

From: Computation Agent  
To: Civitas SPV S.r.l.  
Representative of the Noteholders  
Principal Paying Agent  
Account Bank  
Servicer  
Rating Agencies  
Corporate Servicer  
Cash Manager  
Back-Up Servicer Facilitator

## *Civitas SPV S.r.l.*

Securitisation of SME Loans originated by:  
*Banca di Cividale S.c.p.A.*

## *Investors Report*

Collection Period  
Interest Period  
Payment Date

<b>01/07/2019</b>	<b>02/10/2019</b>
<b>25/07/2019</b>	<b>25/10/2019</b>
	<b>25/10/2019</b>

This report is prepared by:

**SECURITISATION  
SERVICES**



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This Investors Report is based on the following information:

- Payments Report provided by the Computation Agent;
- Account Bank Reports provided by the Account Bank;
- Quarterly Reports; provided by the Servicer
- Calculation of Interest Payment from the Principal Paying Agent;
- Cash Manager Reports provided by the Cash Manager;
- Documentation about costs, fees, expenses provided by the Corporate Servicer;
- Other information according to the Transaction Documents.

Calculations contained in this Investors Report 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. Transaction overview**


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<b>Issuer:</b>	Civitas SPV S.r.l.
<b>Issue Date:</b>	1st August 2012
<b>Increase Date:</b>	25 October 2016
<b>Joint Arrangers</b>	Finanziaria Internazionale Securitisation Group, BNP Paribas and Mediobanca

Classes	Class A	Class B
<b>Original Balance</b>	273,000,000	144,700,000
<b>Increased notional amount</b>	940,900,000	300,000
<b>Total notional amount</b>	1,213,900,000	145,000,000
<b>Currency</b>	Euro	Euro
<b>Final Maturity Date</b>	October 2055	October 2055
<b>ISIN code</b>	IT0004842545	IT0004842263
<b>Clearing</b>	Euroclear/Clearstream	Euroclear/Clearstream
<b>Principal Payments</b>	amortising pass- through	amortising pass- through
<b>Indexation</b>	EURIBOR 3M	-
<b>Spread</b>	0,50%	-

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

**Underlying assets for the Notes:** Mortgage and Non-Mortgage Loans

**Originator:** Banca di Cividale S.p.A. \*

**Servicer:** Banca di Cividale S.c.p.A.

**Payment Date:** means 25 October 2012 and thereafter 25 January, 25 April, 25 July and 25 October in each year or, if such day is not a Business Day, the immediately following Business Day. The First Payment Date means the Payment Date falling in October 2012

**Interest Period:** from (and including) a Payment Date to (but excluding) the next following Payment Date

**Interest calculation:** ACTUAL/360

**Computation Agent:** Securitisation Services S.p.A.

**Corporate Servicer:** Securitisation Services S.p.A.

**Account Bank:** BNP Paribas Securities Services S.A., Milan Branch

**Paying Agent:** BNP Paribas Securities Services S.A., Milan Branch

**Cash Manager:** Banca Popolare di Cividale S.c.p.A.

**Representative of the Noteholders:** Securitisation Services S.p.A.

**Back-Up Servicer Facilitator** Securitisation Services S.p.A.

*\* With effective date 30th December 2013, Banca di Cividale S.p.A. has been merged by way of incorporation into Banca Popolare di Cividale S.c.p.A.. Starting from that date the servicing activity on the Portfolio will be carried out by Banca Popolare di Cividale S.c.p.A. now Banca di Cividale S.c.p.A.*



## 2. Class A Notes

Isin Code IT0004842545

Interest Period	Payment Date	Before Payments		Amounts accrued			Payments		After Payments			
		Principal Amount Outstanding	Unpaid Interest	Interest Rate	Accrual Period (days)	Accrued Interest	Interest Payments	Principal Payments	Principal Amount Outstanding	Pool factor	Unpaid Interest	
01/08/2012	25/10/2012	25/10/2012	273.000.000,00	-	0,866%	85	558.209,17	558.209,17	13.913.035,50	259.086.964,50	0,94903650	-
25/10/2012	25/01/2013	25/01/2013	259.086.964,50	-	0,703%	92	465.464,13	465.464,13	17.821.167,00	241.265.797,50	0,88375750	-
25/01/2013	25/04/2013	25/04/2013	241.265.797,50	-	0,709%	90	427.643,63	427.643,63	13.225.266,60	228.040.530,90	0,83531330	-
25/04/2013	25/07/2013	25/07/2013	228.040.530,90	-	0,707%	91	407.540,10	407.540,10	19.429.109,70	208.611.421,20	0,76414440	-
25/07/2013	25/10/2013	25/10/2013	208.611.421,20	-	0,724%	92	385.977,49	385.977,49	11.737.689,60	196.873.731,60	0,72114920	-
25/10/2013	27/01/2014	27/01/2014	196.873.731,60	-	0,722%	94	371.150,73	371.150,73	14.027.613,60	182.846.118,00	0,66976600	-
27/01/2014	25/04/2014	25/04/2014	182.846.118,00	-	0,800%	88	357.565,74	357.565,74	10.224.641,70	172.621.476,30	0,63231310	-
25/04/2014	25/07/2014	25/07/2014	172.621.476,30	-	0,832%	91	363.042,14	363.042,14	12.679.921,80	159.941.554,50	0,58586650	-
25/07/2014	27/10/2014	27/10/2014	159.941.554,50	-	0,708%	94	295.678,62	295.678,62	12.036.187,80	147.905.366,70	0,54177790	-
27/10/2014	26/01/2015	26/01/2015	147.905.366,70	-	0,585%	91	218.715,06	218.715,06	13.828.487,40	134.076.879,30	0,49112410	-
26/01/2015	27/04/2015	27/04/2015	134.076.879,30	-	0,555%	91	188.098,69	188.098,69	9.447.465,30	124.629.414,00	0,45651800	-
27/04/2015	27/07/2015	27/07/2015	124.629.414,00	-	0,498%	91	156.887,66	156.887,66	11.452.459,20	113.176.954,80	0,41456760	-
27/07/2015	26/10/2015	26/10/2015	113.176.954,80	-	0,481%	91	137.607,46	137.607,46	9.231.549,60	103.945.405,20	0,38075240	-
26/10/2015	25/01/2016	25/01/2016	103.945.405,20	-	0,447%	91	117.449,65	117.449,65	10.872.716,40	93.072.688,80	0,34092560	-
25/01/2016	25/04/2016	25/04/2016	93.072.688,80	-	0,354%	91	83.284,54	83.284,54	10.120.874,40	82.951.814,40	0,30385280	-
25/04/2016	25/07/2016	25/07/2016	82.951.814,40	-	0,251%	91	52.630,62	52.630,62	10.505.722,50	72.446.091,90	0,26537030	-
25/07/2016	25/10/2016	25/10/2016	72.446.091,90	-	0,203%	92	37.583,42	37.583,42	12.027.069,60	60.419.022,30	0,22131510	-
25/10/2016	25/01/2017	25/01/2017	268.654.399,89	-	0,188%	92	129.073,51	129.073,51	23.569.127,40	245.085.272,49	0,20189906	-
25/01/2017	25/04/2017	25/04/2017	245.085.272,49	-	0,173%	90	105.999,38	105.999,38	24.113.052,60	220.972.219,89	0,18203495	-
25/04/2017	25/07/2017	25/07/2017	220.972.219,89	-	0,169%	91	94.398,10	94.398,10	26.386.241,70	194.585.978,19	0,16029819	-
25/07/2017	25/10/2017	25/10/2017	194.585.978,19	-	0,169%	92	84.039,52	84.039,52	19.107.897,90	175.478.080,29	0,14455728	-
25/10/2017	25/01/2018	25/01/2018	175.478.080,29	-	0,171%	92	76.683,92	76.683,92	18.946.391,10	156.531.689,19	0,12894941	-
25/01/2018	25/04/2018	25/04/2018	156.531.689,19	-	0,172%	90	67.308,63	67.308,63	18.596.705,40	137.934.983,79	0,11362961	-
25/04/2018	25/07/2018	25/07/2018	137.934.983,79	-	0,172%	91	59.971,07	59.971,07	17.095.014,30	120.839.969,49	0,09954689	-
25/07/2018	25/10/2018	25/10/2018	120.839.969,49	-	0,179%	92	55.277,57	55.277,57	16.816.608,90	104.023.360,59	0,08569352	-
25/10/2018	25/01/2019	25/01/2019	104.023.360,59	-	0,183%	92	48.648,26	48.648,26	20.322.174,60	83.701.185,99	0,06895229	-
25/01/2019	25/04/2019	25/04/2019	83.701.185,99	-	0,192%	90	40.176,57	40.176,57	11.423.848,80	72.277.337,19	0,05954143	-
25/04/2019	25/07/2019	25/07/2019	72.277.337,19	-	0,189%	91	34.530,50	34.530,50	13.534.466,40	58.742.870,79	0,04839185	-
25/07/2019	25/10/2019	25/10/2019	58.742.870,79	-	0,127%	92	19.065,33	19.065,33	58.742.870,79	-	-	-



