

INVESTORS REPORT

Contacts

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Euro 523.100.000 Class A1 Residential Mortgage Backed Floating Notes due 2082 (the "Class A1 Notes")
Up Euro 759.500.000 Class A2 Residential Mortgage Backed Partly Paid Floating Rate Notes due 2082 (the "Class A2")
Up Euro 217.400.000 Class J Mortgage Backed Partly Paid Floating Rate Notes due 2082 (the "Junior Notes")

Reporting Dates

Collection Period
Interest Period
Payment Date

01/06/2024	31/08/2024
28/06/2024	30/09/2024
30/09/2024	

ASTI GROUP RMBS III S.R.L.

1. Transaction overview

Principal Parties	
Issuer	Asti Group Rmbs III Srl
Originator	Cassa di Risparmio di Asti S.p.A.
Servicer	Cassa di Risparmio di Asti S.p.A.
Back-up Servicer	Banca Valsabbina S.C.p.a.
Representative of the Noteholders	KPMG Fides Servizi di Amministrazione S.p.A.
Corporate Servicer	KPMG Fides Servizi di Amministrazione S.p.A.
Computation Agent	KPMG Fides Servizi di Amministrazione S.p.A.
Transaction Bank	BNP Paribas Securities Services, Milan Branch
Paying Agent	BNP Paribas Securities Services, Milan Branch
Agent Bank	BNP Paribas Securities Services, Milan Branch
Subordinated Loan Provider	Cassa di Risparmio di Asti S.p.A.
Stichting Corporate Services Provider	Wilmington Trust SP Services London Limited
Quotaholder	Stichting Favignana
Senior Noteholders	Cassa di Risparmio di Asti S.p.A.
Junior Noteholders	Cassa di Risparmio di Asti S.p.A.
Arranger	Unicredit Bank AG

Main definitions

Interest Payment Date	(a) prior to the service of an Issuer Acceleration Notice, the 29th calendar day of March, June, September and Decemebr in each year (or, if any such date is not a Business Day, that date will be the first following day that is a Business Day unless that day falls in the next calendar month in which case that date will be the first preceding day that is a Business Day), the first of such dates being 29 March 2022 and (b) following the service of an Issuer Acceleration Notice, the day falling 10 Business Days after the Accumulation Date (if any) or any other day on which any payment is due to be made in accordance with the Post-Enforcement Priority of Payments, the Conditions and the Intercreditor Agreement
Interest Period	Each period beginning on (and including) an Interest Payment Date (or, in the case of the first Interest Period, the Issue Date) and ending on (but excluding) the next (or, in the case of the first Interest Period, the first) Interest Payment Date
Business Day	means a day on which banks are open for business in Milan, Luxembourg and London and which is a TARGET Settlement Day.

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2. Notes and Assets description

The Notes

Classes	Class A1 Notes	Class A2 Notes	Class J Notes
Principal Amount Outstanding on Issue	523.100.000	100.000	88.584.000
Principal Amount Outstanding at Relevant Date	348.323.710	328.668.614	157.013.785
Currency	EUR	EUR	EUR
Issue Date	02/12/2021	02/12/2021	02/12/2021
Maturity Date	29/12/2082	29/12/2082	29/12/2082
Listing	Luxembourg	Luxembourg	Not listed
ISIN code	IT0005466898	IT0005466906	IT0005466914
Denomination	Euro 100,000 and integral multiples of € 1,000 in excess thereof.	Euro 100,000 and integral multiples of € 1,000 in excess thereof.	Euro 100,000 and integral multiples of € 1,000 in excess thereof.
Type of amortisation	Pass-through	Pass-through	Pass-through
Indexation	Euribor 3M	Euribor 3M	Euribor 3M
Spread / Fixed Rate	0,70%	0,70%	3%
Payment frequency	Quarterly	Quarterly	Quarterly

The Portfolio

The Claims comprised in the Portfolio arise from residential mortgage loans which qualify as mutui fondiari and other residential mortgage loans which qualify as mutui ipotecari by C.R.Asti

Under the terms of the Prospectus the Originator has undertaken to the Issuer, the Representative of the Noteholders and the Arranger that it will retain a net economic interest of not less than 5 per cent. in the Securitisation, in accordance with option (d) of article 405, paragraph 1 of the CRR.

