

# BANCA MONTE DEI PASCHI DI SIENA S.P.A.

## Euro 20.000.000.000,00 Covered Bond Programme

Twenty-seventh Issue Date: 24 October 2016  
Euro 700.000.000

Thirty-fourth Issue Date: 13 September 2019  
Euro 500.000.000

Twenty-eighth Issue Date: 24 October 2016  
Euro 400.000.000

Thirty-fifth Issue Date: 13 September 2019  
Euro 500.000.000

Twenty-ninth Issue Date: 29 October 2016  
Euro 700.000.000

Thirty-sixth Issue Date: 12 February 2020  
Euro 500.000.000

Thirtieth Issue Date: 5 June 2018  
Euro 350.000.000

Thirty-seventh Issue Date: 12 February 2020  
Euro 500.000.000

Thirty-first Issue Date: 5 June 2018  
Euro 350.000.000

Thirty-eighth Issue Date: 16 September 2020  
Euro 750.000.000

Thirty-second Issue Date: 18 June 2018  
Euro 350.000.000

Thirty-ninth Issue Date: 16 September 2020  
Euro 750.000.000

Thirty-third Issue Date: 24 October 2018  
Euro 500.000.000

Forty Issue Date: 19 January 2021  
Euro 700.000.000

*Unconditionally and irrevocably guaranteed as to payments of interest and principal by*

# MPS Covered Bond 2 S.r.l.

Main Seller, Main Servicer and Issuer

**Banca Monte dei Paschi di Siena S.p.A.**

## Payments Report

Collection Period

from:

01/01/2021

to:

31/03/2021

Guarantor Payment Date

29/04/2021



SECURITISATION  
SERVICES  
BANCA FININT

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

This Payment Report is based on the following information:

- Servicer's Report provided by the Servicer;
- Any information in respect of any Eligible Investments provided by the Cash Manager;
- Italian Account Bank Report provided by the Italian Account Bank;
- Any information in respect of any interest or principal amount payable by the Guarantor under the relevant Subordinated Loan Agreement provided by each Subordinated Lender ;
- Any information in respect of any interest or principal amount payable by the Guarantor under the relevant Subordinated Loan Agreement provided by each Subordinated Lender ;
- Mandatory Tests and the Asset Coverage Test, as the case may be, provided by the Test Calculation Agent
- Expenses, fees and costs provided by the Guarantor Corporate Servicer;
- Any other information according to the Transaction Documents.

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

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\* In the context of a group reorganisation, with effective date from 28th October 2020, Securitisation Services S.p.A. has been merged by way of incorporation into Banca Finanziaria Internazionale S.p.A. (namely Banca Finint S.p.A)

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Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 1. Guarantor Available Funds

| 1.1 Principal Available Funds  | Sum [(i):(ix)] | 1.449.875.591,37 |
|--|----------------|------------------|
| (i) Principal amounts collected by the Servicer in respect of the Cover Pool and credited to the Main Programme Account*   |                | 326.054.084,17   |
| (ii) All other Recoveries in respect of principal received by each Servicer and credited to the Main Programme Account   |                | -                |
| (iii) All principal amounts received from each Seller pursuant to the Master Assets Purchase Agreement   |                | -                |
| (iv) The proceeds of any disposal of Assets and any disinvestment of Assets  |                | -                |
| (v) Any amounts granted by each Subordinated Lender under the relevant Subordinated Loan Agreement and not used to fund the payment of the Purchase Price for any Eligible Assets and/or Top-Up Asset  |                | -                |
| (vi) All amounts other than in respect of interest received under any Swap Agreement (if any)  |                | -                |
| (vii) Any amounts paid out of item Tenth of the Pre-Issuer Default Interest Priority of Payments   |                | -                |
| (viii) Any amount paid to the Guarantor by the Issuer upon exercise by or on behalf of the Guarantor of the rights of subrogation (surrogazione) or recourse (regresso) against the Issuer pursuant to article 4, paragraphs 3 and 4 of Decree 310   |                | -                |
| (ix) after (a) delivery of an Issuer Default Notice in respect of any Series or Tranche of Covered Bonds and the deferral of the Maturity Date relating to such Series or Tranche of Covered Bonds to the Long Due for Payment Date and (b) occurrence of the relevant Maturity Date in respect of any other Series or Tranche of Covered Bonds, any Final Redemption Amount(s) accumulated on the Amortisation Reserve Account ** |                | -                |
| (x) Any principal amounts standing (other than amounts already allocated under other items of the Principal Available Funds) received from any party to the Programme Documents  |                | 1.123.821.507,20 |

\* Net of the amounts related to principal not due to the Guarantor and repaid to the Servicer

\*\* provided that the Guarantor will allocate and pay such Final Redemption Amount(s) recorded on the ledgers of the Amortisation Reserve Account only pursuant to item (Sixth), letter (b) of the Guarantee Priority of Payments in respect of the corresponding Series or Tranche of Covered Bonds (excluding payment of any other items of the applicable Priority of Payments)

| 1.2 Interest Available Funds  | Sum [(i):(viii)] | 39.333.102,50 |
|---|------------------|---------------|
| (i) Interest amounts and/or yield collected by the Servicer in respect of the Cover Pool and credited into the Main Programme Account*  |                  | 36.671.338,57 |
| (ii) Other interest recoveries received by the Servicer and credited to the Main Programme Account  |                  | -             |
| (iii) Interest accrued and paid on the Programme Accounts   |                  | - 64,50       |
| (iv) Any amounts standing to the credit of the Reserve Account in excess of the Required Reserve Amount, and following the service of an Issuer Default Notice, on the Guarantor, any amounts standing to the credit of the Reserve Account |                  | 2.661.828,43  |
| (v) All amounts in respect of interest and/or yield received from the Eligible Investments  |                  | -             |
| (vi) any amounts received under the Swap Agreement(s) (if any);   |                  | -             |
| (vii) All interest amounts received from the relevant Seller pursuant to the Master Assets Purchase Agreement   |                  | -             |
| (viii) Any amounts paid as Interest Shortfall Amount out of item (First) of the Pre-Issuer Default Principal Priority of Payments   |                  | -             |
| (ix) Any amounts received from any party to the Programme Documents   |                  | -             |

\* Net of the amounts related to interest not due to the Guarantor and repaid to the Servicer

|                                  |                      |                         |
|----------------------------------|----------------------|-------------------------|
| <b>Guarantor Available Funds</b> | <b>(1.1) + (1.2)</b> | <b>1.489.208.693,87</b> |
|----------------------------------|----------------------|-------------------------|

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 2.1 Pre-Issuer Default Interest Priority of Payments

- Prior to the delivery of an Issuer Default Notice -

|  |                      |
|--|----------------------|
| <b>Interest Available Funds</b>  | <b>39.333.102,50</b> |
| (i) (a) Expenses   | 245,19               |
| (b) Retention Amount   | 2.466,83             |
| (ii) Any amount due and payable to the Representative of the Bondholders   | 13.855,20            |
| (iii) Fees, costs and expenses ( <i>pro rata</i> and <i>pari passu</i> ) to the Servicers and the Agents   | 70.642,05            |
| (iv) Any interest amounts due to the Swap Provider(s) (if any) (including any termination payments due and payable by the Guarantor except where the swap counterparty is the Defaulting Party or the sole Affected Party)   | -                    |
| (v) To credit the Commingling Reserve Amount on the Commingling Reserve Account, up to the value of the Target Commingling Amount, if required pursuant to the provisions of the Cover Pool Management Agreement and/or the Master Servicing Agreement             | -                    |
| (vi) To credit to the Reserve Account an amount required to ensure that the Reserve Amount is funded up to the Required Reserve Amount   | -                    |
| (vii) Loan Interest due and payable on each Term Loan to the Subordinated Lender(s)  | -                    |
| (viii) Upon the occurrence of a Servicer Termination Event, to credit all remaining Interest Available Funds to the Main Programme Account until such Servicer Termination Event is either remedied or waived or a new servicer is appointed                       | -                    |
| (ix) to pay <i>pro rata</i> and <i>pari passu</i> in accordance with the respective amounts thereof any Excluded Swap Termination Amounts  | -                    |
| (x) Interest Shortfall Amount (if any) not already repaid and to be transferred to the Principal Available Funds   | -                    |
| (xi) Any amounts due and payable to any party to the Programme Documents (other than the Seller(s) under the Programme Documents) to the extent not already paid or payable under other items of this Pre-Issuer Default Interest Priority of Payments             | -                    |
| (xii) Any other amount due and payable to pay to the Main Seller and to the Additional Seller(s) (if any) under the Programme Documents  | -                    |
| (xiii) <i>pro rata</i> and <i>pari passu</i> :   |                      |
| (a) any Premium on the Programme Term Loans to the Subordinated Lender(s)  | 39.245.893,23        |
| (b) Excess Term Loan Amount  | -                    |
| provided that i) no Segregation Event has occurred and/or (ii) any amount in respect of interest under the relevant Series or Tranche of Covered Bonds which has fallen due on or prior to the relevant Guarantor Payment Date has been paid in full by the Issuer |                      |
| Final balance  | -                    |

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 2.2 Pre-Issuer Default Principal Priority of Payments

- Prior to the delivery of an Issuer Default Notice -

|  |                         |
|--|-------------------------|
| <b>Principal Available Funds</b>   | <b>1.449.875.591,37</b> |
| (i) Any amount payable as Interest Shortfall Amount  | -                       |
| (ii) Provided that no Segregation Event has occurred and is continuing, <i>pari passu and pro rata</i>   |                         |
| (a) to pay in whole or in part the purchase price of each New Portfolio to the relevant Seller(s)  | 400.000.000,00          |
| (b) to make a provision for payment of any such purchase price in case the formalities required to make the assignment of the relevant New Portfolio enforceable have not been carried out yet on such Guarantor Payment Date  | -                       |
| (iii) Upon the occurrence of a Servicer Termination Event, to credit all remaining Principal Available Funds to the Main Programme Account until such Servicer Termination Event is either remedied or waived or a Substitute Servicer is appointed  | -                       |
| (iv) <i>pro rata and pari passu</i> :  |                         |
| (a) principal amounts due and payable to the relevant Swap Providers   | -                       |
| (b) (where appropriate, after taking into account any amounts other than in respect of interest to be received from any Swap Provider on such Guarantor Payment Date or such other date up to the next following Guarantor Payment Date as the Guarantor Calculation Agent may reasonably determine) to pay the amounts in respect of principal due and payable to the Subordinated Lender(s) under the relevant Term Loan | -                       |
| <b>Final balance</b>   | <b>1.049.875.591,37</b> |

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

### 3. Guarantee Priority of Payments

- Following the delivery of an Issuer Default Notice -

| Guarantor Available Funds   |                      |
|---|----------------------|
| (i) (a) Expenses  | <input type="text"/> |
| (b) Retention Amount  | <input type="text"/> |
| (ii) Any amount due and payable to the Representative of the Bondholders  | <input type="text"/> |
| (iii) Fees, costs and expenses ( <i>pro rata</i> and <i>pari passu</i> ) to the Servicers and the Agents  | <input type="text"/> |
| (iv) <i>pro rata</i> and <i>pari passu</i> :  |                      |
| (a) Any interest amounts due to the Swap Provider(s)  | <input type="text"/> |
| (b) interest due and payable under the Guarantee in respect of each Series or Tranche of Covered Bonds  | <input type="text"/> |
| (v) to credit to the Reserve Account an amount required to ensure that the Reserve Amount is funded up to the Required Reserve Amount   | <input type="text"/> |
| (vi) <i>pro rata</i> and <i>pari passu</i> :  |                      |
| (a) any amounts other than in respect of interest due or to become due and payable to the relevant Swap Provider(s)   | <input type="text"/> |
| (b) principal amounts due and payable under the Guarantee in respect of each Series or Tranche of Covered Bonds   | <input type="text"/> |
| (c) to credit any other amounts on the Amortisation Reserve Account, in order to fund the Redemption Amount in respect of each Series or Tranche of Covered Bonds in respect of which the relevant Maturity Date has not occurred   | <input type="text"/> |
| (vii) until each Series or Tranche of Covered Bonds has been fully repaid or repayment in full of the Covered Bonds has been provided for (such that the Redemption Amount has been accumulated in respect of each outstanding Series or Tranche of Covered Bonds), to credit any remaining amounts to the Main Programme Account | <input type="text"/> |
| (viii) Any amounts due and payable to any party to the Programme Documents (other than the Seller(s) under the Programme Documents, to the extent not already paid or payable under other items of this Guarantee Priority of   | <input type="text"/> |
| (ix) to pay <i>pro rata</i> and <i>pari passu</i> , any Excluded Swap Termination Amount due and payable by the Guarantor   | <input type="text"/> |
| (x) Any other amount due and payable to pay to the Sellers under the Programme Documents to the extent not already paid or payable under other items of this Guarantee Priority of Payments   | <input type="text"/> |
| (xi) <i>pro rata</i> and <i>pari passu</i> :  |                      |
| (a) any interest and principal amount outstanding and any Premium on the Programme Term Loans to the Subordinated Lender(s)   | <input type="text"/> |
| (b) any amounts due, on each Term Loan (as applicable) under the relevant Subordinated Loan Agreement(s)  | <input type="text"/> |
| Final balance   | <input type="text"/> |

