

# 2013 Popolare Bari RMBS S.r.l.

## INVESTORS REPORT

€ 295,900,000 Class A1 Asset Backed Floating Rate Notes due 31 December 2058

€ 93,300,000 Class A2 Asset Backed Floating Rate Notes due 31 December 2058

€ 85,788,000 Class B1 Asset Backed Floating Rate Notes due 31 December 2058

€ 27,018,000 Class B2 Asset Backed Floating Rate Notes due 31 December 2058

### Contacts

Via V.Alfieri, 1 - 31015 Conegliano (TV)

Alessandro Folino / Antonio di Nuzzo

E-mail: 2013popbarirmbs@finint.com

Tel.: +39 0438 360686 / 618

### Reporting Dates

Quarterly Collection Period	01/12/2017	28/02/2018
Interest Period	02/01/2018	03/04/2018
Payment Date	03/04/2018	

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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.

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This Investors Report is based in particular on the Quarterly Servicing Report and on the Payments Report.

Calculations here contained are made in accordance with the criteria described in the Transaction Documents.

Terms and expressions used in this Investors Report have the respective meanings given to them in the Transaction Documents.

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## 1. Description

**Issuer:** 2013 Popolare Bari RMBS S.r.l.  
**Originator and Servicer:** Banca Popolare di Bari S.C.p.A. and Cassa di Risparmio di Orvieto S.p.A.  
**Issue Date:** 10 April 2014  
**Arranger:** J.P. Morgan

**The Notes:**

Notes	Class A1	Class A2	Class B1	Class B2
<b>Original Balance</b>	295.900.000	93.300.000	85.788.000	27.018.000
<b>Currency</b>	Euro	Euro	Euro	Euro
<b>Denomination</b>	100.000	100.000	100.000	100.000
<b>Final Maturity Date</b>	31 december 2058	31 december 2058	31 december 2058	31 december 2058
<b>Listing</b>	Irish Stock Exchange	Irish Stock Exchange	Not listed	Not listed
<b>ISIN code</b>	IT0004998040	IT0004998347	IT0004998354	IT0004998362
<b>Clearing</b>	Euroclear and Clearstream through Monte Titoli	Euroclear and Clearstream through Monte Titoli	Euroclear and Clearstream through Monte Titoli	Euroclear and Clearstream through Monte Titoli
<b>Reference Rate</b>	Euribor 3M	Euribor 3M	Euribor 3M	Euribor 3M
<b>Day Count Convention</b>	Act/360	Act/360	Act/360	Act/360
<b>Spread</b>	1,00%	1,00%	3,00%	3,00%

**Underlying assets for the Notes:**

**Net Economic Interest:**

Residential mortgage loans qualifying as *mutui ipotecari* and classified as performing by the Originators

The Originators confirms that, as at the date of this report, it continues to hold the net economic interest in the securitisation as disclosed in the Prospectus, in accordance with paragraph 1(d) of Article 122a of Directive 2006/48/EC

**Payment Date:**

Means the last calendar day of March, June, September and December in each year or, if such date is not a Business Day, on the following Business Day

**Interest Period:**

Means each period from (and including) a Payment Date to (but excluding) the following Payment Date provided that the Initial Interest Period shall start on the Issue Date (included) and end on the First Payment Date (excluded).

**Transaction Bank, Agent Bank and Principal Paying Agent:**

The Bank of New York Mellon, (Luxembourg) S.A., Italian Branch

**English Transaction Bank:**

The Bank of New York Mellon, London Branch

**Representative of the Noteholders and Security Trustee:**

Securitisation Services S.p.A.

**Swap Counterparty:**

J.P. Morgan Securities plc

**Corporate Services Provider and Computation Agent:**

Securitisation Services S.p.A.

**Cash Manager:**

The Bank of New York Mellon, London Branch

**Back-Up Servicer:**

Zenith Service S.p.A.



## 2.1 Class A1 Notes

**Isin Code IT0004998040**

Interest Period	Payment Date	Before Payments		Amounts accrued				Payments		After Payments			
		Principal Amount Outstanding	Unpaid Interest	Principal	Interest Rate	Accrual Period (days)	Accrued Interest	Interest Payments	Principal Payments	Principal Amount Outstanding	Pool factor	Unpaid Interest	
10/04/2014	30/06/2014	30/06/2014	295.900.000,00	-	295.900.000,00	1,314%	81	874.828,35	874.828,35	19.552.332,25	276.347.667,75	0,93392250	-
30/06/2014	30/09/2014	30/09/2014	276.347.667,75	-	276.347.667,75	1,209%	92	853.822,18	853.822,18	8.838.148,33	267.509.519,42	0,90405380	-
30/09/2014	31/12/2014	31/12/2014	267.509.519,42	-	267.509.519,42	1,082%	92	739.693,54	739.693,54	9.125.467,23	258.384.052,19	0,87321410	-
31/12/2014	31/03/2015	31/03/2015	258.384.052,19	-	258.384.052,19	1,079%	90	696.990,98	696.990,98	10.896.990,94	247.487.061,25	0,83638750	-
31/03/2015	30/06/2015	30/06/2015	247.487.061,25	-	247.487.061,25	1,021%	91	638.729,73	638.729,73	10.976.735,99	236.510.325,26	0,79929140	-
30/06/2015	30/09/2015	30/09/2015	236.510.325,26	-	236.510.325,26	0,985%	92	595.349,05	595.349,05	15.295.366,90	221.214.958,36	0,74760040	-
30/09/2015	31/12/2015	31/12/2015	221.214.958,36	-	221.214.958,36	0,959%	92	542.148,70	542.148,70	16.359.689,61	204.855.268,75	0,69231250	-
31/12/2015	31/03/2016	31/03/2016	204.855.268,75	-	204.855.268,75	0,868%	91	449.475,22	449.475,22	17.881.148,23	186.974.120,52	0,63188280	-
31/03/2016	30/06/2016	30/06/2016	186.974.120,52	-	186.974.120,52	0,758%	91	358.252,80	358.252,80	15.646.748,15	171.327.372,37	0,57900430	-
30/06/2016	30/09/2016	30/09/2016	171.327.372,37	-	171.327.372,37	0,719%	92	314.804,53	314.804,53	16.132.911,85	155.194.460,52	0,52448280	-
30/09/2016	03/01/2017	03/01/2017	155.194.460,52	-	155.194.460,52	0,698%	95	285.859,57	285.859,57	12.173.710,67	143.020.749,85	0,48334150	-
03/01/2017	31/03/2017	31/03/2017	143.020.749,85	-	143.020.749,85	0,681%	87	235.376,40	235.376,40	13.337.751,68	129.682.998,17	0,43826630	-
31/03/2017	30/06/2017	30/06/2017	129.682.998,17	-	129.682.998,17	0,670%	91	219.632,57	219.632,57	10.837.189,55	118.845.808,62	0,40164180	-
30/06/2017	02/10/2017	02/10/2017	118.845.808,62	-	118.845.808,62	0,669%	94	207.603,82	207.603,82	11.471.924,64	107.373.883,98	0,36287220	-
02/10/2017	02/01/2018	02/01/2018	107.373.883,98	-	107.373.883,98	0,671%	92	184.122,35	184.122,35	10.052.314,80	97.321.569,18	0,32890020	-
02/01/2018	03/04/2018	03/04/2018	97.321.569,18	-	97.321.569,18	0,671%	91	165.070,90	165.070,90	10.176.947,88	87.144.621,30	0,29450700	-



## 2.2 Class A2 Notes

**Isin Code IT0004998347**

			Before Payments		Amounts accrued				Payments		After Payments		
Interest Period		Payment Date	Principal Amount Outstanding	Unpaid Interest	Principal	Interest Rate	Accrual Period (days)	Accrued Interest	Interest Payments	Principal Payments	Principal Amount Outstanding	Pool factor	Unpaid Interest
10/04/2014	30/06/2014	30/06/2014	93.300.000,00	-	93.300.000,00	1,314%	81	275.841,45	275.841,45	5.925.996,15	87.374.003,85	0,93648450	-
30/06/2014	30/09/2014	30/09/2014	87.374.003,85	-	87.374.003,85	1,209%	92	269.956,55	269.956,55	3.223.906,86	84.150.096,99	0,90193030	-
30/09/2014	31/12/2014	31/12/2014	84.150.096,99	-	84.150.096,99	1,082%	92	232.684,37	232.684,37	2.860.027,53	81.290.069,46	0,87127620	-
31/12/2014	31/03/2015	31/03/2015	81.290.069,46	-	81.290.069,46	1,079%	90	219.279,96	219.279,96	3.689.137,98	77.600.931,48	0,83173560	-
31/03/2015	30/06/2015	30/06/2015	77.600.931,48	-	77.600.931,48	1,021%	91	200.277,23	200.277,23	3.355.179,96	74.245.751,52	0,79577440	-
30/06/2015	30/09/2015	30/09/2015	74.245.751,52	-	74.245.751,52	0,985%	92	186.893,06	186.893,06	5.245.820,49	68.999.931,03	0,73954910	-
30/09/2015	31/12/2015	31/12/2015	68.999.931,03	-	68.999.931,03	0,959%	92	169.103,50	169.103,50	6.063.380,40	62.936.550,63	0,67456110	-
31/12/2015	31/03/2016	31/03/2016	62.936.550,63	-	62.936.550,63	0,868%	91	138.089,79	138.089,79	4.992.510,99	57.944.039,64	0,62105080	-
31/03/2016	30/06/2016	30/06/2016	57.944.039,64	-	57.944.039,64	0,758%	91	111.024,00	111.024,00	3.927.594,12	54.016.445,52	0,5789544	-
30/06/2016	30/09/2016	30/09/2016	54.016.445,52	-	54.016.445,52	0,719%	92	99.252,22	99.252,22	5.081.491,20	48.934.954,32	0,5244904	-
30/09/2016	03/01/2017	03/01/2017	48.934.954,32	-	48.934.954,32	0,698%	95	90.135,47	90.135,47	5.392.693,35	43.542.260,97	0,4666909	-
03/01/2017	31/03/2017	31/03/2017	43.542.260,97	-	43.542.260,97	0,681%	87	71.659,68	71.659,68	4.656.780,27	38.885.480,70	0,4167790	-
31/03/2017	30/06/2017	30/06/2017	38.885.480,70	-	38.885.480,70	0,670%	91	65.856,88	65.856,88	2.983.192,86	35.902.287,84	0,3848048	-
30/06/2017	02/10/2017	02/10/2017	35.902.287,84	-	35.902.287,84	0,669%	94	62.715,31	62.715,31	2.725.460,94	33.176.826,90	0,3555930	-
02/10/2017	02/01/2018	02/01/2018	33.176.826,90	-	33.176.826,90	0,671%	92	56.890,89	56.890,89	2.872.958,91	30.303.867,99	0,3248003	-
02/01/2018	03/04/2018	03/04/2018	30.303.867,99	-	30.303.867,99	0,671%	91	51.399,57	51.399,57	2.898.140,58	27.405.727,41	0,2937377	-



