



# STRUCTURED FINANCE TRANSACTION PERFORMANCE REPORTING

## ASSET CLASS

Leasing ABS ∨

## TRANSACTION NAME

Alba 13 SPV S.r.l. ... ∨

## TRANSACTION PROFILE

Transaction name	Alba 13 SPV S.r.l.
Issuer LEI	815600B6E0BDBB99B088
Asset class	Leasing ABS
Closing date	27 June 2023
Country of assets	Italy
Pool type	Static

## REPORT INFORMATION

Date of publication	22 December 2023
Last date of investor report	27 September 2023

Alba 13 SPV S.r.l.



## Notes profile

	Currency <sup>1</sup>	Coupon type <sup>1</sup>	Frequency <sup>1</sup>	Spread/ Coupon <sup>1</sup>	Outstanding balance <sup>1</sup>		Credit enhancement <sup>1</sup>
					Jun 2023	Sep 2023	Sep 2023
Class A1	EUR	Floating	3M	0.75%	522,600,000	450,130,535	61.76%
Class A2	EUR	Floating	3M	0.85%	263,100,000	263,100,000	39.42%
Class B	EUR	Floating	3M	1.30%	267,600,000	267,600,000	16.68%
Class J	EUR	Floating	3M	2.00%	196,407,000	196,407,000	0.00%

	Rating	Validity date
Class A1	AAA (SF)	27 Jun 2023
Class A2	AAA (SF)	27 Jun 2023
Class B	BBB+ (SF)	27 Jun 2023

## Counterparties

Entity role	Entity name	Rating	Validity date
Account bank	BNP Paribas Securities Services		
Originator	Alba Leasing S.p.A.	**	
Paying agent	BNP Paribas Securities Services		
Servicer	Alba Leasing S.p.A.	**	

<sup>1</sup> Source: Investor report

<sup>2</sup> Source: EDW

Alba 13 SPV S.r.l.



## Portfolio profile

	Jun 2023	Aug 2023
Outstanding portfolio balance <sup>1</sup>	1,239,157,421 EUR	1,219,840,091 EUR
Weighted average asset yield <sup>2</sup>		6.13%

## Concentration

Jun 2023	
Share	Region/City
-	

Aug 2023	
	Share
Top 1 obligor <sup>2</sup>	0.68%
Top 10 obligor <sup>2</sup>	4.84%
Top 100 obligor <sup>2</sup>	17.90%

