

**INTESA SANPAOLO S.P.A.**  
**€ 50.000.000.000,00 Covered Bond Programme**  
unsecured and guaranteed as to payments of interest and principal by  
**ISP OBG S.r.l.**

Seller and Servicer  
**Intesa Sanpaolo S.p.A.**

# INVESTOR REPORT

Collection Period	from:	<b>01/07/2019</b>	to:	<b>30/09/2019</b>
Report date		<b>04/12/2019</b>		
Guarantor Payment Date		<b>20/11/2019</b>		

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**SECURITISATION  
SERVICES**



## DISCLAIMER

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This Investors Report is based on the following information:

- Servicer Reports provided by the Master Servicer;
- Cash Manager Reports provided by the Cash Manager;
- Account Bank Reports provided by the Account Bank;
- Other information according to the Transaction Documents.

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## Covered Bonds

### Counterparties:

Issuer: Intesa Sanpaolo

Master Servicer: Intesa Sanpaolo

Asset Swap Counterparty: Intesa Sanpaolo

Administrative Services Provider: Intesa Sanpaolo

Portfolio Manager: Intesa Sanpaolo

Representative of the Covered Bondholders: FISG S.r.l.

Account Bank: Intesa Sanpaolo

Cash Manager: Intesa Sanpaolo

Calculation Agent: Securitisation Services S.p.A.

Asset Monitor: Deloitte & Touche S.p.A.

### Covered Bonds Overview

Issue Date	ISIN	Currency	Amount Issued	Interest Rate type	Interest Rate	IPD	Final Maturity
17/06/2013	IT0004935877	EUR	800.000.000,00	Floating	0,330%	20/11/2019	20/08/2020
22/05/2014	IT0005022659	EUR	1.375.000.000,00	Floating	0,350%	20/11/2019	20/02/2020
22/05/2014	IT0005022758	EUR	1.309.000.000,00	Floating	0,350%	20/11/2019	20/08/2020
22/05/2014	IT0005022683	EUR	1.375.000.000,00	Floating	0,430%	20/11/2019	20/02/2021
22/05/2014	IT0005022725	EUR	1.572.000.000,00	Floating	0,430%	20/11/2019	20/08/2021
13/11/2015	IT0005143067	EUR	1.375.000.000,00	Floating	0,000%	20/11/2019	20/02/2023
17/06/2016	IT0005200438	EUR	1.600.000.000,00	Floating	0,000%	20/11/2019	20/08/2023
16/09/2016	IT0005214777	EUR	1.750.000.000,00	Floating	0,000%	20/11/2019	20/08/2024
16/09/2016	IT0005214785	EUR	1.750.000.000,00	Floating	0,000%	20/11/2019	20/08/2025
17/02/2017	IT0005243073	EUR	1.375.000.000,00	Floating	0,080%	20/11/2019	20/02/2026
17/02/2017	IT0005243065	EUR	1.375.000.000,00	Floating	0,130%	20/11/2019	20/08/2027
09/03/2018	IT0005326050	EUR	1.750.000.000,00	Floating	0,000%	20/11/2019	20/02/2025
09/03/2018	IT0005326068	EUR	2.150.000.000,00	Floating	0,000%	20/11/2019	20/08/2028
21/09/2018	IT0005345175	EUR	1.600.000.000,00	Floating	0,230%	20/11/2019	20/08/2029
21/09/2018	IT0005345167	EUR	1.600.000.000,00	Floating	0,250%	20/11/2019	20/05/2030
22/11/2018	IT0005352098	EUR	1.600.000.000,00	Floating	0,430%	20/11/2019	20/08/2026
22/11/2018	IT0005352080	EUR	1.600.000.000,00	Floating	0,480%	20/11/2019	20/02/2031
18/12/2018	IT0005355679	EUR	1.275.000.000,00	Floating	0,610%	20/11/2019	20/08/2031
20/02/2019	IT0005362998	EUR	1.650.000.000,00	Floating	0,270%	20/11/2019	20/02/2024
20/02/2019	IT0005363004	EUR	1.650.000.000,00	Floating	0,880%	20/11/2019	20/05/2032
24/06/2019	IT0005377012	EUR	1.600.000.000,00	Floating	0,040%	20/11/2019	20/02/2027
24/06/2019	IT0005377020	EUR	1.600.000.000,00	Floating	0,170%	20/11/2019	20/02/2029
24/06/2019	IT0005377004	EUR	1.800.000.000,00	Floating	0,440%	20/11/2019	20/02/2033

