

SECURITISATION INFORMATION

STSS4 - Securitisation unique identifier	815600722FAEE18D6013N201901
STSS6 - Securitisation repository	European DataWarehouse GmbH
Securitisation type	Public
STSS7 - Securitisation name	Fucino RMBS S.r.l.
STSS9 - Securitisation classification	non-ABCP securitisation
STSS10 - Underlying exposures classification	residential mortgages

LIST OF INSTRUMENTS

STSS1 - Instrument ISIN	IT0005498370	IT0005368011	IT0005368029
STSS1 - INSTRUMENT CODE TYPE	-	-	-
STSS1 - INSTRUMENT CODE	-	-	-
ISIN SHORT NAME	FUCINO RMBS SRL/TV ABS 20631231	FUCINO RMBS SRL/TS ABS 20400630	-

DESIGNATED ENTITY

STSS0 - Designated entity LEI	815600722FAEE18D6013
Designated entity name	BANCA DEL FUCINO S.P.A.

ORIGINATOR

STSS2 - Originator LEI	815600722FAEE18D6013
Originator name	BANCA DEL FUCINO S.P.A.
STSS8 - Originator country	ITALY

ORIGINAL LENDER

STSS2 - Original Lender LEI	815600722FAEE18D6013
Original Lender name	BANCA DEL FUCINO S.P.A.
STSS8 - Original Lender country	ITALY

SSPE

STSS8 - SSPE Country	ITALY
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SPONSOR

STSS2 - Sponsor LEI	-
Sponsor name	-
STSS8 - Sponsor country	-

PROSPECTUS

STSS5 - Prospectus country	-
STSS5 - Prospectus identifier	-

STSS11 - Issue date	2022-06-17
STSS5 - Exemption on Prospectus	The securitisation is exempted from publication of the prospectus because the exemptions under article 1, paragraph 4, letters a) and c) of the Prospectus Regulation apply to the transaction.

CREDIT INSTITUTION

STSS17 - Originator (or original lender) is not a Credit institution	No
STSS18 - Credit granting criteria compliance	N/A
STSS18 - Credit granting criteria compliance comment	-
STSS19 - Credit granting criteria supervision	N/A
STSS19 - Credit granting criteria supervision comment	-

STS NOTIFICATION INFORMATION

STSS3 - STS notification identifier	815600722FAEE18D6013N20190101
Update description	-
STSS12 - Last notification date	2022-07-04
Initial notification date	2022-07-04
Notification reporting entity	ITB05
Notification Reporting Entity STS compliance status	Compliant
Cancelled status	Not cancelled
Sanction status	Not sanctioned
Previously authorised Notification Reporting Entity	-

AUTHORISED THIRD PARTY

STSS13 - Authorised Third party	Yes
STSS13 - Authorised Third party statement	Prime Collateralised Securities (EU) SAS has verified that the Securitisation complies with the STS criteria
STSS14 - Authorised Third party name	Prime Collateralised Securities (EU) SAS
Authorised Third party country	FRANCE
STSS15 - Authorised Third party competent authority	FR-France - Autorité des Marchés Financiers (AMF)

CA STS NON-COMPLIANCE

STSS16 - CA STS non-compliance status	Compliant
User profile	-
STSS16 - Reason	-
Comment	-
STSS16 - Significant Event Information hyperlink	-

