

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:

01/03/2024

31/05/2024

Report date

26/07/2024

Guarantor Payment Date

12/07/2024

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	17/02/2025	17/02/2026	Moody's: Aa3
17/02/2011	IT0004692791	Euro	300.000.000,00	Fixed	5,375% per annum	17/02/2025	17/02/2031	Moody's: Aa3
16/09/2011	IT0004762537	Euro	210.000.000,00	Fixed	5,25% per annum	16/09/2024	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	Expired	05/12/2022	Moody's: Aa3
24/01/2013	IT0004889421	Euro	1.000.000.000,00	Fixed	3,375% per annum	24/01/2025	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	10/02/2025	10/02/2026	Moody's: Aa3
23/01/2015	IT0005082786	Euro	1.000.000.000,00	Fixed	0,625% per annum	Expired	20/01/2022	Moody's: Aa3
18/12/2015	IT0005156044	Euro	1.250.000.000,00	Fixed	1,375% per annum	18/12/2024	18/12/2025	Moody's: Aa3
23/03/2016	IT0005174492	Euro	1.250.000.000,00	Fixed	0,625% per annum	Expired	23/03/2023	Moody's: Aa3
16/09/2016	IT0005214793	Euro	1.250.000.000,00	Floating	3M Euribor plus 0.20% per annum	Expired	12/10/2020	Moody's: Aa3
25/11/2016	IT0005220626****	Euro	1.200.000.000,00	Floating	3M Euribor plus 0.20% per annum	Expired	12/10/2024	Moody's: Aa3
16/06/2017	IT0005259988	Euro	1.000.000.000,00	Fixed	1,125% per annum	16/06/2025	16/06/2027	Moody's: Aa3
16/02/2018	IT0005323289	Euro	2.000.000.000,00	Floating	3M Euribor plus 0.29% per annum	12/10/2024	12/04/2030	Moody's: Aa3
13/07/2018	IT0005339210	Euro	1.000.000.000,00	Fixed	1,125% per annum	14/07/2024	14/07/2025	Moody's: Aa3
05/03/2019	IT0005365231	Euro	1.000.000.000,00	Fixed	0,50% per annum	Expired	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	12/10/2024	12/10/2031	Moody's: Aa3
03/02/2022	IT0005481517	Euro	1.000.000.000,00	Floating	3M Euribor plus 0.10% per annum	12/10/2024	12/04/2029	Moody's: Aa3
30/06/2023	IT0005554578	Euro	1.250.000.000,00	Fixed	3,625% per annum	30/06/2025	30/06/2028	Moody's: Aa3
12/10/2023	IT0005566903	Euro	1.750.000.000,00	Floating	3M Euribor plus 0.36% per annum	12/10/2024	12/07/2026	Moody's: Aa3
12/10/2023	IT0005566911	Euro	2.000.000.000,00	Floating	3M Euribor plus 0.55% per annum	12/10/2024	12/01/2028	Moody's: Aa3
12/10/2023	IT0005567117	Euro	1.750.000.000,00	Floating	3M Euribor plus 0.65% per annum	12/10/2024	12/10/2032	Moody's: Aa3
15/12/2023	IT0005573164	Euro	50.000.000,00	Fixed	3,943% per annum	15/12/2024	15/12/2043	Moody's: Aa3
27/03/2024	IT0005586877	Euro	1.000.000.000,00	Floating	3M Euribor plus 0.62% per annum	12/10/2024	12/10/2029	Moody's: Aa3
31/05/2024	IT0005588915	Euro	500.000.000,00	Floating	3M Euribor plus 0.53% per annum	12/10/2024	12/04/2030	Moody's: Aa3
22/05/2024	IT0005595720	Euro	1.400.000.000,00	Floating	3M Euribor plus 0.48% per annum	12/10/2024	12/10/2028	Moody's: Aa3
22/05/2024	IT0005595738	Euro	1.700.000.000,00	Floating	3M Euribor plus 0.61% per annum	12/10/2024	12/07/2033	Moody's: Aa3
22/05/2024	IT0005595761	Euro	1.700.000.000,00	Floating	3M Euribor plus 0.63% per annum	12/10/2024	12/01/2035	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

