BANCA MONTE DEI PASCHI DI SIENA S.P.A.

Euro 20.000.000.000,00 Covered Bond Programme

Thirty-sixth Issue Date: 12 February 2020	Fourty-second Issue Date: 22 July 2021
Euro 500.000.000	Euro 700.000.000
Thirty-seventh Issue Date: 12 February 2020	Fourty-third Issue Date: 01 October 2021
Euro 500.000.000	Euro 700.000.000
Thirty-eight Issue Date: 16 September 2020	Fourty-four Issue Date: 09 November 2021
Euro 750.000.000	Euro 700.000.000
Thirty-ninth Issue Date: 16 September 2020	Fourty-fifth Issue Date: 17 February 2022
Euro 750.000.000	Euro 700.000.000
Fourty Issue Date: 19 January 2021	Fourty-sixth Issue Date: 13 June 2022
Euro 700.000.000	Euro 1.000.000.000
Fourty-one Issue Date: 14 May 2021	Fourty-seventh Issue Date: 14 December 2023
Euro 700.000.000	Euro 600.000.000

Unconditionally and irrevocably guaranteed as to payments of interest and principal by

MPS Covered Bond 2 S.r.l.

Main Seller, Main Servicer and Issuer

Banca Monte dei Paschi di Siena S.p.A.

Payments Report

Collection Period from: 01/01/2024 to: 31/03/2024



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)

Guarantor Payment Date 29/04/2024

1. Guarantor Available Funds

	1.1 Principal Available Funds	Sum [(i):(ix)]	1.322.756.416,10
(i)	Principal amounts collected by the Servicer in respect of the Cover Pool and credited to the Main Programme Account	*	324.786.183,10
(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 payment of the Purchase Price for any Eligible Assets	fund the	-
(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 subroga (surrogazione) or recourse (regresso) against the Issuer pursuant to article paragraphs7-quaterdecies, paragraph 3 or		-
(ix)	after (a) delivery of an Issuer Default Notice in respect of any Series or Tranche of Covered Bonds and the deferral of the Date relating to such Series or Tranche of Covered Bonds to the Long Due for Payment Date and (b) occurrence of the Maturity Date in respect of any other Series or Tranche of Covered Bonds, any Final Redemption Amount(s) accumulated Amortisation Reserve Account **	e relevant	-
(x)	Any principal amounts standing (other than amounts already allocated under other items of the Principal Available Fun from any party to the Programme Documents	ds) received	997.970.233,00
	* 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 purs (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 applicable Priority of Payments)		
	1.2 Interest Available Funds	ium [(i):(viii)]	108.598.626,02
(i)	Interest amounts and/or yield collected by the Servicer in respect of the Cover Pool and credited into the Main Program Account*	nme	107.444.045,39
(ii)	Other interest recoveries received by the Servicer and credited to the Main Programme Account		-
(iii)	Interest accrued and paid on the Programme Accounts		1.154.580,63
(iv)	Any amounts standing to the credit of the Reserve Account in excess of the Required Reserve Amount, and following to an Issuer Default Notice, on the Guarantor, any amounts standing to the credit of the Reserve Account	he service of	-
(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 Payment	'S	-
(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		
	Guarantor Available Funds	(1.1) + (1.2)	1.431.355.042,12

Guarantor Payment Date 29/04/2024

2.1 Pre-Issuer Default Interest Priority of Payments

	- Prior to the delivery of an Issuer Default Notice -	
	Interest Available Funds	108.598.626,02
(i)	(a) Expenses (b) Retention Amount	10.556,49 315,87
(ii)	Any amount due and payable to the Representative of the Bondholders	20.841,82
(iii)	Fees, costs and expenses (pro rata and pari passu) to the Servicers and the Agents	68.044,21
(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	1.884.120,13
(vii)	Loan Interest due and payable on each Term Loan to the Subordinated Lender(s)	106.614.747,50
(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 pro rata and pari passu 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)	pro rata and pari passu: (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	-
Fina	al balance	-

- Prior to the delivery of an Issuer Default Notice -	
Principal Available Funds	1.322.756.416,10
(i) Any amount payable as Interest Shortfall Amount	-
(ii) Provided that no Segregation Event has occurred and is continuing, pari passu and pro rata (a) to pay in whole or in part the purchase price of each New Portfolio to the relevant Seller(s)	-
(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) pro rata and pari passu:(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	-
Final balance	1.322.756.416,10

3. Guarantee Priority of Payments	
- Following the delivery of an Issuer Default Notice -	
Guarantor Available Funds	
(i) (a) Expenses	
(b) Retention Amount(ii) Any amount due and payable to the Representative of the Bondholders	
(iii) Fees, costs and expenses (pro rata and pari passu) to the Servicers and the Agents	
 (iv) pro rata and pari passu: (a) any amounts due to the Swap Provider(s) (b) interest due and payable under the Guarantee in respect of each Series or Tranche of Covered Bonds 	
(v) to credit to the Reserve Account an amount required to ensure that the Reserve Amount is funded up to the Required Reserve Amount	
 (vi) pro rata and pari passu: (a) any amounts other than in respect of interest due or to become due and payable to the relevant Swap Provider(s) (b) principal amounts due and payable under the Guarantee in respect of each Series or Tranche of Covered Bonds 	
(c) to credit any other amounts on the Amortisation Reserve Account, in order to fund the Redemption Amount in respect of Series or Tranche of Covered Bonds in respect of which the relevant Maturity Date has not occurred	f each
(vii) until each Series or Tranche of Covered Bonds has been fully repaid or repayment in full of the Covered Bonds has been profor (such that the Redemption Amount has been accumulated in respect of each outstanding Series or Tranche of Covered E to credit any remaining amounts to the Main Programme Account	
(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	
(ix) to pay pro rata and pari passu, any Excluded Swap Termination Amount due and payable by the Guarantor	
(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	
 (xi) pro rata and pari passu: (a) any interest and principal amount outstanding and any Premium on the Programme Term Loans to the Subordinated Lender(s) 	
(b) any amounts due, on each Term Loan (as applicable) under the relevant Subordinated Loan Agreement(s)	
Final balance	

4. Post-Enforcement Priority of Payments	
- Following a Guarantor Event of Default -	
Guarantor Available Funds	
(i) Expenses	
(ii) Any amount due and payable to the Representative of the Bondholders	
(iii) pro rata and pari passu: (a) Fees, costs and expenses to the Servicers and the Agents	
(b) Any amounts due to the Swap Provider(s)(c) any amounts due under the Guarantee in respect of each Series or Tranche of Covered Bonds	
(iv) any Excluded Swap Termination Amount due and payable by the Guarantor	
(v) to pay, pari passu and pro rata 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	
(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	
(vii) to pay or repay, pari passu and pro rata according to the respective amounts thereof, to the Subordinated Lender(s) any amounts outstanding under the Subordinated Loan Agreement(s).	
Final balance	

5. Cash Reserve	
OPENING BALANCE	164.273.179,93
CASH RESERVE TARGET AMOUNT	166.157.300,06
CASH RESERVE EXCESS AMOUNT	-
CASH RESERVE DEFICIT AMOUNT	1.884.120,13
DRAW-DOWN AMOUNT	-
CLOSING BALANCE	166.157.300,06

