

# Quadrivio RMBS 2013 S.r.l.

## INVESTORS REPORT

Euro 550.000.000,00 Class A1 Asset Backed Floating Rate Notes due 2065 (Class A1 Notes)

Euro 200.000.000,00 Class A2 Asset Backed Floating Rate Notes due 2065 (Class A2 Notes)

Euro 277.500.000,00 Class B Asset Backed Floating Rate Notes due 2065 (Class B Notes)

### Contacts

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**SECURITISATION  
SERVICES**



### Reporting Dates

Collection Period	01/07/2017	30/09/2017
Interest Period	24/07/2017	27/10/2017
Payment Date	27/10/2017	

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.



**1a. Transaction overview**

Issuer: Quadrivio RMBS 2013 S.r.l.  
 Originators/Servicer: Credito Valtellinese, Credito Siciliano, Cassa di Risparmio di Fano / Credito Valtellinese  
 Issue Date: 09/08/2013  
 Arranger: J.P. Morgan Securities Plc

The Notes :

Classes	A1	A2	B
Original Balance	550.000.000,00	200.000.000,00	277.500.000,00
Currency	Euro	Euro	Euro
Final Maturity Date	October 2065	October 2065	October 2065
Listing	Luxembourg Stock Exchange	Luxembourg Stock Exchange	Not Listed
ISIN code	IT0004954761	IT0004954779	IT0004954886
Payment frequency	Quarterly	Quarterly	Quarterly
Indexation	3 months Euribor	3 months Euribor	3 months Euribor
Spread	0,500%	0,700%	1,00%
Rating Fitch as at Issue Date	AA + (sf)	AA + (sf)	
Rating Fitch up to date	-	-	
Rating DBRS as at Issue Date	AAA (sf)	AAA (sf)	
Rating DBRS up to date	-	-	

Net Economic Interest pursuant Article 122a: The Originators confirm that, as at the date of this report, they continue to hold the net economic interest in the securitisation as disclosed in the Prospectus, in accordance with option (d) of both Article 122a of the Directive 2006/48/EC and Article 1 of Title II, Chapter 2, Section VI of the Bank of Italy's Instructions.

Underlying Assets for the Notes: residential mortgage facilities

Payment Date: means the 23rd calendar day of January, April, July and October of each year (or, if such day is not a Business Day, the next succeeding Business Day or, if the next succeeding Business Day falls in the next calendar month, the immediately preceding Business Day), provided however that following the delivery of a Trigger Notice upon the occurrence of a Trigger Event, the Payment Date may be any Business Day specified in the Trigger Notice or thereafter by the Representative of the Noteholders.

Interest Period: shall mean each period from (and including) a Payment Date to (but excluding) the next following Payment Date provided that the first Interest Period shall commence on (and include) the Issue Date and end on (but exclude) the First Payment Date (the "Initial Interest Period").

**Principal Parties:**  
 Calculation Agent: Securitisation Services S.p.A.  
 Administrative Services Provider: Securitisation Services S.p.A.  
 Principal Paying Agent: Deutsche Bank AG, London Branch  
 Italian Account Bank: Deutsche Bank S.p.A.  
 Depository Bank: Barclays  
 English Account Bank: Deutsche Bank AG, London Branch  
 Luxembourg Listing Agent: Deutsche Luxembourg S.A.  
 Representative of the Noteholders: Securitisation Services S.p.A.  
 Back-up Servicer Facilitator: Securitisation Services S.p.A.  
 Back-up Servicer: Banca Popolare di Vicenza S.c.p.A.



**1b. Description of the Portfolio by Originator at the Cut-off Date**

Originator	Credito Valtellinese S.C.	Credito Siciliano S.p.A.	Cassa di Risparmio di Fano S.p.A.	Total
Portfolio Initial Nominal Value (€)	643.291.769	173.410.777	182.919.438	999.621.984
No. of Loans	5.311	1.861	2.005	9.177
No. of Borrowers	5.269	1.846	1.991	9.106
Average Initial Nominal Value (€)	121.124	93.182	91.232	108.927
Largest Initial Nominal Value (€)	1.851.909	1.851.889	877.082	1.851.909
Smallest Initial Nominal Value (€)	5.386	5.564	5.204	5.204
Fixed Rate Initial Nominal Value (€)	35.376.940	19.291.979	23.254.550	77.923.469
Floating Rate Initial Nominal Value (€)	605.368.870	153.633.698	159.664.888	918.667.456
Mixed Fixed to Floating Rate (€)	2.545.959	485.100	-	3.031.059
Original Nominal Value (€)	726.769.825	197.432.328	236.769.764	1.160.971.917
Total Property Value (€)	1.387.404.074	371.778.778	444.141.985	2.203.324.837
Highest Current Loan to Value (%)	89,40%	89,10%	89,80%	89,80%
Weighted Average Current Loan to Value (%)*	56,18%	55,41%	53,09%	55,48%
Weighted Average Original Loan to Value (%)*	61,69%	61,09%	63,29%	61,88%
Weighted Average Seasoning (years)	1,97	2,07	4,02	2,36
Weighted Average Residual Life (years)	17,94	16,56	17,93	17,70
Longest Maturity (date)	31/03/2043	31/03/2043	31/03/2043	31/03/2043
Weighted Average Spread (%)	2,60%	2,65%	1,88%	2,49%
Weighted Average fixed rate (%)	5,56%	6,12%	5,47%	5,67%



**1c. Description of the Portfolio by Originators**

Originator	Credito Valtellinese S.C.	Credito Siciliano S.p.A.	Total
Portfolio Nominal Value (€)	442.442.064,31	109.198.656,10	551.640.720,41
No. of Loans	5.137	1.503	6.640
Fixed interest Loans (€)	11.868.363,36	8.611.148,18	20.479.511,54
Variable Interest Loans (€)	403.380.101,48	93.566.221,42	496.946.322,90
Weighted Average Current Loan to Value (%)	45,52	45,21	45,45
Weighted Average Seasoning (years)	6,75	6,25	6,64
Weighted Average Fixed Interest Rate	5,51	5,64	5,56
Weighted Average Spread (Only Variable)	2,27	2,58	2,33
Weighted Average Coupon (WAC)	2,11	2,69	2,22



2a. The Notes - Class A1 Notes

Interest Period		Payment Date	Before payments		Amounts accrued			Payments		After payments		
			Principal Amount Outstanding	Unpaid Interest	Interest Rate	Days	Interest	Interest	Principal	Principal Amount Outstanding	Pool Factor	Unpaid interest
09/08/2013	23/10/2013	23/10/2013	550.000.000,00	-	0,700%	75	802.083,33	802.083,33	39.358.878,85	510.641.121,15	92,84%	-
23/10/2013	23/01/2014	23/01/2014	510.641.121,15	-	0,723%	92	943.494,58	943.494,58	25.448.148,24	485.192.972,91	88,22%	-
23/01/2014	23/04/2014	23/04/2014	485.192.972,91	-	0,802%	90	972.811,91	972.811,91	26.325.460,15	458.867.512,77	83,43%	-
23/04/2014	23/07/2014	23/07/2014	458.867.512,77	-	0,828%	91	960.409,70	960.409,70	25.545.215,69	433.322.297,08	78,79%	-
23/07/2014	23/10/2014	23/10/2014	433.322.297,08	-	0,704%	92	779.594,96	779.594,96	24.075.839,06	409.246.458,02	74,41%	-
23/10/2014	23/01/2015	23/01/2015	409.246.458,02	-	0,582%	92	608.685,90	608.685,90	28.673.803,42	380.572.654,60	69,20%	-
23/01/2015	23/04/2015	23/04/2015	380.572.654,60	-	0,555%	90	528.044,56	528.044,56	28.178.484,11	352.394.170,49	64,07%	-
23/04/2015	23/07/2015	23/07/2015	352.394.170,49	-	0,499%	91	444.496,30	444.496,30	42.863.501,72	309.530.668,77	56,28%	-
23/07/2015	23/10/2015	23/10/2015	309.530.668,77	-	0,481%	92	380.481,98	380.481,98	39.281.186,95	270.249.481,81	49,14%	-
23/10/2015	25/01/2016	25/01/2016	270.249.481,81	-	0,447%	94	315.426,19	315.426,19	42.274.729,64	227.974.752,17	41,45%	-
25/01/2016	26/04/2016	26/04/2016	227.974.752,17	-	0,354%	92	206.241,16	206.241,16	36.105.489,33	191.869.262,84	34,89%	-
26/04/2016	25/07/2016	25/07/2016	191.869.262,84	-	0,251%	90	120.397,96	120.397,96	30.146.892,29	161.722.370,55	29,40%	-
25/07/2016	24/10/2016	24/10/2016	161.722.370,55	-	0,203%	91	82.986,04	82.986,04	30.687.879,08	131.034.491,47	23,82%	-
24/10/2016	23/01/2017	23/01/2017	131.034.491,47	-	0,187%	91	61.939,28	61.939,28	29.896.416,28	101.138.075,19	18,39%	-
23/01/2017	24/04/2017	24/04/2017	101.138.075,19	-	0,171%	91	43.716,93	43.716,93	27.361.934,95	73.776.140,24	13,41%	-
24/04/2017	24/07/2017	24/07/2017	73.776.140,24	-	0,168%	91	31.330,27	31.330,27	29.208.372,55	44.567.767,69	8,10%	-
24/07/2017	27/10/2017	27/10/2017	44.567.767,69	-	0,168%	95	19.758,38	19.758,38	44.567.767,69	-	0,00%	-



2a. The Notes - Class A2 Notes

Interest Period		Payment Date	Before payments		Amounts accrued			Payments		After payments		
			Principal Amount Outstanding	Unpaid Interest	Interest Rate	Days	Interest	Interest	Principal	Principal Amount Outstanding	Pool Factor	Unpaid interest
09/08/2013	23/10/2013	23/10/2013	200.000.000,00	-	0,900%	75	375.000,00	375.000,00	-	200.000.000,00	100,00%	-
23/10/2013	23/01/2014	23/01/2014	200.000.000,00	-	0,923%	92	471.755,56	471.755,56	-	200.000.000,00	100,00%	-
23/01/2014	23/04/2014	23/04/2014	200.000.000,00	-	1,002%	90	501.000,00	501.000,00	-	200.000.000,00	100,00%	-
23/04/2014	23/07/2014	23/07/2014	200.000.000,00	-	1,028%	91	519.711,11	519.711,11	-	200.000.000,00	100,00%	-
23/07/2014	23/10/2014	23/10/2014	200.000.000,00	-	0,904%	92	462.044,44	462.044,44	-	200.000.000,00	100,00%	-
23/10/2014	23/01/2015	23/01/2015	200.000.000,00	-	0,782%	92	399.688,89	399.688,89	-	200.000.000,00	100,00%	-
23/01/2015	23/04/2015	23/04/2015	200.000.000,00	-	0,755%	90	377.500,00	377.500,00	-	200.000.000,00	100,00%	-
23/04/2015	23/07/2015	23/07/2015	200.000.000,00	-	0,699%	91	353.383,33	353.383,33	-	200.000.000,00	100,00%	-
23/07/2015	23/10/2015	23/10/2015	200.000.000,00	-	0,681%	92	348.066,67	348.066,67	-	200.000.000,00	100,00%	-
23/10/2015	25/01/2016	25/01/2016	200.000.000,00	-	0,647%	94	337.877,78	337.877,78	-	200.000.000,00	100,00%	-
25/01/2016	26/04/2016	26/04/2016	200.000.000,00	-	0,554%	92	283.155,56	283.155,56	-	200.000.000,00	100,00%	-
26/04/2016	25/07/2016	25/07/2016	200.000.000,00	-	0,451%	90	225.500,00	225.500,00	-	200.000.000,00	100,00%	-
25/07/2016	24/10/2016	24/10/2016	200.000.000,00	-	0,403%	91	203.738,89	203.738,89	-	200.000.000,00	100,00%	-
24/10/2016	23/01/2017	23/01/2017	200.000.000,00	-	0,387%	91	195.650,00	195.650,00	-	200.000.000,00	100,00%	-
23/01/2017	24/04/2017	24/04/2017	200.000.000,00	-	0,371%	91	187.561,11	187.561,11	-	200.000.000,00	100,00%	-
24/04/2017	24/07/2017	24/07/2017	200.000.000,00	-	0,368%	91	186.044,44	186.044,44	-	200.000.000,00	100,00%	-
24/07/2017	27/10/2017	27/10/2017	200.000.000,00	-	0,368%	95	194.222,22	194.222,22	200.000.000,00	-	0,00%	-



