

INTESA SANPAOLO S.P.A.
€ 15.000.000.000,00 Covered Bond Programme
unsecured and guaranteed as to payments of interest and principal by
UBI FINANCE S.r.l.

Seller and Servicer
Intesa Sanpaolo S.p.A.

INVESTOR REPORT

Collection Period

from:

01/03/2023

to:

31/03/2023

Report date

28/04/2023

Guarantor Payment Date

28/04/2023

DISCLAIMER

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

This Investor 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: n.a
Administrative Services Provider: Intesa Sanpaolo S.p.a
Portfolio Manager: Intesa Sanpaolo S.p.a
Representative of the Covered Bondholders: BNY Mellon Corporate Trustee Services Limited
Account Bank: Intesa Sanpaolo S.p.a.
Cash Manager: Intesa Sanpaolo S.p.a
Calculation Agent: PricewaterhouseCoopers Business Services S.r.l.
Asset Monitor: BDO Italia S.p.a
Guarantor Corporate Servicer: Intesa Sanpaolo S.p.a
Covered Bonds Overview (*)

Issue Date	ISIN	Currency	Principal	Interest Rate type	Next Coupon		Final Maturity	Rating
					Interest Rate	IPD		
05/02/2014	IT0004992878	Eur	1.000.000.000,00	Fixed	3,125% per annum	05/02/2024	05/02/2024	Moody's: Aa3 / DBRS: AA
07/11/2014	IT0005067076	Eur	1.000.000.000,00	Fixed	1,25% per annum	07/02/2024	07/02/2025	Moody's: Aa3 / DBRS: AA
14/09/2016	IT0005215147	Eur	1.000.000.000,00	Fixed	0,375% per annum	14/09/2023	14/09/2026	Moody's: Aa3 / DBRS: AA
04/10/2017	IT0005283491	Eur	1.250.000.000,00	Fixed	1,125% per annum	04/10/2023	04/10/2027	Moody's: Aa3 / DBRS: AA
15/01/2018	IT0005320673	Eur	750.000.000,00	Fixed	0,50% per annum	15/07/2023	15/07/2024	Moody's: Aa3 / DBRS: AA
15/01/2018	IT0005320665	Eur	500.000.000,00	Fixed	1,25% per annum	15/01/2024	15/01/2030	Moody's: Aa3 / DBRS: AA
23/02/2018	IT0005325151	Eur	90.000.000,00	Fixed	1,78% per annum	23/02/2024	23/02/2033	Moody's: Aa3 / DBRS: AA
26/02/2018	IT0005325334	Eur	160.000.000,00	Fixed	1,75% per annum	25/02/2024	25/02/2033	Moody's: Aa3 / DBRS: AA
16/10/2018	IT0005347973	Eur	200.000.000,00	Floating	Euribor 3m plus 1,00% per annum	16/07/2023	16/10/2028	Moody's: Aa3 / DBRS: AA
25/02/2019	IT0005364663	Eur	500.000.000,00	Fixed	1,00% per annum	25/09/2023	25/09/2025	Moody's: Aa3 / DBRS: AA
			Total	6.450.000.000,00				

(*) Please be informed that all redeemed notes have not been included in the list above.

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	7.976.102.779	Adjusted Outstanding Principal Balance
B (**)	459.346.342	Principal Account plus Top-Up Assets
C	-	Adjusted Outstanding Principal Balance of other eligible assets
F	6.450.000.000	Principal Amount Outstanding of all Series of Covered Bonds
Total A*B+B+C>=F		PASS
		Pass / Fail
		min (93%; (1/(committed OC + 1)))
		1.068.197.302

Result of the overcollateralisation in the Nominal Value Test

P= Asset Percentage
Amount of Credit Support

(*) The amounts are net of loans which presently are not eligible

(**) For this report Top-Up Assets are represented by eligible investments only.