<sup>1</sup> Source: Investor report

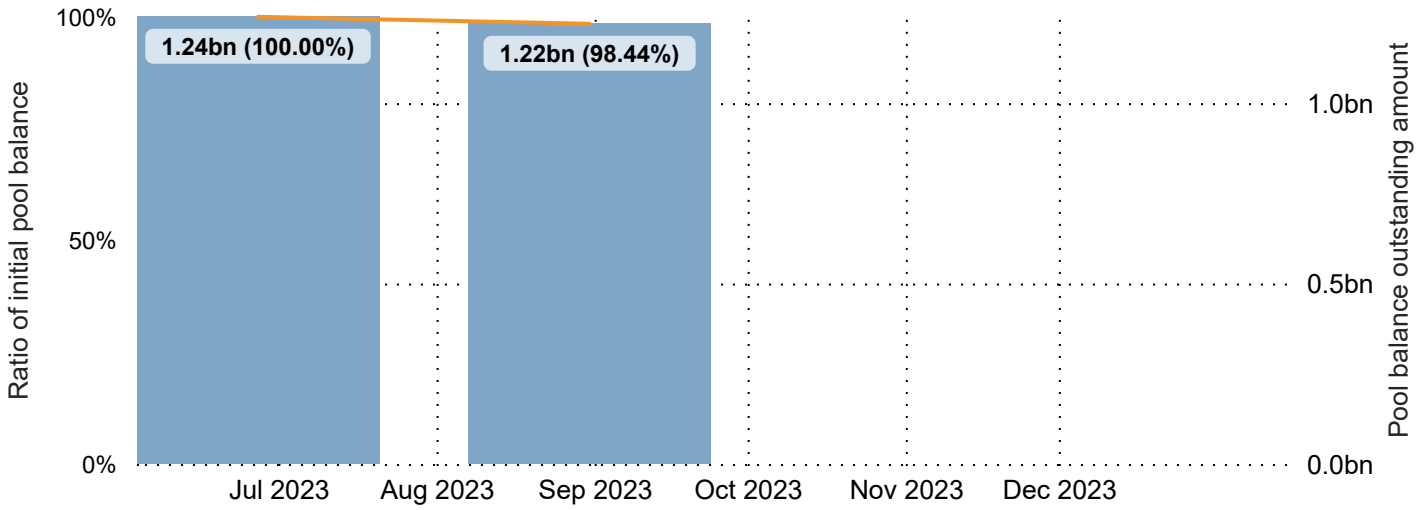
<sup>2</sup> Source: EDW

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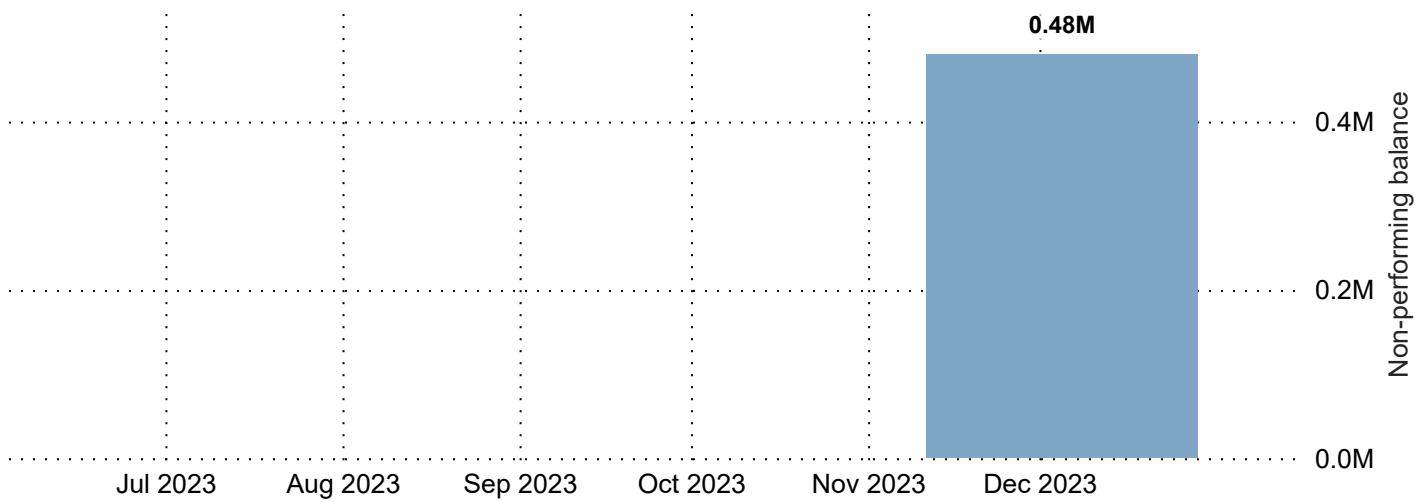
## Asset pool balance (currency : EUR)

