Collection Period End Date: 31-Aug-2024

Notes	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Interest Rate Period start date	15-Sep-2023	15-Dec-2023	15-Mar-2024	17-Jun-2024
Interest Rate Period end date	15-Dec-2023	15-Mar-2024	17-Jun-2024	16-Sep-2024
Number of Days in the Period	91	91	94	91
Interest Payment Date	15-Dec-2023	15-Mar-2024	17-Jun-2024	16-Sep-2024
Relevant 3M Euribor rate	3.845%	3.925%	3.940%	3.720%
Class A				
Bloomberg Ticker	PELIC 3 A (CMO)	PELIC 3 A (CMO)	PELIC 3 A (CMO)	PELIC 3 A (CMO)
ISIN	XS0293657416	XS0293657416	XS0293657416	XS0293657416
Total number of Notes	717,375	717,375	717,375	717,375
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	82,691,848.00	79,163,483.44	75,737,501.14	72,698,815.01
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	115.27	110.35	105.58	101.34
Total Principal Amount Outstanding as of the end of the Interest Rate Period	79,163,483.44	75,737,501.14	72,698,815.01	0.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	110.35	105.58	101.34	0.00
Spread	0.195%	0.195%	0.195%	0.195%
Interest Rate	4.040%	4.120%	4.135%	3.915%
Interest Amount per denomination	1.18	1.15	1.14	1.00
Total Interest Amount	846,502.50	824,981.25	817,807.50	717,375.00
Interest Amount paid on Interest Payment Date	846,502.50	824,981.25	817,807.50	717,375.00
Original Ratings (Moody's)	Aaa	Aaa	Aaa	Aaa
Current Ratings (Moody's)	Aa2	Aa2	Aa2	Aa2
Original Ratings (Fitch)	AAA	AAA	AAA	AAA
Current Ratings (Fitch)	AA+	AA+	AA+	AA+
Original Ratings (S&P)	AAA	AAA	AAA	AAA
Current Ratings (S&P)	AA+	AA+	AA+	AA+

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Notes

	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Class B				
Bloomberg Ticker	PELIC 3 B (CMO)	PELIC 3 B (CMO)	PELIC 3 B (CMO)	PELIC 3 B (CMO)
ISIN	XS0293657689	XS0293657689	XS0293657689	XS0293657689
Total number of Notes	14,250	14,250	14,250	14,250
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	2,134,986.41	2,043,889.03	1,955,435.02	1,876,980.45
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	149.82	143.43	137.22	131.72
Total Principal Amount Outstanding as of the end of the Interest Rate Period	2,043,889.03	1,955,435.02	1,876,980.45	0.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	143.43	137.22	131.72	0.00
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	4.145%	4.225%	4.240%	4.020%
Interest Amount per denomination	1.57	1.53	1.52	1.34
Total Interest Amount	22,372.50	21,802.50	21,660.00	19,095.00
Deferred Interest	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	22,372.50	21,802.50	21,660.00	19,095.00
Interest Amount deferred to the next Interest Payment Date	0.00	0.00	0.00	0.00
Original Ratings (Moody's)	Aa2	Aa2	Aa2	Aa2
Current Ratings (Moody's)	Baa2	Baa2	Baa2	Baa2
Original Ratings (Fitch)	AA-	AA-	AA-	AA-
Current Ratings (Fitch)	A+	A+	A+	A+
Original Ratings (S&P)	AA-	AA-	AA-	AA-
Current Ratings (S&P)	A+	A+	A+	A+

