

BPL Mortgages S.r.l. - Series 2022

Investors Report

Securitisation of Residential Mortgage Loans originated by Banco BPM S.p.A.

Euro 1,800,000,000 Series A Asset Backed Floating Rate Notes due 25 October 2064

Euro 656,397,000 Series J Asset Backed Notes due 25 October 2064

Contacts

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Reference dates

| | | |
|-------------------|------------|------------|
| Collection Period | 01/04/2024 | 30/06/2024 |
| Interest Period | 26/04/2024 | 25/07/2024 |
| Payment Date | 25/07/2024 | |

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



1. Transaction overview

Principal Parties

| | |
|-----------------------------------|---|
| Issuer | BPL Mortgages S.r.l. |
| Originator | Banco BPM S.p.A. |
| Servicer | Banco BPM S.p.A. |
| Representative of the Noteholders | Banca Finint S.p.A. |
| Calculation Agent | Banca Finint S.p.A. |
| Corporate Servicer | Banca Finint S.p.A. |
| Transaction Bank | Banco BPM S.p.A. |
| Interim Account Bank | Banco BPM S.p.A. |
| Administrative Agent | Banco BPM S.p.A. |
| Paying Agent | The Bank of New York Mellon SA/NV, Milan Branch |
| Back-Up Servicer Facilitator | Banca Finint S.p.A. |
| Reporting Entity | Banco BPM S.p.A. |

Main definitions

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|-------------------|--|
| Payment Date | means (a) prior to the service of an Issuer Acceleration Notice, the 25th of January, April, July and October in each year (or, if any such date is not a Business Day, that date will be the first following day that is a Business Day, the first Interest Payment Date of the Notes being 25 July 2022 - the "First Interest Payment Date") and (b) following the service of an Issuer Acceleration Notice, any other day on which any payment is due to be made in accordance with the Post- Enforcement Priority of Payments the Conditions and the Intercreditor Agreement |
| Interest Period | means each period from (and including) an Interest Payment Date to (but excluding) the next immediately following Interest Payment Date, provided that the first Interest Period will commence on (and including) the Issue Date and will end on (but excluding) the First Interest Payment Date (the "Initial Interest Period") |
| Business Day | means a day on which banks are open for business in Milan, Dublin and London and which is a TARGET2 Settlement Day |
| Collection Period | means each quarterly period commencing on (and including) the first calendar day of January, April, July and October (included) in each year and ending on, respectively, the last calendar day of March, June, September and December (included) in each year until redemption in full of the Notes; being the first Collection Period, the period commencing on the Valuation Date (included) and ending on 30 June 2022 (included); |



2. Notes and Assets description

The Notes

Issue Date: 27th April 2022

| Classes | Class A Notes | Class J Notes |
|---------------------------------------|-------------------------------|-------------------------------|
| Principal Amount Outstanding on Issue | 1,800,000,000 | 656,397,000 |
| Currency | EUR | EUR |
| Issue Date | 27 th April 2022 | 27 th April 2022 |
| Final Maturity Date | 25 th October 2064 | 25 th October 2064 |
| Listing | Italy | Not listed |
| ISIN code | IT0005493447 | IT0005493421 |
| Common code | N.A. | N.A. |
| Denomination | 100.000 | 1.000 |
| Type of amortisation | Pass-through | Pass-through |
| Indexation | Euribor 3M | N.A. |
| Spread | 0,7000% | N.A. |
| Payment frequency | Quarterly | Quarterly |

The Portfolio

Securitisation of Residential Mortgage Loans originated by Banco BPM S.p.A.

Initial Portfolio: 2.456.397.257

Transfer Date: 29th March 2022

The Originator confirms that, as at the date of this report, it continues to 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 Securitisation Regulation and the applicable Regulatory Technical Standards.



2.1 Class A Notes

| Interest Period | | | Before payments | | Accrued Interest | | | | Payments | | After payments | | | |
|-----------------|------------|------------|-----------------------|-----------------|------------------|--------|-------------------|------|-----------------|----------------|----------------|-----------------------|-----------------|-------------|
| | | | Outstanding Principal | Unpaid Interest | 3M Euribor | Margin | Rate of Interest* | Days | Interest Amount | Principal | Interest | Outstanding Principal | Unpaid Interest | Pool factor |
| 27/04/2022 | 25/07/2022 | 25/07/2022 | 1.800.000.000,00 | - | -0,418% | 0,700% | 0,282% | 89 | 1.254.900,00 | 305.711.136,00 | 1.254.900,00 | 1.494.288.864,00 | - | 0,83016048 |
| 25/07/2022 | 25/10/2022 | 25/10/2022 | 1.494.288.864,00 | - | 0,145% | 0,700% | 0,845% | 92 | 3.226.833,79 | 194.789.538,00 | 3.226.833,79 | 1.299.499.326,00 | - | 0,72194407 |
| 25/10/2022 | 25/01/2023 | 25/01/2023 | 1.299.499.326,00 | - | 1,543% | 0,700% | 1,700% | 92 | 5.645.602,63 | 184.112.730,00 | 5.645.602,63 | 1.115.386.596,00 | - | 0,61965922 |
| 25/01/2023 | 26/04/2023 | 26/04/2023 | 1.115.386.596,00 | - | 2,449% | 0,700% | 1,700% | 91 | 4.793.064,07 | 138.362.490,00 | 4.793.064,07 | 977.024.106,00 | - | 0,54279117 |
| 26/04/2023 | 25/07/2023 | 25/07/2023 | 977.024.106,00 | - | 3,288% | 0,700% | 1,700% | 90 | 4.152.352,45 | 129.827.196,00 | 4.152.352,45 | 847.196.910,00 | - | 0,47066495 |
| 25/07/2023 | 25/10/2023 | 25/10/2023 | 847.196.910,00 | - | 3,721% | 0,700% | 1,700% | 92 | 3.680.599,91 | 106.908.012,00 | 3.680.599,91 | 740.288.898,00 | - | 0,41127161 |
| 25/10/2023 | 25/01/2024 | 25/01/2024 | 740.288.898,00 | - | 3,956% | 0,700% | 1,700% | 92 | 3.216.143,99 | 105.649.074,00 | 3.216.143,99 | 634.639.824,00 | - | 0,35257768 |
| 25/01/2024 | 26/04/2024 | 26/04/2024 | 634.639.824,00 | - | 3,948% | 0,700% | 1,700% | 92 | 2.757.157,46 | 82.024.218,00 | 2.757.157,46 | 552.615.606,00 | - | 0,30700867 |
| 26/04/2024 | 25/07/2024 | 25/07/2024 | 552.615.606,00 | - | 3,879% | 0,700% | 1,700% | 90 | 2.348.616,33 | 92.869.668,00 | 2.348.616,33 | 459.745.938,00 | - | 0,25541441 |
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*In any event the Rate of Interest shall not be higher than 1.7%