Payment Date Days Interet Rate Amount payable		Maturity	Isin Code	Nominal Amount	Issue Date	Series
20200 2904/2020 77 0.1870% 199888 20200 2907/2020 91 0.3770% 476.486 20200 2907/2020 91 0.3770% 476.486 20200 2910/2020 92 0.1430% 476.486 20200 2910/2020 92 0.1430% 1827272 2021 2910/2021 992 0.0900% 115.000 2021 2946/2021 99 0.05570% 17.252 2021 2946/2021 99 0.05570% 82.15570% 17.252 2021 2910/2021 91 0.0650% 82.15570% 17.252 2022 2016/2022 3910/2022 94 0.06570% 72.833 2022 2022 3101/2022 94 0.06570% 97.252 2022 2016/2022 94 0.06570% 97.252 2022 2016/2022 94 0.06570% 97.252 2022 2016/2022 94 0.06570% 97.252 2022 2016/2022 95 0.06570% 97.252 2022 2016/2022 95 0.06570% 97.252 2022 2016/2022 95 0.06570% 97.252 2022 2016/2022 95 0.06570% 97.252 2022 2016/2022 95 0.06570% 97.252 2022 2016/2022 95 0.06570% 97.252 2022 2016/2022 95 0.06570% 97.252 2022 2016/2022 95 0.06570% 97.252 2022 2022 2016/2022 95 0.06570% 97.252 2022 2022 2022 95 0.06570% 97.252 2022 2022 2022 95 0.06570% 97.252 2022 2022 2022 95 0.06570% 97.252 2022 2022 2022 95 0.06570% 97.252 2022 2022 2022 95 0.06570% 97.252 2022 2022 2022 95 0.06570% 97.252 2022 2022 2022 95 0.06570% 97.252 2022 2022 2022 95 0.06570% 97.252 2022 95 0.06570% 97.252 2022 95 0.06570% 97.252 2022 95 0.06570% 97.252 2022 95 0.06570% 97.252 2024 2020 95 0.06570% 97.252 2022 95 0.06570% 97.252 2022 95 0.06570% 97.252 2024 2020 95 0.06570% 97.252 2022 95 0.06570% 97.252 2024 2020 95 0.06570% 97.252 2024 2020 95 0.06570% 97.252 2024 2020 95 0.06570% 97.252 2024 2020 95 0.06570% 97.252 2024 2020 2020 95 0.06570% 97.252 2020 95 0.06570% 97.252 2024 2020 2020 95 0.06570% 97.252 2024 2020 2020 95 0.06570% 97.252 2020 95 0.06570% 97.252 2024 2020 2020 95 0.06570% 97.252 2020 97.252 2020 95 0.06570% 97.252 2020 97.252 2020 95 0.06570% 97.252 2020 97.252 2020 95 0.06570% 97.252 2020 97.252 2020 95 0.06570% 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 2020 97.252 20		29/07/2026	IT0005399982	500.000.000,00	12/02/2020	Series 36 - 2020
2907 2907/2020 91 0.3779% 476.484 276.292 20200 2910/2020 92 0.4509% 322 0.4509% 122.72 272 20200 2910/2020 292 0.4509% 122.72 272 2021 2961/2021 92 0.9509% 115.000 2021 2961/2021 92 0.9509% 115.000 2021 2961/2021 93 0.05579% 77.252 2021 2961/2021 93 0.05579% 72.252 2021 2961/2022 391 0.05579% 72.252 2022 310/2022 394 0.0469% 574447 2222 304/2022 88 0.05579% 97.252 2022 2004/2022 894 0.05579% 97.252 2022 2004/2022 89 0.05579% 97.252 2022 2004/2022 89 0.05579% 97.252 2022 2004/2022 89 0.05579% 97.252 2022 2004/2022 89 0.05579% 97.252 2022 2004/2022 89 0.05579% 97.252 2022 2004/2022 89 0.05579% 97.252 2022 2004/2022 89 0.05579% 97.252 2022 2004/2022 89 0.05579% 97.252 2022 2004/2022 89 0.05579% 97.252 2022 2004/2022 89 0.05579% 97.252 2022 2022 2004/2022 89 0.05579% 97.252 2022 2022 2004/2022 89 0.05579% 97.252 2022 2022 2004/2022 89 0.05579% 97.252 2022 2022 2004/2022 99 0.05579% 97.252 2022 2024 2004/2022 99 0.05579% 97.572 2022 2024 2004/2022 99 0.05579% 97.572 2024 2004/2024 99 0.05579% 97.572 2024	Amount payable	Interet Rate	Days	Payment Date	iod	Interest Per
2020 28102020 92 0.1439% 18272 2021 29102021 92 0.1439% 182072 2021 290402021 92 0.0690% 115000 2021 290402021 99 0.0570% 71.28 2021 290702021 91 0.0569% 82.15 20221 290702021 92 0.0570% 72.83 20222 31010202 94 0.0440% 57.44 20222 29040202 88 0.0530% 64.77 20222 29040202 91 0.1550% 19.59 20222 31102022 94 0.2460% 19.99 20222 3100202 94 0.3830% 1.0766.87 20223 31002023 94 0.3830% 1.0766.87 20233 30070203 92 3.6680% 3.3020.22 20233 30102023 91 3.5800% 4.812.00 20244 29.0000 90 3.8500% 4.812.00 <td>199.98</td> <td>0,1870%</td> <td>77</td> <td>29/04/2020</td> <td>29/04/2020</td> <td>12/02/2020</td>	199.98	0,1870%	77	29/04/2020	29/04/2020	12/02/2020
2021 2901/2021 92 0,0900% 115.001 2021 2904/2021 99 0,05570% 17.222 2021 2904/2021 99 0,05570% 72.22 2021 2904/2021 91 0,0650% 82.155 2021 2904/2021 92 0,06570% 72.323 2022 3101/2022 94 0,06570% 72.333 2022 2904/2022 88 0,06570% 97.432 2022 2904/2022 89 0,06570% 97.4323 2022 2904/2022 99 0,15500% 94.777 2022 2904/2022 99 0,05500% 94.777 2022 2904/2022 99 0,05500% 95.2023 2023 3101/2022 99 0,36500% 97.2023 2023 3010/2023 91 2,2660% 3320,222 2023 3010/2023 92 3,6660% 3320,222 2023 3010/2023 91 4,3140% 94.822,002 2024 2901/2023 91 4,3140% 94.822,002	476.486	0,3770%	91	29/07/2020	29/07/2020	29/04/2020
2021 2904/2021 99 0.0570% 71.252 2021 2904/2021 99 0.0570% 71.252 2021 2910/2021 91 0.05690% 8.25.15.15 2021 2910/2021 92 0.0570% 72.83.1 2022 310/2022 94 0.0460% 57.44 2022 2904/2022 88 0.0530% 64.77.7 2022 2904/2022 98 0.0530% 64.77.7 2022 2904/2022 99 0.0530% 19.5050% 19.5052 2022 2907/2022 91 0.15500% 19.5050% 19.5052 2022 2907/2022 94 0.03390% 1.0540.65 2022 2907/2023 99 2.05690% 3.820.22 2023 3007/2023 92 3.8680% 3.820.22 2023 3010/2023 91 4.3450% 5.452.41 2023 3010/2023 91 4.3450% 5.452.41	182.722	0,1430%	92	29/10/2020	29/10/2020	29/07/2020
2021 29070021 91 0.0559% 8.215. 2021 29100021 92 0.0559% 8.215. 2022 31610022 92 0.0579% 7.23. 2022 31610022 94 0.0440% 5.7444. 2022 29040202 98 0.0559% 94.777. 2022 29040202 99 0.1569% 95.22. 2022 29070202 99 0.1569% 95.20. 2022 29070202 99 0.1569% 95.20. 2022 29070202 99 0.3689% 1.694. 2023 3010202 99 2.2699% 2.2699% 3.20. 2023 3010202 99 2.2699% 3.2609% 4.212. 2023 3010202 99 3.8699% 4.212. 2023 3010202 99 3.8699% 4.212. 2023 3010202 99 4.5509% 5.42. 2024 29040204 91 4.5509% 5.7532. 2024 29040204 91 4.5509% 5.7532. 2024 29040204	115.000	0,0900%	92	29/01/2021	29/01/2021	29/10/2020
2021 29102021 92 0.0549% 72.834 20222 29040202 92 0.0549% 72.834 20222 29040202 88 0.5530% 64.77 20222 29070202 91 0.1550% 19500 20222 29070202 91 0.1550% 19500 20222 29070202 91 0.1550% 19500 20222 29070202 94 0.8380% 1.9640.87 20223 31002020 94 0.8380% 1.9746.87 20223 30070203 92 3.6880% 3.8020.87 20223 30102020 91 4.3140% 5.4824.11	71.25	0,0570%	90	29/04/2021	29/04/2021	29/01/2021
2022 3101/2022 94 0,0440% 5.744 2022 2804/2022 88 0,0530% 64.77. 2022 2807/2022 91 0,550% 1959/2022 2807/2022 91 0,550% 1959/2022 3110/2022 91 0,550% 1959/2022 3203 3001/2023 91 2,280% 2,7868/2023 2023 3001/2023 92 3,8680% 3,820.22 2023 307/2023 90 3,8500% 4812.50 2023 307/2023 91 4,3140% 5,842.41 2024 2801/2024 91 4,5500% 5,783.22	82.15	0,0650%	91	29/07/2021	29/07/2021	29/04/2021
2022 2964/2022 88 0,0530% 64,777 2022 2907/2022 91 0,1550% 195,905 2022 310/2022 94 0,8380% 1,794,056 2023 30/01/2023 91 2,2090% 2,786,877 2023 30/01/2023 91 2,096% 3,820,222 2023 30/01/2023 92 3,6680% 3,820,222 2023 30/10/2023 99 3,8600% 4,812,000 2024 29/10/2024 91 4,8520% 5,753,222 2024 28/10/2024 91 4,8550% 5,753,222	72.833	0,0570%	92	29/10/2021	29/10/2021	29/07/2021
20022 29077022 91 0.1569% 195.90 2022 3110022 94 0.8380% 194.02 2023 30012023 91 2.2080% 2.766.87 2023 0.205203 91 2.2080% 3.800.02 2023 30012023 91 2.8080% 3.820.22 2023 30070203 90 3.8800% 4812.50 2024 29012024 91 4.3140% 5.482.41 2024 29012024 91 4.5500% 5.783.22	57.44	0,0440%	94	31/01/2022	31/01/2022	29/10/2021
2022 31/10/2022 94 0.8389% 1.094-0.63 2023 300/10/2023 94 0.8389% 1.094-0.63 2023 300/10/2023 91 2.0509% 3.8000% 3.800.22 2023 31/67/2023 92 3.6680% 3.800.26 2023 31/67/2023 99 3.8500% 4.12/20 2023 301/02/2023 91 4.3140% 5.45241 2024 2801/2024 91 4.5500% 5.75322.2	64.77	0,0530%	88	29/04/2022	29/04/2022	31/01/2022
2023 30010223 91 2.2050% 2.286.87 2023 02.050023 92 3.0580% 3.800.22 2023 31072023 90 3.8500% 4.8125.20 2023 30102023 91 4.3140% 5.452.41 2024 280102024 91 4.5500% 5.75322.2	195.90	0,1550%	91	29/07/2022	29/07/2022	29/04/2022
2023 02:05:2023 92 3,0680% 3,920.22: 2023 3107/2023 90 3,8500% 4,812:50 2023 30:10/2023 91 4,3140% 5,452:41 2024 29:01/2024 91 4,5520% 5,753.22	1.094.05	0,8380%	94	31/10/2022	31/10/2022	29/07/2022
2023 31,0772023 90 3,8500% 4,812,500 2023 30,010,2023 91 4,5140% 5,452,411 2024 29,01,2024 91 4,5520% 5,753,227	2.786.875	2,2050%	91	30/01/2023	30/01/2023	31/10/2022
2023 30/10/2023 91 4,3140% 5.452.411 2024 29/01/2024 91 4,5520% 5.753.22:	3.920.22	3,0680%	92	02/05/2023	02/05/2023	30/01/2023
2024 29/01/2024 91 4,5520% 5.753.22	4.812.50	3,8500%	90	31/07/2023	31/07/2023	02/05/2023
	5.452.41	4,3140%	91	30/10/2023	30/10/2023	31/07/2023
2024 29/04/2024 91 4,5250% 5.719.09	5.753.22	4,5520%	91	29/01/2024	29/01/2024	30/10/2023
	5.719.09	4,5250%	91	29/04/2024	29/04/2024	29/01/2024

