

INTESA SANPAOLO S.P.A.
€ 25.000.000.000,00 Covered Bond Programme
unsecured and guaranteed as to payments of interest and principal by
ISP CB Ipotecario S.r.l.

Seller and Servicer
Intesa Sanpaolo S.p.A.

INVESTOR REPORT

Collection Period	from:	01/06/2021	31/08/2021
Report date		26/10/2021	
Guarantor Payment Date		12/10/2021	

DISCLAIMER

Terms and expressions used in this Investor Report have the respective meanings given to them in the Transaction Documents.

This Investors Report is based on the following information:

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

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Covered Bonds

Counterparties:

Issuer: Intesa Sanpaolo S.p.A.

Servicer: Intesa Sanpaolo S.p.A.

Asset Swap Counterparty: Intesa Sanpaolo S.p.A.

Administrative Services Provider: Intesa Sanpaolo S.p.A.

Portfolio Manager: Intesa Sanpaolo S.p.A.

Representative of the Covered Bondholders: KPMG Fides Servizi di Amministrazione S.p.A.

Account Bank: Intesa Sanpaolo S.p.A.

Cash Manager: Intesa Sanpaolo S.p.A.

Calculation Agent: PricewaterhouseCoopers Business Services S.r.l.

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

Covered Bonds Overview

Issue Date	ISIN	Currency	Amount Issued	Interest Rate type	Next Coupon		Final Maturity	Rating*
					Interest Rate	IPD		
04/11/2010	IT0004653124	Euro	1.000.000.000,00	Fixed	3,00% per annum	Expired	04/11/2015	Moody's: Aa2
16/02/2011	IT0004690126	Euro	2.500.000.000,00	Fixed	4,375% per annum	Expired	16/08/2016	Moody's: Aa2
17/02/2011	IT0004692783	Euro	100.000.000,00	Fixed	5,25% per annum	17/02/2022	17/02/2026	Moody's: Aa3
17/02/2011	IT0004692791	Euro	300.000.000,00	Fixed	5,375% per annum	17/02/2022	17/02/2031	Moody's: Aa3
16/09/2011	IT0004762537	Euro	210.000.000,00	Fixed	5,25% per annum	16/09/2022	16/09/2027	Moody's: Aa3
19/09/2011	IT0004762594**	Euro	920.000.000,00	Floating	3M Euribor plus 0.75% per annum	Expired	14/10/2013	Moody's: Aa2
26/09/2011	IT0004764533***	Euro	2.250.000.000,00	Floating	3M Euribor plus 0.75% per annum	Expired	02/04/2012	Moody's: Aa2
18/11/2011	IT0004777436***	Euro	1.600.000.000,00	Floating	3M Euribor plus 0.75% per annum	Expired	02/04/2012	Moody's: Aa2
23/12/2011	IT0004782519***	Euro	2.000.000.000,00	Floating	3M Euribor plus 0.75% per annum	Expired	02/04/2012	Moody's: Aa2
16/07/2012	IT0004839251	Euro	1.863.250.000,00	Fixed	3,25% per annum	Expired	28/04/2017	Moody's: Aa2
16/07/2012	IT0004839046	Euro	1.353.028.000,00	Fixed	5,00% per annum	Expired	27/01/2021	Moody's: Aa3
25/09/2012	IT0004852189	Euro	1.000.000.000,00	Fixed	3,75% per annum	Expired	25/09/2019	Moody's: Aa3
03/12/2012	IT0004872328	Euro	1.250.000.000,00	Fixed	3,625% per annum	05/12/2021	05/12/2022	Moody's: Aa3
24/01/2013	IT0004889421	Euro	1.000.000.000,00	Fixed	3,375% per annum	24/01/2022	24/01/2025	Moody's: Aa3
24/09/2013	IT0004961295	Euro	750.000.000,00	Fixed	2,25% per annum	Expired	24/09/2018	Moody's: Aa3
10/02/2014	IT0004992787	Euro	1.250.000.000,00	Fixed	3,25% per annum	10/02/2022	10/02/2026	Moody's: Aa3
23/01/2015	IT0005082786	Euro	1.000.000.000,00	Fixed	0,625% per annum	20/01/2022	20/01/2022	Moody's: Aa3
18/12/2015	IT0005156044	Euro	1.250.000.000,00	Fixed	1,375% per annum	18/12/2021	18/12/2025	Moody's: Aa3
23/03/2016	IT0005174492	Euro	1.250.000.000,00	Fixed	0,625% per annum	23/03/2022	23/03/2023	Moody's: Aa3
16/09/2016	IT0005214793	Euro	1.250.000.000,00	Floating	3M Euribor plus 0.20% per annum	Cancelled	12/10/2020	Moody's: Aa3
25/11/2016	IT0005220626	Euro	2.200.000.000,00	Floating	3M Euribor plus 0.20% per annum	12/01/2022	12/10/2024	Moody's: Aa3
16/06/2017	IT0005259988	Euro	1.000.000.000,00	Fixed	1,125% per annum	16/06/2022	16/06/2027	Moody's: Aa3
16/02/2018	IT0005323289	Euro	2.000.000.000,00	Floating	3M Euribor plus 0.29% per annum	12/01/2022	12/04/2030	Moody's: Aa3
13/07/2018	IT0005339210	Euro	1.000.000.000,00	Fixed	1,125% per annum	14/07/2022	14/07/2025	Moody's: Aa3
05/03/2019	IT0005365231	Euro	1.000.000.000,00	Fixed	0,50% per annum	05/03/2022	05/03/2024	Moody's: Aa3
16/04/2019	IT0005370108	Euro	500.000.000,00	Floating	3M Euribor plus 0.53% per annum	Cancelled	12/10/2028	Moody's: Aa3
27/01/2020	IT0005398265	Euro	750.000.000,00	Floating	3M Euribor plus 0.27% per annum	12/01/2022	12/10/2031	Moody's: Aa3