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2.1 Class A1 Notes

Interest Period		Payment Date	Before payments		Accrued			Payments		After payments		
			Outstanding Principal	Unpaid Interest	Rate of Interest	Days	Accrued Interest	Principal Repayment	Interest	Outstanding Principal	Unpaid Interest	Pool factor
02/12/2021	29/03/2022	29/03/2022	523.100.000,00	-	0,137%	117,00	232.910,28	23.908.257,91	232.910,28	499.191.742,09	-	0,95429505
29/03/2022	29/06/2022	29/06/2022	499.191.742,09	-	0,223%	92,00	284.483,83	19.729.038,33	284.483,83	479.462.703,76	-	0,91657944
29/06/2022	29/09/2022	29/09/2022	479.462.703,76	-	0,482%	92,00	590.591,50	18.620.962,02	590.591,50	460.841.741,74	-	0,88098211
29/09/2022	29/12/2022	29/12/2022	460.841.741,74	-	1,928%	91,00	2.245.937,83	17.372.859,51	2.245.937,83	443.468.882,23	-	0,84777076
29/12/2022	29/03/2023	29/03/2023	443.468.882,23	-	2,828%	90,00	3.135.325,00	14.172.160,74	3.135.325,00	429.296.721,49	-	0,82067811
29/03/2023	29/06/2023	29/06/2023	429.296.721,49	-	3,500%	92,00	3.839.820,68	16.798.739,91	3.839.820,68	412.497.981,58	-	0,78856429
29/06/2023	29/09/2023	29/09/2023	412.497.981,58	-	3,500%	92,00	3.689.565,28	15.177.914,27	3.689.565,28	397.320.067,31	-	0,75954897
29/09/2023	29/12/2023	29/12/2023	397.320.067,31	-	3,500%	91,00	3.515.178,93	18.268.209,70	3.515.178,93	379.051.857,61	-	0,72462599
29/12/2023	28/03/2024	28/03/2024	379.051.857,61	-	3,500%	90,00	3.316.703,75	14.801.450,21	3.316.703,75	364.250.407,40	-	0,69633035
28/03/2024	28/06/2024	28/06/2024	364.250.407,39	-	3,500%	92,00	3.258.017,53	15.926.697,75	3.258.017,53	348.323.709,64	-	0,66588360
28/06/2024	30/09/2024	30/09/2024	348.323.709,64	-	3,500%	94,00	3.183.291,68	13.476.382,82	3.183.291,68	334.847.326,82	-	0,64012106

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2.2 Class A2 Notes

Interest Period			Before payments		Accrued			Payments			After payments		
			Outstanding Principal	Unpaid Interest	Rate of Interest	Days	Accrued Interest	Principal Repayment	Interest	Further Instalment	Outstanding Principal	Unpaid Interest	Pool factor
02/12/2021	29/03/2022	29/03/2022	100.000,00	-	0,137%	117,00	44,53	-	44,53	102.323.650,58	102.423.650,58	-	0,13485668
29/03/2022	29/06/2022	29/06/2022	102.423.650,58	-	0,223%	92,00	58.370,10	-	58.370,10	53.209.971,87	155.633.622,45	-	0,20491590
29/06/2022	29/09/2022	29/09/2022	155.633.622,45	-	0,482%	92,00	191.706,04	-	191.706,04	33.412.746,81	189.046.369,26	-	0,24890898
29/09/2022	29/12/2022	29/12/2022	189.046.369,26	-	1,928%	91,00	921.327,98	-	921.327,98	126.959.275,28	316.005.644,54	-	0,41607063
29/12/2022	29/03/2023	29/03/2023	316.005.644,54	-	2,828%	90,00	2.234.159,91	-	2.234.159,91	87.759.154,65	403.764.799,19	-	0,53161922
29/03/2023	29/06/2023	29/06/2023	403.764.799,19	-	3,500%	92,00	3.611.451,81	14.543.118,35	3.611.451,81	-	389.221.680,84	-	0,51247094
29/06/2023	29/09/2023	29/09/2023	389.221.680,84	-	3,500%	92,00	3.481.371,70	14.321.459,91	3.481.371,70	-	374.900.220,93	-	0,49361451
29/09/2023	29/12/2023	29/12/2023	374.900.220,93	-	3,500%	91,00	3.316.825,57	17.237.377,16	3.316.825,57	-	357.662.843,78	-	0,47091882
29/12/2023	28/03/2024	28/03/2024	357.662.843,78	-	3,500%	90,00	3.129.549,88	13.966.238,84	3.129.549,88	-	343.696.604,94	-	0,45253009
28/03/2024	28/06/2024	28/06/2024	343.696.604,94	-	3,500%	92,00	3.074.175,19	15.027.991,28	3.074.175,19	-	328.668.613,66	-	0,43274340
28/06/2024	30/09/2024	30/09/2024	328.668.613,66	-	3,500%	94,00	3.003.665,94	12.715.941,92	3.003.665,94	-	315.952.671,74	-	0,41600088

