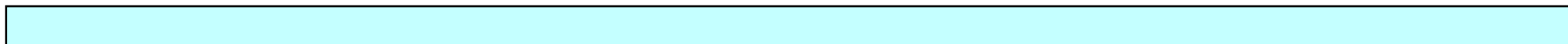


Citibank N.A.
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Collection Period End Date: 31-May-2014



<u>Notes</u>	6th Quarter	7th Quarter	8th Quarter	9th Quarter
Interest Rate Period start date	25-Jun-2013	25-Sep-2013	27-Dec-2013	25-Mar-2014
Interest Rate Period end date	25-Sep-2013	27-Dec-2013	25-Mar-2014	25-Jun-2014
Number of Days in the Period	92	93	88	92
Interest Payment Date	25-Sep-2013	27-Dec-2013	25-Mar-2014	25-Jun-2014
Relevant 3M Euribor rate	0.216%	0.221%	0.292%	0.315%
<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	720,225,806.32	712,630,602.29	704,885,476.78	695,754,246.40
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	96,030.11	95,017.41	93,984.73	92,767.23
Total Principal Amount Outstanding as of the end of the Interest Rate Period	712,630,602.29	704,885,476.78	695,754,246.40	686,713,440.71
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	95,017.41	93,984.73	92,767.23	91,561.79
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	0.516%	0.521%	0.592%	0.615%
Interest Amount per denomination	126.63	127.89	136.01	145.80
Total Interest Amount	949,725.00	959,175.00	1,020,075.00	1,093,500.00
Interest Amount paid on Interest Payment Date	949,725.00	959,175.00	1,020,075.00	1,093,500.00
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)

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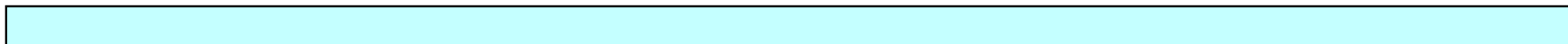


Notes	6th Quarter	7th Quarter	8th Quarter	9th Quarter
<u>Class B</u>				
Bloomberg Ticker	PELIC 6 B	PELIC 6 B	PELIC 6 B	PELIC 6 B
ISIN	PTSSCROM0005	PTSSCROM0005	PTSSCROM0005	PTSSCROM0005
Total number of Notes	2,500	2,500	2,500	2,500
Total Principal Amount Outstanding as of the Start of the Interest Rate 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	0.716%	0.721%	0.792%	0.815%
Interest Amount per denomination	182.98	186.26	193.60	208.28
Total Interest Amount	457,450.00	465,650.00	484,000.00	520,700.00
Deferred Interest	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	457,450.00	465,650.00	484,000.00	520,700.00
Interest Amount deferred to the next Interest Payment Date	0.00	0.00	0.00	0.00

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<u>Notes</u>	6th Quarter	7th Quarter	8th Quarter	9th Quarter
<u>Class C</u>				
Bloomberg Ticker				
ISIN				
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	1.716%	1.721%	1.792%	1.815%
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

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

	6th Quarter	7th Quarter	8th Quarter	9th 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
0.00	1,041,933.31	0.00	0.00	0.00

Notes

Class S

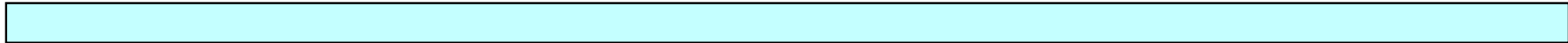
Bloomberg Ticker
 ISIN
 Total number of Notes
 Total Principal Amount Outstanding as of the Start of the Interest Rate Period
 Principal Amount Outstanding per denomination as of the start of the Interest Rate Period
 Total Principal Amount Outstanding as of the end of the Interest Rate Period
 Principal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

	6th Quarter	7th Quarter	8th Quarter	9th 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
1,099,237.43	389,214.94	554,292.24	648,239.02	

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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	71,381.64	85,676.77	62,794.17	38,582.04
Capitalised Interest Application Amount	71,381.64	85,676.77	62,794.17	38,582.04
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)