## 2.2 Class B1 Notes

**Isin Code IT0004998354**

			Before Payments		Amounts accrued				Payments		After Payments		
Interest Period		Payment Date	Principal Amount Outstanding	Unpaid Interest	Principal	Interest Rate	Accrual Period (days)	Accrued Interest	Interest Payments	Principal Payments	Principal Amount Outstanding	Pool factor	Unpaid Interest
10/04/2014	30/06/2014	30/06/2014	85.788.000,00	-	85.788.000,00	3,314%	81	639.678,22	-	-	85.788.000,00	1,0000000	639.678,22
30/06/2014	30/09/2014	30/09/2014	85.788.000,00	639.678,22	85.788.000,00	3,209%	92	703.528,32	-	-	85.788.000,00	1,0000000	1.343.206,54
30/09/2014	31/12/2014	31/12/2014	85.788.000,00	1.343.206,54	85.788.000,00	3,082%	92	675.685,35	-	-	85.788.000,00	1,0000000	2.018.891,89
31/12/2014	31/03/2015	31/03/2015	85.788.000,00	2.018.891,89	85.788.000,00	3,079%	90	660.353,13	-	-	85.788.000,00	1,0000000	2.679.245,02
31/03/2015	30/06/2015	30/06/2015	85.788.000,00	2.679.245,02	85.788.000,00	3,021%	91	655.112,91	-	-	85.788.000,00	1,0000000	3.334.357,93
30/06/2015	30/09/2015	30/09/2015	85.788.000,00	3.334.357,93	85.788.000,00	2,985%	92	654.419,46	-	-	85.788.000,00	1,0000000	3.988.777,39
30/09/2015	31/12/2015	31/12/2015	85.788.000,00	3.988.777,39	85.788.000,00	2,959%	92	648.719,32	-	-	85.788.000,00	1,0000000	4.637.496,71
31/12/2015	31/03/2016	31/03/2016	85.788.000,00	4.637.496,71	85.788.000,00	2,868%	91	621.934,40	-	-	85.788.000,00	1,0000000	5.259.431,11
31/03/2016	30/06/2016	30/06/2016	85.788.000,00	5.259.431,11	85.788.000,00	2,758%	91	598.080,57	-	-	85.788.000,00	1,0000000	5.857.511,68
30/06/2016	30/09/2016	30/09/2016	85.788.000,00	5.857.511,68	85.788.000,00	2,719%	92	596.102,68	-	-	85.788.000,00	1,0000000	6.453.614,36
30/09/2016	03/01/2017	03/01/2017	85.788.000,00	6.453.614,36	85.788.000,00	2,698%	95	610.786,73	-	-	85.788.000,00	1,0000000	7.064.401,09
03/01/2017	31/03/2017	31/03/2017	85.788.000,00	7.064.401,09	85.788.000,00	2,681%	87	555.827,60	-	-	85.788.000,00	1,0000000	7.620.228,69
31/03/2017	30/06/2017	30/06/2017	85.788.000,00	7.620.228,69	85.788.000,00	2,670%	91	578.997,51	-	-	85.788.000,00	1,0000000	8.199.226,20
30/06/2017	02/10/2017	02/10/2017	85.788.000,00	8.199.226,20	85.788.000,00	2,669%	94	597.861,34	-	-	85.788.000,00	1,0000000	8.797.087,54
02/10/2017	02/01/2018	02/01/2018	85.788.000,00	8.797.087,54	85.788.000,00	2,671%	92	585.579,36	-	-	85.788.000,00	1,0000000	9.382.666,90
02/01/2018	03/04/2018	03/04/2018	85.788.000,00	9.382.666,90	85.788.000,00	2,671%	91	579.214,36	-	-	85.788.000,00	1,0000000	9.961.881,26



## 2.3 Class B2 Notes

**Isin Code IT0004998362**

			Before Payments		Amounts accrued				Payments		After Payments		
Interest Period		Payment Date	Principal Amount Outstanding	Unpaid Interest	Principal	Interest Rate	Accrual Period (days)	Accrued Interest	Interest Payments	Principal Payments	Principal Amount Outstanding	Pool factor	Unpaid Interest
10/04/2014	30/06/2014	30/06/2014	27.018.000,00	-	27.018.000,00	3,314%	81	201.459,72	-	-	27.018.000,00	1,0000000	201.459,72
30/06/2014	30/09/2014	30/09/2014	27.018.000,00	201.459,72	27.018.000,00	3,209%	92	221.568,61	-	-	27.018.000,00	1,0000000	423.028,33
30/09/2014	31/12/2014	31/12/2014	27.018.000,00	423.028,33	27.018.000,00	3,082%	92	212.799,77	-	-	27.018.000,00	1,0000000	635.828,10
31/12/2014	31/03/2015	31/03/2015	27.018.000,00	635.828,10	27.018.000,00	3,079%	90	207.971,06	-	-	27.018.000,00	1,0000000	843.799,16
31/03/2015	30/06/2015	30/06/2015	27.018.000,00	843.799,16	27.018.000,00	3,021%	91	206.320,71	-	-	27.018.000,00	1,0000000	1.050.119,87
30/06/2015	30/09/2015	30/09/2015	27.018.000,00	1.050.119,87	27.018.000,00	2,985%	92	206.102,31	-	-	27.018.000,00	1,0000000	1.256.222,18
30/09/2015	31/12/2015	31/12/2015	27.018.000,00	1.256.222,18	27.018.000,00	2,959%	92	204.307,11	-	-	27.018.000,00	1,0000000	1.460.529,29
31/12/2015	31/03/2016	31/03/2016	27.018.000,00	1.460.529,29	27.018.000,00	2,868%	91	195.871,49	-	-	27.018.000,00	1,0000000	1.656.400,78
31/03/2016	30/06/2016	30/06/2016	27.018.000,00	1.656.400,78	27.018.000,00	2,758%	91	188.358,99	-	-	27.018.000,00	1,0000000	1.844.759,77
30/06/2016	30/09/2016	30/09/2016	27.018.000,00	1.844.759,77	27.018.000,00	2,719%	92	187.736,07	-	-	27.018.000,00	1,0000000	2.032.495,84
30/09/2016	03/01/2017	03/01/2017	27.018.000,00	2.032.495,84	27.018.000,00	2,698%	95	192.360,66	-	-	27.018.000,00	1,0000000	2.224.856,50
03/01/2017	31/03/2017	31/03/2017	27.018.000,00	2.224.856,50	27.018.000,00	2,681%	87	175.051,87	-	-	27.018.000,00	1,0000000	2.399.908,37
31/03/2017	30/06/2017	30/06/2017	27.018.000,00	2.399.908,37	27.018.000,00	2,670%	91	182.348,99	-	-	27.018.000,00	1,0000000	2.582.257,36
30/06/2017	02/10/2017	02/10/2017	27.018.000,00	2.582.257,36	27.018.000,00	2,669%	94	188.289,94	-	-	27.018.000,00	1,0000000	2.770.547,30
02/10/2017	02/01/2018	02/01/2018	27.018.000,00	2.770.547,30	27.018.000,00	2,671%	92	184.421,87	-	-	27.018.000,00	1,0000000	2.954.969,17
02/01/2018	03/04/2018	03/04/2018	27.018.000,00	2.954.969,17	27.018.000,00	2,671%	91	182.417,28	-	-	27.018.000,00	1,0000000	3.137.386,45



### 3.a BPB Collections and Recoveries

Collection Period		Instalments		Late charges	Prepayments		Other	Recoveries on Defaulted Receivables	Other payments under the Transfer Agreement	Other payments under the Servicing Agreement				Other payments under the Transaction Documents	Total proceeds
		Principal	Interest		Principal	Interest				Renegotiations	Repurchase (Principal Amount)	Repurchase (Interest Amount)	Repurchase (Late Charge Amount)		
09/12/2013	31/05/2014	9.384.897,03	6.381.257,50	2.215,01	4.605.380,02	34.024,75	42.966,86	-	-	21.713,33	1.024.611,81	32.723,24	294,92	-	21.530.084,47
01/06/2014	31/08/2014	5.131.086,21	3.360.448,60	1.924,80	1.674.755,92	14.299,58	22.737,77	-	-	5.306,86	73.475,54	290,84	-	-	10.284.326,12
01/09/2014	30/11/2014	4.261.447,74	2.781.674,37	2.544,78	3.234.483,73	15.308,62	20.807,36	-	-	4.333,30	171.343,51	621,12	-	-	10.492.564,53
01/12/2014	28/02/2015	5.088.280,42	3.162.790,01	3.940,48	3.671.135,27	13.663,70	20.961,76	-	-	20.117,33	239.898,85	879,62	-	-	12.221.667,44
01/03/2015	31/05/2015	4.300.846,97	2.615.504,13	4.862,65	4.636.040,93	17.660,01	20.722,83	-	-	32.614,68	592.478,74	5.543,40	-	-	12.226.274,34
01/06/2015	31/08/2015	4.964.303,57	2.902.312,01	5.221,92	5.391.949,93	17.053,55	20.157,44	-	-	103.119,60	3.065.006,98	11.982,78	-	-	16.481.107,78
01/09/2015	30/11/2015	4.037.437,56	2.259.578,68	4.347,53	8.343.081,56	25.467,98	19.041,19	16.903,76	-	404.363,43	2.370.324,43	10.798,66	-	-	17.491.344,78
01/12/2015	29/02/2016	4.755.216,70	2.507.908,61	5.118,86	8.982.506,64	29.873,91	18.798,48	137.625,81	-	322.596,36	2.124.702,29	20.719,98	-	-	18.905.067,64
01/03/2016	31/05/2016	3.901.319,92	1.979.713,37	6.602,19	8.631.576,96	30.330,61	18.077,65	13.398,38	-	243.860,25	1.712.444,16	11.737,56	-	-	16.549.061,05
01/06/2016	31/08/2016	4.466.881,86	2.153.712,20	4.941,58	5.860.198,25	14.869,43	17.410,83	24.366,60	-	181.924,71	4.180.687,88	21.413,70	170,89	-	16.926.577,93
01/09/2016	30/11/2016	3.673.269,45	1.722.200,44	6.127,07	5.491.117,42	24.902,81	17.041,12	25.051,45	-	321.271,47	1.642.701,71	6.994,32	-	-	12.930.677,26
01/12/2016	28/02/2017	4.251.179,80	1.915.321,44	5.923,17	5.629.492,60	23.025,65	16.356,48	41.910,54	-	187.115,89	1.904.567,73	8.239,95	3,36	-	13.983.136,61
01/03/2017	31/05/2017	3.508.871,13	1.548.102,92	5.877,37	4.273.140,41	14.416,57	15.288,41	18.006,08	-	68.330,70	2.045.468,51	8.313,78	-	-	11.505.815,88
01/06/2017	31/08/2017	4.010.853,30	1.693.741,69	4.896,56	3.904.003,21	15.583,95	14.969,54	540.934,74	-	25.720,85	1.846.551,31	13.373,51	2,53	-	12.070.631,19
01/09/2017	30/11/2017	3.282.644,96	1.354.019,38	4.820,97	4.405.482,91	13.478,89	13.916,20	82.322,20	-	12.740,47	1.425.065,75	10.440,75	-	-	10.604.932,48
01/12/2017	28/02/2018	3.778.852,31	1.528.546,36	4.348,75	3.645.102,30	15.248,48	12.679,48	38.987,68	-	25.902,04	1.573.034,37	58.663,12	12.667,69	-	10.694.032,58





