

TO: **Fucino SME 2.0** (as Issuer)  
**Banca del Fucino** (as Originator, Servicer, Collection Account Bank, Administrative Services Provider, Junior Noteholder)  
**Bank of New York Mellon** (as Principal Paying Agent, Transaction Bank, Cash Manager)  
**130 Finance** (as RON - Representative of the Noteholders, Security Trustee)  
**Zenith Service** (as Back-up Servicer, Corporate Services Provider, Computation Agent)  
**JP Morgan Chase Bank N.A.** (as Arranger, Senior Noteholder)  
**JP Morgan SE** (as Swap Counterparty, EMIR Reporting Agent)

# Fucino SME 2.0 S.r.l.

## QUARTERLY SERVICER'S REPORT

*(in Euro)*

**Quarterly Servicer's Report Date**

17/02/2025

**Collection Period**

01/11/2024 31/01/2025

**Interest Period "Senior Facility 2023" & Class B1**

30/11/2024 28/02/2025

**Interest Period "Senior Facility 2024" & Class B2**

30/11/2024 28/02/2025

**Payment Date**

28/02/2025

**Originator**

Banca del Fucino

Part A 1: PORTFOLIO DESCRIPTION: SME LOANS - 2023 PORTFOLIO

A1.a Total Portfolio Description

		Number	Outstanding Principal	Due and Unpaid Principal Instalments	Outstanding Balance	Unpaid Interest Instalments	Total
		n	a	b	c=a+b	d	e=c+d
1	Performing Loans	1.438	242.909.859,81	13.912,08	242.923.771,89	2.112,34	242.925.884,23
2	Late Performing Loans (5-30 days delay)	10	1.499.511,43	26.759,33	1.526.270,76	7.697,13	1.533.967,89
3.1	Delinquent Loans (31-59 days unpaid Instalments , excluding Impaired Loans) - Crediti in Ritardo	8	1.782.643,29	261.528,86	2.044.172,15	25.693,25	2.069.865,40
3.2	Delinquent 60 Loans (60-89 days unpaid Instalments, excluding Impaired Loans) - Crediti in Ritardo 60	6	2.186.281,94	122.874,94	2.309.156,88	22.338,33	2.331.495,21
3.3	Delinquent Loans 90 (>=90 days unpaid Instalments, excluding Impaired Loans) - Crediti in Ritardo 90	4	222.661,42	26.833,80	249.495,22	6.253,99	255.749,21
4.1	Unlikely to Pay (Inadempienze Probabili) - including only loans with < 90 days unpaid instalments	2	176.120,95	3.259,60	179.380,55	787,90	180.168,45
4.2	Unlikely to Pay (Inadempienze Probabili) - including only with >=90 days unpaid instalments	0	0	0,00	0,00	0,00	0,00
<b>5</b>	<b>Collateral Portfolio (1+2+3+4)</b>	<b>1.468</b>	<b>248.777.078,84</b>	<b>455.168,61</b>	<b>249.232.247,45</b>	<b>64.882,94</b>	<b>249.297.130,39</b>
6	Defaulted Loans	0	0,00	0,00	0,00	0,00	0,00
<b>7</b>	<b>Total Portfolio (5+6)</b>	<b>1.468</b>	<b>248.777.078,84</b>	<b>455.168,61</b>	<b>249.232.247,45</b>	<b>64.882,94</b>	<b>249.297.130,39</b>

Pagamenti anticipati

Acconti su rate a scadere (interessi e oneri)

Saldo interessi su rate sospese

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

Default loans)

	0,00
	5.904,66
	0,00

	0,00
	8.829,65
	514.682,86

A1.B Portfolio Outstanding Principal (by Arrears Level)

	Arrears Level	Number of Loans	Outstanding Principal
	Number of Months	n	a
1	0-3	1.464	248.554.417,42
2	4	3	170.212
3	5	1	52.450
4	6	0	0
5	6+ or "in sofferenza"	0	0
	<b>Collateral Portfolio (1+2+3+4+5)</b>	<b>1.468</b>	<b>248.777.078,84</b>

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Part A 1: PORTFOLIO DESCRIPTION: SME LOANS - 2024 PORTFOLIO