## Tests

### Statutory Tests

#### Nominal Value Test (NVT)

Nominal Value of the Portfolio  $\geq$  Outstanding Principal Balance of all Series of Covered Bonds

Parameters	Amount (€)	Description
A*	37.900.301.439	Adjusted Outstanding Principal Balance
B	3.310.045.661	Investment Account + Integration Assets
C	-	Aggregate Amount of all Eligible Investments
D	-	Eligible Assets not included in A) parameters
Y	-	Potential Set-Off Amount
Z	1.208.564.110	The weighted average remaining maturity of all Covered Bonds then outstanding multiplied by the aggregate Outstanding Principal Balance of the Covered Bonds multiplied by the Negative Carry Factor
OBG	35.531.000.000	The aggregate Outstanding Principal Balance of all Series of Covered Bonds

Asset Percentage (P)

94,50%

$A^* + B + C + D - Y - Z \geq OBG$

2.386.266.411 **PASS**

#### Net Present Value Test (NPV Test)

Net Present Value of the Portfolio, Asset and Liability Swaps (net of the costs)  $\geq$  Net Present Value of all Series of the Outstanding Covered Bonds

Parameters	Amount (€)	
NPV EP	46.474.944.652	
NPV OBG	37.152.850.520	
<b>Test: NPV EP - NPV OBG <math>\geq</math> 0</b>		<b>11.322.094.132 <b>PASS</b></b>

#### Interest Coverage Test (ICT Test)

Net Interest Collections from the Eligible Portfolio  $\geq$  Interest Payments

Parameters	Amount (€)	
NIC from EP	6.063.387.112	
Interest Payments	1.102.554.371	
<b>Test: NIC EP - IP <math>\geq</math> 0</b>		<b>4.960.832.740 <b>PASS</b></b>

Issuer Event of Default NO

Guarantor Event of Default NO

## Stratifications

## Mortgage Loans - Pool Summary

Number of Loans	
Current Outstanding Amount	
Average Original Outstanding Amount	
Largest Original Outstanding Amount	
Average Current Outstanding Amount	
Largest Current Outstanding Amount	
Weighted Average Original Loan to Value	
Weighted Average Current Loan to Value	
Weighted Average Indexed Loan to Value	
Weighted Average Seasoning (Months)	
Weighted Average Residual Maturity (Months)	
Weighted Average Original Maturity (Months)	
Weighted Average Current Interest Rate	
% of Current Balance granted by non-residential properties	
Currency	

479,190
38.359.462.212
120.676,52
25.270.000,00
80.050,63
9.714.682,31
62,08%
48,32%
43,21%
71,63
207,31
278,94
2,02%
8,28%
EURO

