             |
| 01/04/2023        | 30/04/2023 | 1.552.194,42                          | 311.076,24                               | 1.863.270,66                         | 43.357,97                   |                                       |  |                                      |                             |
| 01/05/2023        | 31/05/2023 | 1.589.328,77                          | 320.931,31                               | 1.910.260,08                         | 44.442,59                   |                                       |  |                                      |                             |
| 01/06/2023        | 30/06/2023 | 1.509.945,37                          | 291.297,09                               | 1.801.242,46                         | 45.996,65                   |                                       |  |                                      |                             |
| 01/07/2023        | 31/07/2023 | 1.562.788,16                          | 293.025,63                               | 1.855.813,79                         | 48.684,90                   |                                       |  |                                      |                             |
| 01/08/2023        | 31/08/2023 | 1.627.290,08                          | 300.608,00                               | 1.927.898,08                         | 52.939,89                   |                                       |  |                                      |                             |
| 01/09/2023        | 30/09/2023 | 1.555.146,72                          | 313.300,46                               | 1.868.447,18                         | 53.279,11                   |                                       |  |                                      |                             |
| 01/10/2023        | 31/10/2023 | 1.492.762,57                          | 354.303,60                               | 1.847.066,17                         | 52.685,00                   |                                       |  |                                      |                             |
| 01/11/2023        | 30/11/2023 | 1.500.240,41                          | 300.142,33                               | 1.800.382,74                         | 53.766,85                   |                                       |  |                                      |                             |
| 01/12/2023        | 31/12/2023 | 1.580.473,21                          | 321.633,92                               | 1.902.107,13                         | 55.669,58                   |                                       |  |                                      |                             |
| 01/01/2024        | 31/01/2024 | 1.625.001,79                          | 358.059,46                               | 1.983.061,25                         | 60.324,72                   |                                       |  |                                      |                             |
| 01/02/2024        | 29/02/2024 | 1.641.401,47                          | 330.096,04                               | 1.971.497,51                         | 60.920,65                   |                                       |  |                                      |                             |
| 01/03/2024        | 31/03/2024 | 1.675.351,47                          | 354.907,79                               | 2.030.259,26                         | 64.235,47                   |                                       |  |                                      |                             |
| 01/04/2024        | 30/04/2024 | 1.755.906,53                          | 348.579,76                               | 2.104.486,29                         | 71.586,20                   |                                       |  |                                      |                             |
| 01/05/2024        | 31/05/2024 | 1.762.301,09                          | 468.228,67                               | 2.230.529,76                         | 75.645,64                   |                                       |  |                                      |                             |



10. Portfolio performance - Arrears and Delinquent Receivables

| Collection Period       | 1 installment in arrears |                           |        | 2 installments in arrears |                           |       | 3 installments in arrears |                           |       | 4 installments in arrears |                           |       | 5 installments in arrears |                           |       | 6 installments in arrears |                           |       | 7 installments in arrears |                           |       | 8 installments in arrears |                           |       | TOTAL      |        |       |            |
|-------------------------|--------------------------|---------------------------|--------|---------------------------|---------------------------|-------|---------------------------|---------------------------|-------|---------------------------|---------------------------|-------|---------------------------|---------------------------|-------|---------------------------|---------------------------|-------|---------------------------|---------------------------|-------|---------------------------|---------------------------|-------|------------|--------|-------|------------|
|                         | Number of loans          | Outstanding Principal Due | %      | Number of loans           | Outstanding Principal Due | %     | Number of loans           | Outstanding Principal Due | %     | Number of loans           | Outstanding Principal Due | %     | Number of loans           | Outstanding Principal Due | %     | Number of loans           | Outstanding Principal Due | %     | Number of loans           | Outstanding Principal Due | %     | Number of loans           | Outstanding Principal Due | %     |            |        |       |            |
| 01/06/2021 - 31/07/2021 | 4,017                    | 11,391,698                | 39.84% | 526                       | 11,423,364                | 54.7% | 81                        | 1,631,726                 | 0.75% | 14                        | 272,171                   | 0.13% | 0                         | 138,088                   | 0.07% | 1                         | 138,088                   | 0.07% | 1                         | 14,305                    | 0.01% | 1                         | 14,305                    | 0.01% | 1          | 14,305 | 0.01% | 34,641,641 |
| 01/06/2021 - 31/08/2021 | 3,889                    | 77,994,986                | 39.72% | 624                       | 12,083,364                | 6.00% | 90                        | 1,793,994                 | 0.87% | 21                        | 307,237                   | 0.15% | 13                        | 242,380                   | 0.12% | 6                         | 87,833                    | 0.04% | 1                         | 14,305                    | 0.01% | 1                         | 14,305                    | 0.01% | 1          | 14,305 | 0.01% | 92,646,702 |