2.2 Class J Notes

| Interest Period | | Payment Date | Before payments | Payments | | After payments | |
|-----------------|------------|--------------|-----------------------|-----------|---------------------------|-----------------------|-------------|
| | | | Outstanding Principal | Principal | Junior Notes Remuneration | Outstanding Principal | Pool factor |
| 27/04/2022 | 25/07/2022 | 25/07/2022 | 656.397.000,00 | - | - | 656.397.000,00 | 1,00000000 |
| 25/07/2022 | 25/10/2022 | 25/10/2022 | 656.397.000,00 | - | - | 656.397.000,00 | 1,00000000 |
| 25/10/2022 | 25/01/2023 | 25/01/2023 | 656.397.000,00 | - | - | 656.397.000,00 | 1,00000000 |
| 25/01/2023 | 26/04/2023 | 26/04/2023 | 656.397.000,00 | - | - | 656.397.000,00 | 1,00000000 |
| 26/04/2023 | 25/07/2023 | 25/07/2023 | 656.397.000,00 | - | - | 656.397.000,00 | 1,00000000 |
| 25/07/2023 | 25/10/2023 | 25/10/2023 | 656.397.000,00 | - | - | 656.397.000,00 | 1,00000000 |
| 25/10/2023 | 25/01/2024 | 25/01/2024 | 656.397.000,00 | - | 15.914.796,45 | 656.397.000,00 | 1,00000000 |
| 25/01/2024 | 26/04/2024 | 26/04/2024 | 656.397.000,00 | - | 13.737.715,55 | 656.397.000,00 | 1,00000000 |
| 26/04/2024 | 25/07/2024 | 25/07/2024 | 656.397.000,00 | - | 15.334.607,61 | 656.397.000,00 | 1,00000000 |
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2.3 Subordinated Loan

| Interest Period | | | Before payments | | Accrued Interest | | | | | Payments | | After payments | |
|-----------------|------------|------------|------------------------------|-----------------|------------------|--------|------------------|------|-----------------|---------------|------------|------------------------------|-----------------|
| | | | Principal Amount Outstanding | Unpaid Interest | 3M Euribor | Margin | Rate of Interest | Days | Interest Amount | Principal | Interest | Principal Amount Outstanding | Unpaid Interest |
| 27/04/2022 | 25/07/2022 | 25/07/2022 | 67.000.000,00 | - | -0,427% | 2,500% | 2,073% | 89 | 343.369,42 | - | - | 67.000.000,00 | 343.369,42 |
| 25/07/2022 | 25/10/2022 | 25/10/2022 | 67.000.000,00 | 343.369,42 | 0,145% | 2,500% | 2,645% | 92 | 452.882,78 | 6.856.822,83 | 389.717,73 | 60.143.177,17 | 406.534,47 |
| 25/10/2022 | 25/01/2023 | 25/01/2023 | 60.143.177,17 | 406.534,47 | 1,543% | 2,500% | 4,043% | 92 | 621.405,99 | 15.982.661,41 | 571.669,10 | 44.160.515,76 | 456.271,36 |
| 25/01/2023 | 26/04/2023 | 26/04/2023 | 44.160.515,76 | 456.271,36 | 2,449% | 2,500% | 4,949% | 91 | 552.446,83 | 16.779.142,98 | 666.177,97 | 27.381.372,78 | 342.540,22 |
| 26/04/2023 | 25/07/2023 | 25/07/2023 | 27.381.372,78 | 342.540,22 | 3,288% | 2,500% | 5,788% | 90 | 396.208,46 | 13.740.510,72 | 541.365,40 | 13.640.862,07 | 197.383,27 |
| 25/07/2023 | 25/10/2023 | 25/10/2023 | 13.640.862,07 | 197.383,27 | 3,721% | 2,500% | 6,221% | 92 | 216.863,94 | 13.640.862,07 | 414.247,21 | - | - |
| 25/10/2023 | 25/01/2024 | 25/01/2024 | - | - | 3,956% | 2,500% | 6,456% | 92 | - | - | - | - | - |
| 25/01/2024 | 26/04/2024 | 26/04/2024 | - | - | 3,948% | 2,500% | 6,448% | 92 | - | - | - | - | - |
| 26/04/2024 | 25/07/2024 | 25/07/2024 | - | - | 3,879% | 2,500% | 6,379% | 90 | - | - | - | - | - |
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3. Collections and Recoveries