Series	Issue Date	Nominal Amount	Isin Code	Maturity	
Series 37 - 2020	12/02/2020	600.000.000,00	IT0005399990	29/10/2026	
Interest Pe	riod	Payment Date	Days	Interet Rate	Amount payable
12/02/2020	29/04/2020	29/04/2020	77	0,2370%	304.150,00
29/04/2020	29/07/2020	29/07/2020	91	0,4270%	647.616,67
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	4,6020%	6.979.700,00
29/01/2024	29/04/2024	29/04/2024	91	4,5750%	6.938.750,00

	Maturity	Isin Code	Nominal Amount	Issue Date	Series
	29/04/2027	IT0005421802	750.000.000,00	16/09/2020	Series 38 - 2020
Amount payable	Interet Rate	Days	Payment Date	od	Interest Per
135.000,0	0,0480%	135	29/01/2021	29/01/2021	16/09/2020
	0,0000%	90	29/04/2021	29/04/2021	29/01/2021
	0,0000%	91	29/07/2021	29/07/2021	29/04/2021
	0,0000%	92	29/10/2021	29/10/2021	29/07/2021
	0,0000%	94	31/01/2022	31/01/2022	29/10/2021
	0,0000%	88	29/04/2022	29/04/2022	31/01/2022
142.187,5	0,0750%	91	29/07/2022	29/07/2022	29/04/2022
1.484.416,6	0,7580%	94	31/10/2022	31/10/2022	29/07/2022
4.028.645,8	2,1250%	91	30/01/2023	30/01/2023	31/10/2022
5.727.000,0	2,9880%	92	02/05/2023	02/05/2023	30/01/2023
7.068.750,0	3,7700%	90	31/07/2023	31/07/2023	02/05/2023
8.026.958,3	4,2340%	91	30/10/2023	30/10/2023	31/07/2023
8.478.166,6	4,4720%	91	29/01/2024	29/01/2024	30/10/2023
8.426.979.1	4.4450%	91	29/04/2024	29/04/2024	29/01/2024

	Maturity	Isin Code	Nominal Amount	Issue Date	Series
	29/07/2027	IT0005421794	750.000.000,00	16/09/2020	Series 39 - 2020
Amount payable	Interet Rate	Days	Payment Date	riod	Interest Per
163.125,	0,0580%	135	29/01/2021	29/01/2021	16/09/2020
	0,0000%	90	29/04/2021	29/04/2021	29/01/2021
	0,0000%	91	29/07/2021	29/07/2021	29/04/2021
	0,0000%	92	29/10/2021	29/10/2021	29/07/2021
	0,0000%	94	31/01/2022	31/01/2022	29/10/2021
	0,0000%	88	29/04/2022	29/04/2022	31/01/2022
161.145,	0,0850%	91	29/07/2022	29/07/2022	29/04/2022
1.504.000,	0,7680%	94	31/10/2022	31/10/2022	29/07/2022
4.047.604,	2,1350%	91	30/01/2023	30/01/2023	31/10/2022
5.746.166,	2,9980%	92	02/05/2023	02/05/2023	30/01/2023
7.087.500,	3,7800%	90	31/07/2023	31/07/2023	02/05/2023
8.045.916,	4,2440%	91	30/10/2023	30/10/2023	31/07/2023
8.497.125,	4,4820%	91	29/01/2024	29/01/2024	30/10/2023
8.445.937,	4,4550%	91	29/04/2024	29/04/2024	29/01/2024

	Maturity	Isin Code	Nominal Amount	Issue Date	Series
	29/07/2024	IT0005433781	700.000.000,00	19/01/2021	Series 40 - 2021
Amount pavable	Interet Rate	Davs	Payment Date	. a	Interest Per
Amount payable	interet Kate	Days	Payment Date	100	Interest Per
	0,0000%	100	29/04/2021	29/04/2021	19/01/2021
	0,0000%	91	29/07/2021	29/07/2021	29/04/2021
	0,0000%	92	29/10/2021	29/10/2021	29/07/2021
	0,0000%	94	31/01/2022	31/01/2022	29/10/2021
	0,0000%	88	29/04/2022	29/04/2022	31/01/2022
	0,0000%	91	29/07/2022	29/07/2022	29/04/2022
983.3	0,5380%	94	31/10/2022	31/10/2022	29/07/2022
3.370.7	1,9050%	91	30/01/2023	30/01/2023	31/10/2022
4.951.6	2,7680%	92	02/05/2023	02/05/2023	30/01/2023
6.212.5	3,5500%	90	31/07/2023	31/07/2023	02/05/2023
7.102.5	4,0140%	91	30/10/2023	30/10/2023	31/07/2023
7.523.6	4,2520%	91	29/01/2024	29/01/2024	30/10/2023
7.475.9	4,2250%	91	29/04/2024	29/04/2024	29/01/2024

