

# VOBA N.5 S.r.l. - QUARTERLY SERVICER'S REPORT

Quarterly Report Date

10.12.2015

Collection Period

01.09.2015

30.11.2015

Interest Period

21.09.2015

21.12.2015

Payment Date

21.12.2015

## COLLECTIONS

### Amount collected

Payment of Instalmentes relative to the Portfolio

Recoveries

Prepayments

Insurance Indemnities

Penalty Interest

**Other (pursuant to the Transaction Documents)**

**Adjustments (+/-)**

**Loans Repurchased (including Non Eligible Loans if any)**

**Amounts paid by the Servicer to the Issuer pursuant to art. 6.3 of the Servicing Agreement**

**Total**

	<b>Total A+B</b>	<b>Principal A</b>	<b>Interest B</b>
	23.337.792,91	20.900.624,39	2.437.168,52
	8.867.374,96	6.452.959,58	2.414.415,38
	131.304,87	131.304,87	
	14.336.178,92	14.316.359,94	19.818,98
	0,00		
	2.934,16		2.934,16
	18.026,84	18.026,84	
	0,00		
	0,00		
	0,00		
	<b>23.355.819,75</b>	<b>20.918.651,23</b>	<b>2.437.168,52</b>

## COLLATERAL DESCRIPTION

### Beginning of Period Mortgage Loan Balance

BOP Total Mortgage Loan Balance	€ 397.514.137,14
BOP Total Number of Loans	3.868
BOP Average Loan Size	€ 102.769,94
BOP WA Portfolio Yields (%)	2,54

### Mortgage Asset Movements

#### Option to repurchase individual receivables

Outstanding Balance of Re-Purchased Loans	0,00 €
Number of Re-Purchased Loans	0
Repurchase price on Re-Purchased Loans	0,00 €

	€	% of the O/S principal	Maximum level (%)
Outstanding Principal Amount of Individual Receivables (including Delinquent and Defaulted Receivables)	4.330.456,84 €	0,90%	-
Aggregate Outstanding Amount of Individual Receivables (including Delinquent and Defaulted Receivables) repurchased in the same year	4.330.456,84 €	0,90%	-

Respect by the the Originator of the limit of repurchased loans	True
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### Accordi Transattivi, Accolli, Renegotiations and Suspensions

Number of Renegotiated Loans in the period	49
Current Principal of Renegotiated Loans (%) in the period	1,05%

	Number of loans (in the period)	Current Principal (in the period)	Cumulative Current Principal (from Transfer Date to the end of the period included)*	Maximum Level (%) of the Total Outstanding Principal of the portfolio at Valuation Date
Loans subject to accordi transattivi, of which:				
Loans in Sofferenza				
Loans subject to accollo				
Non liberatorio	1	€ 66.001,82	€ 1.154.639,82	-
Liberatorio	0	€ 0,00	€ 346.461,00	0,50%
Renegotiated loans				
Loans with extension of the amortisation plan	5	€ 330.033,00	€ 2.127.709,00	3,00%
Loans with shortening of amortization plan	7	€ 447.155,00	€ 3.379.490,00	-
Loans with reduction of fixed rate	1	€ 63.197,00	€ 2.254.279,00	2,00%
Loans with reduction of spread	15	€ 1.856.531,00	€ 13.227.971,00	-
Fixed rate switched to Floating rate (from renegotiation only)	15	€ 1.581.679,00	€ 13.783.020,37	-
Floating rate loans switched to fixed rate (from renegotiation only)	0	€ 0,00	€ 0,00	-
Loans with reduction of payment frequency	0	€ 0,00	€ 0,00	-
Suspensions				
Sospensione commerciale della quota capitale Ex lege (e.g. Fondo Solidarietà)	12	€ 1.141.137,21 € 0,00	€ 7.906.853,30	-
<b>All Accordi Transattivi, Accolli, Renegotiations and Suspensions</b>	<b>49</b>	<b>5.038.579</b>	<b>40.800.933</b>	<b>13% (Accordi Transattivi + Accolli + Renegotiations)</b>

\* Including loans modified in the period

### End of Period Outstanding Mortgage Loan Balance

EOP Total Mortgage Loan Balance	€ 376.620.727,89
EOP Total Number of Loans	3.751
EOP Average Loan Size	€ 100.405,42
EOP WA Portfolio Yields (%)	2,48