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Notes	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Class C				
Bloomberg Ticker	PELIC 3 C (CMO)	PELIC 3 C (CMO)	PELIC 3 C (CMO)	PELIC 3 C (CMO)
ISIN	XS0293657846	XS0293657846	XS0293657846	XS0293657846
Total number of Notes	12,000	12,000	12,000	12,000
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	1,797,883.29	1,721,169.71	1,646,682.12	1,580,615.11
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	149.82	143.43	137.22	131.72
Total Principal Amount Outstanding as of the end of the Interest Rate Period	1,721,169.71	1,646,682.12	1,580,615.11	0.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	143.43	137.22	131.72	0.00
Spread	0.360%	0.360%	0.360%	0.360%
Interest Rate	4.205%	4.285%	4.300%	4.080%
Interest Amount per denomination	1.59	1.55	1.54	1.36
Total Interest Amount	19,080.00	18,600.00	18,480.00	16,320.00
Deferred Interest	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	19,080.00	18,600.00	18,480.00	16,320.00
Interest Amount deferred to the next Interest Payment Date	0.00	0.00	0.00	0.00
Original Ratings (Moody's)	A3	A3	A3	A3
Current Ratings (Moody's)	Ba1	Ba1	Ba1	Ba1
Original Ratings (Fitch)	A	A	A	A
Current Ratings (Fitch)	A-	A-	A-	A-
Original Ratings (S&P)	A	A	A	A
Current Ratings (S&P)	BBB+	BBB+	BBB+	BBB+

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Notes

	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Class D				
Bloomberg Ticker	PELIC 3 D (CMO)	PELIC 3 D (CMO)	PELIC 3 D (CMO)	PELIC 3 D (CMO)
ISIN	XS0293657929	XS0293657929	XS0293657929	XS0293657929
Total number of Notes	6,375	6,375	6,375	6,375
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	955,125.51	914,371.42	874,799.89	839,701.79
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	149.82	143.43	137.22	131.72
Total Principal Amount Outstanding as of the end of the Interest Rate Period	914,371.42	874,799.89	839,701.79	0.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	143.43	137.22	131.72	0.00
Spread	0.675%	0.675%	0.675%	0.675%
Interest Rate	4.520%	4.600%	4.615%	4.395%
Interest Amount per denomination	1.71	1.67	1.65	1.46
Total Interest Amount	10,901.25	10,646.25	10,518.75	9,307.50
Deferred Interest	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	10,901.25	10,646.25	10,518.75	9,307.50
Interest Amount deferred to the next Interest Payment Date	0.00	0.00	0.00	0.00
Original Ratings (Moody's)	Baa3	Baa3	Baa3	Baa3
Current Ratings (Moody's)	Ba3	Ba3	Ba3	Ba3
Original Ratings (Fitch)	BBB	BBB	BBB	BBB
Current Ratings (Fitch)	BBB+	BBB+	BBB+	BBB+
Original Ratings (S&P)	BBB	BBB	BBB	BBB
Current Ratings (S&P)	BB+	BB+	BB+	BB+

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Notes

	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Class E				
Bloomberg Ticker	PELIC 3 E (CMO)	PELIC 3 E (CMO)	PELIC 3 E (CMO)	PELIC 3 E (CMO)
ISIN	XS0293658067	XS0293658067	XS0293658067	XS0293658067
Total number of Notes	8,250	8,250	8,250	8,250
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	0.00	0.00	0.00	0.00
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	0.00	0.00	0.00	0.00
Total Principal Amount Outstanding as of the end of the Interest Rate Period	0.00	0.00	0.00	0.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	0.00	0.00	0.00	0.00
Spread	0.750%	0.750%	0.750%	0.750%
Interest Rate	4.595%	4.675%	4.690%	4.470%
Interest Amount per denomination	0.00	0.00	0.00	0.00
Total Interest Amount	0.00	0.00	0.00	0.00
Deferred Interest	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	0.00	0.00	0.00	0.00
Interest Amount deferred to the next Interest Payment Date	0.00	0.00	0.00	0.00
Original Ratings (Moody's)	NR	NR	NR	NR
Current Ratings (Moody's)				
Original Ratings (Fitch)	BBB-	BBB-	BBB-	BBB-
Current Ratings (Fitch)	B-	B-	B-	B-
Original Ratings (S&P)	BBB-	BBB-	BBB-	BBB-
Current Ratings (S&P)	-	-	-	-

