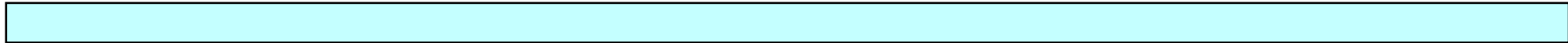


**Citibank N.A.**  
**PELICAN MORTGAGES No. 6**  
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Collection Period End Date: 28-Feb-2015



**Notes**

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
Interest Rate Period start date	25-Mar-2014	25-Jun-2014	25-Sep-2014	29-Dec-2014
Interest Rate Period end date	25-Jun-2014	25-Sep-2014	29-Dec-2014	25-Mar-2015
Number of Days in the Period	92	92	95	86
Interest Payment Date	25-Jun-2014	25-Sep-2014	29-Dec-2014	25-Mar-2015
Relevant 3M Euribor rate	0.315%	0.211%	0.082%	0.081%

**Class A**

	9th Quarter	10th Quarter	11th Quarter	12th 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	695,754,246.40	686,713,440.71	676,564,549.12	666,406,845.06
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	92,767.23	91,561.79	90,208.61	88,854.25
Total Principal Amount Outstanding as of the end of the Interest Rate Period	686,713,440.71	676,564,549.12	666,406,845.06	655,631,545.88
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	91,561.79	90,208.61	88,854.25	87,417.54
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	0.615%	0.511%	0.382%	0.381%
Interest Amount per denomination	145.80	119.57	90.94	80.87
Total Interest Amount	1,093,500.00	896,775.00	682,050.00	606,525.00
Interest Amount paid on Interest Payment Date	1,093,500.00	896,775.00	682,050.00	606,525.00
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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<u>Notes</u>	9th Quarter	10th Quarter	11th Quarter	12th 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	0.815%	0.711%	0.582%	0.581%
Interest Amount per denomination	208.28	181.70	153.58	138.79
Total Interest Amount	520,700.00	454,250.00	383,950.00	346,975.00
Deferred Interest	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	520,700.00	454,250.00	383,950.00	346,975.00
Interest Amount deferred to the next Interest Payment Date	0.00	0.00	0.00	0.00

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**Notes**

Class C

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

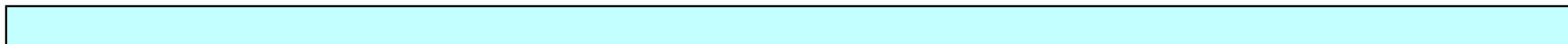
9th Quarter                      10th Quarter                      11th Quarter                      12th Quarter

	PELIC 6 C PTSSCSOM0004	PELIC 6 C PTSSCSOM0004	PELIC 6 C PTSSCSOM0004	PELIC 6 C 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	1.815%	1.711%	1.582%	1.581%
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

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
	PELIC 6 D	PELIC 6 D	PELIC 6 D	PELIC 6 D
	PTSSCTOM0003	PTSSCTOM0003	PTSSCTOM0003	PTSSCTOM0003
	650	650	650	650
	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
	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
	0.00	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

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
	PELIC 6 S	PELIC 6 S	PELIC 6 S	PELIC 6 S
	PTSSCUOM0000	PTSSCUOM0000	PTSSCUOM0000	PTSSCUOM0000
	402	402	402	402
	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
	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
	648,239.02	1,001,127.82	588,076.99	678,284.99

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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	38,582.04	23,936.30	9,277.27	1,999.10
Capitalised Interest Application Amount	38,582.04	23,936.30	9,277.27	1,999.10
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)**

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
PDL Class A Amount	0.00	0.00	0.00	0.00
PDL Class B Amount	439,865.28	1,576,491.11	1,911,535.37	1,957,300.25
Deemed Principal Loss deducted from PDL (net of funds used to offset CIL above)	3,444,345.59	3,417,493.35	3,171,248.05	3,113,614.97

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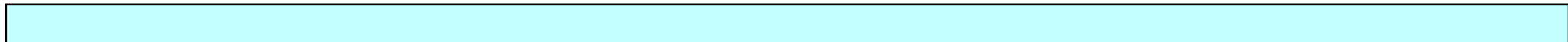