* Downgraded to "Aa2" from "Aa1" on 23/02/2012 and to "A2" from "Aa2" on 17/07/2012, Upgraded to "Aa2" from "A2" on 21/01/2015

** Covered bond totally redeemed on 24/09/2012 before due date

*** Covered bond totally redeemed on 02/04/2012 before due date

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*	16.452.536.932	Adjusted Outstanding Principal Balance
R		Outstanding Principal Balance of all MBS Notes
B	3.101.097.749	Investment Account + Integration Assets
C		Aggregate Amount of all Eligible Investments
D		Eligible Assets not included in A) and R) parameters
X	140.330.186	Supplemental Liquidity Reserve Amount
Y		Potential Set-Off Amount
Z	416.759.760	The weighted average remaining maturity (expressed in years) of all Covered Bonds then outstanding multiplied by the aggregate Outstanding Principal Balance of the Covered Bonds multiplied by the Negative Carry Factor
OBG	15.560.000.000	The aggregate Outstanding Principal Balance of all Series of Covered Bonds

Test: $(A+R)*P + \min(B; 15\%(A+B+C+R+D)) + C + D - X - Y - Z - OBG \geq 0$ 2.116.814.603 PASS

Asset Percentage (P) 93,00%

* The A Parameter differs from the value of the Current Outstanding Amount as of 31.08.2021 (Euro 16.647.873.179,6 as for 1. Breakdown of the Portfolio by Current Loan to Value schedule - page 4) because non CB eligible mortgage loans are not factorised

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	22.344.808.531
NPV OBG	16.724.821.308

Test: NPV EP - NPV OBG \geq 0 5.619.987.222 PASS

Interest Coverage Test (ICT)

First: Net Interest Collections from the Eligible Portfolio \geq Interest Payments

Parameters	Amount (€)
NIC from EP	2.405.450.523
Interest Payments	973.920.497

Test: NIC EP - IP \geq 0 1.431.530.026 PASS

Second: Annual Net Interest Collections from the Eligible Portfolio \geq Annual Interest Payments

Parameters	Amount
ANIC from EP*	492.631.472
AIP	210.837.500

Test: ANIC EP - AIP \geq 0 281.793.972 PASS

*Such amount includes the Reserve Fund Required Amount as of 31.05.2021

Credit Ratings

Intesa SanPaolo Credit Rating	Long Term	Short Term
Fitch	BBB-	F3
Moody's	Baa1	P-2
DBRS	BBB (high)	R-1 (low)
S&P	BBB	A-2

