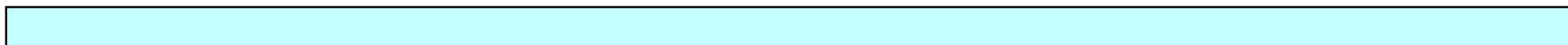


Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 28-Feb-2014

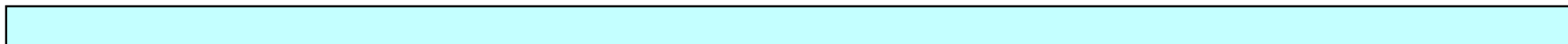


<u>Notes</u>	5th Quarter	6th Quarter	7th Quarter	8th Quarter
Interest Rate Period start date	25-Mar-2013	25-Jun-2013	25-Sep-2013	27-Dec-2013
Interest Rate Period end date	25-Jun-2013	25-Sep-2013	27-Dec-2013	25-Mar-2014
Number of Days in the Period	92	92	93	88
Interest Payment Date	25-Jun-2013	25-Sep-2013	27-Dec-2013	25-Mar-2014
Relevant 3M Euribor rate	0.211%	0.216%	0.221%	0.292%
<u>Class A</u>				
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	727,692,248.29	720,225,806.32	712,630,602.29	704,885,476.78
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	97,025.63	96,030.11	95,017.41	93,984.73
Total Principal Amount Outstanding as of the end of the Interest Rate Period	720,225,806.32	712,630,602.29	704,885,476.78	695,754,246.40
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	96,030.11	95,017.41	93,984.73	92,767.23
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	0.511%	0.516%	0.521%	0.592%
Interest Amount per denomination	126.70	126.63	127.89	136.01
Total Interest Amount	950,250.00	949,725.00	959,175.00	1,020,075.00
Interest Amount paid on Interest Payment Date	950,250.00	949,725.00	959,175.00	1,020,075.00
Original Ratings (DBRS)	AA (sf)	AA (sf)	AA (sf)	AA (sf)
Current Ratings (DBRS)	AA (sf)	AA (sf)	AA (sf)	AA (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)

Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 28-Feb-2014



Notes

Class B

Bloomberg Ticker
 ISIN
 Total number of Notes
 Total Principal Amount Outstanding as of the Start of the Interest Rate Period
 Principal Amount Outstanding per denomination as of the start of the Interest Rate Period
 Total Principal Amount Outstanding as of the end of the Interest Rate Period
 Principal Amount Outstanding per denomination as of the end of the Interest Rate Period
 Spread
 Interest Rate
 Interest Amount per denomination
 Total Interest Amount
 Deferred Interest
 Interest Amount paid on Interest Payment Date
 Interest Amount deferred to the next Interest Payment Date

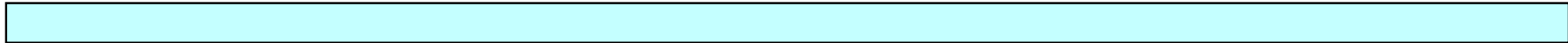
5th Quarter 6th Quarter 7th Quarter 8th Quarter

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
PELIC 6 B	PELIC 6 B	PELIC 6 B	PELIC 6 B	PELIC 6 B
PTSSCROM0005	PTSSCROM0005	PTSSCROM0005	PTSSCROM0005	PTSSCROM0005
2,500	2,500	2,500	2,500	2,500
250,000,000.00	250,000,000.00	250,000,000.00	250,000,000.00	250,000,000.00
100,000.00	100,000.00	100,000.00	100,000.00	100,000.00
250,000,000.00	250,000,000.00	250,000,000.00	250,000,000.00	250,000,000.00
100,000.00	100,000.00	100,000.00	100,000.00	100,000.00
0.500%	0.500%	0.500%	0.500%	0.500%
0.711%	0.716%	0.721%	0.792%	
181.70	182.98	186.26	193.60	
454,250.00	457,450.00	465,650.00	484,000.00	
0.00	0.00	0.00	0.00	
454,250.00	457,450.00	465,650.00	484,000.00	
0.00	0.00	0.00	0.00	