Source: Investor report



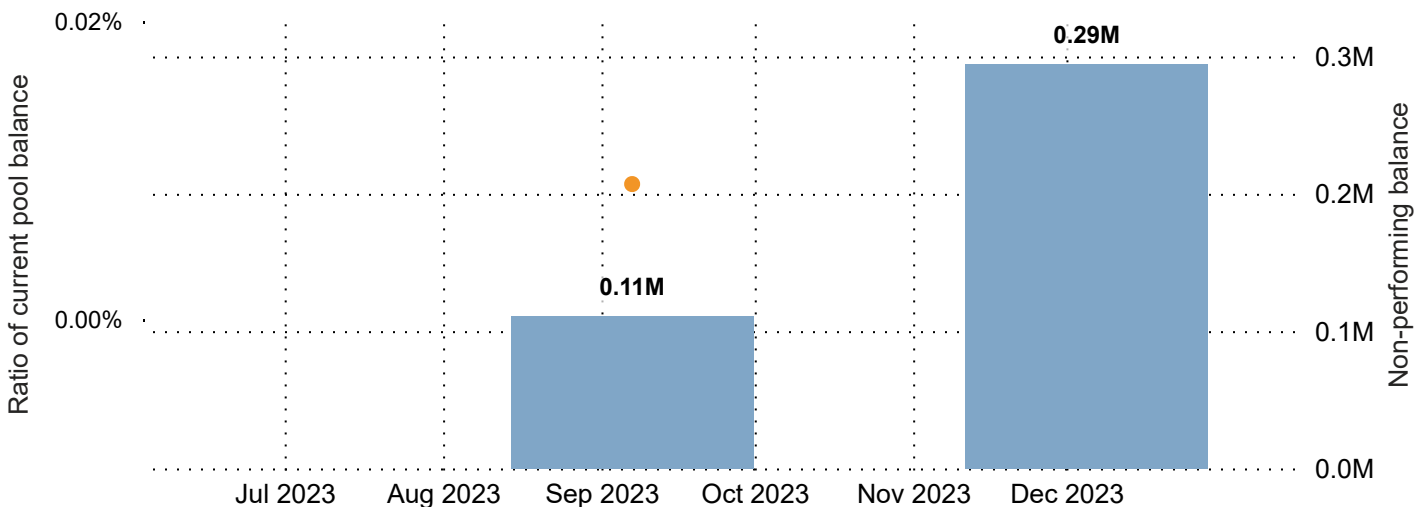
## Non-performing balance due for more than 30 days in arrears (currency : EUR)