**Securitized Available Interest Distribution Amount**

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
Interest Collection Proceeds received by Issuer as interest payments	4,247,107.28	4,492,307.97	4,335,825.17	4,154,242.77
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	228,762.03	146,677.43	282,706.49
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	3,609.23	366.92	0.00	0.00
Capitalised Interest Application Amount	38,582.04	23,936.30	9,277.27	1,999.10
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-2015



**Pre-enforcement Interest Priority of Payments**

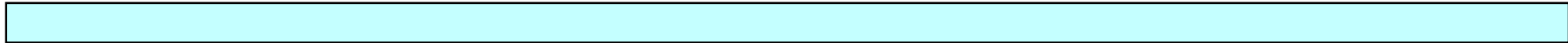
(1st) Issuer's Liability to tax	0.00	0.00	0.00	0.00
(2nd) Common Representative fees and Liabilities	0.00	0.00	0.00	0.00
(3rd) Issuer Expenses	315,436.16	311,899.13	300,296.70	283,765.21
(4th) Payment of Interest Amount on Class A Note	1,093,500.00	896,775.00	682,050.00	606,525.00
(5th) Payments on Class 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	51,942.63	0.00	0.00	0.00
(8th) Payment of Interest Amount Class B Note	520,700.00	454,250.00	383,950.00	346,975.00
(9th) Payments on Class B PDL	2,307,719.76	2,853,687.06	2,978,805.74	3,201,683.15
(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	0.00	0.00	0.00

**Available Principal Distribution Amount**

Principal Collection Proceeds	6,771,667.97	7,090,378.80	7,041,498.16	7,575,615.13
Available Interest Distribution Amount for PDL curing	2,307,719.76	2,853,687.06	2,978,805.74	3,201,683.15
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	38,582.04	23,936.30	9,277.27	1,999.10
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00



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**Securitized Pre-enforcement Principal Priority of Payments**

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
Principal amortisation amount Class A Notes	9,040,805.69	10,148,891.59	10,157,704.06	10,775,299.18
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	159,929.08	152,634.03	149,210.93	136,776.99
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	488,309.94	848,493.79	438,866.06	541,508.00

**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
	648,239.02	1,001,127.82	588,076.99	678,284.99





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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
<b>Deductions from Cash Reserve General Ledger</b>				
Cash Reserve Transfer to Issuer Available Funds	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
<b>Additions to Cash Reserve General Ledger</b>				
Funds Credited at IPD	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
<b>Cash Reserve General Ledger Required Balance</b>				
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	1,655,718.53	1,707,661.16	1,478,899.13	1,332,221.70
<b>Deductions from Cash Reserve Shortfall Liquidity Ledger</b>				
Cash Reserve Transfer to Issuer Available Funds	0.00	228,762.03	146,677.43	282,706.49
<b>Additions to Cash Reserve Shortfall Liquidity Ledger</b>				
Funds Credited at IPD	51,942.63	0.00	0.00	0.00
<b>Cash Reserve Shortfall Liquidity Ledger Required Balance</b>				
Target Cash Reserve Shortfall Liquidity Amount	1,707,661.16	1,478,899.13	1,332,221.70	1,049,515.21

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

**Securitized Mortgage Pool**

Change in Aggregate Principal Outstanding Balance

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
Aggregate Principal Balance at the start of collection period	945,314,386.08	935,136,954.56	924,653,018.71	914,449,549.77
Total Principal Collections received (net principal collections)	6,771,667.97	7,090,378.80	7,041,498.16	7,575,615.13
Total Capitalised Interest	38,582.04	23,936.30	9,277.27	1,999.10
Deemed Principal Loss (arrears + written-off)	3,437,724.06	3,357,496.15	3,015,803.38	2,883,916.23
Principal Loss	6,621.53	59,997.20	155,444.67	229,698.74
<b>Aggregate Principal Balance at the end of the collection period (including Substitutions)</b>	<b>935,136,954.56</b>	<b>924,653,018.71</b>	<b>914,449,549.77</b>	<b>903,762,318.77</b>
<b>Gross Principal Balance at the end of the collection period</b>	<b>946,018,980.68</b>	<b>938,389,141.66</b>	<b>930,733,270.30</b>	<b>922,333,634.84</b>

