

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



Collection Period End Date: 27-Feb-2019

Notes	25th Quarter	26th Quarter	27th Quarter	28th Quarter
Interest Rate Period start date	26-Mar-2018	25-Jun-2018	25-Sep-2018	27-Dec-2018
Interest Rate Period end date	25-Jun-2018	25-Sep-2018	27-Dec-2018	25-Mar-2019
Number of Days in the Period	91	92	93	88
Interest Payment Date	25-Jun-2018	25-Sep-2018	27-Dec-2018	25-Mar-2019
Relevant 3M Euribor rate	-0.329%	-0.323%	-0.319%	-0.310%
Class A				
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	491,521,614.96	471,881,766.76	448,180,884.40	429,751,536.86
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	65,536.22	62,917.57	59,757.45	57,300.20
Total Principal Amount Outstanding as of the end of the Interest Rate Period	471,881,766.76	448,180,884.40	429,751,536.86	413,148,198.22
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	62,917.57	59,757.45	57,300.20	55,086.43
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	-0.029%	-0.023%	-0.019%	-0.010%
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

	25th Quarter	26th Quarter	27th Quarter	28th Quarter
	PELIC 6 B	PELIC 6 B	PELIC 6 B	PELIC 6 B
	PTSSCROM0005	PTSSCROM0005	PTSSCROM0005	PTSSCROM0005
	2,500	2,500	2,500	2,500
	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
	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
	0.500%	0.500%	0.500%	0.500%
	0.171%	0.177%	0.181%	0.190%
	43.23	45.23	46.76	46.44
	108,075.00	113,075.00	116,900.00	116,100.00
	0.00	0.00	0.00	0.00
	108,075.00	113,075.00	116,900.00	116,100.00
	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

	25th Quarter	26th Quarter	27th Quarter	28th 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
	0.00	0.00	0.00	0.00
	1.500%	1.500%	1.500%	1.500%
	1.171%	1.177%	1.181%	1.190%
	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

	25th Quarter	26th Quarter	27th Quarter	28th 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
	2,630,333.43	3,351,469.02	2,259,266.56	4,506,971.04

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

	25th Quarter	26th Quarter	27th Quarter	28th 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
	919,735.06	830,002.45	530,224.41	655,484.83

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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	114.38	0.00	0.00	0.00
Capitalised Interest Application Amount	114.38	0.00	0.00	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)

	25th Quarter	26th Quarter	27th Quarter	28th 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)	1,115,921.55	1,282,491.28	868,532.30	774,248.26

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Securitized Available Interest Distribution Amount

	25th Quarter	26th Quarter	27th Quarter	28th Quarter
Interest Collection Proceeds received by Issuer as interest payments	2,724,866.74	3,183,981.54	2,220,999.97	4,396,952.01
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	36,864,121.12	35,391,132.51	33,613,566.33	32,231,365.26
Draw from Cash Reserve Account Shortfall Liquidity Ledger	0.00	51,575.30	0.00	12,382.15
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	1,915.18	1,852.72	1,787.52	1,905.17
Capitalised Interest Application Amount	114.38	0.00	0.00	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	24,464.99	0.00
(2nd) Common Representative fees and Liabilities	0.00	0.00	0.00	0.00
(3rd) Issuer Expenses	316,515.74	267,940.44	273,712.58	259,170.42
(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	35,391,132.51	33,613,566.33	32,231,365.26	30,986,114.87
(7th) Payments to Cash Reserve Account Shortfall Liquidity Ledger up to Required Balance	29,039.19	0.00	62,112.13	0.00
(8th) Payment of Interest Amount Class B Note	108,075.00	113,075.00	116,900.00	116,100.00
(9th) Payments on Class B PDL	1,115,921.55	1,282,491.28	868,532.30	774,248.26
(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	2,630,333.43	3,351,469.02	2,259,266.56	4,506,971.04

Available Principal Distribution Amount

Principal Collection Proceeds	18,524,041.03	22,418,391.08	17,560,815.24	15,829,090.38
Available Interest Distribution Amount for PDL curing	1,115,921.55	1,282,491.28	868,532.30	774,248.26
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	114.38	0.00	0.00	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

	25th Quarter	26th Quarter	27th Quarter	28th Quarter
Principal amortisation amount Class A Notes	19,639,848.20	23,700,882.36	18,429,347.54	16,603,338.64
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	98,391.63	103,556.94	66,034.68	71,158.51
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	821,343.43	726,445.51	464,189.73	584,326.32

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
	919,735.06	830,002.45	530,224.41	655,484.83

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Cash Reserve General Ledger

Funds credited at Previous IPD / Closing proceeds	36,864,121.12	35,391,132.51	33,613,566.33	32,231,365.26
Deductions from Cash Reserve General Ledger				
Cash Reserve Transfer to Issuer Available Funds	36,864,121.12	35,391,132.51	33,613,566.33	32,231,365.26
Additions to Cash Reserve General Ledger				
Funds Credited at IPD	35,391,132.51	33,613,566.33	32,231,365.26	30,986,114.87
Cash Reserve General Ledger Required Balance				
Target Cash Reserve General Ledger Amount	35,391,132.51	33,613,566.33	32,231,365.26	30,986,114.87