| Collection Period | | Interest collections | | | | | | | | | | | |
|-------------------|------------|---|---|----------------------|-------------------------|---------------------|-----------------------|--------------------------------|--|------------------------------|---|------------------------|--|
| | | Interest collections on the outstanding Mortgages | Interest collections on the Prepaid Mortgages | Interests on Arrears | Penalty for Prepayments | Fees on collections | Interests on advances | Recoveries on Delinquent Loans | Interests collected on Defaulted Loans | Interests not due to the SPV | Interests indemnity Amount paid to the SPV during Collection Period | Interests from subsidy | Net Interest Amount Collected during Collection Period |
| 14/03/2022 | 30/06/2022 | 17.122.186,14 | 752.350,00 | 5.952,96 | 236.092,94 | 257.407,20 | 96,79 | - | 169,31 | - | - | - | 18.374.255,34 |
| 30/06/2022 | 30/09/2022 | 11.133.614,82 | 201.370,98 | 8.177,88 | 146.683,34 | 178.390,57 | 83,80 | 2.023,00 | - | - | - | - | 11.670.344,39 |
| 30/09/2022 | 31/12/2022 | 14.675.453,56 | 471.788,77 | 9.231,76 | 220.934,50 | 168.372,17 | 210,31 | 5.300,00 | 145,48 | - | - | - | 15.551.436,55 |
| 31/12/2022 | 31/03/2023 | 14.692.370,02 | 293.849,06 | 13.704,23 | 100.754,03 | 143.182,58 | (1.711,35) | 27.176,92 | - | - | - | - | 15.269.325,49 |
| 31/03/2023 | 30/06/2023 | 17.550.216,55 | 281.056,51 | 13.787,96 | 92.128,10 | 132.830,00 | - | 51.082,29 | 25.075,06 | - | - | 25.473,63 | 18.171.650,10 |
| 30/06/2023 | 30/09/2023 | 15.690.620,38 | 351.215,18 | 20.218,92 | 75.851,25 | 115.189,41 | (113.952,95) | 69.508,29 | - | - | - | - | 16.208.650,48 |
| 30/09/2023 | 31/12/2023 | 17.389.228,67 | 256.792,67 | 18.845,55 | 113.465,11 | 109.187,12 | (29.963,23) | 98.512,15 | 15.475,88 | - | - | - | 17.971.543,92 |
| 31/12/2023 | 31/03/2024 | 14.174.210,65 | 149.819,18 | 23.123,95 | 104.385,18 | 94.406,16 | - | 91.416,27 | 15.872,70 | - | - | - | 14.653.234,09 |
| 31/03/2024 | 30/06/2024 | 14.752.452,00 | 310.102,46 | 17.746,88 | 92.459,50 | 86.363,82 | - | 1.258.085,78 | 6.163,83 | - | - | - | 16.523.374,27 |
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| Collection Period | | Principal Collections | | | | | |
|-------------------|------------|---|---------------|-----------------------------------|--|--|-----------------------|
| | | Principal collections on the outstanding Mortgage Loans | Prepayments | Principal collections on advances | Principal collections not due to the SPV | Outstanding lance of Mortgages repurchased by the Originator | Principal Collections |
| 14/03/2022 | 30/06/2022 | 244.764.441,35 | 49.376.997,75 | - | - | 28.034,35 | 294.169.473,45 |
| 30/06/2022 | 30/09/2022 | 157.113.620,32 | 24.246.099,33 | - | - | 295.712,74 | 181.655.432,39 |
| 30/09/2022 | 31/12/2022 | 149.580.385,52 | 33.661.307,55 | 1.819,48 | - | - | 183.243.512,55 |
| 31/12/2022 | 31/03/2023 | 108.634.123,52 | 25.349.618,07 | (3.498,59) | - | 4.172.450,41 | 138.152.693,41 |
| 31/03/2023 | 30/06/2023 | 102.005.570,40 | 20.428.946,16 | (46,18) | - | 2.325.732,98 | 124.760.203,36 |
| 30/06/2023 | 30/09/2023 | 80.942.879,03 | 23.639.344,53 | (923.802,93) | - | 2.616.778,95 | 106.275.199,58 |
| 30/09/2023 | 31/12/2023 | 82.480.745,61 | 15.452.755,21 | (59.735,02) | - | 5.006.939,87 | 102.880.705,67 |
| 31/12/2023 | 31/03/2024 | 66.968.457,65 | 12.800.935,61 | - | - | 20.232,40 | 79.789.625,66 |
| 31/03/2024 | 30/06/2024 | 67.171.388,90 | 23.759.124,68 | - | - | - | 90.930.513,58 |
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4. Issuer Available Funds

| Payment Date | Amount standing to the credit of the Collection Account and of the Payments Account | | | | Cash Reserve | Any refund or repayment obtained by the Issuer | *The amount standing to the balance of the Expenses Account | Issuer Available Funds |
|--------------|---|--|-----------------------------------|---------------------------------|---------------|--|---|------------------------|
| | (I) | (II) | (III) | (IV) | | | | |
| | Payment of interest and principal under the Loans | Any collections and/or recovery in respect of Defaulted Claims | Any amount received by the Issuer | All amounts of interest accrued | | | | |
| 25/07/2022 | 312.543.559,48 | 169,31 | - | (4,00) | 72.000.000,00 | - | - | 379.493.724,79 |
| 25/10/2022 | 193.325.776,78 | - | 0,19 | (4,00) | 72.000.000,00 | - | - | 265.325.772,97 |
| 25/01/2023 | 198.794.803,62 | 145,48 | 16,17 | 10.923,37 | 59.771.554,56 | - | - | 258.577.443,20 |
| 26/04/2023 | 153.422.018,90 | - | 0,47 | 18.659,47 | 51.979.973,04 | - | - | 205.420.651,88 |
| 25/07/2023 | 142.906.778,40 | 25.075,06 | 12,64 | 23.325,43 | 44.615.463,84 | - | - | 187.570.655,37 |
| 25/10/2023 | 122.483.850,06 | - | 6,52 | 50.368,53 | 39.080.964,24 | - | - | 161.615.189,35 |
| 25/01/2024 | 120.836.773,71 | 15.475,88 | 12,03 | 25.116,87 | 33.887.876,40 | - | - | 154.765.254,89 |
| 26/04/2024 | 94.426.987,05 | 15.872,70 | 6,45 | 4.797,78 | 29.611.555,92 | - | - | 124.059.219,90 |
| 25/07/2024 | 107.447.724,02 | 6.163,83 | 17,63 | 28.857,56 | 25.385.592,96 | - | - | 132.868.356,00 |
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*on the Calculation Date immediately preceding the Final Redemption Date and on any Calculation Date thereafter



