

Fanes S.r.l. - Series 2018-1

Investors Report

4th Securitisation of Performing Residential Mortgage Loans originated by Cassa di Risparmio di Bolzano

Euro 355,900,000 Series 2018-1-A1 Asset Backed Floating Rate Notes due December 2061

Euro 90,000,000 Series 2018-1-A2 Asset Backed Fixed Rate Notes due December 2061

Euro 61,315,000 Series 2018-1-J Asset Backed Fixed Rate and Variable Return Notes due December 2061

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Reporting Dates

Collection Period	01/09/2023	30/11/2023
Interest Period	25/09/2023	28/12/2023
Payment Date	28/12/2023	

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

**In the context of a group reorganisation, with effective date from 28th October 2020, Securitisation Services S.p.A. has been merged by way of incorporation into Banca Finanziaria Internazionale S.p.A. (namely Banca Finint S.p.A.)*



1. Transaction overview

Issuer: Fanes S.r.l.
 Originator/Servicer: Cassa di Risparmio di Bolzano S.p.A.
 Arrangers: Natixis, Banca Finint S.p.A. (former FISG S.r.l.)*

Classes	Series 2018-1-A1 Notes	Series 2018-1-A2 Notes	Series 2018-1-J Notes
Original notional amounts	355.900.000	90.000.000	61.315.000
Currency	Euro	Euro	Euro
Issue Date	18/06/2018	18/06/2018	18/06/2018
Final Maturity Date	December 2061	December 2061	December 2061
Listing	Irish Stock Exchange	Irish Stock Exchange	Not listed
ISIN code	IT0005336018	IT0005336026	IT0005336034
Common code	184210851	184210959	184210983
Clearing	Monte Titoli	Monte Titoli	Monte Titoli
Denomination	100.000,00	100.000,00	1.000,00
Type of amortisation	Pass-through	Pass-through	Pass-through
Indexation	3M EURIBOR	N/A	N/A
Spread / Fixed Rate	0.80% per annum	0.90% per annum	1.50% per annum plus variable return

Underlying Assets for the Notes Residential Mortgage Loans; the Issuer purchased a Portfolio equal to Euro 498.382.249,40 on 23 May 2018

Payment Date Means 24 September 2018 and thereafter 24 December, 24 March, 24 June and 24 September in each year or, if such day is not a Business Day, the immediately following Business Day

Interest Period Means each period from (and including) a Payment Date to (but excluding) the next following Payment Date

Interest calculation Actual / 360

Principal Parties

Computation Agent Banca Finint S.p.A. (former Securitisation Services S.p.A.)*
 Corporate Servicer Banca Finint S.p.A. (former Securitisation Services S.p.A.)*
 Account Bank e Principal Paying Agent BNP Paribas Securities Services
 Back-up Servicer Facilitator Banca Finint S.p.A. (former Securitisation Services S.p.A.)*
 Representative of the Noteholders Banca Finint S.p.A. (former Securitisation Services S.p.A.)*
 Cash Manager Cassa di Risparmio di Bolzano S.p.A.
 Quotaholders SVM Securitisation Vehicle Management S.r.l.

The Originator confirms that, as at the date of this report, it continues to hold the net economic interest in the securitisation as disclosed in the Prospectus, in accordance with option (d) of Article 405 of CRR, Part II, Chapter 6, Section IV of the Bank of Italy's Circular No. 285 dated 17 December 2013 (as amended and supplemented from time to time) and article 51 of the AIFMR.

*In the context of a group reorganisation, with effective date from 28th October 2020, Securitisation Services S.p.A. and FISG S.r.l. have been merged by way of incorporation into Banca Finanziaria Internazionale S.p.A. (namely Banca Finint S.p.A.)



2. Series 2018-1-A1 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
18/06/2018	24/09/2018	24/09/2018	355.900.000,00	-	0,482%	98	466.980,34	24.078.877,17	466.980,34	331.821.122,83	-	0,93234370
24/09/2018	24/12/2018	24/12/2018	331.821.122,83	-	0,481%	91	403.448,40	16.429.162,57	403.448,40	315.391.960,26	-	0,88618140
24/12/2018	25/03/2019	25/03/2019	315.391.960,26	-	0,490%	91	390.647,99	16.443.612,11	390.647,99	298.948.348,15	-	0,83997850
25/03/2019	24/06/2019	24/06/2019	298.948.348,15	-	0,491%	91	371.036,42	15.354.237,80	371.036,42	283.594.110,35	-	0,79683650
24/06/2019	24/09/2019	24/09/2019	283.594.110,35	-	0,462%	92	334.830,11	14.674.717,93	334.830,11	268.919.392,42	-	0,75560380
24/09/2019	24/12/2019	24/12/2019	268.919.392,42	-	0,407%	91	276.665,76	15.188.637,53	276.665,76	253.730.754,89	-	0,71292710
24/12/2019	24/03/2020	24/03/2020	253.730.754,89	-	0,412%	91	264.246,49	17.712.288,84	264.246,49	236.018.466,05	-	0,66315950
24/03/2020	24/06/2020	24/06/2020	236.018.466,05	-	0,429%	92	258.754,91	13.073.025,57	258.754,91	222.945.440,48	-	0,62642720
24/06/2020	24/09/2020	24/09/2020	222.945.440,48	-	0,400%	92	227.899,78	13.684.319,41	227.899,78	209.261.121,07	-	0,58797730
24/09/2020	24/12/2020	24/12/2020	209.261.121,07	-	0,292%	91	154.457,96	14.189.412,69	154.457,96	195.071.708,38	-	0,54810820
24/12/2020	24/03/2021	24/03/2021	195.071.708,38	-	0,261%	90	127.284,29	16.083.370,13	127.284,29	178.988.338,25	-	0,50291750
24/03/2021	24/06/2021	24/06/2021	178.988.338,25	-	0,262%	92	119.842,64	13.878.213,73	119.842,64	165.110.124,52	-	0,46392280
24/06/2021	24/09/2021	24/09/2021	165.110.124,52	-	0,260%	92	109.706,50	11.432.113,03	109.706,50	153.678.011,49	-	0,43180110
24/09/2021	24/12/2021	24/12/2021	153.678.011,49	-	0,256%	91	99.446,75	11.400.793,83	99.446,75	142.277.217,66	-	0,39976740
24/12/2021	24/03/2022	24/03/2022	142.277.217,66	-	0,209%	90	74.339,85	12.261.858,29	74.339,85	130.015.359,37	-	0,36531430
24/03/2022	24/06/2022	24/06/2022	130.015.359,37	-	0,301%	92	100.010,70	11.366.485,07	100.010,70	118.648.874,30	-	0,33337700
24/06/2022	26/09/2022	26/09/2022	118.648.874,30	-	0,628%	94	194.557,79	10.860.964,71	194.557,79	107.787.909,59	-	0,30286010
26/09/2022	29/12/2022	29/12/2022	107.787.909,59	-	1,920%	94	540.376,72	11.389.654,16	540.376,72	96.398.255,43	-	0,27085770
29/12/2022	24/03/2023	24/03/2023	96.398.255,43	-	2,925%	85	665.750,45	9.956.693,99	665.750,45	86.441.561,44	-	0,24288160
24/03/2023	26/06/2023	26/06/2023	86.441.561,44	-	3,802%	94	858.143,80	13.108.117,31	858.143,80	73.333.444,13	-	0,20605070
26/06/2023	25/09/2023	25/09/2023	73.333.444,13	-	4,400%	91	815.630,86	12.132.666,59	815.630,86	61.200.777,54	-	0,17196060
25/09/2023	28/12/2023	28/12/2023	61.200.777,54	-	4,755%	94	759.858,65	15.626.394,53	759.858,65	45.574.383,01	-	0,12805390