## 1) Breakdown of the Portfolio by Current Loan to Value

Range		Original Outstanding Amount	% of Original Outstanding Amount	Current Outstanding Amount	% of Current Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans
0	10	5.187.767.022,93	8,9712%	891.960.599,18	2,3253%	51.481	10,7433%
10	20	6.693.678.855,93	11,5754%	2.628.445.243,47	6,8521%	62.018	12,9423%
20	30	7.597.065.791,74	13,1376%	4.144.169.390,20	10,8035%	65.930	13,7586%
30	40	8.209.794.764,74	14,1972%	5.482.791.231,13	14,2932%	68.254	14,2436%
40	50	8.520.837.481,39	14,7351%	6.387.575.196,84	16,6519%	67.106	14,0040%
50	60	7.855.986.476,20	13,5853%	6.302.967.137,12	16,4313%	59.983	12,5176%
60	70	7.260.329.459,69	12,5553%	6.385.773.779,23	16,6472%	56.565	11,8043%
70	80	6.371.012.138,05	11,0174%	6.015.864.719,67	15,6829%	46.991	9,8063%
80	90	52.359.420,84	0,0905%	47.991.206,92	0,1251%	369	0,0770%
>90		78.150.391,41	0,1351%	71.923.708,66	0,1875%	493	0,1029%
<b>Total</b>		<b>57.826.981.802,92</b>	<b>100,0000%</b>	<b>38.359.462.212,42</b>	<b>100,0000%</b>	<b>479.190</b>	<b>100,0000%</b>

## 2) Breakdown of the Portfolio by Current Outstanding Principal Balance

Range		Original Outstanding Amount	% of Original Outstanding Amount	Current Outstanding Amount	% of Current Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans
0	25	5.329.083.377,09	9,2156%	970.337.276,38	2,5296%	73.742	15,3889%
25	50	7.738.599.420,10	13,3823%	3.734.955.668,70	9,7367%	98.612	20,5769%
50	75	9.145.212.348,72	15,8148%	6.016.238.730,94	15,6838%	96.690	20,1778%
75	100	9.399.524.757,64	16,2546%	7.067.256.827,42	18,4238%	81.226	16,9507%
100	125	7.531.368.090,75	13,0240%	5.990.869.425,35	15,6177%	53.709	11,2083%
125	150	5.164.459.487,39	8,9309%	4.215.415.342,03	10,9892%	30.936	6,4559%
150	175	3.297.378.904,91	5,7021%	2.706.501.712,66	7,0556%	16.774	3,5005%
175	200	2.187.723.814,45	3,7823%	1.796.367.485,84	4,6830%	9.632	2,0101%
200	250	2.371.585.814,82	4,1012%	1.914.032.235,39	4,9897%	8.645	1,8041%
250	300	1.267.755.542,99	2,1923%	988.430.523,63	2,5768%	3.631	0,7577%
300	500	1.993.928.512,05	3,4481%	1.460.137.773,25	3,8065%	3.955	0,8254%
500	750	829.122.561,84	1,4338%	552.450.768,29	1,4402%	918	0,1916%
>750		1.571.239.170,17	2,7171%	946.468.442,54	2,4674%	720	0,1503%
<b>Total</b>		<b>57.826.981.802,92</b>	<b>100,0000%</b>	<b>38.359.462.212,42</b>	<b>100,0000%</b>	<b>479.190</b>	<b>100,0000%</b>

## 3) Breakdown of the Portfolio by Interest Type

Interest Type	Original Outstanding Amount	% of Original Outstanding Amount	Current Outstanding Amount	% of Current Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans
Fixed Rate	32.484.254.700,98	56,1749%	24.989.512.528,70	65,1456%	299.178	62,4341%
-dont: 'multi-opzione' loans	32.435.009.888,56	99,8484%	24.957.921.759,35	99,8736%	298.760	99,8603%
Floating	25.342.727.101,94	43,8251%	13.369.949.683,72	34,8544%	180.012	37,5659%
-dont: 'multi-opzione' loans	24.591.456.025,54	97,0356%	13.300.765.049,17	99,8825%	178.232	99,0112%
<b>Total</b>	<b>57.826.981.802,92</b>	<b>100,0000%</b>	<b>38.359.462.212,42</b>	<b>100,0000%</b>	<b>479.190</b>	<b>100,0000%</b>

