

AUTONORIA SPAIN 2023, FT
Data corresponding to the period: 25/06/2024 - 26/07/2024

I. GENERAL INFORMATION ABOUT THE FUND

Date of Incorporation of the Fund	20/09/2023
Closing Date of the Bonds	25/09/2023
Management Company	InterMoney Titulización, SGFT, S.A.
Seller	Banco Cetelem, S.A.U.
Paying Agent	BNP PARIBAS, Spanish Branch
Swap Guarantor	BNP PARIBAS
Traded Market	Mercado AIAF
Rating Agencies	Moody's / DBRS
Current Rating Bonds	
Class A	Aa1 (sf)/AAA (sf)
Class B	Aa3 (sf)/AAA (sf)
Class C	A2 (sf)/AA(high) sf
Class D	Baa1 (sf)/AA(low) sf
Class E	Ba1 (sf)/BBB (high) sf
Class F	B2 (sf)/BB (low) sf
Class G	NR/ NR

II. SECURITIES ISSUED BY THE FUND

Class A SERIES	
ISIN Code	ES0305733000
Aggregate Amount Issued	484.400.000,00 €
Aggregate Amount Outstanding	443.389.291,24 €
Minimum Increment (Issued)	100.000,00 €
Minimum Increment (Outstanding)	91.533,71 €
Class B SERIES	
ISIN Code	ES0305733018
Aggregate Amount Issued	5.700.000,00 €
Aggregate Amount Outstanding	5.217.421,47 €
Minimum Increment (Issued)	100.000,00 €
Minimum Increment (Outstanding)	91.533,71 €
Class C SERIES	
ISIN Code	ES0305733026
Aggregate Amount Issued	25.900.000,00 €
Aggregate Amount Outstanding	23.707.230,89 €
Minimum Increment (Issued)	100.000,00 €
Minimum Increment (Outstanding)	91.533,71 €
Class D SERIES	
ISIN Code	ES0305733034
Aggregate Amount Issued	11.500.000,00 €
Aggregate Amount Outstanding	10.526.376,65 €
Minimum Increment (Issued)	100.000,00 €
Minimum Increment (Outstanding)	91.533,71 €
Class E SERIES	
ISIN Code	ES0305733042
Aggregate Amount Issued	27.300.000,00 €
Aggregate Amount Outstanding	24.988.702,83 €
Minimum Increment (Issued)	100.000,00 €
Minimum Increment (Outstanding)	91.533,71 €
Class F SERIES	
ISIN Code	ES0305733059
Aggregate Amount Issued	7.200.000,00 €
Aggregate Amount Outstanding	6.590.427,12 €
Minimum Increment (Issued)	100.000,00 €
Minimum Increment (Outstanding)	91.533,71 €
Class G SERIES	
ISIN Code	ES0305733067
Aggregate Amount Issued	13.000.000,00 €
Aggregate Amount Outstanding	11.899.382,30 €
Minimum Increment (Issued)	100.000,00 €
Minimum Increment (Outstanding)	91.533,71 €

III. ADDITIONAL INFORMATION

Settlement corresponding to the period: 25/06/2024 - 26/07/2024

Bond Payment Notification: 26/07/2024

Cash Flow period: 25/06/2024 - 26/07/2024

Rating corresponding to 20/7/2024. The current Bonds ratings are available on our website www.imtitulizacion.com

IMT/AUTONORIA SPAIN 2023, FT/Payment info/Jul24

AUTONORIA SPAIN 2023, FT
Settlement Period: 25/06/2024 - 26/07/2024
Payment Date: 26/07/2024

Available Interest Proceeds	3.701.081,42
(a) The Available Interest Collections	3.403.486,65
(b) Interest Rate Swap Net Amount to be received by the Issuer	215.130,50
(c) Any early termination amount received from the Swap Counterparty in excess of the amount required and applied by the Issuer to purchase one or more replacement interest rate swap agreements, (ii) any amount received from a replacement interest rate swap counterparty in excess of the amount required and applied to pay any outgoing interest rate swap counterparty	0,00
(d) Amount to be debited from the existing Liquidity Reserve balance to cover for a Remaining Interest Deficiency	0,00
(e) The Principal Additional Amounts that must be applied as on such Payment Date according to item (1) of the Principal Priority of Payments	0,00
(f) Excess funds from the Start-up Loan	0,00
(g) Financial Income	82.464,27
(h) Any Available Interest Proceeds that have not been applied on the immediately preceding Payment Date	0,00
(i) Price paid to the Issuer by any third party corresponding to the optional transfer of receivables which have become Defaulted Purchased Receivables	0,00
Total	3.701.081,42