3. Series 2018-1-A2 Notes

Interest Period		Payment Date	Before payments		Accrued			Payments		After payments		
			Outstanding Principal	Unpaid Interest	Rate of Interest	Days	Accrued Interest	Principal	Interest	Outstanding Principal	Unpaid Interest	Pool factor
18/06/2018	24/09/2018	24/09/2018	90.000.000,00	-	0,900%	98	220.500,00	-	220.500,00	90.000.000,00	-	1,00000000
24/09/2018	24/12/2018	24/12/2018	90.000.000,00	-	0,900%	91	204.750,00	-	204.750,00	90.000.000,00	-	1,00000000
24/12/2018	25/03/2019	25/03/2019	90.000.000,00	-	0,900%	91	204.750,00	-	204.750,00	90.000.000,00	-	1,00000000
25/03/2019	24/06/2019	24/06/2019	90.000.000,00	-	0,900%	91	204.750,00	-	204.750,00	90.000.000,00	-	1,00000000
24/06/2019	24/09/2019	24/09/2019	90.000.000,00	-	0,900%	92	207.000,00	-	207.000,00	90.000.000,00	-	1,00000000
24/09/2019	24/12/2019	24/12/2019	90.000.000,00	-	0,900%	91	204.750,00	-	204.750,00	90.000.000,00	-	1,00000000
24/12/2019	24/03/2020	24/03/2020	90.000.000,00	-	0,900%	91	204.750,00	-	204.750,00	90.000.000,00	-	1,00000000
24/03/2020	24/06/2020	24/06/2020	90.000.000,00	-	0,900%	92	207.000,00	-	207.000,00	90.000.000,00	-	1,00000000
24/06/2020	24/09/2020	24/09/2020	90.000.000,00	-	0,900%	92	207.000,00	-	207.000,00	90.000.000,00	-	1,00000000
24/09/2020	24/12/2020	24/12/2020	90.000.000,00	-	0,900%	91	204.750,00	-	204.750,00	90.000.000,00	-	1,00000000
24/12/2020	24/03/2021	24/03/2021	90.000.000,00	-	0,900%	90	202.500,00	-	202.500,00	90.000.000,00	-	1,00000000
24/03/2021	24/06/2021	24/06/2021	90.000.000,00	-	0,900%	92	207.000,00	-	207.000,00	90.000.000,00	-	1,00000000
24/06/2021	24/09/2021	24/09/2021	90.000.000,00	-	0,900%	92	207.000,00	-	207.000,00	90.000.000,00	-	1,00000000
24/09/2021	24/12/2021	24/12/2021	90.000.000,00	-	0,900%	91	204.750,00	-	204.750,00	90.000.000,00	-	1,00000000
24/12/2021	24/03/2022	24/03/2022	90.000.000,00	-	0,900%	90	202.500,00	-	202.500,00	90.000.000,00	-	1,00000000
24/03/2022	24/06/2022	24/06/2022	90.000.000,00	-	0,900%	92	207.000,00	-	207.000,00	90.000.000,00	-	1,00000000
24/06/2022	26/09/2022	26/09/2022	90.000.000,00	-	0,900%	94	211.500,00	-	211.500,00	90.000.000,00	-	1,00000000
26/09/2022	29/12/2022	29/12/2022	90.000.000,00	-	0,900%	94	211.500,00	-	211.500,00	90.000.000,00	-	1,00000000
29/12/2022	24/03/2023	24/03/2023	90.000.000,00	-	0,900%	85	191.250,00	-	191.250,00	90.000.000,00	-	1,00000000
24/03/2023	26/06/2023	26/06/2023	90.000.000,00	-	0,900%	94	211.500,00	-	211.500,00	90.000.000,00	-	1,00000000
26/06/2023	25/09/2023	25/09/2023	90.000.000,00	-	0,900%	91	204.750,00	-	204.750,00	90.000.000,00	-	1,00000000
25/09/2023	28/12/2023	28/12/2023	90.000.000,00	-	0,900%	94	211.500,00	-	211.500,00	90.000.000,00	-	1,00000000



4. Series 2018-1-J Notes

Interest Period		Payment Date	Before payments		Accrued			Payments			After payments		Pool factor
			Outstanding Principal	Unpaid Interest	Rate of Interest	Days	Accrued Interest	Principal	Interest	Variable Return	Outstanding Principal	Unpaid Interest	
18/06/2018	24/09/2018	24/09/2018	61.315.000,00	-	1,500%	98	250.369,58	-	-	-	61.315.000,00	250.369,58	1,00000000
24/09/2018	24/12/2018	24/12/2018	61.315.000,00	250.369,58	1,500%	91	232.486,04	-	-	-	61.315.000,00	482.855,62	1,00000000
24/12/2018	25/03/2019	25/03/2019	61.315.000,00	482.855,62	1,500%	91	232.486,04	-	-	-	61.315.000,00	715.341,66	1,00000000
25/03/2019	24/06/2019	24/06/2019	61.315.000,00	715.341,66	1,500%	91	232.486,04	-	-	-	61.315.000,00	947.827,70	1,00000000
24/06/2019	24/09/2019	24/09/2019	61.315.000,00	947.827,70	1,500%	92	235.040,83	-	-	-	61.315.000,00	1.182.868,53	1,00000000
24/09/2019	24/12/2019	24/12/2019	61.315.000,00	1.182.868,53	1,500%	91	232.486,04	-	-	-	61.315.000,00	1.415.354,57	1,00000000
24/12/2019	24/03/2020	24/03/2020	61.315.000,00	1.415.354,57	1,500%	91	232.486,04	-	-	-	61.315.000,00	1.647.840,61	1,00000000
24/03/2020	24/06/2020	24/06/2020	61.315.000,00	1.647.840,61	1,500%	92	235.040,83	-	-	-	61.315.000,00	1.882.881,44	1,00000000
24/06/2020	24/09/2020	24/09/2020	61.315.000,00	1.882.881,44	1,500%	92	235.040,83	-	-	-	61.315.000,00	2.117.922,27	1,00000000
24/09/2020	24/12/2020	24/12/2020	61.315.000,00	2.117.922,27	1,500%	91	232.486,04	-	-	-	61.315.000,00	2.350.408,31	1,00000000
24/12/2020	24/03/2021	24/03/2021	61.315.000,00	2.350.408,31	1,500%	90	229.931,25	-	-	-	61.315.000,00	2.580.339,56	1,00000000
24/03/2021	24/06/2021	24/06/2021	61.315.000,00	2.580.339,56	1,500%	92	235.040,83	-	-	-	61.315.000,00	2.815.380,39	1,00000000
24/06/2021	24/09/2021	24/09/2021	61.315.000,00	2.815.380,39	1,500%	92	235.040,83	-	-	-	61.315.000,00	3.050.421,22	1,00000000
24/09/2021	24/12/2021	24/12/2021	61.315.000,00	3.050.421,22	1,500%	91	232.486,04	-	-	-	61.315.000,00	3.282.907,26	1,00000000
24/12/2021	24/03/2022	24/03/2022	61.315.000,00	3.282.907,26	1,500%	90	229.931,25	-	-	-	61.315.000,00	3.512.838,51	1,00000000
24/03/2022	24/06/2022	24/06/2022	61.315.000,00	3.512.838,51	1,500%	92	235.040,83	-	-	-	61.315.000,00	3.747.879,34	1,00000000
24/06/2022	26/09/2022	26/09/2022	61.315.000,00	3.747.879,34	1,500%	94	240.150,42	-	-	-	61.315.000,00	3.988.029,76	1,00000000
26/09/2022	29/12/2022	29/12/2022	61.315.000,00	3.988.029,76	1,500%	94	240.150,42	-	-	-	61.315.000,00	4.228.180,18	1,00000000
29/12/2022	24/03/2023	24/03/2023	61.315.000,00	4.228.180,18	1,500%	85	217.157,29	-	-	-	61.315.000,00	4.445.337,47	1,00000000
24/03/2023	26/06/2023	26/06/2023	61.315.000,00	4.445.337,47	1,500%	94	240.150,42	-	-	-	61.315.000,00	4.685.487,89	1,00000000
26/06/2023	25/09/2023	25/09/2023	61.315.000,00	4.685.487,89	1,500%	91	232.486,04	-	-	-	61.315.000,00	4.917.973,93	1,00000000
25/09/2023	28/12/2023	28/12/2023	61.315.000,00	4.917.973,93	1,500%	94	240.150,42	-	-	-	61.315.000,00	5.158.124,35	1,00000000