### Portfolio characteristics

Data	Reporting date (EOP)	Issue Date
Aggregate Current Principal Outstanding Balance (€)	€ 376.620.727,89	€ 479.438.474,82
Aggregate Original Principal Balance (€)	€ 526.467.885,55	€ 584.888.411,44
Average Current Principal Outstanding Balance (€)	€ 100.405,42	€ 115.138,92
Maximum Current Principal Outstanding Balance (€)	€ 1.010.530,62	€ 1.211.437,08
Current Principal Outstanding Balance of Fixed Rate Portfolio (€)	€ 75.011.791,29	€ 127.904.500,88
Weighted average seasoning (months)	56,09	33,45
Weighted average remaining maturity (yrs)	14,56	16,25
Proportion of Commercial Loans in the Portfolio	3,39%	0,00%
Weighted average current LTV (%)	47,19%	51,07%
Weighted average original LTV (%)	59,30%	59,16%
Proportion of fixed rate loans in the Portfolio (%)	19,92%	26,68%
Proportion of floating rate loans in the Portfolio (%)	80,04%	73,32%
Weighted average interest rate (for fixed rate portfolio) (%)	4,06	4,31
Weighted average spread (for floating rate portfolio) (%)	1,91	1,92
Current Principal of performing loans (%)	97,80%	
Current Principal of Loans in Arrears (%)	1,86%	
Current Principal of Delinquent Loans (%)	0,27%	
Current Principal of Defaulted Loans (%)	0,07%	
Current Principal of loans in Arrears, Delinquent and Default (%)	2,20%	

# PORTFOLIO SITUATION

## Residential mortgages to SAE 600

Number of Loans	Outstanding Principal	Unpaid	Outstanding	Unpaid Interest	Total	
	Instalments	Principal	Principal	Instalment		
	(A)	(B)	(C)=(A)+(B)	(D)	(E)=(C)+(D)	
Performing Mortgage Loans	3.611	358.898.617,72	160.707,29	359.059.325,01	71.553,49	359.130.878,50
Delinquent Mortgage Loans	12	931.646,62	36.758,64	968.405,26	21.954,23	990.359,49
<b>Collateral Portfolio</b>	<b>3.623</b>	<b>359.830.264,34</b>	<b>197.465,93</b>	<b>360.027.730,27</b>	<b>93.507,72</b>	<b>360.121.237,99</b>
Defaulted Mortgage Loans	3	277.495,03	4.827,80	282.322,83	-	282.322,83
<b>Total Portfolio</b>	<b>3.626</b>	<b>360.107.759,37</b>	<b>202.293,73</b>	<b>360.310.053,10</b>	<b>93.507,72</b>	<b>360.403.560,82</b>

## Residential mortgages to SAE 614 - 615

Number of Loans	Outstanding Principal	Unpaid	Outstanding	Unpaid Interest	Total	
	Instalments	Principal	Principal	Instalment		
	(A)	(B)	(C)=(A)+(B)	(D)	(E)=(C)+(D)	
Performing Mortgage Loans	124	16.245.983,47	12.672,88	16.258.656,35	8.591,25	16.267.247,60
Delinquent Mortgage Loans	1	49.999,06	2.019,38	52.018,44	1.124,92	-
<b>Collateral Portfolio</b>	<b>125</b>	<b>16.295.982,53</b>	<b>14.692,26</b>	<b>16.310.674,79</b>	<b>9.716,17</b>	<b>16.267.247,60</b>
Defaulted Mortgage Loans	-	-	-	-	-	-
<b>Total Portfolio</b>	<b>125</b>	<b>16.295.982,53</b>	<b>14.692,26</b>	<b>16.310.674,79</b>	<b>9.716,17</b>	<b>16.267.247,60</b>

## Total Mortgages

Number of Loans	Outstanding Principal	Unpaid	Outstanding	Unpaid Interest	Total	
	Instalments	Principal	Principal	Instalment		
	(A)	(B)	(C)=(A)+(B)	(D)	(E)=(C)+(D)	
Performing Mortgage Loans	3.735	375.144.601,19	173.380,17	375.317.981,36	80.144,74	375.398.126,10
Delinquent Mortgage Loans	13	981.645,68	38.778,02	1.020.423,70	23.079,15	1.043.502,85
<b>Collateral Portfolio</b>	<b>3.748</b>	<b>376.126.246,87</b>	<b>212.158,19</b>	<b>376.338.405,06</b>	<b>103.223,89</b>	<b>376.441.628,95</b>
Defaulted Mortgage Loans	3	277.495,03	4.827,80	282.322,83	-	282.322,83
<b>Total Portfolio</b>	<b>3.751</b>	<b>376.403.741,90</b>	<b>216.985,99</b>	<b>376.620.727,89</b>	<b>103.223,89</b>	<b>376.723.951,78</b>