	Maturity 29/10/2024	Isin Code IT0005445066	Nominal Amount 700.000.000,00	Issue Date 14/05/2021	Series Series 41 - 2021
Amount payable	Interet Rate	Days	Payment Date	riod	Interest Per
	0,0000%	76	29/07/2021	29/07/2021	14/05/2021
	0,0000%	92 94	29/10/2021 31/01/2022	29/10/2021 31/01/2022	29/07/2021
	0,0000%	88	29/04/2022	29/04/2022	31/01/2022
946	0,0000% 0.5180%	91 94	29/07/2022 31/10/2022	29/07/2022 31/10/2022	29/04/2022 29/07/2022
3.335	1,8850%	91	30/01/2023	30/01/2023	31/10/2022
4.915 6.177	2,7480% 3,5300%	92 90	02/05/2023 31/07/2023	02/05/2023 31/07/2023	30/01/2023 02/05/2023
7.067	3,9940%	91	30/10/2023	30/10/2023	31/07/2023
7.488 7.440	4,2320% 4,2050%	91 91	29/01/2024 29/04/2024	29/01/2024 29/04/2024	30/10/2023 29/01/2024
	Maturity 29/01/2025	Isin Code IT0005453425	Nominal Amount 700.000.000,00	Issue Date 22/07/2021	Series Series 42 - 2021
Amount payable	Interet Rate	Days	Payment Date	riod	Interest Per
	0,0000%	99	29/10/2021	29/10/2021	22/07/2021
	0,0000%	94 88	31/01/2022	31/01/2022	29/10/2021
	0,0000%	91	29/04/2022 29/07/2022	29/04/2022 29/07/2022	31/01/2022 29/04/2022
928	0,5080% 1.8750%	94 91	31/10/2022	31/10/2022	29/07/2022
3.317 4.897	1,8750% 2,7380%	91 92	30/01/2023 02/05/2023	30/01/2023 02/05/2023	31/10/2022
6.160	3,5200%	90 91	31/07/2023	31/07/2023	02/05/2023
7.049 7.470	3,9840% 4,2220%	91	30/10/2023 29/01/2024	30/10/2023 29/01/2024	31/07/2023 30/10/2023
7.422	4,1950%	91	29/04/2024	29/04/2024	29/01/2024
	Maturity	Isin Code	Nominal Amount	Issue Date	Series
	29/04/2025	IT0005459976	700.000.000,00	01/10/2021	Series 43 - 2021
Amount payable	Interet Rate 0.0000%	Days 122	Payment Date 31/01/2022	31/01/2022	Interest Per 01/10/2021
	0,0000%	88	29/04/2022	29/04/2022	31/01/2022
818	0,0000%	91 94	29/07/2022	29/07/2022	29/04/2022
3.211	1,8150%	91	30/01/2023	30/01/2023	31/10/2022
4.790 6.055	2,6780% 3.4600%	92 90	02/05/2023 31/07/2023	02/05/2023 31/07/2023	30/01/2023 02/05/2023
6.943	3,9240%	91	30/10/2023	30/10/2023	31/07/2023
7.364 7.316	4,1620% 4,1350%	91 91	29/01/2024 29/04/2024	29/01/2024 29/04/2024	30/10/2023 29/01/2024
	Maturity 29/07/2025	Isin Code IT0005467037	Nominal Amount 500.000.000,00	Issue Date 09/11/2021	Series Series 44 - 2021
Amount payable	Interet Rate	Days	Payment Date	riod	Interest Per
	0.0000%	83	31/01/2022	31/01/2022	09/11/2021
	0,0000%	88	29/04/2022	29/04/2022	31/01/2022
624	0,0000% 0,4780%	91	29/07/2022	29/07/2022 31/10/2022	29/04/2022 29/07/2022
		94	31/10/2022		31/10/2022
2.331	1,8450%	91	31/10/2022 30/01/2023	30/01/2023	
3.460	1,8450% 2,7080%	91 92	30/01/2023 02/05/2023	02/05/2023	30/01/2023
3.460 4.362 4.997	1,8450% 2,7080% 3,4900% 3,9540%	91 92 90 91	30/01/2023 02/05/2023 31/07/2023 30/10/2023	02/05/2023 31/07/2023 30/10/2023	30/01/2023 02/05/2023 31/07/2023
3.460 4.362	1,8450% 2,7080% 3,4900%	91 92 90	30/01/2023 02/05/2023 31/07/2023	02/05/2023 31/07/2023	30/01/2023 02/05/2023
3.460 4.362 4.997 5.298	1,8450% 2,7080% 3,4900% 3,9540% 4,1920% 4,1650%	91 92 90 91 91 91	30/01/2023 02/05/2023 31/07/2023 30/10/2023 29/01/2024 29/04/2024	02/05/2023 31/07/2023 30/10/2023 29/01/2024 29/04/2024	30/01/2023 02/05/2023 31/07/2023 30/10/2023 29/01/2024
3.460 4.362 4.997 5.298 5.264	1,8450% 2,7080% 3,4900% 3,9540% 4,1920% 4,1650% Maturity 29/10/2025	91 92 90 91 91 91 91 sin Code IT0005483349	30/01/2023 02/05/2023 31/07/2023 30/07/2023 29/01/2024 29/04/2024 Nominal Amount 750.000.000,00	02/05/2023 31/07/2023 30/10/2023 29/01/2024 29/04/2024 Issue Date 17/02/2022	30/01/2023 02/05/2023 31/07/2023 30/10/2023 29/01/2024 Series Series 45 - 2022
3.460 4.362 4.997 5.298	1,8450% 2,7080% 3,4900% 3,9540% 4,1920% 4,1650% Maturity 29/10/2025	91 92 90 91 91 91 91 15in Code 170005483349	30.01/2023 02.05/2023 31.07/2023 30.70/2023 29.01/2024 29.04/2024 Nominal Amount 750.000.000.00	02/05/2023 31/07/2023 30/10/2023 29/01/2024 29/04/2024 issue Date 17/02/2022	30/01/2023 02/05/2023 31/07/2023 30/10/2023 29/01/2024 Series Series 45 - 2022
3.460 4.362 4.997 5.298 5.264 Amount payable	1,8450% 2,7080% 3,4900% 3,9540% 4,1920% 4,1650% Maturity 29/10/2025 Interet Rate 0,0000% 0,0000%	91 92 90 91 91 91 91 91 Usin Code IT0005483349 Days	30.01/2023 02/05/2023 31.07/2023 30/10/2023 29.01/2024 29.04/2024 Nominal Amount 750.000.000.00 Payment Date 29/04/2022 29/07/2022	02/05/2023 31/07/2023 30/10/2023 29/01/2024 29/04/2024 Issue Date 17/02/2022 iod	30/01/2023 02/05/2023 31/01/2023 30/10/2023 30/10/2024 Series Series 45 - 2022 Interest Per 17/02/2022 29/04/2022
3.466 4.362 4.997 5.298 5.264 Amount payable	1,8450% 2,7080% 3,4900% 3,4900% 3,9540% 4,1950% 4,1650% Maturity 29/10/2025 Interet Rate 0,0000% 0,0000% 0,5080%	91 92 90 91 91 91 91 Usin Cotle IT0005483349 Days 71 91	3001/2023 30205/2023 31/07/2023 307/07/2023 307/07/2024 29/04/2024 29/04/2024 Nominal Amount 750.000.000.00 Payment Date 29/04/2022 29/07/2022 311/07/2022	02/05/2023 33/07/2023 30/10/2023 29/01/2024 29/04/2024 issue Date 17/02/2022 iod 29/04/2022 29/07/2022 33/10/2022	30/01/2023 31/07/2023 31/07/2023 30/10/2023 39/10/2024 Series Series 45 - 2022 Interest Per 17/02/2022 29/04/2022 29/04/2022
3.460 4.4507 4.997 5.298 5.264 Amount payable 994 3.554 5.254	1.8450% 2.000% 3.4900% 3.4900% 3.4900% 3.4900% 3.5940% 4.1920% 4.1920% 2910/2025 interet Rate 0.0000% 0.0000% 0.5080% 1.8750% 2.7380%	91 92 90 91 91 91 91 91 91 91 Sin Code IT0005483349 Days 71 91 94 94 91 92	300 1/2023 3010/2023 3010/2023 3010/2023 2290 1/2024 2290 4/2024 290 4/2024 Payment Date 290 4/2022 290 7/2023 3010/2023 3001/2023	02/05/2023 31/07/2023 30/10/2023 29/04/2024 29/04/2024 29/04/2024 17/02/2022 10/04/2022 29/04/2022 31/10/2022 30/01/2023 30/01/2023	300112023 30072023 31/07/2023 301/02023 29/01/2024 Series Series 45 - 2022 Interest Per 17/02/2022 29/04/2022 29/04/2022 31/10/2022 30/10/2023
3.466(4) 4.362(4) 4.397(4) 5.298(5) 5.264 Amount payable 994 3.554 5.247 6.600	1.8450% 2.7080% 3.4000% 3.9540% 4.1920% 4.1920% 4.1920% Maturity 2910/2025 Interel Rate 0.0000% 0.5080% 1.8750% 2.7380%	91 92 90 91 91 91 91 91 91 000548349 71 91 94 91 92 90	300 1/2023 300 1/2023 310 7/2023 300 7/2023 290 1/2024 290 1/2024 290 1/2024 290 1/2024 Payment Date 290 1/2022 290 7/2022 31 1/10/2022 300 1/2023 205/2023 310 7/2023	0206/2023 3107/2023 3010/2023 2901/2024 2504/2024 2504/2024 2504/2022 2507/2022 2507/2022 3110/2022 2007/2022 310/2023 3001/2023 310/2023 310/2023	300112023 020552023 31072023 30102023 29012024 Series Series 45 - 2022 Interest Per 17022022 29042022 29042022 29072022 301012023 301012023
3.466(4) 4.362(4) 4.397(5) 5.298(5) 5.264 Amount payable 994 3.554 5.247 6.600 7.553 8.000	1.8450% 2.7080% 3.4000% 3.9540% 4.1920% 4.1920% 4.1650% Maturity 28102025 Interet Rate 0.0000% 0.5080% 1.8750% 2.7380% 3.5200% 3.940% 4.2220%	91 92 99 91 91 91 91 91 91 Days 71 91 94 91 92 90 91	300 1/2023 10/2025 30/10/2023 30/10/2023 290 1/2024 290 1/2024 290 1/2024 290 1/2024 290 1/2024 290 1/2024 290 1/2025 290 1/2022 290 1/2022 290 1/2022 200 1/2022	0205/2023 33107/2023 3010/2023 2901/2024 250-04/2024 250-04/2024 250-04/2022 250-04/2022 250-04/2022 250-04/2022 250-04/2022 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023	3001102023 02:05:2023 31/07/2023 301/07/2023 301/07/2023 29:01/2024 Series 45 - 2022 Interest Per 17/02/2022 29:07/2022 29:07/2022 30:01/2023 30:01/2023 30:01/2023 30:01/2023
3.460 4.362 4.997 5.299 5.264 Amount payable 994 3.354 5.277 6.600 7.553	1.8450% 2.000% 3.4900% 3.9540% 4.1920% 4.1920% 4.1650% Maturity 2910205 10000% 0.0000% 0.0000% 1.8750% 3.5200% 3.3940%	91 92 90 91 91 91 91 91 91 91 91 91 91 Usin Code 1T0005483349 Days 71 91 91 91 92 90 91	300 1/2023 300 1/2023 3107/2023 301/07/2023 290 1/2024 290 1/2024 290 1/2024 Nominal Amount. 750.000.000 Payment Date 290 1/2022 290 7/2022 301 1/2022 300 1/2023 301 1/2022 301 1/2023 301 1/2023	0206/2023 3010/2023 3010/2023 2991/2024 2996/2024 2904/2022 2007/2022 2907/2022 2907/2022 3010/2023 3110/2023 3107/2023 3010/2023	300112023 301012023 31072023 30102023 290112024 Series Series 45 - 2022 Interest Per 17/02/2022 2904/2022 2904/2022 31102022 31102022 30012023 31072023
