

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:

01/05/2024

to:

31/05/2024

Report date

28/06/2024

Guarantor Payment Date

28/06/2024

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		
07/11/2014	IT0005067076	Eur	1.000.000.000,00	Fixed	1,25% per annum	07/02/2025	07/02/2025	Moody's: Aa3 / DBRS: AAL
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: AAL
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: AAL
15/01/2018	IT0005320673	Eur	750.000.000,00	Fixed	0,50% per annum	15/07/2024	15/07/2024	Moody's: Aa3 / DBRS: AAL
15/01/2018	IT0005320665	Eur	500.000.000,00	Fixed	1,25% per annum	15/01/2025	15/01/2030	Moody's: Aa3 / DBRS: AAL
23/02/2018	IT0005325151	Eur	90.000.000,00	Fixed	1,78% per annum	23/02/2025	23/02/2033	Moody's: Aa3 / DBRS: AAL
26/02/2018	IT0005325334	Eur	160.000.000,00	Fixed	1,75% per annum	25/02/2025	25/02/2033	Moody's: Aa3 / DBRS: AAL
16/10/2018	IT0005347973	Eur	200.000.000,00	Floating	Euribor 3m plus 1,00% per annum	16/07/2024	16/10/2028	Moody's: Aa3 / DBRS: AAL
25/02/2019	IT0005364663	Eur	500.000.000,00	Fixed	1,00% per annum	25/09/2024	25/09/2025	Moody's: Aa3 / DBRS: AAL
			Total	5.450.000.000,00				

(*) 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	6.762.757.174	Adjusted Outstanding Principal Balance
B (**)	1.043.978.959	Principal Account plus Top-Up Assets
C	-	Adjusted Outstanding Principal Balance of other eligible assets
F	5.450.000.000	Principal Amount Outstanding of all Series of Covered Bonds
Total A*B+C>=F		
PASS		Pass / Fail
min (93%; (1/(committed OC + 1)))		
1.579.019.058		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	8.213.879.277	NPV Assets plus or minus asset swap
B	5.237.710.950	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	64.114.297	Interest on Interest Account
B	-	Asset Swap Differential
C	261.325.943	Interest due in the next 12 months
D	-	Interest expected to be received from the Eligible Investments
E	59.001.357	Interest Payments due under all outstanding Series of Covered Bonds
F	3.584.325	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	1,068,093,256
Recoveries	-
Other (*)	-
TOTAL Top-up Assets Seller	1,068,093,256
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	24,097,521
Principal Account	1,043,978,959
Reserve fund Account	40,000,000
Securities Account (*)	-
Total	1,108,076,481

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

UBI Finance Assets and Liabilities

Cash	1,108,076,481
Mortgages (*)	6,931,628,363
Authorised Investments / Substitution Assets (**)	-
Total	8,039,704,844
Subordinated Loan	8,052,022,511
Other	25,587,978
Total	8,077,610,489

