

# 2011 Popolare Bari SPV S.r.l.

*Originator:*  
**Banca Popolare di Bari S.c.p.a.**  
**Cassa di Risparmio di Orvieto S.p.A.**

*€ 431.100.000 Class A1 Asset Backed Floating Rate Notes due October 2060*  
*€ 121.600.000 Class A2 Asset Backed Floating Rate Notes due October 2060*  
*€ 132.400.000 Class B1 Asset Backed Floating Rate Notes due October 2060*  
*€ 37.300.000 Class B2 Asset Backed Floating Rate Notes due October 2060*

## Investors Report

*April 2018*

Prepared by:

**SECURITISATION  
SERVICES**



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

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

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

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# 1. Description

**Issuer:** 2011 Popolare Bari SPV S.r.l.  
**Originator and Servicer:** Banca Popolare di Bari S.c.p.a. and Cassa di Risparmio di Orvieto S.p.A.  
**Issue Date:** 4th January 2012  
**Arranger:** Société Générale

**The Notes:**

Notes	Class A1	Class A2	Class B1	Class B2
<b>Original Balance</b>	431.100.000,00	121.600.000,00	132.400.000,00	37.300.000,00
<b>Currency</b>	Euro	Euro	Euro	Euro
<b>Denomination</b>	Euro 100.000	Euro 100.000	Euro 100.000	Euro 100.000
<b>Final Maturity Date</b>	October 2060	October 2060	October 2060	October 2060
<b>Listing</b>	Irish Stoch Exchange	Irish Stoch Exchange	-	-
<b>ISIN code</b>	IT0004780810	IT0004780802	IT0004780836	IT0004780828
<b>Clearing</b>	Monte Titoli	Monte Titoli	Monte Titoli	Monte Titoli
<b>Reference Rate</b>	3 months Euribor	3 months Euribor	3 months Euribor	3 months Euribor
<b>Day Count Convention</b>	Actual/360	Actual/360	Actual/360	Actual/360
<b>Spread</b>	1,000%	1,000%	1,500%	1,500%

**Underlying assets for the Notes:**

**Payment Date:** residential mortgage loans qualifying as *mutui fondiari* and classified as performing by the Originator means the last calendar day of January, April, July and October in each year or, if any of such a date does not fall on a Business Day, the following Business Day, until the Final Maturity Date

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

**Agent Bank:** The Bank of New York, (Luxembourg) S.A., Italian Branch

**Transaction Bank and Principal Paying Agent:** Bank of New York, Italian Branch

**English Transaction Bank:** The Bank of New York Mellon, London Branch

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

**Swap Counterparty:** J.P. Morgan Securities Plc

**Limited Recourse Loan Provider:** Banca Popolare di Bari S.c.p.a. and Cassa di Risparmio di Orvieto S.p.A.

**Corporate Services Provider and Computation Agent:** Securitisation Services S.p.A.

**Cash Manager:** Bank of New York, London



## 2.1 Class A1 Notes

**Isin Code IT0004780810**

Interest Period			Before Payments		Amounts accrued				Payments		After Payments		
			Principal Amount Outstanding	Unpaid Interest	Principal	Interest Rate	Accrual Period (days)	Accrued Interest	Interest Payments	Principal Payments	Principal Amount Outstanding	Pool factor	Unpaid Interest
04/01/2012	31/01/2012	31/01/2012	431.100.000,00	-	-	2,054%	27	664.109,55	664.109,55	-	431.100.000,00	1,00000000	-
31/01/2012	30/04/2012	30/04/2012	431.100.000,00	-	11.693.113,29	2,138%	90	2.304.229,50	2.304.229,50	11.693.113,29	419.406.886,71	0,97287610	-
30/04/2012	31/07/2012	31/07/2012	419.406.886,71	-	11.093.354,09	1,720%	92	1.843.526,27	1.843.526,27	11.093.354,09	408.313.532,62	0,94714343	-
31/07/2012	31/10/2012	31/10/2012	408.313.532,62	-	10.261.916,55	1,415%	92	1.476.507,10	1.476.507,10	10.261.899,03	398.051.633,59	0,92333944	-
31/10/2012	31/01/2013	31/01/2013	398.051.633,59	-	11.488.934,45	1,196%	92	1.216.622,70	1.216.622,70	11.488.901,22	386.562.732,37	0,89668924	-
31/01/2013	30/04/2013	30/04/2013	386.562.732,37	-	11.060.359,90	1,226%	89	1.171.650,17	1.171.650,17	11.060.344,71	375.502.387,66	0,87103314	-
30/04/2013	31/07/2013	31/07/2013	375.502.387,66	-	13.276.460,14	1,207%	92	1.158.257,98	1.158.257,98	13.276.457,37	362.225.930,29	0,84023644	-
31/07/2013	31/10/2013	31/10/2013	362.225.930,29	-	12.051.564,41	1,226%	92	1.134.894,09	1.134.894,09	12.051.529,83	350.174.400,46	0,81228114	-
31/10/2013	31/01/2014	31/01/2014	350.174.400,46	-	13.473.383,11	1,228%	92	1.098.925,09	1.098.925,09	13.473.340,74	336.701.059,72	0,78102774	-
31/01/2014	30/04/2014	30/04/2014	336.701.059,72	-	11.559.275,60	1,300%	89	1.082.119,79	1.082.119,79	11.559.256,74	325.141.802,98	0,75421434	-
30/04/2014	31/07/2014	31/07/2014	325.141.801,97	-	12.482.036,03	1,345%	92	1.117.584,63	1.117.584,63	12.482.026,29	312.659.775,68	0,72526044	-
31/07/2014	31/10/2014	31/10/2014	312.659.775,68	-	12.095.205,30	1,209%	92	966.014,49	966.014,49	12.095.200,26	300.564.575,42	0,69720384	-
31/10/2014	02/02/2015	02/02/2015	300.564.575,42	-	13.642.571,34	1,088%	94	853.870,56	853.870,56	13.642.547,49	286.922.027,93	0,66555794	-
02/02/2015	30/04/2015	30/04/2015	286.922.027,93	-	12.607.343,38	1,052%	87	729.451,44	729.451,44	12.607.303,95	274.314.723,98	0,63631344	-
30/04/2015	31/07/2015	31/07/2015	274.314.723,98	-	20.494.652,60	0,995%	92	697.521,38	697.521,38	20.494.623,33	253.820.100,65	0,58877314	-
31/07/2015	02/11/2015	02/11/2015	253.820.100,65	-	17.154.155,54	0,978%	94	648.171,93	648.171,93	17.154.115,65	236.665.985,00	0,54898164	-
02/11/2015	01/02/2016	01/02/2016	236.665.985,00	-	20.045.362,93	0,932%	91	557.558,76	557.558,76	20.045.330,91	216.620.654,09	0,50248354	-
01/02/2016	03/05/2016	03/05/2016	216.620.654,09	-	18.687.747,20	0,840%	92	465.012,34	465.012,34	18.687.710,79	197.932.943,30	0,45913464	-
03/05/2016	02/08/2016	02/08/2016	197.932.943,30	-	18.805.245,72	0,748%	91	374.247,21	374.247,21	18.805.228,65	179.127.714,65	0,41551314	-
02/08/2016	02/11/2016	02/11/2016	179.127.714,65	-	14.509.225,46	0,704%	92	322.270,66	322.270,66	14.509.187,82	164.618.526,83	0,38185694	-
02/11/2016	31/01/2017	31/01/2017	164.618.526,83	-	16.113.444,54	0,688%	90	283.143,87	283.143,87	16.113.440,25	148.505.086,58	0,34447944	-
31/01/2017	02/05/2017	02/05/2017	148.505.086,58	-	15.329.908,96	0,672%	91	252.260,64	252.260,64	15.329.872,89	133.175.213,69	0,30891954	-
02/05/2017	31/07/2017	31/07/2017	133.175.213,69	-	15.379.516,29	0,671%	90	223.401,42	223.401,42	15.379.492,50	117.795.721,19	0,27324454	-
31/07/2017	31/10/2017	31/10/2017	117.795.721,19	-	10.460.151,16	0,671%	92	201.993,49	201.993,49	10.460.124,18	107.335.597,01	0,24898074	-
31/10/2017	31/01/2018	31/01/2018	107.335.597,01	-	10.282.496,93	0,669%	92	183.508,09	183.508,09	10.282.467,87	97.053.129,14	0,22512904	-
31/01/2018	04/05/2018	04/05/2018	97.053.129,14	-	-	0,672%	93	168.484,23	168.484,23	97.053.129,14	-	-	-



## 2.2 Class A2 Notes

Isin Code IT0004780802

			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
04/01/2012	31/01/2012	31/01/2012	121.600.000,00	-	-	2,054%	27	187.324,80	187.324,80	-	121.600.000,00	1,00000000	-
31/01/2012	30/04/2012	30/04/2012	121.600.000,00	-	3.485.457,28	2,138%	90	649.952,00	649.952,00	3.485.457,28	118.114.542,72	0,97133670	-
30/04/2012	31/07/2012	31/07/2012	118.114.542,72	-	3.433.743,31	1,720%	92	519.179,03	519.179,03	3.433.743,31	114.680.799,41	0,94309868	-
31/07/2012	31/10/2012	31/10/2012	114.680.799,41	-	3.108.369,53	1,415%	92	414.698,51	414.698,51	3.108.365,73	111.572.433,68	0,91753646	-
31/10/2012	31/01/2013	31/01/2013	111.572.433,69	-	3.080.285,20	1,196%	92	341.014,95	341.014,95	3.080.273,92	108.492.159,77	0,89220526	-
31/01/2013	30/04/2013	30/04/2013	108.492.159,77	-	3.098.926,70	1,226%	89	328.833,71	328.833,71	3.098.915,20	105.393.244,57	0,86672076	-
30/04/2013	31/07/2013	31/07/2013	105.393.244,57	-	3.155.691,78	1,207%	92	325.091,32	325.091,32	3.155.690,24	102.237.554,33	0,84076936	-
31/07/2013	31/10/2013	31/10/2013	102.237.554,33	-	3.094.984,03	1,226%	92	320.321,62	320.321,62	3.094.975,36	99.142.578,97	0,81531726	-
31/10/2013	31/01/2014	31/01/2014	99.142.578,97	-	3.459.587,89	1,228%	92	311.131,44	311.131,44	3.459.580,80	95.682.998,17	0,78686676	-
31/01/2014	30/04/2014	30/04/2014	95.682.998,17	-	4.487.859,31	1,300%	89	307.514,52	307.514,53	4.487.854,72	91.195.143,45	0,74996006	-
30/04/2014	31/07/2014	31/07/2014	91.195.144,51	-	3.557.885,43	1,345%	92	313.457,98	313.457,98	3.557.882,24	87.637.262,27	0,72070117	-
31/07/2014	31/10/2014	31/10/2014	87.637.262,27	-	3.098.213,80	1,209%	92	270.769,93	270.769,93	3.098.209,92	84.539.052,35	0,69522247	-
31/10/2014	02/02/2015	02/02/2015	84.539.052,35	-	4.158.837,86	1,088%	94	240.166,05	240.166,05	4.158.829,44	80.380.222,91	0,66102157	-
02/02/2015	30/04/2015	30/04/2015	80.380.222,91	-	3.995.886,92	1,052%	87	204.353,32	204.353,32	3.995.885,44	76.384.337,47	0,62816067	-
30/04/2015	31/07/2015	31/07/2015	76.384.337,47	-	5.311.681,70	0,995%	92	194.228,40	194.228,40	5.311.670,40	71.072.667,07	0,58447917	-
31/07/2015	02/11/2015	02/11/2015	71.072.667,07	-	5.407.915,34	0,978%	94	181.495,90	181.495,90	5.407.904,64	65.664.762,43	0,54000627	-
02/11/2015	01/02/2016	01/02/2016	65.664.762,43	-	6.452.192,61	0,932%	91	154.698,88	154.698,88	6.452.181,12	59.212.581,31	0,48694557	-
01/02/2016	03/05/2016	03/05/2016	59.212.581,31	-	4.665.852,79	0,840%	92	127.109,67	127.109,67	4.665.840,64	54.546.740,67	0,44857517	-
03/05/2016	02/08/2016	02/08/2016	54.546.740,67	-	4.935.313,93	0,748%	91	103.135,77	103.135,77	4.935.306,24	49.611.434,43	0,40798877	-
02/08/2016	02/11/2016	02/11/2016	49.611.434,43	-	4.000.365,47	0,704%	92	89.256,48	89.256,48	4.000.360,32	45.611.074,11	0,37509107	-
02/11/2016	31/01/2017	31/01/2017	45.611.074,11	-	3.901.101,83	0,688%	90	78.451,05	78.451,05	3.901.098,24	41.709.975,87	0,34300967	-
31/01/2017	02/05/2017	02/05/2017	41.709.975,87	-	3.949.590,01	0,672%	91	70.851,35	70.851,35	3.949.580,16	37.760.395,71	0,31052957	-
02/05/2017	31/07/2017	31/07/2017	37.760.395,71	-	4.118.146,98	0,671%	90	63.343,06	63.343,06	4.118.142,08	33.642.253,63	0,27666327	-
31/07/2017	31/10/2017	31/10/2017	33.642.253,63	-	3.016.454,18	0,671%	92	57.688,99	57.688,99	3.016.446,08	30.625.807,55	0,25185697	-
31/10/2017	31/01/2018	31/01/2018	30.625.807,55	-	3.063.973,30	0,669%	92	52.359,92	52.359,92	3.063.967,36	27.561.840,19	0,22665987	-
31/01/2018	04/05/2018	04/05/2018	27.561.840,19	-	-	0,672%	93	47.847,35	47.847,35	27.561.840,19	-	-	-



