

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



Collection Period End Date: 29-Aug-2019

Notes

	27th Quarter	28th Quarter	29th Quarter	30th Quarter
Interest Rate Period start date	25-Sep-2018	27-Dec-2018	25-Mar-2019	25-Jun-2019
Interest Rate Period end date	27-Dec-2018	25-Mar-2019	25-Jun-2019	25-Sep-2019
Number of Days in the Period	93	88	92	92
Interest Payment Date	27-Dec-2018	25-Mar-2019	25-Jun-2019	25-Sep-2019
Relevant 3M Euribor rate	-0.319%	-0.310%	-0.309%	-0.344%

Class A

	27th Quarter	28th Quarter	29th Quarter	30th 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	448,180,884.40	429,751,536.86	413,148,198.22	395,372,209.78
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	59,757.45	57,300.20	55,086.43	52,716.29
Total Principal Amount Outstanding as of the end of the Interest Rate Period	429,751,536.86	413,148,198.22	395,372,209.78	375,589,301.60
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	57,300.20	55,086.43	52,716.29	50,078.57
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	-0.019%	-0.010%	-0.009%	-0.044%
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

	27th Quarter	28th Quarter	29th Quarter	30th 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%
	0.181%	0.190%	0.191%	0.156%
	46.76	46.44	48.81	39.87
	116,900.00	116,100.00	122,025.00	99,675.00
	0.00	0.00	0.00	0.00
	116,900.00	116,100.00	122,025.00	99,675.00
	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

	27th Quarter	28th Quarter	29th Quarter	30th 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%
	1.181%	1.190%	1.191%	1.156%
	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

	27th Quarter	28th Quarter	29th Quarter	30th 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
2,259,266.56	4,506,971.04	3,612,972.40	16,780,732.55	

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

	27th Quarter	28th Quarter	29th Quarter	30th 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
530,224.41	655,484.83	1,032,376.32	2,139,571.75	

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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	0.00	0.00	0.00	0.00
Capitalised Interest Application Amount	0.00	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)

	27th Quarter	28th Quarter	29th Quarter	30th 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)	868,532.30	774,248.26	482,817.34	303,099.03

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Securitized Available Interest Distribution Amount

	27th Quarter	28th Quarter	29th Quarter	30th Quarter
Interest Collection Proceeds received by Issuer as interest payments	2,220,999.97	4,396,952.01	3,559,580.27	17,134,685.22
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	33,613,566.33	32,231,365.26	30,986,114.87	30,000,000.00
Draw from Cash Reserve Account Shortfall Liquidity Ledger	0.00	12,382.15	0.00	305,468.94
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	1,787.52	1,905.17	1,636.76	202.27
Capitalised Interest Application Amount	0.00	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	24,464.99	0.00	12,397.65	0.00
(2nd) Common Representative fees and Liabilities	0.00	0.00	0.00	3,500.00
(3rd) Issuer Expenses	273,712.58	259,170.42	296,871.14	253,349.85
(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	32,231,365.26	30,986,114.87	30,000,000.00	30,000,000.00
(7th) Payments to Cash Reserve Account Shortfall Liquidity Ledger up to Required Balance	62,112.13	0.00	20,248.37	0.00
(8th) Payment of Interest Amount Class B Note	116,900.00	116,100.00	122,025.00	99,675.00
(9th) Payments on Class B PDL	868,532.30	774,248.26	482,817.34	303,099.03
(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	2,259,266.56	4,506,971.04	3,612,972.40	16,780,732.55

Available Principal Distribution Amount

Principal Collection Proceeds	17,560,815.24	15,829,090.38	17,293,171.10	19,479,809.15
Available Interest Distribution Amount for PDL curing	868,532.30	774,248.26	482,817.34	303,099.03
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	0.00	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

	27th Quarter	28th Quarter	29th Quarter	30th Quarter
Principal amortisation amount Class A Notes	18,429,347.54	16,603,338.64	17,775,988.44	19,782,908.18
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	66,034.68	71,158.51	96,709.97	265,388.01
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	464,189.73	584,326.32	935,666.35	1,874,183.74

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
	530,224.41	655,484.83	1,032,376.32	2,139,571.75

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Cash Reserve General Ledger

Funds credited at Previous IPD / Closing proceeds	33,613,566.33	32,231,365.26	30,986,114.87	30,000,000.00
Deductions from Cash Reserve General Ledger				
Cash Reserve Transfer to Issuer Available Funds	33,613,566.33	32,231,365.26	30,986,114.87	30,000,000.00
Additions to Cash Reserve General Ledger				
Funds Credited at IPD	32,231,365.26	30,986,114.87	30,000,000.00	30,000,000.00
Cash Reserve General Ledger Required Balance				
Target Cash Reserve General Ledger Amount	32,231,365.26	30,986,114.87	30,000,000.00	30,000,000.00