## 3. Collections and Recoveries

Euro

Collection Period		Principal Instalments	Interest Instalments	Late charges	Principal Prepayments	Interest Prepayments	Prepayments Penalties	Repurchases	Interest Recoveries on Defaulted Receivables	Principal Recoveries on Defaulted Receivables	Other	Total proceeds	Claw Back Amount
14/07/2012	30/09/2012	10.174.715,23	2.262.972,35	6.226,07	2.468.600,70	3.115,84	14.812,83	-	1.243,33	8.929,05	-	14.940.615,40	548.913,29
01/10/2012	31/12/2012	3.059.430,09	3.052.705,28	12.587,93	2.090.199,53	6.671,46	11.019,39	60.357,87	1.130,62	12.760,22	86,04	8.306.948,43	658.506,92
01/01/2013	31/03/2013	10.059.629,28	1.833.394,32	8.561,32	1.981.576,92	3.418,72	8.276,47	0,00	6.763,61	20.446,58	-	13.922.067,22	689.063,62
01/04/2013	30/06/2013	12.558.984,81	2.514.306,90	16.346,55	3.260.586,00	4.150,09	29.454,75	1.652.080,96	18.116,41	68.734,38	2.401,52	20.125.162,37	578.924,39
01/07/2013	30/09/2013	8.820.592,09	1.680.363,56	9.931,94	1.133.631,20	1.103,95	6.278,09	0,00	11.973,64	189.874,10	-	11.853.748,57	173.326,63
01/10/2013	31/12/2013	10.021.023,94	2.275.696,73	13.830,91	2.096.086,12	8.663,51	6.596,99	0,00	23.510,23	266.283,76	-	14.711.692,19	573.519,15
01/01/2014	31/03/2014	7.189.568,79	1.469.108,07	10.383,00	1.077.067,63	2.166,36	6.278,74	792.526,41	47.789,14	388.279,12	585,83	10.983.753,09	715.644,02
01/04/2014	30/06/2014	8.507.309,72	2.008.130,14	8.212,75	1.888.353,61	27.513,18	14.783,14	0,00	33.711,04	677.725,95	-	13.165.739,53	328.054,25
01/07/2014	30/09/2014	6.775.151,01	1.407.876,56	10.296,82	1.264.457,86	761,28	5.643,47	2.490.772,25	73.261,78	167.691,38	15,90	12.195.928,31	671.796,16
01/10/2014	31/12/2014	8.400.499,34	1.702.165,11	15.920,86	1.573.582,18	24.023,25	5.749,39	1.333.462,61	79.779,51	486.931,61	165,25	13.622.279,11	497.380,53
01/01/2015	31/03/2015	5.951.980,41	1.151.480,33	6.248,51	1.296.759,18	1.926,11	4.277,06	0,00	27.541,06	643.333,07	-	9.083.545,73	450.082,05
01/04/2015	30/06/2015	7.626.681,27	1.468.853,92	5.800,42	1.784.656,90	11.449,51	4.728,53	126.285,54	73.066,46	158.582,88	6,57	11.260.112,00	436.385,05
01/07/2015	30/09/2015	5.334.146,45	963.958,43	5.073,81	4.455.878,48	1.916,79	38.670,07	0,00	194.849,63	1.040.566,10	-	12.035.059,76	3.065.587,30
01/10/2015	31/12/2015	6.701.892,84	1.226.866,90	3.724,29	997.541,87	1.088,64	5.207,51	1.048.012,91	121.255,73	322.838,63	133,37	10.428.562,69	195.658,56
01/01/2016	31/03/2016	4.569.470,98	789.354,17	3.582,02	856.814,50	698,09	7.144,81	2.155.609,35	299.063,49	642.111,54	-	9.323.848,95	62.625,63
01/04/2016	30/06/2016	5.772.035,81	1.024.306,34	3.912,40	1.962.450,65	6.762,33	2.966,73	1.094.159,19	98.482,14	179.343,76	291,42	10.144.710,77	124.908,24
01/07/2016	30/09/2016	4.106.594,64	715.383,18	2.780,91	3.304.456,21	8.530,30	3.718,43	2.878.175,07	291.721,68	132.130,39	-	11.443.490,81	232.530,52
01/10/2016	31/12/2016	16.158.441,46	2.613.688,07	3.524,45	4.574.162,02	10.745,22	21.667,21	0,00	5.912,15	343.580,07	-	23.731.720,65	-
01/01/2017	31/03/2017	12.820.455,73	1.932.852,23	5.562,04	6.231.035,20	12.570,93	19.138,63	1.602.156,31	51.273,99	1.010.877,37	84,67	23.686.007,10	-
01/04/2017	30/06/2017	15.039.539,43	2.316.250,62	4.771,19	7.093.465,95	29.214,77	27.748,85	1.077.241,18	26.111,95	319.643,60	262,97	25.934.250,51	-
01/07/2017	30/09/2017	10.985.511,25	1.597.487,42	4.913,03	4.036.333,53	4.362,73	17.157,67	1.873.952,85	7.144,30	91.443,88	131,64	18.618.438,30	-
01/10/2017	31/12/2017	11.289.067,46	1.774.395,37	3.684,85	5.381.934,40	15.887,40	16.977,98	0,00	8.082,61	108.937,30	-	18.598.967,37	-
01/01/2018	31/03/2018	10.677.233,44	1.602.294,14	11.157,90	5.563.475,50	11.092,44	11.891,03	73.974,24	8.067,04	279.311,39	-	18.238.497,12	-
01/04/2018	30/06/2018	11.080.971,57	1.662.387,02	5.085,42	2.443.447,49	5.401,97	0,00	1.553.354,78	150.032,86	84,90	-	16.900.766,01	-
01/07/2018	30/09/2018	8.842.986,03	1.319.852,91	6.275,53	5.779.771,56	9.160,00	3.876,78	420.871,83	7.013,96	121.226,05	-	16.511.034,65	-
01/10/2018	31/12/2018	10.607.926,25	1.538.036,42	5.529,29	7.103.750,77	39.095,83	24.342,85	149.698,18	15.572,75	518.822,37	-	20.002.774,71	-
01/01/2019	31/03/2019	7.040.060,34	1.039.663,62	5.424,86	2.400.757,16	5.459,25	13.384,34	273.951,09	27.695,62	189.998,20	-	10.996.394,48	-
01/04/2019	30/06/2019	8.903.837,80	1.314.837,51	4.030,29	2.870.674,33	12.139,98	3.907,24	0,00	12.725,01	211.667,76	-	13.333.819,92	-
01/07/2019	02/10/2019	7.057.295,64	1.010.381,62	3.716,47	2.133.362,42	4.152,16	9.167,93	182.389,61	65.073,65	919.331,94	-	11.384.871,44	-



## 4. Issuer Available Funds

Collection Period		Amounts received or recovered from or in respect of the Claims *	Interest Paid on the Collection Accounts, the Payments Account, Cash Reserve Account	Interest deriving from Eligible Investments	any other amount standing to the credit of the accounts	on the Final Maturity Date the balance of the Expenses Account	Issuer Available Funds
14/07/2012	30/09/2012	14.391.702,11	-	238,33	6.936.427,89	-	21.328.368,33
01/10/2012	31/12/2012	17.977.916,02	- 30,77	-	6.825.006,39	-	24.802.891,64
01/01/2013	31/03/2013	13.233.003,60	-	-	6.477.174,59	-	19.710.178,19
01/04/2013	30/06/2013	19.546.237,98	-	-	6.031.648,33	-	25.577.886,31
01/07/2013	30/09/2013	11.680.421,94	-	-	5.701.014,60	-	17.381.436,54
01/10/2013	31/12/2013	14.138.173,04	- 69,15	-	5.215.312,69	-	19.353.416,58
01/01/2014	31/03/2014	10.268.109,07	232,30	-	4.921.854,72	-	15.190.196,09
01/04/2014	30/06/2014	12.837.685,28	553,62	-	4.571.165,94	-	17.409.404,84
01/07/2014	30/09/2014	12.073.045,44	-	-	4.315.554,23	-	16.388.599,67
01/10/2014	31/12/2014	13.783.405,50	- 66,00	-	3.998.539,33	-	17.781.878,83
01/01/2015	31/03/2015	9.322.527,30	- 6,00	-	3.697.652,71	-	13.020.174,01
01/04/2015	30/06/2015	11.402.651,34	-	-	3.351.941,15	-	14.754.592,49
01/07/2015	30/09/2015	9.142.799,09	-	-	3.115.755,70	-	12.258.554,79
01/10/2015	31/12/2015	10.806.423,28	- 72,00	-	2.829.430,55	-	13.635.781,83
01/01/2016	31/03/2016	9.976.867,34	-	-	2.598.646,06	-	12.575.513,40
01/04/2016	30/06/2016	10.347.856,78	-	-	2.326.842,17	-	12.674.698,95
01/07/2016	30/09/2016	11.882.756,45	-	-	2.073.797,55	-	13.956.554,00
01/10/2016	31/12/2016	23.731.720,65	- 72,00	-	6.748.175,32	-	30.479.823,97
01/01/2017	31/03/2017	23.686.007,10	-	-	6.716.370,62	-	30.402.377,72
01/04/2017	30/06/2017	25.934.250,51	-	-	6.127.156,78	-	32.061.407,29
01/07/2017	30/09/2017	18.618.438,30	-	-	5.524.318,78	-	24.142.757,08
01/10/2017	31/12/2017	18.598.967,37	- 54,00	-	4.864.676,31	-	23.463.589,68
01/01/2018	31/03/2018	18.238.497,12	-	-	4.386.961,95	-	22.625.459,07
01/04/2018	30/06/2018	16.750.648,25	-	-	3.913.301,94	-	20.663.950,19
01/07/2018	30/09/2018	16.511.034,65	-	-	3.448.384,21	-	19.959.418,86
01/10/2018	31/12/2018	20.002.774,71	- 48,00	-	3.021.019,28	-	23.023.745,99
01/01/2019	31/03/2019	10.996.394,48	-	-	2.600.608,94	-	13.597.003,42
01/04/2019	30/06/2019	13.333.819,92	-	-	2.092.551,82	-	15.426.371,74
01/07/2019	02/10/2019	236.074.751,91	-	-	1.806.942,06	-	237.881.693,97

