

ERIDANO III SPV S.r.l.

Investors Report



Securitisation of Performing CQS originated by ViViBanca S.p.A.

Euro 148,900,000 Class A1 Asset Backed Floating Rate Notes due December 2037

Euro 18,100,000 Class A2 Asset Backed Floating Rate Notes due December 2037

Euro 42,000,000 Class B Asset Backed Floating Rate Notes due December 2037

Euro 30,000,000 Class C Asset Backed Fixed Rate and Variable Return Notes due December 2037

Contacts

Eridano III SPV S.r.l.

Via V. Alfieri n. 1 - 31015 CONEGLIANO(TV)

Gobbo Giacomo / Albarelli Paolo

E-mail: eridano3spv@bancafinint.com

Sito: www.securitisation-services.com

Reporting Dates

| | | |
|-------------------|------------------|------------------|
| Collection Period | <i>from</i> | <i>to</i> |
| | 01/08/2024 | 31/08/2024 |
| Interest Period | <i>including</i> | <i>excluding</i> |
| | 28/08/2024 | 30/09/2024 |
| Payment Date | 30/09/2024 | |

This Investors Report is prepared by Banca Finanziaria Internazionale S.p.A. 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 S.p.A. will have no liability for the completeness or accuracy of such information.

1. Transaction overview

Principal Parties

| | |
|-----------------------------------|------------------------|
| Issuer | Eridano III SPV S.r.l. |
| Originator | ViViBanca S.p.A. |
| Servicer | ViViBanca S.p.A. |
| Reporting Entity | Eridano III SPV S.r.l. |
| Back-Up Servicer | Quinservizi S.p.A. |
| Representative of the Noteholders | Banca Finint S.p.A. |
| Calculation Agent | Banca Finint S.p.A. |
| Paying Agent | BNP Paribas SA |
| Corporate Servicer | Banca Finint S.p.A. |
| Account Bank | BNP Paribas SA |
| Hedging Counterparty | Société Générale |

Main definitions

| | |
|------------------------------|--|
| Payment Date | means (i) prior to the delivery of a Trigger Notice or the occurrence of an Issuer Insolvency Event, the 28th calendar day of each month in each year (or, if such day is not a Business Day, the immediately following Business Day), provided that the first Payment Date after the Issue Date fell on 28 September 2021 and that the first Payment Date after the Restructuring Date will fall on 28 May 2024; or (ii) following the delivery of a Trigger Notice or the occurrence of an Issuer Insolvency Event, any such Business Day as determined by the Representative of the Noteholders on which payments are to be made under the Securitisation. |
| Interest Period | means each period from (and including) a Payment Date to (but excluding) the immediately following Payment Date, provided that, (i) with respect to the Class A1 Notes and the Class A2 Notes, the first Interest Period will commence on (and include) the Restructuring Date and end on (but exclude) the immediately following Payment Date, and (ii) with respect to the Class B Notes and the Class C Notes, the first Interest Period commenced on (and included) the Issue Date and ended on (but excluded) the Payment Date falling in September 2021. |
| Business Day | means any day, other than Saturday or Sunday, which is not a public holiday or a bank holiday in Milan, London, Madrid and Paris and on which the real time gross settlement system operated by the Eurosystem (T2) (or any successor thereto) is open for the settlements of payments in Euro. |
| Delinquent Receivables | means the Receivables (other than the Defaulted Receivables) arising from Loans in respect of which there are at least 4 (four) Unpaid Instalments. |
| Defaulted Receivables | means the Receivables arising from Loans: (a) in respect of which there are at least 9 (nine) Unpaid Instalments; or (b) which have been classified as defaulted (in sofferenza) by the Servicer; or (c) in respect of which a Life Damage has occurred and the Servicer has notified the relevant Insurance Company of the occurrence thereof; or (d) in respect of which a Job Damage has occurred and the Servicer has promptly notified the relevant Insurance Company of the occurrence thereof and 3 (three) months have elapsed from the date of notification of the relevant Job Damage without the Servicer having registered a change of Employer or Pension Authority, as the case may be, by the relevant Debtor. |
| Cumulative Net Default Ratio | means the ratio, calculated on each Servicer's Report Date with reference to the immediately preceding Collection End Date, between: (a) the aggregate of the Outstanding Principal, as at the relevant Default Date, of all Receivables which are part of the Aggregate Portfolio on the Restructuring Date and have become Defaulted Receivables from (and including) the Restructuring Date up to (and including) the Collection End Date immediately preceding such Servicer's Report Date, minus the aggregate of the Recoveries made in respect of such Defaulted Receivables from (and including) the relevant Default Date up to (and including) the Collection End Date immediately preceding such Servicer's Report Date; and (b) the aggregate of the Outstanding Principal, as at the Collection End Date immediately preceding the Restructuring Date, of the Receivables comprised in the Aggregate Portfolio on the Restructuring Date. |

2. Notes and Assets description

The Notes

| Classes | Class A1 Notes | Class A2 Notes | Class B Notes | Class C Notes |
|-----------------------------------|-----------------------|-----------------------|----------------------|-------------------------|
| <i>Notional</i> | 148,900,000 | 18,100,000 | 42.000.000 | 30.000.000 |
| <i>Currency</i> | EUR | EUR | EUR | EUR |
| <i>Issue / Restructuring Date</i> | 14 May 2024 | 14 May 2024 | 29 July 2021 | 29 July 2021 |
| <i>Final Maturity Date</i> | December 2037 | December 2037 | December 2037 | December 2037 |
| <i>Listing</i> | Listed | Not Listed | Not Listed | Not Listed |
| <i>ISIN code</i> | IT0005595068 | IT0005595126 | IT0005452237 | IT0005452245 |
| <i>Denomination</i> | 100.000 | 100.000 | 100.000 | 1.000 |
| <i>Indexation</i> | Euribor | Euribor | Euribor | Fixed + Variable Return |
| <i>Margin</i> | 1,40% | 1,40% | 3,00% | 2,00% |
| <i>Payment frequency</i> | Monthly | Monthly | Monthly | Monthly |

The Portfolio

Assignment of one fifth of the salary or pension of one fifth of the salary.