**** Covered bond totally redeemed (Eur 1.000 mln) on 13/05/2024 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

Test verification

$$A * P + B + EI2 + D - Y - Z \geq OBG$$

Parameters	Description	Amount	of which CQS3	of which CQS2	of which CQS1
A	Adjusted Outstanding Principal Balance	31.646.844.937			
Cash	Cash balance on Account Bank (Principal)	2.785.727.346	2.785.727.346	-	-
EI	Eligible Investments	-			
EI1	- of which: point c) of the art 129 CRR	-			
EI2	- of which: point a) and b) of the art 129 CRR	-			
C	Integration Assets - Aggregate Amount of all Eligible Deposit	-	-	-	-
D	Integration Assets - Eligible Assets not in form of Deposit	-	-	-	-
X	Supplemental Liquidity Reserve Amount	-	-	-	-
Y	Potential Set-Off Amount	-	-	-	-
Z	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	709.751.370			
OBG	The aggregate Outstanding Principal Balance of all Series of Covered Bonds	22.960.000.000			

Additional Data Input and Definitions

P - Asset Percentage (as %):	93%
N (Negative Carry Factor - as %):	62,50%
Account Bank Rating (Moody's)	Baa1 / P2
Total Liquid Assets (Cash + EI + C + D + X)	2.785.727.346
Parameter B: MIN (Cash + C + EI1 + X; 15%*OBG) if CQS1 MIN (Cash + C + EI1 + X; 10%*OBG) if CQS2 MIN (Cash + C + EI1 + X; 8% *OBG) if CQS3	1.836.800.000

NOMINAL VALUE TEST	$A * P + B + EI2 + D - Y - Z \geq OBG$	PASSED
MINIMUM OVERCOLLATERALIZATION LEVEL	$(A + B + EI2 + D) / OBG - 1$	46%

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	34.648.176.711
NPV OBG	23.494.005.504

Test: NPV EP - NPV OBG \geq 0	PASSED
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Interest Coverage Test (ICT)

Net Interest Collections from the Portfolio \geq Interest Payments

Parameters	Amount (€)
NIC P	12.032.234.554
Interest Payments	3.900.062.434
Liquidation Costs	5.700.000

NIC P \geq IP + Liquidation Costs	PASSED
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Credit Ratings

Intesa SanPaolo 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	
Guarantor Event of Default?	NO	

Exposure vs Financial Institutions

TOTAL Observed Exposure vs Financial Institutions	0,00%
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	CQS3	CQS2	CQS1
MAX admitted Exposure vs Financial Institutions*	8,00%		
Observed Exposure vs Financial Institutions	0,00%		

* calculated according to the provision 1-a, point d) of the art 129 of the Capital Requirements Regulation

Liquid asset absorbed in Nominal Value Test (Exposure vs Financial Institutions)	CQS3 (max 8% of OBGs)	CQS2 (max 10% of OBGs)	CQS1 (max 15% of OBGs)
Cash absorbed in Nominal Value Test	-		
EI1 - Eligible investment in form of deposit	-		
C - Aggregate Amount of Eligible Deposit	-		
X - Supplemental Liquidity Reserve Amount	-		
Total Exposure vs Financial Institutions	-		
as percentage of OBGs	0,00%		