## 2.2 Class B1 Notes

**Isin Code IT0004780836**

			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
04/01/2012	31/01/2012	31/01/2012	132.400.000,00	-	-	2,554%	27	253.612,20	253.612,20	-	132.400.000,00	1,0000000	-
31/01/2012	30/04/2012	30/04/2012	132.400.000,00	-	-	2,638%	90	873.178,00	799.577,85	-	132.400.000,00	1,0000000	73.600,15
30/04/2012	31/07/2012	31/07/2012	132.400.000,00	73.600,15	-	2,220%	92	751.149,33	824.749,48	-	132.400.000,00	1,0000000	-
31/07/2012	31/10/2012	31/10/2012	132.400.000,00	-	-	1,915%	92	647.950,89	647.950,89	-	132.400.000,00	1,0000000	-
31/10/2012	31/01/2013	31/01/2013	132.400.000,00	-	-	1,696%	92	573.851,02	573.851,02	-	132.400.000,00	1,0000000	-
31/01/2013	30/04/2013	30/04/2013	132.400.000,00	-	-	1,726%	89	564.958,16	439.759,21	-	132.400.000,00	1,0000000	125.198,94
30/04/2013	31/07/2013	31/07/2013	132.400.000,00	125.198,94	-	1,707%	92	577.572,93	-	-	132.400.000,00	1,0000000	702.771,88
31/07/2013	31/10/2013	31/10/2013	132.400.000,00	702.771,88	-	1,726%	92	584.001,69	-	-	132.400.000,00	1,0000000	1.286.773,57
31/10/2013	31/01/2014	31/01/2014	132.400.000,00	1.286.773,57	-	1,728%	92	584.678,40	-	-	132.400.000,00	1,0000000	1.871.451,97
31/01/2014	30/04/2014	30/04/2014	132.400.000,00	1.871.451,97	-	1,800%	89	589.180,00	-	-	132.400.000,00	1,0000000	2.460.631,97
30/04/2014	31/07/2014	31/07/2014	132.400.000,00	2.460.631,97	-	1,845%	92	624.266,00	-	-	132.400.000,00	1,0000000	3.084.897,97
31/07/2014	31/10/2014	31/10/2014	132.400.000,00	3.084.897,97	-	1,709%	92	578.249,64	-	-	132.400.000,00	1,0000000	3.663.147,61
31/10/2014	02/02/2015	02/02/2015	132.400.000,00	3.663.147,61	-	1,588%	94	548.989,24	-	-	132.400.000,00	1,0000000	4.212.136,86
02/02/2015	30/04/2015	30/04/2015	132.400.000,00	4.212.136,86	-	1,552%	87	496.588,27	-	-	132.400.000,00	1,0000000	4.708.725,12
30/04/2015	31/07/2015	31/07/2015	132.400.000,00	4.708.725,12	-	1,495%	92	505.841,56	-	-	132.400.000,00	1,0000000	5.214.566,68
31/07/2015	02/11/2015	02/11/2015	132.400.000,00	5.214.566,68	-	1,478%	94	510.961,02	-	-	132.400.000,00	1,0000000	5.725.527,70
02/11/2015	01/02/2016	01/02/2016	132.400.000,00	5.725.527,70	-	1,432%	91	479.258,58	-	-	132.400.000,00	1,0000000	6.204.786,28
01/02/2016	03/05/2016	03/05/2016	132.400.000,00	6.204.786,28	-	1,340%	92	453.396,44	-	-	132.400.000,00	1,0000000	6.658.182,72
03/05/2016	02/08/2016	02/08/2016	132.400.000,00	6.658.182,72	-	1,248%	91	417.677,87	-	-	132.400.000,00	1,0000000	7.075.860,59
02/08/2016	02/11/2016	02/11/2016	132.400.000,00	7.075.860,59	-	1,204%	92	407.380,09	-	-	132.400.000,00	1,0000000	7.483.240,68
02/11/2016	31/01/2017	31/01/2017	132.400.000,00	7.483.240,68	-	1,188%	90	393.228,00	-	-	132.400.000,00	1,0000000	7.876.468,68
31/01/2017	02/05/2017	02/05/2017	132.400.000,00	7.876.468,68	-	1,172%	91	392.242,36	-	-	132.400.000,00	1,0000000	8.268.711,03
02/05/2017	31/07/2017	31/07/2017	132.400.000,00	8.268.711,03	-	1,171%	90	387.601,00	-	-	132.400.000,00	1,0000000	8.656.312,03
31/07/2017	31/10/2017	31/10/2017	132.400.000,00	8.656.312,03	-	1,171%	92	396.214,36	-	-	132.400.000,00	1,0000000	9.052.526,39
31/10/2017	31/01/2018	31/01/2018	132.400.000,00	9.052.526,39	-	1,169%	92	395.537,64	-	-	132.400.000,00	1,0000000	9.448.064,03
31/01/2018	04/05/2018	04/05/2018	132.400.000,00	9.448.064,03	-	1,172%	93	400.863,07	9.848.927,10	129.667.150,62	2.732.849,38	-	-

\* Please note that the principal amount outstanding was cancelled on the final payment on Friday 4th May 2018.



## 2.3 Class B2 Notes

**Isin Code IT0004780828**

			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
04/01/2012	31/01/2012	31/01/2012	37.300.000,00	-	-	2,554%	27	71.448,15	71.448,15	-	37.300.000,00	1,0000000	-
31/01/2012	30/04/2012	30/04/2012	37.300.000,00	-	-	2,638%	90	245.993,50	245.993,50	-	37.300.000,00	1,0000000	-
30/04/2012	31/07/2012	31/07/2012	37.300.000,00	-	-	2,220%	92	211.615,33	211.615,33	-	37.300.000,00	1,0000000	-
31/07/2012	31/10/2012	31/10/2012	37.300.000,00	-	-	1,915%	92	182.542,06	182.542,06	-	37.300.000,00	1,0000000	-
31/10/2012	31/01/2013	31/01/2013	37.300.000,00	-	-	1,696%	92	161.666,49	161.666,49	-	37.300.000,00	1,0000000	-
31/01/2013	30/04/2013	30/04/2013	37.300.000,00	-	-	1,726%	89	159.161,17	159.161,17	-	37.300.000,00	1,0000000	-
30/04/2013	31/07/2013	31/07/2013	37.300.000,00	125.198,94	-	1,707%	92	162.715,03	-	-	37.300.000,00	1,0000000	162.715,03
31/07/2013	31/10/2013	31/10/2013	37.300.000,00	162.715,03	-	1,726%	92	164.526,16	-	-	37.300.000,00	1,0000000	327.241,19
31/10/2013	31/01/2014	31/01/2014	37.300.000,00	327.241,19	-	1,728%	92	164.716,80	-	-	37.300.000,00	1,0000000	491.957,99
31/01/2014	30/04/2014	30/04/2014	37.300.000,00	491.957,99	-	1,800%	89	165.985,00	-	-	37.300.000,00	1,0000000	657.942,99
30/04/2014	31/07/2014	31/07/2014	37.300.000,00	657.942,99	-	1,845%	92	175.869,50	-	-	37.300.000,00	1,0000000	833.812,49
31/07/2014	31/10/2014	31/10/2014	37.300.000,00	833.812,49	-	1,709%	92	162.905,68	-	-	37.300.000,00	1,0000000	996.718,17
31/10/2014	02/02/2015	02/02/2015	37.300.000,00	996.718,17	-	1,588%	94	154.662,38	-	-	37.300.000,00	1,0000000	1.151.380,54
02/02/2015	30/04/2015	30/04/2015	37.300.000,00	1.151.380,54	-	1,552%	87	139.899,87	-	-	37.300.000,00	1,0000000	1.291.280,41
30/04/2015	31/07/2015	31/07/2015	37.300.000,00	1.291.280,41	-	1,495%	92	142.506,72	-	-	37.300.000,00	1,0000000	1.433.787,13
31/07/2015	02/11/2015	02/11/2015	37.300.000,00	1.433.787,13	-	1,478%	94	143.948,99	-	-	37.300.000,00	1,0000000	1.577.736,12
02/11/2015	01/02/2016	01/02/2016	37.300.000,00	1.577.736,12	-	1,432%	91	135.017,71	-	-	37.300.000,00	1,0000000	1.712.753,83
01/02/2016	03/05/2016	03/05/2016	37.300.000,00	1.712.753,83	-	1,340%	92	127.731,78	-	-	37.300.000,00	1,0000000	1.840.485,61
03/05/2016	02/08/2016	02/08/2016	37.300.000,00	1.840.485,61	-	1,248%	91	117.669,07	-	-	37.300.000,00	1,0000000	1.958.154,68
02/08/2016	02/11/2016	02/11/2016	37.300.000,00	1.958.154,68	-	1,204%	92	114.767,96	-	-	37.300.000,00	1,0000000	2.072.922,63
02/11/2016	31/01/2017	31/01/2017	37.300.000,00	2.072.922,63	-	1,188%	90	110.781,00	-	-	37.300.000,00	1,0000000	2.183.703,63
31/01/2017	02/05/2017	02/05/2017	37.300.000,00	2.183.703,63	-	1,172%	91	110.503,32	-	-	37.300.000,00	1,0000000	2.294.206,96
02/05/2017	31/07/2017	31/07/2017	37.300.000,00	2.294.206,96	-	1,171%	90	109.195,75	-	-	37.300.000,00	1,0000000	2.403.402,71
31/07/2017	31/10/2017	31/10/2017	37.300.000,00	2.403.402,71	-	1,171%	92	111.622,32	-	-	37.300.000,00	1,0000000	2.515.025,03
31/10/2017	31/01/2018	31/01/2018	37.300.000,00	2.515.025,03	-	1,169%	92	111.431,68	-	-	37.300.000,00	1,0000000	2.626.456,71
31/01/2018	04/05/2018	04/05/2018	37.300.000,00	2.626.456,71	-	1,172%	93	112.931,97	2.739.388,67	36.654.326,89	645.673,11	-	-

\* Please note that the principal amount outstanding was cancelled on the final payment on Friday 4th May 2018.



### 3.a BPB Collections and Recoveries

Collection Period		Instalments		Late charges	Prepayments		Other	Recoveries on Defaulted Receivables	Other payments under the Transfer Agreement	Other payments under the Servicing Agreement				Other payments under the Transaction Documents	Total proceeds
		Principal	Interest		Principal	Interest				Renegotiations	Repurchase (Principal Amount)	Repurchase (Interest Amount)	Repurchase (Late Charge Amount)		
12/11/2011	31/12/2011	5.774.904,70	3.759.028,77	303,45	1.728.192,92	12.479,41	812,29	-	-	-	-	-	-	-	11.275.721,54
01/01/2012	31/03/2012	8.088.484,10	5.126.944,90	2.544,23	3.457.552,80	13.294,95	1.571,58	-	-	21.032,70	126.064,40	743,98	5,25	-	16.838.238,89
01/04/2012	30/06/2012	8.573.936,57	5.002.849,73	3.800,30	1.469.040,01	10.782,14	2.710,48	-	-	11.269,44	688.349,88	7.101,58	7,54	-	15.769.847,67
01/07/2012	30/09/2012	8.246.726,63	4.482.500,26	4.988,16	1.552.574,37	7.349,68	4.059,33	-	-	25.441,13	104.373,80	1.527,28	-	-	14.429.540,64
01/10/2012	31/12/2012	8.771.388,53	4.440.873,91	6.998,12	2.171.808,55	8.189,47	3.640,72	1.300,00	-	31.524,21	-	-	-	-	15.435.723,51
01/01/2013	31/03/2013	8.253.211,17	4.015.056,01	7.471,57	1.580.096,09	7.258,27	5.045,13	-	-	19.001,56	481.359,96	681,27	-	-	14.369.181,03
01/04/2013	30/06/2013	8.485.828,56	4.050.503,67	7.426,99	2.394.168,47	15.049,97	4.788,61	-	-	6.960,30	-	-	-	-	14.964.726,57
01/07/2013	30/09/2013	7.980.966,18	3.776.593,32	6.376,23	2.124.073,98	11.626,49	4.797,37	120.101,30	-	3.981,66	295.253,34	12.795,50	1.024,91	-	14.337.590,28
01/10/2013	31/12/2013	8.382.170,66	3.861.862,05	8.248,37	3.407.536,46	14.476,78	462,60	30.248,25	-	-	117.143,22	527,16	-	-	15.822.675,55
01/01/2014	31/03/2014	7.806.946,53	3.567.242,07	11.124,03	1.836.526,89	16.052,86	7.819,38	5.360,20	-	26.860,75	73.851,61	8.623,95	-	-	13.360.408,27
01/04/2014	30/06/2014	8.118.132,10	3.650.721,46	8.645,25	1.820.789,70	5.488,35	6.581,44	77.852,86	-	3.427,35	224.860,71	7.305,38	782,04	-	13.924.586,64
01/07/2014	30/09/2014	7.710.747,87	3.462.175,14	9.546,84	1.842.092,47	12.281,15	5.828,79	43.514,97	-	757,38	-	-	-	-	13.086.944,61
01/10/2014	31/12/2014	8.007.112,64	3.466.110,07	9.591,77	3.177.574,33	20.629,46	6.258,71	73.670,89	-	11.605,14	-	-	-	-	14.772.553,01
01/01/2015	31/03/2015	7.559.997,96	3.192.523,22	12.151,02	3.297.016,09	11.135,72	6.220,93	37.943,26	-	11.274,36	122.021,87	1.016,85	-	-	14.251.301,28
01/04/2015	30/06/2015	7.846.757,32	3.166.848,88	10.543,11	6.338.296,95	29.886,63	5.883,81	110.068,35	-	29.267,01	3.003.962,57	41.919,11	2,73	-	20.583.436,47
01/07/2015	30/09/2015	7.291.866,90	2.866.263,44	10.849,00	5.889.275,52	17.874,92	5.722,45	179.729,62	-	112.679,08	1.029.506,51	16.600,13	-	-	17.420.367,57
01/10/2015	31/12/2015	7.492.040,44	2.783.017,53	9.682,11	6.835.797,77	19.381,44	4.778,39	257.102,39	-	118.901,46	3.423.761,47	33.647,07	576,18	-	20.978.686,25
01/01/2016	31/03/2016	6.846.411,89	2.509.760,51	8.859,45	6.358.061,77	20.629,09	4.203,90	144.236,70	-	146.538,02	3.628.789,20	40.820,43	754,77	-	19.709.065,73
01/04/2016	30/06/2016	6.878.906,69	2.396.400,83	8.381,20	6.771.846,81	26.250,33	4.236,22	127.224,60	-	114.841,87	2.916.813,51	63.172,38	3.678,26	-	19.311.752,70
01/07/2016	30/09/2016	6.307.692,23	2.144.009,95	8.459,96	4.398.825,56	12.695,74	3.895,08	334.463,72	-	24.034,84	1.823.731,77	34.243,01	5.047,46	-	15.097.099,32
01/10/2016	31/12/2016	6.552.883,06	2.128.672,38	7.981,78	5.090.786,81	20.091,15	3.817,52	1.087.567,28	-	119.615,38	2.211.366,76	16.485,08	20,22	-	17.239.287,42
01/01/2017	31/03/2017	6.010.493,44	1.903.478,47	8.208,87	5.718.729,56	17.045,02	3.731,97	168.374,94	-	107.401,78	1.650.648,24	29.081,43	348,03	-	15.617.541,75
01/04/2017	30/06/2017	6.076.640,86	1.836.168,15	5.757,32	5.911.333,63	17.888,31	3.514,19	828.310,30	-	63.753,56	1.511.963,91	53.700,78	6.299,59	-	16.315.330,60
01/07/2017	30/09/2017	5.728.019,20	1.675.914,86	6.808,98	2.195.331,73	9.119,87	3.132,79	284.903,89	-	55.334,11	962.788,21	5.341,10	6,90	-	10.926.701,64
01/10/2017	31/12/2017	5.848.078,95	1.665.928,21	7.273,31	3.016.022,75	10.891,95	2.751,22	673.941,34	-	50.272,51	891.742,14	5.555,77	298,44	-	12.172.756,59
01/01/2018	19/04/2018	5.683.792,29	1.591.513,78	7.048,95	4.662.522,86	10.497,98	2.676,99	479.146,71	-	122.193,85	645.543,42	12.752,55	2.605,82	-	13.220.295,20