A1.a Total Portfolio Description

		Number	Outstanding Principal	Due and Unpaid Principal Instalments	Outstanding Balance	Unpaid Interest Instalments	Total
		n	a	b	c=a+b	d	e=c+d
1	Performing Loans	950	379.010.945,32	92.161,80	379.103.107,12	10.126,46	379.113.233,58
2	Late Performing Loans (5-30 days delay)	7	2.101.053,47	23.119,54	2.124.173,01	8.318,49	2.132.491,50
3.1	Delinquent Loans (31-59 days unpaid Instalments , excluding Impaired Loans) - Crediti in Ritardo	8	5.685.424,53	327.106,04	6.012.530,57	75.020,26	6.087.550,83
3.2	Delinquent 60 Loans (60-89 days unpaid Instalments, excluding Impaired Loans) - Crediti in Ritardo 60	3	161.428,11	8.160,10	169.588,21	2.835,82	172.424,03
3.3	Delinquent Loans 90 (>=90 days unpaid Instalments, excluding Impaired Loans) - Crediti in Ritardo 90	1	27.131,55	2.643,35	29.774,90	868,20	30.643,10
4.1	Unlikely to Pay (Inadempienze Probabili) - including only loans with < 90 days unpaid instalments	0	0,00	0,00	0,00	0,00	0,00
4.2	Unlikely to Pay (Inadempienze Probabili) - including only with >=90 days unpaid instalments	0	0	0,00	0,00	0,00	0,00
5	<b>Collateral Portfolio (1+2+3+4)</b>	969	386.985.982,98	453.190,83	387.439.173,81	97.169,23	387.536.343,04
6	Defaulted Loans	0	0,00	0,00	0,00	0,00	0,00
7	<b>Total Portfolio (5+6)</b>	969	386.985.982,98	453.190,83	387.439.173,81	97.169,23	387.536.343,04

Pagamenti anticipati  
 Acconti su rate a scadere (interessi e oneri)  
 Saldo interessi su rate sospese  
 Spese legali capitalizzate su posizioni a sofferenza (incluse nei Due and unpaid Principal Instalments dei Default loans)

	217.040,92
	1.480,08
	0,00

	28.300,02
	19.604,17
	241.160,00

A1.B Portfolio Outstanding Principal (by Arrears Level)

	Arrears Level	Number of Loans	Outstanding Principal
	Number of Months	n	a
1	0-3	968	386.958.851,43
2	4	1	27.132
3	5	0	0
4	6	0	0
5	6+ or "in sofferenza"	0	0
	<b>Collateral Portfolio (1+2+3+4+5)</b>	969	386.985.982,98

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## Part A2: COLLATERAL EVOLUTION: SME LOANS

### A2. Evolution of the Collateral Portfolio Outstanding Balance

Collateral Portfolio Outstanding Principal at the beginning of the Collection Period

2023 PORTFOLIO	2024 PORTFOLIO
276.889.096,20	409.180.189,41

Movements during the Collection Period

(-) Principal Instalments due during the period

20.108.620,36	16.791.945,82
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(-) Defaulted Claims: Outstanding Principal of the Claims defaulted in the Collection Period

0,00	0,00
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(-) Prepayments: Outstanding Principal of the Claims prepaid in the Collection Period

4.405.005,03	1.847.543,50
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(-) Repurchased Claims: Outstanding Principal of the Claims repurchased by the Originator in the Collection Period

3.391.277,96	3.424.688,27
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(+/-) Due and Unpaid Principal Instalments (net increase)

248.054,60	323.161,99
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Collateral Portfolio Outstanding Balance at the end of the Collection Period

249.232.247,45	387.439.173,81
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## Part A3: COLLATERAL PORTFOLIO INTEREST EVOLUTION: SME LOANS

### A3. Collateral Portfolio's Interest Evolution

	2023 PORTFOLIO - Euro	2024 PORTFOLIO - Euro
<b>Interest movements during the Collection Period</b>		
(a1) Interest due at the beginning of the Period ( <i>Interessi scaduti a inizio periodo</i> ) Excluded initial interest on payment holidays ( <i>Escluso saldo iniziale interessi su rate sospese</i> )	67.376,77	71.369,77
(a2) Interest Instalments scheduled during the period	3.936.366,93	5.919.894,46
(a3) Net Interest due at the beginning of the Period ( <i>Saldo iniziale interessi su rate sospese</i> )	590.736,12	142.403,88
(b) Collected Interest Instalments (net increase)	3.851.548,70	5.636.045,63
- Included interest on installments (excluding cost & expenses) ( <i>comprende acconti interessi su rate a scadere (esclusi oneri)</i> )	0,00	
(b1) Interests collected in previous Periods ( <i>Interessi rate a scadere incassati in periodi precedenti</i> )	675,28	0,00
<i>Unpaid Interest at the end of the period</i>	64.882,94	97.169,23
<b>Total (a1)+(a2)+(a3)-(b)-(b1)</b> <i>Final Amount excluded Interest on Payment Holidays (Oltre saldo finale interessi su rate sospese)</i>	742.255,84	497.622,48
(c) Defaulted Claims: Interests collected in the quarterly Collection Period on the Loans defaulted	0,00	0,00
(d) Prepayments: Interests collected on the SME Loans prepaid in the Collection Period	38.433,71	68.713,22
(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 €	52.873,46	47.202,61
<b>Total interests collected ((b) + (c) + (d) + (e))</b>	<b>3.942.855,87</b>	<b>5.751.961,46</b>