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Notes

	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Class F				
Bloomberg Ticker	PELIC 3 F (CMO)	PELIC 3 F (CMO)	PELIC 3 F (CMO)	PELIC 3 F (CMO)
ISIN	XS0293658141	XS0293658141	XS0293658141	XS0293658141
Total number of Notes	4,125	4,125	4,125	4,125
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	4,125,000.00	4,125,000.00	4,125,000.00	4,125,000.00
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	1,000.00	1,000.00	1,000.00	1,000.00
Total Principal Amount Outstanding as of the end of the Interest Rate Period	4,125,000.00	4,125,000.00	4,125,000.00	306.32
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	1,000.00	1,000.00	1,000.00	0.07
Interest Amount per denomination	56.81	49.44	50.17	0.00
Total Interest Amount	234,333.36	203,959.17	206,954.81	0.00
Interest Amount paid on Interest Payment Date	234,333.36	203,959.17	206,954.81	0.00

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Principal Deficiency Ledgers (PDL's)	67th Quarter	68th Quarter	69th Quarter	70th Quarter
PDL Class A Amount	0.00	0.00	0.00	0.00
PDL Class B Amount	0.00	0.00	0.00	0.00
PDL Class C Amount	0.00	0.00	0.00	0.00
PDL Class D Amount	0.00	0.00	0.00	0.00
Deemed Principal Loss deducted from PDL	0.00	0.00	8,798.43	0.00
Principal Balance of Written-off Loans in Period	84,062,244.63	80,433,749.20	0.00	8,783.16

Principal Draw Test				
Class B PDL balance	0.00	0.00	0.00	0.00
Principal Amount Outstanding of Class B Notes @ IPD	2,134,986.41	2,043,889.03	1,955,435.02	1,876,980.45
Trigger (less than or equals) 50%	1,067,493.21	1,021,944.52	977,717.51	938,490.23
Result	YES	YES	YES	YES
Class C PDL balance	0.00	0.00	0.00	0.00
Principal Amount Outstanding of Class C Notes @ IPD	1,797,883.29	1,721,169.71	1,646,682.12	1,580,615.11
Trigger (less than or equals) 75%	1,348,412.47	1,290,877.28	1,235,011.59	1,185,461.33
Result	YES	YES	YES	YES
Class D PDL balance	0.00	0.00	0.00	0.00
Principal Amount Outstanding of Class D Notes @ IPD	955,125.51	914,371.42	874,799.89	839,701.79
Trigger (less than or equals) 100%	955,125.51	914,371.42	874,799.89	839,701.79
Result	YES	YES	YES	YES

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Available Interest Distribution Amount	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Interest Collection Proceeds received by Issuer as interest payments	1,041,936.13	1,044,039.42	1,059,302.27	1,075,127.73
Payments received from the Hedge Counterparty	855,302.86	836,579.62	810,984.34	727,597.33
Proceeds of any Authorised Investment	0.00	0.00	0.00	0.00
Amounts standing to the credit of the Cash Reserve Account and Interest Rate Cap Cash Reserve Account	3,187,500.00	3,187,500.00	3,187,500.00	3,187,500.00
Principal Draw Amount	0.00	0.00	0.00	0.00
Amount of any Contingent Liquidity Drawing	0.00	0.00	0.00	0.00
Interest accrued and credited to Transaction Accounts	62,623.58	64,351.40	64,252.19	110,334.54
Available Principal Distribution Amount remaining after redemption of the Notes	0.00	0.00	0.00	796,624.20
Less any Withheld Amount	0.00	0.00	0.00	0.00

