

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:

01/09/2023

to:

30/09/2023

Report date

31/10/2023

Guarantor Payment Date

27/10/2023

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

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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	14/09/2024	14/09/2026	Moody's: Aa3 / DBRS: AA
04/10/2017	IT0005283491	Eur	1.250.000.000,00	Fixed	1,125% per annum	04/10/2024	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	16/01/2024	16/10/2028	Moody's: Aa3 / DBRS: AA
25/02/2019	IT0005364663	Eur	500.000.000,00	Fixed	1,00% per annum	25/09/2024	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	7.444.004.971	Adjusted Outstanding Principal Balance
B (**)	852.861.625	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
min (93%; (1/(committed OC + 1)))		
990.806.024		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.

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	8.708.653.389	NPV Assets plus or minus asset swap
B	6.133.181.009	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	101.451.562	Interest on Interest Account
B	-	Asset Swap Differential
C	306.207.244	Interest due in the next 12 months
D	-	Interest expected to be received from the Eligible Investments
E	90.788.660	Interest Payments due under all outstanding Series of Covered Bonds
F	3.859.190	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	879,313,187
Recoveries	-
Other (*)	-
TOTAL Top-up Assets Seller	879,313,187
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	36,410,607
Principal Account	852,861,625
Reserve fund Account	65,000,000
Securities Account (*)	-
Total	954,272,232

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

UBI Finance Assets and Liabilities

Cash	954,272,232
Mortgages (*)	7,632,513,310
Authorised Investments / Substitution Assets (**)	-
Total	8,586,785,542
Subordinated Loan	8,552,022,511
Other	37,397,030
Total	8,589,419,542