Issuer Event of Default?	NO
Guarantor Event of Default?	NO

Mortgage Loans - Pool Summary	
Number of Loans	221.418
Total Loan Balance	16.647.873.180
Average Original Outstanding Amount	118.414
Largest Original Outstanding Amount	14.000.000
Average Current Outstanding Amount	75.188
Largest Current Outstanding Amount	8.125.231
Weighted Average Original Loan to Value	62,04%
Weighted Average Current Loan to Value	45,47%
Weighted Average Indexed Loan to Value	49,57%
Weighted Average Seasoning (Months)	91
Weighted Average Residual Maturity (Months)	202
Weighted Average Original Maturity (Months)	292
Weighted Average Current Interest Rate	1,78%
% of Current Balance granted by non-residential properties	2,80%
Currency	EUR

1) Breakdown of the Portfolio by Current Loan to Value

Range		Original Outstanding Amount	% of Original Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans	Current Outstanding Amount	% of Current Outstanding Amount
0	10	1.955.405.770,00	7,46 %	21.619	9,76 %	361.990.751,24	2,17 %
10	20	3.257.662.508,93	12,42 %	32.489	14,67 %	1.293.651.679,69	7,77 %
20	30	3.859.041.675,18	14,72 %	34.884	15,75 %	2.055.328.651,60	12,35 %
30	40	4.290.385.869,34	16,36 %	35.786	16,16 %	2.736.733.190,51	16,44 %
40	50	3.938.299.114,38	15,02 %	30.875	13,94 %	2.816.720.131,71	16,92 %
50	60	4.148.767.205,01	15,82 %	31.163	14,07 %	3.189.923.975,97	19,16 %
60	70	3.408.238.210,72	13,00 %	25.198	11,38 %	2.916.627.181,86	17,52 %
70	80	1.354.147.673,09	5,16 %	9.349	4,22 %	1.271.123.651,32	7,64 %
80	90	4.411.268,05	0,02 %	38	0,02 %	3.645.975,94	0,02 %
>90		2.579.578,85	0,01 %	17	0,01 %	2.127.989,76	0,01 %
Total		26.218.938.873,55	100,00 %	221.418	100,00 %	16.647.873.179,60	100,00 %

2) Breakdown of the Portfolio by Current Outstanding Principal Balance

Range		Original Outstanding Amount	% of Original Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans	Current Outstanding Amount	% of Current Outstanding Amount
0	25	2.294.567.541,56	8,75 %	32.673	14,76 %	467.452.987,09	2,81 %
25	50	4.160.993.109,04	15,87 %	51.560	23,29 %	1.939.735.570,09	11,65 %
50	75	4.738.602.072,77	18,07 %	47.292	21,36 %	2.935.585.632,85	17,63 %
75	100	4.474.016.043,29	17,06 %	36.443	16,46 %	3.158.075.721,22	18,97 %
100	125	3.415.724.843,90	13,03 %	23.032	10,40 %	2.565.481.739,79	15,41 %
125	150	2.234.202.483,53	8,52 %	12.768	5,77 %	1.740.342.457,83	10,45 %
150	175	1.415.034.721,05	5,40 %	6.925	3,13 %	1.117.643.525,09	6,71 %
175	200	909.138.271,07	3,47 %	3.894	1,76 %	724.770.460,95	4,35 %
200	250	1.005.752.509,93	3,84 %	3.606	1,63 %	797.026.151,57	4,79 %
250	300	472.242.551,24	1,80 %	1.375	0,62 %	373.818.926,53	2,25 %
300	500	696.366.982,43	2,66 %	1.461	0,66 %	535.557.795,23	3,22 %
500	750	217.579.998,95	0,83 %	274	0,12 %	161.810.231,14	0,97 %
>750		184.717.744,79	0,70 %	115	0,05 %	130.571.980,22	0,78 %
Total		26.218.938.873,55	100,00 %	221.418	100,00 %	16.647.873.179,60	100,00 %

3) Breakdown of the Portfolio by Interest Type

Interest Type	Original Outstanding Amount	% of Original Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans	Current Outstanding Amount	% of Current Outstanding Amount
Fixed Rate	16.454.398.810,61	62,76 %	147.789	66,75 %	11.636.168.760,43	69,90 %
Floating	9.764.540.062,94	37,24 %	73.629	33,25 %	5.011.704.419,17	30,10 %
Total	26.218.938.873,55	100,00 %	221.418	100,00 %	16.647.873.179,60	100,00 %

