

# Alba 12 SPV S.r.l.

## Investors Report

Securitisation of lease contract originated by Alba Leasing S.p.A.

Euro 474,700,000.00 Class A1 Asset-Backed Floating Rate Notes due October 2041 (ISIN code IT0005466112)

Euro 225,200,000.00 Class A2 Asset-Backed Floating Rate Notes due October 2041 (ISIN code IT0005466120)

Euro 238,400,000.00 Class B Asset-Backed Floating Rate Notes due October 2041 (ISIN code IT0005466138)

Euro 175,100,000.00 Class J Asset-Backed Floating Rate Notes due October 2041 (ISIN code IT0005466146)

### Contacts

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### Reporting Dates

Collection Period	01/07/2022	30/09/2022
Interest Period	27/07/2022	27/10/2022
Payment Date	27/10/2022	

This Investors Report is prepared by Banca Finint S.p.A in accordance with the criteria described in the Transaction Documents. Certain information included in this report is provided by the Parties. Please be advised that Banca Finint S.p.A. will have no liability for the completeness or accuracy of such information.



## 1. Transaction overview

### Principal Parties

Issuer	Alba 12 SPV S.r.l.
Originator	Alba Leasing S.p.A.
Servicer	Alba Leasing S.p.A.
Representative of the Noteholders	Banca Finint S.p.A.
Cash Manager	Alba Leasing S.p.A.
Calculation Agent	Banca Finint S.p.A.
Corporate Services Provider	Banca Finint S.p.A.
Account Bank	BNP Paribas Securities Services, Milan Branch
Paying Agent	BNP Paribas Securities Services, Milan Branch
Listing Agent	BNP Paribas Securities Services, Luxembourg Branch
Back-Up Servicer	Banca Finint S.p.A.

### Main definitions

Payment Date	means the First Payment Date and thereafter the 27th day of each of January, April, July and October of each year or, if such day is not a Business Day, the immediately following Business Day.
Interest Period	means (a) the Initial Interest Period, and (b) each period from (and including) a Payment Date to (but excluding) the next following Payment Date.
Business Day	means, (A) with reference to and for the purposes of any payment obligation, indexation and fixing provided for under the Transaction Documents, a TARGET Day and, (B) with reference to any other provision specified under the Transaction Documents, any TARGET Day on which banks are generally open for business in Milan, Luxembourg, Dublin and London.



## 2. Notes and Assets description

### The Notes

Issue Date: 16 November 2021

Classes	Class A1 Notes	Class A2 Notes	Class B Notes	Class J Notes
Principal Amount Outstanding on Issue	474.700.000	225.200.000	238.400.000	175.100.000
Currency	EUR	EUR	EUR	EUR
Issue Date	16 November 2021	16 November 2021	16 November 2021	16 November 2021
Final Maturity Date	27 October 2041	27 October 2041	27 October 2041	27 October 2041
Listing	Ireland	Ireland	Ireland	Ireland
ISIN code	IT0005466112	IT0005466120	IT0005466138	IT0005466146
Common code	241006930	241006000	241007189	241007260
Denomination	100.000	100.000	100.000	100.000
Type of amortisation	Amortizing	Amortizing	Amortizing	Amortizing
Indexation	Euribor 3M	Euribor 3M	Euribor 3M	Euribor 3M
Spread / Fixed Rate	0,700%	0,800%	1,100%	2,000%
Payment frequency	Quarterly	Quarterly	Quarterly	Quarterly

### The Portfolio

The Portfolio comprises Receivables deriving from Lease Contracts of the following assets:

- Pool 1 vehicles, motor-vehicles, cars, light lorries, lorries, commercial vehicles, industrial vehicles or other motorised vehicles excluding aircrafts
- Pool 2 Instrumental assets (e.g. machineries, equipment and/or plants)
- Pool 3 Real estate assets
- Pool 4 Ships, vessels, airplanes or trains

Portfolio: Euro 1.106.008.847,45

Transfer Date: 14 October 2021

The Originator confirms that, as at the date of this report, it continues to hold the net economic interest in the securitisation as disclosed in the Prospectus, in accordance with option 3(a) of Art. 6 of Regulation (EU) 2402/2017.