| 01/06/2021 - 30/09/2021 | 3,943                    | 78,735,831                | 39.56% | 599                       | 10,405,074                | 5.23% | 95                        | 1,765,744                 | 0.88% | 16                        | 246,061                   | 0.12% | 6                         | 88,812                    | 0.04% | 6                         | 149,088                   | 0.07% | 4                         | 85,295                    | 0.04% | 1                         | 14,305                    | 0.01% | 1          | 14,305 | 0.01% | 91,465,466 |
| 01/10/2021 - 31/10/2021 | 3,864                    | 76,557,451                | 38.96% | 537                       | 11,265,329                | 5.53% | 71                        | 1,305,141                 | 0.67% | 27                        | 395,131                   | 0.20% | 11                        | 188,703                   | 0.10% | 4                         | 81,450                    | 0.04% | 1                         | 14,305                    | 0.01% | 1                         | 14,305                    | 0.01% | 1          | 14,305 | 0.01% | 89,610,988 |
| 01/11/2021 - 30/11/2021 | 3,794                    | 74,810,626                | 38.52% | 530                       | 10,868,527                | 5.81% | 66                        | 1,130,420                 | 0.58% | 16                        | 294,814                   | 0.15% | 8                         | 186,473                   | 0.10% | 6                         | 89,296                    | 0.04% | 2                         | 28,309                    | 0.01% | 2                         | 37,757                    | 0.02% | 1          | 14,305 | 0.01% | 87,189,883 |
| 01/12/2021 - 31/12/2021 | 3,342                    | 64,662,743                | 33.87% | 489                       | 8,616,183                 | 4.54% | 76                        | 1,471,427                 | 0.74% | 19                        | 298,811                   | 0.15% | 9                         | 169,038                   | 0.09% | 6                         | 115,294                   | 0.06% | 3                         | 42,289                    | 0.02% | 1                         | 14,305                    | 0.01% | 1          | 14,305 | 0.01% | 76,217,683 |
| 01/01/2022 - 31/01/2022 | 3,638                    | 72,591,460                | 38.46% | 535                       | 10,626,469                | 5.62% | 93                        | 1,672,550                 | 0.83% | 22                        | 430,731                   | 0.23% | 11                        | 173,593                   | 0.09% | 4                         | 93,714                    | 0.05% | 4                         | 89,376                    | 0.05% | 2                         | 21,348                    | 0.01% | 1          | 14,305 | 0.01% | 85,719,472 |
| 01/02/2022 - 28/02/2022 | 3,641                    | 70,342,029                | 38.11% | 603                       | 12,424,559                | 6.89% | 101                       | 1,908,027                 | 1.03% | 22                        | 354,475                   | 0.19% | 8                         | 166,091                   | 0.09% | 12                        | 198,468                   | 0.11% | 3                         | 48,516                    | 0.03% | 3                         | 82,240                    | 0.04% | 1          | 14,305 | 0.01% | 86,266,585 |
| 01/03/2022 - 31/03/2022 | 3,459                    | 68,415,148                | 36.27% | 503                       | 10,021,674                | 5.50% | 94                        | 1,815,012                 | 1.00% | 19                        | 331,388                   | 0.18% | 10                        | 179,522                   | 0.10% | 6                         | 87,766                    | 0.05% | 4                         | 69,273                    | 0.04% | 1                         | 14,305                    | 0.01% | 1          | 14,305 | 0.01% | 79,228,913 |
| 01/04/2022 - 30/04/2022 | 3,603                    | 67,365,890                | 37.24% | 698                       | 11,692,298                | 6.44% | 117                       | 2,169,840                 | 1.20% | 32                        | 490,370                   | 0.27% | 10                        | 183,133                   | 0.10% | 11                        | 197,642                   | 0.11% | 5                         | 88,467                    | 0.05% | 3                         | 64,913                    | 0.04% | 1          | 14,305 | 0.01% | 82,139,318 |
| 01/05/2022 - 31/05/2022 | 3,480                    | 68,138,910                | 37.11% | 488                       | 9,561,296                 | 5.36% | 114                       | 2,172,441                 | 1.22% | 38                        | 399,423                   | 0.22% | 10                        | 185,958                   | 0.10% | 8                         | 145,041                   | 0.08% | 10                        | 164,168                   | 0.09% | 3                         | 64,461                    | 0.04% | 1          | 14,305 | 0.01% | 78,763,947 |
| 01/06/2022 - 30/06/2022 | 3,409                    | 64,658,890                | 36.46% | 498                       | 9,951,775                 | 5.46% | 102                       | 1,799,021                 | 1.02% | 29                        | 389,367                   | 0.22% | 13                        | 194,974                   | 0.11% | 14                        | 204,607                   | 0.11% | 3                         | 51,460                    | 0.03% | 3                         | 148,499                   | 0.08% | 1          | 14,305 | 0.01% | 76,389,116 |
| 01/07/2022 - 31/07/2022 | 3,424                    | 64,279,541                | 37.12% | 501                       | 9,313,061                 | 5.38% | 87                        | 1,466,125                 | 0.83% | 34                        | 571,569                   | 0.33% | 12                        | 173,463                   | 0.10% | 9                         | 158,811                   | 0.09% | 5                         | 84,769                    | 0.05% | 5                         | 71,871                    | 0.04% | 1          | 14,305 | 0.01% | 78,189,434 |
| 01/08/2022 - 31/08/2022 | 3,257                    | 63,691,998                | 36.57% | 522                       | 8,827,591                 | 4.81% | 86                        | 1,500,328                 | 0.86% | 44                        | 770,217                   | 0.45% | 18                        | 242,143                   | 0.14% | 6                         | 95,608                    | 0.06% | 7                         | 114,488                   | 0.07% | 2                         | 82,571                    | 0.05% | 1          | 14,305 | 0.01% | 72,964,183 |