### 3.b CRO Collections and Recoveries

Collection Period		Instalments		Late charges	Prepayments		Other	Recoveries on Defaulted Receivables	Other payments under the Transfer Agreement	Other payments under the Servicing Agreement				Other payments under the Transaction Documents	Total proceeds
		Principal	Interest		Principal	Interest				Renegotiations	Repurchase (Principal Amount)	Repurchase (Interest Amount)	Repurchase (Late Charge Amount)		
09/12/2013	31/05/2014	3.449.893,05	1.731.193,19	436,06	727.506,90	3.632,49	12.691,83	-	-	-	529.532,74	9.391,45	134,27	-	6.464.411,98
01/06/2014	31/08/2014	1.857.385,90	868.900,06	392,96	899.920,52	2.875,73	6.133,60	-	-	-	-	-	-	-	3.635.608,77
01/09/2014	30/11/2014	1.577.147,59	768.667,45	335,51	712.748,93	2.465,88	4.606,73	-	-	19.585,49	155.911,64	337,80	-	-	3.241.807,02
01/12/2014	28/02/2015	1.840.139,33	805.985,48	915,44	1.376.007,91	4.091,47	6.335,24	-	-	25.530,80	-	-	-	-	4.059.005,67
01/03/2015	31/05/2015	1.558.740,63	704.973,78	780,41	1.169.320,41	2.998,73	6.114,01	-	-	35.115,92	221.027,00	1.017,52	-	-	3.700.088,41
01/06/2015	31/08/2015	1.793.147,47	719.549,13	754,26	1.462.248,23	3.770,36	5.919,36	-	-	121.308,93	1.452.371	13.325	-	-	5.572.393,51
01/09/2015	30/11/2015	1.484.458,93	607.172,90	592,20	1.711.945,32	4.682,33	5.498,93	-	-	89.557,87	2.446.388,92	20.947,63	6,75	-	6.371.251,78
01/12/2015	29/02/2016	1.707.038,78	603.872,93	847,94	1.700.614,19	4.472,81	5.458,45	182,80	-	78.108,05	1.154.554,97	7.952,63	8,73	-	5.263.112,28
01/03/2016	31/05/2016	1.439.567,31	517.754,24	734,98	1.428.707,07	3.329,67	4.944,15	12.044,33	-	112.187,41	639.992,84	7.054,31	3,77	-	4.166.320,08
01/06/2016	31/08/2016	1.617.269,84	523.934,16	653,34	1.480.067,67	4.309,93	5.190,92	2.510,96	-	55.516,29	1.599.573,40	5.953,18	-	-	5.294.979,69
01/09/2016	30/11/2016	1.344.217,74	447.839,70	604,19	1.604.503,56	4.531,64	4.058,76	4.123,86	-	26.400,19	2.143.437,94	13.481,33	141,75	-	5.593.340,66
01/12/2016	28/02/2017	1.519.192,91	459.740,89	436,93	1.588.561,66	4.249,87	4.616,93	4.912,86	-	6.373,23	1.231.058,27	3.656,41	-	-	4.822.799,96
01/03/2017	31/05/2017	1.274.550,04	393.102,18	348,04	1.461.210,41	4.335,90	4.340,91	4.652,02	-	12.117,63	-	-	-	-	3.154.657,13
01/06/2017	31/08/2017	1.426.405,31	401.624,77	465,41	995.575,10	2.454,29	4.275,26	46.058,79	-	1.529,18	-	-	-	-	2.878.388,11
01/09/2017	30/11/2017	1.206.630,39	358.948,05	374,31	1.439.797,54	4.891,51	3.654,76	2.866,15	-	1.573,65	-	-	-	-	3.018.736,36
01/12/2017	28/02/2018	1.346.388,26	362.322,67	215,36	1.304.656,34	2.620,61	4.091,82	6.751,34	-	8.994,95	-	-	-	-	3.036.041,35



### 3.c Total Collections and Recoveries

Collection Period		Instalments		Late charges	Prepayments		Other	Recoveries on Defaulted Receivables	Other payments under the Transfer Agreement	Other payments under the Servicing Agreement				Other payments under the Transaction Documents	Total proceeds
		Principal	Interest		Principal	Interest				Renegotiations	Repurchase (Principal Amount)	Repurchase (Interest Amount)	Repurchase (Late Charge Amount)		
09/12/2013	31/05/2014	12.834.790,08	8.112.450,69	2.651,07	5.332.886,92	37.657,24	55.658,69	-	-	21.713,33	1.554.144,55	42.114,69	429,19	-	27.994.496,45
01/06/2014	31/08/2014	6.988.472,11	4.229.348,66	2.317,76	2.574.676,44	17.175,31	28.871,37	-	-	5.306,86	73.475,54	290,84	-	-	13.919.934,89
01/09/2014	30/11/2014	5.838.595,33	3.550.341,82	2.880,29	3.947.232,66	17.774,50	25.414,09	-	-	23.918,79	327.255,15	958,92	-	-	13.734.371,55
01/12/2014	28/02/2015	6.928.419,75	3.968.775,49	4.855,92	5.047.143,18	17.755,17	27.297,00	-	-	45.648,13	239.898,85	879,62	-	-	16.280.673,11
01/03/2015	31/05/2015	5.859.587,60	3.320.477,91	5.643,06	5.805.361,34	20.658,74	26.836,84	-	-	67.730,60	813.505,74	6.560,92	-	-	15.926.362,75
01/06/2015	31/08/2015	6.757.451,04	3.621.861,14	5.976,18	6.854.198,16	20.823,91	26.076,80	-	-	224.428,53	4.517.378,20	25.307,33	-	-	22.053.501,29
01/09/2015	30/11/2015	5.521.896,49	2.866.751,58	4.939,73	10.055.026,88	30.150,31	24.540,12	16.903,76	-	493.921,30	4.816.713,35	31.746,29	6,75	-	23.862.596,56
01/12/2015	29/02/2016	6.462.255,48	3.111.781,54	5.966,80	10.683.120,83	34.346,72	24.256,93	137.808,61	-	400.704,41	3.279.257,26	28.672,61	8,73	-	24.168.179,92
01/03/2016	31/05/2016	5.340.887,23	2.497.467,61	7.337,17	10.060.284,03	33.660,28	23.021,80	25.442,71	-	356.047,66	2.352.437,00	18.791,87	3,77	-	20.715.381,13
01/06/2016	31/08/2016	6.084.151,70	2.677.646,36	5.594,92	7.340.265,92	19.179,36	22.601,75	26.877,56	-	237.441,00	5.780.261,28	27.366,88	170,89	-	22.221.557,62
01/09/2016	30/11/2016	5.017.487,19	2.170.040,14	6.731,26	7.095.620,98	29.434,45	21.099,88	29.175,31	-	347.671,66	3.786.139,65	20.475,65	141,75	-	18.524.017,92
01/12/2016	28/02/2017	5.770.372,71	2.375.062,33	6.360,10	7.218.054,26	27.275,52	20.973,41	46.823,40	-	193.489,12	3.135.626,00	11.896,36	3,36	-	18.805.936,57
01/03/2017	31/05/2017	4.783.421,17	1.941.205,10	6.225,41	5.734.350,82	18.752,47	19.629,32	22.658,10	-	80.448,33	2.045.468,51	8.313,78	-	-	14.660.473,01
01/06/2017	31/08/2017	5.437.258,61	2.095.366,46	5.361,97	4.899.578,31	18.038,24	19.244,80	586.993,53	-	27.250,03	1.846.551,31	13.373,51	2,53	-	14.949.019,30
01/09/2017	30/11/2017	4.489.275,35	1.712.967,43	5.195,28	5.845.280,45	18.370,40	17.570,96	85.188,35	-	14.314,12	1.425.065,75	10.440,75	-	-	13.623.668,84
01/12/2017	28/02/2018	5.125.240,57	1.890.869,03	4.564,11	4.949.758,64	17.869,09	16.771,30	45.739,02	-	34.896,99	1.573.034,37	58.663,12	12.667,69	-	13.730.073,93



## 4.a BPB Available Funds

Collection Period		Amounts received or recovered from or in respect of the BPB Claims	Amounts received pursuant to the terms of the Swap Agreement	Other amounts received according to the Transaction Documents	Any profit generated by the Eligible Investments	Amount standing to the credit of the BPB Liquidity Reserve Account	Interest (if any) accrued on and credited to the BPB Accounts	Amounts received from the sale of all or part of the BPB Portfolio (if any)	Residual amount standing to the credit of the BPB Expenses Account *	Any other amount received, not included in the foregoing items **	Any Swap Collateral Account Surplus paid into the BPB Payments Sub-Account	BPB Cured Shortfall Amount to be paid out of the CRO Available Funds on the same PD ***	With respect to the First Payment Date only, BPB Suspended Interest	Issuer Available Funds
09/12/2013	31/05/2014	20.472.454,50	-	-	-	11.854.867,23	1.506,18	1.057.629,97	-	133,58	-	-	541.786,34	32.844.805,12
01/06/2014	31/08/2014	10.210.559,74	-	-	-	11.854.867,23	509,06	73.766,38	-	10,79	-	-	-	22.139.713,20
01/09/2014	30/11/2014	10.320.599,90	-	-	-	11.854.867,23	-	171.964,63	-	23,86	-	-	-	22.347.455,62
01/12/2014	28/02/2015	11.980.888,97	-	-	-	11.854.867,23	-	240.778,47	-	0,58	-	-	-	24.076.535,25
01/03/2015	31/05/2015	11.628.252,20	-	-	-	11.854.867,23	-	598.022,14	-	28,72	-	-	-	24.081.170,29
01/06/2015	31/08/2015	13.404.118,02	-	-	-	11.854.867,23	-	3.076.989,76	-	3,93	-	-	-	28.335.978,94
01/09/2015	30/11/2015	15.110.221,69	-	-	-	11.854.867,23	-	2.381.123,09	-	14,83	-	-	-	29.346.226,84
01/12/2015	29/02/2016	16.759.645,37	-	-	-	11.854.867,23	-	2.145.422,27	-	12,46	-	-	-	30.759.947,33
01/03/2016	31/05/2016	14.824.879,33	-	-	-	11.854.867,23	-	1.724.181,72	-	3,71	-	-	-	28.403.931,99
01/06/2016	31/08/2016	12.724.305,46	-	-	-	11.854.867,23	-	4.202.272,47	-	21,56	-	-	-	28.781.466,72
01/09/2016	30/11/2016	11.280.981,23	-	-	-	11.854.867,23	-	1.649.696,03	-	19,64	-	-	-	24.785.564,13
01/12/2016	28/02/2017	12.070.325,57	-	-	-	11.854.867,23	-	1.912.811,04	-	10,52	-	-	-	25.838.014,36
01/03/2017	31/05/2017	9.452.033,59	-	-	-	11.854.867,23	-	2.053.782,29	-	16,16	-	-	-	23.360.699,27
01/06/2017	31/08/2017	10.210.703,84	-	-	-	11.854.867,23	-	1.859.927,35	-	18,59	-	-	-	23.925.517,01
01/09/2017	30/11/2017	9.169.425,98	-	-	-	11.854.867,23	-	1.435.506,50	-	15,67	-	-	-	22.459.815,38
01/12/2017	28/02/2018	9.049.667,40	-	-	-	11.854.867,23	-	1.644.365,18	-	0,80	-	-	-	22.548.900,61

\* Only with reference to the earlier of (a) the Payment Date on which the Notes will be redeemed in full and (b) the Final Maturity Date  
 \*\* Received by the Issuer and standing to the credit of the BPB Accounts on the Collection Date immediately preceding such Payment Date  
 \*\*\* Starting from the Payment Date (included) on which the Class A1 Notes are redeemed in full



## 4.b CRO Available Funds

Collection Period		Amounts received or recovered from or in respect of the CRO Claims	Amounts received pursuant to the terms of the Swap Agreement	Other amounts received according to the Transaction Documents	Any profit generated by the Eligible Investments	Amount standing to the credit of the CRO Liquidity Reserve Account	Interest (if any) accrued on and credited to the CRO Accounts	Amounts received from the sale of all or part of the BPB Portfolio (if any)	Residual amount standing to the credit of the BPB Expenses Account*	Any other amount received, not included in the foregoing items **	Any Swap Collateral Account Surplus paid into the CRO Payments Sub-Account	CRO Cured Shortfall Amount to be paid out of the BPB Available Funds on the same PD ***	With respect to the First Payment Date only, CRO Suspended Interest	Issuer Available Funds
09/12/2013	31/05/2014	5.925.353,52	-	-	-	3.736.952,77	464,58	539.058,46	-	370,01	-	-	126.256,86	10.075.942,48
01/06/2014	31/08/2014	3.635.608,77	-	-	-	3.736.952,77	155,28	-	-	6,70	-	-	-	7.372.723,52
01/09/2014	30/11/2014	3.085.557,58	-	-	-	3.736.952,77	-	156.249,44	-	7,39	-	-	-	6.978.767,18
01/12/2014	28/02/2015	4.059.005,67	-	-	-	3.736.952,77	-	-	-	7,39	-	-	-	7.795.965,83
01/03/2015	31/05/2015	3.478.043,89	-	-	-	3.736.952,77	-	222.044,52	-	2,54	-	-	-	7.437.043,72
01/06/2015	31/08/2015	4.106.697,74	-	-	-	3.736.952,77	-	1.465.695,77	-	6,49	-	-	-	9.309.352,77
01/09/2015	30/11/2015	3.903.908,48	-	-	-	3.736.952,77	-	2.467.343,30	-	4,75	-	-	-	10.108.209,30
01/12/2015	29/02/2016	4.100.595,95	-	-	-	3.736.952,77	-	1.162.516,33	-	4,30	-	-	-	9.000.069,35
01/03/2016	31/05/2016	3.519.269,16	-	-	-	3.736.952,77	-	647.050,92	-	8,57	-	-	-	7.903.281,42
01/06/2016	31/08/2016	3.689.453,11	-	-	-	3.736.952,77	-	1.605.526,58	-	5,13	-	-	-	9.031.937,59
01/09/2016	30/11/2016	3.436.279,64	-	-	-	3.736.952,77	-	2.157.061,02	-	4,84	-	-	-	9.330.298,27
01/12/2016	28/02/2017	3.588.085,28	-	-	-	3.736.952,77	-	1.234.714,68	-	5,81	-	-	-	8.559.758,54
01/03/2017	31/05/2017	3.154.657,13	-	-	-	3.736.952,77	-	-	-	7,02	-	-	-	6.891.616,92
01/06/2017	31/08/2017	2.878.388,11	-	-	-	3.736.952,77	-	-	-	1,51	-	-	-	6.615.342,39
01/09/2017	30/11/2017	3.018.736,36	-	-	-	3.736.952,77	-	-	-	2,40	-	-	-	6.755.691,53
01/12/2017	28/02/2018	3.036.041,35	-	-	-	3.736.952,77	-	-	-	0,58	-	-	-	6.772.994,70