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 4. Post-Enforcement Priority of Payments

- Following a Guarantor Event of Default -

| Guarantor Available Funds   |                      |
|---|----------------------|
| (i) Expenses  | <input type="text"/> |
| (ii) Any amount due and payable to the Representative of the Bondholders  | <input type="text"/> |
| (iii) <i>pro rata</i> and <i>pari passu</i> :   |                      |
| (a) Fees, costs and expenses to the Servicers and the Agents  | <input type="text"/> |
| (b) Any amounts due to the Swap Provider(s)   | <input type="text"/> |
| (c) any amounts due under the Guarantee in respect of each Series or Tranche of Covered Bonds   | <input type="text"/> |
| (iv) any Excluded Swap Termination Amount due and payable by the Guarantor  | <input type="text"/> |
| (v) to pay, <i>pari passu</i> and <i>pro rata</i> according to the respective amounts thereof, to any party to the Programme Documents (other than the Seller(s)) any amounts due and payable under the Programme Documents | <input type="text"/> |
| (vi) Any other amount due and payable to pay to the Sellers under the Programme Documents to the extent not already paid or payable under other items of this Post-Enforcement Priority of Payments                         | <input type="text"/> |
| (vii) to pay or repay, <i>pari passu</i> and <i>pro rata</i> according to the respective amounts thereof, to the Subordinated Lender(s) any amounts outstanding under the Subordinated Loan Agreement(s).                   | <input type="text"/> |
| Final balance   | <input type="text"/> |

## 5. Cash Reserve

|                             |               |
|-----------------------------|---------------|
| OPENING BALANCE             | 10.090.127,97 |
| CASH RESERVE TARGET AMOUNT  | 7.428.299,55  |
| CASH RESERVE EXCESS AMOUNT  | 2.661.828,43  |
| CASH RESERVE DEFICIT AMOUNT | 0             |
| DRAW-DOWN AMOUNT            | -             |
| CLOSING BALANCE             | 7.428.299,55  |



Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 6. Covered Bonds

| Series          | Issue Date | Nominal Amount   | Isin Code    | Maturity   |
|-----------------|------------|------------------|--------------|------------|
| Series 1 - 2012 | 25/05/2012 | 1.500.000.000,00 | IT0004819360 | 29/07/2014 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 25/05/2012      | 30/07/2012   | 66   | 1,92218%     | 5.285.995,00   |
| 30/07/2012      | 29/10/2012   | 91   | 1,8220%      | 6.908.416,67   |
| 29/10/2012      | 29/01/2013   | 92   | 1,6010%      | 6.137.166,67   |
| 29/01/2013      | 29/04/2013   | 90   | 1,6140%      | 6.052.500,00   |
| 29/04/2013      | 29/07/2013   | 91   | 1,6060%      | 6.089.416,67   |

Series 1 - 2012 - 2010 for an amount equal to Euro 1.500.000.000,00 has been redeemed in advance on 29 August 2013

| Series          | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|-----------------|------------|----------------|--------------|------------|
| Series 2 - 2012 | 21/06/2012 | 600.000.000,00 | IT0004825771 | 29/10/2014 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 21/06/2012      | 30/07/2012   | 39   | 1,7790%      | 1.156.350,00   |
| 30/07/2012      | 29/10/2012   | 91   | 1,8220%      | 2.763.366,67   |
| 29/10/2012      | 29/01/2013   | 92   | 1,6010%      | 2.454.866,67   |
| 29/01/2013      | 29/04/2013   | 90   | 1,6140%      | 2.421.000,00   |
| 29/04/2013      | 29/07/2013   | 91   | 1,6060%      | 2.435.766,67   |
| 29/07/2013      | 29/10/2013   | 92   | 1,6250%      | 2.491.666,67   |
| 29/10/2013      | 29/01/2014   | 92   | 1,6280%      | 2.496.266,67   |
| 29/01/2014      | 29/04/2014   | 90   | 1,7000%      | 2.550.000,00   |
| 29/04/2014      | 29/07/2014   | 91   | 1,7440%      | 2.645.066,67   |
| 29/07/2014      | 29/10/2014   | 92   | 1,6090%      | 2.467.133,33   |

Series 2 - 2012 has been redeemed on 29 October 2014

| Series          | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|-----------------|------------|----------------|--------------|------------|
| Series 3 - 2012 | 10/07/2012 | 800.000.000,00 | IT0004839756 | 29/01/2015 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 10/07/2012      | 30/07/2012   | 20   | 1,6260%      | 722.666,67     |
| 30/07/2012      | 29/10/2012   | 91   | 1,8220%      | 3.684.488,89   |
| 29/10/2012      | 29/01/2013   | 92   | 1,6010%      | 3.273.155,56   |
| 29/01/2013      | 29/04/2013   | 90   | 1,6140%      | 3.228.000,00   |
| 29/04/2013      | 29/07/2013   | 91   | 1,6060%      | 3.247.688,89   |
| 29/07/2013      | 29/10/2013   | 92   | 1,6250%      | 3.322.222,22   |
| 29/10/2013      | 29/01/2014   | 92   | 1,6280%      | 3.328.355,56   |
| 29/01/2014      | 29/04/2014   | 90   | 1,7000%      | 3.400.000,00   |
| 29/04/2014      | 29/07/2014   | 91   | 1,7440%      | 3.526.755,56   |
| 29/07/2014      | 29/10/2014   | 92   | 1,6090%      | 3.289.511,11   |
| 29/10/2014      | 29/01/2015   | 92   | 1,4880%      | 3.042.133,33   |

Series 3 - 2012 has been redeemed on 29 January 2015

| Series          | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|-----------------|------------|----------------|--------------|------------|
| Series 4 - 2012 | 10/07/2012 | 800.000.000,00 | IT0004839327 | 29/04/2015 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 10/07/2012      | 30/07/2012   | 20   | 1,6260%      | 722.666,67     |
| 30/07/2012      | 29/10/2012   | 91   | 1,8220%      | 3.684.488,89   |
| 29/10/2012      | 29/01/2013   | 92   | 1,6010%      | 3.273.155,56   |
| 29/01/2013      | 29/04/2013   | 90   | 1,6140%      | 3.228.000,00   |
| 29/04/2013      | 29/07/2013   | 91   | 1,6060%      | 3.247.688,89   |
| 29/07/2013      | 29/10/2013   | 92   | 1,6250%      | 3.322.222,22   |
| 29/10/2013      | 29/01/2014   | 92   | 1,6280%      | 3.328.355,56   |
| 29/01/2014      | 29/04/2014   | 90   | 1,7000%      | 3.400.000,00   |
| 29/04/2014      | 29/07/2014   | 91   | 1,7440%      | 3.526.755,56   |
| 29/07/2014      | 29/10/2014   | 92   | 1,6090%      | 3.289.511,11   |
| 29/10/2014      | 29/01/2015   | 92   | 1,4880%      | 3.042.133,33   |
| 29/01/2015      | 29/04/2015   | 90   | 1,4550%      | 2.910.000,00   |

Series 4 - 2012 has been redeemed on 29 April 2015

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 6. Covered Bonds

| Series          | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|-----------------|------------|----------------|--------------|------------|
| Series 5 - 2012 | 10/07/2012 | 600.000.000,00 | IT0004839749 | 29/07/2015 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 10/07/2012      | 30/07/2012   | 20   | 1,7260%      | 575.333,33     |
| 30/07/2012      | 29/10/2012   | 91   | 1,9220%      | 2.915.033,33   |
| 29/10/2012      | 29/01/2013   | 92   | 1,7010%      | 2.608.200,00   |
| 29/01/2013      | 29/04/2013   | 90   | 1,7140%      | 2.571.000,00   |
| 29/04/2013      | 29/07/2013   | 91   | 1,7060%      | 2.587.433,33   |
| 29/07/2013      | 29/10/2013   | 92   | 1,7250%      | 2.645.000,00   |
| 29/10/2013      | 29/01/2014   | 92   | 1,7280%      | 2.649.600,00   |
| 29/01/2014      | 29/04/2014   | 90   | 1,8000%      | 2.700.000,00   |
| 29/04/2014      | 29/07/2014   | 91   | 1,8440%      | 2.796.733,33   |
| 29/07/2014      | 29/10/2014   | 92   | 1,7090%      | 2.620.466,67   |
| 29/10/2014      | 29/01/2015   | 92   | 1,5880%      | 2.434.933,33   |
| 29/01/2015      | 29/04/2015   | 90   | 1,5550%      | 2.332.500,00   |
| 29/04/2015      | 29/07/2015   | 91   | 1,4980%      | 2.271.966,67   |

Series 5 - 2012 has been redeemed on 29 July 2015

| Series          | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|-----------------|------------|----------------|--------------|------------|
| Series 6 - 2012 | 05/09/2012 | 700.000.000,00 | IT0004849706 | 29/10/2015 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 05/09/2012      | 29/10/2012   | 54   | 1,6661%      | 1.749.435,48   |
| 29/10/2012      | 29/01/2013   | 92   | 1,7010%      | 3.042.900,00   |
| 29/01/2013      | 29/04/2013   | 90   | 1,7140%      | 2.999.500,00   |
| 29/04/2013      | 29/07/2013   | 91   | 1,7060%      | 3.018.672,22   |
| 29/07/2013      | 29/10/2013   | 92   | 1,7250%      | 3.085.833,33   |
| 29/10/2013      | 29/01/2014   | 92   | 1,7280%      | 3.091.200,00   |
| 29/01/2014      | 29/04/2014   | 90   | 1,8000%      | 3.150.000,00   |
| 29/04/2014      | 29/07/2014   | 91   | 1,8440%      | 3.262.855,56   |
| 29/07/2014      | 29/10/2014   | 92   | 1,7090%      | 3.057.211,11   |
| 29/10/2014      | 29/01/2015   | 92   | 1,5880%      | 2.840.755,56   |
| 29/01/2015      | 29/04/2015   | 90   | 1,5550%      | 2.721.250,00   |
| 29/04/2015      | 29/07/2015   | 91   | 1,4980%      | 2.650.627,78   |
| 29/07/2015      | 29/10/2015   | 92   | 1,4800%      | 2.647.555,56   |