Please, be aware that the Covered Bond Directive (i.e. Directive EU 2019/2162 and regulation (EU) 2019/2160) became effective as of 8 July 2022 setting for the regulatory tests a new liquidity threshold calculation method. For liquidity held by the Guarantor on an account bank having a CQS3 credit profile, the new threshold is set at 8% of the existing guaranteed CBs thus resulting in Euro 516 mln in respect of the current threshold equal to Euro 1.408 mln and calculated as 15% of the eligible assets. Notwithstanding the grandfathering applicable for the Programme, the Nominal Value Test is passed factoring the new liquidity threshold

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 (€)	Description
A	8.946.253.978	NPV Assets plus or minus asset swap
B	6.107.432.141	NPV CB plus or minus CB swap
TEST A>B		PASS
		Pass / Fail

(*) The amounts are net of loans which presently are not eligible

Interest Coverage Test (*) (ICT)

Parameters	Amount (€)	Description
A	69.932.119	Interest on Interest Account
B	-	Asset Swap Differential
C	304.523.931	Interest due in the next 12 months
D	-	Interest expected to be received from the Eligible Investments
E	89.275.984	Interest Payments due under all outstanding Series of Covered Bonds
F	4.071.782	Senior Liabilities
G	-	Payments due by the Guarantor under any Swap Agreement
A+B+C+D>=E+F+G		PASS
		Pass / Fail

(*) The amounts are net of loans which presently are not eligible

Tests

Top Up Asset Test

Top-up Assets	-
Public Entities Securities	-
Collections	484,278,461
Recoveries	-
Other (*)	-
TOTAL Top-up Assets Seller	484,278,461
Are the Total Top-up Assets Seller >15%	No
If Yes, Excess Top-up Amount of Seller	-

(Amount to be Transferred to Guarantor in the next Calculation Period if not cured via repayment of Term Loan)

A+B+C+D>=E+F+G

Pass

Pass / Fail

(*) The item "other" in this report is represented by eligible investments only.

UBI Finance Accounts at the Reference Date

Interests Account	24,932,119
Principal Account	459,346,342
Reserve fund Account	45,000,000
Securities Account (*)	-
Total	529,278,461

Payments made on the Guarantor Payment Date have been included in the above table

UBI Finance Assets and Liabilities

Cash	529,278,461
Mortgages (*)	8,178,860,315
Authorised Investments / Substitution Assets (**)	-
Total	8,708,138,776
Subordinated Loan	8,732,022,511
Other	25,935,328
Total	8,757,957,839

(*) excluding defaulted loans as defined in programme documentation

(**) qualified investments, included investment of Reserve Fund Amount

Credit Ratings

UBI Credit Rating	Long Term	Short Term
Fitch	BBB	F2
Moody's	Baa1	P-2
DBRS	BBB(high)	R-1 (low)
S&P	BBB	A-2
Issuer Event of Default?	NO	NO
Guarantor Event of Default?	NO	NO