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2.3 Class J Notes

Interest Period			Payment Date			Before payments		Accrued			Payments			After payments		
						Outstanding Principal	Unpaid Interest	Rate of Interest	Days	Accrued Interest	Principal Repayment	Interest	Further Instalment	Outstanding Principal	Unpaid Interest	Pool factor
02/12/2021	29/03/2022	29/03/2022	88.584.000,00	-	3,000%	117,00	863.694,00	-	-	17.325.145,70	105.909.145,70	863.694,00	0,48716258			
29/03/2022	29/06/2022	29/06/2022	105.909.145,70	863.694,00	3,000%	92,00	811.970,12	-	-	9.023.913,36	114.933.059,06	1.675.664,12	0,52867092			
29/06/2022	29/09/2022	29/09/2022	114.933.059,06	1.675.664,12	3,000%	92,00	881.153,45	-	-	5.666.489,23	120.599.548,29	2.556.817,57	0,55473573			
29/09/2022	29/12/2022	29/12/2022	120.599.548,29	2.556.817,57	3,000%	91,00	914.546,57	-	-	21.531.105,16	142.130.653,45	3.471.364,14	0,65377485			
29/12/2022	29/03/2023	29/03/2023	142.130.653,45	3.471.364,14	3,000%	90,00	1.065.979,90	-	-	14.883.131,49	157.013.784,94	4.537.344,05	0,72223452			
29/03/2023	29/06/2023	29/06/2023	157.013.784,94	4.537.344,05	3,000%	92,00	1.203.772,35	-	-	-	157.013.784,94	5.741.116,40	0,72223452			
29/06/2023	29/09/2023	29/09/2023	157.013.784,94	5.741.116,40	3,000%	92,00	1.203.772,35	-	-	-	157.013.784,94	6.944.888,75	0,72223452			
29/09/2023	29/12/2023	29/12/2023	157.013.784,94	6.944.888,75	3,000%	91,00	1.190.687,87	-	-	-	157.013.784,94	8.135.576,62	0,72223452			
29/12/2023	28/03/2024	28/03/2024	157.013.784,94	8.135.576,62	3,000%	90,00	1.177.603,39	-	-	-	157.013.784,94	9.313.180,01	0,72223452			
28/03/2024	28/06/2024	28/06/2024	157.013.784,94	9.313.180,01	3,000%	92,00	1.203.772,35	-	-	-	157.013.784,94	10.516.952,36	0,72223452			
28/06/2024	30/09/2024	30/09/2024	157.013.784,94	10.516.952,36	3,000%	94,00	1.229.941,32	-	-	-	157.013.784,94	11.746.893,68	0,72223452			