**2b. The Notes - Class B Notes**

Interest Period		Payment Date	Before payments		Amounts accrued			Payments		After payments		
			Principal Amount Outstanding	Unpaid Interest	Interest Rate	Days	Interest	Interest	Principal	Principal Amount Outstanding	Pool Factor	Unpaid interest
09/08/2013	23/10/2013	23/10/2013	277.500.000,00	-	1,200%	75	693.750,00	-	-	277.500.000,00	100,00%	693.750,00
23/10/2013	23/01/2014	23/01/2014	277.500.000,00	693.750,00	1,223%	92	867.310,83	-	-	277.500.000,00	100,00%	1.561.060,83
23/01/2014	23/04/2014	23/04/2014	277.500.000,00	1.561.060,83	1,302%	90	903.262,50	-	-	277.500.000,00	100,00%	2.464.323,33
23/04/2014	23/07/2014	23/07/2014	277.500.000,00	2.464.323,33	1,328%	91	931.536,67	-	-	277.500.000,00	100,00%	3.395.860,00
23/07/2014	23/10/2014	23/10/2014	277.500.000,00	3.395.860,00	1,204%	92	853.836,67	-	-	277.500.000,00	100,00%	4.249.696,67
23/10/2014	23/01/2015	23/01/2015	277.500.000,00	4.249.696,67	1,082%	92	767.318,33	-	-	277.500.000,00	100,00%	5.017.015,00
23/01/2015	23/04/2015	23/04/2015	277.500.000,00	5.017.015,00	1,055%	90	731.906,25	-	-	277.500.000,00	100,00%	5.748.921,25
23/04/2015	23/07/2015	23/07/2015	277.500.000,00	5.748.921,25	0,999%	91	700.756,88	-	-	277.500.000,00	100,00%	6.449.678,13
23/07/2015	23/10/2015	23/10/2015	277.500.000,00	6.449.678,13	0,981%	92	695.692,50	-	-	277.500.000,00	100,00%	7.145.370,63
23/10/2015	25/01/2016	25/01/2016	277.500.000,00	7.145.370,63	0,947%	94	686.180,42	-	-	277.500.000,00	100,00%	7.831.551,05
25/01/2016	26/04/2016	26/04/2016	277.500.000,00	7.831.551,05	0,854%	92	605.628,33	-	-	277.500.000,00	100,00%	8.437.179,38
26/04/2016	25/07/2016	25/07/2016	277.500.000,00	8.437.179,38	0,751%	90	521.006,25	-	-	277.500.000,00	100,00%	8.958.185,63
25/07/2016	24/10/2016	24/10/2016	277.500.000,00	8.958.185,63	0,703%	91	493.125,21	-	-	277.500.000,00	100,00%	9.451.310,84
24/10/2016	23/01/2017	23/01/2017	277.500.000,00	9.451.310,84	0,687%	91	481.901,88	-	-	277.500.000,00	100,00%	9.933.212,72
23/01/2017	24/04/2017	24/04/2017	277.500.000,00	9.933.212,72	0,671%	91	470.678,54	-	-	277.500.000,00	100,00%	10.403.891,26
24/04/2017	24/07/2017	24/07/2017	277.500.000,00	10.403.891,26	0,668%	91	468.574,17	-	-	277.500.000,00	100,00%	10.872.465,43
24/07/2017	27/10/2017	27/10/2017	277.500.000,00	10.872.465,43	0,668%	95	489.170,83	11.361.636,26	277.500.000,00	-	0,00%	-



**3. Collections**

Collection Period		Collections on Performing Portfolio								Collections on Defaulted Portfolio					Total Collected
		Principal Collections	Interest Collections (*)	Totally Prepayments	Partially Prepayments	Repurchased	Prepayments Penalties	Default Interest	Other Items	Principal Recoveries of Mortgages Loans	Default Interest Recoveries	Expenses recoveries	Other (indemnities)	of which from Legal Proceedings	sum(1..12)
		1.	2.	3.	4.	5.	6.	7.	8.	9.	10.	11.	12.		
18/05/2013	30/09/2013	20.699.504,12	12.224.435,64	3.846.008,70	3.762.307,69	78.402,20	2.388,70	3.595,90	-	1.054,68	432,33	-	-	-	40.618.220,16
01/10/2013	31/12/2013	12.794.788,03	7.281.201,89	4.576.722,08	1.851.617,70	383.934,69	3.832,03	5.100,90	-	797,29	324,44	-	-	-	26.897.319,05
01/01/2014	31/03/2014	12.361.975,16	6.960.564,39	5.217.637,51	3.249.880,27	-	1.980,23	5.701,17	-	6.191,44	2.465,56	-	-	-	27.866.395,73
01/04/2014	30/06/2014	12.486.965,47	6.887.133,80	4.971.905,69	2.683.465,68	-	2.736,44	5.599,55	-	21.237,78	6.863,43	-	-	-	27.065.868,04
01/07/2014	30/09/2014	12.210.576,12	6.682.269,28	4.416.800,68	1.796.965,75	-	1.650,13	7.722,82	-	239.434,41	18.267,69	-	-	220.000,00	25.373.686,88
01/10/2014	31/12/2014	12.497.573,55	6.245.523,56	7.104.133,51	1.887.880,54	1.914.951,89	2.423,84	6.492,29	-	62.529,05	10.804,52	-	-	-	29.332.312,75
01/01/2015	31/03/2015	12.092.552,42	5.858.145,26	7.164.377,60	1.540.411,16	2.435.715,64	3.344,20	6.692,14	-	12.527,26	6.891,00	-	-	33,58	29.122.656,68
01/04/2015	30/06/2015	12.133.853,69	5.584.362,00	10.555.425,93	1.695.753,63	13.618.777,17	2.564,04	8.294,25	-	181.707,18	29.638,98	-	-	60,78	43.720.376,87
01/07/2015	30/09/2015	11.501.089,53	5.186.084,48	9.914.120,41	1.494.897,95	11.897.754,10	3.362,70	7.271,14	-	125.584,99	45.006,41	-	-	2,77	40.085.171,71
01/10/2015	31/12/2015	11.536.398,94	4.848.818,73	11.469.424,77	1.566.956,71	13.332.548,78	2.163,32	6.971,20	-	171.818,95	67.766,78	-	-	-	43.002.868,18
01/01/2016	31/03/2016	10.873.242,74	4.315.462,69	9.492.082,46	1.874.758,00	9.689.688,35	5.027,98	5.954,93	-	348.913,52	75.068,63	-	-	347,71	36.660.567,01
01/04/2016	30/06/2016	10.990.059,62	3.983.429,47	8.036.883,42	1.450.784,79	5.437.772,59	1.616,78	4.520,89	-	545.464,09	113.622,38	-	-	-	30.564.154,03
01/07/2016	30/09/2016	10.448.313,54	3.691.352,60	8.918.757,51	956.161,56	6.331.908,30	684,30	4.351,41	-	607.828,90	90.096,02	-	-	41.888,79	31.049.454,14
01/10/2016	31/12/2016	10.481.692,17	3.485.325,98	8.143.248,97	912.416,16	6.222.413,28	904,05	3.259,13	-	827.933,83	136.507,52	-	-	111.284,41	30.213.701,09
01/01/2017	31/03/2017	10.074.392,54	3.217.619,08	7.015.288,28	1.257.643,83	4.403.630,57	894,62	3.252,55	-	1.600.602,18	168.790,20	-	-	99.694,78	27.682.093,85
01/04/2017	30/06/2017	10.057.195,38	3.087.553,29	10.270.384,16	699.181,01	3.412.519,88	3.292,63	3.440,75	-	1.748.243,77	235.092,81	-	-	939,58	29.491.833,27
01/07/2017	30/09/2017	9.564.226,75	2.901.610,19	6.274.521,69	767.212,06	2.096.969,03	1.945,88	3.288,65	-	601.248,86	95.687,38	-	-	4.357,38	22.311.068,87

(\*) Including prepaid and repurchased interest instalments





**4. Issuer Available Funds**

Amounts in Euro

Interest Period		Payment Date	all Collections received by the Issuer *	all amounts credited in the Cash Reserve Account	interest paid on the Accounts	all amounts paid to the Issuer by the Hedging Counterparties	any Hedging Collateral Account Surplus	all other amounts received by the Issuer under the Transaction Documents**	any profit from the liquidation of the Eligible Investments	all amounts received from the sale of the Portfolios	all Issuer Available Funds with reference to the immediately preceding Payment Date (**)	Issuer Available Funds
			(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	Sum (A:I)
09/08/2013	23/10/2013	23/10/2013	40.539.817,96	26.000.000,00	14.201,90	-	-	6.001,94	-	78.402,20	-	<b>66.638.424,00</b>
23/10/2013	23/01/2014	23/01/2014	26.513.384,36	26.000.000,00	22.157,84	-	-	-	-	383.934,69	-	<b>52.919.476,89</b>
23/01/2014	23/04/2014	23/04/2014	27.806.395,73	26.000.000,00	26.472,19	-	-	-	-	-	-	<b>53.832.867,92</b>
23/04/2014	23/07/2014	23/07/2014	27.065.868,04	26.000.000,00	26.433,81	-	-	-	-	-	-	<b>53.092.301,85</b>
23/07/2014	23/10/2014	23/10/2014	25.373.686,88	26.000.000,00	12.361,99	-	-	-	-	-	-	<b>51.386.048,87</b>
23/10/2014	23/01/2015	23/01/2015	27.817.360,86	26.000.000,00	8.344,20	-	-	-	-	1.914.951,89	-	<b>55.740.656,95</b>
23/01/2015	23/04/2015	23/04/2015	26.686.941,04	26.000.000,00	7.066,26	-	-	-	-	2.435.715,64	-	<b>55.129.722,94</b>
23/04/2015	23/07/2015	23/07/2015	30.101.599,70	26.000.000,00	4.214,97	-	-	-	-	13.618.777,17	-	<b>69.724.591,84</b>
23/07/2015	23/10/2015	23/10/2015	28.187.417,61	26.000.000,00	915,72	-	-	-	-	11.897.754,10	-	<b>66.086.087,43</b>
23/10/2015	25/01/2016	25/01/2016	29.670.319,40	26.000.000,00	305,46	-	-	-	-	13.332.548,78	-	<b>69.002.562,72</b>
25/01/2016	26/04/2016	26/04/2016	26.990.878,66	26.000.000,00	391,08	-	-	-	-	9.669.688,35	-	<b>62.660.175,93</b>
26/04/2016	25/07/2016	25/07/2016	25.126.381,44	26.000.000,00	401,83	-	-	-	-	5.437.772,59	-	<b>56.563.752,20</b>
25/07/2016	24/10/2016	24/10/2016	24.717.545,84	26.000.000,00	399,60	-	-	-	-	6.331.908,30	-	<b>57.049.054,54</b>
24/10/2016	23/01/2017	23/01/2017	23.991.287,81	26.000.000,00	396,29	-	-	-	-	6.222.413,28	-	<b>56.213.304,80</b>
23/01/2017	24/04/2017	24/04/2017	23.278.463,28	26.000.000,00	310,10	-	-	-	-	4.403.630,57	-	<b>53.681.783,75</b>
24/04/2017	24/07/2017	24/07/2017	26.085.313,39	26.000.000,00	301,74	-	-	-	-	3.412.519,88	-	<b>55.497.531,53</b>
24/07/2017	27/10/2017	27/10/2017	20.214.099,84	26.000.000,00	388,67	-	-	133.184,96	-	555.970.815,97	-	<b>602.317.712,10</b>

\* net of: (i) amounts to be used to pay the transfer price of Erroneously Excluded Receivables in accordance with the Transfer Agreements, (ii) amounts retransferred to the Sub-Servicers during the immediately preceding Collection Period, in respect of any amount erroneously paid to the Issuer by such Sub-Servicers during the same Collection Period, and (iii) funds standing to the credit of the Collection Accounts and used to pay insurance premiums during the immediately preceding Collection Period;

\*\* Please note that only for the first Payment Date in this item will be add the difference between the purchase price of the Portfolios and the Principal Amount Outstanding of the Notes issued.