| 01/09/2022 - 30/09/2022 | 3,332                    | 61,033,967                | 36.36% | 447                       | 8,515,159                 | 5.07% | 69                        | 1,516,197                 | 0.90% | 39                        | 305,303                   | 0.22% | 13                        | 180,486                   | 0.11% | 7                         | 88,115                    | 0.05% | 6                         | 103,875                   | 0.06% | 8                         | 104,117                   | 0.06% | 1          | 14,305 | 0.01% | 71,887,027 |
| 01/10/2022 - 31/10/2022 | 3,322                    | 60,401,868                | 36.52% | 437                       | 8,183,099                 | 4.95% | 89                        | 1,622,330                 | 0.98% | 19                        | 292,582                   | 0.16% | 18                        | 283,875                   | 0.16% | 6                         | 76,870                    | 0.05% | 6                         | 100,364                   | 0.06% | 8                         | 110,828                   | 0.07% | 1          | 14,305 | 0.01% | 70,914,794 |
| 01/11/2022 - 30/11/2022 | 3,278                    | 59,037,198                | 36.33% | 421                       | 7,819,898                 | 4.91% | 53                        | 1,012,945                 | 0.62% | 27                        | 518,303                   | 0.32% | 17                        | 217,803                   | 0.13% | 6                         | 76,168                    | 0.05% | 6                         | 86,102                    | 0.05% | 5                         | 77,701                    | 0.05% | 1          | 14,305 | 0.01% | 68,826,343 |
| 01/12/2022 - 31/12/2022 | 2,849                    | 50,662,243                | 31.96% | 420                       | 7,542,424                 | 4.75% | 62                        | 1,177,334                 | 0.74% | 62                        | 228,707                   | 0.14% | 7                         | 140,038                   | 0.09% | 5                         | 70,861                    | 0.04% | 5                         | 70,861                    | 0.04% | 5                         | 88,121                    | 0.06% | 1          | 14,305 | 0.01% | 59,982,619 |
| 01/01/2023 - 31/01/2023 | 3,143                    | 50,363,179                | 36.13% | 423                       | 7,763,346                 | 5.01% | 74                        | 1,387,658                 | 0.90% | 25                        | 413,946                   | 0.27% | 6                         | 102,812                   | 0.07% | 2                         | 29,622                    | 0.02% | 5                         | 58,411                    | 0.04% | 6                         | 97,237                    | 0.06% | 1          | 14,305 | 0.01% | 65,762,857 |
| 01/02/2023 - 28/02/2023 | 3,001                    | 49,449,561                | 36.14% | 498                       | 8,920,331                 | 5.72% | 80                        | 1,463,361                 | 0.97% | 29                        | 522,300                   | 0.33% | 11                        | 169,394                   | 0.11% | 1                         | 17,607                    | 0.01% | 2                         | 29,573                    | 0.02% | 8                         | 89,831                    | 0.06% | 1          | 14,305 | 0.01% | 60,617,750 |
| 01/03/2023 - 31/03/2023 | 2,882                    | 50,660,497                | 34.84% | 343                       | 5,993,791                 | 4.12% | 82                        | 1,442,506                 | 0.99% | 25                        | 412,766                   | 0.28% | 15                        | 285,899                   | 0.20% | 5                         | 85,896                    | 0.06% | 2                         | 29,477                    | 0.02% | 1                         | 14,305                    | 0.01% | 58,904,213 |        |       |            |
| 01/04/2023 - 30/04/2023 | 2,912                    | 41,213,912                | 36.39% | 419                       | 7,213,088                 | 4.13% | 53                        | 1,469,898                 | 1.04% | 29                        | 504,809                   | 0.36% | 8                         | 110,999                   | 0.08% | 6                         | 168,818                   | 0.12% | 3                         | 77,446                    | 0.05% | 1                         | 24,107                    | 0.02% | 1          | 14,305 | 0.01% | 60,699,017 |
| 01/05/2023 - 31/05/2023 | 2,811                    | 48,447,028                | 35.74% | 305                       | 5,740,947                 | 4.23% | 63                        | 1,061,553                 | 0.78% | 15                        | 313,566                   | 0.23% | 13                        | 270,386                   | 0.20% | 3                         | 121,480                   | 0.09% | 6                         | 79,656                    | 0.06% | 1                         | 1,984                     | 0.01% | 1          | 14,305 | 0.01% | 56,067,845 |
| 01/06/2023 - 30/06/2023 | 2,640                    | 45,475,439                | 34.91% | 349                       | 6,456,291                 | 4.82% | 51                        | 954,169                   | 0.73% | 23                        | 350,237                   | 0.27% | 10                        | 245,880                   | 0.19% | 3                         | 89,879                    | 0.07% | 5                         | 91,318                    | 0.07% | 3                         | 89,703                    | 0.06% | 1          | 14,305 | 0.01% | 53,472,598 |
| 01/07/2023 - 31/07/2023 | 2,577                    | 43,981,700                | 34.56% | 311                       | 5,510,638                 | 4.61% | 55                        | 1,030,639                 | 1.23% | 13                        | 181,857                   | 0.14% | 10                        | 206,165                   | 0.16% | 3                         | 81,648                    | 0.06% | 3                         | 50,173                    | 0.04% | 3                         | 69,316                    | 0.06% | 1          | 14,305 | 0.01% | 51,638,826 |
| 01/08/2023 - 31/08/2023 | 2,377                    | 40,044,384                | 33.00% | 381                       | 6,004,038                 | 4.95% | 64                        | 1,162,783                 | 0.95% | 26                        | 456,024                   | 0.38% | 7                         | 146,337                   | 0.12% | 7                         | 131,232                   | 0.11% | 3                         | 68,618                    | 0.06% | 2                         | 32,891                    | 0.03% | 1          | 14,305 | 0.01% | 48,008,252 |