\* less the Clawback Amount of the period and plus the Clawback Amount to be released



5. Priority of Payments

Payment Date	Expenses	Retention Amount	Fees and Expenses of the Agents	Interests due and payable on Series 2012-2-A Notes	Required Cash Reserve Amount into the Cash Reserve Account	Principal Payments on Series 2012-2-A Notes	Adjustment Purchase Price	to pay to the Servicer any amounts due and payable pursuant to Clause 8.2 of the Servicing Agreement	Any other amounts due and payable under the Transaction Documents	Series 2012-2-B Notes Interest Amount	Series 2012-2-B Notes Principal Amount	Total Payments	Final Balance of the Payments Account
25/10/2012	-	5.842,35	26.274,92	558.209,17	6.825.000,00	13.913.035,50	-	-	-	-	-	21.328.361,94	6,39
25/01/2013	200,00	11.607,78	27.278,14	465.464,13	6.477.174,11	17.821.167,00	-	-	-	-	-	24.802.891,16	0,48
25/04/2013	200,00	551,10	24.868,53	427.643,63	6.031.644,94	13.225.266,60	-	-	-	-	-	19.710.174,80	3,39
25/07/2013	200,00	12.051,83	27.970,08	407.540,10	5.701.013,27	19.429.109,70	-	-	-	-	-	25.577.884,98	1,33
25/10/2013	12.700,00	5.789,89	23.966,87	385.977,49	5.215.285,53	11.737.689,60	-	-	-	-	-	17.381.409,38	27,16
27/01/2014	0,00	7.401,68	25.395,85	371.150,73	4.921.843,29	14.027.613,60	-	-	-	-	-	19.353.405,15	11,43
25/04/2014	18.300,00	208,03	18.314,68	357.565,74	4.571.152,95	10.224.641,70	-	-	-	-	-	15.190.183,10	12,99
25/07/2014	915,00	25.348,80	24.622,87	363.042,14	4.315.536,91	12.679.921,80	-	-	-	-	-	17.409.387,52	17,32
27/10/2014	30.800,00	3.084,85	24.309,07	295.678,62	3.998.538,86	12.036.187,80	-	-	-	-	-	16.388.599,20	0,47
26/01/2015	0,00	12.926,48	24.097,18	218.715,06	3.697.634,17	13.828.487,40	-	-	-	-	-	17.781.860,29	18,54
27/04/2015	0,00	8.990,91	23.677,96	188.098,69	3.351.921,98	9.447.465,30	-	-	-	-	-	13.020.154,84	19,17
27/07/2015	0,00	5.617,32	23.872,61	156.887,66	3.115.735,35	11.452.459,20	-	-	-	-	-	14.754.572,14	20,35
26/10/2015	30.800,00	4.907,09	24.260,09	137.607,46	2.829.423,87	9.231.549,60	-	-	-	-	-	12.258.548,11	6,68
25/01/2016	463,60	14.786,32	31.719,80	117.449,65	2.598.635,13	10.872.716,40	-	-	-	-	-	13.635.770,90	10,93
25/04/2016	0,00	9.801,75	34.710,54	83.284,54	2.326.817,22	10.120.874,40	-	-	-	-	-	12.575.488,45	24,95
25/07/2016	457,50	4.582,16	37.508,62	52.630,62	2.073.795,36	10.505.722,50	-	-	-	-	-	12.674.696,76	2,19
25/10/2016	30.800,00	10.210,74	39.736,88	37.583,42	1.811.152,30	12.027.069,60	-	-	-	-	-	13.956.552,94	1,06
25/01/2017	1.090,60	11.084,10	53.077,74	129.073,51	6.716.360,00	23.569.127,40	-	-	-	-	-	30.479.813,35	10,62
25/04/2017	200,00	248,90	55.720,06	105.999,38	6.127.131,81	24.113.052,60	-	-	-	-	-	30.402.352,75	24,97
25/07/2017	200,00	481,68	55.767,03	94.398,10	5.524.305,50	26.386.241,70	-	-	-	-	-	32.061.394,01	13,28
25/10/2017	32.172,50	3.204,30	50.766,55	84.039,52	4.864.649,45	19.107.897,90	-	-	-	-	-	24.142.730,22	26,86
25/01/2018	0,00	6.634,85	46.917,86	76.683,92	4.386.952,01	18.946.391,10	-	-	-	-	-	23.463.579,74	9,94
25/04/2018	300,00	141,25	47.701,85	67.308,63	3.913.292,23	18.596.705,40	-	-	-	-	-	22.625.449,36	9,71
25/07/2018	12.500,00	3.729,92	44.350,69	59.971,07	3.448.374,59	17.095.014,30	-	-	-	-	-	20.663.940,57	9,62
25/10/2018	19.672,50	340,66	46.499,95	55.277,57	3.020.999,24	16.816.608,90	-	-	-	-	-	19.959.398,82	20,04
25/01/2019	0,00	6.407,74	45.906,45	48.648,26	2.600.584,01	20.322.174,60	-	-	-	-	-	23.023.721,06	24,93
25/04/2019	0,00	267,44	40.158,79	40.176,57	2.092.529,65	11.423.848,80	-	-	-	-	-	13.596.981,25	22,17
25/07/2019	12.500,00	0,00	37.932,78	34.530,50	1.806.933,43	13.534.466,40	-	-	-	-	-	15.426.363,11	8,63
25/10/2019	59.957,94	25.000,00	51.696,45	19.065,33	-	58.742.870,79	-	-	-	33.983.103,46	145.000.000,00	237.881.693,97	-

## 6a. Mortgage Portfolio at the end of the Collection Period

COLLECTION PERIOD		Number of Loans of the Collateral Portfolio	Not Delinquent Loans (A)	Delinquent Loans - Outstanding Principal not overdue (B)	Delinquent Loans - Overdue Principal Instalments (C)	Total (D)=(A)+(B)+(C)	Overdue Interest Instalments (E)	Number of Defaulted Loans	Defaulted Mortgages * (F)	Total Portfolio (G)=(D)+(F)
14/07/2012	30/09/2012	1.231	261.415.058,59	37.219.346,60	419.508,95	299.053.914,14	221.196,70	4,00	1.342.567,48	300.396.481,62
01/10/2012	31/12/2012	1.218,00	261.422.435,41	24.445.177,90	278.315,95	286.145.929,26	132.427,71	13,00	7.269.127,52	293.415.056,78
01/01/2013	31/03/2013	1.200,00	230.895.980,13	49.123.560,59	783.715,01	280.803.255,73	388.723,11	18,00	8.246.801,76	289.050.057,49
01/04/2013	30/06/2013	1.169,00	240.640.726,94	27.173.695,30	703.200,02	268.517.622,26	230.062,58	35,00	13.116.182,13	281.633.804,39
01/07/2013	30/09/2013	1.143,00	215.618.481,04	38.498.950,71	597.273,39	254.714.705,14	279.118,87	56,00	23.412.185,51	278.126.890,65
01/10/2013	31/12/2013	1.123,00	224.671.874,07	19.719.001,19	256.004,41	244.646.879,67	140.762,05	65,00	27.118.436,50	271.765.316,17
01/01/2014	31/03/2014	1.109,00	209.041.263,19	29.621.265,27	424.010,86	239.086.539,32	279.176,50	75,00	29.036.995,10	268.123.534,42
01/04/2014	30/06/2014	1.092,00	208.863.378,63	21.610.616,71	364.338,24	230.838.333,58	237.111,73	84,00	30.898.645,94	261.736.979,52
01/07/2014	30/09/2014	1.061,00	193.598.004,79	26.314.687,36	553.790,25	220.466.482,40	206.431,20	108,00	37.299.537,37	257.766.019,77
01/10/2014	31/12/2014	1.031,00	196.393.025,59	13.693.278,92	204.418,31	210.290.722,82	85.470,84	125,00	40.355.746,62	250.646.469,44
01/01/2015	31/03/2015	1.013,00	180.874.975,09	22.943.744,95	591.843,76	204.410.563,80	140.900,89	128,00	41.252.960,01	245.663.523,81
01/04/2015	30/06/2015	988,00	174.308.203,88	21.136.594,09	507.431,72	195.952.229,69	113.730,42	135,00	43.771.742,00	239.723.971,69
01/07/2015	30/09/2015	956,00	168.466.029,19	14.322.405,95	238.365,64	183.026.800,78	79.112,01	150,00	51.435.857,65	234.462.658,43
01/10/2015	31/12/2015	940,00	165.542.272,37	10.847.092,99	176.358,79	176.565.724,15	55.309,47	154,00	51.507.523,84	228.073.247,99
01/01/2016	31/03/2016	924,00	157.405.593,03	12.538.661,32	215.906,09	170.160.160,44	122.930,37	153,00	52.136.073,73	222.296.234,17
01/04/2016	30/06/2016	897,00	154.660.449,11	8.663.039,31	223.300,45	163.546.788,87	223.300,45	152,00	51.951.392,22	215.498.181,09
01/07/2016	30/09/2016	874,00	146.499.218,67	8.352.952,07	253.027,02	155.105.197,76	65.796,36	157,00	51.504.038,23	206.609.235,99
01/10/2016	31/12/2016	1.539,00	306.512.671,38	7.245.629,01	205.057,72	313.963.358,11	258.913,65	64,00	25.349.333,82	339.312.691,93
01/01/2017	31/03/2017	1.508,00	292.922.649,06	7.716.554,89	311.758,32	300.950.962,27	124.482,20	70,00	24.983.681,43	325.934.643,70
01/04/2017	30/06/2017	1.460,00	278.349.990,91	7.031.539,35	284.350,57	285.665.880,83	204.466,45	77,00	26.100.010,38	311.765.891,21
01/07/2017	30/09/2017	1.428,00	269.157.709,39	5.232.859,54	236.031,76	274.626.600,69	113.553,05	82,00	26.766.493,34	301.393.094,03
01/10/2017	31/12/2017	1.391,00	253.646.152,74	8.302.924,93	311.623,78	262.260.701,45	415.769,66	84,00	27.107.435,45	289.368.136,90
01/01/2018	31/03/2018	1.373,00	238.319.797,22	12.569.362,67	279.416,37	251.168.576,26	148.506,20	87,00	27.134.805,17	278.303.381,43
01/04/2018	30/06/2018	1.339,00	233.306.906,23	6.677.350,84	234.214,70	240.218.471,77	351.154,47	91,00	26.349.300,72	266.567.772,49
01/07/2018	30/09/2018	1.304,00	221.691.701,76	7.571.865,31	369.863,08	229.633.430,15	155.888,17	95,00	27.397.851,06	257.031.281,21
01/10/2018	31/12/2018	1.258,00	207.798.586,05	4.809.812,65	251.059,38	212.859.458,08	210.167,84	102,00	28.385.846,28	241.245.304,36
01/01/2019	31/03/2019	1.220,00	197.319.958,18	7.693.699,23	262.612,84	205.276.270,25	141.414,16	104,00	24.784.361,13	230.060.631,38
01/04/2019	30/06/2019	1.173,00	197.319.958,18	7.693.699,23	262.612,84	205.276.270,25	241.470,43	109,00	21.918.297,00	227.194.567,25
01/07/2019	02/10/2019	-	-	-	-	-	-	-	-	-