### 2.1 Class A1 Notes

Interest Period			Before payments		Accrued				Payments		After payments		
			Outstanding Principal	Unpaid Interest	Interest Rate	Euribor 3M*	Accrual Period (days)	Interest Accrued	Class A1 Principal Payment **	Interest	Outstanding Principal	Unpaid Interest	Pool factor
16/11/2021	27/01/2022	27/01/2022	474.700.000,00	-	0,137%	-0,563%	72	130.067,80	21.514.386,76	130.067,80	453.185.613,24	-	0,95467793
27/01/2022	27/04/2022	27/04/2022	453.185.613,24	-	0,152%	-0,548%	90	172.210,53	61.488.658,94	172.210,53	391.696.954,30	-	0,82514631
27/04/2022	27/07/2022	27/07/2022	391.696.954,30	-	0,285%	-0,415%	91	282.185,01	61.733.636,98	282.185,01	329.963.317,32	-	0,69509863
27/07/2022	27/10/2022	27/10/2022	329.963.317,32	-	0,933%	0,233%	92	786.742,54	60.002.863,98	786.742,54	269960453,3	-	0,568696974

\* except in respect of the Initial Interest Period, where an interpolated interest rate based on interest rates for one month and three months deposits in Euro will be substituted for EURIBOR

\*\* means, with reference to each Payment Date, prior to the delivery of a Trigger Notice, an amount equal to the lower of (a) the Target Amortisation Amount on such Payment Date, (b) the amount available after application of the Issuer Available Funds, on such Payment Date, to all items ranking in priority to the payment of principal on the Class A1 Notes in accordance with the Pre-Enforcement Priority of Payments, and (c) the Principal Amount Outstanding of the Class A1 Notes on such Payment Date (prior to any payment being made on such Payment Date in accordance with the Pre-Enforcement Priority of Payments).



2.2 Class A2 Notes

Interest Period			Before payments		Accrued				Payments		After payments		
			Outstanding Principal	Unpaid Interest	Interest Rate	Euribor 3M*	Accrual Period (days)	Interest Accrued	Class A2 Principal Payment **	Interest	Outstanding Principal	Unpaid Interest	Pool factor
16/11/2021	27/01/2022	27/01/2022	225.200.000,00	-	0,237%	-0,563%	72	106.744,80	-	106.744,80	225.200.000,00	-	1,00000000
27/01/2022	27/04/2022	27/04/2022	225.200.000,00	-	0,252%	-0,548%	90	141.876,00	-	141.876,00	225.200.000,00	-	1,00000000
27/04/2022	27/07/2022	27/07/2022	225.200.000,00	-	0,385%	-0,415%	91	219.163,39	-	219.163,39	225.200.000,00	-	1,00000000
27/07/2022	27/10/2022	27/10/2022	225.200.000,00	-	1,033%	0,233%	92	594.502,98	-	594.502,98	225.200.000,00	-	1,00000000

\* except in respect of the Initial Interest Period, where an interpolated interest rate based on interest rates for one month and three months deposits in Euro will be substituted for EURIBOR

\*\*means, with reference to each Payment Date, prior to the delivery of a Trigger Notice, an amount equal to the lower of (a) the Target Amortisation Amount on such Payment Date less the Class A1 Principal Payment, (b) the amount available after application of the Issuer Available Funds, on such Payment Date, to all items ranking in priority to the payment of principal on the Class A2 Notes in accordance with the Pre-Enforcement Priority of Payments, and (c) the Principal Amount Outstanding of the Class A2 Notes on such Payment Date (prior to any payment being made on such Payment Date in accordance with the Pre-Enforcement Priority of Payments).



