

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



Collection Period End Date: 30-Aug-2018

Notes

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
Interest Rate Period start date	25-Sep-2017	27-Dec-2017	26-Mar-2018	25-Jun-2018
Interest Rate Period end date	27-Dec-2017	26-Mar-2018	25-Jun-2018	25-Sep-2018
Number of Days in the Period	93	89	91	92
Interest Payment Date	27-Dec-2017	26-Mar-2018	25-Jun-2018	25-Sep-2018
Relevant 3M Euribor rate	-0.330%	-0.329%	-0.329%	-0.323%

Class A

	23rd Quarter	24th Quarter	25th Quarter	26th 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	525,018,659.97	508,789,578.90	491,521,614.96	471,881,766.76
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	70,002.49	67,838.61	65,536.22	62,917.57
Total Principal Amount Outstanding as of the end of the Interest Rate Period	508,789,578.90	491,521,614.96	471,881,766.76	448,180,884.40
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	67,838.61	65,536.22	62,917.57	59,757.45
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	-0.030%	-0.029%	-0.029%	-0.023%
Interest Amount per denomination	0.00	0.00	0.00	0.00
Total Interest Amount	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	0.00	0.00	0.00	0.00
Original Ratings (DBRS)	AA (sf)	AA (sf)	AA (sf)	AA (sf)
Current Ratings (DBRS)	AA (high) (sf)	AA (high) (sf)	AA (high) (sf)	AA (high) (sf)
Original Ratings (Fitch)	A sf	A sf	A sf	A sf
Current Ratings (Fitch)	A+ sf	A+ sf	A+ sf	A+ sf
Original Ratings (S&P)	A- (sf)	A- (sf)	A- (sf)	A- (sf)
Current Ratings (S&P)	A (sf)	A (sf)	A (sf)	A (sf)

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Notes

Class B

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

	23rd Quarter	24th Quarter	25th Quarter	26th 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%	0.171%	0.171%	0.171%	0.177%
43.92	42.28	43.23	45.23	
109,800.00	105,700.00	108,075.00	113,075.00	
0.00	0.00	0.00	0.00	
109,800.00	105,700.00	108,075.00	113,075.00	
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

	23rd Quarter	24th Quarter	25th Quarter	26th 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%	1.171%	1.171%	1.177%
	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

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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

	23rd Quarter	24th Quarter	25th Quarter	26th 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
2,415,451.44	2,674,681.24	2,630,333.43	3,351,469.02	

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

	23rd Quarter	24th Quarter	25th Quarter	26th 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
813,382.95	454,690.44	919,735.06	830,002.45	

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Capitalised Interest Ledger (CIL)

Provisioning under CIL preceding IPD	0.00	0.00	0.00	0.00
Capitalised Interest Receivables for Current Period	114.06	114.22	114.38	0.00
Capitalised Interest Application Amount	114.06	114.22	114.38	0.00
Deemed Principal Losses offset against CIL	0.00	0.00	0.00	0.00
Ending CIL balance	0.00	0.00	0.00	0.00

Principal Deficiency Ledgers (PDL's)

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
PDL Class A Amount	0.00	0.00	0.00	0.00
PDL Class B Amount	0.00	0.00	0.00	0.00
Deemed Principal Loss deducted from PDL (net of funds used to offset CIL above)	1,742,758.12	1,129,760.99	1,115,921.55	1,282,491.28

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Securitized Available Interest Distribution Amount

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
Interest Collection Proceeds received by Issuer as interest payments	3,367,474.16	2,879,733.63	2,724,866.74	3,183,981.54
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	39,376,399.50	38,159,218.42	36,864,121.12	35,391,132.51
Draw from Cash Reserve Account Shortfall Liquidity Ledger	0.00	13,721.81	0.00	51,575.30
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	1,518.27	2,651.82	1,915.18	1,852.72
Capitalised Interest Application Amount	114.06	114.22	114.38	0.00
Available Principal Distribution Amount remaining after redemption of the Notes	0.00	0.00	0.00	0.00
Transfer from Exposure Amount Interest Collections Ledger	0.00	0.00	0.00	0.00
Less any Withheld Amount	0.00	0.00	0.00	0.00

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Pre-enforcement Interest Priority of Payments