\* Net of recoveries





## 6b. Non-Mortgage Portfolio at the end of the Collection Period

COLLECTION PERIOD		Number of Loans of the Collateral Portfolio	Not Delinquent Loans (A)	Delinquent Loans - Outstanding Principal not overdue (B)	Delinquent Loans - Overdue Principal Instalments (C)	Total (D)=(A)+(B)+(C)	Overdue Interest Instalments (E)	Number of Defaulted Loans	Defaulted Mortgages * (F)	Total Portfolio (G)=(D)+(F)
14/07/2012	30/09/2012	1.665	93.471.845,00	3.563.150,14	248.606,75	97.283.601,89	24.073,10	2,00	216.767,17	97.500.369,06
01/10/2012	31/12/2012	1.626,00	84.398.985,23	2.211.230,46	267.118,58	86.877.334,27	20.592,23	7,00	1.400.644,48	88.277.978,75
01/01/2013	31/03/2013	1.538,00	75.719.040,23	3.107.677,20	470.497,40	79.297.214,83	35.473,58	15,00	1.780.261,14	81.077.475,97
01/04/2013	30/06/2013	1.393,00	65.247.315,53	1.717.155,15	239.887,28	67.204.357,96	21.828,39	30,00	3.265.046,05	70.469.404,01
01/07/2013	30/09/2013	1.294,00	58.147.121,42	2.347.948,54	357.342,36	60.852.412,32	28.566,75	33,00	3.455.949,70	64.308.362,02
01/10/2013	31/12/2013	1.144,00	51.640.593,71	1.592.809,33	213.462,53	53.446.865,57	13.560,32	57,00	4.364.918,63	57.811.784,20
01/01/2014	31/03/2014	1.046,00	46.580.150,77	1.505.840,60	241.115,75	48.327.107,12	13.790,20	70,00	4.240.427,04	52.567.534,16
01/04/2014	30/06/2014	944,00	41.268.302,02	1.620.111,02	241.702,17	43.130.115,21	17.025,15	72,00	4.305.735,04	47.435.850,25
01/07/2014	30/09/2014	858,00	37.510.242,44	1.002.907,86	184.248,50	38.697.398,80	14.231,91	90,00	4.883.492,26	43.580.891,06
01/10/2014	31/12/2014	749,00	32.953.734,10	564.272,58	58.406,02	33.576.412,70	4.386,39	94,00	4.891.048,11	38.467.460,81
01/01/2015	31/03/2015	639,00	28.785.242,38	1.283.971,55	127.416,03	30.196.629,96	12.157,11	71,00	3.188.450,49	33.385.080,45
01/04/2015	30/06/2015	547,00	25.332.633,52	661.296,14	103.999,12	26.097.928,78	10.602,06	72,00	3.183.623,23	29.281.552,01
01/07/2015	30/09/2015	491,00	19.794.942,32	627.329,34	39.916,36	20.462.188,02	7.345,67	78,00	3.544.120,92	24.006.308,94
01/10/2015	31/12/2015	413,00	16.934.268,28	510.194,74	33.667,62	17.478.130,64	-	72,00	3.572.820,14	21.050.950,78
01/01/2016	31/03/2016	365,00	15.078.597,24	552.116,96	43.281,55	15.673.995,75	10.677,37	67,00	3.174.804,64	18.848.800,39
01/04/2016	30/06/2016	302,00	13.130.092,77	104.764,54	44.564,74	13.279.422,05	3.839,14	65,00	3.120.263,40	16.399.685,45
01/07/2016	30/09/2016	275,00	11.834.814,53	105.863,66	17.832,95	11.958.511,14	3.772,60	61,00	3.103.431,84	15.061.942,98
01/10/2016	31/12/2016	1.733,00	67.395.624,64	477.125,32	42.918,81	67.915.668,77	37.629,06	37,00	3.058.915,52	70.974.584,29
01/01/2017	31/03/2017	1.635,00	59.200.051,99	561.650,37	59.134,50	59.820.836,86	23.721,79	38,00	3.129.374,94	62.950.211,80
01/04/2017	30/06/2017	1.501,00	49.347.552,20	721.577,20	93.069,94	50.162.199,34	26.202,63	39,00	3.164.292,50	53.326.491,84
01/07/2017	30/09/2017	1.373,00	42.474.009,77	1.229.321,45	189.953,70	43.893.284,92	25.563,02	40,00	3.189.095,09	47.082.380,01
01/10/2017	31/12/2017	1.270,00	36.856.965,60	1.479.527,56	388.035,74	38.724.528,90	73.274,75	42,00	3.210.670,98	41.935.199,88
01/01/2018	31/03/2018	1.152,00	32.161.363,36	934.920,89	177.990,15	33.274.274,40	31.241,40	50,00	3.482.620,59	36.756.894,99
01/04/2018	30/06/2018	1.052,00	28.218.293,73	629.025,13	108.503,31	28.955.822,17	39.206,61	63,00	3.527.693,44	32.483.515,61
01/07/2018	30/09/2018	948,00	23.284.396,62	650.727,28	133.455,44	24.068.579,34	23.088,34	69,00	3.536.526,26	27.605.105,60
01/10/2018	31/12/2018	825,00	19.717.815,19	642.102,04	96.546,78	20.456.464,01	19.334,24	78,00	3.693.789,29	24.150.253,30
01/01/2019	31/03/2019	712,00	17.205.773,60	592.743,27	104.073,74	17.902.590,61	16.473,74	71,00	3.299.902,36	21.202.492,97
01/04/2019	30/06/2019	614,00	17.205.773,60	592.743,27	104.073,74	17.902.590,61	26.724,79	58,00	2.590.493,20	20.493.083,81
01/07/2019	02/10/2019	-	-	-	-	-	-	-	-	-