\*\*\* outstanding after the making (on such Payment Date) of the payment described in item (5) of the Order of Priority, in the event described in provision (B) to the Order of Priority



5. Order of Priority

Amounts in Euro

Payment Date	Issuer Available Funds	Outstanding taxes due and payable by the Issuer (pari passu and pro rata)	Payments to the General Expenses Account and Servicing Expenses Account	Fees and expenses (pari passu and pro rata)	Pay to the Hedging Counterparties pari passu and pro rata	Interest on Class A1 Notes and on Class A2 pari passu and pro rata	to credit amounts into the Cash Reserve Account, up to the Cash Reserve Target	towards restitution to the relevant Sub-Servicer of amounts;	pari passu and pro rata, in or towards redemption of principal on the Class A1 Notes	pari passu and pro rata, in or towards redemption of principal on the Class A2 Notes	to pay to the Hedging Counterparties any Subordinated Hedging Payments	pari passu and pro rata, any amounts to each Originator	pari passu and pro rata fees, costs, expenses due to the Note Purchasers	pari passu and pro rata, interest due and payable on the Class B Notes	pari passu and pro rata, in or towards redemption of the Principal Amount Outstanding of the Class B Notes	Deferred Purchase Price on the Portfolios	Total Payments
(A)	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)	(B) = sum[(1);(15)]	
23/10/2013	66.638.424,00	43.751,08	11,93	58.698,81	-	1.177.083,33	26.000.000,00	-	39.358.678,85	-	-	-	-	-	-	-	66.638.424,00
23/01/2014	52.919.476,89	10.656,02	14.485,71	30.936,78	-	1.415.250,14	26.000.000,00	-	25.448.148,24	-	-	-	-	-	-	-	52.919.476,89
23/04/2014	53.832.867,92	1.004,71	1.111,67	31.479,48	-	1.473.811,91	26.000.000,00	-	26.325.460,15	-	-	-	-	-	-	-	53.832.867,92
23/07/2014	53.092.301,85	2.775,17	32.853,46	31.336,72	-	1.480.120,81	26.000.000,00	-	25.545.215,69	-	-	-	-	-	-	-	53.092.301,85
23/10/2014	51.386.048,87	17.064,75	28,70	51.476,96	-	1.241.639,40	26.000.000,00	-	24.075.839,06	-	-	-	-	-	-	-	51.386.048,87
23/01/2015	55.740.656,95	17.344,31	8.435,27	32.699,16	-	1.008.374,79	26.000.000,00	-	28.673.803,42	-	-	-	-	-	-	-	55.740.656,95
23/04/2015	55.129.722,94	597,31	13.333,44	31.763,52	-	905.544,56	26.000.000,00	-	28.178.484,11	-	-	-	-	-	-	-	55.129.722,94
23/07/2015	69.724.591,84	693,47	2.891,39	59.625,63	-	797.879,63	26.000.000,00	-	42.863.501,72	-	-	-	-	-	-	-	69.724.591,84
23/10/2015	66.086.087,43	15.589,55	21.721,32	39.040,96	-	728.548,65	26.000.000,00	-	39.281.186,95	-	-	-	-	-	-	-	66.086.087,43
25/01/2016	69.002.562,72	19.470,57	13.751,50	41.307,04	-	653.303,97	26.000.000,00	-	42.274.729,64	-	-	-	-	-	-	-	69.002.562,72
26/04/2016	62.660.175,93	1.298,11	23.694,38	40.297,39	-	489.396,72	26.000.000,00	-	36.105.489,33	-	-	-	-	-	-	-	62.660.175,93
25/07/2016	56.563.752,20	1.812,00	10.854,11	58.295,84	-	345.897,96	26.000.000,00	-	30.146.892,29	-	-	-	-	-	-	-	56.563.752,20
24/10/2016	57.049.054,54	27.917,34	5.840,29	40.692,90	-	286.724,93	26.000.000,00	-	30.687.879,08	-	-	-	-	-	-	-	57.049.054,54
23/01/2017	56.213.304,80	2.818,25	13.087,73	43.393,26	-	257.589,28	26.000.000,00	-	29.896.416,28	-	-	-	-	-	-	-	56.213.304,80
24/04/2017	53.681.783,75	3.486,33	33.539,04	51.545,39	-	231.278,04	26.000.000,00	-	27.361.934,95	-	-	-	-	-	-	-	53.681.783,75
24/07/2017	55.497.531,53	9.501,04	7.315,83	54.967,40	-	217.374,71	26.000.000,00	-	29.208.372,55	-	-	-	-	-	-	-	55.497.531,53
27/10/2017	602.317.712,10	39.837,24	93.905,11	41.636,48	-	213.980,60	-	-	44.567.767,69	200.000.000,00	-	-	-	11.361.636,26	277.500.000,00	68.498.948,72	602.317.712,10



**6. Collateral Portfolio at the end of the Collection Period**

Amounts in Euro

Collection Period		Performing Portfolio				Defaulted Portfolio			Total Portfolio	
		Not Delinquent Loans	Delinquent Loans - Outstanding Principal not overdue	Delinquent Loans - Overdue Principal Instalments	Total	Overdue Interest Instalments	Over 270 days in Arrears and/or Incagli or Ristrutturata	Defaulted Loans as Sofferenze		Defaulted Loans reclassified as Performing *
		(A)	(B)	(C)	(D)=(A)+(B)+(C)	(E)				
18/05/2013	30/09/2013	951.609.415,33	19.325.261,98	131.462,44	971.066.139,75	83.390,39	69.899,51	98.577,30	-	971.234.616,56
01/10/2013	31/12/2013	931.535.580,81	19.743.822,92	180.673,52	951.460.077,25	103.574,12	69.102,22	98.577,30	-	951.627.756,77
01/01/2014	31/03/2014	907.240.799,53	21.899.823,37	215.417,51	929.356.040,41	122.784,82	1.337.454,68	98.577,30	-	930.792.072,39
01/04/2014	30/06/2014	876.379.094,62	31.324.168,83	269.482,25	907.972.745,70	192.363,47	2.509.052,56	98.577,30	48.122,01	910.628.497,57
01/07/2014	30/09/2014	858.624.034,92	28.341.649,84	308.269,87	887.273.954,63	208.257,44	4.294.121,98	246.978,52	149.665,48	891.964.720,61
01/10/2014	31/12/2014	827.705.786,04	33.571.536,09	370.359,68	861.647.681,81	260.771,33	6.028.669,40	547.014,61	239.475,65	868.462.841,47
01/01/2015	31/03/2015	800.382.667,51	34.756.701,40	391.923,46	835.531.292,37	268.465,68	8.860.685,85	607.866,43	217.412,74	845.217.257,39
01/04/2015	30/06/2015	762.455.882,84	30.132.739,69	350.461,96	792.939.084,49	223.580,78	12.946.996,99	873.786,89	361.871,42	807.121.739,79
01/07/2015	30/09/2015	726.052.085,61	28.581.173,88	391.742,29	755.025.001,78	213.173,11	15.256.139,25	995.405,82	1.001.745,96	772.278.292,81
01/10/2015	31/12/2015	688.848.583,77	23.498.908,80	362.935,88	712.710.428,45	198.819,25	18.974.905,71	1.188.919,55	1.326.890,95	734.201.144,66
01/01/2016	31/03/2016	656.718.917,89	19.590.108,40	256.295,62	676.565.321,91	156.471,87	22.278.181,90	1.541.636,08	1.557.319,70	701.942.459,59
01/04/2016	30/06/2016	630.633.343,81	17.234.844,53	213.994,42	648.082.182,76	128.258,96	23.797.795,16	1.779.946,02	1.821.571,14	675.481.495,08
01/07/2016	30/09/2016	601.413.348,97	17.735.994,75	230.633,21	619.379.976,93	128.319,59	24.752.703,59	2.160.203,04	1.925.641,71	648.218.525,27
01/10/2016	31/12/2016	575.346.287,22	13.949.131,63	207.529,19	589.502.948,04	89.758,84	27.248.770,10	2.845.708,29	2.033.394,43	621.630.820,86
01/01/2017	31/03/2017	549.786.486,97	14.577.926,72	215.356,34	564.579.770,03	90.625,06	27.030.303,11	3.312.153,72	2.229.800,97	597.152.027,83
01/04/2017	30/06/2017	524.956.058,17	12.884.514,23	203.813,18	538.044.385,58	80.986,83	26.078.910,04	4.354.627,42	2.466.976,76	570.944.899,80
01/07/2017	30/09/2017	502.774.711,10	14.441.723,02	209.400,32	517.425.834,44	91.600,49	27.321.079,40	4.747.903,23	2.145.903,34	551.640.720,41

\* Loans that have been classified as default for the securitisation which the Bank has reconsidered and reclassified as Performing, but remains classified as default in the securitisation.