2.3 Class B Notes

Interest Period			Before payments		Accrued				Payments		After payments		
			Outstanding Principal	Unpaid Interest	Interest Rate	Euribor 3M*	Accrual Period (days)	Interest Accrued	Class B Principal Payment **	Interest	Outstanding Principal	Unpaid Interest	Pool factor
16/11/2021	27/01/2022	27/01/2022	238.400.000,00	-	0,537%	-0,563%	72	256.041,60	-	256.041,60	238.400.000,00	-	1,00000000
27/01/2022	27/04/2022	27/04/2022	238.400.000,00	-	0,552%	-0,548%	90	328.992,00	-	328.992,00	238.400.000,00	-	1,00000000
27/04/2022	27/07/2022	27/07/2022	238.400.000,00	-	0,685%	-0,415%	91	412.796,22	-	412.796,22	238.400.000,00	-	1,00000000
27/07/2022	27/10/2022	27/10/2022	238.400.000,00	-	1,333%	0,233%	92	812.122,84	-	812.122,84	238.400.000,00	-	1,00000000

\* except in respect of the Initial Interest Period, where an interpolated interest rate based on interest rates for one month and three months deposits in Euro will be substituted for EURIBOR

\*\* means, with reference to each Payment Date, prior to the delivery of a Trigger Notice, an amount equal to the lower of (a) the Target Amortisation Amount on such Payment Date less the Class A Principal Payment, (b) the amount available after application of the Issuer Available Funds, on such Payment Date, to all items ranking in priority to the payment of principal on the Class B Notes in accordance with the Pre-Enforcement Priority of Payments, and (c) the Principal Amount Outstanding of the Class B Notes on such Payment Date (prior to any payment being made on such Payment Date in accordance with the Pre-Enforcement Priority of Payments).



2.4 Class J Notes

Interest Period			Before payments		Accrued				Payments		After payments		
			Outstanding Principal	Unpaid Interest	Interest Rate	Euribor 3M*	Accrual Period (days)	Interest Accrued	Class J Principal Payment **	Interest	Outstanding Principal	Unpaid Interest	Pool factor
16/11/2021	27/01/2022	27/01/2022	175.100.000,00	-	1,437%	-0,563%	72	503.237,40	-	-	175.100.000,00	503.237,40	1,00000000
27/01/2022	27/04/2022	27/04/2022	175.100.000,00	503.237,40	1,452%	-0,548%	90	635.613,00	-	1.138.850,40	175.100.000,00	-	1,00000000
27/04/2022	27/07/2022	27/07/2022	175.100.000,00	-	1,585%	-0,415%	91	701.543,01	-	701.543,01	175.100.000,00	-	1,00000000
27/07/2022	27/10/2022	27/10/2022	175.100.000,00	-	2,233%	0,233%	92	999.217,88	-	999.217,88	175.100.000,00	-	1,00000000

\* except in respect of the Initial Interest Period, where an interpolated interest rate based on interest rates for one month and three months deposits in Euro will be substituted for EURIBOR

\*\* means, with reference to each Payment Date, prior to the delivery of a Trigger Notice, an amount equal to the lower of (a) the Target Amortisation Amount on such Payment Date less the Class A Principal Payment, the Class B Principal Payment and the Class C Principal Payment, (b) the amount available after application of the Issuer Available Funds, on such Payment Date, to all items ranking in priority to the payment of principal on the Class J Notes in accordance with the Pre-Enforcement Priority of Payments, and (c) the Principal Amount Outstanding of the Class J Notes on such Payment Date (prior to any payment being made on such Payment Date in accordance with the Pre-Enforcement Priority of Payments).



### 3. Collections and Recoveries

Quarterly Settlement Period		Instalments		Recoveries		Prepayments		Late charges	Other	Receivables Purchase by the Seller	Indemnity	Total Collections
		Principal	Interest	Principal	Interest	Principal	Interest					
14/10/2021	31/12/2021	19.147.718,90	2.304.278,46	36.450,85	11.582,12	569.451,33	29.661,70	37,06	-	-	-	<b>22.099.180,42</b>
01/01/2022	31/03/2022	58.128.733,97	6.647.294,64	134.974,78	41.334,20	982.250,18	40.311,44	341,31	-	-	-	<b>65.975.240,52</b>
01/04/2022	30/06/2022	57.520.224,64	6.336.782,36	150.543,91	35.195,52	1.967.758,72	58.794,09	421,20	-	-	-	<b>66.069.720,44</b>
01/07/2022	30/09/2022	56.555.690,22	6.247.056,51	169.792,95	46.431,40	1.269.285,78	51.299,58	404,35	-	49.295,67	-	<b>64.389.256,46</b>