\* Net of recoveries

## 6c. Total Portfolio at the end of the Collection Period

COLLECTION PERIOD		Number of Loans of the Collateral Portfolio	Not Delinquent Loans (A)	Delinquent Loans - Outstanding Principal not overdue (B)	Delinquent Loans - Overdue Principal Instalments (C)	Total (D)=(A)+(B)+(C)	Overdue Interest Instalments (E)	Number of Defaulted Loans	Defaulted Mortgages * (F)	Total Portfolio (G)=(D)+(F)
14/07/2012	30/09/2012	2.896,00	354.886.903,59	40.782.496,74	668.115,70	396.337.516,03	245.269,80	6,00	1.559.334,65	397.896.850,68
01/10/2012	31/12/2012	2.844,00	345.821.420,64	26.656.408,36	545.434,53	373.023.263,53	153.019,94	20,00	8.669.772,00	381.693.035,53
01/01/2013	31/03/2013	2.738,00	306.615.020,36	52.231.237,79	1.254.212,41	360.100.470,56	424.196,69	33,00	10.027.062,90	370.127.533,46
01/04/2013	30/06/2013	2.562,00	305.888.042,47	28.890.850,45	943.087,30	335.721.980,22	251.890,97	65,00	16.381.228,18	352.103.208,40
01/07/2013	30/09/2013	2.437,00	273.765.602,46	40.846.899,25	954.615,75	315.567.117,46	307.685,62	89,00	26.868.135,21	342.435.252,67
01/10/2013	31/12/2013	2.267,00	276.312.467,78	21.311.810,52	469.466,94	298.093.745,24	154.322,37	122,00	31.483.355,13	329.577.100,37
01/01/2014	31/03/2014	2.155,00	255.621.413,96	31.127.105,87	665.126,61	287.413.646,44	292.966,70	145,00	33.277.422,14	320.691.068,58
01/04/2014	30/06/2014	2.036,00	250.131.680,65	23.230.727,73	606.040,41	273.968.448,79	254.136,88	156,00	35.204.380,98	309.172.829,77
01/07/2014	30/09/2014	1.919,00	231.108.247,23	27.317.595,22	738.038,75	259.163.881,20	220.663,11	198,00	42.183.029,63	301.346.910,83
01/10/2014	31/12/2014	1.780,00	229.346.759,69	14.257.551,50	262.824,33	243.867.135,52	89.857,23	219,00	45.246.794,73	289.113.930,25
01/01/2015	31/03/2015	1.652,00	209.660.217,47	24.227.716,50	719.259,79	234.607.193,76	153.058,00	199,00	44.441.410,50	279.048.604,26
01/04/2015	30/06/2015	1.535,00	199.640.837,40	21.797.890,23	611.430,84	222.050.158,47	124.332,48	207,00	46.955.365,23	269.005.523,70
01/07/2015	30/09/2015	1.447,00	188.260.971,51	14.949.735,29	278.282,00	203.488.988,80	86.457,68	228,00	54.979.978,57	258.468.967,37
01/10/2015	31/12/2015	1.353,00	182.476.540,65	11.357.287,73	210.026,41	194.043.854,79	59.197,69	226,00	55.080.343,98	249.124.198,77
01/01/2016	31/03/2016	1.289,00	172.484.190,27	13.090.778,28	259.187,64	185.834.156,19	133.607,74	220,00	55.310.878,37	241.145.034,56
01/04/2016	30/06/2016	1.199,00	167.790.541,88	8.767.803,85	267.865,19	176.826.210,92	227.139,59	217,00	55.071.655,62	231.897.866,54
01/07/2016	30/09/2016	1.149,00	158.334.033,20	8.458.815,73	270.859,97	167.063.708,90	69.568,96	217,00	54.607.470,07	221.671.178,97
01/10/2016	31/12/2016	3.272,00	373.908.296,02	7.722.754,33	247.976,53	381.879.026,88	296.542,71	101,00	28.408.249,34	410.287.276,22
01/01/2017	31/03/2017	3.143,00	352.122.701,05	8.278.205,26	370.892,82	360.771.799,13	148.203,99	108,00	28.113.056,37	388.884.855,50
01/04/2017	30/06/2017	2.961,00	327.697.543,11	7.753.116,55	377.420,51	335.828.080,17	230.669,08	116,00	29.264.302,88	365.092.383,05
01/07/2017	30/09/2017	2.801,00	311.631.719,16	6.462.180,99	425.985,46	318.519.885,61	139.116,07	122,00	29.955.588,43	348.475.474,04
01/10/2017	31/12/2017	2.661,00	290.503.118,34	9.782.452,49	699.659,52	300.985.230,35	489.044,41	126,00	30.318.106,43	331.303.336,78
01/01/2018	31/03/2018	2.525,00	270.481.160,58	13.504.283,56	457.406,52	284.442.850,66	179.747,60	137,00	30.617.425,76	315.060.276,42
01/04/2018	30/06/2018	2.391,00	261.525.199,96	7.306.375,97	342.718,01	269.174.293,94	390.361,08	154,00	29.876.994,16	299.051.288,10
01/07/2018	30/09/2018	2.252,00	244.976.098,38	8.222.592,59	503.318,52	253.702.009,49	178.976,51	164,00	30.934.377,32	284.636.386,81
01/10/2018	31/12/2018	2.083,00	227.516.401,24	5.451.914,69	347.606,16	233.315.922,09	229.502,08	180,00	32.079.635,57	265.395.557,66
01/01/2019	31/03/2019	1.932,00	214.525.731,78	8.286.442,50	366.686,58	223.178.860,86	157.887,90	175,00	28.084.263,49	251.263.124,35
01/04/2019	30/06/2019	1.787,00	205.455.463,09	4.455.997,92	354.760,37	210.266.221,38	268.195,22	167,00	24.508.790,20	234.775.011,58
01/07/2019	02/10/2019	-	-	-	-	-	-	-	-	-

\* Net of recoveries

## 7.a Breakdown of the Performing Portfolio

Collection Period		Performing Portfolio (as the end of collection)	Weighted Average Loan Size (Euro)	Weighted Average Remaining Term (Years)	Weighted Average Seasoning (Years)	Weighted Average Fixed Interest Rate (for Fixed Interest Mortgages)	Weighted Average Spread (for Variable Interest Mortgages)	Weighted Average Coupon (WAC)	Weighted Average Spread (Only Variable with CAP)	Weighted Average Loan to Value (only for Mortgage Loans)
14/07/2012	30/09/2012	396.337.516,03	136.010,80	11,58	3,30	5,22	1,98	2,90	2,75	49,46
01/10/2012	31/12/2012	373.023.263,53	131.161,49	11,58	3,50	5,23	1,96	2,69	2,75	49,44
01/01/2013	31/03/2013	360.100.470,56	131.519,53	11,58	3,75	5,22	1,96	2,57	2,75	49,00
01/04/2013	30/06/2013	335.721.980,22	131.039,02	11,80	4,00	5,21	1,95	2,57	2,75	48,44
01/07/2013	30/09/2013	315.567.117,46	129.436,88	11,80	4,20	5,29	1,93	2,55	2,75	47,60
01/10/2013	31/12/2013	298.093.745,24	131.492,61	11,90	4,40	5,29	1,93	2,55	2,75	46,84
01/01/2014	31/03/2014	287.413.646,44	133.246,94	11,90	4,70	5,26	1,95	2,57	2,75	46,45
01/04/2014	30/06/2014	273.968.448,79	134.496,05	11,83	4,92	5,22	1,96	2,62	2,75	45,90
01/07/2014	30/09/2014	259.163.881,20	134.749,17	11,70	5,30	5,22	1,96	2,62	2,75	45,20
01/10/2014	31/12/2014	243.867.135,52	136.990,08	11,80	5,40	5,26	1,92	2,40	1,99	44,40
01/01/2015	31/03/2015	234.607.193,76	141.797,03	11,58	5,67	5,25	1,90	2,32	1,99	44,15
01/04/2015	30/06/2015	222.050.158,47	144.650,76	11,58	5,92	5,24	1,90	2,25	1,99	43,68
01/07/2015	30/09/2015	203.488.988,80	140.429,13	11,58	6,08	5,33	1,93	2,17	1,99	42,95
01/10/2015	31/12/2015	194.043.854,79	143.412,83	11,50	6,25	5,27	1,92	2,10	1,96	42,41
01/01/2016	31/03/2016	185.834.156,19	143.975,75	11,42	6,50	5,24	1,94	1,99	2,62	41,94
01/04/2016	30/06/2016	176.826.210,92	147.476,79	11,33	6,92	5,25	1,93	1,95	2,62	41,38
01/07/2016	30/09/2016	167.063.708,90	145.233,34	11,17	7,17	5,21	1,89	1,88	2,62	41,04
01/10/2016	31/12/2016	381.879.026,88	116.709,19	9,80	5,60	4,67	2,46	2,39	2,62	41,60
01/01/2017	31/03/2017	360.771.799,13	114.659,47	9,80	5,80	4,74	2,43	2,35	2,40	41,20
01/04/2017	30/06/2017	335.828.080,17	113.416,93	9,80	6,10	4,64	2,41	2,32	2,41	40,43
01/07/2017	30/09/2017	318.519.885,61	113.586,45	16,50	6,50	4,58	2,38	2,29	2,41	54,00
01/10/2017	31/12/2017	300.985.230,35	112.855,19	9,86	6,46	4,61	2,37	2,20	2,41	40,80
01/01/2018	31/03/2018	284.442.850,66	112.765,18	9,61	7,09	4,60	2,34	2,17	2,41	40,82
01/04/2018	30/06/2018	269.174.293,94	111.991,07	9,56	7,35	2,15	2,33	-	-	40,46
01/07/2018	30/09/2018	253.702.009,49	112.656,31	9,40	7,60	4,58	2,31	2,14	2,33	46,30
01/10/2018	31/12/2018	233.315.922,09	112.009,56	9,39	7,86	4,50	2,29	2,12	2,29	46,06
01/01/2019	31/03/2019	223.178.860,86	115.517,01	9,30	8,10	4,48	2,28	2,11	2,37	50,32
01/04/2019	30/06/2019	210.266.221,38	117.664,37	9,40	8,40	4,73	2,28	2,11	2,29	43,30
01/07/2019	02/10/2019	-	-	-	-	-	-	-	-	-