3.1 Class A1 Notes

| Interest Period | | | Before payments | | Accrued | | | | Payments | | After payments | | |
|-----------------|------------|------------|-----------------------|-----------------|---------|---------|------|------------------|--------------|------------|-----------------------|-----------------|-------------|
| | | | Outstanding Principal | Unpaid Interest | Margin | Euribor | Days | Accrued Interest | Principal | Interest | Outstanding Principal | Unpaid Interest | Pool factor |
| 14/05/2024 | 28/05/2024 | 28/05/2024 | 148.900.000,00 | - | 1,40% | 3,856% | 14 | 303.756,00 | 2.319.200,66 | 303.756,00 | 146.580.799,34 | - | 0,98442444 |
| 28/05/2024 | 28/06/2024 | 28/06/2024 | 146.580.799,34 | - | 1,40% | 3,805% | 31 | 656.649,00 | 3.020.798,68 | 656.649,00 | 143.560.000,66 | - | 0,96413700 |
| 28/06/2024 | 29/07/2024 | 29/07/2024 | 143.560.000,66 | - | 1,40% | 3,646% | 31 | 623.891,00 | 2.456.826,20 | 623.891,00 | 141.103.174,46 | - | 0,94763716 |
| 29/07/2024 | 28/08/2024 | 28/08/2024 | 141.103.174,46 | - | 1,40% | 3,598% | 30 | 588.155,00 | 2.978.895,08 | 588.155,00 | 138.124.279,38 | - | 0,92763115 |
| 28/08/2024 | 30/09/2024 | 30/09/2024 | 138.124.279,38 | - | 1,40% | 3,595% | 33 | 632.825,00 | 3.354.409,71 | 632.825,00 | 134.769.869,67 | - | 0,90510322 |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |

3.2 Class A2 Notes

| Interest Period | | Payment Date | Before payments | | Accrued | | | | Payments | | After payments | | |
|-----------------|------------|--------------|-----------------------|-----------------|---------|---------|------|------------------|-----------|-----------|-----------------------|-----------------|-------------|
| | | | Outstanding Principal | Unpaid Interest | Margin | Euribor | Days | Accrued Interest | Principal | Interest | Outstanding Principal | Unpaid Interest | Pool factor |
| 14/05/2024 | 28/05/2024 | 28/05/2024 | 18.100.000,00 | - | 1,40% | 3,856% | 14 | 36.924,00 | - | 36.924,00 | 18.100.000,00 | - | 1,00000000 |
| 28/05/2024 | 28/06/2024 | 28/06/2024 | 18.100.000,00 | - | 1,40% | 3,805% | 31 | 81.088,00 | - | 81.088,00 | 18.100.000,00 | - | 1,00000000 |
| 28/06/2024 | 29/07/2024 | 29/07/2024 | 18.100.000,00 | - | 1,40% | 3,646% | 31 | 78.735,00 | - | 78.735,00 | 18.100.000,00 | - | 1,00000000 |
| 29/07/2024 | 28/08/2024 | 28/08/2024 | 18.100.000,00 | - | 1,40% | 3,598% | 30 | 75.477,00 | - | 75.477,00 | 18.100.000,00 | - | 1,00000000 |
| 28/08/2024 | 30/09/2024 | 30/09/2024 | 18.100.000,00 | - | 1,40% | 3,595% | 33 | 82.898,00 | - | 82.898,00 | 18.100.000,00 | - | 1,00000000 |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |

3.3 Class B Notes

| Interest Period | | | Before payments | | Accrued | | | | Payments | | After payments | | |
|-----------------|------------|------------|-----------------------|-----------------|---------|----------|------|------------------|------------|------------|-----------------------|-----------------|-------------|
| | | | Outstanding Principal | Unpaid Interest | Margin | Euribor* | Days | Accrued Interest | Principal | Interest | Outstanding Principal | Unpaid Interest | Pool factor |
| 29/04/2024 | 28/05/2024 | 28/05/2024 | 33.884.277,33 | - | 3,00% | 3,856% | 29 | 197.400,00 | 941.132,57 | 197.400,00 | 32.943.144,76 | - | 0,78436058 |
| 28/05/2024 | 28/06/2024 | 28/06/2024 | 32.943.144,76 | - | 3,00% | 3,805% | 31 | 193.200,00 | - | 193.200,00 | 32.943.144,76 | - | 0,78436058 |
| 28/06/2024 | 29/07/2024 | 29/07/2024 | 32.943.144,76 | - | 3,00% | 3,646% | 31 | 188.580,00 | - | 188.580,00 | 32.943.144,76 | - | 0,78436058 |
| 29/07/2024 | 28/08/2024 | 28/08/2024 | 32.943.144,76 | - | 3,00% | 3,598% | 30 | 181.020,00 | - | 181.020,00 | 32.943.144,76 | - | 0,78436058 |
| 28/08/2024 | 30/09/2024 | 30/09/2024 | 32.943.144,76 | - | 3,00% | 3,595% | 33 | 199.080,00 | - | 199.080,00 | 32.943.144,76 | - | 0,78436058 |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |

* Please be aware that:

- at the Restructuring Date (14 May 2024), the Outstanding Principal of the Class B Notes has been redeemed for an amount equal to Euro 3.563.635,13
- the applied Euribor for the Interest Period between 29 April 2024 and 14 May 2024 (the Restructuring Date) has been equal to 3,852%