REQUIREMENTS ON SIMPLICITY

STSS20 - True sale or assignment transfer	Confirmed
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STSS20 - True sale or assignment transfer comment	Pursuant to the Transfer Agreements the Originator has assigned and transferred without recourse (pro soluto) to the Issuer, which has purchased, in accordance with articles 1 and 4 of the Securitisation Law, all of its right, title and interest in and to the Portfolio. The transfer of the Claims has been rendered enforceable against the Debtors and any third party creditors of the Originator (including any insolvency receiver of the same) through (i) with reference to the Initial Portfolio, (A) the publication of a notice of transfer in the Official Gazette No. 43 Part II of 11 April 2019, and (B) the registration of the transfer in the companies' register of Milan Monza Brianza Lodi on 5 April 2019 and (ii) with reference to the Subsequent Portfolio, (A) the publication of a notice of transfer in the Official Gazette No. 64 Part II of 4 June 2022, and (B) the registration of the transfer in the companies' register of Milan Monza Brianza Lodi on 7 June 2022 (for further details, see the section headed "Description of the Transfer Agreements"). The true sale nature of the transfer of the Claims and the validity and enforceability of the same is covered by the legal opinions issued by the legal counsel. As a general note, in this STS notification, except as (otherwise) defined or construed herein or in so far as the context otherwise required, words, expressions and capitalised terms used but not defined or construed herein shall have the meanings defined or construed in the prospectus with respect to the Fucino RMBS S.r.l. securitisation dated 17 June 2022 (the "Prospectus").
STSS21 - Subject to severe clawback	No
STSS21 - Subject to severe clawback comment	-
STSS22 - Clawback provisions exemption	Confirmed
STSS22 - Clawback provisions exemption comment	The Italian insolvency laws do not contain severe clawback provisions within the meaning of articles 20(2) and 20(3) of the EU Securitisation Regulation and the EBA Guidelines on STS Criteria.
STSS23 - The seller is not the original lender flag	No
STSS23 - Transfer where the seller is not the original lender	N/A
STSS23 - Transfer where the seller is not the original lender comment	-
STSS24 - Transfer at a later stage	N/A
STSS24 - Transfer at a later stage comment	-
STSS24 - ALternative mechanism	N/A
STSS24 - Alternative mechanism comment	-
STSS25 - Representations and warranties	Confirmed
STSS25 - Representations and warranties comment	Under the Warranty and Indemnity Agreements the Originator has represented and warranted that, as at, inter alia, the relevant Legal Effective Date, each Receivable is fully and unconditionally legally owned by the Originator and the Originator is the full and unconditional owner of each Receivable and each Receivable is not subject to, inter alia, any lien (pignoramento), seizure (sequestro) or other charge in favour of any third party or otherwise, to the knowledge of the Originator, in a condition that can be foreseen to adversely affect the enforceability of the transfer of the Claims under the relevant Transfer Agreement and, therefore, is freely transferable to the Issuer.
STSS26 - Underlying exposures eligibility criteria	Confirmed
STSS26 - Underlying exposures eligibility criteria comment	The Claims included in the Initial Portfolio have been selected on the basis of objective Criteria as at the relevant Valuation Date (or the different date specified in respect of the relevant criterion), in order to ensure that the Initial Claims have the same legal and financial characteristics. The Claims included in the Subsequent Portfolio have been selected on the basis of objective Criteria as at the relevant Valuation Date (or the different date specified in respect of the relevant criterion), in order to ensure that the Subsequent Claims have the same legal and financial characteristics (for further details, see the section of the Prospectus headed "The Portfolio – The Criteria").
STSS26 - Underlying exposures selection processes	Confirmed
STSS26 - Underlying exposures selection processes comment	The Transaction Documents (in particular the Transfer Agreements, the Warranty and Indemnity Agreements and the Servicing Agreement) have certain option rights connected with the purchase of single Claims which in any case can not be exercised for speculative purposes aiming at achieving a better performance of the Securitisation. Therefore, none of the Transaction Documents provide for (i) a portfolio management which makes the performance of the Securitisation dependent both on the performance of the Claims and on the performance of the portfolio management of the Transaction, thereby preventing any investor in the Notes from modelling the credit risk of the Claims without considering the portfolio management strategy of the Servicer; or (ii) a portfolio management which is performed for speculative purposes aiming to achieve better performance, increased yield, overall financial returns or other purely financial or economic benefit.
STSS27 - Homogeneity of assets	Confirmed

