

# Alba 11 SPV S.r.l.

## Investors Report

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

Euro 498,700,000 Series A1 Asset Backed Floating Rate Notes due September 2040

Euro 300,000,000 Series A2 Asset Backed Floating Rate Notes due September 2040

Euro 143,600,000 Series B Asset Backed Floating Rate Notes due September 2040

Euro 131,100,000 Series C Asset Backed Floating Rate Notes due September 2040

Euro 187,000,000 Series J Asset Backed Floating Rate Notes due September 2040

### Contacts

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### Reporting Dates

Collection Period	01/06/2024	31/08/2024
Interest Period	27/06/2024	27/09/2024
Payment Date	27/09/2024	

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



## 1. Transaction overview

### Principal Parties

Issuer	Alba 11 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 (former Securitisation Services S.p.A.)*
Cash Manager	Alba Leasing S.p.A.
Calculation Agent	Banca Finint S.p.A (former Securitisation Services S.p.A.)*
Corporate Services Provider	Banca Finint S.p.A (former Securitisation Services S.p.A.)*
Account Bank	Citibank, N.A., Milan Branch
Paying Agent	Citibank, N.A., Milan Branch
Listing Agent	A&L Goodbody
Back-Up Servicer	Banca Finint S.p.A (former Securitisation Services S.p.A.)*

### Main definitions

Payment Date	means the First Payment Date and thereafter the 27th day of each of March, June, September and December 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.

\* 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)



## 2. Notes and Assets description

### The Notes

Issue Date: 25 June 2020

Classes	Class A1 Notes	Class A2 Notes	Class B Notes	Class C Notes	Class J Notes
Principal Amount Outstanding on Issue	498.700.000	300.000.000	143.600.000	131.100.000	187.000.000
Currency	EUR	EUR	EUR	EUR	EUR
Issue Date	25 June 2020	25 June 2020	25 June 2020	25 June 2020	25 June 2020
Final Maturity Date	27 September 2040	27 September 2040	27 September 2040	27 September 2040	27 September 2040
Listing	Ireland	Ireland	Ireland	Ireland	Not listed
ISIN code	IT0005413205	IT0005413239	IT0005413247	IT0005413254	IT0005413262
Common code	219509529	219509570	219509669	219509715	219509774
Denomination	100.000	100.000	100.000	100.000	100.000 and integral multiples
Type of amortisation	Amortizing	Amortizing	Amortizing	Amortizing	Amortizing
Indexation	Euribor 3M	Euribor 3M	Euribor 3M	Euribor 3M	Euribor 3M
Spread / Fixed Rate	0,7000%	0,8500%	1,3500%	1,8500%	2,0000%
Payment frequency	Quarterly	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, 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 1.247.827.248,10

Transfer Date: 22 May 2020

The Seller confirms that, as at 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(d) of Art. 6 of Regulation (EU) 2402/2017



2.1 Class A1 Notes

Interest Period			Payment Date	Before payments		Accrued				Payments		After payments		
				Outstanding Principal	Unpaid Interest	Margin	Euribor 3M*	Accrual Period (days)	Interest Accrued	Class A1 Principal Payment **	Interest	Outstanding Principal	Unpaid Interest	Pool factor
25/06/2020	28/09/2020	28/09/2020	498.700.000,00	-	0,700%	-0,405%	95	388.224,10	19.968.745,92	388.224,10	478.731.254,08	-	0,95995840	
28/09/2020	28/12/2020	28/12/2020	478.731.254,08	-	0,700%	-0,493%	91	250.496,13	37.492.465,48	250.496,13	441.238.788,60	-	0,88477800	
28/12/2020	29/03/2021	29/03/2021	441.238.788,60	-	0,700%	-0,541%	91	177.341,22	43.491.926,22	177.341,22	397.746.862,38	-	0,79756740	
29/03/2021	28/06/2021	28/06/2021	397.746.862,38	-	0,700%	-0,538%	91	162.877,34	44.080.392,22	162.877,34	353.666.470,16	-	0,70917680	
28/06/2021	27/09/2021	27/09/2021	353.666.470,16	-	0,700%	-0,538%	91	144.826,42	57.699.839,35	144.826,42	295.966.630,81	-	0,59347630	
27/09/2021	27/12/2021	27/12/2021	295.966.630,81	-	0,700%	-0,543%	91	117.457,65	63.016.130,96	117.457,65	232.950.499,85	-	0,46711550	
27/12/2021	28/03/2022	28/03/2022	232.950.499,85	-	0,700%	-0,588%	91	65.950,87	72.777.335,67	65.950,87	160.173.164,18	-	0,32118140	
28/03/2022	27/06/2022	27/06/2022	160.173.164,18	-	0,700%	-0,483%	91	87.859,43	80.427.244,06	87.859,43	79.745.920,12	-	0,15990760	
27/06/2022	27/09/2022	27/09/2022	79.745.920,12	-	0,700%	-0,186%	92	104.750,70	69.664.250,79	104.750,70	10.081.669,33	-	0,02021590	
27/09/2022	27/12/2022	27/12/2022	10.081.669,33	-	0,700%	1,153%	91	47.222,26	10.081.669,33	47.222,26	-	-	0,00000000	
27/12/2022	27/03/2023	27/03/2023	-	-	0,700%	2,125%	90	-	-	-	-	-	0,00000000	
27/03/2023	27/06/2023	27/06/2023	-	-	0,700%	2,990%	92	-	-	-	-	-	0,00000000	
27/06/2023	27/09/2023	27/09/2023	-	-	0,700%	3,610%	92	-	-	-	-	-	0,00000000	
27/09/2023	27/12/2023	27/12/2023	-	-	0,700%	3,977%	91	-	-	-	-	-	0,00000000	
27/12/2023	27/03/2024	27/03/2024	-	-	0,700%	3,916%	91	-	-	-	-	-	0,00000000	
27/03/2024	27/06/2024	27/06/2024	-	-	0,700%	3,886%	92	-	-	-	-	-	0,00000000	
27/06/2024	27/09/2024	27/09/2024	-	-	0,700%	3,698%	92	-	-	-	-	-	0,00000000	