3.4 Class C Notes

| Interest Period | | | Before payments | | Accrued | | | Payments | | | After payments | | |
|-----------------|------------|------------|-----------------------|-----------------|---------|------|------------------|-----------|----------|-----------------|-----------------------|------------------|-------------|
| | | | Outstanding Principal | Unpaid Interest | Margin | Days | Accrued Interest | Principal | Interest | Variable Return | Outstanding Principal | Unpaid Interest* | Pool factor |
| 29/04/2024 | 28/05/2024 | 28/05/2024 | 21.165.515,14 | 1.058.100,00 | 2,00% | 29 | 35.400,00 | - | - | - | 21.165.515,14 | 1.093.500,00 | 0,70551717 |
| 28/05/2024 | 28/06/2024 | 28/06/2024 | 21.165.515,14 | 1.093.500,00 | 2,00% | 31 | 36.600,00 | - | - | - | 21.165.515,14 | 1.130.100,00 | 0,70551717 |
| 28/06/2024 | 29/07/2024 | 29/07/2024 | 21.165.515,14 | 1.130.100,00 | 2,00% | 31 | 36.600,00 | - | - | - | 21.165.515,14 | 1.166.700,00 | 0,70551717 |
| 29/07/2024 | 28/08/2024 | 28/08/2024 | 21.165.515,14 | 1.166.700,00 | 2,00% | 30 | 35.400,00 | - | - | - | 21.165.515,14 | 1.202.100,00 | 0,70551717 |
| 28/08/2024 | 30/09/2024 | 30/09/2024 | 21.165.515,14 | 1.202.100,00 | 2,00% | 33 | 38.700,00 | - | - | - | 21.165.515,14 | 1.240.800,00 | 0,70551717 |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |

* Please be aware that at the Restructuring Date (14 May 2024), the Outstanding Principal of the Class C Notes has been redeemed for an amount equal to Euro 1.527.272,20

* It is understood that, according to the Transaction Documents and in particular as stated in the Prospectus (cfr. Limited Recourse), the following provisions applies to the Unpaid Interest:

- it is agreed that (A) the limited recourse nature of the obligations under the Notes or any Transaction Document produces the effect of a contratto aleatorio and the consequences thereof are accepted, including but not limited to the provisions of article 1469 of the Italian civil code, and (B) the Issuer Creditors will have an existing claim against the Issuer only in respect of the Issuer Available Funds which may be applied for the relevant purpose as at the relevant date and will not have any claim, by operation of law or otherwise, against, or recourse to, the Issuer's other assets or its contributed capital;

- all payments to be made by the Issuer to each Issuer Creditor, whether under any Transaction Document to which such Issuer Creditor is a party or otherwise, will be made by the Issuer solely on the Payment Dates from the Issuer Available Funds, except as permitted in the Transaction Documents.

4. Collections and Recoveries

| Collection Period | | Instalments | | Prepayments | | Recoveries | | Default interest/penalties | Payment under the Transfer and Servicing Agreement | Payment under the Warrantty and Indemnity Agreement | Total proceeds | Receivables purchased by the originator | Total Collections and Recoveries |
|-------------------|------------|--------------|------------|--------------|----------|------------|----------|----------------------------|--|---|---------------------|---|----------------------------------|
| | | Principal | Interest | Principal | Interest | Principal | Interest | | | | | | |
| 01/04/2024 | 30/04/2024 | 1.738.750,97 | 895.281,78 | 1.092.139,91 | - | 321.850,48 | - | - | - | - | 4.048.023,14 | - | 4.048.023,14 |
| 01/05/2024 | 31/05/2024 | 1.777.247,69 | 923.630,17 | 1.050.420,38 | - | 44.633,64 | - | - | - | - | 3.795.931,88 | - | 3.795.931,88 |
| 01/06/2024 | 30/06/2024 | 1.599.008,82 | 964.790,49 | 692.831,54 | - | 46.636,91 | - | - | - | - | 3.303.267,76 | - | 3.303.267,76 |
| 01/07/2024 | 31/07/2024 | 1.950.336,75 | 649.508,17 | 1.122.576,17 | - | 24.465,63 | - | - | - | - | 3.746.886,72 | - | 3.746.886,72 |
| 01/08/2024 | 31/08/2024 | 1.533.728,75 | 996.393,27 | 1.639.620,80 | - | 22.996,02 | - | - | - | - | 4.192.738,84 | - | 4.192.738,84 |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |
| | | | | | | | | | | | | | |

* Please be aware that the figures for the Collection Period between 01/04/2024 and 30/04/2024 do not take into account the effect of the Restructuring occurred on May 14, 2024.

5. Issuer Available Funds

| Collection Period | | Collections received or recovered by the Issuer in respect of the Aggregate Portfolio | Any other amount received by the Issuer in respect of the Aggregate Portfolio (including any adjustment of the Purchase Price, any proceeds deriving from the repurchase by the Seller of the Receivables and the proceeds deriving from any Limited Recourse Loan advanced or indemnity paid by the Seller, but excluding in any case (i) any collection to be returned to the Seller, and (ii) any collection erroneously transferred to be returned to the Servicer) | All amounts payable to the Issuer under or in relation to the Hedging Agreement | Any early termination amount received from the Hedging Counterparty in excess of the amount required and applied by the Issuer to enter into one or more replacement hedging agreements, and (ii) any Replacement Hedging Premium received from a replacement Hedging Counterparty in excess of the amount required and applied to pay the outgoing Hedging Counterparty | All amounts on account of interest, premium or other profit received from any Eligible Investments | Cash Reserve Amount as at the immediately preceding Payment Date | All amounts of interest accrued (net of any withholding or expenses, if due) and paid on the Collection Account, the Cash Reserve Account and the Payments Account | Any amount credited to the Collection Account pursuant to item (xviii) (eighteenth) of the Pre-Acceleration Priority of Payments on any preceding Payment Date | Any amount credited to the Collection Account pursuant to item (xxi) (twenty-first) of the Pre-Acceleration Priority of Payments or (xvi) (sixteenth) of the Post-Acceleration Priority of Payments (as the case may be) on any preceding Payment Date | Proceeds deriving from the sale, if any, of the Aggregate Portfolio following the delivery of a Trigger Notice or the occurrence of an Issuer Insolvency Event or in case of early redemption of the Notes | Issuer Available Funds relating to the immediately preceding Payment Date, not applied in full due to the failure of the Servicer to deliver the Servicer's Report | Any other amount received by the Issuer from any Transaction Party | Any amounts paid by Vivibanca, as Class A2 Noteholders, provided that this item of the Issuer Available Funds shall be applied exclusively towards payment of item (v) of the applicable Priority of Payments | Issuer Available Funds | |
|-------------------|------------|---|---|---|--|--|--|--|--|--|--|--|--|---|------------------------|--------------|
| 01/04/2024 | 30/04/2024 | 3.690.343,14 | - | - | - | - | 4.137.611,72 | 23.753,48 | - | - | - | - | - | - | - | 7.851.708,34 |
| 01/05/2024 | 31/05/2024 | 3.795.931,88 | - | - | - | - | 4.032.775,13 | 24.323,52 | - | - | - | - | - | - | - | 7.853.030,53 |
| 01/06/2024 | 30/06/2024 | 3.303.267,76 | - | - | - | - | 3.879.824,56 | 19.416,68 | - | - | - | - | - | - | - | 7.202.509,00 |
| 01/07/2024 | 31/07/2024 | 3.746.886,72 | - | - | - | - | 3.827.208,83 | 20.476,16 | - | - | - | - | - | - | - | 7.594.571,71 |
| 01/08/2024 | 31/08/2024 | 4.192.738,84 | - | - | - | - | 3.757.517,82 | 21.575,95 | - | - | - | - | - | - | - | 7.971.832,61 |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | |

6.1 Pre-Acceleration Priority of Payments

| Payment Date | Expenses | Retention Amount | Cost, Fee and Expenses to the Representative of the Noteholders | Fees, costs, expenses paid by Servicer, Back-Up Servicer, Corporate Servicer, Structing Account Bank, Calculation Agent, Paying Agent | Amounts (if any) due and payable to the Hedging Counterparty | Interest on the Class A1 Notes | If no Class A2 Notes Interest Subordination Event has occurred, Interest on the Class A2 Notes | If no Class B Notes Interest Subordination Event has occurred, Interest on the Class B Notes | Cash Reserve Amount | Class A1 Principal Payment Amount | If a Class A2 Notes Interest Subordination Event has occurred, Interest on the Class A2 Notes | Upon repayment in full of the Class A1 Notes, the Class A2 Principal Payment Amount | Any Subordinated Hedging Amounts due and payable to the Hedging Counterparty | Any indemnities due and payable to the Arrangers and the Class A1 Notes Subscribers (other than WVBanca) | Any other amount due and payable by the Issuer under the Transaction Documents | If a Class B Notes Interest Subordination Event has occurred, Interest on the Class B Notes | Upon repayment in full of the Class A1 Notes and the Class A2 Notes, the Class B First Principal Payment Amount | If a Cash Trapping Condition is met in respect of such payment Date, to credit any remaining Issuer Available Funds to the Collection Account | Class B Second Principal Payment Amount | Interest on the Class C Notes | Upon repayment in full of the Class A1 Notes, the Class A2 Notes and the Class B Notes, the Class C Principal Payment Amount (up to an amount not lower than Euro 1,000 credited to the Collection Account, except for the Cancellation Date) | Class C Variable Return (if any) | Residual balance of the Payment Account |
|--------------|-----------|------------------|---|---|--|--------------------------------|--|--|---------------------|-----------------------------------|---|---|--|--|--|---|---|---|---|-------------------------------|---|----------------------------------|---|
| 28/05/2024 | 6.891,60 | - | 495,75 | 13.332,63 | - | 303.756,00 | 36.924,00 | 197.400,00 | 4.032.775,13 | 2.319.200,66 | - | - | - | - | - | - | - | - | 941.132,57 | - | - | - | - |
| 28/06/2024 | 7.955,00 | - | 495,74 | 13.019,55 | - | 656.649,00 | 61.068,00 | 193.200,00 | 3.679.824,36 | 3.020.796,66 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 29/07/2024 | 10.074,80 | - | 495,74 | 16.697,43 | - | 823.891,00 | 78.735,00 | 198.580,00 | 3.827.208,83 | 2.456.826,20 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 28/08/2024 | 45,00 | - | 495,74 | 12.966,07 | - | 588.155,00 | 75.477,00 | 181.020,00 | 3.757.517,82 | 2.978.895,08 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| 30/09/2024 | 25,00 | - | 495,74 | 16.499,12 | - | 632.825,00 | 82.898,00 | 199.080,00 | 3.685.600,04 | 3.354.409,71 | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |

6.2 Post-Acceleration Priority of Payments

Not Applicable

| Payment Date | Expenses | Retention Amount | Cost, Fee and Expenses to the Representative of the Noteholders | Fees, costs, expenses paid by Servicer, Back-Up Servicer, Corporate Servicer, Stichting Corporate Services Provider, Account Bank, Calculation Agent, Paying Agent | Amounts (if any) due and payable to the Hedging Counterparty | Interest on the Class A1 Notes | Principal Amount Outstanding of the Class A1 Notes | Interest on the Class A2 Notes | Subject to the full redemption of Class A1 Notes, the Principal Amount Outstanding of the Class A2 Notes | Any Subordinated Hedging Amounts due and payable to the Hedging Counterparty | Any indemnities due and payable to the Arrangers and the Class A1 Notes Subscribers (other than VIViBanca) | Any other amount due and payable by the Issuer under the Transaction Documents | Interest on the Class B Notes | Upon repayment in full of the Class A1 Notes and the Class A2 Notes, the Principal Amount Outstanding of the Class B Notes | Interest on the Class C Notes | Upon repayment in full of the Class A1 Notes, the Class A2 Notes and the Class B Notes, the Class C Principal Payment Amount (up to an amount not lower than Euro 1,000 credited to the Collection Account, except for the Cancellation Date) | Class C Variable Return (if any) | Residual balance of the Payment Account |
|--------------|----------|------------------|---|--|--|--------------------------------|--|--------------------------------|--|--|--|--|-------------------------------|--|-------------------------------|---|----------------------------------|---|
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | |

7. Cash Reserve Required Amount

| Payment Date | After the Restructuring Date | | Cash Reserve Required Amount |
|--------------|--|--|------------------------------|
| | an amount equal to the higher of | | |
| | 2.25% of the Outstanding Principal of the Aggregate Portfolio at the Collection End Date immediately preceding such Payment Date | 50% of the amount equal to 4,137,611.72 (Cash Reserve at the Restructuring Date) | |
| 28/05/2024 | 4.032.775,13 | 2.068.805,86 | 4.032.775,13 |
| 28/06/2024 | 3.879.824,56 | 2.068.805,86 | 3.879.824,56 |
| 29/07/2024 | 3.827.208,83 | 2.068.805,86 | 3.827.208,83 |
| 28/08/2024 | 3.757.517,82 | 2.068.805,86 | 3.757.517,82 |
| 30/09/2024 | 3.685.600,04 | 2.068.805,86 | 3.685.600,04 |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |

* Please be aware that the figures for the Collection Period between 01/04/2024 and 30/04/2024 do not take into account the effect of the Restructuring occurred on May 14, 2024.

8. Swap and Additional Class A2 Notes Subscriber Undertaking

| Payment Date | Notional | Floating Rate | Day Count Fraction | CAP | | FLOOR | | Undertakings of VIVIBanca (as Class A2 Notes Subscriber) | | |
|--------------|----------------|---------------|--------------------|--------|---------|--------|---------|---|--|---------------------------|
| | | | | Rate | Payment | Rate | Payment | Sum of the Principal Amount Outstanding of the Class A1 Notes, the Class A2 Notes and the Class B Notes as at the beginning of the relevant Interest Period | the lower of (i) 0.50%; (ii) the difference, if positive, between 2% and the Euribor determined for the relevant Interest Period ending on such Payment Date | Amount paid to the Issuer |
| 28/05/2024 | 200.884.277,00 | 3,882% | 0,038889 | 5,000% | - | 2,000% | - | 200.884.277,33 | 0,000% | - |
| 28/06/2024 | 199.110.608,95 | 3,805% | 0,086111 | 5,000% | - | 2,000% | - | 197.623.944,10 | 0,000% | - |
| 29/07/2024 | 197.327.349,06 | 3,646% | 0,086111 | 5,000% | - | 2,000% | - | 194.603.145,42 | 0,000% | - |
| 28/08/2024 | 195.534.755,00 | 3,598% | 0,083333 | 5,000% | - | 2,000% | - | 192.146.319,22 | 0,000% | - |
| 30/09/2024 | 193.733.856,00 | 3,595% | 0,091667 | 5,000% | - | 2,000% | - | 189.167.424,14 | 0,000% | - |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |

9. Collateral Portfolio

| Collection Period | | Collateral Receivables (excluding Defaulted Receivables) | | | | |
|-------------------|------------|--|--|--|--------------------------------|-----------------------|
| | | Outstanding Principal not yet due (A) | Principal Instalments due and unpaid (B) | Outstanding Principal Due (C) =(A) + (B) | Unpaid Interest Instalment (D) | Total (E) = (C) + (D) |
| 01/04/2024 | 30/04/2024 | 174.666.647,11 | 184.942,75 | 174.851.589,86 | 55.931,14 | 174.907.521,00 |
| 01/05/2024 | 31/05/2024 | 170.806.912,96 | 180.539,41 | 170.987.452,37 | 53.969,15 | 171.041.421,52 |
| 01/06/2024 | 30/06/2024 | 168.196.991,08 | 196.198,35 | 168.393.189,43 | 62.058,38 | 168.455.247,81 |
| 01/07/2024 | 31/07/2024 | 164.759.317,79 | 162.234,19 | 164.921.551,98 | 45.876,29 | 164.967.428,27 |
| 01/08/2024 | 31/08/2024 | 161.658.833,91 | 232.769,31 | 161.891.603,22 | 80.431,24 | 161.972.034,46 |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |

* Please be aware that the figures for the Collection Period between 01/04/2024 and 30/04/2024 do not take into account the effect of the Restructuring occurred on May 14, 2024.

10.1 Portfolio performance - Arrears and Delinquent Receivables

| Collection Period | | Number of loans in arrears | | | | | | | | Outstanding Principal in arrears | | | | | | | |
|-------------------|------------|----------------------------|---------------|---------------|---------------|---------------|---------------|---------------|-------|----------------------------------|---------------|---------------|---------------|---------------|---------------|---------------|--------------|
| | | 1 instalment | 2 instalments | 3 instalments | 4 instalments | 5 instalments | 6 instalments | 7 instalments | TOTAL | 1 instalment | 2 instalments | 3 instalments | 4 instalments | 5 instalments | 6 instalments | 7 instalments | TOTAL |
| 01/04/2024 | 30/04/2024 | 69 | 34 | 11 | 5 | 7 | 1 | - | 127 | 1.109.273,07 | 592.787,79 | 153.766,11 | 89.361,75 | 113.693,03 | 21.629,73 | - | 2.080.511,48 |
| 01/05/2024 | 31/05/2024 | 75 | 25 | 12 | 6 | 5 | 4 | - | 127 | 1.070.309,05 | 474.873,21 | 180.298,12 | 91.150,31 | 106.572,48 | 77.156,57 | - | 2.000.359,74 |
| 01/06/2024 | 30/06/2024 | 86 | 29 | 8 | 6 | 5 | 3 | 1 | 138 | 1.235.781,81 | 473.211,17 | 96.541,04 | 117.185,28 | 112.310,91 | 54.123,54 | 16.966,33 | 2.106.120,08 |
| 01/07/2024 | 31/07/2024 | 40 | 7 | 15 | 7 | 4 | 2 | 2 | 77 | 451.318,59 | 73.643,25 | 241.866,95 | 83.592,11 | 99.692,28 | 51.865,54 | 32.938,38 | 1.034.917,10 |
| 01/08/2024 | 31/08/2024 | 83 | 29 | 4 | 15 | 5 | 4 | - | 140 | 1.282.721,34 | 303.061,50 | 38.982,78 | 248.624,27 | 69.422,41 | 97.076,52 | - | 2.039.888,82 |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | |

* Please be aware that the figures for the Collection Period between 01/04/2024 and 30/04/2024 do not take into account the effect of the Restructuring occurred on May 14, 2024.

