

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
1	Performing Claims	1.244	103.915.280,57	49.193,50	103.964.474,07	15.516,85	103.979.990,92
2	Late Performing Claims (5-30 days delay)	23	2.560.885,92	30.080,83	2.590.966,75	7.035,79	2.598.002,54
3	Delinquent Claims (> 30 days unpaid Instalments , excluding Impaired Claims)	0	0,00	0,00	0,00	0,00	0,00
		- Crediti in Ritardo					
3.1	Delinquent Claims 60 (> 60 days unpaid Instalments, excluding Impaired Claims) - Crediti in Ritardo 60	9	437.822,67	13.397,35	451.220,02	2.623,28	453.843,30
3.2	Delinquent Claims 90 (> 90 days unpaid Instalments, excluding Impaired Claims) - Crediti in Ritardo 90	6	618.453,61	15.264,80	633.718,41	4.460,89	638.179,30
4	Unlikely to Pay (Inadempienze Probabili)	0	0,00	0,00	0,00	0,00	0,00
5	Collateral Portfolio (1+2+3+4)	1.282	107.532.442,77	107.936,48	107.640.379,25	29.636,81	107.670.016,06
6	Defaulted Claims	0	0,00	0,00	0,00	0,00	0,00
7	Total Portfolio (5+6)	1.282	107.532.442,77	107.936,48	107.640.379,25	29.636,81	107.670.016,06

Pagamenti anticipati

1.324,22

282,17

Accounti su rate a scadere (interessi e oneri)

7.605,03

4.391,90

Saldo interessi su rate sospese

0,00

0,00

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

0,00

Quarterly Report Date

16/12/2020

Part A2: COLLATERAL EVOLUTION: RESIDENTIAL MORTGAGE LOANS

A2. Evolution of the Collateral Portfolio Outstanding Balance

	Euro
<i>Collateral Portfolio Outstanding Principal</i> at the beginning of the Collection Period	112.486.357,81
Movements during the Collection Period	
(-) Principal Instalments due during the period	2.136.699,59
(-) 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	820.910,58
(-) Repurchased Claims: Outstanding Principal of the Claims repurchased by the Originator in the Collection Period	1.801.978,55
(+/-) Due and Unpaid Principal Instalments (net increase)	-86.389,84
<i>Collateral Portfolio Outstanding Balance</i> at the end of the Collection Period	107.640.379,25

Quarterly Report Date	16/12/2020
------------------------------	------------

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>		55.777,92
(a2) Interest Instalments scheduled during the period		618.947,17
(a3) Saldo iniziale interessi su rate sospese		420.635,63
(b) Collected Interest Instalments (net increase)		628.943,75
- comprende acconti interessi su rate a scadere (esclusi oneri)	0,00	
(b1) Interessi rate a scadere incassati in periodi precedenti		17,11
Total (a1)+(a2)+(a3)-(b)-(b1)		466.399,86
<i>Oltre saldo finale interessi su rate sospese</i>		456.713,65
(c) Defaulted Claims: Interests collected in the quarterly Collection Period on the Loans defaulted		0,00
(d) Prepayments: Interests collected on the Residential Mortgage Loans prepaid in the Collection Period		822,62
(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 €		5.331,41
Total interests collected ((b) + c) + (d) + (e))		635.097,78

Quarterly Report Date	16/12/2020
-----------------------	------------

Part A4: COLLATERAL PORTFOLIO OVERVIEW

A4. Portfolio Overview

	Loans		Wavg OLTV	Wavg CLTV	Wavg Margin of the pool	Wavg Interest Rate (*)
	No.	Total Amount	%	%	Bps	%
at Closing	1.599	149.322.604,12	55,53%	41,42%	228,00	3,52
Previous Collection Period	1.320	112.486.357,81	56,42%	38,65%	224,49	3,50
Current Collection Period	1.282	107.640.379,25	56,39%	38,31%	224,97	3,49

Annualized CPR	
Current Collection period	Since Closing
0,00%	0,00%
19,90%	8,85%
9,05%	5,96%

(*) fa riferimento solo a rapporti con tasso fisso

(***) only refers to floating rate positions

A5. Loans Distributions

Geographical Distribution		
	Current Amount	%
North	537.971,30	0,50%
Center	106.453.998,98	98,90%
South	648.408,97	0,60%
Total	107.640.379,25	100,00%