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## Part A4: COLLATERAL PORTFOLIO OVERVIEW - 2023 PORTFOLIO

### A4. Portfolio Overview

	Loans		Wavg Margin of the pool Bps	Wavg Interest Rate (*) %
	No.	Total Amount		
<b>at Closing</b>	1,775	476,765,982,43	306,19	2,25
<b>Previous Collection Period</b>	1,510	276,889,096,20	290,24	2,14
<b>Current Collection Period</b>	1,468	249,232,247,45	291,66	2,13

(\*) fa riferimento solo a rapporti con tasso fisso

(\*\*) only refers to floating rate positions

Annualized CPR	
Current Collection period	Since Closing
0,00%	0,00%
11,65%	7,91%
4,00%	0,00%

### A5. Loans Distributions

Geographical Distribution		
	Outstanding Balance	%
North	62.120.693,64	24,92%
Center	136.371.054,23	54,72%
South	50.740.499,58	20,36%
<b>Total</b>	<b>249.232.247,45</b>	<b>100,00%</b>

Top Industry based on Nace/Ateco Description		
	Outstanding Balance	%
Wholesale and retail trade	64.143.827,38	25,74%
Manufacturing	54.586.218,64	21,90%
Construction	25.342.954,50	10,17%
Real Estate	22.690.740,54	9,10%
Accommodation and food service	21.879.208,78	8,78%
Professional, scientific and technical activities	12.950.460,46	5,20%
Health and social care	9.711.072,39	3,90%
Rental, travel agencies, business support	7.608.692,34	3,05%
Information and communication	8.002.321,69	3,21%
Transportation and storage	7.773.950,66	3,12%
Agriculture	2.354.527,48	0,94%
Others	12.188.272,59	4,89%

Loan Index			Loan index - considering only delinquent or defaulted loans	
	Current Amount	%	Current Amount	%
1M EURIBOR	317.056,83	0,13%	-	0,00%
3M EURIBOR	123.868.182,32	49,70%	3.278.864,05	71,24%
6M EURIBOR	118.934.403,78	47,72%	1.298.116,98	28,20%
<b>FIXED RATE</b>	<b>6.112.604,52</b>	<b>2,45%</b>	<b>25.843,22</b>	<b>0,56%</b>
<b>Total</b>	<b>249.232.247,45</b>	<b>100,00%</b>	<b>4.602.824,25</b>	<b>100,00%</b>

Guarantor		
	Outstanding Balance	%
MCC	225.237.052,71	90,37%
SACE	23.995.194,74	9,63%
ND	-	0,00%
<b>Total</b>	<b>249.232.247,45</b>	<b>100,00%</b>

Guantee %		
	Current Amount	%
0% - 49,99%	-	0,00%
50% - 59,99%	547.971,33	0,22%
60% - 69,99%	3.079.138,44	1,24%
70% - 79,99%	1.645.325,90	0,66%
80% - 89,99%	148.776.479,42	59,69%
90% - 99,99%	95.103.668,99	38,16%
100%	79.663,37	0,03%
<b>Total</b>	<b>249.232.247,45</b>	<b>100,00%</b>

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## Part A4: COLLATERAL PORTFOLIO OVERVIEW - 2024 PORTFOLIO

### A4. Portfolio Overview

	Loans		Wavg Margin of the pool Bps	Wavg Interest Rate (*) %
	No.	Total Amount		
<b>at Closing</b>	649	306.636.299,02	282,45	0,00
<b>Previous Collection Period</b>	990	409.136.480,29	210,94	0,00
<b>Current Collection Period</b>	969	387.439.173,81	280,19	0,00

(\*) fa riferimento solo a rapporti con tasso fisso

(\*\*) only refers to floating rate positions

Annualized CPR	
Current Collection period	Since Closing
0,00%	0,00%
5,00%	5,00%
0,00%	0,00%

### A5. Loans Distributions

Geographical Distribution		
	Outstanding Balance	%
North	125.290.036,63	32,34%
Center	162.451.374,19	41,93%
South	99.697.762,99	25,73%
<b>Total</b>	<b>387.439.173,81</b>	<b>100,00%</b>

Loan Index			Loan index - considering only delinquent or defaulted loans	
	Current Amount	%	Current Amount	%
1M EURIBOR	335.257,54	0,09%	0,00	0,00%
3M EURIBOR	109.585.511,41	28,28%	819.980,70	13,20%
6M EURIBOR	277.518.404,86	71,63%	5.391.912,98	86,80%
<b>FIXED RATE</b>	-	0,00%	0,00	0,00%
<b>Total</b>	<b>387.439.173,81</b>	<b>100,00%</b>	<b>6.211.893,68</b>	<b>100,00%</b>

