Collection Period End Date: 29-Nov-2018

Notes

	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Interest Rate Period start date	27-Dec-2017	26-Mar-2018	25-Jun-2018	25-Sep-2018
Interest Rate Period end date	26-Mar-2018	25-Jun-2018	25-Sep-2018	27-Dec-2018
Number of Days in the Period	89	91	92	93
Interest Payment Date	26-Mar-2018	25-Jun-2018	25-Sep-2018	27-Dec-2018
Relevant 3M Euribor rate	-0.329%	-0.329%	-0.323%	-0.319%

Class A

	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Bloomberg Ticker	PELIC 6 A	PELIC 6 A	PELIC 6 A	PELIC 6 A
ISIN	PTSSCQOM0006	PTSSCQOM0006	PTSSCQOM0006	PTSSCQOM0006
Total number of Notes	7,500	7,500	7,500	7,500
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	508,789,578.90	491,521,614.96	471,881,766.76	448,180,884.40
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	67,838.61	65,536.22	62,917.57	59,757.45
Total Principal Amount Outstanding as of the end of the Interest Rate Period	491,521,614.96	471,881,766.76	448,180,884.40	429,751,536.86
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	65,536.22	62,917.57	59,757.45	57,300.20
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	-0.029%	-0.029%	-0.023%	-0.019%
Interest Amount per denomination	0.00	0.00	0.00	0.00
Total Interest Amount	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	0.00	0.00	0.00	0.00
Original Ratings (DBRS)	AA (sf)	AA (sf)	AA (sf)	AA (sf)
Current Ratings (DBRS)	AA (high) (sf)	AA (high) (sf)	AA (high) (sf)	AA (high) (sf)
Original Ratings (Fitch)	A sf	A sf	A sf	A sf
Current Ratings (Fitch)	A+ sf	A+ sf	A+ sf	A+ sf
Original Ratings (S&P)	A- (sf)	A- (sf)	A- (sf)	A- (sf)
Current Ratings (S&P)	A (sf)	A (sf)	A (sf)	A (sf)

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Notes

Class B

	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Bloomberg Ticker	PELIC 6 B	PELIC 6 B	PELIC 6 B	PELIC 6 B
ISIN	PTSSCROM0005	PTSSCROM0005	PTSSCROM0005	PTSSCROM0005
Total number of Notes	2,500	2,500	2,500	2,500
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	250,000,000.00	250,000,000.00	250,000,000.00	250,000,000.00
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	100,000.00	100,000.00	100,000.00	100,000.00
Total Principal Amount Outstanding as of the end of the Interest Rate Period	250,000,000.00	250,000,000.00	250,000,000.00	250,000,000.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	100,000.00	100,000.00	100,000.00	100,000.00
Spread	0.500%	0.500%	0.500%	0.500%
Interest Rate	0.171%	0.171%	0.177%	0.181%
Interest Amount per denomination	42.28	43.23	45.23	46.76
Total Interest Amount	105,700.00	108,075.00	113,075.00	116,900.00
Deferred Interest	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	105,700.00	108,075.00	113,075.00	116,900.00
Interest Amount deferred to the next Interest Payment Date	0.00	0.00	0.00	0.00

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Notes

Class C	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Bloomberg Ticker	PELIC 6 C	PELIC 6 C	PELIC 6 C	PELIC 6 C
ISIN	PTSSCSOM0004	PTSSCSOM0004	PTSSCSOM0004	PTSSCSOM0004
Total number of Notes	18	18	18	18
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	1.500%	1.500%	1.500%	1.500%
Interest Rate	1.171%	1.171%	1.177%	1.181%
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

