

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:

01/06/2023

to:

30/06/2023

Report date

31/07/2023

Guarantor Payment Date

28/07/2023

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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Calculations contained in this Investor Report are made in accordance with the criteria described in the Cash Allocation, Management and Payments Agreement.

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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	15/07/2024	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	16/10/2023	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	7.694.897.509	Adjusted Outstanding Principal Balance
B (**)	606.325.621	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+C>=F		PASS
		Pass / Fail
P= Asset Percentage Amount of Credit Support		min (93%; (1/(committed OC + 1)))
		966.309.917
		<i>Result of the overcollateralisation in the Nominal Value Test</i>

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

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

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	8.804.676.126	NPV Assets plus or minus asset swap
B	6.111.381.820	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	94.448.372	Interest on Interest Account
B	-	Asset Swap Differential
C	314.480.379	Interest due in the next 12 months
D	-	Interest expected to be received from the Eligible Investments
E	90.419.313	Interest Payments due under all outstanding Series of Covered Bonds
F	3.959.584	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	635.773.994
Recoveries	-
Other (*)	-
TOTAL Top-up Assets Seller	635.773.994
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	29.448.372
Principal Account	606.325.621
Reserve fund Account	75.000.000
Securities Account (*)	-
Total	710.773.994

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

UBI Finance Assets and Liabilities

Cash	710.773.994
Mortgages (*)	7.888.550.797
Authorised Investments / Substitution Assets (**)	-
Total	8.599.324.791
Subordinated Loan	8.552.022.511
Other	21.426.076
Total	8.573.448.587