## 4) Breakdown of the Portfolio by Maturity Date

Maturity Date	Original Outstanding Amount	% of Original Outstanding Amount	Current Outstanding Amount	% of Current Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans
today	1.081.531,94	0,0019%	132.037,42	0,0003%	4	0,0008%
2018	1.960.014.714,77	3,3894%	142.444.759,16	0,3713%	18.502	3,8611%
2020	9.180.733.475,70	15,8762%	2.808.485.771,96	7,3215%	82.353	17,1859%
2025	10.929.588.661,20	18,9005%	6.198.314.136,72	16,1585%	97.923	20,4351%
2030	10.528.929.990,43	18,2076%	7.557.765.210,19	19,7025%	91.694	19,1352%
2035	11.960.500.986,55	20,6833%	9.650.674.184,25	25,1565%	94.265	19,6717%
2040	7.821.611.075,58	13,5259%	6.883.450.754,73	17,9446%	57.988	12,1013%
2045	5.092.626.475,99	8,8067%	4.780.813.129,01	12,4632%	34.252	7,1479%
2050	179.442.966,77	0,3103%	170.630.043,79	0,4448%	1.182	0,2467%
>2055	172.451.923,99	0,2982%	166.752.185,19	0,4347%	1.027	0,2143%
<b>Total</b>	<b>57.826.981.802,92</b>	<b>100,0000%</b>	<b>38.359.462.212,42</b>	<b>100,0000%</b>	<b>479.190</b>	<b>100,0000%</b>

## Stratifications

## 5) Breakdown of the Portfolio by Months of Seasoning

Months	Original Outstanding Amount	% of Original Outstanding Amount	Current Outstanding Amount	% of Current Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans	
-	12	1.452.549.977,90	2,5119%	1.400.237.948,82	3,6503%	11.704	2,4425%
12	24	7.414.155.950,93	12,8213%	6.946.216.064,63	18,1082%	62.918	13,1301%
24	36	7.715.296.507,29	13,3420%	6.826.536.584,24	17,7962%	65.312	13,6297%
36	48	4.639.441.781,41	8,0230%	3.826.635.384,59	9,9757%	39.960	8,3391%
48	60	3.858.742.703,70	6,6729%	3.008.201.702,41	7,8421%	35.175	7,3405%
60	72	1.389.363.021,05	2,4026%	1.005.937.294,94	2,6224%	12.187	2,5433%
72	84	1.418.270.512,81	2,4526%	988.332.007,10	2,5765%	12.518	2,6123%
84	96	2.032.399.387,27	3,5146%	1.332.213.054,71	3,4730%	16.963	3,5399%
96	108	4.149.111.236,64	7,1750%	2.448.163.991,08	6,3822%	31.171	6,5049%
108	120	3.865.126.885,90	6,6840%	2.062.721.253,59	5,3773%	27.894	5,8211%
120	150	7.205.127.763,15	12,4598%	3.743.598.909,12	9,7593%	53.479	11,1603%
>150		12.687.396.074,87	21,9403%	4.770.668.017,19	12,4367%	109.909	22,9364%
<b>Total</b>		<b>57.826.981.802,92</b>	<b>100,0000%</b>	<b>38.359.462.212,42</b>	<b>100,0000%</b>	<b>479.190</b>	<b>100,0000%</b>

## 6) Breakdown of the Portfolio by Payment Frequency

Payment Frequency	Original Outstanding Amount	% of Original Outstanding Amount	Current Outstanding Amount	% of Current Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans
Monthly	55.370.932.899,24	95,7528%	37.343.120.383,10	97,3505%	469.677	98,0148%
Bimonthly	-	0,0000%	-	0,0000%	-	0,0000%
Quarterly	494.386.128,83	0,8549%	207.007.350,99	0,5397%	944	0,1970%
Semiannual	1.956.662.774,85	3,3837%	804.496.822,83	2,0973%	8.568	1,7880%
Annually	5.000.000,00	0,0086%	4.837.655,50	0,0126%	1	0,0002%
<b>Total</b>	<b>57.826.981.802,92</b>	<b>100,0000%</b>	<b>38.359.462.212,42</b>	<b>100,0000%</b>	<b>479.190</b>	<b>100,0000%</b>