5.1 Pre-Enforcement Priority of Payments

| Payment Date | Expenses, Retention Amount and Agent Fees | Interest Amount on Class A Notes | Target Cash Reserve Amount | *To credit the remainder to the Payments Account | Class A Notes Principal Payment | All amounts due and payable to the Subordinated Loan Provider | Pro rata and pari passu, according to the respective amounts thereof, of: | | | All outstanding fees, costs, liabilities and any other expenses to be paid to fulfil obligations to any Other Issuer Creditor | All amounts due and payable to the Originator in respect of the Rateo Amounts | Any surplus received in accordance with the Transaction Documents to the Originator | Class J Principal Payment up to an amount that makes the Principal Amount Outstanding of all the Junior Notes not lower than Euro 1,000 | On the Final Redemption Date in or towards repayment, of the Principal Amount Outstanding of the Junior Notes | Junior Notes Remuneration | Residual balance of the Payment Account |
|--------------|---|----------------------------------|----------------------------|--|---------------------------------|---|---|---|---|---|---|---|---|---|---------------------------|---|
| | | | | | | | (A) | (B) | (C) | | | | | | | |
| | | | | | | | All amounts due and payable to the Originator in respect of the Originator's Claims | All amounts due and payable to the Servicer as Servicer's Advance | All amounts due and payable to the Originator under the Letter of Undertaking | | | | | | | |
| 25/07/2022 | 527.688,60 | 1.254.900,00 | 72.000.000,00 | - | 305.711.136,00 | - | - | - | - | - | - | - | - | - | - | 0,19 |
| 25/10/2022 | 291.289,89 | 3.226.833,79 | 59.771.554,56 | - | 194.789.538,00 | 7.246.540,56 | - | - | - | - | - | - | - | - | - | 16,17 |
| 25/01/2023 | 284.806,55 | 5.645.602,63 | 51.979.973,04 | - | 184.112.730,00 | 16.554.330,51 | - | - | - | - | - | - | - | - | - | 0,47 |
| 26/04/2023 | 204.300,38 | 4.793.064,07 | 44.615.463,84 | - | 138.362.490,00 | 17.445.320,95 | - | - | - | - | - | - | - | - | - | 12,64 |
| 25/07/2023 | 228.260,03 | 4.152.352,45 | 39.080.964,24 | - | 129.827.196,00 | 14.281.876,12 | - | - | - | - | - | - | - | - | - | 6,53 |
| 25/10/2023 | 199.694,53 | 3.680.599,91 | 33.887.876,40 | - | 106.908.012,00 | 14.055.109,28 | - | - | - | 2.883.885,20 | - | - | - | - | - | 12,03 |
| 25/01/2024 | 167.479,85 | 3.216.143,99 | 29.611.555,92 | - | 105.649.074,00 | - | - | - | - | 206.198,25 | - | - | - | - | 15.914.796,45 | 6,43 |
| 26/04/2024 | 154.518,30 | 2.757.157,46 | 25.385.592,96 | - | 82.024.218,00 | - | - | - | - | - | - | - | - | - | 13.737.715,55 | 17,63 |
| 25/07/2024 | 210.831,55 | 2.348.616,33 | 22.104.624,24 | - | 92.869.668,00 | - | - | - | - | - | - | - | - | - | 15.334.607,61 | 8,27 |
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*For so long as there are Senior Notes outstanding and following the occurrence of a Servicer Report Delivery Failure Event, but only if on such Interest Payment Date the Servicer Report Delivery Failure Event is still outstanding



5.2 Post-Enforcement Priority of Payments

NOT APPLICABLE

| Payment Date | Expenses, Retention Amount and Agent Fees | Interest Amount on Class A Notes | Class A Principal Payment | Pro rata and pari passu, according to the respective amounts thereof, of: | | | All outstanding fees, costs, liabilities and any other expenses to be paid to fulfil obligations to any Other Issuer Creditor | All amounts due and payable to the Subordinated Loan Provider | Any surplus received in accordance with the Transaction Documents to the Originator | Class J Principal Payment up to an amount that makes the Principal Amount Outstanding of all the Junior Notes not lower than Euro 1,000 | On the Final Redemption Date in or towards repayment, of the Principal Amount Outstanding of the Junior Notes | Junior Notes Remuneration | Residual balance of the Payment Account |
|--------------|---|----------------------------------|---------------------------|---|---|---|---|---|---|---|---|---------------------------|---|
| | | | | (A) | (B) | (C) | | | | | | | |
| | | | | All amounts due and payable to the Originator in respect of the Originator's Claims | All amounts due and payable to the Servicer as Servicer's Advance | All amounts due and payable to the Originator under the Letter of Undertaking | | | | | | | |
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6. Cash Reserve Amount

| Payment Date | On the Issue Date | thereafter an amount equal to the higher of: | | provided that the Target Cash Reserve Amount will be equal to 0 (zero) on the earlier of: | | | Target Cash Reserve Amount | Cash Reserve Amount credited into the Cash Reserve Account at the current Payment Date | Shortfall |
|--------------|-------------------|--|--|---|-----------------------|--|----------------------------|--|-----------|
| | | an amount equal to 4 per cent. of the aggregate Principal Amount Outstanding of the Senior Notes | 10% of the Cash Reserve Initial Amount | (i) | (ii) | (iii) | | | |
| | | | | Maturity Date | Final Redemption Date | Interest Payment Date on which the Senior Notes are redeemed in full | | | |
| 25/07/2022 | 72.000.000,00 | 72.000.000,00 | 7.200.000,00 | - | - | - | 72.000.000,00 | 72.000.000,00 | - |
| 25/10/2022 | 72.000.000,00 | 59.771.554,56 | 7.200.000,00 | - | - | - | 59.771.554,56 | 59.771.554,56 | - |
| 25/01/2023 | 72.000.000,00 | 51.979.973,04 | 7.200.000,00 | - | - | - | 51.979.973,04 | 51.979.973,04 | - |
| 26/04/2023 | 72.000.000,00 | 44.615.463,84 | 7.200.000,00 | - | - | - | 44.615.463,84 | 44.615.463,84 | - |
| 25/07/2023 | 72.000.000,00 | 39.080.964,24 | 7.200.000,00 | - | - | - | 39.080.964,24 | 39.080.964,24 | - |
| 25/10/2023 | 72.000.000,00 | 33.887.876,40 | 7.200.000,00 | - | - | - | 33.887.876,40 | 33.887.876,40 | - |
| 25/01/2024 | 72.000.000,00 | 29.611.555,92 | 7.200.000,00 | - | - | - | 29.611.555,92 | 29.611.555,92 | - |
| 26/04/2024 | 72.000.000,00 | 25.385.592,96 | 7.200.000,00 | - | - | - | 25.385.592,96 | 25.385.592,96 | - |
| 25/07/2024 | 72.000.000,00 | 22.104.624,24 | 7.200.000,00 | - | - | - | 22.104.624,24 | 22.104.624,24 | - |
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7. Target Amortisation Amount