(*) 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	103.319
Total Loan Balance	6.931.628.363
Average Original Outstanding Amount	126.913
Largest Original Outstanding Amount	4.700.000
Average Current Outstanding Amount	67.090
Largest Current Outstanding Amount	2.184.590
Weighted Average Original Loan to Value	65,77 %
Weighted Average Current Loan to Value	41,51 %
Weighted Average Indexed Loan to Value	44,28 %
Weighted Average Seasoning (Months)	134
Weighted Average Residual Maturity (Months)	184
Weighted Average Original Maturity (Months)	318
Weighted Average Current Interest Rate	4,11 %
% 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	1.574.533.381	12,01%	15.378	14,88%	232.489.801	3,35%
10 - 20	1.841.060.481	14,04%	16.352	15,83%	640.216.374	9,24%
20 - 30	2.034.344.939	15,51%	16.598	16,06%	971.404.429	14,01%
30 - 40	2.169.082.496	16,54%	16.285	15,76%	1.233.499.331	17,80%
40 - 50	2.241.155.667	17,09%	15.880	15,37%	1.423.955.530	20,54%
50 - 60	1.921.357.124	14,65%	13.551	13,12%	1.367.163.451	19,72%
60 - 70	1.205.401.857	9,19%	8.443	8,17%	963.648.119	13,90%
70 - 80	104.949.634	0,80%	702	0,68%	84.680.579	1,22%
80 - 90	11.342.835	0,09%	73	0,07%	7.781.883	0,11%
90	9.322.452	0,07%	57	0,06%	6.788.867	0,10%
Total	13.112.550.867	100,00%	103.319	100,00%	6.931.628.363	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	1.706.600.541	13,02%	20.594	19,93%	273.087.455	3,94%
25 - 50	2.259.544.033	17,23%	23.891	23,12%	892.763.007	12,88%
50 - 75	2.453.858.762	18,71%	21.488	20,80%	1.337.536.686	19,30%
75 - 100	2.339.173.899	17,84%	16.864	16,32%	1.461.528.000	21,08%
100 - 125	1.620.562.588	12,36%	9.746	9,43%	1.084.496.904	15,65%
125 - 150	976.036.870	7,44%	4.946	4,79%	672.197.844	9,70%
150 - 175	573.666.668	4,37%	2.485	2,41%	400.384.323	5,78%
175 - 200	332.829.852	2,54%	1.234	1,19%	230.132.856	3,32%
200 - 250	379.119.014	2,89%	1.197	1,16%	264.474.130	3,82%
250 - 300	164.771.863	1,26%	401	0,39%	108.881.881	1,57%
300 - 500	205.559.396	1,57%	383	0,37%	139.409.411	2,01%
500 - 750	55.026.474	0,42%	63	0,06%	37.694.881	0,54%
>500	45.800.907	0,35%	27	0,03%	29.040.985	0,42%
Total	13.112.550.867	100,00%	103.319	100,00%	6.931.628.363	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	5.705.710.262	43,51%	48.417	46,86%	3.433.727.650	49,54%
Floating rate	7.406.840.604	56,49%	54.902	53,14%	3.497.900.713	50,46%
Total	13.112.550.867	100,00%	103.319	100,00%	6.931.628.363	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	664.438.850	5,07%	6.504	6,30%	42.598.035	0,61%
2025 - 2030	2.450.654.985	18,69%	22.865	22,13%	667.706.782	9,63%
2030 - 2035	2.670.600.649	20,37%	22.439	21,72%	1.286.103.644	18,55%
2035 - 2040	3.567.434.551	27,21%	26.060	25,22%	2.144.214.877	30,93%
2040 - 2045	2.159.783.290	16,47%	14.983	14,50%	1.520.079.288	21,93%
2045 - 2050	1.486.840.293	11,34%	9.791	9,48%	1.182.983.387	17,07%
2050 - 2055	88.137.061	0,67%	520	0,50%	68.022.883	0,98%
2055 - 2060	24.661.187	0,19%	157	0,15%	19.919.467	0,29%
Total	13.112.550.867	100,00%	103.319	100,00%	6.931.628.363	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	-	0,00%	-	0,00%	-	0,00%
36 - 48	5.432.737	0,04%	39	0,04%	4.092.009	0,06%
48 - 60	414.247.333	3,16%	3.465	3,35%	317.937.753	4,59%
60 - 72	955.658.511	7,29%	8.073	7,81%	708.884.906	10,23%
72 - 84	819.780.269	6,25%	7.076	6,85%	574.235.521	8,28%
84 - 96	1.094.207.815	8,34%	9.134	8,84%	721.625.798	10,41%
96 - 108	773.865.436	5,90%	6.722	6,51%	478.360.824	6,90%
108 - 120	606.320.559	4,62%	5.334	5,16%	360.733.603	5,20%
120 - 150	1.018.674.452	7,77%	8.216	7,95%	585.669.903	8,45%
150	7.424.363.755	56,62%	55.260	53,48%	3.180.088.047	45,88%
Total	13.112.550.867	100,00%	103.319	100,00%	6.931.628.363	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	12.940.154.108	98,69%	102.207	98,92%	6.871.897.173	99,14%
Bimonthly	-	0,00%	-	0,00%	-	0,00%
Quarterly	30.029.117	0,23%	162	0,16%	12.263.094	0,18%
Semiannual	142.367.642	1,09%	950	0,92%	47.468.096	0,68%
Annually	-	0,00%	-	0,00%	-	0,00%
Total	13.112.550.867	100,00%	103.319	100,00%	6.931.628.363	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	4.732.827.316	36,09%	35.909	34,76%	2.541.528.345	36,67%
Piemonte	947.400.458	7,23%	8.290	8,02%	477.064.679	6,88%
Veneto	426.393.903	3,25%	3.234	3,13%	226.040.364	3,26%
Liguria	598.446.870	4,56%	4.592	4,44%	302.230.704	4,36%
Emilia Romagna	688.610.591	5,25%	5.253	5,08%	373.993.774	5,40%
Friuli Venezia Giulia	74.274.004	0,57%	676	0,65%	37.868.616	0,55%
Trentino Alto Adige	9.740.987	0,07%	70	0,07%	5.057.452	0,07%
Valle d'Aosta	16.969.910	0,13%	114	0,11%	8.698.128	0,13%
Total North	7.494.664.040	57,16%	58.138	56,27%	3.972.482.062	57,31%
Lazio	2.148.684.387	16,39%	14.600	14,13%	1.204.165.667	17,37%
Toscana	354.670.290	2,70%	2.748	2,66%	184.659.911	2,66%
Umbria	116.156.426	0,89%	1.111	1,08%	56.360.517	0,81%
Abruzzo	335.749.751	2,56%	3.005	2,91%	157.837.088	2,28%
Marche	636.989.720	4,86%	5.719	5,54%	302.979.880	4,37%
Total Centre	3.592.250.575	27,40%	27.183	26,31%	1.906.003.064	27,50%
Puglia	425.470.979	3,24%	4.013	3,88%	224.282.470	3,24%
Sardegna	315.516.272	2,41%	2.608	2,52%	169.207.792	2,44%
Sicilia	227.776.228	1,74%	1.934	1,87%	122.991.999	1,77%
Calabria	259.263.540	1,98%	2.769	2,68%	122.277.514	1,76%
Campania	692.035.578	5,28%	5.553	5,37%	362.051.123	5,22%
Basilicata	72.237.881	0,55%	773	0,75%	35.640.352	0,51%
Molise	33.335.774	0,25%	348	0,34%	16.691.987	0,24%
Total South	2.025.636.252	15,45%	17.998	17,42%	1.053.143.238	15,19%
Total	13.112.550.867	100,00%	103.319	100,00%	6.931.628.363	100,00%