	6th Quarter	7th Quarter	8th Quarter	9th Quarter
PDL Class A Amount	0.00	0.00	0.00	0.00
PDL Class B Amount	0.00	197,683.80	0.00	439,865.28
Deemed Principal Loss deducted from PDL (net of funds used to offset CIL above)	2,213,178.58	1,240,504.62	2,864,962.84	3,444,345.59

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Securitized Available Interest Distribution Amount

	6th Quarter	7th Quarter	8th Quarter	9th Quarter
Interest Collection Proceeds received by Issuer as interest payments	3,875,134.71	3,983,694.00	4,197,754.31	4,247,107.28
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	0.00	130,626.55	0.00	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	985.55	3,609.23
Capitalised Interest Application Amount	71,381.64	85,676.77	62,794.17	38,582.04
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

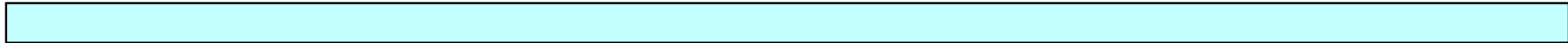
(1st) Issuer's Liability to tax	0.00	0.00	0.00	0.00
(2nd) Common Representative fees and Liabilities	0.00	0.00	0.00	0.00
(3rd) Issuer Expenses	359,752.14	295,050.59	308,268.53	315,436.16
(4th) Payment of Interest Amount on Class A Note	949,725.00	959,175.00	1,020,075.00	1,093,500.00
(5th) Payments on 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	164,094.43	0.00	24,092.94	51,942.63
(8th) Payment of Interest Amount Class B Note	457,450.00	465,650.00	484,000.00	520,700.00
(9th) Payments on Class B PDL	2,015,494.78	1,438,188.42	2,425,097.56	2,307,719.76
(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	0.00	1,041,933.31	0.00	0.00

Available Principal Distribution Amount

Principal Collection Proceeds	5,651,090.89	6,392,613.86	6,768,926.99	6,771,667.97
Available Interest Distribution Amount for PDL curing	2,015,494.78	1,438,188.42	2,425,097.56	2,307,719.76
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	71,381.64	85,676.77	62,794.17	38,582.04
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00



Collection Period End Date: 31-May-2014



Securitised Pre-enforcement Principal Priority of Payments

	6th Quarter	7th Quarter	8th Quarter	9th Quarter
Principal amortisation amount Class A Notes	7,595,204.03	7,745,125.51	9,131,230.38	9,040,805.69
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	146,143.11	143,846.81	144,465.01	159,929.08
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	953,094.32	245,368.13	409,827.23	488,309.94

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
	1,099,237.43	389,214.94	554,292.24	648,239.02



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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	1,598,157.71	1,762,252.14	1,631,625.59	1,655,718.53
Deductions from Cash Reserve Shortfall Liquidity Ledger				
Cash Reserve Transfer to Issuer Available Funds	0.00	130,626.55	0.00	0.00
Additions to Cash Reserve Shortfall Liquidity Ledger				
Funds Credited at IPD	164,094.43	0.00	24,092.94	51,942.63
Cash Reserve Shortfall Liquidity Ledger Required Balance				
Target Cash Reserve Shortfall Liquidity Amount	1,762,252.14	1,631,625.59	1,655,718.53	1,707,661.16



Collection Period End Date: 31-May-2014

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

Securitized Mortgage Pool

Change in Aggregate Principal Outstanding Balance

	6th Quarter	7th Quarter	8th Quarter	9th Quarter
Aggregate Principal Balance at the start of collection period	970,225,811.28	962,432,923.45	954,885,481.74	945,314,386.08
Total Principal Collections received (net principal collections)	5,651,090.89	6,392,613.86	6,768,926.99	6,771,667.97
Total Capitalised Interest	71,381.64	85,676.77	62,794.17	38,582.04
Deemed Principal Loss (arrears + written-off)	2,178,484.34	1,217,524.27	2,738,876.35	3,437,724.06
Principal Loss	34,694.24	22,980.35	126,086.49	6,621.53
Aggregate Principal Balance at the end of the collection period (including Substitutions)	962,432,923.45	954,885,481.74	945,314,386.08	935,136,954.56
Gross Principal Balance at the end of the collection period	966,636,149.67	960,126,055.74	952,947,740.78	946,018,980.68