| Payment Date | Principal Amount Outstanding of the Notes (a) | Outstanding Principal of all Receivables* comprised in the Aggregate Portfolio (b) | Target Amortisation Amount (c)=(a)-(b) |
|--------------|---|--|--|
| 25/07/2022 | 2.456.397.000,00 | 2.138.962.671,89 | 317.434.328,11 |
| 25/10/2022 | 2.150.685.864,00 | 1.955.896.309,83 | 194.789.554,17 |
| 25/01/2023 | 1.955.896.326,00 | 1.771.783.595,53 | 184.112.730,47 |
| 26/04/2023 | 1.771.783.596,00 | 1.633.421.093,36 | 138.362.502,64 |
| 25/07/2023 | 1.633.421.106,00 | 1.503.593.903,47 | 129.827.202,53 |
| 25/10/2023 | 1.503.593.910,00 | 1.396.685.885,97 | 106.908.024,03 |
| 25/01/2024 | 1.396.685.898,00 | 1.291.036.817,57 | 105.649.080,43 |
| 26/04/2024 | 1.291.036.824,00 | 1.209.012.588,37 | 82.024.235,63 |
| 25/07/2024 | 1.209.012.606,00 | 1.116.142.929,73 | 92.869.676,27 |
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*Other than the Defaulted Receivables



8.1 Portfolio Description

| Collection Period | | Non Performing Loans | | | | | | | |
|-------------------|------------|--|--|---|---------------------------------|------------------------------------|---|---|---|
| | | Non Performing Claims as of the beginning of Collection Period | Claims classified as Non Performing Loans during Collection Period | Claims classified as Non Performing Loans during Collection Period and previously "Unlikely to Pay" according to the Prospectus | Cumulative Non Performing Loans | Recoveries on Non Performing Loans | Charge-offs and losses during Collection Period | Claims returned Performing during Collection Period | Non Performing Loans as of the end of Collection Period |
| 14/03/2022 | 30/06/2022 | - | 123.762,05 | - | 123.762,05 | 169,31 | - | - | 129.968,08 |
| 30/06/2022 | 30/09/2022 | 129.968,08 | 1.302.489,20 | - | 1.426.251,25 | - | - | - | 1.433.749,74 |
| 30/09/2022 | 31/12/2022 | 1.433.749,74 | 156.307,69 | 29.190,00 | 1.553.368,94 | 145,48 | - | - | 1.591.599,05 |
| 31/12/2022 | 31/03/2023 | 1.591.599,05 | 343.986,49 | 121.306,97 | 1.776.048,46 | - | - | - | 1.940.859,88 |
| 31/03/2023 | 30/06/2023 | 1.940.859,88 | 401.207,37 | 27.777,14 | 2.149.478,69 | 25.075,06 | - | - | 2.320.784,58 |
| 30/06/2023 | 30/09/2023 | 2.320.784,58 | 524.322,37 | 223.220,42 | 2.450.580,64 | - | - | - | 2.844.530,92 |
| 30/09/2023 | 31/12/2023 | 2.844.530,92 | 1.782.405,03 | 764.974,18 | 3.468.011,49 | 15.475,88 | - | - | 4.656.553,73 |
| 31/12/2023 | 31/03/2024 | 4.656.553,73 | 1.068.874,49 | 436.062,28 | 4.100.823,70 | 15.872,70 | - | - | 5.710.701,07 |
| 31/03/2024 | 30/06/2024 | 5.710.701,07 | 507.448,79 | 293.840,96 | 4.314.431,53 | 6.163,83 | - | - | 6.208.842,11 |
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| Collection Period | | Unlikely to Pay Loans according to the prospectus | | | | | |
|-------------------|------------|--|---|--|---|---|--|
| | | Unlikely to Pay Loans as of the beginning of Collection Period | Claims classified as Unlikely to Pay Loans during Collection Period | Cumulative Unlikely to Pay Loans according to the prospectus | Recoveries on Unlikely to Pay Loans according to the prospectus | Claims returned Performing during Collection Period | Unlikely to Pay Loans as of the end of Collection Period |
| 14/03/2022 | 30/06/2022 | - | - | - | - | - | - |
| 30/06/2022 | 30/09/2022 | - | 130.055,15 | 130.055,15 | 2.023,00 | - | 130.055,15 |
| 30/09/2022 | 31/12/2022 | 130.055,15 | 748.031,22 | 878.086,37 | 5.300,00 | - | 846.142,31 |
| 31/12/2022 | 31/03/2023 | 846.142,31 | 107.889,90 | 985.976,27 | 27.176,92 | - | 819.670,30 |
| 31/03/2023 | 30/06/2023 | 819.670,30 | 3.168.064,44 | 4.154.040,71 | 51.082,29 | - | 3.934.260,28 |
| 30/06/2023 | 30/09/2023 | 3.934.260,28 | 1.895.965,00 | 6.050.005,71 | 69.508,29 | - | 5.567.311,85 |
| 30/09/2023 | 31/12/2023 | 5.567.311,85 | 1.869.620,87 | 7.919.626,58 | 98.512,15 | - | 6.619.576,34 |
| 31/12/2023 | 31/03/2024 | 6.619.576,34 | 1.630.527,17 | 9.550.153,75 | 91.416,27 | - | 7.005.751,34 |
| 31/03/2024 | 30/06/2024 | 7.005.751,34 | 1.728.135,48 | 11.278.289,23 | 1.258.085,78 | - | 7.320.600,82 |
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8.2 Portfolio Description