LIQUIDITY BUFFER

180 Days Inflows from the segregated assets net of related expected Outflows <= Total Eligible Liquidity Assets

	31/05/2024	01/06/2024	02/06/2024	03/06/2024	04/06/2024	05/06/2024	06/06/2024	07/06/2024	14/06/2024	21/06/2024	30/06/2024	07/07/2024	31/07/2024	31/08/2024	30/09/2024	31/10/2024
from	01/06/2024	02/06/2024	03/06/2024	04/06/2024	05/06/2024	06/06/2024	07/06/2024	14/06/2024	21/06/2024	30/06/2024	07/07/2024	31/07/2024	31/08/2024	30/09/2024	31/10/2024	30/11/2024
to	Overnight	Greater than overnight up to 2 days	Greater than 2 days up to 3 days	Greater than 3 days up to 4 days	Greater than 4 days up to 5 days	Greater than 5 days up to 6 days	Greater than 6 days up to 7 days	Greater than 7 days up to 2 weeks	Greater than 2 weeks up to 3 weeks	Greater than 3 weeks up to 30 days	Greater than 30 days up to 5 weeks	Greater than 5 weeks up to 2 months	Greater than 2 months up to 3 months	Greater than 3 months up to 4 months	Greater than 4 months up to 5 months	Greater than 5 months up to 6 months
Cumulative Inflows	202.124.936,43	202.141.401,22	202.194.309,34	202.298.758,53	202.525.258,48	202.597.033,48	202.675.070,11	215.384.531,76	217.772.603,77	279.930.120,28	481.498.552,82	814.126.327,74	1.037.176.381,53	1.271.128.340,65	1.827.575.725,93	2.049.422.832,86
Cumulative Outflows	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	11.250.000,00	56.562.500,00	56.562.500,00	490.432.076,03	490.432.076,03	501.457.076,03	978.904.524,84	978.904.524,84
Cumulative mismatch	202.124.936,43	202.141.401,22	202.194.309,34	202.298.758,53	202.525.258,48	202.597.033,48	202.675.070,11	215.384.531,76	206.522.603,77	223.367.620,28	424.936.052,82	323.694.251,71	546.744.305,50	769.671.264,62	848.671.201,10	1.070.518.308,02

Maximum Cumulative Net Outflows (if negative)	0,00
Liquidity Buffer Requirement	0,00