Pool assets Analysis	
Number of Loans	115.962
Total Loan Balance	8.178.860,315
Average Original Outstanding Amount	126.085
Largest Original Outstanding Amount	4.700.000
Average Current Outstanding Amount	70.531
Largest Current Outstanding Amount	2.283.955
Weighted Average Original Loan to Value	65,49 %
Weighted Average Current Loan to Value	43,14 %
Weighted Average Indexed Loan to Value	46,79 %
Weighted Average Seasoning (Months)	122
Weighted Average Residual Maturity (Months)	192
Weighted Average Original Maturity (Months)	314
Weighted Average Current Interest Rate	3,35 %
% of Current Balance granted by non-residential properties	0,00 %
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	1.549.074.363	10,59%	15.605	13,46%	244.508.492	2,99%
10 - 20	1.948.557.422	13,33%	17.606	15,18%	700.142.460	8,56%
20 - 30	2.115.940.510	14,47%	17.684	15,25%	1.055.597.660	12,91%
30 - 40	2.334.029.373	15,96%	17.896	15,43%	1.368.856.262	16,74%
40 - 50	2.474.198.210	16,92%	17.666	15,23%	1.608.826.257	19,67%
50 - 60	2.317.126.921	15,85%	16.253	14,02%	1.670.040.040	20,42%
60 - 70	1.564.680.299	10,70%	11.118	9,59%	1.263.819.782	15,45%
70 - 80	286.112.244	1,96%	1.932	1,67%	244.564.894	2,99%
80 - 90	18.407.305	0,13%	122	0,11%	12.943.186	0,16%
90	12.904.609	0,09%	80	0,07%	9.561.280	0,12%
Total	14.621.031.256	100,00%	115.962	100,00%	8.178.860.315	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	1.710.699.711	11,70%	21.142	18,23%	287.274.469	3,51%
25 - 50	2.342.643.078	16,02%	25.856	22,30%	968.523.254	11,84%
50 - 75	2.645.164.932	18,09%	23.901	20,61%	1.487.569.851	18,19%
75 - 100	2.599.400.567	17,78%	19.359	16,69%	1.679.649.165	20,54%
100 - 125	1.930.156.879	13,20%	11.992	10,34%	1.334.088.441	16,31%
125 - 150	1.200.128.682	8,21%	6.263	5,40%	851.816.080	10,41%
150 - 175	706.162.094	4,83%	3.149	2,72%	507.632.964	6,21%
175 - 200	412.642.110	2,82%	1.596	1,38%	297.393.484	3,64%
200 - 250	455.719.049	3,12%	1.490	1,28%	329.104.037	4,02%
250 - 300	219.397.937	1,50%	573	0,49%	155.176.013	1,90%
300 - 500	260.773.760	1,78%	513	0,44%	186.779.554	2,28%
500 - 750	77.951.550	0,53%	89	0,08%	52.814.402	0,65%
750	60.190.907	0,41%	39	0,03%	41.038.604	0,50%
Total	14.621.031.256	100,00%	115.962	100,00%	8.178.860.315	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	5.869.220.384	40,14%	50.731	43,75%	3.741.110.336	45,74%
Floating rate	8.751.810.872	59,86%	65.231	56,25%	4.437.749.979	54,26%
Total	14.621.031.256	100,00%	115.962	100,00%	8.178.860.315	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 - 2025	1.176.038.241	8,04%	11.631	10,03%	131.160.608	1,60%
2025 - 2030	2.705.667.813	18,51%	25.137	21,68%	926.487.366	11,33%
2030 - 2035	2.920.599.938	19,98%	24.374	21,02%	1.565.459.471	19,14%
2035 - 2040	3.839.233.764	26,26%	27.899	24,06%	2.471.323.592	30,22%
2040 - 2045	2.314.388.580	15,83%	16.057	13,85%	1.707.319.004	20,87%
2045 - 2050	1.548.536.815	10,59%	10.162	8,76%	1.283.563.903	15,69%
2050 - 2055	90.696.491	0,62%	539	0,46%	72.249.020	0,88%
2055 - 2060	25.869.614	0,18%	163	0,14%	21.297.351	0,26%
Total	14.621.031.256	100,00%	115.962	100,00%	8.178.860.315	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
0 - 12	-	0,00%	-	0,00%	-	0,00%
12 - 24	-	0,00%	-	0,00%	-	0,00%
24 - 36	6.253.737	0,04%	46	0,04%	5.144.722	0,06%
36 - 48	647.052.278	4,43%	5.350	4,61%	530.495.960	6,49%
48 - 60	960.631.738	6,57%	8.211	7,08%	752.267.238	9,20%
60 - 72	945.552.007	6,47%	8.054	6,95%	704.203.773	8,61%
72 - 84	1.107.883.731	7,58%	9.341	8,06%	774.188.180	9,47%
84 - 96	822.828.474	5,63%	7.164	6,18%	543.774.390	6,65%
96 - 108	616.096.848	4,21%	5.416	4,67%	393.815.040	4,82%
108 - 120	516.621.189	3,53%	4.389	3,78%	317.880.289	3,89%
120 - 150	1.988.895.289	13,60%	14.733	12,71%	1.122.865.383	13,73%
150	7.009.215.964	47,94%	53.258	45,93%	3.034.225.340	37,10%
Total	14.621.031.256	100,00%	115.962	100,00%	8.178.860.315	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	14.410.719.191	98,56%	114.545	98,78%	8.100.663.319	99,04%
Bimonthly	-	0,00%	-	0,00%	-	0,00%
Quarterly	35.658.961	0,24%	201	0,17%	15.395.370	0,19%
Semiannual	174.653.103	1,19%	1.216	1,05%	62.801.626	0,77%
Annually	-	0,00%	-	0,00%	-	0,00%
Total	14.621.031.256	100,00%	115.962	100,00%	8.178.860.315	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	5.329.716.909	36,45%	40.753	35,14%	3.007.613.553	36,77%
Piemonte	1.062.545.671	7,27%	9.365	8,08%	569.062.630	6,96%
Veneto	480.719.930	3,29%	3.667	3,16%	271.820.233	3,32%
Liguria	660.981.829	4,52%	5.089	4,39%	354.327.686	4,33%
Emilia	781.675.691	5,35%	6.017	5,19%	447.399.829	5,47%
Friuli Venezia	83.117.664	0,57%	768	0,66%	44.644.764	0,55%
Trentino Alto	12.281.486	0,08%	89	0,08%	6.584.119	0,08%
Valle d'Aosta	19.432.152	0,13%	132	0,11%	10.323.172	0,13%
Total North	8.430.471.331	57,66%	65.880	56,81%	4.711.775.985	57,61%
Lazio	2.363.537.639	16,17%	16.133	13,91%	1.403.767.197	17,16%
Toscana	400.015.201	2,74%	3.089	2,66%	220.996.057	2,70%
Umbria	131.563.721	0,90%	1.253	1,08%	68.137.510	0,83%
Abruzzo	379.651.241	2,60%	3.413	2,94%	193.045.294	2,36%
Marche	719.661.587	4,92%	6.512	5,62%	367.853.125	4,50%
Total Centre	3.994.429.388	27,32%	30.400	26,22%	2.253.799.184	27,56%
Puglia	462.479.950	3,16%	4.418	3,81%	258.445.260	3,16%
Sardegna	339.535.314	2,32%	2.810	2,42%	193.580.191	2,37%
Sicilia	243.844.205	1,67%	2.087	1,80%	139.289.067	1,70%
Calabria	291.324.819	1,99%	3.139	2,71%	145.012.474	1,77%
Campania	744.719.624	5,09%	6.016	5,19%	415.418.993	5,08%
Basilicata	77.980.902	0,53%	838	0,72%	41.594.123	0,51%
Molise	36.245.722	0,25%	374	0,32%	19.945.038	0,24%
Total South	2.196.130.536	15,02%	19.682	16,97%	1.213.285.146	14,83%
Total	14.621.031.256	100,00%	115.962	100,00%	8.178.860.315	100,00%