### 7.b Breakdown of the Performing Portfolio

Collection Period		By rate of interest			Payment Frequency			
		Fixed interest Loans	Variable interest Loans	Total Performing Portfolio	Monthly	Quarterly	Semi-Annual	Total Performing Portfolio
14/07/2012	30/09/2012	31.703.111,12	364.634.404,91	396.337.516,03	266.813.975,01	37.797.348,42	91.726.192,60	396.337.516,03
01/10/2012	31/12/2012	30.338.724,30	342.684.539,23	373.023.263,53	249.379.665,02	36.088.578,56	87.555.019,95	373.023.263,53
01/01/2013	31/03/2013	29.808.812,26	330.291.658,30	360.100.470,56	238.539.302,42	34.660.440,31	86.900.727,83	360.100.470,56
01/04/2013	30/06/2013	28.219.786,54	307.502.193,68	335.721.980,22	222.512.229,46	32.242.039,09	80.967.711,67	335.721.980,22
01/07/2013	30/09/2013	25.427.039,63	290.140.077,83	315.567.117,46	205.691.247,57	31.070.544,98	78.805.324,91	315.567.117,46
01/10/2013	31/12/2013	23.865.924,96	274.227.820,28	298.093.745,24	194.224.323,22	28.796.773,59	75.072.648,43	298.093.745,24
01/01/2014	31/03/2014	23.507.361,61	263.906.284,83	287.413.646,44	186.486.255,55	27.149.774,55	73.777.616,34	287.413.646,44
01/04/2014	30/06/2014	20.385.956,09	253.582.492,70	273.968.448,79	177.783.814,14	26.236.032,15	69.948.602,50	273.968.448,79
01/07/2014	30/09/2014	19.147.810,59	239.123.484,24	258.271.294,83	166.493.594,25	24.603.104,48	68.067.182,47	259.163.881,20
01/10/2014	31/12/2014	17.284.519,11	225.985.948,20	243.270.467,31	156.180.906,73	23.413.297,68	64.272.931,11	243.867.135,52
01/01/2015	31/03/2015	16.709.549,61	217.299.484,27	234.009.033,88	148.973.845,76	22.729.104,30	62.904.243,70	234.607.193,76
01/04/2015	30/06/2015	15.064.497,35	206.985.661,12	222.050.158,47	140.361.267,90	22.047.905,34	59.640.985,23	222.050.158,47
01/07/2015	30/09/2015	8.466.701,66	195.022.287,14	203.488.988,80	129.794.910,44	21.302.195,18	52.391.883,18	203.488.988,80
01/10/2015	31/12/2015	7.838.647,67	186.205.207,12	194.043.854,79	123.598.552,47	20.683.777,63	49.761.524,69	194.043.854,79
01/01/2016	31/03/2016	6.433.784,80	179.400.371,39	185.834.156,19	117.231.975,17	20.187.750,85	48.414.430,17	185.834.156,19
01/04/2016	30/06/2016	5.666.624,17	171.159.586,75	176.826.210,92	111.265.865,81	19.550.241,60	46.010.103,51	176.826.210,92
01/07/2016	30/09/2016	5.085.073,34	161.978.635,56	167.063.708,90	106.249.139,10	18.773.943,41	42.040.626,39	167.063.708,90
01/10/2016	31/12/2016	13.932.756,31	367.946.270,57	381.879.026,88	259.623.437,93	39.502.551,61	82.753.037,34	381.879.026,88
01/01/2017	31/03/2017	13.020.316,87	347.751.482,26	360.771.799,13	243.750.178,73	35.176.876,88	81.844.743,52	360.771.799,13
01/04/2017	30/06/2017	11.077.497,92	324.750.582,25	335.828.080,17	227.190.590,21	32.438.669,11	76.198.820,85	335.828.080,17
01/07/2017	30/09/2017	10.413.519,97	308.106.365,64	318.519.885,61	212.524.070,43	30.907.986,46	75.087.828,72	318.519.885,61
01/10/2017	31/12/2017	9.866.921,93	291.118.308,42	300.985.230,35	201.133.025,42	29.704.512,54	70.147.692,39	300.985.230,35
01/01/2018	31/03/2018	9.262.352,23	275.180.498,43	284.442.850,66	188.469.933,70	27.795.770,59	68.177.146,37	284.442.850,66
01/04/2018	30/06/2018	8.548.208,64	260.626.085,30	269.174.293,94	177.816.955,20	26.827.898,89	64.529.439,85	269.174.293,94
01/07/2018	30/09/2018	8.548.208,64	260.626.085,30	269.174.293,94	177.816.955,20	26.827.898,89	64.529.439,85	269.174.293,94
01/10/2018	31/12/2018	6.282.663,36	227.033.258,73	233.315.922,09	155.303.314,73	22.879.719,08	55.132.888,28	233.315.922,09
01/01/2019	31/03/2019	6.204.222,50	216.974.638,36	223.178.860,86	148.051.206,40	22.011.944,87	53.115.709,59	223.178.860,86
01/04/2019	30/06/2019	5.241.742,04	205.024.479,34	210.266.221,38	139.640.319,15	20.721.269,88	49.904.632,35	210.266.221,38
01/07/2019	02/10/2019	-	-	-	-	-	-	-



## 7.c Breakdown of the Performing Portfolio

Collection Period		Breakdown by range							Actual Loan to Value (only for Mortgage Loans)					
		>0 - ≤25.000	>25.000 ≤75.000	>75.000 ≤250.000	>250.000 ≤500.000	>500.000 ≤1.000.000	>1.000.000 ≤2.500.000	>2.500.000	Total Performing Portfolio	>0%-<=20%	>20%- ≤40%	>40%- ≤60%	>60%	Total Performing Portfolio
14/07/2012	30/09/2012	13.913.386,80	36.872.625,26	109.510.274,35	83.051.829,04	58.028.729,51	52.880.560,73	42.325.380,14	396.582.785,83	49.499.575,69	62.293.397,66	83.787.121,49	103.473.819,30	299.053.914,14
01/10/2012	31/12/2012	12.685.212,25	31.693.405,98	103.011.258,05	79.488.753,68	56.528.048,01	48.634.491,30	41.135.114,20	373.176.283,47	43.093.096,21	64.173.814,63	77.747.764,98	101.131.253,44	286.145.929,26
01/01/2013	31/03/2013	12.074.538,02	29.712.017,88	99.653.759,87	76.179.391,90	52.709.504,79	51.844.207,18	38.351.247,61	360.524.667,25	44.166.689,89	63.034.345,59	74.736.460,68	98.865.759,57	280.803.255,73
01/04/2013	30/06/2013	10.808.300,30	27.473.792,05	95.835.825,30	67.708.893,32	46.086.754,18	53.118.257,85	34.942.048,19	335.973.871,19	43.145.151,21	62.292.225,03	71.181.208,03	91.899.037,99	268.517.622,26
01/07/2013	30/09/2013	9.918.624,58	25.848.828,62	91.241.939,70	64.063.447,27	44.165.967,51	50.489.412,41	30.146.582,99	315.874.803,08	41.906.975,57	60.188.941,67	68.688.787,81	83.930.000,09	254.714.705,14
01/10/2013	31/12/2013	8.923.238,62	24.720.690,62	86.524.454,19	60.554.200,38	41.611.068,77	48.661.905,04	27.252.509,99	298.248.067,61	40.562.220,32	59.965.334,51	67.153.895,24	76.965.429,60	244.646.879,67
01/01/2014	31/03/2014	8.088.399,18	23.482.659,91	85.362.423,17	54.072.624,86	43.320.530,27	48.769.365,16	24.610.610,59	287.706.613,14	39.650.443,20	58.529.963,85	65.501.856,03	75.404.276,24	239.086.539,32
01/04/2014	30/06/2014	7.067.391,01	22.449.532,15	82.931.251,25	50.884.783,20	42.257.740,41	44.371.504,78	24.260.382,87	274.222.585,67	37.403.358,11	55.284.231,48	65.475.847,49	72.674.896,50	230.838.333,58
01/07/2014	30/09/2014	6.422.374,39	21.008.929,52	79.708.814,93	47.925.657,96	37.652.812,42	42.543.813,65	24.122.141,44	259.384.544,31	36.224.564,26	55.447.936,67	64.893.504,54	63.900.476,93	220.466.482,40
01/10/2014	31/12/2014	5.903.768,55	19.780.822,40	75.249.542,78	44.662.506,68	36.973.339,42	37.893.800,08	23.493.212,84	243.956.992,75	35.129.843,11	53.776.677,26	61.711.253,04	59.835.096,26	210.452.869,67
01/01/2015	31/03/2015	5.141.252,76	19.171.044,10	71.435.279,22	43.646.477,64	34.363.804,70	37.726.430,94	23.275.962,40	234.760.251,76	34.017.803,81	53.154.854,48	57.092.613,74	60.286.192,65	204.551.464,68
01/04/2015	30/06/2015	4.620.875,11	17.959.880,08	68.531.042,41	41.927.731,33	31.744.783,61	34.592.350,43	22.797.827,98	222.174.490,95	34.357.793,56	50.039.100,08	54.288.656,49	56.697.736,61	195.383.286,74
01/07/2015	30/09/2015	4.182.175,67	16.915.709,64	65.770.455,92	38.160.735,23	30.200.487,09	32.274.373,17	16.071.509,76	203.575.446,48	31.893.885,24	51.877.995,66	47.102.786,36	51.888.852,67	182.763.519,93
01/10/2015	31/12/2015	3.733.027,64	16.532.139,64	63.501.368,28	34.898.524,13	27.970.108,11	34.090.983,81	13.376.900,87	194.103.052,48	31.869.801,61	50.421.441,74	46.015.855,45	48.258.625,35	176.565.724,15
01/01/2016	31/03/2016	3.531.950,86	15.643.679,31	61.849.499,28	32.561.578,41	26.150.470,15	32.856.125,01	13.312.557,04	185.905.860,06	32.791.229,73	46.871.786,03	44.369.735,26	46.127.409,42	170.160.160,44
01/04/2016	30/06/2016	3.193.779,79	14.924.062,51	57.592.828,93	31.830.440,41	25.029.328,05	31.198.457,22	13.114.559,13	176.883.456,04	32.432.137,50	45.219.618,39	41.705.628,96	44.189.404,02	163.546.788,87
01/07/2016	30/09/2016	3.040.672,30	14.422.902,11	54.987.902,29	29.275.190,52	23.549.172,70	28.793.604,68	13.027.683,99	167.097.128,59	31.592.747,04	42.461.456,19	44.792.651,90	36.258.342,63	155.105.197,76
01/10/2016	31/12/2016	15.915.179,71	38.629.876,36	101.327.870,23	70.488.046,99	67.983.058,77	60.385.793,78	27.179.722,91	381.909.548,75	61.694.069,30	91.576.857,94	91.723.246,92	68.969.183,95	313.963.358,11
01/01/2017	31/03/2017	15.304.117,41	35.948.338,00	96.935.323,94	67.921.327,78	64.644.656,02	55.592.794,96	24.478.910,48	360.825.468,59	61.681.871,28	86.463.670,72	89.114.007,42	63.691.412,85	300.950.962,27
01/04/2017	30/06/2017	14.003.243,12	33.587.174,95	91.657.725,00	64.657.923,81	55.639.039,56	57.856.971,22	18.656.671,59	336.058.749,25	59.095.130,59	86.400.966,61	83.564.423,50	56.605.360,13	285.665.880,83
01/07/2017	30/09/2017	13.034.959,36	31.371.819,86	87.071.555,18	60.612.307,14	51.090.867,44	57.407.006,81	18.570.485,89	319.159.001,68	57.265.755,22	83.815.164,92	78.953.912,72	54.591.767,83	274.626.600,69
01/10/2017	31/12/2017	11.937.102,25	30.612.319,62	82.370.874,39	57.823.653,32	45.375.575,76	55.183.358,64	18.171.390,78	301.474.274,76	57.283.657,53	78.725.101,20	75.028.522,25	51.223.420,47	262.260.701,45
01/01/2018	31/03/2018	11.067.646,71	29.177.287,85	78.989.910,83	56.501.632,01	43.846.801,12	47.219.287,58	17.820.032,16	284.622.598,26	55.787.532,52	76.016.768,90	73.426.730,11	45.937.544,73	251.168.576,26
01/04/2018	30/06/2018	9.984.690,79	27.690.967,44	75.000.371,66	53.776.348,51	42.867.252,77	43.111.777,79	17.133.246,06	269.564.655,02	55.273.857,61	74.610.278,22	70.416.909,28	39.917.426,66	240.218.471,77
01/07/2018	30/09/2018	9.135.845,55	25.730.784,82	71.653.120,04	51.148.037,58	40.922.953,16	38.276.329,40	17.013.915,45	253.880.986,00	53.312.623,86	69.885.630,78	60.134.849,93	46.300.325,58	229.633.430,15
01/10/2018	31/12/2018	8.019.722,34	24.610.256,28	68.290.688,54	47.529.337,22	34.219.967,91	34.531.895,59	16.343.556,29	233.545.424,17	49.974.825,06	65.485.902,81	53.403.308,45	43.995.421,76	212.859.458,08
01/01/2019	31/03/2019	7.056.647,15	23.251.038,28	64.148.233,92	45.332.243,26	34.084.667,69	33.222.710,61	16.241.207,85	223.336.748,76	45.269.954,51	60.511.777,96	52.212.915,97	47.281.621,81	205.276.270,25
01/04/2019	30/06/2019	6.411.765,36	21.765.673,04	61.169.373,32	43.228.526,93	30.853.864,59	33.805.149,33	13.300.064,03	210.534.416,60	46.612.408,46	58.282.167,37	53.483.202,49	36.550.482,01	194.928.260,33
01/07/2019	02/10/2019	-	-	-	-	-	-	-	-	-	-	-	-	-