**4. Issuer Available Funds**

Payment Date	Collections	Recoveries	All amounts received by the Issuer pursuant to the Transfer Agreement or Servicing Agreement	any interest accrued and credited on the Accounts	any amounts credited into the Debt Service Reserve Account on the immediately preceding PD	Net proceeds deriving from the Eligible Investments	Any amount provisioned into the Payments Account under items (xii) and (xv)	All proceeds from the sale of the Receivables (*)	Any other amount received in respect of the Securitisation	Issuer Available Funds
27/01/2022	22.051.147,45	48.032,97	-	(10,00)	9.383.000,00	-	-	-	25.627,55	<b>31.507.797,97</b>
27/04/2022	65.798.931,54	176.308,98	-	-	9.383.000,00	-	-	-	-	<b>75.358.240,52</b>
27/07/2022	65.883.981,01	185.739,43	-	-	9.167.856,13	-	-	-	-	<b>75.237.576,57</b>
27/10/2022	64.123.736,44	216.224,35	49.295,67	11.921,44	8.552.969,54	-	-	-	-	<b>72.954.147,44</b>

\* following delivery of a Trigger Notice or upon exercise of the Optional Redemption or Redemption for Taxation



5.1 Pre-Enforcement Priority of Payments

Payment Date	Issuer Available Funds	Expenses, Retention Amount and Agent Fees	Interest Amount on Senior Notes	Interest Amount on Class B Notes (*)	Debt Service Reserve Amount	Principal on Class A1 Notes	Principal on Class A2 Notes	Interest Amount on Class B Notes (**)	Principal on Class B Notes	Any residual amount to the Payments Account (***)	Any amounts to the Joint Arrangers and Class A1, A2 and B underwriters as indemnity and as any other amount	Other Issuer Creditor and any Junior Noteholder	Interest Amount on Junior Notes	Class J Principal Payment up to an amount that makes Principal Amount Outstanding of the Junior Note not lower than Euro 100.000 (****)	All amounts of principal due and payable on Junior Notes (****)	Deferred Purchase Price	Final Balance of the Payments Account
27/01/2022	31.507.797,97	117.557,01	236.812,60	256.041,60	9.383.000,00	21.514.386,76	-	-	-	-	-	-	-	-	-	-	31.507.797,97
27/04/2022	75.358.240,52	203.349,19	314.086,53	328.992,00	9.167.856,13	61.488.658,94	-	-	-	-	-	-	1.138.850,40	-	-	2.716.447,33	75.358.240,52
27/07/2022	75.237.576,57	187.418,91	501.348,40	412.796,22	8.552.969,54	61.733.636,98	-	-	-	-	-	-	701.543,01	-	-	3.147.863,51	75.237.576,57
27/10/2022	72.954.147,44	131.643,41	1.381.245,52	812.122,84	7.935.633,17	60.002.863,98	-	-	-	-	-	-	999.217,88	-	-	1.691.420,64	72.954.147,44

(\*) prior to the occurrence of the Class B Notes Interest Subordination Event  
 (\*\*) on or after the occurrence of the Class B Notes Interest Subordination Event  
 (\*\*\*) upon occurrence of the Cash Trapping Condition  
 (\*\*\*\*) upon the redemption in full of the Senior Notes and the Mezzanine Notes



## 6. Target Amortisation Amount

Payment Date	Principal Amount Outstanding of the Notes at the immediately preceding Payments Report Date (A)	Outstanding Amount of the Collateral Portfolio as at the immediately preceding Quarterly Settlement Date (CP)	Debt Service Reserve Amount with reference to the relevant Payment Date (R)	Target Amortisation Amount (TAA) = A – CP – R
27/01/2022	1.113.400.000,00	1.080.857.069,62	9.383.000,00	23.159.930,38
27/04/2022	1.091.885.613,24	1.021.229.098,17	9.167.856,13	61.488.658,94
27/07/2022	1.030.396.954,30	960.110.347,78	8.552.969,54	61.733.636,98
27/10/2022	968.663.317,32	900.724.820,17	7.935.633,17	60.002.863,98



