

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



Collection Period End Date: 27-Feb-2018

**Notes**

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
Interest Rate Period start date	27-Mar-2017	26-Jun-2017	25-Sep-2017	27-Dec-2017
Interest Rate Period end date	26-Jun-2017	25-Sep-2017	27-Dec-2017	26-Mar-2018
Number of Days in the Period	91	91	93	89
Interest Payment Date	26-Jun-2017	25-Sep-2017	27-Dec-2017	26-Mar-2018
Relevant 3M Euribor rate	-0.330%	-0.330%	-0.330%	-0.329%

**Class A**

	21st Quarter	22nd Quarter	23rd Quarter	24th 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	557,519,692.91	540,913,035.32	525,018,659.97	508,789,578.90
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	74,335.96	72,121.74	70,002.49	67,838.61
Total Principal Amount Outstanding as of the end of the Interest Rate Period	540,913,035.32	525,018,659.97	508,789,578.90	491,521,614.96
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	72,121.74	70,002.49	67,838.61	65,536.22
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	-0.030%	-0.030%	-0.030%	-0.029%
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)

Citibank N.A.  
 Agency and Trust  
 Citigroup Centre  
 Canada Square, Canary Wharf  
 London, E14 5LB  
 United Kingdom

Davide Pluchino  
 Vice President  
 tel: +44 20 7508 7547  
 fax: +44 20 7500 5877  
 davide.pluchino@citi.com

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



Collection Period End Date: 27-Feb-2018

**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

	21st Quarter	22nd Quarter	23rd Quarter	24th 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%
0.170%	0.170%	0.170%	0.170%	0.171%
42.97	42.97	43.92	42.28	
107,425.00	107,425.00	109,800.00	105,700.00	
0.00	0.00	0.00	0.00	
107,425.00	107,425.00	109,800.00	105,700.00	
0.00	0.00	0.00	0.00	

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



Collection Period End Date: 27-Feb-2018

**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

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
	PELIC 6 C	PELIC 6 C	PELIC 6 C	PELIC 6 C
	PTSSCSOM0004	PTSSCSOM0004	PTSSCSOM0004	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
	1.500%	1.500%	1.500%	1.500%
	1.170%	1.170%	1.170%	1.171%
	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: 27-Feb-2018

**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

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
PELIC 6 D PTSSCTOM0003	650 65,000,000.00	650 65,000,000.00	650 65,000,000.00	650 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	2,421,082.93	2,896,506.87	2,415,451.44	2,674,681.24

**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

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
PELIC 6 S PTSSCUOM0000	402 40,200,000.00	402 40,200,000.00	402 40,200,000.00	402 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	819,354.09	1,152,561.28	813,382.95	454,690.44

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



Collection Period End Date: 27-Feb-2018

**Capitalised Interest Ledger (CIL)**

Provisioning under CIL preceding IPD	0.00	0.00	0.00	0.00
Capitalised Interest Receivables for Current Period	1,653.00	7.39	114.06	114.22
Capitalised Interest Application Amount	1,653.00	7.39	114.06	114.22
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)**

	21st Quarter	22nd Quarter	23rd Quarter	24th 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)	2,090,390.40	1,590,824.13	1,742,758.12	1,129,760.99

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



Collection Period End Date: 27-Feb-2018

**Securitized Available Interest Distribution Amount**

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
Interest Collection Proceeds received by Issuer as interest payments	3,625,129.52	3,587,201.02	3,367,474.16	2,879,733.63
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	41,813,976.97	40,568,477.65	39,376,399.50	38,159,218.42
Draw from Cash Reserve Account Shortfall Liquidity Ledger	27,516.61	77,088.15	0.00	13,721.81
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	731.74	0.00	1,518.27	2,651.82
Capitalised Interest Application Amount	1,653.00	7.39	114.06	114.22
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