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Notes

Class D

	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Bloomberg Ticker	PELIC 6 D	PELIC 6 D	PELIC 6 D	PELIC 6 D
ISIN	PTSSCTOM0003	PTSSCTOM0003	PTSSCTOM0003	PTSSCTOM0003
Total number of Notes	650	650	650	650
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	65,000,000.00	65,000,000.00	65,000,000.00	65,000,000.00
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	100,000.00	100,000.00	100,000.00	100,000.00
Total Principal Amount Outstanding as of the end of the Interest Rate Period	65,000,000.00	65,000,000.00	65,000,000.00	65,000,000.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	100,000.00	100,000.00	100,000.00	100,000.00
Interest Amount paid on Interest Payment Date	2,674,681.24	2,630,333.43	3,351,469.02	2,259,266.56

Notes

Class S

Bloomberg Ticker	PELIC 6 S	PELIC 6 S	PELIC 6 S	PELIC 6 S
ISIN	PTSSCUOM0000	PTSSCUOM0000	PTSSCUOM0000	PTSSCUOM0000
Total number of Notes	402	402	402	402
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	40,200,000.00	40,200,000.00	40,200,000.00	40,200,000.00
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	100,000.00	100,000.00	100,000.00	100,000.00
Total Principal Amount Outstanding as of the end of the Interest Rate Period	40,200,000.00	40,200,000.00	40,200,000.00	40,200,000.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	100,000.00	100,000.00	100,000.00	100,000.00
Interest Amount paid on Interest Payment Date	454,690.44	919,735.06	830,002.45	530,224.41

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Capitalised Interest Ledger (CIL)

Provisioning under CIL preceding IPD	0.00	0.00	0.00	0.00
Capitalised Interest Receivables for Current Period	114.22	114.38	0.00	0.00
Capitalised Interest Application Amount	114.22	114.38	0.00	0.00
Deemed Principal Losses offset against CIL	0.00	0.00	0.00	0.00
Ending CIL balance	0.00	0.00	0.00	0.00

Principal Deficiency Ledgers (PDL's)

	24th Quarter	25th Quarter	26th Quarter	27th 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
Deemed Principal Loss deducted from PDL (net of funds used to offset CIL above)	1,129,760.99	1,115,921.55	1,282,491.28	868,532.30

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Securitised Available Interest Distribution Amount

	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Interest Collection Proceeds received by Issuer as interest payments	2,879,733.63	2,724,866.74	3,183,981.54	2,220,999.97
Proceeds of any Authorised Investment	0.00	0.00	0.00	0.00
Amounts standing to the credit of the Cash Reserve Account General Ledger	38,159,218.42	36,864,121.12	35,391,132.51	33,613,566.33
Draw from Cash Reserve Account Shortfall Liquidity Ledger	13,721.81	0.00	51,575.30	0.00
Principal Draw Amount	0.00	0.00	0.00	0.00
Balance of Cash Reserve Account Shortfall Liquidity Ledger on Maturity Date	0.00	0.00	0.00	0.00
Interest accrued and credited to Transaction Accounts	2,651.82	1,915.18	1,852.72	1,787.52
Capitalised Interest Application Amount	114.22	114.38	0.00	0.00
Available Principal Distribution Amount remaining after redemption of the Notes	0.00	0.00	0.00	0.00
Transfer from Exposure Amount Interest Collections Ledger	0.00	0.00	0.00	0.00
Less any Withheld Amount	0.00	0.00	0.00	0.00

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Pre-enforcement Interest Priority of Payments

(1st) Issuer's Liability to tax	0.00	0.00	0.00	24,464.99
(2nd) Common Representative fees and Liabilities	0.00	0.00	0.00	0.00
(3rd) Issuer Expenses	281,176.55	316,515.74	267,940.44	273,712.58
(4th) Payment of Interest Amount on Class A Note	0.00	0.00	0.00	0.00
(5th) Payments on Class A PDL	0.00	0.00	0.00	0.00
(6th) Payments to Cash Reserve Account General Ledger up to Required Balance	36,864,121.12	35,391,132.51	33,613,566.33	32,231,365.26
(7th) Payments to Cash Reserve Account Shortfall Liquidity Ledger up to Required Balance	0.00	29,039.19	0.00	62,112.13
(8th) Payment of Interest Amount Class B Note	105,700.00	108,075.00	113,075.00	116,900.00
(9th) Payments on Class B PDL	1,129,760.99	1,115,921.55	1,282,491.28	868,532.30
(10th) Payments of Interest Amount Class C Note	0.00	0.00	0.00	0.00
(11th) Principal Amortisation Class C Note	0.00	0.00	0.00	0.00
(12th) Payments of Class D Note Distribution Amount	2,674,681.24	2,630,333.43	3,351,469.02	2,259,266.56