### 3.b CRO Collections and Recoveries

Collection Period		Instalments		Late charges	Prepayments		Other	Recoveries on Defaulted Receivables	Other payments under the Transfer Agreement	Other payments under the Servicing Agreement				Other payments under the Transaction Documents	Total proceeds
		Principal	Interest		Principal	Interest				Renegotiations	Repurchase (Principal Amount)	Repurchase (Interest Amount)	Repurchase (Late Charge Amount)		
12/11/2011	31/12/2011	1.687.710,59	958.263,65	90,43	597.761,69	5.697,35	2.398,06	-	-	-	-	-	-	-	3.251.921,77
01/01/2012	31/03/2012	2.432.495,30	1.342.574,91	520,55	635.242,82	4.946,95	3.584,85	-	-	3.400,56	414.327,38	2.638,35	-	-	4.839.731,67
01/04/2012	30/06/2012	2.578.069,81	1.242.571,18	782,76	732.267,62	2.365,66	3.696,89	-	-	18.853,16	-	-	-	-	4.578.607,08
01/07/2012	30/09/2012	2.463.059,18	1.101.656,41	972,35	538.801,36	4.371,88	4.001,75	-	-	3.496,69	-	-	-	-	4.116.359,62
01/10/2012	31/12/2012	2.600.865,84	1.059.621,10	959,58	132.700,37	592,11	4.148,25	-	-	5.163,01	248.305,01	1.951,72	30,75	-	4.054.337,74
01/01/2013	31/03/2013	2.443.064,49	974.520,06	1.131,07	560.020,23	3.386,15	4.171,81	-	-	3.433,76	-	-	-	-	3.989.727,57
01/04/2013	30/06/2013	2.558.751,13	977.279,53	1.368,15	365.470,47	3.779,22	3.644,21	-	-	9.974,38	128.528,34	1.123,68	-	-	4.049.919,11
01/07/2013	30/09/2013	2.470.133,10	937.862,70	1.987,65	442.514,07	7.634,82	4.828,33	-	-	310,42	87.355,73	2.585,83	80,79	-	3.955.293,44
01/10/2013	31/12/2013	2.561.213,99	940.757,96	2.509,25	752.301,78	8.378,04	-922,94	-	-	-	-	-	-	-	4.264.238,08
01/01/2014	31/03/2014	2.353.555,53	885.293,30	1.710,37	1.249.702,44	5.436,89	2.997,76	750,00	-	10.427,18	317.005,65	5.017,89	14,65	-	4.831.911,66
01/04/2014	30/06/2014	2.447.199,86	883.189,81	1.667,69	435.353,25	1.969,51	4.600,74	-	-	5.482,19	371.121,99	15.449,86	1.223,16	-	4.167.258,06
01/07/2014	30/09/2014	2.349.653,84	852.841,23	1.752,93	340.940,78	2.313,77	4.135,37	32.600,03	-	86,91	-	-	-	-	3.584.324,86
01/10/2014	31/12/2014	2.391.870,33	829.538,53	2.104,03	556.269,23	5.599,82	4.786,35	8.640,25	-	2.601,13	1.115.150,87	15.027,28	8,65	-	4.931.596,47
01/01/2015	31/03/2015	2.261.688,87	782.930,79	2.202,29	936.912,63	3.114,66	3.973,44	10.081,27	-	38.330,06	326.499,38	2.986,84	-	-	4.368.720,23
01/04/2015	30/06/2015	2.322.201,80	750.392,23	1.611,29	1.193.625,79	4.899,16	3.972,89	7.032,87	-	59.873,95	1.287.233,05	11.827,68	254,64	-	5.642.925,35
01/07/2015	30/09/2015	2.182.434,10	682.610,79	1.904,71	1.258.342,06	6.184,87	3.753,84	19.627,27	161.644	36.758,88	1.269.553,34	10.927,18	-	-	5.633.741,23
01/10/2015	31/12/2015	2.179.110,90	634.097,35	1.546,28	1.408.973,51	6.477,45	3.492,74	7.568,82	-	101.460,15	2.032.939,72	18.308,53	2,22	-	6.393.977,67
01/01/2016	31/03/2016	2.070.766,51	579.112,40	1.915,24	850.217,62	2.261,31	3.542,38	13.967,20	-	64.745,46	1.392.430,56	16.943,37	463,56	-	4.996.365,61
01/04/2016	30/06/2016	2.055.564,34	541.685,55	1.198,03	1.446.828,24	3.959,40	3.179,82	9.273,06	-	28.716,19	1.198.516,57	10.889,87	-	-	5.299.811,07
01/07/2016	30/09/2016	1.960.424,98	503.342,16	1.684,35	1.288.030,72	4.502,76	3.849,00	143.525,07	-	11.559,95	544.398,12	28.512,53	317,08	-	4.490.146,72
01/10/2016	31/12/2016	1.924.789,55	477.088,73	1.465,75	1.314.175,98	5.121,07	2.435,38	11.468,50	-	38.908,05	315.255,12	2.267,63	-	-	4.092.975,76
01/01/2017	31/03/2017	1.848.699,51	451.221,71	1.252,58	1.857.364,75	3.332,32	3.066,15	10.144,03	-	32.454,82	94.037,98	2.099,68	199,20	-	4.303.872,73
01/04/2017	30/06/2017	1.828.443,58	416.154,69	869,23	2.101.901,20	4.917,21	2.661,06	83.652,40	-	30.826,26	-	-	-	-	4.469.425,63
01/07/2017	30/09/2017	1.730.403,82	386.428,60	693,36	854.124,86	3.132,81	2.634,02	103.947,19	-	22.210,04	-	-	-	-	3.103.574,70
01/10/2017	31/12/2017	1.740.232,63	378.198,81	1.927,72	1.102.312,34	3.784,84	3.270,43	98.209,99	-	40.109,56	90.825,39	382,29	-	-	3.459.254,00
01/01/2018	19/04/2018	1.729.199,78	365.353,09	994,17	1.518.845,18	6.545,13	2.500,58	13.204,12	-	22.230,19	-	-	-	-	3.658.872,24



### 3.c Total Collections and Recoveries

Collection Period		Instalments		Late charges	Prepayments		Other	Recoveries on Defaulted Receivables	Other payments under the Transfer Agreement	Other payments under the Servicing Agreement				Other payments under the Transaction Documents	Total proceeds
		Principal	Interest		Principal	Interest				Renegotiations	Repurchase (Principal Amount)	Repurchase (Interest Amount)	Repurchase (Late Charge Amount)		
12/11/2011	31/12/2011	7.462.615,29	4.717.292,42	393,88	2.325.954,61	18.176,76	3.210,35	-	-	-	-	-	-	-	14.527.643,31
01/01/2012	31/03/2012	10.520.979,40	6.469.519,81	3.064,78	4.092.795,62	18.241,90	5.156,43	-	-	24.433,26	540.391,78	3.382,33	5,25	-	21.677.970,56
01/04/2012	30/06/2012	11.152.006,38	6.245.420,91	4.583,06	2.201.307,63	13.147,80	6.407,37	-	-	30.122,60	688.349,88	7.101,58	7,54	-	20.348.454,75
01/07/2012	30/09/2012	10.709.785,81	5.584.156,67	5.960,51	2.091.375,73	11.721,56	8.061,08	-	-	28.937,82	104.373,80	1.527,28	-	-	18.545.900,26
01/10/2012	31/12/2012	11.372.254,37	5.500.495,01	7.957,70	2.304.508,92	8.781,58	7.788,97	1.300,00	-	36.687,22	248.305,01	1.951,72	30,75	-	19.490.061,25
01/01/2013	31/03/2013	10.696.275,66	4.989.576,07	8.602,64	2.140.116,32	10.644,42	9.216,94	-	-	22.435,32	481.359,96	681,27	-	-	18.358.908,60
01/04/2013	30/06/2013	11.044.579,69	5.027.783,20	8.795,14	2.759.638,94	18.829,19	8.432,82	-	-	16.934,68	128.528,34	1.123,68	-	-	19.014.645,68
01/07/2013	30/09/2013	10.451.099,28	4.714.456,02	8.363,88	2.566.588,05	19.261,31	9.625,70	120.101,30	-	4.292,08	382.609,07	15.381,33	1.105,70	-	18.292.883,72
01/10/2013	31/12/2013	10.943.384,65	4.802.620,01	10.757,62	4.159.838,24	22.854,82	-460,34	30.248,25	-	-	117.143,22	527,16	-	-	20.086.913,63
01/01/2014	31/03/2014	10.160.502,06	4.452.535,37	12.834,40	3.086.229,33	21.489,75	10.817,14	6.110,20	-	37.287,93	390.857,26	13.641,84	14,65	-	18.192.319,93
01/04/2014	30/06/2014	10.565.331,96	4.533.911,27	10.312,94	2.256.142,95	7.457,86	11.182,18	77.852,86	-	8.909,54	595.982,70	22.755,24	2.005,20	-	18.091.844,70
01/07/2014	30/09/2014	10.060.401,71	4.315.016,37	11.299,77	2.183.033,25	14.594,92	9.964,16	76.115,00	-	844,29	-	-	-	-	16.671.269,47
01/10/2014	31/12/2014	10.398.982,97	4.295.648,60	11.695,80	3.733.843,56	26.229,28	11.045,06	82.311,14	-	14.206,27	1.115.150,87	15.027,28	8,65	-	19.704.149,48
01/01/2015	31/03/2015	9.821.686,83	3.975.454,01	14.353,31	4.233.928,72	14.250,38	10.194,37	48.024,53	-	49.604,42	448.521,25	4.003,69	-	-	18.620.021,51
01/04/2015	30/06/2015	10.168.959,12	3.917.241,11	12.154,40	7.531.922,74	34.785,79	9.856,70	117.101,22	-	89.140,96	4.291.195,62	53.746,79	257,37	-	26.226.361,82
01/07/2015	30/09/2015	9.474.301,00	3.548.874,23	12.753,71	7.147.617,58	24.059,79	9.476,29	199.356,89	161.644	149.437,96	2.299.059,85	27.527,31	-	-	23.054.108,80
01/10/2015	31/12/2015	9.671.151,34	3.417.114,88	11.228,39	8.244.771,28	25.858,89	8.271,13	264.671,21	-	220.361,61	5.456.701,19	51.955,60	578,40	-	27.372.663,92
01/01/2016	31/03/2016	8.917.178,40	3.088.872,91	10.774,69	7.208.279,39	22.890,40	7.746,28	158.203,90	-	211.283,48	5.021.219,76	57.763,80	1.218,33	-	24.705.431,34
01/04/2016	30/06/2016	8.934.471,03	2.938.086,38	9.579,23	8.218.675,05	30.209,73	7.416,04	136.497,66	-	143.558,06	4.115.330,08	74.062,25	3.678,26	-	24.611.563,77
01/07/2016	30/09/2016	8.268.117,21	2.647.352,11	10.144,31	5.686.856,28	17.198,50	7.744,08	477.988,79	-	35.594,79	2.368.129,89	62.755,54	5.364,54	-	19.587.246,04
01/10/2016	31/12/2016	8.477.672,61	2.605.761,11	9.447,53	6.404.962,79	25.212,22	6.252,90	1.099.035,78	-	158.523,43	2.526.621,88	18.752,71	20,22	-	21.332.263,18
01/01/2017	31/03/2017	7.859.192,95	2.354.700,18	9.461,45	7.576.094,31	20.377,34	6.798,12	178.518,97	-	139.856,60	1.744.686,22	31.181,11	547,23	-	19.921.414,48
01/04/2017	30/06/2017	7.905.084,44	2.252.322,84	6.626,55	8.013.234,83	22.805,52	6.175,25	911.962,70	-	94.579,82	1.511.963,91	53.700,78	6.299,59	-	20.784.756,23
01/07/2017	30/09/2017	7.458.423,02	2.062.343,46	7.502,34	3.049.456,59	12.252,68	5.766,81	388.851,08	-	77.544,15	962.788,21	5.341,10	6,90	-	14.030.276,34
01/10/2017	31/12/2017	7.588.311,58	2.044.127,02	9.201,03	4.118.335,09	14.676,79	6.021,65	772.151,33	-	90.382,07	982.567,53	5.938,06	298,44	-	15.632.010,59
01/01/2018	19/04/2018	7.412.992,07	1.956.866,87	8.043,12	6.181.368,04	17.043,11	5.177,57	492.350,83	-	144.424,04	645.543,42	12.752,55	2.605,82	-	16.879.167,44



## 4.a BPB Issuer Available Funds

Collection Period		Amounts received or recovered from or in respect of the BPB Claims	Amounts received pursuant to the terms of the Swap Agreement	Other amounts received according to the Transaction Documents	Any profit generated by the Eligible Investments	Amount standing to the credit of the BPB Reserve Accounts	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*	CRO Cured Shortfall Amount under item xv of the CRO Pre-Acceleration Order of Priority	Any other amount received, not included in the foregoing items **	Issuer Available Funds
12/11/2011	31/12/2011	11.275.721,54	-	-	-	19.725.000,00	-	-	-	-	40.758,87	31.041.480,41
01/01/2012	31/03/2012	16.838.238,89	-	-	-	28.205.000,00	-	-	-	-	-	45.043.238,89
01/04/2012	30/06/2012	15.769.847,67	-	-	-	28.205.000,00	-	-	-	-	20,71	43.974.868,38
31/07/2012	30/09/2012	14.429.540,64	-	-	-	27.854.206,60	-	-	-	-	35,21	42.283.782,45
31/10/2012	31/12/2012	15.435.723,51	-	-	-	27.521.405,98	-	-	-	-	17,52	42.957.147,01
31/01/2013	31/03/2013	14.369.181,03	-	-	-	27.213.549,01	-	-	-	-	33,24	41.582.763,28
30/04/2013	30/06/2013	14.964.726,57	-	-	-	26.868.881,97	-	-	-	-	15,19	41.833.623,73
31/07/2013	30/09/2013	14.337.590,28	-	-	-	25.591.027,72	-	-	-	-	2,76	39.928.620,76
31/10/2013	31/12/2013	15.822.675,55	-	-	-	25.029.731,60	-	-	-	-	34,58	40.852.441,73
31/01/2014	31/03/2014	13.251.071,96	-	26.860,75	-	24.534.738,80	-	82.475,56	-	-	42,38	37.895.189,45
30/04/2014	30/06/2014	13.688.211,16	-	3.427,35	-	23.535.933,18	180,55	232.948,13	-	-	18,86	37.460.719,23
31/07/2014	30/09/2014	13.086.187,23	-	757,38	-	22.166.027,84	-	-	-	-	9,74	35.252.982,19
31/10/2014	31/12/2014	14.760.947,87	-	11.605,14	-	20.388.887,03	-	-	-	-	5,04	35.161.445,08
02/02/2015	31/03/2015	14.116.988,20	-	11.274,36	-	18.778.334,88	-	123.038,72	-	-	23,85	33.029.660,01
30/04/2015	30/06/2015	17.508.285,05	-	29.267,01	-	18.030.652,35	-	3.045.884,41	-	-	39,43	38.614.128,25
31/07/2015	30/09/2015	16.261.581,85	-	112.679,08	-	15.712.945,12	-	1.046.106,64	-	-	29,27	33.133.341,96
02/11/2015	31/12/2015	17.401.800,07	-	118.901,46	-	13.720.945,85	-	3.457.984,72	-	-	50,59	34.699.682,69
01/02/2016	31/03/2016	15.892.163,31	-	146.538,02	-	12.548.528,22	-	3.670.364,40	-	-	32,03	32.257.625,98
03/05/2016	30/06/2016	16.213.246,68	-	114.841,87	-	11.654.674,84	-	2.983.664,15	-	-	36,41	30.966.463,95
02/08/2016	30/09/2016	13.210.042,24	-	24.034,84	-	10.424.130,70	-	1.863.022,24	-	-	17,07	25.521.247,09
02/11/2016	31/12/2016	14.891.799,98	-	119.615,38	-	9.425.546,95	-	2.227.872,06	-	-	6.702,11	26.671.536,48
31/01/2017	31/03/2017	13.830.062,27	-	107.401,78	-	9.110.539,09	-	1.680.077,70	-	-	4,29	24.728.085,13
02/05/2017	30/06/2017	14.679.612,76	-	63.753,56	-	8.427.152,60	-	1.571.964,28	-	-	-	24.742.483,20
31/07/2017	30/09/2017	9.903.231,32	-	55.334,11	-	8.107.875,96	-	968.136,21	-	-	23,79	19.034.601,39
31/10/2017	31/12/2017	11.224.887,73	-	50.272,51	-	7.505.871,64	-	897.596,35	-	-	-	19.678.628,23
31/01/2018	19/04/2018											