5. Collections and Recoveries

Collection Period		Instalments		Late charges	Prepayments		Other	Recoveries on Defaulted Receivables	Other Payments under the Transfer and the Servicing Agreements	Payments under the Warranty and Indemnity Agreement	Total Collections and Recoveries
		Principal	Interest		Principal	Interest					
01/05/2018	31/08/2018	10.249.821,85	3.014.346,26	1.100,31	11.521.767,23	7.187,52	-	-	139.715,31	-	24.933.938,48
01/09/2018	30/11/2018	7.318.691,19	2.150.293,81	535,53	7.329.072,82	6.543,83	-	-	357.616,62	-	17.162.753,80
01/12/2018	28/02/2019	7.592.771,11	2.133.426,97	720,39	7.302.813,13	6.226,57	-	-	127.719,89	-	17.163.678,06
01/03/2019	31/05/2019	7.103.360,43	2.040.395,09	549,31	6.683.387,58	5.846,51	-	5.747,65	213.631,83	-	16.052.918,40
01/06/2019	31/08/2019	7.361.174,35	1.990.071,30	662,88	5.802.321,38	4.312,17	-	-	173.317,43	-	15.331.859,51
01/09/2019	30/11/2019	6.951.705,69	1.864.277,00	480,13	6.098.046,59	5.860,20	-	137.996,83	795.263,21	-	15.853.629,65
01/12/2019	29/02/2020	7.158.507,20	1.794.572,84	557,93	7.220.005,61	5.575,46	-	279.911,18	1.847.560,45	-	18.306.690,67
01/03/2020	31/05/2020	5.379.402,49	1.713.773,12	461,29	4.417.763,59	3.654,24	-	60.949,29	681.406,76	-	12.257.410,78
01/06/2020	31/08/2020	5.217.338,39	1.669.911,14	322,34	4.594.247,99	5.053,01	-	15.580,80	971.673,02	-	12.474.126,69
01/09/2020	30/11/2020	5.014.116,13	1.562.689,90	334,62	5.788.748,79	6.074,24	-	67.782,34	644.445,93	-	13.084.191,95
01/12/2020	28/02/2021	5.218.865,00	1.509.738,76	198,94	7.673.227,76	19.860,42	-	29,05	523.233,67	-	14.945.153,60
01/03/2021	31/05/2021	5.886.085,92	1.389.697,02	235,58	6.500.318,42	5.958,34	-	4.545,30	286.920,46	-	14.073.761,04
01/06/2021	31/08/2021	6.433.718,24	1.405.710,95	268,01	3.841.169,44	5.402,02	-	1.890,35	213.226,99	-	11.901.386,00
01/09/2021	30/11/2021	6.046.949,68	1.311.342,54	211,74	4.245.659,72	5.222,31	-	37.036,66	176.160,44	-	11.822.583,09
01/12/2021	28/02/2022	6.241.282,36	1.293.251,90	259,19	4.940.442,70	3.831,62	-	79.004,88	99.653,62	-	12.657.726,27
01/03/2022	31/05/2022	5.899.579,91	1.235.944,49	345,26	4.438.039,69	3.419,97	-	-	119.654,47	-	11.696.983,79
01/06/2022	31/08/2022	6.033.578,29	1.288.590,06	529,17	3.597.888,96	2.614,39	-	1.203,66	16.986,88	-	10.941.391,41
01/09/2022	30/11/2022	5.590.600,38	1.409.365,48	418,20	4.682.483,80	3.930,47	-	1.166,93	106.702,34	-	11.794.667,60
01/12/2022	28/02/2023	5.509.600,15	1.710.346,59	390,99	3.078.388,27	3.379,43	-	1.748,21	91.758,09	-	10.395.611,73
01/03/2023	31/05/2023	5.115.139,53	1.837.299,20	510,43	6.690.189,24	7.163,87	-	5.879,64	126.455,87	-	13.782.637,78
01/06/2023	31/08/2023	5.157.814,78	1.915.265,66	773,11	5.561.783,28	5.828,82	-	3.595,38	8.533,44	-	12.653.594,47
01/09/2023	30/11/2023	4.753.600,57	1.837.321,14	726,27	9.508.796,94	5.666,04	-	2.162,33	-	-	16.108.273,29