10.2 Portfolio Performance - Defaults

| Collection Period | | Number Of Loans | | | | Outstanding Principal | | | | | |
|-------------------|------------|-------------------------|-----------------------|-------------|------------|-----------------------|-------------------------|-----------------------|-------------|------------|---------------------|
| | | Overdue Instalment >= 8 | Loans in "Sofferenza" | Life Damage | Job Damage | TOTAL | Overdue Instalment >= 8 | Loans in "Sofferenza" | Life Damage | Job Damage | TOTAL |
| 01/04/2024 | 30/04/2024 | 2 | - | 10 | 18 | 30 | 21.584,50 | - | 131.701,03 | 311.873,06 | 465.158,59 |
| 01/05/2024 | 31/05/2024 | 6 | - | 26 | 58 | 90 | 61.828,98 | - | 319.632,42 | 843.646,74 | 1.225.108,14 |
| 01/06/2024 | 30/06/2024 | - | - | 5 | 40 | 45 | - | - | 84.944,22 | 473.011,53 | 557.955,75 |
| 01/07/2024 | 31/07/2024 | 12 | - | 17 | 46 | 75 | 80.914,70 | - | 156.421,72 | 554.425,40 | 791.761,82 |
| 01/08/2024 | 31/08/2024 | 4 | - | 7 | 19 | 30 | 74.052,29 | - | 89.597,88 | 245.967,31 | 409.617,48 |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |

| Collection Period | | Cumulative Number Of Loans | | | | Cumulative Outstanding Principal | | | | | |
|-------------------|------------|----------------------------|-----------------------|-------------|------------|----------------------------------|-------------------------|-----------------------|--------------|--------------|---------------------|
| | | Overdue Instalment >= 8 | Loans in "Sofferenza" | Life Damage | Job Damage | TOTAL | Overdue Instalment >= 8 | Loans in "Sofferenza" | Life Damage | Job Damage | TOTAL |
| 01/04/2024 | 30/04/2024 | 46 | - | 192 | 544 | 782 | 531.485,16 | - | 2.905.351,53 | 6.371.295,57 | 9.808.132,26 |
| 01/05/2024 | 31/05/2024 | 8 | - | 36 | 76 | 120 | 83.413,48 | - | 385.539,95 | 1.040.830,99 | 1.509.784,42 |
| 01/06/2024 | 30/06/2024 | 8 | - | 41 | 116 | 165 | 81.468,96 | - | 453.929,38 | 1.279.099,51 | 1.814.497,85 |
| 01/07/2024 | 31/07/2024 | 20 | - | 58 | 162 | 240 | 130.608,74 | - | 523.748,84 | 1.551.634,92 | 2.205.992,50 |
| 01/08/2024 | 31/08/2024 | 24 | - | 65 | 181 | 270 | 207.021,05 | - | 517.239,16 | 1.410.895,85 | 2.135.156,06 |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |

* Please be aware that the figures for the Collection Period between 01/04/2024 and 30/04/2024 do not take into account the effect of the Restructuring occurred on May 14, 2024.

11. Recoveries on Defaulted Loans

| Collection Period | | <i>Cumulative Outstanding Principal Recoveries</i> | | | | |
|-------------------|------------|--|-----------------------|--------------|--------------|---------------------|
| | | Overdue Instalment >= 8 | Loans in "Sofferenza" | Life Damage | Job Damage | TOTAL |
| 01/04/2024 | 30/04/2024 | 226.832,82 | - | 2.279.932,01 | 2.918.507,21 | 5.425.272,03 |
| 01/05/2024 | 31/05/2024 | 1.128,00 | - | 7.631,12 | 51.830,34 | 60.589,46 |
| 01/06/2024 | 30/06/2024 | 399,45 | - | 1.245,65 | 107.871,75 | 109.516,84 |
| 01/07/2024 | 31/07/2024 | 2.295,04 | - | 8,68 | 124.448,87 | 126.752,59 |
| 01/08/2024 | 31/08/2024 | - 9.623,58 | - | 15.063,23 | 216.873,31 | 222.312,96 |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |

* Please be aware that the figures for the Collection Period between 01/04/2024 and 30/04/2024 do not take into account the effect of the Restructuring occurred on May 14, 2024.

12. Servicing Fees - APP

| Collection Period | | Servicing fees | | | | APP | | | | |
|-------------------|------------|---|---|---------------------------------------|------------------------------|---|--|--|--------------------------------|--|
| | | % Servicing fees on Performing and Delinquent Receivables | % Servicing fees on Default Receivables | Servicing fee for monitory activities | TOTAL SEERVICING FEES | Future rediscount of the Additional paid by Class B and Class C | Montly competences of the Additional paid by Class B | Any Class B Second Principal Payment Amount paid | Net Additional paid by Class B | Montly competences of the Additional paid by Class C |
| 01/04/2024 | 30/04/2024 | 3.726,17 | 392,66 | 2.541,67 | 6.660,50 | 13.642.985,09 | 285.204,81 | 941.132,57 | - 655.927,76 | 126.757,69 |
| 01/05/2024 | 31/05/2024 | 3.751,30 | 54,45 | 2.541,67 | 6.347,42 | 12.739.981,77 | 289.158,87 | - | 289.158,87 | 128.515,06 |
| 01/06/2024 | 30/06/2024 | 3.256,63 | 56,90 | 2.541,67 | 5.855,19 | 12.358.003,99 | 264.446,16 | - | 264.446,16 | 117.531,62 |
| 01/07/2024 | 31/07/2024 | 3.722,42 | 29,85 | 2.541,67 | 6.293,94 | 12.062.507,38 | 204.574,58 | - | 204.574,58 | 90.922,03 |
| 01/08/2024 | 31/08/2024 | 4.169,74 | 28,06 | 2.541,67 | 6.739,46 | 11.675.433,75 | 267.974,05 | - | 267.974,05 | 119.099,58 |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |

13.1 Description of Collateral Aggregate Portfolio at Collection Date

| Outstanding Principal | | Current Period | |
|-----------------------|-----------------|-----------------------|--------------|
| RANGE (Euro) | Number of Loans | Outstanding Principal | Average Size |
| 01) <= 15000 | 5.229 | 50.144.912 | 9.590 |
| 02) 15000 - 25000 | 4.161 | 80.828.270 | 19.425 |
| 03) 25000 - 35000 | 959 | 27.072.507 | 28.230 |
| 04) 35000 - 45000 | 99 | 3.891.019 | 39.303 |
| 05) > 45000 | 36 | 1.867.739 | 51.882 |
| Total | 10.484 | 163.804.446 | |

| Residual Life | | Current Period | |
|------------------|-----------------|-----------------------|--------------|
| RANGE (Years) | Number of Loans | Outstanding Principal | Average Size |
| 01) <2 YEARS | 196 | 797.488 | 4.069 |
| 02) 2 - 4 YEARS | 689 | 4.990.706 | 7.243 |
| 03) 4 - 6 YEARS | 956 | 11.327.067 | 11.848 |
| 04) 6 - 8 YEARS | 8.264 | 139.707.519 | 16.906 |
| 05) 8 - 10 YEARS | 379 | 6.981.667 | 18.421 |
| Total | 10.484 | 163.804.446 | |

| Region of the Administration / Employer | | Current Period | |
|---|-----------------|-----------------------|--------------|
| REGION | Number of Loans | Outstanding Principal | Average Size |
| Northern Italy and Central Italy | 9.572 | 147.606.590 | 15.421 |
| EMILIA ROMAGNA | 309 | 4.395.465 | 14.225 |
| FRIULI-VENEZIA GIULIA | 39 | 529.074 | 13.566 |
| LAZIO | 7.279 | 115.472.963 | 15.864 |
| LIGURIA | 44 | 628.604 | 14.286 |
| LOMBARDIA | 829 | 11.441.792 | 13.802 |
| MARCHE | 61 | 967.726 | 15.864 |
| PIEMONTE | 442 | 6.470.134 | 14.638 |
| TOSCANA | 199 | 2.848.520 | 14.314 |
| TRENTINO-ALTO ADIGE | 52 | 678.376 | 13.046 |
| UMBRIA | 39 | 572.976 | 14.692 |
| VALLE D'AOSTA | 8 | 167.174 | 20.897 |
| VENETO | 271 | 3.433.786 | 12.671 |
| Southern Italy | 912 | 16.197.856 | 17.761 |
| ABRUZZO | 157 | 3.301.203 | 21.027 |
| BASILICATA | 19 | 342.166 | 18.009 |
| CALABRIA | 97 | 1.699.611 | 17.522 |
| CAMPANIA | 173 | 2.556.620 | 14.778 |
| MOLISE | 1 | 22.361 | 22.361 |
| PUGLIA | 207 | 3.482.105 | 16.822 |
| SARDEGNA | 100 | 1.901.780 | 19.018 |
| SICILIA | 158 | 2.892.011 | 18.304 |
| Total | 10.484 | 163.804.446 | |

| Type of Loan | | Current Period | |
|--------------|-----------------|-----------------------|--------------|
| CATEGORY | Number of Loans | Outstanding Principal | Average Size |
| CQS | 4.686 | 77.747.868 | 16.592 |
| CQP | 5.798 | 86.056.578 | 14.842 |
| DEL | - | - | - |
| Total | 10.484 | 163.804.446 | |

| Delinquent Loan | | Current Period | |
|------------------------|-----------------|-----------------------|--------------|
| DELINQUENT INSTALMENTS | Number of Loans | Outstanding Principal | Average Size |
| PERFORMING | 10.460 | 163.389.323 | 15.620 |
| 4 | 15 | 248.624 | 16.575 |
| 5 | 5 | 69.422 | 13.884 |
| 6 | 4 | 97.077 | 24.269 |
| 7 | - | - | - |
| Total | 10.484 | 163.804.446 | |

13.2 Description of Collateral Aggregate Portfolio at Collection Date

| Insurance Company (Life Insurance) | Current Period | | |
|---|-----------------|-----------------------|--------------|
| INSURANCE COMPANY | Number of Loans | Outstanding Principal | Average Size |
| AFI ESCA S.A. | 2.243 | 34.505.988 | 15.384 |
| AXA FRANCE VIE SA | 610 | 8.509.692 | 13.950 |
| CARDIF ASSURANCE VIE S.A. | 844 | 14.074.308 | 16.676 |
| CNP VITA ASSICURAZIONE SPA | 2.589 | 35.713.780 | 13.794 |
| CREDIT LIFE AG | 224 | 3.549.340 | 15.845 |
| HDI ASSICURAZIONI SPA VITA | 667 | 14.488.450 | 21.722 |
| IPTIQ LIFE S.A. | 522 | 8.700.368 | 16.667 |
| METLIFE (CBP) | 364 | 5.972.376 | 16.408 |
| METLIFE EUROPE D.A.C. RAPPRESENTANZA GENERALE PER | 6 | 63.044 | 10.507 |
| METLIFE EUROPE D.A.C. FLAT RAPPRESENTANZA GENERALE ITALIA | 4 | 136.392 | 34.098 |
| NET INSURANCE LIFE SPA | 1.462 | 23.332.812 | 15.960 |
| OLD CF LIFE COMPAGNIA DI ASSIC URAZIONI VITA S.P.A. | 719 | 10.384.275 | 14.443 |
| OLD GENERTELLIFE SPA | 213 | 4.103.138 | 19.264 |
| SWISS LIFE (LUXEMBOURG) S.A. | 17 | 270.485 | 15.911 |
| Total | 10484 | 163.804.446 | |

