

# 2012 Popolare Bari SME S.r.l.

## INVESTORS REPORT

€ 497,000,000 Class A1 Asset Backed Floating Rate Notes due October 2054  
€ 120,000,000 Class A2 Asset Backed Floating Rate Notes due October 2054  
€ 198,087,000 Class B1 Asset Backed Floating Rate Notes due October 2054  
€ 47,790,000 Class B2 Asset Backed Floating Rate Notes due October 2054

### Contacts

Antonio di Nuzzo / Chiara Tassan  
[2012popbarisme@finint.it](mailto:2012popbarisme@finint.it)  
Tel.: +39 0438 360618 / 495  
Via V.Alfieri, 1 - 31015 Conegliano (TV)

### SECURITISATION SERVICES



[www.securitisation-services.com](http://www.securitisation-services.com)

### Reporting Dates

Quarterly Collection Period	01/01/2017	22/02/2017
Interest Period	31/01/2017	10/03/2017
Payment Date	10/03/2017	

---

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.

---



2.1 The Notes - Class A Notes

Isin Code IT0004871783

			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
14/12/2012	30/04/2013	30/04/2013	497.000.000,00	-	497.000.000,00	0,550%	137	1.040.248,61	1.040.248,61	66.730.400,80	430.269.599,20	0,86573360	-
30/04/2013	31/07/2013	31/07/2013	430.269.599,20	-	430.269.599,20	0,507%	92	557.485,98	557.485,98	36.243.327,40	394.026.271,80	0,79280940	-
31/07/2013	31/10/2013	31/10/2013	394.026.271,80	-	394.026.271,80	0,526%	92	529.658,87	529.658,87	24.105.444,30	369.920.827,50	0,74430750	-
31/10/2013	31/01/2014	31/01/2014	369.920.827,50	-	369.920.827,50	0,528%	92	499.146,50	499.146,50	35.141.279,60	334.779.547,90	0,67360070	-
31/01/2014	30/04/2014	30/04/2014	334.779.547,90	-	334.779.547,90	0,600%	89	496.589,66	496.589,66	27.496.872,90	307.282.675,00	0,61827500	-
30/04/2014	31/07/2014	31/07/2014	307.282.675,00	-	307.282.675,00	0,645%	92	506.504,28	506.504,28	33.126.193,10	274.156.481,90	0,55162270	-
31/07/2014	31/10/2014	31/10/2014	274.156.481,90	-	274.156.481,90	0,509%	92	356.616,66	356.616,66	20.453.538,00	253.702.943,90	0,51046870	-
31/10/2014	02/02/2015	02/02/2015	253.702.943,90	-	253.702.943,90	0,388%	94	257.029,27	257.029,27	33.579.208,60	220.123.735,30	0,44290490	-
02/02/2015	30/04/2015	30/04/2015	220.123.735,30	-	220.123.735,30	0,352%	87	187.251,92	187.251,92	19.749.388,40	200.374.346,90	0,40316770	-
30/04/2015	31/07/2015	31/07/2015	200.374.346,90	-	200.374.346,90	0,295%	92	151.059,99	151.059,99	32.359.670,00	168.014.676,90	0,33805770	-
31/07/2015	02/11/2015	02/11/2015	168.014.676,90	-	168.014.676,90	0,278%	94	121.959,99	121.959,99	40.057.653,30	127.957.023,60	0,25745880	-
02/11/2015	01/02/2016	01/02/2016	127.957.023,60	-	127.957.023,60	0,232%	91	75.039,69	75.039,69	26.738.401,20	101.218.622,40	0,20365920	-
01/02/2016	03/05/2016	03/05/2016	101.218.622,40	-	101.218.622,40	0,140%	92	36.213,77	36.213,77	15.410.578,40	85.808.044,00	0,17265200	-
03/05/2016	02/08/2016	02/08/2016	85.808.044,00	-	85.808.044,00	0,048%	91	10.411,38	10.411,38	24.121.646,50	61.686.397,50	0,12411750	-
02/08/2016	02/11/2016	02/11/2016	61.686.397,50	-	61.686.397,50	0,004%	92	630,57	630,57	15.556.746,10	46.129.651,40	0,09281620	-
02/11/2016	31/01/2017	31/01/2017	46.129.651,40	-	46.129.651,40	-0,012%	90	-	-	21.595.594,30	24.534.057,10	0,04936430	-
31/01/2017	10/03/2017	10/03/2017	24.534.057,10	-	24.534.057,10	-0,028%	38	-	-	24.534.057,10	-	0,00000000	-



2.2 Class A2 Notes

Isin Code IT0004871833

			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
14/12/2012	30/04/2013	30/04/2013	120.000.000,00	-	120.000.000,00	0,550%	137	251.166,67	251.166,67	15.131.004,00	104.868.996,00	0,21100402	-
30/04/2013	31/07/2013	31/07/2013	104.868.996,00	-	104.868.996,00	0,507%	92	135.875,26	135.875,26	10.749.009,60	94.119.986,40	0,78433322	-
31/07/2013	31/10/2013	31/10/2013	94.119.986,40	-	94.119.986,40	0,526%	92	126.518,18	126.518,18	5.587.836,00	88.532.150,40	0,73776792	-
31/10/2013	31/01/2014	31/01/2014	88.532.150,40	-	88.532.150,40	0,528%	92	119.459,38	119.459,38	7.682.748,00	80.849.402,40	0,67374502	-
31/01/2014	30/04/2014	30/04/2014	80.849.402,40	-	80.849.402,40	0,600%	89	119.926,61	119.926,61	12.165.384,00	68.684.018,40	0,57236682	-
30/04/2014	31/07/2014	31/07/2014	68.684.018,40	-	68.684.018,40	0,645%	92	113.214,16	113.214,16	9.272.424,00	59.411.594,40	0,49509662	-
31/07/2014	31/10/2014	31/10/2014	59.411.594,40	-	59.411.594,40	0,509%	92	77.281,28	77.281,28	10.902.624,00	48.508.970,40	0,40424142	-
31/10/2014	02/02/2015	02/02/2015	48.508.970,40	-	48.508.970,40	0,388%	94	49.144,98	49.144,98	4.952.508,00	43.556.462,40	0,36297052	-
02/02/2015	30/04/2015	30/04/2015	43.556.462,40	-	43.556.462,40	0,352%	87	37.052,03	37.052,03	3.895.128,00	39.661.334,40	0,33051112	-
30/04/2015	31/07/2015	31/07/2015	39.661.334,40	-	39.661.334,40	0,295%	92	29.900,24	29.900,24	5.078.616,00	34.582.718,40	0,28818932	-
31/07/2015	02/11/2015	02/11/2015	34.582.718,40	-	34.582.718,40	0,278%	94	25.103,21	25.103,21	3.969.192,00	30.613.526,40	0,25511272	-
02/11/2015	01/02/2016	01/02/2016	30.613.526,40	-	30.613.526,40	0,232%	91	17.953,13	17.953,13	4.335.084,00	26.278.442,40	0,21898702	-
01/02/2016	03/05/2016	03/05/2016	26.278.442,40	-	26.278.442,40	0,140%	92	9.401,84	9.401,84	7.656.888,00	18.621.554,40	0,15517962	-
03/05/2016	02/08/2016	02/08/2016	18.621.554,40	-	18.621.554,40	0,048%	91	2.259,42	2.259,42	4.509.780,00	14.111.774,40	0,11759812	-
02/08/2016	02/11/2016	02/11/2016	14.111.774,40	-	14.111.774,40	0,004%	92	144,25	144,25	3.520.512,00	10.591.262,40	0,08826052	-
02/11/2016	31/01/2017	31/01/2017	10.591.262,40	-	10.591.262,40	-0,012%	90	-	-	10.591.262,40	-	0,00000000	-
31/01/2017	10/03/2017	10/03/2017	-	-	-	-0,028%	38	-	-	-	-	0,00000000	-

2.3 Class B1 Notes

Isin Code IT0004871841

			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
14/12/2012	30/04/2013	30/04/2013	198.087.000,00	-	198.087.000,00	3,250%	137	2.449.951,02	-	-	198.087.000,00	1,00000000	2.449.951,02
30/04/2013	31/07/2013	31/07/2013	198.087.000,00	2.449.951,02	198.087.000,00	3,207%	92	1.623.455,02	-	-	198.087.000,00	1,00000000	4.073.406,04
31/07/2013	31/10/2013	31/10/2013	198.087.000,00	4.073.406,04	198.087.000,00	3,226%	92	1.633.073,25	-	-	198.087.000,00	1,00000000	5.706.479,29
31/10/2013	31/01/2014	31/01/2014	198.087.000,00	5.706.479,29	198.087.000,00	3,228%	92	1.634.085,69	-	-	198.087.000,00	1,00000000	7.340.564,98
31/01/2014	30/04/2014	30/04/2014	198.087.000,00	7.340.564,98	198.087.000,00	3,300%	89	1.616.059,78	-	-	198.087.000,00	1,00000000	8.956.624,76
30/04/2014	31/07/2014	31/07/2014	198.087.000,00	8.956.624,76	198.087.000,00	3,345%	92	1.693.313,71	-	-	198.087.000,00	1,00000000	10.649.938,47
31/07/2014	31/10/2014	31/10/2014	198.087.000,00	10.649.938,47	198.087.000,00	3,209%	92	1.624.467,47	-	-	198.087.000,00	1,00000000	12.274.405,94
31/10/2014	02/02/2015	02/02/2015	198.087.000,00	12.274.405,94	198.087.000,00	3,088%	94	1.597.197,49	-	-	198.087.000,00	1,00000000	13.871.603,43
02/02/2015	30/04/2015	30/04/2015	198.087.000,00	13.871.603,43	198.087.000,00	3,052%	87	1.461.023,68	-	-	198.087.000,00	1,00000000	15.332.627,11
30/04/2015	31/07/2015	31/07/2015	198.087.000,00	15.332.627,11	198.087.000,00	2,995%	92	1.516.135,89	-	-	198.087.000,00	1,00000000	16.848.763,00
31/07/2015	02/11/2015	02/11/2015	198.087.000,00	16.848.763,00	198.087.000,00	2,978%	94	1.540.302,50	-	-	198.087.000,00	1,00000000	18.389.065,50
02/11/2015	01/02/2016	01/02/2016	198.087.000,00	18.389.065,50	198.087.000,00	2,932%	91	1.468.110,80	-	-	198.087.000,00	1,00000000	19.857.176,30
01/02/2016	03/05/2016	03/05/2016	198.087.000,00	19.857.176,30	198.087.000,00	2,840%	92	1.437.671,43	-	-	198.087.000,00	1,00000000	21.294.847,73
03/05/2016	02/08/2016	02/08/2016	198.087.000,00	21.294.847,73	198.087.000,00	2,748%	91	1.375.978,33	-	-	198.087.000,00	1,00000000	22.670.826,06
02/08/2016	02/11/2016	02/11/2016	198.087.000,00	22.670.826,06	198.087.000,00	2,704%	92	1.368.825,19	-	-	198.087.000,00	1,00000000	24.039.651,25
02/11/2016	31/01/2017	31/01/2017	198.087.000,00	24.039.651,25	198.087.000,00	2,688%	90	1.331.144,64	-	-	198.087.000,00	1,00000000	25.370.795,89
31/01/2017	10/03/2017	10/03/2017	198.087.000,00	25.370.795,89	198.087.000,00	2,672%	38	558.693,38	25.929.489,27	198.087.000,00	-	0,00000000	-