\* 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



## 4.b CRO Available Funds

Collection Period		Amounts received or recovered from or in respect of the CRO Claims	Amounts received pursuant to the terms of the Swap Agreement	Other amounts received according to the Transaction Documents	Any profit generated by the Eligible Investments	Amount standing to the credit of the CRO Reserve Accounts	Interest (if any) accrued on and credited to the CRO Accounts	Amounts received from the sale of all or part of the BPB Portfolio (if any)	Residual amount standing to the credit of the BPB Expenses Account*	BPB Cured Shortfall Amount under item [xv] of the BPB Pre-Acceleration Order of Priority	Any other amount received, not included in the foregoing items **	Issuer Available Funds
12/11/2011	31/12/2011	3.251.921,77	-	-	-	5.550.000,00	-	-	-	-	3.219,78	8.805.141,55
01/01/2012	31/03/2012	4.839.731,67	-	-	-	7.967.000,00	-	-	-	-	-	12.806.731,67
01/04/2012	30/06/2012	4.578.607,08	-	-	-	7.967.000,00	-	-	-	-	8,78	12.545.615,86
31/07/2012	30/09/2012	4.116.359,62	-	-	-	7.862.436,28	-	-	-	-	11,01	11.978.806,91
31/10/2012	31/12/2012	4.054.337,74	-	-	-	7.759.423,98	-	-	-	-	3,80	11.813.765,52
31/01/2013	31/03/2013	3.989.727,57	-	-	-	7.666.173,01	-	-	-	-	11,28	11.655.911,86
30/04/2013	30/06/2013	4.049.919,11	-	-	-	7.573.764,79	-	-	-	-	11,50	11.623.695,40
31/07/2013	30/09/2013	3.955.293,44	-	-	-	7.480.797,34	-	-	-	-	1,54	11.436.092,32
31/10/2013	31/12/2013	4.264.238,08	-	-	-	7.386.126,63	-	-	-	-	8,67	11.650.373,38
31/01/2014	31/03/2014	4.499.446,29	-	10.427,18	-	7.293.277,37	-	322.038,19	-	-	8,31	12.125.197,34
30/04/2014	30/06/2014	3.773.980,86	-	5.482,19	-	6.953.762,05	56,54	387.795,01	-	-	4,59	11.121.081,24
31/07/2014	30/09/2014	3.584.237,95	-	86,91	-	6.881.648,43	-	-	-	-	3,19	10.465.976,48
31/10/2014	31/12/2014	3.798.808,54	-	2.601,13	-	6.699.002,47	-	1.130.186,80	-	-	3,88	11.630.602,82
02/02/2015	31/03/2015	4.000.903,95	-	38.330,06	-	6.811.524,62	-	329.486,22	-	-	8,43	11.180.253,28
30/04/2015	30/06/2015	4.283.736,03	-	59.873,95	-	6.607.260,28	-	1.299.315,37	-	-	1,48	12.250.187,11
31/07/2015	30/09/2015	4.154.857,64	-	198.403,07	-	6.365.577,58	-	1.280.480,52	-	-	11,29	11.999.330,10
02/11/2015	31/12/2015	4.241.267,05	-	101.460,15	-	6.054.313,88	-	2.051.250,47	-	-	-	12.448.291,55
01/02/2016	31/03/2016	3.521.782,66	-	64.745,46	-	5.503.453,29	-	1.409.837,49	-	-	11,49	10.499.830,39
03/05/2016	30/06/2016	4.061.688,44	-	28.716,19	-	5.399.922,29	-	1.209.406,44	-	-	12,16	10.699.745,52
02/08/2016	30/09/2016	3.905.359,04	-	11.559,95	-	5.373.997,74	-	573.227,73	-	-	7,69	9.864.152,15
02/11/2016	31/12/2016	3.736.544,96	-	38.908,05	-	5.506.128,66	-	317.522,75	-	-	1.864,44	9.600.968,86
31/01/2017	31/03/2017	4.175.081,05	-	32.454,82	-	5.375.685,97	-	96.336,86	-	-	3,59	9.679.562,29
02/05/2017	30/06/2017	4.438.599,37	-	30.826,26	-	5.023.316,15	-	-	-	-	9,85	9.492.751,63
31/07/2017	30/09/2017	3.081.364,66	-	22.210,04	-	5.084.477,25	-	-	-	-	4,90	8.188.056,85
31/10/2017	31/12/2017	3.327.936,76	-	40.109,56	-	4.829.984,85	-	91.207,68	-	-	8,10	8.289.246,95
31/01/2018	19/04/2018											

\* 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





### 5.1.a BPB Priority of Payments

- Prior to the service of a Trigger Notice -

Payment Date	BPB Available Funds	Expenses	Amounts due pursuant to the Swap Agreement	Interest on the Class A1 Notes	Amounts due under items (i) to (v) of the CRO Pre-Acceleration Order of Priority *	BPB Liquidity Reserve Account	Amounts due under item (vii) of the CRO Pre-Acceleration Order of Priority *	Class A1 Amortisation Amount	Amounts due under item (ix) of the CRO Pre-Acceleration Order of Priority *	BPB Cash Reserve Amount	BPB Cash Reserve target Amount	Amounts due under item (xi) of the CRO Pre-Acceleration Order of Priority *	Termination payment due and payable to the Swap Counterparty **	Amounts due under item (xii)(i) of the CRO Pre-Acceleration Order of Priority *	Any residual funds after payments of all items from (i) to (xii) ***	BPB Cured Shortfall Amount	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	Class B1 Amortisation Amount, after the full redemption of the Class A1 Notes and Class A2 Notes	Class B1 Notes Additional Return	any surplus to BPB	Final balance	
31/01/2012	<b>31.041.480,41</b>	54.223,66	599.869,82	664.109,55	-	16.905.000,00	-	-	-	11.300.000,00	11.300.000,00	-	-	-	-	-	1.042.161,37	-	41.685,93	253.612,20	180.817,88	-	-	-	-	
30/04/2012	<b>45.043.238,89</b>	67.551,94	1.830.076,37	2.304.229,50	-	16.905.000,00	-	11.693.113,29	-	11.300.000,00	11.300.000,00	-	-	-	-	-	-	-	143.669,23	799.577,85	-	-	-	-	20,71	
31/07/2012	<b>43.974.868,38</b>	60.431,86	2.122.377,43	1.843.526,27	-	16.554.206,60	-	11.093.354,09	-	11.300.000,00	11.300.000,00	-	-	-	-	-	-	-	118.148,94	824.749,48	58.038,50	-	-	-	35,20	
31/10/2012	<b>42.283.782,45</b>	65.343,54	2.111.121,90	1.476.507,10	-	16.221.405,98	-	10.261.899,03	-	11.300.000,00	11.300.000,00	-	-	-	-	-	-	-	96.988,24	647.950,89	102.548,25	-	-	-	17,52	
31/01/2013	<b>42.957.147,01</b>	85.185,08	2.262.663,47	1.216.622,70	-	15.913.549,01	-	11.488.901,22	-	11.300.000,00	11.300.000,00	-	-	-	-	-	-	-	81.663,90	573.851,02	34.677,37	-	-	-	33,23	
30/04/2013	<b>41.582.623,73</b>	67.365,22	1.893.869,34	1.171.650,17	-	15.568.881,97	-	11.060.344,71	-	11.300.000,00	11.300.000,00	-	-	-	-	-	-	-	80.877,47	439.759,21	-	-	-	-	15,19	
31/07/2013	<b>41.833.623,73</b>	76.025,73	1.955.179,40	1.158.257,98	-	15.237.071,63	-	13.276.457,37	-	10.130.628,86	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	2,77	
31/10/2013	<b>39.928.620,76</b>	63.644,69	1.868.497,28	1.134.894,09	-	14.838.777,91	-	12.051.529,83	-	9.971.242,38	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	34,58	
31/01/2014	<b>40.852.441,73</b>	94.524,97	1.819.644,18	1.098.925,09	-	14.477.232,01	-	13.473.340,74	-	9.888.732,37	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	42,37	
30/04/2014	<b>37.895.189,45</b>	72.783,31	1.645.077,57	1.082.119,79	-	14.073.031,76	-	9.462.901,42	-	11.559.256,74	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	18,86
31/07/2014	<b>37.460.719,23</b>	62.787,92	1.632.282,81	1.117.584,63	-	13.726.254,06	-	12.482.026,29	-	8.439.773,78	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	9,74
31/10/2014	<b>35.252.982,19</b>	55.121,00	1.747.754,36	966.014,49	-	13.351.793,27	-	12.095.200,26	-	7.037.093,76	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	5,04
02/02/2015	<b>35.161.445,08</b>	90.552,49	1.796.115,81	853.870,56	-	12.988.937,26	-	13.642.547,49	-	5.789.397,62	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	23,85
30/04/2015	<b>33.029.660,01</b>	89.552,05	1.572.660,79	729.451,44	-	12.579.660,84	-	12.607.303,95	-	5.450.991,51	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	39,43
31/07/2015	<b>38.614.128,25</b>	68.935,64	1.640.073,50	697.521,38	-	12.201.441,72	-	20.494.623,33	-	3.511.503,41	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	29,27
02/11/2015	<b>33.133.341,96</b>	80.294,01	1.529.774,64	648.171,93	-	11.586.603,02	-	17.154.115,65	-	2.134.342,83	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	39,89
01/02/2016	<b>34.699.682,69</b>	133.900,02	1.414.332,75	557.558,76	-	11.071.979,55	-	20.045.330,91	-	1.476.548,67	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	32,02
03/05/2016	<b>32.257.625,98</b>	99.671,27	1.350.520,34	465.012,34	-	10.470.619,62	-	18.687.710,79	-	1.184.055,21	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	36,41
02/08/2016	<b>30.966.463,95</b>	106.533,67	1.256.306,64	374.247,21	-	9.909.988,30	-	18.805.228,65	-	514.142,40	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	17,07
02/11/2016	<b>25.521.247,09</b>	107.868,62	1.156.335,40	322.270,66	-	9.345.831,44	-	14.509.187,82	-	79.715,51	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	37,64
31/01/2017	<b>26.671.536,48</b>	108.149,11	1.056.259,87	283.143,87	-	8.910.555,80	-	16.113.440,25	-	199.983,28	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	4,29
02/05/2017	<b>24.728.085,13</b>	122.650,15	991.826,69	252.260,64	-	8.427.152,60	-	15.329.872,89	-	0,00	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0,00
31/07/2017	<b>24.742.483,20</b>	137.870,48	893.819,35	223.401,42	-	7.967.256,41	-	15.379.492,50	-	140.619,55	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	23,79
31/10/2017	<b>19.034.601,39</b>	101.875,43	844.294,86	201.993,49	-	7.505.871,64	-	10.460.124,18	-	-	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,48
31/01/2018	<b>19.678.628,23</b>	136.085,06	800.800,55	183.508,09	-	7.192.067,91	-	10.282.467,87	-	1.083.669,69	11.300.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	29,06

\* 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

\*\*\* if the BPB Cash Trapping Condition is met, to credit into the BPB Cash Reserve Account



5.1.b CRO Priority of Payments

- Prior to the service of a Trigger Notice -

Payment Date	CRO Available Funds	Expenses	Amounts due pursuant to the terms of the Swap Agreement	Interest on the Class A2 Notes	Amounts due under items (i) to (v) of the BPB Pre-Acceleration Order of Priority *	CRO Liquidity Reserve Account	Amounts due under Rem (vii) of the BPB Pre-Acceleration Order of Priority *	Class A2 Amortisation Amount	Amounts due under Rem (ix) of the BPB Pre-Acceleration Order of Priority *	CRO Cash Reserve Amount	CRO Cash Reserve target Amount	Amounts due under Rem (xii) of the BPB Pre-Acceleration Order of Priority *	Termination payment due and payable to the Swap Counterparty **	Amounts due under item (xiii)(i) of the BPB Pre-Acceleration Order of Priority *	Any residual funds after payments of all items from (i) to (xiii) ***	CRO Cured Shortfall Amount	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	Class B2 Amortisation Amount, after the full redemption of the Class A2 Notes and Class A1 Notes	Class B2 Notes Additional Return	any surplus to CRO	Final balance	
31/01/2012	<b>8.805.141,55</b>	16.074,51	144.682,16	187.324,80	-	4.767.000,00	-	-	-	3.200.000,00	3.200.000,00	-	-	-	-	-	252.864,03	-	8.557,48	71.448,15	157.190,42	-	-	-	-	
30/04/2012	<b>12.806.731,67</b>	19.417,02	396.904,68	649.952,00	-	4.767.000,00	-	3.485.457,28	-	3.200.000,00	3.200.000,00	-	-	-	-	-	-	-	28.851,29	245.993,50	13.147,12	-	-	-	8,78	
31/07/2012	<b>12.545.615,86</b>	18.899,76	461.425,91	519.179,03	-	4.662.436,28	-	3.433.743,31	-	3.200.000,00	3.200.000,00	-	-	-	-	-	-	-	23.668,58	211.615,33	14.636,65	-	-	-	11,00	
31/10/2012	<b>11.978.806,91</b>	19.687,17	457.182,45	414.698,51	-	4.559.423,98	-	3.108.365,73	-	3.200.000,00	3.200.000,00	-	-	-	-	-	-	-	19.418,61	182.542,06	17.484,60	-	-	-	3,80	
31/01/2013	<b>11.813.765,52</b>	23.673,36	493.689,13	341.014,95	-	4.466.173,01	-	3.080.273,92	-	3.200.000,00	3.200.000,00	-	-	-	-	-	-	-	16.359,74	161.666,49	30.903,64	-	-	-	11,28	
30/04/2013	<b>11.655.911,86</b>	20.233,09	402.001,46	328.833,71	-	4.373.764,79	-	3.058.915,20	-	3.200.000,00	3.200.000,00	-	-	-	-	-	-	-	16.129,59	159.161,17	56.861,34	-	-	-	11,50	
31/07/2013	<b>11.623.695,40</b>	21.714,77	417.072,97	325.091,32	-	4.280.797,34	-	3.155.690,24	-	3.200.000,00	3.200.000,00	223.327,23	-	-	-	-	-	-	-	-	-	-	-	-	-	1,54
31/10/2013	<b>11.436.092,32</b>	18.572,35	396.376,38	320.321,62	-	4.186.126,63	-	3.094.975,36	-	3.200.000,00	3.200.000,00	219.711,31	-	-	-	-	-	-	-	-	-	-	-	-	-	8,67
31/01/2014	<b>11.650.373,38</b>	27.316,01	390.286,25	311.131,44	-	4.093.277,37	-	3.459.580,80	-	3.200.000,00	3.200.000,00	168.774,42	-	-	-	-	-	-	-	-	-	-	-	-	-	7,09
30/04/2014	<b>12.125.197,34</b>	23.551,64	352.509,81	307.514,53	-	3.989.489,98	-	4.487.854,72	-	2.964.272,07	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	4,59
31/07/2014	<b>11.121.081,24</b>	18.320,69	349.768,71	313.457,98	-	3.854.854,34	-	3.557.882,24	-	3.026.794,09	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	3,19
31/10/2014	<b>10.465.976,48</b>	16.538,70	381.451,58	270.769,93	-	3.748.117,87	-	3.098.209,92	-	2.950.884,61	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	3,88
02/02/2015	<b>11.630.602,82</b>	25.563,65	394.510,64	240.166,05	-	3.655.171,57	-	4.158.829,44	-	3.156.353,05	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	8,42
30/04/2015	<b>11.180.253,28</b>	26.315,91	346.436,86	204.353,32	-	3.530.406,69	-	3.995.885,44	-	3.076.853,59	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1,48
31/07/2015	<b>12.250.187,11</b>	18.600,52	360.098,91	194.228,40	-	3.410.530,12	-	5.311.670,40	-	2.955.047,45	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	11,30
02/11/2015	<b>11.999.330,10</b>	22.297,68	333.307,29	181.495,90	-	3.251.180,01	-	5.407.904,64	-	2.803.133,87	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	10,70
01/02/2016	<b>12.448.291,55</b>	34.766,68	303.180,09	154.698,88	-	3.088.942,87	-	6.452.181,12	-	2.414.510,42	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	11,49
03/05/2016	<b>10.499.830,39</b>	27.465,38	279.480,25	127.109,67	-	2.895.377,44	-	4.665.840,64	-	2.504.544,85	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	12,15
02/08/2016	<b>10.699.745,52</b>	28.240,75	259.057,33	103.135,77	-	2.755.402,22	-	4.935.306,24	-	2.618.595,52	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	7,69
02/11/2016	<b>9.864.152,15</b>	32.244,70	236.156,84	89.256,48	-	2.607.343,03	-	4.000.360,32	-	2.898.785,62	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	5,15
31/01/2017	<b>9.600.968,86</b>	33.333,91	212.396,09	78.451,05	-	2.487.332,22	-	3.901.098,24	-	2.888.353,75	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	3,59
02/05/2017	<b>9.679.562,29</b>	35.941,56	204.179,39	70.851,35	-	2.370.299,28	-	3.949.580,16	395.683,84	2.653.016,88	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	9,85
31/07/2017	<b>9.492.751,63</b>	39.322,06	187.462,27	63.343,06	-	2.251.811,87	-	4.118.142,08	-	2.832.665,38	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	4,90
31/10/2017	<b>8.188.056,85</b>	30.880,70	173.489,93	57.688,99	-	2.128.267,61	-	3.016.446,08	79.558,20	2.701.717,24	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	8,10
31/01/2018	<b>8.289.246,95</b>	38.993,71	161.552,82	52.359,92	-	2.037.774,23	-	3.063.967,36	-	2.934.592,97	3.200.000,00	-	-	-	-	-	-	-	-	-	-	-	-	-	-	5,94