Available Principal Distribution Amount

Principal Collection Proceeds	16,138,317.17	18,524,041.03	22,418,391.08	17,560,815.24
Available Interest Distribution Amount for PDL curing	1,129,760.99	1,115,921.55	1,282,491.28	868,532.30
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	114.22	114.38	0.00	0.00
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00

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Securitised Pre-enforcement Principal Priority of Payments	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Principal amortisation amount Class A Notes	17,267,963.94	19,639,848.20	23,700,882.36	18,429,347.54
Principal amortisation amount Class B Notes	0.00	0.00	0.00	0.00
Residual Principal to be applied as Interest Distribution Amounts	0.00	0.00	0.00	0.00

Exposure Amount Available Funds

Interest collections from the Exposure Amount Mortgage Backed Credits Portfolio	76,491.78	98,391.63	103,556.94	66,034.68
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	378,198.66	821,343.43	726,445.51	464,189.73

Exposure Amount Pre-enforcement Payments Priorities

The purchase of Additional Mortgage Backed Credits offered to sell by the Originator	0.00	0.00	0.00	0.00
Credit to the Exposure Amount Cash Ledger; and	0.00	0.00	0.00	0.00
Class S Return under the Class S Notes.	454,690.44	919,735.06	830,002.45	530,224.41

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Cash Reserve General Ledger

Funds credited at Previous IPD / Closing proceeds	38,159,218.42	36,864,121.12	35,391,132.51	33,613,566.33
Deductions from Cash Reserve General Ledger				
Cash Reserve Transfer to Issuer Available Funds	38,159,218.42	36,864,121.12	35,391,132.51	33,613,566.33
Additions to Cash Reserve General Ledger				
Funds Credited at IPD	36,864,121.12	35,391,132.51	33,613,566.33	32,231,365.26
Cash Reserve General Ledger Required Balance				
Target Cash Reserve General Ledger Amount	36,864,121.12	35,391,132.51	33,613,566.33	32,231,365.26

Cash Reserve Shortfall Liquidity Ledger

Beginning Balance of Shortfall Liquidity Ledger	404,323.36	390,601.55	419,640.74	368,065.44
Deductions from Cash Reserve Shortfall Liquidity Ledger				
Cash Reserve Transfer to Issuer Available Funds	13,721.81	0.00	51,575.30	0.00
Additions to Cash Reserve Shortfall Liquidity Ledger				
Funds Credited at IPD	0.00	29,039.19	0.00	62,112.13
Cash Reserve Shortfall Liquidity Ledger Required Balance				
Target Cash Reserve Shortfall Liquidity Amount	390,601.55	419,640.74	368,065.44	430,177.57

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Collateral Pool Performance (as at the end of the Collection Period)