6. Issuer Available Funds

Collection Period		Collections and Recoveries	Any other amount received from any party to the Transaction Documents	Amounts standing to the credit of the Cash Reserve Account	Interest paid on the amounts standing to the credit of the Accounts	Proceeds from the Eligible Investments	Amounts received from any sale of all or part of the Portfolio	The Issuer Available Funds relating to the immediately preceding Payment Date, if not applied in full	Any other amount received by the Issuer from any other party to the Transaction Documents	Issuer Available Funds
01/05/2018	31/08/2018	24.794.223,17	139.715,31	9.000.000,00	711,99	-	-	-	-	33.934.650,47
01/09/2018	30/11/2018	16.805.137,18	-	9.000.000,00	19,31	-	357.616,62	-	-	26.162.773,11
01/12/2018	28/02/2019	17.035.958,17	127.719,89	9.000.000,00	(15,24)	-	-	-	-	26.163.662,82
01/03/2019	31/05/2019	15.839.286,57	213.631,83	9.000.000,00	21,35	-	-	-	-	25.052.939,75
01/06/2019	31/08/2019	15.158.542,08	173.317,43	9.000.000,00	17,05	-	-	-	-	24.331.876,56
01/09/2019	30/11/2019	15.058.366,44	795.263,21	9.000.000,00	13,36	-	-	-	-	24.853.643,01
01/12/2019	29/02/2020	16.459.130,22	1.847.560,45	9.000.000,00	7,05	-	-	-	-	27.306.697,72
01/03/2020	31/05/2020	11.576.004,02	681.406,76	9.000.000,00	29,30	-	-	-	1.400.612,54	22.658.052,62
01/06/2020	31/08/2020	11.502.453,67	971.673,02	9.000.000,00	1,99	-	-	-	1.795.308,01	23.269.436,69
01/09/2020	30/11/2020	12.439.746,02	644.445,93	9.000.000,00	-	-	-	-	1.579.546,60	23.663.738,55
01/12/2020	28/02/2021	14.421.919,93	523.233,67	9.000.000,00	24,81	-	-	-	1.603.026,39	25.548.204,80
01/03/2021	31/05/2021	13.786.840,58	286.920,46	9.000.000,00	32,35	-	-	-	247.799,14	23.321.592,53
01/06/2021	31/08/2021	11.688.159,01	213.226,99	9.000.000,00	9,48	-	-	-	-	20.901.395,48
01/09/2021	30/11/2021	11.646.422,65	176.160,44	9.000.000,00	8,51	-	-	-	-	20.822.591,60
01/12/2021	28/02/2022	12.558.072,65	99.653,62	9.000.000,00	(48,14)	-	-	-	-	21.657.678,13
01/03/2022	31/05/2022	11.577.329,32	119.654,47	9.000.000,00	27,20	-	-	-	-	20.697.010,99
01/06/2022	31/08/2022	10.924.404,53	16.986,88	8.888.620,52	5,36	-	-	-	-	19.830.017,29
01/09/2022	30/11/2022	11.687.965,26	106.702,34	8.429.414,52	19.398,25	-	-	-	-	20.243.480,37
01/12/2022	28/02/2023	10.303.853,64	91.758,09	7.990.631,55	49.419,09	-	-	-	-	18.435.662,37
01/03/2023	31/05/2023	13.656.181,91	126.455,87	7.530.489,52	78.577,74	-	-	-	-	21.391.705,04
01/06/2023	31/08/2023	12.645.061,03	8.533,44	7.128.239,08	102.417,89	-	-	-	-	19.884.251,44
01/09/2023	30/11/2023	16.108.273,29	-	6.598.671,14	124.406,61	-	-	-	-	22.831.351,04



7.a Pre-Enforcement Priority of Payments

Payment Date	Expenses, Retention Amount and Agent Fees	Series 2018-1-A1 and A2 Notes Interest Payment Amount	Required Cash Reserve Amount	Principal Amount Outstanding in respect of Series 2018-1-A1 Notes	Principal Amount Outstanding in respect of Series 2018-1-A2 Notes	Adjustment Purchase Price	Any other amount due and payable under any Transaction Document	Series 2018-1-J Notes Interest Payment Amount	Principal Amount Outstanding in respect of Series 2018-1-J Notes	Junior notes Premium	Residual balance
24/09/2018	168.273,65	687.480,34	9.000.000,00	24.078.877,17	-	-	-	-	-	-	19,31
24/12/2018	125.391,38	608.198,40	9.000.000,00	16.429.162,57	-	-	-	-	-	-	20,76
25/03/2019	124.631,37	595.397,99	9.000.000,00	16.443.612,11	-	-	-	-	-	-	21,35
24/06/2019	122.898,48	575.786,42	9.000.000,00	15.354.237,80	-	-	-	-	-	-	17,05
24/09/2019	115.315,16	541.830,11	9.000.000,00	14.674.717,93	-	-	-	-	-	-	13,36
24/12/2019	183.582,67	481.415,76	9.000.000,00	15.188.637,53	-	-	-	-	-	-	7,05
24/03/2020	125.383,09	468.996,49	9.000.000,00	17.712.288,84	-	-	-	-	-	-	29,30
24/06/2020	119.270,15	465.754,91	9.000.000,00	13.073.025,57	-	-	-	-	-	-	1,99
24/09/2020	150.206,29	434.899,78	9.000.000,00	13.684.319,41	-	-	-	-	-	-	11,21
24/12/2020	115.104,30	359.207,96	9.000.000,00	14.189.412,69	-	-	-	-	-	-	13,60
24/03/2021	135.018,03	329.784,29	9.000.000,00	16.083.370,13	-	-	-	-	-	-	32,35
24/06/2021	116.526,68	326.842,64	9.000.000,00	13.878.213,73	-	-	-	-	-	-	9,48
24/09/2021	152.567,44	316.706,50	9.000.000,00	11.432.113,03	-	-	-	-	-	-	8,51
24/12/2021	117.597,16	304.196,75	9.000.000,00	11.400.793,83	-	-	-	-	-	-	3,86
24/03/2022	118.952,79	276.839,85	9.000.000,00	12.261.858,29	-	-	-	-	-	-	27,20
24/06/2022	134.889,34	307.010,70	8.888.620,52	11.366.485,07	-	-	-	-	-	-	5,36
26/09/2022	133.553,74	406.057,79	8.429.414,52	10.860.964,71	-	-	-	-	-	-	26,53
29/12/2022	111.285,50	751.876,72	7.990.631,55	11.389.654,16	-	-	-	-	-	-	32,44
24/03/2023	91.452,24	857.000,45	7.530.489,52	9.956.693,99	-	-	-	-	-	-	26,17
26/06/2023	85.694,30	1.069.643,80	7.128.239,08	13.108.117,31	-	-	-	-	-	-	10,55
25/09/2023	132.497,60	1.020.380,86	6.598.671,14	12.132.666,59	-	-	-	-	-	-	35,25
28/12/2023	125.056,53	971.358,65	6.108.511,41	15.626.394,53	-	-	-	-	-	-	29,92