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2.4. Subordinated Loan

Interest Period	Payment Date	Before payments		Accrued			Payments		Further Drawdown	After payments		Pool factor	
		Outstanding Principal	Unpaid Interest	Rate of Interest	Days	Accrued Interest	Principal	Interest	Further Drawdown	Outstanding Principal	Unpaid Interest		
02/12/2021	29/03/2022	29/03/2022	7.898.000,00	-	1,000%	117,00	25.668,50	-	-	1.176.230,89	9.074.230,89	25.668,50	0,47165814
29/03/2022	29/06/2022	29/06/2022	9.074.230,89	25.668,50	1,000%	92,00	23.189,70	-	-	502.214,00	9.576.444,89	48.858,20	0,49776209
29/06/2022	29/09/2022	29/09/2022	9.576.444,89	48.858,20	1,000%	92,00	24.473,14	-	-	221.876,78	9.798.321,67	73.331,34	0,50929475
29/09/2022	29/12/2022	29/12/2022	9.798.321,67	73.331,34	1,000%	91,00	24.767,98	-	-	1.643.796,23	11.442.117,90	98.099,32	0,59473558
29/12/2022	29/03/2023	29/03/2023	11.442.117,90	98.099,32	1,000%	90,00	28.605,29	-	-	1.103.804,91	12.545.922,81	126.704,61	0,65210888
29/03/2023	29/06/2023	29/06/2023	12.545.922,81	126.704,61	1,000%	92,00	32.061,80	-	-	-	12.545.922,81	158.766,42	0,65210888
29/06/2023	29/09/2023	29/09/2023	12.545.922,81	158.766,42	1,000%	92,00	32.061,80	-	-	-	12.545.922,81	190.828,22	0,65210888
29/09/2023	29/12/2023	29/12/2023	12.545.922,81	190.828,22	1,000%	91,00	31.713,30	-	-	-	12.545.922,81	222.541,52	0,65210888
29/12/2023	28/03/2024	28/03/2024	12.545.922,81	222.541,52	1,000%	90,00	31.364,81	-	-	-	12.545.922,81	253.906,33	0,65210888
28/03/2024	28/06/2024	28/06/2024	12.545.922,81	253.906,33	1,000%	92,00	32.061,80	-	-	-	12.545.922,81	285.968,13	0,65210888
28/06/2024	30/09/2024	30/09/2024	12.545.922,81	285.968,13	1,000%	94,00	32.758,80	-	-	-	12.545.922,81	318.726,93	0,65210888