Citibank N.A.
PELICAN MORTGAGES No. 6
 Investor Report



Collection Period End Date: 28-Feb-2014



Notes

Class C

Bloomberg Ticker
 ISIN
 Total number of Notes
 Total Principal Amount Outstanding as of the Start of the Interest Rate Period
 Principal Amount Outstanding per denomination as of the start of the Interest Rate Period
 Total Principal Amount Outstanding as of the end of the Interest Rate Period
 Principal Amount Outstanding per denomination as of the end of the Interest Rate Period
 Spread
 Interest Rate
 Interest Amount per denomination
 Total Interest Amount
 Deferred Interest
 Interest Amount paid on Interest Payment Date
 Interest Amount deferred to the next Interest Payment Date

5th Quarter 6th Quarter 7th Quarter 8th Quarter

	PELIC 6 C PTSSCSOM0004	PELIC 6 C PTSSCSOM0004	PELIC 6 C PTSSCSOM0004	PELIC 6 C PTSSCSOM0004
	18	18	18	18
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00
	1.500%	1.500%	1.500%	1.500%
	1.711%	1.716%	1.721%	1.792%
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00

Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 28-Feb-2014



Notes

Class D

Bloomberg Ticker
 ISIN
 Total number of Notes
 Total Principal Amount Outstanding as of the Start of the Interest Rate Period
 Principal Amount Outstanding per denomination as of the start of the Interest Rate Period
 Total Principal Amount Outstanding as of the end of the Interest Rate Period
 Principal Amount Outstanding per denomination as of the end of the Interest Rate Period
 Interest Amount paid on Interest Payment Date

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
PELIC 6 D	PELIC 6 D	PELIC 6 D	PELIC 6 D	PELIC 6 D
PTSSCTOM0003	PTSSCTOM0003	PTSSCTOM0003	PTSSCTOM0003	PTSSCTOM0003
650	650	650	650	650
65,000,000.00	65,000,000.00	65,000,000.00	65,000,000.00	65,000,000.00
100,000.00	100,000.00	100,000.00	100,000.00	100,000.00
65,000,000.00	65,000,000.00	65,000,000.00	65,000,000.00	65,000,000.00
100,000.00	100,000.00	100,000.00	100,000.00	100,000.00
935,086.02	0.00	1,041,933.31	0.00	

Notes

Class S

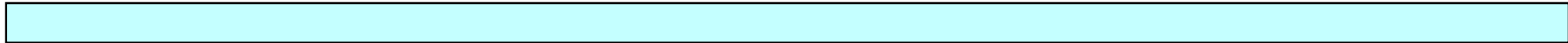
Bloomberg Ticker
 ISIN
 Total number of Notes
 Total Principal Amount Outstanding as of the Start of the Interest Rate Period
 Principal Amount Outstanding per denomination as of the start of the Interest Rate Period
 Total Principal Amount Outstanding as of the end of the Interest Rate Period
 Principal Amount Outstanding per denomination as of the end of the Interest Rate Period
 Interest Amount paid on Interest Payment Date

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
PELIC 6 S	PELIC 6 S	PELIC 6 S	PELIC 6 S	PELIC 6 S
PTSSCUOM0000	PTSSCUOM0000	PTSSCUOM0000	PTSSCUOM0000	PTSSCUOM0000
402	402	402	402	402
40,200,000.00	40,200,000.00	40,200,000.00	40,200,000.00	40,200,000.00
100,000.00	100,000.00	100,000.00	100,000.00	100,000.00
40,200,000.00	40,200,000.00	40,200,000.00	40,200,000.00	40,200,000.00
100,000.00	100,000.00	100,000.00	100,000.00	100,000.00
1,641,588.12	1,099,237.43	389,214.94	554,292.24	

Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 28-Feb-2014



Capitalised Interest Ledger (CIL)

Provisioning under CIL preceding IPD	0.00	0.00	0.00	0.00
Capitalised Interest Receivables for Current Period	149,783.86	71,381.64	85,676.77	62,794.17
Capitalised Interest Application Amount	149,783.86	71,381.64	85,676.77	62,794.17
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)

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
PDL Class A Amount	0.00	0.00	0.00	0.00
PDL Class B Amount	0.00	0.00	197,683.80	0.00
Deemed Principal Loss deducted from PDL (net of funds used to offset CIL above)	1,799,838.97	2,213,178.58	1,240,504.62	2,864,962.84

Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 28-Feb-2014

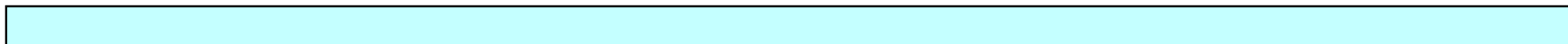


Securitized Available Interest Distribution Amount

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
Interest Collection Proceeds received by Issuer as interest payments	4,225,889.24	3,875,134.71	3,983,694.00	4,197,754.31
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	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
Draw from Cash Reserve Account Shortfall Liquidity Ledger	67,559.60	0.00	130,626.55	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	0.00	0.00	0.00	985.55
Capitalised Interest Application Amount	149,783.86	71,381.64	85,676.77	62,794.17
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



Collection Period End Date: 28-Feb-2014



Pre-enforcement Interest Priority of Payments

(1st) Issuer's Liability to tax	0.00	0.00	0.00	0.00
(2nd) Common Representative fees and Liabilities	0.00	0.00	0.00	0.00
(3rd) Issuer Expenses	303,807.71	359,752.14	295,050.59	308,268.53
(4th) Payment of Interest Amount on Class A Note	950,250.00	949,725.00	959,175.00	1,020,075.00
(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	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
(7th) Payments to Cash Reserve Account Shortfall Liquidity Ledger up to Required Balance	0.00	164,094.43	0.00	24,092.94
(8th) Payment of Interest Amount Class B Note	454,250.00	457,450.00	465,650.00	484,000.00
(9th) Payments on Class B PDL	1,799,838.97	2,015,494.78	1,438,188.42	2,425,097.56
(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	935,086.02	0.00	1,041,933.31	0.00

Available Principal Distribution Amount

Principal Collection Proceeds	5,816,386.86	5,651,090.89	6,392,613.86	6,768,926.99
Available Interest Distribution Amount for PDL curing	1,799,838.97	2,015,494.78	1,438,188.42	2,425,097.56
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	149,783.86	71,381.64	85,676.77	62,794.17
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00

Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 28-Feb-2014



Securitized Pre-enforcement Principal Priority of Payments

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
Principal amortisation amount Class A Notes	7,466,441.97	7,595,204.03	7,745,125.51	9,131,230.38
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	186,260.47	146,143.11	143,846.81	144,465.01
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	1,455,327.65	953,094.32	245,368.13	409,827.23

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 Class S Return under the Class S Notes.	0.00	0.00	0.00	0.00
	1,641,588.12	1,099,237.43	389,214.94	554,292.24



Collection Period End Date: 28-Feb-2014



Cash Reserve General Ledger

Funds credited at Previous IPD / Closing proceeds	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
Deductions from Cash Reserve General Ledger				
Cash Reserve Transfer to Issuer Available Funds	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
Additions to Cash Reserve General Ledger				
Funds Credited at IPD	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
Cash Reserve General Ledger Required Balance				
Target Cash Reserve General Ledger Amount	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00

Cash Reserve Shortfall Liquidity Ledger

Beginning Balance of Shortfall Liquidity Ledger	1,665,717.31	1,598,157.71	1,762,252.14	1,631,625.59
Deductions from Cash Reserve Shortfall Liquidity Ledger				
Cash Reserve Transfer to Issuer Available Funds	67,559.60	0.00	130,626.55	0.00
Additions to Cash Reserve Shortfall Liquidity Ledger				
Funds Credited at IPD	0.00	164,094.43	0.00	24,092.94
Cash Reserve Shortfall Liquidity Ledger Required Balance				
Target Cash Reserve Shortfall Liquidity Amount	1,598,157.71	1,762,252.14	1,631,625.59	1,655,718.53

Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 28-Feb-2014



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

Securitized Mortgage Pool

Change in Aggregate Principal Outstanding Balance

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
Aggregate Principal Balance at the start of collection period	977,692,253.25	970,225,811.28	962,432,923.45	954,885,481.74
Total Principal Collections received (net principal collections)	5,816,386.86	5,651,090.89	6,392,613.86	6,768,926.99
Total Capitalised Interest	149,783.86	71,381.64	85,676.77	62,794.17
Deemed Principal Loss (arrears + written-off)	1,771,826.49	2,178,484.34	1,217,524.27	2,738,876.35
Principal Loss	28,012.48	34,694.24	22,980.35	126,086.49
Aggregate Principal Balance at the end of the collection period (including Substitutions)	970,225,811.28	962,432,923.45	954,885,481.74	945,314,386.08
Gross Principal Balance at the end of the collection period	972,312,740.22	966,636,149.67	960,126,055.74	952,947,740.78

