

TO:

Fucino RMBS (as Issuer)

Banca del Fucino (as Administrative Services Provider)

Centotrenta Servicing (as Computation Agent, Corporate Servicer and Back-up Servicer)

130 Finance (as Representative of the Noteholders)

JP Morgan AG (as Swap Counterparty)

Moody's Investors Service and DBRS (as Rating Agencies)

Fucino RMBS S.r.l.

QUARTERLY SERVICING REPORT

(in Euro)

Quarterly Report Date	18/06/2024
Collection Period	01/03/2024 31/05/2024
Interest Period	31/03/2024 01/07/2024
Payment Date	01/07/2024
Originator	Banca del Fucino

Part A 1: PORTFOLIO DESCRIPTION: RESIDENTIAL MORTGAGE LOANS

		Number	Outstanding Principal	Due and Unpaid Principal Instalments	Outstanding Balance	Unpaid Interest Instalments	Total	
		n	a	b	c=a+b	d	e=c+d	Fascia
1	Performing Claims	1.192	93.495.967,84	53.999,38	93.549.967,22	40.041,43	93.590.008,65	0
2	Late Performing Claims (5-30 days delay)	3	309.339,39	2.576,65	311.916,04	2.087,08	314.003,12	1
3	Delinquent Claims (> 30 days unpaid Instalments , excluding Impaired Claims) - Crediti in Ritardo	6	583.804,32	5.446,26	589.250,58	6.110,79	595.361,37	2
3.1	Delinquent 60 Claims (> 60 days unpaid Instalments, excluding Impaired Claims) - Crediti in Ritardo 60	4	400.268,11	7.153,44	407.421,55	5.594,09	413.015,64	3
3.2	Delinquent Claims 90 (> 90 days unpaid Instalments, excluding Impaired Claims) - Crediti in Ritardo 90	1	90.472,08	946,74	91.418,82	1.818,58	93.237,40	4
4	Unlikely to Pay (Inadempienze Probabili)	0	0,00	0,00	0,00	0,00	0,00	5
5	Collateral Portfolio (1+2+3+4)	1.206	94.879.851,74	70.122,47	94.949.974,21	55.651,97	95.005.626,18	
6	Defaulted Claims	0	0,00	0,00	0,00	0,00	0,00	
7	Total Portfolio (5+6)	1.206	94.879.851,74	70.122,47	94.949.974,21	55.651,97	95.005.626,18	

Pagamenti anticipati

0,00

13,41

Acconti su rate a scadere (interessi e oneri)

1.760,07

2.069,92

Saldo interessi su rate sospese

0,00

Spese legali capitalizzate su posizioni a sofferenza (incluse nei Due and unpaid Principal Instalments dei Default loans)

0,00

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Part A2: COLLATERAL EVOLUTION: RESIDENTIAL MORTGAGE LOANS

A2. Evolution of the Collateral Portfolio Outstanding Balance

	Euro
<i>Collateral Portfolio Outstanding Balance</i> at the beginning of the Collection Period	98.127.128,63
Movements during the Collection Period	
(-) Principal Instalments due during the period	1.968.183,02
(-) Defaulted Claims: Outstanding Principal of the Claims defaulted in the Collection Period	0,00
(-) Prepayments: Outstanding Principal of the Claims prepaid in the Collection Period	632.747,49
(-) Repurchased Claims: Outstanding Balance of the Claims repurchased by the Originator in the Collection Period	573.747,42
(+/-) Due and Unpaid Principal Instalments (net increase)	-2.476,49
<i>Collateral Portfolio Outstanding Balance</i> at the end of the Collection Period	94.949.974,21

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Part A3: COLLATERAL PORTFOLIO INTEREST EVOLUTION: RESIDENTIAL MORTGAGE LOANS

A3. Collateral Portfolio's Interest Evolution

Euro

Interest movements during the Collection Period

(a1) Interessi scaduti a inizio periodo <i>Escluso saldo iniziale interessi su rate sospese</i>		57.362,01
(a2) Interest Instalments scheduled during the period		1.233.873,07
(a3) Saldo iniziale interessi su rate sospese		470.532,61
(b) Collected Interest Instalments (net increase)		1.227.168,10
- <i>comprende acconti interessi su rate a scadere (esclusi oneri)</i>	0,00	
(b1) Interessi rate a scadere incassati in periodi precedenti		4,93
Total (a1)+(a2)+(a3)-(b)-(b1)		534.594,66
<i>Oltre saldo finale interessi su rate sospese</i>		446.090,19
(c) Defaulted Claims: Interests collected in the quaterly Collection Period on the Loans defaulted		0,00
(d) Prepayments: Interests collected on the Residential Mortgage Loans prepaid in the Collection Period		1.431,59
(e) Repurchased Claims: Interests collected on the Claims repurchased by the Originator in the Collection Period non comprende interessi scaduti riacquistati, compresi nel punto (a2), per €		5.500,87
Total interests collected ((b) + c) + (d) + (e)		1.234.100,56