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



2.2 Class A2 Notes

Interest Period		Payment Date	Before payments		Accrued				Payments		After payments		
			Outstanding Principal	Unpaid Interest	Margin	Euribor 3M*	Accrual Period (days)	Interest Accrued	Class A2 Principal Payment **	Interest	Outstanding Principal	Unpaid Interest	Pool factor
25/06/2020	28/09/2020	28/09/2020	300.000.000,00	-	0,850%	-0,405%	95	352.291,67	-	352.291,67	300.000.000,00	-	1,00000000
28/09/2020	28/12/2020	28/12/2020	300.000.000,00	-	0,850%	-0,493%	91	270.725,00	-	270.725,00	300.000.000,00	-	1,00000000
28/12/2020	29/03/2021	29/03/2021	300.000.000,00	-	0,850%	-0,541%	91	234.325,00	-	234.325,00	300.000.000,00	-	1,00000000
29/03/2021	28/06/2021	28/06/2021	300.000.000,00	-	0,850%	-0,538%	91	236.600,00	-	236.600,00	300.000.000,00	-	1,00000000
28/06/2021	27/09/2021	27/09/2021	300.000.000,00	-	0,850%	-0,538%	91	236.600,00	-	236.600,00	300.000.000,00	-	1,00000000
27/09/2021	27/12/2021	27/12/2021	300.000.000,00	-	0,850%	-0,543%	91	232.808,33	-	232.808,33	300.000.000,00	-	1,00000000
27/12/2021	28/03/2022	28/03/2022	300.000.000,00	-	0,850%	-0,588%	91	198.683,33	-	198.683,33	300.000.000,00	-	1,00000000
28/03/2022	27/06/2022	27/06/2022	300.000.000,00	-	0,850%	-0,483%	91	278.308,33	-	278.308,33	300.000.000,00	-	1,00000000
27/06/2022	27/09/2022	27/09/2022	300.000.000,00	-	0,850%	-0,186%	92	509.066,67	-	509.066,67	300.000.000,00	-	1,00000000
27/09/2022	27/12/2022	27/12/2022	300.000.000,00	-	0,850%	1,153%	91	1.518.941,67	59.606.160,00	1.518.941,67	240.393.840,00	-	0,80131280
27/12/2022	27/03/2023	27/03/2023	240.393.840,00	-	0,850%	2,125%	90	1.787.929,19	62.075.100,00	1.787.929,19	178.318.740,00	-	0,59439580
27/03/2023	27/06/2023	27/06/2023	178.318.740,00	-	0,850%	2,990%	92	1.749.901,24	63.487.620,00	1.749.901,24	114.831.120,00	-	0,38277040
27/06/2023	27/09/2023	27/09/2023	114.831.120,00	-	0,850%	3,610%	92	1.308.819,59	56.445.480,00	1.308.819,59	58.385.640,00	-	0,19461880
27/09/2023	27/12/2023	27/12/2023	58.385.640,00	-	0,850%	3,977%	91	712.397,25	56.314.950,00	712.397,25	2.070.690,00	-	0,00690230
27/12/2023	27/03/2024	27/03/2024	2.070.690,00	-	0,850%	3,916%	91	24.946,41	2.070.690,00	24.946,41	-	-	0,00000000
27/03/2024	27/06/2024	27/06/2024	-	-	0,850%	3,886%	92	-	-	-	-	-	0,00000000
27/06/2024	27/09/2024	27/09/2024	-	-	0,850%	3,698%	92	-	-	-	-	-	0,00000000

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



### 2.3 Class B Notes

Interest Period		Payment Date	Before payments		Accrued				Payments		After payments		
			Outstanding Principal	Unpaid Interest	Margin	Euribor 3M*	Accrual Period (days)	Interest Accrued	Class B Principal Payment **	Interest	Outstanding Principal	Unpaid Interest	Pool factor
25/06/2020	28/09/2020	28/09/2020	143.600.000,00	-	1,350%	-0,405%	95	358.102,50	-	358.102,50	143.600.000,00	-	1,00000000
28/09/2020	28/12/2020	28/12/2020	143.600.000,00	-	1,350%	-0,493%	91	311.081,48	-	311.081,48	143.600.000,00	-	1,00000000
28/12/2020	29/03/2021	29/03/2021	143.600.000,00	-	1,350%	-0,541%	91	293.658,01	-	293.658,01	143.600.000,00	-	1,00000000
29/03/2021	28/06/2021	28/06/2021	143.600.000,00	-	1,350%	-0,538%	91	294.746,98	-	294.746,98	143.600.000,00	-	1,00000000
28/06/2021	27/09/2021	27/09/2021	143.600.000,00	-	1,350%	-0,538%	91	294.746,98	-	294.746,98	143.600.000,00	-	1,00000000
27/09/2021	27/12/2021	27/12/2021	143.600.000,00	-	1,350%	-0,543%	91	292.932,03	-	292.932,03	143.600.000,00	-	1,00000000
27/12/2021	28/03/2022	28/03/2022	143.600.000,00	-	1,350%	-0,588%	91	276.597,53	-	276.597,53	143.600.000,00	-	1,00000000
28/03/2022	27/06/2022	27/06/2022	143.600.000,00	-	1,350%	-0,483%	91	314.711,37	-	314.711,37	143.600.000,00	-	1,00000000
27/06/2022	27/09/2022	27/09/2022	143.600.000,00	-	1,350%	-0,186%	92	427.162,13	-	427.162,13	143.600.000,00	-	1,00000000
27/09/2022	27/12/2022	27/12/2022	143.600.000,00	-	1,350%	1,153%	91	908.561,19	-	908.561,19	143.600.000,00	-	1,00000000
27/12/2022	27/03/2023	27/03/2023	143.600.000,00	-	1,350%	2,125%	90	1.247.525,00	-	1.247.525,00	143.600.000,00	-	1,00000000
27/03/2023	27/06/2023	27/06/2023	143.600.000,00	-	1,350%	2,990%	92	1.592.683,56	-	1.592.683,56	143.600.000,00	-	1,00000000
27/06/2023	27/09/2023	27/09/2023	143.600.000,00	-	1,350%	3,610%	92	1.820.209,78	-	1.820.209,78	143.600.000,00	-	1,00000000
27/09/2023	27/12/2023	27/12/2023	143.600.000,00	-	1,350%	3,977%	91	1.933.641,81	-	1.933.641,81	143.600.000,00	-	1,00000000
27/12/2023	27/03/2024	27/03/2024	143.600.000,00	-	1,350%	3,916%	91	1.911.499,49	49.773.468,84	1.911.499,49	93.826.531,16	-	0,65338810
27/03/2024	27/06/2024	27/06/2024	93.826.531,16	-	1,350%	3,886%	92	1.255.482,39	47.501.803,00	1.255.482,39	46.324.728,16	-	0,32259560
27/06/2024	27/09/2024	27/09/2024	46.324.728,16	-	1,350%	3,698%	92	597.609,58	41.381.212,00	597.609,58	4.943.516,16	-	0,03442560