\* Only with reference to the earlier of (a) the Payment Date on which the Notes will be redeemed in full and (b) the Final Maturity Date

\*\* Received by the Issuer and standing to the credit of the CRO Accounts on the Collection Date immediately preceding such Payment Date

\*\*\* Starting from the Payment Date (included) on which the Class A1 Notes are redeemed in full



## 5.1.a BPB Priority of Payments

- Prior to the service of a Trigger Notice -

Payment Date	BPB Available Funds	Expenses	Amounts due pursuant to the Swap Agreement	Interest on the Class A1 Notes	Amounts due under items (i) to (v) of the CRO Pre-Acceleration Order of Priority *	BPB Liquidity Reserve Account	Amounts due under item (vii) of the CRO Pre-Acceleration Order of Priority *	Principal Amount Outstanding of the Class A1 Notes	Amounts due under item (ix) of the CRO Pre-Acceleration Order of Priority *	BPB Outstanding Notes Ratio due but unpaid Subordinated Swap Counterparty Termination Payment **	Amounts due under item (xi) of the CRO Pre-Acceleration Order of Priority *	any other amount due and payable to BPB, pursuant to the BPB Transfer Agreement	any other amount due and payable to Master Servicer and the Servicer pursuant to the Servicing Agreement	any other amount due and payable to the successor of Servicers and/or Master Servicer, pursuant to Cl. 3.2 (ii)(b) of the BUS Agreement	Interest on the Class B1 Notes	Principal Amount Outstanding of the Class B1 Notes, following redemption in full of the Class A Notes	Class B1 Notes Additional Return	Any surplus to BPB	Final balance
30/06/2014	<b>32.844.805,12</b>	82.223,67	480.542,83	874.828,35	-	11.854.867,23	-	19.552.332,25	-	-	-	-	-	-	-	-	-	-	10,79
30/09/2014	<b>22.139.713,20</b>	44.434,86	548.416,74	853.822,18	-	11.854.867,23	-	8.838.148,33	-	-	-	-	-	-	-	-	-	-	23,86
31/12/2014	<b>22.347.455,62</b>	60.138,59	567.288,45	739.693,54	-	11.854.867,23	-	9.125.467,23	-	-	-	-	-	-	-	-	-	-	0,58
31/03/2015	<b>24.076.535,25</b>	86.048,00	541.609,38	696.990,98	-	11.854.867,23	-	10.896.990,94	-	-	-	-	-	-	-	-	-	-	28,72
30/06/2015	<b>24.081.170,29</b>	70.039,36	540.794,05	638.729,73	-	11.854.867,23	-	10.976.735,99	-	-	-	-	-	-	-	-	-	-	3,93
30/09/2015	<b>28.335.978,94</b>	63.073,18	527.307,75	595.349,05	-	11.854.867,23	-	15.295.366,90	-	-	-	-	-	-	-	-	-	-	14,83
31/12/2015	<b>29.346.226,84</b>	91.665,43	497.843,41	542.148,70	-	11.854.867,23	-	16.359.689,61	-	-	-	-	-	-	-	-	-	-	12,46
31/03/2016	<b>30.759.947,33</b>	111.891,73	462.561,22	449.475,22	-	11.854.867,23	-	17.881.148,23	-	-	-	-	-	-	-	-	-	-	3,70
30/06/2016	<b>28.403.931,99</b>	116.697,65	427.344,59	358.252,80	-	11.854.867,23	-	15.646.748,15	-	-	-	-	-	-	-	-	-	-	21,57
30/09/2016	<b>28.781.466,72</b>	79.502,21	399.361,26	314.804,53	-	11.854.867,23	-	16.132.911,85	-	-	-	-	-	-	-	-	-	-	19,64
03/01/2017	<b>24.785.564,13</b>	86.179,60	384.936,54	285.859,57	-	11.854.867,23	-	12.173.710,67	-	-	-	-	-	-	-	-	-	-	10,52
31/03/2017	<b>25.838.014,36</b>	74.867,15	335.135,74	235.376,40	-	11.854.867,23	-	13.337.751,68	-	-	-	-	-	-	-	-	-	-	16,16
30/06/2017	<b>23.360.699,27</b>	130.236,24	318.755,09	219.632,57	-	11.854.867,23	-	10.837.189,55	-	-	-	-	-	-	-	-	-	-	18,59
02/10/2017	<b>23.925.517,01</b>	85.901,44	305.204,22	207.603,82	-	11.854.867,23	-	11.471.924,64	-	-	-	-	-	-	-	-	-	-	15,66
02/01/2018	<b>22.459.815,38</b>	89.793,22	278.716,99	184.122,35	-	11.854.867,23	-	10.052.314,80	-	-	-	-	-	-	-	-	-	-	0,79
03/04/2018	<b>22.548.900,61</b>	89.957,01	262.036,53	165.070,90	-	11.854.867,23	-	10.176.947,88	-	-	-	-	-	-	-	-	-	-	21,06

\* to the extent unpaid following application of the CRO Available Funds under the CRO Pre-Acceleration Order of Priority

\*\* only to the extent the amounts paid pursuant to the Collateral Account Priority of Payments are insufficient to pay in full any Subordinated Swap Counterparty Termination Payment due to the Swap Counterparty



## 5.1.b CRO Priority of Payments

- Prior to the service of a Trigger Notice -

Payment Date	CRO Available Funds	Expenses	Amounts due pursuant to the terms of the Swap Agreement	Interest on the Class A2 Notes	Amounts due under items (i) to (v) of the BPB Pre-Acceleration Order of Priority *	CRO Liquidity Reserve Account	Amounts due under item (vii) of the BPB Pre-Acceleration Order of Priority *	Principal Amount Outstanding of the Class A2 Notes	Amounts due under item (ix) of the BPB Pre-Acceleration Order of Priority *	CRO Outstanding Notes Ratio due but unpaid Subordinated Swap Counterparty Termination Payment **	Amounts due under item (xi) of the BPB Pre-Acceleration Order of Priority *	any other amount due and payable to CRO, pursuant to the CRO Transfer Agreement	any other amount due and payable to Master Servicer and the Servicer pursuant to the Servicing Agreement	any other amount due and payable to the successor of Servicers and/or Master Servicer, pursuant to Cl. 3.2 (ii)(b) of the BUS Agreement	Interest on the Class B2 Notes	Principal Amount Outstanding of the Class B2 Notes, following redemption in full of the Class A Notes	Class B2 Notes Additional Return	Any surplus to CRO	Final balance
30/06/2014	<b>10.075.942,48</b>	25.927,05	111.218,36	275.841,45	-	3.736.952,77	-	5.925.996,15	-	-	-	-	-	-	-	-	-	-	6,70
30/09/2014	<b>7.372.723,52</b>	16.109,33	125.790,62	269.956,55	-	3.736.952,77	-	3.223.906,86	-	-	-	-	-	-	-	-	-	-	7,39
31/12/2014	<b>6.978.767,18</b>	20.185,20	128.909,92	232.684,37	-	3.736.952,77	-	2.860.027,53	-	-	-	-	-	-	-	-	-	-	7,39
31/03/2015	<b>7.795.965,83</b>	28.793,80	121.798,78	219.279,96	-	3.736.952,77	-	3.689.137,98	-	-	-	-	-	-	-	-	-	-	2,54
30/06/2015	<b>7.437.043,72</b>	22.533,47	122.093,80	200.277,23	-	3.736.952,77	-	3.355.179,96	-	-	-	-	-	-	-	-	-	-	6,49
30/09/2015	<b>9.309.352,77</b>	20.358,42	119.323,28	186.893,06	-	3.736.952,77	-	5.245.820,49	-	-	-	-	-	-	-	-	-	-	4,75
31/12/2015	<b>10.108.209,30</b>	27.699,95	111.068,38	169.103,50	-	3.736.952,77	-	6.063.380,40	-	-	-	-	-	-	-	-	-	-	4,30
31/03/2016	<b>9.000.069,35</b>	32.602,90	99.904,32	138.089,79	-	3.736.952,77	-	4.992.510,99	-	-	-	-	-	-	-	-	-	-	8,58
30/06/2016	<b>7.903.281,42</b>	34.629,55	93.075,86	111.024,00	-	3.736.952,77	-	3.927.594,12	-	-	-	-	-	-	-	-	-	-	5,12
30/09/2016	<b>9.031.937,59</b>	25.255,60	88.980,96	99.252,22	-	3.736.952,77	-	5.081.491,20	-	-	-	-	-	-	-	-	-	-	4,84
03/01/2017	<b>9.330.298,27</b>	28.046,19	82.464,68	90.135,47	-	3.736.952,77	-	5.392.693,35	-	-	-	-	-	-	-	-	-	-	5,81
31/03/2017	<b>8.559.758,54</b>	23.853,44	70.505,36	71.659,68	-	3.736.952,77	-	4.656.780,27	-	-	-	-	-	-	-	-	-	-	7,02
30/06/2017	<b>6.891.616,92</b>	41.566,15	64.046,75	65.856,88	-	3.736.952,77	-	2.983.192,86	-	-	-	-	-	-	-	-	-	-	1,51
02/10/2017	<b>6.615.342,39</b>	25.659,28	64.551,69	62.715,31	-	3.736.952,77	-	2.725.460,94	-	-	-	-	-	-	-	-	-	-	2,40
02/01/2018	<b>6.755.691,53</b>	29.217,13	59.671,24	56.890,89	-	3.736.952,77	-	2.872.958,91	-	-	-	-	-	-	-	-	-	-	0,59
03/04/2018	<b>6.772.994,70</b>	29.656,25	56.837,35	51.399,57	-	3.736.952,77	-	2.898.140,58	-	-	-	-	-	-	-	-	-	-	8,18

\* to the extent unpaid following application of the BPB Available Funds under the BPB Pre-Acceleration Order of Priority

\*\* only to the extent the amounts paid pursuant to the Collateral Account Priority of Payments are insufficient to pay in full any Subordinated Swap Counterparty Termination Payment due to the Swap Counterparty