| 01/09/2023 - 30/09/2023 | 2,432                    | 40,999,404                | 35.11% | 311                       | 5,262,888                 | 4.26% | 59                        | 1,172,889                 | 1.00% | 11                        | 204,833                   | 0.17% | 11                        | 202,975                   | 0.17% | 6                         | 118,981                   | 0.10% | 2                         | 25,016                    | 0.02% | 1                         | 14,305                    | 0.01% | 48,111,706 |        |       |            |
| 01/10/2023 - 31/10/2023 | 2,325                    | 38,898,344                | 34.34% | 289                       | 4,988,448                 | 4.41% | 72                        | 1,249,862                 | 1.11% | 21                        | 329,069                   | 0.29% | 4                         | 89,371                    | 0.08% | 7                         | 178,507                   | 0.16% | 5                         | 113,520                   | 0.10% | 5                         | 79,497                    | 0.07% | 1          | 14,305 | 0.01% | 45,529,079 |
| 01/11/2023 - 30/11/2023 | 2,215                    | 38,518,844                | 33.84% | 279                       | 4,883,874                 | 4.48% | 78                        | 1,295,267                 | 1.19% | 14                        | 236,636                   | 0.22% | 15                        | 249,433                   | 0.22% | 5                         | 91,927                    | 0.08% | 7                         | 162,569                   | 0.14% | 5                         | 108,010                   | 0.09% | 1          | 14,305 | 0.01% | 43,410,228 |
| 01/12/2023 - 31/12/2023 | 1,822                    | 31,411,026                | 30.04% | 287                       | 4,848,474                 | 4.66% | 86                        | 1,264,247                 | 1.30% | 14                        | 186,659                   | 0.18% | 4                         | 102,502                   | 0.10% | 11                        | 184,665                   | 0.18% | 5                         | 110,014                   | 0.11% | 1                         | 14,305                    | 0.01% | 38,230,094 |        |       |            |
| 01/01/2024 - 31/01/2024 | 2,107                    | 31,983,933                | 34.03% | 279                       | 4,297,535                 | 4.31% | 88                        | 1,198,444                 | 1.20% | 11                        | 138,630                   | 0.16% | 4                         | 45,503                    | 0.06% | 11                        | 236,782                   | 0.24% | 4                         | 59,363                    | 0.06% | 1                         | 14,305                    | 0.01% | 40,200,641 |        |       |            |
| 01/02/2024 - 28/02/2024 | 2,025                    | 32,416,103                | 33.81% | 271                       | 4,443,420                 | 4.63% | 60                        | 961,804                   | 1.00% | 11                        | 218,488                   | 0.23% | 16                        | 243,622                   | 0.26% | 6                         | 85,354                    | 0.09% | 5                         | 103,779                   | 0.13% | 10                        | 198,552                   | 0.20% | 1          | 14,305 | 0.01% | 38,467,969 |
| 01/03/2024 - 31/03/2024 | 1,922                    | 30,959,244                | 33.37% | 221                       | 3,863,762                 | 4.00% | 66                        | 890,291                   | 0.96% | 24                        | 372,647                   | 0.41% | 6                         | 100,549                   | 0.11% | 15                        | 260,800                   | 0.27% | 5                         | 88,661                    | 0.10% | 8                         | 191,995                   | 0.20% | 1          | 14,305 | 0.01% | 36,816,621 |
| 01/04/2024 - 30/04/2024 | 1,849                    | 29,131,217                | 33.41% | 271                       | 3,124,342                 | 1.29% | 70                        | 1,124,342                 | 1.29% | 19                        | 218,711                   | 0.23% | 9                         | 189,439                   | 0.19% | 3                         | 88,141                    | 0.09% | 4                         | 88,412                    | 0.08% | 5                         | 116,659                   | 0.13% | 1          | 14,305 | 0.01% | 34,242,269 |
| 01/05/2024 - 31/05/2024 | 1,704                    | 28,710,520                | 32.25% | 201                       | 3,263,107                 | 3.92% | 35                        | 616,481                   | 0.74% | 27                        | 430,406                   | 0.52% | 12                        | 134,386                   | 0.16% | 4                         | 81,003                    | 0.11% | 3                         | 80,891                    | 0.09% | 8                         | 126,862                   | 0.15% | 1          | 14,305 | 0.01% | 31,307,848 |

| Appoggio annex 12 - default CR |            |         |
|--------------------------------|------------|---------|
| 31/07/2021                     | 410,768.77 | -       |
| 31/08/2021                     | 701,755.04 | 14.304  |
| 30/09/2021                     | 583,536.05 | 99.603  |
| 31/10/2021                     | 798,020.55 | 144.912 |
| 30/11/2021                     | 613,654.56 | 64.114  |

8. Portfolio Performance - Defaulted Receivables

| Collection Period |            | Number Of Loans        |            |             |                       | Outstanding Principal Due as at the Default Date |              |              |                       | Recoveries             |              |              |                       | Current Outstanding Principal Due |            |             |                       |
|-------------------|------------|------------------------|------------|-------------|-----------------------|--|--------------|--------------|-----------------------|------------------------|--------------|--------------|-----------------------|-----------------------------------|------------|-------------|-----------------------|
|                   |            | Overdue Instalment > 8 | Job Damage | Life Damage | Loans in "SOFFERENZA" | Overdue Instalment > 8                           | Job Damage   | Life Damage  | Loans in "SOFFERENZA" | Overdue Instalment > 8 | Job Damage   | Life Damage  | Loans in "SOFFERENZA" | Overdue Instalment > 8            | Job Damage | Life Damage | Loans in "SOFFERENZA" |
| 01/06/2021        | 31/07/2021 | -                      | 12,00      | 18,00       | -                     | -  | 157.537,04   | 349.412,17   | -                     | -                      | 91,00        | 111.074,18   | -                     | -                                 | 157.457,90 | 238.519,50  | -                     |