3. Issuer Available Funds

Collection Period	(a)											(b)	
	(i)	(ii)	(iii)	(iv)	(v)	(vi)	(vii)	(viii)	(ix)	(x)	(xi)		
	the amount standing to the credit of the Collection Account and of the Payments Account as at the end of the Collection Period immediately preceding the relevant Calculation Date consisting of, inter alia, (A) payment of interest and repayment of principal under the Mortgage Loans, (B) any recovery in respect of Defaulted Claims including any disposal proceeds deriving from the sale of any Defaulted Claims and (C) any amount received by the Issuer under any of the Transaction Documents during the preceding Collection Period	the Cash Reserve as at the relevant Calculation Date	an amount equal to the monies invested in Eligible Investments (if any) during the immediately preceding Collection Period from the Collection Account and the Cash Reserve Account, following liquidation thereof on the preceding Liquidation Date	the Revenue Eligible Investments Amount realized on the preceding Liquidation Date (if any)	any refund or repayment obtained by the Issuer from any tax authority in respect of the Claims, the Transaction Documents or, otherwise, the Securitization during the immediately preceding Collection Period	on the Calculation Date immediately preceding the Interest Payment Date on which the Class A Notes will be redeemed in full, the balance standing to the credit of the Cash Reserve Account	on the Calculation Date immediately preceding the Final Redemption Date and on any Calculation Date thereafter, the amount standing to the balance of the Expenses Account	any proceeds arising from the sale of the Portfolio during the immediately preceding Collection Period	all amounts of interest accrued on the Accounts and paid during the Collection Period immediately preceding such Calculation Date	the proceeds of any Further Instalment on the Class A2 Notes and the proceeds of any Further Instalment on the Junior Notes and of any Further Draw Down under the Subordinated Loan Agreement as of such Interest Payment Date, expected to be received by the Issuer on such Interest Payment Date (including, provided that the Issuer Available Funds referred to under this item (x) shall be applied exclusively in order to (A) pay the purchase price (and/or the portion thereof which is not covered by the Principal Collections (as defined below)) of each relevant Subsequent Portfolio, (B) as far as any Further Draw Down under the Subordinated Loan is concerned, credit into the Cash Reserve Account the amount for the portion thereof, if any necessary to bring the Cash Reserve Amount up to the relevant Cash Reserve Target Amount and (C) finance any Issuer Extraordinary Expenses (*)	the proceeds of any Additional Draw Down under the Subordinated Loan Agreement	as of each Calculation Date following the service of an Issuer Acceleration Notice, the aggregate of the amounts accelerated or recovered by or on behalf of the Issuer or the Representative of the Noteholders in respect of the Claims and the Issuer's Rights under the Transaction Documents	Issuer Available Funds
01/11/2021	26.443.041,70	7.848.000,00	-	-	-	-	-	-	119.648.736,28	1.176.230,89	-	155.116.068,87	
01/03/2022	23.744.205,33	9.024.230,88	-	-	-	-	-	62.033.885,23	502.214,00	-	-	95.474.535,45	
01/06/2022	24.745.178,92	9.526.444,89	-	-	-	-	-	39.079.236,04	221.876,78	-	-	73.672.736,62	
01/09/2022	27.638.173,16	9.748.321,67	-	-	-	-	-	34.534,84	148.490.380,44	1.643.786,23	-	187.555.206,34	
01/12/2022	29.201.456,17	11.392.117,90	-	-	-	-	-	97.744,98	102.842.286,14	1.103.604,31	-	144.431.403,50	
01/03/2023	38.419.843,92	12.455.922,31	-	-	-	-	-	181.620,53	-	-	-	51.097.387,26	
01/06/2023	36.697.793,26	12.025.794,94	-	-	-	-	-	237.476,48	-	-	-	48.961.094,68	
01/09/2023	41.947.861,25	12.025.794,94	-	-	-	-	-	261.415,41	-	-	-	54.238.071,60	
01/12/2023	34.689.722,94	11.563.304,32	-	-	-	-	-	253.948,85	-	-	-	46.526.976,11	
01/03/2024	36.884.269,67	11.050.720,52	-	-	-	-	-	240.805,26	-	-	-	48.196.495,65	
01/06/2024	31.924.923,23	10.619.205,18	-	-	-	-	-	228.520,90	-	-	-	42.770.549,31	

(*) settled by set-off as long as the originator and the investors match

4. Post-Settlement Priorities of Payments																						
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(16)	(17)	(18)	(19)	(20)	(21)	(22)
Payment Date	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.	Any and all outstanding fees, costs, expenses and other amounts due and payable in respect of the Issuance of the Structured Finance Facility.
20090301	8.807.78	2.402.41	20.185.70	1.564.05	20.179.00	270.736.00	1.860.743.24	232.855.80	8.024.230.00	118.003.000.00	-	-	-	-	-	-	-	-	-	-	-	-
20090302	88.84	1.813.76	151.00	1.000.00	1.812.76	236.234.76	10.871.48	782.823.83	3.248.144.43	10.247.000.00	-	-	-	-	-	-	-	-	-	-	-	
20090303	877.48	17.484.74	1.248.70	1.000.00	10.543.18	238.211.40	10.543.18	782.201.24	3.748.311.21	10.130.000.00	-	-	-	-	-	-	-	-	-	-	-	
20090304	8.807.78	18.710.50	60.000.00	1.000.00	10.000.00	271.046.00	2.067.807.27	8.747.445.00	1.046.177.00	100.000.000.00	-	-	-	-	-	-	-	-	-	-	-	
20090305	1.017.77	8.268.88	3.915.00	1.000.00	11.723.28	240.111.00	11.800.00	11.800.00	11.800.000.00	11.800.000.00	-	-	-	-	-	-	-	-	-	-	-	
20090306	1.177.40	8.242.88	2.840.00	1.000.00	1.000.00	240.274.20	11.800.00	7.445.272.20	10.000.794.00	0.00	-	-	-	-	-	-	-	-	-	-	-	
20090307	871.46	1.251.11	1.000.00	1.000.00	0.00	240.274.20	11.800.00	7.445.272.20	10.000.794.00	0.00	-	-	-	-	-	-	-	-	-	-	-	
20090308	1.036.14	1.044.00	87.700	1.000.00	4.00	240.254.00	0.00	8.000.000.00	1.000.000.00	0.00	-	-	-	-	-	-	-	-	-	-	-	
20090309	1.011.48	8.000.00	3.700.00	1.000.00	10.00	240.254.00	0.00	8.000.000.00	1.000.000.00	0.00	-	-	-	-	-	-	-	-	-	-	-	
20090310	1.171.60	10.000.00	0.00	1.000.00	10.00	241.151.00	0.00	8.000.000.00	1.000.000.00	0.00	-	-	-	-	-	-	-	-	-	-	-	
20090314	877.48	1.791.21	1.000.00	1.000.00	86.00	241.077.00	0.00	8.168.807.00	1.000.000.00	0.00	-	-	-	-	-	-	-	-	-	-	-	