Loan Purpose		
	Current Amount	%
Purchase	50.465.916,52	47%
Building	37.343.594,02	35%
Other	19.830.868,71	18%
Total	107.640.379,25	100,00%

Property Type		
	Current Amount	%
Residential	107.640.379,25	100,00%

Loan Index		
	Current Amount	%
Fixed rate	16.735.857,07	15,55%
1M EURIBOR	-	0,00%
3M EURIBOR	15.374.712,15	14,30%
6M EURIBOR	69.706.679,81	64,74%
12M EURIBOR	-	0,00%
TUR (ECB Rate)	5.823.130,22	5,40%
Other	-	0,00%
Total	107.640.379,25	100,00%

Quarterly Report Date	16/12/2020
------------------------------	------------

Part B: Proceeds of the Residential Mortgage Loans

B1. Total amounts collected during the Quarterly Collection Period	Euro
<i>a) Collections on Performing and Delinquent Claims</i>	
a.1 Instalments	2.864.402,96
Outstanding Balance	2.230.127,80
Interest	634.275,16
a.2 Late charges	1.259,74
a.3 Prepayments	821.733,20
Outstanding Principal	820.910,58
Interest and other	822,62
a.4 Other	-76.431,13
a) Total (a.1+a.2+a.3+a.4)	3.610.964,77
b) Recoveries on Defaulted Claims	0,00
c) Payments under the Transfer Agreement (including amounts paid by Insurance Companies)	0,00
d) Payments under clause 9 of the Servicing Agreement	1.832.048,92
i) Payments under clause 9.2 of the Servicing Agreement (Rinegoziazioni)	0,00
ii) Payments under clause 9.9 of the Servicing Agreement (Opzione di Riacquisto)	1.832.048,92
Riacquisti Capitale	1.801.978,55
Riacquisti Interessi	21.789,61
Riacquisti Interessi di mora	8.280,76
e) Other payments under the Warranty and Indemnity Agreement	0,00
TOTAL PROCEEDS (a+b+c+d+e)	5.443.013,69
B2. Other Information	
Servicer's Expenses relating to Performing/Delinquent Residential Mortgage Loans	0,00
Servicer's Expenses relating to Defaulted Residential Mortgage Loans/Impaired Loans	0,00
di cui : spese non rimborsabili	0,00
di cui : spese rimborsabili (onorari legali esterni)	0,00
B2) Total	0,00
B3. Servicing Fee (TBC)	0,00
[%] of the Collection related to Performing Claims (and not being "Crediti Incagliati")	11.527,41
[%] of the Collections related to Delinquent Claims and Unlikely to Pay	0,00
[%] of the Collections related to Defaulted Claims	0,00
B4. Erroneously included/excluded Claims	
Erroneously included Claims, according to 5.2.1 (b) of the Transfer Agreement	0,00
Erroneously excluded Claims, according to 5.3.2 of the Transfer Agreement	0,00

Quarterly Report Date

16/12/2020

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
1.084.938,43	8.949.593,03		
107.640.379,25	112.486.357,81		
1,01%	7,96%	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	0,00
149.322.604,12	149.322.604,12
0,00%	0,00%

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		
149.322.604,12	149.322.604,12		
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
149.322.604,12	149.322.604,12
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
633.718,41	1.477.099,87
107.640.379,25	112.486.357,81
0,59%	1,31%

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
820.910,58	1.555.999,48
110.074.012,24	116.758.322,03
0,75%	1,33%

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	14.207,58	32.180,90	46.500,22	207.195,28	6.867.510,40	96.796.879,69	14,43	8,31	103.964.474,07
Late Performing	0,00	0,00	0,00	0,00	0,00	222.659,53	2.368.307,22	15,36	6,56	2.590.966,75
Delinquent	585,27	0,00	4.181,70	0,00	1.851,88	123.921,72	954.397,86	15,03	7,02	1.084.938,43
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	585,27	14.207,58	36.362,60	46.500,22	209.047,16	7.214.091,65	100.119.584,77	14,46	8,26	107.640.379,25

D2. Outstanding Balance by Interest Rate

Interest Rate	Outstanding Principal	%	WAC
Floating Rate	with cap 4.371.204,73	4,06%	1,61
	no cap 86.533.317,45	80,39%	2,05
Fixed Rate	16.735.857,07	15,55%	3,49
TOTAL	107.640.379,25	100,00%	2,25