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



Collection Period End Date: 27-Feb-2018

**Pre-enforcement Interest Priority of Payments**

(1st) Issuer's Liability to tax	340.00	0.00	0.00	0.00
(2nd) Common Representative fees and Liabilities	0.00	0.00	0.00	0.00
(3rd) Issuer Expenses	281,291.86	261,618.71	289,048.36	281,176.55
(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	40,568,477.65	39,376,399.50	38,159,218.42	36,864,121.12
(7th) Payments to Cash Reserve Account Shortfall Liquidity Ledger up to Required Balance	0.00	0.00	29,229.65	0.00
(8th) Payment of Interest Amount Class B Note	107,425.00	107,425.00	109,800.00	105,700.00
(9th) Payments on Class B PDL	2,090,390.40	1,590,824.13	1,742,758.12	1,129,760.99
(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	2,421,082.93	2,896,506.87	2,415,451.44	2,674,681.24

**Available Principal Distribution Amount**

Principal Collection Proceeds	14,517,920.19	14,303,558.61	14,486,437.01	16,138,317.17
Available Interest Distribution Amount for PDL curing	2,090,390.40	1,590,824.13	1,742,758.12	1,129,760.99
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	1,653.00	7.39	114.06	114.22
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00

Citibank N.A.  
Agency and Trust  
Citigroup Centre  
Canada Square, Canary Wharf  
London, E14 5LB  
United Kingdom

Davide Pluchino  
Vice President  
tel: +44 20 7508 7547  
fax: +44 20 7500 5877  
davide.pluchino@citi.com

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



Collection Period End Date: 27-Feb-2018

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

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
Principal amortisation amount Class A Notes	16,606,657.59	15,894,375.35	16,229,081.07	17,267,963.94
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	104,858.68	106,585.41	88,736.21	76,491.78
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	714,495.41	1,045,975.87	724,646.74	378,198.66

**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
	819,354.09	1,152,561.28	813,382.95	454,690.44



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



Collection Period End Date: 27-Feb-2018

**Cash Reserve General Ledger**

Funds credited at Previous IPD / Closing proceeds	41,813,976.97	40,568,477.65	39,376,399.50	38,159,218.42
<b>Deductions from Cash Reserve General Ledger</b>				
Cash Reserve Transfer to Issuer Available Funds	41,813,976.97	40,568,477.65	39,376,399.50	38,159,218.42
<b>Additions to Cash Reserve General Ledger</b>				
Funds Credited at IPD	40,568,477.65	39,376,399.50	38,159,218.42	36,864,121.12
<b>Cash Reserve General Ledger Required Balance</b>				
Target Cash Reserve General Ledger Amount	40,568,477.65	39,376,399.50	38,159,218.42	36,864,121.12

**Cash Reserve Shortfall Liquidity Ledger**

Beginning Balance of Shortfall Liquidity Ledger	479,698.47	452,181.86	375,093.71	404,323.36
<b>Deductions from Cash Reserve Shortfall Liquidity Ledger</b>				
Cash Reserve Transfer to Issuer Available Funds	27,516.61	77,088.15	0.00	13,721.81
<b>Additions to Cash Reserve Shortfall Liquidity Ledger</b>				
Funds Credited at IPD	0.00	0.00	29,229.65	0.00
<b>Cash Reserve Shortfall Liquidity Ledger Required Balance</b>				
Target Cash Reserve Shortfall Liquidity Amount	452,181.86	375,093.71	404,323.36	390,601.55

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



Collection Period End Date: 27-Feb-2018

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

**Securitized Mortgage Pool**

Change in Aggregate Principal Outstanding Balance

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
Aggregate Principal Balance at the start of collection period	807,519,697.87	790,913,040.28	775,018,664.93	758,789,583.86
Total Principal Collections received (net principal collections)	14,517,920.19	14,303,558.61	14,486,437.01	16,138,317.17
Total Capitalised Interest	1,653.00	7.39	114.06	114.22
Deemed Principal Loss (arrears + written-off)	2,075,558.78	1,568,502.17	1,739,014.95	1,107,375.15
Principal Loss	14,831.62	22,321.96	3,743.17	22,385.84
<b>Aggregate Principal Balance at the end of the collection period (including Substitutions)</b>	<b>790,913,040.28</b>	<b>775,018,664.93</b>	<b>758,789,583.86</b>	<b>741,521,619.92</b>
<b>Gross Principal Balance at the end of the collection period</b>	<b>822,663,340.42</b>	<b>807,143,726.64</b>	<b>791,492,035.56</b>	<b>774,580,922.15</b>