Pre-enforcement Interest Priority of Payments				
(1st) Issuer's Liability to tax	0.00	0.00	0.00	40,209.03
(2nd) Common Representative fees and Liabilities	0.00	0.00	0.00	0.00
(3rd) Issuer Expenses	38,828.97	30,972.70	29,916.09	194,292.06
(4th) Amounts due and payable to the Contingent Liquidity Facility Provider	1,011.11	1,011.11	1,044.44	1,011.11
(5th) Payments under Hedging Agreements (Except for an early termination of the Hedging Agreement)	786,832.88	832,997.46	819,358.78	766,097.26
(6th) (I) Payment of Interest Amount on Class A Note	846,502.50	824,981.25	817,807.50	717,375.00
(6th) (II) Payment to Hedge Counterparty (in connection with an early termination of the Hedging Agreement due to Servicer termination)	0.00	0.00	0.00	0.00
(7th) Payments on Class A PDL	0.00	0.00	0.00	0.00
(8th) Payment of Interest Amount Class B Note	22,372.50	21,802.50	21,660.00	19,095.00
(9th) Payments on Class B PDL	0.00	0.00	0.00	0.00
(10th) Payments of Interest Amount Class C Note	19,080.00	18,600.00	18,480.00	16,320.00
(11th) Payments on Class C PDL	0.00	0.00	0.00	0.00
(12th) Payments of Interest Amount Class D Note	10,901.25	10,646.25	10,518.75	9,307.50
(13th) Payments on Class D PDL	0.00	0.00	8,798.43	8,783.16

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Pre-enforcement Interest Priority of Payments	67th Quarter	68th Quarter	69th Quarter	70th Quarter
(14th) Payments of Interest Amount Class E Note	0.00	0.00	0.00	0.00
(15th) Payments to Cash Reserve Account up to Required Balance	3,187,500.00	3,187,500.00	3,187,500.00	0.00
(16th) Payments to the Interest Rate Cap Cash Reserve Account	0.00	0.00	0.00	0.00
(17th) Payments of Principal on Class E Note until redeemed in full	0.00	0.00	0.00	0.00
(18th) Termination payment to the Hedge Counterparty (in connection with early termination resulting from a default by the Hedge Counterparty)	0.00	0.00	0.00	0.00
(19th) Payments of Class F Note Distribution Amount	234,333.36	203,959.17	206,954.81	4,124,693.68
(20th) Release of the balance (if any) to the Originator	0.00	0.00	0.00	0.00

Available Principal Distribution Amount				
Principal Collection Proceeds	3,736,929.61	3,628,495.43	3,209,507.38	77,783,953.40
Available Interest Distribution Amount for PDL curing	0.00	0.00	8,798.43	8,783.16
Funds received as Net Cumulative Default Ratio exceeds 12.5 per cent.	0.00	0.00	0.00	0.00
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00

Pro Rata Test				
(1) Principal amount outstanding of Class A Notes	79,163,483.44	75,737,501.14	72,698,815.01	0.00
Principal amount of the Class A Notes as at the Closing Date	717,375,000.00	717,375,000.00	717,375,000.00	717,375,000.00
Ratio				
Trigger (less than or equal to) 75%	538,031,250.00	538,031,250.00	538,031,250.00	538,031,250.00
Result	YES	YES	YES	YES
(2) Cash Reserve Account Balance after IPD	3,187,500.00	3,187,500.00	3,187,500.00	0.00
Required Cash Reserve Account Balance	3,187,500.00	3,187,500.00	3,187,500.00	0.00
Result	YES	YES	YES	YES

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Pro Rata Test	67th Quarter	68th Quarter	69th Quarter	70th Quarter
(3) Arrears Test: Principal Outstanding Balance of the Loans in arrears (90-365 days) (less Net Provisioned Amounts)	-118,651.25	-142,147.31	-130,862.92	-131,115.90
Principal Outstanding Balance of the Mortgage Backed Credits as at the Portfolio Determination Date	750,000,001.91	750,000,001.91	750,000,001.91	750,000,001.91
Ratio				
Trigger (less than) 3%	-0.016%	-0.019%	-0.017%	-0.017%
Result	YES	YES	YES	YES
(4) the Aggregate Principal Outstanding Balance of the Loans	84,062,244.63	80,433,749.20	77,215,443.39	74,727,913.64
Aggregate Principal Outstanding Balance of the Loans as at the Portfolio Determination Date	750,000,001.91	750,000,001.91	750,000,001.91	750,000,001.91
Ratio				
Trigger (less than) 10%	11.208%	10.724%	10.295%	9.964%
Result	YES	YES	YES	NO
(5)the Aggregate Principal Outstanding Balance (as measured at such Calculation Date) of the Mortgage Backed Credits which have become Defaulted Mortgage Backed Credits since the Portfolio Determination Date (less Net Provisioned Amounts)	170,092.95	210,237.99	163,198.55	145,866.72
Aggregate Principal Outstanding Balance of the Loans as at the Portfolio Determination Date	750,000,001.91	750,000,001.91	750,000,001.91	750,000,001.91
Ratio				
Trigger (less than) 3.5%	0.023%	0.028%	0.022%	0.019%
Result	YES	YES	YES	YES
Pro Rata Tests (1), (2), (3), (4) & (5) Satisfied	YES	YES	YES	NO