2.4 Class B2 Notes

Isin Code IT0004871858

			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
14/12/2012	30/04/2013	30/04/2013	47.790.000,00	-	47.790.000	3,250%	137	591.069,38	-	-	47.790.000,00	1,00000000	591.069,38
30/04/2013	31/07/2013	31/07/2013	47.790.000,00	591.069,38	47.790.000	3,207%	92	391.670,91	-	-	47.790.000,00	1,00000000	982.740,29
31/07/2013	31/10/2013	31/10/2013	47.790.000,00	982.740,29	47.790.000	3,226%	92	393.991,38	-	-	47.790.000,00	1,00000000	1.376.731,67
31/10/2013	31/01/2014	31/01/2014	47.790.000,00	1.376.731,67	47.790.000	3,228%	92	394.235,64	-	-	47.790.000,00	1,00000000	1.770.967,31
31/01/2014	30/04/2014	30/04/2014	47.790.000,00	1.770.967,31	47.790.000	3,300%	89	389.886,75	-	-	47.790.000,00	1,00000000	2.160.854,06
30/04/2014	31/07/2014	31/07/2014	47.790.000,00	2.160.854,06	47.790.000	3,345%	92	408.524,85	-	-	47.790.000,00	1,00000000	2.569.378,91
31/07/2014	31/10/2014	31/10/2014	47.790.000,00	2.569.378,91	47.790.000	3,209%	92	391.915,17	-	-	47.790.000,00	1,00000000	2.961.294,08
31/10/2014	02/02/2015	02/02/2015	47.790.000,00	2.961.294,08	47.790.000	3,088%	94	385.336,08	-	-	47.790.000,00	1,00000000	3.346.630,16
02/02/2015	30/04/2015	30/04/2015	47.790.000,00	3.346.630,16	47.790.000	3,052%	87	352.483,11	-	-	47.790.000,00	1,00000000	3.699.113,27
30/04/2015	31/07/2015	31/07/2015	47.790.000,00	3.699.113,27	47.790.000	2,995%	92	365.779,35	-	-	47.790.000,00	1,00000000	4.064.892,62
31/07/2015	02/11/2015	02/11/2015	47.790.000,00	4.064.892,62	47.790.000	2,978%	94	371.609,73	-	-	47.790.000,00	1,00000000	4.436.502,35
02/11/2015	01/02/2016	01/02/2016	47.790.000,00	4.436.502,35	47.790.000	2,932%	91	354.192,93	-	-	47.790.000,00	1,00000000	4.790.695,28
01/02/2016	03/05/2016	03/05/2016	47.790.000,00	4.790.695,28	47.790.000	2,840%	92	346.849,20	-	-	47.790.000,00	1,00000000	5.137.544,48
03/05/2016	02/08/2016	02/08/2016	47.790.000,00	5.137.544,48	47.790.000	2,748%	91	331.965,27	-	-	47.790.000,00	1,00000000	5.469.509,75
02/08/2016	02/11/2016	02/11/2016	47.790.000,00	5.469.509,75	47.790.000	2,704%	92	330.239,52	-	-	47.790.000,00	1,00000000	5.799.749,27
02/11/2016	31/01/2017	31/01/2017	47.790.000,00	5.799.749,27	47.790.000	2,688%	90	321.148,80	-	-	47.790.000,00	1,00000000	6.120.898,07
31/01/2017	10/03/2017	10/03/2017	47.790.000,00	6.120.898,07	47.790.000	2,672%	38	134.789,04	6.255.687,11	47.790.000,00	-	0,00000000	-



3.a BPB Collections and Recoveries

Euro

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)		
15/10/2012	31/03/2013	47.837.790,89	10.706.437,17	12.269,19	10.143.131,15	154.968,49	17.375,93	-	-	-	339.980,61	841,08	-	-	69.212.794,51
01/04/2013	30/06/2013	26.137.471,10	5.425.396,15	18.720,65	3.905.408,88	77.607,36	12.521,97	-	940.587,95	-	947.401,04	25.498,28	1.809,19	-	37.492.422,57
01/07/2013	30/09/2013	19.328.642,40	4.006.223,68	12.096,29	1.004.891,61	19.198,62	19.701,61	-	-	-	739.738,96	14.817,90	1.679,41	-	25.146.990,48
01/10/2013	31/12/2013	25.463.773,31	5.052.324,91	18.689,43	5.210.391,24	104.059,52	-45.278,30	-	-	-	406.163,02	3.712,96	-	-	36.213.836,09
01/01/2014	31/03/2014	17.574.256,36	3.376.298,98	19.037,53	3.205.354,21	55.159,63	7.102,87	78.268,14	-	-	3.918.675,64	79.069,49	2.887,17	81.160,73	28.397.270,75
01/04/2014	30/06/2014	23.956.214,11	4.387.218,20	19.526,30	3.547.727,18	52.558,01	26.216,29	1.017,22	-	-	1.626.503,19	16.880,01	499,84	363.711,79	33.998.072,14
01/07/2014	30/09/2014	16.073.064,44	3.001.046,07	25.413,23	1.845.174,24	23.142,95	11.902,83	11.970,19	-	-	-	-	-	382.534,71	21.374.248,66
01/10/2014	31/12/2014	21.496.776,05	3.747.992,73	24.782,66	5.892.085,94	79.782,99	15.422,85	125.954,83	-	-	2.943.477,44	11.041,05	-	219.724,02	34.557.040,56
01/01/2015	31/03/2015	14.504.887,14	2.636.525,11	23.242,83	1.598.657,49	32.218,03	9.710,48	67.418,14	-	80.624,75	1.103.917,43	5.747,88	1.428,45	336.740,10	20.401.117,83
01/04/2015	30/06/2015	19.180.028,76	3.383.501,58	29.741,18	5.532.572,11	112.030,77	13.598,41	2.481.121,74	-	5.999,93	2.201.821,12	110.672,96	15.006,48	-	33.066.095,04
01/07/2015	30/09/2015	13.198.143,31	2.092.171,24	24.480,77	11.567.264,94	91.349,98	8.469,73	461.658,51	-	65.638,38	12.915.957,70	185.288,24	13.098,04	-	40.623.520,84
01/10/2015	31/12/2015	17.015.504,28	2.716.405,98	25.796,77	4.329.615,69	69.887,95	9.164,94	621.141,33	-	113.248,71	2.330.492,70	83.963,04	12.177,91	-	27.327.399,30
01/01/2016	31/03/2016	10.627.629,57	1.734.473,92	21.720,48	1.889.962,10	30.184,64	8.211,71	547.162,21	-	77.746,93	941.163,39	7.874,01	121,07	-	15.886.250,03
01/04/2016	30/06/2016	14.618.815,59	2.358.672,64	20.426,53	4.763.616,57	64.016,41	7.489,02	1.174.142,79	-	26.303,57	1.550.434,41	37.542,84	-	-	24.621.460,37
01/07/2016	30/09/2016	9.507.556,69	1.475.754,23	15.344,99	4.189.479,11	74.878,24	6.897,20	349.195,26	-	20.217,01	314.632,50	7.624,54	2.047,72	-	15.963.627,49
01/10/2016	31/12/2016	12.790.802,54	1.966.721,73	18.834,28	2.497.127,04	50.225,64	6.798,48	1.849.293,16	-	16.118,17	2.324.966,97	27.016,84	6.593,88	-	21.554.498,73
01/01/2017	22/02/2017	2.872.938,10	526.024,41	7.888,00	822.672,59	24.717,86	2.465,21	153.376,77	-	54.536,93	-	-	-	-	4.464.619,87