7a. Portfolio Description - Delinquent Loans

Amounts in Euro

Collection Period			Delinquent Loans*							Total
			1-30 Days	31-60 Days	61-90 Days	91-120 Days	121-150 Days	151-180 Days	> 180 Days	
18/05/2013	30/09/2013	Outstanding Principal	10.745.262,58	5.821.649,95	2.783.231,58	106.580,31	-	-	-	19.456.724,42
		Number of Loans	97	48	24	3	-	-	-	172
01/10/2013	31/12/2013	Outstanding Principal	9.433.259,25	5.785.552,69	2.772.252,52	391.985,19	578.437,17	856.429,31	106.580,31	19.924.496,44
		Number of Loans	90	51	26	6	4	12	3	192
01/01/2014	31/03/2014	Outstanding Principal	9.771.420,43	4.345.793,51	3.755.556,31	1.588.146,79	958.855,47	1.211.345,95	484.122,42	22.115.240,88
		Number of Loans	90	40	28	13	7	9	5	192
01/04/2014	30/06/2014	Outstanding Principal	13.420.913,68	6.949.533,04	4.077.059,15	2.131.519,64	1.187.883,33	2.101.605,91	1.725.136,33	31.593.651,08
		Number of Loans	109	48	39	16	10	13	10	245
01/07/2014	30/09/2014	Outstanding Principal	10.677.258,64	5.467.582,85	4.549.409,67	2.244.826,46	2.967.036,82	1.733.899,67	1.009.905,60	28.649.919,71
		Number of Loans	108	51	44	18	22	15	10	268
01/10/2014	31/12/2014	Outstanding Principal	13.156.625,78	5.579.212,13	4.906.659,81	2.719.737,98	2.100.133,21	2.706.429,73	2.773.097,13	33.941.895,77
		Number of Loans	109	59	36	23	16	27	24	294
01/01/2015	31/03/2015	Outstanding Principal	12.449.214,23	6.341.999,40	4.684.790,61	3.544.262,43	1.668.564,61	2.554.180,03	3.905.613,55	35.148.624,86
		Number of Loans	98	52	49	22	19	20	31	291
01/04/2015	30/06/2015	Outstanding Principal	12.127.276,55	5.050.557,30	3.534.166,08	2.967.046,34	1.608.496,17	1.544.334,15	3.651.325,06	30.483.201,65
		Number of Loans	97	40	34	28	16	16	24	255
01/07/2015	30/09/2015	Outstanding Principal	10.590.193,52	4.750.992,84	2.660.802,07	4.449.191,51	1.448.191,47	1.665.720,58	3.407.824,18	28.972.916,17
		Number of Loans	92	51	27	30	14	16	25	255
01/10/2015	31/12/2015	Outstanding Principal	7.053.916,42	4.415.341,98	2.899.517,20	2.838.623,72	1.542.621,09	1.426.930,70	3.684.893,57	23.861.844,68
		Number of Loans	70	35	24	19	16	14	29	207
01/01/2016	31/03/2016	Outstanding Principal	6.327.676,81	2.126.801,01	3.760.940,87	2.463.672,14	1.837.908,16	1.162.644,60	2.166.760,43	19.846.404,02
		Number of Loans	69	22	28	15	20	15	17	186
01/04/2016	30/06/2016	Outstanding Principal	6.001.565,00	3.270.877,06	1.208.580,99	1.140.838,58	2.081.872,89	2.122.675,29	1.622.429,14	17.448.838,95
		Number of Loans	47	34	18	10	10	13	19	151
01/07/2016	30/09/2016	Outstanding Principal	5.794.407,03	2.742.473,43	2.607.149,64	2.104.047,46	854.279,23	1.392.880,70	2.471.390,47	17.966.627,96
		Number of Loans	43	26	27	17	11	10	9	143
01/10/2016	31/12/2016	Outstanding Principal	4.302.526,10	2.788.581,58	1.836.018,07	1.145.464,00	1.319.109,61	1.755.313,01	1.009.648,45	14.156.660,82
		Number of Loans	47	28	18	10	10	18	11	142
01/01/2017	31/03/2017	Outstanding Principal	4.661.642,18	3.544.613,56	1.884.329,68	1.025.293,72	1.606.893,84	200.696,99	1.869.813,09	14.793.283,06
		Number of Loans	47	34	21	9	13	3	16	143
01/04/2017	30/06/2017	Outstanding Principal	4.469.005,42	1.815.294,22	2.573.473,33	733.141,64	1.102.201,04	745.095,45	1.650.116,31	13.088.327,41
		Number of Loans	51	23	20	11	8	9	13	135
01/07/2017	30/09/2017	Outstanding Principal	4.990.261,76	3.059.360,41	1.795.669,70	1.402.896,84	945.968,00	1.085.379,07	1.371.587,56	14.651.123,34
		Number of Loans	60	29	24	11	9	8	11	152

\* Outstanding Principal not Overdue and Overdue Principal Instalments.



7b. Portfolio Description

Collection Period			Breakdown by Interest type						Breakdown by payment methodology			Breakdown by payment frequency			Breakdown by property region		
			Fixed Interest Loans	Variable Interest Loans					Current Account	Direct Debit	Cash	Monthly	Quarterly	Semi-Annual	North	Center	South and Islands
				Floating 3M/Euribor	Floating 6M/Euribor	Floating BCE	Altro	of which with Interest Rate cap									
18/05/2013	30/09/2013	Outstanding Principal	75.232.320,17	785.608.044,59	13.820.520,25	96.306.078,52	100.176,22	189.187.280,13	955.064.537,38	14.109.031,12	1.892.571,27	897.752.247,37	61.906.120,86	11.407.771,52	478.321.146,05	319.723.792,56	173.021.201,14
		Number of Loans	978	6.976	299	908	1	1.985	8.506	169	27	503	170	4.127	3.111	1.884	
01/10/2013	31/12/2013	Outstanding Principal	72.898.165,33	772.493.356,58	10.475.265,03	94.807.651,60	785.638,71	185.787.160,73	934.408.896,41	15.116.893,11	1.934.287,73	880.171.859,63	60.272.464,37	11.015.793,25	468.549.401,17	313.192.837,80	169.717.838,28
		Number of Loans	965	7.021	187	905	7	1.978	8.859	180	26	8.396	499	170	4.102	3.090	1.873
01/01/2014	31/03/2014	Outstanding Principal	70.431.970,74	755.225.671,16	10.296.904,30	93.401.494,21	-	182.377.789,66	911.827.927,32	15.512.520,13	2.015.592,96	859.484.480,57	59.068.330,07	10.803.220,77	456.888.895,97	306.330.480,75	166.136.663,69
		Number of Loans	953	6.974	186	904	-	1.968	8.784	186	27	8.331	497	169	4.073	3.068	1.856
01/04/2014	30/06/2014	Outstanding Principal	67.628.426,04	737.035.855,98	9.850.792,22	91.870.139,55	1.587.531,91	178.999.221,00	889.657.021,54	16.070.608,20	2.245.115,96	840.536.791,52	57.134.564,69	10.301.389,49	445.229.673,43	299.853.212,64	162.889.859,63
		Number of Loans	935	6.904	185	898	13	1.959	8.703	189	24	8.259	490	167	4.035	3.039	1.842
01/07/2014	30/09/2014	Outstanding Principal	65.690.693,39	720.624.477,13	9.641.847,31	89.818.166,42	1.498.770,38	175.390.532,24	868.457.066,98	16.384.452,41	2.432.435,24	821.845.316,12	55.351.253,26	10.077.385,25	434.373.775,46	293.321.372,79	159.578.806,38
		Number of Loans	923	6.861	184	893	14	1.950	8.631	196	28	8.204	487	164	4.004	3.016	1.835
01/10/2014	31/12/2014	Outstanding Principal	61.480.813,69	701.283.503,22	9.183.334,84	88.231.873,90	1.468.156,16	170.963.445,29	842.821.109,91	16.556.256,30	2.270.313,60	799.208.804,52	52.820.202,79	9.618.674,50	420.001.487,54	285.652.273,69	155.993.920,68
		Number of Loans	891	6.793	182	887	14	1.931	8.519	201	27	8.104	480	163	3.945	2.978	1.824
01/01/2015	31/03/2015	Outstanding Principal	57.155.201,98	681.600.881,19	8.865.875,65	86.608.207,74	1.301.125,81	166.401.016,26	816.114.368,30	17.323.075,21	2.093.848,86	774.940.039,38	51.286.295,80	9.304.957,19	405.428.730,21	277.915.275,59	152.187.286,57
		Number of Loans	826	6.688	182	882	13	1.909	8.341	204	22	7.945	466	156	3.865	2.923	1.779
01/04/2015	30/06/2015	Outstanding Principal	50.313.101,57	650.329.634,56	8.239.776,68	83.043.749,22	1.012.822,46	158.734.378,80	774.107.585,74	17.089.335,88	1.742.162,87	735.837.429,81	48.297.295,83	8.804.358,85	382.566.007,84	263.389.084,97	146.983.991,68
		Number of Loans	741	6.493	182	860	11	1.855	8.038	202	17	7.658	448	151	3.719	2.815	1.723
01/07/2015	30/09/2015	Outstanding Principal	44.380.145,09	621.347.904,99	8.049.248,95	80.608.492,52	639.210,63	152.593.043,71	737.020.866,38	16.170.510,19	1.833.625,21	700.680.578,34	45.723.385,24	8.621.038,20	360.923.919,19	251.837.391,84	142.263.690,75
		Number of Loans	678	6.314	145	848	6	1.814	7.777	196	18	7.414	433	144	3.581	2.724	1.686
01/10/2015	31/12/2015	Outstanding Principal	37.688.787,79	589.889.527,46	7.483.053,21	77.110.915,48	538.144,51	143.177.127,19	694.866.739,95	15.934.181,15	1.909.507,35	661.941.031,31	42.931.958,62	7.837.438,52	336.868.395,76	238.836.729,07	137.005.303,62
		Number of Loans	614	6.111	138	823	5	1.747	7.473	196	19	7.137	418	133	3.424	2.620	1.644
01/01/2016	31/03/2016	Outstanding Principal	33.790.389,63	561.253.976,35	7.106.213,40	74.137.081,51	277.661,02	137.264.911,22	657.950.856,91	16.890.071,53	1.724.383,47	627.862.839,84	41.060.604,27	7.641.877,80	319.292.160,49	225.830.575,84	131.452.585,58
		Number of Loans	566	5.925	129	809	2	1.710	7.208	206	17	6.900	402	129	3.302	2.522	1.607
01/04/2016	30/06/2016	Outstanding Principal	30.691.020,39	540.076.001,61	6.607.034,39	70.521.972,48	186.153,89	130.111.400,90	629.110.040,75	17.005.609,81	1.966.532,20	601.732.978,52	39.325.163,37	7.024.040,87	305.118.414,70	215.194.663,52	127.769.104,54
		Number of Loans	527	5.788	121	786	1	1.660	6.996	208	19	6.711	380	122	3.206	2.420	1.588
01/07/2016	30/09/2016	Outstanding Principal	28.096.676,16	518.152.040,11	6.505.455,73	66.625.796,93	-	123.994.221,14	600.394.722,69	17.056.568,53	1.928.685,71	575.363.683,46	37.090.314,80	6.925.978,57	290.897.557,59	205.448.350,14	123.034.069,20
		Number of Loans	503	5.660	116	756	-	1.615	6.808	208	19	6.537	381	117	3.119	2.361	1.555
01/10/2016	31/12/2016	Outstanding Principal	26.079.599,79	493.140.720,38	6.162.724,88	64.119.902,99	-	118.760.528,82	570.818.325,80	16.942.472,96	1.742.149,28	548.187.960,55	34.703.554,88	6.611.432,61	275.560.387,62	196.383.003,99	117.559.556,43
		Number of Loans	482	5.520	115	740	-	1.580	6.627	212	18	6.378	363	116	3.026	2.295	1.536
01/01/2017	31/03/2017	Outstanding Principal	24.144.547,27	473.321.337,75	5.954.892,90	61.158.892,11	-	113.822.255,56	546.323.106,98	16.634.210,51	1.622.370,54	525.950.020,45	32.727.947,38	5.901.802,20	263.712.228,49	188.298.145,96	112.569.395,68
		Number of Loans	457	5.396	114	720	-	1.544	6.455	215	17	6.229	348	110	2.956	2.235	1.486
01/04/2017	30/06/2017	Outstanding Principal	22.194.826,59	451.870.513,02	5.604.593,98	58.374.451,99	-	108.568.399,08	519.996.914,14	16.641.933,45	1.405.537,99	501.698.209,43	30.806.682,09	5.539.494,06	248.756.315,52	180.864.583,17	108.423.486,89
		Number of Loans	430	5.258	100	700	-	1.504	6.296	217	15	6.057	335	96	2.860	2.168	1.460
01/07/2017	30/09/2017	Outstanding Principal	20.479.511,54	435.973.912,07	5.303.405,19	56.089.005,64	-	104.211.870,86	499.361.932,19	16.627.367,82	1.438.534,43	482.664.007,71	29.512.373,49	5.249.453,24	238.979.272,53	174.091.890,83	104.354.871,08
		Number of Loans	412	5.157	97	684	-	1.471	6.111	222	17	5.930	327	93	2.799	2.116	1.435