Source: Investor report



## Non-performing balance due for more than 90 days in arrears (currency : EUR)

Source: Investor report



# ASSET PERFORMANCE | DEFAULTS, RECOVERIES & PREPAYMENTS

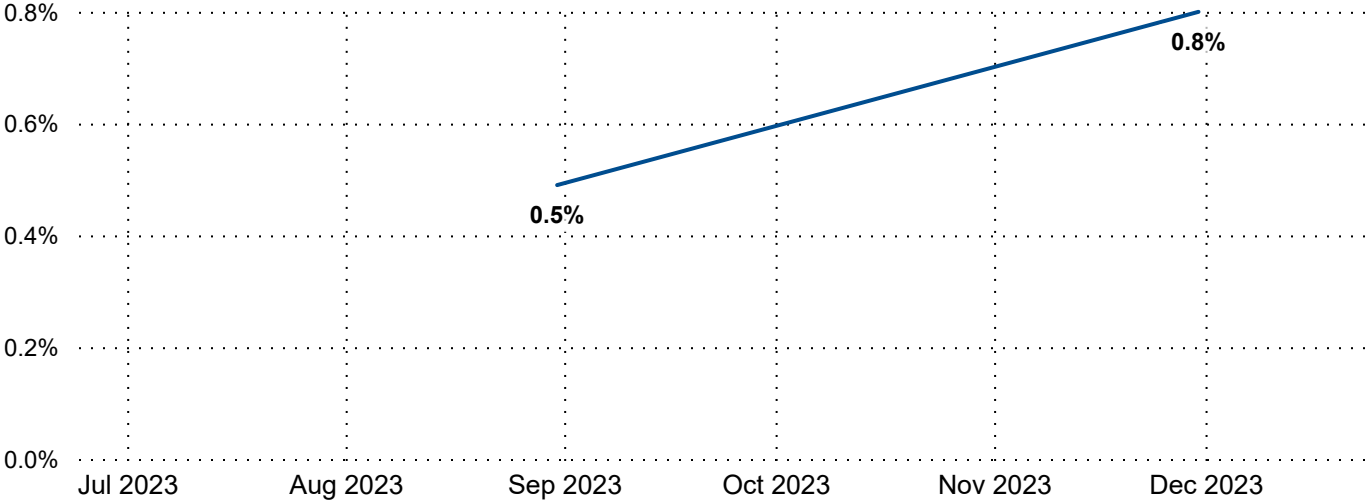


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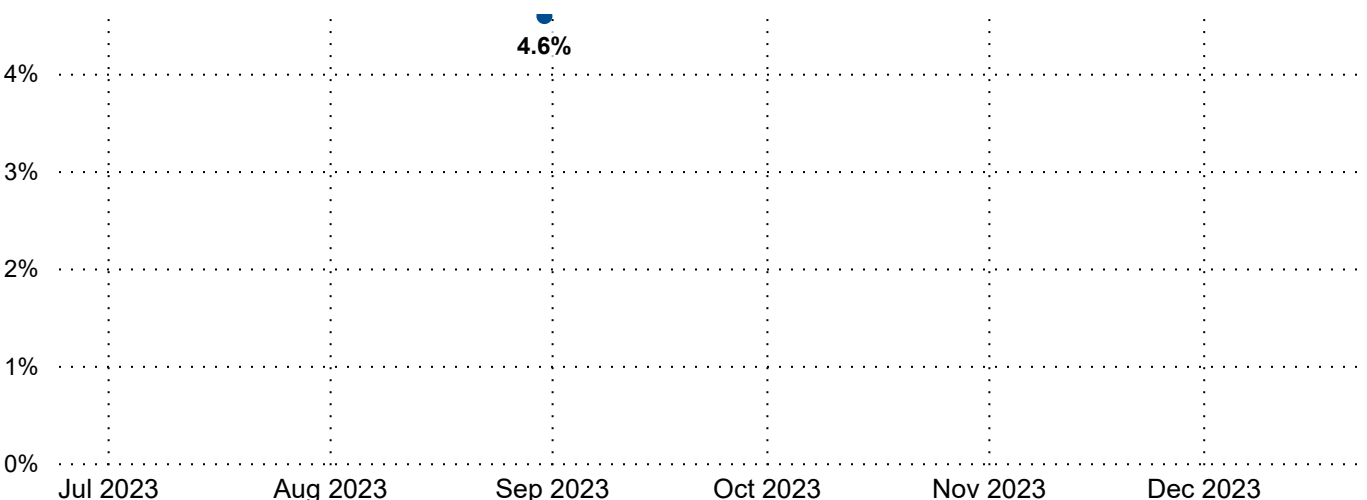
### Cumulative default ratio (default : 6M)

Source: Investor report



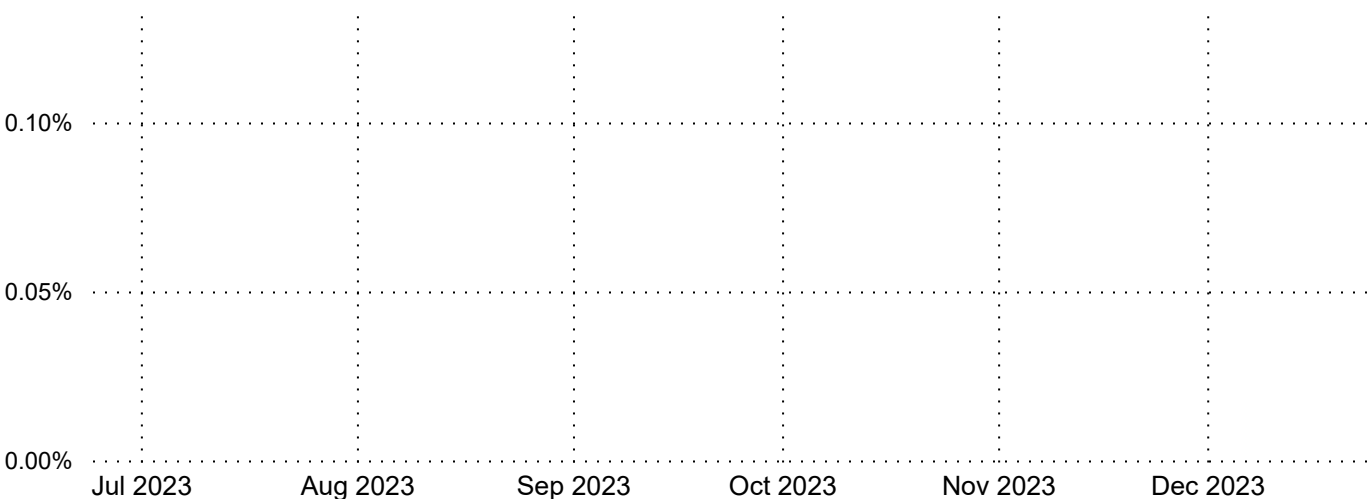
### Cumulative recovery ratio (default : 6M)