(*) settled by set-off as long as the originator and the investors match

Target Cash Reserve Amount:

(a) during the Ramp-up Period equal to 1,50% per cent. of the Principal Amount Outstanding of the Rated Notes

following to the termination of the Ramp-up Period

(b) the higher of:

(A) 1,50 % per cent of the Principal Outstanding of Rated Notes

10.154.885

(B) the product of (a) 0.75 per cent. and (b) the aggregate of (i) the Principal Amount Outstanding of the Class A1 Notes at the Issue Date and (ii) the higher Principal Amount Outstanding reached by the Class A2 Notes during the Ramp-up Period

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(c) zero, on the Interest Payment Date on which the Rated Notes will be redeemed in full

Cash Reserve Amount

Cash Reserve Amount (BoP)	10.619.205,18
Issuer available funds credited to the Cash Reserve Account	0,00
Issuer available funds debited to the Cash Reserve Account	464.320,33
Cash Reserve Amount (EoP)	10.154.884,85

ASTI GROUP RMBS III S.R.L.

6 - Portfolio Performance

	Total	Total	Total
	As at the of the period	As at the of the period	As at the of the period
	Number of loans	Principal Outstanding (Euro)	% of Total
Breakdown of arrears of performing loans			
from 0 to 29 days	7	410.249,82	2,28%
from 30 to 59 days	58	6.065.000,97	33,66%
from 60 to 89 days	30	2.571.360,16	14,27%
from 90 to 179 days	35	4.421.206,15	24,53%
from 180 to 270 days	24	2.454.465,45	13,62%
over 270 days	21	2.098.545,60	11,65%
	175	18.020.828,15	100%
Portfolio Status			
Performing Claims	9.563	826.178.879,69	99,48%
Defaulted Claims net of recoveries	31	4.283.288,13	0,52%
Defaulted Claims which now are "in bonis" net of recoveries	-	-	-
Total outstanding Pool	9.594	830.462.167,82	100%
Defaulted Claims (at the time when the default occurred) gross of recoveries	33	4.427.785,59	100%
Defaulted Claims which now are "in bonis" (at the time when the default occurred) gross of recoveries	-	-	-
Total Defaulted Claims ("Sofferenza") including Defaulted Claims which have recovered in full and which now are in bonis	33	4.427.785,59	100%
Cumulative Default Rate			0,40%

Cumulative Default Rate: A/B		As of the end of this period
A.	Cumulative Defaults* as at each Calculation Date including Defaulted Claims which now are "in bonis"	4.427.785,59
B	Initial Portfolio Outstanding Amount	1.108.263.001,76
A/B	Cumulative Default Rate	0,40%

*Cumulative Defaults" means, as at each Calculation Date, the sum of the Outstanding Principal of all Claims which qualify as Defaulted Claims as at the end of any given Collection Period;