| Collection Period | | Total Defaulted Loans | | | | | | |
|-------------------|------------|--|--|---|---|--|---|--|
| | | Non Performing/Unlikely to Pay Claims as of the beginning of Collection Period | Claims classified as Non Performing/Unlikely to Pay during Collection Period | Cumulative Non Performing/Unlikely to Pay | Claims returned Performing during Collection Period | Recoveries on Non Performing/Unlikely to Pay Loans | Charge-offs and losses during Collection Period | Non Performing/Unlikely to Pay Claims as of the end of Collection Period |
| 14/03/2022 | 30/06/2022 | - | 123.762,05 | 123.762,05 | - | 169,31 | - | 129.968,08 |
| 30/06/2022 | 30/09/2022 | 129.968,08 | 1.432.544,35 | 1.556.306,40 | - | 2.023,00 | - | 1.563.804,89 |
| 30/09/2022 | 31/12/2022 | 1.563.804,89 | 875.148,91 | 2.431.455,31 | - | 5.445,48 | - | 2.437.741,36 |
| 31/12/2022 | 31/03/2023 | 2.437.741,36 | 330.569,42 | 2.762.024,73 | - | 27.176,92 | - | 2.760.530,18 |
| 31/03/2023 | 30/06/2023 | 2.760.530,18 | 3.541.494,67 | 6.303.519,40 | - | 76.157,35 | - | 6.255.044,86 |
| 30/06/2023 | 30/09/2023 | 6.255.044,86 | 2.197.066,95 | 8.500.586,35 | - | 69.508,29 | - | 8.411.842,77 |
| 30/09/2023 | 31/12/2023 | 8.411.842,77 | 2.887.051,72 | 11.387.638,07 | - | 113.988,03 | - | 11.276.130,07 |
| 31/12/2023 | 31/03/2024 | 11.276.130,07 | 2.263.339,38 | 13.650.977,45 | - | 107.288,97 | - | 12.716.452,41 |
| 31/03/2024 | 30/06/2024 | 12.716.452,41 | 1.941.743,31 | 15.592.720,76 | - | 1.264.249,61 | - | 13.529.442,93 |
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8.3 Portfolio Description

| Collection Period | | Arrears | | | | | |
|-------------------|------------|---|--------------|--------------|--------------|--------------|------------|
| | | Outstanding Balance of the Mortgage Loans | | | | | |
| | | >30 <=60 | >60 <=90 | >90 <=120 | >120 <=150 | >150 <=180 | >180 |
| 14/03/2022 | 30/06/2022 | 33.940,49 | 438.094,24 | 1.119.098,56 | 91.765,48 | - | - |
| 30/06/2022 | 30/09/2022 | 113.129,58 | 1.720.593,18 | 1.337.155,54 | 186.313,40 | 21.509,40 | 91.475,98 |
| 30/09/2022 | 31/12/2022 | 5.467.732,89 | 2.050.150,35 | 519.402,80 | 115.233,89 | 1.082.785,93 | 62.702,36 |
| 31/12/2022 | 31/03/2023 | 11.837.548,97 | 2.532.082,30 | - | 143.873,56 | 1.696.914,38 | 150.364,45 |
| 31/03/2023 | 30/06/2023 | 15.170,00 | 1.026.052,66 | 977.321,22 | 1.496.492,53 | - | 55.306,96 |
| 30/06/2023 | 30/09/2023 | 41.537,99 | 1.131.544,50 | 5.682.699,76 | 259.434,92 | 823.627,15 | 45.179,44 |
| 30/09/2023 | 31/12/2023 | 6.671.228,45 | 1.679.507,79 | 1.685.133,33 | 1.214.672,23 | 224.779,13 | 66.090,58 |
| 31/12/2023 | 31/03/2024 | 8.206.944,58 | 227.400,92 | 5.215.517,68 | 760.201,43 | 749.054,52 | 16.289,98 |
| 31/03/2024 | 30/06/2024 | - | 1.434.572,70 | 2.466.469,26 | 2.048.325,57 | 747.034,98 | 222.110,51 |
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| Collection Period | | Arrears | | | | | | | | | | | |
|-------------------|------------|--|------------|------------|------------|------------|-----------|--------------------------------------|-----------|-----------|------------|------------|----------|
| | | Principal of the Instalments in arrear | | | | | | Interest of the Instalment in arrear | | | | | |
| | | >30 <=60 | >60 <=90 | >90 <=120 | >120 <=150 | >150 <=180 | >180 | >30 <=60 | >60 <=90 | >90 <=120 | >120 <=150 | >150 <=180 | >180 |
| 14/03/2022 | 30/06/2022 | 9.308,03 | 34.138,69 | 123.683,08 | 18.056,71 | - | - | 224,38 | 3.962,52 | 8.585,48 | 1.756,00 | - | - |
| 30/06/2022 | 30/09/2022 | 6.061,22 | 93.507,70 | 102.686,97 | 52.338,13 | 14.381,16 | 28.879,01 | 415,18 | 7.908,23 | 26.694,56 | 3.585,43 | 937,04 | 3.886,06 |
| 30/09/2022 | 31/12/2022 | 246.876,75 | 97.203,99 | 85.052,25 | 40.568,01 | 99.418,00 | 33.851,46 | 21.759,71 | 16.008,69 | 9.471,62 | 4.674,89 | 12.032,92 | 2.349,96 |
| 31/12/2022 | 31/03/2023 | 656.646,90 | 201.731,51 | - | 51.022,56 | 185.466,79 | 64.470,97 | 62.296,71 | 34.421,85 | - | 3.737,19 | 33.120,65 | 7.877,57 |
| 31/03/2023 | 30/06/2023 | 782,99 | 81.899,14 | 91.373,03 | 239.077,59 | - | 28.747,20 | 171,91 | 11.663,86 | 14.896,02 | 32.027,46 | - | 3.113,04 |
| 30/06/2023 | 30/09/2023 | 658,88 | 57.401,30 | 322.199,35 | 39.406,10 | 141.658,92 | 35.602,23 | 215,17 | 9.242,25 | 89.478,28 | 8.055,19 | 25.765,44 | 2.579,50 |
| 30/09/2023 | 31/12/2023 | 162.304,62 | 65.516,15 | 175.276,28 | 89.824,72 | 29.477,61 | 12.487,45 | 44.854,31 | 15.492,71 | 60.422,65 | 21.439,53 | 4.880,60 | 3.192,44 |
| 31/12/2023 | 31/03/2024 | 255.234,83 | 4.378,13 | 285.046,12 | 53.909,35 | 91.821,63 | 7.411,11 | 63.671,83 | - | 86.987,01 | 16.276,77 | 22.958,82 | 789,09 |
| 31/03/2024 | 30/06/2024 | - | 51.122,00 | 71.434,50 | 121.684,93 | 52.098,31 | 34.701,88 | - | 13.427,48 | 37.382,85 | 32.834,11 | 21.187,25 | 7.386,71 |
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8.4 Portfolio Description