STSS27 - Homogeneity of assets comment	Pursuant to the Warranty and Indemnity Agreements, the Originator has represented and warranted that, as at, inter alia, the relevant Legal Effective Date, the Claims are homogeneous in terms of asset type, taking into account the specific characteristics to the cash flows of the asset type including their contractual, credit-risk and prepayment characteristics, given that: (i) the Claims have been originated by the Originator (or (with reference to the Subsequent Portfolio), as the case may be, Igea Banca S.p.A. which merged by incorporation into Banca del Fucino following the granting of the relevant Loan), as lender, in accordance with loan disbursement policies which apply similar approaches to the assessment of credit risk associated with the Claims; (ii) the Claims have been serviced by the Originator according to similar servicing procedures; (iii) the Claims arise from Loans secured by mortgages on residential real estate assets and therefore fall in the asset type named "residential loans that are either secured by one or more mortgages on residential immovable property or that are fully guaranteed by an eligible protection provider among those referred to in Article 201(1) of Regulation (EU) No 575/2013 of the European Parliament and of the Council and qualifying for the credit quality step 2 or above as set out in Part Three, Title II, Chapter 2 of that Regulation" provided under article 1(a)(i) of the Commission Delegated Regulation (EU) 2019/1851 (the "Commission Delegated Regulation on Homogeneity") and meet the homogeneity factors set out under article 2(1)(a)(i), 2(1)(b)(ii) and 2(1)(c) of the Commission Delegated Regulation on Homogeneity (given that (i) the Loans are secured by first ranking security rights on a residential immovable property, (ii) the Real Estate Assets are non-income producing properties and (iii) the Real Estate Assets are located in the Italian territory). Furthermore, the Loans provides for a repayment (A) according to a French amortisation plan or (B) through constant instalments (with variable duration) as determined in the relevant Loan Agreement (for further details, see the section of the Prospectus headed "The Portfolio – The Criteria").
STSS28 - No re-securitisation	Confirmed
STSS28 - No re-securitisation comment	Under the Warranty and Indemnity Agreements, the Originator has represented and warranted that, as at, inter alia, the relevant Legal Effective Date, the Portfolio does not comprise any securitisation positions.
STSS29 - Soundness of the underwriting standards (ordinary course of business)	Confirmed
STSS29 - Soundness of the underwriting standards (ordinary course of business) comment	Under the Warranty and Indemnity Agreements, the Originator has represented and warranted that: (i) the Claims have been originated by the Originator (or (with reference to the Subsequent Portfolio), as the case may be, Igea Banca S.p.A. which merged by incorporation into Banca del Fucino following the granting of the relevant Loan) in the ordinary course of its business; (ii) as at, inter alia, the relevant Legal Effective Date, the Claims comprised in the Portfolio have been originated by the Originator (or (with reference to the Subsequent Portfolio), as the case may be, Igea Banca S.p.A. which merged by incorporation into Banca del Fucino following the granting of the relevant Loan) in accordance with credit policies that are not less stringent than the credit policies applied by the Originator (or (with reference to the Subsequent Portfolio), as the case may be, Igea Banca S.p.A. which merged by incorporation into Banca del Fucino following the granting of the relevant Loan) at the time of origination to similar exposures that are not assigned under the Securitisation.
STSS29 - Soundness of the underwriting standards (disclosure)	Confirmed
STSS29 - Soundness of the underwriting standards (disclosure) comment	Since no exposure will be sold to the Issuer after the Subsequent Issue Date, the Originator shall not be held to disclose without undue delay any material changes from prior underwriting standards.
STSS29 - Residential Loan requirement	Confirmed
STSS29 - Residential Loan requirement comment	Pursuant to the Warranty and Indemnity Agreements, the Originator has represented that the Portfolio does not contain Loans that were marketed and underwritten on the premise that the loan applicant or, where applicable, intermediaries were made aware that the information provided might not be verified by the Originator.
STSS29 - Borrower's creditworthiness assessment	Confirmed
STSS29 - Borrower's creditworthiness assessment comment	Under the Warranty and Indemnity Agreements the Originator has represented and warranted that the Originator (or (with reference to the Subsequent Portfolio), as the case may be, Igea Banca S.p.A. which merged by incorporation into Banca del Fucino following the granting of the relevant Loan) has assessed the Debtors' creditworthiness in compliance with the requirements set out in article 8 of Directive 2008/48/EC or in article 18, paragraphs from 1 to 4, paragraph 5, letter (a), and paragraph 6 of Directive 2014/17/UE and point 33 of the EBA Guidelines on the STS Criteria, to the extent applicable taking into consideration the nature of the Loans.
STSS30 - Originator/Lender Expertise	Confirmed
STSS30 - Originator/Lender Expertise comment	Under the Warranty and Indemnity Agreements the Originator has represented and warranted that The Originator has a more than 5 (five) year-expertise in originating exposures of a similar nature to the Claims.
STSS31 - Defaulted or restructured exposures	Confirmed