Amounts in Euro



**7c. Portfolio Description**

Collection Period			Breakdown by range of values*													Breakdown by current loan-to-value							Amounts in Euro
			>0 - <=25.000	>25.000 - <=75.000	>75.000 - <=250.000	>250.000 - <=500.000	>500.000	>0% - <=10%	>10% - <=20%	>20% - <=30%	>30% - <=40%	>40% - <=50%	>50% - <=60%	>60% - <=70%	>70% - <=80%	>80% - <=90%	>90%						
			Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Outstanding Principal	Number of Loans			
18/05/2013	30/09/2013	Outstanding Principal	8.546.323,12	161.327.144,92	646.215.784,67	103.337.416,96	51.868.428,73	9.064.824,11	39.360.554,22	79.492.631,86	114.151.103,11	147.719.531,33	159.745.620,90	184.594.842,34	209.524.376,46	274.123.553,72	-	-					
		Number of Loans	548	3.114	5.071	325	64	334	783	1.069	1.226	1.340	1.287	1.408	1.491	184	-						
01/10/2013	31/12/2013	Outstanding Principal	9.922.604,89	162.776.676,70	630.002.315,38	100.065.389,02	49.884.464,93	9.978.787,05	38.666.876,47	81.505.768,75	113.643.522,06	145.492.270,40	158.140.120,60	185.385.806,53	194.762.866,53	23.884.258,89	-	-					
		Number of Loans	687	3.141	4.960	315	62	383	766	1.099	1.225	1.352	1.277	1.381	157	-	-						
01/01/2014	31/03/2014	Outstanding Principal	9.373.577,10	164.671.491,35	611.924.545,30	97.339.501,40	46.303.078,20	7.180.912,14	35.653.627,76	75.459.873,55	112.000.560,37	142.634.483,88	154.238.543,53	178.143.241,60	197.897.666,66	25.715.698,26	431.432,66	-					
		Number of Loans	631	3.173	4.830	306	57	356	752	1.077	1.226	1.336	1.282	1.410	150	2	-						
01/04/2014	30/06/2014	Outstanding Principal	9.588.871,41	165.443.030,85	595.595.511,87	93.499.204,69	44.122.639,80	8.004.011,36	36.331.180,98	75.339.748,65	111.348.754,04	143.974.466,53	152.041.702,71	172.769.367,09	185.439.356,41	22.302.784,45	421.373,48	-					
		Number of Loans	662	3.191	4.714	295	54	391	753	1.102	1.267	1.363	1.284	1.418	128	2	-						
01/07/2014	30/09/2014	Outstanding Principal	9.615.431,11	167.193.379,94	578.733.220,60	90.373.498,97	42.570.941,45	7.867.054,55	37.864.790,93	74.850.343,30	114.914.987,89	139.322.088,21	147.264.216,30	177.115.758,06	169.245.182,10	17.367.069,17	1.362.474,22	-					
		Number of Loans	690	3.236	4.595	282	52	421	777	1.112	1.282	1.306	1.262	1.384	105	4	4	-					
01/10/2014	31/12/2014	Outstanding Principal	9.693.288,65	166.745.551,24	560.120.005,00	84.425.918,03	40.998.277,60	8.022.488,56	39.214.180,24	73.850.656,23	114.605.586,68	134.851.851,41	145.593.849,84	174.240.443,11	153.158.818,56	16.465.187,03	1.644.620,15	-					
		Number of Loans	727	3.236	4.467	267	50	453	791	1.098	1.282	1.290	1.257	1.101	92	5	5	-					
01/01/2015	31/03/2015	Outstanding Principal	9.598.492,09	165.726.204,64	541.963.978,78	79.091.184,66	39.528.338,97	7.917.321,12	39.081.483,84	73.662.882,56	114.152.397,54	131.865.334,66	142.082.105,29	172.757.911,94	137.563.968,67	14.826.927,49	1.620.959,26	-					
		Number of Loans	699	3.233	4.336	251	48	429	807	1.114	1.257	1.255	1.284	88	2	2	-						
01/04/2015	30/06/2015	Outstanding Principal	9.700.530,65	162.577.208,01	511.115.536,70	71.989.202,25	37.841.001,00	8.180.456,89	39.196.236,45	73.397.342,63	109.931.896,42	127.086.445,59	134.940.734,63	169.346.627,73	116.760.218,19	13.428.664,39	1.667.501,37	-					
		Number of Loans	676	3.189	4.115	231	48	413	813	1.120	1.210	1.239	1.203	841	74	5	5	-					
01/07/2015	30/09/2015	Outstanding Principal	9.655.227,01	159.238.131,47	483.169.703,16	66.906.463,98	36.365.857,93	8.349.347,48	39.391.596,18	71.961.374,16	105.719.425,02	121.111.666,27	132.409.644,13	161.943.529,44	100.977.597,13	11.513.167,81	1.647.654,16	-					
		Number of Loans	676	3.145	3.911	215	44	412	834	1.111	1.155	1.202	1.187	722	61	1	1	-					
01/10/2015	31/12/2015	Outstanding Principal	10.131.779,87	155.695.929,33	454.983.387,16	59.751.672,53	32.399.474,93	8.590.686,79	39.335.716,41	67.331.017,02	101.827.626,70	117.102.404,59	126.809.467,03	155.883.323,31	85.224.700,74	9.820.428,42	1.185.056,54	-					
		Number of Loans	700	3.073	3.686	191	38	419	846	1.040	1.154	1.162	1.147	47	2	2	-						
01/01/2016	31/03/2016	Outstanding Principal	10.416.128,03	152.377.773,66	430.935.337,76	62.289.015,89	30.788.588,08	8.508.650,30	39.133.725,42	66.365.039,88	100.067.246,81	111.139.540,52	122.101.317,86	144.668.804,38	75.942.763,21	7.290.370,10	1.398.050,46	-					
		Number of Loans	704	3.018	3.506	167	38	416	850	1.033	1.138	1.111	1.186	534	31	6	6	-					
01/04/2016	30/06/2016	Outstanding Principal	10.704.888,50	150.032.658,90	409.903.350,77	48.731.063,02	28.886.991,23	8.856.219,41	38.360.476,87	66.391.293,91	98.532.184,84	106.114.487,01	117.034.762,77	138.033.037,13	66.747.556,48	6.837.040,73	1.175.123,51	-					
		Number of Loans	712	2.982	3.341	155	33	420	857	1.032	1.107	1.084	1.137	461	29	6	6	-					
01/07/2016	30/09/2016	Outstanding Principal	11.163.795,35	148.657.160,69	388.114.417,94	43.137.943,63	28.512.496,23	8.904.075,01	38.820.180,76	64.940.091,64	95.329.005,67	103.799.882,55	113.021.228,88	130.725.284,41	58.210.675,28	4.581.377,69	1.048.175,04	-					
		Number of Loans	732	2.959	3.174	137	33	422	881	1.027	1.063	1.105	1.043	390	25	5	5	-					
01/10/2016	31/12/2016	Outstanding Principal	11.594.713,93	145.008.810,72	369.897.446,90	39.552.517,69	23.586.576,86	9.191.734,24	38.011.818,05	64.332.245,90	91.788.068,22	98.364.309,06	110.187.398,94	123.431.943,38	48.447.776,62	4.580.124,16	1.167.467,57	-					
		Number of Loans	769	2.999	3.037	124	28	449	897	1.021	1.029	1.076	1.055	327	24	6	6	-					
01/01/2017	31/03/2017	Outstanding Principal	12.105.205,06	142.362.437,87	9.468.153,58	36.330.418,08	22.536.516,05	9.468.153,58	37.230.861,79	63.407.138,33	90.000.107,72	94.369.158,85	108.088.946,27	114.666.711,03	43.277.772,02	3.158.738,19	912.173,35	-					
		Number of Loans	801	2.852	2.893	114	27	469	878	1.016	1.035	1.025	1.007	942	395	15	5	-					
01/04/2017	30/06/2017	Outstanding Principal	12.405.908,42	138.087.119,90	333.873.079,09	33.991.888,98	19.805.288,97	9.645.107,15	37.717.614,59	62.876.959,55	85.441.247,53	91.739.047,45	102.781.811,63	108.530.313,22	36.657.520,31	3.451.934,45	202.829,70	-					
		Number of Loans	820	2.781	2.758	106	23	478	896	1.010	1.010	983	978	882	16	2	2	-					
01/07/2017	30/09/2017	Outstanding Principal	12.884.308,70	135.262.420,02	319.096.171,91	31.322.091,01	19.010.421,58	10.024.344,88	37.438.722,02	62.255.215,38	82.514.943,48	90.487.984,76	99.299.727,15	101.959.482,20	30.082.300,66	3.270.736,28	92.377,63	-					
		Number of Loans	856	2.731	2.645	97	22	508	893	994	980	971	947	824	216	16	16	-					

\* Amount is the sum of principal outstanding, overdue principal and interests instalments and accrued interests as of the end of the collection period.