Series 6 - 2012 has been redeemed on 29 October 2015

| Series          | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|-----------------|------------|----------------|--------------|------------|
| Series 7 - 2012 | 05/09/2012 | 700.000.000,00 | IT0004849714 | 29/01/2016 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 05/09/2012      | 29/10/2012   | 54   | 1,6661%      | 1.749.435,48   |
| 29/10/2012      | 29/01/2013   | 92   | 1,7010%      | 3.042.900,00   |
| 29/01/2013      | 29/04/2013   | 90   | 1,7140%      | 2.999.500,00   |
| 29/04/2013      | 29/07/2013   | 91   | 1,7060%      | 3.018.672,22   |
| 29/07/2013      | 29/10/2013   | 92   | 1,7250%      | 3.085.833,33   |
| 29/10/2013      | 29/01/2014   | 92   | 1,7280%      | 3.091.200,00   |
| 29/01/2014      | 29/04/2014   | 90   | 1,8000%      | 3.150.000,00   |
| 29/04/2014      | 29/07/2014   | 91   | 1,8440%      | 3.262.855,56   |
| 29/07/2014      | 29/10/2014   | 92   | 1,7090%      | 3.057.211,11   |
| 29/10/2014      | 29/01/2015   | 92   | 1,5880%      | 2.840.755,56   |
| 29/01/2015      | 29/04/2015   | 90   | 1,5550%      | 2.721.250,00   |
| 29/04/2015      | 29/07/2015   | 91   | 1,4980%      | 2.650.627,78   |
| 29/07/2015      | 29/10/2015   | 92   | 1,4800%      | 2.647.555,56   |
| 29/10/2015      | 29/01/2016   | 92   | 1,4340%      | 2.565.266,67   |

Series 7 - 2012 has been redeemed on 29 January 2016

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

### 6. Covered Bonds

| Series          | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|-----------------|------------|----------------|--------------|------------|
| Series 8 - 2012 | 28/09/2012 | 700.000.000,00 | IT0004854573 | 29/04/2016 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 28/09/2012      | 29/10/2012   | 31   | 1,6170%      | 974.691,67     |
| 29/10/2012      | 29/01/2013   | 92   | 1,7010%      | 3.042.900,00   |
| 29/01/2013      | 29/04/2013   | 90   | 1,7140%      | 2.999.500,00   |
| 29/04/2013      | 29/07/2013   | 91   | 1,7060%      | 3.018.672,22   |
| 29/07/2013      | 29/10/2013   | 92   | 1,7250%      | 3.085.833,33   |
| 29/10/2013      | 29/01/2014   | 92   | 1,7280%      | 3.091.200,00   |
| 29/01/2014      | 29/04/2014   | 90   | 1,8000%      | 3.150.000,00   |
| 29/04/2014      | 29/07/2014   | 91   | 1,8440%      | 3.262.855,56   |
| 29/07/2014      | 29/10/2014   | 92   | 1,7090%      | 3.057.211,11   |
| 29/10/2014      | 29/01/2015   | 92   | 1,5880%      | 2.840.755,56   |
| 29/01/2015      | 29/04/2015   | 90   | 1,5550%      | 2.721.250,00   |
| 29/04/2015      | 29/07/2015   | 91   | 1,4980%      | 2.650.627,78   |
| 29/07/2015      | 29/10/2015   | 92   | 1,4800%      | 2.647.555,56   |
| 29/10/2015      | 29/01/2016   | 92   | 1,4340%      | 2.565.266,67   |
| 29/01/2016      | 29/04/2016   | 91   | 1,3410%      | 2.372.825,00   |

Series 8 - 2012 has been redeemed on 29 April 2016

| Series          | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|-----------------|------------|----------------|--------------|------------|
| Series 9 - 2012 | 28/09/2012 | 700.000.000,00 | IT0004854581 | 29/07/2016 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 28/09/2012      | 29/10/2012   | 31   | 1,6170%      | 974.691,67     |
| 29/10/2012      | 29/01/2013   | 92   | 1,7010%      | 3.042.900,00   |
| 29/01/2013      | 29/04/2013   | 90   | 1,7140%      | 2.999.500,00   |
| 29/04/2013      | 29/07/2013   | 91   | 1,7060%      | 3.018.672,22   |
| 29/07/2013      | 29/10/2013   | 92   | 1,7250%      | 3.085.833,33   |
| 29/10/2013      | 29/01/2014   | 92   | 1,7280%      | 3.091.200,00   |
| 29/01/2014      | 29/04/2014   | 90   | 1,8000%      | 3.150.000,00   |
| 29/04/2014      | 29/07/2014   | 91   | 1,8440%      | 3.262.855,56   |
| 29/07/2014      | 29/10/2014   | 92   | 1,7090%      | 3.057.211,11   |
| 29/10/2014      | 29/01/2015   | 92   | 1,5880%      | 2.840.755,56   |
| 29/01/2015      | 29/04/2015   | 90   | 1,5550%      | 2.721.250,00   |
| 29/04/2015      | 29/07/2015   | 91   | 1,4980%      | 2.650.627,78   |
| 29/07/2015      | 29/10/2015   | 92   | 1,4800%      | 2.647.555,56   |
| 29/10/2015      | 29/01/2016   | 92   | 1,4340%      | 2.565.266,67   |
| 29/01/2016      | 29/04/2016   | 91   | 1,3410%      | 2.372.825,00   |
| 29/04/2016      | 29/07/2016   | 91   | 1,2490%      | 2.210.036,11   |

Series 9 - 2012 has been redeemed on 29 July 2016

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 10 - 2012 | 28/09/2012 | 700.000.000,00 | IT0004854599 | 31/10/2016 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 28/09/2012      | 29/10/2012   | 31   | 1,6170%      | 974.691,67     |
| 29/10/2012      | 29/01/2013   | 92   | 1,7010%      | 3.042.900,00   |
| 29/01/2013      | 29/04/2013   | 90   | 1,7140%      | 2.999.500,00   |
| 29/04/2013      | 29/07/2013   | 91   | 1,7060%      | 3.018.672,22   |
| 29/07/2013      | 29/10/2013   | 92   | 1,7250%      | 3.085.833,33   |
| 29/10/2013      | 29/01/2014   | 92   | 1,7280%      | 3.091.200,00   |
| 29/01/2014      | 29/04/2014   | 90   | 1,8000%      | 3.150.000,00   |
| 29/04/2014      | 29/07/2014   | 91   | 1,8440%      | 3.262.855,56   |
| 29/07/2014      | 29/10/2014   | 92   | 1,7090%      | 3.057.211,11   |
| 29/10/2014      | 29/01/2015   | 92   | 1,5880%      | 2.840.755,56   |
| 29/01/2015      | 29/04/2015   | 90   | 1,5550%      | 2.721.250,00   |
| 29/04/2015      | 29/07/2015   | 91   | 1,4980%      | 2.650.627,78   |
| 29/07/2015      | 29/10/2015   | 92   | 1,4800%      | 2.647.555,56   |
| 29/10/2015      | 29/01/2016   | 92   | 1,4340%      | 2.565.266,67   |
| 29/01/2016      | 29/04/2016   | 91   | 1,3410%      | 2.372.825,00   |
| 29/04/2016      | 29/07/2016   | 91   | 1,2490%      | 2.210.036,11   |
| 29/07/2016      | 31/10/2016   | 94   | 1,2020%      | 2.196.988,89   |

Series 10 - 2012 has been redeemed on 31 October 2016

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 6. Covered Bonds

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 11 - 2013 | 26/02/2013 | 800.000.000,00 | IT0004897861 | 30/01/2017 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |              |
|-----------------|--------------|------------|--------------|----------------|--------------|
| 26/02/2013      | 29/04/2013   | 29/04/2013 | 62           | 1,6730%        | 2.305.040,00 |
| 29/04/2013      | 29/07/2013   | 29/07/2013 | 91           | 1,7060%        | 3.449.911,11 |
| 29/07/2013      | 29/10/2013   | 29/10/2013 | 92           | 1,7250%        | 3.526.666,67 |
| 29/10/2013      | 29/01/2014   | 29/01/2014 | 92           | 1,7280%        | 3.532.800,00 |
| 29/01/2014      | 29/04/2014   | 29/04/2014 | 90           | 1,8000%        | 3.600.000,00 |
| 29/04/2014      | 29/07/2014   | 29/07/2014 | 91           | 1,8440%        | 3.728.977,78 |
| 29/07/2014      | 29/10/2014   | 29/10/2014 | 92           | 1,7090%        | 3.493.955,56 |
| 29/10/2014      | 29/01/2015   | 29/01/2015 | 92           | 1,5880%        | 3.246.577,78 |
| 29/01/2015      | 29/04/2015   | 29/04/2015 | 90           | 1,5550%        | 3.110.000,00 |
| 29/04/2015      | 29/07/2015   | 29/07/2015 | 91           | 1,4980%        | 3.029.288,89 |
| 29/07/2015      | 29/10/2015   | 29/10/2015 | 92           | 1,4800%        | 3.025.777,78 |
| 29/10/2015      | 29/01/2016   | 29/01/2016 | 92           | 1,4340%        | 2.931.733,33 |
| 29/01/2016      | 29/04/2016   | 29/04/2016 | 91           | 1,3410%        | 2.711.800,00 |
| 29/04/2016      | 29/07/2016   | 29/07/2016 | 91           | 1,2490%        | 2.525.755,56 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 1,2020%        | 2.510.844,44 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 1,1880%        | 2.402.400,00 |

Series 11 - 2013 has been redeemed on 30 January 2017

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 12 - 2013 | 26/02/2013 | 700.000.000,00 | IT0004897879 | 02/05/2017 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |              |
|-----------------|--------------|------------|--------------|----------------|--------------|
| 26/02/2013      | 29/04/2013   | 29/04/2013 | 62           | 1,6730%        | 2.016.910,00 |
| 29/04/2013      | 29/07/2013   | 29/07/2013 | 91           | 1,7060%        | 3.018.672,22 |
| 29/07/2013      | 29/10/2013   | 29/10/2013 | 92           | 1,7250%        | 3.085.833,33 |
| 29/10/2013      | 29/01/2014   | 29/01/2014 | 92           | 1,7280%        | 3.091.200,00 |
| 29/01/2014      | 29/04/2014   | 29/04/2014 | 90           | 1,8000%        | 3.150.000,00 |
| 29/04/2014      | 29/07/2014   | 29/07/2014 | 91           | 1,8440%        | 3.262.855,56 |
| 29/07/2014      | 29/10/2014   | 29/10/2014 | 92           | 1,7090%        | 3.057.211,11 |
| 29/10/2014      | 29/01/2015   | 29/01/2015 | 92           | 1,5880%        | 2.840.755,56 |
| 29/01/2015      | 29/04/2015   | 29/04/2015 | 90           | 1,5550%        | 2.721.250,00 |
| 29/04/2015      | 29/07/2015   | 29/07/2015 | 91           | 1,4980%        | 2.650.627,78 |
| 29/07/2015      | 29/10/2015   | 29/10/2015 | 92           | 1,4800%        | 2.647.555,56 |
| 29/10/2015      | 29/01/2016   | 29/01/2016 | 92           | 1,4340%        | 2.565.266,67 |
| 29/01/2016      | 29/04/2016   | 29/04/2016 | 91           | 1,3410%        | 2.372.825,00 |
| 29/04/2016      | 29/07/2016   | 29/07/2016 | 91           | 1,2490%        | 2.210.036,11 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 1,2020%        | 2.196.988,89 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 1,1880%        | 2.102.100,00 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 1,1720%        | 2.096.577,78 |

Series 12 - 2013 has been redeemed on 2nd May 2017

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 13 - 2013 | 04/09/2013 | 400.000.000,00 | IT0004957434 | 31/07/2017 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |              |
|-----------------|--------------|------------|--------------|----------------|--------------|
| 04/09/2013      | 29/10/2013   | 29/10/2013 | 55           | 1,7669%        | 1.079.772,22 |
| 29/10/2013      | 29/01/2014   | 29/01/2014 | 92           | 1,8280%        | 1.868.622,22 |
| 29/01/2014      | 29/04/2014   | 29/04/2014 | 90           | 1,9000%        | 1.900.000,00 |
| 29/04/2014      | 29/07/2014   | 29/07/2014 | 91           | 1,9440%        | 1.965.600,00 |
| 29/07/2014      | 29/10/2014   | 29/10/2014 | 92           | 1,8090%        | 1.849.200,00 |
| 29/10/2014      | 29/01/2015   | 29/01/2015 | 92           | 1,6880%        | 1.725.511,11 |
| 29/01/2015      | 29/04/2015   | 29/04/2015 | 90           | 1,6550%        | 1.655.000,00 |
| 29/04/2015      | 29/07/2015   | 29/07/2015 | 91           | 1,5980%        | 1.615.755,56 |
| 29/07/2015      | 29/10/2015   | 29/10/2015 | 92           | 1,5800%        | 1.615.111,11 |
| 29/10/2015      | 29/01/2016   | 29/01/2016 | 92           | 1,5340%        | 1.568.088,89 |
| 29/01/2016      | 29/04/2016   | 29/04/2016 | 91           | 1,4410%        | 1.457.011,11 |
| 29/04/2016      | 29/07/2016   | 29/07/2016 | 91           | 1,3490%        | 1.363.988,89 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 1,3020%        | 1.359.866,67 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 1,2880%        | 1.302.311,11 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 1,2720%        | 1.300.266,67 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 1,2710%        | 1.271.000,00 |