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Pre-enforcement Principal Priority of Payments	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Pro rata or pari passu payment of Principal Amount Outstanding of Class A Notes, the Class B Notes, the Class C Notes, he Class D Notes and the Class E Notes;				
NO				
Principal amortisation amount Class A Notes	0.00	0.00	0.00	72,698,815.01
Principal amortisation amount Class B Notes	0.00	0.00	0.00	1,876,980.45
Principal amortisation amount Class C Notes	0.00	0.00	0.00	1,580,615.11
Principal amortisation amount Class D Notes	0.00	0.00	0.00	839,701.79
YES				
Principal amortisation amount Class A Notes	3,528,364.56	3,425,982.30	3,038,686.13	0.00
Principal amortisation amount Class B Notes	91,097.38	88,454.01	78,454.57	0.00
Principal amortisation amount Class C Notes	76,713.58	74,487.59	66,067.01	0.00
Principal amortisation amount Class D Notes	40,754.09	39,571.53	35,098.10	0.00
Total Pre-Enforcement Principal Payment Priorities	3,736,929.61	3,628,495.43	3,218,305.81	76,996,112.36

Cash Reserve				
Funds credited at Previous IPD / Closing proceeds	3,187,500.00	3,187,500.00	3,187,500.00	3,187,500.00
Deductions from Cash Reserve Account				
Cash Reserve Transfer to Issuer Available Funds	3,187,500.00	3,187,500.00	3,187,500.00	3,187,500.00
Interest accrued on Issuer Cash Reserve Account to Issuer Available Funds	30,392.17	30,861.51	31,222.37	84,554.84
Additions to Cash Reserve Account				
Funds Credited at IPD	3,187,500.00	3,187,500.00	3,187,500.00	0.00
Cash Reserve Account Required Balance				
Target Cash Reserve Amount	3,187,500.00	3,187,500.00	3,187,500.00	0.00

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Collateral Pool Performance (as at the end of the Collection Period)	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Change in Aggregate Principal Outstanding Balance				
Aggregate Principal Balance at the start of collection period	87,799,174.24	84,062,244.63	80,433,749.20	77,215,443.39
Total Principal Collections received	3,736,929.61	3,628,495.43	3,209,507.38	2,478,746.59
Deemed Principal Loss (arrears + written-off)	0.00	0.00	8,798.43	0.00
Principal Loss (in respect of which Liquidation Proceeds have been realised)	0.00	0.00	0.00	8,783.16
Aggregate Principal Balance at the end of the collection period (including Substitutions)	**84,062,244.63**	**80,433,749.20**	**77,215,443.39**	**74,727,913.64**
Agregate Principal Loss (already reported as DPL in previous periods)	474,499.14	474,499.14	474,499.14	474,499.14
Gross Aggregate Principal Balance at the end of the collection period (including Net DPLs)	84,441,179.30	80,809,652.06	77,579,488.33	75,089,787.15
Cumulative Deemed Principal Loss (arrears + principal loss)	5,423,764.48	5,423,764.48	5,432,562.91	5,441,346.07
Cumulative Deemed Principal Loss Recovered	4,331,455.22	4,334,487.03	4,355,143.38	4,357,314.81
Net DPLs (DPLs arrears - DPLs recovered - Principal Loss)	**853,433.81**	**850,402.00**	**838,544.08**	**836,372.65**
Principal balance of all overdue loans				
1 month < overdue =< 2 months	165,933.49	8,958.36	95,622.68	206,604.00
2 month < overdue =< 3 months	185,187.54	166,176.72	110,904.40	0.00
3 month < overdue =< 6 months	29,493.31	53,975.51	28,823.47	55,535.00
6 month < overdue =< 9 months	37,789.87	29,397.00	53,975.51	0.00
9 month < overdue =< 12 months	0.00	35,193.70	0.00	53,976.00
12 months < overdue =< 24 months	19,068.46	0.00	35,193.70	35,193.70
24 months < overdue =< 36 months	0.00	0.00	8,783.16	0.00
Overdue > 36 months	8,783.16	8,783.16	0.00	0.00
Overdue > 12 months	27,851.62	8,783.16	43,976.86	35,193.70
Overdue > 3 months	95,134.80	127,349.37	126,775.84	144,704.70