Top Industry based on Nace/Ateco Description		
	Outstanding Balance	%
Wholesale and retail trade	123.460.238,62	31,87%
Manufacturing	62.830.842,58	16,22%
Construction	40.530.038,33	10,46%
Real Estate	66.896.041,22	17,27%
Accommodation and food service	18.320.693,36	4,73%
Professional, scientific and technical activities	17.207.760,82	4,44%
Health and social care	8.844.240,43	2,28%
Rental, travel agencies, business support	7.676.393,48	1,98%
Information and communication	6.728.374,58	1,74%
Transportation and storage	11.987.119,93	3,09%
Agriculture	4.949.616,12	1,28%
Others	18.007.814,34	4,65%

Guarantor		
	Outstanding Balance	%
MCC	317.929.769,03	82,06%
SACE	69.509.404,78	17,94%
ND	-	0,00%
<b>Total</b>	<b>387.439.173,81</b>	<b>100,00%</b>

Guantee %		
	Current Amount	%
0% - 49,99%	992.375,47	0,26%
50% - 59,99%	16.075.365,37	4,15%
60% - 69,99%	58.682.574,13	15,15%
70% - 79,99%	6.307.914,70	1,63%
80% - 89,99%	218.738.243,61	56,46%
90% - 99,99%	85.981.482,01	22,19%
100%	661.218,52	0,17%
<b>Total</b>	<b>387.439.173,81</b>	<b>100,00%</b>

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## Part C: PERFORMANCE ANALYSIS OF THE PORTFOLIO

### 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**

2023 Portfolio	
Current Quarterly Collection Period	Previous Quarterly Collection Period
4.602.824,25	2.392.977,26
249.232.247,45	276.889.096,20
<b>1,85%</b>	<b>0,86%</b>

2024 Portfolio	
Current Quarterly Collection Period	Previous Quarterly Collection Period
6.211.893,68	3.463.360,74
387.439.173,81	409.136.480,29
<b>1,60%</b>	<b>0,85%</b>

### 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
179.380,55	605.257,96
476.733.099,74	476.733.099,74
<b>0,04%</b>	<b>0,13%</b>

Current Quarterly Collection Period	Previous Quarterly Collection Period
0,00	22.042,74
439.994.426,86	306.636.299,02
<b>0,00%</b>	<b>0,01%</b>

### C3. Cumulative Default Ratio

- (a) Outstanding Principal, as of the day on which they have become Defaulted Receivables, of the Receivables arising under those Loans that have become Defaulted Receivables during the period from the Effective Date to the last day of such Quarterly Collection Period  
 (b) Outstanding Principal, as of the Effective Date, of all the Receivables comprised in the Portfolio  
**(a)/(b) Cumulative Gross Default Ratio**

Current Quarterly Collection Period	Previous Quarterly Collection Period	Trigger Level	Breach
0,00	0,00		
476.733.099,74	476.733.099,74		
<b>0,00%</b>	<b>0,00%</b>	<b>12,00%</b>	0,00

Current Quarterly Collection Period	Previous Quarterly Collection Period	Trigger Level	Breach
0,00	0,00		
439.994.426,86	306.636.299,02		
<b>0,00%</b>	<b>0,00%</b>	<b>12,00%</b>	0,00

### C4. 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
249.495,22	785.897,45
249.232.247,45	276.889.096,20
<b>0,10%</b>	<b>0,28%</b>

Current Quarterly Collection Period	Previous Quarterly Collection Period
27.131,55	0,00
387.439.173,81	275.822.061,57
<b>0,01%</b>	<b>0,00%</b>

### C5. 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
4.405.005,03	9.722.860,26
262.771.919,15	297.738.900,44
<b>1,68%</b>	<b>3,27%</b>

Current Quarterly Collection Period	Previous Quarterly Collection Period
1.847.543,50	3.531.343,12
465.007.124,17	285.323.999,10
<b>0,40%</b>	<b>1,24%</b>

### C6. Adjusted Outstanding Principal Balance

- (a) Outstanding Principal Amount of the relevant Receivables  
 (b) Performance Factor applicable to such Receivable  
**(a) x (b)**

Current Quarterly Collection Period	Previous Quarterly Collection Period
248.982.752,23	275.989.940,09
100%	100%
<b>248.982.752,23</b>	<b>275.989.940,09</b>

Current Quarterly Collection Period	Previous Quarterly Collection Period
387.409.398,91	275.822.061,57
100%	100%
<b>387.409.398,91</b>	<b>275.822.061,57</b>