STSS31 - Defaulted or restructured exposures comment	Under the Warranty and Indemnity Agreements the Originator has represented and warranted that, as at, inter alia, the relevant Legal Effective Date, the Portfolio does not include Claims qualified as exposures in default within the meaning of article 178, paragraph 1, of Regulation (EU) No. 575/2013 or as exposures to a credit-impaired debtor or guarantor, who, to the the Originator's knowledge: (i) has been declared insolvent or in respect of which its creditors were granted a final non-appealable right of enforcement or material damages as a result of a missed payment within three years prior to the date of origination or has undergone a debt-restructuring process with regard to his non-performing exposures within three years prior to the relevant Legal Effective Date; or (ii) was, at the time of origination, where applicable, on a public credit registry of persons with adverse credit history available to the Originator (or (with reference to the Subsequent Portfolio) as the case may be, the other bank which has originated the Loan); or (iii) has a credit assessment or a credit score indicating that the risk of contractually agreed payments not being made is significantly higher than the ones of comparable exposures held by the Originator which have not been assigned under the Transaction.
STSS32 - At least one payment at the time of transfer	Confirmed
STSS32 - At least one payment at the time of transfer comment	Under the Warranty and Indemnity Agreements, the Originator has represented and warranted that, as at the relevant Legal Effective Date, the Claims arise from Loans in respect of which at least one Instalment (including repayment of principal) has been paid by the relevant Borrower.
STSS32 - Payment exemption	-
STSS32 - Payment exemption comment	-
STSS33 - Degree of dependence on repayments	Confirmed
STSS33 - Degree of dependence on repayments comment	Under the Warranty and Indemnity Agreements, the Originator has represented and warranted as at, inter alia, the relevant Legal Effective Date that, in order to determine the creditworthiness of the relevant Debtor, the Originator (or, as the case may be, Igea Banca S.p.A. which merged by incorporation into Banca del Fucino following the granting of the relevant Loan) has not based its assessment predominantly on the possible sale of the relevant Real Estate Asset following the enforcement of the relevant Mortgage.

REQUIREMENTS ON TRANSPARENCY

STSS58 - Historical Default and Loss Performance Data	Confirmed
STSS58 - Historical Default and Loss Performance Data comment	Under the Intercreditor Agreement (as amended by the General Amendment Agreement) the Originator (i) has confirmed that, as initial holder of the Notes, it has been in possession, before pricing, of data on static and dynamic historical default and loss performance, such as delinquency and default data, for substantially similar exposures to those being securitised, and the sources of those data and the basis for claiming similarity, provided that such data covers a period of at least 5 (five) years, and (ii) in case of transfer of any Notes by such Originator to third party investors after the Subsequent Issue Date, has undertaken to make available to such investors before pricing on the Securitisation Repository, data on static and dynamic historical default and loss performance, such as delinquency and default data, for substantially similar exposures to those being securitised, and the sources of those data and the basis for claiming similarity, provided that such data shall cover a period of at least 5 (five) years, pursuant to article 22(1) of the EU Securitisation Regulation and the EBA Guidelines on STS Criteria.
STSS58 - Historical Default and Loss Performance Data location	European DataWarehouse GmbH
STSS59 - Sample external verification	Confirmed
STSS59 - Sample external verification comment	An external verification (including verification that the data disclosed in the Prospectus in respect of the Claims is accurate) has been made in respect of the Portfolio prior to the Subsequent Issue Date by an appropriate and independent party and no significant adverse findings have been found (for further details, see the section headed "The Portfolio – Pool Audit Reports" of the Prospectus).
STSS60 - Liability cash flow model (prior pricing)	Confirmed
STSS60 - Liability cash flow model (prior pricing) comment	European DataWarehouse GmbH
STSS60 - Liability cash flow model (after pricing)	Confirmed