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Collection Period End Date: 31-Aug-2024

Collateral Pool Performance (as at the end of the Collection Period)	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Principal balance of subsidised overdue loans				
1 month < overdue =< 3 months	121,468.37	8,958.36	35,642.18	0.00
2 month < overdue =< 3 months	26,407.41	62,233.52	26,868.61	0.00
3 month < overdue =< 6 months	29,493.31	0.00	28,823.47	26,432.00
6 month < overdue =< 9 months	37,789.87	29,397.00	0.00	0.00
9 month < overdue =< 12 months	0.00	35,193.70	0.00	0.00
12 months < overdue =< 24 months	0.00	0.00	35,193.70	35,194.00
24 months < overdue =< 36 months	19,068.46	0.00	0.00	0.00
Overdue > 36 months	8,783.16	8,783.16	8,783.16	0.00
Overdue > 12 months	27,851.62	8,783.16	43,976.86	35,194.00
Overdue > 3 months	95,134.80	73,373.86	72,800.33	61,626.00

Collateral Characteristics (at the end of the Collection Period)				
Aggregate Principal Balance	84,441,179.30	80,809,652.06	77,579,488.33	75,089,787.15
Aggregate Principal Balance of subsidized loans	11,003,451.05	9,060,278.04	8,205,078.08	7,379,976.85
Weighted average spread	1.1498%	1.1435%	1.1397%	1.1390%
Weighted average interest rate	4.8836%	5.1129%	5.0567%	4.9249%
Weighted average seasoning (months)	236.4	239.2	242.1	244.9
Weighted average remaining term (months)	178.2	176.4	174.4	172.4
Weighted LTV (current based on the last valuation of the properties)	20.1%	19.9%	19.6%	19.0%
Number of Contracts	2,721	2,633	2,562	2,509
The Aggregate Principal Outstanding Balance of the Mortgage Backed Credits which have become Defaulted Mortgage Backed Credits since the PDD	383,879.00	425,759.16	366,861.80	338,608.62
Net Provisioned Amounts	213,786.05	215,521.17	203,663.25	192,741.90

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Moratorium Regime

Official Moratorium Regime (granted by DL 10-J/2020 of 26 March by the Portuguese Government)

	67th Quarter	68th Quarter	69th Quarter	70th Quarter
- Moratorium of principal and interest				
Nr. Of Loans	0	0	0	0
Oustanding Balance	0.00	0.00	0.00	0.00
- Moratorium of principal				
Nr. Of Loans	0	0	0	0
Oustanding Balance	0.00	0.00	0.00	0.00

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Ratios

	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Net Cumulative Default Ratio (Trigger = 12.5%)	0.023%	0.028%	0.022%	0.019%
(Principal balance of all Overdue loans > 90 days - net provisioned amounts) / Initital Principal Balance (PDD) (Trigger = 3%)	-0.016%	-0.012%	-0.010%	-0.006%
(Principal balance of all Overdue loans - net provisioned amounts) / Initital Principal Balance (PDD) (Trigger = 3.5%)	0.023%	0.028%	0.022%	0.019%
Loans overdue > 1 month / Initital Principal Balance (PDD)	0.060%	0.040%	0.044%	0.047%
Loans overdue > 3 months / Initital Principal Balance (PDD)	0.013%	0.017%	0.017%	0.019%
Loans overdue > 12 months / Initital Principal Balance (PDD)	0.004%	0.001%	0.006%	0.005%
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	2.541%	2.614%	2.129%	1.400%
Annual prepayment rate (average annualised CPR)	8.743%	8.735%	8.751%	8.225%