## 6. Total Portfolio

Collection Period		Outstanding Principal				Unpaid Principal Instalments				Unpaid Interest Instalments	Collateral Porfolio	Defaulted Residential Mortgage Loans	Total Portfolio
		Perfoming Residential Mortgage Loans	Late Performing Residential Mortgage Loans	Delinquent Residential Mortgage Loans	Impaired Claims	Perfoming Residential Mortgage Loans	Late Performing Residential Mortgage Loans	Delinquent Residential Mortgage Loans	Impaired Claims				
09/12/2013	31/05/2014	460.534.263,05	144.701,17	5.853.535,59	-	86.216,44	1.042,55	54.638,23	-	106.817,26	466.674.397,03	-	466.781.214,29
01/06/2014	31/08/2014	445.742.002,76	315.233,50	10.734.408,99	-	100.967,91	519,13	143.726,82	-	182.630,41	457.036.859,11	-	457.219.489,52
01/09/2014	30/11/2014	433.722.729,87	4.309.064,25	8.101.648,95	502.197,85	113.074,50	34.962,97	138.084,19	8.597,69	221.241,81	446.930.360,27	-	447.151.602,08
01/12/2014	28/02/2015	418.933.480,37	4.482.448,00	8.392.122,86	2.473.046,82	127.710,59	44.702,80	165.093,44	98.630,41	308.170,99	434.717.235,29	-	435.025.406,28
01/03/2015	31/05/2015	406.346.688,06	100.199,19	12.559.536,92	2.099.300,11	99.584,07	591,88	201.340,41	98.927,43	270.007,09	421.506.168,07	785.994,68	422.562.169,84
01/06/2015	31/08/2015	386.066.305,41	102.245,55	14.039.361,04	1.315.449,84	91.977,52	343,12	245.350,22	70.838,69	264.981,31	401.931.871,39	2.300.501,27	404.497.353,97
01/09/2015	30/11/2015	364.115.010,38	5.633.783,80	8.524.233,80	2.485.591,21	103.326,33	56.367,71	197.227,61	121.248,28	313.693,93	381.236.789,12	2.608.617,89	384.159.100,94
01/12/2015	29/02/2016	342.933.845,66	5.843.707,70	6.607.107,25	4.110.463,78	93.032,48	57.373,16	167.854,36	196.098,18	329.325,57	360.009.482,57	3.351.612,61	363.690.420,75
01/03/2016	31/05/2016	325.195.482,57	138.771,06	12.299.663,15	2.992.694,42	86.988,15	3.043,78	224.996,44	158.817,02	311.924,15	341.100.456,59	4.566.425,29	345.978.806,03
01/06/2016	31/08/2016	304.706.742,69	146.029,34	12.922.933,91	2.004.553,00	87.776,17	564,35	254.219,43	130.803,88	267.509,91	320.253.622,77	6.332.160,10	326.853.292,78
01/09/2016	30/11/2016	290.049.089,65	4.478.620,19	6.910.114,29	1.846.055,92	77.335,68	44.792,12	180.783,93	140.029,55	228.239,82	303.726.821,33	7.034.092,30	310.989.153,45
01/12/2016	28/02/2017	273.437.220,41	4.160.795,06	7.100.381,36	1.687.444,00	85.658,97	36.961,32	164.509,32	119.885,17	220.528,23	286.792.855,61	7.921.777,11	294.935.160,95
01/03/2017	31/05/2017	263.036.845,33	133.720,41	8.497.812,61	1.589.675,60	79.101,76	477,71	162.503,50	118.585,85	190.813,40	273.618.722,77	8.609.765,22	282.419.301,39
01/06/2017	31/08/2017	249.211.876,34	132.281,13	8.867.958,37	2.543.820,83	77.543,83	480,82	171.428,40	168.879,15	203.215,60	261.174.268,87	8.400.125,97	269.777.610,44
01/09/2017	30/11/2017	238.207.734,77	3.581.617,86	4.653.286,42	1.879.592,02	77.436,97	37.305,34	122.393,15	97.452,61	183.876,97	248.656.819,14	8.995.621,38	257.836.317,49
01/12/2017	28/02/2018	224.858.939,88	3.738.630,71	5.904.954,31	1.800.453,83	88.404,56	38.421,40	141.333,65	116.170,69	203.341,13	236.687.309,03	9.334.184,50	246.224.834,66





## 7. Bond collateralisation

Collection Period			Payment Date	Principal Amount Outstanding					Collateral		
				Class A1 Notes	Class A2 Notes	Class B1 Notes	Class B2 Notes	Total	Total Collateral Portfolio	Required Liquidity Reserve Amount	Total
09/12/2013	31/05/2014	30/06/2014	276.347.667,75	87.374.003,85	85.788.000,00	27.018.000,00	476.527.671,60	466.674.397,03	15.591.820,00	482.266.217,03	
01/06/2014	31/08/2014	30/09/2014	267.509.519,42	84.150.096,99	85.788.000,00	27.018.000,00	464.465.616,41	457.036.859,11	15.591.820,00	472.628.679,11	
01/09/2014	30/11/2014	31/12/2014	258.384.052,19	81.290.069,46	85.788.000,00	27.018.000,00	452.480.121,65	446.930.360,27	15.591.820,00	462.522.180,27	
01/12/2014	28/02/2015	31/03/2015	247.487.061,25	77.600.931,48	85.788.000,00	27.018.000,00	437.893.992,73	434.717.235,29	15.591.820,00	450.309.055,29	
01/03/2015	31/05/2015	30/06/2015	236.510.325,26	74.245.751,52	85.788.000,00	27.018.000,00	423.562.076,78	421.506.168,07	15.591.820,00	437.097.988,07	
01/06/2015	31/08/2015	30/09/2015	221.214.958,36	68.999.931,03	85.788.000,00	27.018.000,00	403.020.889,39	401.931.871,39	15.591.820,00	417.523.691,39	
01/09/2015	30/11/2015	31/12/2015	204.855.268,75	62.936.550,63	85.788.000,00	27.018.000,00	380.597.819,38	381.236.789,12	15.591.820,00	396.828.609,12	
01/12/2015	29/02/2016	31/03/2016	186.974.120,52	57.944.039,64	85.788.000,00	27.018.000,00	357.724.160,16	360.009.482,57	15.591.820,00	375.601.302,57	
01/03/2016	31/05/2016	30/06/2016	171.327.372,37	54.016.445,52	85.788.000,00	27.018.000,00	338.149.817,89	341.100.456,59	15.591.820,00	356.692.276,59	
01/06/2016	31/08/2016	30/09/2016	155.194.460,52	48.934.954,32	85.788.000,00	27.018.000,00	316.935.414,84	320.253.622,77	15.591.820,00	335.845.442,77	
01/09/2016	30/11/2016	03/01/2017	143.020.749,85	43.542.260,97	85.788.000,00	27.018.000,00	299.369.010,82	303.726.821,33	15.591.820,00	319.318.641,33	
01/12/2016	28/02/2017	31/03/2017	129.682.998,17	38.885.480,70	85.788.000,00	27.018.000,00	281.374.478,87	286.792.855,61	15.591.820,00	302.384.675,61	
01/03/2017	31/05/2017	30/06/2017	118.845.808,62	35.902.287,84	85.788.000,00	27.018.000,00	267.554.096,46	273.618.722,77	15.591.820,00	289.210.542,77	
01/06/2017	31/08/2017	02/10/2017	107.373.883,98	33.176.826,90	85.788.000,00	27.018.000,00	253.356.710,88	261.174.268,87	15.591.820,00	276.766.088,87	
01/09/2017	30/11/2017	02/01/2018	97.321.569,18	30.303.867,99	85.788.000,00	27.018.000,00	240.431.437,17	248.656.819,14	15.591.820,00	264.248.639,14	
01/12/2017	28/02/2018	03/04/2018	87.144.621,30	27.405.727,41	85.788.000,00	27.018.000,00	227.356.348,71	236.687.309,03	15.591.820,00	252.279.129,03	



## 8.1 BPB - Portfolio performance

Collection Period		Arrears ratio			Prepayments Ratio			Cumulative Gross Default Ratio			Cumulative Net Default Ratio		90+ Delinquency Ratio	
		Delinquent Mortgage Loans (a)	Collateral Portfolio Outstanding Balance* (b)	Arrears Ratio (a)/(b)	Prepaid Receivables (d)	Average Collateral Portfolio Outstanding Principal (e)	Prepayments ratio (d)/(e)	Cumulative Defaulted Loans (f)	Collateral Portfolio Outstanding Principal** (g)	Cumulative Gross Default Ratio (f)/(g)	Cumulative Recoveries (h)	Cumulative Net Default Ratio [(f)-(h)]/(g)	Instalment due but unpaid for more than 90 days (i)	90+ Delinquency Ratio (i)/(b)
09/12/2013	31/05/2014	5.024.764,87	354.805.445,98	1,42%	4.605.380,02	362.249.515,31	1,27%	-	369.817.792,67	0,00%	-	0,00%	11.918,68	0,00%
01/06/2014	31/08/2014	9.161.434,96	347.925.214,48	2,63%	1.674.755,92	351.200.279,41	0,48%	-	369.817.792,67	0,00%	-	0,00%	43.413,19	0,01%
01/09/2014	30/11/2014	7.508.991,27	340.264.523,80	2,21%	3.234.483,73	343.869.168,32	0,94%	-	369.817.792,67	0,00%	-	0,00%	91.809,46	0,03%
01/12/2014	28/02/2015	9.974.026,36	331.267.546,06	3,01%	3.671.135,27	335.458.852,95	1,09%	-	369.817.792,67	0,00%	-	0,00%	55.525,92	0,02%
01/03/2015	31/05/2015	12.431.605,48	321.005.566,88	3,87%	4.636.040,93	325.788.531,71	1,42%	735.791,52	369.817.792,67	0,20%	-	0,20%	108.579,10	0,03%
01/06/2015	31/08/2015	13.469.126,12	306.334.352,91	4,40%	5.391.949,93	313.336.582,94	1,72%	2.005.078,09	369.817.792,67	0,54%	-	0,54%	98.142,37	0,03%
01/09/2015	30/11/2015	10.090.405,23	291.399.728,71	3,46%	8.343.081,56	298.495.678,22	2,80%	2.185.500,01	369.817.792,67	0,59%	6.904,54	0,59%	143.454,37	0,05%
01/12/2015	29/02/2016	9.967.472,48	274.734.630,10	3,63%	8.982.506,64	282.654.588,37	3,18%	2.986.740,08	369.817.792,67	0,81%	125.254,67	0,77%	99.047,11	0,04%
01/03/2016	31/05/2016	14.254.750,76	259.871.451,01	5,49%	8.631.576,96	266.886.509,08	3,23%	3.641.869,39	369.817.792,67	0,98%	131.514,86	0,95%	141.257,54	0,05%
01/06/2016	31/08/2016	14.104.244,75	243.914.801,22	5,78%	5.860.198,25	251.475.634,98	2,33%	5.087.698,34	369.817.792,67	1,38%	140.872,01	1,34%	127.596,64	0,05%
01/09/2016	30/11/2016	8.513.043,47	232.465.012,36	3,66%	5.491.117,42	288.536.872,63	1,90%	5.730.148,78	369.817.792,67	1,55%	149.997,20	1,51%	130.637,82	0,06%
01/12/2016	28/02/2017	8.293.563,54	219.904.036,38	3,77%	5.629.492,60	225.806.500,06	2,49%	6.504.209,64	369.817.792,67	1,76%	174.505,80	1,71%	99.867,10	0,05%
01/03/2017	31/05/2017	8.705.651,58	209.487.465,78	4,16%	4.273.140,41	214.355.830,91	1,99%	7.117.896,79	369.817.792,67	1,92%	184.214,79	1,87%	99.471,36	0,05%
01/06/2017	31/08/2017	10.412.395,15	199.462.734,28	5,22%	3.904.003,21	204.130.874,73	1,91%	7.372.641,23	369.817.792,67	1,99%	703.986,97	1,80%	79.313,44	0,04%
01/09/2017	30/11/2017	5.844.748,09	189.641.405,91	3,08%	4.405.482,91	194.223.503,33	2,27%	8.244.695,44	369.817.792,67	2,23%	1.046.701,13	1,95%	87.306,74	0,05%
01/12/2017	28/02/2018	7.246.002,63	180.468.753,03	4,02%	3.645.102,30	184.741.452,99	1,97%	8.724.928,54	369.817.792,67	2,36%	1.375.224,09	1,99%	44.558,93	0,02%