8) Cash Manager investments

Value 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	-	-	-	-	-	-	-	-	-	-
2. MBS	-	-	-	-	-	-	-	-	-	-
Total MBS/Totale MBS	-	-	-	-	-	-	-	-	-	-

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 collettato a vario titolo: accertamenti del periodo, prepayments, arretrati sanati etc)	Interest Instalments (Interessi collettati 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)	114.921	8.115.789.919	95.712	49.505	-	-	-	-	-	-	-	-	8.022.277.466	8.022.189.554	87.912	45.142	133.053
2. Delinquent Loans / mutui in ritardo (j)	2.012	161.018.232	1.079.567	640.207	-	-	-	-	-	-	-	-	156.582.849	155.555.716	1.027.132	648.456	1.675.588
Performing Portfolio / Portafoglio in bonis (1+2)	116.933	8.276.808.151	1.175.279	689.712	-	-	-	-	-	-	-	-	8.178.860.315,00	8.177.745.270,96	1.115.044,04	693.597,73	1.808.641,77
Defaulted Loans/ Mutui in default	1.141	77.268.141	3.256.076	1.247.215	-	-	-	-	-	-	-	-	81.871.733	78.492.654	3.379.079	1.367.008	4.746.088
Mortgages in breach of representation contained in the Master Transfer Agreement	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total Residential Mortgage Loan Portfolio	118.074	8.354.076.292	4.431.355	1.936.928	-	-	-	97.717.754	22.133.989	119.851.743	-	-	8.260.732.048	8.256.237.925	4.494.123	2.060.606	6.554.729