3.466(4) 4.362(4) 4.397(5) 5.298(5) 5.264 Amount payable 994 3.554 5.247 6.600 7.553 8.000	1.8450% 2.7080% 3.4000% 3.9540% 4.1920% 4.1920% 4.1650% Maturity 28102025 Interet Rate 0.0000% 0.5080% 1.8750% 2.7380% 3.5200% 3.940% 4.2220%	91 92 99 91 91 91 91 91 91 Days 71 91 94 91 92 90 91	300 1/2023 10/2025 30/10/2023 30/10/2023 290 1/2024 290 1/2024 290 1/2024 290 1/2024 290 1/2024 290 1/2024 290 1/2025 290 1/2022 290 1/2022 290 1/2022 200 1/2022	0205/2023 33107/2023 3010/2023 2901/2024 250-04/2024 250-04/2024 250-04/2022 250-04/2022 250-04/2022 250-04/2022 250-04/2022 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023 250-04/2023	3001102023 02:05:2023 31/07/2023 301/07/2023 301/07/2023 29:01/2024 Series 45 - 2022 Interest Per 17/02/2022 29:07/2022 29:07/2022 30:01/2023 30:01/2023 30:01/2023 30:01/2023
3.466(4) 4.362(4) 4.397(5) 5.298(5) 5.264 Amount payable 994 3.554 5.247 6.600 7.553 8.000	1.8450% 2.7080% 3.4900% 3.9540% 4.1920% 4.1920% 4.1950% Maturity 29102/025 interet Rate 0.0000% 0.0000% 1.8750% 2.7390% 3.5200% 3.5200% 4.1950%	91 92 90 91 91 91 91 91 91 91 91 91 Pair Code 1T0005483349 71 91 91 91 91 91 91 91 8in Code	900 1/2023 300 1/2023 3107/2023 301/20202 290 1/2024 290 1/2024 290 1/2024 290 1/2024 290 1/2024 290 1/2024 290 1/2022 290 1/2024	02/05/2023 33/10/72023 33/10/72023 33/10/72023 29/10/2024 29/04/2024 29/04/2024	300112023 300172023 310772023 301072023 301072023 290112024 Series Series Series Per 1770272022 290472022 290472022 290472022 290472022 311072022 301072023 301072023 290112024
3.460 4.362 4.997 5.298 5.264 Amount payable 999 3.555 5.27 Amount payable 7.953 7.953 Amount payable 7.957	1.8450% 2.7080% 3.4900% 3.4900% 4.1920% 4.1920% 4.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920	91 92 90 91 91 91 91 91 91 91 91 91 91 10005483349 Days 71 71 91 94 91 91 91 91 91 91 91 91 91 91 92 90 91 91 91 91 91 91 91 91 91 91 91 91 91	300 1/2023 3107/2023 3107/2023 30107/2023 30107/2023 2901/2024 2904/2024 Nominal Amount 750.000.0000.00 Payment Date 2904/2022 3110/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023	02/05/2023 03/107/2023 03/107/2023 03/107/2023 03/107/2024 03/107/2024 05/107/2024 05/107/2024 05/107/2024 05/107/2024 05/107/2023 05/107/2023 05/107/2023 05/107/2023 05/107/2023 05/107/2023 05/107/2023 05/107/2023 05/107/2023 05/107/2023 05/107/2023 05/107/2023 05/107/2023 05/107/2023	300112023 300112023 310772023 3110772023 301072023 290112024 Series Series 45 - 2022 Interest Per 17/02/2022 2904/2022 2904/2022 300112023 290112024 Series 45 - 2022 Interest Per 13/06/2022 13/07/2023
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3.460 4.362 4.997 5.298 5.264 Amount payable 994 3.564 6.600 7.563 8.004 7.953 6.000 5.000 5.000	1.8450% 2.7060% 3.4900% 3.4900% 4.1920% 4.1920% 4.1920% 4.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920	91 92 90 91 91 91 91 91 91 91 91 91 91 10005483349 Days 71 91 91 91 91 91 91 91 10005497521 Days 138 93 92	300 1/2023 3107/2023 3107/2023 3010/2023 2901/2024 2904/2024 Nominal Amount 750.000.000.00 Payment Date 2904/2022 3101/2024 3001/2023 3001/2023 3001/2023 2004/2022 2007/2022 3107/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023	02/05/2023 33/10/72023 33/10/72023 33/10/72023 23/01/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2022 23/04/2023 33/04/2023 33/04/2023 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2023 23/04/2024 23/04/2024 23/04/2024 23/04/2023 23/04/2023 23/04/2023 23/04/2023 23/04/2023 23/04/2023 23/04/2023	30011/2023 30107/2023 3107/2023 3107/2023 3010/2023 29011/2024 Series Series 45 - 2022 17/02/2022 2904/2022 2904/2022 2904/2022 3110/2023 3010/2023 3010/2023 3010/2023 3010/2023 2905/2024 1306/2024 2905/2024 1306/2022 2905/2024 2905/2024
3.4604 4.362 4.997 5.298 5.264 Amount payable 994 3.364 5.277 7.953 Amount payable Amount payable 7.953 7.953	1.8450% 2.7080% 3.4900% 3.4900% 4.1920% 4.1920% 4.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920	91 92 90 91 91 91 91 91 91 91 91 91 0006483349 This in Code 110006483349 1000648349 1000648349 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 1000648389 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064889 100064	300 1/2023 3107/2023 3107/2023 307/2023 2901/2024 2904/2024 Nominal Amount 750.000.000.000 Payment Data 2904/2022 310/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023 3010/2023	02/05/2023 03/10/72023 03/10/72023 03/10/72023 03/10/72024 03/10/72024 03/10/72024 03/10/72024 03/10/72024 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023 03/10/72023	300112023 300172023 310772023 310772023 301072023 301072023 29012024 Series Se
3.460 4.362 4.997 5.298 5.264 Amount payable 994 3.564 6.600 7.563 8.004 7.953 6.000 5.000 5.000	1.8450% 2.7060% 3.4900% 3.4900% 4.1920% 4.1920% 4.1920% 4.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920% 5.1920	91 92 90 91 91 91 91 91 91 91 91 91 91 10005483349 Days 71 91 91 91 91 91 91 91 10005497521 Days 138 93 92	300 1/2023 3107/2023 3107/2023 3010/2023 2901/2024 2904/2024 Nominal Amount 750.000.000.00 Payment Date 2904/2022 3101/2024 3001/2023 3001/2023 3001/2023 2004/2022 2007/2022 3107/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023 3001/2023	02/05/2023 33/10/72023 33/10/72023 33/10/72023 23/01/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2022 23/04/2023 33/04/2023 33/04/2023 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2024 23/04/2023 23/04/2024 23/04/2024 23/04/2024 23/04/2023 23/04/2023 23/04/2023 23/04/2023 23/04/2023 23/04/2023 23/04/2023	30011/2023 30107/2023 3107/2023 3107/2023 3010/2023 29011/2024 Series Series 45 - 2022 17/02/2022 2904/2022 2904/2022 2904/2022 3110/2023 3010/2023 3010/2023 3010/2023 3010/2023 2905/2024 1306/2024 2905/2024 1306/2022 2905/2024 2905/2024
3.460 4.362 4.997 5.298 5.264 Amount payable 994 3.354 6.600 7.563 6.004 7.563 6.005 6.000 5.000 5.000 5.000	1.8450% 2.7080% 3.4900% 3.4900% 4.1920% 4.1920% 4.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920	91 92 90 91 91 91 91 91 91 91 91 91 91 91 91 91	300 1/2023 3107/2023 3107/2023 30107/2023 30107/2023 2901/2024 2901/2024 Nominal Amount 1750 000 000 00 2904/2022 3107/2023 3107/2023 3107/2023 3001/2023 2904/2024 Nominal Amount 1,000 000 000 00 Payment Data 2904/2024 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3001/2023 3107/2023 3001/2023 3001/2023 3001/2023	0206/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2024 03010/2024 03010/2024 03010/2024 03010/2024 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023	3001/2023 3007/2023 3107/2023 3107/2023 3010/2023 2901/2024 Series Series 45 - 2022 Interest Per 17/02/2022 2904/2022 3001/2023 3001/2023 2904/2024 Series Interest Per 17/02/2022 2904/2022 2904/2022 3001/2023 2904/2023 3010/2023 2904/2024 Series Interest Per 13/06/2022 2904/2024 Interest Per 13/06/2022 2904/2024 Interest Per 13/06/2022 2904/2024 Interest Per 13/06/2022 2904/2023 2904/2023 2904/2023 2904/2023
3.460 4.362 4.997 5.298 5.264 Amount payable 994 5.27 7.523 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 7.533 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3.460 4.362 4.997 5.298 5.264 Amount payable 994 3.354 6.600 7.563 6.004 7.563 6.005 6.000 5.000 5.000 5.000	1.8450% 2.7080% 3.4900% 3.4900% 4.1920% 4.1920% 4.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920% 1.1920	91 92 90 91 91 91 91 91 91 91 91 91 91 91 91 91	300 1/2023 3107/2023 3107/2023 30107/2023 30107/2023 2901/2024 2901/2024 Nominal Amount 1750 000 000 00 2904/2022 3107/2023 3107/2023 3107/2023 3001/2023 2904/2024 Nominal Amount 1,000 000 000 00 Payment Data 2904/2024 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3107/2023 3001/2023 3107/2023 3001/2023 3001/2023 3001/2023	0206/0223 03010/2023 03010/2023 03010/2023 03010/2023 03010/2024 03010/2024 03010/2024 03010/2024 03010/2024 03010/2024 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023 03010/2023	3001/2023 3107/2023 3107/2023 3107/2023 3107/2023 3010/2023 2901/2024 Series 45 - 2022 Interest Per 17/02/2022 2904/2022 2904/2022 2904/2022 3001/2023 3001/2023 2901/2024 Series 45 - 2022 2910/2023 2901/2024 Series 45 - 2022 2910/2023 2901/2024 Series 5 - 2022 2910/2023 2901/2024 Series 5 - 2022 2910/2023 2901/2024 Series 5 - 2023

