Infertility treatment can threaten the psychological balance and severely affect the sexual relationship of a couple. The study was aimed at evaluating sexual function, anxiety, depression and coping styles in subfertile couples undergoing intra-uterine insemination (IUI). The patients enrolled were divided into 4 groups: Group A (N=21; recently diagnosed infertile couples); Group B (N=19; couples undergoing IUI cycles); Group C (N=8; couples who got pregnant after IUI); Group D (N=7; couples who failed to conceive after IUI). Both partners were administered a series of validated instruments: Female Sexual Function Index/International Index of Erectile Function, State-Trait Anxiety Inventory State, Center for Epidemiologic Studies Depression Scale and Brief-COPE. Mild erectile dysfunction was detected in 9% men, while 24% women appeared at risk of sexual dysfunction. Mild depression and major depression were reported by 15.5% and 9% patients, respectively. Intra-gender comparison pointed out no significant difference in terms of sexual function or psychological measures. As far as inter-gender comparison is concerned, sexual satisfaction was significantly higher in women belonging to Group A (P=0.048), B (P=0.00) and C (P=0.01), than in their male counterparts. Furthermore, women in group A appeared significantly more anxious and depressed than their partners (P=0.028 e P=0.035, respectively). The most prevalent coping styles in the female group were “Religion”, “Use of emotional support” and “Venting”. In conclusion, first level assisted reproductive technologies do not significantly impair sexual function and relieve the patients from the feelings of anxiety and depression, which are particularly evident in recently diagnosed infertile couples. The demand for emotional support shown by the patients suggests that psychological counseling should be introduced in the clinical management of infertile couples.