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Terms and expressions used in this Payments Report have the respective meanings given to them in the Programme Documents.

This Payment Report is based on the following information:

- Servicer's Report provided by the Servicer;
- Any information in respect of any Eligible Investments provided by the Cash Manager;
- Italian Account Bank Report provided by the Italian Account Bank;
- Any information in respect of any interest or principal amount payable by the Guarantor under the relevant Subordinated Loan Agreement provided by each Subordinated Lender ;
- Any information in respect of any interest or principal amount payable by the Guarantor under the relevant Subordinated Loan Agreement provided by each Subordinated Lender ;
- Mandatory Tests and the Asset Coverage Test, as the case may be, provided by the Test Calculation Agent
- Expenses, fees and costs provided by the Guarantor Corporate Servicer;
- Any other information according to the Transaction Documents.

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Calculations contained in this Payments Report are made in accordance with the criteria described in the Cash Management and Agency Agreement.

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\* 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)

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Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

## 1. Guarantor Available Funds

1.1 Principal Available Funds	Sum [(i):(ix)]	1.579.028.516,91
(i) Principal amounts collected by the Servicer in respect of the Cover Pool and credited to the Main Programme Account*		256.272.100,81
(ii) All other Recoveries in respect of principal received by each Servicer and credited to the Main Programme Account		-
(iii) All principal amounts received from each Seller pursuant to the Master Assets Purchase Agreement		-
(iv) The proceeds of any disposal of Eligible Assets and any disinvestment of the Eligible Assets		-
(v) Any amounts granted by each Subordinated Lender under the relevant Subordinated Loan Agreement and not used to fund the payment of the Purchase Price for any Eligible Assets		-
(vi) All amounts other than in respect of interest received under any Swap Agreement (if any)		-
(vii) Any amounts paid out of item Tenth of the Pre-Issuer Default Interest Priority of Payments		-
(viii) Any amount paid to the Guarantor by the Issuer upon exercise by or on behalf of the Guarantor of the rights of subrogation (surrogazione) or recourse (regresso) against the Issuer pursuant to article paragraphs 7-quaterdecies, paragraph 3 of Law 130		-
(ix) after (a) delivery of an Issuer Default Notice in respect of any Series or Tranche of Covered Bonds and the deferral of the Maturity Date relating to such Series or Tranche of Covered Bonds to the Long Due for Payment Date and (b) occurrence of the relevant Maturity Date in respect of any other Series or Tranche of Covered Bonds, any Final Redemption Amount(s) accumulated on the Amortisation Reserve Account **		-
(x) Any principal amounts standing (other than amounts already allocated under other items of the Principal Available Funds) received from any party to the Programme Documents		1.322.756.416,10

\* Net of the amounts related to principal not due to the Guarantor and repaid to the Servicer

\*\* provided that the Guarantor will allocate and pay such Final Redemption Amount(s) recorded on the ledgers of the Amortisation Reserve Account only pursuant to item (Sixth), letter (b) of the Guarantee Priority of Payments in respect of the corresponding Series or Tranche of Covered Bonds (excluding payment of any other items of the applicable Priority of Payments)

1.2 Interest Available Funds	Sum [(i):(viii)]	81.450.356,31
(i) Interest amounts and/or yield collected by the Servicer in respect of the Cover Pool and credited into the Main Programme Account*		71.548.265,51
(ii) Other interest recoveries received by the Servicer and credited to the Main Programme Account		-
(iii) Interest accrued and paid on the Programme Accounts		1.186.048,11
(iv) Any amounts standing to the credit of the Reserve Account in excess of the Required Reserve Amount, and following the service of an Issuer Default Notice, on the Guarantor, any amounts standing to the credit of the Reserve Account		8.716.042,69
(v) All amounts in respect of interest and/or yield received from the Eligible Investments		-
(vi) any amounts received under the Swap Agreement(s) (if any);		-
(vii) All interest amounts received from the relevant Seller pursuant to the Master Assets Purchase Agreement		-
(viii) Any amounts paid as Interest Shortfall Amount out of item (First) of the Pre-Issuer Default Principal Priority of Payments		-
(ix) Any amounts received from any party to the Programme Documents		-

\* Net of the amounts related to interest not due to the Guarantor and repaid to the Servicer

<b>Guarantor Available Funds</b>	<b>(1.1) + (1.2)</b>	<b>1.660.478.873,22</b>
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Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

## 2.1 Pre-Issuer Default Interest Priority of Payments

- Prior to the delivery of an Issuer Default Notice -

Interest Available Funds	<b>81.450.356,31</b>
(i) (a) Expenses	14.521,18
(b) Retention Amount	917,77
(ii) Any amount due and payable to the Representative of the Bondholders	13.381,61
(iii) Fees, costs and expenses ( <i>pro rata</i> and <i>pari passu</i> ) to the Servicers and the Agents	70.236,81
(iv) Any interest amounts due to the Swap Provider(s) (if any) (including any termination payments due and payable by the Guarantor except where the swap counterparty is the Defaulting Party or the sole Affected Party)	-
(v) To credit the Commingling Reserve Amount on the Commingling Reserve Account, up to the value of the Target Commingling Amount, if required pursuant to the provisions of the Cover Pool Management Agreement and/or the Master Servicing Agreement	-
(vi) To credit to the Reserve Account an amount required to ensure that the Reserve Amount is funded up to the Required Reserve Amount	-
(vii) Loan Interest due and payable on each Term Loan to the Subordinated Lender(s)	81.351.298,94
(viii) Upon the occurrence of a Servicer Termination Event, to credit all remaining Interest Available Funds to the Main Programme Account until such Servicer Termination Event is either remedied or waived or a new servicer is appointed	-
(ix) to pay <i>pro rata</i> and <i>pari passu</i> in accordance with the respective amounts thereof any Excluded Swap Termination Amounts	-
(x) Interest Shortfall Amount (if any) not already repaid and to be transferred to the Principal Available Funds	-
(xi) Any amounts due and payable to any party to the Programme Documents (other than the Seller(s) under the Programme Documents) to the extent not already paid or payable under other items of this Pre-Issuer Default Interest Priority of Payments	-
(xii) Any other amount due and payable to pay to the Main Seller and to the Additional Seller(s) (if any) under the Programme Documents	-
(xiii) <i>pro rata and pari passu</i> :	
(a) any Premium on the Programme Term Loans to the Subordinated Lender(s)	-
(b) Excess Term Loan Amount	-
provided that i) no Segregation Event has occurred and/or (ii) any amount in respect of interest under the relevant Series or Tranche of Covered Bonds which has fallen due on or prior to the relevant Guarantor Payment Date has been paid in full by the Issuer	
Final balance	-

Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

## 2.2 Pre-Issuer Default Principal Priority of Payments

- Prior to the delivery of an Issuer Default Notice -

<b>Principal Available Funds</b>	<b>1.579.028.516,91</b>
(i) Any amount payable as Interest Shortfall Amount	-
(ii) Provided that no Segregation Event has occurred and is continuing, <i>pari passu and pro rata</i>	
(a) to pay in whole or in part the purchase price of each New Portfolio to the relevant Seller(s)	647.160.235,78
(b) to make a provision for payment of any such purchase price in case the formalities required to make the assignment of the relevant New Portfolio enforceable have not been carried out yet on such Guarantor Payment Date	-
(iii) Upon the occurrence of a Servicer Termination Event, to credit all remaining Principal Available Funds to the Main Programme Account until such Servicer Termination Event is either remedied or waived or a Substitute Servicer is appointed	-
(iv) <i>pro rata and pari passu</i> :	
(a) principal amounts due and payable to the relevant Swap Providers	-
(b) (where appropriate, after taking into account any amounts other than in respect of interest to be received from any Swap Provider on such Guarantor Payment Date or such other date up to the next following Guarantor Payment Date as the Guarantor Calculation Agent may reasonably determine) to pay the amounts in respect of principal due and payable to the Subordinated Lender(s) under the relevant Term Loan	-
<b>Final balance</b>	<b>931.868.281,13</b>

Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

### 3. Guarantee Priority of Payments

- Following the delivery of an Issuer Default Notice -

Guarantor Available Funds	
(i) (a) Expenses	<input type="text"/>
(b) Retention Amount	<input type="text"/>
(ii) Any amount due and payable to the Representative of the Bondholders	<input type="text"/>
(iii) Fees, costs and expenses ( <i>pro rata</i> and <i>pari passu</i> ) to the Servicers and the Agents	<input type="text"/>
(iv) <i>pro rata</i> and <i>pari passu</i> :	
(a) any amounts due to the Swap Provider(s)	<input type="text"/>
(b) interest due and payable under the Guarantee in respect of each Series or Tranche of Covered Bonds	<input type="text"/>
(v) to credit to the Reserve Account an amount required to ensure that the Reserve Amount is funded up to the Required Reserve Amount	<input type="text"/>
(vi) <i>pro rata</i> and <i>pari passu</i> :	
(a) any amounts other than in respect of interest due or to become due and payable to the relevant Swap Provider(s)	<input type="text"/>
(b) principal amounts due and payable under the Guarantee in respect of each Series or Tranche of Covered Bonds	<input type="text"/>
(c) to credit any other amounts on the Amortisation Reserve Account, in order to fund the Redemption Amount in respect of each Series or Tranche of Covered Bonds in respect of which the relevant Maturity Date has not occurred	<input type="text"/>
(vii) until each Series or Tranche of Covered Bonds has been fully repaid or repayment in full of the Covered Bonds has been provided for (such that the Redemption Amount has been accumulated in respect of each outstanding Series or Tranche of Covered Bonds), to credit any remaining amounts to the Main Programme Account	<input type="text"/>
(viii) Any amounts due and payable to any party to the Programme Documents (other than the Seller(s) under the Programme Documents, to the extent not already paid or payable under other items of this Guarantee Priority of Payments	<input type="text"/>
(ix) to pay <i>pro rata</i> and <i>pari passu</i> , any Excluded Swap Termination Amount due and payable by the Guarantor	<input type="text"/>
(x) Any other amount due and payable to pay to the Sellers under the Programme Documents to the extent not already paid or payable under other items of this Guarantee Priority of Payments	<input type="text"/>
(xi) <i>pro rata</i> and <i>pari passu</i> :	
(a) any interest and principal amount outstanding and any Premium on the Programme Term Loans to the Subordinated Lender(s)	<input type="text"/>
(b) any amounts due, on each Term Loan (as applicable) under the relevant Subordinated Loan Agreement(s)	<input type="text"/>
Final balance	<input type="text"/>

Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

## 4. Post-Enforcement Priority of Payments

- Following a Guarantor Event of Default -

Guarantor Available Funds	
(i) Expenses	<input type="text"/>
(ii) Any amount due and payable to the Representative of the Bondholders	<input type="text"/>
(iii) <i>pro rata</i> and <i>pari passu</i> :	
(a) Fees, costs and expenses to the Servicers and the Agents	<input type="text"/>
(b) Any amounts due to the Swap Provider(s)	<input type="text"/>
(c) any amounts due under the Guarantee in respect of each Series or Tranche of Covered Bonds	<input type="text"/>
(iv) any Excluded Swap Termination Amount due and payable by the Guarantor	<input type="text"/>
(v) to pay, <i>pari passu</i> and <i>pro rata</i> according to the respective amounts thereof, to any party to the Programme Documents (other than the Seller(s)) any amounts due and payable under the Programme Documents	<input type="text"/>
(vi) Any other amount due and payable to pay to the Sellers under the Programme Documents to the extent not already paid or payable under other items of this Post-Enforcement Priority of Payments	<input type="text"/>
(vii) to pay or repay, <i>pari passu</i> and <i>pro rata</i> according to the respective amounts thereof, to the Subordinated Lender(s) any amounts outstanding under the Subordinated Loan Agreement(s).	<input type="text"/>
Final balance	<input type="text"/>

## 5. Cash Reserve

OPENING BALANCE	166.157.300,06
CASH RESERVE TARGET AMOUNT	157.441.257,37
CASH RESERVE EXCESS AMOUNT	8.716.042,69
CASH RESERVE DEFICIT AMOUNT	0
DRAW-DOWN AMOUNT	-
CLOSING BALANCE	157.441.257,37



Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

6. Covered Bonds

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 36 - 2020	12/02/2020	500,000,000.00	IT0005399982	29/07/2026

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable	
12/02/2020	29/04/2020	29/04/2020	77	0.1870%	199,986.11
29/04/2020	29/07/2020	29/07/2020	91	0.3770%	476,486.11
29/07/2020	29/10/2020	29/10/2020	92	0.1430%	182,722.22
29/10/2020	29/01/2021	29/01/2021	92	0.0900%	115,000.00
29/01/2021	29/04/2021	29/04/2021	90	0.0510%	71,250.00
29/04/2021	29/07/2021	29/07/2021	91	0.0550%	82,152.78
29/07/2021	29/10/2021	29/10/2021	92	0.0570%	72,833.33
29/10/2021	31/01/2022	31/01/2022	94	0.0440%	57,444.44
31/01/2022	29/04/2022	29/04/2022	88	0.0530%	64,777.78
29/04/2022	29/07/2022	29/07/2022	91	0.1550%	195,302.78
29/07/2022	31/10/2022	31/10/2022	94	0.8380%	1,094,055.56
31/10/2022	30/01/2023	30/01/2023	91	2.2050%	2,786,875.00
30/01/2023	02/05/2023	02/05/2023	92	3.0680%	3,920,222.22
02/05/2023	31/07/2023	31/07/2023	90	3.8500%	4,812,500.00
31/07/2023	30/10/2023	30/10/2023	91	4.3140%	5,452,416.67
30/10/2023	29/01/2024	29/01/2024	91	4.5520%	5,753,222.22
29/01/2024	29/04/2024	29/04/2024	91	4.5250%	5,719,097.22
29/04/2024	29/07/2024	29/07/2024	91	4.4640%	5,642,000.00