6.1 COVERED BOND OUTSTANDING - YEARS TO MATURITY

RANGE	CURRENTS BALANCE	%
UP TO 1 YEAR	2.800.000.000	34%
OVER 1 YEAR UP TO 2 YEARS	2.250.000.000	27%
OVER 2 YEARS UP TO 3 YEARS	2.450.000.000	30%
OVER 3 YEARS UP TO 4 YEARS	750.000.000	9%
OVER 4 YEARS UP TO 5 YEARS	-	-
OVER 5 YEARS UP TO 6 YEARS	-	-
OVER 6 UP TO 7 YEARS	-	-
OVER 7 YEARS UP TO 8 YEARS	-	-
OVER 8 YEARS UP TO 9 YEARS	-	-
OVER 9 YEARS UP TO 10 YEARS	-	-
OVER 10 YEARS	-	-
Total	8.250.000.000	

Collection Period from 01/01/2024 to 31/03/2024 Guarantor Payment Date 29/04/2024

7.1 Ptf Residential Stratifications

OUTSTANDING LOAN AMOUNT (€)

Range	Number of Loans	%	Current Balance	%
UP TO 50.000	30.009	29,8981	877.273.857,71	10,4181
OVER 50.000 UP TO 75.000	21.688	21,6078	1.356.344.559,64	16,1074
OVER 75.000 UP TO 100.000	19.353	19,2815	1.682.554.870,23	19,9813
OVER 100.000 UP TO 150.000	19.981	19,9071	2.405.055.918,99	28,5615
OVER 150.000 UP TO 200.000	5.979	5,9569	1.015.959.562,96	12,0651
OVER 200.000 UP TO 250.000	1.737	1,7306	385.268.191,53	4,5753
OVER 250.000 UP TO 300.000	708	0,7054	193.043.752,74	2,2925
OVER 300.000 UP TO 400.000	498	0,4962	169.674.192,34	2,0150
OVER 400.000 UP TO 500.000	164	0,1634	71.815.589,26	0,8529
OVER 500.000 UP TO 750.000	140	0,1395	84.832.826,28	1,0074
OVER 750.000 UP TO 1.000.000	46	0,0458	40.164.222,00	0,4770
OVER 1.000.000 UP TO 1.500.000	29	0,0289	34.937.417,23	0,4149
OVER 1.500.000	39	0,0389	103.711.263,25	1,2316
Total	100.371	100,00	8.420.636.224,16	100,00

YEARS TO MATURITY

Range	Number of Loans	%	Current Balance	%
UP TO 5 YEARS	11.478	11,4356	282.311.011,29	3,3526
OVER 5 UP TO 10 YEARS	14.059	14,0070	814.445.362,02	9,6720
OVER 10 UP TO 15 YEARS	19.778	19,7049	1.529.295.211,25	18,1613
OVER 15 UP TO 20 YEARS	19.033	18,9626	1.737.921.541,83	20,6388
OVER 20 UP TO 25 YEARS	15.958	15,8990	1.673.307.369,72	19,8715
OVER 25 UP TO 30 YEARS	19.366	19,2944	2.275.011.214,15	27,0171
OVER 30 YEARS	699	0,6964	108.344.513,90	1,2867
Total	100.371	100,00	8.420.636.224,16	100,00

CURRENT LOAN / CURRENT MARKET VALUE

Range	Number of Loans	%	Current Balance	%
UP TO 20%	19.232	19,1609	649.837.545,01	7,7172
OVER 20% - 30%	10.341	10,3028	689.221.140,19	8,1849
OVER 30% - 40%	11.003	10,9623	915.705.327,21	10,8745
OVER 40% - 50%	11.368	11,3260	1.042.729.197,53	12,3830
OVER 50% - 60%	14.227	14,1744	1.409.373.111,46	16,7371
OVER 60% - 70%	21.032	20,9543	2.244.641.502,86	26,6564
OVER 70% - 80%	12.857	12,8095	1.427.932.732,80	16,9575
OVER 80%	311	0,3099	41.195.667,10	0,4892
Total	100.371	100,00	8.420.636.224,16	100,00

GEOGRAPHICAL DISTRIBUTION

Property Region	Number of Loans	%	Current Balance	%
ABRUZZO	2.275	2,2666	145.592.729,42	1,7290
BASILICATA	294	0,2929	18.716.731,36	0,2223
CALABRIA	2.181	2,1729	139.662.328,43	1,6586
CAMPANIA	4.560	4,5431	411.923.608,20	4,8918
EMILIA ROMAGNA	5.651	5,6301	476.713.767,05	5,6613
FRIULI VENEZIA GIULIA	1.400	1,3948	96.447.573,28	1,1454
LAZIO	10.625	10,5857	1.007.928.251,27	11,9697
LIGURIA	1.923	1,9159	144.680.844,68	1,7182
LOMBARDIA	15.578	15,5204	1.447.469.101,83	17,1895
MARCHE	2.237	2,2287	156.006.887,40	1,8527
MOLISE	384	0,3826	21.806.090,56	0,2590
PIEMONTE	2.602	2,5924	197.066.133,08	2,3403
PUGLIA	8.529	8,4975	657.486.009,84	7,8080
SARDEGNA	698	0,6954	54.732.836,84	0,6500
SICILIA	6.111	6,0884	439.087.701,51	5,2144
TOSCANA	22.916	22,8313	1.999.276.118,03	23,7426
TRENTINO ALTO ADIGE	95	0,0946	10.001.196,21	0,1188
UMBRIA	2.176	2,1680	151.651.618,72	1,8010
VALLE D'AOSTA	144	0,1435	10.550.265,90	0,1253
VENETO	9.992	9,9551	833.836.430,55	9,9023
ESTERO	0	0,0000	-	0,0000
TOTALE	100.371	100,00	8.420.636.224,16	100,00

INTEREST TYPE

Paras	Number of Leans	0/	Comment Delemen	0/
Range	Number of Loans	76	Current Balance	70
FIXED	62.948	62,7153	5.742.343.940,87	68,1937
FLOATING	37.423	37,2847	2.678.292.283,29	31,8063
Total	100.371	100,00	8.420.636.224,16	100,00

PAYMENT FREQUENCY

TATMENTINEQUENCT					
Range	Number of Loans	%	Current Balance	%	
MONTHLY	80.549	80,2513	6.687.294.442,29	79,4155	
TWO-MONTHLY	0	0,0000	-	0,0000	
QUARTERLY	645	0,6426	73.650.385,63	0,8746	
FOUR-MONTHLY	0	0,0000	-	0,0000	
SEMIANNUALLY	19.176	19,1051	1.658.091.396,24	19,6908	
ANNUAL	1	0,0010	1.600.000,00	0,0190	
Total	100.371	100,00	8.420.636.224,16	100,00	