Securitized Mortgage Pool

	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Change in Aggregate Principal Outstanding Balance				
Aggregate Principal Balance at the start of collection period	758,789,583.86	741,521,619.92	721,881,771.72	698,180,889.36
Total Principal Collections received (net principal collections)	16,138,317.17	18,524,041.03	22,418,391.08	17,560,815.24
Total Capitalised Interest	114.22	114.38	0.00	0.00
Deemed Principal Loss (arrears + written-off)	1,107,375.15	1,115,921.55	1,282,491.28	868,532.30
Principal Loss	22,385.84	0.00	0.00	50,116.44
Aggregate Principal Balance at the end of the collection period (including Substitutions)	**741,521,619.92**	**721,881,771.72**	**698,180,889.36**	**679,701,425.38**
Gross Principal Balance at the end of the collection period	**774,580,922.15**	**755,529,103.73**	**732,120,205.24**	**714,177,968.52**
Cumulative Deemed Principal Loss	45,560,479.68	46,676,401.23	47,958,892.51	48,827,424.81
Cumulative Deemed Principal Loss Recovered	12,501,177.45	13,029,069.22	14,019,576.63	14,350,881.67
Cumulative Net Provisioned Amounts	33,059,302.23	33,647,332.01	33,939,315.88	34,476,543.14
Principal balance of all overdue loans				
1 month < overdue =< 2 months	3,959,817.75	4,176,743.18	2,371,023.50	3,261,108.90
2 month < overdue =< 3 months	2,272,662.47	1,475,868.08	2,809,364.50	1,583,922.27
3 month < overdue =< 6 months	4,069,809.18	5,709,798.81	3,683,269.71	2,750,975.56
6 month < overdue =< 9 months	3,116,232.39	2,150,174.55	2,982,929.53	2,136,425.71
9 month < overdue =< 12 months	1,262,282.75	1,782,365.16	1,823,658.71	2,186,894.11
12 months < overdue =< 24 months	6,385,172.61	5,469,373.38	4,124,827.10	3,481,510.86
24 months < overdue =< 36 months	6,156,194.75	6,279,544.86	6,831,692.82	6,102,131.56
Overdue > 36 months	16,755,368.91	17,105,726.53	17,103,457.08	18,959,864.74
Overdue > 12 months	29,296,736.27	28,854,644.77	28,059,977.00	28,543,507.16
Overdue > 3 months	37,745,060.59	38,496,983.29	36,549,834.95	35,617,802.54

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Collateral Pool Performance (as at the end of the Collection Period)

Principal balance of subsidised overdue loans	24th Quarter	25th Quarter	26th Quarter	27th Quarter
1 month < overdue =< 3 months	0.00	48,470.31	0.00	0.00
2 month < overdue =< 3 months	0.00	0.00	0.00	0.00
3 month < overdue =< 6 months	0.00	0.00	0.00	0.00
6 month < overdue =< 9 months	0.00	0.00	0.00	0.00
9 month < overdue =< 12 months	0.00	0.00	0.00	0.00
12 months < overdue =< 24 months	57,355.68	57,355.68	0.00	0.00
24 months < overdue =< 36 months	48,974.91	48,974.91	48,974.91	48,974.91
Overdue > 36 months	0.00	0.00	0.00	0.00
Overdue > 12 months	106,330.59	106,330.59	48,974.91	48,974.91
Overdue > 3 months	106,330.59	106,330.59	48,974.91	48,974.91

Collateral Characteristics (at the end of the Collection Period)

Exposure Mortgage Pool

Change in Aggregate Principal Outstanding Balance	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Aggregate Principal Balance at the start of collection period	25,831,587.62	25,453,388.96	24,632,045.53	23,905,600.02
Total Principal Collections received (net principal collections)	378,198.66	821,343.43	726,445.51	464,189.73
Total Capitalised Interest	0.00	0.00	0.00	0.00
Deemed Principal Loss (arrears + written-off)	0.00	0.00	0.00	0.00
Principal Loss	0.00	0.00	0.00	46.90
Aggregate Principal Balance at the end of the collection period (including Substitutions)	25,453,388.96	24,632,045.53	23,905,600.02	23,441,363.39
Gross Principal Balance at the end of the collection period	25,453,388.96	24,632,045.53	23,905,600.02	23,441,363.39
Cumulative Deemed Principal Loss	0.00	0.00	0.00	0.00
Cumulative Deemed Principal Loss Recovered	0.00	0.00	0.00	0.00
Cumulative Net Provisioned Amounts	0.00	0.00	0.00	0.00

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Collateral Pool Performance (as at the end of the Collection Period)