4) Breakdown of the Portfolio by Maturity Date

Maturity Date	Original Outstanding Amount	% of Original Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans	Current Outstanding Amount	% of Current Outstanding Amount
today	371.458,10	0,00 %	4	0,00 %	2.357,39	0,00 %
2020	2.537.346.797,90	9,68 %	27.162	12,27 %	504.074.102,00	3,03 %
2025	4.892.723.981,21	18,66 %	47.394	21,40 %	2.197.915.662,30	13,20 %
2030	5.486.130.063,07	20,92 %	49.019	22,14 %	3.444.314.243,04	20,69 %
2035	6.310.736.012,89	24,07 %	49.127	22,19 %	4.635.524.721,31	27,84 %
2040	4.100.593.586,41	15,64 %	29.727	13,43 %	3.283.883.478,84	19,73 %
2045	2.696.319.439,32	10,28 %	17.773	8,03 %	2.404.171.214,26	14,44 %
2050	109.918.970,85	0,42 %	693	0,31 %	99.136.188,69	0,60 %
2055	84.798.563,80	0,32 %	519	0,23 %	78.851.211,77	0,47 %
Total	26.218.938.873,55	100,00 %	221.418	100,00 %	16.647.873.179,60	100,00 %

5) Breakdown of the Portfolio by Months of Seasoning

Months		Original Outstanding Amount	% of Original Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans	Current Outstanding Amount	% of Current Outstanding Amount
-	12	1.478.311.629,14	5,64 %	11.408	5,15 %	1.424.816.645,05	8,56 %
12	24	671.352.648,14	2,56 %	5.156	2,33 %	634.182.583,15	3,81 %
24	36	27.449.350,24	0,10 %	245	0,11 %	24.327.836,60	0,15 %
36	48	1.680.255.071,19	6,41 %	14.445	6,52 %	1.389.149.677,92	8,34 %
48	60	2.091.487.052,11	7,98 %	17.960	8,11 %	1.662.086.256,51	9,98 %
60	72	3.920.105.121,28	14,95 %	36.192	16,35 %	2.908.754.927,29	17,47 %
72	84	1.508.384.800,61	5,75 %	13.329	6,02 %	1.053.408.375,32	6,33 %
84	96	912.291.574,47	3,48 %	8.612	3,89 %	597.431.389,27	3,59 %
96	108	1.095.745.767,33	4,18 %	10.114	4,57 %	679.486.777,29	4,08 %
108	120	1.102.465.258,93	4,20 %	9.923	4,48 %	641.746.981,77	3,85 %
120	150	5.853.001.878,70	22,32 %	45.648	20,62 %	3.100.577.938,38	18,62 %
>150		5.878.088.721,41	22,42 %	48.386	21,85 %	2.531.903.791,05	15,21 %
Total		26.218.938.873,55	100,00 %	221.418	100,00 %	16.647.873.179,60	100,00 %

6) Breakdown of the Portfolio by Payment Frequency

Payment Frequency	Original Outstanding Amount	% of Original Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans	Current Outstanding Amount	% of Current Outstanding Amount
Monthly	26.055.330.524,25	99,38 %	220.000	99,36 %	16.590.404.077,02	99,65 %
Bimonthly						
Quarterly	1.370.000,00	0,01 %	5	0,00 %	613.205,65	0,00 %
Semiannual	162.238.349,30	0,62 %	1.413	0,64 %	56.855.896,93	0,34 %
Annually						
Total	26.218.938.873,55	100,00 %	221.418	100,00 %	16.647.873.179,60	100,00 %