| 01/08/2021        | 31/08/2021 | -                      | 21,00      | 24,00       | -                     | -  | 306.119,68   | 440.284,88   | -                     | -                      | 18.153,51    | 257.953,21   | -                     | -                                 | 288.230,49 | 182.749,91  | -                     |
| 01/09/2021        | 30/09/2021 | 2,00                   | 28,00      | 31,00       | -                     | 30.334,66  | 374.287,83   | 517.871,16   | -                     | 17,85                  | 69.586,92    | 388.975,27   | -                     | 30.321,82                         | 305.658,74 | 129.243,37  | -                     |
| 01/10/2021        | 31/10/2021 | 3,00                   | 39,00      | 38,00       | -                     | 44.639,57  | 479.942,28   | 662.387,52   | -                     | 22.691,57              | 111.188,89   | 475.057,65   | -                     | 23.436,94                         | 370.548,61 | 187.666,71  | -                     |
| 01/11/2021        | 30/11/2021 | 6,00                   | 45,00      | 40,00       | -                     | 108.096,99                                       | 570.665,41   | 692.222,02   | -                     | 32.350,29              | 215.692,67   | 622.353,76   | -                     | 77.749,49                         | 357.435,54 | 70.258,75   | -                     |
| 01/12/2021        | 31/12/2021 | 9,00                   | 56,00      | 49,00       | -                     | 165.067,20                                       | 729.804,24   | 866.629,55   | -                     | 32.350,29              | 289.686,69   | 667.873,35   | -                     | 134.719,70                        | 442.766,40 | 189.073,55  | -                     |
| 01/01/2022        | 31/01/2022 | 9,00                   | 65,00      | 59,00       | -                     | 165.067,20                                       | 826.385,59   | 1.010.848,56 | -                     | 34.696,29              | 333.805,60   | 763.045,76   | -                     | 133.230,91                        | 495.548,29 | 248.260,01  | -                     |
| 01/02/2022        | 28/02/2022 | 14,00                  | 78,00      | 65,00       | -                     | 253.749,63                                       | 952.085,38   | 1.108.052,68 | -                     | 34.696,29              | 391.997,31   | 981.647,59   | -                     | 221.913,34                        | 563.595,02 | 126.825,22  | -                     |
| 01/03/2022        | 31/03/2022 | 17,00                  | 89,00      | 68,00       | -                     | 307.998,61                                       | 1.039.977,85 | 1.171.318,61 | -                     | 35.343,29              | 522.526,10   | 1.082.989,38 | -                     | 275.686,01                        | 522.192,18 | 88.806,94   | -                     |
| 01/04/2022        | 30/04/2022 | 22,00                  | 108,00     | 74,00       | -                     | 403.313,47                                       | 1.262.330,94 | 1.344.361,97 | -                     | 41.796,48              | 607.016,08   | 1.173.537,47 | -                     | 366.095,79                        | 661.429,74 | 171.257,34  | -                     |
| 01/05/2022        | 31/05/2022 | 26,00                  | 119,00     | 79,00       | -                     | 477.842,99                                       | 1.399.934,60 | 1.455.111,06 | -                     | 62.043,34              | 692.055,12   | 1.274.844,41 | -                     | 421.825,23                        | 715.390,33 | 180.965,42  | -                     |
| 01/06/2022        | 30/06/2022 | 28,00                  | 130,00     | 83,00       | -                     | 509.157,81                                       | 1.525.299,92 | 1.474.160,26 | -                     | 64.446,34              | 739.016,80   | 1.379.178,75 | -                     | 451.325,17                        | 794.494,32 | 95.719,36   | -                     |
| 01/07/2022        | 31/07/2022 | 32,00                  | 136,00     | 90,00       | -                     | 588.771,41                                       | 1.577.450,15 | 1.620.777,58 | -                     | 65.829,34              | 828.456,02   | 1.403.047,12 | -                     | 529.909,44                        | 758.591,52 | 218.580,46  | -                     |
| 01/08/2022        | 31/08/2022 | 34,00                  | 149,00     | 98,00       | -                     | 607.999,07                                       | 1.710.377,63 | 1.794.810,07 | -                     | 101.288,97             | 876.842,42   | 1.439.110,73 | -                     | 514.126,97                        | 844.628,86 | 357.073,72  | -                     |
| 01/09/2022        | 30/09/2022 | 36,00                  | 158,00     | 104,00      | -                     | 647.587,39                                       | 1.821.627,33 | 1.900.209,22 | -                     | 103.540,46             | 943.614,61   | 1.721.274,32 | -                     | 551.943,70                        | 890.751,08 | 180.647,68  | -                     |
| 01/10/2022        | 31/10/2022 | 38,00                  | 169,00     | 113,00      | -                     | 691.230,01                                       | 1.957.359,53 | 2.014.429,19 | -                     | 128.395,76             | 1.076.182,70 | 1.861.584,94 | -                     | 574.764,72                        | 896.229,13 | 155.049,97  | -                     |
| 01/11/2022        | 30/11/2022 | 43,00                  | 175,00     | 123,00      | -                     | 770.864,55                                       | 2.002.328,39 | 2.160.690,46 | -                     | 181.135,03             | 1.148.521,22 | 1.931.666,25 | -                     | 624.061,97                        | 870.678,25 | 230.472,33  | -                     |
| 01/12/2022        | 31/12/2022 | 45,00                  | 186,00     | 128,00      | -                     | 802.215,16                                       | 2.145.307,74 | 2.240.033,29 | -                     | 189.437,72             | 1.235.868,57 | 2.120.869,14 | -                     | 628.753,86                        | 926.176,66 | 120.793,70  | -                     |
| 01/01/2023        | 31/01/2023 | 48,00                  | 196,00     | 133,00      | -                     | 853.048,39                                       | 2.267.316,20 | 2.323.214,23 | -                     | 220.989,25             | 1.364.553,92 | 2.125.771,51 | -                     | 649.403,16                        | 922.426,29 | 198.978,35  | -                     |