Source: Investor report



### Annualised constant prepayment rate (CPR)

Source: Investor report



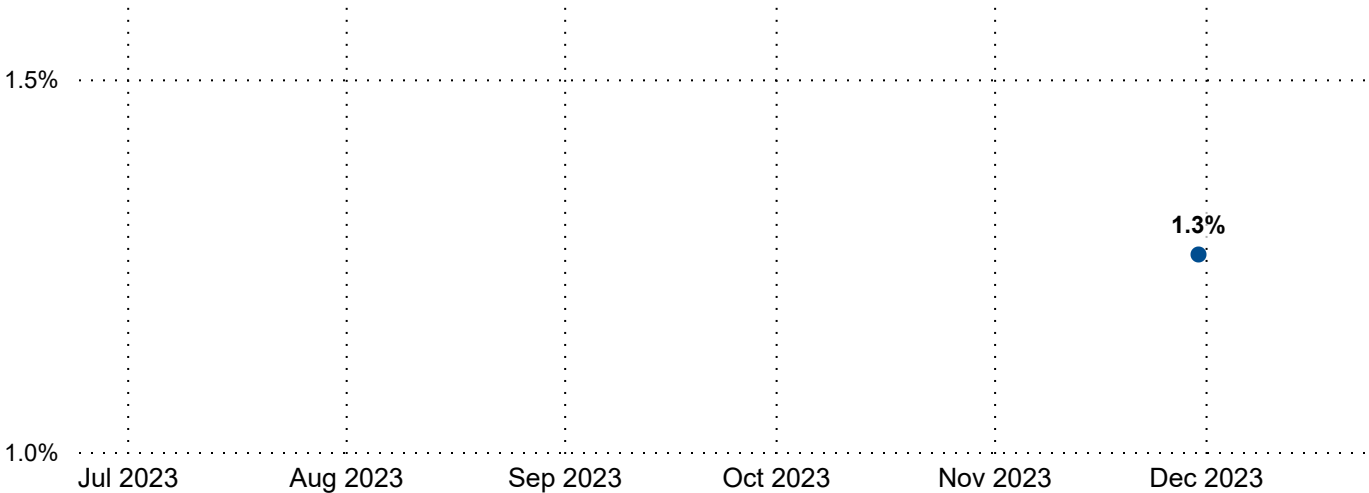
# ASSET PERFORMANCE | DEFAULTS, RECOVERIES & PREPAYMENTS



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### Annualised constant default ratio (CDR)