\* 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

\*\*\* if the CRO Cash Trapping Condition is met, to credit into the CRO Cash Reserve Account







## 6. Total Collateral Portfolio

Collection Period		Outstanding Principal				Unpaid Principal Instalments				Unpaid Interest Instalments	Collateral Portfolio	Defaulted Residential 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				
12/11/2011	31/12/2011	709.057.627,44	76.021,93	3.065.713,12	-	346.408,86	102,10	26.612,98	-	204.118,39	712.776.604,82	-	712.980.723,21
01/01/2012	31/03/2012	686.094.431,74	122.398,30	10.856.677,48	-	197.012,75	4.308,93	145.198,49	-	198.210,65	697.618.238,34	-	697.816.448,99
01/04/2012	30/06/2012	669.082.588,94	6.013.561,71	7.578.832,86	17.686,05	486.576,16	44.585,57	160.728,67	316,33	388.958,27	683.384.876,29	-	683.773.834,56
01/07/2012	30/09/2012	651.855.853,05	5.923.418,17	11.110.414,68	985.953,66	240.288,65	61.328,30	204.732,72	92.269,55	348.017,45	670.474.258,78	-	670.822.276,23
01/10/2012	31/12/2012	637.033.463,17	376.923,58	14.372.408,27	3.736.280,87	434.945,10	1.801,85	244.661,36	140.982,33	435.542,00	656.341.466,53	218.014,59	656.995.023,12
01/01/2013	31/03/2013	621.292.522,49	259.833,18	15.797.890,33	4.546.237,86	249.884,71	1.292,82	296.428,21	198.421,34	432.968,04	642.642.510,94	613.170,34	643.688.649,32
01/04/2013	30/06/2013	603.943.414,00	7.528.682,75	10.051.908,63	4.069.075,09	539.591,34	78.453,24	271.423,28	170.277,84	518.581,63	626.652.826,17	2.783.181,34	629.954.589,14
01/07/2013	30/09/2013	585.467.800,19	8.161.049,97	12.807.687,18	4.464.757,05	248.014,79	84.066,36	362.066,51	186.554,25	474.071,76	611.781.996,30	4.226.325,49	616.482.393,55
01/10/2013	31/12/2013	568.358.873,22	375.828,98	19.262.771,20	6.123.103,10	403.909,54	1.522,37	382.832,42	313.651,43	557.692,60	595.222.492,26	5.646.531,19	601.426.716,05
01/01/2014	31/03/2014	547.365.197,99	482.814,03	24.069.519,55	6.649.544,43	197.226,92	2.185,70	480.111,36	307.960,14	550.512,81	579.554.560,12	7.814.622,99	587.919.695,92
01/04/2014	30/06/2014	532.194.898,23	9.961.101,83	13.408.873,71	7.075.158,69	451.625,35	98.196,67	344.699,63	388.226,60	639.982,25	563.922.780,71	10.138.919,80	574.701.682,76
01/07/2014	30/09/2014	517.894.342,52	8.366.183,76	16.055.570,37	5.637.078,96	183.739,33	83.701,88	466.935,84	328.764,05	547.974,04	549.016.316,71	12.974.992,19	562.539.282,94
01/10/2014	31/12/2014	501.043.907,20	463.811,13	22.363.047,74	6.348.131,53	390.774,50	3.457,55	530.536,92	351.723,13	589.783,53	531.495.389,70	15.423.854,74	547.509.027,97
01/01/2015	31/03/2015	484.000.244,00	215.181,19	22.537.425,01	7.450.604,20	189.011,50	1.319,67	510.010,72	428.945,03	561.464,96	515.332.741,32	17.263.306,80	533.157.513,08
01/04/2015	30/06/2015	463.970.652,04	5.256.324,21	13.147.768,12	6.278.677,03	387.219,22	60.595,13	378.505,61	368.453,61	549.468,61	489.848.194,97	20.994.321,39	511.391.984,97
01/07/2015	30/09/2015	442.476.712,89	6.820.963,95	12.559.688,74	5.212.118,99	181.664,50	69.573,39	396.131,01	323.929,50	443.836,14	468.040.782,97	23.856.042,39	492.340.661,50
01/10/2015	31/12/2015	418.955.157,71	175.346,20	17.404.861,90	4.867.535,02	313.299,91	1.693,48	419.167,06	306.781,28	447.994,41	442.443.842,56	26.205.578,27	469.097.415,24
01/01/2016	31/03/2016	398.174.270,21	169.473,42	15.257.226,65	5.500.520,29	171.385,77	1.331,72	400.311,53	322.782,69	368.533,28	419.997.302,28	27.751.001,93	448.116.837,49
01/04/2016	30/06/2016	375.911.240,76	5.832.581,48	9.272.199,44	5.284.846,98	282.859,10	57.940,09	320.899,42	404.438,25	383.954,09	397.367.005,52	29.364.725,14	427.115.684,75
01/07/2016	30/09/2016	360.289.773,52	4.479.619,08	8.359.137,30	5.536.661,22	147.648,26	53.537,23	262.232,51	421.632,32	334.882,13	379.550.241,44	30.793.977,11	410.679.100,68
01/10/2016	31/12/2016	342.594.006,35	228.136,96	11.760.753,80	4.565.032,82	262.776,91	1.128,61	280.887,06	311.297,26	332.008,73	360.004.019,77	31.907.192,61	392.243.221,11
01/01/2017	31/03/2017	327.091.241,96	92.066,76	9.453.777,59	4.016.075,07	179.804,12	817,87	255.535,24	260.111,43	254.350,41	341.349.430,04	33.626.288,92	375.230.069,37
01/04/2017	30/06/2017	309.374.230,88	3.490.375,03	6.008.260,84	3.251.428,64	282.775,08	49.753,15	191.528,86	202.623,92	270.719,22	322.850.976,40	34.077.141,55	357.198.837,17
01/07/2017	30/09/2017	297.708.117,06	3.289.436,15	6.731.290,98	1.940.662,28	167.720,69	45.568,19	224.586,45	126.209,44	201.525,84	310.233.591,24	34.560.854,39	344.995.971,47
01/10/2017	31/12/2017	284.641.966,88	189.739,09	9.884.378,29	2.310.655,42	251.023,31	2.182,13	265.339,66	157.875,51	234.882,76	297.703.160,29	33.563.381,52	331.501.424,57
01/01/2018	19/04/2018												



## 7. Bond collateralisation

Collection Period		Payment Date	Principal Amount Outstanding					Collateral		
			Class A1 Notes	Class A2 Notes	Class B1 Notes	Class B2 Notes	Total	Total Collateral Portfolio	Required Cash Reserve Amount	Total
12/11/2011	31/12/2011	31/01/2012	431.100.000,00	121.600.000,00	132.400.000,00	37.300.000,00	722.400.000,00	712.980.723,21	14.500.000,00	727.480.723,21
01/01/2012	31/03/2012	30/04/2012	419.406.886,71	118.114.542,72	132.400.000,00	37.300.000,00	707.221.429,43	697.816.448,99	14.500.000,00	712.316.448,99
01/04/2012	30/06/2012	31/07/2012	408.313.532,62	114.680.799,41	132.400.000,00	37.300.000,00	692.694.332,03	683.773.834,56	14.500.000,00	698.273.834,56
01/07/2012	30/09/2012	31/10/2012	398.051.633,59	111.572.433,68	132.400.000,00	37.300.000,00	679.324.067,28	670.474.258,78	14.500.000,00	684.974.258,78
01/10/2012	31/12/2012	31/01/2013	386.562.732,37	108.492.159,77	132.400.000,00	37.300.000,00	664.754.892,14	656.341.466,53	14.500.000,00	670.841.466,53
01/01/2013	31/03/2013	30/04/2013	375.502.387,66	105.393.244,57	132.400.000,00	37.300.000,00	650.595.632,23	642.642.510,94	14.500.000,00	657.142.510,94
01/04/2013	30/06/2013	31/07/2013	362.225.930,29	102.237.554,33	132.400.000,00	37.300.000,00	634.163.484,62	626.652.826,17	13.330.628,86	639.983.455,03
01/07/2013	30/09/2013	31/10/2013	350.174.400,46	99.142.578,97	132.400.000,00	37.300.000,00	619.016.979,43	611.781.996,30	13.171.242,38	624.953.238,68
01/10/2013	31/12/2013	31/01/2014	336.701.059,72	95.682.998,17	132.400.000,00	37.300.000,00	602.084.057,89	595.222.492,26	13.088.732,37	608.311.224,63
01/01/2014	31/03/2014	30/04/2014	325.141.802,98	91.195.143,45	132.400.000,00	37.300.000,00	586.036.946,43	579.554.560,12	12.427.173,49	591.981.733,61
01/04/2014	30/06/2014	31/07/2014	312.659.775,68	87.637.262,27	132.400.000,00	37.300.000,00	569.997.037,95	563.922.780,71	11.466.567,87	575.389.348,58
01/07/2014	30/09/2014	31/10/2014	300.564.575,42	84.539.052,35	132.400.000,00	37.300.000,00	554.803.627,77	549.016.316,71	9.987.978,37	559.004.295,08
01/10/2014	31/12/2014	02/02/2015	286.922.027,93	80.380.222,91	132.400.000,00	37.300.000,00	537.002.250,84	531.495.389,70	8.945.750,67	540.441.140,37
01/01/2015	31/03/2015	30/04/2015	274.314.723,98	76.384.337,47	132.400.000,00	37.300.000,00	520.399.061,45	515.332.741,32	8.527.845,10	523.860.586,42
01/04/2015	30/06/2015	31/07/2015	253.820.100,65	71.072.667,07	132.400.000,00	37.300.000,00	494.592.767,72	489.848.194,97	6.466.550,86	496.314.745,83
01/07/2015	30/09/2015	02/11/2015	236.665.985,00	65.664.762,43	132.400.000,00	37.300.000,00	472.030.747,43	468.040.782,97	4.937.476,70	472.978.259,67
01/10/2015	31/12/2015	01/02/2016	216.620.654,09	59.212.581,31	132.400.000,00	37.300.000,00	445.533.235,40	442.443.842,56	3.891.059,09	446.334.901,65
01/01/2016	31/03/2016	03/05/2016	197.932.943,30	54.546.740,67	132.400.000,00	37.300.000,00	422.179.683,97	419.997.302,28	3.688.600,06	423.685.902,34
01/04/2016	30/06/2016	02/08/2016	179.127.714,65	49.611.434,43	132.400.000,00	37.300.000,00	398.439.149,08	397.367.005,52	3.132.737,92	400.499.743,44
01/07/2016	30/09/2016	02/11/2016	164.618.526,83	45.611.074,11	132.400.000,00	37.300.000,00	379.929.600,94	379.550.241,44	2.978.501,13	382.528.742,57
01/10/2016	31/12/2016	31/01/2017	148.505.086,58	41.709.975,87	132.400.000,00	37.300.000,00	359.915.062,45	360.004.019,77	3.088.337,03	363.092.356,80
01/01/2017	31/03/2017	02/05/2017	133.175.213,69	37.760.395,71	132.400.000,00	37.300.000,00	340.635.609,40	341.349.430,04	2.653.016,88	344.002.446,92
01/04/2017	30/06/2017	31/07/2017	117.795.721,19	33.642.253,63	132.400.000,00	37.300.000,00	321.137.974,82	322.850.976,40	2.973.284,93	325.824.261,33
01/07/2017	30/09/2017	31/10/2017	107.335.597,01	30.625.807,55	132.400.000,00	37.300.000,00	307.661.404,56	310.233.591,24	2.701.717,24	312.935.308,48
01/10/2017	31/12/2017	31/01/2018	97.053.129,14	27.561.840,19	132.400.000,00	37.300.000,00	294.314.969,33	297.703.160,29	4.018.262,65	301.721.422,94
01/01/2018	19/04/2018	04/05/2018								