\* As at the Collection Date

\*\* As at the Effective Date



## 8.2 CRO - Portfolio performance

Collection Period		Arrears ratio			Prepayments Ratio			Cumulative Gross Default Ratio			Cumulative Net Default Ratio		90+ Delinquency Ratio	
		Delinquent Mortgage Loans (a)	Collateral Portfolio Outstanding Balance* (b)	Arrears Ratio (a)/(b)	Prepaid Receivables (d)	Average Collateral Portfolio Outstanding Principal (e)	Prepayments ratio (d)/(e)	Cumulative Defaulted Loans (f)	Collateral Portfolio Outstanding Principal** (g)	Cumulative Gross Default Ratio (f)/(g)	Cumulative Recoveries (h)	Cumulative Net Default Ratio [(f)-(h)]/(g)	Instalment due but unpaid for more than 90 days (i)	90+ Delinquency Ratio (i)/(b)
09/12/2013	31/05/2014	883.408,95	111.868.951,05	0,79%	727.506,90	114.213.572,81	0,64%	-	116.575.883,74	0,00%	-	0,00%	467,12	0,00%
01/06/2014	31/08/2014	1.716.700,85	109.111.644,63	1,57%	899.920,52	110.461.793,12	0,81%	-	116.575.883,74	0,00%	-	0,00%	5.916,55	0,01%
01/09/2014	30/11/2014	1.241.537,41	106.665.836,47	1,16%	712.748,93	107.844.474,77	0,66%	-	116.575.883,74	0,00%	-	0,00%	19.504,79	0,02%
01/12/2014	28/02/2015	1.154.867,17	103.449.689,23	1,12%	1.376.007,91	104.999.516,54	1,31%	-	116.575.883,74	0,00%	-	0,00%	15.189,16	0,01%
01/03/2015	31/05/2015	2.527.499,39	100.500.601,19	2,51%	1.169.320,41	101.904.879,46	1,15%	-	116.575.883,74	0,00%	-	0,00%	21.369,86	0,02%
01/06/2015	31/08/2015	2.201.873,67	95.597.518,48	2,30%	1.462.248,23	97.977.960,12	1,49%	197.655,31	116.575.883,74	0,17%	-	0,17%	29.617,42	0,03%
01/09/2015	30/11/2015	1.237.895,67	89.837.060,41	1,38%	1.711.945,32	92.645.312,30	1,85%	315.320,21	116.575.883,74	0,27%	-	0,27%	20.339,26	0,02%
01/12/2015	29/02/2016	1.114.051,09	85.274.852,47	1,31%	1.700.614,19	87.472.283,42	1,94%	315.320,21	116.575.883,74	0,27%	16,54	0,27%	6.276,57	0,01%
01/03/2016	31/05/2016	1.421.420,27	81.229.005,58	1,75%	1.428.707,07	83.174.358,72	1,72%	852.899,88	116.575.883,74	0,73%	8.486,21	0,72%	6.783,39	0,01%
01/06/2016	31/08/2016	1.208.265,47	76.338.821,55	1,58%	1.480.067,67	78.727.800,09	1,88%	1.049.140,75	116.575.883,74	0,90%	10.145,73	0,89%	11.367,59	0,01%
01/09/2016	30/11/2016	563.940,22	71.261.808,97	0,79%	1.604.503,56	90.965.582,78	1,76%	1.090.298,29	116.575.883,74	0,94%	67.231,00	0,88%	11.050,28	0,02%
01/12/2016	28/02/2017	778.656,31	66.888.819,23	1,16%	1.588.561,66	69.028.360,39	2,30%	1.126.549,11	116.575.883,74	0,97%	69.967,22	0,91%	12.331,17	0,02%
01/03/2017	31/05/2017	1.662.925,98	64.131.256,99	2,59%	1.461.210,41	65.466.116,48	2,23%	1.150.388,81	116.575.883,74	0,99%	72.983,99	0,92%	14.623,65	0,02%
01/06/2017	31/08/2017	1.339.691,60	61.711.534,59	2,17%	995.575,10	62.876.120,58	1,58%	1.150.388,81	116.575.883,74	0,99%	113.675,53	0,89%	8.277,84	0,01%
01/09/2017	30/11/2017	907.976,11	59.015.413,23	1,54%	1.439.797,54	60.315.580,55	2,39%	1.223.466,98	116.575.883,74	1,05%	115.596,21	0,95%	10.784,45	0,02%
01/12/2017	28/02/2018	716.909,85	56.218.556,00	1,28%	1.304.656,34	57.571.151,91	2,27%	1.368.076,07	116.575.883,74	1,17%	120.043,80	1,07%	6.803,38	0,01%

\* As at the Collection Date

\*\* As at the Effective Date



## 9.1 BPB Portfolio description

Collection Period		by Interest Rate			Client's concentration				Breakdown by Property Region			Outstanding Principal by Age (Arrears)			Unpaid Instalments by Age			Weighted Average Coupon	Weighted Average Remaining Term	Weighted Average Seasoning
		Floating Rate (with cap)	Floating Rate (no cap)	Fixed Rate	First Client	First five Clients	First ten Clients	First twenty Clients	North	Centre	South	31 - 60 days	61 - 90 days	over 90 days	31 - 60 days	61 - 90 days	over 90 days			
09/12/2013	31/05/2014	20.281.677,11	240.737.286,11	93.786.482,76	1.027.761,69	4.511.924,84	7.898.999,82	13.055.875,87	14.982.962,25	12.468.572,34	327.353.911,39	1.838.226,69	2.370.581,38	767.813,82	29.578,43	43.178,53	23.116,13	3,57	233,68	3,43
01/06/2014	31/08/2014	19.687.345,64	236.308.515,47	91.929.353,37	1.022.114,07	4.482.972,00	7.829.537,58	12.923.441,53	14.748.888,46	12.018.745,95	321.157.580,07	3.726.801,27	3.070.092,34	2.242.376,60	54.945,27	84.545,38	88.036,24	3,58	233,08	3,70
01/09/2014	30/11/2014	19.086.266,73	231.634.010,92	89.544.246,15	1.016.394,89	4.296.941,32	7.602.724,04	12.658.906,85	14.135.168,22	11.854.374,19	314.274.981,39	-	2.457.057,53	4.930.795,05	-	46.720,65	186.020,90	3,55	232,26	3,97
01/12/2014	28/02/2015	18.403.739,53	226.480.067,52	86.383.739,01	1.010.614,05	4.265.542,28	7.530.290,74	12.536.371,71	13.946.746,30	11.499.168,97	305.821.630,79	3.584.150,19	1.218.224,89	4.945.228,16	100.325,64	30.008,33	279.803,60	3,52	231,65	4,25
01/03/2015	31/05/2015	17.862.121,90	221.273.182,22	82.606.054,28	1.004.791,13	4.183.661,61	7.325.063,57	12.210.827,84	12.962.623,63	11.140.486,41	296.902.456,84	3.894.761,67	1.915.401,80	6.376.040,94	60.334,77	36.548,69	324.792,76	3,50	233,53	4,60
01/06/2015	31/08/2015	17.131.703,75	213.933.070,01	77.274.657,24	998.925,78	4.156.624,33	7.229.647,71	11.925.309,55	12.584.180,26	10.286.035,47	283.464.137,18	4.736.103,70	3.409.205,58	5.059.891,85	68.661,73	99.224,74	278.933,19	3,46	221,97	4,69
01/09/2015	30/11/2015	16.645.234,62	206.694.400,57	70.238.688,99	993.017,68	4.129.314,80	7.158.895,56	11.816.369,96	12.157.502,35	9.910.777,35	269.331.449,01	-	2.440.569,06	7.382.994,75	-	54.442,16	407.680,41	3,40	221,67	5,02
01/12/2015	29/02/2016	15.921.733,96	198.924.430,25	62.749.951,30	987.066,49	4.101.730,17	7.087.280,90	11.692.042,24	11.049.953,97	9.431.311,21	254.253.364,92	2.917.831,57	-	6.746.152,01	82.112,75	-	431.424,90	3,35	217,62	5,27
01/03/2016	31/05/2016	15.024.207,61	191.021.244,34	57.336.353,59	981.071,89	4.073.867,54	7.015.144,83	11.581.064,32	10.528.152,32	9.134.674,24	240.208.624,45	4.744.254,95	1.886.032,34	7.282.776,88	74.483,09	34.952,73	471.576,43	3,29	214,95	5,54
01/06/2016	31/08/2016	14.390.640,32	180.932.206,54	53.538.780,69	975.033,54	4.025.567,48	6.783.347,45	11.060.763,97	10.017.647,11	8.730.313,63	225.166.840,48	5.103.694,55	2.726.932,72	5.923.745,78	74.927,94	73.832,31	412.048,24	3,25	212,00	5,81
01/09/2016	30/11/2016	13.963.440,93	173.039.174,78	51.042.548,23	968.951,10	3.995.504,18	6.644.845,12	10.518.793,02	9.544.364,45	8.471.723,25	214.448.924,66	-	2.381.293,69	5.835.289,66	-	56.044,70	393.726,81	2,24	210,52	6,09
01/12/2016	28/02/2017	13.161.931,72	166.481.489,96	46.590.318,54	962.824,23	3.965.170,11	6.640.186,09	10.818.905,82	9.101.094,39	7.861.934,21	202.941.007,78	2.667.860,35	771.105,16	4.593.138,78	62.652,10	23.335,97	323.719,65	3,18	209,65	6,37
01/03/2017	31/05/2017	12.413.009,30	160.666.200,85	43.341.937,63	956.652,58	3.934.562,55	6.590.879,47	10.705.824,17	8.320.178,70	7.225.866,90	193.941.420,18	2.140.477,58	1.575.273,55	4.738.498,16	34.220,95	31.532,32	324.629,09	3,15	206,48	6,58
01/06/2017	31/08/2017	11.663.171,11	153.771.139,55	40.697.077,88	950.435,82	3.903.678,75	6.534.600,56	10.502.591,96	8.011.295,78	6.678.627,83	184.772.810,67	3.631.168,77	2.097.815,44	4.380.412,95	59.481,04	53.705,19	341.061,39	3,13	204,74	6,86
01/09/2017	30/11/2017	11.108.934,21	147.100.083,20	38.632.376,95	944.173,59	3.872.515,91	6.485.434,46	10.304.114,60	7.227.593,13	6.524.798,11	175.889.014,67	-	1.156.900,73	4.501.016,29	-	33.002,12	264.359,00	3,13	204,92	7,20
01/12/2017	28/02/2018	10.551.713,36	141.514.000,53	35.754.737,73	937.865,55	3.841.071,25	6.428.252,50	10.183.489,97	7.115.970,26	6.352.176,38	167.000.606,39	2.817.359,84	1.151.005,68	3.047.742,72	71.019,89	52.359,79	236.287,26	3,10	202,98	7,48