| 01/02/2023        | 28/02/2023 | 53,00                  | 209,00     | 143,00      | -                     | 930.765,10                                       | 2.369.917,21 | 2.419.771,04 | -                     | 225.583,54             | 1.461.114,43 | 2.281.282,56 | -                     | 723.513,59                        | 930.527,92 | 140.137,24  | -                     |
| 01/03/2023        | 31/03/2023 | 58,00                  | 214,00     | 147,00      | -                     | 996.357,06                                       | 2.423.503,20 | 2.482.657,23 | -                     | 234.979,58             | 1.570.949,21 | 2.377.332,42 | -                     | 781.083,01                        | 876.825,60 | 106.833,95  | -                     |
| 01/04/2023        | 30/04/2023 | 60,00                  | 222,00     | 153,00      | -                     | 1.032.570,28                                     | 2.493.810,38 | 2.575.917,54 | -                     | 239.063,87             | 1.621.148,42 | 2.427.877,56 | -                     | 814.024,97                        | 899.248,97 | 149.996,72  | -                     |
| 01/05/2023        | 31/05/2023 | 63,00                  | 232,00     | 157,00      | -                     | 1.070.877,74                                     | 2.616.876,63 | 2.646.922,63 | -                     | 276.769,80             | 1.726.953,44 | 2.475.989,82 | -                     | 819.089,85                        | 918.436,38 | 172.733,85  | -                     |
| 01/06/2023        | 30/06/2023 | 66,00                  | 241,00     | 163,00      | -                     | 1.089.270,31                                     | 2.695.768,43 | 2.712.948,61 | -                     | 282.730,45             | 1.877.992,97 | 2.594.290,78 | -                     | 832.619,62                        | 847.877,54 | 120.745,30  | -                     |
| 01/07/2023        | 31/07/2023 | 72,00                  | 246,00     | 169,00      | -                     | 1.211.165,41                                     | 2.765.400,27 | 2.756.483,39 | -                     | 297.459,58             | 2.006.248,08 | 2.637.557,67 | -                     | 943.253,03                        | 791.667,65 | 120.893,11  | -                     |
| 01/08/2023        | 31/08/2023 | 74,00                  | 252,00     | 175,00      | -                     | 1.263.383,80                                     | 2.828.185,32 | 2.837.188,67 | -                     | 320.808,89             | 2.085.783,48 | 2.662.212,89 | -                     | 973.263,28                        | 777.769,24 | 176.865,56  | -                     |
| 01/09/2023        | 30/09/2023 | 76,00                  | 259,00     | 178,00      | -                     | 1.296.188,88                                     | 2.879.532,39 | 2.880.579,06 | -                     | 357.516,82             | 2.162.386,99 | 2.737.364,50 | -                     | 970.687,42                        | 752.431,26 | 145.328,51  | -                     |
| 01/10/2023        | 31/10/2023 | 76,00                  | 262,00     | 182,00      | -                     | 1.296.188,88                                     | 2.916.961,97 | 2.921.565,91 | -                     | 378.523,59             | 2.211.414,37 | 2.771.183,78 | -                     | 951.950,58                        | 742.737,43 | 152.378,16  | -                     |
| 01/11/2023        | 30/11/2023 | 79,00                  | 266,00     | 184,00      | -                     | 1.358.269,87                                     | 2.950.884,59 | 2.968.744,32 | -                     | 392.005,80             | 2.294.966,01 | 2.866.209,74 | -                     | 1.000.655,00                      | 695.011,56 | 104.716,18  | -                     |
| 01/12/2023        | 31/12/2023 | 83,00                  | 274,00     | 190,00      | -                     | 1.433.001,79                                     | 3.033.196,42 | 3.022.320,41 | -                     | 402.986,12             | 2.314.779,58 | 2.952.304,10 | -                     | 1.071.275,72                      | 758.613,65 | 72.236,11   | -                     |
| 01/01/2024        | 31/01/2024 | 87,00                  | 280,00     | 198,00      | -                     | 1.536.145,97                                     | 3.071.160,86 | 3.167.589,97 | -                     | 423.984,73             | 2.424.424,64 | 3.025.132,00 | -                     | 1.148.917,59                      | 689.016,94 | 145.126,72  | -                     |
| 01/02/2024        | 29/02/2024 | 89,00                  | 288,00     | 203,00      | -                     | 1.577.880,11                                     | 3.153.901,76 | 3.232.316,15 | -                     | 455.823,47             | 2.483.480,17 | 3.140.166,37 | -                     | 1.161.591,73                      | 714.380,74 | 95.525,04   | -                     |
| 01/03/2024        | 31/03/2024 | 93,00                  | 293,00     | 208,00      | -                     | 1.637.181,15                                     | 3.192.598,33 | 3.300.959,21 | -                     | 496.575,60             | 2.526.164,63 | 3.168.526,74 | -                     | 1.182.479,48                      | 711.970,09 | 135.812,76  | -                     |
| 01/04/2024        | 30/04/2024 | 98,00                  | 300,00     | 214,00      | -                     | 1.746.609,27                                     | 3.263.125,10 | 3.381.777,06 | -                     | 530.745,32             | 2.558.985,24 | 3.291.427,65 | -                     | 1.259.145,95                      | 751.566,00 | 93.774,34   | -                     |
| 01/05/2024        | 31/05/2024 | 101,00                 | 304,00     | 223,00      | -                     | 1.803.078,70                                     | 3.307.263,55 | 3.540.909,73 | -                     | 541.091,15             | 2.638.972,35 | 3.338.770,33 | -                     | 1.306.464,57                      | 718.479,72 | 205.585,47  | -                     |



12. Purchase termination event

| Collection Period | Delinquency Ratio   |   |                           |         |              | Cumulative Net Default Ratio   |   |                                      |         |              | Cumulative Gross Default Ratio  |   |  |         |              |
|-------------------|---|---|---------------------------|---------|--------------|--|---|--------------------------------------|---------|--------------|---|---|--|---------|--------------|
|                   | Outstanding Principal Due of all Receivables classified as Delinquent Receivables (A) | Outstanding Principal Due of the Collateral Portfolio as of such date (B) | Delinquency Ratio C = A/B | Trigger | Breach (Y/N) | Outstanding Principal Due, as at the last day of the relevant Collection Period of all the Defaulted Receivables (A) | Collateral Portfolio Outstanding Principal Due as at the Issue Date (B) | Cumulative Net Default Ratio C = A/B | Trigger | Breach (Y/N) | Outstanding Principal Due, as at the relevant Default Date of all the Defaulted Receivables (A) | Collateral Portfolio Outstanding Principal Due as at the Issue Date (B) | Cumulative Gross Default Ratio C = A/B | Trigger | Breach (Y/N) |