Total Liquid Asset	2.785.727.346,19
Regulatory Liquidity Shortfall	0,00

Mortgage Loans - Pool Summary	
Number of Loans	372.136
Total Loan Balance	31.774.414.114
Average Original Outstanding Amount	132.477
Largest Original Outstanding Amount	20.000.000
Average Current Outstanding Amount	85.384
Largest Current Outstanding Amount	9.019.040
Weighted Average Original Loan to Value	65,78%
Weighted Average Current Loan to Value	51,84%
Weighted Average Indexed Loan to Value	52,41%
Weighted Average Seasoning (Months)	73
Weighted Average Residual Maturity (Months)	236
Weighted Average Original Maturity (Months)	310
Weighted Average Current Interest Rate	2,74%
% of Current Balance granted by non-residential properties	2,46%
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	2.774.142.906	6,09%	28.865	7,76%	460.088.971	1,45%
10 - 20	4.043.906.988	8,87%	38.688	10,40%	1.543.377.123	4,86%
20 - 30	4.930.184.008	10,82%	44.423	11,94%	2.669.707.995	8,40%
30 - 40	5.692.607.575	12,49%	48.339	12,99%	3.759.059.258	11,83%
40 - 50	6.516.678.050	14,30%	52.035	13,98%	4.756.982.536	14,97%
50 - 60	7.566.449.160	16,60%	58.374	15,69%	5.976.677.913	18,81%
60 - 70	8.053.261.915	17,67%	59.337	15,94%	6.963.332.803	21,91%
70 - 80	5.840.493.986	12,81%	41.052	11,03%	5.496.413.862	17,30%
80 - 90	156.705.272	0,34%	998	0,27%	145.573.585	0,46%
>90	3.602.759	0,01%	25	0,01%	3.200.067	0,01%
Total	45.578.032.619	100,00%	372.136	100,00%	31.774.414.114	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	3.220.781.488	7,07%	42.665	11,46%	605.318.646	1,91%
25 - 50	5.683.541.123	12,47%	72.893	19,59%	2.782.960.438	8,76%
50 - 75	7.321.909.609	16,06%	76.879	20,66%	4.791.677.436	15,08%
75 - 100	7.764.992.489	17,04%	66.271	17,81%	5.770.591.974	18,16%
100 - 125	6.179.456.012	13,56%	43.841	11,78%	4.892.428.133	15,40%
125 - 150	4.581.293.411	10,05%	27.715	7,45%	3.783.322.273	11,91%
150 - 175	3.017.895.119	6,62%	15.657	4,21%	2.529.351.844	7,96%
175 - 200	2.154.217.619	4,73%	9.844	2,65%	1.838.373.583	5,79%
200 - 250	2.263.134.907	4,97%	8.728	2,35%	1.936.502.796	6,09%
250 - 300	1.118.013.975	2,45%	3.491	0,94%	952.059.954	3,00%
300 - 500	1.450.829.147	3,18%	3.315	0,89%	1.217.390.398	3,83%
500 - 750	379.211.604	0,83%	537	0,14%	319.208.363	1,00%
>750	442.756.115	0,97%	300	0,08%	355.228.276	1,12%
Total	45.578.032.619	100,00%	372.136	100,00%	31.774.414.114	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	34.940.808.583	76,66%	294.143	79,04%	25.946.374.118	81,66%
Floating	10.637.224.035	23,34%	77.993	20,96%	5.828.039.996	18,34%
Total	45.578.032.619	100,00%	372.136	100,00%	31.774.414.114	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
2020 - 2025	981.388.307	2,15%	10.147	2,73%	71.587.958	0,23%
2025 - 2030	4.588.396.237	10,07%	45.476	12,22%	1.321.910.246	4,16%
2030 - 2035	6.580.800.745	14,44%	62.894	16,90%	3.500.163.747	11,02%
2035 - 2040	9.672.420.431	21,22%	82.341	22,13%	6.561.173.885	20,65%
2040 - 2045	8.909.224.670	19,55%	69.904	18,78%	6.963.570.214	21,92%
2045 - 2050	7.661.738.768	16,81%	54.614	14,68%	6.573.402.213	20,69%