| Collection Period | | Renegotiation | | | | | | | | | |
|-------------------|------------|---|--|---|--|---|--|---|--|-------------------------------|--|
| | | Outstanding Balance of the Mortgage Loans | | | | | | | | | |
| | | Mortgage renegotiations with term reduction | Cumulative Mortgage renegotiations with term reduction | Mortgage renegotiations with term extension | Cumulative Mortgage renegotiations with term extension | Mortgage renegotiations with spread reduction or interest rate change | Cumulative Mortgage renegotiations with spread reduction or interest rate change | Mortgage renegotiations with structure rate change from floating to fix and viceversa | Cumulative Mortgage renegotiations with structure rate change from floating to fix and viceversa | Other Mortgage renegotiations | Cumulative Other Mortgage renegotiations |
| 14/03/2022 | 30/06/2022 | 11.348,50 | 11.348,50 | 4.383.466,24 | 4.383.466,24 | 3.374.767,51 | 3.374.767,51 | 361.899,34 | 361.899,34 | - | - |
| 30/06/2022 | 30/09/2022 | 251.439,95 | 262.788,45 | 1.075.947,13 | 5.459.413,37 | 126.335,47 | 3.501.102,98 | 1.221.048,82 | 1.582.948,16 | - | - |
| 30/09/2022 | 31/12/2022 | - | 262.788,45 | 2.891.132,82 | 8.350.546,19 | 2.709.796,33 | 6.210.899,31 | 186.678,60 | 1.769.626,76 | - | - |
| 31/12/2022 | 31/03/2023 | 172.040,34 | 434.828,79 | 1.335.081,62 | 9.685.627,81 | 2.547.653,30 | 8.758.552,61 | 675.568,80 | 2.445.195,56 | - | - |
| 31/03/2023 | 30/06/2023 | - | 434.828,79 | 420.491,00 | 10.106.118,81 | 2.550.856,48 | 11.309.409,09 | - | 2.445.195,56 | - | - |
| 30/06/2023 | 30/09/2023 | - | 434.828,79 | 2.530.683,32 | 12.636.802,13 | 1.096.132,70 | 12.405.541,79 | 59.367,91 | 2.504.563,47 | - | - |
| 30/09/2023 | 31/12/2023 | - | 434.828,79 | 232.710,43 | 12.869.512,56 | 2.658.687,98 | 15.064.229,77 | 108.485,50 | 2.613.048,97 | - | - |
| 31/12/2023 | 31/03/2024 | - | 434.828,79 | 676.550,36 | 13.546.062,92 | 2.797.755,02 | 17.861.984,79 | 483.186,38 | 3.096.235,35 | - | - |
| 31/03/2024 | 30/06/2024 | - | 434.828,79 | 40.563,93 | 13.586.626,85 | 1.662.900,56 | 19.524.885,35 | 402.340,48 | 3.498.575,83 | - | - |
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| Collection Period | | Loan in payment holidays | | | | Assumption of Debt | |
|-------------------|------------|--|---|---|--|---|-------------------------------|
| | | Outstanding Balance of the Mortgage Loans | | | | Outstanding Balance of the Mortgage Loans | |
| | | Suspended Loans as of the beginning of Collection Period | Claims classified suspended, during Collection Period | Claims that ended the suspension Period | Suspended Loans as of the end of Collection Period | Assumption of Debt during the Collection Period | Cumulative assumption of Debt |
| 14/03/2022 | 30/06/2022 | - | 3.031.705,21 | 120.963,31 | 2.776.764,30 | 16.332.498,87 | 16.332.498,87 |
| 30/06/2022 | 30/09/2022 | 2.776.764,30 | 1.375.598,79 | 1.752.110,68 | 2.376.066,29 | 5.256.513,57 | 21.589.012,44 |
| 30/09/2022 | 31/12/2022 | 2.376.066,29 | 1.224.636,15 | 2.979.847,03 | 593.184,71 | 3.557.124,42 | 25.146.136,86 |
| 31/12/2022 | 31/03/2023 | 593.184,71 | 1.658.865,55 | 275.206,95 | 1.969.733,69 | 2.634.253,47 | 27.780.390,33 |
| 31/03/2023 | 30/06/2023 | 1.969.733,69 | 1.433.717,20 | 293.250,25 | 3.106.072,40 | 7.205.754,31 | 34.986.144,64 |
| 30/06/2023 | 30/09/2023 | 3.106.072,40 | 18.199.404,14 | 1.469.842,37 | 4.374.864,90 | 6.651.297,35 | 41.637.441,99 |
| 30/09/2023 | 31/12/2023 | 4.374.864,90 | 45.547.809,73 | 3.535.490,82 | 2.090.979,37 | 1.824.992,42 | 43.462.434,41 |
| 31/12/2023 | 31/03/2024 | 2.090.979,37 | 1.648.176,53 | 515.073,36 | 3.213.141,55 | 3.598.556,36 | 47.060.990,77 |
| 31/03/2024 | 30/06/2024 | 3.213.141,55 | 10.507.999,81 | 1.746.000,63 | 11.456.866,06 | 4.031.925,16 | 51.092.915,93 |
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9. Collateral Portfolio