### Arrears Buckets

Arrears Buckets	Number of Loans	% By Number		% of Amount	
		Amount	% of Amount	Amount	% of Amount
Performing Balance	3.681	98,13%	368.324.134,07	97,80%	
>0 - <=1 months in arrears	8	0,21%	1.193.236,07	0,32%	
>1 - <=2 months in arrears	25	0,67%	2.876.127,29	0,76%	
>2 - <=3 months in arrears	10	0,27%	1.359.802,37	0,36%	
>3 - <=4 months in arrears	8	0,21%	939.663,30	0,25%	
>4 - <=5 months in arrears	2	0,05%	208.240,10	0,06%	
>5 - <=6 months in arrears	1	0,03%	416.778,16	0,11%	
6+ months in arrears	-	0,00%	-	0,00%	
Delinquents	13	0,35%	1.020.423,70	0,27%	
Defaults	3	0,08%	282.322,83	0,07%	
<b>Total Outstanding Principal Balance</b>	<b>3.748</b>	<b>99,92%</b>	<b>376.338.405,06</b>	<b>99,93%</b>	
<b>Total Principal Balance</b>	<b>3.751</b>	<b>100,00%</b>	<b>376.620.727,89</b>	<b>100,00%</b>	

# PORTFOLIO PERFORMANCE

## Portfolio Default Ratio

	<i>Current Report</i>	<i>Last Quarterly Servicer's Report</i>
Outstanding Principal of all the Mortgage Loans classified as default during the Period	-	-
Average Collateral Portfolio during the Period	386.722.803,36	407.737.263,02
<b>Quarterly Default Ratio</b>	<b>0,00%</b>	<b>0,00%</b>

## Portfolio Delinquency Ratio

	<i>Current Report</i>	<i>Last Quarterly Servicer's Report</i>
Outstanding Principal of the Delinquent Mortgage Loans	1.020.423,70	603.569,79
Collateral Portfolio	376.338.405,06	397.107.201,65
<b>Delinquency Ratio</b>	<b>0,27%</b>	<b>0,15%</b>

## Cumulative Gross Default Ratio

	<i>Current Report</i>	<i>Last Quarterly Servicer's Report</i>
Sum of Outstanding Principal as of the Default Date of all the Mortgage Loans classified as default from the Valuation Date up to the end of the Period	406.935,49	406.935,49
Outstanding Principal of the Portfolio purchased as determined at the Valuation Date	479.438.474,82	479.438.474,82
<b>Cumulative Gross Default Ratio</b>	<b>0,08%</b>	<b>0,08%</b>

## Cumulative Recoveries Ratio

	<i>Current Report</i>	<i>Last Quarterly Servicer's Report</i>
sum of all Recoveries in respect of the total Mortgage Loans from the Valuation Date up to the end of the Period	131.304,87	
sum of Outstanding Principal as of the Default Date of all the Mortgage Loans classified as default from the Valuation Date up to the end of the Period	406.935,49	406.935,49
<b>Recoveries Ratio</b>	<b>0,32</b>	

<b>Trigger Events</b>	<i>Non-payment</i>	<b>N</b>
	<i>Breach of other obligation</i>	<b>N</b>
	<i>Insolvency of the Issuer</i>	<b>N</b>
	<i>Unlawfulness</i>	<b>N</b>

## PORTFOLIO DESCRIPTION

Portfolio Characteristics	Current Period	Issue Date
Constant Prepayment Rate (CPR%)	13,7%	
Period Principal Repayment Rate (PPR%)	19,3%	
Weighted Average Current Remaining Term to Maturity (in years)	14,56	16,25
Weighted average interest rate (for fixed rate portfolio) (%)	4,06	4,31
Weighted average spread (for floating rate portfolio) (%)	1,91	1,92

Interest Payment Type	Current Period			
	Number of Loans	% By Number	Amount	% of amount
Variable	2.857	76,2%	301.465.139,58	80,0%
Fixed	894	23,8%	75.155.588,31	20,0%
<b>Total</b>	<b>3.751</b>	<b>100,0%</b>	<b>376.620.727,89</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
2.915	70,0%	351.533.973,94	73,3%
1.249	30,0%	127.904.500,88	26,7%
<b>4.164</b>	<b>100,0%</b>	<b>479.438.474,82</b>	<b>100,0%</b>