## 7) Breakdown of the Portfolio by Property Location

Geographic Area	Original Outstanding Amount	% of Original Outstanding Amount	Current Outstanding Amount	% of Current Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans
Lombardia	11.450.519.058,36	19,8013%	7.361.770.831,43	19,1915%	87.345	18,2276%
Piemonte	4.005.051.050,89	6,9259%	2.458.548.082,88	6,4092%	35.487	7,4056%
Veneto	8.665.117.201,40	14,9846%	5.516.013.746,70	14,3798%	69.339	14,4700%
Liguria	1.645.645.030,78	2,8458%	1.118.984.209,31	2,9171%	13.799	2,8797%
Emilia Romagna	2.934.581.178,57	5,0748%	1.784.245.129,34	4,6514%	22.329	4,6597%
Friuli Venezia Giulia	785.190.457,07	1,3578%	520.113.865,60	1,3559%	6.438	1,3435%
Valle d'Aosta	151.755.094,77	0,2624%	90.854.887,03	0,2369%	1.146	0,2392%
Trentino Alto Adige	243.862.974,66	0,4217%	177.938.637,43	0,4639%	1.598	0,3335%
<b>Total North</b>	<b>29.881.722.046,50</b>	<b>51,6744%</b>	<b>19.028.469.389,72</b>	<b>49,6057%</b>	<b>237.481</b>	<b>49,5585%</b>
Lazio	4.782.838.167,01	8,2709%	3.465.700.530,91	9,0348%	32.524	6,7873%
Toscana	4.790.775.727,40	8,2847%	3.273.346.444,92	8,5333%	38.261	7,9845%
Umbria	805.164.036,29	1,3924%	604.813.871,33	1,5767%	8.127	1,6960%
Abruzzo	1.123.186.242,30	1,9423%	728.318.995,41	1,8987%	10.755	2,2444%
Marche	1.335.643.640,62	2,3097%	915.509.427,97	2,3867%	11.643	2,4297%
<b>Total Centre</b>	<b>12.837.607.813,62</b>	<b>22,2000%</b>	<b>8.987.689.270,54</b>	<b>23,4302%</b>	<b>101.310</b>	<b>21,1419%</b>
Sicilia	1.793.273.089,56	3,1011%	1.156.891.569,13	3,0159%	17.107	3,5700%
Sardegna	897.790.350,25	1,5525%	585.583.210,59	1,5266%	7.720	1,6111%
Puglia	5.739.605.089,50	9,9255%	3.981.085.478,18	10,3784%	56.579	11,8072%
Campania	5.168.624.381,30	8,9381%	3.629.645.171,47	9,4622%	43.300	9,0361%
Calabria	959.627.260,14	1,6595%	627.962.741,77	1,6370%	10.043	2,0958%
Basilicata	351.131.611,83	0,6072%	233.058.069,20	0,6076%	3.592	0,7496%
Molise	197.600.160,22	0,3417%	129.077.311,82	0,3365%	2.058	0,4295%
<b>Total South</b>	<b>15.107.651.942,80</b>	<b>26,1256%</b>	<b>10.343.303.552,16</b>	<b>26,9642%</b>	<b>140.399</b>	<b>29,2992%</b>
<b>Total</b>	<b>57.826.981.802,92</b>	<b>100,0000%</b>	<b>38.359.462.212,42</b>	<b>100,0000%</b>	<b>479.190</b>	<b>100,0000%</b>