7) Breakdown of the Portfolio by Property Location

Geographic Area	Original Outstanding Amount	% of Original Outstanding Amount	No of Mortgage Loans	% of No of Mortgage Loans	Current Outstanding Amount	% of Current Outstanding Amount
Lombardia	9.727.248.980,86	37,10 %	77.901	35,18 %	6.045.748.939,25	36,32 %
Piemonte	3.288.181.256,39	12,54 %	31.228	14,10 %	2.030.945.255,03	12,20 %
Veneto	1.343.519.640,57	5,12 %	11.590	5,23 %	800.880.108,10	4,81 %
Liguria	1.454.980.116,80	5,55 %	12.306	5,56 %	914.173.028,62	5,49 %
Emilia Romagna	668.601.554,47	2,55 %	5.686	2,57 %	491.748.410,84	2,95 %
Friuli Venezia Giulia	158.596.936,78	0,60 %	1.399	0,63 %	92.736.406,22	0,56 %
Trentino Alto Adige	358.957.831,68	1,37 %	2.472	1,12 %	214.800.328,20	1,29 %
Valle d'Aosta	136.245.690,36	0,52 %	1.074	0,49 %	76.694.736,45	0,46 %
Total North	17.136.332.007,91	65,36 %	143.656	64,88 %	10.667.727.212,71	64,08 %
Lazio	3.636.116.682,36	13,87 %	26.846	12,12 %	2.435.910.777,72	14,63 %
Toscana	1.197.561.468,61	4,57 %	9.476	4,28 %	803.281.751,52	4,83 %
Umbria	250.323.091,21	0,95 %	2.477	1,12 %	156.962.673,36	0,94 %
Abruzzo	254.615.155,19	0,97 %	2.721	1,23 %	190.471.141,46	1,14 %
Marche	299.102.243,38	1,14 %	2.905	1,31 %	229.796.562,33	1,38 %
Total Centre	5.637.718.640,75	21,50 %	44.425	20,06 %	3.816.422.906,39	22,92 %
Puglia	315.139.418,91	1,20 %	3.172	1,43 %	230.136.853,54	1,38 %
Sardegna	1.108.146.976,49	4,23 %	10.572	4,77 %	636.785.609,04	3,83 %
Sicilia	1.650.954.498,40	6,30 %	16.164	7,30 %	1.008.947.786,79	6,06 %
Calabria	48.648.621,83	0,19 %	550	0,25 %	31.042.404,05	0,19 %
Campania	262.362.598,09	1,00 %	2.214	1,00 %	213.539.474,77	1,28 %
Basilicata	20.007.278,57	0,08 %	216	0,10 %	13.689.023,76	0,08 %
Molise	39.628.832,60	0,15 %	449	0,20 %	29.581.908,55	0,18 %
Total South	3.444.888.224,89	13,14 %	33.337	15,06 %	2.163.723.060,50	13,00 %
Total	26.218.938.873,55	100,00 %	221.418	100,00 %	16.647.873.179,60	100,00 %

8) Cash Manager Investments

Value Date	Due date	ISIN	Nominal Amount	Interest

Portfolio

A.1.a) MBS

	ISIN Code/ Codice ISIN	Issuer name/ Nome dell'emittente	MBS rating	Outstanding principal amount at the beginning of the Collection Period/ Capitale residuo all'inizio del periodo d'incasso	Outstanding Principal Amount purchased during the Collection Period/ Portafoglio acquistato durante il periodo di incasso	Payments during the Collection Period / Incassi nel periodo			Outstanding Principal Amount SOLD during the Collection Period / Capitale residuo ceduto durante il periodo d'incasso	Outstanding Principal Amount at the end of the Collection Period / Capitale residuo alla fine del periodo d'incasso
						Principal Amount due and paid / Incassi capitale	Interest due and paid / Incassi interessi	Total Amount / Totale incassi		
				a	b	c	d	e = c + d	f	g = a + b - c - f
1. MBS	0	0	-	-	-	0,00	0,00	0,00	0	0,00
2. MBS	-	-	-	-	-	0	0	0	0	0,00
Total MBS/Totale MBS	-	-	-	-	-	0,00	0,00	0,00	0,00	0,00