STSS60 - Liability cash flow model (after pricing) comment	Under the Intercreditor Agreement (as amended by the General Amendment Agreement) the Originator, in case of transfer of any Notes by such Originator to third party investors after the Subsequent Issue Date, has undertaken to make available to such investors before pricing through the Securitisation Repository, a liability cash flow model which precisely represents the contractual relationship between the Claims and the payments flowing between the Originator, the investors in the Notes, other third parties and the Issuer, pursuant to Article 22(3) of the EU Securitisation Regulation. In addition, under the Intercreditor Agreement (as amended by the General Amendment Agreement), the Originator has undertaken to: (1) make available to investors in the Notes on an ongoing basis and to potential investors in the Notes, upon request, through the Securitisation Repository, a liability cash flow model which precisely represents the contractual relationship between the Claims and the payments flowing between the Originator, the investors in the Notes, other third parties and the Issuer pursuant to Article 22(3) of the EU Securitisation Regulation; and (2) update such cash flow model, in case there will be significant changes in the cash flows.
STSS61 - Environmental performance availability	Not Available
STSS61 - Environmental performance availability comment	-
STSS62 - Article 7 compliance	Confirmed
STSS62 - Article 7 compliance comment	Under the Intercreditor Agreement (as amended by the General Amendment Agreement), the Originator and the Issuer have designated among themselves the Originator as the reporting entity pursuant to article 7(2) of the Securitisation Regulations (the "Reporting Entity") and have agreed, and the other parties thereto have acknowledged, that the Reporting Entity shall be responsible for compliance with article 7 of the Securitisation Regulations, pursuant to the Transaction Documents. In that respect, the Originator, in its capacity as Reporting Entity, will fulfil the information requirements pursuant to points (a), (b), (c), (d), (e), (f) and (g) of the first subparagraph of article 7(1) of the Securitisation Regulations by making available the relevant information through the Securitisation Repository.
STSS62 - Underlying information	Confirmed
STSS62 - Underlying information comment	As to pre-pricing disclosure requirements set out under articles 7 and 22 of the Securitisation Regulations, under the Intercreditor Agreement (as amended by the General Amendment Agreement), the Originator, as initial holder of the Notes, has confirmed that it has been, before pricing, in possession of data relating to each Loan (and therefore it has not requested to receive the information under point (a) of the first subparagraph of article 7(1) of the Securitisation Regulations, including (where available), to the extent required by any applicable law or regulation, data on the environmental performance of the Real Estate Assets). In case of transfer of any Notes by the Originator to third party investors after the Subsequent Issue Date, the Originator has undertaken to make available to such investors before pricing through the Securitisation Repository, the information under point (a) of the first subparagraph of article 7(1) (including, to the extent required by any applicable law or regulation, data on the environmental performance of the Real Estate Assets (where available)) upon request, as well as the information under points (b), (c) and (d) of the first subparagraph of article 7(1) of the Securitisation Regulations.
STSS62 - Before pricing documentation	Confirmed
STSS62 - Before pricing documentation comment	As to pre-pricing disclosure requirements set out under articles 7 and 22 of the Securitisation Regulations, under the Intercreditor Agreement (as amended by the General Amendment Agreement), the Originator, as initial holder of the Notes, has confirmed that it has been, before pricing, in possession of, inter alia, the information under points (b), (c) and (d) of the first subparagraph of article 7(1) of the Securitisation Regulations.

REQUIREMENTS ON STANDARDISATION

STSS35 - Mitigation of Interest rates and currency risks	Confirmed
STSS35 - Mitigation of Interest rates and currency risks comment	In order to mitigate any interest rate risk connected with the Rated Notes, the Issuer has entered into the Swap Agreement. The Swap Transactions are entered into in order to hedge against the potential interest rate exposure of the Issuer in relation to its floating rate interest obligations under the Senior Notes and Mezzanine Notes (for further details, see the section of the Prospectus headed "Description of the Transaction Documents - the Swap Agreement").
STSS36 - Derivatives not purchased/sold by SSPE	Exemption on derivatives
STSS36 - Derivatives not purchased/sold by SSPE comment	Under the Conditions, the Issuer has undertaken that, for so long as any amount remains outstanding in respect of the Notes of any Class, it shall not enter into derivative contracts save as expressly permitted by article 21(2) of the EU Securitisation Regulation (for further details, see Condition 3 (Covenants)).
STSS37 - Common standards underwriting derivatives	Confirmed
STSS37 - Common standards underwriting derivatives comment	The interest rate swap has been entered into within the framework of ISDA standards