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Part A4: COLLATERAL PORTFOLIO OVERVIEW

A4. Portfolio Overview

	Loans		Wavg OLV	Wavg CLTV	Wavg Margin of the pool	Wavg Interest Rate (*)	Annualized CPR	
	No.	Total Amount	%	%	Bps	%	Current Collection period	Since Closing
at Closing	1.511	135.312.241,13	52,56%	35,22%	228,18	2,55	0,00%	0,00%
Previous Collection Period	1.236	98.127.128,63	58,97%	45,86%	226,00	2,82	10,22%	7,90%
Current Collection Period	1.206	94.949.974,21	59,01%	45,09%	225,61	2,84	2,56%	1,86%

(*) fa riferimento solo a rapporti con tasso fisso

(**) only refers to floating rate positions

A5. Loans Distributions

Geographical Distribution		
	Current Amount	%
North	773.321,51	0,81%
Center	86.145.497,15	90,73%
South	8.031.155,55	8,46%
Total	94.949.974,21	100,00%

Loan Purpose		
	Current Amount	%
Purchase	32.701.623,98	34%
Building	41.619.442,29	44%
Other	20.628.907,94	22%
Total	94.949.974,21	100,00%

Property Type		
	Current Amount	%
Residential	94.949.974,21	100,00%

Loan Index		
	Current Amount	%
Fixed rate	28.040.781,26	29,54%
1M EURIBOR	-	0,00%
3M EURIBOR	12.236.898,79	12,88%
6M EURIBOR	50.632.181,24	53,33%
12M EURIBOR	-	0,00%
TUR (ECB Rate)	4.040.112,92	4,25%
Other	-	0,00%
Total	94.949.974,21	100,00%

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Part B: Proceeds of the Residential Mortgage Loans

B1. Total amounts collected during the Quarterly Collection Period

Euro

a) Collections on Performing and Delinquent Claims

a.1 Instalments	3.209.632,42
Outstanding Balance	1.976.963,45
Interest	1.232.668,97

a.2 Late charges	1.280,84
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a.3 Prepayments	634.179,08
Outstanding Principal	632.747,49
Interest and other	1.431,59

a.4 Other	19.914,97
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a) Total (a.1+a.2+a.3+a.4)	3.865.007,31
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b) Recoveries on Defaulted Claims	0,00
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c) Payments under the Transfer Agreement (including amounts paid by Insurance Companies)	0,00
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d) Payments under clause 9 of the Servicing Agreement	594.078,62
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i) Payments under clause 9.2 of the Servicing Agreement (Rinegoiazioni)	0,00
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ii) Payments under clause 9.9 of the Servicing Agreement (Opzione di Riacquisto)	594.078,62
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Riacquisti Capitale	573.747,42
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Riacquisti Interessi	20.316,97
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Riacquisti Interessi di mora	14,23
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e) Other payments under the Warranty and Indemnity Agreement	0,00
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TOTAL PROCEEDS (a+b+c+d+e)	4.459.085,93
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B2. Other Information

Servicer's Expenses relating to Performing/Delinquent Residential Mortgage Loans	0,00
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Servicer's Expenses relating to Defaulted Residential Mortgage Loans/Impaired Loans	0,00
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di cui : spese non rimborsabili	0,00
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di cui : spese rimborsabili (onorari legali esterni)	0,00
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B2) Total	0,00
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B3. Servicing Fee (TBC)

[%] of the Collection related to Performing Claims (and not being "Crediti Incagliati")	12.437,52
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[%] of the Collections related to Delinquent Claims and Unlikely to Pay	0,00
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[%] of the Collections related to Defaulted Claims	0,00
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B4. Erroneously included/excluded Claims