(*) 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	110.691
Total Loan Balance	7.632.513.310
Average Original Outstanding Amount	126.371
Largest Original Outstanding Amount	4.700.000
Average Current Outstanding Amount	68.953
Largest Current Outstanding Amount	2.231.330
Weighted Average Original Loan to Value	65,61 %
Weighted Average Current Loan to Value	42,44 %
Weighted Average Indexed Loan to Value	45,71 %
Weighted Average Seasoning (Months)	127
Weighted Average Residual Maturity (Months)	189
Weighted Average Original Maturity (Months)	316
Weighted Average Current Interest Rate	4,01 %
% 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	1.568.768.947	11,21%	15.654	14,14%	238.717.727	3,13%
10 - 20	1.916.219.727	13,70%	17.105	15,45%	677.930.501	8,88%
20 - 30	2.091.918.421	14,95%	17.257	15,59%	1.024.268.492	13,42%
30 - 40	2.252.480.341	16,10%	17.184	15,52%	1.304.012.000	17,08%
40 - 50	2.365.402.997	16,91%	16.861	15,23%	1.522.688.279	19,95%
50 - 60	2.163.336.320	15,47%	15.150	13,69%	1.548.434.085	20,29%
60 - 70	1.403.397.259	10,03%	9.970	9,01%	1.129.939.894	14,80%
70 - 80	200.399.346	1,43%	1.343	1,21%	167.755.459	2,20%
80 - 90	15.341.798	0,11%	98	0,09%	10.705.914	0,14%
90	10.874.609	0,08%	69	0,06%	8.060.958	0,11%
Total	13.988.139.766	100,00%	110.691	100,00%	7.632.513.310	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	1.721.940.114	12,31%	21.087	19,05%	281.676.655	3,69%
25 - 50	2.306.208.521	16,49%	24.996	22,58%	935.235.170	12,25%
50 - 75	2.566.030.642	18,34%	22.880	20,67%	1.423.101.861	18,65%
75 - 100	2.492.799.857	17,82%	18.316	16,55%	1.588.361.079	20,81%
100 - 125	1.795.066.919	12,83%	11.017	9,95%	1.225.780.337	16,06%
125 - 150	1.112.270.146	7,95%	5.697	5,15%	774.593.508	10,15%
150 - 175	644.654.654	4,61%	2.856	2,58%	460.215.879	6,03%
175 - 200	373.421.543	2,67%	1.417	1,28%	263.934.213	3,46%
200 - 250	423.344.061	3,03%	1.367	1,23%	301.573.788	3,95%
250 - 300	195.199.012	1,40%	493	0,45%	133.374.835	1,75%
300 - 500	239.511.842	1,71%	455	0,41%	164.665.237	2,16%
500 - 750	64.351.550	0,46%	76	0,07%	44.488.754	0,58%
750	53.340.907	0,38%	34	0,03%	35.511.995	0,47%
Total	13.988.139.766	100,00%	110.691	100,00%	7.632.513.310	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	5.834.818.181	41,71%	50.099	45,26%	3.623.355.954	47,47%
Floating rate	8.153.321.585	58,29%	60.592	54,74%	4.009.157.356	52,53%
Total	13.988.139.766	100,00%	110.691	100,00%	7.632.513.310	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	975.838.919	6,98%	9.621	8,69%	88.969.321	1,17%
2025 - 2030	2.590.997.054	18,52%	24.101	21,77%	813.732.380	10,66%
2030 - 2035	2.795.920.939	19,99%	23.414	21,15%	1.434.077.458	18,79%
2035 - 2040	3.714.455.886	26,55%	27.078	24,46%	2.323.193.410	30,44%
2040 - 2045	2.265.688.880	16,20%	15.723	14,20%	1.634.928.351	21,42%
2045 - 2050	1.528.824.935	10,93%	10.054	9,08%	1.245.426.614	16,32%
2050 - 2055	90.962.925	0,65%	538	0,49%	71.478.523	0,94%
2055 - 2060	25.450.227	0,18%	162	0,15%	20.707.252	0,27%
Total	13.988.139.766	100,00%	110.691	100,00%	7.632.513.310	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	4.956.503	0,04%	35	0,03%	3.885.484	0,05%
36 - 48	121.775.181	0,87%	1.023	0,92%	97.588.701	1,28%
48 - 60	995.364.775	7,12%	8.398	7,59%	779.883.796	10,22%
60 - 72	826.092.211	5,91%	7.085	6,40%	611.676.379	8,01%
72 - 84	1.155.610.244	8,26%	9.677	8,74%	814.870.720	10,68%
84 - 96	889.308.025	6,36%	7.676	6,93%	585.725.472	7,67%
96 - 108	696.707.763	4,98%	6.099	5,51%	434.288.260	5,69%
108 - 120	522.172.158	3,73%	4.551	4,11%	319.529.713	4,19%
120 - 150	1.371.774.846	9,81%	10.486	9,47%	782.226.665	10,25%
150	7.404.378.059	52,93%	55.661	50,29%	3.202.838.121	41,96%
Total	13.988.139.766	100,00%	110.691	100,00%	7.632.513.310	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	13.791.942.952	98,60%	109.392	98,83%	7.561.472.660	99,07%
Bimonthly	-	0,00%	-	0,00%	-	0,00%
Quarterly	34.109.558	0,24%	189	0,17%	14.279.152	0,19%
Semiannual	162.087.256	1,16%	1.110	1,00%	56.761.498	0,74%
Annually	-	0,00%	-	0,00%	-	0,00%
Total	13.988.139.766	100,00%	110.691	100,00%	7.632.513.310	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	5.078.982.192	36,31%	38.696	34,96%	2.802.711.357	36,72%
Piemonte	1.014.995.136	7,26%	8.923	8,06%	529.451.349	6,94%
Veneto	454.086.345	3,25%	3.456	3,12%	249.979.199	3,28%
Liguria	633.149.526	4,53%	4.879	4,41%	332.186.689	4,35%
Emilia Romagna	742.504.871	5,31%	5.700	5,15%	414.995.780	5,44%
Friuli Venezia Giulia	79.374.878	0,57%	724	0,65%	41.937.442	0,55%
Trentino Alto Adige	11.922.890	0,09%	86	0,08%	6.078.029	0,08%
Valle d'Aosta	18.544.031	0,13%	125	0,11%	9.611.953	0,13%
Total North	8.033.559.870	57,43%	62.589	56,54%	4.386.951.797	57,48%
Lazio	2.272.240.401	16,24%	15.497	14,00%	1.315.466.166	17,24%
Toscana	383.104.489	2,74%	2.964	2,68%	204.897.265	2,68%
Umbria	126.448.300	0,90%	1.200	1,08%	63.680.844	0,83%
Abruzzo	361.756.062	2,59%	3.258	2,94%	178.171.596	2,33%
Marche	683.417.602	4,89%	6.164	5,57%	339.645.263	4,45%
Total Centre	3.826.966.855	27,36%	29.083	26,27%	2.101.861.134	27,54%
Puglia	448.065.653	3,20%	4.261	3,85%	243.533.312	3,19%
Sardegna	328.622.258	2,35%	2.717	2,45%	182.954.228	2,40%
Sicilia	237.383.534	1,70%	2.029	1,83%	132.394.754	1,73%
Calabria	278.562.759	1,99%	2.998	2,71%	135.283.304	1,77%
Campania	724.217.455	5,18%	5.839	5,28%	392.316.902	5,14%
Basilicata	75.818.067	0,54%	812	0,73%	38.897.869	0,51%
Molise	34.943.315	0,25%	363	0,33%	18.320.009	0,24%
Total South	2.127.613.041	15,21%	19.019	17,18%	1.143.700.379	14,98%
Total	13.988.139.766	100,00%	110.691	100,00%	7.632.513.310	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)	109.639	7.563.962.921	79.385	57.565	-	-	-	-	-	-	-	-	6.056.780.700	6.054.885.345	1.895.355	1.025.438	2.920.794
2. Delinquent Loans / mutui in ritardo (l)	1.921	153.200.581	1.049.766	825.016	-	-	-	-	-	-	-	-	1.575.732.609	1.564.494.403	11.238.206	5.920.544	17.158.750
Performing Portfolio / Portafoglio in bonis (1+2)	111.560	7.717.163.502	1.129.152	882.581	-	-	-	-	-	-	-	-	7.632.513.310	7.619.379.748	13.133.562	6.945.982	20.079.544
Defaulted Loans/ Mutui in default	471	34.680.360	961.022	668.711	-	-	-	-	-	-	-	-	39.144.847	38.033.366	1.111.482	807.281	1.918.763
Mortgages in breach of representation contained in the Master Transfer Agreement	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total Residential Mortgage Loan Portfolio	112.031	7.751.843.862	2.090.174	1.551.292	-	-	-	82.254.710	20.062.325	102.317.035	-	-	7.671.658.157	7.657.413.114	14.245.043	7.753.263	21.998.306

(l) 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 (l)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
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	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

(l) 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	7.753.934.036	-	82.254.710	20.062.325	102.317.035	14.245.043	7.753.263	21.998.306	-	7.671.658.157	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	7.753.934.036	-	82.254.710	20.062.325	102.317.035	14.245.043	7.753.263	21.998.306	-	7.671.658.157	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)	2.996.665.032	330.642	1.873.317.376	1.076.137	1.184.902.937	488.576
2. Delinquent Loans / mutui in ritardo	623.395.238	3.941.633	621.680.677	5.251.631	319.418.488	2.044.942
Performing Portfolio / Portafoglio in bonis (1+2)	3.620.060.270	4.272.275	2.494.998.053	6.327.769	1.504.321.425	2.533.518