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



2.4 Class C Notes

Interest Period		Payment Date	Before payments		Accrued				Payments		After payments		
			Outstanding Principal	Unpaid Interest	Margin	Euribor 3M*	Accrual Period (days)	Interest Accrued	Class C Principal Payment **	Interest	Outstanding Principal	Unpaid Interest	Pool factor
25/06/2020	28/09/2020	28/09/2020	131.100.000,00	-	1,850%	-0,405%	95	499.909,79	-	499.909,79	131.100.000,00	-	1,00000000
28/09/2020	28/12/2020	28/12/2020	131.100.000,00	-	1,850%	-0,493%	91	449.698,49	-	449.698,49	131.100.000,00	-	1,00000000
28/12/2020	29/03/2021	29/03/2021	131.100.000,00	-	1,850%	-0,541%	91	433.791,69	-	433.791,69	131.100.000,00	-	1,00000000
29/03/2021	28/06/2021	28/06/2021	131.100.000,00	-	1,850%	-0,538%	91	434.785,87	-	434.785,87	131.100.000,00	-	1,00000000
28/06/2021	27/09/2021	27/09/2021	131.100.000,00	-	1,850%	-0,538%	91	434.785,87	-	434.785,87	131.100.000,00	-	1,00000000
27/09/2021	27/12/2021	27/12/2021	131.100.000,00	-	1,850%	-0,543%	91	433.128,91	-	433.128,91	131.100.000,00	-	1,00000000
27/12/2021	28/03/2022	28/03/2022	131.100.000,00	-	1,850%	-0,588%	91	418.216,28	-	418.216,28	131.100.000,00	-	1,00000000
28/03/2022	27/06/2022	27/06/2022	131.100.000,00	-	1,850%	-0,483%	91	453.012,41	-	453.012,41	131.100.000,00	-	1,00000000
27/06/2022	27/09/2022	27/09/2022	131.100.000,00	-	1,850%	-0,186%	92	557.495,47	-	557.495,47	131.100.000,00	-	1,00000000
27/09/2022	27/12/2022	27/12/2022	131.100.000,00	-	1,850%	1,153%	91	995.169,18	-	995.169,18	131.100.000,00	-	1,00000000
27/12/2022	27/03/2023	27/03/2023	131.100.000,00	-	1,850%	2,125%	90	1.302.806,25	-	1.302.806,25	131.100.000,00	-	1,00000000
27/03/2023	27/06/2023	27/06/2023	131.100.000,00	-	1,850%	2,990%	92	1.621.561,33	-	1.621.561,33	131.100.000,00	-	1,00000000
27/06/2023	27/09/2023	27/09/2023	131.100.000,00	-	1,850%	3,610%	92	1.829.282,00	-	1.829.282,00	131.100.000,00	-	1,00000000
27/09/2023	27/12/2023	27/12/2023	131.100.000,00	-	1,850%	3,977%	91	1.931.019,24	-	1.931.019,24	131.100.000,00	-	1,00000000
27/12/2023	27/03/2024	27/03/2024	131.100.000,00	-	1,850%	3,916%	91	1.910.804,35	-	1.910.804,35	131.100.000,00	-	1,00000000
27/03/2024	27/06/2024	27/06/2024	131.100.000,00	-	1,850%	3,886%	92	1.921.751,20	-	1.921.751,20	131.100.000,00	-	1,00000000
27/06/2024	27/09/2024	27/09/2024	131.100.000,00	-	1,850%	3,698%	92	1.858.764,93	-	1.858.764,93	131.100.000,00	-	1,00000000

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



2.5 Class J Notes

Interest Period		Payment Date	Before payments		Accrued				Payments		After payments		
			Outstanding Principal	Unpaid Interest	Margin	Euribor 3M*	Accrual Period (days)	Interest Accrued	Class J Principal Payment **	Interest	Outstanding Principal	Unpaid Interest	Pool factor
25/06/2020	28/09/2020	28/09/2020	187.000.000,00	-	2,000%	-0,405%	95	787.088,19	-	787.088,19	187.000.000,00	-	1,00000000
28/09/2020	28/12/2020	28/12/2020	187.000.000,00	-	2,000%	-0,493%	91	712.350,53	-	712.350,53	187.000.000,00	-	1,00000000
28/12/2020	29/03/2021	29/03/2021	187.000.000,00	-	2,000%	-0,541%	91	689.661,19	-	689.661,19	187.000.000,00	-	1,00000000
29/03/2021	28/06/2021	28/06/2021	187.000.000,00	-	2,000%	-0,538%	91	691.079,28	-	691.079,28	187.000.000,00	-	1,00000000
28/06/2021	27/09/2021	27/09/2021	187.000.000,00	-	2,000%	-0,538%	91	691.079,28	-	691.079,28	187.000.000,00	-	1,00000000
27/09/2021	27/12/2021	27/12/2021	187.000.000,00	-	2,000%	-0,543%	91	688.715,81	-	688.715,81	187.000.000,00	-	1,00000000
27/12/2021	28/03/2022	28/03/2022	187.000.000,00	-	2,000%	-0,588%	91	667.444,56	-	174.444,03	187.000.000,00	493.000,53	1,00000000
28/03/2022	27/06/2022	27/06/2022	187.000.000,00	493.000,53	2,000%	-0,483%	91	717.077,47	-	1.210.078,00	187.000.000,00	-	1,00000000
27/06/2022	27/09/2022	27/09/2022	187.000.000,00	-	2,000%	-0,186%	92	866.890,44	-	866.890,44	187.000.000,00	-	1,00000000
27/09/2022	27/12/2022	27/12/2022	187.000.000,00	-	2,000%	1,153%	91	1.490.405,58	-	-	187.000.000,00	1.490.405,58	1,00000000
27/12/2022	27/03/2023	27/03/2023	187.000.000,00	1.490.405,58	2,000%	2,125%	90	1.928.437,50	-	3.418.843,08	187.000.000,00	-	1,00000000
27/03/2023	27/06/2023	27/06/2023	187.000.000,00	-	2,000%	2,990%	92	2.384.665,56	-	2.384.665,56	187.000.000,00	-	1,00000000
27/06/2023	27/09/2023	27/09/2023	187.000.000,00	-	2,000%	3,610%	92	2.680.956,67	-	2.680.956,67	187.000.000,00	-	1,00000000
27/09/2023	27/12/2023	27/12/2023	187.000.000,00	-	2,000%	3,977%	91	2.825.294,69	-	2.825.294,69	187.000.000,00	-	1,00000000
27/12/2023	27/03/2024	27/03/2024	187.000.000,00	-	2,000%	3,916%	91	2.796.460,33	-	2.796.460,33	187.000.000,00	-	1,00000000
27/03/2024	27/06/2024	27/06/2024	187.000.000,00	-	2,000%	3,886%	92	2.812.854,00	-	2.812.854,00	187.000.000,00	-	1,00000000
27/06/2024	27/09/2024	27/09/2024	187.000.000,00	-	2,000%	3,698%	92	2.723.010,89	-	2.723.010,89	187.000.000,00	-	1,00000000