Cash Reserve Shortfall Liquidity Ledger

Beginning Balance of Shortfall Liquidity Ledger	390,601.55	419,640.74	368,065.44	430,177.57
Deductions from Cash Reserve Shortfall Liquidity Ledger				
Cash Reserve Transfer to Issuer Available Funds	0.00	51,575.30	0.00	12,382.15
Additions to Cash Reserve Shortfall Liquidity Ledger				
Funds Credited at IPD	29,039.19	0.00	62,112.13	0.00
Cash Reserve Shortfall Liquidity Ledger Required Balance				
Target Cash Reserve Shortfall Liquidity Amount	419,640.74	368,065.44	430,177.57	417,795.42

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

Securitized Mortgage Pool

Change in Aggregate Principal Outstanding Balance

	25th Quarter	26th Quarter	27th Quarter	28th Quarter
Aggregate Principal Balance at the start of collection period	741,521,619.92	721,881,771.72	698,180,889.36	679,701,425.38
Total Principal Collections received (net principal collections)	18,524,041.03	22,418,391.08	17,560,815.24	15,829,090.38
Total Capitalised Interest	114.38	0.00	0.00	0.00
Deemed Principal Loss (arrears + written-off)	1,115,921.55	1,282,491.28	868,532.30	774,248.26
Principal Loss	0.00	0.00	50,116.44	286,175.93
Aggregate Principal Balance at the end of the collection period (including Substitutions)	721,881,771.72	698,180,889.36	679,701,425.38	662,811,910.81
Gross Principal Balance at the end of the collection period	755,529,103.73	732,120,205.24	714,177,968.52	695,728,935.34

Cumulative Deemed Principal Loss	46,676,401.23	47,958,892.51	48,827,424.81	49,601,673.07
Cumulative Deemed Principal Loss Recovered	13,029,069.22	14,019,576.63	14,350,881.67	16,684,648.54
Cumulative Net Provisioned Amounts	33,647,332.01	33,939,315.88	34,476,543.14	32,917,024.53

Principal balance of all overdue loans

1 month < overdue =< 2 months	4,176,743.18	2,371,023.50	3,261,108.90	3,119,047.26
2 month < overdue =< 3 months	1,475,868.08	2,809,364.50	1,583,922.27	1,673,901.90
3 month < overdue =< 6 months	5,709,798.81	3,683,269.71	2,750,975.56	2,969,003.16
6 month < overdue =< 9 months	2,150,174.55	2,982,929.53	2,136,425.71	1,734,301.93
9 month < overdue =< 12 months	1,782,365.16	1,823,658.71	2,186,894.11	1,296,085.29
12 months < overdue =< 24 months	5,469,373.38	4,124,827.10	3,481,510.86	3,831,420.35
24 months < overdue =< 36 months	6,279,544.86	6,831,692.82	6,102,131.56	4,593,036.81
Overdue > 36 months	17,105,726.53	17,103,457.08	18,959,864.74	18,041,864.53
Overdue > 12 months	28,854,644.77	28,059,977.00	28,543,507.16	26,466,321.69
Overdue > 3 months	38,496,983.29	36,549,834.95	35,617,802.54	32,465,712.07

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

	25th Quarter	26th Quarter	27th Quarter	28th Quarter
<u>Principal balance of subsidised overdue loans</u>				
1 month < overdue =< 3 months	48,470.31	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	57,355.68	0.00	0.00	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	48,974.91	48,974.91	48,974.91
Overdue > 3 months	106,330.59	48,974.91	48,974.91	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	25,453,388.96	24,632,045.53	23,905,600.02	23,441,363.39
Total Principal Collections received (net principal collections)	821,343.43	726,445.51	464,189.73	584,326.32
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	46.90	26.01
Aggregate Principal Balance at the end of the collection period (including Substitutions)	24,632,045.53	23,905,600.02	23,441,363.39	22,857,011.06
Gross Principal Balance at the end of the collection period	24,632,045.53	23,905,600.02	23,441,363.39	22,857,011.06
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)

	25th Quarter	26th Quarter	27th Quarter	28th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	227,738.47	87,249.27	143,761.50	88,370.43
2 month < overdue =< 3 months	266,212.20	59,689.39	208,890.96	210,412.55
3 month < overdue =< 6 months	218,637.98	283,088.77	0.00	121,033.45
6 month < overdue =< 9 months	142,565.31	279,274.54	462,812.08	87,778.30
9 month < overdue =< 12 months	264,629.66	69,839.50	114,623.22	447,933.69
12 months < overdue =< 24 months	507,984.95	720,331.16	589,734.10	475,879.52
24 months < overdue =< 36 months	208,923.44	117,170.88	234,631.55	293,265.64
Overdue > 36 months	1,547,637.61	1,434,499.65	1,418,603.87	1,406,405.21
Overdue > 12 months	2,264,546.00	2,272,001.69	2,242,969.52	2,175,550.37
Overdue > 3 months	2,890,378.95	2,904,204.50	2,820,404.82	2,832,295.81
<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)