Source: Investor report

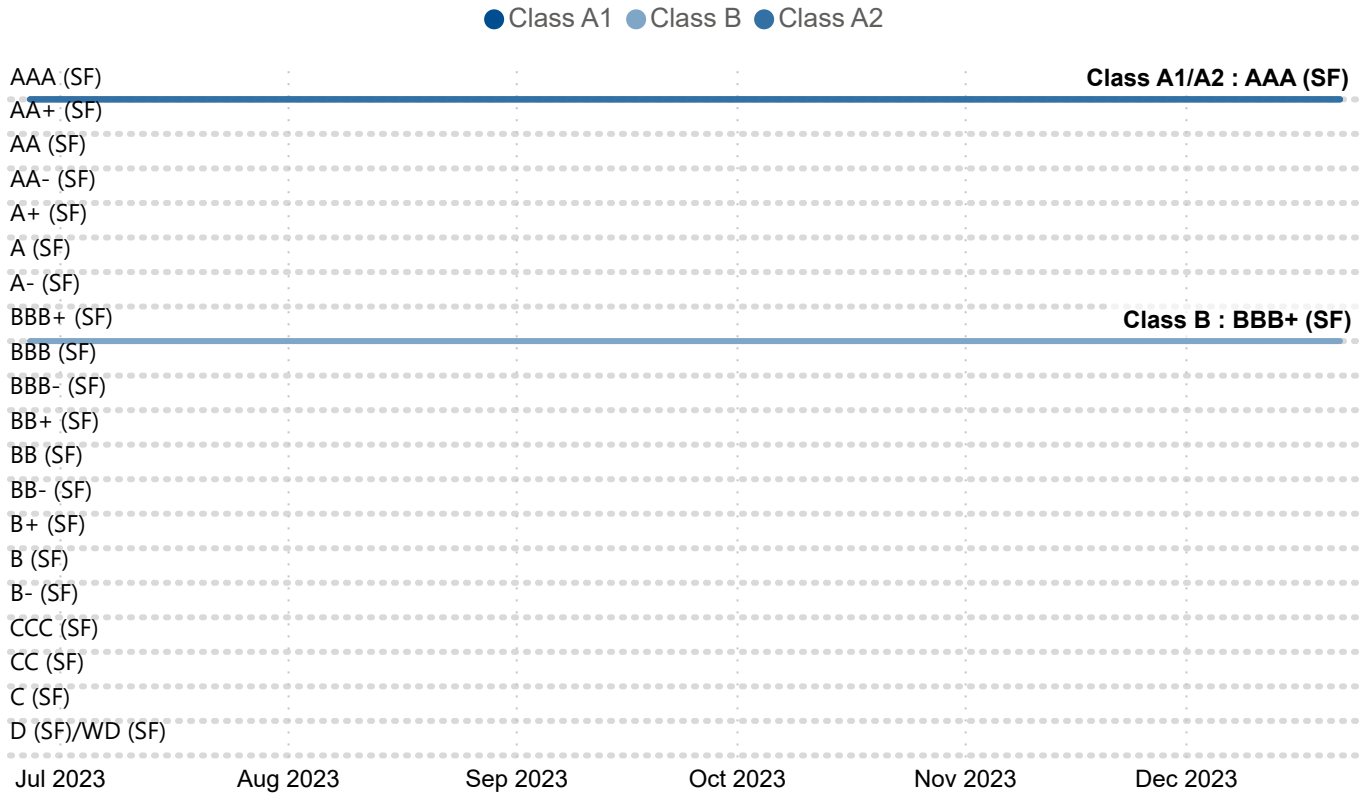


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## Rating history

Source: Scope



27 Jun 2023

Class A1 AAA (SF)

Class A2 AAA (SF)