| Collection Period | | Outstanding Portfolio as of the beginning of Collection Period | | | | |
|-------------------|------------|--|-------------------------------------|----------------------------------|---------------------------------------|--|
| | | Outstanding amount Performing Loan | Outstanding amount of Arrears Loans | Outstanding amount of Delinquent | Outstanding amount of Defaulted Loans | Outstanding Portfolio as of the beginning of Collection Period |
| | | (a) | (b) | (c) | (d) | (a)+(b)+(c)+(d) |
| 14/03/2022 | 30/06/2022 | 2.433.243.209,88 | 9.772,00 | - | - | 2.433.252.981,88 |
| 30/06/2022 | 30/09/2022 | 2.129.566.695,83 | 9.395.976,06 | - | 129.968,08 | 2.139.092.639,97 |
| 30/09/2022 | 31/12/2022 | 1.943.618.581,32 | 12.277.728,51 | 130.055,15 | 1.433.749,74 | 1.957.460.114,72 |
| 31/12/2022 | 31/03/2023 | 1.755.045.660,50 | 16.737.935,03 | 846.142,31 | 1.591.599,05 | 1.774.221.336,89 |
| 31/03/2023 | 30/06/2023 | 1.610.336.276,91 | 23.084.816,45 | 819.670,30 | 1.940.859,88 | 1.636.181.623,54 |
| 30/06/2023 | 30/09/2023 | 1.493.198.444,84 | 10.395.458,63 | 3.934.260,28 | 2.320.784,58 | 1.509.848.948,33 |
| 30/09/2023 | 31/12/2023 | 1.380.545.142,45 | 16.140.743,52 | 5.567.311,85 | 2.844.530,92 | 1.405.097.728,74 |
| 31/12/2023 | 31/03/2024 | 1.269.429.282,98 | 21.607.534,59 | 6.619.576,34 | 4.656.553,73 | 1.302.312.947,64 |
| 31/03/2024 | 30/06/2024 | 1.183.928.736,77 | 25.083.851,60 | 7.005.751,34 | 5.710.701,07 | 1.221.729.040,78 |
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| Collection Period | | Outstanding Portfolio as of the end of the Collection Period | | | | | | |
|-------------------|------------|--|-------------------------------------|----------------------------------|---------------------------------------|---|---|--|
| | | Outstanding amount Performing Loan | Outstanding amount of Arrears Loans | Outstanding amount of Delinquent | Outstanding amount of Defaulted Loans | Outstanding amount of Transferred Loans | Outstanding amount of Repurchased Loans | Outstanding Portfolio as of the end of the Collection Period |
| | | (a) | (b) | (c) | (d) | (e) | (f) | (a)+(b)+(c)+(d) |
| 14/03/2022 | 30/06/2022 | 2.129.566.695,83 | 9.395.976,06 | - | 129.968,08 | 2.138.962.671,89 | 27.645,47 | 2.139.092.639,97 |
| 30/06/2022 | 30/09/2022 | 1.943.618.581,32 | 12.277.728,51 | 130.055,15 | 1.433.749,74 | - | 285.729,71 | 1.957.460.114,72 |
| 30/09/2022 | 31/12/2022 | 1.755.045.660,50 | 16.737.935,03 | 846.142,31 | 1.591.599,05 | - | - | 1.774.221.336,89 |
| 31/12/2022 | 31/03/2023 | 1.610.336.276,91 | 23.084.816,45 | 819.670,30 | 1.940.859,88 | - | 4.054.730,58 | 1.636.181.623,54 |
| 31/03/2023 | 30/06/2023 | 1.493.198.444,84 | 10.395.458,63 | 3.934.260,28 | 2.320.784,58 | - | 3.847.054,45 | 1.509.848.948,33 |
| 30/06/2023 | 30/09/2023 | 1.380.545.142,45 | 16.140.743,52 | 5.567.311,85 | 2.844.530,92 | - | 1.059.051,29 | 1.405.097.728,74 |
| 30/09/2023 | 31/12/2023 | 1.269.429.282,98 | 21.607.534,59 | 6.619.576,34 | 4.656.553,73 | - | 4.915.659,49 | 1.302.312.947,64 |
| 31/12/2023 | 31/03/2024 | 1.183.928.736,77 | 25.083.851,60 | 7.005.751,34 | 5.710.701,07 | - | - | 1.221.729.040,78 |
| 31/03/2024 | 30/06/2024 | 1.098.779.273,07 | 17.363.656,66 | 7.320.600,82 | 6.208.842,11 | - | - | 1.129.672.372,66 |
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10. Trigger Events

| Payment Date | Trigger Events | | | | |
|--------------|----------------|-----------------------------|-------------------|-------------------------|--------------|
| | Non-payment | Breach of other obligations | Misrepresentation | Issuer Insolvency Event | Unlawfulness |
| 25/07/2022 | Not Occurred | Not Occurred | Not Occurred | Not Occurred | Not Occurred |
| 25/10/2022 | Not Occurred | Not Occurred | Not Occurred | Not Occurred | Not Occurred |
| 25/01/2023 | Not Occurred | Not Occurred | Not Occurred | Not Occurred | Not Occurred |
| 26/04/2023 | Not Occurred | Not Occurred | Not Occurred | Not Occurred | Not Occurred |
| 25/07/2023 | Not Occurred | Not Occurred | Not Occurred | Not Occurred | Not Occurred |
| 25/10/2023 | Not Occurred | Not Occurred | Not Occurred | Not Occurred | Not Occurred |
| 25/01/2024 | Not Occurred | Not Occurred | Not Occurred | Not Occurred | Not Occurred |
| 26/04/2024 | Not Occurred | Not Occurred | Not Occurred | Not Occurred | Not Occurred |
| 25/07/2024 | Not Occurred | Not Occurred | Not Occurred | Not Occurred | Not Occurred |
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