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





### 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					
22/05/2020	31/08/2020	23.835.762,16	3.377.317,79	5.145,38	542,40	497.625,61	20.853,32	84,31	-	-	-	27.737.330,97
01/09/2020	30/11/2020	38.912.210,40	4.609.768,72	27.692,22	2.147,44	1.251.049,34	60.133,72	1.007,68	-	-	-	44.864.009,52
01/12/2020	28/02/2021	41.379.682,13	4.766.362,69	34.261,22	1.964,93	2.269.645,91	63.054,65	295,54	-	-	-	48.515.267,07
01/03/2021	31/05/2021	43.288.157,22	5.025.764,16	(70.205,43)	208.099,18	2.325.189,55	131.343,02	668,67	-	16.460,40	-	50.925.476,77
01/06/2021	31/08/2021	41.188.711,71	17.752.208,72	19.120,41	71.429,28	3.155.776,30	129.559,45	759,26	-	-	-	62.317.565,13
01/09/2021	30/11/2021	55.438.911,66	8.992.165,45	127.044,96	60.774,58	3.078.281,00	276.429,73	385,11	-	59.907,66	-	68.033.900,15
01/12/2021	28/02/2022	62.072.469,95	8.306.043,77	232.657,39	62.572,06	2.631.721,03	61.409,47	639,42	-	-	-	73.367.513,09
01/03/2022	31/05/2022	64.778.770,90	8.161.698,65	553.935,81	39.984,43	9.010.883,70	343.515,45	1.399,72	-	-	-	82.890.188,66
01/06/2022	31/08/2022	63.818.727,16	6.883.726,45	730.102,99	118.913,27	1.524.425,51	23.358,94	1.242,69	3.729,24	-	-	73.104.226,25
01/09/2022	30/11/2022	62.755.491,35	6.977.816,05	843.250,91	178.497,39	1.301.359,27	45.069,98	855,53	-	223.582,70	-	72.325.923,18
01/12/2022	28/02/2023	59.134.105,47	8.445.741,81	1.497.157,48	59.875,94	1.512.265,67	47.165,83	1.166,01	-	-	-	70.697.478,21
01/03/2023	31/05/2023	56.957.727,75	8.611.199,61	1.019.958,73	207.598,16	3.588.051,20	288.775,16	1.311,26	2.982,51	-	-	70.677.604,38
01/06/2023	31/08/2023	54.232.766,29	8.715.765,35	1.403.357,75	324.316,15	1.246.515,84	50.246,83	1.235,72	-	308.811,17	-	66.283.015,10
01/09/2023	30/11/2023	53.091.790,38	8.491.575,16	1.471.725,80	(85.122,39)	2.494.519,24	97.775,94	1.269,24	-	-	-	65.563.533,37
01/12/2023	29/02/2024	48.122.889,76	7.877.095,84	2.778.315,79	197.900,58	1.209.723,86	(74.747,92)	2.020,24	-	-	-	60.113.198,15
01/03/2024	31/05/2024	44.315.323,75	6.687.638,47	1.356.529,05	187.078,96	959.273,33	24.523,78	1.373,10	-	-	-	53.531.740,44
01/06/2024	31/08/2024	39.836.501,51	6.126.226,53	1.958.859,14	247.611,75	1.399.422,69	56.456,46	1.053,08	110,59	-	-	49.626.241,75