| 01/06/2021        | 410,768.78  | 203,364,238.51  | 0.20%                     | 4.00%   | N            | 395,977.40   | 208,486,249.96  | 0.19%                                | 4.00%   | N            | 506,949.21  | 208,486,249.96  | 0.24%                                  | 5.00%   | N            |
| 01/08/2021        | 701,755.04  | 200,969,284.83  | 0.35%                     | 4.00%   | N            | 470,980.40   | 208,486,249.96  | 0.23%                                | 4.00%   | N            | 746,404.56  | 208,486,249.96  | 0.36%                                  | 5.00%   | N            |
| 01/09/2021        | 583,539.55  | 198,392,736.59  | 0.29%                     | 4.00%   | N            | 465,223.93   | 208,486,249.96  | 0.22%                                | 4.00%   | N            | 922,493.65  | 208,486,249.96  | 0.44%                                  | 5.00%   | N            |
| 01/10/2021        | 759,020.55  | 195,770,223.78  | 0.39%                     | 4.00%   | N            | 581,652.26   | 208,486,249.96  | 0.28%                                | 4.00%   | N            | 1,186,969.37  | 208,486,249.96  | 0.57%                                  | 5.00%   | N            |
| 01/11/2021        | 613,654.56  | 193,171,447.99  | 0.32%                     | 4.00%   | N            | 505,446.44   | 208,486,249.96  | 0.24%                                | 4.00%   | N            | 1,370,984.42  | 208,486,249.96  | 0.66%                                  | 5.00%   | N            |
| 01/12/2021        | 549,668.84  | 190,376,796.17  | 0.29%                     | 4.00%   | N            | 766,559.65   | 208,486,249.96  | 0.37%                                | 4.00%   | N            | 1,751,500.99  | 208,486,249.96  | 0.84%                                  | 5.00%   | N            |
| 01/01/2022        | 866,759.47  | 187,917,091.07  | 0.46%                     | 4.00%   | N            | 877,039.20   | 208,486,249.96  | 0.42%                                | 4.00%   | N            | 2,002,301.35  | 208,486,249.96  | 0.96%                                  | 5.00%   | N            |
| 01/02/2022        | 849,787.31  | 185,228,596.10  | 0.46%                     | 4.00%   | N            | 912,333.58   | 208,486,249.96  | 0.44%                                | 4.00%   | N            | 2,313,987.69  | 208,486,249.96  | 1.11%                                  | 5.00%   | N            |
| 01/03/2022        | 888,429.20  | 182,237,076.73  | 0.49%                     | 4.00%   | N            | 886,685.12   | 208,486,249.96  | 0.43%                                | 4.00%   | N            | 2,519,295.07  | 208,486,249.96  | 1.21%                                  | 5.00%   | N            |
| 01/04/2022        | 1,023,924.60  | 179,648,481.10  | 0.57%                     | 4.00%   | N            | 1,198,782.87   | 208,486,249.96  | 0.57%                                | 4.00%   | N            | 3,010,006.38  | 208,486,249.96  | 1.44%                                  | 5.00%   | N            |
| 01/05/2022        | 938,648.86  | 176,893,586.65  | 0.53%                     | 4.00%   | N            | 1,318,180.97   | 208,486,249.96  | 0.63%                                | 4.00%   | N            | 3,332,888.65  | 208,486,249.96  | 1.60%                                  | 5.00%   | N            |
| 01/06/2022        | 1,046,888.74  | 174,353,349.68  | 0.60%                     | 4.00%   | N            | 1,341,538.85   | 208,486,249.96  | 0.64%                                | 4.00%   | N            | 3,508,617.99  | 208,486,249.96  | 1.68%                                  | 5.00%   | N            |
| 01/07/2022        | 1,058,500.08  | 171,645,843.15  | 0.62%                     | 4.00%   | N            | 1,507,081.42   | 208,486,249.96  | 0.72%                                | 4.00%   | N            | 3,786,999.14  | 208,486,249.96  | 1.82%                                  | 5.00%   | N            |
| 01/08/2022        | 1,307,924.26  | 169,014,206.92  | 0.77%                     | 4.00%   | N            | 1,716,013.96   | 208,486,249.96  | 0.82%                                | 4.00%   | N            | 4,113,186.77  | 208,486,249.96  | 1.97%                                  | 5.00%   | N            |
| 01/09/2022        | 841,896.39  | 166,400,986.14  | 0.51%                     | 4.00%   | N            | 1,623,526.87   | 208,486,249.96  | 0.78%                                | 4.00%   | N            | 4,369,423.94  | 208,486,249.96  | 2.10%                                  | 5.00%   | N            |
| 01/10/2022        | 814,418.97  | 163,751,072.36  | 0.50%                     | 4.00%   | N            | 1,626,043.81   | 208,486,249.96  | 0.78%                                | 4.00%   | N            | 4,663,018.73  | 208,486,249.96  | 2.24%                                  | 5.00%   | N            |
| 01/11/2022        | 975,191.13  | 160,796,292.13  | 0.61%                     | 4.00%   | N            | 1,725,212.55   | 208,486,249.96  | 0.83%                                | 4.00%   | N            | 4,333,883.40  | 208,486,249.96  | 2.37%                                  | 5.00%   | N            |
| 01/12/2022        | 650,589.19  | 156,983,549.41  | 0.41%                     | 4.00%   | N            | 1,675,724.22   | 208,486,249.96  | 0.80%                                | 4.00%   | N            | 5,187,556.19  | 208,486,249.96  | 2.49%                                  | 5.00%   | N            |
| 01/01/2023        | 700,027.27  | 153,076,087.15  | 0.46%                     | 4.00%   | N            | 1,770,807.80   | 208,486,249.96  | 0.85%                                | 4.00%   | N            | 5,443,578.82  | 208,486,249.96  | 2.61%                                  | 7.00%   | N            |
| 01/02/2023        | 788,646.62  | 148,333,152.62  | 0.53%                     | 4.00%   | N            | 1,794,178.75   | 208,486,249.96  | 0.86%                                | 4.00%   | N            | 5,720,453.35  | 208,486,249.96  | 2.74%                                  | 7.00%   | N            |
| 01/03/2023        | 814,068.36  | 143,596,907.46  | 0.57%                     | 4.00%   | N            | 1,764,742.56   | 208,486,249.96  | 0.85%                                | 4.00%   | N            | 5,902,517.49  | 208,486,249.96  | 2.83%                                  | 7.00%   | N            |
| 01/04/2023        | 822,869.43  | 138,865,120.35  | 0.59%                     | 4.00%   | N            | 1,863,270.66   | 208,486,249.96  | 0.89%                                | 4.00%   | N            | 6,102,298.20  | 208,486,249.96  | 2.93%                                  | 7.00%   | N            |
| 01/05/2023        | 792,082.48  | 133,712,292.05  | 0.59%                     | 4.00%   | N            | 1,910,260.08   | 208,486,249.96  | 0.92%                                | 4.00%   | N            | 6,334,677.00  | 208,486,249.96  | 3.04%                                  | 7.00%   | N            |