Interest Priority of Payments (Ref. Section 3.4.7.4 of the Additional Information)	Due and not paid on the previous Payment Date	Due on this Payment Date	Paid	Due and not paid on this Payment Date
(1) Payment pro rata of the Ordinary and/or Extraordinary Expenses of the Fund	0,00	82.187,91	82.187,91	0,00
(2) Interest Rate Swap Net Amount due and payable to the Swap Counterparty	0,00	0,00	0,00	0,00
(3) If the credit balance of the Liquidity Reserve is less than the Liquidity Reserve Required Amount, credit of the Liquidity Reserve up to the Liquidity Reserve Required Amount	0,00	0,00	0,00	0,00
(4) Class A Notes Interest Amount	0,00	1.681.352,40	1.681.352,40	0,00
(5) Class A Principal Deficiency Sub-Ledger	0,00	0,00	0,00	0,00
(6) Payment on a pari passu and pro rata basis of the Class B Notes Interest Amount	0,00	21.854,94	21.854,94	0,00
(7) Class B Principal Deficiency Sub-Ledger	0,00	0,00	0,00	0,00
(8) Payment on a pari passu and pro rata basis of the Class C Notes Interest Amount	0,00	117.075,77	117.075,77	0,00
(9) Class C Principal Deficiency Sub-Ledger	0,00	0,00	0,00	0,00
(10) Payment on a pari passu and pro rata basis of the Class D Notes Interest Amount	0,00	60.338,20	60.338,20	0,00
(11) Class D Principal Deficiency Sub-Ledger	0,00	0,00	0,00	0,00
(12) Payment on a pari passu and pro rata basis of the Class E Notes Interest Amount	0,00	195.025,74	195.025,74	0,00
(13) Class E Principal Deficiency Sub-Ledger	0,00	0,00	0,00	0,00
(14) Payment on a pari passu and pro rata basis of the Class F Notes Interest Amount	0,00	61.025,04	61.025,04	0,00
(15) Class F Principal Deficiency Sub-Ledger	0,00	0,00	0,00	0,00
(16) Payment on a pari passu and pro rata basis of the Class G Notes Interest Amount	0,00	0,00	0,00	0,00
(17) Class G Principal Deficiency Sub-Ledger	0,00	350.197,15	350.197,15	0,00
(18) Payment on a pari passu and pro rata basis of the Class B Notes Interest Amount payable in respect of the Class B Notes (to the extent not already paid)	0,00	0,00	0,00	0,00
(19) Payment on a pari passu and pro rata basis of the Class C Notes Interest Amount payable in respect of the Class C Notes (to the extent not already paid)	0,00	0,00	0,00	0,00
(20) Payment on a pari passu and pro rata basis of the Class D Notes Interest Amount payable in respect of the Class D Notes (to the extent not already paid)	0,00	0,00	0,00	0,00
(21) Payment on a pari passu and pro rata basis of the Class E Notes Interest Amount payable in respect of the Class E Notes (to the extent not already paid)	0,00	0,00	0,00	0,00
(22) Payment on a pari passu and pro rata basis of the Class F Notes Interest Amount payable in respect of the Class F Notes (to the extent not already paid)	0,00	0,00	0,00	0,00
(23) Payment on a pari passu and pro rata basis of the Class G Notes Interest Amount payable in respect of the Class G Notes (to the extent not already paid)	0,00	147.960,80	147.960,80	0,00
(24) Interest Rate Swap Subordinated Termination Amounts	0,00	0,00	0,00	0,00
(25) Payment of interest on the Liquidity Reserve Loan	0,00	26.062,37	26.062,37	0,00
(26) Payment of interest of the Start-Up Loan	0,00	0,00	0,00	0,00
(27) Payment of principal of the Start-Up Loan	0,00	0,00	0,00	0,00
(28) Variable Fee	0,00	958.001,10	958.001,10	0,00
Total	0,00	3.701.081,42	3.701.081,42	0,00