#### 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 (xiv) and (xvii)	All proceeds from the sale of the Receivables (*)	Any other amount received in respect of the Securitisation	Issuer Available Funds
28/09/2020	27.731.643,19	5.687,78	-	-	12.479.000,00	-	-	-	93.751,90	<b>40.310.082,87</b>
28/12/2020	44.834.169,86	29.839,66	-	-	12.451.440,00	-	-	-	2.823,11	<b>57.318.272,63</b>
29/03/2021	48.479.040,92	36.226,15	-	(174,93)	12.219.802,55	-	-	-	20,38	<b>60.734.915,07</b>
28/06/2021	50.771.122,62	137.893,75	16.460,40	-	11.784.889,95	-	-	-	17,35	<b>62.710.384,07</b>
27/09/2021	62.227.015,44	90.549,69	-	-	11.280.383,60	-	-	-	10,76	<b>73.597.959,49</b>
27/12/2021	67.786.172,95	187.819,54	59.907,66	-	10.769.051,05	-	-	-	34,57	<b>78.802.985,77</b>
28/03/2022	73.072.283,64	295.229,45	-	(299,88)	10.099.732,92	-	-	-	54,71	<b>83.467.000,84</b>
27/06/2022	82.296.268,42	593.920,24	-	-	9.368.745,80	-	-	-	10,01	<b>92.258.944,47</b>
27/09/2022	72.255.209,99	849.016,26	-	-	8.524.528,70	-	-	-	31,41	<b>81.628.786,36</b>
27/12/2022	71.080.592,18	1.021.748,30	223.582,70	137.999,42	7.591.572,67	-	-	-	31,01	<b>80.055.526,28</b>
27/03/2023	69.140.444,79	1.557.033,42	-	239.403,82	6.783.467,36	-	-	-	4,86	<b>77.720.354,25</b>
27/06/2023	69.450.047,49	1.227.556,89	-	327.286,58	5.975.088,54	-	-	-	23,84	<b>76.980.003,34</b>
27/09/2023	64.246.530,03	1.727.673,90	308.811,17	438.757,60	5.367.000,00	-	-	-	14,54	<b>72.088.787,24</b>
27/12/2023	64.176.929,96	1.386.603,41	-	470.215,90	5.367.000,00	-	-	-	10,93	<b>71.400.760,20</b>
27/03/2024	57.136.981,78	2.976.216,37	-	430.908,87	5.367.000,00	-	-	-	11,42	<b>65.911.118,44</b>
27/06/2024	51.988.132,43	1.543.608,01	-	420.029,98	5.367.000,00	-	-	-	7,84	<b>59.318.778,26</b>
27/09/2024	47.419.770,86	2.206.470,89	-	370.164,29	5.367.000,00	-	-	-	7,41	<b>55.363.413,45</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	Any costs and taxes and replenishment of the Expenses Account	Any amounts due to the Representative of the Noteholders and the Agents	Interest Amount on Senior Notes	Interest Amount on Class B Notes (*)	Interest Amount on Class C 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	Interest Amounts on the Class C Notes (****)	Principal on Class C Notes	Any residual amount to the Payments Account (****)	Any amounts to the underwriters and Other Issuer Creditors	Interest Amount on Junior Notes	Principal on Junior Notes (****)	Deferred Purchase Price	Final Balance of the Payments Account	
28/09/2020	40.310.082,87	37.740,48	104.743,99	740.515,77	358.102,50	499.909,79	12.451.440,00	19.968.745,92	-	-	-	-	-	-	-	787.088,19	-	5.361.785,62	10,61	
28/12/2020	57.318.272,63	72.726,67	93.276,96	521.221,13	311.081,48	449.698,49	12.219.802,55	37.492.465,48	-	-	-	-	-	-	-	-	712.350,53	-	5.445.628,96	20,38
29/03/2021	60.734.915,07	92.659,24	90.964,66	411.666,22	293.658,01	433.791,69	11.784.889,95	43.491.926,22	-	-	-	-	-	-	-	-	689.661,19	-	3.445.680,54	17,35
28/06/2021	62.710.384,07	140.632,51	88.395,06	399.477,34	294.746,98	434.785,87	11.280.383,60	44.080.392,22	-	-	-	-	-	-	-	-	691.079,28	-	5.300.480,45	10,76
27/09/2021	73.597.959,49	118.501,73	88.637,31	381.426,42	294.746,98	434.785,87	10.769.051,05	57.699.839,35	-	-	-	-	-	-	-	-	691.079,28	-	3.119.856,93	34,57
27/12/2021	78.802.985,77	121.272,75	81.107,14	350.265,98	292.932,03	433.128,91	10.099.732,92	63.016.130,96	-	-	-	-	-	-	-	-	688.715,81	-	3.719.654,63	44,64
28/03/2022	83.467.000,84	109.991,28	77.015,97	264.634,20	276.597,53	418.216,28	9.368.745,80	72.777.335,67	-	-	-	-	-	-	-	-	174.444,03	-	-	20,08
27/06/2022	92.258.944,47	149.367,33	72.773,11	366.167,76	314.711,37	453.012,41	8.524.528,70	80.427.244,06	-	-	-	-	-	-	-	-	-	-	741.030,32	31,41
27/09/2022	81.628.786,36	126.268,03	72.729,81	613.817,37	427.162,13	557.495,47	7.591.572,67	69.664.250,79	-	-	-	-	-	-	-	-	-	-	1.708.568,64	31,01
27/12/2022	80.055.526,28	49.547,40	64.783,03	1.566.163,93	908.561,19	995.169,18	6.783.467,36	10.081.669,33	59.606.160,00	-	-	-	-	-	-	-	-	-	-	4,86
27/03/2023	77.720.354,25	6.386,38	61.086,65	1.787.929,19	1.247.525,00	1.302.806,25	5.975.088,54	-	62.075.100,00	-	-	-	-	-	-	-	-	-	3.418.843,08	23,84
27/06/2023	76.980.003,34	50.949,06	58.862,08	1.749.901,24	1.592.683,56	1.621.561,33	5.367.000,00	-	63.487.620,00	-	-	-	-	-	-	-	-	-	2.384.665,56	14,54
27/09/2023	72.088.787,24	18.503,43	58.442,08	1.308.819,59	1.820.209,78	1.829.282,00	5.367.000,00	-	56.445.480,00	-	-	-	-	-	-	-	-	-	2.680.956,67	10,93
27/12/2023	71.400.760,20	30.752,78	51.999,62	712.397,25	1.933.641,81	1.931.019,24	5.367.000,00	-	56.314.950,00	-	-	-	-	-	-	-	-	-	2.825.294,69	11,42
27/03/2024	65.911.118,44	7.768,10	48.869,08	24.946,41	1.911.499,49	1.910.804,35	5.367.000,00	-	2.070.690,00	-	49.773.468,84	-	-	-	-	-	-	-	2.996.460,33	7,84
27/06/2024	59.318.778,26	76.324,54	47.100,91	-	1.255.482,39	1.921.751,20	5.367.000,00	-	-	-	47.501.803,00	-	-	-	-	-	-	-	2.812.854,00	7,41
27/09/2024	55.363.413,45	3.597,88	48.666,78	-	597.609,58	1.858.764,93	5.367.000,00	-	-	-	41.381.212,00	-	-	-	-	-	-	-	2.723.010,89	10,24

(\*) prior to the occurrence of the Class B Notes Interest Subordination Event

(\*\*) prior to the occurrence of the Class C Notes Interest Subordination Event

(\*\*\*) upon occurrence of the Cash Trapping Condition

(\*\*\*\*) upon the redemption in full of the Senior Notes and the Mezzanine Notes

(\*\*\*\*\*) on or after the occurrence of the Class B Notes Interest Subordination Event

(\*\*\*\*\*\*) on or after the occurrence of the Class C Notes Interest Subordination Event



## 6. Target Amortisation Amount

Payment Date	Principal Amount Outstanding of the Notes at the immediately preceding Payments Report Date (A)	Collateral Portfolio Outstanding Amount as at the immediately preceding Quarterly Settlement Date (CP)	Debt Service Reserve Amount with reference to the relevant Payment Date (R)	Target Amortisation Amount (i) = A – CP – R
28/09/2020	1.260.400.000,00	1.227.979.803,47	12.451.440,00	19.968.756,53
28/12/2020	1.240.431.254,08	1.190.718.965,67	12.219.802,55	37.492.485,86
29/03/2021	1.202.938.788,60	1.147.661.955,08	11.784.889,95	43.491.943,57
28/06/2021	1.159.446.862,38	1.104.086.075,80	11.280.383,60	44.080.402,98
27/09/2021	1.115.366.470,16	1.046.897.545,19	10.769.051,05	57.699.873,92
27/12/2021	1.057.666.630,81	984.550.722,29	10.099.732,92	63.016.175,60
28/03/2022	994.650.499,85	912.504.398,30	9.368.745,80	72.777.355,75
27/06/2022	921.873.164,18	832.921.360,01	8.524.528,70	80.427.275,47
27/09/2022	841.445.920,12	764.190.065,65	7.591.572,67	69.664.281,80
27/12/2022	771.781.669,33	695.177.486,41	6.783.467,36	69.820.715,56
27/03/2023	702.093.840,00	634.043.627,62	5.975.088,54	62.075.123,84
27/06/2023	640.018.740,00	571.164.105,46	5.367.000,00	63.487.634,54
27/09/2023	576.531.120,00	514.718.629,07	5.367.000,00	56.445.490,93
27/12/2023	520.085.640,00	458.403.678,58	5.367.000,00	56.314.961,42
27/03/2024	463.770.690,00	406.559.523,32	5.367.000,00	51.844.166,68
27/06/2024	411.926.531,16	359.057.720,75	5.367.000,00	47.501.810,41
27/09/2024	364.424.728,16	317.676.505,92	5.367.000,00	41.381.222,24