A.1.b) 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 of the Loans PURCHASED / Capitale residuo dei mutui acquistati			Payments received during the Collection Period / Incassi nel periodo			Outstanding Principal Amount of the Loans SOLD			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	Outstanding Principal Amount - Not overdue	Principal in Arrears	Interests in Arrears	Principal Instalments (capitale collectato a vario titolo: accertamenti del periodo, prepayments, arretrati sanati etc)	Interest Instalments (interessi collectati a vario titolo: accertamenti del periodo, prepayments, arretrati sanati etc)	Total received Totale incassato	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
	a	b	c	d	e	f	g	h	i = g+h	k	k bis	k ter	l=m+n	m=a+b+d+e-g-n-k-k-bis	n	o	p = n + o
1. Performing Loans (excluded Delinquent Loans) / mutui in bonis (esclusi mutui in ritardo)	201.203	14.512.539.376,29	1.469.350,27	207.095,67	0,00	0,00	0,00						16.081.720.476,97	16.080.319.472,94	1.401.004,03	189.600,37	1.590.604,40
2. Delinquent Loans / mutui in ritardo (i)	1.363	99.821.488,25	1.849.741,31	618.496,70	0,00	0,00	0,00						100.450.152,88	98.473.640,54	1.976.512,34	655.307,90	2.631.820,24
Performing Portfolio / Portafoglio in bonis (1+2)	202.566	14.612.360.864,54	3.319.091,58	825.592,37	0,00	0,00	0,00						16.182.170.629,85	16.178.793.113,48	3.377.516,37	844.908,27	4.222.424,64
Defaulted Loans/ Mutui in default	601	42.932.824,86	4.642.890,03	1.945.973,35	0,00	0,00	0,00						50.886.872,06	45.586.813,06	5.300.059,00	2.188.457,59	7.488.516,59
Mortgages in breach of representation contained in the Master Transfer Agreement	0	0,00	0,00	0,00			0,00						0,00	0,00	0,00	0,00	0,00
Total Residential Mortgage Loan Portfolio	203.167	14.655.293.689,40	7.961.981,61	2.771.565,72	0,00	0,00	0,00	545.375.822,49	73.243.293,32	618.619.115,81	0,00	0,00	16.233.057.501,91	16.224.379.926,54	8.677.575,37	3.033.365,86	11.710.941,23

(i) Only for the purpose of this Report, is a Delinquent Loan 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) 1. Other Eligible Assets - Loans/ Mutui commerciali

	Outstanding principal amount at the beginning of the Collection Period/ Capitale residuo all'inizio del periodo d'incasso (da analitico precedente)			Outstanding Principal Amount of the Loans PURCHASED / Capitale residuo dei mutui acquistati			Payments received during the Collection Period / Incassi nel periodo			Outstanding Principal Amount of the Loans SOLD			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	Outstanding Principal Amount - Not overdue	Principal in Arrears	Interests in Arrears	Principal Instalments (capitale collectato a vario titolo: accertamenti del periodo, prepayments, arretrati sanati etc)	Interest Instalments (interessi collectati a vario titolo: accertamenti del periodo, prepayments, arretrati sanati etc)	Total received Totale incassato	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
	a	b	c	d	e	f	g	h	i = g+h	k	k bis	k ter	l=m+n	m=a+b+d+e-g-n-k-k-bis	n	o	p = n + o
1. Performing Loans (excluded Delinquent Loans) / mutui in bonis (esclusi mutui in ritardo)	6.190	429.073.323	26.307,42	6.517,54	-	-	-			0	0	0	461.708.941,80	461.683.827,40	25.114,40	5.104,63	30.219,03
2. Delinquent Loans / mutui in ritardo (i)	52	3.746.949	77.531,73	27.692,30	-	-	-			0	0	0	3.993.607,95	3.886.947,87	106.660,08	36.197,42	142.857,50
Performing Portfolio / Portafoglio in bonis (1+2)	6.242	432.820.272	103.839,15	34.209,84	-	-	-			0	0	0	465.702.549,75	465.570.775,27	131.774,48	41.302,05	173.076,53
Defaulted Loans/ Mutui in default	31	1.792.586	271.219,33	100.766,20	-	-	-			0	0	0	1.783.708,98	1.509.019,30	274.689,68	98.753,81	373.443,49
Mortgages in breach of representation contained in the Master Transfer Agreement	-	-	-	-	-	-	-			0	0	0	0,00	0,00	0,00	0,00	0,00
Total Residential Mortgage Loan Portfolio	6.273	434.612.857,04	375.058,48	134.976,04	0,00	0,00	0,00	19.045.163,44	2.469.376,18	21.514.539,62	0	0	467.486.258,73	467.079.794,57	406.464,16	140.055,86	546.520,02

(i) Only for the purpose of this Report, is a Delinquent Loan 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 - Bonds