## 8.1 BPB - Total Portfolio performance

Collection Period		Arrears ratio			Prepayments Ratio			Cumulative Gross Default Ratio			Cumulative Net Default Ratio		90+ Delinquency Ratio	
		Delinquent Mortgage Loans (a)	Collateral Portfolio Outstanding Balance* (b)	Arrears Ratio (a)/(b)	Prepaid Receivables (d)	Average Collateral Portfolio Outstanding Principal (e)	Prepayments ratio (d)/(e)	Cumulative Defaulted Loans (f)	Collateral Portfolio Outstanding Principal** (g)	Cumulative Gross Default Ratio (f)/(g)	Cumulative Recoveries (h)	Cumulative Net Default Ratio [(f)-(h)]/(g)	Instalment due but unpaid for more than 90 days (i)	90+ Delinquency Ratio (i)/(b)
12/11/2011	31/12/2011	2.782.268,21	555.960.542,73	0,50%	1.728.192,92	559.712.091,54	0,31%	-	563.463.640,35	0,00%	-	0,00%	-	0,00%
01/01/2012	31/03/2012	9.288.032,05	544.290.184,47	1,71%	3.457.552,80	550.125.363,60	0,63%	-	563.463.640,35	0,00%	-	0,00%	55.546,59	0,01%
01/04/2012	30/06/2012	7.013.011,59	533.561.240,43	1,31%	1.469.040,01	538.925.439,01	0,27%	-	563.463.640,35	0,00%	-	0,00%	112.779,20	0,02%
01/07/2012	30/09/2012	10.703.275,85	523.656.613,53	2,04%	1.552.574,37	528.608.926,98	0,29%	-	563.463.640,35	0,00%	-	0,00%	147.248,08	0,03%
01/10/2012	31/12/2012	16.361.221,48	512.505.692,50	3,19%	2.171.808,55	517.482.393,64	0,42%	207.028,41	563.463.640,35	0,04%	-	0,04%	133.773,94	0,03%
01/01/2013	31/03/2013	17.649.610,76	501.809.821,63	3,52%	1.580.096,09	506.509.975,82	0,31%	589.052,49	563.463.640,35	0,10%	-	0,10%	297.537,13	0,06%
01/04/2013	30/06/2013	12.456.706,82	488.872.886,80	2,55%	2.394.168,47	494.877.630,25	0,48%	2.646.744,96	563.463.640,35	0,47%	-	0,47%	195.995,19	0,04%
01/07/2013	30/09/2013	15.272.990,05	477.002.059,83	3,20%	2.124.073,98	483.382.324,02	0,44%	4.120.749,90	563.463.640,35	0,73%	108.271,25	0,71%	576.040,89	0,12%
01/10/2013	31/12/2013	21.945.744,08	463.810.107,33	4,73%	3.407.536,46	467.598.007,49	0,73%	5.416.060,74	563.463.640,35	0,96%	124.645,32	0,94%	206.020,58	0,04%
01/01/2014	31/03/2014	25.967.879,88	452.545.409,94	5,74%	1.836.526,89	455.740.530,02	0,40%	6.964.790,71	563.463.640,35	1,24%	127.148,62	1,21%	180.843,36	0,04%
01/04/2014	30/06/2014	17.858.275,57	440.290.979,49	4,06%	1.820.789,70	445.472.555,29	0,41%	9.315.855,80	563.463.640,35	1,65%	417.922,47	1,58%	238.534,41	0,05%
01/07/2014	30/09/2014	19.237.431,49	428.397.668,61	4,49%	1.842.092,47	433.367.820,69	0,43%	11.676.056,51	563.381.919,35	2,07%	437.823,09	1,99%	341.396,44	0,08%
01/10/2014	31/12/2014	24.725.797,80	414.939.298,82	5,96%	3.177.574,33	420.704.542,28	0,76%	13.995.997,01	563.381.919,35	2,48%	497.367,78	2,40%	322.568,28	0,08%
01/01/2015	31/03/2015	26.249.857,22	402.642.546,93	6,52%	3.297.016,09	407.808.513,70	0,81%	15.313.208,34	563.381.919,35	2,72%	518.937,72	2,63%	204.555,83	0,05%
01/04/2015	30/06/2015	16.565.413,76	382.324.612,66	4,33%	6.338.296,95	391.534.901,03	1,62%	18.444.534,88	563.381.919,35	3,27%	597.655,49	3,17%	263.617,19	0,07%
01/07/2015	30/09/2015	15.577.737,25	365.743.768,92	4,26%	5.889.275,52	373.150.498,50	1,58%	20.823.216,08	563.381.919,35	3,70%	728.218,82	3,57%	297.992,75	0,08%
01/10/2015	31/12/2015	20.030.206,43	346.381.736,96	5,78%	6.835.797,77	355.230.501,30	1,92%	22.815.981,75	563.381.919,35	4,05%	1.094.528,80	3,86%	243.815,97	0,07%
01/01/2016	31/03/2016	18.729.905,29	328.344.553,73	5,70%	6.358.061,77	336.542.780,37	1,89%	24.285.464,02	563.381.919,35	4,31%	1.178.957,27	4,10%	264.503,37	0,08%
01/04/2016	30/06/2016	13.526.126,89	310.484.168,62	4,36%	6.771.846,81	318.576.975,93	2,13%	26.228.085,98	563.381.919,35	4,66%	1.633.950,86	4,37%	237.832,47	0,08%
01/07/2016	30/09/2016	12.561.271,82	296.518.330,56	4,24%	4.398.825,56	302.667.555,85	1,45%	27.755.316,63	563.381.919,35	4,93%	1.993.468,85	4,57%	181.475,52	0,06%
01/10/2016	31/12/2016	14.319.338,82	280.717.627,33	5,10%	5.090.786,81	287.879.632,96	1,77%	29.738.844,10	563.381.919,35	5,28%	2.874.185,38	4,77%	145.833,92	0,05%
01/01/2017	31/03/2017	11.029.988,07	265.864.677,55	4,15%	5.718.729,56	272.643.446,36	2,10%	31.280.892,20	563.381.919,35	5,55%	2.993.608,43	5,02%	87.334,65	0,03%
01/04/2017	30/06/2017	7.800.455,23	251.341.423,25	3,10%	5.911.333,63	258.022.839,39	2,29%	32.985.031,10	563.381.919,35	5,85%	4.247.458,96	5,10%	111.965,58	0,04%
01/07/2017	30/09/2017	7.400.216,86	241.627.098,95	3,06%	2.195.331,73	245.967.903,03	0,89%	34.197.895,79	563.381.919,35	6,07%	5.281.971,17	5,13%	148.698,56	0,06%
01/10/2017	31/12/2017	10.516.322,76	232.029.832,69	4,53%	3.016.022,75	236.333.900,78	1,28%	34.432.987,78	563.381.919,35	6,11%	5.709.419,30	5,10%	148.571,69	0,06%
01/01/2018	19/04/2018													

\* As at the Collection Date

\*\* As at the Effective Date



## 8.2 CRO - Total Portfolio performance

Collection Period		Arrears ratio			Prepayments Ratio			Cumulative Gross Default Ratio			Cumulative Net Default Ratio		90+ Delinquency Ratio	
		Delinquent Mortgage Loans (a)	Collateral Portfolio Outstanding Balance* (b)	Arrears Ratio (a)/(b)	Prepaid Receivables (d)	Average Collateral Portfolio Outstanding Principal (e)	Prepayments ratio (d)/(e)	Cumulative Defaulted Loans (f)	Collateral Portfolio Outstanding Principal** (g)	Cumulative Gross Default Ratio (f)/(g)	Cumulative Recoveries (h)	Cumulative Net Default Ratio [(f)-(h)]/(g)	Instalment due but unpaid for more than 90 days (i)	90+ Delinquency Ratio (i)/(b)
12/11/2011	31/12/2011	310.057,89	156.611.943,70	0,20%	597.761,69	157.754.662,35	0,38%	-	158.897.381,00	0,00%	-	0,00%	-	0,00%
01/01/2012	31/03/2012	1.713.843,92	153.129.843,22	1,12%	635.242,82	154.870.875,97	0,41%	-	158.897.381,00	0,00%	-	0,00%	2.249,25	0,00%
01/04/2012	30/06/2012	744.552,32	149.823.635,86	0,50%	732.267,62	151.474.674,51	0,48%	-	158.897.381,00	0,00%	-	0,00%	8.674,43	0,01%
01/07/2012	30/09/2012	1.690.094,76	146.817.645,25	1,15%	538.801,36	148.320.640,56	0,36%	-	158.897.381,00	0,00%	-	0,00%	22.296,99	0,02%
01/10/2012	31/12/2012	2.133.111,35	143.835.774,03	1,48%	132.700,37	145.214.964,09	0,09%	-	158.897.381,00	0,00%	-	0,00%	17.293,24	0,01%
01/01/2013	31/03/2013	3.189.366,98	140.832.689,31	2,26%	560.020,23	142.197.804,06	0,39%	-	158.897.381,00	0,00%	-	0,00%	23.713,48	0,02%
01/04/2013	30/06/2013	2.105.978,02	137.779.939,37	1,53%	365.470,47	139.138.707,23	0,26%	-	158.897.381,00	0,00%	-	0,00%	29.024,14	0,02%
01/07/2013	30/09/2013	2.548.074,94	134.779.936,47	1,89%	442.514,07	136.103.974,78	0,33%	-	158.897.381,00	0,00%	-	0,00%	24.725,65	0,02%
01/10/2013	31/12/2013	4.136.614,07	131.412.384,93	3,15%	752.301,78	132.357.515,02	0,57%	56.011,16	158.897.381,00	0,04%	-	0,04%	45.604,07	0,03%
01/01/2014	31/03/2014	5.539.255,60	127.009.150,18	4,36%	1.249.702,44	129.039.729,22	0,97%	537.006,90	158.897.381,00	0,34%	-	0,34%	28.559,22	0,02%
01/04/2014	30/06/2014	3.358.683,06	123.631.801,22	2,72%	435.353,25	125.130.998,95	0,35%	720.300,35	158.897.381,00	0,45%	56.011,16	0,42%	43.650,59	0,04%
01/07/2014	30/09/2014	3.250.917,73	120.618.648,10	2,70%	340.940,78	121.928.783,35	0,28%	1.042.650,29	158.846.973,68	0,66%	76.835,91	0,61%	74.990,17	0,06%
01/10/2014	31/12/2014	4.867.641,52	116.556.090,88	4,18%	556.269,23	118.381.494,33	0,47%	1.042.650,29	158.846.973,68	0,66%	81.827,08	0,60%	72.438,49	0,06%
01/01/2015	31/03/2015	4.677.127,74	112.690.194,39	4,15%	936.912,63	114.402.662,31	0,82%	1.382.712,69	158.846.973,68	0,87%	87.360,62	0,82%	40.152,18	0,04%
01/04/2015	30/06/2015	3.607.990,61	107.523.582,31	3,36%	1.193.625,79	109.893.536,87	1,09%	1.752.247,20	158.846.973,68	1,10%	91.834,66	1,05%	55.470,08	0,05%
01/07/2015	30/09/2015	2.914.130,99	102.297.014,05	2,85%	1.258.342,06	104.710.954,49	1,20%	2.135.356,67	158.572.334,03	1,35%	104.883,35	1,28%	50.720,45	0,05%
01/10/2015	31/12/2015	2.968.138,83	96.062.105,60	3,09%	1.408.973,51	99.005.691,41	1,42%	2.787.768,66	158.572.334,03	1,76%	110.305,64	1,69%	52.712,68	0,05%
01/01/2016	31/03/2016	2.750.935,87	91.652.748,55	3,00%	850.217,62	93.709.415,34	0,91%	2.899.002,98	158.572.334,03	1,83%	132.410,15	1,74%	36.192,10	0,04%
01/04/2016	30/06/2016	1.756.257,20	86.882.836,90	2,02%	1.446.828,24	89.124.203,69	1,62%	2.979.402,97	158.572.334,03	1,88%	138.754,64	1,79%	40.190,88	0,05%
01/07/2016	30/09/2016	2.018.391,53	83.031.910,88	2,43%	1.288.030,72	84.815.474,05	1,52%	3.156.663,24	158.572.334,03	1,99%	356.913,38	1,77%	32.362,23	0,04%
01/10/2016	31/12/2016	2.598.632,12	79.286.392,44	3,28%	1.314.175,98	81.026.927,57	1,62%	3.365.147,28	158.572.334,03	2,12%	364.201,31	1,89%	36.481,69	0,05%
01/01/2017	31/03/2017	2.955.511,26	75.484.752,49	3,92%	1.857.364,75	77.257.099,30	2,40%	3.381.946,27	158.572.334,03	2,13%	371.554,52	1,90%	30.303,71	0,04%
01/04/2017	30/06/2017	1.853.387,03	71.509.553,15	2,59%	2.101.901,20	73.365.889,00	2,86%	3.444.833,21	158.572.334,03	2,17%	448.425,16	1,89%	32.333,10	0,05%
01/07/2017	30/09/2017	1.622.532,29	68.606.492,29	2,36%	854.124,86	69.928.997,91	1,22%	3.769.431,35	158.572.334,03	2,38%	547.901,29	2,03%	35.572,16	0,05%
01/10/2017	31/12/2017	2.101.926,12	65.673.327,60	3,20%	1.102.312,34	67.014.222,30	1,64%	3.770.352,50	158.572.334,03	2,38%	639.752,68	1,97%	33.081,36	0,05%
01/04/2018	19/04/2018													

\* As at the Collection Date  
 \*\* As at the Effective Date



9.1 BPB Total Portfolio description

Collection Period		by Interest Rate			Client's concentration				Breakdown by Property Region			Outstanding Principal by Age (Arrears)			Unpaid Instalments by Age			Weighted Average Coupon	Weighted Average Remaining Term	Weighted Average Seasoning	
		Floating Rate (with cap)	Floating Rate (no cap)	Fixed Rate	First Client	First five Clients	First ten Clients	First twenty Clients	North	Centre	South	31 - 60 days	61 - 90 days	over 90 days	31 - 60 days	61 - 90 days	over 90 days				
12/11/2011	31/12/2011	51.428.965,98	276.112.913,25	228.418.663,50	1.196.773,82	5.230.126,60	9.203.306,49	15.235.581,56	31.840.009,97	21.027.623,97	503.092.908,79	2.759.705,63	-	-	37.161,30	-	-	3,96	206,76	35,12	
01/01/2012	31/03/2012	50.379.548,69	270.557.387,76	223.353.248,02	1.184.450,15	5.192.452,40	9.134.299,55	15.110.154,66	30.854.791,43	20.411.362,36	493.024.030,68	7.272.883,59	1.003,15	1.887.870,01	117.497,75	1.059,82	78.134,76	3,87	204,90	37,89	
01/04/2012	30/06/2012	49.429.718,36	265.671.764,40	218.459.757,67	1.176.200,10	5.162.570,06	9.071.791,49	14.991.655,67	30.486.740,05	20.210.359,84	482.864.140,54	131.720,13	3.004.048,87	3.727.713,37	1.224,93	66.362,64	180.713,23	3,72	202,87	40,65	
01/07/2012	30/09/2012	48.572.976,08	261.021.921,44	214.061.716,01	1.159.617,34	5.124.888,41	9.000.217,86	14.862.021,73	30.112.603,76	19.802.040,29	473.741.969,48	153.517,92	2.645.210,16	7.639.595,53	2.489,56	46.023,03	388.889,66	3,52	200,52	43,43	
01/10/2012	31/12/2012	47.701.486,64	255.974.894,39	209.035.667,66	1.146.791,90	5.088.189,50	8.932.911,41	14.683.674,52	29.434.922,88	19.409.425,41	463.661.344,21	4.820.317,77	2.954.682,13	8.246.560,17	83.016,45	59.770,84	429.742,53	3,41	198,38	46,22	
01/01/2013	31/03/2013	46.687.642,40	251.010.541,23	204.700.018,27	1.133.910,28	5.050.803,49	8.866.535,72	14.557.785,68	29.252.484,27	19.043.232,25	453.514.105,11	7.168.479,54	2.299.511,20	7.749.718,18	138.555,17	69.013,04	510.974,65	3,34	196,44	49,00	
01/04/2013	30/06/2013	45.542.822,62	246.042.492,75	199.933.644,17	1.120.972,21	5.015.508,50	8.807.725,52	14.382.786,67	27.765.914,79	18.702.705,61	442.404.266,40	24.986,05	2.169.689,02	9.882.532,67	2.151,70	57.573,95	546.596,35	3,34	194,66	51,82	
01/07/2013	30/09/2013	44.592.657,63	241.417.505,20	195.003.703,43	1.107.665,71	4.977.498,82	8.747.717,75	14.275.741,77	26.870.307,03	18.398.369,70	431.733.383,10	98.159,11	1.720.147,17	12.977.719,50	1.738,03	45.117,05	707.235,10	3,31	192,71	54,56	
01/10/2013	31/12/2013	43.671.984,53	235.317.885,42	190.111.652,80	1.094.309,25	4.873.724,23	8.603.556,53	14.085.615,35	25.621.710,82	18.047.765,18	420.140.631,33	6.377.760,77	2.091.850,33	12.881.818,76	101.078,61	61.713,16	788.367,03	3,32	212,86	5,29	
01/01/2014	31/03/2014	42.924.225,85	231.213.298,39	185.245.527,79	1.011.956,66	4.884.574,00	8.799.472,36	14.414.623,01	24.851.308,25	17.753.844,25	409.940.257,44	11.203.973,41	2.191.806,42	11.901.773,52	212.125,66	99.856,07	770.290,57	3,31	211,22	5,55	
01/04/2014	30/06/2014	42.477.699,45	225.778.813,93	180.932.399,44	1.003.221,28	4.826.749,73	8.713.148,87	14.270.779,83	24.263.255,18	17.401.735,24	398.625.989,07	29.057,39	2.758.706,30	14.439.118,52	757,39	69.689,08	942.113,03	3,32	200,39	5,55	
01/07/2014	30/09/2014	41.591.139,72	221.482.855,90	176.562.855,74	994.487,19	4.768.584,48	8.626.367,83	14.132.372,71	23.708.658,60	17.175.094,81	387.513.915,20	176.157,21	2.529.187,02	15.848.578,13	2.873,34	63.229,30	1.005.912,28	3,32	197,37	5,77	
01/10/2014	31/12/2014	40.808.221,54	216.739.990,65	170.889.715,86	985.547,21	4.715.228,82	8.538.616,93	13.904.145,56	23.086.302,49	16.632.989,04	375.220.007,29	7.277.283,79	2.033.863,36	14.693.642,34	110.040,83	49.458,91	962.107,73	3,28	200,28	6,16	
01/01/2015	31/03/2015	39.814.489,69	212.914.632,22	164.707.695,64	976.454,64	4.678.203,92	8.450.152,19	13.764.318,71	22.336.088,64	16.405.321,00	363.901.137,29	10.643.602,26	2.920.051,08	11.904.356,16	195.656,35	118.863,77	895.982,02	3,24	194,75	6,32	
01/04/2015	30/06/2015	38.501.042,19	208.228.115,96	153.442.333,90	967.262,67	4.629.631,13	8.349.761,24	13.591.741,38	21.122.031,13	16.009.389,13	345.193.192,40	27.718,13	2.512.838,74	13.411.058,99	1.219,02	64.378,41	892.881,42	3,20	192,46	6,57	
01/07/2015	30/09/2015	37.723.357,53	203.775.993,96	144.339.413,69	957.972,08	4.580.811,89	8.220.984,45	13.440.798,98	20.750.014,96	15.440.719,36	329.553.034,60	32.796,28	1.387.377,42	13.558.491,47	1.662,13	44.668,72	849.869,40	3,15	187,41	6,70	
01/10/2015	31/12/2015	36.650.048,55	197.744.833,40	133.708.307,96	948.634,96	4.531.797,70	8.129.689,80	13.289.201,35	20.084.715,68	14.875.565,57	311.421.455,71	4.522.563,78	2.429.268,50	12.453.051,81	85.403,52	58.955,15	792.025,85	3,09	185,15	6,96	
01/01/2016	31/03/2016	35.746.678,93	192.504.915,44	123.199.466,11	939.200,30	4.482.536,95	8.059.158,80	12.929.123,96	19.138.600,71	14.064.576,02	295.141.377,00	6.270.981,54	29.030,43	11.796.487,25	109.676,27	4.494,28	802.705,76	0,01	181,54	7,17	
01/04/2016	30/06/2016	34.880.180,08	186.800.204,46	113.402.371,98	929.618,24	4.432.922,79	7.963.405,20	12.620.813,03	18.271.268,36	13.472.391,96	278.740.508,30	29.282,44	1.465.266,35	11.389.524,04	871,86	46.259,98	850.079,50	2,92	180,18	7,44	
01/07/2016	30/09/2016	33.624.162,36	181.791.052,97	106.869.967,79	919.890,61	4.387.234,35	7.867.014,37	12.473.614,08	17.562.159,40	13.175.151,44	265.781.019,72	28.424,67	1.790.339,31	10.138.005,11	871,81	41.365,91	804.193,79	2,87	176,80	7,63	
01/10/2016	31/12/2016	32.238.720,29	174.757.323,78	100.206.400,24	889.440,56	3.818.850,78	6.760.065,20	10.885.208,04	16.853.767,90	12.652.222,85	251.211.636,58	3.735.428,66	1.798.962,69	8.268.273,53	73.959,61	41.338,01	633.769,54	2,00	123,99	5,60	
01/01/2017	31/03/2017	30.989.455,04	170.144.380,36	92.635.054,18	910.147,01	4.176.225,87	7.339.522,54	11.667.657,65	16.230.454,64	12.069.283,28	237.564.939,63	3.565.206,65	1.196.277,71	5.838.665,99	79.817,40	52.781,74	467.468,78	2,78	170,30	8,22	
01/04/2017	30/06/2017	29.517.721,85	163.950.375,19	86.151.107,68	895.635,95	4.034.103,92	7.005.978,21	11.141.653,86	15.003.486,79	11.137.022,70	225.200.913,76	58.396,86	1.796.268,18	5.623.473,39	979,74	51.811,83	409.053,17	2,74	169,29	8,54	
01/07/2017	30/09/2017	28.787.941,97	159.454.050,68	81.793.263,95	881.088,59	3.997.721,10	6.919.873,67	11.006.389,28	14.532.880,16	10.841.129,19	216.253.089,60	52.184,33	1.601.444,34	5.460.172,27	1.088,02	44.341,63	354.487,70	2,72	168,26	8,79	
01/10/2017	31/12/2017	28.032.670,59	153.995.500,58	77.772.781,75	866.504,84	3.961.200,77	6.833.421,99	10.870.553,23	13.958.903,44	10.512.622,29	207.558.306,96	3.311.569,67	1.300.641,88	5.559.959,35	60.933,43	27.529,29	392.937,12	2,70	166,90	9,05	
01/01/2018	19/04/2018																				