8. Collateral Portfolio

Collection Period		Outstanding Principal (a)	Unpaid Principal Instalments (b)	Accrued Interest (c)	Collateral Portfolio	Unpaid Interest Instalments	Defaulted Receivables	Accounting Portfolio
01/05/2018	31/08/2018	476.427.338,73	113.716,34	26.405,02	476.567.460,09	32.359,03	-	476.599.819,12
01/09/2018	30/11/2018	461.782.682,21	114.050,90	43.578,53	461.940.311,64	29.484,47	-	461.969.796,11
01/12/2018	28/02/2019	446.882.769,21	119.550,59	24.768,51	447.027.088,31	30.557,88	-	447.057.646,19
01/03/2019	31/05/2019	433.050.249,95	116.823,78	42.714,24	433.209.787,97	30.258,40	46.632,57	433.286.678,94
01/06/2019	31/08/2019	419.759.156,90	112.545,97	22.394,04	419.894.096,91	31.657,26	177.636,79	420.103.390,96
01/09/2019	30/11/2019	406.422.458,64	103.275,52	35.607,65	406.561.341,81	31.281,95	338.819,48	406.931.443,24
01/12/2019	29/02/2020	392.043.133,84	116.546,57	20.363,42	392.180.043,83	33.890,86	73.347,95	392.287.282,64
01/03/2020	31/05/2020	382.270.570,34	78.276,41	33.277,84	382.382.124,59	25.176,78	12.858,35	382.420.159,72
01/06/2020	31/08/2020	372.344.178,09	42.227,22	19.062,25	372.405.467,56	15.151,23	149.668,65	372.570.287,44
01/09/2020	30/11/2020	361.525.445,59	56.464,90	31.723,08	361.613.633,57	15.999,03	82.692,10	361.712.324,70
01/12/2020	28/02/2021	348.621.699,94	66.643,14	15.802,06	348.704.145,14	16.444,00	83.372,49	348.803.961,63
01/03/2021	31/05/2021	336.120.268,12	144.779,76	24.791,87	336.289.839,75	37.310,31	115.514,50	336.442.664,56
01/06/2021	31/08/2021	325.959.546,05	51.139,48	15.381,85	326.026.067,38	13.169,86	114.529,14	326.153.766,38
01/09/2021	30/11/2021	315.630.618,10	67.784,90	22.757,23	315.721.160,23	18.304,53	78.432,67	315.817.897,43
01/12/2021	28/02/2022	304.460.484,71	76.793,66	13.507,61	304.550.785,98	18.416,87	-	304.569.202,85
01/03/2022	31/05/2022	294.108.988,14	70.096,31	21.396,43	294.200.480,88	16.142,39	-	294.216.623,27
01/06/2022	31/08/2022	284.427.230,28	69.128,70	16.562,68	284.512.921,66	15.170,80	71.671,59	284.599.764,05
01/09/2022	30/11/2022	274.139.107,12	63.506,86	30.888,81	274.233.502,79	20.305,10	70.971,27	274.324.779,16
01/12/2022	28/02/2023	265.507.678,59	127.420,52	29.554,20	265.664.653,31	44.916,42	69.880,26	265.779.449,99
01/03/2023	31/05/2023	253.704.730,34	110.718,69	53.935,12	253.869.384,15	52.243,87	73.349,24	253.994.977,26
01/06/2023	31/08/2023	242.979.859,78	142.019,20	34.726,90	243.156.605,88	71.478,20	70.744,19	243.298.828,27
01/09/2023	30/11/2023	228.381.462,07	68.485,76	50.004,02	228.499.951,85	43.040,60	501.069,62	229.044.062,07



9. Portfolio performance - Ratios

Collection Period		Delinquent Receivables	Delinquency ratio	Defaulted Receivables	Gross default ratio %	Cumulative defaulted receivables	Cumulative gross default ratio	Cumulative Recoveries	Cumulative net default ratio %	Prepaid Receivables	Prepayment ratio %	Repurchased Receivables of the period	Repurchase ratio %	Cumulated Repurchase ratio % (limit 5%)
01/05/2018	31/08/2018	1.352.311,77	0,28%	-	0,00%	-	0,00%	-	0,00%	11.375.358,35	2,33%	146.099,88	0,03%	0,03%
01/09/2018	30/11/2018	790.141,33	0,17%	-	0,00%	-	0,00%	-	0,00%	7.329.072,82	1,56%	-	0,00%	0,03%
01/12/2018	28/02/2019	636.950,24	0,14%	-	0,00%	-	0,00%	-	0,00%	6.965.306,19	1,53%	337.506,94	0,07%	0,10%
01/03/2019	31/05/2019	1.578.767,60	0,36%	51.629,88	0,01%	51.629,88	0,01%	5.747,65	0,01%	6.187.151,09	1,41%	501.984,14	0,10%	0,20%
01/06/2019	31/08/2019	1.601.342,36	0,38%	128.910,09	0,03%	180.539,97	0,04%	5.747,65	0,04%	5.306.772,97	1,24%	495.548,41	0,10%	0,30%
01/09/2019	30/11/2019	778.522,38	0,19%	295.249,47	0,07%	475.789,44	0,10%	143.744,48	0,07%	5.980.462,83	1,45%	117.583,76	0,02%	0,32%
01/12/2019	29/02/2020	1.029.720,62	0,26%	12.782,55	0,00%	488.571,99	0,10%	423.655,66	0,01%	6.998.921,51	1,75%	368.436,37	0,07%	0,39%
01/03/2020	31/05/2020	2.191.449,55	0,57%	-	0,00%	488.571,99	0,10%	484.604,95	0,00%	4.417.763,59	1,14%	60.949,29	0,01%	0,41%
01/06/2020	31/08/2020	752.531,98	0,20%	147.461,40	0,04%	636.033,39	0,13%	500.185,75	0,03%	4.287.577,09	1,14%	306.670,90	0,06%	0,47%
01/09/2020	30/11/2020	183.747,37	0,05%	-	0,00%	636.033,39	0,13%	567.968,09	0,01%	5.788.748,79	1,58%	68.438,14	0,01%	0,48%
01/12/2020	28/02/2021	182.344,84	0,05%	-	0,00%	636.033,39	0,13%	567.997,14	0,01%	7.515.313,48	2,12%	157.914,28	0,03%	0,51%
01/03/2021	31/05/2021	1.253.028,53	0,37%	35.296,62	0,01%	671.330,01	0,13%	572.542,44	0,02%	6.310.259,37	1,84%	190.059,05	0,04%	0,55%
01/06/2021	31/08/2021	469.209,57	0,14%	-	0,00%	671.330,01	0,13%	574.432,79	0,02%	3.752.686,71	1,13%	88.482,73	0,02%	0,57%
01/09/2021	30/11/2021	188.901,65	0,06%	-	0,00%	671.330,01	0,13%	611.469,45	0,01%	4.169.575,74	1,30%	110.840,90	0,02%	0,59%
01/12/2021	28/02/2022	536.145,94	0,18%	-	0,00%	671.330,01	0,13%	690.474,33	0,00%	4.940.442,70	1,59%	76.390,42	0,02%	0,61%
01/03/2022	31/05/2022	761.194,06	0,26%	-	0,00%	671.330,01	0,13%	690.474,33	0,00%	4.192.162,63	1,40%	245.877,06	0,05%	0,66%
01/06/2022	31/08/2022	1.428.714,34	0,50%	72.028,62	0,02%	743.358,63	0,15%	691.677,99	0,01%	3.513.347,65	1,21%	84.541,31	0,02%	0,67%
01/09/2022	30/11/2022	433.165,72	0,16%	-	0,00%	743.358,63	0,15%	692.844,92	0,01%	4.523.878,24	1,62%	158.605,56	0,03%	0,71%
01/12/2022	28/02/2023	810.249,83	0,30%	-	0,00%	743.358,63	0,15%	694.633,13	0,01%	2.989.742,23	1,11%	88.646,04	0,02%	0,72%
01/03/2023	31/05/2023	2.546.981,34	1,00%	8.328,43	0,00%	751.687,06	0,15%	700.512,77	0,01%	3.910.276,68	1,51%	2.779.912,56	0,56%	1,28%
01/06/2023	31/08/2023	2.401.247,05	0,99%	-	0,00%	751.687,06	0,15%	704.108,15	0,01%	3.056.451,12	1,23%	2.505.332,16	0,50%	1,78%
01/09/2023	30/11/2023	353.227,72	0,15%	347.096,16	0,15%	1.098.783,22	0,22%	706.270,48	0,08%	2.915.493,89	1,24%	6.593.303,05	1,32%	3,11%