Cumulative Deemed Principal Loss	11,723,434.40	15,080,930.55	18,096,733.93	20,980,650.16
Cumulative Deemed Principal Loss Recovered	841,408.28	1,344,807.60	1,813,013.40	2,409,334.09
Cumulative Net Provisioned Amounts	10,882,026.12	13,736,122.95	16,283,720.53	18,571,316.07

Principal balance of all overdue loans

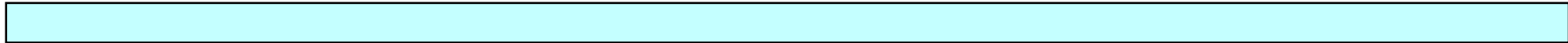
1 month < overdue =< 2 months	6,767,737.13	6,431,938.66	7,138,877.40	8,159,503.56
2 month < overdue =< 3 months	4,392,789.39	4,202,457.11	3,436,006.60	4,032,384.23
3 month < overdue =< 6 months	9,113,758.40	6,780,389.90	7,312,338.90	7,016,046.80
6 month < overdue =< 9 months	6,192,824.79	5,784,044.61	4,105,303.11	4,434,051.39
9 month < overdue =< 12 months	3,372,849.24	4,647,015.03	3,400,825.67	3,171,740.02
12 months < overdue =< 24 months	13,716,224.00	13,248,046.06	13,160,200.33	13,125,024.51
24 months < overdue =< 36 months	2,177,297.19	5,007,645.20	6,573,026.26	8,174,671.25
Overdue > 36 months	0.00	0.00	218,159.05	218,159.05
<b>Overdue &gt; 12 months</b>	<b>15,893,521.19</b>	<b>18,255,691.26</b>	<b>19,951,385.64</b>	<b>21,517,854.81</b>
<b>Overdue &gt; 3 months</b>	<b>34,572,953.62</b>	<b>35,467,140.80</b>	<b>34,769,853.32</b>	<b>36,139,693.02</b>

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

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
<u>Principal balance of subsidised overdue loans</u>				
1 month < overdue =< 3 months	0.00	0.00	49,139.98	0.00
2 month < overdue =< 3 months	50,381.62	49,151.39	0.00	0.00
3 month < overdue =< 6 months	0.00	98,430.98	49,151.39	0.00
6 month < overdue =< 9 months	0.00	0.00	0.00	48,974.91
9 month < overdue =< 12 months	0.00	0.00	0.00	0.00
12 months < overdue =< 24 months	66,484.45	0.00	0.00	0.00
24 months < overdue =< 36 months	54,410.49	54,410.49	54,367.22	54,055.60
Overdue > 36 months	0.00	0.00	0.00	0.00
Overdue > 12 months	120,894.94	54,410.49	54,367.22	54,055.60
Overdue > 3 months	120,894.94	152,841.47	103,518.61	103,030.51

**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	34,711,145.26	34,235,980.14	33,368,944.29	32,921,671.25
Total Principal Collections received (net principal collections)	488,309.94	848,493.79	438,866.06	541,508.00
Total Capitalised Interest	13,144.82	6,316.52	487.54	257.90
Deemed Principal Loss (arrears + written-off)	0.00	0.00	0.00	0.00
Principal Loss	0.00	24,858.58	8,894.52	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	34,235,980.14	33,368,944.29	32,921,671.25	32,380,421.15
Gross Principal Balance at the end of the collection period	34,235,980.14	33,368,944.29	32,921,671.25	32,380,421.15
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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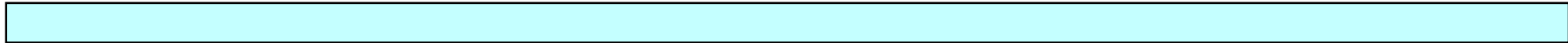