7d. Portfolio Description			Breakdown by seasoning (in months)																	Breakdown by residual life (in months)							Amount in Euro
Collection Period			>=0 - <12	>=12 - <24	>=24 - <36	>=36 - <48	>=48 - <60	>=60 - <72	>=72 - <84	>=84	>=0 - <48	>=48 - <96	>=96 - <144	>=144 - <192	>=192 - <240	>=240 - <288	>=288 - <336	>=336	Indeterminated (only overdue instalments)								
18/05/2013	30/09/2013	Outstanding Principal	120.139.450,50	336.863.627,89	232.870.689,96	96.014.303,14	72.748.637,68	37.476.227,13	24.487.915,53	50.466.407,92	9.539.018,91	65.408.378,23	118.045.626,90	220.047.154,75	288.757.352,83	109.750.262,36	84.646.139,35	84.863.286,36	-								
		Number of Loans	1.055	3.057	1.904	830	668	366	246	987	391	931	1.428	2.126	2.415	747	531	553	-								
01/10/2013	31/12/2013	Outstanding Principal	60.069.961,60	316.115.056,08	277.822.457,69	98.406.500,20	78.720.874,03	40.393.500,37	25.992.071,81	53.940.367,47	9.236.237,07	60.811.513,67	108.370.115,48	215.961.819,99	279.543.954,48	106.528.203,24	83.762.674,59	87.456.674,73	-								
		Number of Loans	524	2.915	2.341	873	711	412	281	1.029	415	1.002	1.339	2.103	2.388	732	531	575	-								
01/01/2014	31/03/2014	Outstanding Principal	1.815.306,45	275.779.242,75	77.642.249,75	114.368.468,23	57.446.646,70	24.836.201,73	58.144.444,45	9.163.248,42	77.055.843,75	104.099.106,11	213.871.519,29	266.512.537,47	113.317.074,49	102.137.443,59	53.179.286,29	-	-								
		Number of Loans	17	2.564	2.641	953	722	366	285	1.078	441	1.110	1.300	2.081	2.280	777	658	390	-								
01/04/2014	30/06/2014	Outstanding Principal	2.208.584,84	177.905.993,44	328.167.603,03	162.879.968,92	84.535.343,89	61.318.315,93	28.194.171,02	62.962.735,03	9.072.146,73	71.505.190,09	101.068.503,92	209.239.896,73	255.892.958,90	109.060.589,21	115.521.904,42	36.611.556,70	-								
		Number of Loans	18	1.864	3.041	1.364	792	414	296	1.137	456	1.206	1.286	2.086	2.206	749	741	246	-								
01/07/2014	30/09/2014	Outstanding Principal	1.598.966,05	107.558.802,29	312.082.268,16	213.165.292,85	87.919.636,30	65.698.292,59	34.226.640,30	65.088.086,90	9.294.827,72	87.919.636,30	99.889.726,97	200.488.444,73	246.302.814,95	108.200.008,42	123.321.339,86	21.670.739,45	-								
		Number of Loans	14	1.005	2.982	1.853	616	446	264	1.183	463	1.298	1.300	2.002	2.126	751	891	140	-								
01/10/2014	31/12/2014	Outstanding Principal	1.289.599,59	38.716.889,13	287.854.016,21	259.879.266,39	93.938.485,00	71.961.821,88	37.865.990,42	69.340.580,19	9.362.657,71	82.583.867,89	105.185.079,69	186.840.842,01	232.576.309,62	107.516.791,57	127.542.854,16	10.059.178,76	-								
		Number of Loans	11	367	2.821	889	697	410	235	593	1.358	1.368	2.041	2.041	743	843	88	88	-								
01/01/2015	31/03/2015	Outstanding Principal	1.270.818,12	1.961.513,13	242.452.779,32	292.686.795,26	103.959.442,05	69.692.479,26	51.488.212,31	72.019.252,92	9.683.725,76	83.091.296,30	110.197.900,78	174.224.801,91	221.377.432,43	102.707.849,68	130.953.843,46	3.294.622,05	-								
		Number of Loans	11	37	2.455	917	695	338	241	601	1.426	1.300	1.760	1.960	715	959	23	23	-								
01/04/2015	30/06/2015	Outstanding Principal	1.857.950,42	1.553.389,69	147.141.363,20	290.943.547,52	146.819.377,00	74.963.798,11	53.517.370,50	77.041.866,95	10.890.621,46	77.913.662,59	115.407.962,30	201.186.795,28	31.858.332,19	124.092.793,52	977.336,88	-	-								
		Number of Loans	9	16	1.486	2.881	732	589	322	1.363	472	1.401	1.590	1.687	1.808	654	838	7	-								
01/07/2015	30/09/2015	Outstanding Principal	1.804.271,44	1.449.013,67	83.850.630,82	261.706.122,75	191.162.802,31	78.769.599,92	54.619.633,24	81.662.867,53	11.701.309,42	74.812.138,83	119.005.847,81	167.733.859,89	177.908.329,57	86.935.464,32	116.082.726,76	845.775,18	-								
		Number of Loans	9	13	853	2.497	1.703	769	494	1.309	494	1.344	1.473	1.625	1.625	787	827	6	-								
01/10/2015	31/12/2015	Outstanding Principal	1.987.067,19	1.191.783,85	28.906.657,40	224.607.038,04	227.288.632,17	82.860.951,15	59.646.347,75	86.201.950,86	11.817.702,41	70.501.649,93	123.361.550,01	169.955.911,50	147.420.932,89	83.113.476,34	105.691.030,95	846.442,33	-								
		Number of Loans	12	10	2.401	806	619	363	216	1.363	516	1.285	1.559	1.635	1.564	609	724	6	-								
01/01/2016	31/03/2016	Outstanding Principal	1.201.020,20	1.945.169,70	1.315.491,70	175.721.887,34	248.599.787,13	90.176.180,51	59.246.928,89	98.368.866,44	11.838.370,15	66.463.969,01	126.657.801,53	172.317.873,80	125.614.376,79	78.937.144,87	96.311.495,66	524.290,10	-								
		Number of Loans	15	10	15	1.944	2.504	848	623	1.471	523	1.248	1.810	1.657	574	664	3	3	-								
01/04/2016	30/06/2016	Outstanding Principal	1.082.298,72	1.769.593,87	1.399.982,30	105.387.893,51	240.411.825,15	127.397.738,38	64.695.584,40	105.937.511,93	12.787.699,80	62.947.125,71	125.116.221,81	181.633.493,12	101.772.116,20	78.147.239,92	87.661.896,14	395.802,36	-								
		Number of Loans	16	9	14	1.186	2.860	1.611	681	1.536	545	1.300	1.615	1.748	931	572	699	3	-								
01/07/2016	30/09/2016	Outstanding Principal	2.07.227.884,16	1.850.331,93	1.250.780,03	58.344.626,83	207.227.884,16	167.104.484,45	68.610.864,08	113.855.023,20	9.365.023,72	123.778.759,45	182.449.260,97	89.059.204,26	71.361.096,35	79.593.224,22	109.615,48	-	-								
		Number of Loans	15	11	12	675	709	1.650	1.631	559	1.166	1.628	1.797	785	542	557	1	1	-								
01/10/2016	31/12/2016	Outstanding Principal	1.006.025,52	2.035.871,12	1.119.228,97	21.502.741,17	172.888.889,41	198.076.583,67	70.431.787,25	122.442.967,03	14.719.864,63	55.066.794,18	125.812.132,61	179.610.796,23	77.739.786,23	63.830.434,23	72.503.851,27	220.698,11	-								
		Number of Loans	12	16	10	246	2.861	2.029	868	1.262	688	1.102	1.688	1.801	489	532	152	2	-								
01/01/2017	31/03/2017	Outstanding Principal	1.512.498,72	949.039,29	1.825.360,75	1.211.532,65	135.530.076,04	213.674.499,80	76.742.396,43	131.114.408,45	14.707.741,36	63.181.007,49	124.461.387,31	172.964.186,04	73.673.093,24	67.978.626,40	67.436.025,14	187.723,11	-								
		Number of Loans	17	10	14	1.687	2.294	789	1.883	630	1.104	1.534	1.772	623	443	2	2	2	-								
01/04/2017	30/06/2017	Outstanding Principal	1.433.187,82	1.186.852,38	1.537.222,08	1.327.015,77	81.255.228,06	200.151.420,79	107.400.263,42	143.753.197,26	14.873.902,20	51.408.892,49	121.496.312,83	163.145.983,22	70.965.408,81	55.374.603,80	60.992.620,61	186.761,63	-								
		Number of Loans	16	17	7	14	7	2	1.233	1.097	698	1.075	1.593	1.707	595	429	435	2	-								
01/07/2017	30/09/2017	Outstanding Principal	1.911.584,58	1.069.761,89	1.528.786,79	1.170.951,60	46.821.768,50	169.554.403,05	143.141.994,45	152.236.606,04	16.323.802,86	48.861.410,51	117.830.025,88	154.471.302,52	69.682.068,11	61.932.468,94	48.025.796,71	308.877,86	-								
		Number of Loans	23	15	8	12	586	2.054	1.532	2.120	703	1.029	1.560	1.655	555	468	347	3	-								

\* Amount is the sum of principal outstanding, overdue principal and interest instalments and accrued interests as of the end of the collection period.



**7e. Portfolio Description**

Collection Period		Average Loan Size (Euro)	Weighted Average Remaining Term (Years)	Weighted Average Seasoning (Years)	Weighted Average Fixed Interest Rate (for Fixed Interest)	Weighted Average Spread (only Variable)*	Weighted Average Coupon	Weighted Average Current LTV
18/05/2013	30/09/2013	106.453,21	17,38	2,75	5,68	2,49	3,01	54,50
01/10/2013	31/12/2013	104.959,75	17,25	2,98	5,65	2,49	2,99	53,98
01/01/2014	31/03/2014	103.296,21	17,13	3,23	5,65	2,49	3,02	53,70
01/04/2014	30/06/2014	101.836,33	17,00	3,40	5,67	2,49	3,04	52,90
01/07/2014	30/09/2014	100.200,33	16,80	3,72	5,67	2,50	2,99	52,40
01/10/2014	30/12/2014	98.507,79	16,60	3,97	5,66	2,48	2,85	51,72
01/01/2015	31/03/2015	97.529,04	16,43	4,22	5,64	2,48	2,81	51,24
01/04/2015	30/06/2015	96.032,35	16,18	4,45	5,65	2,46	2,74	50,73
01/07/2015	30/09/2015	94.484,42	16,00	4,64	5,64	2,44	2,67	50,16
01/10/2015	31/12/2015	92.704,27	15,81	4,94	5,65	2,42	2,61	49,60
01/01/2016	31/03/2016	91.046,34	15,54	5,19	5,62	2,40	2,50	48,93
01/04/2016	30/06/2016	89.724,79	15,38	5,49	5,60	2,38	2,40	48,36
01/07/2016	30/09/2016	88.042,64	15,19	5,68	5,59	2,37	2,34	47,75
01/10/2016	31/12/2016	85.970,97	14,97	5,89	5,58	2,35	2,29	47,18
01/01/2017	31/03/2017	84.429,45	14,81	6,14	5,57	2,34	2,26	46,62
01/04/2017	30/06/2017	82.929,16	14,64	6,39	5,55	2,33	2,23	46,02
01/07/2017	30/09/2017	81.484,38	14,47	6,64	5,56	2,33	2,22	45,45

\* Weighted average spread is the spread on the Floating Rate Loans weighted by the Outstanding Principal of the Floating Rate Portfolio at the end of period. Not all the spreads are currently referred to unique EURIBOR rate. No normalization has been currently applied nor consideration about rounding of the base index level.





8. Portfolio Performance

Collection Period		Amounts in Euro											Percentage
		Collateral Portfolio at the beginning of Period *	Collateral Portfolio at the end of Period *	Average Collateral Portfolio	Delinquent Loans	Defaulted receivables during the Collection Period	Defaulted receivables from the Effective Date	Principal Recoveries in respect of the Defaulted receivable from the Effective Date	Portfolio Default Ratio	Portfolio Delinquency Ratio	Cumulative Gross Default Ratio	Cumulative Net Default Ratio	Cumulative Recoveries Ratio
		(A)	(B)	(C)	(D)	(E)	(F)	(G)	(E)/(C)	(D)/(B)+(D)	(F)/(initial portfolio)	((F)-(G))/(initial portfolio)	(G)/(initial portfolio)
18/05/2013	30/09/2013	999.621.984,15	951.609.415,33	975.615.699,74	19.456.724,42	169.531,69	169.531,69	1,054,88	0,0174%	2,0036%	0,0170%	0,0169%	0,0001%
01/10/2013	31/12/2013	951.609.415,33	931.535.580,81	941.572.498,07	19.924.496,44	-	169.531,69	1,852,17	0,0000%	2,0941%	0,0170%	0,0168%	0,0002%
01/01/2014	31/03/2014	931.535.580,81	907.240.799,53	919.398.190,17	22.115.240,88	1.274.543,90	1.444.075,59	8,043,61	0,1386%	2,3796%	0,1445%	0,1437%	0,0008%
01/04/2014	30/06/2014	907.240.799,53	876.379.094,62	891.809.947,08	31.593.651,08	1.240.957,67	2.695.033,26	29.281,39	0,1392%	3,4796%	0,2696%	0,2657%	0,0029%
01/07/2014	30/09/2014	876.379.094,62	858.624.034,92	867.501.564,77	28.649.919,71	2.274.448,52	4.959.481,78	268.716,80	0,2622%	3,2290%	0,4961%	0,4693%	0,0269%
01/10/2014	31/12/2014	858.624.034,92	827.705.786,04	843.164.910,48	33.941.895,77	2.221.733,33	7.161.215,11	331.244,85	0,2635%	3,9392%	0,7184%	0,6853%	0,0331%
01/01/2015	31/03/2015	827.705.786,04	800.382.667,51	814.044.226,78	35.148.624,86	2.883.332,62	10.064.547,73	343.772,11	0,3542%	4,2067%	1,0068%	0,9724%	0,0344%
01/04/2015	30/06/2015	800.382.667,51	762.455.882,84	781.419.275,18	30.483.201,65	4.678.397,46	14.742.945,19	525.479,29	0,5987%	3,8443%	1,4749%	1,4223%	0,0526%
01/07/2015	30/09/2015	762.455.882,84	726.052.085,61	744.253.984,23	28.972.916,17	3.196.220,72	17.939.165,91	651.064,28	0,4295%	3,8373%	1,7946%	1,7295%	0,0651%
01/10/2015	31/12/2015	726.052.085,61	688.848.583,77	707.450.334,69	23.861.844,68	4.409.244,13	22.348.410,04	822.883,23	0,6233%	3,3480%	2,2357%	2.1534%	0,0823%
01/01/2016	31/03/2016	688.848.583,77	656.718.917,89	672.783.750,83	19.846.404,02	4.235.334,99	26.683.745,03	1.171.796,75	0,6295%	2,9334%	2,6594%	2.5422%	0,1172%
01/04/2016	30/06/2016	656.718.917,89	630.633.343,81	643.676.130,85	17.448.638,95	2.567.638,73	29.151.383,76	1.717.260,84	0,3989%	2,6924%	2,0162%	2.7444%	0,1718%
01/07/2016	30/09/2016	630.633.343,81	601.413.348,97	616.023.346,39	17.966.627,96	2.047.064,92	31.198.448,68	2.325.089,74	0,3323%	2,9007%	3,210%	2.8884%	0,2326%
01/10/2016	31/12/2016	601.413.348,97	575.346.287,22	588.379.818,10	14.156.660,82	4.117.258,31	35.315.706,99	3.153.023,57	0,6998%	2,4015%	3,5329%	3.2175%	0,3154%
01/01/2017	31/03/2017	575.346.287,22	549.786.486,97	562.566.387,10	14.793.283,06	2.232.242,79	37.547.949,78	4.753.625,75	0,3968%	2,6202%	3.7562%	3.2807%	0,4755%
01/04/2017	30/06/2017	549.786.486,97	524.956.058,17	537.371.272,57	13.088.327,41	2.096.104,01	39.644.053,79	6.501.864,52	0,3901%	2,4326%	3.9659%	3.3155%	0,6504%
01/07/2017	30/09/2017	524.956.058,17	502.774.711,10	513.865.384,64	14.651.123,34	1.915.621,81	41.559.675,40	7.103.114,38	0,3728%	2,8315%	4.1575%	3.4470%	0,7106%