Series 13 - 2013 has been redeemed on 31st July 2017

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 6. Covered Bonds

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 14 - 2013 | 04/09/2013 | 200.000.000,00 | IT0004957582 | 30/10/2017 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 04/09/2013      | 29/10/2013   | 29/10/2013 | 55           | 1,7669%        | 539.886,11 |
| 29/10/2013      | 29/01/2014   | 29/01/2014 | 92           | 1,8280%        | 934.311,11 |
| 29/01/2014      | 29/04/2014   | 29/04/2014 | 90           | 1,9000%        | 950.000,00 |
| 29/04/2014      | 29/07/2014   | 29/07/2014 | 91           | 1,9440%        | 982.800,00 |
| 29/07/2014      | 29/10/2014   | 29/10/2014 | 92           | 1,8090%        | 924.600,00 |
| 29/10/2014      | 29/01/2015   | 29/01/2015 | 92           | 1,6880%        | 862.755,56 |
| 29/01/2015      | 29/04/2015   | 29/04/2015 | 90           | 1,6550%        | 827.500,00 |
| 29/04/2015      | 29/07/2015   | 29/07/2015 | 91           | 1,5980%        | 807.877,78 |
| 29/07/2015      | 29/10/2015   | 29/10/2015 | 92           | 1,5800%        | 807.555,56 |
| 29/10/2015      | 29/01/2016   | 29/01/2016 | 92           | 1,5340%        | 784.044,44 |
| 29/01/2016      | 29/04/2016   | 29/04/2016 | 91           | 1,4410%        | 728.505,56 |
| 29/04/2016      | 29/07/2016   | 29/07/2016 | 91           | 1,3490%        | 681.994,44 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 1,3020%        | 679.933,33 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 1,2880%        | 651.155,56 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 1,2720%        | 650.133,33 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 1,2710%        | 635.500,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 1,2710%        | 642.561,11 |

Series 14 - 2013 has been redeemed on 30th October 2017

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 15 - 2014 | 12/11/2014 | 300.000.000,00 | IT0005067068 | 29/01/2018 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 12/11/2014      | 29/01/2015   | 29/01/2015 | 78           | 1,0640%        | 691.600,00 |
| 29/01/2015      | 29/04/2015   | 29/04/2015 | 90           | 1,0550%        | 791.250,00 |
| 29/04/2015      | 29/07/2015   | 29/07/2015 | 91           | 0,9980%        | 756.816,67 |
| 29/07/2015      | 29/10/2015   | 29/10/2015 | 92           | 0,9800%        | 751.333,33 |
| 29/10/2015      | 29/01/2016   | 29/01/2016 | 92           | 0,9340%        | 716.066,67 |
| 29/01/2016      | 29/04/2016   | 29/04/2016 | 91           | 0,8410%        | 637.758,33 |
| 29/04/2016      | 29/07/2016   | 29/07/2016 | 91           | 0,7490%        | 567.991,67 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 0,7020%        | 549.900,00 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,6880%        | 521.733,33 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,6720%        | 515.200,00 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,6710%        | 503.250,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,6710%        | 508.841,67 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,6690%        | 507.325,00 |

Series 15 - 2014 has been redeemed on 29th January 2018

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 16 - 2015 | 04/02/2015 | 800.000.000,00 | IT0005084808 | 30/04/2018 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |              |
|-----------------|--------------|------------|--------------|----------------|--------------|
| 04/02/2015      | 29/04/2015   | 29/04/2015 | 84           | 1,0500%        | 1.960.000,00 |
| 29/04/2015      | 29/07/2015   | 29/07/2015 | 91           | 0,9980%        | 2.018.177,78 |
| 29/07/2015      | 29/10/2015   | 29/10/2015 | 92           | 0,9800%        | 2.003.555,56 |
| 29/10/2015      | 29/01/2016   | 29/01/2016 | 92           | 0,9340%        | 1.909.511,11 |
| 29/01/2016      | 29/04/2016   | 29/04/2016 | 91           | 0,8410%        | 1.700.688,89 |
| 29/04/2016      | 29/07/2016   | 29/07/2016 | 91           | 0,7490%        | 1.514.644,44 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 0,7020%        | 1.466.400,00 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,6880%        | 1.391.288,89 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,6720%        | 1.373.866,67 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,6710%        | 1.342.000,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,6710%        | 1.356.911,11 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,6690%        | 1.352.866,67 |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,6730%        | 1.360.955,56 |

Series 16 - 2015 has been redeemed on 30th April 2018

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 6. Covered Bonds

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 17 - 2015 | 06/05/2015 | 300.000.000,00 | IT0005107666 | 30/07/2018 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 06/05/2015      | 29/07/2015   | 29/07/2015 | 84           | 0,9889%        | 692.209,68 |
| 29/07/2015      | 29/10/2015   | 29/10/2015 | 92           | 0,9800%        | 751.333,33 |
| 29/10/2015      | 29/01/2016   | 29/01/2016 | 92           | 0,9340%        | 716.066,67 |
| 29/01/2016      | 29/04/2016   | 29/04/2016 | 91           | 0,8410%        | 637.758,33 |
| 29/04/2016      | 29/07/2016   | 29/07/2016 | 91           | 0,7490%        | 567.991,67 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 0,7020%        | 549.900,00 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,6880%        | 521.733,33 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,6720%        | 515.200,00 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,6710%        | 503.250,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,6710%        | 508.841,67 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,6690%        | 507.325,00 |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,6730%        | 510.358,33 |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,6720%        | 509.600,00 |

Series 17 - 2015 has been redeemed on 30th July 2018

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 18 - 2016 | 02/02/2016 | 700.000.000,00 | IT0005162075 | 29/01/2019 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |              |
|-----------------|--------------|------------|--------------|----------------|--------------|
| 02/02/2016      | 29/04/2016   | 29/04/2016 | 87           | 0,8350%        | 1.412.541,67 |
| 29/04/2016      | 29/07/2016   | 29/07/2016 | 91           | 0,7490%        | 1.325.313,89 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 0,7020%        | 1.283.100,00 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,6880%        | 1.217.377,78 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,6720%        | 1.202.133,33 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,6710%        | 1.174.250,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,6710%        | 1.187.297,22 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,6690%        | 1.183.758,33 |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,6730%        | 1.190.836,11 |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,6720%        | 1.189.066,67 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,6800%        | 1.203.222,22 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,6830%        | 1.221.811,11 |

Series 18 - 2016 has been redeemed on 29th January 2019

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 19 - 2016 | 02/02/2016 | 700.000.000,00 | IT0005162083 | 29/04/2019 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |              |
|-----------------|--------------|------------|--------------|----------------|--------------|
| 02/02/2016      | 29/04/2016   | 29/04/2016 | 87           | 0,8350%        | 1.412.541,67 |
| 29/04/2016      | 29/07/2016   | 29/07/2016 | 91           | 0,7490%        | 1.325.313,89 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 0,7020%        | 1.283.100,00 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,6880%        | 1.217.377,78 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,6720%        | 1.202.133,33 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,6710%        | 1.174.250,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,6710%        | 1.187.297,22 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,6690%        | 1.183.758,33 |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,6730%        | 1.190.836,11 |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,6720%        | 1.189.066,67 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,6800%        | 1.203.222,22 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,6830%        | 1.221.811,11 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,6930%        | 1.212.750,00 |

Series 19 - 2016 has been redeemed on 29th April 2019

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

### 6. Covered Bonds

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 20 - 2016 | 18/03/2016 | 600.000.000,00 | IT0005174484 | 29/07/2019 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |              |
|-----------------|--------------|------------|--------------|----------------|--------------|
| 18/03/2016      | 29/04/2016   | 29/04/2016 | 42           | 0,7000%        | 490.000,00   |
| 29/04/2016      | 29/07/2016   | 29/07/2016 | 91           | 0,7490%        | 1.135.983,33 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 0,7020%        | 1.099.800,00 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,6880%        | 1.043.466,67 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,6720%        | 1.030.400,00 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,6710%        | 1.006.500,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,6710%        | 1.017.683,33 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,6690%        | 1.014.650,00 |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,6730%        | 1.020.716,67 |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,6720%        | 1.019.200,00 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,6800%        | 1.031.333,33 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,6830%        | 1.047.266,67 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,6930%        | 1.039.500,00 |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,6880%        | 1.043.466,67 |

Series 20 - 2016 has been redeemed on 29th July 2019

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 21 - 2016 | 04/05/2016 | 500.000.000,00 | IT0005185761 | 29/10/2019 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 04/05/2016      | 29/07/2016   | 29/07/2016 | 86           | 0,5920%        | 707.111,11 |
| 29/07/2016      | 31/10/2016   | 31/10/2016 | 94           | 0,5520%        | 720.666,67 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,5380%        | 679.972,22 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,5220%        | 667.000,00 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,5210%        | 651.250,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,5210%        | 658.486,11 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,5190%        | 655.958,33 |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,5230%        | 661.013,89 |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,5220%        | 659.750,00 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,5300%        | 669.861,11 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,5330%        | 681.055,56 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,5430%        | 678.750,00 |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,5380%        | 679.972,22 |

Series 21 - 2016 has been early redeemed on 30th July 2019

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 22 - 2016 | 26/07/2016 | 600.000.000,00 | IT0005204752 | 29/01/2020 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 26/07/2016      | 31/10/2016   | 31/10/2016 | 97           | 0,5380%        | 869.766,67 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,5380%        | 815.966,67 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,5220%        | 800.400,00 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,5210%        | 781.500,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,5210%        | 790.183,33 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,5190%        | 787.150,00 |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,5230%        | 793.216,67 |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,5220%        | 791.700,00 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,5300%        | 803.833,33 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,5330%        | 817.266,67 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,5430%        | 814.500,00 |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,5380%        | 815.966,67 |
| 29/07/2019      | 29/10/2019   | 29/10/2019 | 92           | 0,4720%        | 723.733,33 |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,4370%        | 670.066,67 |

Series 22 - 2016 has been redeemed on 29th January 2020.