Available Principal Proceeds (During the Normal Redemption Period)	12.690.369,02
(a) The Available Principal Collections in respect of the immediately preceding Collection Period, which have been debited from the Reinvestment Account	12.340.158,53
(b) The amounts, if any, to be credited to the Principal Deficiency Ledger	350.197,15
(c) Any Amount to be debited from the Purchase Reserve	0,00
(d) After the termination of the Revolving Period, the entire credit balance of the Purchase Reserve	0,00
(e) Portfolio Liquidation Price	0,00
(f) Less Principal Additional Amounts that must be applied to item (1) of the Principal Priority of Payments	0,00
(g) Remainder amount of the Notes Redemption Amount of the previous Payment Date	13,34

Principal Priority of Payments (Ref. Section 3.4.7.4 of the Additional Information)	Due and not paid on the previous Payment Date	Due on this Payment Date	Paid	Due and not paid on this Payment Date
(1) By way of credit to the Interest Deficiency Ledger, an amount equal to the Principal Additional Amounts	0,00	0,00	0,00	0,00
(2) During the Revolving Period				
(A) Purchase Price of the Additional Receivables	0,00	0,00	0,00	0,00
(B) Purchase Reserve	0,00	0,00	0,00	0,00
(3) Class A Notes Redemption Amount	0,00	10.690.804,88	10.690.804,88	0,00
(4) Class B Notes Redemption Amount	0,00	125.800,14	125.800,14	0,00
(5) Class C Notes Redemption Amount	0,00	571.618,18	571.618,18	0,00
(6) Class D Notes Redemption Amount	0,00	253.807,30	253.807,30	0,00
(7) Class E Notes Redemption Amount	0,00	602.516,46	602.516,46	0,00
(8) Class F Notes Redemption Amount	0,00	158.905,44	158.905,44	0,00
(9) Class G Notes Redemption Amount	0,00	286.912,60	286.912,60	0,00
Total	0,00	12.690.365,00	12.690.365,00	0,00

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NOTE: A remainder amount of the Notes Redemption Amount of EUR 4,02 is deposited in the Reinvestment Account of the Fund

Other Liabilities:				
	Initial Balance	Outstanding Principal Balance	Coupon	Redemption (*)
Liquidity Reserve Loan	8.430.000,00	7.716.291,75	3,83%	186.051,79
Start-Up loan	3.000.000,00	0,00	14,23%	0,00
<i>(*) Liquidity Reserve Loan Redemption will be done out of the Priority of Payments.</i>				
Liquidity Reserve				
Prior Liquidity Reserve Amount:	7.902.343,54			
Liquidity Reserve Required Amount :	7.716.291,75			
Credit of the Liquidity Reserve up to the Liquidity Reserve Required Amount	0,00			
Reduction of the Liquidity Reserve	186.051,79			
Final Liquidity Reserve Loan Amount:	7.716.291,75			
Additional Receivables				
<u>Available Purchase Amount</u> ---Min[(a.1)-(a.2); (b)]	0,00			
(a.1) Principal Amount Outstanding of all Classes of Notes on such Payment Date	0,00			
(a.2) Outstanding Principal Balance of the Receivables comprised in the Aggregate Securitised Portfolio which are Performing Purchased Receivables	0,00			
(b) The Available Principal Proceeds remaining after payment of amounts in accordance with item (1) of the Principal Priority of Payments	0,00			
<u>Purchase Price of the Additional Receivables</u>	0,00			
<u>Purchase Reserve:</u>				
Purchase Reserve prior to the current Payment Date	0,00			
Purchase Reserve after the purchase date	0,00			