Erroneously included Claims, according to 5.2.1 (b) of the Transfer Agreement	0,00
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Erroneously excluded Claims, according to 5.3.2 of the Transfer Agreement	0,00
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Part C: PERFORMANCE ANALYSIS OF THE RESIDENTIAL MORTGAGE LOANS

C1. Arrears Ratio

(a) Outstanding Balance of Delinquent Claims at the Collection Date

(b) Collateral Portfolio Outstanding Balance at the Collection Date (other than Defaulted Claims)

(a)/(b) Arrears Ratio

Current Quarterly Collection Period	Previous Quarterly Collection Period	Trigger Level	Breach
1.088.090,95	477.310,43		
94.949.974,21	98.127.128,63		
1,15%	0,49%	0	0

C2. Servicer Performance Ratio

(a) Outstanding Balance of Unlikely to Pay + Defaulted Loans

(b) Portfolio Outstanding Principal at the Effective Date

(a)/(b) Servicer Performance Ratio

Current Quarterly Collection Period	Previous Quarterly Collection Period
0,00	101.710,09
135.312.241,13	135.312.241,13
0,00%	0,08%

C3. Cumulative Gross Default Ratio

(a) sum of Outstanding Balance as of the Default Date of all the Claims classified into default from the Effective Date up to the Collection Date

(b) Portfolio Outstanding Principal as at the Effective Date

(a)/(b) Cumulative Gross Default Ratio (by amount)

Current Quarterly Collection Period	Previous Quarterly Collection Period	Trigger Level	Breach
0,00	0,00		
135.312.241,13	135.312.241,13		
0,00%	0,00%	0	0

C4. Cumulative Net Default Ratio

(a1) sum of Outstanding Balance as of the Default Date of all the Claims classified into default from the Effective Date up to the Collection Date

(a2) sum of all Recoveries (only principal component) in respect of the Defaulted Claims from the Effective Date up to the Collection Date

(b) Portfolio Outstanding Principal as at the Effective Date

((a1)-(a2))/(b) Cumulative Net Default Ratio

Current Quarterly Collection Period	Previous Quarterly Collection Period
0,00	0,00
0,00	0,00
135.312.241,13	135.312.241,13
0,00%	0,00%

C5. Delinquency ratio (90+)

(a) Outstanding Principal of all the Instalments due but unpaid for more than 90 days

(b) Collateral Portfolio Outstanding Balance at the Collection Date (other than Defaulted Claims)

(a)/(b) 90+ Delinquency Ratio

Current Quarterly Collection Period	Previous Quarterly Collection Period
91.418,82	168.367,20
94.949.974,21	98.127.128,63
0,10%	0,17%

C6. Prepayments ratio

(a) Outstanding Principal of the prepaid Receivables during the quarterly Collection Period

(b) Average Collateral Portfolio Outstanding Principal during the quarterly Collection Period

(a)/(b) Prepayments ratio

Current Quarterly Collection Period	Previous Quarterly Collection Period
632.747,49	2.756.658,10
96.635.578,26	101.000.279,25
0,65%	2,73%

Part D1: DESCRIPTION OF THE RESIDENTIAL MORTGAGE LOANS

D1. Outstanding Balance by Residual Life

Status	Residual Life							WAVG		Total
	Indetermined	(0-1) months	(2-3) months	(4-6) months	(7-12) months	(2-5) years	over 5 years	Residual Life	Seasoning	
Performing	0,00	984,41	30.709,84	41.056,39	215.755,11	6.811.224,44	86.450.237,03	14,62	8,71	93.549.967,22
Late Performing	0,00	0,00	0,00	0,00	0,00	0,00	311.916,04	9,17	5,78	311.916,04
Delinquent	0	0,00	0,00	0,00	13.759,92	20.002,35	1.054.328,68	15,55	10,12	1.088.090,95
Unlikely to Pay	0	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00
Defaulted	0	0,00	0,00	0,00	0,00	-	0,00	0,00	0,00	0,00
Total	0,00	984,41	30.709,84	41.056,39	229.515,03	6.831.226,79	87.816.481,75	14,62	8,72	94.949.974,21

D2. Outstanding Balance by Interest Rate

Interest Rate	Outstanding Balance	%	WAC
Floating Rate with cap	2.282.088,21	2,40%	5,89
no cap	64.627.104,74	68,06%	6,18
Fixed Rate	28.040.781,26	29,53%	2,52
TOTAL	94.949.974,21	100,00%	5,09

D3. Unpaid Instalments by Age (delinquent, including Impaired Claims)