Principal balance of all overdue loans	24th Quarter	25th Quarter	26th Quarter	27th Quarter
1 month < overdue =< 2 months	60,812.41	227,738.47	87,249.27	143,761.50
2 month < overdue =< 3 months	270,032.06	266,212.20	59,689.39	208,890.96
3 month < overdue =< 6 months	182,751.26	218,637.98	283,088.77	0.00
6 month < overdue =< 9 months	251,753.55	142,565.31	279,274.54	462,812.08
9 month < overdue =< 12 months	377,464.60	264,629.66	69,839.50	114,623.22
12 months < overdue =< 24 months	392,352.93	507,984.95	720,331.16	589,734.10
24 months < overdue =< 36 months	324,963.95	208,923.44	117,170.88	234,631.55
Overdue > 36 months	1,550,015.19	1,547,637.61	1,434,499.65	1,418,603.87
Overdue > 12 months	2,267,332.07	2,264,546.00	2,272,001.69	2,242,969.52
Overdue > 3 months	3,079,301.48	2,890,378.95	2,904,204.50	2,820,404.82

Principal balance of subsidised overdue loans	24th Quarter	25th Quarter	26th Quarter	27th Quarter
1 month < overdue =< 3 months	0.00	0.00	0.00	0.00
2 month < overdue =< 3 months	0.00	0.00	0.00	0.00
3 month < overdue =< 6 months	0.00	0.00	0.00	0.00
6 month < overdue =< 9 months	0.00	0.00	0.00	0.00
9 month < overdue =< 12 months	0.00	0.00	0.00	0.00
12 months < overdue =< 24 months	0.00	0.00	0.00	0.00
24 months < overdue =< 36 months	0.00	0.00	0.00	0.00
Overdue > 36 months	0.00	0.00	0.00	0.00
Overdue > 12 months	0.00	0.00	0.00	0.00
Overdue > 3 months	0.00	0.00	0.00	0.00

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Collateral Pool Performance (as at the end of the Collection Period)	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Securitized Mortgage Pool				
Gross Aggregate Principal Balance	774,580,922.15	755,529,103.73	732,120,205.24	714,177,968.52
Net Aggregate Principal Balance	741,521,619.92	721,881,771.72	698,180,889.36	679,701,425.38
Aggregate Principal Balance of subsidized loans	1,230,560.78	1,213,946.43	1,052,987.79	1,037,881.55
Weighted average spread	1.45%	1.44%	1.44%	1.44%
Weighted average interest rate	1.15%	1.14%	1.14%	1.15%
Weighted average seasoning (months)	126.01	129.11	132.17	135.12
Weighted average remaining term (months)	373.41	370.62	367.76	365.03
Weighted LTV (current based on the last valuation of the properties)	81.15%	80.57%	79.95%	79.31%
Number of Contracts	12,552.00	12,337.00	12,073.00	11,872.00
Exposure Mortgage Pool				
Gross Aggregate Principal Balance	25,453,388.96	24,632,045.53	23,905,600.02	23,441,363.39
Net Aggregate Principal Balance	25,453,388.96	24,632,045.53	23,905,600.02	23,441,363.39
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.72%	1.72%	1.72%	1.71%
Weighted average interest rate	1.42%	1.42%	1.43%	1.42%
Weighted average seasoning (months)	134.62	137.73	140.65	144.08
Weighted average remaining term (months)	354.11	350.61	347.68	344.66
Weighted LTV (current based on the last valuation of the properties)	83.87%	82.43%	81.92%	81.28%
Number of Contracts	415.00	393.00	399.00	396.00