Cumulative Deemed Principal Loss	41,145,587.41	42,714,089.58	44,453,104.53	45,560,479.68
Cumulative Deemed Principal Loss Recovered	9,395,287.27	10,589,027.87	11,750,652.83	12,501,177.45
Cumulative Net Provisioned Amounts	31,750,300.14	32,125,061.71	32,702,451.70	33,059,302.23

Principal balance of all overdue loans

1 month < overdue =< 2 months	6,958,073.81	3,673,653.49	4,099,704.95	3,959,817.75
2 month < overdue =< 3 months	2,454,221.05	3,401,818.16	2,687,800.89	2,272,662.47
3 month < overdue =< 6 months	5,263,904.60	3,507,051.59	4,084,419.56	4,069,809.18
6 month < overdue =< 9 months	4,185,201.44	3,371,683.02	2,280,195.48	3,116,232.39
9 month < overdue =< 12 months	3,292,457.90	2,794,393.85	1,858,601.29	1,262,282.75
12 months < overdue =< 24 months	7,645,674.87	8,283,841.46	7,712,252.44	6,385,172.61
24 months < overdue =< 36 months	7,448,082.69	7,439,403.02	7,153,848.57	6,156,194.75
Overdue > 36 months	14,730,874.34	14,703,287.74	15,154,675.72	16,755,368.91
<b>Overdue &gt; 12 months</b>	<b>29,824,631.90</b>	<b>30,426,532.22</b>	<b>30,020,776.73</b>	<b>29,296,736.27</b>
<b>Overdue &gt; 3 months</b>	<b>42,566,195.84</b>	<b>40,099,660.68</b>	<b>38,243,993.06</b>	<b>37,745,060.59</b>

Citibank N.A.  
Agency and Trust  
Citigroup Centre  
Canada Square, Canary Wharf  
London, E14 5LB  
United Kingdom

Davide Pluchino  
Vice President  
tel: +44 20 7508 7547  
fax: +44 20 7500 5877  
davide.pluchino@citi.com

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



Collection Period End Date: 27-Feb-2018

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

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
<u>Principal balance of subsidised overdue loans</u>				
1 month < overdue =< 3 months	42,120.35	0.00	39,004.70	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	57,355.68	0.00	0.00	0.00
9 month < overdue =< 12 months	39,168.98	57,355.68	0.00	0.00
12 months < overdue =< 24 months	0.00	0.00	57,355.68	57,355.68
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	48,974.91	48,974.91	106,330.59	106,330.59
Overdue > 3 months	145,499.57	106,330.59	106,330.59	106,330.59

**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	28,316,704.76	27,602,210.23	26,556,234.36	25,831,587.62
Total Principal Collections received (net principal collections)	714,495.41	1,045,975.87	724,646.74	378,198.66
Total Capitalised Interest	0.88	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	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	27,602,210.23	26,556,234.36	25,831,587.62	25,453,388.96
Gross Principal Balance at the end of the collection period	27,602,210.23	26,556,234.36	25,831,587.62	25,453,388.96
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.  
Agency and Trust  
Citigroup Centre  
Canada Square, Canary Wharf  
London, E14 5LB  
United Kingdom

Davide Pluchino  
Vice President  
tel: +44 20 7508 7547  
fax: +44 20 7500 5877  
davide.pluchino@citi.com