Indexation	Current Period			
	Number of Loans	% By Number	Amount	% of amount
not indexed portfolio	894	23,83%	75.155.588,31	19,96%
euribor 1m portfolio	18	0,48%	1.725.679,74	0,46%
euribor 3m portfolio	902	24,05%	94.288.676,82	25,04%
euribor 6m portfolio	1.932	51,51%	204.921.620,24	54,41%
bce	5	0,13%	529.162,78	0,14%
<b>Total</b>	<b>3.751</b>	<b>100,00%</b>	<b>376.620.727,89</b>	<b>100,00%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
1.249	30,00%	127.904.500,88	26,68%
18	0,43%	1.924.069,44	0,40%
920	22,09%	109.357.022,10	22,81%
1.971	47,33%	239.606.894,31	49,98%
6	0,14%	645.988,19	0,13%
<b>4.164</b>	<b>100,00%</b>	<b>479.438.474,92</b>	<b>100,00%</b>

Regional Distribution	Current Period			
	Number of Loans	% By Number	Amount	% of amount
Emilia-Romagna	9	0,24%	721.641,16	0,19%
Friuli-Venezia-Giulia	98	2,61%	8.476.598,23	2,25%
Lombardia	15	0,40%	1.143.981,81	0,30%
Piemonte	0	0,00%	-	0,00%
Trentino-Alto Adige	2.141	57,08%	228.813.316,47	60,75%
Veneto	1.471	39,22%	135.552.356,81	35,99%
Other	17	0,45%	1.912.833,41	0,51%
<b>Total</b>	<b>3.751</b>	<b>100,00%</b>	<b>376.620.727,89</b>	<b>100,00%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
10	0,24%	829.021,93	0,17%
114	2,74%	12.122.124,24	2,53%
19	0,46%	1.817.505,91	0,38%
0	0,00%	0,00	0,00%
2.401	57,66%	295.870.932,73	61,71%
1.599	38,40%	166.115.639,93	34,65%
21	0,50%	2.683.250,15	0,56%
<b>4.164</b>	<b>100,0%</b>	<b>479.438.474,89</b>	<b>100,0%</b>

Loan Purpose	Current Period			
	Number of Loans	% By Number	Amount	% of amount
purchase	2.532	68%	247.894.368,27	65,8%
construction	725	19%	79.853.911,81	21,2%
other	494	13%	48.872.447,81	13,0%
<b>Total</b>	<b>3.751</b>	<b>100%</b>	<b>376.620.727,89</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
2.832	68,01%	319.395.901,29	66,62%
799	19,19%	100.527.551,91	20,97%
533	12,80%	59.515.021,62	12,41%
<b>4.164</b>	<b>100,0%</b>	<b>479.438.474,82</b>	<b>100,0%</b>

Occupancy Status	Current Period			
	Number of Loans	% By Number	Amount	% of amount
Primary Residence	3.334	88,9%	332.554.138,22	88,3%
Secondary Residence	169	4,5%	19.527.093,06	5,2%
Other	248	6,6%	24.539.496,61	6,5%
<b>Total</b>	<b>3.751</b>	<b>100,0%</b>	<b>376.620.727,89</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
3.707	100,0%	424.309.983,10	88,5%
192		25.184.828,55	5,3%
265		29.943.663,17	6,2%
<b>4.164</b>	<b>100,0%</b>	<b>479.438.474,82</b>	<b>100,0%</b>

LTV Ratio	Current Period			
	Number of Loans	% By Number	Amount	% of amount
>=0%<-10%	232	6,2%	8.026.094,30	2,1%
>=10%<-20%	485	12,9%	30.457.568,28	8,1%
>=20%<-30%	591	15,8%	46.356.277,71	12,3%
>=30%<-40%	583	15,5%	57.823.518,58	15,4%
>=40%<-50%	527	14,0%	60.401.612,39	16,0%
>=50%<-60%	496	13,2%	60.342.002,50	16,0%
>=60%<-70%	459	12,2%	60.219.432,95	16,0%
>=70%<-80%	264	7,0%	37.030.980,42	9,8%
>=80%	114	3,0%	15.963.240,76	4,2%
<b>Total</b>	<b>3.751</b>	<b>100,0%</b>	<b>376.620.727,89</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
25	0,6%	361.583,82	0,1%
100	2,4%	3.261.350,11	0,7%
163	3,9%	8.808.341,53	1,8%
262	6,3%	17.678.647,96	3,7%
541	13,0%	53.272.460,12	11,1%
1.424	34,2%	163.875.533,30	34,2%
952	22,9%	127.105.864,31	26,5%
507	12,2%	74.671.560,31	15,6%
190	4,6%	30.403.133,36	6,3%
<b>4.164</b>	<b>100,0%</b>	<b>479.438.474,82</b>	<b>100,0%</b>