General Information about Portfolio	Relevant Collection Period
Number of Loans	9.594,00
Number of borrowers	9.541,00
Outstanding Portfolio Amount	830.462.167,82
Average Outstanding Portfolio Amount	86.560,58
Weighted Average Seasoning (months)	51,83
Weighted Average Remaining Term (months)	230,82
Weighted average interest rate (for fixed rate portfolio) (%)	2,76730%
Weighted average spread (for floating rate portfolio) (%)	1,94812%

Debtor Region	Relevant Collection Period			
	Number of Loans	% By Number	Amount	% of Amount
Abruzzo	2	0,02%	151.156,66	0,02%
Basilicata	2	0,02%	171.157,39	0,02%
Calabria	17	0,18%	2.184.462,73	0,26%
Campania	10	0,10%	723.380,73	0,09%
Emilia-Romagna	16	0,17%	1.703.378,60	0,21%
Friuli Venezia Giulia	1	0,01%	129.554,00	0,02%
Lazio	6	0,06%	706.112,56	0,09%
Liguria	216	2,25%	18.874.286,03	2,27%
Lombardia	3.156	32,90%	337.733.803,89	40,67%
Marche	3	0,03%	304.306,35	0,04%
Molise	1	0,01%	239.594,76	0,03%
Piemonte	5.990	62,43%	447.160.567,55	53,84%
Puglia	7	0,07%	662.202,36	0,08%
Sardegna	3	0,03%	160.962,64	0,02%
Sicilia	23	0,24%	2.212.643,27	0,27%
Toscana	10	0,10%	842.239,49	0,10%
Trentino-Alto Adige	2	0,02%	334.468,54	0,04%
Umbria	0	0,00%	0,00	0,00%
Valle d'Aosta	22	0,23%	2.652.969,66	0,32%
Veneto	107	1,12%	13.514.920,61	1,63%
Total Portfolio	9.594	100,00%	830.462.167,82	100,00%

Current Principal Balance - Range	Relevant Collection Period			
	Number of Loans	% By Number	Amount	% of amount
>= 0<10.000	221,00	2,30%	1.236.785,54	0,15%
>= 10.000<20.000	389,00	4,05%	5.982.932,34	0,72%
>= 20.000<30.000	589,00	6,14%	15.022.935,04	1,81%
>= 30.000<40.000	793,00	8,27%	27.869.606,33	3,36%
>= 40.000<50.000	837,00	8,72%	37.470.845,45	4,51%
>= 50.000<60.000	866,00	9,03%	47.574.645,95	5,73%
>= 60.000<70.000	830,00	8,65%	53.977.833,09	6,50%
>= 70.000<80.000	733,00	7,64%	54.887.020,94	6,61%
>= 80.000<90.000	659,00	6,87%	55.947.607,66	6,74%
>= 90.000<100.000	630,00	6,57%	59.619.921,26	7,18%
>= 100.000<150.000	1.981,00	20,65%	239.462.339,70	28,83%
>= 150.000<200.000	658,00	6,86%	112.191.784,39	13,51%
>= 200.000<250.000	216,00	2,25%	47.715.777,02	5,75%
>= 250.000<300.000	86,00	0,90%	23.435.721,88	2,82%
>= 300.000<350.000	41,00	0,43%	13.121.570,97	1,58%
>= 350.000<400.000	19,00	0,20%	7.051.367,21	0,85%
>= 400.000<450.000	15,00	0,16%	6.378.419,08	0,77%
>= 450.000<500.000	9,00	0,09%	4.234.788,45	0,51%
>= 500.000<750.000	12,00	0,13%	7.238.791,29	0,87%
>= 750.000<1.000.000	7,00	0,07%	6.245.133,73	0,75%
>= 1.000.000<1.500.000	3,00	0,03%	3.796.340,50	0,46%
>= 1.500.000<3.500.000	0,00	0,00%	0,00	0,00%
Total Portfolio	9.594,00	100,00%	830.462.167,82	100,00%

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 paragraph 1(d) of Article 122a of Directive 2006/48/EC

No Insider Information and Significant Events have occurred