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Loan Substitution

	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	37,419,836.03	37,419,836.03	37,419,836.03	37,419,836.03
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	4.99%	4.99%	4.99%	4.99%
Weighted average Portfolio CLTV (as a collateral determination date) **	69.23%	69.23%	69.23%	69.23%
Weighted average Portfolio CLTV (after substitution) **	N/A	N/A	N/A	N/A
Substitution Loans (incoming loans) to date for unpermitted variations since PDD (cumulative)	37,419,965.45	37,419,965.45	37,419,965.45	37,419,965.45
Profile of outgoing loans				
Substituted this period (No of loans)				
For unpermitted variations	N/A	N/A	N/A	N/A
For breach of Mortgage Asset Warranties	N/A	N/A	N/A	N/A
Total amount				
For unpermitted variations	N/A	N/A	N/A	N/A
For breach of Mortgage Asset Warranties	N/A	N/A	N/A	N/A
Average Loan Size	N/A	N/A	N/A	N/A
Weighted Average Seasoning (by value) Months	N/A	N/A	N/A	N/A
Weighted Average Spread (%)	N/A	N/A	N/A	N/A
Weighted Average Remaining Term (by value) Months	N/A	N/A	N/A	N/A
Weighted Average CLTV %				
Weighted Average OLTV %	N/A	N/A	N/A	N/A

*** The weighted average CLTV of the Mortgage Asset Portfolio taking into account the Substitute Mortgage Assets does not exceed the weighted average CLTV of the Mortgage Asset Portfolio as at the Portfolio Determination Date by more than 0.25%.;*

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Loan Substitution	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Profile of incoming loans				
Substituted this period (No of loans)	N/A	N/A	N/A	N/A
Total amount	N/A	N/A	N/A	N/A
Average Loan Size	N/A	N/A	N/A	N/A
Weighted Average Seasoning (by value) Months	N/A	N/A	N/A	N/A
Weighted Average Spread (%)	N/A	N/A	N/A	N/A
Weighted Average Remaining Term (by value) Months	N/A	N/A	N/A	N/A
Weighted Average CLTV %	N/A	N/A	N/A	N/A
Weighted Average OLTV %	N/A	N/A	N/A	N/A

Permitted Variations				
Permitted variations done to date since collateral determination date (cumulative)	149,510,075.70	149,510,075.70	149,510,075.70	149,510,075.70
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % **	19.93%	19.93%	19.93%	19.93%
Variation in Spreads (cumulative)				
Number of loans affected	N/A	N/A	N/A	N/A
Aggregate Amount of loans affected (as at CP end)	N/A	N/A	N/A	N/A
Loan with highest reduction in spread % (max 0.5%)	N/A	N/A	N/A	N/A

*** Aggregate Principal Outstanding Balance of Mortgage Assets which are subject to Permitted Variations should not exceed 20 per cent. of the Principal Outstanding Balance of the Mortgage Asset Portfolio on the Collateral Determination Date*

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Permitted Variations

	67th Quarter	68th Quarter	69th Quarter	70th Quarter
Variations in Maturity (cumulative)				
Number of loans affected	N/A	N/A	N/A	N/A
Aggregate Amount of loans affected (as at CP end)	N/A	N/A	N/A	N/A
Longest Term Maturity among loans subject to variations in maturity (in months)	N/A	N/A	N/A	N/A
Maturity date of the longest loan in the portfolio (1)	N/A	N/A	N/A	N/A
Legal final maturity date (2)	N/A	N/A	N/A	N/A
Difference between (1) and (2) (min 36 months)	N/A	N/A	N/A	N/A

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