## PORTFOLIO DESCRIPTION

Seasoning in Months	Current Period			
	Number of Loans	% By Number	Amount	% of amount
>=0 - <12	0	0,0%	0,00	0,0%
>=12 - <24	0	0,0%	0,00	0,0%
>=24 - <36	672	17,9%	73.153.106,79	19,4%
>=36 - <48	1061	28,3%	112.920.497,56	30,0%
>=48 - <60	894	23,8%	90.853.696,29	24,1%
>=60 - <72	145	3,9%	16.843.993,14	4,5%
>=72 - <84	155	4,1%	13.767.701,87	3,7%
>=84	824	22,0%	69.081.732,24	18,3%
<b>Total</b>	<b>3.751</b>	<b>100,0%</b>	<b>376.620.727,89</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
619		77.361.445,75	
1.152		140.054.724,89	
1.130		132.914.434,03	
177		23.324.222,67	
164		17.779.312,61	
134		12.341.007,03	
430		42.373.654,15	
358		33.289.673,69	
<b>4.164</b>	<b>0,0%</b>	<b>479.438.474,82</b>	<b>0,0%</b>

distribution by maturity	Current Period			
	Number of Loans	% By Number	Amount	% of amount
2012	0	0,0%	0,00	0,0%
2013	0	0,0%	0,00	0,0%
2014	0	0,0%	0,00	0,0%
2015	3	0,1%	13.370,13	0,0%
2016	23	0,6%	223.793,46	0,1%
2017	53	1,4%	1.202.550,98	0,3%
2018	30	0,8%	801.659,15	0,2%
2019	50	1,3%	2.556.288,40	0,7%
2020	55	1,5%	2.004.841,87	0,5%
2021	156	4,2%	9.050.638,99	2,4%
2022	247	6,6%	14.178.248,56	3,8%
2023	156	4,2%	9.604.001,59	2,6%
2024	77	2,1%	6.024.111,76	1,6%
2025	84	2,2%	9.147.101,77	2,4%
2026	327	8,7%	28.849.999,66	7,7%
2027	487	13,0%	44.692.358,50	11,9%
2028	218	5,8%	21.962.849,92	5,8%
2029	89	2,4%	10.240.070,36	2,7%
2030	124	3,3%	16.541.253,66	4,4%
2031	439	11,7%	51.025.116,82	13,5%
2032	459	12,2%	57.876.207,61	15,4%
2033	208	5,5%	25.087.716,59	6,7%
2034	19	0,5%	2.377.345,55	0,6%
2035	29	0,8%	3.497.508,76	0,9%
2036	125	3,3%	17.353.455,23	4,6%
2037	203	5,4%	28.015.689,75	7,4%
2038	61	1,6%	9.198.882,88	2,4%
2039	4	0,1%	811.674,60	0,2%
2040	3	0,1%	554.585,53	0,1%
2041	16	0,4%	2.892.464,75	0,8%
2042	4	0,1%	668.813,47	0,2%
2043	1	0,0%	107.147,98	0,0%
2044	1	0,0%	60.979,61	0,0%
>2044	0	0,0%		0,0%
<b>Total</b>	<b>3.751</b>	<b>100,0%</b>	<b>376.620.727,89</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
0		0,00	
0		0,00	
0		0,00	
10		248.948,35	
27		836.428,30	
59		2.520.970,52	
31		1.531.078,96	
53		4.147.256,94	
59		2.780.578,39	
169		12.672.998,22	
271		19.678.198,51	
168		12.867.737,28	
83		7.957.627,30	
89		11.786.873,57	
349		35.511.789,71	
539		57.105.775,77	
238		26.732.061,63	
97		12.505.797,31	
124		18.683.707,75	
477		61.385.489,62	
524		72.601.250,54	
267		37.074.636,25	
19		2.677.160,24	
28		3.816.025,31	
141		21.449.010,76	
243		35.559.703,53	
67		11.015.836,05	
4		857.906,23	
3		583.887,80	
20		4.189.938,73	
2		294.378,93	
2		301.427,46	
1		63.994,86	
<b>4.164</b>	<b>0,0%</b>	<b>479.438.474,82</b>	<b>0,0%</b>