Cumulative Deemed Principal Loss	2,150,825.38	4,329,309.72	5,546,833.99	8,285,710.34
Cumulative Deemed Principal Loss Recovered	63,896.44	126,083.50	306,259.99	652,355.64
Cumulative Net Provisioned Amounts	2,086,928.94	4,203,226.22	5,240,574.00	7,633,354.70

Principal balance of all overdue loans

1 month < overdue =< 2 months	4,582,006.82	5,128,885.34	5,884,353.92	7,395,844.11
2 month < overdue =< 3 months	3,698,921.28	2,913,435.25	3,608,587.49	4,048,430.80
3 month < overdue =< 6 months	6,954,440.99	6,711,897.02	6,513,815.14	9,171,725.74
6 month < overdue =< 9 months	4,656,040.57	5,211,034.66	5,273,844.24	4,177,238.76
9 month < overdue =< 12 months	4,941,077.78	3,377,901.85	4,854,703.61	4,551,039.28
12 months < overdue =< 24 months	2,432,223.71	6,728,348.01	9,211,820.72	12,389,540.26
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	2,432,223.71	6,728,348.01	9,211,820.72	12,389,540.26
Overdue > 3 months	18,983,783.05	22,029,181.54	25,854,183.71	30,289,544.04



Collection Period End Date: 28-Feb-2014



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

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
<u>Principal balance of subsidised overdue loans</u>				
1 month < overdue =< 3 months	0.00	0.00	0.00	50,792.31
2 month < overdue =< 3 months	66,484.45	0.00	0.00	0.00
3 month < overdue =< 6 months	0.00	66,484.45	66,484.45	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	66,484.45
12 months < overdue =< 24 months	54,410.49	54,410.49	54,410.49	54,410.49
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	54,410.49	54,410.49	54,410.49	54,410.49
Overdue > 3 months	54,410.49	120,894.94	120,894.94	120,894.94

Collateral Characteristics (at the end of the Collection Period)

Exposure Mortgage Pool

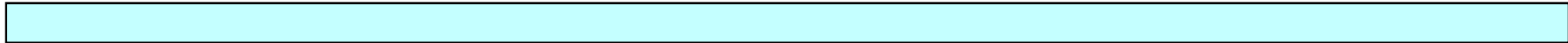
Change in Aggregate Principal Outstanding Balance

Aggregate Principal Balance at the start of collection period	37,747,369.94	36,301,761.92	35,356,189.19	35,117,975.38
Total Principal Collections received (net principal collections)	1,455,327.65	953,094.32	245,368.13	409,827.23
Total Capitalised Interest	9,719.63	7,521.59	7,154.32	2,997.11
Deemed Principal Loss (arrears + written-off)	0.00	0.00	0.00	0.00
Principal Loss	0.00	0.00	0.00	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	36,301,761.92	35,356,189.19	35,117,975.38	34,711,145.26
Gross Principal Balance at the end of the collection period	36,301,761.92	35,356,189.19	35,117,975.38	34,711,145.26
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

Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 28-Feb-2014



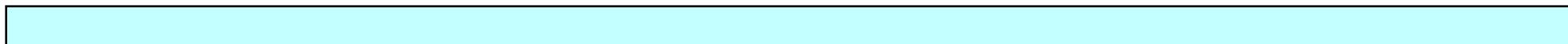
Collateral Pool Performance (as at the end of the Collection Period)

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	337,338.85	216,696.82	93,986.33	548,959.09
2 month < overdue =< 3 months	360,713.69	307,533.86	528,399.89	318,214.60
3 month < overdue =< 6 months	332,368.49	517,351.02	805,320.44	1,351,346.88
6 month < overdue =< 9 months	513,998.33	270,596.29	256,351.26	455,804.27
9 month < overdue =< 12 months	605,822.27	513,998.33	242,084.20	205,676.08
12 months < overdue =< 24 months	397,979.62	1,003,801.89	1,503,658.18	1,669,529.54
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	397,979.62	1,003,801.89	1,503,658.18	1,669,529.54
Overdue > 3 months	1,850,168.71	2,305,747.53	2,807,414.08	3,682,356.77
<u>Principal balance of subsidised overdue loans</u>				
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

Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 28-Feb-2014



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

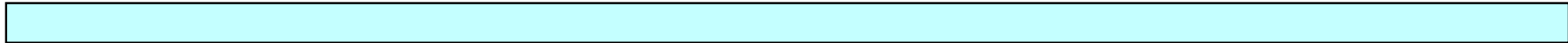
	5th Quarter	6th Quarter	7th Quarter	8th Quarter
Securitized Mortgage Pool				
Gross Aggregate Principal Balance	972,312,740.22	966,636,149.67	960,126,055.74	952,947,740.78
Net Aggregate Principal Balance	970,225,811.28	962,432,923.45	954,885,481.74	945,314,386.08
Aggregate Principal Balance of subsidized loans	2,803,094.95	2,774,279.67	2,744,832.52	2,702,407.66
Weighted average spread	1.44%	1.44%	1.44%	1.44%
Weighted average interest rate	1.71%	1.70%	1.71%	1.74%
Weighted average seasoning (months)	70.47	73.38	76.25	79.12
Weighted average remaining term (months)	425.89	423.47	420.63	417.84
Weighted LTV (current based on the last valuation of the properties)	86.85%	86.83%	86.71%	86.52%
Number of Contracts	14,040.00	14,011.00	13,971.00	13,930.00

Exposure Mortgage Pool

Gross Aggregate Principal Balance	36,301,761.92	35,356,189.19	35,117,975.38	34,711,145.26
Net Aggregate Principal Balance	36,301,761.92	35,356,189.19	35,117,975.38	34,711,145.26
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.70%	1.70%	1.70%	1.70%
Weighted average interest rate	1.97%	1.97%	1.98%	2.01%
Weighted average seasoning (months)	77.71	80.57	83.61	86.53
Weighted average remaining term (months)	407.35	404.42	401.50	399.17
Weighted LTV (current based on the last valuation of the properties)	86.94%	86.91%	86.82%	86.58%
Number of Contracts	542.00	510.00	509.00	505.00



Collection Period End Date: 28-Feb-2014



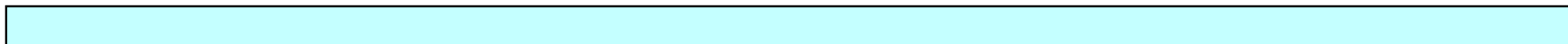
Ratios (Securitized Mortgage Pool)

	5th Quarter	6th Quarter	7th Quarter	8th 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	197,683.80	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	197,683.80	0.00	439,865.28
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 %	1.69%	1.78%	2.06%	2.27%
Aggregate POB of the Loans in the Securitised Mortgage Backed Credits Portfolio as at the Initial Portfolio Determination Date	0.00	0.00	0.00	0.00
the balance of the Class A Principal Deficiency Ledger, subsequent to any reduction on that Interest Payment Date, is equal to 0 (zero); and	0.29%	-0.08%	0.40%	0.48%
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	2.73%	3.01%	3.53%	4.17%
Loans overdue > 1 month / Initial Principal Balance (PDD)	1.90%	2.20%	2.59%	3.03%
Loans overdue > 3 months / Initial Principal Balance (PDD)	0.24%	0.67%	0.92%	1.24%
Loans overdue > 12 months / Initial Principal Balance (PDD)				

Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 28-Feb-2014



Pool CPR

5th Quarter

6th Quarter

7th Quarter

8th Quarter

Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)

0.14%

0.15%

0.08%

0.15%

Annual prepayment rate (average annualised CPR)

0.58%

0.60%

0.31%

0.60%

Securitized Mortgage Pool

Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)

0.04%

0.07%

0.07%

0.13%

Annual prepayment rate (average annualised CPR)

0.15%

0.30%

0.29%

0.52%

Exposure Mortgage Pool

Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)

2.89%

2.17%

0.21%

0.69%

Annual prepayment rate (average annualised CPR)

12.09%

8.97%

0.86%

2.77%



Collection Period End Date: 28-Feb-2014



Loan Substitution

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	41,712,617.24	45,579,789.98	47,791,747.60	50,354,351.19
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	4.17%	4.56%	4.78%	5.04%