7.d Breakdown of the Performing Portfolio

Collection Period		Breakdown by seasoning								Breakdown by Residual Life							
		>=0 - <12	>=12 - <24	>=24 - <36	>=36 - <48	>=48 - <60	>=60 - <72	>=72 - <84	>=84	Total Performing Portfolio	>=0 - <48	>=48 - <96	>=96 - <144	>=144 - <192	>=192 - <240	>240	Total Performing Portfolio
14/07/2012	30/09/2012	64.287.155,63	78.987.150,93	70.339.588,04	72.358.152,93	31.963.581,96	22.478.335,44	23.868.765,04	32.054.786,06	396.337.516,03	65.071.189,39	59.875.835,67	67.686.482,23	92.252.324,26	79.558.252,01	31.893.432,47	396.337.516,03
01/10/2012	31/12/2012	44.768.655,96	60.279.256,27	76.458.150,51	65.162.454,43	42.264.643,15	26.501.617,84	18.098.233,58	39.490.251,79	373.023.263,53	57.233.937,93	58.638.606,21	73.647.932,96	75.983.519,78	76.816.492,89	30.702.773,76	373.023.263,53
01/01/2013	31/03/2013	22.971.767,07	63.128.535,88	68.615.621,18	64.699.438,10	53.792.872,81	23.654.765,45	17.802.835,89	45.434.634,18	360.100.470,56	54.041.537,69	64.278.007,84	63.446.938,87	75.306.893,78	77.456.086,09	25.571.006,29	360.100.470,56
01/04/2013	30/06/2013	5.534.642,73	57.276.110,34	64.231.759,56	62.166.485,32	55.784.186,47	26.564.282,57	17.576.794,82	46.587.718,41	335.721.980,22	46.053.780,88	55.978.357,57	63.274.847,44	72.197.205,47	75.707.298,57	22.510.490,29	335.721.980,22
01/07/2013	30/09/2013	7.092.902,97	45.628.080,03	60.636.246,46	54.408.223,44	60.006.304,75	19.399.734,20	19.385.879,05	49.009.746,56	315.567.117,46	43.949.185,39	49.189.627,05	57.555.821,49	78.037.206,77	64.526.133,06	22.309.143,70	315.567.117,46
01/10/2013	31/12/2013	9.007.608,78	33.499.061,17	44.825.915,88	62.140.607,63	49.056.649,29	28.587.210,67	20.761.836,91	50.214.854,91	298.093.745,24	36.538.123,01	48.835.262,26	55.610.620,98	77.261.737,21	57.468.309,53	22.379.692,25	298.093.745,24
01/01/2014	31/03/2014	8.772.660,23	18.096.033,49	46.228.377,32	55.357.086,33	47.454.869,48	39.316.076,09	18.222.555,61	53.965.987,89	287.413.646,44	33.286.230,56	49.551.113,33	57.630.425,13	70.862.232,12	53.731.064,92	22.352.580,38	287.413.646,44
01/04/2014	30/06/2014	1.648.606,05	9.642.597,74	45.852.703,66	53.101.578,65	44.411.766,40	46.530.986,78	17.282.823,58	55.497.385,93	273.968.448,79	29.376.048,76	49.799.836,92	55.467.709,54	69.990.174,06	48.900.381,25	20.434.298,26	273.968.448,79
01/07/2014	30/09/2014	1.675.788,98	8.821.353,12	33.801.546,63	48.701.160,41	42.893.890,61	47.705.518,82	15.731.060,13	59.833.562,50	259.163.881,20	27.302.261,06	45.743.002,11	59.509.934,87	65.723.186,36	41.235.712,84	19.649.783,96	259.163.881,20
01/10/2014	31/12/2014	4.222.641,00	8.036.698,30	23.315.395,81	33.673.422,52	51.717.781,11	35.812.626,58	25.531.602,77	61.556.967,43	243.867.135,52	21.863.568,29	43.768.764,43	57.237.666,02	67.226.472,69	35.788.480,92	17.982.183,17	243.867.135,52
01/01/2015	31/03/2015	4.507.537,75	7.875.635,25	12.441.006,14	31.734.333,72	46.000.448,93	37.029.233,15	32.298.614,38	62.720.384,44	234.607.193,76	22.762.627,66	41.160.041,11	56.875.136,69	74.324.920,42	24.329.945,19	15.154.522,69	234.607.193,76
01/04/2015	30/06/2015	3.384.814,52	2.232.070,88	8.596.522,08	33.146.854,80	39.689.449,29	35.306.349,39	37.684.964,76	62.009.132,75	222.050.158,47	19.449.865,27	39.983.878,04	55.542.379,03	70.089.460,75	22.161.173,86	14.823.401,52	222.050.158,47
01/07/2015	30/09/2015	2.667.912,74	4.176.735,90	5.746.777,12	24.675.321,86	35.144.605,21	35.093.360,32	37.320.884,72	58.663.390,93	203.488.988,80	19.379.219,18	33.557.130,72	55.550.680,40	63.438.617,61	17.854.417,14	13.708.923,75	203.488.988,80
01/10/2015	31/12/2015	5.124.845,14	3.947.250,09	5.678.059,11	16.403.096,45	27.177.790,77	39.312.830,31	27.253.230,18	69.146.752,74	194.043.854,79	16.927.613,03	31.795.201,16	53.278.749,88	62.207.913,92	16.172.617,31	13.661.759,49	194.043.854,79
01/01/2016	31/03/2016	5.002.756,87	3.642.224,27	5.500.809,66	8.613.755,59	25.111.794,33	34.649.702,32	30.599.726,90	72.713.386,25	185.834.156,19	16.095.122,63	30.469.032,29	52.769.064,53	63.846.390,42	12.186.149,81	10.468.396,51	185.834.156,19
01/04/2016	30/06/2016	3.012.974,77	2.867.956,30	1.938.981,21	1.843.677,14	25.957.002,43	31.014.486,34	27.594.596,45	82.596.536,28	176.826.210,92	14.561.775,22	28.039.293,14	51.374.935,65	61.308.626,60	11.227.914,10	10.313.666,21	176.826.210,92
01/07/2016	30/09/2016	1.413.233,75	3.892.581,47	2.482.165,13	1.137.071,39	16.992.141,39	29.451.575,81	28.383.242,74	83.311.697,22	167.063.708,90	14.036.366,87	27.727.686,46	48.949.231,19	58.760.711,00	7.704.426,74	9.885.286,64	167.063.708,90
01/10/2016	31/12/2016	39.116.930,69	36.430.127,15	22.691.329,81	27.144.403,31	43.232.433,50	38.166.935,58	40.977.680,81	134.119.186,03	381.879.026,88	57.068.018,07	84.721.961,62	101.789.463,42	94.401.623,38	31.938.486,55	11.959.473,84	381.879.026,88
01/01/2017	31/03/2017	29.735.274,77	33.959.578,04	21.686.805,35	24.653.056,72	41.944.240,76	27.306.235,64	43.175.123,38	138.311.484,47	360.771.799,13	54.587.872,14	84.592.638,96	92.626.369,31	95.914.235,31	21.834.987,65	11.215.695,76	360.771.799,13
01/04/2017	30/06/2017	9.124.150,13	41.866.693,69	23.800.997,54	22.679.755,58	28.748.158,72	35.108.653,02	37.730.979,25	136.768.692,24	335.828.080,17	47.467.902,62	81.174.699,94	85.032.771,56	91.871.771,75	19.559.133,41	10.721.800,89	335.828.080,17
01/07/2017	30/09/2017	3.127.335,52	36.473.029,41	28.038.746,16	21.239.562,67	25.175.081,52	28.100.767,04	39.480.929,48	136.884.433,81	318.519.885,61	45.390.252,14	75.371.573,00	86.279.753,52	82.937.636,13	18.928.389,83	9.612.280,99	318.519.885,61
01/10/2017	31/12/2017	3.183.960,25	28.058.640,76	25.557.119,52	19.090.769,12	23.376.946,02	40.274.736,30	29.080.474,13	132.362.584,25	300.985.230,35	40.852.302,40	73.885.277,22	84.344.493,79	75.765.656,68	16.826.973,84	9.310.526,42	300.985.230,35
01/01/2018	31/03/2018	760.241,63	21.131.709,23	21.662.943,62	12.098.809,47	14.284.805,66	34.558.312,36	23.331.458,73	156.614.569,96	284.442.850,66	39.265.118,48	75.028.765,17	73.584.815,98	71.771.875,80	15.496.662,80	9.295.612,43	284.442.850,66
01/04/2018	30/06/2018	107.319,48	6.007.626,24	29.734.900,03	12.301.183,33	13.863.299,42	24.217.349,29	29.496.447,67	153.446.168,48	269.174.293,94	35.516.965,41	72.864.223,83	70.603.261,66	66.332.605,89	14.837.067,30	9.020.169,85	269.174.293,94
01/07/2018	30/09/2018	-	2.540.669,85	26.062.281,80	15.171.148,47	11.401.095,24	20.963.132,41	23.968.356,48	153.595.325,24	253.702.009,49	33.197.287,64	74.639.012,42	67.820.039,05	58.531.039,89	11.511.430,81	8.003.199,68	253.702.009,49
01/10/2018	31/12/2018	-	1.704.678,15	19.745.660,83	15.964.148,82	10.214.232,78	10.873.017,05	28.887.366,89	145.926.817,57	233.315.922,09	29.088.333,38	68.545.121,62	67.115.020,67	50.055.312,23	10.697.524,87	7.814.609,32	233.315.922,09
01/01/2019	31/03/2019	-	554.965,67	16.528.594,68	15.863.632,04	8.624.226,85	9.710.838,75	28.076.960,04	143.819.642,83	223.178.860,86	27.603.149,70	65.408.982,79	72.034.638,31	41.143.042,02	9.548.677,51	7.440.370,53	223.178.860,86
01/04/2019	30/06/2019	-	80.552,64	4.579.508,05	21.978.583,34	8.535.514,56	8.976.110,44	18.922.796,98	147.193.155,37	210.266.221,38	23.544.848,72	65.112.328,89	63.223.983,16	44.106.801,51	6.995.247,39	7.283.011,71	210.266.221,38
01/07/2019	02/10/2019	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