\*This amount not include the delinquent loans of the period



9a. Relevant events - Renegotiations

Amounts in Euro

Collection Period			Mortgage renegotiations with interest rate change		Cumulative renegotiations with interest rate	Maximum renegotiations with interest rate	Mortgage renegotiations with interest rate change		Cumulative renegotiations with interest rate	Maximum renegotiations with interest rate	Mortgage renegotiations with interest rate change		Cumulative renegotiations with interest rate	Maximum renegotiations with interest rate
			from fix to floating without cap	from fix to floating with cap			from floating without cap to floating with cap	from floating rate without cap to fix rate			from floating with cap to floating without cap	from floating rate (with cap) to fix rate		
18/05/2013	30/09/2013	Outstanding Principal Number of Loans	-	-	-	49.981.099,21	-	-	-	49.981.099,21	71.771,46	-	71.771,46	50.980.721,19
01/10/2013	31/12/2013	Outstanding Principal Number of Loans	126.308,97	125.187,10	126.308,97	49.981.099,21	-	-	-	49.981.099,21	-	-	71.771,46	50.980.721,19
01/01/2014	31/03/2014	Outstanding Principal Number of Loans	270.819,43	-	397.128,40	49.981.099,21	-	-	-	49.981.099,21	-	-	71.771,46	50.980.721,19
01/04/2014	30/06/2014	Outstanding Principal Number of Loans	634.614,33	-	1.031.742,73	49.981.099,21	-	-	-	49.981.099,21	-	-	71.771,46	50.980.721,19
01/07/2014	30/09/2014	Outstanding Principal Number of Loans	316.054,57	-	1.031.742,73	49.981.099,21	-	-	-	49.981.099,21	122.162,65	-	193.934,11	50.980.721,19
01/10/2014	31/12/2014	Outstanding Principal Number of Loans	1.644.941,21	-	2.992.738,51	49.981.099,21	-	-	-	49.981.099,21	148.889,47	-	342.823,58	9.996.219,84
01/01/2015	31/03/2015	Outstanding Principal Number of Loans	1.223.468,49	-	4.216.207,00	49.981.099,21	-	-	-	49.981.099,21	471.621,67	-	814.445,25	9.996.219,84
01/04/2015	30/06/2015	Outstanding Principal Number of Loans	893.177,11	-	5.101.902,23	49.981.099,21	-	302.094,22	302.094,22	49.981.099,21	713.197,98	-	1.527.643,23	9.996.219,84
01/07/2015	30/09/2015	Outstanding Principal Number of Loans	534.048,04	-	5.635.950,27	49.981.099,21	-	158.133,66	460.227,87	49.981.099,21	416.426,69	-	1.944.069,92	9.996.219,84
01/10/2015	31/12/2015	Outstanding Principal Number of Loans	1.351.863,17	-	6.987.813,44	49.981.099,21	-	59.453,67	519.681,54	49.981.099,21	1.206.967,07	-	3.151.036,99	9.996.219,84
01/01/2016	31/03/2016	Outstanding Principal Number of Loans	629.351,49	-	7.617.164,93	49.981.099,21	-	137.479,60	657.161,14	49.981.099,21	562.008,55	-	3.713.045,54	9.996.219,84
01/04/2016	30/06/2016	Outstanding Principal Number of Loans	959.226,75	-	8.576.391,68	49.981.099,21	-	378.944,19	1.036.105,33	49.981.099,21	456.836,22	-	4.169.881,76	9.996.219,84
01/07/2016	30/09/2016	Outstanding Principal Number of Loans	428.921,80	-	9.005.313,48	49.981.099,21	-	-	1.036.105,33	49.981.099,21	424.334,19	-	4.594.215,95	9.996.219,84
01/10/2016	31/12/2016	Outstanding Principal Number of Loans	403.729,53	-	9.409.043,01	49.981.099,21	-	-	1.036.105,33	49.981.099,21	385.516,85	-	4.979.732,80	9.996.219,84
01/01/2017	31/03/2017	Outstanding Principal Number of Loans	303.920,77	-	9.712.963,78	49.981.099,21	-	-	1.036.105,33	49.981.099,21	578.410,59	-	5.558.143,39	9.996.219,84
01/04/2017	30/06/2017	Outstanding Principal Number of Loans	152.129,10	-	9.865.092,88	49.981.099,21	-	-	1.036.105,33	49.981.099,21	165.458,89	-	5.723.602,28	9.996.219,84
01/07/2017	30/09/2017	Outstanding Principal Number of Loans	373.793,49	-	10.238.886,37	49.981.099,21	-	-	1.036.105,33	49.981.099,21	330.799,67	-	6.054.401,95	9.996.219,84



Relevant events - Renegotiations

Collection Period			Mortgage renegotiations with interest rate reduction	Cumulative renegotiations with interest rate reduction	Mortgage renegotiations with spread reduction	Cumulative renegotiations with spread reduction	Mortgage renegotiations with cap reduction	Cumulative renegotiations with cap reduction	Maximum renegotiations	Mortgage renegotiations with floor reduction	Cumulative renegotiations with floor reduction	Mortgage renegotiations with reference index change for floating rate loan	Cumulative renegotiations with reference index change for floating rate loan	Maximum renegotiations	Mortgage renegotiations with term extension	Cumulative renegotiations with term extension	Maximum renegotiations with term extension	Mortgage renegotiations with reduction	Cumulative renegotiations with reduction	Maximum renegotiations with reduction	Mortgage renegotiations with payment frequency change	Cumulative renegotiations with payment frequency change	Maximum renegotiations with payment frequency change	Principal Payment Holidays	Cumulative Principal Payment Holidays	Maximum Principal Payment Holidays	Amount in Euro		
18/05/2013	30/09/2013	Outstanding Principal	222,986.41	222,986.41	-	-	-	-	50,980,721.18	-	-	-	-	5,000,000.00	158,215.50	158,215.50	50,975,538.88	199,025.74	199,025.74	19,992,439.88	-	-	-	-	-	9,998,219.84	165,458.19	165,458.19	99,992,168.41
01/10/2013	31/12/2013	Outstanding Principal	263,126.91	482,113.32	-	-	-	-	50,980,721.18	-	-	-	-	5,000,000.00	623,478.00	781,654.10	69,975,538.88	-	199,025.74	19,992,439.88	-	-	-	-	-	9,998,219.84	2,178,632.44	2,178,632.44	99,992,168.41
01/01/2014	31/03/2014	Outstanding Principal	-	462,113.32	263,063.33	263,063.33	-	-	50,980,721.18	-	-	-	-	5,000,000.00	1,059,581.96	1,840,875.96	69,975,538.88	172,291.73	371,317.47	19,992,439.88	-	-	-	-	-	9,998,219.84	800,888.09	2,978,520.53	99,992,168.41
01/04/2014	30/09/2014	Outstanding Principal	-	462,113.32	1,297,536.13	1,297,536.13	-	-	50,980,721.18	-	-	-	-	5,000,000.00	238,303.61	2,079,239.57	69,975,538.88	182,279.39	523,596.77	19,992,439.88	-	-	-	-	-	9,998,219.84	5,563,067.68	8,542,528.11	99,992,168.41
01/10/2014	30/09/2014	Outstanding Principal	274,765.49	766,681.80	1,002,432.59	2,583,044.96	-	-	50,980,721.18	-	-	-	-	5,000,000.00	363,326.38	2,442,582.95	69,975,538.88	542,960.18	1,096,586.95	19,992,439.88	-	-	-	-	-	9,998,219.84	3,561,512.82	12,104,040.74	99,992,168.41
01/10/2014	31/12/2014	Outstanding Principal	417,965.06	1,184,660.86	3,044,416.71	5,607,463.67	-	-	50,980,721.18	182,369.68	182,369.68	-	-	5,000,000.00	1,703,661.39	4,146,244.34	69,975,538.88	303,310.22	1,394,896.17	19,992,439.88	-	-	-	-	-	9,998,219.84	3,740,477.90	15,844,516.73	99,992,168.41
01/01/2015	31/03/2015	Outstanding Principal	1,046,195.16	2,231,046.04	2,789,882.39	7,804,446.00	-	-	5,096,219.84	13,050.36	13,050.36	-	-	5,000,000.00	3,016,820.30	5,164,893.64	69,975,538.88	298,176.06	1,693,071.17	19,992,439.88	-	-	-	-	-	9,998,219.84	7,516,823.69	22,361,347.84	99,992,168.41
01/04/2015	30/06/2015	Outstanding Principal	-	2,231,046.04	-	7,804,446.00	-	-	9,996,219.84	146,719.81	147,739.75	-	-	5,000,000.00	300,606.31	5,515,524.95	69,975,538.88	173,276.07	1,841,347.24	19,992,439.88	-	-	-	-	-	9,998,219.84	3,502,756.11	26,864,103.05	99,992,168.41
01/07/2015	30/09/2015	Outstanding Principal	-	2,231,046.04	-	7,804,446.00	-	-	9,996,219.84	226,877.75	569,617.50	-	-	5,000,000.00	646,907.30	6,166,492.25	69,975,538.88	177,162.37	2,018,509.61	19,992,439.88	-	-	-	-	-	9,998,219.84	3,858,826.85	30,722,930.78	99,992,168.41
01/10/2015	31/12/2015	Outstanding Principal	-	2,231,046.04	-	7,804,446.00	-	-	9,996,219.84	286,216.46	857,837.96	-	-	5,000,000.00	1,084,616.12	7,249,907.37	69,975,538.88	232,713.14	2,251,222.75	19,992,439.88	-	-	-	-	-	9,998,219.84	2,768,562.19	33,492,492.97	99,992,168.41
01/01/2016	31/03/2016	Outstanding Principal	-	2,231,046.04	-	7,804,446.00	-	-	9,996,219.84	60,718.71	918,546.66	-	-	5,000,000.00	860,372.24	7,991,279.61	69,975,538.88	189,114.79	2,440,337.54	19,992,439.88	-	-	-	-	-	9,998,219.84	5,477,874.96	38,970,367.05	99,992,168.41
01/04/2016	30/06/2016	Outstanding Principal	-	2,231,046.04	-	7,804,446.00	-	-	9,996,219.84	1,037,036.05	1,955,636.71	-	-	5,000,000.00	965,884.98	8,887,164.19	69,975,538.88	591,758.89	3,032,096.52	19,992,439.88	-	-	-	-	-	9,998,219.84	1,696,969.28	40,637,327.21	99,992,168.41
01/07/2016	30/09/2016	Outstanding Principal	-	2,231,046.04	-	7,804,446.00	-	-	9,996,219.84	596,276.48	2,551,914.19	-	-	5,000,000.00	533,604.45	9,421,167.64	69,975,538.88	46,237.87	3,078,334.40	19,992,439.88	-	-	-	-	-	9,998,219.84	2,646,811.69	43,464,136.90	99,992,168.41
01/10/2016	31/12/2016	Outstanding Principal	-	2,231,046.04	-	7,804,446.00	-	-	9,996,219.84	254,402.39	2,806,316.57	-	-	5,000,000.00	286,034.46	9,709,182.10	69,975,538.88	-	3,078,334.40	19,992,439.88	-	-	-	-	-	9,998,219.84	1,320,781.20	44,804,920.25	99,992,168.41
01/01/2017	31/03/2017	Outstanding Principal	-	2,231,046.04	-	7,804,446.00	-	-	9,996,219.84	182,286.32	2,988,602.89	-	-	5,000,000.00	345,130.06	10,054,322.15	69,975,538.88	236,511.76	3,304,846.16	19,992,439.88	-	-	-	-	-	9,998,219.84	2,238,933.56	47,043,853.80	99,992,200.41
01/04/2017	30/09/2017	Outstanding Principal	-	2,231,046.04	-	7,804,446.00	-	-	9,996,219.84	254,876.94	3,243,477.83	-	-	5,000,000.00	486,529.74	10,504,322.15	69,975,538.88	66,416.43	3,271,261.59	19,992,439.88	-	-	-	-	-	9,998,219.84	789,346.97	47,810,204.52	99,992,311.41
01/07/2017	30/09/2017	Outstanding Principal	94,927.41	2,327,973.45	457,844.69	8,261,590.52	-	-	9,996,219.84	94,889.37	3,338,366.94	-	-	5,000,000.00	744,806.64	11,259,222.53	69,975,538.88	110,439.09	3,481,700.68	19,992,439.88	-	-	-	-	-	9,998,219.84	889,487.44	48,679,691.05	99,992,202.41