AUTONORIA SPAIN 2023, FT
Bond Payment Report
Payment Date: 26/07/2024

ISIN Code	Class A		Class B		Class C		Class D		Class E		Class F		Class G	
	ES0305733000		ES0305733018		ES0305733026		ES0305733034		ES0305733042		ES0305733059		ES0305733067	
Accrual Period	25/06/2024	26/07/2024	25/06/2024	26/07/2024	25/06/2024	26/07/2024	25/06/2024	26/07/2024	25/06/2024	26/07/2024	25/06/2024	26/07/2024	25/06/2024	26/07/2024
Interest Rate	3,600%		3,600%		3,600%		3,600%		3,600%		3,600%		3,600%	
Spread	0,700%		1,150%		2,000%		2,900%		5,250%		6,900%		10,500%	
Current Coupon	4,300%		4,750%		5,600%		6,500%		8,850%		10,500%		14,100%	
Floor	0,000%		0,000%		0,000%		0,000%		0,000%		0,000%		0,000%	
	TOTAL	PER BOND	TOTAL	PER BOND	TOTAL	PER BOND	TOTAL	PER BOND	TOTAL	PER BOND	TOTAL	PER BOND	TOTAL	PER BOND
Original Principal Balance	484.400.000,00	100.000,00	5.700.000,00	100.000,00	25.900.000,00	100.000,00	11.500.000,00	100.000,00	27.300.000,00	100.000,00	7.200.000,00	100.000,00	13.000.000,00	100.000,00
Balance on the prior Payment Date	454.080.096,12	93.740,73	5.343.221,61	93.740,73	24.278.849,07	93.740,73	10.780.183,95	93.740,73	25.591.219,29	93.740,73	6.749.332,56	93.740,73	12.186.294,90	93.740,73
Principal Payment	10.690.804,88	2.207,02	125.800,14	2.207,02	571.618,18	2.207,02	253.807,30	2.207,02	602.516,46	2.207,02	158.905,44	2.207,02	286.912,60	2.207,02
Balance after this Payment Date	443.389.291,24	91.533,71	5.217.421,47	91.533,71	23.707.230,89	91.533,71	10.526.376,65	91.533,71	24.988.702,83	91.533,71	6.590.427,12	91.533,71	11.899.382,30	91.533,71
Current Factor	91,53%	91,53%	91,53%	91,53%	91,53%	91,53%	91,53%	91,53%	91,53%	91,53%	91,53%	91,53%	91,53%	91,53%
Gross Interest due and not paid on the prior Payment Date	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Gross Interest Accrued	1.681.352,40	347,10	21.854,94	383,42	117.075,77	452,03	60.338,20	524,68	195.025,74	714,38	61.025,04	847,57	147.960,80	1.138,16
Gross Interest Payment	1.681.352,40	347,10	21.854,94	383,42	117.075,77	452,03	60.338,20	524,68	195.025,74	714,38	61.025,04	847,57	147.960,80	1.138,16
Gross Interest due and not paid	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00

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Note: The Gross Interest of the Bonds could be subject or not to Withholding tax in accordance with current legislation.

Retained interest confirmation:
 Last Communication date-July 2024

AUTONORIA SPAIN 2023, FT
Cash Flow Period: 25/06/2024 - 26/07/2024

Concept	Amount	
	<u>Income</u>	<u>Payment</u>
I. Principal	<u>12.340.158,53</u>	<u>12.690.365,00</u>
Principal Collections	12.340.158,53	
Effective Purchase Price of Additional Receivables		0,00
Bond Amortisations		12.690.365,00
Subordinated Loan Amortisations		0,00
II. Interest	<u>5.156.879,43</u>	<u>3.766.493,27</u>
Excess funds from the Start-up Loan	0,00	
Interest Collections	3.403.486,65	
Swap	1.670.928,51	1.455.798,01
Account Interest	82.464,27	
Bonds Interest		2.284.632,89
Subordinated Loan Interests		26.062,37
III. Periodical Payments		<u>82.187,91</u>
IV. Variable Fee		<u>958.001,10</u>
TOTAL INCOME/ PAYMENT	<u>17.497.037,96</u>	<u>17.497.047,28</u>
Repayment Liquidity Reserve Loan		186.051,79
Reinvestment Account Initial Balance 25/06/2024	7.902.356,88	
Funds deposited for next Payment Date:		
Liquidity Reserve Loan		7.716.291,75
Purchase Reserve		0,00
Principal Rounding error		4,02
TOTAL	<u>25.399.394,84</u>	<u>25.399.394,84</u>
Tax Withholdings on 26/07/2024	434.080,25	
Temporarily reinvested until 20/08/2024		434.080,25

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