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Ratios (Securitized Mortgage Pool)	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Principal Deficiency Ledger				
Class A Principal Deficiency Ledger Opening Balance	0.00	0.00	0.00	0.00
Class B Principal Deficiency Ledger Opening Balance	0.00	0.00	0.00	0.00
Class A Principal Deficiency Ledger Closing Balance	0.00	0.00	0.00	0.00
Class B Principal Deficiency Ledger Closing Balance	0.00	0.00	0.00	0.00
Cash Reserve Release Test				
the Aggregate POB of the Loans in the Securitised Mortgage Backed Credits Portfolio in arrears > 90 d (less the sum of all Net Provisioned Amounts) < 3 % Aggregate POB of the Loans in the Securitised Mortgage Backed Credits Portfolio as at the Initial Portfolio Determination Date	0.47%	0.48%	0.26%	0.11%
the balance of the Class A Principal Deficiency Ledger, subsequent to any reduction on that Interest Payment Date, is equal to 0 (zero); and	0.00	0.00	0.00	0.00
the Aggregate POB of the Loans in the Securitised Mortgage Backed Credits Portfolio which have become Defaulted Mortgage Backed Credits since the Initial Portfolio Determination Date (less the sum of all Net Provisioned Amounts) < 3.5% of the Aggregate POB of the Mortgage Backed Credits as at the Portfolio Determination Date	0.35%	0.32%	0.26%	0.28%
Loans overdue > 1 month / Initital Principal Balance (PDD)	4.40%	4.41%	4.17%	4.05%
Loans overdue > 3 months / Initital Principal Balance (PDD)	3.77%	3.85%	3.65%	3.56%
Loans overdue > 12 months / Initital Principal Balance (PDD)	2.93%	2.89%	2.81%	2.85%

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Pool CPR	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	1.41%	1.78%	2.36%	1.80%
Annual prepayment rate (average annualised CPR)	5.76%	7.31%	9.76%	7.40%
Securitized Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	1.46%	1.84%	2.44%	1.86%
Annual prepayment rate (average annualised CPR)	5.96%	7.57%	10.10%	7.66%
Exposure Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.00%	0.00%	0.00%	0.00%
Annual prepayment rate (average annualised CPR)	0.00%	0.00%	0.00%	0.00%

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Loan Substitution	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	73,049,466.76	74,729,810.17	75,919,066.05	77,609,283.49
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	7.30%	7.47%	7.59%	7.76%
Securitized Mortgage Pool				
Profile of outgoing loans				
Substituted this period (No of loans)	16	17	13	19
For unpermitted variations in the interest rate spread	0	0	0	0
For unpermitted variations with respect to maturity extension	0	0	0	0
For breach of Mortgage Asset Warranties	0	0	0	0
For unpermitted variations (other)	16	17	13	19
Total amount	1,606,398.03	1,680,343.41	1,189,255.88	1,690,217.44
For unpermitted variations in the interest rate spread	0.00	0.00	0.00	0.00
For unpermitted variations with respect to maturity extension	0.00	0.00	0.00	0.00
For breach of Mortgage Asset Warranties	0.00	0.00	0.00	0.00
For unpermitted variations (other)	1,606,398.03	1,680,343.41	1,189,255.88	1,690,217.44
Average Loan Size	100,399.88	98,843.73	91,481.22	88,958.81
Weighted Average Seasoning (by value) Months	97.55	102.75	97.28	87.71
Weighted Average Spread (%)	2.66	2.54%	1.89%	2.47%
Weighted Average Remaining Term (by value) Months	361.85	338.07	385.78	342.47
Weighted Average CLTV %	79.08%	82.59%	81.06%	80.59%

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Loan Substitution

Profile of incoming loans	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Substituted this period (No of loans)	16	15	12	18
Total amount	1,615,618.65	1,681,107.25	1,189,897.38	1,696,138.65
Average Loan Size	100,976.17	112,073.82	99,158.12	94,229.93
Weighted Average Seasoning (by value) Months	69.69	105.52	86.07	65.65
Weighted Average Spread (%)	1.26%	1.20%	1.69%	2.19%
Weighted Average Remaining Term (by value) Months	405.85	360.72	388.88	386.78
Weighted Average CLTV %	89.42%	82.58%	85.88%	86.65%