**Collateral Pool Performance (as at the end of the Collection Period)**

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	139,260.73	584,566.49	640,385.86	581,231.23
2 month < overdue =< 3 months	310,691.83	204,659.02	110,398.35	160,702.72
3 month < overdue =< 6 months	924,899.01	598,245.65	832,471.15	476,230.88
6 month < overdue =< 9 months	933,025.07	587,478.77	21,980.73	102,342.92
9 month < overdue =< 12 months	1,403,168.45	394,675.59	643,978.55	241,192.43
12 months < overdue =< 24 months	322,305.44	1,050,635.62	781,593.80	1,078,608.79
24 months < overdue =< 36 months	0.00	729,020.11	1,078,274.20	1,205,338.49
Overdue > 36 months	0.00	0.00	0.00	0.00
Overdue > 12 months	322,305.44	1,779,655.73	1,859,868.00	2,283,947.28
Overdue > 3 months	3,583,397.97	3,360,055.74	3,358,298.43	3,103,713.51
<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



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

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
<b>Securitized Mortgage Pool</b>				
Gross Aggregate Principal Balance	946,018,980.68	938,389,141.66	930,733,270.30	922,333,634.84
Net Aggregate Principal Balance	935,136,954.56	924,653,018.71	914,449,549.77	903,762,318.77
Aggregate Principal Balance of subsidized loans	2,673,400.84	2,644,828.51	2,614,816.17	2,537,641.64
Weighted average spread	1.44%	1.45%	1.45%	1.45%
Weighted average interest rate	1.79%	1.76%	1.65%	1.57%
Weighted average seasoning (months)	81.95	84.76	87.65	90.62
Weighted average remaining term (months)	414.96	412.34	409.38	406.61
Weighted LTV (current based on the last valuation of the properties)	86.38%	86.23%	86.23%	86.18%
Number of Contracts	13,887.00	13,839.00	13,790.00	13,745.00

**Exposure Mortgage Pool**

Gross Aggregate Principal Balance	34,235,980.14	33,368,944.29	32,921,671.25	32,380,421.15
Net Aggregate Principal Balance	34,235,980.14	33,368,944.29	32,921,671.25	32,380,421.15
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.71%	1.70%	1.70%	1.71%
Weighted average interest rate	2.06%	2.01%	1.92%	1.85%
Weighted average seasoning (months)	89.38	92.15	95.10	97.94
Weighted average remaining term (months)	396.61	393.68	391.32	388.26
Weighted LTV (current based on the last valuation of the properties)	86.78%	87.01%	88.05%	88.51%
Number of Contracts	497.00	489.00	484.00	478.00



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**Ratios (Securitized Mortgage Pool)**

**Principal Deficiency Ledger**

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
Class A Principal Deficiency Ledger Opening Balance	0.00	0.00	0.00	0.00
Class B Principal Deficiency Ledger Opening Balance	439,865.28	1,576,491.11	1,911,535.37	1,957,300.25
Class A Principal Deficiency Ledger Closing Balance	0.00	0.00	0.00	0.00
Class B Principal Deficiency Ledger Closing Balance	1,576,491.11	1,911,535.37	1,957,300.25	1,869,232.07

**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 %	2.37%	2.17%	1.85%	1.76%
Aggregate POB of the Loans in the Securitized 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	0.50%	0.45%	0.37%	0.80%
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	4.57%	4.61%	4.53%	4.83%
Loans overdue > 1 month / Initial Principal Balance (PDD)	3.46%	3.55%	3.48%	3.61%
Loans overdue > 3 months / Initial Principal Balance (PDD)	1.59%	1.83%	2.00%	2.15%
Loans overdue > 12 months / Initial Principal Balance (PDD)				

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**Pool CPR**

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.16%	0.27%	0.20%	0.22%
Annual prepayment rate (average annualised CPR)	0.66%	1.08%	0.80%	0.90%
<b>Securitized Mortgage Pool</b>				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.14%	0.21%	0.18%	0.19%
Annual prepayment rate (average annualised CPR)	0.55%	0.85%	0.74%	0.77%
<b>Exposure Mortgage Pool</b>				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.88%	1.83%	0.61%	1.12%
Annual prepayment rate (average annualised CPR)	3.56%	7.53%	2.45%	4.54%



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**Loan Substitution**

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	52,781,512.54	55,423,259.02	56,933,090.43	57,730,677.59
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	5.28%	5.54%	5.69%	5.77%