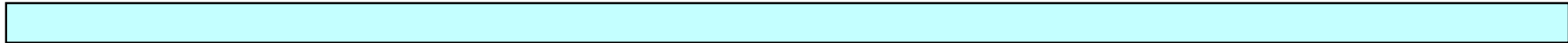
Cumulative Deemed Principal Loss	4,329,309.72	5,546,833.99	8,285,710.34	11,723,434.40
Cumulative Deemed Principal Loss Recovered	126,083.50	306,259.99	652,355.64	841,408.28
Cumulative Net Provisioned Amounts	4,203,226.22	5,240,574.00	7,633,354.70	10,882,026.12

Principal balance of all overdue loans

1 month < overdue =< 2 months	5,128,885.34	5,884,353.92	7,395,844.11	6,767,737.13
2 month < overdue =< 3 months	2,913,435.25	3,608,587.49	4,048,430.80	4,392,789.39
3 month < overdue =< 6 months	6,711,897.02	6,513,815.14	9,171,725.74	9,113,758.40
6 month < overdue =< 9 months	5,211,034.66	5,273,844.24	4,177,238.76	6,192,824.79
9 month < overdue =< 12 months	3,377,901.85	4,854,703.61	4,551,039.28	3,372,849.24
12 months < overdue =< 24 months	6,728,348.01	9,211,820.72	12,389,540.26	13,716,224.00
24 months < overdue =< 36 months	0.00	0.00	0.00	2,177,297.19
Overdue > 36 months	0.00	0.00	0.00	0.00
Overdue > 12 months	6,728,348.01	9,211,820.72	12,389,540.26	15,893,521.19
Overdue > 3 months	22,029,181.54	25,854,183.71	30,289,544.04	34,572,953.62



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

	6th Quarter	7th Quarter	8th Quarter	9th Quarter
<u>Principal balance of subsidised overdue loans</u>				
1 month < overdue =< 3 months	0.00	0.00	50,792.31	0.00
2 month < overdue =< 3 months	0.00	0.00	0.00	50,381.62
3 month < overdue =< 6 months	66,484.45	66,484.45	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	66,484.45	0.00
12 months < overdue =< 24 months	54,410.49	54,410.49	54,410.49	66,484.45
24 months < overdue =< 36 months	0.00	0.00	0.00	54,410.49
Overdue > 36 months	0.00	0.00	0.00	0.00
Overdue > 12 months	54,410.49	54,410.49	54,410.49	120,894.94
Overdue > 3 months	120,894.94	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	36,301,761.92	35,356,189.19	35,117,975.38	34,711,145.26
Total Principal Collections received (net principal collections)	953,094.32	245,368.13	409,827.23	488,309.94
Total Capitalised Interest	7,521.59	7,154.32	2,997.11	13,144.82
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)	35,356,189.19	35,117,975.38	34,711,145.26	34,235,980.14
Gross Principal Balance at the end of the collection period	35,356,189.19	35,117,975.38	34,711,145.26	34,235,980.14
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



Collection Period End Date: 31-May-2014



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

	6th Quarter	7th Quarter	8th Quarter	9th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	216,696.82	93,986.33	548,959.09	139,260.73
2 month < overdue =< 3 months	307,533.86	528,399.89	318,214.60	310,691.83
3 month < overdue =< 6 months	517,351.02	805,320.44	1,351,346.88	924,899.01
6 month < overdue =< 9 months	270,596.29	256,351.26	455,804.27	933,025.07
9 month < overdue =< 12 months	513,998.33	242,084.20	205,676.08	1,403,168.45
12 months < overdue =< 24 months	1,003,801.89	1,503,658.18	1,669,529.54	322,305.44
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	1,003,801.89	1,503,658.18	1,669,529.54	322,305.44
Overdue > 3 months	2,305,747.53	2,807,414.08	3,682,356.77	3,583,397.97
<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