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 37 - 2020	12/02/2020	600,000,000.00	IT0005399990	29/10/2026

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable	
12/02/2020	29/04/2020	29/04/2020	77	0.2370%	304,190.00
29/04/2020	29/07/2020	29/07/2020	91	0.4270%	547,616.67
29/07/2020	29/10/2020	29/10/2020	92	0.1930%	295,933.33
29/10/2020	29/01/2021	29/01/2021	92	0.1400%	214,666.67
29/01/2021	29/04/2021	29/04/2021	90	0.1070%	160,500.00
29/04/2021	29/07/2021	29/07/2021	91	0.1150%	174,416.67
29/07/2021	29/10/2021	29/10/2021	92	0.1070%	164,066.67
29/10/2021	31/01/2022	31/01/2022	94	0.0940%	147,266.67
31/01/2022	29/04/2022	29/04/2022	88	0.1030%	151,066.67
29/04/2022	29/07/2022	29/07/2022	91	0.2050%	310,916.67
29/07/2022	31/10/2022	31/10/2022	94	0.8880%	1,391,200.00
31/10/2022	30/01/2023	30/01/2023	91	2.2550%	3,420,083.33
30/01/2023	02/05/2023	02/05/2023	92	3.1180%	4,780,933.33
02/05/2023	31/07/2023	31/07/2023	90	3.9000%	5,850,000.00
31/07/2023	30/10/2023	30/10/2023	91	4.3640%	6,618,733.33
30/10/2023	29/01/2024	29/01/2024	91	4.6200%	6,979,700.00
29/01/2024	29/04/2024	29/04/2024	91	4.5750%	6,938,750.00
29/04/2024	29/07/2024	29/07/2024	91	4.5140%	6,846,233.33

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 38 - 2020	16/09/2020	750,000,000.00	IT0005421802	29/04/2027

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable	
16/09/2020	29/01/2021	29/01/2021	135	0.0480%	135,000.00
29/01/2021	29/04/2021	29/04/2021	90	0.0000%	-
29/04/2021	29/07/2021	29/07/2021	91	0.0000%	-
29/07/2021	29/10/2021	29/10/2021	92	0.0000%	-
29/10/2021	31/01/2022	31/01/2022	94	0.0000%	-
31/01/2022	29/04/2022	29/04/2022	88	0.0000%	-
29/04/2022	29/07/2022	29/07/2022	91	0.0750%	142,187.50
29/07/2022	31/10/2022	31/10/2022	94	0.7580%	1,484,416.67
31/10/2022	30/01/2023	30/01/2023	91	2.1250%	4,028,645.83
30/01/2023	02/05/2023	02/05/2023	92	2.9880%	5,737,000.00
02/05/2023	31/07/2023	31/07/2023	90	3.7700%	7,068,750.00
31/07/2023	30/10/2023	30/10/2023	91	4.2340%	8,026,958.33
30/10/2023	29/01/2024	29/01/2024	91	4.4720%	8,478,166.67
29/01/2024	29/04/2024	29/04/2024	91	4.4450%	8,428,919.17
29/04/2024	29/07/2024	29/07/2024	91	4.3840%	8,311,333.33

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 39 - 2020	16/09/2020	750,000,000.00	IT0005421794	29/07/2027

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable	
16/09/2020	29/01/2021	29/01/2021	135	0.0580%	163,125.00
29/01/2021	29/04/2021	29/04/2021	90	0.0000%	-
29/04/2021	29/07/2021	29/07/2021	91	0.0000%	-
29/07/2021	29/10/2021	29/10/2021	92	0.0000%	-
29/10/2021	31/01/2022	31/01/2022	94	0.0000%	-
31/01/2022	29/04/2022	29/04/2022	88	0.0000%	-
29/04/2022	29/07/2022	29/07/2022	91	0.0850%	161,145.83
29/07/2022	31/10/2022	31/10/2022	94	0.7680%	1,504,000.00
31/10/2022	30/01/2023	30/01/2023	91	2.1350%	4,047,604.17
30/01/2023	02/05/2023	02/05/2023	92	2.9980%	5,746,166.67
02/05/2023	31/07/2023	31/07/2023	90	3.7800%	7,087,500.00
31/07/2023	30/10/2023	30/10/2023	91	4.2440%	8,045,916.67
30/10/2023	29/01/2024	29/01/2024	91	4.4820%	8,497,125.00
29/01/2024	29/04/2024	29/04/2024	91	4.4550%	8,445,337.50
29/04/2024	29/07/2024	29/07/2024	91	4.3940%	8,330,281.67

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 40 - 2021	19/01/2021	700,000,000.00	IT0005433781	29/07/2024

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable	
19/01/2021	29/04/2021	29/04/2021	100	0.0000%	-
29/04/2021	29/07/2021	29/07/2021	91	0.0000%	-
29/07/2021	29/10/2021	29/10/2021	92	0.0000%	-
29/10/2021	31/01/2022	31/01/2022	94	0.0000%	-
31/01/2022	29/04/2022	29/04/2022	88	0.0000%	-
29/04/2022	29/07/2022	29/07/2022	91	0.0000%	-
29/07/2022	31/10/2022	31/10/2022	94	0.5380%	983,344.44
31/10/2022	30/01/2023	30/01/2023	91	1.9050%	3,370,791.67
30/01/2023	02/05/2023	02/05/2023	92	2.7680%	4,851,444.44
02/05/2023	31/07/2023	31/07/2023	90	3.5500%	6,212,500.00
31/07/2023	30/10/2023	30/10/2023	91	4.0140%	7,102,500.00
30/10/2023	29/01/2024	29/01/2024	91	4.2520%	7,523,677.78
29/01/2024	29/04/2024	29/04/2024	91	4.2250%	7,475,902.78
29/04/2024	29/07/2024	29/07/2024	91	4.1640%	7,387,866.67

Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

6. Covered Bonds

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 41 - 2021	14/05/2021	700,000,000.00	IT0005445066	29/10/2024

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable
14/05/2021	29/07/2021	76	0.0000%	-
29/07/2021	29/10/2021	92	0.0000%	-
29/10/2021	31/01/2022	94	0.0000%	-
31/01/2022	29/04/2022	88	0.0000%	-
29/04/2022	29/07/2022	91	0.0000%	-
29/07/2022	31/10/2022	94	0.5180%	946,788.89
31/10/2022	30/01/2023	91	1.8850%	3,335,402.78
30/01/2023	02/05/2023	92	2.7480%	4,915,866.67
02/05/2023	31/07/2023	90	3.5300%	6,177,500.00
31/07/2023	30/10/2023	91	3.9940%	7,067,161.11
30/10/2023	29/01/2024	91	4.2320%	7,488,288.89
29/01/2024	29/04/2024	91	4.2050%	7,440,513.89
29/04/2024	29/07/2024	91	4.1440%	7,332,517.78