3.b CRO Collections and Recoveries

Euro

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)		
15/10/2012	31/03/2013	11.057.369,05	2.219.579,77	1.991,00	1.714.811,16	27.650,27	4.237,02	-	-	-	615.258,07	5.305,27	-	15.646.201,61
01/04/2013	30/06/2013	5.902.912,31	1.118.814,13	4.488,14	1.170.517,45	23.531,20	2.627,46	-	1.922.024,23	-	856.104,23	7.432,53	1.484,80	11.009.936,48
01/07/2013	30/09/2013	4.454.334,56	860.842,78	3.089,55	284.747,25	4.449,68	2.537,23	-	-	-	186.752,51	1.058,26	-	5.797.811,82
01/10/2013	31/12/2013	5.305.789,62	951.834,29	1.976,55	758.486,74	15.000,01	509,43	-	-	-	834.166,23	26.933,65	2.575,15	7.897.271,67
01/01/2014	31/03/2014	3.763.513,45	674.518,64	3.902,29	218.766,62	4.940,57	2.327,67	-	-	-	7.395.562,36	102.996,79	3.894,72	12.343.755,74
01/04/2014	30/06/2014	4.298.251,63	804.718,92	3.533,81	1.434.105,26	32.217,86	3.387,55	-	-	-	2.833.817,91	28.337,80	-	9.438.370,74
01/07/2014	30/09/2014	3.324.650,42	640.266,48	5.626,45	896.106,29	3.968,21	3.869,23	-	-	-	6.099.988,11	105.516,94	4.554,09	11.084.546,22
01/10/2014	31/12/2014	3.859.555,17	740.805,74	4.421,01	270.894,48	4.663,09	2.569,59	2.287,54	-	-	236.089,42	4.716,78	344,34	5.126.347,16
01/01/2015	31/03/2015	2.818.009,04	485.727,10	1.808,56	266.160,13	5.027,25	1.860,49	96.457,09	-	-	110.628,28	974,89	-	4.011.833,46
01/04/2015	30/06/2015	3.134.217,28	643.574,52	3.675,24	779.731,48	6.049,65	5.777,40	8.703,91	-	322.567,54	289.211,58	2.632,35	-	5.196.140,95
01/07/2015	30/09/2015	2.722.538,56	465.741,12	4.100,14	608.028,94	8.797,21	2.087,63	12.226,15	-	38.807,07	203.455,92	2.039,54	-	4.067.822,28
01/10/2015	31/12/2015	2.597.128,41	575.390,96	3.782,58	587.519,23	5.057,12	2.864,03	350.675,65	-	39.236,98	283.922,54	950,48	-	4.446.527,98
01/01/2016	31/03/2016	2.206.667,83	376.934,04	2.589,74	945.089,39	14.970,90	1.467,77	11.841,57	-	40.952,65	4.124.262,17	31.622,79	1.082,10	7.757.480,95
01/04/2016	30/06/2016	3.163.146,12	485.535,07	3.540,09	558.017,77	10.161,39	1.929,90	14.151,40	-	8.104,08	322.743,58	30.126,58	8.686,03	4.606.142,01
01/07/2016	30/09/2016	2.093.723,09	337.681,16	2.398,55	255.902,84	4.106,77	1.341,59	67.028,58	-	12.659,10	806.419,28	12.113,11	1.397,85	3.594.771,92
01/10/2016	31/12/2016	2.896.862,08	412.916,76	3.950,89	1.184.732,12	19.249,44	1.066,45	18.072,48	-	8.655,29	1.559.208,63	20.480,89	-	6.125.195,03
01/01/2017	22/02/2017	636.110,14	92.676,60	616,75	527.978,29	5.358,09	538,45	4.842,18	-	-	-	-	-	1.268.120,50



**3.c Total Collections and Recoveries**

*Euro*

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)		
15/10/2012	31/03/2013	58.895.159,94	12.926.016,94	14.260,19	11.857.942,31	182.618,76	21.612,95	-	-	-	955.238,68	6.146,35	-	-	84.858.996,12
01/04/2013	30/06/2013	32.040.383,41	6.544.210,28	23.208,79	5.075.926,33	101.138,56	15.149,43	-	2.862.612,18	-	1.803.505,27	32.930,81	3.293,99	-	48.502.359,05
01/07/2013	30/09/2013	23.782.976,96	4.867.066,46	15.185,84	1.289.638,86	23.648,30	22.238,84	-	-	-	926.491,47	15.876,16	1.679,41	-	30.944.802,30
01/10/2013	31/12/2013	30.769.562,93	6.004.159,20	20.665,98	5.968.877,98	119.059,53	-44.768,87	-	-	-	1.240.329,25	30.646,61	2.575,15	-	44.111.107,76
01/01/2014	31/03/2014	21.337.769,81	4.050.817,62	22.939,82	3.424.120,83	60.100,20	9.430,54	78.268,14	-	-	11.314.238,00	182.066,28	6.781,89	254.493,36	40.741.026,49
01/04/2014	30/06/2014	28.254.465,74	5.191.937,12	23.060,11	4.981.832,44	84.775,87	29.603,84	1.017,22	-	-	4.460.321,10	45.217,81	499,84	363.711,79	43.436.442,88
01/07/2014	30/09/2014	19.397.714,86	3.641.312,55	31.039,68	2.741.280,53	27.111,16	15.772,06	11.970,19	-	-	6.099.988,11	105.516,94	4.554,09	382.534,71	32.458.794,88
01/10/2014	31/12/2014	25.356.331,22	4.488.798,47	29.203,67	6.162.980,42	84.446,08	17.992,44	128.242,37	-	-	3.179.566,86	15.757,83	344,34	219.724,02	39.683.387,72
01/01/2015	31/03/2015	17.322.896,18	3.122.252,21	25.051,39	1.864.817,62	37.245,28	11.570,97	163.875,23	-	80.624,75	1.214.545,71	6.722,77	1.428,45	561.920,73	24.412.951,29
01/04/2015	30/06/2015	22.314.246,04	4.027.076,10	33.416,42	6.312.303,59	118.080,42	19.375,81	2.489.825,65	-	328.567,47	2.491.032,70	113.305,31	15.006,48	-	38.262.235,99
01/07/2015	30/09/2015	15.920.681,87	2.557.912,36	28.580,91	12.175.293,88	100.147,19	10.557,36	473.884,66	-	104.445,45	13.119.413,62	187.327,78	13.098,04	-	44.691.343,12
01/10/2015	31/12/2015	19.612.632,69	3.291.796,94	29.579,35	4.917.134,92	74.945,07	12.028,97	971.816,98	-	152.485,69	2.614.415,24	84.913,52	12.177,91	-	31.773.927,28
01/01/2016	31/03/2016	12.834.297,40	2.111.407,96	24.310,22	2.835.051,49	45.155,54	9.679,48	559.003,78	-	118.699,58	5.065.425,56	39.496,80	1.203,17	-	23.643.730,98
01/04/2016	30/06/2016	17.781.961,71	2.844.207,71	23.966,62	5.321.634,34	74.177,80	9.418,92	1.188.294,19	-	34.407,65	1.873.177,99	67.669,42	8.686,03	-	29.227.602,38
01/07/2016	30/09/2016	11.601.279,78	1.813.435,39	17.743,54	4.445.381,95	78.985,01	8.238,79	416.223,84	-	32.876,11	1.121.051,78	19.737,65	3.445,57	-	19.558.399,41
01/10/2016	31/12/2016	15.687.664,62	2.379.638,49	22.785,17	3.681.859,16	69.475,08	7.864,93	1.867.365,64	-	24.773,46	3.884.175,60	47.497,73	6.593,88	-	27.679.693,76
01/01/2017	22/02/2017	3.509.048,24	618.701,01	8.504,75	1.350.650,88	30.075,95	3.003,66	158.218,95	-	54.536,93	-	-	-	-	5.732.740,37

4.a BPB Issuer Available Funds

Euro

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	BPB Cured Shortfall Amount ***	Issuer Available Funds
15/10/2012	31/03/2013	68.871.972,82	-	-	-	20.852.591,00	-	340.821,69	-	625,00	-	-	90.066.010,51
01/04/2013	30/06/2013	35.577.126,11	-	940.587,95	-	20.852.591,00	-	974.708,51	-	20,37	-	-	58.345.033,94
01/07/2013	30/09/2013	24.390.754,21	-	-	-	20.852.591,00	-	756.236,27	-	3,43	-	-	45.999.584,91
01/10/2013	31/12/2013	35.803.960,11	-	-	-	20.852.591,00	62,05	409.875,98	-	16,95	-	-	57.066.506,09
01/01/2014	31/03/2014	24.315.477,72	-	81.160,73	-	20.852.591,00	1.236,18	4.000.632,30	-	27,38	-	-	49.251.125,31
01/04/2014	30/06/2014	31.990.477,31	-	363.711,79	-	20.852.591,00	2.384,64	1.643.883,04	-	411,35	-	-	54.853.459,13
01/07/2014	30/09/2014	20.991.713,95	-	382.534,71	-	20.852.591,00	93,08	-	-	11,07	-	-	42.226.943,81
01/10/2014	31/12/2014	31.382.798,05	-	219.724,02	-	20.852.591,00	-	2.954.518,49	-	17,46	-	-	55.409.649,02
01/01/2015	31/03/2015	18.953.283,97	-	336.740,10	-	20.852.591,00	-	1.111.093,76	-	35,99	-	-	41.253.744,82
01/04/2015	30/06/2015	30.738.594,48	-	-	-	20.852.591,00	-	2.327.500,56	-	31,86	-	-	53.918.717,90
01/07/2015	30/09/2015	27.509.176,86	-	-	-	20.852.591,00	-	13.114.343,98	-	7,71	-	-	61.476.119,55
01/10/2015	31/12/2015	24.900.765,65	-	-	-	20.852.591,00	-	2.426.633,65	-	1,89	-	-	48.179.992,19
01/01/2016	31/03/2016	14.937.091,56	-	-	-	20.852.591,00	-	949.158,47	-	11,37	-	-	36.738.852,40
01/04/2016	30/06/2016	23.033.483,12	-	-	-	20.852.591,00	-	1.587.977,25	-	2,70	-	-	45.474.054,07
01/07/2016	30/09/2016	15.639.322,73	-	-	-	20.852.591,00	-	324.304,76	-	19,75	-	-	36.816.238,24
01/10/2016	31/12/2016	19.195.921,04	-	-	-	20.852.591,00	-	2.358.577,69	-	27,07	-	490.231,58	42.897.348,38
01/01/2017	22/02/2017												

\* 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 on which the Class A2 are redeemed in full