9c. Relevant events - Other Events

Collection Period			Transfer of the mortgage		NPL Transfer			Amounts in Euro
			Accolli liberatori	Accolli non liberatori	NPL Transfer	Cumulative amount transferred	Maximum amount to be transferred	
18/05/2013	30/09/2013	Outstanding Principal / Price* Number of Loans	- -	668.461,65 10	- -	- -	49.981.099,21	
01/10/2013	31/12/2013	Outstanding Principal / Price* Number of Loans	- -	549.575,24 5	- -	- -	49.981.099,21	
01/01/2014	31/03/2014	Outstanding Principal / Price* Number of Loans	- -	242.386,18 2	- -	- -	49.981.099,21	
01/04/2014	30/06/2014	Outstanding Principal / Price* Number of Loans	- -	742.235,02 6	- -	- -	49.981.099,21	
01/07/2014	30/09/2014	Outstanding Principal / Price* Number of Loans	- -	335.193,50 3	- -	- -	49.981.099,21	
01/10/2014	31/12/2014	Outstanding Principal / Price* Number of Loans	- -	129.545,92 2	- -	- -	49.981.099,21	
01/01/2015	31/03/2015	Outstanding Principal / Price* Number of Loans	- -	505.196,09 3	- -	- -	49.981.099,21	
01/04/2015	30/06/2015	Outstanding Principal / Price* Number of Loans	- -	1.076.671,08 2	- -	- -	49.981.099,21	
01/07/2015	30/09/2015	Outstanding Principal / Price* Number of Loans	- -	147.854,33 2	- -	- -	49.981.099,21	
01/10/2015	31/12/2015	Outstanding Principal / Price* Number of Loans	109.422,00 2	190.396,49 3	- -	- -	49.981.099,21	
01/01/2016	31/03/2016	Outstanding Principal / Price* Number of Loans	282.540,31 3	435.773,48 5	- -	- -	49.981.099,21	
01/04/2016	30/06/2016	Outstanding Principal / Price* Number of Loans	87.113,20 1	229.008,84 5	- -	- -	49.981.099,21	
01/07/2016	30/09/2016	Outstanding Principal / Price* Number of Loans	84.449,08 1	213.695,19 2	- -	- -	49.981.099,21	
01/10/2016	31/12/2016	Outstanding Principal / Price* Number of Loans	- -	232.274,70 3	- -	- -	49.981.099,21	
01/01/2017	31/03/2017	Outstanding Principal / Price* Number of Loans	396.384,79 2	509.461,29 7	- -	- -	49.981.099,21	
01/04/2017	30/06/2017	Outstanding Principal / Price* Number of Loans	217.071,68 2	222.644,60 4	- -	- -	49.981.099,21	
01/07/2017	30/09/2017	Outstanding Principal / Price* Number of Loans	139.977,67 3	441.792,55 5	- -	- -	49.981.099,21	

\* Price only for the NPL transfer.



9d. Relevant events - Other Events

Collection Period			Voluntary buy back			Compulsary buy back			Cumulative buy back from the beginning	Maximum buy back from the beginning	Cumulative buy back for the current year	Maximum buy back for current year
			Performing	Delinquent	Not Performing	Performing	Delinquent	Not Performing				
18/05/2013	30/09/2013	Outstanding Principal Number of Loans	78.402,20 1	- -	- -	- -	- -	- -	149.943.297,62	-	49.981.099,21	
01/10/2013	31/12/2013	Outstanding Principal Number of Loans	170.495,86 1	213.438,83 3	- -	- -	- -	462.336,89	149.943.297,62	462.336,89	49.981.099,21	
01/01/2014	31/03/2014	Outstanding Principal Number of Loans	- -	- -	- -	- -	- -	462.336,89	149.943.297,62	462.336,89	49.981.099,21	
01/04/2014	30/06/2014	Outstanding Principal Number of Loans	- -	- -	- -	- -	- -	462.336,89	149.943.297,62	462.336,89	49.981.099,21	
01/07/2014	30/09/2014	Outstanding Principal Number of Loans	- -	- -	- -	- -	- -	462.336,89	149.943.297,62	462.336,89	49.981.099,21	
01/10/2014	31/12/2014	Outstanding Principal Number of Loans	1.914.951,89 15	- -	- -	- -	- -	2.377.288,78	149.943.297,62	462.336,89	49.981.099,21	
01/01/2015	31/03/2015	Outstanding Principal Number of Loans	2.435.715,64 16	- -	- -	- -	- -	4.813.004,42	149.943.297,62	2.435.715,64	49.981.099,21	
01/04/2015	30/06/2015	Outstanding Principal Number of Loans	13.449.215,36 107	169.561,81 1	- -	- -	- -	18.431.781,59	149.943.297,62	16.054.492,81	49.981.099,21	
01/07/2015	30/09/2015	Outstanding Principal Number of Loans	11.897.754,10 103	- -	- -	- -	- -	30.329.535,69	149.943.297,62	27.952.246,91	49.981.099,21	
01/10/2015	31/12/2015	Outstanding Principal Number of Loans	13.332.548,78 103	- -	- -	- -	- -	43.662.084,47	149.943.297,62	41.284.795,69	49.981.099,21	
01/01/2016	31/03/2016	Outstanding Principal Number of Loans	9.669.688,35 75	- -	- -	- -	- -	53.331.772,82	149.943.297,62	9.669.688,35	49.981.099,21	
01/04/2016	30/06/2016	Outstanding Principal Number of Loans	5.437.772,59 53	- -	142.207,54 1	- -	- -	58.911.752,95	149.943.297,62	15.107.460,94	49.981.099,21	
01/07/2016	30/09/2016	Outstanding Principal Number of Loans	6.331.908,30 48	- -	210.090,00 1	- -	- -	65.453.751,25	149.943.297,62	21.439.369,24	49.981.099,21	
01/10/2016	31/12/2016	Outstanding Principal Number of Loans	6.102.180,15 45	120.233,13 1	162.488,24 1	- -	- -	71.838.652,77	149.943.297,62	27.661.782,52	49.981.099,21	
01/01/2017	31/03/2017	Outstanding Principal Number of Loans	4.138.124,85 36	265.505,72 2	1.046.966,31 9	- -	- -	77.289.249,65	149.943.297,62	4.403.630,57	49.981.099,21	
01/04/2017	30/06/2017	Outstanding Principal Number of Loans	3.412.519,88 23	- -	901.300,68 7	- -	- -	81.603.070,21	149.943.297,62	7.816.150,45	49.981.099,21	
01/07/2017	30/09/2017	Outstanding Principal Number of Loans	1.613.843,96 19	483.125,07 2	291.459,84 1	- -	- -	83.991.499,08	149.943.297,62	9.913.119,48	49.981.099,21	

Amounts in Euro



10. Bond Collateralisation

Interest Period		Payment Date	Notes			Collateral			
			Class A1	Class A2	Class B	Performing Portfolio	Cash Reserve	Total Collateral	% Class A/Total Collateral
09/08/2013	23/10/2013	23/10/2013	510.641.121,15	200.000.000,00	277.500.000,00	971.066.139,75	26.000.000,00	997.066.139,75	71,2732%
23/10/2013	23/01/2014	23/01/2014	485.192.972,91	200.000.000,00	277.500.000,00	951.460.077,25	26.000.000,00	977.460.077,25	70,0993%
23/01/2014	23/04/2014	23/04/2014	458.867.512,77	200.000.000,00	277.500.000,00	929.356.040,41	26.000.000,00	955.356.040,41	68,9657%
23/04/2014	23/07/2014	23/07/2014	433.322.297,08	200.000.000,00	277.500.000,00	907.972.745,70	26.000.000,00	933.972.745,70	67,8095%
23/07/2014	23/10/2014	23/10/2014	409.246.458,02	200.000.000,00	277.500.000,00	887.273.954,63	26.000.000,00	913.273.954,63	66,7102%
23/10/2014	23/01/2015	23/01/2015	380.572.654,60	200.000.000,00	277.500.000,00	861.647.681,81	26.000.000,00	887.647.681,81	65,4058%
23/01/2015	23/04/2015	23/04/2015	352.394.170,49	200.000.000,00	277.500.000,00	835.531.292,37	26.000.000,00	861.531.292,37	64,1177%
23/04/2015	23/07/2015	23/07/2015	309.530.668,77	200.000.000,00	277.500.000,00	792.939.084,49	26.000.000,00	818.939.084,49	62,2184%
23/07/2015	23/10/2015	23/10/2015	270.249.481,81	200.000.000,00	277.500.000,00	755.025.001,78	26.000.000,00	781.025.001,78	60,2093%
23/10/2015	25/01/2016	25/01/2016	227.974.752,17	200.000.000,00	277.500.000,00	712.710.428,45	26.000.000,00	738.710.428,45	57,9354%
25/01/2016	26/04/2016	26/04/2016	191.869.262,84	200.000.000,00	277.500.000,00	676.565.321,91	26.000.000,00	702.565.321,91	55,7769%
26/04/2016	25/07/2016	25/07/2016	161.722.370,55	200.000.000,00	277.500.000,00	648.082.182,76	26.000.000,00	674.082.182,76	53,6615%
25/07/2016	24/10/2016	24/10/2016	131.034.491,47	200.000.000,00	277.500.000,00	619.379.976,93	26.000.000,00	645.379.976,93	51,2930%
24/10/2016	23/01/2017	23/01/2017	101.138.075,19	200.000.000,00	277.500.000,00	589.502.948,04	26.000.000,00	615.502.948,04	48,9255%
23/01/2017	24/04/2017	24/04/2017	73.776.140,24	200.000.000,00	277.500.000,00	564.579.770,03	26.000.000,00	590.579.770,03	46,3572%
24/04/2017	24/07/2017	24/07/2017	44.567.767,69	200.000.000,00	277.500.000,00	538.044.385,58	26.000.000,00	564.044.385,58	43,3597%
24/07/2017	27/10/2017	27/10/2017	-	-	-	517.425.834,44	-	517.425.834,44	0,0000%