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 42 - 2021	22/07/2021	700,000,000.00	IT0005453425	29/01/2025

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable
22/07/2021	29/10/2021	99	0.0000%	-
29/10/2021	31/01/2022	94	0.0000%	-
31/01/2022	29/04/2022	88	0.0000%	-
29/04/2022	29/07/2022	91	0.0000%	-
29/07/2022	31/10/2022	94	0.5080%	828,511.11
31/10/2022	30/01/2023	91	1.8750%	3,317,708.33
30/01/2023	02/05/2023	92	2.7380%	4,897,977.78
02/05/2023	31/07/2023	90	3.5200%	6,160,000.00
31/07/2023	30/10/2023	91	3.9840%	7,049,466.67
30/10/2023	29/01/2024	91	4.2220%	7,470,594.44
29/01/2024	29/04/2024	91	4.1950%	7,422,819.44
29/04/2024	29/07/2024	91	4.1340%	7,314,883.33

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 43 - 2021	01/10/2021	700,000,000.00	IT0005459976	29/04/2025

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable
01/10/2021	31/01/2022	122	0.0000%	-
31/01/2022	29/04/2022	88	0.0000%	-
29/04/2022	29/07/2022	91	0.0000%	-
29/07/2022	31/10/2022	94	0.4480%	818,844.44
31/10/2022	30/01/2023	91	1.8150%	3,211,541.67
30/01/2023	02/05/2023	92	2.6780%	4,790,644.44
02/05/2023	31/07/2023	90	3.4600%	6,055,000.00
31/07/2023	30/10/2023	91	3.9240%	6,943,300.00
30/10/2023	29/01/2024	91	4.1620%	7,364,427.78
29/01/2024	29/04/2024	91	4.1350%	7,316,652.78
29/04/2024	29/07/2024	91	4.0740%	7,208,716.67

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 44 - 2021	09/11/2021	500,000,000.00	IT0005467037	29/07/2025

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable
09/11/2021	31/01/2022	83	0.0000%	-
31/01/2022	29/04/2022	88	0.0000%	-
29/04/2022	31/07/2022	91	0.0000%	-
29/07/2022	31/10/2022	94	0.4780%	624,055.56
31/10/2022	30/01/2023	91	1.8450%	2,331,875.00
30/01/2023	02/05/2023	92	2.7080%	3,460,222.22
02/05/2023	31/07/2023	90	3.4900%	4,362,500.00
31/07/2023	30/10/2023	91	3.9540%	4,997,416.67
30/10/2023	29/01/2024	91	4.1920%	5,298,222.22
29/01/2024	29/04/2024	91	4.1650%	5,264,097.22
29/04/2024	29/07/2024	91	4.1040%	5,187,000.00

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 45 - 2022	17/02/2022	780,000,000.00	IT0005483349	29/10/2025

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable
17/02/2022	29/04/2022	71	0.0000%	-
29/04/2022	29/07/2022	91	0.0000%	-
29/07/2022	31/10/2022	94	0.5080%	894,833.33
31/10/2022	30/01/2023	91	1.8750%	3,554,687.50
30/01/2023	02/05/2023	92	2.7380%	5,247,833.33
02/05/2023	31/07/2023	90	3.5200%	6,600,000.00
31/07/2023	30/10/2023	91	3.9840%	7,553,000.00
30/10/2023	29/01/2024	91	4.2220%	8,004,208.33
29/01/2024	29/04/2024	91	4.1950%	7,953,020.83
29/04/2024	29/07/2024	91	4.1340%	7,837,375.00

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 46 - 2022	13/06/2022	1,000,000,000.00	IT0005497521	29/04/2026

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable
13/06/2022	29/10/2022	138	2.0000%	7,527,472.53
29/10/2022	30/01/2023	93	2.0000%	5,000,000.00
29/01/2023	02/05/2023	92	2.0000%	5,000,000.00
29/04/2023	31/07/2023	91	2.0000%	5,000,000.00
29/07/2023	31/10/2023	92	2.0000%	5,000,000.00
29/10/2023	29/01/2024	92	2.0000%	5,000,000.00
29/01/2024	29/04/2024	91	2.0000%	5,000,000.00
29/04/2024	29/04/2024	0	2.0000%	5,000,000.00

Series	Issue Date	Nominal Amount	Isin Code	Maturity
Series 47 - 2023	14/12/2023	600,000,000.00	IT000555474	29/01/2027

  

Interest Period	Payment Date	Days	Interest Rate	Amount payable
14/12/2023	29/01/2024	46	0.4688%	2,812,500.00
29/01/2024	29/04/2024	91	0.9375%	5,625,000.00
29/04/2024	29/04/2024	0	0.9375%	5,625,000.00

## 6.1 COVERED BOND OUTSTANDING - YEARS TO MATURITY

RANGE	CURRENTS BALANCE	%
UP TO 1 YEAR	2.600.000.000	34%
OVER 1 YEAR UP TO 2 YEARS	1.750.000.000	23%
OVER 2 YEARS UP TO 3 YEARS	3.200.000.000	42%
OVER 3 YEARS UP TO 4 YEARS	-	0%
OVER 4 YEARS UP TO 5 YEARS	-	0%
OVER 5 YEARS UP TO 6 YEARS	-	0%
OVER 6 UP TO 7 YEARS	-	0%
OVER 7 YEARS UP TO 8 YEARS	-	0%
OVER 8 YEARS UP TO 9 YEARS	-	0%
OVER 9 YEARS UP TO 10 YEARS	-	0%
OVER 10 YEARS	-	0%
<b>Total</b>	<b>7.550.000.000</b>	

Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

## 7.1 Ptf Residential Stratifications

## OUTSTANDING LOAN AMOUNT (€)

Range	Number of Loans	%	Current Balance	%
UP TO 50.000	29.934	30,2761	872.681.455,57	10,6103
OVER 50.000 UP TO 75.000	21.494	21,7397	1.343.646.536,89	16,3364
OVER 75.000 UP TO 100.000	19.036	19,2536	1.654.747.139,87	20,1189
OVER 100.000 UP TO 150.000	19.409	19,6308	2.336.007.442,73	28,4019
OVER 150.000 UP TO 200.000	5.781	5,8471	981.670.676,59	11,9354
OVER 200.000 UP TO 250.000	1.651	1,6699	366.133.483,41	4,4516
OVER 250.000 UP TO 300.000	682	0,6898	185.792.607,03	2,2589
OVER 300.000 UP TO 400.000	483	0,4885	164.365.579,74	1,9984
OVER 400.000 UP TO 500.000	158	0,1598	69.105.668,20	0,8402
OVER 500.000 UP TO 750.000	131	0,1325	79.198.526,07	0,9629
OVER 750.000 UP TO 1.000.000	47	0,0475	40.929.157,98	0,4976
OVER 1.000.000 UP TO 1.500.000	26	0,0263	31.466.109,24	0,3826
OVER 1.500.000	38	0,0384	99.096.758,34	1,2048
Total	98.870	100,00	8.224.841.141,66	100,00