(j) 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 collettato a vario titolo: accertamenti del periodo, prepayments, arretrati sanati etc)	Interest Instalments (Interessi collettati 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)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
2. Delinquent Loans / mutui in ritardo (j)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Performing Portfolio / Portafoglio in bonis (1+2)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Defaulted Loans/ Mutui in default	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Mortgages in breach of representation contained in the Master Transfer Agreement	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total Residential Mortgage Loan Portfolio	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

(j) 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

Portfollio

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 / 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 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. Bond	-	-	-	-	-	-	-	-	-	-
2. Bond	-	-	-	-	-	-	-	-	-	-
Total Other Eligible Assets - Bonds	-	-	-	-	-	-	-	-	-	-

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 / 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	-	-	-	-	-	-	-	-	-	-	-	-
Securities / Titoli	-	-	-	-	-	-	-	-	-	-	-	-
Defaulted Securities / Titoli in default	-	-	-	-	-	-	-	-	-	-	-	-
Total Integration Assets / Attivi idonei integrativi	-	-	-	-	-	-	-	-	-	-	-	-

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									
1 Total MBS / Totale MBS	-	-	-	-	-	-	-	-	-	-	0,00%
2 Total Residential Mortgage Loan Portfolio / Totale portafoglio mutui residenziali	8.358.507.647	-	97.717.754	22.133.989	119.851.743	4.494.123	2.060.606	6.554.729	-	8.260.732.048	100,00%
Total Other Eligible Assets - Loans	-	-	-	-	-	-	-	-	-	-	0,00%
Total Other Eligible Assets - Bonds	-	-	-	-	-	-	-	-	-	-	0,00%
3 Total Other Eligible Assets	-	-	-	-	-	-	-	-	-	-	0,00%
4 Total Integration Assets / Attivi idonei integrativi	-	-	-	-	-	-	-	-	-	-	0,00%
Total Portfolio / Portafoglio totale	8.358.507.647	-	97.717.754	22.133.989	119.851.743	4.494.123	2.060.606	6.554.729	-	8.260.732.048	100,00%

Portfolio

A.2) Performing Portfolio per Index Type / Portafoglio in bonis per tipologia di indice

UNSWAPPED: SEP 2012 - MAY 2019 - MAY 2018 - MAY 2017 - JUN 2013 - DEC 2009 - OCT 2011 - OCT 2010 - MAY 2010 - DEC 2018 - JUN 2014 - APR 2020 - MAY 2015 - MAY 2011 - JUL 2008 - NOV 2015 - JUN 2022 - MAY 2016 - NOV 2013 - FEB 2012 - NOV 2014	Index FIXED		Index FLOATING		Index FLOATING CAP	
	FF000 - FI000 - RF002 - RI002 - RF003 - RI003 - RF005 - RI005 - RESTF		VU110 - VU130 - VT13M - VU63M - VU150 - VX150 - VU16M - VU66M - VX170 - RESTV - RETV3 - RECA6		EU16A - EU13A - EU11C - EU11A - EU13B - EU11B - EU16C - CU130 - AU130 - AU16M - AX160 - RECAP	
	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)	3.693.004.754	13.260	2.685.910.298	54.500	1.643.274.502	20.152
2. Delinquent Loans / mutui in ritardo	48.672.672	302.955	69.935.476	498.643	36.947.568	225.535
Performing Portfolio / Portafoglio in bonis (1+2)	3.741.677.426	316.214	2.755.845.775	553.144	1.680.222.070	245.686