Exposure Mortgage Pool

Profile of outgoing loans	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Substituted this period (No of loans)	0	0	0	0
For unpermitted variations in the interest rate spread	0	0	0	0
For unpermitted variations with respect to maturity extension	0	0	0	0
For breach of Mortgage Asset Warranties	0	0	0	0
For unpermitted variations (other)	0	0	0	0
Total amount	0.00	0.00	0.00	0.00
For unpermitted variations in the interest rate spread	0.00	0.00	0.00	0.00
For unpermitted variations with respect to maturity extension	0.00	0.00	0.00	0.00
For breach of Mortgage Asset Warranties	0.00	0.00	0.00	0.00
For unpermitted variations (other)	0.00	0.00	0.00	0.00
Average Loan Size	0.00	0.00	0.00	0.00
Weighted Average Seasoning (by value) Months	0.00	0.00	0.00	0.00
Weighted Average Spread (%)	0.00%	0.00%	0.00%	0.00%
Weighted Average Remaining Term (by value) Months	0.00	0.00	0.00	0.00
Weighted Average CLTV %	0.00%	0.00%	0.00%	0.00%

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Loan Substitution

	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Profile of incoming loans				
Substituted this period (No of loans)	0	0	0	0
Total amount	0.00	0.00	0.00	0.00
Average Loan Size	0.00	0.00	0.00	0.00
Weighted Average Seasoning (by value) Months	0.00	0.00	0.00	0.00
Weighted Average Spread (%)	0.00%	0.00%	0.00%	0.00%
Weighted Average Remaining Term (by value) Months	0.00	0.00	0.00	0.00
Weighted Average CLTV %	0.00%	0.00%	0.00%	0.00%

Permitted Variations

Securitized Mortgage Pool

	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Permitted variations done to date since collateral determination date (cumulative)	15,698,830.59	16,781,388.94	17,542,493.73	18,236,483.10
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	1.57%	1.68%	1.75%	1.82%
Variations in Spreads (cumulative)				
Number of loans affected	134	143	150	158
Aggregate Amount of loans affected (as at CP end)	10,169,944.02	11,252,502.37	11,866,317.85	12,560,307.22
Loan with highest reduction in spread % (max 0.5%)	0.50%	0.50%	0.50%	0.50%
Variations in Maturity (cumulative)				
Number of loans affected	64	64	66	66
Aggregate Amount of loans affected (as at CP end)	5,528,886.57	5,528,886.57	5,676,175.88	5,676,175.88
Longest Term Increase among loans subject to variations in maturity (in months)	120.00	120.00	120.00	120.00
Maturity date of the longest loan in the portfolio (1)	29-Oct-2060	29-Oct-2060	29-Oct-2060	29-Oct-2060
Legal final maturity date (2).	25-Dec-2063	25-Dec-2063	25-Dec-2063	25-Dec-2063
Difference between (1) and (2) (min 36 months)	38	38	38	38

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Exposure Mortgage Pool	24th Quarter	25th Quarter	26th Quarter	27th Quarter
Securitized Mortgage Pool				
Permitted variations done to date since collateral determination date (cumulative)	713,679.05	713,679.05	713,679.05	713,679.05
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	1.78%	1.78%	1.78%	1.78%
Variations in Spreads (cumulative)				
Number of loans affected	4	4	4	4
Aggregate Amount of loans affected (as at CP end)	311,614.94	311,614.94	311,614.94	311,614.94
Loan with highest reduction in spread % (max 0.5%)	0.50	0.50	0.50	0.50
Variations in Maturity (cumulative)				
Number of loans affected	5	5	5	5
Aggregate Amount of loans affected (as at CP end)	402,064.11	402,064.11	402,064.11	402,064.11
Longest Term Increase among loans subject to variations in maturity (in months)	120.00	120.00	120.00	120.00
Maturity date of the longest loan in the portfolio (1)	16-Mar-2060	16-Mar-2060	16-Mar-2060	16-Mar-2060
Legal final maturity date (2).	25-Dec-2063	25-Dec-2063	25-Dec-2063	25-Dec-2063
Difference between (1) and (2) (min 36 months)	46	46	46	46

(2) 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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