## 9.2 CRO Total Portfolio description

Collection Period		by Interest Rate			Client's concentration				Breakdown by Property Region			Unpaid Outstanding Principal by Age			Unpaid Instalments by Age			Weighted Average Coupon	Weighted Average Remaining Term	Weighted Average Seasoning		
		Floating Rate (with cap)	Floating Rate (no cap)	Fixed Rate	First Client	First five Clients	First ten Clients	First twenty Clients	North	Centre	South	31 - 60 days	61 - 90 days	over 90 days	31 - 60 days	61 - 90 days	over 90 days					
12/11/2011	31/12/2011	1.841.755,92	107.355.127,83	47.415.059,95	623.937,22	2.454.631,36	4.241.152,87	7.209.466,87	-	156.611.943,70	-	-	-	5.814,51	-	-	3,65	199,72	47,12			
01/01/2012	31/03/2012	1.776.349,89	104.992.471,00	46.361.022,33	617.957,45	2.432.799,03	4.208.753,65	7.144.281,04	-	153.129.843,22	-	-	34.513,48	27.567,13	-	2.362,54	3,46	197,85	49,69			
01/04/2012	30/06/2012	1.742.272,88	102.843.995,17	45.237.367,81	617.957,45	2.421.660,14	4.184.431,06	7.086.988,76	-	149.823.635,86	-	-	254.082,22	478.954,32	-	4.994,51	13,433,95	3,28	195,29	52,28		
01/07/2012	30/09/2012	1.706.530,53	100.658.590,71	44.452.524,01	617.957,45	2.410.290,47	4.157.029,28	7.023.523,17	-	146.817.645,25	-	-	495.977,58	1.162.067,15	-	11.276,45	41,151,90	3,03	192,43	54,98		
01/10/2012	31/12/2012	1.666.971,11	98.744.953,62	43.423.849,30	611.424,01	2.386.732,42	4.115.743,83	6.945.965,80	-	143.835.774,03	-	-	888.295,56	348.977,27	849.856,24	13.175,91	11.373,49	45,735,23	2,94	190,44	57,70	
01/01/2013	31/03/2013	1.636.421,49	96.698.563,10	42.497.704,72	607.059,31	2.367.146,93	4.083.195,78	6.877.666,49	-	140.832.689,31	-	-	1.755.733,78	415.112,46	955.573,03	35.645,99	22.488,45	45,378,03	2,85	188,25	60,30	
01/04/2013	30/06/2013	1.606.810,92	94.661.830,01	41.511.298,44	600.498,60	2.343.427,78	4.042.136,59	6.798.472,36	-	137.779.939,37	-	-	26.622,64	484.203,74	1.532.949,60	2.006,25	12.252,09	89,085,01	2,85	186,49	62,97	
01/07/2013	30/09/2013	1.575.368,98	92.537.971,11	40.666.596,38	593.921,48	2.321.907,61	4.006.421,51	6.727.818,84	-	134.779.936,47	-	-	826.938,09	1.649.480,36	-	19.798,85	100,011,21	2,84	184,85	65,69		
01/10/2013	31/12/2013	1.535.988,27	90.265.408,70	39.666.999,12	1.098.918,63	2.663.325,49	4.254.061,15	6.941.423,74	-	131.412.384,93	-	-	1.254.599,56	534.714,44	2.245.130,44	22.673,54	11.555,54	120,317,86	2,84	217,15	6,73	
01/01/2014	31/03/2014	1.506.387,43	87.421.866,27	38.617.903,38	1.098.918,63	2.576.298,88	4.113.638,56	6.765.242,68	-	127.009.150,18	-	-	3.575.400,93	365.074,16	1.481.035,54	61.919,74	17.799,75	94,356,60	2,86	217,29	7,15	
01/04/2014	30/06/2014	1.477.447,01	85.187.196,53	37.631.446,87	1.086.831,22	2.550.699,61	4.067.873,29	6.689.902,46	-	123.631.801,22	-	-	885.034,48	2.372.115,71	-	26.069,04	125,207,04	2,88	197,91	6,74		
01/07/2014	30/09/2014	1.445.149,93	83.363.942,27	36.775.370,28	1.074.522,21	2.532.548,22	4.023.706,95	6.611.370,71	-	120.618.648,10	-	-	3.711,93	310.755,48	2.824.259,56	924,89	10.802,05	142,426,04	2,84	189,84	6,78	
01/10/2014	31/12/2014	1.412.519,20	80.307.934,71	35.796.460,18	385.951,72	1.764.246,96	3.190.934,15	5.712.094,38	-	116.556.090,88	-	-	832.686,22	1.203.821,27	2.669.882,29	14.932,24	24.121,68	181,515,03	2,82	189,52	7,07	
01/01/2015	31/03/2015	1.383.366,60	78.472.640,35	34.129.539,51	381.031,99	1.747.657,91	3.159.029,23	5.644.503,88	-	112.690.194,39	-	-	2.037.211,36	402.741,91	2.080.066,44	50.244,62	11.097,12	152,289,67	2,77	187,38	7,32	
01/04/2015	30/06/2015	1.269.278,01	76.261.769,41	31.652.947,43	376.087,62	1.730.947,69	3.126.920,89	5.576.372,09	-	107.523.582,31	-	-	136.558,83	795.205,57	2.543.064,89	1.787,64	19.274,13	160,632,10	2,71	181,73	7,43	
01/07/2015	30/09/2015	1.241.102,45	74.263.541,85	28.822.843,07	371.118,48	1.686.580,39	3.030.917,38	5.415.396,36	-	134.229,29	-	-	134.229,29	437.514,34	2.221.398,93	1.782,56	16.223,33	153,452,08	2,62	180,07	7,68	
01/10/2015	31/12/2015	1.191.943,76	72.143.813,10	25.403.811,76	366.124,46	1.666.483,00	2.965.324,60	5.286.342,45	-	96.062.105,60	-	-	885.494,67	174.496,06	1.807.522,10	20.594,56	7.296,43	109,391,91	2,52	179,21	7,98	
01/01/2016	31/03/2016	1.167.563,40	69.997.554,85	23.254.223,13	360.900,37	1.608.946,69	2.861.347,92	5.114.594,03	-	91.652.748,55	-	-	1.432.075,73	-	1.229.171,99	32.492,35	-	81,940,30	0,01	173,76	8,17	
01/04/2016	30/06/2016	1.101.473,04	67.553.663,20	21.068.348,99	356.793,29	1.592.161,02	2.827.063,31	5.023.400,49	-	86.882.836,90	-	-	71.458,50	465.198,09	1.136.317,00	1.201,85	8.758,10	95,048,68	2,39	171,18	8,40	
01/07/2016	30/09/2016	1.077.738,20	65.344.509,20	19.409.413,34	353.192,78	1.575.305,49	2.799.559,46	4.962.481,03	-	83.031.910,88	-	-	-	703.698,91	1.235.330,52	-	21.981,78	78,609,97	2,32	170,61	8,71	
01/10/2016	31/12/2016	1.042.297,93	62.770.794,06	18.474.246,42	349.574,24	1.426.393,21	2.518.248,69	4.404.336,17	-	79.286.392,44	-	-	868.616,98	688.806,28	965.698,48	10.406,50	13.773,91	75,774,75	1,66	121,11	6,44	
01/01/2017	31/03/2017	1.020.014,78	60.175.799,19	17.299.330,27	345.937,58	1.456.714,12	2.634.126,03	4.667.646,86	-	75.484.752,49	-	-	1.336.085,68	617.180,67	916.435,96	23.983,75	20.180,86	72,324,10	2,27	164,18	9,12	
01/04/2017	30/06/2017	913.576,36	58.039.915,99	15.552.468,85	342.282,71	1.418.933,50	2.545.869,37	4.466.782,68	-	71.509.553,15	-	-	-	620.821,93	1.160.729,12	-	8.234,05	96,640,82	2,22	163,93	9,50	
01/07/2017	30/09/2017	892.736,39	56.340.697,82	14.600.958,24	338.609,54	1.404.466,13	2.518.171,14	4.412.063,77	-	68.606.492,29	-	-	-	515.123,15	1.043.029,17	-	9.968,80	75,094,93	2,20	162,49	9,73	
01/10/2017	31/12/2017	872.478,62	54.039.176,99	13.898.641,91	334.917,97	1.389.932,35	2.490.264,94	4.353.033,62	-	65.673.327,60	-	-	796.208,90	170.771,24	1.055.882,67	11.623,62	8.601,23	82,077,39	2,18	161,35	10,03	
01/04/2018	19/04/2018																					



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

Collection Period		Ending Total Portfolio		New Defaults		Cumulative Defaults		Period Recoveries	Cumulative		Defaulted loans		Reverted to Performing		In Legal Proceedings		In Repossession		Sold / Removed / PrePaid from the Pool	
		Excl. Defaults	Incl. Defaults	No.	Loan Balance	No.	Loan Balance		Recovery	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance
12/11/2011	31/12/2011	555.960.542,73	555.960.542,73	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/01/2012	31/03/2012	544.290.184,47	544.290.184,47	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/04/2012	30/06/2012	533.561.240,43	533.561.240,43	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/07/2012	30/09/2012	523.656.613,53	523.656.613,53	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/10/2012	31/12/2012	512.505.692,50	512.712.048,69	2	207.028,41	2	207.028,41	672,22	-	207.028,41	2	-	-	-	-	-	-	-	-	-
01/01/2013	31/03/2013	501.809.821,63	502.780.898,20	3	382.024,08	5	589.052,49	-	-	589.052,49	5	543.110,63	-	-	-	-	-	-	-	-
01/04/2013	30/06/2013	488.007.047,15	490.485.269,88	12	2.057.692,47	17	2.646.744,96	-	-	2.646.744,96	17	2.646.072,74	-	-	-	-	-	-	-	-
01/07/2013	30/09/2013	476.279.378,16	480.006.596,42	12	1.474.004,94	29	4.120.749,90	108.271,25	108.271,25	4.120.749,90	28	4.011.806,43	-	-	-	-	-	-	-	-
01/10/2013	31/12/2013	462.881.721,85	467.391.404,44	13	1.295.310,84	42	5.416.060,74	15.701,85	123.973,10	5.416.060,74	41	5.291.415,42	-	-	-	-	-	-	-	-
01/01/2014	31/03/2014	451.726.472,22	457.587.096,46	19	1.548.729,97	61	6.964.790,71	2.503,30	127.148,62	6.964.790,71	60	6.837.642,09	-	-	-	-	-	-	-	-
01/04/2014	30/06/2014	439.218.638,35	446.314.131,49	12	2.351.065,09	73	9.315.855,80	290.773,85	417.922,47	9.315.855,80	70	8.897.933,33	-	-	-	-	-	-	-	-
01/07/2014	30/09/2014	427.517.003,02	436.393.111,58	20	2.360.200,71	93	11.676.056,51	18.951,29	437.823,09	11.239.182,75	90	11.239.182,75	-	-	-	-	-	-	-	-
01/10/2014	31/12/2014	413.892.081,54	424.033.817,74	22	2.319.940,50	115	13.995.997,01	60.494,02	497.367,78	13.498.629,23	111	13.498.629,23	-	-	-	-	-	-	-	-
01/01/2015	31/03/2015	401.724.945,85	412.944.012,37	18	1.317.211,33	133	15.313.208,34	21.569,94	518.937,72	14.794.270,62	128	14.794.270,62	-	-	-	-	-	-	-	-
01/04/2015	30/06/2015	381.344.856,21	395.154.946,87	30	3.131.326,54	163	18.444.534,88	78.717,77	597.655,49	17.846.879,39	158	17.846.879,39	-	-	-	-	-	-	-	-
01/07/2015	30/09/2015	364.956.140,79	380.653.693,31	23	2.378.680,20	186	20.823.216,08	130.563,33	728.218,82	20.094.996,26	179	20.094.996,26	-	-	-	-	-	-	-	-
01/10/2015	31/12/2015	345.504.861,80	360.514.196,07	21	1.992.766,67	207	22.815.981,75	366.309,98	1.094.528,80	21.721.452,95	197	21.716.999,17	-	-	-	-	-	-	-	-
01/01/2016	31/03/2016	327.580.698,93	341.873.958,10	15	1.469.482,27	222	24.285.464,02	84.428,47	1.178.957,27	23.106.506,75	211	23.106.506,75	-	-	-	-	-	-	-	-
01/04/2016	30/06/2016	309.573.252,93	322.523.750,68	14	1.947.074,74	236	26.228.085,98	454.993,59	1.633.950,86	24.594.135,12	222	24.598.587,90	-	-	-	-	-	-	-	-
01/07/2016	30/09/2016	295.761.858,76	309.694.668,96	15	1.527.782,65	251	27.755.316,63	359.517,99	1.993.468,85	25.761.847,78	234	25.766.852,56	-	-	-	-	-	-	-	-
01/10/2016	31/12/2016	279.997.407,15	294.133.177,58	17	1.978.522,69	268	29.738.844,10	880.490,07	2.874.185,38	26.864.885,18	249	26.356.324,77	-	-	-	-	-	-	-	-
01/01/2017	31/03/2017	265.289.485,57	280.470.922,05	16	1.542.048,10	284	31.280.892,20	122.653,05	2.993.608,43	28.284.280,23	263	27.904.212,03	-	-	-	-	-	-	-	-
01/04/2017	30/06/2017	250.756.193,21	265.265.103,73	17	1.704.138,90	301	32.985.031,10	1.250.846,99	4.247.458,96	28.737.572,14	274	28.098.783,78	-	-	-	-	-	-	-	-
01/07/2017	30/09/2017	241.179.612,84	256.197.093,31	9	1.212.864,69	310	34.197.895,79	551.002,47	5.281.971,17	29.399.434,36	283	28.357.652,17	-	-	-	-	-	-	-	-
01/10/2017	31/12/2017	231.488.188,72	245.132.842,75	3	235.091,99	313	34.432.987,78	910.957,87	5.709.419,30	28.723.568,48	283	27.675.641,99	-	-	-	-	-	-	-	-
01/01/2018	19/04/2018																			