4.b CRO Available Funds

Euro

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 CRO Portfolio (if any)	Residual amount standing to the credit of the CRO Expenses Account*	Any other amount received, not included in the foregoing items **	Any Swap Collateral Account Surplus	CRO Cured Shortfall Amount ***	Issuer Available Funds
15/10/2012	31/03/2013	15.025.638,27	-	-	-	5.033.699,00	-	620.563,34	-	19,00	-	-	20.679.919,61
01/04/2013	30/06/2013	8.222.890,69	-	1.922.024,23	-	5.033.699,00	-	865.021,56	-	5,49	-	-	16.043.640,97
01/07/2013	30/09/2013	5.610.001,05	-	-	-	5.033.699,00	-	187.810,77	-	2,07	-	-	10.831.512,89
01/10/2013	31/12/2013	7.033.596,64	-	-	-	5.033.699,00	14,11	863.675,03	-	6,67	-	-	12.930.991,45
01/01/2014	31/03/2014	4.667.969,24	-	173.332,63	-	5.033.699,00	285,80	7.502.453,87	-	10,83	-	-	17.377.751,37
01/04/2014	30/06/2014	6.576.215,03	-	-	-	5.033.699,00	853,87	2.862.155,71	-	137,41	-	-	14.473.061,02
01/07/2014	30/09/2014	4.874.487,08	-	-	-	5.033.699,00	29,06	6.210.059,14	-	4,52	-	-	16.118.278,80
01/10/2014	31/12/2014	4.885.196,62	-	-	-	5.033.699,00	-	241.150,54	-	8,64	-	-	10.160.054,80
01/01/2015	31/03/2015	3.675.049,66	-	225.180,63	-	5.033.699,00	-	111.603,17	-	3,24	-	-	9.045.535,70
01/04/2015	30/06/2015	4.904.297,02	-	-	-	5.033.699,00	-	291.843,93	-	3,77	-	-	10.229.843,72
01/07/2015	30/09/2015	3.862.326,82	-	-	-	5.033.699,00	-	205.495,46	-	9,56	-	-	9.101.530,84
01/10/2015	31/12/2015	4.161.654,96	-	-	-	5.033.699,00	-	284.873,02	-	2,61	-	-	9.480.229,59
01/01/2016	31/03/2016	3.600.513,89	-	-	-	5.033.699,00	-	4.156.967,06	-	6,57	-	-	12.791.186,52
01/04/2016	30/06/2016	4.244.585,82	-	-	-	5.033.699,00	-	361.556,19	-	8,48	-	-	9.639.849,49
01/07/2016	30/09/2016	2.774.841,68	-	-	-	5.033.699,00	-	819.930,24	-	5,31	-	-	8.628.476,23
01/10/2016	31/12/2016	4.545.505,51	-	-	-	5.033.699,00	-	1.579.689,52	-	0,25	-	-	11.158.894,28
01/01/2017	22/02/2017												

\* 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 on which the Class A1 are redeemed in full



5.1.a BPB Priority of Payments

- Prior to the service of a Trigger Notice -

Euro

Payment Date	BPB Available Funds	Expenses	Amounts due pursuant to the terms of 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 *	Payment of the Principal Amount Outstanding of the Class A1 Notes	Amounts due under item (ix) of the CRO Pre-Acceleration Order of Priority *	Termination payment due and payable to the Swap Counterparty **	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	Interest on the BPB Limited Recourse Loan	Interest on the Class B1 Notes	Principal on the BPB Limited Recourse Loan	the Principal Amount Outstanding of the Class B1 Notes, after the full redemption of the Class A Notes	Class B1 Notes Additional Return	any surplus to BPB	Residual balance
30/04/2013	<b>90.066.010,51</b>	210.429,99	1.232.319,74	1.040.248,61	-	20.852.591,00	-	66.730.400,80	-	-	-	-	-	-	-	-	-	-	-	20,37
31/07/2013	<b>58.345.033,94</b>	149.544,84	542.081,30	557.485,98	-	20.852.591,00	-	36.243.327,40	-	-	-	-	-	-	-	-	-	-	-	3,42
31/10/2013	<b>45.999.584,91</b>	86.529,04	425.344,75	529.658,87	-	20.852.591,00	-	24.105.444,30	-	-	-	-	-	-	-	-	-	-	-	16,95
31/01/2014	<b>57.066.506,09</b>	152.852,52	420.609,09	499.146,50	-	20.852.591,00	-	35.141.279,60	-	-	-	-	-	-	-	-	-	-	-	27,38
30/04/2014	<b>49.251.125,31</b>	101.753,32	303.295,62	496.589,66	-	20.852.591,00	-	27.496.872,90	-	-	-	-	-	-	-	-	-	-	-	22,81
31/07/2014	<b>54.853.459,13</b>	104.909,20	263.250,47	506.504,28	-	20.852.591,00	-	33.126.193,10	-	-	-	-	-	-	-	-	-	-	-	11,08
31/10/2014	<b>42.226.943,81</b>	84.125,47	480.055,22	356.616,66	-	20.852.591,00	-	20.453.538,00	-	-	-	-	-	-	-	-	-	-	-	17,46
02/02/2015	<b>55.409.649,02</b>	153.615,09	567.169,07	257.029,27	-	20.852.591,00	-	33.579.208,60	-	-	-	-	-	-	-	-	-	-	-	35,99
30/04/2015	<b>41.253.744,82</b>	98.029,25	366.452,39	187.251,92	-	20.852.591,00	-	19.749.388,40	-	-	-	-	-	-	-	-	-	-	-	31,86
31/07/2015	<b>53.918.717,90</b>	142.976,86	412.412,34	151.059,99	-	20.852.591,00	-	32.359.670,00	-	-	-	-	-	-	-	-	-	-	-	7,71
02/11/2015	<b>61.476.119,55</b>	127.668,62	316.244,75	121.959,99	-	20.852.591,00	-	40.057.653,30	-	-	-	-	-	-	-	-	-	-	-	1,89
01/02/2016	<b>48.179.992,19</b>	202.227,88	311.721,05	75.039,69	-	20.852.591,00	-	26.738.401,20	-	-	-	-	-	-	-	-	-	-	-	11,37
03/05/2016	<b>36.738.852,40</b>	119.377,66	320.088,87	36.213,77	-	20.852.591,00	-	15.410.578,40	-	-	-	-	-	-	-	-	-	-	-	2,70
02/08/2016	<b>45.474.054,07</b>	144.206,00	345.179,44	10.411,38	-	20.852.591,00	-	24.121.646,50	-	-	-	-	-	-	-	-	-	-	-	19,75
02/11/2016	<b>36.816.238,24</b>	114.725,11	291.518,39	630,57	-	20.852.591,00	-	15.556.746,10	-	-	-	-	-	-	-	-	-	-	-	27,07
31/01/2017	<b>42.897.348,38</b>	191.820,87	257.302,45	0,00	-	20.852.591,00	-	21.595.594,30	-	-	-	-	-	-	-	-	-	-	-	39,76
10/03/2017																				

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

\*\* under the terms of the Swap Agreement upon termination of the BPB Swap Transactions



- Prior to the service of a Trigger Notice -

Euro

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 *	Payment of the Principal Amount Outstanding of the Class A2 Notes	Amounts due under item (ix) of the BPB Pre-Acceleration Order of Priority *	Termination payment due and payable to the Swap Counterparty **	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	Interest on the CRO Limited Recourse Loan	Interest on the Class B2 Notes	Principal on the CRO Limited Recourse Loan	the Principal Amount Outstanding of the Class B2 Notes, after the full redemption of the Class A Notes	Class B2 Notes Additional Return	any surplus to CRO	Residual balance
30/04/2013	<b>20.679.919,61</b>	47.937,08	216.107,37	251.166,67	-	5.033.699,00	-	15.131.004,00	-	-	-	-	-	-	-	-	-	-	-	5,50
31/07/2013	<b>16.043.640,97</b>	37.423,03	87.632,01	135.875,26	-	5.033.699,00	-	10.749.009,60	-	-	-	-	-	-	-	-	-	-	-	2,07
31/10/2013	<b>10.831.512,89</b>	21.330,31	62.122,73	126.518,18	-	5.033.699,00	-	5.587.836,00	-	-	-	-	-	-	-	-	-	-	-	6,67
31/01/2014	<b>12.930.991,45</b>	33.933,68	61.140,56	119.459,38	-	5.033.699,00	-	7.682.748,00	-	-	-	-	-	-	-	-	-	-	-	10,83
30/04/2014	<b>17.377.751,37</b>	22.537,65	36.203,79	119.926,61	-	5.033.699,00	-	12.165.384,00	-	-	-	-	-	-	-	-	-	-	-	0,32
31/07/2014	<b>14.473.061,02</b>	23.325,01	30.394,33	113.214,16	-	5.033.699,00	-	9.272.424,00	-	-	-	-	-	-	-	-	-	-	-	4,52
31/10/2014	<b>16.118.278,80</b>	20.728,58	83.937,30	77.281,28	-	5.033.699,00	-	10.902.624,00	-	-	-	-	-	-	-	-	-	-	-	8,64
02/02/2015	<b>10.160.054,80</b>	29.187,40	95.512,18	49.144,98	-	5.033.699,00	-	4.952.508,00	-	-	-	-	-	-	-	-	-	-	-	3,24
30/04/2015	<b>9.045.535,70</b>	22.220,59	57.432,31	37.052,03	-	5.033.699,00	-	3.895.128,00	-	-	-	-	-	-	-	-	-	-	-	3,77
31/07/2015	<b>10.229.843,72</b>	19.678,16	67.940,76	29.900,24	-	5.033.699,00	-	5.078.616,00	-	-	-	-	-	-	-	-	-	-	-	9,56
02/11/2015	<b>9.101.530,84</b>	22.679,03	50.854,99	25.103,21	-	5.033.699,00	-	3.969.192,00	-	-	-	-	0	-	-	-	-	-	-	2,61
01/02/2016	<b>9.480.229,59</b>	40.682,08	52.804,81	17.953,13	-	5.033.699,00	-	4.335.084,00	-	-	-	-	-	-	-	-	-	-	-	6,57
03/05/2016	<b>12.791.186,52</b>	33.082,92	58.106,28	9.401,84	-	5.033.699,00	-	7.656.888,00	-	-	-	-	0	-	-	-	-	-	-	8,48
02/08/2016	<b>9.639.849,49</b>	34.044,73	60.061,03	2.259,42	-	5.033.699,00	-	4.509.780,00	-	-	-	-	0	0	0	0	-	-	0	5,31
02/11/2016	<b>8.628.476,23</b>	25.952,63	48.168,10	144,25	-	5.033.699,00	-	3.520.512,00	-	-	-	-	0	0	0	0	-	-	0	0,25
31/01/2017	<b>11.158.894,28</b>	37.302,50	40.097,80	0,00	-	-	-	10.591.262,40	490,232	-	-	-	-	-	-	-	-	-	-	-
10/03/2017																				