2050 - 2055	6.273.747.557	13,76%	41.119	11,05%	5.911.399.883	18,60%
2055 - 2060	910.315.904	2,00%	5.641	1,52%	871.205.968	2,74%
Total	45.578.032.619	100,00%	372.136	100,00%	31.774.414.114	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	1.899.998.583	4,17%	14.813	3,98%	1.839.078.931	5,79%
12 - 24	6.247.230.018	13,71%	48.618	13,06%	5.847.608.323	18,40%
24 - 36	3.816.780.491	8,37%	29.839	8,02%	3.407.263.959	10,72%
36 - 48	3.086.262.003	6,77%	24.638	6,62%	2.632.373.041	8,28%
48 - 60	2.335.604.269	5,12%	18.921	5,08%	1.953.739.504	6,15%
60 - 72	2.712.644.890	5,95%	23.269	6,25%	2.107.230.720	6,63%
72 - 84	3.896.947.753	8,55%	33.236	8,93%	2.838.711.143	8,93%
84 - 96	3.141.791.755	6,89%	27.090	7,28%	2.053.433.938	6,46%
96 - 108	4.325.710.423	9,49%	38.795	10,42%	2.679.119.675	8,43%
108 - 120	1.151.874.560	2,53%	10.095	2,71%	668.743.351	2,10%
120 - 150	2.624.959.596	5,76%	22.948	6,17%	1.474.026.024	4,64%
>150	10.338.228.278	22,68%	79.874	21,46%	4.273.085.505	13,45%
Total	45.578.032.619	100,00%	372.136	100,00%	31.774.414.114	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	45.445.080.096	99,71%	371.280	99,77%	31.715.169.918	99,81%
Bimonthly		0,00%		0,00%		0,00%
Quarterly	4.010.379	0,01%	9	0,00%	2.309.303	0,01%
Semiannual	128.942.145	0,28%	847	0,23%	56.934.893	0,18%
Annually	-	0,00%	-	0,00%	-	0,00%
Total	45.578.032.619	100,00%	372.136	100,00%	31.774.414.114	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	14.107.383.905	30,95%	106.331	28,57%	9.519.557.947	29,96%
Piemonte	4.384.862.021	9,62%	40.443	10,87%	2.812.791.717	8,85%
Veneto	2.839.177.398	6,23%	23.355	6,28%	2.079.268.412	6,54%
Liguria	2.016.531.704	4,42%	17.050	4,58%	1.309.173.108	4,12%
Emilia Romagna	2.529.420.112	5,55%	20.494	5,51%	1.819.772.667	5,73%
Friuli Venezia Giulia	1.090.034.723	2,39%	9.980	2,68%	686.066.352	2,16%
Trentino Alto Adige	404.924.221	0,89%	2.750	0,74%	239.194.431	0,75%
Valle d'Aosta	171.629.526	0,38%	1.291	0,35%	104.287.793	0,33%
Total North	27.543.963.610	60,43%	221.694	59,57%	18.570.112.427	0,58 %
Lazio	5.664.673.407	12,43%	39.375	10,58%	4.033.108.462	12,69%
Toscana	2.393.056.364	5,25%	18.569	4,99%	1.845.248.034	5,81%
Umbria	505.340.461	1,11%	5.206	1,40%	368.317.615	1,16%
Abruzzo	606.801.060	1,33%	6.142	1,65%	458.937.085	1,44%
Marche	788.427.458	1,73%	7.517	2,02%	615.678.166	1,94%
Total Centre	9.958.298.750	21,85%	76.809	20,64%	7.321.289.362	0,23 %
Puglia	2.059.416.618	4,52%	19.551	5,25%	1.686.381.821	5,31%
Sardegna	1.426.160.504	3,13%	12.759	3,43%	871.518.855	2,74%
Sicilia	2.109.081.530	4,63%	20.292	5,45%	1.303.693.973	4,10%
Calabria	239.489.434	0,53%	2.634	0,71%	188.488.301	0,59%
Campania	2.040.037.039	4,48%	16.290	4,38%	1.676.677.955	5,28%
Basilicata	117.601.692	0,26%	1.176	0,32%	95.044.075	0,30%
Molise	83.983.442	0,18%	931	0,25%	61.207.345	0,19%
Total South	8.075.770.259	17,72%	73.633	19,79%	5.883.012.325	18,51%
Total	45.578.032.619	100,00%	372.136	100,00%	31.774.414.114	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									
2. MBS									
Total MBS/Totale MBS	0	0	0	0	0	0	0	0	0