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

Collection Period		Ending Total Portfolio		New Defaults		Cumulative Defaults		Period Recoveries	Cumulative		Defaulted loans		Reverted to Performing		In Legal Proceedings		In Repossession		Sold / Removed / PrePaid from the Pool	
		Excl. Defaults	Incl. Defaults	No.	Loan Balance	No.	Loan Balance		Recovery	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance	No.	Loan Balance
12/11/2011	31/12/2011	156.611.943,70	156.611.943,70	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/01/2012	31/03/2012	153.129.843,22	153.129.843,22	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/04/2012	30/06/2012	149.823.635,86	149.823.635,86	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/07/2012	30/09/2012	146.817.645,25	146.817.645,25	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/10/2012	31/12/2012	143.704.226,97	143.835.774,03	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/01/2013	31/03/2013	140.691.381,14	140.832.689,31	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/04/2013	30/06/2013	137.586.033,32	137.586.033,32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/07/2013	30/09/2013	134.621.916,23	134.621.916,23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
01/10/2013	31/12/2013	131.238.854,65	131.292.077,51	1	56.011,16	1	56.011,16	-	56.011,16	1	56.011,16	-	-	-	-	-	-	-	-	-
01/01/2014	31/03/2014	126.840.603,78	127.346.624,41	3	480.995,74	4	537.006,90	-	537.006,90	4	537.006,90	-	-	-	-	-	-	-	-	-
01/04/2014	30/06/2014	123.421.394,11	123.936.952,37	3	183.293,45	7	720.300,35	56.011,16	664.289,19	6	664.289,19	-	-	-	-	-	-	-	-	-
01/07/2014	30/09/2014	120.436.172,59	121.241.667,55	4	322.349,94	11	1.042.650,29	20.824,75	76.835,91	965.814,38	10	965.814,38	-	-	-	-	-	-	-	-
01/10/2014	31/12/2014	116.326.816,06	117.131.443,17	-	-	11	1.042.650,29	4.991,17	81.827,08	960.823,21	10	960.823,21	-	-	-	-	-	-	-	-
01/01/2015	31/03/2015	112.478.508,55	113.580.201,84	4	340.062,40	15	1.382.712,69	5.533,54	87.360,62	1.295.352,07	14	1.295.352,07	-	-	-	-	-	-	-	-
01/04/2015	30/06/2015	107.308.565,19	108.658.097,64	4	369.534,51	19	1.752.247,20	4.474,04	91.834,66	1.660.412,54	18	1.660.412,54	-	-	-	-	-	-	-	-
01/07/2015	30/09/2015	102.113.343,78	103.397.713,32	6	383.109,47	25	2.135.356,67	13.048,69	104.883,35	2.030.473,32	24	2.030.473,32	-	-	-	-	-	-	-	-
01/10/2015	31/12/2015	95.898.039,03	97.194.655,01	4	652.411,99	29	2.787.768,66	5.422,29	110.305,64	2.677.463,02	28	2.677.463,02	-	-	-	-	-	-	-	-
01/01/2016	31/03/2016	91.520.791,64	92.893.323,04	2	111.234,32	31	2.899.002,98	22.104,51	132.410,15	2.766.592,83	29	2.766.592,83	-	-	-	-	-	-	-	-
01/04/2016	30/06/2016	86.727.615,73	87.896.028,94	1	80.399,99	32	2.979.402,97	6.344,49	138.754,64	2.840.648,33	30	2.840.648,33	-	-	-	-	-	-	-	-
01/07/2016	30/09/2016	82.903.332,36	83.774.954,64	2	177.260,27	34	3.156.663,24	218.158,74	356.913,38	2.799.749,86	29	2.799.749,86	-	-	-	-	-	-	-	-
01/10/2016	31/12/2016	79.150.522,78	80.151.624,46	2	208.484,04	36	3.365.147,28	7.287,93	364.201,31	3.000.945,97	31	3.000.945,97	-	-	-	-	-	-	-	-
01/01/2017	31/03/2017	75.363.675,81	76.206.245,41	-	16.798,99	36	3.381.946,27	7.353,21	371.554,52	3.010.391,75	31	3.010.391,75	-	-	-	-	-	-	-	-
01/04/2017	30/06/2017	71.368.102,18	72.019.244,43	1	62.886,94	37	3.444.833,21	76.870,64	448.425,16	2.996.408,05	31	2.996.408,05	-	-	-	-	-	-	-	-
01/07/2017	30/09/2017	68.489.893,63	69.423.189,60	3	324.598,14	40	3.769.431,35	99.476,13	547.901,29	3.227.900,16	34	3.227.900,16	-	-	-	-	-	-	-	-
01/10/2017	31/12/2017	65.538.550,96	66.454.333,76	-	921,15	40	3.770.352,50	91.851,39	639.752,68	3.130.599,82	34	3.130.599,82	-	-	-	-	-	-	-	-
01/04/2018	19/04/2018																			







10. Renegotiations - CRO Mortgage Loans

Collection Period	Total amounts of Renegotiations during the Collection Period			Renegotiations Clause 10.3 (C) (I) Servicing Agreement			Renegotiations Clause 10.3 (C) (II) Servicing Agreement			Renegotiations Clause 10.3 (C) (III) Servicing Agreement			Renegotiations Clause 10.3 (C) (IV) Servicing Agreement			Renegotiations Clause 10.3 (C) (V) Servicing Agreement			Renegotiations Clause 10.3 (C) (VI) Servicing Agreement			Renegotiations Clause 10.3 (C) (VII) Servicing Agreement			Renegotiations Clause 10.3 (C) (VIII) Servicing Agreement			Renegotiations Decrete Svluppo	
	Outstanding Balance of the Claims at the beginning of the Collection Period	Outstanding Balance of the Claims at the end of the Collection Period	Ratio (Limit 2,00%)	Outstanding Balance of the Claims at the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 8,00%)	Outstanding Balance of the Claims at the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 5,00%)	Outstanding Balance of the Claims at the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (No limit)	Outstanding Balance of the Claims at the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (No limit)	Outstanding Balance of the Claims at the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 2,00%)	Outstanding Balance of the Claims at the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 5,00%)	Outstanding Balance of the Claims at the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 2,00%)	Outstanding Balance of the Claims at the end of the Collection Period	Outstanding Balance of the Claims at the Effective Date	Ratio (Limit 2,00%)		
	12/11/2011	0,00	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00		0,00%
01/01/2012	78.010,76	156.613.943,70	0,05%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	-
01/04/2012	137.304,84	153.129.843,22	0,09%	96.786,44	158.897.381,00	0,06%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	-
01/07/2012	170.666,82	148.823.635,86	0,11%	182.169,85	158.897.381,00	0,11%	-	158.897.381,00	0,00%	125.801,81	158.897.381,00	0,08%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	-
01/10/2012	0,00	146.817.645,25	0,09%	182.169,85	158.897.381,00	0,11%	-	158.897.381,00	0,00%	125.801,81	158.897.381,00	0,08%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	-
01/01/2013	87.347,15	143.835.774,03	0,06%	182.169,85	158.897.381,00	0,11%	-	158.897.381,00	0,00%	125.801,81	158.897.381,00	0,08%	-	158.897.381,00	0,00%	87.347,15	158.897.381,00	0,05%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	-
01/04/2013	0,00	140.823.689,31	0,00%	56.268,04	158.897.381,00	0,04%	-	158.897.381,00	0,00%	125.801,81	158.897.381,00	0,08%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	-
01/07/2013	349.330,00	137.779.939,37	0,25%	56.268,04	158.897.381,00	0,04%	-	158.897.381,00	0,00%	387.794,45	158.897.381,00	0,24%	-	158.897.381,00	0,00%	87.347,15	158.897.381,00	0,05%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	1.406.634,16
01/10/2013	30.621,00	134.779.356,47	0,02%	56.268,04	158.897.381,00	0,04%	-	158.897.381,00	0,00%	418.405,61	158.897.381,00	0,26%	-	158.897.381,00	0,00%	87.347,15	158.897.381,00	0,05%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	-
01/01/2014	0,00	131.412.384,26	0,00%	56.268,04	158.897.381,00	0,04%	-	158.897.381,00	0,00%	418.405,61	158.897.381,00	0,26%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	-
01/04/2014	280.878,04	127.009.150,18	0,22%	130.161,28	158.897.381,00	0,08%	-	158.897.381,00	0,00%	772.223,29	158.897.381,00	0,49%	-	158.897.381,00	0,00%	98.059,98	158.897.381,00	0,06%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	158.897.381,00	0,00%	-	-
01/07/2014	88.560,67	123.631.801,22	0,07%	130.161,28	158.896.973,68	0,08%	-	158.896.973,68	0,00%	823.259,94	158.896.973,68	0,52%	-	158.896.973,68	0,00%	98.059,98	158.896.973,68	0,06%	-	158.896.973,68	0,00%	-	158.896.973,68	0,00%	-	158.896.973,68	0,00%	-	-
01/10/2014	146.704,94	120.648.040,10	0,12%	130.161,28	158.896.973,68	0,08%	-	158.896.973,68	0,00%	969.964,48	158.896.973,68	0,61%	-	158.896.973,68	0,00%	98.059,98	158.896.973,68	0,06%	-	158.896.973,68	0,00%	-	158.896.973,68	0,00%	-	158.896.973,68	0,00%	-	-
01/01/2015	389.832,79	115.556.090,86	0,31%	605.323,07	158.896.973,68	0,38%	-	158.896.973,68	0,00%	1.094.635,48	158.896.973,68	0,68%	-	158.896.973,68	0,00%	98.059,98	158.896.973,68	0,06%	-	158.896.973,68	0,00%	-	158.896.973,68	0,00%	-	158.896.973,68	0,00%	-	-
01/04/2015	832.337,32	112.660.194,39	0,74%	1.437.660,39	158.896.973,68	0,91%	-	158.896.973,68	0,00%	1.094.635,48	158.896.973,68	0,68%	-	158.896.973,68	0,00%	98.059,98	158.896.973,68	0,06%	-	158.896.973,68	0,00%	-	158.896.973,68	0,00%	-	158.896.973,68	0,00%	-	-
01/07/2015	870.299,91	107.523.582,31	0,81%	1.877.603,18	158.572.334,03	1,18%	111.111,43	158.572.334,03	0,07%	1.196.276,95	158.572.334,03	0,75%	-	158.572.334,03	0,00%	98.059,98	158.572.334,03	0,06%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	-
01/10/2015	1.572.618,69	102.297.074,05	1,54%	3.087.463,72	158.572.334,03	1,99%	172.763,72	158.572.334,03	0,11%	1.229.640,30	158.572.334,03	0,78%	-	158.572.334,03	0,00%	98.059,98	158.572.334,03	0,06%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	-
01/01/2016	1.995.349,93	96.862.175,60	2,06%	3.782.114,07	158.572.334,03	2,39%	282.357,56	158.572.334,03	0,18%	1.663.523,13	158.572.334,03	1,05%	-	158.572.334,03	0,00%	98.059,98	158.572.334,03	0,06%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	-
01/04/2016	997.150,45	91.652.748,53	1,09%	4.030.568,98	158.572.334,03	2,54%	370.894,60	158.572.334,03	0,23%	1.763.801,81	158.572.334,03	1,12%	-	158.572.334,03	0,00%	98.059,98	158.572.334,03	0,06%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	-
01/07/2016	476.063,91	86.882.836,90	0,55%	4.264.725,18	158.572.334,03	2,69%	446.026,52	158.572.334,03	0,28%	1.890.113,54	158.572.334,03	1,19%	-	158.572.334,03	0,00%	98.059,98	158.572.334,03	0,06%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	-
01/10/2016	1.108.381,18	83.011.910,88	1,33%	4.947.025,45	158.572.334,03	2,97%	495.026,52	158.572.334,03	0,32%	1.199.303,47	158.572.334,03	0,76%	-	158.572.334,03	0,00%	98.059,98	158.572.334,03	0,06%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	-
01/01/2017	1.446.374,82	79.286.392,44	1,57%	5.085.903,99	158.572.334,03	3,21%	499.122,75	158.572.334,03	0,31%	2.375.506,21	158.572.334,03	1,50%	-	158.572.334,03	0,00%	98.059,98	158.572.334,03	0,06%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	-
01/04/2017	1.381.998,87	75.496.752,49	1,89%	5.113.422,26	158.572.334,03	3,48%	789.026,95	158.572.334,03	0,48%	2.641.122,76	158.572.334,03	1,67%	-	158.572.334,03	0,00%	98.059,98	158.572.334,03	0,06%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	-
01/07/2017	635.074,21	71.929.531,15	0,89%	6.011.918,13	158.572.334,03	3,78%	882.704,88	158.572.334,03	0,56%	2.663.985,17	158.572.334,03	1,68%	-	158.572.334,03	0,00%	98.059,98	158.572.334,03	0,06%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	-
01/10/2017	1.156.160,14	68.606.492,29	1,69%	6.882.117,49	158.572.334,03	4,34%	882.704,88	158.572.334,03	0,56%	2.729.216,25	158.572.334,03	1,74%	-	158.572.334,03	0,00%	120.227,84	158.572.334,03	0,08%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	158.572.334,03	0,00%	-	-
01/04/2018																													
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