Collection Period End Date: 31-May-2014



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

	6th Quarter	7th Quarter	8th Quarter	9th Quarter
Securitized Mortgage Pool				
Gross Aggregate Principal Balance	966,636,149.67	960,126,055.74	952,947,740.78	946,018,980.68
Net Aggregate Principal Balance	962,432,923.45	954,885,481.74	945,314,386.08	935,136,954.56
Aggregate Principal Balance of subsidized loans	2,774,279.67	2,744,832.52	2,702,407.66	2,673,400.84
Weighted average spread	1.44%	1.44%	1.44%	1.44%
Weighted average interest rate	1.70%	1.71%	1.74%	1.79%
Weighted average seasoning (months)	73.38	76.25	79.12	81.95
Weighted average remaining term (months)	423.47	420.63	417.84	414.96
Weighted LTV (current based on the last valuation of the properties)	86.83%	86.71%	86.52%	86.38%
Number of Contracts	14,011.00	13,971.00	13,930.00	13,887.00

Exposure Mortgage Pool

Gross Aggregate Principal Balance	35,356,189.19	35,117,975.38	34,711,145.26	34,235,980.14
Net Aggregate Principal Balance	35,356,189.19	35,117,975.38	34,711,145.26	34,235,980.14
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.70%	1.70%	1.70%	1.71%
Weighted average interest rate	1.97%	1.98%	2.01%	2.06%
Weighted average seasoning (months)	80.57	83.61	86.53	89.38
Weighted average remaining term (months)	404.42	401.50	399.17	396.61
Weighted LTV (current based on the last valuation of the properties)	86.91%	86.82%	86.58%	86.78%
Number of Contracts	510.00	509.00	505.00	497.00



Collection Period End Date: 31-May-2014



Ratios (Securitized Mortgage Pool)

Principal Deficiency Ledger

	6th Quarter	7th Quarter	8th Quarter	9th Quarter
Class A Principal Deficiency Ledger Opening Balance	0.00	0.00	0.00	0.00
Class B Principal Deficiency Ledger Opening Balance	0.00	197,683.80	0.00	439,865.28
Class A Principal Deficiency Ledger Closing Balance	0.00	0.00	0.00	0.00
Class B Principal Deficiency Ledger Closing Balance	197,683.80	0.00	439,865.28	1,576,491.11

Cash Reserve Release Test

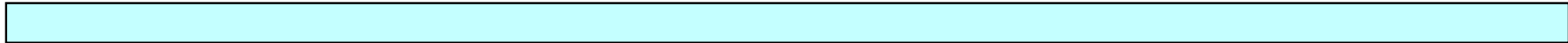
the Aggregate POB of the Loans in the Securitized Mortgage Backed Credits Portfolio in arrears > 90 d (less the sum of all Net Provisioned Amounts) < 3 %
Aggregate POB of the Loans in the Securitized Mortgage Backed Credits Portfolio as at the Initial Portfolio Determination Date
the balance of the Class A Principal Deficiency Ledger, subsequent to any reduction on that Interest Payment Date, is equal to 0 (zero); and
the Aggregate POB of the Loans in the Securitized 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

Loans overdue > 1 month / Initial Principal Balance (PDD)	1.78%	2.06%	2.27%	2.37%
Loans overdue > 3 months / Initial Principal Balance (PDD)	0.00	0.00	0.00	0.00
Loans overdue > 12 months / Initial Principal Balance (PDD)	-0.08%	0.40%	0.48%	0.50%
Loans overdue > 1 month / Initial Principal Balance (PDD)	3.01%	3.53%	4.17%	4.57%
Loans overdue > 3 months / Initial Principal Balance (PDD)	2.20%	2.59%	3.03%	3.46%
Loans overdue > 12 months / Initial Principal Balance (PDD)	0.67%	0.92%	1.24%	1.59%

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



Collection Period End Date: 31-May-2014



Pool CPR

6th Quarter

7th Quarter

8th Quarter

9th Quarter

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

0.15%

0.08%

0.15%

0.16%

Annual prepayment rate (average annualised CPR)

0.60%

0.31%

0.60%

0.66%

Securitized Mortgage Pool

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

0.07%

0.07%

0.13%

0.14%

Annual prepayment rate (average annualised CPR)

0.30%

0.29%

0.52%

0.55%

Exposure Mortgage Pool

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

2.17%

0.21%

0.69%

0.88%

Annual prepayment rate (average annualised CPR)

8.97%

0.86%

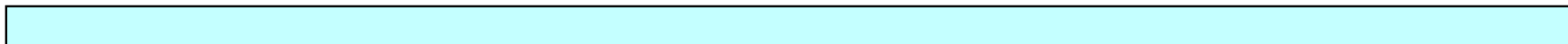
2.77%

3.56%

Citibank N.A.
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Collection Period End Date: 31-May-2014