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)	332.061	27.451.943.285	750.843	375.825	0	0	0	0	0	0	0	0	0	0	30.930.903.497	30.930.312.879	590.619	289.180	879.799
2. Delinquent Loans / mutui in ritardo (i)	522	37.209.080	809.514	610.960	0	0	0	0	0	0	0	0	0	0	63.265.733	62.396.078	869.655	651.849	1.521.504
Performing Portfolio / Portafoglio in bonis (1+2)	332.583	27.489.152.365	1.560.357	986.785	0	0	0	0	0	0	0	0	0	0	30.994.169.230	30.992.708.956	1.460.274	941.029	2.401.303
Defaulted Loans/ Mutui in default	156	10.244.441	881.167	527.612	0	0	0	0	0	0	0	0	0	0	15.335.336	14.030.165	1.305.171	822.924	2.128.095
Mortgages in breach of representation contained in the Master Transfer Agreement	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Residential Mortgage Loan Portfolio	332.739	27.499.396.806	2.441.525	1.514.397	0	0	0	665.446.986	177.272.058	842.719.044	0	0	0	0	31.009.504.566	31.006.739.122	2.765.444	1.763.954	4.529.398

(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 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)	9.393	763.327.409	28.878	16.224	0	0	0	0	0	0	0	0	0	0	775.777.765	775.753.424	24.341	6.450	30.791
2. Delinquent Loans / mutui in ritardo (i)	26	2.534.067	75.747	67.437	0	0	0	0	0	0	0	0	0	0	4.467.119	4.408.764	58.355	60.456	118.811
Performing Portfolio / Portafoglio in bonis (1+2)	9.419	765.861.476	104.624	83.661	0	0	0	0	0	0	0	0	0	0	780.244.884	780.162.188	82.696	66.906	149.602
Defaulted Loans/ Mutui in default	4	289.586	26.097	23.507	0	0	0	0	0	0	0	0	0	0	1.121.651	1.051.841	69.810	74.594	144.404
Mortgages in breach of representation contained in the Master Transfer Agreement	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Total Residential Mortgage Loan Portfolio	9.423	766.151.061	130.721	107.168	0	0	0	23.559.740	5.645.744	29.205.485	0	0	0	0	781.366.535	781.214.029	152.506	141.500	294.006

(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 alla fine del periodo
						Principal Amount due and paid / Incassi capitale	Interest due and paid / Incassi Interessi	Total Amount / Totale incassi		
1. Bond										
2. Bond										
Total Other Eligible Assets - Bonds	0	0	0	0	0	0	0	0	0	0

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		
Deposits with Banks / Depositi bancari												
Securities / Titoli												
Defaulted Securities / Titoli in default												
Total Integration Assets / Attivi idonei integrativi	0	0	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	= i / total portfolio	
1 Total MBS / Totale MBS	0	0	0	0	0	0	0	0	0	0,00%	
2 Total Residential Mortgage Loan Portfolio / Totale portafoglio mutui residenziali	27.501.838.331	0	665.446.986	177.272.058	842.719.044	2.765.444	1.763.954	4.529.398	0	31.009.504.566	97,54%
Total Other Eligible Assets - Loans	766.281.783	0	23.559.740	5.645.744	29.205.485	152.506	141.500	294.006	0	781.366.535	2,46%
Total Other Eligible Assets - Bonds	0	0	0	0	0	0	0	0	0	0	0,00%
3 Total Other Eligible Assets	766.281.783	0	23.559.740	5.645.744	29.205.485	152.506	141.500	294.006	0	781.366.535	2,46%
4 Total Integration Assets / Attivi idonei integrativi	0	0	0	0	0	0	0	0	0	0,00%	
Total Portfolio / Portafoglio totale	28.268.120.113	0	689.006.726	182.917.802	871.924.528	2.917.950	1.905.454	4.823.404	0	31.790.871.100	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 - JUL 2023 - MAY 2024 - MAY 2022 - JUN 2021 - FEB 2024	Index FIXED		Index FLOATING		Index FLOATING CAP		Index SONNI TRANQUILLI	
	BI100 - FF100 - FF600 - F1100 - FI600 - RESTF		BI110 - BI130 - GF000 - GI000 - JF166 - JI110 - KF166 - KI110 - LF166 - LI110 - MF166 - MI110 - RESTV - VC150 - VF110 - VF133 - VF166 - VF666 - VI110 - VI130 - VI170 - XF166 - XI110 - YF166 - YI110 - HI110 - IH110 - WI110 - LC120 - MC120 - LD120 - MD120 - YC120 - YD120 - LG160 - MG160 - YG160 - VD110 - VC120 - VD120 - VI333 - VF333 - VI661 - VI662 - VI663 - VI664 - VI665 - VI666		C210A - C340A - C350A - C360A - C370A - C380A - C385A - C390A - D300A - D400A - DH110 - RECAP - CH110 - DZ110 - AH14Z		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)	25.871.827.567	170.480	3.608.456.334	410.701	2.165.267.811	4.468	60.514.590	29.310
2. Delinquent Loans / mutui in ritardo	33.427.850	396.639	28.387.823	432.014	4.738.969	85.575	250.200	13.782
Performing Portfolio / Portafoglio in bonis (1+2)	25.905.255.417	567.119	3.636.844.157	842.715	2.170.006.780	90.043	60.764.790	43.092

UNSWAPPED	Index FIXED		Index FLOATING		Index FLOATING CAP		Index SONNI TRANQUILLI	
	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. Delinquent Loans / mutui in ritardo								
Performing Portfolio / Portafoglio in bonis (1+2)								

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*

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

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

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

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