STSS38 - Referenced interest payments	Confirmed
STSS38 - Referenced interest payments comment	Under the Warranty and Indemnity Agreements, the Originator has represented and warranted that pursuant to the Loan Agreements, the interest calculation methodologies related to the Loans are based on generally used market interest rates or generally used sectoral rates reflective of the cost of funds, and do not refer to complex formulae or derivatives. The Rate of Interest applicable to the Notes is calculated by reference to EURIBOR (for further details, see Condition 5.2 (Interest - Rate of Interest)). Any referenced interest payments under the Claims and the Notes are based on generally used market interest rates and do not reference complex formulae or derivatives.
STSS39 - Acceleration notice / enforcement requirement	Confirmed
STSS39 - Acceleration notice / enforcement requirement comment	Following the service of a Trigger Notice, (i) no amount of cash shall be trapped in the Issuer beyond what is necessary to ensure the operational functioning of the Issuer or the orderly payments of the amounts due under the Notes in accordance with the Acceleration Priority of Payments and pursuant to the terms of the Transaction Documents; (ii) as to repayment of principal, the Class A1 Notes will rank pari passu without preference or priority amongst themselves and in priority to the payment of interest and the repayment of principal on the Class B Notes, the payment of interest and the repayment of principal on the Class J Notes and the payment of the Class J Notes Additional Return (if any) but subordinated to the payment of interest on the Class A1 Notes (for further details, see Condition 2 (Status, Priority, Ranking and Segregation) and Condition 4 (Priority of Payments)); (iii) an Extraordinary Resolution of the holders of the Most Senior Class of Notes can resolve to request the Issuer to sell all (or part only) of the Portfolio to one or more third parties and (iv) in addition to point (iii) above, the Representative of the Noteholders shall (provided that any bankruptcy or similar proceeding has not been commenced towards the Issuer (including, without limitation, "fallimento", "concordato preventivo", "liquidazione coatta amministrativa", "accordi di ristrutturazione", "piani di risanamento" and "liquidazione giudiziale" in accordance with the meaning ascribed to those expressions by Italian law) and in any case if not prevented by, and in compliance with, any applicable law) subject to it being indemnified to its satisfaction, be entitled to sell the Portfolio in the name and on behalf of the Issuer, it being understood that no provisions shall require the automatic liquidation of the Portfolio (for further details, see Condition 4.2, Condition 9 (Trigger Events)), Condition 6.5 (Sale of the Portfolio) and the section of the Prospectus headed "Description of the Transaction Documents - Intercreditor Agreement").
STSS40 - No trapping of cash	Confirmed
STSS40 - No trapping of cash comment	-
STSS41 - Sequential amortisation	Confirmed
STSS41 - Sequential amortisation comment	-
STSS42 - Reversed repayment on seniority	Confirmed
STSS42 - Reversed repayment on seniority comment	-
STSS43 - No automatic liquidation	Confirmed
STSS43 - No automatic liquidation comment	-
STSS44 - Non-sequential priority of payments triggers	Confirmed
STSS44 - Non-sequential priority of payments triggers comment	-
STSS44 - Credit quality deterioration trigger	Confirmed
STSS44 - Credit quality deterioration trigger comment	-
STSS54 - Servicer expertise	Confirmed
STSS54 - Servicer expertise comment	Under the Servicing Agreement, the Servicer has represented and warranted that it has experience in managing exposures of similar nature to the Claims and has established well-documented and adequate risk management policies, procedures and controls relating to the management of such exposures pursuant to Article 21(8) of the EU Securitisation Regulation and in accordance with the EBA Guidelines. In addition, (i) pursuant to the Servicing Agreement (as amended by the General Amendment Agreement), any Substitute of the Servicer shall be, inter alia, an entity which has all the requirements provided by, inter alia, the Law 130, the Securitisation Regulations (including the requirements under article 21(8) of the EU Securitisation Regulation), the Regulatory Technical Standards and the EBA Guidelines, for carrying out the servicer activity and which management has at least 5 years of experience in managing exposure of similar nature to the Claims and (ii) pursuant to the Back-up Servicing Agreement (as amended by the General Amendment Agreement), the Back-up Servicer has represented and warranted that it is an entity which has all the requirements provided by, inter alia, the Law 130, the EU Securitisation Regulation (including the requirements under article 21(8) of the EU Securitisation Regulation), the Regulatory Technical Standards and the EBA Guidelines, for carrying out the servicer activity and which management has at least 5 years of experience in managing exposures of similar nature to the Claims.