Borrower Status	Current Period			
	Number of Loans	% By Number	Amount	% of amount
Employed	2.565	68,4%	237.690.061,61	63,1%
Self-employed	1.072	28,6%	131.839.752,12	35,0%
Others	114	3,0%	7.090.914,16	1,9%
<b>Total</b>	<b>3.751</b>	<b>100,0%</b>	<b>376.620.727,89</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
2.857		304.742.803,47	
1.174		164.849.553,72	
133		9.846.117,63	
<b>4.164</b>	<b>0,0%</b>	<b>479.438.474,82</b>	<b>0,0%</b>

## PORTFOLIO DESCRIPTION

Mortgage Size	Current Period			
	Number of Loans	% By Number	Amount	% of amount
>=0 - <50.000	24	0,6%	449.824,54	0,1%
>=50.000 - <100.000	444	11,8%	15.275.007,07	4,1%
>=100.000 - <150.000	689	18,4%	37.535.460,14	10,0%
>=150.000 - <200.000	812	21,6%	61.240.392,96	16,3%
>=200.000 - <250.000	643	17,1%	65.172.862,53	17,3%
>=250.000 - <300.000	390	10,4%	47.891.733,18	12,7%
>=300.000 - <350.000	267	7,1%	37.563.699,85	10,0%
>=350.000 - <400.000	128	3,4%	20.481.858,40	5,4%
>=400.000 - <450.000	134	3,6%	25.175.611,89	6,7%
>=450.000	220	5,9%	65.834.277,33	17,5%
<b>Total</b>	<b>3.751</b>	<b>100,0%</b>	<b>376.620.727,89</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
24		563.851,11	
484		19.994.681,30	
757		48.190.191,56	
905		78.949.088,29	
709		81.251.906,79	
445		61.542.950,08	
299		47.860.871,00	
148		26.628.795,29	
156		32.568.505,99	
237		81.887.633,41	
<b>4.164</b>	<b>0,0%</b>	<b>479.438.474,82</b>	<b>0,0%</b>

Mortgage Payment Frequency	Current Period			
	Number of Loans	% By Number	Amount	% of amount
Monthly	3.655	97,4%	360.196.451,84	95,6%
Bi monthly	1	0,0%	71.657,31	0,0%
Quarterly	16	0,4%	2.061.838,01	0,5%
Semi-annually	75	2,0%	13.902.655,46	3,7%
Annually	4	0,1%	388.125,27	0,1%
<b>Total</b>	<b>3.751</b>	<b>100,0%</b>	<b>376.620.727,89</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
4.060		459.310.563,09	
1		83.426,54	
16		2.386.908,83	
81		16.894.850,27	
6		762.726,09	
<b>4.164</b>	<b>0,0%</b>	<b>479.438.474,82</b>	<b>0,0%</b>

Distribution by Lien	Current Period			
	Number of Loans	% By Number	Amount	% of amount
First Lien	3.751		376.620.727,89	100,0%
<b>Total</b>	<b>3.751</b>	<b>0,0%</b>	<b>376.620.727,89</b>	<b>100,0%</b>

Original Information			
Number of Loans	% By Number	Amount	% of amount
4.164		479.438.474,82	
<b>4.164</b>	<b>0,0%</b>	<b>479.438.474,82</b>	<b>0,0%</b>

Distribution by Loan Type	Number of Loans	Outstanding Principal Instalments	Unpaid Principal Instalment	Outstanding Principal	Unpaid Interest Instalment	Total
		(A)	(B)	(C)=(A)+(B)	(D)	(E)=(C)+(D)
Residential to SAE 600	3.654	363.631.357,12	204.522,53	363.835.879,65	95.112,17	363.930.991,82
Residential to SAE 614 615	97	12.772.384,78	12.463,46	12.784.848,24	8.111,72	12.792.959,96
<b>Total Portfolio</b>	<b>3.751</b>	<b>376.403.741,90</b>	<b>216.985,99</b>	<b>376.620.727,89</b>	<b>103.223,89</b>	<b>376.723.951,78</b>

## **NET ECONOMIC INTEREST**

### **Confirmation of net economic interest held by originator**

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