(*) 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	113.151
Total Loan Balance	7.888.550.797
Average Original Outstanding Amount	126.210
Largest Original Outstanding Amount	4.700.000
Average Current Outstanding Amount	69.717
Largest Current Outstanding Amount	2.231.330
Weighted Average Original Loan to Value	65,55 %
Weighted Average Current Loan to Value	42,78 %
Weighted Average Indexed Loan to Value	46,40 %
Weighted Average Seasoning (Months)	124
Weighted Average Residual Maturity (Months)	190
Weighted Average Original Maturity (Months)	315
Weighted Average Current Interest Rate	3,76 %
% 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	1.558.423.451	10,91%	15.614	13,80%	241.797.102	3,07%
10 - 20	1.926.539.580	13,49%	17.316	15,30%	686.633.801	8,70%
20 - 30	2.104.957.471	14,74%	17.490	15,46%	1.041.579.506	13,20%
30 - 40	2.294.748.958	16,07%	17.543	15,50%	1.336.031.775	16,94%
40 - 50	2.413.778.819	16,90%	17.206	15,21%	1.561.784.857	19,80%
50 - 60	2.235.254.907	15,65%	15.677	13,85%	1.604.344.527	20,34%
60 - 70	1.477.354.608	10,35%	10.499	9,28%	1.191.603.853	15,11%
70 - 80	241.321.618	1,69%	1.624	1,44%	204.436.417	2,59%
80 - 90	16.332.829	0,11%	107	0,09%	11.421.260	0,14%
90	12.059.609	0,08%	75	0,07%	8.917.698	0,11%
Total	14.280.771.850	100,00%	113.151	100,00%	7.888.550.797	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	1.713.123.279	12,00%	21.088	18,64%	284.537.850	3,61%
25 - 50	2.324.205.210	16,28%	25.416	22,46%	951.944.615	12,07%
50 - 75	2.596.995.622	18,19%	23.317	20,61%	1.450.629.579	18,39%
75 - 100	2.549.158.710	17,85%	18.840	16,65%	1.634.037.829	20,71%
100 - 125	1.860.649.863	13,03%	11.482	10,15%	1.277.386.671	16,19%
125 - 150	1.153.333.017	8,08%	5.964	5,27%	810.967.795	10,28%
150 - 175	668.981.797	4,68%	2.984	2,64%	480.880.182	6,10%
175 - 200	392.695.473	2,75%	1.502	1,33%	279.697.702	3,55%
200 - 250	444.611.842	3,11%	1.442	1,27%	318.350.689	4,04%
250 - 300	205.317.972	1,44%	524	0,46%	142.046.298	1,80%
300 - 500	245.506.607	1,72%	474	0,42%	172.113.520	2,18%
500 - 750	70.301.550	0,49%	82	0,07%	48.212.508	0,61%
750	55.890.907	0,39%	36	0,03%	37.745.560	0,48%
Total	14.280.771.850	100,00%	113.151	100,00%	7.888.550.797	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	5.827.361.131	40,81%	50.239	44,40%	3.669.432.642	46,52%
Floating rate	8.453.410.719	59,19%	62.912	55,60%	4.219.118.156	53,48%
Total	14.280.771.850	100,00%	113.151	100,00%	7.888.550.797	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	1.063.530.260	7,45%	10.511	9,29%	107.384.272	1,36%
2025 - 2030	2.646.065.044	18,53%	24.599	21,74%	866.528.713	10,98%
2030 - 2035	2.850.918.488	19,96%	23.848	21,08%	1.493.025.214	18,93%
2035 - 2040	3.770.486.694	26,40%	27.453	24,26%	2.391.254.196	30,31%
2040 - 2045	2.298.518.072	16,10%	15.951	14,10%	1.675.691.982	21,24%
2045 - 2050	1.534.576.744	10,75%	10.086	8,91%	1.261.676.524	15,99%
2050 - 2055	90.600.002	0,63%	538	0,48%	71.706.915	0,91%
2055 - 2060	26.076.546	0,18%	165	0,15%	21.282.981	0,27%
Total	14.280.771.850	100,00%	113.151	100,00%	7.888.550.797	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	5.846.737	0,04%	42	0,04%	4.664.675	0,06%
36 - 48	333.547.120	2,34%	2.785	2,46%	270.984.865	3,44%
48 - 60	1.010.731.433	7,08%	8.563	7,57%	793.129.812	10,05%
60 - 72	837.539.491	5,86%	7.228	6,39%	621.928.130	7,88%
72 - 84	1.140.775.812	7,99%	9.511	8,41%	805.816.056	10,22%
84 - 96	856.552.703	6,00%	7.430	6,57%	565.135.431	7,16%
96 - 108	685.023.992	4,80%	6.014	5,32%	433.701.520	5,50%
108 - 120	530.358.618	3,71%	4.546	4,02%	325.549.763	4,13%
120 - 150	1.669.679.121	11,69%	12.604	11,14%	948.592.471	12,02%
150	7.210.716.824	50,49%	54.428	48,10%	3.119.048.075	39,54%
Total	14.280.771.850	100,00%	113.151	100,00%	7.888.550.797	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	14.078.534.053	98,58%	111.810	98,81%	7.814.626.252	99,06%
Bimonthly	-	0,00%	-	0,00%	-	0,00%
Quarterly	34.818.806	0,24%	194	0,17%	14.752.735	0,19%
Semiannual	167.418.990	1,17%	1.147	1,01%	59.171.810	0,75%
Annually	-	0,00%	-	0,00%	-	0,00%
Total	14.280.771.850	100,00%	113.151	100,00%	7.888.550.797	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	5.192.942.069	36,36%	39.655	35,05%	2.896.984.282	36,72%
Piemonte	1.037.569.719	7,27%	9.129	8,07%	548.563.373	6,95%
Veneto	467.647.374	3,27%	3.558	3,14%	260.669.893	3,30%
Liguria	645.959.402	4,52%	4.986	4,41%	342.214.634	4,34%
Emilia	760.750.660	5,33%	5.846	5,17%	430.038.230	5,45%
Friuli Venezia	81.413.018	0,57%	747	0,66%	43.333.897	0,55%
Trentino Alto	11.922.890	0,08%	86	0,08%	6.196.596	0,08%
Valle d'Aosta	19.028.152	0,13%	128	0,11%	10.078.360	0,13%
Total North	8.217.233.283	57,54%	64.135	56,68%	4.538.079.264	57,53%
Lazio	2.316.088.855	16,22%	15.818	13,98%	1.357.347.372	17,21%
Toscana	392.035.646	2,75%	3.025	2,67%	212.976.164	2,70%
Umbria	127.946.011	0,90%	1.217	1,08%	65.670.746	0,83%
Abruzzo	369.448.250	2,59%	3.323	2,94%	184.824.233	2,34%
Marche	698.680.276	4,89%	6.307	5,57%	351.907.916	4,46%
Total Centre	3.904.199.038	27,34%	29.690	26,24%	2.172.726.432	27,54%
Puglia	454.820.897	3,18%	4.334	3,83%	250.876.029	3,18%
Sardegna	333.475.440	2,34%	2.761	2,44%	188.046.327	2,38%
Sicilia	241.133.955	1,69%	2.063	1,82%	135.804.521	1,72%
Calabria	283.054.105	1,98%	3.050	2,70%	139.833.986	1,77%
Campania	734.624.700	5,14%	5.928	5,24%	403.775.692	5,12%
Basilicata	77.087.116	0,54%	826	0,73%	40.438.813	0,51%
Molise	35.143.315	0,25%	364	0,32%	18.969.733	0,24%
Total South	2.159.339.528	15,12%	19.326	17,08%	1.177.745.102	14,93%
Total	14.280.771.850	100,00%	113.151	100,00%	7.888.550.797	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)	112.054	7.821.277.232	80.745	47.666	-	-	-	-	-	-	-	-	7.723.818.482	7.723.675.056	143.425	61.353	204.778
2. Delinquent Loans / mutui in ritardo (j)	2.052	162.736.982	1.077.284	753.359	-	-	-	-	-	-	-	-	164.732.316	163.560.826	1.171.490	820.767	1.992.256
Performing Portfolio / Portafoglio in bonis (1+2)	114.106	7.984.014.214	1.158.029	801.024	-	-	-	-	-	-	-	-	7.888.550.797,34	7.887.235.882,48	1.314.914,86	882.119,83	2.197.034,69
Defaulted Loans/ Mutui in default	350	25.807.527	622.936	387.347	-	-	-	-	-	-	-	-	29.653.716	28.928.716	724.999	478.297	1.203.297
Mortgages in breach of representation contained in the Master Transfer Agreement	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total Residential Mortgage Loan Portfolio	114.456	8.009.821.740	1.780.965	1.188.371	-	-	-	93.401.235	25.617.131	119.018.367	-	-	7.918.204.513	7.916.164.599	2.039.914	1.360.417	3.400.331

(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	c	d	e = c + d	f	g	h = f + g	i	j	= j / total portfolio	
1 Total MBS / Totale MBS	-	-	-	-	-	-	-	-	-	0,00%	
2 Total Residential Mortgage Loan Portfolio / Totale portafoglio mutui residenziali	8.011.602.705	-	93.401.235	25.617.131	119.018.367	2.039.914	1.360.417	3.400.331	-	7.918.204.513	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	8.011.602.705	-	93.401.235	25.617.131	119.018.367	2.039.914	1.360.417	3.400.331	-	7.918.204.513	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)	3.624.398.474	21.533	2.551.644.972	104.060	1.547.631.610	17.832
2. Delinquent Loans / mutui in ritardo	45.768.596	299.919	76.034.692	631.079	41.757.538	240.492
Performing Portfolio / Portafoglio in bonis (1+2)	3.670.167.070	321.451	2.627.679.663	735.140	1.589.389.149	258.324