ISIN Code / Codice ISIN	Issuer name / Nome dell'emittente	Bond rating	Outstanding principal amount at the beginning of the Collection Period / Capitale residuo all'inizio del periodo d'incasso	Outstanding Principal Amount purchased during the Collection Period / Portafoglio acquistato durante il periodo di incasso	Payments during the Collection Period / Incassi nel periodo			Outstanding Principal Amount SOLD during the Collection Period / Capitale residuo dei titoli ceduti	Outstanding Principal Amount at the end of the Collection Period / Capitale residuo
					Principal Amount due and paid / Incassi capitale	Interest due and paid / Incassi interessi	Total Amount / Totale incassi		
			a	b	c	d	e = c + d	f	g = a + b - c - f
1. Bond	-	0	0,00	0,00	0,00	0,00	0,00	0,00	0,00
2. Bond	-	0	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Total Other Eligible Assets - Bonds	-	0	0,00	0,00	0,00	0,00	0,00	0,00	0,00

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

ISIN Code - Deposit acct nr. / Codice ISIN -	Securities name / Nome del titolo	Securities' Issuer or Bank where the deposits are open / nominativo della banca emittente i titoli o dove sono aperti i depositi	Securities' rating or Banks' rating (in case of deposits) / rating dei titoli o della banca in caso di depositi	Maturity / Scadenza	Outstanding principal amount/nominal amount at the beginning of the Collection Period / Capitale residuo all'inizio del periodo d'incasso	Portfolio purchased / I titoli acquistati durante il periodo	Payments received during the Collection Period / Incassi nel periodo			Portfolio sold / titoli venduti durante il periodo	Outstanding principal amount/nominal amount at the end of the Collection Period	
							Principal amount	Interest amount	Total received			
						a	b	c	d	e = c + d	f	g = a + b - c - f
Deposits with Banks / Depositi bancari	0	0	0	0	0	0	0	0	0	0	-	-
Securities / Titoli	0	0	0	0	0	0	0	0	0	0	-	-
Defaulted Securities / Titoli in default	0	0	0	0	0	0	0	0	0	0	-	-
Total Integration Assets / Attivi idonei integrativi	0	0	0	0	0	0	0	0	0	0	-	-

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	Portfolio PURCHASED during the Collection Period / Portafoglio venduto durante il periodo d'incasso	Payments during the Collection Period / Rate pagate nel periodo d'incasso			Instalments due and not yet paid / Rate scadute e non ancora pagate			Portfolio sold during the Collection Period / Portafoglio venduto durante il periodo d'incasso	Outstanding principal amount at the end of the Collection Period / Capitale residuo alla fine del periodo d'incasso	Percent of Portfolio
			Principal Instalments / Quote capitale delle rate	Interest Instalment / Quote interessi della rata	Total paid / Totale rate	Principal in Arrears (end of period)	Interest in Arrears (end of period)	Total due and not yet paid / Totale dovuto e non ancora scaduto			
	a	b	c	d	e = c + d	f	g	h = f + g	i	j = i / total portfolio	
1 Total MBS / Totale MBS	-	-	-	-	-	-	-	-	-	0,00%	
2 Total Residential Mortgage Loan Portfolio / Totale portafoglio mutui residenziali	14.663.255.671,01	-	545.375.822,49	73.243.293,32	618.619.115,81	8.677.575,37	3.033.365,86	11.710.941,23	16.233.057.501,91	97,20%	
Total Other Eligible Assets - Loans	434.987.915,52	-	19.045.163,44	2.469.376,18	21.514.539,62	406.464,16	140.055,86	546.520,02	467.486.258,73	2,80%	
Total Other Eligible Assets - Bonds	-	-	-	-	-	-	-	-	-	0,00%	
3 Total Other Eligible Assets	434.987.915,52	-	19.045.163,44	2.469.376,18	21.514.539,62	406.464,16	140.055,86	546.520,02	467.486.258,73	2,80%	
4 Total Integration Assets / Attivi idonei integrativi	-	-	-	-	-	-	-	-	-	0,00%	
Total Portfolio / Portafoglio totale	15.098.243.586,53	-	564.420.985,93	75.712.669,50	640.133.655,43	9.084.039,53	3.173.421,72	12.257.461,25	16.700.543.760,64	100,00%	