SEASONING (months)

Range	Number of Loans	%	Current Balance	%	
UP TO 12 MONTHS	1.549	1,5433	160.588.422,40	1,9071	
OVER 12 UP TO 24 MONTHS	6.905	6,8795	693.653.316,76	8,2375	
OVER 24 UP TO 36 MONTHS	11.887	11,8431	1.227.270.057,97	14,5746	
OVER 36 UP TO 48 MONTHS	15.402	15,3451	1.557.843.997,00	18,5003	
OVER 48 UP TO 60 MONTHS	9.582	9,5466	910.307.968,15	10,8104	
OVER 60 UP TO 72 MONTHS	4.175	4,1596	391.306.833,90	4,6470	
OVER 72 UP TO 84 MONTHS	1.878	1,8711	185.336.655,76	2,2010	
OVER 84 MONTHS	48.993	48,8119	3.294.328.972,22	39,1221	
Total	100.371	100,00	8.420.636.224,16	100,00	

ORIGINAL LOAN / ORIGINAL MARKET VALUE

Range	Number of Loans	%	Current Balance	%
UP TO 20%	3.369	3,3565	132.398.510,94	1,5723
OVER 20% - 30%	5.081	5,0622	265.352.344,19	3,1512
OVER 30% - 40%	7.452	7,4245	462.361.026,51	5,4908
OVER 40% - 50%	10.462	10,4233	795.882.345,38	9,4516
OVER 50% - 60%	10.963	10,9225	881.863.393,78	10,4726
OVER 60% - 70%	15.402	15,3451	1.348.086.125,22	16,0093
OVER 70% - 80%	42.627	42,4694	4.120.612.618,61	48,9347
OVER 80%	5.015	4,9965	414.079.859,53	4,9174
Total	100.371	100,00	8.420.636.224,16	100,00

Sector	Number of Loans	%	Current Balance	%
600	87.753	87,4286	7.160.618.931,66	85,0366
492	454	0,4523	57.824.910,22	0,6867
430	2.679	2,6691	344.358.674,11	4,0895
614	2.412	2,4031	173.535.475,84	2,0608
615	6.592	6,5676	623.533.497,81	7,4048
491	75	0,0747	8.198.048,89	0,0974
481	56	0,0558	4.472.887,47	0,0531
482	107	0,1066	7.601.535,78	0,0903
280	69	0,0687	7.008.254,83	0,0832
288	0	0,0000	-	0,0000
490	19	0,0189	4.344.595,98	0,0516
480	6	0,0060	450.633,68	0,0054
432	14	0,0139	3.116.032,60	0,0370
476	1	0,0010	1.801.531,32	0,0214
775	47	0,0468	2.745.581,91	0,0326
501	1	0,0010	98.373,07	0,0012
283	27	0,0269	2.301.492,82	0,0273
774	4	0,0040	255.581,52	0,0030
267	3	0,0030	4.517.658,46	0,0536
477	4	0,0040	4.988.728,82	0,0592
500	0	0,0000	-	0,0000
758	0	0,0000	-	0,0000
270	0	0	-	0,0000
284	6	0	586.683.44	0.0070
268	0	0	-	0.0000
768	0	0		0.0000
757	0	0	-	0.0000
772	1	0	121,219,81	0.0014
290	9	0	5.135.935,51	0.0610
285	1	0	49.610.92	0.0006
773	31	0.0309	2.970.347.69	0.0353
TOTALE	100.371	100.00	8.420.636.224.16	100.00

Collection Period from 01/01/2024 to 31/03/2024 Guarantor Payment Date 29/04/2024

7.2 Ptf Commercial Stratifications

OUTSTANDING LOAN AMOUNT (€)

Range	Number of Loans	%	Current Balance	%
UP TO 50.000	3.814	44,0009	91.712.490,87	6,4306
OVER 50.000 UP TO 75.000	1.228	14,1671	76.029.188,10	5,3309
OVER 75.000 UP TO 100.000	784	9,0448	67.721.924,37	4,7484
OVER 100.000 UP TO 150.000	876	10,1061	106.854.451,70	7,4923
OVER 150.000 UP TO 200.000	454	5,2377	78.823.556,44	5,5268
OVER 200.000 UP TO 250.000	306	3,5302	68.259.447,99	4,7861
OVER 250.000 UP TO 300.000	219	2,5265	59.810.507,39	4,1937
OVER 300.000 UP TO 400.000	290	3,3456	101.360.546,60	7,1070
OVER 400.000 UP TO 500.000	187	2,1574	83.409.960,63	5,8484
OVER 500.000 UP TO 750.000	204	2,3535	125.295.188,45	8,7853
OVER 750.000 UP TO 1.000.000	104	1,1998	89.488.293,83	6,2746
OVER 1.000.000 UP TO 1.500.000	88	1,0152	104.937.093,46	7,3578
OVER 1.500.000	114	1,3152	372.496.298,84	26,1181
Total	8.668	100,00	1.426.198.948,67	100,00

YEARS TO MATURITY

Range	Number of Loans	%	Current Balance	%
UP TO 5 YEARS	3.696	41,5328	316.617.823,67	21,2007
OVER 5 UP TO 10 YEARS	2.752	30,9248	595.220.644,97	39,8560
OVER 10 UP TO 15 YEARS	1.628	18,2942	412.663.786,42	27,6320
OVER 15 UP TO 20 YEARS	515	5,7872	124.134.538,57	8,3120
OVER 20 UP TO 25 YEARS	191	2,1463	30.462.843,60	2,0398
OVER 25 UP TO 30 YEARS	116	1,3035	11.345.119,10	0,7597
OVER 30 YEARS	1	0,0112	2.983.987,19	0,1998
Total	8.899	100,00	1.493.428.743,52	100,00

CURRENT LOAN / CURRENT MARKET VALUE

Range	Number of Loans	%	Current Balance	%
UP TO 20%	4.187	48,3041	411.104.749,22	28,8252
OVER 20% - 30%	1.561	18,0088	323.534.859,49	22,6851
OVER 30% - 40%	1.495	17,2473	319.070.499,00	22,3721
OVER 40% - 50%	938	10,8214	264.751.990,57	18,5635
OVER 50% - 60%	435	5,0185	89.109.059,65	6,2480
OVER 60% - 70%	19	0,2192	9.065.074,12	0,6356
OVER 70% - 80%	15	0,1731	3.553.641,32	0,2492
OVER 80%	18	0,2077	6.009.075,30	0,4213
Total	8.668	100,00	1.426.198.948,67	100,00

GEOGRAPHICAL DISTRIBUTION

Property Region	Number of Loans	%	Current Balance	%
ABRUZZO	221	2,5496	34.781.347,86	2,4387
BASILICATA	40	0,4615	4.089.383,41	0,2867
CALABRIA	173	1,9958	20.996.526,82	1,4722
CAMPANIA	686	7,9142	138.241.787,08	9,6930
EMILIA ROMAGNA	353	4,0725	73.999.938,50	5,1886
FRIULI VENEZIA GIULIA	121	1,3959	13.816.559,33	0,9688
LAZIO	830	9,5754	152.267.151,19	10,6764
LIGURIA	88	1,0152	8.605.915,34	0,6034
LOMBARDIA	965	11,1329	157.360.532,67	11,0336
MARCHE	160	1,8459	24.223.444,80	1,6985
MOLISE	49	0,5653	6.587.451,72	0,4619
PIEMONTE	231	2,6650	19.606.045,74	1,3747
PUGLIA	718	8,2833	77.014.038,62	5,4000
SARDEGNA	86	0,9922	24.962.385,25	1,7503
SICILIA	490	5,6530	73.919.385,44	5,1830
TOSCANA	2.048	23,6271	338.829.326,40	23,7575
TRENTINO ALTO ADIGE	13	0,1500	5.368.767,12	0,3764
UMBRIA	215	2,4804	56.466.141,41	3,9592
VALLE D'AOSTA	10	0,1154	765.298,54	0,0537
VENETO	1.171	13,5095	194.297.521,43	13,6235
ESTERO	0	0,0000	-	0,0000
TOTALE	8.668	100,00	1.426.198.948,67	100,00

INTEREST TYPE

Range	Number of Loans	%	Current Balance	%
FIXED	2.109	24,3309	242.952.323,33	17,0350
FLOATING	6.559	75,6691	1.183.246.625,34	84,1815
Total	8.668	100,00	1.426.198.948,67	100,00

PAYMENT FREQUENCY

Range	Number of Loans	%	Current Balance	%
MONTHLY	6.297	72,6465	722.136.391,98	50,6336
TWO-MONTHLY	-	-	-	-
QUARTERLY	244	2,8150	102.265.983,61	7,1705
FOUR-MONTHLY	-	-	-	-
SEMIANNUALLY	2.127	24,5385	601.796.573,08	42,1958
ANNUAL	0	0,0000	-	0,0000
Total	8.668	100,00	1.426.198.948,67	100,00

SEASONING (months)