**Securitized Mortgage Pool**

Profile of outgoing loans

Substituted this period (No of loans)	33	37	30	11
For unpermitted variations in the interest rate spread	5	4	3	1
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)	28	33	27	10
Total amount	2,427,161.35	2,641,746.48	1,509,831.41	797,587.16
For unpermitted variations in the interest rate spread	492,123.52	262,432.74	233,874.43	139,497.99
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)	1,935,037.83	2,379,313.74	1,275,956.98	658,089.17
Average Loan Size	73,550.34	71,398.55	50,327.71	72,507.92
Weighted Average Seasoning (by value) Months	87.12	84.83	102.54	105.76
Weighted Average Spread (%)	1.76	2.46%	1.97%	2.46%
Weighted Average Remaining Term (by value) Months	404.88	383.84	410.46	378.95
Weighted Average CLTV %	87.37%	84.21%	93.36%	85.77%





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**Loan Substitution**

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	21	26	8	8
Total amount	2,428,386.45	2,645,228.27	1,361,371.30	799,312.92
Average Loan Size	115,637.45	101,739.55	170,171.41	99,914.12
Weighted Average Seasoning (by value) Months	25.94	21.07	19.64	45.86
Weighted Average Spread (%)	2.38%	2.32%	2.02%	1.67%
Weighted Average Remaining Term (by value) Months	397.05	437.37	293.45	420.20
Weighted Average CLTV %	93.05%	91.13%	67.08%	92.93%

**Exposure Mortgage Pool**

Profile of outgoing loans

Substituted this period (No of loans)	8	4	4	6
For unpermitted variations in the interest rate spread	0	2	1	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)	8	2	3	6
Total amount	304,764.42	390,483.82	202,512.30	367,464.70
For unpermitted variations in the interest rate spread	0.00	0.00	24,808.70	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)	304,764.42	390,483.82	177,703.60	367,464.70
Average Loan Size	38,095.55	97,620.96	50,628.08	61,244.12
Weighted Average Seasoning (by value) Months	102.67	95.89	98.50	109.06
Weighted Average Spread (%)	1.78%	3.55%	1.22%	1.46%
Weighted Average Remaining Term (by value) Months	368.05	429.80	325.22	407.47
Weighted Average CLTV %	82.85%	89.80%	76.93%	77.11%



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**Loan Substitution**

	9th Quarter	10th Quarter	11th Quarter	12th 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%

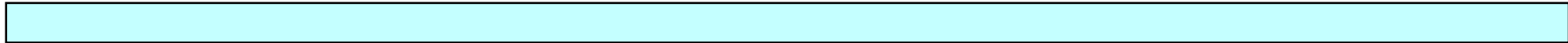
**Permitted Variations**

**Securitized Mortgage Pool**

Permitted variations done to date since collateral determination date (cumulative)	5,979,071.46	6,527,737.57	6,957,771.05	7,359,415.59
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	0.60%	0.65%	0.70%	0.74%
<b>Variations in Spreads (cumulative)</b>				
Number of loans affected	45	49	51	51
Aggregate Amount of loans affected (as at CP end)	3,408,409.69	3,780,148.17	3,892,337.60	3,892,337.60
Loan with highest reduction in spread % (max 0.5%)	0.50%	0.50%	0.50%	0.50%
<b>Variations in Maturity (cumulative)</b>				
Number of loans affected	28	30	35	35
Aggregate Amount of loans affected (as at CP end)	2,570,661.77	2,747,589.40	3,065,433.45	3,467,077.99
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**

**Securitized Mortgage Pool**

	9th Quarter	10th Quarter	11th Quarter	12th Quarter
Permitted variations done to date since collateral determination date (cumulative)	458,026.76	458,026.76	458,026.76	462,645.15
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	1.14%	1.14%	1.14%	1.15%
<b>Variations in Spreads (cumulative)</b>				
Number of loans affected	2	2	2	3
Aggregate Amount of loans affected (as at CP end)	228,389.78	228,389.78	228,389.78	233,008.17
Loan with highest reduction in spread % (max 0.5%)	0.50	0.50	0.50	0.50
<b>Variations in Maturity (cumulative)</b>				
Number of loans affected	3	3	3	3
Aggregate Amount of loans affected (as at CP end)	229,636.98	229,636.98	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*