(1st) Issuer's Liability to tax	0.00	0.00	0.00	0.00
(2nd) Common Representative fees and Liabilities	0.00	0.00	0.00	0.00
(3rd) Issuer Expenses	289,048.36	281,176.55	316,515.74	267,940.44
(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	38,159,218.42	36,864,121.12	35,391,132.51	33,613,566.33
(7th) Payments to Cash Reserve Account Shortfall Liquidity Ledger up to Required Balance	29,229.65	0.00	29,039.19	0.00
(8th) Payment of Interest Amount Class B Note	109,800.00	105,700.00	108,075.00	113,075.00
(9th) Payments on Class B PDL	1,742,758.12	1,129,760.99	1,115,921.55	1,282,491.28
(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	2,415,451.44	2,674,681.24	2,630,333.43	3,351,469.02

Available Principal Distribution Amount

Principal Collection Proceeds	14,486,437.01	16,138,317.17	18,524,041.03	22,418,391.08
Available Interest Distribution Amount for PDL curing	1,742,758.12	1,129,760.99	1,115,921.55	1,282,491.28
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	114.06	114.22	114.38	0.00
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00

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Securitized Pre-enforcement Principal Priority of Payments

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
Principal amortisation amount Class A Notes	16,229,081.07	17,267,963.94	19,639,848.20	23,700,882.36
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	88,736.21	76,491.78	98,391.63	103,556.94
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	724,646.74	378,198.66	821,343.43	726,445.51

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
	813,382.95	454,690.44	919,735.06	830,002.45

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Cash Reserve General Ledger

Funds credited at Previous IPD / Closing proceeds	39,376,399.50	38,159,218.42	36,864,121.12	35,391,132.51
Deductions from Cash Reserve General Ledger				
Cash Reserve Transfer to Issuer Available Funds	39,376,399.50	38,159,218.42	36,864,121.12	35,391,132.51
Additions to Cash Reserve General Ledger				
Funds Credited at IPD	38,159,218.42	36,864,121.12	35,391,132.51	33,613,566.33
Cash Reserve General Ledger Required Balance				
Target Cash Reserve General Ledger Amount	38,159,218.42	36,864,121.12	35,391,132.51	33,613,566.33

Cash Reserve Shortfall Liquidity Ledger

Beginning Balance of Shortfall Liquidity Ledger	375,093.71	404,323.36	390,601.55	419,640.74
Deductions from Cash Reserve Shortfall Liquidity Ledger				
Cash Reserve Transfer to Issuer Available Funds	0.00	13,721.81	0.00	51,575.30
Additions to Cash Reserve Shortfall Liquidity Ledger				
Funds Credited at IPD	29,229.65	0.00	29,039.19	0.00
Cash Reserve Shortfall Liquidity Ledger Required Balance				
Target Cash Reserve Shortfall Liquidity Amount	404,323.36	390,601.55	419,640.74	368,065.44

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

Securitized Mortgage Pool

Change in Aggregate Principal Outstanding Balance

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
Aggregate Principal Balance at the start of collection period	775,018,664.93	758,789,583.86	741,521,619.92	721,881,771.72
Total Principal Collections received (net principal collections)	14,486,437.01	16,138,317.17	18,524,041.03	22,418,391.08
Total Capitalised Interest	114.06	114.22	114.38	0.00
Deemed Principal Loss (arrears + written-off)	1,739,014.95	1,107,375.15	1,115,921.55	1,282,491.28
Principal Loss	3,743.17	22,385.84	0.00	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	758,789,583.86	741,521,619.92	721,881,771.72	698,180,889.36
Gross Principal Balance at the end of the collection period	791,492,035.56	774,580,922.15	755,529,103.73	732,120,205.24
Cumulative Deemed Principal Loss	44,453,104.53	45,560,479.68	46,676,401.23	47,958,892.51
Cumulative Deemed Principal Loss Recovered	11,750,652.83	12,501,177.45	13,029,069.22	14,019,576.63
Cumulative Net Provisioned Amounts	32,702,451.70	33,059,302.23	33,647,332.01	33,939,315.88
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	4,099,704.95	3,959,817.75	4,176,743.18	2,371,023.50
2 month < overdue =< 3 months	2,687,800.89	2,272,662.47	1,475,868.08	2,809,364.50
3 month < overdue =< 6 months	4,084,419.56	4,069,809.18	5,709,798.81	3,683,269.71
6 month < overdue =< 9 months	2,280,195.48	3,116,232.39	2,150,174.55	2,982,929.53
9 month < overdue =< 12 months	1,858,601.29	1,262,282.75	1,782,365.16	1,823,658.71
12 months < overdue =< 24 months	7,712,252.44	6,385,172.61	5,469,373.38	4,124,827.10
24 months < overdue =< 36 months	7,153,848.57	6,156,194.75	6,279,544.86	6,831,692.82
Overdue > 36 months	15,154,675.72	16,755,368.91	17,105,726.53	17,103,457.08
Overdue > 12 months	30,020,776.73	29,296,736.27	28,854,644.77	28,059,977.00
Overdue > 3 months	38,243,993.06	37,745,060.59	38,496,983.29	36,549,834.95

