

## Fucino RMBS Srl

### Transaction Summary

#### Fucino RMBS - Asset Information

The subject transaction is a static cash securitisation of prime residential mortgage loans extended to borrowers in Italy. The portfolio of € 149,901,069.33 consists of mortgage loans secured by residential properties in Italy originated by Banca del Fucino S.p.A

Parties	Originator	Banca del Fucino Spa
	Servicer	Banca del Fucino Spa
	Back-up Servicer	Centrotrenta Servicing Spa
	Representative of the Noteholders	130 Finance Srl
	Calculation Agent	Centrotrenta Servicing Spa
	Collection Account Bank	Banca del Fucino SpA
	Cash Manager	BNP Paribas Securities Services, Milan Branch
	Paying Agent	BNP Paribas Securities Services, Milan Branch
	Custodian Bank	Société générale (Monte Titoli Spa)
	Swap Counterparty	J.P. Morgan AG
	Listing Agent	BNP Paribas Securities Services, Luxembourg Branch
	Corporate Servicer	Banca del Fucino Spa

Arrangers	J. P. Morgan Securities plc
	Igea Banca SpA

Rating Agencies	Moody's Investor Service
	DBRS Ratings Limited

Assets Information	Description	Mortgage portfolio
	Total amount	149.902.000
	No. Of loans	1.599
	Currency	Eur
	Portfolio features	<ul style="list-style-type: none"> <li>• Maximum 80% LTV for owner-occupied homes, maximum 70% LTV for different purposes;</li> <li>• Fixed rate / Floating rate (Euribor 3/6 months, European Central Bank rate);</li> <li>• First-lien mortgage;</li> <li>• Direct debit.</li> </ul>

\* source: DBRS NIR

Notes Information	Description	Class A Notes	Class B Notes	Class J Notes
	Nominal Amount	128.915.000,00	5.997.000,00	14.990.000,00
	Currency	Eur	Eur	Eur
	Issue Date	15/04/2019	15/04/2019	15/04/2019
	Final Legal Maturity Date	Dec 2060	Dec 2060	Dec 2060
	Listing	Dublin ExtraMOT PRO	Dublin ExtraMOT PRO	N.A.
	Isin Code	IT0005368003	IT0005368011	IT0005368029
	Spread/Fixed Rate	EUR 3M + 0,30%	EUR 3M + 1,20% (cap 4,0%)	EUR 3M + 2,0%
	Payment Frequency	Quarterly	Quarterly	Quarterly
	Type of Amortisation	Amortising	Amortising	Amortising
	Moody's Rating at Issue Date	Aa3	Baa1	nr
	DBRS Rating at Issue Date	AA (low)	A (low)	nr
	Moody's actual Rating	Aa3	Baa1	nr
	DBRS actual Rating	AA (low)	A (low)	nr

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