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



Collection Period End Date: 27-Feb-2018

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

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	461,328.63	119,848.82	387,119.15	60,812.41
2 month < overdue =< 3 months	387,362.02	288,605.22	80,683.36	270,032.06
3 month < overdue =< 6 months	345,239.77	534,435.46	289,746.30	182,751.26
6 month < overdue =< 9 months	388,114.99	330,810.53	545,405.18	251,753.55
9 month < overdue =< 12 months	217,983.74	210,934.47	174,785.98	377,464.60
12 months < overdue =< 24 months	343,212.50	196,091.48	293,771.12	392,352.93
24 months < overdue =< 36 months	459,650.86	536,683.36	336,384.98	324,963.95
Overdue > 36 months	1,678,624.25	1,547,005.72	1,550,111.79	1,550,015.19
Overdue > 12 months	2,481,487.61	2,279,780.56	2,180,267.89	2,267,332.07
Overdue > 3 months	3,432,826.11	3,355,961.02	3,190,205.35	3,079,301.48
<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: 27-Feb-2018

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

**Securitized Mortgage Pool**

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
Gross Aggregate Principal Balance	822,663,340.42	807,143,726.64	791,492,035.56	774,580,922.15
Net Aggregate Principal Balance	790,913,040.28	775,018,664.93	758,789,583.86	741,521,619.92
Aggregate Principal Balance of subsidized loans	1,457,294.32	1,405,672.71	1,267,761.24	1,230,560.78
Weighted average spread	1.45%	1.45%	1.46%	1.45%
Weighted average interest rate	1.16%	1.16%	1.16%	1.15%
Weighted average seasoning (months)	117.25	120.20	123.36	126.01
Weighted average remaining term (months)	381.41	378.82	375.43	373.41
Weighted LTV (current based on the last valuation of the properties)	82.88%	82.29%	81.84%	81.15%
Number of Contracts	13,039.00	12,893.00	12,736.00	12,552.00

**Exposure Mortgage Pool**

Gross Aggregate Principal Balance	27,602,210.23	26,556,234.36	25,831,587.62	25,453,388.96
Net Aggregate Principal Balance	27,602,210.23	26,556,234.36	25,831,587.62	25,453,388.96
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.71%	1.71%	1.72%	1.72%
Weighted average interest rate	1.43%	1.42%	1.42%	1.42%
Weighted average seasoning (months)	125.27	128.83	131.91	134.62
Weighted average remaining term (months)	362.18	359.77	356.10	354.11
Weighted LTV (current based on the last valuation of the properties)	84.92%	84.77%	83.99%	83.87%
Number of Contracts	435.00	425.00	419.00	415.00

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



Collection Period End Date: 27-Feb-2018

**Ratios (Securitized Mortgage Pool)**

**Principal Deficiency Ledger**

Class A Principal Deficiency Ledger Opening Balance

Class B Principal Deficiency Ledger Opening Balance

Class A Principal Deficiency Ledger Closing Balance

Class B Principal Deficiency Ledger Closing Balance

**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)

Loans overdue > 3 months / Initial Principal Balance (PDD)

Loans overdue > 12 months / Initial Principal Balance (PDD)

	21st Quarter	22nd Quarter	23rd Quarter	24th 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	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
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 %	1.08%	0.80%	0.55%	0.47%
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				
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	0.45%	0.43%	0.39%	0.35%
Loans overdue > 1 month / Initial Principal Balance (PDD)	5.20%	4.72%	4.50%	4.40%
Loans overdue > 3 months / Initial Principal Balance (PDD)	4.26%	4.01%	3.82%	3.77%
Loans overdue > 12 months / Initial Principal Balance (PDD)	2.98%	3.04%	3.00%	2.93%

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



Collection Period End Date: 27-Feb-2018

**Pool CPR**

21st Quarter      22nd Quarter      23rd Quarter      24th Quarter

Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)  
 Annual prepayment rate (average annualised CPR)