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 6. Covered Bonds

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 23 - 2016 | 26/07/2016 | 600.000.000,00 | IT0005204760 | 29/04/2020 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 26/07/2016      | 31/10/2016   | 31/10/2016 | 97           | 0,5380%        | 869.766,67 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,5380%        | 815.966,67 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,5220%        | 800.400,00 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,5210%        | 781.500,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,5210%        | 790.183,33 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,5190%        | 787.150,00 |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,5230%        | 793.216,67 |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,5220%        | 791.700,00 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,5300%        | 803.833,33 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,5330%        | 817.266,67 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,5430%        | 814.500,00 |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,5380%        | 815.966,67 |
| 29/07/2019      | 29/10/2019   | 29/10/2019 | 92           | 0,4720%        | 723.733,33 |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,4370%        | 670.066,67 |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,4520%        | 685.533,33 |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 24 - 2016 | 26/07/2016 | 600.000.000,00 | IT0005204745 | 29/07/2020 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 26/07/2016      | 31/10/2016   | 31/10/2016 | 97           | 0,5380%        | 869.766,67 |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,5380%        | 815.966,67 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,5220%        | 800.400,00 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,5210%        | 781.500,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,5210%        | 790.183,33 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,5190%        | 787.150,00 |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,5230%        | 793.216,67 |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,5220%        | 791.700,00 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,5300%        | 803.833,33 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,5330%        | 817.266,67 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,5430%        | 814.500,00 |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,5380%        | 815.966,67 |
| 29/07/2019      | 29/10/2019   | 29/10/2019 | 92           | 0,4720%        | 723.733,33 |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,4370%        | 670.066,67 |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,4520%        | 685.533,33 |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,6270%        | 950.950,00 |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 25 - 2016 | 02/08/2016 | 700.000.000,00 | IT0005204778 | 29/10/2020 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |              |
|-----------------|--------------|------------|--------------|----------------|--------------|
| 02/08/2016      | 31/10/2016   | 31/10/2016 | 90           | 0,5510%        | 964.250,00   |
| 31/10/2016      | 30/01/2017   | 30/01/2017 | 91           | 0,5380%        | 951.961,11   |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,5220%        | 933.800,00   |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,5210%        | 911.750,00   |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,5210%        | 921.880,56   |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,5190%        | 918.341,67   |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,5230%        | 925.419,44   |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,5220%        | 923.650,00   |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,5300%        | 937.805,56   |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,5330%        | 953.477,78   |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,5430%        | 950.250,00   |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,5380%        | 951.961,11   |
| 29/07/2019      | 29/10/2019   | 29/10/2019 | 92           | 0,4720%        | 844.355,56   |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,4370%        | 781.744,44   |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,4520%        | 799.788,89   |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,6270%        | 1.109.441,67 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,3930%        | 703.033,33   |



Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

### 6. Covered Bonds

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 26 - 2016 | 23/09/2016 | 700.000.000,00 | IT0005216012 | 29/01/2021 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 23/09/2016      | 31/10/2016   | 38   | 0,5380%      | 102.811,11     |
| 31/10/2016      | 30/01/2017   | 91   | 0,5380%      | 271.988,89     |
| 30/01/2017      | 02/05/2017   | 92   | 0,5220%      | 266.800,00     |
| 02/05/2017      | 31/07/2017   | 90   | 0,5210%      | 911.750,00     |
| 31/07/2017      | 30/10/2017   | 91   | 0,5210%      | 921.880,56     |
| 30/10/2017      | 29/01/2018   | 91   | 0,5190%      | 918.341,67     |
| 29/01/2018      | 30/04/2018   | 91   | 0,5230%      | 925.419,44     |
| 30/04/2018      | 30/07/2018   | 91   | 0,5220%      | 923.650,00     |
| 30/07/2018      | 29/10/2018   | 91   | 0,5300%      | 937.805,56     |
| 29/10/2018      | 29/01/2019   | 92   | 0,5330%      | 953.477,78     |
| 29/01/2019      | 29/04/2019   | 90   | 0,5430%      | 950.250,00     |
| 29/04/2019      | 29/07/2019   | 91   | 0,5380%      | 951.961,11     |
| 29/07/2019      | 29/10/2019   | 92   | 0,4720%      | 844.355,56     |
| 29/10/2019      | 29/01/2020   | 92   | 0,4370%      | 781.744,44     |
| 29/01/2020      | 29/04/2020   | 91   | 0,4520%      | 799.788,89     |
| 29/04/2020      | 29/07/2020   | 91   | 0,6270%      | 1.109.441,67   |
| 29/07/2020      | 29/10/2020   | 92   | 0,3930%      | 703.033,33     |
| 29/10/2020      | 29/01/2021   | 92   | 0,3400%      | 608.222,22     |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 27 - 2016 | 24/10/2016 | 700.000.000,00 | IT0005218539 | 29/04/2021 |

| Interest Period | Payment Date | Days | Interet Rate | Amount payable |
|-----------------|--------------|------|--------------|----------------|
| 24/10/2016      | 30/01/2017   | 98   | 0,5440%      | 592.355,56     |
| 30/01/2017      | 02/05/2017   | 92   | 0,5220%      | 533.600,00     |
| 02/05/2017      | 31/07/2017   | 90   | 0,5210%      | 911.750,00     |
| 31/07/2017      | 30/10/2017   | 91   | 0,5210%      | 921.880,56     |
| 30/10/2017      | 29/01/2018   | 91   | 0,5190%      | 918.341,67     |
| 29/01/2018      | 30/04/2018   | 91   | 0,5230%      | 925.419,44     |
| 30/04/2018      | 30/07/2018   | 91   | 0,5220%      | 923.650,00     |
| 30/07/2018      | 29/10/2018   | 91   | 0,5300%      | 937.805,56     |
| 29/10/2018      | 29/01/2019   | 92   | 0,5330%      | 953.477,78     |
| 29/01/2019      | 29/04/2019   | 90   | 0,5430%      | 950.250,00     |
| 29/04/2019      | 29/07/2019   | 91   | 0,5380%      | 951.961,11     |
| 29/07/2019      | 29/10/2019   | 92   | 0,4720%      | 844.355,56     |
| 29/10/2019      | 29/01/2020   | 92   | 0,4370%      | 781.744,44     |
| 29/01/2020      | 29/04/2020   | 91   | 0,4520%      | 799.788,89     |
| 29/04/2020      | 29/07/2020   | 91   | 0,6270%      | 1.109.441,67   |
| 29/07/2020      | 29/10/2020   | 92   | 0,3930%      | 703.033,33     |
| 29/10/2020      | 29/01/2021   | 92   | 0,3400%      | 608.222,22     |
| 29/01/2021      | 29/04/2021   | 90   | 0,3070%      | 537.250,00     |

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 6. Covered Bonds

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 28 - 2016 | 24/10/2016 | 400.000.000,00 | IT0005218521 | 29/07/2021 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
|                 |              |            |              |                |            |
| 24/10/2016      | 30/01/2017   | 30/01/2017 | 98           | 0,5440%        | 592.355,56 |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,5220%        | 533.600,00 |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,5210%        | 521.000,00 |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,5210%        | 526.788,89 |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,5190%        | 524.766,67 |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,5230%        | 528.811,11 |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,5220%        | 527.800,00 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,5300%        | 535.888,89 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,5330%        | 544.844,44 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,5430%        | 543.000,00 |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,5380%        | 543.977,78 |
| 29/07/2019      | 29/10/2019   | 29/10/2019 | 92           | 0,4720%        | 482.488,89 |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,4370%        | 446.711,11 |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,4520%        | 457.022,22 |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,6270%        | 633.966,67 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,3930%        | 401.733,33 |
| 29/10/2020      | 29/01/2021   | 29/01/2021 | 92           | 0,3400%        | 347.555,56 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | 0,3070%        | 307.000,00 |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 29 - 2016 | 29/10/2016 | 700.000.000,00 | IT0005218547 | 29/10/2021 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |              |
|-----------------|--------------|------------|--------------|----------------|--------------|
|                 |              |            |              |                |              |
| 04/11/2016      | 30/01/2017   | 30/01/2017 | 87           | 0,5330%        | 901.658,33   |
| 30/01/2017      | 02/05/2017   | 02/05/2017 | 92           | 0,5220%        | 933.800,00   |
| 02/05/2017      | 31/07/2017   | 31/07/2017 | 90           | 0,5210%        | 911.750,00   |
| 31/07/2017      | 30/10/2017   | 30/10/2017 | 91           | 0,5210%        | 921.880,56   |
| 30/10/2017      | 29/01/2018   | 29/01/2018 | 91           | 0,5190%        | 918.341,67   |
| 29/01/2018      | 30/04/2018   | 30/04/2018 | 91           | 0,5230%        | 925.419,44   |
| 30/04/2018      | 30/07/2018   | 30/07/2018 | 91           | 0,5220%        | 923.650,00   |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,5300%        | 937.805,56   |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,5330%        | 953.477,78   |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,5430%        | 950.250,00   |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,5380%        | 951.961,11   |
| 29/07/2019      | 29/10/2019   | 29/10/2019 | 92           | 0,4720%        | 844.355,56   |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,4370%        | 781.744,44   |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,4520%        | 799.788,89   |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,6270%        | 1.109.441,67 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,3930%        | 703.033,33   |
| 29/10/2020      | 29/01/2021   | 29/01/2021 | 92           | 0,3400%        | 608.222,22   |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | 0,3070%        | 537.250,00   |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 30 - 2018 | 05/06/2018 | 350.000.000,00 | IT0005334187 | 31/01/2022 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
|                 |              |            |              |                |            |
| 05/06/2018      | 30/07/2018   | 30/07/2018 | 55           | 0,5050%        | 270.034,72 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,5300%        | 468.902,78 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,5330%        | 476.738,89 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,5430%        | 475.125,00 |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,5380%        | 475.980,56 |
| 29/07/2019      | 29/10/2019   | 29/10/2019 | 92           | 0,4720%        | 422.177,78 |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,4370%        | 390.872,22 |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,4520%        | 399.894,44 |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,6270%        | 554.720,83 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,3930%        | 351.516,67 |
| 29/10/2020      | 29/01/2021   | 29/01/2021 | 92           | 0,3400%        | 304.111,11 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | 0,3070%        | 268.625,00 |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 31 - 2018 | 05/06/2018 | 350.000.000,00 | IT0005334195 | 29/04/2022 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
|                 |              |            |              |                |            |
| 05/06/2018      | 30/07/2018   | 30/07/2018 | 55           | 0,5050%        | 270.034,72 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,5300%        | 468.902,78 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,5330%        | 476.738,89 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,5430%        | 475.125,00 |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,5380%        | 475.980,56 |
| 29/07/2019      | 29/10/2019   | 29/10/2019 | 92           | 0,4720%        | 422.177,78 |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,4370%        | 390.872,22 |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,4520%        | 399.894,44 |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,6270%        | 554.720,83 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,3930%        | 351.516,67 |
| 29/10/2020      | 29/01/2021   | 29/01/2021 | 92           | 0,3400%        | 304.111,11 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | 0,3070%        | 268.625,00 |

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 6. Covered Bonds

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 32 - 2018 | 18/06/2018 | 350.000.000,00 | IT0005337057 | 29/07/2022 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 18/06/2018      | 30/07/2018   | 30/07/2018 | 42           | 0,4810%        | 196.408,33 |
| 30/07/2018      | 29/10/2018   | 29/10/2018 | 91           | 0,5300%        | 468.902,78 |
| 29/10/2018      | 29/01/2019   | 29/01/2019 | 92           | 0,5330%        | 476.738,89 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,5430%        | 475.125,00 |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,5380%        | 475.980,56 |
| 29/07/2019      | 29/10/2019   | 29/10/2019 | 92           | 0,4720%        | 422.177,78 |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,4370%        | 390.872,22 |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,4520%        | 399.894,44 |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,6270%        | 554.720,83 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,3930%        | 351.516,67 |
| 29/10/2020      | 29/01/2021   | 29/01/2021 | 92           | 0,3400%        | 304.111,11 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | 0,3070%        | 268.625,00 |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 33 - 2018 | 24/10/2018 | 500.000.000,00 | IT0005349078 | 31/10/2022 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 24/10/2018      | 29/01/2019   | 29/01/2019 | 97           | 0,6330%        | 852.791,67 |
| 29/01/2019      | 29/04/2019   | 29/04/2019 | 90           | 0,6430%        | 803.750,00 |
| 29/04/2019      | 29/07/2019   | 29/07/2019 | 91           | 0,6380%        | 806.361,11 |
| 29/07/2019      | 29/10/2019   | 29/10/2019 | 92           | 0,5720%        | 730.888,89 |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,5370%        | 686.166,67 |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,5520%        | 697.666,67 |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,7270%        | 918.847,22 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,4930%        | 629.944,44 |
| 29/10/2020      | 29/01/2021   | 29/01/2021 | 92           | 0,4400%        | 562.222,22 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | 0,4070%        | 508.750,00 |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 34 - 2019 | 13/09/2019 | 500.000.000,00 | IT0005384844 | 30/01/2023 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 13/09/2019      | 29/10/2019   | 29/10/2019 | 46           | 0,4530%        | 289.416,67 |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,4870%        | 622.277,78 |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,5020%        | 634.472,22 |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,6770%        | 855.652,78 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,4430%        | 566.055,56 |
| 29/10/2020      | 29/01/2021   | 29/01/2021 | 92           | 0,3900%        | 498.333,33 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | 0,3570%        | 446.250,00 |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 35 - 2019 | 13/09/2019 | 500.000.000,00 | IT0005384851 | 02/05/2023 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 13/09/2019      | 29/10/2019   | 29/10/2019 | 46           | 0,5330%        | 340.527,78 |
| 29/10/2019      | 29/01/2020   | 29/01/2020 | 92           | 0,5670%        | 724.500,00 |
| 29/01/2020      | 29/04/2020   | 29/04/2020 | 91           | 0,5820%        | 735.583,33 |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,7570%        | 956.763,89 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,5230%        | 668.277,78 |
| 29/10/2020      | 29/01/2021   | 29/01/2021 | 92           | 0,4700%        | 600.555,56 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | 0,4370%        | 546.250,00 |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 36 - 2020 | 12/02/2020 | 500.000.000,00 | IT0005399982 | 31/07/2023 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 12/02/2020      | 29/04/2020   | 29/04/2020 | 77           | 0,1870%        | 199.986,11 |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,3770%        | 476.486,11 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,1430%        | 182.722,22 |
| 29/10/2020      | 29/01/2021   | 29/01/2021 | 92           | 0,0900%        | 115.000,00 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | 0,0570%        | 71.250,00  |