	Number of contracts	Outstanding Balance	Arrears	
			Principal	Interest
1) 31 - 60 days	6	589.250,58	5.446,26	6.110,79
2) 61 - 90 days	4	407.421,55	7.153,44	5.594,09
3) 91 - 120 days	1	91.418,82	946,74	1.818,58
4) 121 - 150 days	0	0,00	0,00	0,00
5) 151 - 180 days	0	0,00	0,00	0,00
6) over 180 days	0	0,00	0,00	0,00
7) Incagliati	0	0,00	0,00	0,00
Total	11	1.088.090,95	13.546,44	13.523,46

D4. Outstanding Balance by Range

Range	Outstanding balance	Number of contracts
0,01 - 25.000,00 Euro	3.158.901,45	263
25.000,01 - 75.000,00 Euro	22.617.518,64	489
75.000,01 - 250.000,00 Euro	52.278.471,84	407
over 250.000,00 euro	16.895.082,28	47
Total	94.949.974,21	1.206

D5. Client Group Concentration

	Outstanding Balance	% on the Total Outstanding Balance
First Client	791.477,21	0,83%
First 5 Clients	3.215.742,29	3,39%
First 10 Clients	5.527.794,01	5,82%
First 20 Clients	9.578.320,27	10,09%

D6. Outstanding Balance of Defaulted Loans and Closed Positions

	Outstanding balance	Number of contracts
Defaulted Claims	0,00	0
Closed Positions	0,00	0
Total	0,00	0

D7. Recoveries on Closed Positions

	Principal Recoveries	Interest Recoveries	Number of contracts
Recoveries on Closed Positions	0,00	0,00	0
Total	0,00	0,00	0

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Part D2: DEFAULT LOANS, CLOSED POSITIONS AND RECOVERIES

D6. Outstanding Principal, Defaulted Claims and Recoveries

Period		Ending Total Portfolio Outstanding Balance		New Defaults		Cumulative Defaults		Period Recoveries	Cumulative Recoveries	Cumulative Net Defaults
from	to	Excl. Defaults	Incl. Defaults	No.	Loan Balance	No.	Loan Balance	Recovery	Recovery	Loan Balance
01/03/2024	31/05/2024	94.949.974,21	94949974,21	0,000000000000	0,000000000000	0,000000000000	-	0,000000000000000000	-	-
01/12/2023	29/02/2024	98.025.418,54	98025418,54				-		-	-
01/09/2023	30/11/2023	103.663.548,91	103663548,91	0,000000000000	0,000000000000	0,000000000000	-	0,000000000000000000	-	-
01/06/2023	31/08/2023	110.013.447,54	110013447,54				-		-	-
01/03/2023	31/05/2023	115.052.712,69	115052712,69				-		-	-
01/12/2022	28/02/2023	119.628.526,79	119628526,79	0,00	0,00	0,00	-	0,00	-	-
01/09/2022	30/11/2022	125.190.813,66	125190813,66	0,00	0,00	0,00	-	0,00	-	-
01/06/2022	31/08/2022	129.850.941,39	129850941,39				-		-	-
01/03/2022	31/05/2022	81.604.389,28	81604389,28				-		-	-
01/12/2021	28/02/2022	87.596.557,01	87596557,01				-		-	-
01/09/2021	30/11/2021	90.785.005,45	90785005,45				-		-	-
01/06/2021	31/08/2021	96.123.019,58	96123019,58	0,00	0,00	0,00	-	0,00	-	-
01/03/2021	31/05/2021	99.696.987,56	99696987,56	0,00	0,00	0,00	-	0,00	-	-
01/12/2020	28/02/2021	103.577.025,46	103577025,46	0,00	0,00	0,00	-	0,00	-	-
01/09/2020	30/11/2020	107.640.379,25	107640379,25				-		-	-
01/06/2020	31/08/2020	112.486.357,81	112486357,81				-		-	-
01/03/2020	31/05/2020	121.195.071,92	121195071,92				-		-	-
01/12/2019	29/02/2020	125.219.652,71	125219652,71	0,00	0,00	0,00	-	0,00	-	-
01/09/2019	30/11/2019	129.921.932,73	129921932,73				-		-	-
01/03/2019	31/05/2019	143.225.988,61	143225988,61				-		-	-