10. Portfolio performance - Arrears

Collection Period		Principal Instalments in arrears				Interest Instalments in arrears			
		0 - 30 days	31 - 60 days	61 - 90 days	over 91 days	0 - 30 days	31 - 60 days	61 - 90 days	over 91 days
01/05/2018	31/08/2018	99.535,43	5.260,25	2.498,19	6.422,47	29.980,34	1.242,12	77,36	1.059,21
01/09/2018	30/11/2018	100.071,01	-	9.173,44	4.806,45	27.046,11	-	1.385,05	1.053,31
01/12/2018	28/02/2019	102.432,30	10.301,97	1.819,14	4.997,18	28.437,01	1.273,96	378,84	468,07
01/03/2019	31/05/2019	90.407,32	6.221,74	9.019,42	11.175,30	25.441,60	2.172,91	614,76	2.029,13
01/06/2019	31/08/2019	85.281,20	9.600,10	6.335,83	11.328,84	24.082,91	1.363,68	3.711,31	2.499,36
01/09/2019	30/11/2019	86.773,66	-	-	16.501,86	24.348,63	-	-	6.933,32
01/12/2019	29/02/2020	97.563,18	5.977,80	-	13.005,59	25.989,65	1.242,14	-	6.659,07
01/03/2020	31/05/2020	42.825,62	6.083,30	12.735,41	16.632,08	12.339,45	2.406,77	2.487,48	7.943,08
01/06/2020	31/08/2020	30.460,76	2.056,06	-	9.710,40	8.944,68	354,36	-	5.852,19
01/09/2020	30/11/2020	50.512,37	-	3.001,45	2.951,08	14.262,70	-	1.013,18	723,15
01/12/2020	28/02/2021	62.011,02	2.678,55	-	1.953,57	15.552,23	527,55	-	364,22
01/03/2021	31/05/2021	135.709,22	5.654,28	1.054,49	2.361,77	34.125,14	2.294,15	339,72	551,30
01/06/2021	31/08/2021	44.404,55	3.437,50	1.958,09	1.339,34	11.423,25	734,00	588,24	424,37
01/09/2021	30/11/2021	64.321,23	-	649,11	2.814,56	17.015,91	-	439,71	848,91
01/12/2021	28/02/2022	65.774,64	7.400,58	-	3.618,44	15.546,54	1.466,88	-	1.403,45
01/03/2022	31/05/2022	60.459,71	2.603,55	4.666,76	2.366,29	14.068,35	793,40	762,52	518,12
01/06/2022	31/08/2022	43.767,99	13.762,95	601,57	10.996,19	10.435,42	2.599,83	200,16	1.935,39
01/09/2022	30/11/2022	51.303,18	-	6.743,49	5.460,19	18.362,37	-	1.721,89	220,84
01/12/2022	28/02/2023	75.764,59	32.544,66	-	22.208,86	35.815,05	5.142,08	-	5.105,92
01/03/2023	31/05/2023	2.162,60	21.588,19	-	40.713,97	641,68	13.864,93	-	7.674,84
01/06/2023	31/08/2023	44.120,75	8.684,47	6.303,59	88.705,07	28.128,23	3.089,71	1.146,06	40.844,26
01/09/2023	30/11/2023	62.756,18	-	2.769,70	7.617,79	39.320,70	-	811,84	5.189,24

Collection Period		Outstanding Principal in arrears			
		0 - 30 days	31 - 60 days	61 - 90 days	over 91 days
01/05/2018	31/08/2018	18.694.637,39	483.942,26	637.443,02	215.747,91
01/09/2018	30/11/2018	17.436.627,54	-	466.672,23	309.489,21
01/12/2018	28/02/2019	17.660.129,57	465.967,20	107.232,05	46.632,70
01/03/2019	31/05/2019	15.981.749,69	888.909,33	277.354,67	386.087,14
01/06/2019	31/08/2019	14.458.877,64	646.389,31	578.565,74	348.591,82
01/09/2019	30/11/2019	14.867.275,17	-	-	761.508,40
01/12/2019	29/02/2020	16.491.465,27	369.768,30	-	640.469,75
01/03/2020	31/05/2020	7.784.186,13	808.003,38	684.264,57	663.233,67
01/06/2020	31/08/2020	5.548.949,14	125.063,09	-	615.702,43
01/09/2020	30/11/2020	8.872.242,90	-	642.987,34	111.791,95
01/12/2020	28/02/2021	9.125.049,63	261.039,53	-	33.977,59
01/03/2021	31/05/2021	23.160.920,83	1.025.363,24	74.827,06	143.767,69
01/06/2021	31/08/2021	7.436.700,64	268.462,60	120.190,24	73.821,80
01/09/2021	30/11/2021	10.186.042,68	-	67.215,65	118.222,33
01/12/2021	28/02/2022	9.793.620,35	387.504,57	-	137.622,35
01/03/2022	31/05/2022	9.310.435,08	346.412,51	335.482,62	69.662,33
01/06/2022	31/08/2022	6.604.649,51	937.807,32	72.402,24	393.144,07
01/09/2022	30/11/2022	7.820.274,52	-	388.079,61	32.882,43
01/12/2022	28/02/2023	12.566.943,86	455.772,10	-	423.211,36
01/03/2023	31/05/2023	10.026.136,51	2.026.439,90	-	592.507,38
01/06/2023	31/08/2023	8.373.199,03	667.745,28	135.002,53	1.667.513,37
01/09/2023	30/11/2023	10.636.425,63	-	172.102,20	247.824,12



11.a Renegotiations, Accolli, Surroghe, Accordi Transattivi, Indennizzi

Collection Period		Renegotiations				<i>"Accordi Transattivi", Assumptions, Subrogations, Indemnities</i>			
		Renegotiation of the rate of interest (Outstanding Balance)	Renegotiation of the plan of depreciation (Outstanding Balance)	Renegotiation of the recurrence of payments (Outstanding Balance)	Total	"Accordi Transattivi" (Outstanding Balance)	Assumptions (Outstanding Balance)	Subrogations (Outstanding Balance)	Indemnities (Amount)
01/05/2018	31/08/2018	3.722.902,16	1.416.067,82	-	5.138.969,98	-	1.666.283,95	-	139.715,31
01/09/2018	30/11/2018	7.431.099,99	2.696.570,36	-	10.127.670,35	-	1.742.549,20	-	497.331,93
01/12/2018	28/02/2019	11.342.993,42	3.754.956,06	-	15.097.949,48	-	1.736.473,35	-	625.051,82
01/03/2019	31/05/2019	13.228.322,88	5.615.665,91	-	18.843.988,79	-	1.925.208,24	-	838.683,65
01/06/2019	31/08/2019	16.845.151,68	6.285.261,05	-	23.130.412,73	-	2.156.115,58	-	1.012.001,08
01/09/2019	30/11/2019	41.947.023,76	8.579.282,82	-	50.526.306,58	-	2.328.662,19	-	1.807.264,29
01/12/2019	29/02/2020	60.018.884,79	10.322.558,80	-	70.341.443,59	-	2.573.394,00	-	3.654.824,74
01/03/2020	31/05/2020	65.693.260,44	11.650.065,94	-	77.343.326,38	-	2.622.899,26	-	4.336.231,50
01/06/2020	31/08/2020	78.551.538,65	12.791.471,32	-	91.343.009,97	-	3.345.729,29	-	5.307.904,52
01/09/2020	30/11/2020	88.707.519,63	14.106.709,58	-	102.814.229,21	-	3.311.546,53	-	5.952.350,45
01/12/2020	28/02/2021	92.514.218,79	14.629.458,37	-	107.143.677,16	-	3.387.729,64	-	6.475.584,12
01/03/2021	31/05/2021	94.188.941,27	19.513.425,87	-	113.702.367,14	-	3.463.774,62	-	6.762.504,58
01/06/2021	31/08/2021	95.934.306,32	20.856.406,51	-	116.790.712,83	-	3.604.327,64	-	6.975.731,57
01/09/2021	30/11/2021	96.590.356,74	20.653.577,99	-	117.243.934,73	-	4.040.833,13	-	7.151.892,01
01/12/2021	28/02/2022	96.232.660,13	20.303.677,07	-	116.536.337,20	-	4.264.403,39	-	7.251.545,63
01/03/2022	31/05/2022	94.464.697,05	20.528.280,62	-	114.992.977,67	-	4.042.038,04	-	7.371.200,10
01/06/2022	31/08/2022	93.118.891,07	20.622.399,81	-	113.741.290,88	-	4.007.373,32	-	7.388.186,98
01/09/2022	30/11/2022	93.502.234,43	21.095.604,79	-	114.597.839,22	-	4.029.346,35	-	7.494.889,32
01/12/2022	28/02/2023	95.283.399,42	21.329.607,35	-	116.613.006,77	-	4.261.009,22	-	7.243.650,10
01/03/2023	31/05/2023	94.916.594,64	19.868.602,70	-	114.785.197,34	-	3.971.270,15	-	7.713.103,28
01/06/2023	31/08/2023	93.657.379,87	19.536.765,91	-	113.194.145,78	-	4.203.902,79	-	7.721.636,72
01/09/2023	30/11/2023	87.748.087,75	18.818.980,19	-	106.567.067,94	-	4.233.824,51	-	7.721.636,72