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

### 6. Covered Bonds

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 37 - 2020 | 12/02/2020 | 600.000.000,00 | IT0005399990 | 30/10/2023 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 12/02/2020      | 29/04/2020   | 29/04/2020 | 77           | 0,2370%        | 304.150,00 |
| 29/04/2020      | 29/07/2020   | 29/07/2020 | 91           | 0,4270%        | 647.616,67 |
| 29/07/2020      | 29/10/2020   | 29/10/2020 | 92           | 0,1930%        | 295.933,33 |
| 29/10/2020      | 29/01/2021   | 29/01/2021 | 92           | 0,1400%        | 214.666,67 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | 0,1070%        | 160.500,00 |
|                 |              |            |              |                |            |
|                 |              |            |              |                |            |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 38 - 2020 | 16/09/2020 | 750.000.000,00 | IT0005421802 | 29/01/2024 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 16/09/2020      | 29/01/2021   | 29/01/2021 | 135          | 0,0480%        | 135.000,00 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | -0,0230%       | -          |
|                 |              |            |              |                |            |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 39 - 2020 | 16/09/2020 | 750.000.000,00 | IT0005421794 | 29/04/2024 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |            |
|-----------------|--------------|------------|--------------|----------------|------------|
| 16/09/2020      | 29/01/2021   | 29/01/2021 | 135          | 0,0580%        | 163.125,00 |
| 29/01/2021      | 29/04/2021   | 29/04/2021 | 90           | -0,0130%       | -          |
|                 |              |            |              |                |            |

| Series           | Issue Date | Nominal Amount | Isin Code    | Maturity   |
|------------------|------------|----------------|--------------|------------|
| Series 40 - 2021 | 19/01/2021 | 700.000.000,00 | IT0005433781 | 29/07/2024 |

| Interest Period | Payment Date | Days       | Interet Rate | Amount payable |   |
|-----------------|--------------|------------|--------------|----------------|---|
| 19/01/2021      | 29/04/2021   | 29/04/2021 | 100          | -0,2500%       | - |
|                 |              |            |              |                |   |

## 6.1 COVERED BOND OUTSTANDING - YEARS TO MATURITY

| RANGE                       | CURRENTS BALANCE | %   |
|-----------------------------|------------------|-----|
| UP TO 1 YEAR                | 1.800.000.000    | 26% |
| OVER 1 YEAR UP TO 2 YEARS   | 1.350.000.000    | 19% |
| OVER 2 YEARS UP TO 3 YEARS  | 2.350.000.000    | 34% |
| OVER 3 YEARS UP TO 4 YEARS  | 1.450.000.000    | 21% |
| OVER 4 YEARS UP TO 5 YEARS  | -                | -   |
| OVER 5 YEARS UP TO 6 YEARS  | -                | -   |
| OVER 6 UP TO 7 YEARS        | -                | -   |
| OVER 7 YEARS UP TO 8 YEARS  | -                | -   |
| OVER 8 YEARS UP TO 9 YEARS  | -                | -   |
| OVER 9 YEARS UP TO 10 YEARS | -                | -   |
| OVER 10 YEARS               | -                | -   |
| Total                       | 6.950.000.000    |     |

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

### 7.1 Ptf Residential Stratifications

#### OUTSTANDING LOAN AMOUNT (€)

| Range                          | Number of Loans | %             | Current Balance         | %             |
|--------------------------------|-----------------|---------------|-------------------------|---------------|
| UP TO 50.000                   | 27.436          | 35,4998       | 741.286.111,48          | 11,6832       |
| OVER 50.000 UP TO 75.000       | 14.745          | 19,0787       | 917.893.976,40          | 14,4667       |
| OVER 75.000 UP TO 100.000      | 13.139          | 17,0007       | 1.145.564.122,22        | 18,0550       |
| OVER 100.000 UP TO 150.000     | 14.545          | 18,8200       | 1.757.443.622,16        | 27,6987       |
| OVER 150.000 UP TO 200.000     | 4.740           | 6,1331        | 802.239.944,71          | 12,6439       |
| OVER 200.000 UP TO 250.000     | 1.210           | 1,5656        | 267.947.141,34          | 4,2231        |
| OVER 250.000 UP TO 300.000     | 519             | 0,6715        | 141.327.051,01          | 2,2274        |
| OVER 300.000 UP TO 400.000     | 444             | 0,5745        | 151.179.734,96          | 2,3827        |
| OVER 400.000 UP TO 500.000     | 191             | 0,2471        | 84.814.084,40           | 1,3367        |
| OVER 500.000 UP TO 750.000     | 163             | 0,2109        | 98.042.957,00           | 1,5452        |
| OVER 750.000 UP TO 1.000.000   | 61              | 0,0789        | 51.371.116,97           | 0,8096        |
| OVER 1.000.000 UP TO 1.500.000 | 40              | 0,0518        | 47.404.321,05           | 0,7471        |
| OVER 1.500.000                 | 52              | 0,0674        | 138.351.850,20          | 2,1807        |
| <b>Total</b>                   | <b>77.285</b>   | <b>100,00</b> | <b>6.344.866.033,90</b> | <b>100,00</b> |

#### YEARS TO MATURITY

| Range                  | Number of Loans | %             | Current Balance         | %             |
|------------------------|-----------------|---------------|-------------------------|---------------|
| UP TO 5 YEARS          | 12.666          | 16,3887       | 325.519.991,38          | 5,1304        |
| OVER 5 UP TO 10 YEARS  | 14.051          | 18,1808       | 883.594.185,05          | 13,9261       |
| OVER 10 UP TO 15 YEARS | 14.313          | 18,5198       | 1.169.911.258,71        | 18,4387       |
| OVER 15 UP TO 20 YEARS | 16.846          | 21,7972       | 1.643.508.293,95        | 25,9030       |
| OVER 20 UP TO 25 YEARS | 11.212          | 14,5073       | 1.271.326.723,00        | 20,0371       |
| OVER 25 UP TO 30 YEARS | 7.332           | 9,4870        | 926.249.753,42          | 14,5984       |
| OVER 30 YEARS          | 865             | 1,1192        | 124.755.828,39          | 1,9663        |
| <b>Total</b>           | <b>77.285</b>   | <b>100,00</b> | <b>6.344.866.033,90</b> | <b>100,00</b> |

#### CURRENT LOAN / CURRENT MARKET VALUE

| Range          | Number of Loans | %             | Current Balance         | %             |
|----------------|-----------------|---------------|-------------------------|---------------|
| UP TO 20%      | 20.413          | 26,4126       | 670.144.056,50          | 10,5620       |
| OVER 20% - 30% | 9.636           | 12,4681       | 667.058.161,53          | 10,5134       |
| OVER 30% - 40% | 9.304           | 12,0386       | 795.994.347,44          | 12,5455       |
| OVER 40% - 50% | 9.055           | 11,7164       | 901.977.060,68          | 14,2159       |
| OVER 50% - 60% | 8.587           | 11,1108       | 932.782.357,50          | 14,7014       |
| OVER 60% - 70% | 9.673           | 12,5160       | 1.074.620.243,20        | 16,9368       |
| OVER 70% - 80% | 9.963           | 12,8912       | 1.210.078.170,92        | 19,0718       |
| OVER 80%       | 654             | 0,8463        | 92.211.636,13           | 1,4532        |
| <b>Total</b>   | <b>77.285</b>   | <b>100,00</b> | <b>6.344.866.033,90</b> | <b>100,00</b> |

#### GEOGRAPHICAL DISTRIBUTION

| Property Region       | Number of Loans | %             | Current Balance         | %             |
|-----------------------|-----------------|---------------|-------------------------|---------------|
| ABRUZZO               | 2.259           | 2,9229        | 141.145.345,56          | 2,2246        |
| BASILICATA            | 236             | 0,3054        | 12.918.766,14           | 0,2036        |
| CALABRIA              | 1.458           | 1,8865        | 92.452.909,19           | 1,4571        |
| CAMPANIA              | 3.952           | 5,1135        | 347.325.308,59          | 5,4741        |
| EMILIA ROMAGNA        | 3.669           | 4,7474        | 324.464.622,51          | 5,1138        |
| FRIULI VENEZIA GIULIA | 1.041           | 1,3470        | 71.008.010,12           | 1,1191        |
| LAZIO                 | 9.638           | 12,4707       | 899.885.889,61          | 14,1829       |
| LIGURIA               | 1.094           | 1,4155        | 82.714.265,46           | 1,3036        |
| LOMBARDIA             | 9.727           | 12,5859       | 884.163.164,19          | 13,9351       |
| MARCHE                | 2.007           | 2,5969        | 138.009.799,41          | 2,1751        |
| MOLISE                | 403             | 0,5214        | 21.524.141,87           | 0,3392        |
| PIEMONTE              | 1.734           | 2,2436        | 132.901.785,64          | 2,0946        |
| PUGLIA                | 5.657           | 7,3197        | 422.034.718,80          | 6,6516        |
| SARDEGNA              | 556             | 0,7194        | 45.385.618,19           | 0,7153        |
| SICILIA               | 4.836           | 6,2574        | 347.065.446,26          | 5,4700        |
| TOSCANA               | 20.262          | 26,2172       | 1.663.320.696,72        | 26,2152       |
| TRENTINO ALTO ADIGE   | 86              | 0,1113        | 7.701.137,73            | 0,1214        |
| UMBRIA                | 2.017           | 2,6098        | 148.731.447,55          | 2,3441        |
| VALLE D'AOSTA         | 145             | 0,1876        | 9.848.098,56            | 0,1552        |
| VENETO                | 6.508           | 8,4209        | 552.264.861,80          | 8,7044        |
| ESTERO                | 0               | 0,0000        | -                       | 0,0000        |
| <b>TOTALE</b>         | <b>77.285</b>   | <b>100,00</b> | <b>6.344.866.033,90</b> | <b>100,00</b> |

#### INTEREST TYPE

| Range        | Number of Loans | %             | Current Balance         | %             |
|--------------|-----------------|---------------|-------------------------|---------------|
| FIXED        | 26.716          | 34,5682       | 2.261.682.893,74        | 35,6459       |
| FLOATING     | 50.569          | 65,4318       | 4.083.183.140,16        | 64,3541       |
| <b>Total</b> | <b>77.285</b>   | <b>100,00</b> | <b>6.344.866.033,90</b> | <b>100,00</b> |