- (a) Outstanding Principal Amount of the relevant Receivables  
 (b) Performance Factor applicable to such Receivable  
**(a) x (b)**

Current Quarterly Collection Period	Previous Quarterly Collection Period
190.472,69	899.156,11
75%	75%
<b>142.854,52</b>	<b>674.367,08</b>

Current Quarterly Collection Period	Previous Quarterly Collection Period
29.774,90	0,00
75%	75%
<b>22.331,18</b>	<b>0,00</b>

- (a) Outstanding Principal Amount of the relevant Receivables  
 (b) Performance Factor applicable to such Receivable  
**(a) x (b)**

Current Quarterly Collection Period	Previous Quarterly Collection Period
59.022,53	0,00
50%	50%
<b>29.511,27</b>	<b>0,00</b>

Current Quarterly Collection Period	Previous Quarterly Collection Period
0,00	0,00
50%	50%
<b>0,00</b>	<b>0,00</b>

- (a) Outstanding Principal Amount of the relevant Receivables  
 (b) Performance Factor applicable to such Receivable  
**(a) x (b)**

Current Quarterly Collection Period	Previous Quarterly Collection Period
0,00	0,00
25%	25%
<b>0,00</b>	<b>0,00</b>

Current Quarterly Collection Period	Previous Quarterly Collection Period
0,00	0,00
25%	25%
<b>0,00</b>	<b>0,00</b>

- (a) Outstanding Principal Amount of the relevant Receivables  
 (b) Performance Factor applicable to such Receivable  
**(a) x (b)**

Current Quarterly Collection Period	Previous Quarterly Collection Period
0,00	0,00
0%	0%
<b>0,00</b>	<b>0,00</b>
<b>249.155.118,01</b>	<b>276.664.307,17</b>

Current Quarterly Collection Period	Previous Quarterly Collection Period
0,00	0,00
0%	0%
<b>0,00</b>	<b>0,00</b>
<b>387.431.730,09</b>	<b>275.822.061,57</b>

**Total**

## Part D1: DESCRIPTION OF THE 2023 PORTFOLIO

### 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	1.254.290,38	1.589.024,22	735.936,15	2.036.255,46	160.234.028,55	77.074.237,13	0,63	0,35	<b>242.923.771,89</b>
Late Performing	0,00	0,00	0,00	0,00	62.267,65	387.495,19	1.076.507,92	2,46	1,26	<b>1.526.270,76</b>
Delinquent	0,00	0,00	400.000,00	0,00	0,00	3.637.591,60	565.232,65	1,50	1,49	<b>4.602.824,25</b>
Unlikely to Pay	0,00	0,00	0,00	0,00	0,00	63.179,71	116.200,84	4,37	4,80	<b>179.380,55</b>
Defaulted	0,00	0,00	0,00	0,00	-	0,00	0,00	0,00	0,00	<b>0,00</b>
<b>Total</b>	<b>0,00</b>	<b>1.254.290,38</b>	<b>1.989.024,22</b>	<b>735.936,15</b>	<b>2.098.523,11</b>	<b>164.322.295,05</b>	<b>78.832.178,54</b>	<b>0,66</b>	<b>0,38</b>	<b>249.232.247,45</b>

### D2. Outstanding Balance by Interest Rate

Interest Rate	Outstanding Balance	%	WAC
Floating Rate	with cap 0,00	0,00%	0,00
	no cap 243.119.642,93	97,55%	1,55
Fixed Rate	6.112.604,52	2,45%	2,13
<b>TOTAL</b>	<b>249.232.247,45</b>	<b>100,00%</b>	<b>1,56</b>

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

	Number of contracts	Outstanding Principal	Arrears	
			Principal	Interest
1) 31 - 60 days	8	2.044.172,15	261.528,86	25.695,25
2) 61 - 90 days	6	2.309.156,88	122.874,94	22.340,33
3) 91 - 120 days	3	190.472,69	20.260,87	4.828,40
4) 121 - 150 days	1	59.022,53	6.572,93	1.425,59
5) 151 - 180 days	0	0,00	0,00	0,00
6) over 180 days	0	0,00	0,00	0,00
7) Incagliati	2	179.380,55	3.259,60	787,90
<b>Total</b>	<b>20</b>	<b>4.782.204,80</b>	<b>414.497,20</b>	<b>55.077,47</b>

### D4. Outstanding Balance by Range

Range	Outstanding Balance	Number of contracts
0,01 - 25.000,00 Euro	3.648.294,63	261
25.000,01 - 75.000,00 Euro	19.934.906,16	412
75.000,01 - 250.000,00 Euro	71.906.259,04	509
over 250.000,00 euro	153.742.787,62	286
<b>Total</b>	<b>249.232.247,45</b>	<b>1.468</b>