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

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
<u>Principal balance of subsidised overdue loans</u>				
1 month < overdue =< 3 months	39,004.70	0.00	48,470.31	0.00
2 month < overdue =< 3 months	0.00	0.00	0.00	0.00
3 month < overdue =< 6 months	0.00	0.00	0.00	0.00
6 month < overdue =< 9 months	0.00	0.00	0.00	0.00
9 month < overdue =< 12 months	0.00	0.00	0.00	0.00
12 months < overdue =< 24 months	57,355.68	57,355.68	57,355.68	0.00
24 months < overdue =< 36 months	48,974.91	48,974.91	48,974.91	48,974.91
Overdue > 36 months	0.00	0.00	0.00	0.00
Overdue > 12 months	106,330.59	106,330.59	106,330.59	48,974.91
Overdue > 3 months	106,330.59	106,330.59	106,330.59	48,974.91

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	26,556,234.36	25,831,587.62	25,453,388.96	24,632,045.53
Total Principal Collections received (net principal collections)	724,646.74	378,198.66	821,343.43	726,445.51
Total Capitalised Interest	0.00	0.00	0.00	0.00
Deemed Principal Loss (arrears + written-off)	0.00	0.00	0.00	0.00
Principal Loss	0.00	0.00	0.00	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	25,831,587.62	25,453,388.96	24,632,045.53	23,905,600.02
Gross Principal Balance at the end of the collection period	25,831,587.62	25,453,388.96	24,632,045.53	23,905,600.02
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)

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	387,119.15	60,812.41	227,738.47	87,249.27
2 month < overdue =< 3 months	80,683.36	270,032.06	266,212.20	59,689.39
3 month < overdue =< 6 months	289,746.30	182,751.26	218,637.98	283,088.77
6 month < overdue =< 9 months	545,405.18	251,753.55	142,565.31	279,274.54
9 month < overdue =< 12 months	174,785.98	377,464.60	264,629.66	69,839.50
12 months < overdue =< 24 months	293,771.12	392,352.93	507,984.95	720,331.16
24 months < overdue =< 36 months	336,384.98	324,963.95	208,923.44	117,170.88
Overdue > 36 months	1,550,111.79	1,550,015.19	1,547,637.61	1,434,499.65
Overdue > 12 months	2,180,267.89	2,267,332.07	2,264,546.00	2,272,001.69
Overdue > 3 months	3,190,205.35	3,079,301.48	2,890,378.95	2,904,204.50
<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)

23rd Quarter 24th Quarter 25th Quarter 26th Quarter

Securitized Mortgage Pool

Gross Aggregate Principal Balance	791,492,035.56	774,580,922.15	755,529,103.73	732,120,205.24
Net Aggregate Principal Balance	758,789,583.86	741,521,619.92	721,881,771.72	698,180,889.36
Aggregate Principal Balance of subsidized loans	1,267,761.24	1,230,560.78	1,213,946.43	1,052,987.79
Weighted average spread	1.46%	1.45%	1.44%	1.44%
Weighted average interest rate	1.16%	1.15%	1.14%	1.14%
Weighted average seasoning (months)	123.36	126.01	129.11	132.17
Weighted average remaining term (months)	375.43	373.41	370.62	367.76
Weighted LTV (current based on the last valuation of the properties)	81.84%	81.15%	80.57%	79.95%
Number of Contracts	12,736.00	12,552.00	12,337.00	12,073.00

Exposure Mortgage Pool

Gross Aggregate Principal Balance	25,831,587.62	25,453,388.96	24,632,045.53	23,905,600.02
Net Aggregate Principal Balance	25,831,587.62	25,453,388.96	24,632,045.53	23,905,600.02
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.72%	1.72%	1.72%	1.72%
Weighted average interest rate	1.42%	1.42%	1.42%	1.43%
Weighted average seasoning (months)	131.91	134.62	137.73	140.65
Weighted average remaining term (months)	356.10	354.11	350.61	347.68
Weighted LTV (current based on the last valuation of the properties)	83.99%	83.87%	82.43%	81.92%
Number of Contracts	419.00	415.00	393.00	399.00

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Collection Period End Date: 30-Aug-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)