## YEARS TO MATURITY

Range	Number of Loans	%	Current Balance	%
UP TO 5 YEARS	11.332	11,4615	279.183.830,84	3,3944
OVER 5 UP TO 10 YEARS	13.949	14,1084	794.176.632,14	9,6558
OVER 10 UP TO 15 YEARS	19.694	19,9191	1.510.157.869,15	18,3609
OVER 15 UP TO 20 YEARS	18.485	18,6963	1.675.138.684,78	20,3668
OVER 20 UP TO 25 YEARS	15.870	16,0514	1.658.409.477,05	20,1634
OVER 25 UP TO 30 YEARS	18.849	19,0644	2.200.677.638,62	26,7565
OVER 30 YEARS	691	0,6989	107.097.009,08	1,3021
Total	98.870	100,00	8.224.841.141,66	100,00

## CURRENT LOAN / CURRENT MARKET VALUE

Range	Number of Loans	%	Current Balance	%
UP TO 20%	19.088	19,3062	640.549.622,84	7,7880
OVER 20% - 30%	10.281	10,3985	682.877.586,70	8,3026
OVER 30% - 40%	10.950	11,0751	908.568.328,89	11,0466
OVER 40% - 50%	11.331	11,4605	1.023.187.128,87	12,4402
OVER 50% - 60%	14.433	14,5980	1.423.976.972,99	17,3131
OVER 60% - 70%	20.910	21,1490	2.222.111.886,76	27,0171
OVER 70% - 80%	11.593	11,7255	1.285.477.776,34	15,6292
OVER 80%	284	0,2872	38.091.838,27	0,4631
Total	98.870	100,00	8.224.841.141,66	100,00

## GEOGRAPHICAL DISTRIBUTION

Property Region	Number of Loans	%	Current Balance	%
ABRUZZO	2.225	2,2504	141.652.834,90	1,7223
BASILICATA	292	0,2953	18.338.528,76	0,2230
CALABRIA	2.157	2,1817	136.804.845,05	1,6633
CAMPANIA	4.489	4,5403	399.166.536,17	4,8532
EMILIA ROMAGNA	5.567	5,6306	464.588.248,05	5,6486
FRIULI VENEZIA GIULIA	1.380	1,3958	94.309.690,60	1,1466
LAZIO	10.441	10,5603	983.839.122,81	11,9618
LIGURIA	1.904	1,9258	142.047.905,45	1,7271
LOMBARDIA	15.345	15,5204	1.414.136.621,16	17,1935
MARCHE	2.182	2,2069	151.343.068,38	1,8401
MOLISE	374	0,3783	21.239.014,17	0,2582
PIEMONTE	2.571	2,6004	192.810.555,14	2,3442
PUGLIA	8.411	8,5071	642.858.909,51	7,8161
SARDEGNA	682	0,6898	53.084.120,54	0,6454
SICILIA	6.033	6,1020	429.550.099,26	5,2226
TOSCANA	22.599	22,8573	1.958.926.487,54	23,8172
TRENTINO ALTO ADIGE	91	0,0920	9.634.485,92	0,1171
UMBRIA	2.149	2,1736	148.102.853,53	1,8007
VALLE D'AOSTA	141	0,1426	10.266.883,26	0,1248
VENETO	9.837	9,9494	812.140.331,46	9,8742
ESTERO	0	0,0000	-	0,0000
TOTALE	98.870	100,00	8.224.841.141,66	100,00

## INTEREST TYPE

Range	Number of Loans	%	Current Balance	%
FIXED	62.963	63,6826	5.698.962.079,76	69,2896
FLOATING	35.907	36,3174	2.525.879.061,90	30,7104
Total	98.870	100,00	8.224.841.141,66	100,00

## PAYMENT FREQUENCY

Range	Number of Loans	%	Current Balance	%
MONTHLY	79.346	80,2529	6.521.958.585,51	79,2959
TWO-MONTHLY	0	0,0000	-	0,0000
QUARTERLY	619	0,6261	70.127.621,24	0,8526
FOUR-MONTHLY	0	0,0000	-	0,0000
SEMIANNUALLY	18.904	19,1201	1.631.154.934,91	19,8321
ANNUAL	1	0,0010	1.600.000,00	0,0195
Total	98.870	100,00	8.224.841.141,66	100,00

## SEASONING (months)

Range	Number of Loans	%	Current Balance	%
UP TO 12 MONTHS	465	0,4703	47.711.678,98	0,5801
OVER 12 UP TO 24 MONTHS	5.923	5,9907	597.029.458,67	7,2589
OVER 24 UP TO 36 MONTHS	9.073	9,1767	923.043.083,67	11,2226
OVER 36 UP TO 48 MONTHS	17.592	17,7931	1.779.318.657,02	21,6335
OVER 48 UP TO 60 MONTHS	10.357	10,4754	970.947.795,30	11,8051
OVER 60 UP TO 72 MONTHS	4.641	4,6940	435.833.711,17	5,2990
OVER 72 UP TO 84 MONTHS	2.661	2,6914	240.788.147,53	2,9276
OVER 84 MONTHS	48.158	48,7084	3.230.168.609,32	39,2733
Total	98.870	100,00	8.224.841.141,66	100,00

## ORIGINAL LOAN / ORIGINAL MARKET VALUE

Range	Number of Loans	%	Current Balance	%
UP TO 20%	3.299	3,3367	128.194.502,20	1,5586
OVER 20% - 30%	4.980	5,0369	257.709.559,57	3,1333
OVER 30% - 40%	7.326	7,4097	449.042.642,97	5,4596
OVER 40% - 50%	10.278	10,3955	774.017.600,50	9,4107
OVER 50% - 60%	10.722	10,8951	857.509.784,88	10,4259
OVER 60% - 70%	15.204	15,3778	1.315.368.712,42	15,9926
OVER 70% - 80%	42.066	42,5468	4.037.468.282,47	49,0887
OVER 80%	4.945	5,0015	405.530.056,65	4,9306
Total	98.870	100,00	8.224.841.141,66	100,00