#### PAYMENT FREQUENCY

| Range        | Number of Loans | %             | Current Balance         | %             |
|--------------|-----------------|---------------|-------------------------|---------------|
| MONTHLY      | 54.503          | 70,5221       | 4.344.139.639,45        | 68,4670       |
| TWO-MONTHLY  | 1               | 0,0013        | 38.253,71               | 0,0006        |
| QUARTERLY    | 798             | 1,0325        | 94.874.175,53           | 1,4953        |
| FOUR-MONTHLY | 0               | 0,0000        | -                       | 0,0000        |
| SEMIANNUALLY | 21.983          | 28,4441       | 1.905.813.965,21        | 30,0371       |
| ANNUAL       | 0               | 0,0000        | -                       | 0,0000        |
| <b>Total</b> | <b>77.285</b>   | <b>100,00</b> | <b>6.344.866.033,90</b> | <b>100,00</b> |

#### SEASONING (months)

| Range                   | Number of Loans | %             | Current Balance         | %             |
|-------------------------|-----------------|---------------|-------------------------|---------------|
| UP TO 12 MONTHS         | 0               | 0,0000        | -                       | 0,0000        |
| OVER 12 UP TO 24 MONTHS | 8.626           | 11,1613       | 939.154.656,79          | 14,8018       |
| OVER 24 UP TO 36 MONTHS | 3.532           | 4,5701        | 390.659.975,88          | 6,1571        |
| OVER 36 UP TO 48 MONTHS | 1.607           | 2,0793        | 198.082.242,46          | 3,1219        |
| OVER 48 UP TO 60 MONTHS | 4.019           | 5,2002        | 386.699.242,68          | 6,0947        |
| OVER 60 UP TO 72 MONTHS | 8.810           | 11,3994       | 774.125.402,94          | 12,2008       |
| OVER 72 UP TO 84 MONTHS | 1.423           | 1,8412        | 153.138.089,00          | 2,4136        |
| OVER 84 MONTHS          | 49.268          | 63,7485       | 3.503.006.424,15        | 55,2101       |
| <b>Total</b>            | <b>77.285</b>   | <b>100,00</b> | <b>6.344.866.033,90</b> | <b>100,00</b> |

#### ORIGINAL LOAN / ORIGINAL MARKET VALUE

| Range          | Number of Loans | %             | Current Balance         | %             |
|----------------|-----------------|---------------|-------------------------|---------------|
| UP TO 20%      | 4.059           | 5,2520        | 169.892.261,09          | 2,6776        |
| OVER 20% - 30% | 5.477           | 7,0868        | 287.105.212,40          | 4,5250        |
| OVER 30% - 40% | 7.403           | 9,5788        | 489.181.100,27          | 7,7099        |
| OVER 40% - 50% | 9.732           | 12,5924       | 755.484.117,36          | 11,9070       |
| OVER 50% - 60% | 9.304           | 12,0386       | 778.242.021,48          | 12,2657       |
| OVER 60% - 70% | 11.097          | 14,3585       | 994.918.219,79          | 15,6807       |
| OVER 70% - 80% | 27.049          | 34,9990       | 2.583.348.476,90        | 40,7156       |
| OVER 80%       | 3.164           | 4,0939        | 286.694.624,61          | 4,5185        |
| <b>Total</b>   | <b>77.285</b>   | <b>100,00</b> | <b>6.344.866.033,90</b> | <b>100,00</b> |

#### MARKET SECTOR

| Sector        | Number of Loans | %             | Current Balance         | %             |
|---------------|-----------------|---------------|-------------------------|---------------|
| 600           | 64.053          | 82,8790       | 4.924.928.252,82        | 77,6207       |
| 492           | 626             | 0,8100        | 76.908.530,47           | 1,2121        |
| 430           | 3.787           | 4,9000        | 518.640.832,12          | 8,1742        |
| 614           | 2.246           | 2,9061        | 159.775.791,71          | 2,5182        |
| 615           | 6.004           | 7,7686        | 588.844.110,40          | 9,2806        |
| 491           | 94              | 0,1216        | 11.854.669,15           | 0,1868        |
| 481           | 78              | 0,1009        | 6.417.750,83            | 0,1011        |
| 482           | 158             | 0,2044        | 13.386.346,61           | 0,2110        |
| 280           | 67              | 0,0867        | 6.868.897,81            | 0,1083        |
| 288           | 6               | 0,0078        | 1.429.537,36            | 0,0225        |
| 490           | 32              | 0,0414        | 11.268.455,96           | 0,1776        |
| 480           | 6               | 0,0078        | 361.903,53              | 0,0057        |
| 432           | 12              | 0,0155        | 2.428.981,52            | 0,0383        |
| 476           | 1               | 0,0013        | 2.510.168,15            | 0,0396        |
| 775           | 41              | 0,0531        | 3.924.248,45            | 0,0618        |
| 501           | 0               | 0,0000        | -                       | 0,0000        |
| 283           | 26              | 0,0336        | 2.497.385,22            | 0,0394        |
| 774           | 5               | 0,0065        | 304.061,10              | 0,0048        |
| 267           | 4               | 0,0052        | 7.900.593,78            | 0,1245        |
| 477           | 1               | 0,0013        | 1.025.239,79            | 0,0163        |
| 500           | 0               | 0,0000        | -                       | 0,0000        |
| 758           | 0               | 0,0000        | -                       | 0,0000        |
| 270           | 0               | 0             | -                       | 0,0000        |
| 284           | 2               | 0             | 237.675,84              | 0,0037        |
| 268           | 1               | 0             | 534.993,21              | 0,0084        |
| 475           | 0               | 0             | -                       | 0,0000        |
| 757           | 1               | 0             | 37.636,33               | 0,0006        |
| 773           | 34              | 0,0440        | 2.779.971,74            | 0,0438        |
| <b>TOTALE</b> | <b>77.285</b>   | <b>100,00</b> | <b>6.344.866.033,90</b> | <b>100,00</b> |

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 7.2 Ptf Commercial Stratifications

### OUTSTANDING LOAN AMOUNT (€)

| Range                          | Number of Loans | %             | Current Balance         | %             |
|--------------------------------|-----------------|---------------|-------------------------|---------------|
| UP TO 50.000                   | 4.427           | 41,0059       | 109.961.756,74          | 5,7880        |
| OVER 50.000 UP TO 75.000       | 1.534           | 14,2090       | 94.217.705,14           | 4,9593        |
| OVER 75.000 UP TO 100.000      | 1.027           | 9,5128        | 89.070.100,57           | 4,6883        |
| OVER 100.000 UP TO 150.000     | 1.187           | 10,9948       | 144.178.075,74          | 7,5890        |
| OVER 150.000 UP TO 200.000     | 635             | 5,8818        | 109.986.575,68          | 5,7893        |
| OVER 200.000 UP TO 250.000     | 372             | 3,4457        | 83.059.771,05           | 4,3720        |
| OVER 250.000 UP TO 300.000     | 292             | 2,7047        | 80.170.317,75           | 4,2199        |
| OVER 300.000 UP TO 400.000     | 337             | 3,1215        | 117.810.272,45          | 6,2011        |
| OVER 400.000 UP TO 500.000     | 250             | 2,3157        | 111.856.825,78          | 5,8878        |
| OVER 500.000 UP TO 750.000     | 319             | 2,9548        | 192.931.226,63          | 10,1552       |
| OVER 750.000 UP TO 1.000.000   | 146             | 1,3524        | 125.950.511,63          | 6,6296        |
| OVER 1.000.000 UP TO 1.500.000 | 143             | 1,3246        | 172.444.713,94          | 9,0769        |
| OVER 1.500.000                 | 127             | 1,1763        | 468.180.611,19          | 24,6436       |
| <b>Total</b>                   | <b>10.796</b>   | <b>100,00</b> | <b>1.899.818.464,29</b> | <b>100,00</b> |

### YEARS TO MATURITY

| Range                  | Number of Loans | %             | Current Balance         | %             |
|------------------------|-----------------|---------------|-------------------------|---------------|
| UP TO 5 YEARS          | 4.105           | 38,0233       | 365.224.877,03          | 19,2242       |
| OVER 5 UP TO 10 YEARS  | 3.659           | 33,8922       | 754.313.895,17          | 39,7045       |
| OVER 10 UP TO 15 YEARS | 1.842           | 17,0619       | 541.674.124,09          | 28,5119       |
| OVER 15 UP TO 20 YEARS | 867             | 8,0308        | 181.127.774,34          | 9,5340        |
| OVER 20 UP TO 25 YEARS | 260             | 2,4083        | 46.343.480,37           | 2,4394        |
| OVER 25 UP TO 30 YEARS | 60              | 0,5558        | 7.784.524,52            | 0,4098        |
| OVER 30 YEARS          | 3               | 0,0277        | 3.349.788,77            | 0,1762        |
| <b>Total</b>           | <b>10.796</b>   | <b>100,00</b> | <b>1.899.818.464,29</b> | <b>100,00</b> |

### CURRENT LOAN / CURRENT MARKET VALUE

| Range          | Number of Loans | %             | Current Balance         | %             |
|----------------|-----------------|---------------|-------------------------|---------------|
| UP TO 20%      | 4.676           | 43,3123       | 516.377.501,29          | 27,1804       |
| OVER 20% - 30% | 2.129           | 19,7203       | 366.932.423,90          | 19,3141       |
| OVER 30% - 40% | 1.710           | 15,8392       | 386.497.409,83          | 20,3439       |
| OVER 40% - 50% | 1.492           | 13,8199       | 337.927.191,94          | 17,7873       |
| OVER 50% - 60% | 685             | 6,3449        | 224.475.420,09          | 11,8156       |
| OVER 60% - 70% | 67              | 0,6206        | 54.447.479,62           | 2,8659        |
| OVER 70% - 80% | 16              | 0,1482        | 8.106.354,49            | 0,4267        |
| OVER 80%       | 21              | 0,1946        | 5.054.683,13            | 0,2661        |
| <b>Total</b>   | <b>10.796</b>   | <b>100,00</b> | <b>1.899.818.464,29</b> | <b>100,00</b> |

### GEOGRAPHICAL DISTRIBUTION

| Property Region       | Number of Loans | %             | Current Balance         | %             |
|-----------------------|-----------------|---------------|-------------------------|---------------|
| ABRUZZO               | 251             | 2,3249        | 43.127.859,81           | 2,2701        |
| BASILICATA            | 57              | 0,5280        | 9.363.823,70            | 0,4929        |
| CALABRIA              | 234             | 2,1675        | 34.608.999,72           | 1,8217        |
| CAMPANIA              | 931             | 8,6236        | 228.572.374,94          | 12,0313       |
| EMILIA ROMAGNA        | 438             | 4,0571        | 94.306.682,26           | 4,9640        |
| FRIULI VENEZIA GIULIA | 180             | 1,6673        | 21.074.778,04           | 1,1093        |
| LAZIO                 | 1.050           | 9,7258        | 201.256.295,74          | 10,5934       |
| LIGURIA               | 103             | 0,9541        | 12.808.193,53           | 0,6742        |
| LOMBARDIA             | 1.186           | 10,9856       | 197.010.360,55          | 10,3700       |
| MARCHE                | 190             | 1,7599        | 27.515.007,36           | 1,4483        |
| MOLISE                | 66              | 0,6113        | 8.975.497,51            | 0,4724        |
| PIEMONTE              | 279             | 2,5843        | 33.630.354,08           | 1,7702        |
| PUGLIA                | 943             | 8,7347        | 126.563.244,94          | 6,6619        |
| SARDEGNA              | 92              | 0,8522        | 19.703.286,01           | 1,0371        |
| SICILIA               | 610             | 5,6502        | 100.067.723,87          | 5,2672        |
| TOSCANA               | 2.408           | 22,3046       | 424.617.581,91          | 22,3504       |
| TRENTINO ALTO ADIGE   | 8               | 0,0741        | 1.160.167,20            | 0,0611        |
| UMBRIA                | 259             | 2,3990        | 46.242.101,79           | 2,4340        |
| VALLE D'AOSTA         | 19              | 0,1760        | 1.115.747,59            | 0,0587        |
| VENETO                | 1.492           | 13,8198       | 268.098.383,74          | 14,1118       |
| ESTERO                | 0               | 0,0000        | -                       | 0,0000        |
| <b>TOTALE</b>         | <b>10.796</b>   | <b>100,00</b> | <b>1.899.818.464,29</b> | <b>100,00</b> |