GEAGGIARG (Months)					
Range	Number of Loans	%	Current Balance	%	
UP TO 12 MONTHS	24	0,2769	4.079.968,71	0,2861	
OVER 12 UP TO 24 MONTHS	216	2,4919	50.781.338,75	3,5606	
OVER 24 UP TO 36 MONTHS	235	2,7111	41.024.050,65	2,8765	
OVER 36 UP TO 48 MONTHS	319	3,6802	79.157.338,26	5,5502	
OVER 48 UP TO 60 MONTHS	491	5,6645	191.783.958,92	13,4472	
OVER 60 UP TO 72 MONTHS	463	5,3415	126.685.435,33	8,8827	
OVER 72 UP TO 84 MONTHS	396	4,5685	66.890.515,60	4,6901	
OVER 84 MONTHS	6.524	75,2653	865.796.342,45	60,7066	
Total	8.668	100,00	1.426.198.948,67	100,00	

ORIGINAL LOAN / ORIGINAL MARKET VALUE

Range	Number of Loans	%	Current Balance	%
UP TO 20%	653	7,5335	103.842.666,35	7,2811
OVER 20% - 30%	789	9,1024	161.746.158,52	11,3411
OVER 30% - 40%	1.019	11,7559	164.819.807,79	11,5566
OVER 40% - 50%	1.950	22,4965	303.045.366,64	21,2485
OVER 50% - 60%	2.146	24,7577	313.048.089,47	21,9498
OVER 60% - 70%	933	10,7637	162.550.768,31	11,3975
OVER 70% - 80%	962	11,0983	105.139.157,81	7,3720
OVER 80%	216	2,4919	112.006.933,78	7,8535
Total	8.668	100,00	1.426.198.948,67	100,00

MARKET SECTOR

Sector	Number of Loans	%	Current Balance	%
775	4	0,0461	131.168,13	0,0092
774	0	0,0000	-	0,0000
773	4	0,0461	96.442,73	0,0068
759	1	0,0115	100.462,34	0,0070
757	0	0,0000	-	0,0000
615	1.134	13,0826	116.310.045,11	8,1552
614	380	4,3839	19.004.677,05	1,3325
600	2.762	31,8643	145.261.073,87	10,1852
501	0	0,0000	-	0,0000
492	861	9,9331	129.724.047,64	9,0958
491	44	0,5076	14.552.231,25	1,0204
490	25	0,2884	7.714.224,24	0,5409
482	293	3,3802	25.712.074,96	1,8028
481	30	0,3461	2.064.099,20	0,1447
480	12	0,1384	1.585.810,97	0,1112
477	1	0,0115	226.760,90	0,0159
476	9	0,1038	5.847.195,46	0,4100
475	2	0,0231	6.286.878,25	0,4408
432	17	0,1961	8.385.884,48	0,5880
430	3.059	35,2907	939.551.374,87	65,8780
290	11	0,1269	1.757.316,57	0,1232
288	0	0,0000	-	0,0000
284	2	0.0231	204.502.09	0.0143
283	0	0.0000	-	0.0000
280	16	0.1846	1.380.666.04	0.0968
270	0	0.0000	-	0.0000
268	1	0.0115	302.012.52	0.0212
267	0	0.0000	-	0,0000
258	0	0.0000	1	0.0000
TOTALE	8.668	100.00	1.426.198.948.67	100.00
TOTALE	0.000	100,00	1.420.190.946,67	100,00

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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	256	28.773.856,97
>2 and <=3 Months	106	9.463.202,51
>3 and <=4 Months	57	5.777.514,39
>4 and <=5 Months	58	5.862.416,16
>5 and <=6 Months	32	3.217.011,84
>6 Months	24	2.156.142,79 0,00
TOTAL	533	55.250.144,66
		0,632%

DEFAULTS

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

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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	39	12.059.366,12
>2 and <=3 Months	27	5.126.885,94
>3 and <=4 Months	9	991.502,92
>4 and <=5 Months	7	2.027.361,87
>5 and <=6 Months	5	387.126,30
>6 Months	1	27.573,02 0,00
TOTAL	88	20.619.816,17
		0,847%

DEFAULTS

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

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8.3 Pool Summary

Pool Summary	Amount
Aggregate current Principal Outstanding Balance	9.846.835.172,83
Average current Principal Outstanding Balance	90.305,63
Maximum current Principal Outstanding Balance	23.391.160,72
Total number of Loans	109.039,00
Weighted average seasoning (months)	90,98
Weighted average remaining maturity (years)	17,12
Weighted average original term (years)	25,01
Weighted average life (years)	9,14
Weighted average Current LTV (%)	49,01%
Weighted average interest rate (%) - fix mortgage	2,28%
Weighted average spread (%) - floating mortgage	1,76%
% of Floating Rate Assets	38,15%
% of Fixed Rate Assets	61,85%
Collateral Currency	EUR

Guarantor Payment Date 29/04/2024

9. Tests

ASSET COVERAGE TEST		MIN * AP + B + C - X - Y - W - Z >= OBG
MIN	9.835.664.198,01	Aggregate LTV Adjusted Principal Balance
AP	77,00%	Asset percentage
В	1.488.184.274,14	All Principal Available Funds and Additional Reserve
С	-	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	63.432.876,71	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	8.998.212.829,90	Total
TEST RESULT	Passed	

NOTIONAL VALUE TEST		(A + B) >= OBG
Α	9.780.008.981,61	Outstanding Principal Balance of each Eligible Assets
В	165.427.858,04	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 TEST RESULT	9.945.436.839,65 Passed	Total

OVER COLLATERALIZATION TEST		(A + B-OBG)/ OBG >= 5%
A	9.780.008.981,61	Outstanding Principal Balance of each
		Eligible Assets
В	165.427.858,04	Aggegate amount of Principal Available Funds and Additional Reserve
OBG	8.250.000.000,00	Aggregate Principal Amount Outstanding
		of the Covered Bonds
A+B	9.945.436.839,65	Total
TEST RESULT	Passed	
(A + B - OBG) / OBG	20,55%	

INTEREST COVERAGE TEST		A + B + C - D >= IOBG
A	321.523.325,05	Interest to be received on the Covered
^		Pool in the next 12 months
В	-	Net Interest amount expected on the
, and the second		Covered Bond Swaps in the next 12 months
c	-	Interest expected to accrue on the
ŭ		Principal Available Funds in the next 12 months
D	688.042,16	Amount of all senior costs expected in the
		next 12 months
IOBG	269.315.136,72	Aggregate amount of all interest payments
1000		due on Covered Bonds in the next 12 months
A + B + C + D - E	320.835.282,89	Total
TEST RESULT	Passed	

NET PRESENT VALUE TEST		A + B + C - D >= NPVOBG
A	10.039.003.811,56	Net present value of all Eligible Assets
В	-	Net present value of each Swap Agreement
С	165.427.858,04	Aggregate amount of the Principal Available Funds and Additional Reserve
D	2.578.281,42	Net present value amount of any transaction costs including perspective th maintenace and the management costs due in case of liquidation of the Programme
NPVOBG	8.342.518.275,65	Sum of the Net present value of each Covered Bond
+ B + C - D	10.201.853.388,18	Total
TEST RESULT	Passed	

EXPOSURE VS CREDIT INSTITUTION		Art. 129 par.1a. Limits
В	165.427.858,04	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		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	165.427.858,04	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
В	165.427.858,04	Aggregate amount of of the Funds computed in the Mandatory Test
Liquidity Reserve Requirement	8.057.652,56	Maximum cumulative net liquidity outflow over the next 180 days
Credit Institution	CA-CIB]
Credit Institution CQS	1	
B1	165.427.858,04	MIN (Aggregate amount of all Principal Available Funds; 15%*OBG) if CQ
B2		MIN (Aggregate amount of all Principal Available Funds; 10%*OBG) if CQ
B3		MIN (Aggregate amount of all Principal Available Funds; 8%*OBG) if CQS
TEST RESULT	Passed]

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

Where:

net liquidity outflow = dains 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.

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10. Compliance Art 14 CBD

Levels of OC: Statutory	5,0%
Levels of OC: Voluntary	20,55%
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
Geographical distribution.	7.2 Ptf Commercial Stratifications - GEOGRAPHICAL DISTRIBUTION
Loan size:	7.1 Ptf Residential Stratifications - OUTSTANDING LOAN AMOUNT
LUGII SIZE.	7.2 Ptf Commercial Stratifications - OUTSTANDING LOAN AMOUNT
Interest rate risk - cover pool:	7.1 Ptf Residential Stratifications - INTEREST TYPE
interest rate risk - cover pool.	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
Maturity Structure - cover assets.	7.2 Ptf Commercial Stratifications - YEARS TO MATURITY
Derecations of learns in default	8.1 Ptf Residential Performance
Percentage of loans in default:	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
Orduit Man.	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:	https://www.gruppomps.it/static/upload/bmp/bmps-cb2base-prospectus 07-december-2023.pdf