## MARKET SECTOR

Sector	Number of Loans	%	Current Balance	%
600	86.592	87,5817	7.011.729.583,69	85,2506
492	438	0,4430	55.419.634,49	0,6738
430	2.577	2,6065	327.394.841,31	3,9806
614	2.354	2,3809	168.679.833,93	2,0509
615	6.437	6,5106	603.342.201,58	7,3356
491	72	0,0728	7.894.571,69	0,0960
481	54	0,0546	4.254.152,74	0,0517
482	104	0,1052	7.115.770,47	0,0865
280	68	0,0688	6.889.137,34	0,0838
288	0	0,0000	-	0,0000
490	19	0,0192	4.308.285,89	0,0524
480	6	0,0061	441.516,86	0,0054
432	14	0,0142	3.057.898,69	0,0372
476	1	0,0010	1.801.531,32	0,0219
775	48	0,0485	2.795.115,61	0,0340
501	1	0,0010	97.661,88	0,0012
283	26	0,0263	2.122.988,80	0,0258
774	2	0,0020	233.015,13	0,0028
267	3	0,0030	4.232.619,23	0,0515
477	4	0,0040	4.970.855,65	0,0604
500	0	0,0000	-	0,0000
758	0	0,0000	-	0,0000
270	0	0,0000	-	0,0000
284	5	0,0050	432.374,66	0,0053
268	0	0,0000	-	0,0000
768	0	0,0000	-	0,0000
757	0	0,0000	-	0,0000
772	1	0,0010	120.625,49	0,0015
290	8	0,0080	4.096.004,15	0,0498
285	1	0,0010	49.610,92	0,0006
773	35	0,0354	3.361.310,14	0,0409
TOTALE	98.870	100,00	8.224.841.141,66	100,00

Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

## 7.2 Ptf Commercial Stratifications

### OUTSTANDING LOAN AMOUNT (€)

Range	Number of Loans	%	Current Balance	%
UP TO 50.000	3.731	44,4272	89.114.518,56	6,5251
OVER 50.000 UP TO 75.000	1.187	14,1343	73.470.813,48	5,3796
OVER 75.000 UP TO 100.000	760	9,0498	65.674.139,71	4,8087
OVER 100.000 UP TO 150.000	822	9,7880	100.038.065,54	7,3249
OVER 150.000 UP TO 200.000	452	5,3822	78.559.012,82	5,7522
OVER 200.000 UP TO 250.000	295	3,5127	65.947.270,42	4,8287
OVER 250.000 UP TO 300.000	202	2,4053	55.191.806,49	4,0412
OVER 300.000 UP TO 400.000	287	3,4175	100.333.283,28	7,3465
OVER 400.000 UP TO 500.000	177	2,1076	79.200.839,44	5,7992
OVER 500.000 UP TO 750.000	193	2,2982	119.083.990,88	8,7195
OVER 750.000 UP TO 1.000.000	100	1,1908	86.157.304,93	6,3086
OVER 1.000.000 UP TO 1.500.000	83	0,9883	98.508.020,73	7,2129
OVER 1.500.000	109	1,2979	354.442.864,08	25,9528
<b>Total</b>	<b>8.398</b>	<b>100,00</b>	<b>1.365.721.930,36</b>	<b>100,00</b>

### YEARS TO MATURITY

Range	Number of Loans	%	Current Balance	%
UP TO 5 YEARS	3.601	42,8793	296.446.994,83	21,7062
OVER 5 UP TO 10 YEARS	2.562	30,5073	552.477.417,89	40,4531
OVER 10 UP TO 15 YEARS	1.493	17,7780	366.740.183,89	26,8532
OVER 15 UP TO 20 YEARS	467	5,5608	109.672.620,40	8,0304
OVER 20 UP TO 25 YEARS	173	2,0600	27.710.402,85	2,0290
OVER 25 UP TO 30 YEARS	101	1,2027	9.715.371,03	0,7114
OVER 30 YEARS	1	0,0119	2.958.939,47	0,2167
<b>Total</b>	<b>8.398</b>	<b>100,00</b>	<b>1.365.721.930,36</b>	<b>100,00</b>

### CURRENT LOAN / CURRENT MARKET VALUE

Range	Number of Loans	%	Current Balance	%
UP TO 20%	4.088	48,6783	396.488.503,44	29,0314
OVER 20% - 30%	1.532	18,2424	310.357.135,96	22,7248
OVER 30% - 40%	1.448	17,2422	319.964.081,31	23,4282
OVER 40% - 50%	903	10,7526	251.621.880,63	18,4241
OVER 50% - 60%	376	4,4773	72.099.451,68	5,2792
OVER 60% - 70%	17	0,2024	5.486.199,56	0,4017
OVER 70% - 80%	15	0,1786	3.512.098,13	0,2572
OVER 80%	19	0,2262	6.192.579,65	0,4534
<b>Total</b>	<b>8.398</b>	<b>100,00</b>	<b>1.365.721.930,36</b>	<b>100,00</b>

### GEOGRAPHICAL DISTRIBUTION

Property Region	Number of Loans	%	Current Balance	%
ABRUZZO	216	2,5720	33.766.836,71	2,4725
BASILICATA	37	0,4406	3.572.579,27	0,2616
CALABRIA	168	2,0005	19.964.452,13	1,4618
CAMPANIA	663	7,8947	135.049.718,98	9,8885
EMILIA ROMAGNA	339	4,0367	70.755.524,88	5,1808
FRIULI VENEZIA GIULIA	115	1,3694	12.936.953,66	0,9473
LAZIO	804	9,5737	142.999.462,51	10,4706
LIGURIA	83	0,9883	8.268.250,95	0,6054
LOMBARDIA	930	11,0741	149.382.199,03	10,9380
MARCHE	157	1,8695	23.751.656,70	1,7391
MOLISE	48	0,5716	6.446.153,13	0,4720
PIEMONTE	223	2,6554	18.030.335,70	1,3202
PUGLIA	690	8,2162	73.304.978,95	5,3675
SARDEGNA	85	1,0121	23.775.578,97	1,7409
SICILIA	476	5,6680	68.865.835,86	5,0424
TOSCANA	2.000	23,8152	327.434.511,05	23,9752
TRENTINO ALTO ADIGE	12	0,1429	5.230.079,45	0,3830
UMBRIA	212	2,5244	54.694.122,58	4,0048
VALLE D'AOSTA	10	0,1191	758.247,70	0,0555
VENETO	1.130	13,4556	186.734.452,15	13,6729
ESTERO	0	0,0000	-	0,0000
<b>TOTALE</b>	<b>8.398</b>	<b>100,00</b>	<b>1.365.721.930,36</b>	<b>100,00</b>

### INTEREST TYPE

Range	Number of Loans	%	Current Balance	%
FIXED	2.086	24,8392	238.941.735,66	17,4956
FLOATING	6.312	75,1608	1.126.780.194,70	84,1815
<b>Total</b>	<b>8.398</b>	<b>100,00</b>	<b>1.365.721.930,36</b>	<b>100,00</b>