## 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% (a)	Principal Amount Outstanding as of the immediately preceding Calculation Date of the Rated Notes, multiplied by 1,16% (*) (b)	Debt Service Reserve Amount max [(a);(b)]	draw-down amount	closing balance
28/09/2020	12.479.000,00	5.367.000,00	12.451.440,00	12.451.440,00	-	12.451.440,00
28/12/2020	12.451.440,00	5.367.000,00	12.219.802,55	12.219.802,55	-	12.219.802,55
29/03/2021	12.219.802,55	5.367.000,00	11.784.889,95	11.784.889,95	-	11.784.889,95
28/06/2021	11.784.889,95	5.367.000,00	11.280.383,60	11.280.383,60	-	11.280.383,60
27/09/2021	11.280.383,60	5.367.000,00	10.769.051,05	10.769.051,05	-	10.769.051,05
27/12/2021	10.769.051,05	5.367.000,00	10.099.732,92	10.099.732,92	-	10.099.732,92
28/03/2022	10.099.732,92	5.367.000,00	9.368.745,80	9.368.745,80	-	9.368.745,80
27/06/2022	9.368.745,80	5.367.000,00	8.524.528,70	8.524.528,70	-	8.524.528,70
27/09/2022	8.524.528,70	5.367.000,00	7.591.572,67	7.591.572,67	-	7.591.572,67
27/12/2022	7.591.572,67	5.367.000,00	6.783.467,36	6.783.467,36	-	6.783.467,36
27/03/2023	6.783.467,36	5.367.000,00	5.975.088,54	5.975.088,54	-	5.975.088,54
27/06/2023	5.975.088,54	5.367.000,00	5.255.017,38	5.367.000,00	-	5.367.000,00
27/09/2023	5.367.000,00	5.367.000,00	4.518.560,99	5.367.000,00	-	5.367.000,00
27/12/2023	5.367.000,00	5.367.000,00	3.863.793,42	5.367.000,00	-	5.367.000,00
27/03/2024	5.367.000,00	5.367.000,00	3.210.540,00	5.367.000,00	-	5.367.000,00
27/06/2024	5.367.000,00	5.367.000,00	2.609.147,76	5.367.000,00	-	5.367.000,00
27/09/2024	5.367.000,00	5.367.000,00	2.058.126,85	5.367.000,00	-	5.367.000,00

\* 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. 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
22/05/2020	31/08/2020	1.016.453,35	713.893,77	137.565,47	-	1.867.912,59	17.185,99	92.778,70	-	-	109.964,69
01/09/2020	30/11/2020	84.946,26	390.070,87	-	-	475.017,13	184.138,43	636.076,83	263.266,10	-	1.083.481,36
01/12/2020	28/02/2021	492.533,18	631.475,65	-	-	1.124.008,83	220.044,19	1.693.506,58	1.621.719,03	-	3.535.269,80
01/03/2021	31/05/2021	103.542,70	271.261,49	-	-	374.804,19	648.241,48	1.789.858,30	811.438,76	-	3.249.538,54
01/06/2021	31/08/2021	1.576.816,18	3.678.413,29	1.743.072,71	-	6.998.302,18	784.609,65	3.774.935,63	804.858,81	-	5.364.404,09
01/09/2021	30/11/2021	499.166,10	1.599.627,77	205.944,42	-	2.304.738,29	913.441,19	4.922.692,54	882.207,17	-	6.718.340,90
01/12/2021	28/02/2022	683.752,20	2.243.893,60	54.221,09	-	2.981.866,89	1.203.804,50	7.745.231,02	2.532.078,09	-	11.481.113,61
01/03/2022	31/05/2022	680.532,44	944.855,91	419.317,89	-	2.044.706,24	1.673.129,61	9.810.583,42	3.518.373,92	-	15.002.086,95
01/06/2022	31/08/2022	1.041.712,60	808.049,55	-	-	1.849.762,15	1.892.175,39	10.202.740,61	3.483.246,58	-	15.578.162,58
01/09/2022	30/11/2022	369.193,59	775.188,27	44.957,69	-	1.189.339,55	3.267.442,41	10.794.456,30	5.260.310,57	-	19.322.209,28
01/12/2022	28/02/2023	326.858,93	400.740,89	74.905,84	-	802.505,66	3.417.036,66	10.345.332,14	5.101.337,05	-	18.863.705,85
01/03/2023	31/05/2023	230.758,51	362.167,23	-	-	592.925,74	3.499.723,31	11.553.968,26	5.680.571,80	-	20.734.263,37
01/06/2023	31/08/2023	358.236,26	466.094,73	101.984,11	-	926.315,10	3.551.570,92	10.580.809,16	5.207.546,38	-	19.339.926,46
01/09/2023	30/11/2023	276.694,92	937.221,67	-	-	1.213.916,59	3.439.739,69	9.554.322,22	6.142.579,49	-	19.136.641,40
01/12/2023	29/02/2024	113.941,80	501.149,38	-	-	615.091,18	3.200.901,83	9.337.619,08	6.281.799,37	-	18.820.320,28
01/03/2024	31/05/2024	117.754,89	70.234,85	-	-	187.989,74	3.127.284,70	9.164.024,46	7.327.848,41	-	19.619.157,57
01/06/2024	31/08/2024	341.847,60	262.664,64	169.953,70	-	774.465,94	2.830.729,09	8.879.881,83	6.672.626,38	-	18.383.237,30



## 9. Cash Trapping Condition and Class C Notes Interest Subordination Event

(a) Aggregate Outstanding Amount related to all Receivables arising from Defaulted Lease Contracts (starting from Valuation Date and ending on the last day of such Quarterly Settlement Date)		38.439.289,74
(b) Aggregate of the Outstanding Principal of the Receivables comprised in the Portfolio at the Valuation Date		1.247.827.248,10
(i) Gross Cumulative Default Ratio	[ (a) / (b) ]	3,0805%
(ii) Relevant Trigger		7.50 %
<b>Cash Trapping Condition</b>	[ (i) > (ii) ]	<b>Satisfied</b>

Payment Date falling on	%
Sep-20	3.25 %
Dec-20	3.25 %
Mar-21	3.75 %
Jun-21	4.50 %
Sep-21	5.00 %
Dec-21	6.00 %
Mar-22	6.50 %
Jun-22	6.50 %
Sep-22	7.50 %
Thereafter	7.50 %

**Class C Notes Interest Subordination Event**

[ (i) > 12,5% ]

