

Fanes S.r.l.

Investors Report

4th Securitisation of Performing Residential Mortgage Loans originated by Cassa di Risparmio di Bolzano

Euro 355,900,000 Series 2018-1-A1 Asset Backed Floating Rate Notes due December 2061

Euro 90,000,000 Series 2018-1-A2 Asset Backed Fixed Rate Notes due December 2061

Euro 61,315,000 Series 2018-1-J Asset Backed Fixed Rate and Variable Return Notes due December 2061

Contacts

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Reporting Dates

Collection Period	01/05/2018	31/08/2018
Interest Period	18/06/2018	24/09/2018
Payment Date	24/09/2018	

This Investors Report is prepared by Securitisation Services in accordance with the criteria described in the Transaction Documents. Certain information included in this report is provided by the Parties. Please be advised that Securitisation Services will have no liability for the completeness or accuracy of such information.



1. Transaction overview

Issuer: Fanes S.r.l.
 Originator/Servicer: Cassa di Risparmio di Bolzano S.p.A
 Arrangers: Natixis, FISG S.r.l.

Classes	Series 2018-1-A1 Notes	Series 2018-1-A2 Notes	Series 2018-1-J Notes
Original notional amounts	355.900.000	90.000.000	61.315.000
Currency	Euro	Euro	Euro
Issue Date	18/06/2018	18/06/2018	18/06/2018
Final Maturity Date	December 2061	December 2061	December 2061
Listing	Irish Stock Exchange	Irish Stock Exchange	Not listed
ISIN code	IT0005336018	IT0005336026	IT0005336034
Common code	184210851	184210959	184210983
Clearing	Monte Titoli	Monte Titoli	Monte Titoli
Denomination	100.000,00	100.000,00	1.000,00
Type of amortisation	Pass-through	Pass-through	Pass-through
Indexation	3M EURIBOR	N/A	N/A
Spread / Fixed Rate	0.80% per annum	0.90% per annum	1.50% per annum plus variable return

Underlying Assets for the Notes Residential Mortgage Loans; the Issuer purchased a Portfolio equal to Euro 498.382.249,40 on 23 May 2018

Payment Date Means 24 September 2018 and thereafter 24 December, 24 March, 24 June and 24 September in each year or, if such day is not a Business Day, the immediately following Business Day

Interest Period Means each period from (and including) a Payment Date to (but excluding) the next following Payment Date

Interest calculation Actual / 360

Principal Parties

Computation Agent Securitisation Services S.p.A.
 Corporate Servicer Securitisation Services S.p.A.
 Account Bank e Principal Paying Agent BNP Paribas Securities Services
 Back-up Servicer Facilitator Securitisation Services S.p.A.
 Representative of the Noteholders Securitisation Services S.p.A.
 Cash Manager Cassa di Risparmio di Bolzano S.p.A
 Quotaholders SVM Securitisation Vehicle Management S.r.l.