11.b Suspensions

11.b.1 Sospensioni (Excluding "Sospensioni Ex Lege" and "Sospensioni Covid")

	<u>Balance beginning of Quarterly Collection Period</u>		<u>Suspended during the Collection Period</u>		<u>Balance at the end of Quarterly Collection Period</u>	
	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance
1) Type of Suspension						
Only Capital Instalments	3	228.733,56	-	-	3	228.733,56
Capital and Interest Instalments	6	666.097,23	4	1.273.623,60	10	1.725.036,80
	<u>Balance beginning of Quarterly Collection Period</u>		<u>Suspended during the Collection Period</u>		<u>Balance at the end of Quarterly Collection Period</u>	
	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance
2) Period of Suspension						
From 1 to 6 months	1	60.093,21	1	50.509,97	5	110.603,18
From 7 to 12 months	8	834.737,21	3	1.223.113,63	8	1.843.167,18
(a) Sospensioni's Outstanding Balance	1.953.770,36					
(b) Collateral Portfolio	228.984.679,24					
(a)/(b)	0,85%					
Limit	5,00%					

11.b.2 Sospensioni Ex Lege

	<u>Balance beginning of Quarterly Collection Period</u>		<u>Suspended during the Collection Period</u>		<u>Balance at the end of Quarterly Collection Period</u>	
	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance
1) Type of Suspension						
Only Capital Instalments	-	-	-	-	-	-
Capital and Interest Instalments	-	-	-	-	-	-
	<u>Balance beginning of Quarterly Collection Period</u>		<u>Suspended during the Collection Period</u>		<u>Balance at the end of Quarterly Collection Period</u>	
	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance
2) Period of Suspension						
From 1 to 6 months	-	-	-	-	-	-
From 7 to 12 months	-	-	-	-	-	-
From 13 to 18 months	-	-	-	-	-	-

11.b.3 Sospensioni Covid

	<u>Balance beginning of Quarterly Collection Period</u>		<u>Suspended during the Collection Period</u>		<u>Balance at the end of Quarterly Collection Period</u>	
	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance
1) Type of Suspension						
Only Capital Instalments	-	-	-	-	-	-
Capital and Interest Instalments	-	-	-	-	-	-
	<u>Balance beginning of Quarterly Collection Period</u>		<u>Suspended during the Collection Period</u>		<u>Balance at the end of Quarterly Collection Period</u>	
	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance	N. of Loans	Outstanding Balance
2) Period of Suspension						
From 1 to 6 months	-	-	-	-	-	-
From 7 to 12 months	-	-	-	-	-	-
From 13 to 18 months	-	-	-	-	-	-

Importo Sospensioni Covid: installments suspended but originally due during the current Quarterly Collection Period