\* to the extent unpaid following application of the BPB Available Funds under the BPB Pre-Acceleration Order of Priority  
\*\* under the terms of the Swap Agreement upon termination of the CRO Swap Transactions



6. Total Collateral Portfolio

Euro

Collection Period		Outstanding Principal				Unpaid Principal Instalments				Unpaid Interest Instalments	Collateral Portfolio	Defaulted Mortgage Loans	Total Portfolio
		Performing Residential Mortgage Loans	Late Performing Residential Mortgage Loans	Delinquent Residential Mortgage Loans	Impaired Claims	Performing Residential Mortgage Loans	Late Performing Residential Mortgage Loans	Delinquent Residential Mortgage Loans	Impaired Claims				
15/10/2012	31/03/2013	762.301.790,41	606.543,91	25.801.537,52	599.210,84	737.187,61	13.734,75	1.084.866,31	31.551,89	546.491,73	791.176.423,24	-	791.722.914,97
01/04/2013	30/06/2013	720.816.633,12	5.825.696,07	13.599.319,21	4.991.658,52	2.868.814,90	161.618,62	717.583,74	419.230,66	1.245.236,15	749.400.554,84	-	750.645.790,99
01/07/2013	30/09/2013	682.252.131,33	8.684.133,58	21.552.094,56	7.576.163,43	1.031.518,61	172.944,17	1.175.005,40	955.051,52	787.014,66	723.399.042,60	-	724.186.057,26
01/10/2013	31/12/2013	641.527.537,42	413.630,71	23.693.130,64	10.303.611,20	2.953.557,24	12.448,39	984.177,07	1.197.141,32	1.329.869,98	681.085.233,99	4.518.272,16	686.933.376,13
01/01/2014	31/03/2014	586.329.193,67	436.059,64	41.046.945,00	9.935.571,07	988.799,22	8.025,99	1.848.154,89	1.308.510,50	1.037.665,09	641.901.259,98	7.459.234,57	650.398.159,64
01/04/2014	30/06/2014	548.301.980,81	7.491.385,30	22.015.921,61	12.669.424,46	1.973.416,88	186.693,85	1.384.700,96	1.462.540,99	1.460.988,88	595.486.064,86	16.243.556,46	613.190.610,20
01/07/2014	30/09/2014	509.530.819,73	7.272.919,43	30.038.494,25	12.148.829,76	1.015.592,27	151.807,37	1.816.835,77	1.504.243,55	1.124.832,96	563.479.542,13	19.933.797,22	584.538.172,31
01/10/2014	31/12/2014	481.022.010,94	281.303,23	18.222.221,43	16.242.133,07	2.112.301,02	8.780,12	994.049,94	2.353.742,15	1.551.994,21	521.236.541,90	27.669.498,60	550.458.034,71
01/01/2015	31/03/2015	445.627.033,65	90.764,10	31.230.981,19	13.622.273,60	844.622,65	3.083,47	1.784.917,72	2.072.100,71	1.060.635,39	495.275.777,09	33.070.726,15	529.407.138,63
01/04/2015	30/06/2015	420.720.146,18	6.165.645,70	13.390.239,67	9.247.059,22	1.884.688,03	230.522,96	1.302.595,82	1.962.925,28	1.089.686,49	454.903.822,86	40.571.391,78	496.564.901,13
01/07/2015	30/09/2015	379.512.984,00	4.417.754,81	17.403.507,89	8.089.148,21	538.881,71	115.556,02	1.250.436,94	1.836.985,43	721.574,52	413.165.255,01	40.919.983,53	454.806.813,06
01/10/2015	31/12/2015	353.259.406,44	50.764,21	16.913.567,32	7.083.132,59	1.379.885,29	899,20	897.089,33	1.365.533,45	831.763,71	380.950.277,83	45.663.567,91	427.445.609,45
01/01/2016	31/03/2016	326.966.796,84	108.162,94	21.968.070,25	6.844.414,21	540.611,14	922,72	1.087.290,57	1.365.679,44	647.801,00	358.881.948,11	46.940.207,23	406.469.956,34
01/04/2016	30/06/2016	303.907.026,39	3.440.468,06	11.275.437,74	8.243.684,34	1.041.262,25	88.565,92	701.230,54	1.186.345,07	793.097,13	329.884.020,31	50.380.376,05	381.057.493,49
01/07/2016	30/09/2016	283.787.180,18	4.322.897,70	12.777.506,39	7.011.286,61	353.700,23	96.968,80	711.237,94	1.145.040,63	542.481,87	310.205.818,48	53.149.029,93	363.897.330,28
01/10/2016	31/12/2016	264.512.794,33	32.728,04	9.625.923,93	6.274.608,60	1.123.655,22	2.736,67	596.051,06	962.370,78	620.378,44	283.130.868,63	54.378.707,22	338.129.954,29
01/01/2017	22/02/2017												



## 7. Bond collateralisation

*Euro*

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
15/10/2012	31/03/2013	30/04/2013	430.269.599,20	104.868.996,00	198.087.000,00	47.790.000,00	781.015.595,20	791.176.423,24	25.886.290,00	817.062.713,24			
01/04/2013	30/06/2013	31/07/2013	394.026.271,80	94.119.986,40	198.087.000,00	47.790.000,00	734.023.258,20	749.400.554,84	25.886.290,00	775.286.844,84			
01/07/2013	30/09/2013	31/10/2013	369.920.827,50	88.532.150,40	198.087.000,00	47.790.000,00	704.329.977,90	723.399.042,60	25.886.290,00	749.285.332,60			
01/10/2013	31/12/2013	31/01/2014	334.779.547,90	80.849.402,40	198.087.000,00	47.790.000,00	661.505.950,30	681.085.233,99	25.886.290,00	706.971.523,99			
01/01/2014	31/03/2014	30/04/2014	307.282.675,00	68.684.018,40	198.087.000,00	47.790.000,00	621.843.693,40	641.901.259,98	25.886.290,00	667.787.549,98			
01/04/2014	30/06/2014	31/07/2014	274.156.481,90	59.411.594,40	198.087.000,00	47.790.000,00	579.445.076,30	595.486.064,86	25.886.290,00	621.372.354,86			
01/07/2014	30/09/2014	31/10/2014	253.702.943,90	48.508.970,40	198.087.000,00	47.790.000,00	548.088.914,30	563.479.542,13	25.886.290,00	589.365.832,13			
01/10/2014	31/12/2014	02/02/2015	220.123.735,30	43.556.462,40	198.087.000,00	47.790.000,00	509.557.197,70	521.236.541,90	25.886.290,00	547.122.831,90			
01/01/2015	31/03/2015	30/04/2015	200.374.346,90	39.661.334,40	198.087.000,00	47.790.000,00	485.912.681,30	495.275.777,09	25.886.290,00	521.162.067,09			
01/04/2015	30/06/2015	31/07/2015	168.014.676,90	34.582.718,40	198.087.000,00	47.790.000,00	448.474.395,30	454.903.822,86	25.886.290,00	480.790.112,86			
01/07/2015	30/09/2015	02/11/2015	127.957.023,60	30.613.526,40	198.087.000,00	47.790.000,00	404.447.550,00	413.165.255,01	25.886.290,00	439.051.545,01			
01/10/2015	31/12/2015	01/02/2016	101.218.622,40	26.278.442,40	198.087.000,00	47.790.000,00	373.374.064,80	380.950.277,83	25.886.290,00	406.836.567,83			
01/01/2016	31/03/2016	03/05/2016	85.808.044,00	18.621.554,40	198.087.000,00	47.790.000,00	350.306.598,40	358.881.948,11	25.886.290,00	384.768.238,11			
01/04/2016	30/06/2016	02/08/2016	61.686.397,50	14.111.774,40	198.087.000,00	47.790.000,00	321.675.171,90	329.884.020,31	25.886.290,00	355.770.310,31			
01/07/2016	30/09/2016	02/11/2016	46.129.651,40	10.591.262,40	198.087.000,00	47.790.000,00	302.597.913,80	310.205.818,48	25.886.290,00	336.092.108,48			
01/10/2016	31/12/2016	31/01/2017	24.534.057,10	0,00	198.087.000,00	47.790.000,00	270.411.057,10	283.130.868,63	20.852.591,00	303.983.459,63			
01/01/2017	22/02/2017	10/03/2017											