## 8) Cash Manager investments

Value Date	ISIN	Description	Nominal Amount	Issue Price

## Redemption:

Value Date	ISIN	Description	Nominal Amount	Coupon

## Portfolio

## A.1.a) Residential Mortgage Loans/ Mutui Residenziali:

	Outstanding principal amount at the beginning of the Collection Period/ Capitale residuo all'inizio del periodo d'incasso (da analitico precedente)			Outstanding principal amount at the end of the Collection Period / Capitale residuo alla fine del periodo d'incasso	Outstanding Principal not overdue Capitale a scadere	Overdue Instalments during the Collection Period/ Rate scadute e non ancora pagate		
	Outstanding Principal Amount - Not overdue	Principal in Arrears	Interests in Arrears			Principal Instalments Quote capitale scaduto di fine periodo (da analitico)	Interest Instalments Quote interessi scadute (da analitico)	Total overdue Totale quote scadute
	d	e	f	g+h+i	h	i	l	m+l+i
1. Performing Loans (excluded Delinquent Loans) / mutui in bonis (esclusi mutui in ritardo)	35.818.146.317,74	39.589.382,62	8.988.924,00	34.900.363.835,92	34.896.982.007,50	3.381.828,42	640.257,93	4.022.086,35
2. Delinquent Loans / mutui in ritardo (i)	291.042.815,40	6.844.092,14	2.433.188,72	281.175.595,39	274.199.224,64	6.976.370,75	2.388.078,13	9.364.448,88
<b>Performing Portfolio / Portafoglio in bonis (1+2)</b>	<b>36.109.189.133,14</b>	<b>46.433.474,76</b>	<b>11.422.112,72</b>	<b>35.181.539.431,31</b>	<b>35.171.181.232,14</b>	<b>10.358.199,17</b>	<b>3.028.336,06</b>	<b>13.386.535,23</b>
Defaulted Loans/ Mutui in default	451.384.185,63	123.620.192,54	58.945.159,23	577.330.842,17	450.830.714,92	126.500.127,25	60.459.548,13	186.959.675,38
Mortgages in breach of representation contained in the Master Transfer Agreement	-	-	-	-	-	-	-	-
<b>Total Residential Mortgage Loan Portfolio</b>	<b>36.560.573.318,77</b>	<b>170.053.667,30</b>	<b>70.367.271,95</b>	<b>35.758.870.273,48</b>	<b>35.622.011.947,06</b>	<b>136.858.326,42</b>	<b>63.487.884,19</b>	<b>200.346.210,61</b>

(i) Only for the purpose of this Report, a Delinquent Loan is any Mortgage Loan which is not a Defaulted Loan and which has an Arrears Ratio equal to or higher than 1 for a period of at least one month.

## A.1.b) 1. Other Eligible Assets - Commercial Mortgage Loans

	Outstanding principal amount at the beginning of the Collection Period/ Capitale residuo all'inizio del periodo d'incasso (da analitico precedente)			Outstanding principal amount at the end of the Collection Period / Capitale residuo alla fine del periodo d'incasso	Outstanding Principal not overdue Capitale a scadere	Overdue Instalments during the Collection Period/ Rate scadute e non ancora pagate		
	Outstanding Principal Amount - Not overdue	Principal in Arrears	Interests in Arrears			Principal Instalments Quote capitale scaduto di fine periodo (da analitico)	Interest Instalments Quote interessi scadute (da analitico)	Total overdue Totale quote scadute
	d	e	f	g+h+i	h	i	l	m+l+i
1. Performing Loans (excluded Delinquent Loans) / mutui in bonis (esclusi mutui in ritardo)	3.248.426.888	24.522.255,13	3.738.329,48	3.121.170.785,20	3.120.126.690,21	1.044.094,99	170.932,63	1.215.027,62
2. Delinquent Loans / mutui in ritardo (i)	57.040.427	2.725.028,54	499.102,57	56.751.995,91	53.980.892,29	2.771.103,62	482.347,71	3.253.451,33
<b>Performing Portfolio / Portafoglio in bonis (1+2)</b>	<b>3.305.467.315</b>	<b>27.247.283,67</b>	<b>4.237.432,05</b>	<b>3.177.922.781,11</b>	<b>3.174.107.582,50</b>	<b>3.815.198,61</b>	<b>653.280,34</b>	<b>4.468.478,95</b>
Defaulted Loans/ Mutui in default	60.493.660	51.598.509,72	7.493.378,40	114.195.182,09	61.910.366,37	52.284.815,72	7.708.414,92	59.993.230,64
Mortgages in breach of representation contained in the Master Transfer Agreement	-	-	-	-	-	-	-	-
<b>Total Commercial Mortgage Loan Portfolio</b>	<b>3.365.960.975</b>	<b>78.845.793,39</b>	<b>11.730.810,45</b>	<b>3.292.117.963,20</b>	<b>3.236.017.948,87</b>	<b>56.100.014,33</b>	<b>8.361.695,26</b>	<b>64.461.709,59</b>

(i) Only for the purpose of this Report, a Delinquent Loan is any Mortgage Loan which is not a Defaulted Loan and which has an Arrears Ratio equal to or higher than 1 for a period of at least one month.