	23rd Quarter	24th Quarter	25th Quarter	26th 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 %	0.55%	0.47%	0.48%	0.26%
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	0.39%	0.35%	0.32%	0.26%
Loans overdue > 1 month / Initial Principal Balance (PDD)	4.50%	4.40%	4.41%	4.17%
Loans overdue > 3 months / Initial Principal Balance (PDD)	3.82%	3.77%	3.85%	3.65%
Loans overdue > 12 months / Initial Principal Balance (PDD)	3.00%	2.93%	2.89%	2.81%

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Pool CPR

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	1.19%	1.41%	1.78%	2.36%
Annual prepayment rate (average annualised CPR)	4.85%	5.76%	7.31%	9.76%
Securitized Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	1.23%	1.46%	1.84%	2.44%
Annual prepayment rate (average annualised CPR)	5.02%	5.96%	7.57%	10.10%
Exposure Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.00%	0.00%	0.00%	0.00%
Annual prepayment rate (average annualised CPR)	0.00%	0.00%	0.00%	0.00%

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Collection Period End Date: 30-Aug-2018

Loan Substitution

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	71,443,068.73	73,049,466.76	74,729,810.17	75,919,066.05
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	7.14%	7.30%	7.47%	7.59%

Securitized Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	24	16	17	13
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)	24	16	17	13
Total amount	1,785,298.25	1,606,398.03	1,680,343.41	1,189,255.88
For unpermitted variations in the interest rate spread	0.00	0.00	0.00	0.00
For unpermitted variations with respect to maturity extension	0.00	0.00	0.00	0.00
For breach of Mortgage Asset Warranties	0.00	0.00	0.00	0.00
For unpermitted variations (other)	1,785,298.25	1,606,398.03	1,680,343.41	1,189,255.88
Average Loan Size	74,387.43	100,399.88	98,843.73	91,481.22
Weighted Average Seasoning (by value) Months	92.45	97.55	102.75	97.28
Weighted Average Spread (%)	2.22	2.66%	2.54%	1.89%
Weighted Average Remaining Term (by value) Months	381.76	361.85	338.07	385.78
Weighted Average CLTV %	81.40%	79.08%	82.59%	81.06%

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Collection Period End Date: 30-Aug-2018

Loan Substitution

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	15	16	15	12
Total amount	1,785,743.67	1,615,618.65	1,681,107.25	1,189,897.38
Average Loan Size	119,049.58	100,976.17	112,073.82	99,158.12
Weighted Average Seasoning (by value) Months	60.33	69.69	105.52	86.07
Weighted Average Spread (%)	2.02%	1.26%	1.20%	1.69%
Weighted Average Remaining Term (by value) Months	404.25	405.85	360.72	388.88
Weighted Average CLTV %	89.65%	89.42%	82.58%	85.88%

Exposure Mortgage Pool

Profile of outgoing loans

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

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Loan Substitution

Profile of incoming loans

	23rd Quarter	24th Quarter	25th Quarter	26th Quarter
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)	14,880,612.75	15,698,830.59	16,781,388.94	17,542,493.73
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	1.49%	1.57%	1.68%	1.75%
Variations in Spreads (cumulative)				
Number of loans affected	128	134	143	150
Aggregate Amount of loans affected (as at CP end)	9,351,726.18	10,169,944.02	11,252,502.37	11,866,317.85
Loan with highest reduction in spread % (max 0.5%)	0.50%	0.50%	0.50%	0.50%
Variations in Maturity (cumulative)				
Number of loans affected	64	64	64	66
Aggregate Amount of loans affected (as at CP end)	5,528,886.57	5,528,886.57	5,528,886.57	5,676,175.88
Longest Term Increase among loans subject to variations in maturity (in months)	120.00	120.00	120.00	120.00
Maturity date of the longest loan in the portfolio (1)	29-Oct-2060	29-Oct-2060	29-Oct-2060	29-Oct-2060
Legal final maturity date (2).	25-Dec-2063	25-Dec-2063	25-Dec-2063	25-Dec-2063
Difference between (1) and (2) (min 36 months)	38	38	38	38

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Collection Period End Date: 30-Aug-2018

Exposure Mortgage Pool

23rd Quarter 24th Quarter 25th Quarter 26th Quarter

Securitized Mortgage Pool

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

(2) Aggregate Principal Outstanding Balance of Mortgage Assets which are subject to Permitted Variations should not exceed 20 per cent. of the Principal Outstanding Balance of the Mortgage Asset Portfolio on the Collateral Determination Date