8. Total Portfolio performance

Collection Period		Arrears ratio			Prepayments Ratio			Cumulative Gross Default Ratio			Cumulative Net Default Ratio	
		Delinquent Mortgage Loans (a)	Collateral Portfolio Outstanding Balance* (b)	Arrears Ratio (a)/(b)	Prepaid Receivables (c)	Average Collateral Portfolio Outstanding Principal (d)	Prepayments ratio (c)/(d)	Cumulative Defaulted Loans (e)	Collateral Portfolio Outstanding Principal** (f)	Cumulative Gross Default Ratio (e)/(f)	Cumulative Recoveries (g)	Cumulative Net Default Ratio [(e-g)]/(f)
15/10/2012	31/03/2013	27.517.166,56	791.176.423,24	3,48%	11.857.942,31	826.092.719,40	1,44%	-	862.876.356,12	0,00%	-	0,00%
01/04/2013	30/06/2013	19.727.792,13	749.400.554,84	2,63%	5.075.926,33	797.168.394,49	0,64%	-	859.813.296,86	0,00%	-	0,00%
01/07/2013	30/09/2013	31.258.314,91	723.399.042,60	4,32%	1.289.638,86	732.648.914,92	0,18%	-	859.813.296,86	0,00%	-	0,00%
01/10/2013	31/12/2013	36.178.060,23	681.085.233,99	5,31%	5.968.877,98	693.058.559,61	0,86%	4.403.571,20	859.813.296,86	0,51%	-	0,51%
01/01/2014	31/03/2014	54.139.181,46	641.901.259,98	8,43%	3.424.120,83	652.783.766,94	0,52%	7.453.616,61	859.813.296,86	0,87%	222.639,08	0,84%
01/04/2014	30/06/2014	37.532.588,02	595.486.064,86	6,30%	4.981.832,44	610.192.622,37	0,82%	16.044.265,04	859.813.296,86	1,87%	222.639,08	1,84%
01/07/2014	30/09/2014	45.508.403,33	563.479.542,13	8,08%	2.741.280,53	574.734.887,68	0,48%	19.527.804,57	859.813.296,86	2,27%	246.150,07	2,24%
01/10/2014	31/12/2014	37.812.146,59	521.236.541,90	7,25%	6.162.980,42	537.379.365,92	1,15%	26.939.146,19	859.813.296,86	3,13%	343.093,76	3,09%
01/01/2015	31/03/2015	48.710.273,22	495.275.777,09	9,83%	1.864.817,62	503.169.360,61	0,37%	31.996.437,97	859.813.296,86	3,72%	491.084,45	3,66%
01/04/2015	30/06/2015	25.902.819,99	454.903.822,86	5,69%	6.312.303,59	470.047.071,66	1,34%	43.665.250,75	859.813.296,86	5,08%	5.148.957,95	4,48%
01/07/2015	30/09/2015	28.580.078,47	413.165.255,01	6,92%	12.175.293,88	429.473.242,84	2,83%	46.793.489,91	859.813.296,86	5,44%	8.113.549,27	4,50%
01/10/2015	31/12/2015	26.259.322,69	380.950.277,83	6,89%	4.917.134,92	393.365.132,74	1,25%	52.656.218,62	859.813.296,86	6,12%	9.488.076,34	5,02%
01/01/2016	31/03/2016	31.265.454,47	358.881.948,11	8,71%	2.835.051,49	366.597.157,40	0,77%	54.103.222,60	859.813.296,86	6,29%	10.058.069,05	5,12%
01/04/2016	30/06/2016	21.406.697,69	329.884.020,31	6,49%	5.321.634,34	341.377.030,39	1,56%	58.614.591,00	859.813.296,86	6,82%	11.255.944,88	5,51%
01/07/2016	30/09/2016	21.645.071,57	310.205.818,48	6,98%	4.445.381,95	317.382.743,71	1,40%	61.826.454,74	859.813.296,86	7,19%	12.161.308,53	5,78%
01/10/2016	31/12/2016	17.458.954,37	283.130.868,63	6,17%	3.681.859,16	294.172.462,89	1,25%	66.211.644,33	859.813.296,86	7,70%	14.293.937,05	6,04%
01/01/2017	22/02/2017											

\* As at the Collection Date

\*\* As at the Effective Date

9. BPB Portfolio description

Collection Period		by Interest Rate			Client's concentration				Unpaid Outstanding Principal by Age			Unpaid Instalments by Age		
		Floating Rate (with cap)	Floating Rate (no cap)	Fixed Rate	First Client	First five Clients	First ten Clients	First twenty Clients	31 - 60 days	61 - 90 days	over 90 days	31 - 60 days	61 - 90 days	over 90 days
15/10/2012	31/03/2013	34.438.833,17	465.768.217,03	136.558.421,83	11.757.539,80	42.038.194,25	63.901.216,19	91.332.151,52	6.111.084,53	11.379.550,38	3.163.439,78	198.793,50	705.609,74	279.266,91
01/04/2013	30/06/2013	31.065.432,65	444.453.462,25	129.323.602,23	11.100.354,83	39.300.493,70	60.010.623,49	86.320.162,57	145.487,73	5.747.138,83	10.913.852,72	9.875,11	226.739,88	1.005.439,89
01/07/2013	30/09/2013	32.405.901,13	426.597.030,86	124.767.044,66	10.777.199,08	38.165.996,06	58.373.484,41	84.638.915,78	40.649,87	3.295.846,48	23.608.901,69	1.534,64	172.345,02	2.075.837,71
01/10/2013	31/12/2013	31.191.517,06	404.113.705,60	117.455.079,03	10.637.016,50	35.022.500,21	53.211.075,09	78.713.103,10	9.923.827,29	3.522.277,34	17.731.752,63	238.378,84	136.435,34	1.907.245,34
01/01/2014	31/03/2014	30.369.393,14	384.848.975,37	112.727.177,12	10.743.443,85	33.657.190,77	49.684.319,23	73.338.929,60	12.612.307,76	9.685.104,65	17.752.082,76	493.684,12	684.797,83	1.958.584,95
01/04/2014	30/06/2014	29.386.294,64	362.528.148,49	106.766.021,24	10.743.443,85	32.362.044,23	47.327.321,30	70.135.388,80	24.969,36	2.085.008,60	22.091.436,00	2.880,92	136.210,43	2.719.825,04
01/07/2014	30/09/2014	28.663.037,14	349.105.796,85	102.684.245,70	10.743.443,85	31.129.722,80	45.427.007,66	68.002.464,66	199.809,55	2.329.281,24	31.631.578,17	5.242,86	108.082,85	3.433.246,22
01/10/2014	31/12/2014	27.365.137,49	325.031.090,64	97.486.789,81	10.421.376,95	28.178.995,51	41.243.964,34	62.254.958,69	5.478.457,51	4.214.812,60	20.957.127,29	159.348,82	212.295,06	3.350.250,38
01/01/2015	31/03/2015	26.576.041,96	314.485.004,65	91.272.741,66	10.375.700,46	27.211.300,39	39.815.778,40	60.722.245,61	7.057.199,32	12.605.196,16	19.114.421,96	321.535,46	841.626,78	2.923.937,70
01/04/2015	30/06/2015	25.581.400,73	294.125.598,31	83.472.434,46	10.171.712,82	26.039.268,07	38.030.715,18	57.799.511,28	199.255,39	3.508.553,88	17.063.212,88	9.974,34	158.706,90	3.318.284,23
01/07/2015	30/09/2015	24.802.717,30	262.261.483,93	78.084.417,11	4.526.930,25	16.049.090,24	26.974.903,27	43.675.380,66	210.227,25	2.590.390,73	19.001.501,82	2.748,77	120.415,39	3.117.811,74
01/10/2015	31/12/2015	23.314.180,66	242.622.352,96	75.222.547,63	4.299.214,21	15.479.548,43	25.931.395,63	41.627.048,91	4.252.919,23	2.680.905,29	12.325.066,38	112.742,59	130.188,46	2.071.204,83
01/01/2016	31/03/2016	22.393.704,50	233.037.134,81	71.814.987,51	4.070.359,59	15.002.031,91	25.445.888,49	40.863.300,33	6.445.195,78	28.979,52	18.573.997,27	207.819,45	4.144,71	2.314.810,97
01/04/2016	30/06/2016	21.402.257,90	216.613.958,55	67.499.984,48	3.840.360,69	14.403.433,57	24.386.630,16	39.255.889,84	0,00	2.595.618,46	13.837.256,69	1.132,68	106.741,64	1.772.744,42
01/07/2016	30/09/2016	20.525.197,67	208.744.777,80	62.080.920,31	3.609.211,80	13.884.554,60	23.850.210,69	38.591.075,00	13.339,59	1.850.956,96	14.199.055,34	1.101,78	94.351,26	1.774.977,64
01/10/2016	31/12/2016	19.614.023,79	193.390.064,96	59.123.319,47	3.376.907,16	13.252.416,75	22.778.847,78	36.643.309,68	1.005.630,12	2.635.428,26	8.890.180,90	36.334,30	98.893,07	1.345.894,25
01/01/2017	22/02/2017													

10. CRO Portfolio description

Collection Period		by Interest Rate			Client's concentration				Unpaid Outstanding Principal by Age			Unpaid Instalments by Age		
		Floating Rate (with cap)	Floating Rate (no cap)	Fixed Rate	First Client	First five Clients	First ten Clients	First twenty Clients	31 - 60 days	61 - 90 days	over 90 days	31 - 60 days	61 - 90 days	over 90 days
15/10/2012	31/03/2013	2.968.353,09	132.129.987,35	19.312.610,77	6.353.035,36	24.583.982,78	38.099.317,36	53.656.480,16	780.482,23	4.552.891,87	413.299,57	29.046,06	190.417,49	84.396,62
01/04/2013	30/06/2013	2.902.127,60	123.771.017,05	17.884.913,06	6.353.035,36	24.262.421,96	36.509.821,18	50.833.429,58	15.839,24	149.703,96	1.618.955,25	1.799,04	24.050,97	199.587,45
01/07/2013	30/09/2013	2.835.352,35	119.698.706,07	17.095.007,53	6.353.035,36	24.209.102,32	36.284.861,81	50.090.834,06	16.937,36	504.853,57	1.661.069,02	1.692,64	66.234,85	383.169,95
01/10/2013	31/12/2013	2.768.272,61	113.883.669,43	16.076.561,46	6.286.742,28	23.712.517,92	35.144.472,23	48.550.939,60	1.499.697,35	18.195,91	1.300.991,32	89.959,72	3.393,91	414.249,88
01/01/2014	31/03/2014	2.702.056,38	103.088.158,69	15.396.476,81	5.884.927,64	20.030.840,81	30.586.835,18	42.794.590,01	6.156.905,03	3.434.311,94	1.341.803,93	166.175,78	185.902,04	527.900,15
01/04/2014	30/06/2014	2.638.107,92	95.332.165,71	14.656.952,82	5.857.579,04	17.059.281,10	27.481.085,35	38.793.305,68	71.773,54	1.492.132,95	8.920.025,62	9.141,05	37.310,48	761.232,11
01/07/2014	30/09/2014	2.573.853,20	85.777.765,58	13.956.498,16	2.933.598,67	13.357.715,57	22.873.480,60	33.237.506,82	109.692,39	871.173,52	7.045.789,14	20.533,39	82.665,86	611.647,99
01/10/2014	31/12/2014	2.508.814,63	82.053.658,12	13.387.103,64	2.962.257,54	13.075.694,89	22.466.345,22	32.438.736,09	973.649,68	350.578,72	2.489.728,70	16.849,15	23.369,19	435.195,57
01/01/2015	31/03/2015	2.443.143,72	79.226.163,96	12.778.034,66	2.960.819,74	12.984.588,23	22.184.691,01	31.903.789,82	1.854.479,46	1.740.582,58	2.481.375,31	59.237,35	94.977,13	530.906,95
01/04/2015	30/06/2015	2.376.958,97	75.855.640,36	12.008.082,83	2.946.303,16	12.539.874,11	21.595.677,05	30.954.360,37	-	46.532,27	1.819.744,47	-	4.449,39	350.130,40
01/07/2015	30/09/2015	2.310.263,35	73.492.846,54	10.893.467,42	2.929.854,04	12.476.447,59	21.374.515,07	30.584.421,49	-	852.374,98	2.838.161,32	-	81.186,96	380.138,89
01/10/2015	31/12/2015	2.243.171,47	70.157.385,78	10.558.781,53	2.913.268,83	12.335.979,78	20.837.291,01	29.775.734,34	1.355.565,36	498.203,46	2.884.040,19	21.870,38	12.967,23	428.223,94
01/01/2016	31/03/2016	2.175.992,01	64.031.314,70	9.473.968,05	2.896.417,27	11.507.073,74	19.082.799,97	27.462.126,72	649.144,10	-	3.115.167,79	26.960,55	0,00	462.515,77
01/04/2016	30/06/2016	2.109.048,04	60.961.883,60	8.592.387,73	2.776.155,80	11.039.509,15	18.151.682,20	26.238.190,05	-	252.062,84	2.834.184,09	-	6.508,01	491.200,96
01/07/2016	30/09/2016	2.041.529,63	58.681.442,03	7.742.830,77	2.759.393,81	10.881.392,48	17.903.953,40	25.875.209,11	20.710,58	42.165,83	3.662.564,70	938,15	8.832,88	442.480,86
01/10/2016	31/12/2016	1.973.654,20	55.149.134,90	5.727.168,71	2.742.499,16	10.671.832,65	17.071.386,31	24.370.306,44	695.773,82	114.809,99	2.558.709,44	9.492,43	4.755,62	385.276,44
01/01/2017	22/02/2017													