**NO**



## 10. 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)
22/05/2020	31/08/2020	1.226.070.594,41	1.824.327,78	84.881,28	59.491.347,56	1.287.471.151,03	109.964,69	113.409,60	1.287.584.560,63
01/09/2020	30/11/2020	1.190.235.941,72	423.388,38	59.635,57	59.296.544,61	1.250.015.510,28	1.083.481,36	1.131.989,57	1.251.147.499,85
01/12/2020	28/02/2021	1.146.452.638,92	1.086.312,09	123.004,07	58.719.834,10	1.206.381.789,18	3.535.269,80	3.989.596,96	1.210.371.386,14
01/03/2021	31/05/2021	1.103.648.154,59	308.161,10	129.760,11	58.835.997,17	1.162.922.072,97	3.249.538,54	3.414.043,43	1.166.336.116,40
01/06/2021	31/08/2021	1.039.675.794,51	6.922.400,19	299.350,49	58.458.372,26	1.105.355.917,45	5.364.404,09	5.561.727,27	1.110.917.644,72
01/09/2021	30/11/2021	981.964.913,70	2.210.207,69	375.600,90	57.950.999,47	1.042.501.721,76	6.718.340,90	6.975.119,17	1.049.476.840,93
01/12/2021	28/02/2022	909.221.516,29	2.840.547,81	442.334,20	57.060.318,31	969.564.716,61	11.481.113,61	12.141.889,57	981.706.606,18
01/03/2022	31/05/2022	830.645.009,59	1.878.561,32	397.789,10	55.389.888,94	888.311.248,95	15.002.086,95	15.888.338,23	904.199.587,18
01/06/2022	31/08/2022	762.170.434,08	1.628.357,07	391.274,50	55.029.552,32	819.219.617,97	15.578.162,58	16.484.616,60	835.704.234,57
01/09/2022	30/11/2022	693.792.547,46	1.146.731,07	238.207,88	53.970.181,97	749.147.668,38	19.322.209,28	20.627.110,35	769.774.778,73
01/12/2022	28/02/2023	633.006.779,67	686.421,29	350.426,66	53.082.411,05	687.126.038,67	18.863.705,85	20.150.723,05	707.276.761,72
01/03/2023	31/05/2023	570.455.543,30	493.192,65	215.369,51	51.491.790,25	622.655.895,71	20.734.263,37	22.220.517,70	644.876.413,41
01/06/2023	31/08/2023	514.066.732,50	690.919,75	(39.023,18)	50.668.948,23	565.387.577,30	19.339.926,46	20.786.403,23	586.173.980,53
01/09/2023	30/11/2023	457.251.044,92	948.554,22	204.079,44	48.887.795,64	507.291.474,22	19.136.641,40	20.741.607,00	528.033.081,22
01/12/2023	29/02/2024	405.990.363,15	578.331,72	(9.171,55)	47.247.161,82	453.806.685,14	18.820.320,28	20.508.597,11	474.315.282,25
01/03/2024	31/05/2024	358.929.108,47	138.905,26	(10.292,98)	45.684.753,59	404.742.474,34	19.619.157,57	21.526.518,40	426.268.992,74
01/06/2024	31/08/2024	316.952.896,90	683.304,60	40.304,42	44.304.931,41	361.981.437,33	18.383.237,30	20.047.556,23	382.028.993,56





## 11. Collateralisation

Settlement Period		Interest Period		Principal Amount Outstanding						Collateralisation		
From	To	From	To	Class A1 Notes	Class A2 Notes	Class B Notes	Class C Notes	Class J Notes	Total	Collateral Portfolio	Debt Service Reserve Amount	Total
22/05/2020	31/08/2020	25/06/2020	28/09/2020	478.731.254,08	300.000.000,00	143.600.000,00	131.100.000,00	187.000.000,00	1.240.431.254,08	1.227.979.803,47	12.451.440,00	1.240.431.243,47
01/09/2020	30/11/2020	28/09/2020	28/12/2020	441.238.788,60	300.000.000,00	143.600.000,00	131.100.000,00	187.000.000,00	1.202.938.788,60	1.190.718.965,67	12.219.802,55	1.202.938.768,22
01/12/2020	28/02/2021	28/12/2020	29/03/2021	397.746.862,38	300.000.000,00	143.600.000,00	131.100.000,00	187.000.000,00	1.159.446.862,38	1.147.661.955,08	11.784.889,95	1.159.446.845,03
01/03/2021	31/05/2021	29/03/2021	28/06/2021	353.666.470,16	300.000.000,00	143.600.000,00	131.100.000,00	187.000.000,00	1.115.366.470,16	1.104.086.075,80	11.280.383,60	1.115.366.459,40
01/06/2021	31/08/2021	28/06/2021	27/09/2021	295.966.630,81	300.000.000,00	143.600.000,00	131.100.000,00	187.000.000,00	1.057.666.630,81	1.046.897.545,19	10.769.051,05	1.057.666.596,24
01/09/2021	30/11/2021	27/09/2021	27/12/2021	232.950.499,85	300.000.000,00	143.600.000,00	131.100.000,00	187.000.000,00	994.650.499,85	984.550.722,29	10.099.732,92	994.650.455,21
01/12/2021	28/02/2022	27/12/2021	28/03/2022	160.173.164,18	300.000.000,00	143.600.000,00	131.100.000,00	187.000.000,00	921.873.164,18	912.504.398,30	9.368.745,80	921.873.144,10
01/03/2022	31/05/2022	28/03/2022	27/06/2022	79.745.920,12	300.000.000,00	143.600.000,00	131.100.000,00	187.000.000,00	841.445.920,12	832.921.360,01	8.524.528,70	841.445.888,71
01/06/2022	31/08/2022	27/06/2022	27/09/2022	10.081.669,33	300.000.000,00	143.600.000,00	131.100.000,00	187.000.000,00	771.781.669,33	764.190.065,65	7.591.572,67	771.781.638,32
01/09/2022	30/11/2022	27/09/2022	27/12/2022	-	240.393.840,00	143.600.000,00	131.100.000,00	187.000.000,00	702.093.840,00	695.177.486,41	6.783.467,36	701.960.953,77
01/12/2022	28/02/2023	27/12/2022	27/03/2023	-	178.318.740,00	143.600.000,00	131.100.000,00	187.000.000,00	640.018.740,00	634.043.627,62	5.975.088,54	640.018.716,16
01/03/2023	31/05/2023	27/03/2023	27/06/2023	-	114.831.120,00	143.600.000,00	131.100.000,00	187.000.000,00	576.531.120,00	571.164.105,46	5.367.000,00	576.531.105,46
01/06/2023	31/08/2023	27/06/2023	27/09/2023	-	58.385.640,00	143.600.000,00	131.100.000,00	187.000.000,00	520.085.640,00	514.718.629,07	5.367.000,00	520.085.629,07
01/09/2023	30/11/2023	27/09/2023	27/12/2023	-	2.070.690,00	143.600.000,00	131.100.000,00	187.000.000,00	463.770.690,00	458.403.678,58	5.367.000,00	463.770.678,58
01/12/2023	29/02/2024	27/12/2023	27/03/2024	-	-	93.826.531,16	131.100.000,00	187.000.000,00	411.926.531,16	406.559.523,32	5.367.000,00	411.926.523,32
01/03/2024	31/05/2024	27/03/2024	27/06/2024	-	-	46.324.728,16	131.100.000,00	187.000.000,00	364.424.728,16	359.057.720,75	5.367.000,00	364.424.720,75
01/06/2024	31/08/2024	27/06/2024	27/09/2024	-	-	4.943.516,16	131.100.000,00	187.000.000,00	323.043.516,16	317.676.505,92	5.367.000,00	323.043.505,92