### D5. Client Group Concentration

	Outstanding Balance	% on the Total Outstanding Balance
First Client	2.705.902,12	1,09%
First 5 Clients	9.397.867,52	3,77%
First 10 Clients	16.213.763,44	6,51%
First 20 Clients	28.739.399,69	11,53%

### D6. Repurchased Loans

Loan Repurchased	Principal Recoveries	Interest Recoveries	# of contracts
of which performing at the time of repurchase	202.916,86	31.085,28	3
of which late performing, delinquent and UTP at the time of repurchase	154.170,58	21.788,18	6
of which defaulted at the time of repurchase	0,00	0,00	0
<b>TOTAL</b>	<b>357.087,44</b>	<b>52.873,46</b>	<b>9</b>

### D6. Outstanding Principal of Defaulted Loans and Closed Positions

	Outstanding Principal	Number of contracts
Defaulted Claims	0,00	0
Closed Positions	0,00	0
<b>Total</b>	<b>0,00</b>	<b>0</b>

### D7. Recoveries on Closed Positions

	Principal Recoveries	Interest Recoveries	Number of contracts
Recoveries on Closed Positions	0,00	0,00	0
<b>Total</b>	<b>0,00</b>	<b>0,00</b>	<b>0</b>

### D9. Adjusted Balance Calculation

	Performance Factor	Outstanding Balance	Adjusted Balance
1) 0-60 days	100%	246.673.595,35	246.673.595,35
2) 61-120 days	75%	2.499.629,57	1.874.722,18
3) 121-150 days	50%	59.022,53	29.511,27
4) 151-180 days	25%	-	-
5) over 180 days	0%	-	-
6) Sofferenza	0%	-	-
<b>TOTAL</b>		<b>249.232.247,45</b>	<b>248.577.828,79</b>

Quarterly Servicer's Report Date **17/02/2025**

## Part D1: DESCRIPTION OF THE 2024 PORTFOLIO

### 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	0,00	35.714,28	400.899,89	375.058,84	137.895.804,74	240.395.629,37	3,62	0,54	<b>379.103.107,12</b>
Late Performing	0,00	0,00	0,00	0,00	1.011.003,78	884.940,98	228.228,25	1,47	0,85	<b>2.124.173,01</b>
Delinquent	0,00	0,00	0,00	0,00	0,00	5.417.181,65	794.712,03	2,39	1,65	<b>6.211.893,68</b>
Unlikely to Pay	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	<b>0,00</b>
Defaulted	0,00	0,00	0,00	0,00	-	0,00	0,00	0,00	0,00	<b>0,00</b>
<b>Total</b>	<b>0,00</b>	<b>0,00</b>	<b>35.714,28</b>	<b>400.899,89</b>	<b>1.386.062,62</b>	<b>144.197.927,37</b>	<b>241.418.569,65</b>	<b>3,59</b>	<b>0,56</b>	<b>387.439.173,81</b>

### D2. Outstanding Balance by Interest Rate

Interest Rate	Outstanding Balance	%	WAC
Floating Rate	0,00	0,00%	0,00
Fixed Rate	387.439.173,81	100,00%	1,80
<b>TOTAL</b>	<b>387.439.173,81</b>	<b>100,00%</b>	<b>1,80</b>

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

	Number of contracts	Outstanding Principal	Arrears	
			Principal	Interest
1) 31 - 60 days	8	6.012.530,57	327.106,04	75.020,26
2) 61 - 90 days	3	169.588,21	8.160,10	2.835,82
3) 91 - 120 days	1	29.774,90	2.643,35	868,20
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
<b>Total</b>	<b>12</b>	<b>6.211.893,68</b>	<b>337.909,49</b>	<b>78.724,28</b>

### D4. Outstanding Balance by Range

Range	Outstanding Balance	Number of contracts
0,01 - 25.000,00 Euro	1.463.044,57	90
25.000,01 - 75.000,00 Euro	7.883.738,97	169
75.000,01 - 250.000,00 Euro	50.383.320,78	336
over 250.000,00 euro	327.709.069,49	374
<b>Total</b>	<b>387.439.173,81</b>	<b>969</b>

### D5. Client Group Concentration

	Outstanding Balance	% on the Total Outstanding Balance
First Client	5.655.144,80	1,46%
First 5 Clients	21.746.981,53	5,61%
First 10 Clients	38.672.505,15	9,98%
First 20 Clients	67.563.686,34	17,44%

### D6. Repurchased Loans

	Principal Recoveries	Interest Recoveries	# of contracts
Loan Repurchased			
of which performing at the time of repurchase	129.032,26	45.991,42	1
of which late performing, delinquent and UTP at the time of repurchase	3.719,07	1.211,19	3
of which defaulted at the time of repurchase	0,00	0,00	0
<b>TOTAL</b>	<b>132.751,33</b>	<b>47.202,61</b>	<b>4</b>