11. Default loans, Closed Position and Recoveries - BPB 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
15/10/2012	31/03/2013	636.765.472,03	636.765.472,03	-	-	-	-	-	-	-	135	22.133.691,38	-	-	-	-	-	-	-	-
01/04/2013	30/06/2013	601.167.001,67	601.167.001,67	-	-	-	-	-	-	-	171	22.353.264,49	-	-	-	-	-	-	-	-
01/07/2013	30/09/2013	581.063.353,20	581.063.353,20	-	-	-	-	-	-	-	169	28.150.733,31	-	-	-	-	-	-	-	-
01/10/2013	31/12/2013	544.441.399,49	548.646.861,90	18	4.205.462,41	18	4.205.462,41	-	-	4.205.462,41	18	4.205.462,41	-	-	-	-	-	-	-	-
01/01/2014	31/03/2014	517.476.125,51	524.687.960,98	19	3.006.373,06	37	7.211.835,47	41.156,72	41.156,72	7.170.678,75	37	7.170.678,75	-	-	-	-	-	-	-	-
01/04/2014	30/06/2014	478.989.971,63	494.485.906,48	52	8.284.099,38	89	15.495.934,85	-	41.156,72	15.454.778,13	89	15.454.778,13	-	-	-	-	-	-	-	-
01/07/2014	30/09/2014	458.090.020,81	465.921.591,50	22	3.104.232,47	111	18.600.167,32	6.884,56	48.041,28	18.552.126,04	111	18.552.126,04	-	-	-	-	-	-	-	-
01/10/2014	31/12/2014	419.774.911,38	431.636.117,35	35	6.690.779,69	146	25.290.947,01	95.192,60	143.233,88	25.147.713,13	146	25.147.713,13	-	-	-	-	-	-	-	-
01/01/2015	31/03/2015	398.228.903,64	413.580.315,32	30	4.972.247,22	176	30.263.194,28	56.793,43	200.027,36	30.063.166,92	175	30.059.868,04	-	-	-	-	-	-	-	-
01/04/2015	30/06/2015	363.399.764,18	381.799.939,70	51	9.556.882,22	227	39.820.076,50	4.651.646,62	4.851.673,98	34.968.402,52	218	34.991.675,27	-	-	-	-	-	-	-	-
01/07/2015	30/09/2015	326.859.177,60	344.571.695,89	27	3.006.606,99	254	42.826.683,49	2.954.509,89	7.806.183,87	35.020.499,62	243	35.020.499,62	-	-	-	-	-	-	-	-
01/10/2015	31/12/2015	298.620.494,11	317.255.379,32	29	5.452.076,20	284	48.278.759,69	1.094.907,22	8.901.091,09	39.377.668,60	267	39.377.668,60	-	-	-	-	-	-	-	-
01/01/2016	31/03/2016	284.603.767,37	303.166.120,29	16	1.305.984,42	300	49.584.744,11	488.878,62	9.389.969,71	40.194.774,40	279	40.201.601,80	-	-	-	-	-	-	-	-
01/04/2016	30/06/2016	259.839.724,37	276.443.168,55	30	4.214.024,84	330	53.795.248,74	1.110.993,34	10.500.963,05	43.294.285,69	307	43.239.764,60	-	-	-	-	-	-	-	-
01/07/2016	30/09/2016	244.801.426,70	260.870.070,39	13	2.072.882,80	343	55.868.131,54	586.139,82	11.087.102,87	44.781.028,67	319	44.724.976,15	-	-	-	-	-	-	-	-
01/10/2016	31/12/2016	223.639.202,85	238.925.275,10	18	3.604.148,01	361	59.472.279,55	2.119.367,93	13.206.470,80	46.265.808,75	332	46.176.953,07	-	-	-	-	-	-	-	-
01/01/2017	22/02/2017																			

12. Default loans, Closed Position and Recoveries - CRO 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
15/10/2012	31/03/2013	154.410.951,21	154.410.951,21	-	-	-	-	-	-	-	33	6.003.753,84	-	-	-	-	-	-	-	-
01/04/2013	30/06/2013	144.066.305,25	144.066.305,25	-	-	-	-	-	-	-	40	3.361.842,33	-	-	-	-	-	-	-	-
01/07/2013	30/09/2013	139.001.169,70	139.001.169,70	-	-	-	-	-	-	-	49	3.768.187,36	-	-	-	-	-	-	-	-
01/10/2013	31/12/2013	131.496.510,48	131.694.619,27	2	198.108,79	2	198.108,79	-	-	198.108,79	2	198.108,79	-	-	-	-	-	-	-	-
01/01/2014	31/03/2014	120.271.643,87	120.513.425,01	1	43.672,35	2	241.781,14	181.482,36	181.482,36	60.298,78	2	60.298,78	-	-	-	-	-	-	-	-
01/04/2014	30/06/2014	111.488.740,55	112.037.070,74	4	306.549,05	7	548.330,19	-	181.482,36	366.847,83	6	366.847,83	-	-	-	-	-	-	-	-
01/07/2014	30/09/2014	100.901.042,36	101.266.587,82	7	379.307,06	14	927.637,25	16.626,43	198.108,79	729.528,46	12	729.528,46	-	-	-	-	-	-	-	-
01/10/2014	31/12/2014	95.992.757,29	96.699.314,35	7	720.561,93	21	1.648.199,18	1.751,09	199.859,88	1.448.339,30	19	1.448.339,30	-	-	-	-	-	-	-	-
01/01/2015	31/03/2015	92.342.148,90	93.016.700,41	1	85.044,51	22	1.733.243,69	91.197,21	291.057,09	1.442.186,60	19	1.442.186,60	-	-	-	-	-	-	-	-
01/04/2015	30/06/2015	86.123.326,59	88.564.529,85	33	2.111.930,56	55	3.845.174,25	6.226,88	297.283,97	3.547.890,28	52	3.547.890,28	-	-	-	-	-	-	-	-
01/07/2015	30/09/2015	82.564.217,31	85.009.892,52	4	121.632,17	59	3.966.806,42	10.081,43	307.365,40	3.659.441,02	56	3.659.441,02	-	-	-	-	-	-	-	-
01/10/2015	31/12/2015	78.686.376,45	81.044.221,98	5	410.652,51	64	4.377.458,93	279.619,85	586.985,25	3.790.473,68	58	3.790.473,68	-	-	-	-	-	-	-	-
01/01/2016	31/03/2016	71.283.676,87	73.584.116,47	4	141.019,56	68	4.518.478,49	81.114,09	668.099,34	3.850.379,15	61	3.850.379,07	-	-	-	-	-	-	-	-
01/04/2016	30/06/2016	67.026.892,16	69.463.638,71	6	347.940,83	74	4.819.342,26	130.632,49	754.981,83	4.064.360,43	66	4.067.687,41	-	-	-	-	-	-	-	-
01/07/2016	30/09/2016	63.097.444,18	66.231.032,54	5	1.140.789,48	79	5.958.323,20	319.223,83	1.074.205,66	4.884.117,54	67	4.885.903,58	-	-	-	-	-	-	-	-
01/10/2016	31/12/2016	56.806.852,05	60.353.964,76	7	781.041,58	86	6.739.364,78	13.260,59	1.087.466,25	5.651.898,53	74	5.653.351,56	-	-	-	-	-	-	-	-
01/01/2017	22/02/2017																			