### PAYMENT FREQUENCY

Range	Number of Loans	%	Current Balance	%
MONTHLY	6.082	72,4220	689.341.901,90	50,4745
TWO-MONTHLY	-	-	-	-
QUARTERLY	234	2,7864	94.618.594,61	6,9281
FOUR-MONTHLY	-	-	-	-
SEMIANNUALLY	2.082	24,7916	581.761.433,85	42,5974
ANNUAL	0	0,0000	-	0,0000
<b>Total</b>	<b>8.398</b>	<b>100,00</b>	<b>1.365.721.930,36</b>	<b>100,00</b>

### SEASONING (months)

Range	Number of Loans	%	Current Balance	%
UP TO 12 MONTHS	6	0,0714	832.406,84	0,0609
OVER 12 UP TO 24 MONTHS	168	2,0005	36.701.243,82	2,6873
OVER 24 UP TO 36 MONTHS	245	2,9174	49.870.554,37	3,6516
OVER 36 UP TO 48 MONTHS	271	3,2270	47.699.833,13	3,4926
OVER 48 UP TO 60 MONTHS	436	5,1917	172.913.861,90	12,6610
OVER 60 UP TO 72 MONTHS	428	5,0965	130.572.264,19	9,5607
OVER 72 UP TO 84 MONTHS	463	5,5132	90.771.189,61	6,6464
OVER 84 MONTHS	6.381	75,9824	836.360.569,50	61,2394
<b>Total</b>	<b>8.398</b>	<b>100,00</b>	<b>1.365.721.930,36</b>	<b>100,00</b>

### ORIGINAL LOAN / ORIGINAL MARKET VALUE

Range	Number of Loans	%	Current Balance	%
UP TO 20%	638	7,5970	99.825.938,31	7,3094
OVER 20% - 30%	770	9,1688	154.539.985,79	11,3156
OVER 30% - 40%	977	11,6337	156.073.598,60	11,4279
OVER 40% - 50%	1.894	22,5530	293.111.189,70	21,4620
OVER 50% - 60%	2.090	24,8869	300.395.881,45	21,9954
OVER 60% - 70%	895	10,6573	154.293.877,76	11,2976
OVER 70% - 80%	921	10,9669	102.404.445,28	7,4982
OVER 80%	213	2,5363	105.077.013,47	7,6939
<b>Total</b>	<b>8.398</b>	<b>100,00</b>	<b>1.365.721.930,36</b>	<b>100,00</b>

### MARKET SECTOR

Sector	Number of Loans	%	Current Balance	%
615	1.096	13,0507	111.645.206,49	8,1748
614	362	4,3106	17.931.670,93	1,3130
600	2.674	31,8409	139.577.943,55	10,2201
430	2.975	35,4251	898.247.262,33	65,7709
492	832	9,9071	124.499.132,39	9,1160
490	24	0,2858	7.418.121,05	0,5432
491	44	0,5239	14.147.628,22	1,0359
288	0	0,0000	-	0,0000
482	286	3,4056	24.439.334,56	1,7895
481	27	0,3215	1.912.064,67	0,1400
280	16	0,1905	1.423.736,02	0,1042
480	12	0,1429	1.537.918,33	0,1126
284	2	0,0238	199.273,44	0,0146
432	17	0,2024	8.300.690,20	0,6078
288	1	0,0119	287.152,23	0,0210
267	0	0,0000	-	0,0000
775	3	0,0357	120.338,49	0,0088
283	0	0,0000	-	0,0000
258	0	0,0000	-	0,0000
270	0	0,0000	-	0,0000
476	9	0,1072	5.810.601,76	0,4255
773	4	0,0476	92.690,71	0,0068
475	2	0,0238	6.286.878,25	0,4603
477	1	0,0119	222.362,28	0,0163
757	0	0,0000	-	0,0000
774	0	0,0000	-	0,0000
501	0	0,0000	-	0,0000
290	10	0,1191	1.526.532,37	0,1118
759	1	0,0119	95.392,09	0,0070
<b>TOTALE</b>	<b>8.398</b>	<b>100,00</b>	<b>1.365.721.930,36</b>	<b>100,00</b>

Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

### 8.1 Ptf Residential Performance

**ARREARS**

N° of Months in Arrear	N°of Mortgage Loans	Outstanding Balance
>0 and <=1 Months		
>1 and <=2 Months	161	13.649.843,61
>2 and <=3 Months	64	5.523.023,03
>3 and <=4 Months	43	4.388.517,38
>4 and <=5 Months	76	8.582.721,34
>5 and <=6 Months	33	3.576.016,00
>6 Months	40	3.942.373,61 0,00
<b>TOTAL</b>	<b>417</b>	<b>39.662.494,97</b> 0,632%

**DEFAULTS**

(Claims managed by the Legal Department as of the end of the Collection Period)

-

Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

## 8.2 Ptf Commercial Performance

### ARREARS

N° of Months in Arrear	N°of Mortgage Loans	Outstanding Balance
>0 and <=1 Months		
>1 and <=2 Months	23	12.534.504,52
>2 and <=3 Months	8	478.538,63
>3 and <=4 Months	5	508.537,88
>4 and <=5 Months	14	6.253.387,06
>5 and <=6 Months	11	2.060.487,50
>6 Months	5	734.669,16 0,00
TOTAL	<b>66</b>	<b>22.570.124,75</b> 0,847%

### DEFAULTS

(Claims managed by the Legal Department as of the end of the Collection Period)	-
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Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

### 8.3 Pool Summary

Pool Summary	Amount
Aggregate current Principal Outstanding Balance	9.590.563.072,02
Average current Principal Outstanding Balance	89.407,49
Total number of Loans	107.268,00
Weighted average seasoning (months)	93,34
Weighted average remaining maturity (years)	17,24
Weighted average original term (years)	25,08
Weighted average life (years)	9,14
Weighted average Current LTV (%)	48,74%
Weighted average interest rate (%) - fix mortgage	2,28%
Weighted average spread (%) - floating mortgage	1,75%
% of Floating Rate Assets	37,07%
% of Fixed Rate Assets	62,93%
Collateral Currency	EUR



Collection Period from 01/04/2024 to 30/06/2024

Guarantor Payment Date 29/07/2024

## 9. Tests

ASSET COVERAGE TEST		MIN * AP + B + C - X - Y - W - Z >= OBG
MIN	9.574.458.253,65	Aggregate LTV Adjusted Principal Balance
AP	77,00%	Asset percentage
B	1.746.371.939,06	All Principal Available Funds and Additional Reserve
C	-	Aggregate Outstanding Principal Balance of any Eligible Assets
X	-	Breach Related Loss (if any)
Y	-	Potential Set-Off Amounts (if any)
W	-	Potential Commingling Amount (if any)
Z	65.333.561,64	Weighted average remaining maturity of all Covered Bonds multiplied by the Principal Amount Outstanding of the Covered Bonds multiplied by the Negative Carry Factor
OBG	8.250.000.000,00	Aggregate Principal Amount Outstanding of the Covered Bonds
MIN * AP + B + C - X - Y - W - Z	9.053.371.232,73	Total
TEST RESULT	Passed	