## 9.2 CRO Portfolio description

Collection Period		by Interest Rate			Client's concentration				Breakdown by Property Region			Unpaid Outstanding Principal by Age			Unpaid Instalments by Age			Weighted Average Coupon	Weighted Average Remaining Term	Weighted Average Seasoning
		Floating Rate (with cap)	Floating Rate (no cap)	Fixed Rate	First Client	First five Clients	First ten Clients	First twenty Clients	North	Centre	South	31 - 60 days	61 - 90 days	over 90 days	31 - 60 days	61 - 90 days	over 90 days			
09/12/2013	31/05/2014	1.210.291,24	89.171.146,09	21.487.513,72	565.004,64	2.180.449,54	3.627.245,41	6.132.200,39	-	111.868.951,05	-	835.875,21	-	41.038,49	9.683,19	-	1.000,24	3,09	209,50	4,55
01/06/2014	31/08/2014	1.175.897,58	87.069.063,13	20.866.683,92	557.757,09	2.154.778,17	3.587.280,56	6.071.954,37	-	109.111.644,63	-	746.065,00	439.560,22	509.513,56	12.076,21	11.695,92	10.329,67	3,06	210,29	4,84
01/09/2014	30/11/2014	1.154.253,94	85.382.001,23	20.129.581,30	550.420,39	2.128.794,55	3.546.862,72	6.011.078,05	-	106.665.836,47	-	87.699,64	245.603,69	882.690,89	1.891,92	5.658,19	30.433,70	3,01	209,21	5,11
01/12/2014	28/02/2015	1.118.888,61	82.838.112,84	19.492.687,78	542.993,46	2.102.489,38	3.512.264,27	5.955.841,21	-	103.449.689,23	-	359.861,63	81.957,29	675.747,52	14.027,88	3.963,26	32.802,59	2,98	209,57	5,39
01/03/2015	31/05/2015	1.096.378,65	80.825.569,34	18.578.653,20	535.475,17	2.075.896,01	3.472.893,87	5.885.290,42	-	100.500.601,19	-	645.713,97	662.787,77	1.164.130,88	7.857,37	15.381,34	61.224,44	2,96	207,74	5,67
01/06/2015	31/08/2015	1.060.676,90	77.620.368,94	17.114.127,95	527.864,40	2.050.931,11	3.435.745,67	5.826.625,60	-	95.597.518,48	-	923.055,44	123.108,86	1.103.445,45	14.557,71	7.868,03	56.490,40	2,88	201,98	5,81
01/09/2015	30/11/2015	1.040.003,43	74.086.122,58	15.026.254,61	520.160,02	2.026.759,70	3.398.973,87	5.767.888,67	-	89.837.060,41	-	-	298.793,08	887.468,12	-	5.928,24	71.392,17	2,79	199,89	6,18
01/12/2015	29/02/2016	988.749,05	71.158.363,26	13.443.043,83	512.360,87	2.002.161,43	3.361.340,71	5.707.204,94	-	85.274.852,47	-	182.401,06	-	871.186,39	9.040,70	-	82.617,75	2,71	197,03	6,41
01/03/2016	31/05/2016	942.517,06	68.529.244,06	12.601.658,13	504.465,80	1.977.356,10	3.323.282,60	5.645.933,98	-	81.229.005,58	-	895.837,91	112.600,98	370.854,51	16.500,74	3.206,55	42.983,18	2,66	197,14	6,74
01/06/2016	31/08/2016	885.645,65	65.225.261,87	11.266.909,05	496.473,62	1.824.782,05	3.107.947,05	5.383.756,61	-	76.338.821,55	-	129.283,07	791.300,25	252.530,54	2.146,73	28.286,59	18.182,46	2,61	192,24	6,89
01/09/2016	30/11/2016	800.282,38	61.020.103,78	10.464.490,10	488.383,13	1.671.984,13	2.854.104,87	4.965.546,04	-	71.261.808,97	-	-	215.191,45	324.395,41	-	5.506,43	25.386,56	1,72	189,52	7,22
01/12/2016	28/02/2017	766.561,83	58.109.522,07	9.069.317,22	480.193,13	1.721.527,51	2.919.925,15	5.067.675,44	-	66.888.819,23	-	244.898,48	54.839,65	455.982,94	3.376,44	1.102,92	25.745,50	2,52	186,11	7,50
01/03/2017	31/05/2017	746.631,13	55.594.709,23	8.867.321,45	359.062,01	1.501.358,50	2.687.481,79	4.797.886,07	-	64.131.256,99	-	592.808,56	310.698,27	729.732,09	7.229,38	3.947,90	29.926,08	2,50	182,19	7,65
01/06/2017	31/08/2017	719.854,08	53.675.302,53	8.353.091,26	351.652,46	1.482.422,68	2.656.189,85	4.745.440,60	-	61.711.534,59	-	329.634,85	192.125,12	780.622,07	4.365,26	9.202,56	35.388,69	2,49	182,43	7,96
01/09/2017	30/11/2017	700.251,30	51.381.687,99	8.041.344,71	344.189,05	1.463.329,87	2.617.670,04	4.656.485,27	-	59.015.413,23	-	-	150.686,49	724.274,93	-	5.173,97	38.012,84	2,47	179,26	8,17
01/12/2017	28/02/2018	672.980,26	49.016.764,68	7.776.843,33	336.671,41	1.407.489,48	2.509.750,73	4.475.413,12	-	56.218.556,00	-	106.186,85	-	583.113,05	7.419,99	-	32.116,59	2,47	177,24	8,45



## 10.1 Default loans, Closed Position and Recoveries - BPB Mortgage Loans

Collection Period		Ending Total Portfolio		New Defaults		Cumulative Defaults		Period Recoveries	Cumulative		Defaulted loans		Reverted to Performing		In Legal Proceedings		In Repossession		Sold / Removed / PrePaid from the Pool	
		Excl. Defaults	Incl. Defaults	No.	Loan Balance	No.	Loan Balance		Recovery	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance
09/12/2013	31/05/2014	354.681.237,94	354.681.237,94	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/06/2014	31/08/2014	347.719.320,88	347.719.320,88	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/09/2014	30/11/2014	340.019.015,75	340.019.015,75	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/12/2014	28/02/2015	330.898.690,14	330.898.690,14	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/03/2015	31/05/2015	320.678.373,28	321.393.741,80	5	735.791,52	5	735.791,52	-	-	735.791,52	-	-	-	-	-	-	-	-	-	-
01/06/2015	31/08/2015	305.994.792,60	307.602.430,35	8	1.269.286,57	13	2.005.078,09	-	-	2.005.078,09	-	-	-	-	-	-	-	-	-	-
01/09/2015	30/11/2015	290.996.563,84	292.757.196,74	4	180.421,92	17	2.185.500,01	6.904,54	6.904,54	2.178.595,47	-	-	-	-	-	-	-	-	-	-
01/12/2015	29/02/2016	274.312.612,90	276.701.842,28	11	801.240,07	28	2.986.740,08	118.350,13	125.254,67	2.861.485,41	-	-	-	-	-	-	-	-	-	-
01/03/2016	31/05/2016	259.460.405,25	262.176.375,82	4	655.129,31	32	3.641.869,39	6.260,19	131.514,86	3.510.354,53	-	-	-	-	-	-	-	-	-	-
01/06/2016	31/08/2016	243.490.864,71	247.523.396,04	6	1.445.828,95	38	5.087.698,34	9.357,15	140.872,01	4.946.826,33	-	-	-	-	-	-	-	-	-	-
01/09/2016	30/11/2016	232.069.368,97	236.661.849,43	8	642.450,44	46	5.730.148,78	9.125,19	149.997,20	5.580.151,58	-	-	-	-	-	-	-	-	-	-
01/12/2016	28/02/2017	219.543.631,14	224.747.487,87	10	774.060,86	56	6.504.209,64	24.508,60	174.505,80	6.329.703,84	-	-	-	-	-	-	-	-	-	-
01/03/2017	31/05/2017	209.168.030,68	214.698.725,52	5	613.687,15	61	7.117.896,79	9.708,99	184.214,79	6.933.682,00	-	-	-	-	-	-	-	-	-	-
01/06/2017	31/08/2017	199.093.718,78	204.264.584,57	5	254.744,44	66	7.372.641,23	519.772,18	703.986,97	6.668.654,26	-	-	-	-	-	-	-	-	-	-
01/09/2017	30/11/2017	189.353.287,87	194.962.017,53	11	872.054,21	77	8.244.695,44	342.714,16	1.046.701,13	7.197.994,31	-	-	-	-	-	-	-	-	-	-
01/12/2017	28/02/2018	180.129.618,11	185.853.703,18	5	480.233,10	82	8.724.928,54	328.522,96	1.375.224,09	7.349.704,45	-	-	-	-	-	-	-	-	-	-



## 10.2 Default loans, Closed Position and Recoveries - CRO Mortgage Loans

Collection Period		Ending Total Portfolio		New Defaults		Cumulative Defaults		Period Recoveries	Cumulative		Defaulted loans		Reverted to Performing		In Legal Proceedings		In Repossession		Sold / Removed / PrePaid from the Pool		
		Excl. Defaults	Incl. Defaults	No.	Loan Balance	No.	Loan Balance		Recovery	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.
09/12/2013	31/05/2014	111.851.261,87	111.851.261,87	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/06/2014	31/08/2014	109.072.324,37	109.072.324,37	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/09/2014	30/11/2014	106.616.625,17	106.616.625,17	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/12/2014	28/02/2015	103.382.407,91	103.382.407,91	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/03/2015	31/05/2015	100.427.351,00	100.427.351,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/06/2015	31/08/2015	95.528.569,24	95.664.002,11	3	197.655,31	3	197.655,31	-	-	197.655,31	-	-	-	-	-	-	-	-	-	-	-
01/09/2015	30/11/2015	89.762.055,35	90.007.042,31	2	117.664,90	5	315.320,21	-	-	315.320,21	-	-	-	-	-	-	-	-	-	-	-
01/12/2015	29/02/2016	85.182.511,49	85.420.362,02	-	-	5	315.320,21	16,54	16,54	315.303,67	-	-	-	-	-	-	-	-	-	-	-
01/03/2016	31/05/2016	81.166.205,95	81.902.839,68	6	537.579,67	11	852.899,88	8.469,67	8.486,21	844.413,67	-	-	-	-	-	-	-	-	-	-	-
01/06/2016	31/08/2016	76.289.394,23	77.159.582,71	3	196.240,87	14	1.049.140,75	1.659,52	10.145,73	1.038.995,02	-	-	-	-	-	-	-	-	-	-	-
01/09/2016	30/11/2016	71.214.511,08	72.022.301,42	1	41.157,54	15	1.090.298,29	57.085,27	67.231,00	1.023.067,29	-	-	-	-	-	-	-	-	-	-	-
01/12/2016	28/02/2017	66.842.209,69	67.588.266,65	1	36.250,82	16	1.126.549,11	2.736,22	69.967,22	1.056.581,89	-	-	-	-	-	-	-	-	-	-	-
01/03/2017	31/05/2017	64.090.023,27	64.849.569,50	1	23.839,70	17	1.150.388,81	3.016,77	72.983,99	1.077.404,82	-	-	-	-	-	-	-	-	-	-	-
01/06/2017	31/08/2017	61.662.217,89	62.379.555,37	-	-	17	1.150.388,81	40.691,54	113.675,53	1.036.713,28	-	-	-	-	-	-	-	-	-	-	-
01/09/2017	30/11/2017	58.968.943,20	59.598.574,98	1	73.078,17	18	1.223.466,98	1.920,68	115.596,21	1.107.870,77	-	-	-	-	-	-	-	-	-	-	-
01/12/2017	28/02/2018	56.173.360,62	56.923.803,93	1	144.609,09	19	1.368.076,07	4.447,59	120.043,80	1.248.032,27	-	-	-	-	-	-	-	-	-	-	-