8) Cash Manager investments

Value Date	ISIN	Nominal Amount	Interest

Portfollio

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)	102.425	6.872.453.754	77.581	48.915	-	-	-	-	-	-	-	-	6.791.636.298	6.791.636.298	-	-	-
2. Delinquent Loans / mutui in ritardo (l)	1.882	147.450.257	966.266	839.758	-	-	-	-	-	-	-	-	139.992.065	139.076.395	915.670	749.417	1.665.087
Performing Portfolio / Portafoglio in bonis (1+2)	104.307	7.019.904.011	1.043.847	888.673	-	-	-	-	-	-	-	-	6.931.628.363	6.930.712.693	915.670	749.417	1.665.087
Defaulted Loans/ Mutui in default	454	33.634.788	908.150	837.346	-	-	-	-	-	-	-	-	42.365.407	41.274.730	1.090.677	1.007.383	2.098.059
Mortgages in breach of representation contained in the Master Transfer Agreement	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Total Residential Mortgage Loan Portfolio	104.761	7.053.538.799	1.951.997	1.726.018	-	-	-	81.472.563	24.405.776	105.878.339	-	-	6.973.993.770	6.971.987.423	2.006.347	1.756.800	3.763.146

(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	7.055.490.796	-	81.472.563	24.405.776	105.878.339	2.006.347	1.756.800	3.763.146	-	6.973.993.770	100,00%
Total Other Eligible Assets - Loans	-	-	-	-	-	-	-	-	-	-	0,00%
Total Other Eligible Assets - Bonds	-	-	-	-	-	-	-	-	-	-	0,00%
3 Total Other Eligibile Assets	-	-	-	-	-	-	-	-	-	-	0,00%
4 Total Integration Assets / Attivi idonei integrativi	-	-	-	-	-	-	-	-	-	-	0,00%
Total Portfolio / Portafoglio totale	7.055.490.796	-	81.472.563	24.405.776	105.878.339	2.006.347	1.756.800	3.763.146	-	6.973.993.770	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)	3.390.815.146	-	2.127.288.541	-	1.273.532.611	-
2. Delinquent Loans / mutui in ritardo	43.966.580	262.779	61.831.410	431.040	33.278.405	221.851
Performing Portfolio / Portafoglio in bonis (1+2)	3.434.781.726	262.779	2.189.119.951	431.040	1.306.811.016	221.851