### 7. Debt Service Reserve Amount

Payment Date	opening balance	Initial Principal Amount Outstanding as of the Issue Date of the Rated Notes, multiplied by 0.5% (*) (i)	Principal Amount Outstanding as of the immediately preceding Calculation Date of the Rated Notes, multiplied by 1,0% (*) (ii)	Debt Service Reserve Amount max [(i);(ii)]	Shortfall	closing balance
27/01/2022	9.383.000,00	4.691.500,00	9.383.000,00	9.383.000,00	-	9.383.000,00
27/04/2022	9.383.000,00	4.691.500,00	9.167.856,13	9.167.856,13	-	9.167.856,13
27/07/2022	9.167.856,13	4.691.500,00	8.552.969,54	8.552.969,54	-	8.552.969,54
27/10/2022	8.552.969,54	4.691.500,00	7.935.633,17	7.935.633,17	-	7.935.633,17

\* with respect to any Payment Date until, but excluding, the Release Date  
 Release Date means the earlier of: (i) the Cancellation Date; (ii) the Payment Date on which the Issuer Available Funds to be applied on such date, minus all payments or provisions which have a priority or pari passu ranking with the payment of principal on the Rated Notes in accordance with the Pre-Enforcement Priority of Payments, are sufficient to redeem the Rated Notes in full; and (iii) the Payment Date immediately succeeding the service of a Trigger Notice.



**8. Other Info**

**1) Renegotiations of the relevant Quarterly Settlement Period**

(Includes remodulations Extra decreto\_no Moratoria ex-lege)

	Pool 1	Pool 2	Pool 3	Pool 4
Outstanding Principal - amount	-	-	-	-
Contracts - number	-	-	-	-

<b>1a) % Amount Renegotiated</b>	<b>0,00%</b>
Outstanding Principal of renegotiated contracts	-
Initial Purchase Price of the Portfolio	1.103.991.372,45
N. of Contracts of the Portfolio	12.568

**2) Global Renegotiations \*\***

(Includes remodulations Extra decreto\_no Moratoria ex-lege)

	Pool 1	Pool 2	Pool 3	Pool 4
Outstanding Principal - amount	-	-	-	-
Contracts - number	-	-	-	-

<b>2a) % Amount Renegotiated</b>	<b>0,00%</b>	<b>Limit</b>	<b>Trigger</b>
Outstanding Principal of renegotiated contracts	-	5,00%	-
Initial Purchase Price of the Portfolio	1.103.991.372,45		
N. of Contracts of the Portfolio	12.568		

**2 bis) Global Renegotiations - remodulations still active at the end of the quarterly settlement period**

(Includes remodulations Extra decreto\_no Moratoria ex-lege)

	Pool 1	Pool 2	Pool 3	Pool 4
Outstanding Principal - amount	-	-	-	-
Contracts - number	-	-	-	-

<b>2a) % Amount Renegotiated</b>	<b>0,00%</b>
Outstanding Principal of renegotiated contracts	-
Initial Purchase Price of the Portfolios	1.103.991.372,45
N. of Contracts of the Portfolio	12.568

**3) Repurchases of the relevant Quarterly Settlement Period**

(no Moratoria ex-lege)

	Pool 1	Pool 2	Pool 3	Pool 4
Outstanding Principal - amount	-	49.295,67	-	-
Contracts - number	-	-	-	-

<b>3a) % Amount Repurchased</b>	<b>0,00%</b>	<b>Limit</b>	<b>Trigger</b>
Outstanding Amount of repurchased contracts	49.296	-	-
Initial Purchase Price of the Portfolio	1.103.991.372,45		

**4) Global Repurchases**

(no Moratoria ex-lege)

	Pool 1	Pool 2	Pool 3	Pool 4
Outstanding Principal - amount	-	49.295,67	-	-
Contracts - number	-	-	-	-

<b>4a) % Amount Repurchased</b>	<b>0,00%</b>	<b>Limit</b>	<b>Trigger</b>
Outstanding Amount of repurchased contracts	49.295,67	-	-
Initial Purchase Price of the Portfolio	1.103.991.372,45		