### D6. Outstanding Principal of Defaulted Loans and Closed Positions

	Outstanding Principal	Number of contracts
Defaulted Claims	0,00	0
Closed Positions	0,00	0
<b>Total</b>	<b>0,00</b>	<b>0</b>

### D7. Recoveries on Closed Positions

	Principal Recoveries	Interest Recoveries	Number of contracts
Recoveries on Closed Positions	0,00	0,00	0
<b>Total</b>	<b>0,00</b>	<b>0,00</b>	<b>0</b>

### D9. Adjusted Balance Calculation

	Performance Factor	Outstanding Balance	Adjusted Balance
1) 0-60 days	100%	387.239.810,70	387.239.810,70
2) 61-120 days	75%	199.363,11	149.522,33
3) 121 -150 days	50%	-	-
4) 151- 180 days	25%	-	-
5) over 180 days	0%	-	-
6) Sofferenza	0%	-	-
<b>TOTAL</b>		<b>387.439.173,81</b>	<b>387.389.333,03</b>

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## Part D2: DEFAULT LOANS, CLOSED POSITIONS AND RECOVERIES - 2023 PORTFOLIO

### D7. Outstanding Principal, Defaulted Claims and Recoveries

Period		Ending Total Portfolio Outstanding Principal		New Defaults		Cumulative Defaults		Period Recoveries	Cumulative Recoveries	Cumulative
from	to	Excl. Defaults	Incl. Defaults	No.	Loan Balance	No.	Loan Balance	Recovery	Recovery	Loan Balance
01/11/2024	31/01/2025	249.232.247,45	249.232.247,45	0	0,00	0	0,00	0,00	-	-
01/07/2024	31/10/2024	276.889.096,20	276.889.096,20	0,00	0,00	0,00	0,00	0,00	-	-
01/04/2024	30/06/2024	319.257.855,51	319.257.855,51	0	0,00	0	0,00	0,00	-	-
01/02/2024	30/04/2024	339.147.738,51	339.147.738,51	0,00	0,00	0,00	0,00	0,00	-	-
01/11/2023	31/01/2024	365.905.407,12	365.934.807,84	0	0,00	0	0,00	0,00	-	-
01/08/2023	31/10/2023	394.893.875,46	394.893.875,46	0	0,00	0	0,00	0,00	-	-
01/05/2023	31/07/2023	425.875.109,23	425.875.109,23	0	0,00	0	0,00	0,00	-	-
01/01/2023	30/04/2023	449.851.424,71	449.851.424,71	0	0,00	0	0,00	0,00	-	-

### D8. Status of the Claims

Period		Defaulted Claims		Reverted to Performing		In Legal Proceedings		
from	to	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	Loan Balance
01/11/2024	31/01/2025	0	0,00	0	0,00	0	0,00	0,00

Quarterly Servicer's Report Date

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## Part D2: DEFAULT LOANS, CLOSED POSITIONS AND RECOVERIES - 2024 PORTFOLIO

### D7. Outstanding Principal, Defaulted Claims and Recoveries

Period from to		Ending Total Portfolio Outstanding Principal		New Defaults		Cumulative Defaults		Period Recoveries	Cumulative Recoveries	Cumulative
		Excl. Defaults	Incl. Defaults	No.	Loan Balance	No.	Loan Balance	Recovery	Recovery	Loan Balance
01/11/2024	31/01/2025	387.439.173,81	387.439.173,81	0	0,00	0	0,00	0,00	-	-
01/07/2024	31/10/2024	275.822.061,57	275.822.061,57	0,00	0,00	0,00	0,00	0,00	-	-
01/04/2024	30/06/2024	294.499.229,74	294.499.229,74	0	0,00	0	0,00	0,00	-	-

### D8. Status of the Claims

Period from to		Defaulted Claims		Reverted to Performing		In Legal Proceedings		Loan Balance
		No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	
01/11/2024	31/01/2025	0	0,00	0	0,00	0	0,00	

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## Part E: RENEGOTIATIONS

### E1. Total amount of Renegotiations during the Collection Period under Clause 6.1 (a) and 6.1 (b)

(a) Outstanding Balance of the Claims subject of such renegotiation during the Collection Period  
 (b) Outstanding Balance of the beginning of the Collection Period  
 Ratio (a) / (b)  
 LIMIT