NOTIONAL VALUE TEST		(A + B) >= OBG
A	9.524.329.067,04	Outstanding Principal Balance of each Eligible Assets
B	167.343.422,15	Aggregate amount of all Principal Available Funds and Additional Reserve
OBG	8.250.000.000,00	Aggregate Principal Amount Outstanding of the Covered Bonds
A + B	9.691.672.489,19	Total
TEST RESULT	Passed	

OVER COLLATERALIZATION TEST		(A + B - OBG) / OBG >= 5%
A	9.524.329.067,04	Outstanding Principal Balance of each Eligible Assets
B	167.343.422,15	Aggregate amount of Principal Available Funds and Additional Reserve
OBG	8.250.000.000,00	Aggregate Principal Amount Outstanding of the Covered Bonds
A+B	9.691.672.489,19	Total
TEST RESULT	Passed	
(A + B - OBG) / OBG	17,47%	

INTEREST COVERAGE TEST		A + B + C - D >= IOBG
A	305.911.251,32	Interest to be received on the Covered Pool in the next 12 months
B	-	Net Interest amount expected on the Covered Bond Swaps in the next 12 months
C	-	Interest expected to accrue on the Principal Available Funds in the next 12 months
D	688.042,16	Amount of all senior costs expected in the next 12 months
IOBG	267.383.014,49	Aggregate amount of all interest payments due on Covered Bonds in the next 12 months
A + B + C - D - E	305.223.209,16	Total
TEST RESULT	Passed	

NET PRESENT VALUE TEST		A + B + C - D >= NPVOBG
A	9.642.219.060,39	Net present value of all Eligible Assets
B	-	Net present value of each Swap Agreement
C	167.343.422,15	Aggregate amount of the Principal Available Funds and Additional Reserve
D	2.572.698,36	Net present value amount of any transaction costs including perspective the maintenance and the management costs due in case of liquidation of the Programme
NPVOBG	8.345.419.116,13	Sum of the Net present value of each Covered Bond
A + B + C - D	9.806.989.784,18	Total
TEST RESULT	Passed	

EXPOSURE VS CREDIT INSTITUTION		Art. 129 par.1a. Limits
B	167.343.422,15	Aggregate amount of of the Funds computed in theMandatory Test
OBG	8.250.000.000,00	Aggregate Principal Amount Outstanding of the Covered Bonds
Credit Institution CQS	1	Credit Institution CQS
Credit Institution	1	CA-CIB
Aggregate amount of all Funds	167.343.422,15	Aggregate amount of Principal Funds and Additional Reserve that are exposures to credit institutions that qualify for credit quality step 1, 2 or 3
B1	167.343.422,15	MIN (Aggregate amount of all Principal Available Funds; 15%*OBG) if CQS1
B2		MIN (Aggregate amount of all Principal Available Funds; 10%*OBG) if CQS2
B3		MIN (Aggregate amount of all Principal Available Funds; 8%*OBG) if CQS3

LIQUIDITY REQUIREMENT		Art. 129 par.1a. Limits
B	167.343.422,15	Aggregate amount of of the Funds computed in the Mandatory Test
Liquidity Reserve Requirement	5.453.582,96	Maximum cumulative net liquidity outflow over the next 180 days
Credit Institution	CA-CIB	
Credit Institution CQS	1	
B1	167.343.422,15	MIN (Aggregate amount of all Principal Available Funds; 15%*OBG) if CQS1
B2		MIN (Aggregate amount of all Principal Available Funds; 10%*OBG) if CQS2
B3		MIN (Aggregate amount of all Principal Available Funds; 8%*OBG) if CQS3
TEST RESULT	Passed	

**Liquidity Reserve Requirement = maximum cumulative net liquidity outflow over the next 180 days**

Where:

net liquidity outflow = claims from exposures – principal and interests due on covered bond +/- payment obligations attached to derivative contracts - expected costs related to maintenance and administration for the winding-down of the covered bond programme

it being understood that, when the Maturity Date of a Series is extendable, the Principal Amount Outstanding of such Series to be taken into account shall be based on the relevant Extended Maturity Date and not on the relevant Maturity Date.

Collection Period from 01/04/2024 to 30/06/2024

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## 10. Compliance Art 14 CBD

Levels of OC: Statutory	5,0%
Levels of OC: Voluntary	17,47%
Levels of OC: Contractual	29,87%
Cover Pool Composition	7.1 Ptf Residential Stratifications - 7.2 Ptf Commercial Stratifications
Geographical distribution:	7.1 Ptf Residential Stratifications - GEOGRAPHICAL DISTRIBUTION
	7.2 Ptf Commercial Stratifications - GEOGRAPHICAL DISTRIBUTION
Loan size:	7.1 Ptf Residential Stratifications - OUTSTANDING LOAN AMOUNT
	7.2 Ptf Commercial Stratifications - OUTSTANDING LOAN AMOUNT
Interest rate risk - cover pool:	7.1 Ptf Residential Stratifications - INTEREST TYPE
	7.2 Ptf Commercial Stratifications - INTEREST TYPE
Currency risk - cover pool:	8.3 Pool Summary
Maturity Structure - cover assets:	7.1 Ptf Residential Stratifications - YEARS TO MATURITY
	7.2 Ptf Commercial Stratifications - YEARS TO MATURITY
Percentage of loans in default:	8.1 Ptf Residential Performance
	8.2 Ptf Commercial Performance
Value of outstanding covered bonds:	6.1 Covered Bond Outstanding - YEARS TO MATURITY
List of ISIN of issued covered bonds:	6. Covered Bonds
Interest rate risk - covered bond:	6. Covered Bonds
Currency risk - covered bond:	6. Covered Bonds
Maturity Structure - covered bond:	6.1 COVERED BOND OUTSTANDING - YEARS TO MATURITY
Valuation Method:	The first valuation is carried out by an external appraiser; then an Automated Valuation Model is applied every six months. The AVM is based on the data released by Nomisma.
Liquidity Risk - primary assets cover pool:	Extendable maturity and liquidity reserve
Credit Risk:	7.1 Ptf Residential Stratifications CURRENT LOAN / CURRENT MARKET VALUE
	7.2 Ptf Commercial Stratifications CURRENT LOAN / CURRENT MARKET VALUE
Market Risk:	Extendable Maturity, NPV test, No FX risk
Hedging Strategy	No hedging in place (no FX risk)
Overview maturity extension triggers:	<a href="https://www.gruppomps.it/static/upload/bmp/bmps-cb2---base-prospectus_07-december-2023.pdf">https://www.gruppomps.it/static/upload/bmp/bmps-cb2---base-prospectus_07-december-2023.pdf</a>