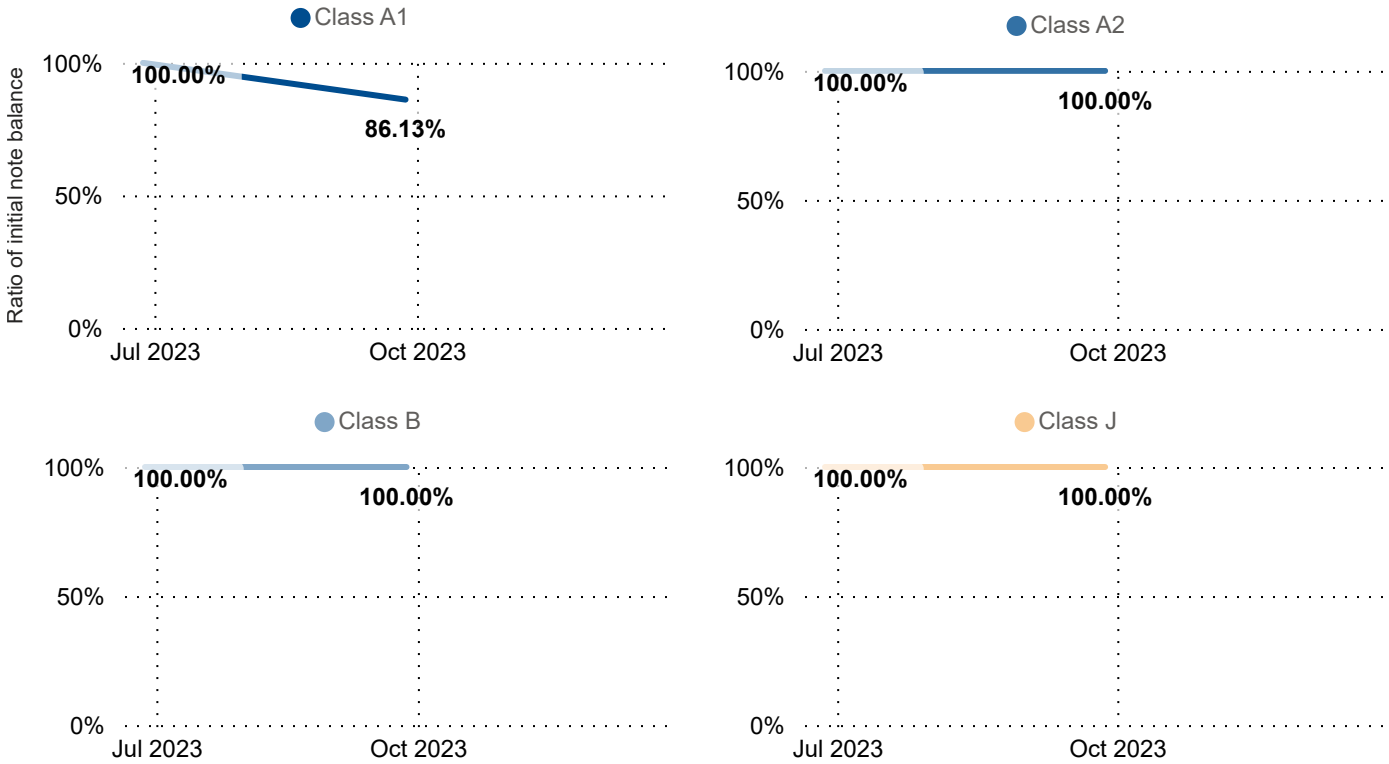
Class B BBB+ (SF)

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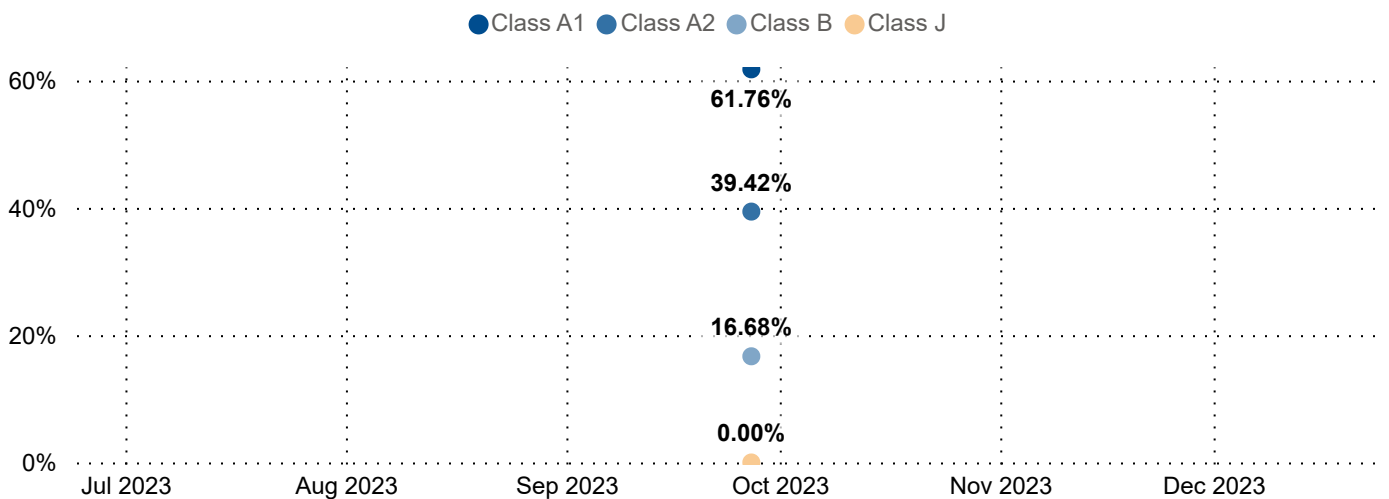
## Outstanding notes balance