| 01/06/2023        | 806,317.33  | 128,475,857.17  | 0.63%                     | 4.00%   | N            | 1,801,242.46   | 208,486,249.96  | 0.86%                                | 4.00%   | N            | 6,497,987.35  | 208,486,249.96  | 3.12%                                  | 7.00%   | N            |
| 01/07/2023        | 588,961.63  | 123,952,514.30  | 0.48%                     | 4.00%   | N            | 1,855,813.79   | 208,486,249.96  | 0.89%                                | 4.00%   | N            | 6,733,049.07  | 208,486,249.96  | 3.23%                                  | 7.00%   | N            |
| 01/08/2023        | 835,101.53  | 119,428,665.55  | 0.70%                     | 4.00%   | N            | 1,927,898.08   | 208,486,249.96  | 0.92%                                | 4.00%   | N            | 6,928,757.79  | 208,486,249.96  | 3.32%                                  | 7.00%   | N            |
| 01/09/2023        | 708,913.59  | 114,895,823.33  | 0.62%                     | 4.00%   | N            | 1,868,447.18   | 208,486,249.96  | 0.90%                                | 4.00%   | N            | 7,056,300.33  | 208,486,249.96  | 3.38%                                  | 7.00%   | N            |
| 01/10/2023        | 769,004.96  | 110,580,798.96  | 0.70%                     | 4.00%   | N            | 1,847,066.17   | 208,486,249.96  | 0.89%                                | 4.00%   | N            | 7,134,716.76  | 208,486,249.96  | 3.42%                                  | 7.00%   | N            |
| 01/11/2023        | 832,522.43  | 106,758,887.53  | 0.78%                     | 4.00%   | N            | 1,800,382.74   | 208,486,249.96  | 0.86%                                | 4.00%   | N            | 7,277,898.78  | 208,486,249.96  | 3.49%                                  | 7.00%   | N            |
| 01/12/2023        | 757,002.55  | 102,663,604.66  | 0.74%                     | 4.00%   | N            | 1,902,107.13   | 208,486,249.96  | 0.91%                                | 4.00%   | N            | 7,488,518.62  | 208,486,249.96  | 3.59%                                  | 7.00%   | N            |
| 01/01/2024        | 811,836.96  | 97,842,025.90   | 0.83%                     | 4.00%   | N            | 1,983,061.25   | 208,486,249.96  | 0.95%                                | 4.00%   | N            | 7,774,896.80  | 208,486,249.96  | 3.73%                                  | 7.00%   | N            |
| 01/02/2024        | 843,796.29  | 93,904,976.58   | 0.90%                     | 4.00%   | N            | 1,971,491.51   | 208,486,249.96  | 0.95%                                | 4.00%   | N            | 7,964,098.02  | 208,486,249.96  | 3.82%                                  | 7.00%   | N            |
| 01/03/2024        | 994,690.99  | 89,654,361.39   | 1.11%                     | 4.00%   | N            | 2,030,262.33   | 208,486,249.96  | 0.97%                                | 4.00%   | N            | 8,130,738.69  | 208,486,249.96  | 3.90%                                  | 7.00%   | N            |
| 01/04/2024        | 588,357.41  | 85,092,195.54   | 0.69%                     | 4.00%   | N            | 2,104,486.29   | 208,486,249.96  | 1.01%                                | 4.00%   | N            | 8,391,511.43  | 208,486,249.96  | 4.02%                                  | 7.00%   | N            |
| 01/05/2024        | 821,718.97  | 80,857,098.14   | 1.02%                     | 4.00%   | N            | 2,230,529.76   | 208,486,249.96  | 1.07%                                | 4.00%   | N            | 8,651,251.88  | 208,486,249.96  | 4.15%                                  | 7.00%   | N            |



### 13. Trigger Events

| Trigger name and description  | Breach (Y/N) | Cure period (Days) |
|---|--------------|--------------------|
| (i) Non-payment of principal<br>the Issuer defaults in the payment of:<br>A) the amount of principal due to the holders of any of the Class of Notes on the Final Maturity Date or on any other date on which the Most Senior Class of Notes are subject to early redemption in full in accordance with the Conditions; or<br>B) the amount of principal due and payable on the Most Senior Class of Notes on a Payment Date; provided that failure to pay any principal amounts on the Most Senior Class of Notes shall not constitute a Trigger Event in case such failure is a consequence of the events listed in Condition 8.12 (Calculation Agent's reports and Issuer's funds in absence of Sub-Servicer's Report);  | N            | 5                  |
| (ii) Non-payment of interest<br>the Issuer defaults in the payment of the amount of interest on a Payment Date, as due and payable on the Senior Notes and the Mezzanine Notes.   | N            | 5                  |
| (iii) Breach of other obligations<br>the Issuer defaults in the performance or observance of any of its obligations under or in respect of the Notes or any of the Transaction Documents to which it is a party in any respect which is material for the interests of the Noteholders (other than any "Non-payment of principal" referred to under (i) above and/or any "Non-payment of interest" referred to under (ii) above) and (except where, in the opinion of the Representative of the Noteholders, such default is not capable of remedy in which case no notice requiring remedy will be required) such default remains unremedied for 30 (thirty) days after the Representative of the Noteholders has given written notice thereof to the Issuer requiring the same to be remedied; | N            | 30                 |
| (iv) Misrepresentation<br>any of the representations and warranties made by the Issuer under any of the Transaction Documents proves to be untrue, incorrect or misleading when made or repeated in any respect which is material for the interests of the Noteholders  | N            | 10                 |
| (v) Insolvency of the Issuer<br>an Insolvency Event occurs with respect to the Issuer   | N            |                    |
| (vi) Unlawfulness<br>it is or will become unlawful for the Issuer to perform or comply with any of its obligations under or in respect of the Notes or any of the Transaction Documents   | N            |                    |
| (vi) Invalid Security<br>any of the security interest created under the Deed of Pledge and the Deed of Charge is for any reason declared null and void by any competent court   | N            |                    |

**Calculation Frequency:**

Please consider that the monitoring period of the above indicated events is the last interest period

**Consequence for Breach:**

the Representative of the Noteholders shall serve a Trigger Notice on the Issuer, after which all payments of principal, interest and other amounts due in respect of the Notes shall be made according to the "Priority of Payments following delivery of a Trigger Notice" and on such dates as the Representative of the Noteholders may determine.