## 8. Bond Collateralisation

COLLECTION PERIOD	PAYMENT DATE	Notes (*)		Collateral			
		Class A	Class B	Collateral Portf. Oust. Amount	Claw Back Amount (cumulative) **	Cash Reserve	
14/07/2012	30/09/2012	25/10/2012	259.086.964,50	144.700.000,00	396.337.516,03	548.913,29	6.825.000,00
01/10/2012	31/12/2012	25/01/2013	241.265.797,50	144.700.000,00	373.023.263,53	1.207.420,21	6.477.174,11
01/01/2013	31/03/2013	25/04/2013	228.040.530,90	144.700.000,00	360.100.470,56	1.896.483,83	6.031.644,94
01/04/2013	30/06/2013	25/07/2013	208.611.421,20	144.700.000,00	335.721.980,22	2.475.408,22	5.701.013,27
01/07/2013	30/09/2013	25/10/2013	196.873.731,60	144.700.000,00	315.567.117,46	2.648.734,85	5.215.285,53
01/10/2013	31/12/2013	27/01/2014	182.846.118,00	144.700.000,00	298.093.745,24	3.222.254,00	4.921.843,29
01/01/2014	31/03/2014	25/04/2014	172.621.476,30	144.700.000,00	287.413.646,44	3.937.898,02	4.571.152,95
01/04/2014	30/06/2014	25/07/2014	159.941.554,50	144.700.000,00	273.968.448,79	4.265.952,27	4.315.536,91
01/07/2014	30/09/2014	27/10/2014	147.905.366,70	144.700.000,00	259.163.881,20	4.388.835,14	3.998.538,86
01/10/2014	31/12/2014	26/01/2015	134.076.879,30	144.700.000,00	243.867.135,52	4.227.708,75	3.697.634,17
01/01/2015	31/03/2015	27/04/2015	124.629.414,00	144.700.000,00	234.607.193,76	3.988.727,18	3.351.921,98
01/04/2015	30/06/2015	27/07/2015	113.176.954,80	144.700.000,00	222.050.158,47	3.846.187,84	3.115.735,35
01/07/2015	30/09/2015	26/10/2015	103.945.405,20	144.700.000,00	203.488.988,80	6.738.448,51	2.829.423,87
01/10/2015	31/12/2015	25/01/2016	93.072.688,80	144.700.000,00	194.043.854,79	6.360.587,92	2.598.635,13
01/01/2016	31/03/2016	25/04/2016	82.951.814,40	144.700.000,00	185.834.156,19	5.707.569,53	2.326.817,22
01/04/2016	30/06/2016	25/07/2016	72.446.091,90	144.700.000,00	176.826.210,92	5.504.423,52	2.073.795,36
01/07/2016	30/09/2016	25/10/2016	60.419.022,30	144.700.000,00	167.063.708,90	5.614.071,17	1.811.152,30
01/10/2016	31/12/2016	25/01/2017	245.085.272,49	145.000.000,00	381.879.026,88	-	6.716.360,00
01/01/2017	31/03/2017	25/04/2017	220.972.219,89	145.000.000,00	360.771.799,13	-	6.127.131,81
01/04/2017	30/06/2017	25/07/2017	194.585.978,19	145.000.000,00	335.828.080,17	-	5.524.305,50
01/07/2017	30/09/2017	25/10/2017	175.478.080,29	145.000.000,00	318.519.885,61	-	4.864.649,45
01/10/2017	31/12/2017	25/01/2018	156.531.689,19	145.000.000,00	300.985.230,35	-	4.386.952,01
01/01/2018	31/03/2018	25/04/2018	137.934.983,79	145.000.000,00	284.442.850,66	-	3.913.292,23
01/04/2018	30/06/2018	25/07/2018	120.839.969,49	145.000.000,00	269.174.293,94	-	3.448.374,59
01/07/2018	30/09/2018	25/10/2018	104.023.360,59	145.000.000,00	253.702.009,49	-	3.020.999,24
01/10/2018	31/12/2018	25/01/2019	83.701.185,99	145.000.000,00	233.315.922,09	-	2.600.584,01
01/01/2019	31/03/2019	25/04/2019	72.277.337,19	145.000.000,00	223.178.860,86	-	2.092.529,65
01/04/2019	30/06/2019	25/07/2019	58.742.870,79	145.000.000,00	210.266.221,38	-	1.806.933,43
01/07/2019	02/10/2019	25/10/2019	-	-	-	-	-

(\*) After redemption on the Interest Payment Date

(\*\*) net of any amount distributed after two years and one day from the Collection Date