D7. Status of the Claims

Period		Defaulted Claims		Reverted to Performing		In Legal Proceedings		Loan Balance
from	to	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	Loan Balance
01/03/2024	31/05/2024							-

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Part E1: SWAP NOTIONALS

CALCULATION PERIOD

SWAP TRANSACTIONS	Notional amount, equal to the lesser of (A) or (B)	Outstanding Principal Amount (A)	Scheduled Maximum Notional Amount (B)
	Euro	Euro	Euro
1. <u>Front Swap Fixed Floating (Trade Reference Number [99160053])</u>			
Fixed Rate Claims Swap Outstanding Principal Amount	28.922.601,88	28.922.601,88	40.538.785,00
2. <u>3 Month Euribor Basis Swap (Trade Reference Number [99160054])</u>			
3M Euribor Floating Claims Swap Outstanding Principal Amount	16.907.438,82	16.907.438,82	30.403.177,00
3. <u>6 Month Euribor Basis Swap (Trade Reference Number [99160055])</u>			
6M Euribor Floating Claims Swap Outstanding Principal Amount	52.394.650,68	52.394.650,68	91.960.603,00

*as of the Collection Date immediately preceding the beginning of each Calculation Period (excluding Due and Unpaid Principal Instalments, amounts prepaid or repurchased at the relevant Collection Date and the Outstanding Principal Amount relating to Defaulted Claims)

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Part F: Renegotiations

F1. Total amount of Renegotiations during the Collection Period under Clause 9.1 (a) and 9.1 (b)

Euro

(a) Outstanding Balance of the Claims subject of such renegotiation during the Collection Period

0,00

(b.1) Schedule d Maximum Notional Amount in such Swap Transaction as applicable to the following Interest Period

162.902.565,00

(b.1) Swap Outstanding Principal Amount in such Swap Transaction as calculated at the beginning of the Collection Period in which such renegotiation is made

98.224.691,38

(b)= (b.1) - (b.2)

64.677.873,62

LIMIT RESPECTED (a<b)

YES

F2. Renegotiations Clause 9.1 (a) - Interest Rate*

(a) Outstanding Balance of the Claims renegotiated up to the end of the Collection Period

53.071,96

(b) Outstanding Balance of the Claims at the Effective Date

135.312.241,13

Ratio (a) / (b)

0,04%

LIMIT

25,00%

* only renegotiations involving decrease of the Net Margin

F3. Renegotiations Clause 9.1 (b) - Duration

(a) Outstanding Balance of the Claims renegotiated up to the end of the Collection Period

0,00

(b) Outstanding Balance of the Claims at the Effective Date

135.312.241,13

Ratio (a) / (b)

0,00%

LIMIT

10,00%

F4. Renegotiations Clause 9.1 (c) - Suspensions

(a) Outstanding Balance of the Claims renegotiated up to the end of the Collection Period*

406.178,74

(b) Outstanding Balance of the Claims at the Effective Date

135.312.241,13

Ratio (a) / (b)

0,30%

LIMIT (Overall Threshold)

35,00%

* calculated as of the date of the relevant suspension

F5. Renegotiations Clause 9.1 (c) - Suspensions

(a) Outstanding Balance of the Claims renegotiated during the Collection Period

0,00

(b) Outstanding Balance of the Claims at the beginning of the Collection Period

98.127.128,63

Ratio (a) / (b)

0,00%

LIMIT (Time Threshold)

20,00%

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Part G: Repurchased Claims

G1. Total amounts of Repurchased Claims during the Collection Period under Clause 12.1 (a) of the Transfer Agreement

Euro

(a) Outstanding Balance of the Claims repurchased during the Collection Period
(b) Outstanding Balance of the Claims at Effective Date
Ratio (a) / (b)
LIMIT

573.747,42
135.312.241,13
0,42%
2,50%

G2. Repurchased Claims Clause 12.1 (b) of the Transfer Agreement

(a) Outstanding Balance of the Claims repurchased up to the end of the Collection Period
(b) Outstanding Balance of the Claims at the Effective Date
Ratio (a) / (b)
LIMIT

8.111.502,78
135.312.241,13
5,99%
20,00%

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Part I: ECONOMIC INTEREST NORMATIVE (option 3(d) of Article 6 of the Securitisation Regulation)

I. Economic Interest kept by Banca del Fucino

(a) Outstanding Principal of Junior Notes

<i>Current Collection Period</i>	<i>Previous Collection Period</i>
12.480.000,00	12.480.000,00

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