A2) Performing Portfolio per Index Type / Portafoglio in bonis per tipologia di indice

SWAP PRINCIPALE: MAY 2018 - MAR 2019 - MAY 2017 - MAY 2016 - OCT 2015 - APR 2015 - MAY 2014 - APR 2013 - JUN 2011 - OCT 2012 - NOV 2011 - AUG 2011	Index FIXED		Index FLOATING		Index FLOATING CAP		Index SONNI TRANQUILLI			
	BH00 - FF100 - FF600 - F100 - F600 - RESTF		BH10 - BH120 - BF000 - G000 - JF166 - JH10 - KF166 - KH10 - LF166 - LH10 - MF166 - MH10 - RESTV - VC100 - VF110 - WF133 - YF166 - VF666 - WH10 - W020 - XH10 - ZF166 - 2010 - YF166 - YH10 - HH10 - H10 - WH10 - LC120 - MC120 - LD120 - MD120 - YC120 - YD120 - LG160 - MG160 - YG160 - WH10 - VC120 - V0120 - V020 - VF333 - V0661 - V0662 - V0150 - VC120 - V0120 - V020 - VF333 - V0661 - V0662		C210A - C340A - C350A - C360A - C370A - C380A - C385A - C390A - D300A - D400A - DH10 - RECAP - C450A - AH4Z		SF166			
	outstanding principal not overdue	principal instalment overdue	outstanding principal not overdue	principal instalment overdue	outstanding principal not overdue	principal instalment overdue	outstanding principal not overdue	principal instalment overdue		
1. Performing Loans (excluded Delinquent Loans) / mutui in bonis (esclusi mutui in ritardo)	9.446.291.124,85	343.077,17	3.829.191.511,21	803.538,77	963.428.106,82	2.527,54	164.867.897,60	274.647,86		
2. Delinquent Loans / mutui in ritardo	46.412.127,26	803.679,76	46.665.582,61	1.015.076,21	5.170.155,23	114.296,49	2.119.773,37	130.372,69		
Performing Portfolio / Portafoglio in bonis (1+2)	9.492.703.252,11	1.146.756,93	3.875.857.093,82	1.818.614,98	968.598.262,05	116.824,03	166.987.670,97	405.020,55		

UNSWAPPED: JUN 2021	Index FIXED		Index FLOATING		Index FLOATING CAP		Index SONNI TRANQUILLI			
	BH00 - FF100 - FF600 - F100 - F600 - RESTF		BH10 - BH120 - GF000 - G000 - JF166 - JH10 - KF166 - KH10 - LF166 - LH10 - MF166 - MH10 - RESTV - VC100 - VF110 - WF133 - YF166 - VF666 - WH10 - W020 - XH10 - ZF166 - 2010 - YF166 - YH10 - HH10 - H10 - WH10 - LC120 - MC120 - LD120 - MD120 - YC120 - YD120 - LG160 - MG160 - YG160 - WH10 - VC120 - V0120 - V020 - VF333 - V0661 - V0662 - V0663 - V0664 - V0665 - V0666		C210A - C340A - C350A - C360A - C370A - C380A - C385A - C390A - D300A - D400A - DH10 - RECAP - C450A - AH4Z		SF166			
	outstanding principal not overdue	principal instalment overdue	outstanding principal not overdue	principal instalment overdue	outstanding principal not overdue	principal instalment overdue	outstanding principal not overdue	principal instalment overdue		
1. Performing Loans (excluded Delinquent Loans) / mutui in bonis (esclusi mutui in ritardo)	2.138.224.659,86	2.327,09	0,00	0,00	0,00	0,00	0,00	0,00		
2. Delinquent Loans / mutui in ritardo	1.992.949,94	19.747,27	0,00	0,00	0,00	0,00	0,00	0,00		
Performing Portfolio / Portafoglio in bonis (1+2)	2.140.217.609,80	22.074,36	-	-	-	-	-	-		

Purchase and Sale of Assets

Euro

MBS sold to the CB Guarantor during the Collection Period /
MBS ceduti al CB Guarantor durante il Period

- 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

-
-
-

Mortgages sold to the CB Guarantor during the Collection Period /
Mutui ceduti dal 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

-
-
-

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*

-

-
-

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

-

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

-

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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