### INTEREST TYPE

| Range        | Number of Loans | %             | Current Balance         | %             |
|--------------|-----------------|---------------|-------------------------|---------------|
| FIXED        | 1.859           | 17,2193       | 169.570.776,85          | 8,9256        |
| FLOATING     | 8.937           | 82,7807       | 1.730.247.687,44        | 91,0744       |
| <b>Total</b> | <b>10.796</b>   | <b>100,00</b> | <b>1.899.818.464,29</b> | <b>100,00</b> |

### PAYMENT FREQUENCY

| Range        | Number of Loans | %             | Current Balance         | %             |
|--------------|-----------------|---------------|-------------------------|---------------|
| MONTHLY      | 7.497           | 69,4424       | 872.455.849,22          | 45,9231       |
| TWO-MONTHLY  | -               | -             | -                       | -             |
| QUARTERLY    | 368             | 3,4087        | 152.198.825,72          | 8,0112        |
| FOUR-MONTHLY | -               | -             | -                       | -             |
| SEMIANNUALLY | 2.931           | 27,1489       | 875.163.789,35          | 46,0657       |
| ANNUAL       | 0               | 0,0000        | -                       | 0,0000        |
| <b>Total</b> | <b>10.796</b>   | <b>100,00</b> | <b>1.899.818.464,29</b> | <b>100,00</b> |

### SEASONING (months)

| Range                   | Number of Loans | %             | Current Balance         | %             |
|-------------------------|-----------------|---------------|-------------------------|---------------|
| UP TO 12 MONTHS         | 0               | 0,0000        | -                       | 0,0000        |
| OVER 12 UP TO 24 MONTHS | 325             | 3,0104        | 136.223.032,56          | 7,1703        |
| OVER 24 UP TO 36 MONTHS | 489             | 4,5295        | 171.973.850,48          | 9,0521        |
| OVER 36 UP TO 48 MONTHS | 438             | 4,0571        | 91.154.870,43           | 4,7981        |
| OVER 48 UP TO 60 MONTHS | 487             | 4,5109        | 72.096.747,40           | 3,7949        |
| OVER 60 UP TO 72 MONTHS | 471             | 4,3627        | 74.608.529,94           | 3,9271        |
| OVER 72 UP TO 84 MONTHS | 407             | 3,7699        | 49.171.405,72           | 2,5882        |
| OVER 84 MONTHS          | 8.179           | 75,7595       | 1.304.590.027,76        | 68,6693       |
| <b>Total</b>            | <b>10.796</b>   | <b>100,00</b> | <b>1.899.818.464,29</b> | <b>100,00</b> |

### ORIGINAL LOAN / ORIGINAL MARKET VALUE

| Range          | Number of Loans | %             | Current Balance         | %             |
|----------------|-----------------|---------------|-------------------------|---------------|
| UP TO 20%      | 840             | 7,7807        | 153.545.262,78          | 8,0821        |
| OVER 20% - 30% | 954             | 8,8366        | 166.494.729,99          | 8,7637        |
| OVER 30% - 40% | 1.253           | 11,6062       | 228.625.516,81          | 12,0341       |
| OVER 40% - 50% | 2.391           | 22,1471       | 405.644.784,21          | 21,3518       |
| OVER 50% - 60% | 2.536           | 23,4902       | 439.537.462,26          | 23,1358       |
| OVER 60% - 70% | 1.245           | 11,5320       | 198.311.405,42          | 10,4384       |
| OVER 70% - 80% | 1.349           | 12,4954       | 147.573.608,86          | 7,7678        |
| OVER 80%       | 228             | 2,1118        | 160.085.693,96          | 8,4263        |
| <b>Total</b>   | <b>10.796</b>   | <b>100,00</b> | <b>1.899.818.464,29</b> | <b>100,00</b> |

### MARKET SECTOR

| Sector        | Number of Loans | %             | Current Balance         | %             |
|---------------|-----------------|---------------|-------------------------|---------------|
| 615           | 1.400           | 12,9678       | 143.477.032,83          | 7,5521        |
| 614           | 530             | 4,9092        | 29.115.752,57           | 1,5326        |
| 600           | 3.481           | 32,2434       | 199.837.525,23          | 10,5188       |
| 430           | 3.728           | 34,5313       | 1.259.495.541,09        | 66,2956       |
| 492           | 1.041           | 9,6425        | 169.526.736,25          | 8,9233        |
| 490           | 31              | 0,2871        | 14.346.696,04           | 0,7552        |
| 491           | 54              | 0,5002        | 19.330.226,66           | 1,0175        |
| 288           | 9               | 0,0834        | 3.099.280,18            | 0,1631        |
| 482           | 422             | 3,9089        | 39.097.339,58           | 2,0580        |
| 481           | 36              | 0,3335        | 2.527.425,68            | 0,1330        |
| 280           | 22              | 0,2038        | 2.511.642,76            | 0,1322        |
| 480           | 19              | 0,1760        | 4.536.356,54            | 0,2388        |
| 284           | 2               | 0,0185        | 264.417,13              | 0,0139        |
| 432           | 2               | 0,0185        | 7.619.742,20            | 0,4011        |
| 268           | 1               | 0,0091        | 170.394,05              | 0,0088        |
| 267           | 0               | 0,0000        | -                       | 0,0000        |
| 775           | 3               | 0,0278        | 159.647,43              | 0,0084        |
| 283           | 0               | 0,0000        | -                       | 0,0000        |
| 258           | 0               | 0,0000        | -                       | 0,0000        |
| 270           | 0               | 0,0000        | -                       | 0,0000        |
| 476           | 10              | 0,0926        | 4.097.452,07            | 0,2157        |
| 773           | 2               | 0,0185        | 80.759,16               | 0,0043        |
| 475           | 0               | 0,0000        | -                       | 0,0000        |
| 477           | 1               | 0,0093        | 276.218,04              | 0,0145        |
| 757           | 1               | 0,0093        | 221.841,69              | 0,0117        |
| 774           | 1               | 0,0093        | 26.437,11               | 0,0014        |
| 501           | 0               | 0,0000        | -                       | 0,0000        |
| <b>TOTALE</b> | <b>10.796</b>   | <b>100,00</b> | <b>1.899.818.464,29</b> | <b>100,00</b> |

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

### 8.1 Ptf Residential Performance

**ARREARS**

| N° of Months in Arrear | N°of Mortgage Loans | Outstanding Balance            |
|------------------------|---------------------|--------------------------------|
| >0 and <=1 Months      |                     |                                |
| >1 and <=2 Months      | 209                 | 15.575.139,88                  |
| >2 and <=3 Months      | 78                  | 7.203.369,07                   |
| >3 and <=4 Months      | 48                  | 4.331.166,24                   |
| >4 and <=5 Months      | 41                  | 3.560.992,40                   |
| >5 and <=6 Months      | 20                  | 1.419.254,04                   |
| >6 Months              | 38                  | 2.950.306,61<br>0,046%         |
| <b>TOTAL</b>           | <b>434</b>          | <b>35.040.228,24</b><br>0,552% |

**DEFAULTS**

(Claims managed by the Legal Department as of the end of the Collection Period)

-



Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 8.2 Ptf Commercial Performance

### ARREARS

| N° of Months in Arrear | N°of Mortgage Loans | Outstanding Balance    |
|------------------------|---------------------|------------------------|
| >0 and <=1 Months      |                     |                        |
| >1 and <=2 Months      | 33                  | 2.992.211,12           |
| >2 and <=3 Months      | 8                   | 507.410,65             |
| >3 and <=4 Months      | 8                   | 680.994,32             |
| >4 and <=5 Months      | 14                  | 807.609,52             |
| >5 and <=6 Months      | 2                   | 134.056,58             |
| >6 Months              | 7                   | 533.528,40<br>0,00     |
| TOTAL                  | 72                  | 5.655.810,59<br>0,298% |

### DEFAULTS

|   |   |
|---|---|
| (Claims managed by the Legal Department as of the end of the Collection Period) | - |
|---|---|

Collection Period from 01/01/2021 to 31/03/2021

Guarantor Payment Date 29/04/2021

## 9. Tests

| ASSET COVERAGE TEST   |                                       | MIN * AP + B + C - X - Y - W - Z >= OBG  |  |
|---|---------------------------------------|--|--|
| MIN   | 8.215.590.617,17                      | Aggregate LTV Adjusted Principal Balance   |  |
| AP  | 86,20%                                | Asset percentage   |  |
| B   | 1.442.204.300,13                      | Principal Available Funds  |  |
| C   | -                                     | Aggregate Outstanding Principal Balance of any Eligible Assets and/or Top-Up Assets  |  |
| X   | -                                     | Breach Related Loss (if any)   |  |
| Y   | -                                     | Potential Set-Off Amounts (if any)   |  |
| W   | -                                     | Potential Commingling Amount (if any)  |  |
| Z   | 69.852.054,79                         | Weighted average remaining maturity of all Covered Bonds multiplied by the Principal Amount Outstanding of the Covered Bonds multiplied by the Negative Carry Factor |  |
| OBG   | 7.650.000.000,00                      | Aggregate Principal Amount Outstanding of the Covered Bonds  |  |
| MIN * AP + B + C - X - Y - W - Z<br>TEST RESULT<br>(MIN * AP + B + C - X - Y - W - Z) / OBG | 8.454.191.357,33<br>Passed<br>110,51% | Total  |  |

| NOTIONAL VALUE TEST                   |                                       | (A + B) >= OBG  |  |
|---------------------------------------|---------------------------------------|---|--|
| A                                     | 8.172.499.066,95                      | Outstanding Principal Balance of each Eligible Assets and Top-Up Assets |  |
| B                                     | 1.442.204.300,13                      | Aggregate amount of all Principal Available Funds                       |  |
| OBG                                   | 7.650.000.000,00                      | Aggregate Principal Amount Outstanding of the Covered Bonds             |  |
| A + B<br>TEST RESULT<br>(A + B) / OBG | 9.614.703.367,08<br>Passed<br>125,68% | Total   |  |

| INTEREST COVERAGE TEST   |                           | A + B + C + D - E >= IOBG  |  |
|--|---------------------------|--|--|
| A  | 123.863.825,98            | Interest to be received on the Covered Pool in the next 12 months                    |  |
| B  | -                         | Net Interest amount expected on the Covered Bond Swaps in the next 12 months         |  |
| C  | -                         | Net interest amount expected on the Asset Swap Agreement in the next 12 months       |  |
| D  | -                         | Interest expected to accrue on the Principal Available Funds in the next 12 months   |  |
| E  | 500.000,00                | Amount of all senior costs expected in the next 12 months                            |  |
| IOBG   | 13.165.702,34             | Aggregate amount of all interest payments due on Covered Bonds in the next 12 months |  |
| A + B + C + D - E<br>TEST RESULT<br>(A + B + C + D - E) / IOBG | 123.363.825,98<br>937,01% | Total  |  |

| PRESENT VALUE TEST                                       |  | A + B + C - D >= NPVOBG                                    |  |
|--|--|--|--|
| A  | 9.473.767.084,60                       | Net present value of all Eligible Assets and Top-Up Assets |  |
| B  | -                                      | Net present value of each Swap Agreement                   |  |
| C  | 1.442.204.300,13                       | Aggregate amount of the Principal Available Funds          |  |
| D  | 5.000.000,00                           | Net present value amount of any transaction costs          |  |
| NPVOBG   | 7.743.258.419,13                       | Sum of the Net present value of each Covered Bond          |  |
| A + B + C - D<br>TEST RESULT<br>(A + B + C - D) / NPVOBG | 10.910.973.136,36<br>Passed<br>140,91% | Total  |  |