Cash Reserve Shortfall Liquidity Ledger

Beginning Balance of Shortfall Liquidity Ledger	368,065.44	430,177.57	417,795.42	438,043.79
Deductions from Cash Reserve Shortfall Liquidity Ledger				
Cash Reserve Transfer to Issuer Available Funds	0.00	12,382.15	0.00	305,468.94
Additions to Cash Reserve Shortfall Liquidity Ledger				
Funds Credited at IPD	62,112.13	0.00	20,248.37	0.00
Cash Reserve Shortfall Liquidity Ledger Required Balance				
Target Cash Reserve Shortfall Liquidity Amount	430,177.57	417,795.42	438,043.79	132,574.85

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

Securitized Mortgage Pool

Change in Aggregate Principal Outstanding Balance

	27th Quarter	28th Quarter	29th Quarter	30th Quarter
Aggregate Principal Balance at the start of collection period	698,180,889.36	679,701,425.38	662,811,910.81	645,035,922.37
Total Principal Collections received (net principal collections)	17,560,815.24	15,829,090.38	17,293,171.10	19,479,809.15
Total Capitalised Interest	0.00	0.00	0.00	0.00
Deemed Principal Loss (arrears + written-off)	868,532.30	774,248.26	482,817.34	303,099.03
Principal Loss	50,116.44	286,175.93	0.00	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	679,701,425.38	662,811,910.81	645,035,922.37	625,253,014.19
Gross Principal Balance at the end of the collection period	714,177,968.52	695,728,935.34	676,956,343.84	643,566,778.19

Cumulative Deemed Principal Loss	48,827,424.81	49,601,673.07	50,084,078.24	50,386,805.15
Cumulative Deemed Principal Loss Recovered	14,350,881.67	16,684,648.54	18,163,656.77	32,073,041.15
Cumulative Net Provisioned Amounts	34,476,543.14	32,917,024.53	31,920,421.47	18,313,764.00

Principal balance of all overdue loans

1 month < overdue =< 2 months	3,261,108.90	3,119,047.26	4,918,893.99	4,310,419.62
2 month < overdue =< 3 months	1,583,922.27	1,673,901.90	868,048.91	562,898.57
3 month < overdue =< 6 months	2,750,975.56	2,969,003.16	2,406,806.34	1,465,751.40
6 month < overdue =< 9 months	2,136,425.71	1,734,301.93	2,610,983.52	1,086,323.73
9 month < overdue =< 12 months	2,186,894.11	1,296,085.29	1,032,839.18	756,306.34
12 months < overdue =< 24 months	3,481,510.86	3,831,420.35	3,783,925.84	2,576,473.37
24 months < overdue =< 36 months	6,102,131.56	4,593,036.81	3,632,514.05	1,451,137.08
Overdue > 36 months	18,959,864.74	18,041,864.53	17,888,523.49	8,334,780.31
Overdue > 12 months	28,543,507.16	26,466,321.69	25,304,963.38	12,362,390.76
Overdue > 3 months	35,617,802.54	32,465,712.07	31,355,592.42	15,670,772.23

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

	27th Quarter	28th Quarter	29th Quarter	30th Quarter
<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	34,103.24
3 month < overdue =< 6 months	0.00	0.00	35,147.12	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	48,974.91	48,974.91	0.00	0.00
Overdue > 36 months	0.00	0.00	98,504.96	49,131.19
Overdue > 12 months	48,974.91	48,974.91	98,504.96	49,131.19
Overdue > 3 months	48,974.91	48,974.91	133,652.08	49,131.19

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	23,905,600.02	23,441,363.39	22,857,011.06	21,920,893.48
Total Principal Collections received (net principal collections)	464,189.73	584,326.32	935,666.35	1,906,055.88
Total Capitalised Interest	0.00	0.00	0.00	0.00
Deemed Principal Loss (arrears + written-off)	0.00	0.00	434.39	0.00
Principal Loss	46.90	26.01	16.84	12.25
Aggregate Principal Balance at the end of the collection period (including Substitutions)	23,441,363.39	22,857,011.06	21,920,893.48	20,014,825.35
Gross Principal Balance at the end of the collection period	23,441,363.39	22,857,011.06	21,920,893.48	20,014,825.35
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)

	27th Quarter	28th Quarter	29th Quarter	30th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	143,761.50	88,370.43	94,780.80	151,298.69
2 month < overdue =< 3 months	208,890.96	210,412.55	235,105.89	19,547.36
3 month < overdue =< 6 months	0.00	121,033.45	86,316.67	116,745.29
6 month < overdue =< 9 months	462,812.08	87,778.30	36,064.79	0.00
9 month < overdue =< 12 months	114,623.22	447,933.69	178,208.34	86,364.86
12 months < overdue =< 24 months	589,734.10	475,879.52	550,638.73	292,973.62
24 months < overdue =< 36 months	234,631.55	293,265.64	454,950.73	323,533.08
Overdue > 36 months	1,418,603.87	1,406,405.21	1,193,994.84	523,454.36
Overdue > 12 months	2,242,969.52	2,175,550.37	2,199,584.30	1,139,961.06
Overdue > 3 months	2,820,404.82	2,832,295.81	2,500,174.10	1,343,071.21
<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