TRANSACTION DOCUMENTATION

STSS50 - Participant duties	Confirmed
STSS50 - Participant duties comment	The contractual obligations, duties and responsibilities of the Servicer, the Representative of the Noteholders and the other service providers are set out in the relevant Transaction Documents.
STSS51 - Servicing Continuity	Confirmed
STSS51 - Servicing Continuity comment	The Servicing Agreement contains provisions aimed at ensuring that a default by or an insolvency of any of the Servicer does not result in a termination of the servicing activities, including provisions regulating the replacement of the defaulted or insolvent Servicer with any successor Servicer. In addition, pursuant to the Back-up Servicing Agreement, the Back-up Servicer has undertaken to act as substitute servicer of Banca del Fucino in case of termination of the appointment of Banca del Fucino as Servicer, according to the Servicing Agreement.
STSS52 - Derivative Counterparty Continuity	Confirmed
STSS52 - Derivative Counterparty Continuity comment	The Swap Agreement provides for the replacement of the Swap Counterparty if certain events of default arise, in the event of the Swap Counterparty's insolvency and other specified events.
STSS53 - Liquidity Provider Continuity	N/A
STSS53 - Liquidity Provider Continuity comment	-
STSS53 - Account Bank Continuity	Confirmed
STSS53 - Account Bank Continuity comment	The Cash Administration and Agency Agreement contains provisions aimed at ensuring the replacement of the Collection Account Bank and Transaction Bank in case of its default, insolvency or other specified events (for further details, see the section of the Prospectus headed "Description of the Transaction Documents - Cash Administration and Agency Agreement")
STSS55 - Debt situation documentation	Confirmed
STSS55 - Debt situation documentation comment	The Servicing Agreement and the Collection Policies attached thereto set out in clear and consistent terms definitions, remedies and actions relating to delinquency and default of debtors, debt restructuring, debt forgiveness, forbearance, payment holidays, losses, charge offs, recoveries and other asset performance remedies (for further details, see the section of the Prospectus headed "Description of the Transaction Documents - Servicing Agreement" and "The Collection Policy and Recovery Procedures")
STSS56 - Priorities of payment and triggered events	Confirmed
STSS56 - Priorities of payment and triggered events comment	Please make reference to Condition 4 (Orders of Priority) and Condition 9 (Trigger Events)
STSS57 - Timely resolution of conflicts	Confirmed
STSS57 - Timely resolution of conflicts comment	The Conditions (including the Rules of the Organisation of the Noteholders attached thereto) contain clear provisions that facilitate the timely resolution of conflicts between Noteholders of different Classes, clearly define and allocate voting rights to Noteholders and clearly identify the responsibilities of the Representative of the Noteholders (for further details, see the section of the Prospectus headed "Terms and Conditions of the Notes")

REVOLVING SECURITISATION

STSS45 - Early termination	N/A
STSS45 - Early termination comment	-
STSS46 - Credit quality deterioration trigger	N/A
STSS46 - Credit quality deterioration trigger comment	-
STSS47 - Insolvency-related event	N/A
STSS47 - Insolvency-related event comment	-
STSS48 - Pre-determined threshold value	N/A
STSS48 - Pre-determined threshold value comment	-
STSS49 - New underlying exposures failure generation	N/A
STSS49 - New underlying exposures failure generation comment	-

RISK RETENTION

STSS34 - Compliance with risk retention requirements	Confirmed
STSS34 - Compliance with risk retention requirements comment	Under the Intercreditor Agreement (as amended by the General Amendment Agreement) the Originator has undertaken to retain at the origination and maintain (on an ongoing basis) a material net economic interest of not less than 5% in the Securitisation in accordance with paragraph (d) of article 6(3) of the Securitisation Regulations and the applicable Regulatory Technical Standards.
STSS34 - Retaining entity LEI	815600722FAEE18D6013
STSS34 - Retaining entity name	-

RETAINING RISK OPTIONS

Vertical slice	No
Seller's share	No
Randomly-selected exposures kept on balance sheet	No
First loss tranche	Yes
First loss exposure in each asset	No
No compliance with risk retention requirements	No
Other option used	No
Other option used comment	-

COMMENT

Comment	-
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