Only Capital Instalments	-
Capital and Interest Instalments	-
Total	-



12. Portfolio description

Collection Period		Outstanding Principal by Interest Rate		Outstanding Principal by range				Debtors concentration				OLTV & CLTV	
		Floating rate	Fixed rate	0,01 - 25.000	25.000,01 - 75.000	75.000,01 - 250.000	over 250.000	First debtors	First five debtors	First ten debtors	First twenty debtors	WAOLTV	WACLTV
01/05/2018	31/08/2018	259.237.046,77	217.330.413,32	3.756.036,91	63.616.232,14	328.303.318,04	80.891.873,00	1.470.005,24	5.862.494,11	10.136.477,10	16.843.781,55	62,11%	50,41%
01/09/2018	30/11/2018	249.382.920,43	212.557.391,21	3.724.469,35	64.365.187,61	317.272.231,90	76.578.422,78	1.453.768,14	5.799.255,56	10.002.119,60	16.630.716,91	62,11%	49,85%
01/12/2018	28/02/2019	239.586.594,11	207.440.494,20	3.689.809,74	66.445.494,83	304.038.385,59	72.853.398,15	1.437.450,74	5.692.739,93	9.811.664,05	16.322.987,84	62,11%	49,22%
01/03/2019	31/05/2019	231.270.735,76	201.939.052,21	3.735.960,09	66.166.658,32	294.531.803,55	68.775.366,01	1.421.052,63	5.641.484,96	9.676.197,89	16.110.677,40	62,11%	48,52%
01/06/2019	31/08/2019	222.693.150,79	197.200.946,12	3.770.342,22	66.492.106,36	284.613.606,85	65.018.041,48	1.404.573,42	5.534.360,51	9.486.869,52	15.832.765,39	62,11%	48,01%
01/09/2019	30/11/2019	211.983.465,17	194.577.876,64	3.751.719,25	67.560.735,25	272.898.512,82	62.350.374,49	1.387.414,11	5.481.307,65	9.347.811,74	15.607.942,33	62,11%	47,51%
01/12/2019	29/02/2020	199.601.026,42	192.579.017,41	3.766.800,18	68.261.621,17	262.032.582,58	58.119.039,90	1.369.890,89	5.369.980,13	9.153.794,72	15.272.848,02	62,11%	46,84%
01/03/2020	31/05/2020	192.729.645,89	189.652.478,70	3.730.282,40	67.928.238,17	253.955.750,32	56.767.853,70	1.369.890,89	5.263.181,61	8.998.964,67	15.079.216,75	62,11%	46,41%
01/06/2020	31/08/2020	183.216.026,36	189.189.441,20	3.932.054,79	67.724.220,54	245.073.347,12	55.675.845,11	1.369.890,89	5.198.764,72	8.885.985,18	14.892.535,03	62,11%	45,99%
01/09/2020	30/11/2020	172.880.131,80	188.733.501,77	4.216.426,99	67.408.743,24	236.393.877,62	53.594.585,72	1.369.890,89	5.193.650,89	8.832.168,51	14.806.176,86	62,11%	45,60%
01/12/2020	28/02/2021	163.907.244,16	184.796.900,98	4.261.016,87	66.978.284,04	226.683.206,83	50.781.637,40	1.369.890,89	5.124.900,05	8.714.437,79	14.651.625,04	62,11%	45,06%
01/03/2021	31/05/2021	155.602.024,25	180.687.815,50	4.317.126,64	65.956.158,71	216.897.815,49	49.118.738,91	1.352.306,26	5.077.486,35	8.596.076,58	14.465.637,09	62,11%	44,58%
01/06/2021	31/08/2021	148.827.606,68	177.198.460,70	4.540.676,21	65.265.109,87	209.243.661,16	46.976.620,14	1.334.660,02	4.968.749,05	8.425.339,51	14.197.848,74	62,11%	44,07%
01/09/2021	30/11/2021	142.988.424,66	172.732.735,57	4.939.343,59	64.733.179,01	200.892.379,03	45.156.258,60	1.316.951,94	4.920.725,43	8.329.505,34	13.990.224,69	62,11%	43,57%
01/12/2021	28/02/2022	136.588.607,16	167.962.178,82	4.822.908,15	64.398.938,79	193.498.186,17	41.830.752,87	1.299.181,82	4.841.272,85	8.167.380,01	13.718.114,08	62,11%	43,02%
01/03/2022	31/05/2022	130.910.479,48	163.290.001,40	4.784.248,50	64.480.930,40	185.278.447,22	39.656.854,76	1.281.349,43	4.777.259,47	8.015.991,99	13.434.411,96	62,11%	42,56%
01/06/2022	31/08/2022	125.503.995,28	159.008.926,38	4.992.904,84	64.331.863,88	177.283.024,81	37.905.128,13	1.263.454,54	4.708.347,26	7.846.566,86	13.153.274,43	62,11%	42,06%
01/09/2022	30/11/2022	111.432.858,21	162.800.644,58	5.202.929,34	63.393.080,37	169.340.159,46	36.297.333,62	1.245.496,96	4.648.877,14	7.743.984,63	12.946.858,93	62,11%	41,59%
01/12/2022	28/02/2023	103.899.525,86	161.833.861,08	5.248.906,97	62.682.999,39	163.409.754,33	34.391.726,25	1.227.476,46	4.590.568,03	7.588.682,61	12.698.751,05	62,11%	41,19%
01/03/2023	31/05/2023	95.550.844,98	158.318.539,17	5.183.308,93	61.420.989,83	155.130.927,79	32.206.123,54	1.209.392,80	4.539.828,15	7.496.796,81	12.521.557,03	62,11%	40,74%
01/06/2023	31/08/2023	86.384.611,16	156.771.994,72	5.430.422,98	60.688.412,92	147.647.389,78	29.459.394,33	1.191.245,77	4.491.091,69	7.351.579,02	12.236.526,26	62,11%	40,25%
01/09/2023	30/11/2023	79.635.097,24	148.864.854,61	5.414.195,50	59.609.361,44	137.165.780,39	26.795.341,91	1.173.035,16	4.448.855,76	7.268.271,43	12.074.806,46	62,11%	39,81%



13. Collateralisation

Collection Period		Principal Amount Outstanding				Collateralisation		
		Series 2018-1-A1 Notes (a)	Series 2018-1-A2 Notes (b)	Series 2018-1-J Notes (c)	Notes (d)=(a)+(b)+(c)	Collateral Portfolio (e)	Balance of the Cash Reserve Account (f)	Total (g)=(e)+(f)
01/05/2018	31/08/2018	331.821.122,83	90.000.000,00	61.315.000,00	483.136.122,83	476.567.460,09	9.000.000,00	485.567.460,09
01/09/2018	30/11/2018	315.391.960,26	90.000.000,00	61.315.000,00	466.706.960,26	461.940.311,64	9.000.000,00	470.940.311,64
01/12/2018	28/02/2019	298.948.348,15	90.000.000,00	61.315.000,00	450.263.348,15	447.027.088,31	9.000.000,00	456.027.088,31
01/03/2019	31/05/2019	283.594.110,35	90.000.000,00	61.315.000,00	434.909.110,35	433.209.787,97	9.000.000,00	442.209.787,97
01/06/2019	31/08/2019	268.919.392,42	90.000.000,00	61.315.000,00	420.234.392,42	419.894.096,91	9.000.000,00	428.894.096,91
01/09/2019	30/11/2019	253.730.754,89	90.000.000,00	61.315.000,00	405.045.754,89	406.561.341,81	9.000.000,00	415.561.341,81
01/12/2019	29/02/2020	236.018.466,05	90.000.000,00	61.315.000,00	387.333.466,05	392.180.043,83	9.000.000,00	401.180.043,83
01/03/2020	31/05/2020	222.945.440,48	90.000.000,00	61.315.000,00	374.260.440,48	382.382.124,59	9.000.000,00	391.382.124,59
01/06/2020	31/08/2020	209.261.121,07	90.000.000,00	61.315.000,00	360.576.121,07	372.405.467,56	9.000.000,00	381.405.467,56
01/09/2020	30/11/2020	195.071.708,38	90.000.000,00	61.315.000,00	346.386.708,38	361.613.633,57	9.000.000,00	370.613.633,57
01/12/2020	28/02/2021	178.988.338,25	90.000.000,00	61.315.000,00	330.303.338,25	348.704.145,14	9.000.000,00	357.704.145,14
01/03/2021	31/05/2021	165.110.124,52	90.000.000,00	61.315.000,00	316.425.124,52	336.289.839,75	9.000.000,00	345.289.839,75
01/06/2021	31/08/2021	153.678.011,49	90.000.000,00	61.315.000,00	304.993.011,49	326.026.067,38	9.000.000,00	335.026.067,38
01/09/2021	30/11/2021	142.277.217,66	90.000.000,00	61.315.000,00	293.592.217,66	315.721.160,23	9.000.000,00	324.721.160,23
01/12/2021	28/02/2022	130.015.359,37	90.000.000,00	61.315.000,00	281.330.359,37	304.550.785,98	9.000.000,00	313.550.785,98
01/03/2022	31/05/2022	118.648.874,30	90.000.000,00	61.315.000,00	269.963.874,30	294.200.480,88	8.888.620,52	303.089.101,40
01/06/2022	31/08/2022	107.787.909,59	90.000.000,00	61.315.000,00	259.102.909,59	284.512.921,66	8.429.414,52	292.942.336,18
01/09/2022	30/11/2022	96.398.255,43	90.000.000,00	61.315.000,00	247.713.255,43	274.233.502,79	7.990.631,55	282.224.134,34
01/12/2022	28/02/2023	86.441.561,44	90.000.000,00	61.315.000,00	237.756.561,44	265.664.653,31	7.530.489,52	273.195.142,83
01/03/2023	31/05/2023	73.333.444,13	90.000.000,00	61.315.000,00	224.648.444,13	253.869.384,15	7.128.239,08	260.997.623,23
01/06/2023	31/08/2023	61.200.777,54	90.000.000,00	61.315.000,00	212.515.777,54	243.156.605,88	6.598.671,14	249.755.277,02
01/09/2023	30/11/2023	45.574.383,01	90.000.000,00	61.315.000,00	196.889.383,01	228.499.951,85	6.108.511,41	234.608.463,26