**5) Repurchases of the relevant Quarterly Settlement Period**

*Moratoria ex-lege*

	Pool 1	Pool 2	Pool 3	Pool 4
Outstanding Principal - amount	-	-	-	-
Contracts - number	-	-	-	-

<b>5a) % Amount Repurchased</b>	<b>0,00%</b>
Outstanding Amount of repurchased contracts	-
Initial Purchase Price of the Portfolio	1.103.991.372,45

**6) Global Repurchases**

*Moratoria ex-lege*

	Pool 1	Pool 2	Pool 3	Pool 4
Outstanding Principal - amount	-	-	-	-
Contracts - number	-	-	-	-

<b>6a) % Amount Repurchased</b>	<b>0,00%</b>	<b>Limit</b>	<b>Trigger</b>
Outstanding Amount of repurchased contracts	-	9,00%	-
Initial Purchase Price of the Portfolio	1.103.991.372,45		

**7) Moratoria ex-lege of the relevant Quarterly Settlement Period**

	Pool 1	Pool 2	Pool 3	Pool 4
Outstanding Principal - amount	-	-	-	-
Contracts - number	-	-	-	-

<b>7a) % Moratoria Amount</b>	<b>0,00%</b>
Outstanding Principal of Moratoria contracts	-
Initial Purchase Price of the Portfolio	1.103.991.372,45

**8) Global Moratoria ex-lege \***

	Pool 1	Pool 2	Pool 3	Pool 4
Outstanding Principal - amount	-	-	-	-
Contracts - number	-	-	-	-

<b>8a) % Moratoria Amount</b>	<b>0,00%</b>
Outstanding Principal of Moratoria contracts	-
Initial Purchase Price of the Portfolio	1.103.991.372,45

**8 bis) Global Moratoria ex-lege - moratoria still active at the end of the quarterly settlement period**

	Pool 1	Pool 2	Pool 3	Pool 4
Outstanding Principal - amount	-	-	-	-
Contracts - number	-	-	-	-

<b>8a) % Moratoria Amount</b>	<b>0,00%</b>
Outstanding Principal of Moratoria contracts	-
Initial Purchase Price of the Portfolios	1.103.991.372,45

\* These are all contracts that have been affected by the moratorium since the entry into force of the "Cura Italia" Decree, even if they have no longer signed up to the extensions or have renounced

\*\* These are all contracts that have been affected by Renegotiation (extra decreto), even if they have no longer signed up to the extensions or have renounced



9. Portfolio performance

Settlement Period		Delinquent Receivables					Default Receivables				
From	To	Pool 1	Pool 2	Pool 3	Pool 4	Total Portfolio	Pool 1	Pool 2	Pool 3	Pool 4	Total Portfolio
14/10/2021	31/12/2021	-	-	-	-	-	262.227,61	503.023,86	4.729.887,77	-	5.495.139,24
01/01/2022	31/03/2022	563.296,26	721.709,67	221.662,16	-	1.506.668,09	383.225,08	895.547,64	4.720.969,53	-	5.999.742,25
01/04/2022	30/06/2022	375.776,36	577.710,54	-	-	953.486,90	977.785,47	2.074.352,80	4.577.837,77	-	7.629.976,04
01/07/2022	30/09/2022	204.718,25	200.366,22	-	-	405.084,47	1.228.790,06	3.284.311,51	4.628.700,45	-	9.141.802,02





**11. Collateralisation**

Settlement Period		Interest Period		Principal Amount Outstanding					Collateralisation		
From	To	From	To	Class A1 Notes	Class A2 Notes	Class B Notes	Class J Notes	Total	Collateral Portfolio	Debt Service Reserve Amount	Total
14/10/2021	31/12/2021	16/11/2021	27/01/2022	453.185.613,24	225.200.000,00	238.400.000,00	175.100.000,00	1.091.885.613,24	1.080.857.069,62	9.383.000,00	1.090.240.069,62
01/01/2022	31/03/2022	27/01/2022	27/04/2022	391.696.954,30	225.200.000,00	238.400.000,00	175.100.000,00	1.030.396.954,30	1.021.229.098,17	9.167.856,13	1.030.396.954,30
01/04/2022	30/06/2022	27/04/2022	27/07/2022	329.963.317,32	225.200.000,00	238.400.000,00	175.100.000,00	968.663.317,32	960.110.347,78	8.552.969,54	968.663.317,32
01/07/2022	30/09/2022	27/07/2022	27/10/2022	269.960.453,34	225.200.000,00	238.400.000,00	175.100.000,00	908.660.453,34	900.724.820,17	7.935.633,17	908.660.453,34