1.10%	1.18%	1.19%	1.41%
4.46%	4.81%	4.85%	5.76%
<b>Securitized Mortgage Pool</b>			
1.13%	1.22%	1.23%	1.46%
4.62%	4.98%	5.02%	5.96%
<b>Exposure Mortgage Pool</b>			
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: 27-Feb-2018

**Loan Substitution**

Substituted to date for unpermitted variations since portfolio determination date (cumulative)  
 Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
	68,252,010.01	69,657,770.48	71,443,068.73	73,049,466.76
	6.83%	6.97%	7.14%	7.30%

**Securitized Mortgage Pool**

Profile of outgoing loans

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

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
	29	16	24	16
	0	0	0	0
	0	0	0	0
	0	0	0	0
	29	16	24	16
	2,134,681.55	1,405,760.47	1,785,298.25	1,606,398.03
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00
	2,134,681.55	1,405,760.47	1,785,298.25	1,606,398.03
	73,609.71	87,860.03	74,387.43	100,399.88
	111.57	80.61	92.45	97.55
	1.95	1.88%	2.22%	2.66%
	329.71	380.42	381.76	361.85
	82.17%	83.82%	81.40%	79.08%



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



Collection Period End Date: 27-Feb-2018

**Loan Substitution**

	21st Quarter	22nd Quarter	23rd Quarter	24th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	14	10	15	16
Total amount	2,136,861.78	1,406,643.52	1,785,743.67	1,615,618.65
Average Loan Size	152,632.98	140,664.35	119,049.58	100,976.17
Weighted Average Seasoning (by value) Months	52.17	40.70	60.33	69.69
Weighted Average Spread (%)	1.72%	2.33%	2.02%	1.26%
Weighted Average Remaining Term (by value) Months	409.26	406.57	404.25	405.85
Weighted Average CLTV %	88.64%	91.82%	89.65%	89.42%

**Exposure Mortgage Pool**

Profile of outgoing loans

Substituted this period (No of loans)	2	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)	2	0	0	0
Total amount	68,225.58	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)	68,225.58	0.00	0.00	0.00
Average Loan Size	34,112.79	0.00	0.00	0.00
Weighted Average Seasoning (by value) Months	135.67	0.00	0.00	0.00
Weighted Average Spread (%)	0.65%	0.00%	0.00%	0.00%
Weighted Average Remaining Term (by value) Months	344.33	0.00	0.00	0.00
Weighted Average CLTV %	98.27%	0.00%	0.00%	0.00%

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



Collection Period End Date: 27-Feb-2018

**Loan Substitution**

	21st Quarter	22nd Quarter	23rd Quarter	24th 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)	12,711,310.82	14,460,609.91	14,880,612.75	15,698,830.59
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	1.27%	1.45%	1.49%	1.57%
<b>Variations in Spreads (cumulative)</b>				
Number of loans affected	104	124	128	134
Aggregate Amount of loans affected (as at CP end)	7,467,060.41	9,008,496.77	9,351,726.18	10,169,944.02
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	62	63	64	64
Aggregate Amount of loans affected (as at CP end)	5,244,250.41	5,452,113.14	5,528,886.57	5,528,886.57
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

Citibank N.A.  
 Agency and Trust  
 Citigroup Centre  
 Canada Square, Canary Wharf  
 London, E14 5LB  
 United Kingdom

Davide Pluchino  
 Vice President  
 tel: +44 20 7508 7547  
 fax: +44 20 7500 5877  
 davide.pluchino@citi.com

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



Collection Period End Date: 27-Feb-2018

**Exposure Mortgage Pool**

21st Quarter                      22nd Quarter                      23rd Quarter                      24th Quarter

**Securitized Mortgage Pool**

Permitted variations done to date since collateral determination date (cumulative)	638,955.65	713,679.05	713,679.05	713,679.05
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	1.59%	1.78%	1.78%	1.78%
<b>Variations in Spreads (cumulative)</b>				
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
<b>Variations in Maturity (cumulative)</b>				
Number of loans affected	4	5	5	5
Aggregate Amount of loans affected (as at CP end)	327,340.71	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*