## A.1.c) 2. Other Eligible Assets - Public Bonds

	ISIN Code / Codice ISIN	Issuer name / Nome dell'emittente	Maturity/ Scadenza	Nominal amount at the beginning of the Collection Period / Valore nominale all'inizio del periodo d'incasso	Nominal Amount at the end of the Collection Period / Valore nominale alla fine del periodo d'incasso
				d	
1. Bond	-	-	-	-	-
2. Bond	-	-	-	-	-
<b>Total Other Eligible Assets - Public Bonds</b>					

## A.1.d) Integration Assets / Attivi idonei integrativi

	ISIN Code / Codice ISIN	Issuer name / Nome del titolo	Maturity/ Scadenza	Nominal amount at the beginning of the Collection Period / Valore Nominale all'inizio del periodo d'incasso	Nominal Amount at the end of the Collection Period / Valore nominale
Securities / Titoli	-	-	-	-	-
Defaulted Securities/Titoli in default	-	-	-	-	-
<b>Total Integration Assets / Attivi idonei integrativi</b>					

## A.1.e) Total Portfolio / Portafoglio totale

	Outstanding principal amount at the beginning of the Collection Period/ Capitale residuo all'inizio del periodo d'incasso	Instalments due and not yet paid / Rate scadute e non ancora pagate			Outstanding principal amount at the end of the Collection Period / Capitale residuo alla fine del periodo d'incasso	Percent of Portfolio
		Principal in Arrears (end of period)	Interest in Arrears (end of period)	Total due and not yet paid/ Totale dovuto e non ancora scaduto		
	d	f	g	h=f+g	h	= h / total portfolio
1. Total Residential Mortgage loans	36.560.573.318,77	136.858.326,42	63.487.884,19	200.346.210,61	35.758.870.273,48	92%
2. Total Other Eligible Assets - Commercial Loans	3.365.960.975,41	56.100.014,33	8.361.695,26	64.461.709,59	3.292.117.963,20	8%
3. Total Other Eligible Assets - Public Bonds	-	-	-	-	-	0%
4. Total Integration Assets / Attivi idonei integrativi	-	-	-	-	-	0%
<b>Total Portfolio / Portafoglio totale</b>	<b>39.926.534.294,18</b>	<b>192.958.340,75</b>	<b>71.849.579,45</b>	<b>264.807.920,20</b>	<b>39.050.988.236,68</b>	<b>100%</b>

## Purchase and Sale of Assets

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**Mortgages sold to the CB Guarantor during the Collection Period /**
*Mutui ceduti al CB Guarantor durante il Periodo*

- Purchase for Issuance Collateralisation / *Cessioni Successive per Emissione*
- Purchase for Revolving Assignments / *Cessioni Successive Revolving*
- Purchase for Integration Assignments / *Cessioni di Ripristino*

Outstanding Principal Amount

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-
-

**Integration Assets sold to the CB Guarantor during the Relevant Period:**
*Attivi idonei integrativi ceduti al CB Guarantor durante il Relevant Period*

- Deposits with Banks / *Depositi bancari*
- Securities / *Titoli*

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**Mortgages sold by the CB Guarantor in accordance with the Transaction Documents:**
*Mutui venduti dal CB Guarantor in accordo con i documenti dell'operazione*

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**Integration Assets sold by the Guarantor in accordance with the Transaction Documents:**
*Attivi idonei integrativi ceduti dal CB Guarantor ai sensi dei Transaction Documents*

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