	27th Quarter	28th Quarter	29th Quarter	30th Quarter
Gross Aggregate Principal Balance	714,177,968.52	695,728,935.34	676,956,343.84	643,566,778.19
Net Aggregate Principal Balance	679,701,425.38	662,811,910.81	645,035,922.37	625,253,014.19
Aggregate Principal Balance of subsidized loans	1,037,881.55	1,136,032.71	1,176,700.86	1,348,524.89
Weighted average spread	1.44%	1.44%	1.44%	1.41%
Weighted average interest rate	1.15%	1.15%	1.16%	1.11%
Weighted average seasoning (months)	135.12	138.04	141.03	143.80
Weighted average remaining term (months)	365.03	362.05	359.07	356.66
Weighted LTV (current based on the last valuation of the properties)	79.31%	82.62%	82.01%	81.23%
Number of Contracts	11,872.00	11,660.00	11,454.00	10,921.00

Exposure Mortgage Pool

Gross Aggregate Principal Balance	23,441,363.39	22,857,011.06	21,920,893.48	20,014,825.35
Net Aggregate Principal Balance	23,441,363.39	22,857,011.06	21,920,893.48	20,014,825.35
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.71%	1.71%	1.70%	1.65%
Weighted average interest rate	1.42%	1.42%	1.43%	1.34%
Weighted average seasoning (months)	144.08	157.19	150.10	151.42
Weighted average remaining term (months)	344.66	342.53	340.60	341.89
Weighted LTV (current based on the last valuation of the properties)	81.28%	83.63%	81.65%	81.36%
Number of Contracts	396.00	387.00	387.00	340.00

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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)

	27th Quarter	28th Quarter	29th Quarter	30th 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 %	0.11%	-0.05%	-0.06%	-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
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	0.28%	0.43%	0.53%	1.89%
Loans overdue > 1 month / Initial Principal Balance (PDD)	4.05%	3.73%	3.71%	2.05%
Loans overdue > 3 months / Initial Principal Balance (PDD)	3.56%	3.25%	3.14%	1.57%
Loans overdue > 12 months / Initial Principal Balance (PDD)	2.85%	2.65%	2.53%	1.24%

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Pool CPR

	27th Quarter	28th Quarter	29th Quarter	30th Quarter
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	1.80%	1.62%	1.84%	2.67%
Annual prepayment rate (average annualised CPR)	7.40%	6.64%	7.56%	11.10%
Securitized Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	1.86%	1.56%	1.90%	-0.02%
Annual prepayment rate (average annualised CPR)	7.66%	6.40%	7.83%	-0.06%
Exposure Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.00%	3.24%	0.00%	81.62%
Annual prepayment rate (average annualised CPR)	0.00%	13.59%	0.00%	988.12%

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Collection Period End Date: 29-Aug-2019

Loan Substitution

	27th Quarter	28th Quarter	29th Quarter	30th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	77,609,283.49	78,932,763.81	80,713,760.23	81,391,089.36
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	7.76%	7.89%	8.07%	8.14%

Securitized Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	19	14	19	10
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)	19	19	19	10
Total amount	1,690,217.44	1,323,480.32	1,780,996.42	677,329.13
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)	1,690,217.44	1,323,480.32	1,780,996.42	677,329.13
Average Loan Size	88,958.81	94,534.31	93,736.65	67,732.91
Weighted Average Seasoning (by value) Months	87.71	106.84	110.81	100.44
Weighted Average Spread (%)	2.47	2.34%	2.31%	2.43%
Weighted Average Remaining Term (by value) Months	342.47	371.49	343.86	361.51
Weighted Average CLTV %	80.59%	82.77%	79.40%	84.51%

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Collection Period End Date: 29-Aug-2019

Loan Substitution

	27th Quarter	28th Quarter	29th Quarter	30th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	18	11	17	8
Total amount	1,696,138.65	1,239,730.53	1,674,042.39	679,918.25
Average Loan Size	94,229.93	112,702.78	98,473.08	84,989.78
Weighted Average Seasoning (by value) Months	65.65	56.92	92.73	71.47
Weighted Average Spread (%)	2.19%	1.89%	1.70%	2.19%
Weighted Average Remaining Term (by value) Months	386.78	403.51	369.77	334.40
Weighted Average CLTV %	86.65%	90.21%	89.09%	89.07%

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: 29-Aug-2019

Loan Substitution

	27th Quarter	28th Quarter	29th Quarter	30th 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)	18,236,483.10	18,723,069.08	19,399,464.28	20,728,415.94
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	1.82%	1.87%	1.94%	2.07%
Variations in Spreads (cumulative)				
Number of loans affected	158	163	173	183
Aggregate Amount of loans affected (as at CP end)	12,560,307.22	13,046,893.20	13,723,288.40	14,487,091.64
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	66	66	66	72
Aggregate Amount of loans affected (as at CP end)	5,676,175.88	5,676,175.88	5,676,175.88	6,241,324.30
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: 29-Aug-2019

Exposure Mortgage Pool

27th Quarter

28th Quarter

29th Quarter

30th 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

11-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