| Insurance Company (Credit Insurance) | Current Period | | |
|---|-----------------|-----------------------|--------------|
| INSURANCE COMPANY | Number of Loans | Outstanding Principal | Average Size |
| N/a - Pensioner | 5.798 | 86.056.578 | 14.842 |
| AXA FRANCE IARD SA | 518 | 6.839.884 | 13.204 |
| CARDIF ASSURANCES RISQUES DIVE RS | 844 | 14.074.308 | 16.676 |
| GREAT AMERICAN INTERNATIONAL INSURANCE LIMITED (GAIL) | 354 | 5.516.329 | 15.583 |
| HDI ASSICURAZIONI SPA IMPIEGO | 667 | 14.488.450 | 21.722 |
| NET INSURANCE SPA | 1.272 | 20.599.299 | 16.194 |
| OLD CF ASSICURAZIONI S.P.A. | 689 | 9.994.607 | 14.506 |
| OLD GENERTEL SPA | 148 | 3.019.080 | 20.399 |
| RHEINLAND VERSICHERUNG AG | 194 | 3.215.911 | 16.577 |
| Total | 10.484 | 163.804.446 | |

| Administration / Employer | Current Period | | |
|---------------------------|-----------------|-----------------------|--------------|
| ADMINISTRATION | Number of Loans | Outstanding Principal | Average Size |
| Parapublic | 294 | 5.351.148 | 18.201 |
| Pensioners | 5.798 | 86.056.578 | 14.842 |
| Private | 2.217 | 28.081.144 | 12.666 |
| Public | 2.175 | 44.315.576 | 20.375 |
| Total | 10.484 | 163.804.446 | |

14. Trigger's Check

| Class A2 Notes Interest Subordination Event | | | | | | | | | |
|---|------------|--------------------------------|--------|---|----------------------|--------|---|---|--|
| Collection Period | | Cumulative Gross Default Ratio | Border | Cumulative Gross Default Ratio < Border | Principal Deficiency | Border | Portfolio outstanding amount as at the Restructuring Date | Principal Deficiency < Border*Portfolio | |
| 01/04/2024 | 30/04/2024 | 3,75% | 11,50% | Not occurred | - | 1,50% | 177.226.721,66 | Not occurred | <div style="border: 1px solid black; padding: 5px; text-align: center;"> Class A2 Notes Interest Subordination Event </div> |
| 01/05/2024 | 31/05/2024 | 0,85% | 11,50% | Not occurred | - | 1,50% | 177.226.721,66 | Not occurred | |
| 01/06/2024 | 30/06/2024 | 1,02% | 11,50% | Not occurred | - | 1,50% | 177.226.721,66 | Not occurred | |
| 01/07/2024 | 31/07/2024 | 1,24% | 11,50% | Not occurred | 118.483,47 | 1,50% | 177.226.721,66 | Not occurred | |
| 01/08/2024 | 31/08/2024 | 1,20% | 11,50% | Not occurred | - | 1,50% | 177.226.721,66 | Not occurred | |
| | | | | | | | | | |
| | | | | | | | | | Not occurred |

| Class B Notes Interest Subordination Event | | | | | | | | | |
|--|------------|--------------------------------|--------|---|----------------------|--------|---|---|---|
| Collection Period | | Cumulative Gross Default Ratio | Border | Cumulative Gross Default Ratio < Border | Principal Deficiency | Border | Portfolio outstanding amount as at the Restructuring Date | Principal Deficiency < Border*Portfolio | |
| 01/04/2024 | 30/04/2024 | 3,75% | 11,50% | Not occurred | - | 1,50% | 177.226.721,66 | Not occurred | <div style="border: 1px solid black; padding: 5px; text-align: center;"> Class B Notes Interest Subordination Event </div> |
| 01/05/2024 | 31/05/2024 | 0,85% | 11,50% | Not occurred | - | 1,50% | 177.226.721,66 | Not occurred | |
| 01/06/2024 | 30/06/2024 | 1,02% | 11,50% | Not occurred | - | 1,50% | 177.226.721,66 | Not occurred | |
| 01/07/2024 | 31/07/2024 | 1,24% | 11,50% | Not occurred | 118.483,47 | 1,50% | 177.226.721,66 | Not occurred | |
| 01/08/2024 | 31/08/2024 | 1,20% | 11,50% | Not occurred | - | 1,50% | 177.226.721,66 | Not occurred | |
| | | | | | | | | | |
| | | | | | | | | | Not occurred |

| Cash Trapping Condition | | | | | |
|-------------------------|------------|------------------------------|--------|---------------------------------------|--|
| Collection Period | | Cumulative Net Default Ratio | Border | Cumulative Net Default Ratio < Border | |
| 01/04/2024 | 30/04/2024 | 1,68% | 4,00% | Not occurred | <div style="border: 1px solid black; padding: 5px; text-align: center;"> Cash Trapping Condition </div> |
| 01/05/2024 | 31/05/2024 | 0,82% | 4,00% | Not occurred | |
| 01/06/2024 | 30/06/2024 | 0,96% | 4,00% | Not occurred | |
| 01/07/2024 | 31/07/2024 | 1,17% | 4,00% | Not occurred | |
| 01/08/2024 | 31/08/2024 | 1,08% | 4,00% | Not occurred | |
| | | | | | |
| | | | | | Not occurred |

* Please be aware that the figures for the Collection Period between 01/04/2024 and 30/04/2024 do not take into account the effect of the Restructuring occurred on May 14, 2024 and the figures of the Collection Periods between 01/05/2024 and 30/06/2024 were recalculated using the Portfolio outstanding amount as at the Restructuring Date.