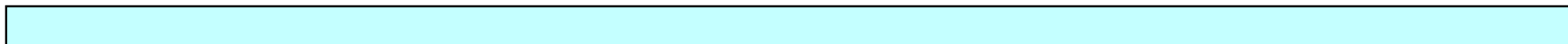
Securitized Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	154	56	35	41
For unpermitted variations in the interest rate spread	8	8	5	5
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)	146	48	30	36
Total amount	9,832,948.17	3,867,172.74	2,211,957.62	2,562,603.59
For unpermitted variations in the interest rate spread	1,342,215.49	913,459.00	397,081.45	513,854.36
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)	8,490,732.68	2,953,713.74	1,814,876.17	2,048,749.23
Average Loan Size	63,850.31	69,056.66	63,198.79	62,502.53
Weighted Average Seasoning (by value) Months	81.21	76.69	92.76	90.63
Weighted Average Spread (%)	1.98	1.64%	1.89%	1.72%
Weighted Average Remaining Term (by value) Months	394.23	399.08	407.63	399.64
Weighted Average CLTV %	87.66%	89.11%	85.77%	87.65%



Collection Period End Date: 28-Feb-2014



Loan Substitution

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	140	45	21	26
Total amount	9,834,628.44	3,869,289.94	2,155,830.87	2,563,732.57
Average Loan Size	70,247.35	85,984.22	102,658.61	98,605.10
Weighted Average Seasoning (by value) Months	67.51	53.22	48.41	41.97
Weighted Average Spread (%)	1.29%	1.50%	1.60%	1.78%
Weighted Average Remaining Term (by value) Months	412.08	405.84	408.18	430.49
Weighted Average CLTV %	86.83%	88.76%	89.88%	92.53%

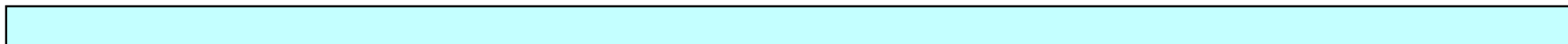
Exposure Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	14	11	0	4
For unpermitted variations in the interest rate spread	0	1	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)	14	10	0	4
Total amount	711,760.24	732,908.48	0.00	240,829.19
For unpermitted variations in the interest rate spread	0.00	15,990.25	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)	711,760.24	716,918.23	0.00	240,829.19
Average Loan Size	50,840.02	66,628.04	0.00	60,207.30
Weighted Average Seasoning (by value) Months	80.53	89.76	0.00	94.95
Weighted Average Spread (%)	1.75%	1.85%	0.00%	1.71%
Weighted Average Remaining Term (by value) Months	411.72	408.79	0.00	444.49
Weighted Average CLTV %	91.93%	89.45%	0.00%	86.53%



Collection Period End Date: 28-Feb-2014



Loan Substitution

	5th Quarter	6th Quarter	7th Quarter	8th Quarter
<u>Profile of incoming loans</u>				
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

Permitted variations done to date since collateral determination date (cumulative)	3,783,584.22	4,572,676.45	4,919,946.71	5,679,271.60
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	0.38%	0.46%	0.49%	0.57%
Variations in Spreads (cumulative)				
Number of loans affected	35	39	41	44
Aggregate Amount of loans affected (as at CP end)	2,575,689.52	2,817,152.36	2,956,397.97	3,311,704.42
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	13	15	17	25
Aggregate Amount of loans affected (as at CP end)	1,207,894.70	1,755,524.09	1,963,548.74	2,367,567.18
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



Collection Period End Date: 28-Feb-2014



Exposure Mortgage Pool

5th Quarter

6th Quarter

7th Quarter

8th Quarter

Securitized Mortgage Pool

Permitted variations done to date since collateral determination date (cumulative)

255,213.39

255,213.39

255,213.39

458,026.76

Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)

0.64%

0.64%

0.64%

1.14%

Variations in Spreads (cumulative)

Number of loans affected

2

2

2

2

Aggregate Amount of loans affected (as at CP end)

228,389.78

228,389.78

228,389.78

228,389.78

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

1

1

1

3

Aggregate Amount of loans affected (as at CP end)

26,823.61

26,823.61

26,823.61

229,636.98

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