Loan Substitution

	6th Quarter	7th Quarter	8th Quarter	9th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	45,579,789.98	47,791,747.60	50,354,351.19	52,781,512.54
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	4.56%	4.78%	5.04%	5.28%

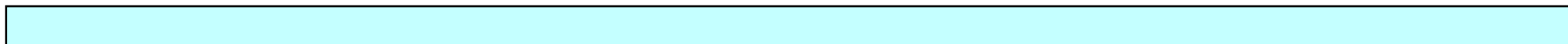
Securitized Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	56	35	41	33
For unpermitted variations in the interest rate spread	8	5	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)	48	30	36	28
Total amount	3,867,172.74	2,211,957.62	2,562,603.59	2,427,161.35
For unpermitted variations in the interest rate spread	913,459.00	397,081.45	513,854.36	492,123.52
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)	2,953,713.74	1,814,876.17	2,048,749.23	1,935,037.83
Average Loan Size	69,056.66	63,198.79	62,502.53	73,550.34
Weighted Average Seasoning (by value) Months	76.69	92.76	90.63	87.12
Weighted Average Spread (%)	1.64	1.89%	1.72%	1.76%
Weighted Average Remaining Term (by value) Months	399.08	407.63	399.64	404.88
Weighted Average CLTV %	89.11%	85.77%	87.65%	87.37%



Collection Period End Date: 31-May-2014



Loan Substitution

	6th Quarter	7th Quarter	8th Quarter	9th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	45	21	26	21
Total amount	3,869,289.94	2,155,830.87	2,563,732.57	2,428,386.45
Average Loan Size	85,984.22	102,658.61	98,605.10	115,637.45
Weighted Average Seasoning (by value) Months	53.22	48.41	41.97	25.94
Weighted Average Spread (%)	1.50%	1.60%	1.78%	2.38%
Weighted Average Remaining Term (by value) Months	405.84	408.18	430.49	397.05
Weighted Average CLTV %	88.76%	89.88%	92.53%	93.05%

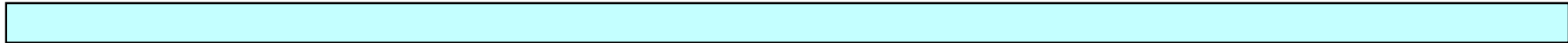
Exposure Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	11	0	4	8
For unpermitted variations in the interest rate spread	1	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)	10	0	4	8
Total amount	732,908.48	0.00	240,829.19	304,764.42
For unpermitted variations in the interest rate spread	15,990.25	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)	716,918.23	0.00	240,829.19	304,764.42
Average Loan Size	66,628.04	0.00	60,207.30	38,095.55
Weighted Average Seasoning (by value) Months	89.76	0.00	94.95	102.67
Weighted Average Spread (%)	1.85%	0.00%	1.71%	1.78%
Weighted Average Remaining Term (by value) Months	408.79	0.00	444.49	368.05
Weighted Average CLTV %	89.45%	0.00%	86.53%	82.85%



Collection Period End Date: 31-May-2014



Loan Substitution

	6th Quarter	7th Quarter	8th Quarter	9th 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)	4,572,676.45	4,919,946.71	5,679,271.60	5,979,071.46
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	0.46%	0.49%	0.57%	0.60%
Variations in Spreads (cumulative)				
Number of loans affected	39	41	44	45
Aggregate Amount of loans affected (as at CP end)	2,817,152.36	2,956,397.97	3,311,704.42	3,408,409.69
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	15	17	25	28
Aggregate Amount of loans affected (as at CP end)	1,755,524.09	1,963,548.74	2,367,567.18	2,570,661.77
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: 31-May-2014



Exposure Mortgage Pool

6th Quarter 7th Quarter 8th Quarter 9th Quarter

Securitized Mortgage Pool

Permitted variations done to date since collateral determination date (cumulative)	255,213.39	255,213.39	458,026.76	458,026.76
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	0.64%	0.64%	1.14%	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	3	3
Aggregate Amount of loans affected (as at CP end)	26,823.61	26,823.61	229,636.98	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