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

	Number of contracts	Outstanding Principal	Arrears	
			Principal	Interest
1) 31 - 60 days	0	0,00	0,00	0,00
2) 61 - 90 days	9	451.220,02	13.397,35	2.623,28
3) 91 - 120 days	3	602.659,57	12.609,34	4.038,44
4) 121 - 150 days	3	31.058,84	2.655,46	422,45
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	15	1.084.938,43	28.662,15	7.084,17

D4. Outstanding Balance by Range

Range	Outstanding rincipal	Number of contracts
0,01 - 25.000,00 Euro	3.130.125,24	240
25.000,01 - 75.000,00 Euro	26.309.318,96	542
75.000,01 - 250.000,00 Euro	57.215.178,14	444
over 250.000,00 euro	20.985.756,91	56
Total	107.640.379,25	1.282

D5. Client Group Concentration

	Outstanding Principal	% on the Total Outstanding Principal
First Client	923.091,71	0,86%
First 5 Clients	3.852.330,80	3,58%
First 10 Clients	6.600.237,13	6,13%
First 20 Clients	11.011.130,78	10,23%

D6. Outstanding Principal of Defaulted Loans and Closed Positions

	Outstanding rincipal	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

Quarterly Report Date	16/12/2020
-----------------------	------------

Part D2: DEFAULT LOANS, CLOSED POSITIONS AND RECOVERIES

D6. Outstanding Principal, Defaulted Claims and Recoveries

Period from to		Ending Total Portfolio Outstanding Balance		New Defaults		Cumulative Defaults		Period Recoveries	Cumulative Recoveries	Cumulative Net Defaults
		Excl. Defaults	Incl. Defaults	No.	Loan Balance	No.	Loan Balance	Recovery	Recovery	Loan Balance
01/09/2020	30/11/2020	107.640.379,25	107.640.379,25							
01/06/2020	31/08/2020	112.486.357,81	112.486.357,81							
01/03/2020	31/05/2020	121.195.071,92	121.195.071,92							
01/12/2019	29/02/2020	125.219.652,71	125.219.652,71							
01/09/2019	30/11/2019	129.921.932,73	129.921.932,73							
28/02/2019	31/08/2019	135.340.627,95	135.340.627,95							

D7. 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	
01/09/2020	30/11/2020							-

2

Quarterly Report Date

16/12/2020

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)
	<i>Euro</i>	<i>Euro</i>	<i>Euro</i>
1. <u>Front Swap Fixed Floating (Trade Reference Number [99160053])</u> Fixed Rate Claims Swap Outstanding Principal Amount	17.793.609,59	17.793.609,59	24.442.694,28
2. <u>3 Month Euribor Basis Swap (Trade Reference Number [99160054])</u> 3M Euribor Floating Claims Swap Outstanding Principal Amount	11.923.272,16	11.923.272,16	17.978.657,36
3. <u>6 Month Euribor Basis Swap (Trade Reference Number [99160055])</u> 6M Euribor Floating Claims Swap Outstanding Principal Amount	77.923.497,50	77.923.497,50	115.184.972,16

*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)

Quarterly Report Date	16/12/2020
------------------------------	-------------------

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	0,00%
(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	0,00%
(b)= (b.1) - (b.2)	0,00
LIMIT RESPECTED (a<b)	0,00%

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

(a) Outstanding Balance of the Claims renegotiated up to the end of the Collection Period	867.548,59
(b) Outstanding Balance of the Claims at the Effective Date	149.322.604,12
Ratio (a) / (b)	0,58%
LIMIT	20,00%

* 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	627.304,97
(b) Outstanding Balance of the Claims at the Effective Date	149.322.604,12
Ratio (a) / (b)	0,42%
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*	574.799,82
(b) Outstanding Balance of the Claims at the Effective Date	149.322.604,12
Ratio (a) / (b)	0,38%
LIMIT (Overall Threshold)	25,00%

* 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	112.486.357,81
Ratio (a) / (b)	0,00%
LIMIT (Time Threshold)	10,00%

Quarterly Report Date	16/12/2020
-----------------------	------------

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

1.801.978,55
149.322.604,12
1,21%
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

10.329.470,38
149.322.604,12
6,92%
20,00%

Quarterly Report Date	16/12/2020
------------------------------	------------

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

Current Collection Period	Previous Collection Period
14.990.000,00	14.990.000,00

Quarterly Report Date	16/12/2020
-----------------------	------------