10. Renegotiations - BPB Mortgage Loans

Collection Period	Total amounts of Renegotiations during the Collection Period			Renegotiations Clause 10.3 (C) (I) Servicing Agreement			Renegotiations Clause 10.3 (C) (II) Servicing Agreement			Renegotiations Clause 10.3 (C) (III) Servicing Agreement			Renegotiations Clause 10.3 (C) (IV) Servicing Agreement			Renegotiations Clause 10.3 (C) (V) Servicing Agreement			Renegotiations Clause 10.3 (C) (VI) Servicing Agreement			Renegotiations Clause 10.3 (C) (VII) Servicing Agreement		
	Outstanding Balance of the Claims renegotiated	Outstanding Balance of the Claims at the beginning of the Collection Period	Ratio (Limit 2,00%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 5,00%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 5,00%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 5,00%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (No limit)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (No limit)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 5,00%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 2,00%)
09/12/2013 31/05/2014	1.287.265,20	369.817.792,67	0,35%	487.553,77	369.817.792,67	0,13%	-	369.817.792,67	0,00%	395.193,87	369.817.792,67	0,11%	-	369.817.792,67	0,00%	-	369.817.792,67	0,00%	143.085,69	369.817.792,67	0,04%	261.431,87	369.817.792,67	0,07%
01/06/2014 31/08/2014	-	354.805.445,98	0,00%	594.574,85	369.817.792,67	0,16%	-	369.817.792,67	0,00%	395.193,87	369.817.792,67	0,11%	-	369.817.792,67	0,00%	-	369.817.792,67	0,00%	250.106,77	369.817.792,67	0,07%	261.431,87	369.817.792,67	0,07%
01/09/2014 30/11/2014	335.478,87	347.925.214,48	0,10%	656.520,35	369.817.792,67	0,18%	-	369.817.792,67	0,00%	435.693,92	369.817.792,67	0,12%	-	369.817.792,67	0,00%	-	369.817.792,67	0,00%	468.097,15	369.817.792,67	0,13%	400.365,81	369.817.792,67	0,11%
01/12/2014 28/02/2015	1.456.758,79	340.264.523,80	0,43%	1.123.854,70	369.817.792,67	0,30%	-	369.817.792,67	0,00%	1.061.021,30	369.817.792,67	0,29%	-	369.817.792,67	0,00%	-	369.817.792,67	0,00%	708.303,21	369.817.792,67	0,19%	400.365,81	369.817.792,67	0,11%
01/03/2015 31/05/2015	1.026.325,11	331.267.546,06	0,31%	1.535.314,16	369.817.792,67	0,42%	-	369.817.792,67	0,00%	1.097.081,54	369.817.792,67	0,30%	-	369.817.792,67	0,00%	-	369.817.792,67	0,00%	1.287.108,62	369.817.792,67	0,35%	400.365,81	369.817.792,67	0,11%
01/06/2015 31/08/2015	2.912.507,39	321.741.358,40	0,91%	3.262.686,18	369.817.792,67	0,88%	234.203,77	369.817.792,67	0,06%	1.097.081,54	369.817.792,67	0,30%	-	369.817.792,67	0,00%	130.546,41	369.817.792,67	0,04%	2.169.209,30	369.817.792,67	0,59%	469.196,73	369.817.792,67	0,13%
01/09/2015 30/11/2015	9.288.289,71	308.339.431,00	3,01%	7.668.489,93	369.817.792,67	2,07%	1.432.705,60	369.817.792,67	0,39%	1.176.710,54	369.817.792,67	0,32%	-	369.817.792,67	0,00%	336.039,96	369.817.792,67	0,09%	5.773.564,43	369.817.792,67	1,56%	469.196,73	369.817.792,67	0,13%
01/12/2015 29/02/2016	7.522.678,88	293.273.439,76	2,57%	10.521.656,73	369.817.792,67	2,85%	2.684.887,27	369.817.792,67	0,73%	1.176.710,54	369.817.792,67	0,32%	-	369.817.792,67	0,00%	597.912,31	369.817.792,67	0,16%	9.190.894,84	369.817.792,67	2,49%	469.196,73	369.817.792,67	0,13%
01/03/2016 31/05/2016	3.714.327,90	274.734.630,10	1,35%	12.982.235,89	369.817.792,67	3,51%	3.225.696,41	369.817.792,67	0,87%	1.176.710,54	369.817.792,67	0,32%	-	369.817.792,67	0,00%	597.912,31	369.817.792,67	0,16%	10.981.866,41	369.817.792,67	2,97%	469.196,73	369.817.792,67	0,13%
01/06/2016 31/08/2016	5.108.266,58	259.871.451,01	1,97%	15.483.943,52	369.817.792,67	4,19%	3.674.782,50	369.817.792,67	0,99%	1.238.406,27	369.817.792,67	0,33%	-	369.817.792,67	0,00%	1.129.313,72	369.817.792,67	0,31%	12.885.077,90	369.817.792,67	3,48%	661.762,37	369.817.792,67	0,18%
01/09/2016 30/11/2016	6.753.098,90	243.914.801,22	2,77%	17.990.319,67	369.817.792,67	4,86%	4.389.956,96	369.817.792,67	1,19%	1.576.955,39	369.817.792,67	0,43%	-	369.817.792,67	0,00%	1.129.313,72	369.817.792,67	0,31%	15.924.372,74	369.817.792,67	4,31%	815.466,70	369.817.792,67	0,22%
01/12/2016 28/02/2017	4.981.471,11	232.465.012,36	2,14%	19.792.856,96	369.817.792,67	5,35%	4.933.011,90	369.817.792,67	1,33%	2.157.723,98	369.817.792,67	0,58%	-	369.817.792,67	0,00%	1.129.313,72	369.817.792,67	0,31%	17.979.483,03	369.817.792,67	4,86%	815.466,70	369.817.792,67	0,22%
01/03/2017 31/05/2017	3.270.795,71	219.904.036,38	1,49%	20.705.605,14	369.817.792,67	5,60%	5.609.242,63	369.817.792,67	1,52%	2.972.590,50	369.817.792,67	0,80%	-	369.817.792,67	0,00%	1.460.148,72	369.817.792,67	0,39%	18.515.598,31	369.817.792,67	5,01%	815.466,70	369.817.792,67	0,22%
01/06/2017 31/08/2017	711.250,94	209.487.465,78	0,34%	21.085.401,99	369.817.792,67	5,70%	5.796.065,15	369.817.792,67	1,57%	3.067.904,14	369.817.792,67	0,83%	-	369.817.792,67	0,00%	1.460.148,72	369.817.792,67	0,39%	18.564.916,24	369.817.792,67	5,02%	815.466,70	369.817.792,67	0,22%
01/09/2017 30/11/2017	616.285,14	199.462.734,28	0,31%	21.344.707,06	369.817.792,67	5,77%	5.796.065,15	369.817.792,67	1,57%	3.248.652,25	369.817.792,67	0,88%	-	369.817.792,67	0,00%	1.460.148,72	369.817.792,67	0,39%	18.624.148,20	369.817.792,67	5,04%	932.466,70	369.817.792,67	0,25%
01/12/2017 28/02/2018	1.555.299,07	189.641.405,91	0,82%	21.713.788,52	369.817.792,67	5,87%	6.469.349,34	369.817.792,67	1,75%	3.504.143,43	369.817.792,67	0,95%	-	369.817.792,67	0,00%	1.522.010,84	369.817.792,67	0,41%	18.819.728,32	369.817.792,67	5,09%	932.466,70	369.817.792,67	0,25%





10. Renegotiations - CRO Mortgage Loans

Collection Period	Total amounts of Renegotiations during the Collection Period			Renegotiations Clause 10.3 (C) (I) Servicing Agreement			Renegotiations Clause 10.3 (C) (II) Servicing Agreement			Renegotiations Clause 10.3 (C) (III) Servicing Agreement			Renegotiations Clause 10.3 (C) (IV) Servicing Agreement			Renegotiations Clause 10.3 (C) (V) Servicing Agreement			Renegotiations Clause 10.3 (C) (VI) Servicing Agreement			Renegotiations Clause 10.3 (C) (VII) Servicing Agreement		
	Outstanding Balance of the Claims renegotiated	Outstanding Balance of the Claims at the beginning of the Collection Period	Ratio (Limit 2,00%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 5,00%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 5,00%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 5,00%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (No limit)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (No limit)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 5,00%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 2,00%)
09/12/2013	109.443,13	116.575.883,74	0,09%	-	116.575.883,74	0,00%	64.560,65	116.575.883,74	0,06%	44.882,48	116.575.883,74	0,04%	-	116.575.883,74	0,00%	-	116.575.883,74	0,00%	-	116.575.883,74	0,00%	-	116.575.883,74	0,00%
01/06/2014	130.382,17	111.868.951,05	0,12%	-	116.575.883,74	0,00%	64.560,65	116.575.883,74	0,06%	175.264,65	116.575.883,74	0,15%	-	116.575.883,74	0,00%	-	116.575.883,74	0,00%	-	116.575.883,74	0,00%	-	116.575.883,74	0,00%
01/09/2014	239.914,19	109.111.644,63	0,22%	129.840,71	116.575.883,74	0,11%	64.560,65	116.575.883,74	0,06%	285.338,13	116.575.883,74	0,24%	-	116.575.883,74	0,00%	40.507,43	116.575.883,74	0,03%	129.840,71	116.575.883,74	0,11%	-	116.575.883,74	0,00%
01/12/2014	671.427,70	106.665.836,47	0,63%	389.252,46	116.575.883,74	0,33%	64.560,65	116.575.883,74	0,06%	308.101,62	116.575.883,74	0,26%	-	116.575.883,74	0,00%	40.507,43	116.575.883,74	0,03%	389.252,46	116.575.883,74	0,33%	-	116.575.883,74	0,00%
01/03/2015	712.141,06	103.449.689,23	0,69%	764.396,73	116.575.883,74	0,66%	64.560,65	116.575.883,74	0,06%	403.182,42	116.575.883,74	0,35%	-	116.575.883,74	0,00%	40.507,43	116.575.883,74	0,03%	631.168,45	116.575.883,74	0,54%	-	116.575.883,74	0,00%
01/06/2015	3.039.020,78	100.500.601,19	3,02%	2.285.551,12	116.575.883,74	1,96%	162.528,38	116.575.883,74	0,14%	676.818,83	116.575.883,74	0,58%	-	116.575.883,74	0,00%	138.475,16	116.575.883,74	0,12%	1.777.430,70	116.575.883,74	1,52%	-	116.575.883,74	0,00%
01/09/2015	3.238.128,23	95.795.173,79	3,38%	3.849.544,26	116.575.883,74	3,30%	441.988,44	116.575.883,74	0,38%	750.120,89	116.575.883,74	0,64%	-	116.575.883,74	0,00%	170.328,17	116.575.883,74	0,15%	2.963.798,56	116.575.883,74	2,54%	135.005,11	116.575.883,74	0,12%
01/12/2015	1.977.247,14	90.108.190,92	2,19%	4.757.433,90	116.575.883,74	4,08%	675.349,46	116.575.883,74	0,58%	785.770,09	116.575.883,74	0,67%	-	116.575.883,74	0,00%	170.328,17	116.575.883,74	0,15%	3.764.145,84	116.575.883,74	3,23%	135.005,11	116.575.883,74	0,12%
01/03/2016	1.404.619,20	85.274.852,47	1,65%	5.722.928,72	116.575.883,74	4,91%	837.528,86	116.575.883,74	0,72%	912.331,26	116.575.883,74	0,78%	-	116.575.883,74	0,00%	199.759,22	116.575.883,74	0,17%	4.912.944,54	116.575.883,74	4,21%	135.005,11	116.575.883,74	0,12%
01/06/2016	1.293.257,95	81.229.005,58	1,59%	6.242.399,78	116.575.883,74	5,35%	837.528,86	116.575.883,74	0,72%	912.331,26	116.575.883,74	0,78%	-	116.575.883,74	0,00%	199.759,22	116.575.883,74	0,17%	5.686.731,43	116.575.883,74	4,88%	135.005,11	116.575.883,74	0,12%
01/09/2016	1.137.749,79	76.338.821,55	1,49%	6.880.191,77	116.575.883,74	5,90%	1.145.456,66	116.575.883,74	0,98%	946.413,59	116.575.883,74	0,81%	-	116.575.883,74	0,00%	199.759,22	116.575.883,74	0,17%	5.737.696,56	116.575.883,74	4,92%	241.987,65	116.575.883,74	0,21%
01/12/2016	128.271,91	71.281.808,97	0,18%	7.008.463,68	116.575.883,74	6,01%	1.145.456,66	116.575.883,74	0,98%	946.413,59	116.575.883,74	0,81%	-	116.575.883,74	0,00%	199.759,22	116.575.883,74	0,17%	5.737.696,56	116.575.883,74	4,92%	241.987,65	116.575.883,74	0,21%
01/03/2017	1.063.796,18	66.888.819,23	1,59%	7.223.670,86	116.575.883,74	6,20%	1.310.080,85	116.575.883,74	1,12%	1.630.378,40	116.575.883,74	1,40%	-	116.575.883,74	0,00%	199.759,22	116.575.883,74	0,17%	5.737.696,56	116.575.883,74	4,92%	241.987,65	116.575.883,74	0,21%
01/06/2017	398.575,22	64.131.256,99	0,62%	7.308.614,12	116.575.883,74	6,27%	1.438.148,65	116.575.883,74	1,23%	1.815.942,56	116.575.883,74	1,56%	-	116.575.883,74	0,00%	199.759,22	116.575.883,74	0,17%	5.737.696,56	116.575.883,74	4,92%	241.987,65	116.575.883,74	0,21%
01/09/2017	504.825,12	61.711.534,59	0,82%	7.393.909,75	116.575.883,74	6,34%	1.639.811,29	116.575.883,74	1,41%	2.033.809,41	116.575.883,74	1,74%	-	116.575.883,74	0,00%	199.759,22	116.575.883,74	0,17%	5.737.696,56	116.575.883,74	4,92%	241.987,65	116.575.883,74	0,21%
01/12/2017	549.822,25	59.015.413,23	0,93%	7.838.820,67	116.575.883,74	6,72%	1.744.722,62	116.575.883,74	1,50%	2.033.809,41	116.575.883,74	1,74%	-	116.575.883,74	0,00%	199.759,22	116.575.883,74	0,17%	5.737.696,56	116.575.883,74	4,92%	241.987,65	116.575.883,74	0,21%