Securitized Mortgage Pool

	25th Quarter	26th Quarter	27th Quarter	28th Quarter
Gross Aggregate Principal Balance	755,529,103.73	732,120,205.24	714,177,968.52	695,728,935.34
Net Aggregate Principal Balance	721,881,771.72	698,180,889.36	679,701,425.38	662,811,910.81
Aggregate Principal Balance of subsidized loans	1,213,946.43	1,052,987.79	1,037,881.55	1,136,032.71
Weighted average spread	1.44%	1.44%	1.44%	1.44%
Weighted average interest rate	1.14%	1.14%	1.15%	1.15%
Weighted average seasoning (months)	129.11	132.17	135.12	138.04
Weighted average remaining term (months)	370.62	367.76	365.03	362.05
Weighted LTV (current based on the last valuation of the properties)	80.57%	79.95%	79.31%	82.62%
Number of Contracts	12,337.00	12,073.00	11,872.00	11,660.00

Exposure Mortgage Pool

Gross Aggregate Principal Balance	24,632,045.53	23,905,600.02	23,441,363.39	22,857,011.06
Net Aggregate Principal Balance	24,632,045.53	23,905,600.02	23,441,363.39	22,857,011.06
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.72%	1.72%	1.71%	1.71%
Weighted average interest rate	1.42%	1.43%	1.42%	1.42%
Weighted average seasoning (months)	137.73	140.65	144.08	157.19
Weighted average remaining term (months)	350.61	347.68	344.66	342.53
Weighted LTV (current based on the last valuation of the properties)	82.43%	81.92%	81.28%	83.63%
Number of Contracts	393.00	399.00	396.00	387.00

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Collection Period End Date: 27-Feb-2019

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)

	25th Quarter	26th Quarter	27th Quarter	28th 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
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 %	0.48%	0.26%	0.11%	-0.05%
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
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	0.32%	0.26%	0.28%	0.43%
Loans overdue > 1 month / Initial Principal Balance (PDD)	4.41%	4.17%	4.05%	3.73%
Loans overdue > 3 months / Initial Principal Balance (PDD)	3.85%	3.65%	3.56%	3.25%
Loans overdue > 12 months / Initial Principal Balance (PDD)	2.89%	2.81%	2.85%	2.65%

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Pool CPR

25th Quarter 26th Quarter 27th Quarter 28th Quarter

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

1.78%	2.36%	1.80%	1.62%
7.31%	9.76%	7.40%	6.64%
Securitized Mortgage Pool			
1.84%	2.44%	1.86%	1.56%
7.57%	10.10%	7.66%	6.40%
Exposure Mortgage Pool			
0.00%	0.00%	0.00%	3.24%
0.00%	0.00%	0.00%	13.59%

Securitized Mortgage Pool

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

Exposure Mortgage Pool

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

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Collection Period End Date: 27-Feb-2019

Loan Substitution

	25th Quarter	26th Quarter	27th Quarter	28th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	74,729,810.17	75,919,066.05	77,609,283.49	78,932,763.81
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	7.47%	7.59%	7.76%	7.89%

Securitized Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	17	13	19	14
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)	17	13	19	19
Total amount	1,680,343.41	1,189,255.88	1,690,217.44	1,323,480.32
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)	1,680,343.41	1,189,255.88	1,690,217.44	1,323,480.32
Average Loan Size	98,843.73	91,481.22	88,958.81	94,534.31
Weighted Average Seasoning (by value) Months	102.75	97.28	87.71	106.84
Weighted Average Spread (%)	2.54	1.89%	2.47%	2.34%
Weighted Average Remaining Term (by value) Months	338.07	385.78	342.47	371.49
Weighted Average CLTV %	82.59%	81.06%	80.59%	82.77%

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Collection Period End Date: 27-Feb-2019

Loan Substitution

	25th Quarter	26th Quarter	27th Quarter	28th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	15	12	18	11
Total amount	1,681,107.25	1,189,897.38	1,696,138.65	1,239,730.53
Average Loan Size	112,073.82	99,158.12	94,229.93	112,702.78
Weighted Average Seasoning (by value) Months	105.52	86.07	65.65	56.92
Weighted Average Spread (%)	1.20%	1.69%	2.19%	1.89%
Weighted Average Remaining Term (by value) Months	360.72	388.88	386.78	403.51
Weighted Average CLTV %	82.58%	85.88%	86.65%	90.21%

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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Collection Period End Date: 27-Feb-2019

Loan Substitution

Profile of incoming loans

	25th Quarter	26th Quarter	27th Quarter	28th 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)	16,781,388.94	17,542,493.73	18,236,483.10	18,723,069.08
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	1.68%	1.75%	1.82%	1.87%
Variations in Spreads (cumulative)				
Number of loans affected	143	150	158	163
Aggregate Amount of loans affected (as at CP end)	11,252,502.37	11,866,317.85	12,560,307.22	13,046,893.20
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	66	66	66
Aggregate Amount of loans affected (as at CP end)	5,528,886.57	5,676,175.88	5,676,175.88	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: 27-Feb-2019

Exposure Mortgage Pool

25th Quarter

26th Quarter

27th Quarter

28th 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