#### 2023 Portfolio - Euro

0,00
276.889.096,20
0,00
<b>YES</b>

#### 2024 Portfolio - Euro

0,00
409.180.189,41
0,00
<b>YES</b>

### E2. Renegotiations Clause 6.1 (a) - Interest Rate\*

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

780.471,10
476.765.982,43
0,16%
<b>12,00%</b>

6.294.138,38
439.994.426,86
1,43%
<b>12,00%</b>

\* only renegotiations involving decrease of the Net Margin

### E3. Renegotiations Clause 6.1 (b) - Duration

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

0,00
476.765.982,43
0,00%
<b>10,00%</b>

154.401,75
439.994.426,86
0,04%
<b>10,00%</b>

### E4. Renegotiations Clause 6.1 (c) - Suspensions

(a) Outstanding Balance of the Claims renegotiated up to the end of the Collection Period\*  
 (b) Outstanding Balance of the Claims at the Effective Date  
 Ratio (a) / (b)  
 LIMIT (**Overall Threshold**)

533.446,99
476.765.982,43
0,11%
<b>20,00%</b>

3.578.611,11
439.994.426,86
0,81%
<b>20,00%</b>

\* calculated as of the date of the relevant suspension

### E5. Renegotiations Clause 6.1 (c) - Suspensions

(a) Outstanding Balance of the Claims renegotiated during the Collection Period  
 (b) Outstanding Balance of the Claims at the beginning of the Collection Period  
 Ratio (a) / (b)  
 LIMIT (**Time Threshold**)

0,00
276.889.096,20
0,00%
<b>7,00%</b>

3.578.611,11
409.180.189,41
0,87%
<b>7,00%</b>

## Part F: REPURCHASED LOANS

### F1.Repurchase - overall limit

(a) Outstanding Balance of the Claims subject to repurchase from the Issue date  
 (b) Outstanding Balance of the Portfolio as at the Effective Date  
 Ratio (a) / (b)  
 LIMIT

#### 2023 Portfolio - Euro

13.393.000,72
476.765.982,43
0,03
<b>22,00%</b>

#### 2024 Portfolio - Euro

4.770.619,55
439.994.426,86
0,01
<b>22,00%</b>

\* under Clause 7.3.2

### F2.Repurchase - periodical limit

(a) Outstanding Balance of the Claims subject to repurchase in the previous four collection periods  
 (b) Outstanding Balance of the Portfolio as at the Effective Date  
 Ratio (a) / (b)  
 LIMIT

13.393.000,72
476.765.982,43
0,03
<b>7,50%</b>

4.770.619,55
439.994.426,86
0,01
<b>7,50%</b>

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## Part H: PERFORMANCE OF THE GUARANTEES

### H1. Loans where a claim to FCG / SACE was submitted

Borrower ID	Loan ID	Guarantor	Claimed amount	Date of claim	Date of payout

Quarterly Servicer's Report Date 17/02/2025

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

### I.1 Economic Interest kept by Banca del Fucino

- (a) Outstanding Principal of Junior Notes - 2023 FACILITY
- (a) Outstanding Principal of Junior Notes - 2024 FACILITY

<i>Current Collection Period</i>	<i>Previous Collection Period</i>
118.672.023,51	133.291.000,00
123.751.359,00	86.161.308,00

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## Part L: SWAP NOTIONALS

<b>SWAP TRANSACTIONS</b>	Notional amount, equal to the lesser of (A) or (B) <i>Euro</i>	Outstanding Principal Amount (A) <i>Euro</i>	Scheduled Maximum Notional Amount (B) <i>Euro</i>
<b>1. <u>Swap Fixed Floating (Trade Reference Number [99163621])</u></b>			
Fixed Rate Claims Swap Outstanding Principal Amount	6.491.288,43	6.491.288,43	45.174.977,57
<b>2. <u>6 Month Euribor Basis Swap (Trade Reference Number [99163622])</u></b>			
6M Euribor Floating Claims Swap Outstanding Principal Amount	128.613.269,59	128.613.269,59	149.100.000,00

\*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)

<b>Quarterly Servicer's Report Date</b>	<b>17/02/2025</b>
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**Part M: Financial ratios**

	<b>Actual value as of 30/09/2024</b>	<b>Limit</b>	<b>Limit Respect</b>
<b><i>Common Equity Tier 1 capital ratio</i></b>	<b>14,35%</b>	<b>10%</b>	<b>Yes</b>
<b><i>Tier 1 capital ratio</i></b>	<b>14,52%</b>	<b>11,8%</b>	<b>Yes</b>
<b><i>Total capital ratio</i></b>	<b>15,67%</b>	<b>14,20%</b>	<b>Yes</b>
<b><i>Liquidity Coverage Ratio (LCR)</i></b>	<b>147,83%</b>	<b>120%</b>	<b>Yes</b>

<b>Quarterly Servicer's Report Date</b>	<b>17/02/2025</b>
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