12. 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
22/05/2020	31/08/2020	1.227.894.922,19	246.100.688,86	692.709.771,63	277.199.375,87	11.885.085,83	6.794.297,90	56.122.127,36	171.552.838,27	249.020.196,51	188.411.396,09	265.335.792,75	774.147.733,35	-	(39,17)	129.102,15	401.733,45	1.460.619,30	824.919.317,05	401.093.484,94
01/09/2020	30/11/2020	1.190.659.330,10	236.260.563,14	669.256.471,38	273.632.048,00	11.510.247,58	6.279.383,79	53.970.364,26	165.078.156,11	240.879.576,33	183.100.548,66	257.303.847,73	750.254.933,71	-	(49,11)	91.445,90	284.510,13	1.592.186,32	787.233.047,43	402.532.494,72
01/12/2020	28/02/2021	1.147.538.951,01	225.891.515,80	641.721.285,71	268.804.317,24	11.121.832,26	5.973.657,13	51.265.411,30	157.701.404,88	231.163.824,81	176.669.043,24	247.789.838,00	723.080.069,77	-	(72,39)	41.492,50	367.870,94	2.153.578,13	723.733.002,28	424.751.551,12
01/03/2021	31/05/2021	1.103.956.315,69	213.794.879,16	613.740.519,63	265.686.712,97	10.734.203,93	5.796.217,62	48.506.480,81	150.500.421,09	222.001.978,02	172.383.796,14	237.284.624,24	694.287.895,31	-	(33,76)	91.753,36	588.731,91	3.484.017,53	745.208.463,70	357.805.755,21
01/06/2021	31/08/2021	1.046.598.194,70	199.731.434,13	576.338.283,45	260.312.262,88	10.216.214,24	5.802.782,75	45.880.408,94	142.853.507,59	211.522.129,93	164.843.562,66	224.047.202,58	657.707.429,46	-	(77,53)	159.581,99	723.908,52	2.992.077,35	692.763.167,23	355.205.941,06
01/09/2021	30/11/2021	984.175.121,39	184.387.014,85	537.251.981,55	252.906.076,75	9.630.048,24	5.803.259,41	43.429.717,50	135.143.745,10	200.767.823,74	157.403.217,88	209.401.817,14	617.370.086,37	-	(76,93)	135.525,67	1.176.585,25	3.961.537,61	670.137.310,53	315.229.830,34
01/12/2021	28/02/2022	912.062.064,10	167.134.227,07	492.305.569,96	243.707.993,96	8.914.273,11	5.643.748,82	40.990.175,97	126.930.724,73	188.951.465,21	146.984.904,32	193.456.074,05	571.621.085,73	-	(123,98)	306.062,54	577.625,92	7.777.355,84	635.758.728,67	278.332.816,87
01/03/2022	31/05/2022	832.523.570,91	149.122.398,48	444.468.084,83	230.768.008,23	8.165.079,37	5.403.804,35	38.896.040,29	117.424.103,90	174.853.910,03	133.715.469,95	175.684.503,19	523.123.597,77	-	(64,53)	134.484,91	2.211.597,20	8.765.019,94	577.143.949,32	257.818.237,27
01/06/2022	31/08/2022	763.798.791,15	132.269.922,33	400.319.717,10	223.667.598,77	7.541.552,95	5.164.204,49	37.064.275,69	110.167.743,81	163.659.159,24	124.427.264,30	159.787.849,72	479.583.677,13	-	(76,71)	631.731,42	2.753.206,10	9.290.001,17	524.770.292,38	239.902.520,19
01/09/2022	30/11/2022	694.939.278,53	115.037.542,61	357.624.218,27	215.417.427,14	6.860.090,51	4.931.119,51	35.448.838,04	102.366.081,97	152.104.374,41	112.712.894,68	145.161.938,22	437.064.445,63	-	(47,11)	611.709,81	2.381.214,44	10.678.729,24	470.357.048,46	227.731.711,30
01/12/2022	28/02/2023	633.693.200,96	100.265.467,39	317.837.516,05	209.491.306,19	6.098.911,33	4.765.588,41	34.125.766,83	97.315.191,94	143.207.385,98	104.844.725,75	130.976.959,76	397.871.515,45	-	1.979,37	514.198,77	2.340.454,16	19.471.328,15	411.437.951,59	216.030.420,49
01/03/2023	31/05/2023	570.948.735,95	86.108.277,74	277.785.969,86	201.501.999,59	5.552.488,76	4.639.920,26	32.772.177,11	92.301.495,53	135.424.032,90	95.993.810,02	117.193.384,04	357.761.541,89	-	38.896,93	490.284,20	5.205.094,41	20.400.369,91	359.676.513,78	202.809.080,12
01/06/2023	31/08/2023	514.757.652,25	73.234.840,30	240.654.539,62	195.826.179,16	5.042.093,17	4.516.116,52	31.596.910,45	87.619.614,89	128.170.858,01	88.544.941,33	103.952.608,51	322.260.102,41	-	66.852,47	1.494.979,37	6.013.906,86	21.303.587,89	310.534.891,84	191.745.278,66
01/09/2023	30/11/2023	458.199.599,14	60.664.832,00	204.659.135,84	188.344.483,87	4.531.147,43	4.392.446,77	30.324.501,19	83.202.424,30	120.511.100,55	79.968.899,37	91.053.372,99	287.177.326,78	-	6.521,44	1.333.639,60	6.310.622,69	19.662.980,60	264.610.655,66	182.179.797,33
01/12/2023	29/02/2024	406.568.694,87	49.272.138,69	171.443.629,10	181.802.821,29	4.050.105,79	4.267.517,58	29.054.459,71	79.120.569,62	113.922.381,82	72.075.768,86	78.825.044,58	255.667.881,43	-	31.595,24	1.575.089,34	5.575.111,51	21.472.000,07	219.394.585,36	173.962.960,07
01/03/2024	31/05/2024	359.068.013,73	39.137.208,20	141.416.962,89	175.145.964,88	3.367.877,76	4.140.366,65	27.807.296,92	74.991.111,68	107.724.146,91	65.592.339,14	66.707.160,15	226.768.514,44	-	114.309,92	1.264.637,20	6.032.872,40	24.692.839,83	175.438.835,99	167.722.244,87
01/06/2024	31/08/2024	317.636.201,50	30.548.485,69	114.581.965,43	169.485.818,43	3.019.931,95	4.010.698,42	26.789.706,14	71.040.796,51	101.868.069,87	59.998.709,70	56.944.891,25	200.692.600,55	-	205.165,39	1.469.592,29	6.829.119,78	19.282.512,31	143.013.268,08	161.668.430,45