**12. Collateral Portfolio**

Quarterly Settlement Period		Outstanding Principal of the Collateral Portfolio (Performing Receivables)	Outstanding Principal of the Collateral Portfolio (Delinquent Receivables)	Unpaid Principal Instalments of the Collateral Portfolio	Residual Optional Instalment	Total Collateral Portfolio including Residual Optional instalment	Defaulted Receivables	Defaulted Receivables including Residual Optional Instalment	Accounting Portfolio
From	To	(a1)	(a2)	(b1)	(c1)	(d1) = (a1+a2+b1+c1)	(e1)	(e2)	(f1) = (d1+e2)
14/10/2021	31/12/2021	1.080.839.256,93	-	17.812,69	64.123.350,93	1.144.980.420,55	5.495.139,24	6.441.760,26	1.151.422.180,81
01/01/2022	31/03/2022	1.019.712.372,53	1.354.716,93	162.008,71	63.933.593,71	1.085.162.691,88	5.999.742,25	6.975.930,99	1.092.138.622,87
01/04/2022	30/06/2022	959.127.773,63	748.687,56	233.886,59	63.578.801,27	1.023.689.149,05	7.629.976,04	8.636.726,14	1.032.325.875,19
01/07/2022	30/09/2022	900.296.176,24	355.910,40	72.733,53	63.227.149,30	963.951.969,47	9.141.802,02	10.198.801,38	974.150.770,85



13. Portfolio Breakdown

Settlement Period		Total Collateral Portfolio Outstanding Principal	Collateral Portfolio by Pool				Concentration Risk for the Collateral Portfolio				Collateral Portfolio Outstanding Principal by Geographical Area			Accounting Portfolio Outstanding Principal by Residual Life						
From	To		Pool 1	Pool 2	Pool 3	Pool 4	Top 1	Top 10	Top 50	Top 100	Central Italy	Southern Italy	Other	Indeterminate	(0-1) month	(2-3) month	(4-6) month	(7-11) month	(1-5) years	More than 5 years
14/10/2021	31/12/2021	1,080,839,256.93	224,137,269.45	537,167,965.41	302,632,871.22	16,901,150.85	7,738,532.07	56,047,064.70	149,631,440.30	219,263,627.91	142,690,825.78	259,025,600.98	679,122,830.17	-	-	184,571.37	1,256,751.41	2,134,585.91	706,038,571.18	376,707,329.16
01/01/2022	31/03/2022	1,021,067,089.46	208,763,369.42	501,899,744.31	294,389,571.99	16,014,403.74	7,445,530.67	53,689,766.15	143,624,458.24	209,982,679.06	135,128,529.52	243,004,237.54	642,934,322.40	-	(97.15)	391,010.12	892,443.02	1,585,757.64	668,110,652.26	356,028,861.82
01/04/2022	30/06/2022	959,876,461.19	192,877,076.90	465,628,383.98	286,246,047.92	15,124,952.39	7,152,097.61	51,329,483.29	137,690,863.31	200,880,038.52	126,626,878.34	227,482,828.55	605,766,754.30	-	9,623.57	277,505.07	416,757.02	1,446,578.92	633,820,025.33	331,261,630.75
01/07/2022	30/09/2022	900,652,066.64	177,550,576.40	430,764,455.70	278,099,461.25	14,237,593.29	6,860,893.53	48,993,965.73	131,796,114.95	191,948,554.26	120,908,626.19	210,350,375.91	569,393,084.54	-	(45.68)	120,296.60	424,845.07	2,006,379.32	597,756,006.92	309,007,493.67