Source: Investor report



## Credit enhancement

Source: Investor report



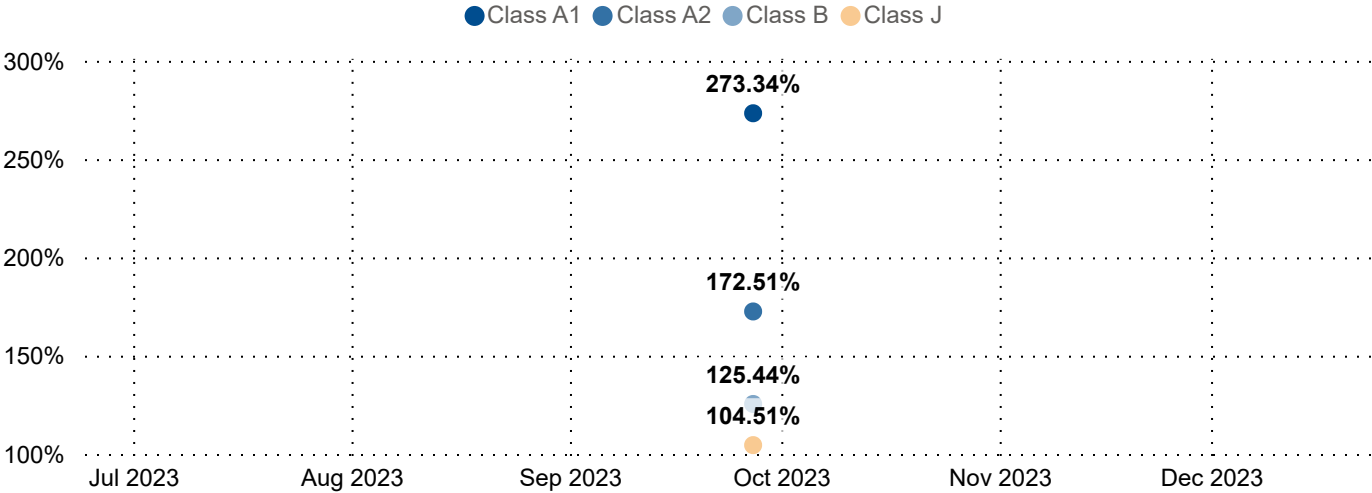


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**Notes overcollateralisation**

Source: Investor report



Alba 13 SPV S.r.l.



Note on the transaction

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Field name	Description
Credit enhancement	Either as per the investor report or computed as the ratio of (i) the sum of liability's nominal, junior to the notes under consideration, to (ii) the sum of liability's nominal.
Cumulative default ratio	Ratio of (i) the sum over periods of defaulted amounts since closing by (ii) the initial portfolio balance.
Cumulative recovery ratio	Ratio of (i) the sum of recovered amounts (as per the investor report definition) by (ii) the sum over periods of defaulted amounts.
Notes overcollateralisation	Ratio of (i) the sum of the aggregate loan balance and the reserve account by (ii) the sum of all note's nominal for those which are pari-passu or senior to the relevant note.
Outstanding notes balance	Relevant note current nominal amount.
Outstanding portfolio balance	Aggregate loan balances at the relevant date.

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