13. 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)		Renegotiations Clause 10.3 (C) (III)		Renegotiations Clause 10.3 (C) (IV)		Renegotiations Clause 10.3 (C) (V)		Renegotiations Clause 10.3 (C) (VI)		Renegotiations Clause 10.3 (C) (VII)		Renegotiations Clause 10.3 (D) (1b) (*)	
		Outstanding Balance of the Claims renegotiated	Outstanding Balance of the Claims at the beginning of the Collection Period	Ratio (Limit 2%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 8%)	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio (Limit 5%)	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio (Limit 5%)	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio (Limit 5%)	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio (Limit 2%)	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio
15/10/2012	31/03/2013	652.148,28	695.086.374,68	0,09%	-	695.086.374,68	0,00%	-	0,00%	543.526,73	0,08%	-	0,00%	47.449,03	0,01%	-	0,00%	47.449,03	0,01%	13.723,49	
01/04/2013	30/06/2013	278.299,11	636.765.472,03	0,04%	-	694.134.492,96	0,00%	-	0,00%	661.848,11	0,10%	-	0,00%	47.449,03	0,01%	-	0,00%	47.449,03	0,01%	173.701,22	
01/07/2013	30/09/2013	-	604.842.497,13	0,00%	-	694.134.492,96	0,00%	-	0,00%	661.848,11	0,10%	-	0,00%	358.433,91	0,05%	-	0,00%	47.449,03	0,01%	1.265.351,54	
01/10/2013	31/12/2013	622.498,00	583.769.976,65	0,11%	-	694.134.492,96	0,00%	-	0,00%	1.167.109,71	0,17%	-	0,00%	475.670,31	0,07%	-	0,00%	47.449,03	0,01%	0,00	
01/01/2014	31/03/2014	34.084,19	548.554.839,28	0,01%	-	694.134.492,96	0,00%	-	0,00%	1.201.193,90	0,17%	-	0,00%	475.670,31	0,07%	-	0,00%	47.449,03	0,01%	1.698.453,12	
01/04/2014	30/06/2014	42.054.210,31	520.774.866,88	8,08%	-	694.134.492,96	0,00%	-	0,00%	1.201.193,90	0,17%	-	0,00%	475.670,31	0,07%	-	0,00%	100.074,95	0,01%	8.255.292,57	
01/07/2014	30/09/2014	-	483.225.686,24	0,00%	-	694.134.492,96	0,00%	-	0,00%	1.201.193,90	0,17%	-	0,00%	475.670,31	0,07%	-	0,00%	100.074,95	0,01%	12.641.297,46	
01/10/2014	31/12/2014	-	461.900.953,65	0,00%	-	694.134.492,96	0,00%	-	0,00%	1.201.193,90	0,17%	-	0,00%	475.670,31	0,07%	-	0,00%	100.074,95	0,01%	19.026.869,42	
01/01/2015	31/03/2015	1.533.937,87	424.735.304,81	0,36%	1.503.226,94	694.134.492,96	0,22%	-	0,00%	1.231.904,83	0,18%	-	0,00%	475.670,31	0,07%	-	0,00%	100.074,95	0,01%	20.794.922,87	
01/04/2015	30/06/2015	328.130,00	432.333.788,27	0,08%	1.831.356,94	694.134.492,96	0,26%	-	0,00%	1.231.904,83	0,18%	-	0,00%	475.670,31	0,07%	-	0,00%	100.074,95	0,01%	25.522.916,78	
01/07/2015	30/09/2015	3.504.437,64	403.179.433,50	0,87%	2.200.775,04	694.134.492,96	0,32%	-	0,00%	1.742.403,35	0,25%	-	0,00%	475.670,31	0,07%	2.624.521,02	0,38%	100.074,95	0,01%	26.657.365,55	
01/10/2015	31/12/2015	3.373.764,49	365.148.618,34	0,92%	2.301.445,00	694.134.492,96	0,33%	-	0,00%	2.833.053,93	0,41%	-	0,00%	1.303.316,34	0,19%	4.806.964,97	0,69%	100.074,95	0,01%	29.801.760,92	4,29%
01/01/2016	31/03/2016	4.222.739,18	341.159.081,25	1,24%	2.679.023,31	694.134.492,96	0,39%	307.553,02	0,04%	3.316.979,16	0,48%	-	0,00%	1.542.325,19	0,22%	6.887.002,46	0,99%	100.074,95	0,01%	30.536.397,20	4,40%
01/04/2016	30/06/2016	2.396.084,28	327.245.826,82	0,73%	3.611.536,61	694.134.492,96	0,52%	1.038.831,83	0,15%	6.069.166,33	0,87%	-	0,00%	1.667.856,20	0,24%	6.887.002,46	0,99%	100.074,95	0,01%	32.856.899,90	4,73%
01/07/2016	30/09/2016	905.439,15	305.516.200,93	0,30%	4.081.728,02	694.134.492,96	0,59%	1.155.582,31	0,17%	6.287.003,87	0,91%	-	0,00%	1.667.856,20	0,24%	6.987.662,18	1,01%	100.074,95	0,01%	32.937.959,11	4,75%
01/10/2016	31/12/2016	3.528.624,03	291.350.895,78	1,21%	5.022.619,06	694.134.492,96	0,72%	1.155.582,31	0,17%	8.874.736,86	1,28%	-	0,00%	1.667.856,20	0,24%	6.987.662,18	1,01%	100.074,95	0,01%	35.497.294,17	5,11%
01/01/2017	22/02/2017																				

(\*) the Amendment to the Servicing Agreement has been signed on 19 November 2015.



14. 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)		Renegotiations Clause 10.3 (C) (III)		Renegotiations Clause 10.3 (C) (IV)		Renegotiations Clause 10.3 (C) (V)		Renegotiations Clause 10.3 (C) (VI)		Renegotiations Clause 10.3 (C) (VII)		Renegotiations Clause 10.3 (D) (1b) (*)			
		Outstanding Balance of the Claims renegotiated	Outstanding Balance of the Claims at the beginning of the Collection Period	Ratio (Limit 2%)	Outstanding Balance Renegotiations to the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 8%)	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio (Limit 5%)	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio (Limit 5%)	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio (Limit 5%)	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio (Limit 2%)	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio	Outstanding Balance Renegotiations to the end of the Collection Period	Ratio
15/10/2012	31/03/2013	-	167.789.981,44	0,00%	-	167.789.981,44	0,00%	-	0,00%	-	0,00%	-	0,00%	-	0,00%	-	0,00%	-	0,00%	-	-	-	-
01/04/2013	30/06/2013	169.513,50	154.410.951,21	0,11%	-	165.678.803,90	0,00%	-	0,00%	35.574,00	0,02%	-	0,00%	-	0,00%	-	0,00%	-	0,00%	-	-	133.939,50	-
01/07/2013	30/09/2013	138.868,19	144.558.057,71	0,10%	-	165.678.803,90	0,00%	-	0,00%	274.538,20	0,17%	-	0,00%	-	0,00%	-	0,00%	-	0,00%	-	-	213.175,26	-
01/10/2013	31/12/2013	12.652,26	139.629.065,95	0,01%	-	165.678.803,90	0,00%	-	0,00%	287.190,46	0,17%	-	0,00%	-	0,00%	-	0,00%	-	0,00%	-	-	-	-
01/01/2014	31/03/2014	583.811,53	132.530.394,71	0,44%	-	165.678.803,90	0,00%	-	0,00%	871.001,99	0,53%	-	0,00%	-	0,00%	-	0,00%	-	0,00%	-	-	491.335,23	-
01/04/2014	30/06/2014	5.471.985,59	121.126.393,10	4,52%	-	165.678.803,90	0,00%	-	0,00%	2.119.486,86	1,28%	-	0,00%	-	0,00%	-	0,00%	-	0,00%	-	-	-	-
01/07/2014	30/09/2014	143.931,74	112.260.378,62	0,13%	-	165.678.803,90	0,00%	-	0,00%	2.263.418,60	1,37%	-	0,00%	-	0,00%	-	0,00%	-	0,00%	-	-	2.560.157,62	-
01/10/2014	31/12/2014	442.064,27	101.578.588,48	0,44%	-	165.678.803,90	0,00%	-	0,00%	2.705.482,87	1,63%	-	0,00%	396.325,49	0,24%	-	0,00%	-	0,00%	-	-	5.769.837,25	-
01/01/2015	31/03/2015	136.128,69	96.501.237,09	0,14%	-	165.678.803,90	0,00%	-	0,00%	2.841.611,56	1,72%	-	0,00%	396.325,49	0,24%	-	0,00%	-	0,00%	-	-	6.148.140,56	-
01/04/2015	30/06/2015	3.003.328,27	94.447.342,34	3,18%	3.003.328,27	165.678.803,90	1,81%	-	0,00%	2.841.611,56	1,72%	-	0,00%	396.325,49	0,24%	-	0,00%	-	0,00%	-	-	6.813.648,93	-
01/07/2015	30/09/2015	733.738,48	86.692.791,88	0,85%	3.730.825,76	165.678.803,90	2,25%	-	0,00%	2.847.852,55	1,72%	-	0,00%	396.325,49	0,24%	-	0,00%	-	0,00%	-	-	7.333.723,98	-
01/10/2015	31/12/2015	1.585.094,87	86.696.577,31	1,83%	4.441.672,51	165.678.803,90	2,68%	206.779,75	0,12%	3.054.632,30	1,84%	-	0,00%	396.325,49	0,24%	460.688,62	0,28%	-	0,00%	-	-	7.404.053,37	4,47%
01/01/2016	31/03/2016	1.624.253,53	82.959.338,78	1,96%	5.478.369,00	165.678.803,90	3,31%	206.779,75	0,12%	3.198.194,84	1,93%	-	0,00%	539.888,03	0,33%	573.437,83	0,35%	-	0,00%	-	-	7.591.736,12	4,58%
01/04/2016	30/06/2016	368.664,01	75.681.274,76	0,49%	5.812.240,58	165.678.803,90	3,51%	206.779,75	0,12%	3.232.987,27	1,95%	-	0,00%	574.680,46	0,35%	907.309,41	0,55%	-	0,00%	-	-	7.655.934,67	4,62%
01/07/2016	30/09/2016	1.368.934,94	71.663.319,37	1,91%	6.038.557,71	165.678.803,90	3,64%	206.779,75	0,12%	3.420.511,98	2,06%	-	0,00%	762.205,17	0,46%	1.674.877,80	1,01%	-	0,00%	-	-	7.726.427,62	4,66%
01/10/2016	31/12/2016	940.988,48	68.465.802,43	1,37%	6.256.074,85	165.678.803,90	3,78%	206.779,75	0,12%	4.143.983,32	2,50%	-	0,00%	762.205,17	0,46%	1.674.877,80	1,01%	-	0,00%	-	-	7.792.666,98	4,70%
01/01/2017	22/02/2017																						

(\*) the Amendment to the Servicing Agreement has been signed on 19 November 2015.

