Collection Period End Date: 29-Nov-2020

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

Notes	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Interest Rate Period start date	27-Dec-2019	25-Mar-2020	25-Jun-2020	25-Sep-2020
Interest Rate Period end date	25-Mar-2020	25-Jun-2020	25-Sep-2020	29-Dec-2020
Number of Days in the Period	89	92	92	95
Interest Payment Date	25-Mar-2020	25-Jun-2020	25-Sep-2020	29-Dec-2020
Relevant 3M Euribor rate	-0.388%	-0.369%	-0.409%	-0.498%
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	358,622,246.49	340,142,664.34	326,487,167.60	306,475,521.69
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	47,816.30	45,352.36	43,531.62	40,863.40
Total Principal Amount Outstanding as of the end of the Interest Rate Period	340,142,664.34	326,487,167.60	306,475,521.69	292,879,798.67
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	45,352.36	43,531.62	40,863.40	39,050.64
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	-0.088%	-0.069%	-0.109%	-0.198%
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

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Class B				
Bloomberg Ticker	PELIC 6 B	PELIC 6 B	PELIC 6 B	PELIC 6 B
ISIN	PTSSCROM0005	PTSSCROM0005	PTSSCROM0005	PTSSCROM0005
Total number of Notes	2,500	2,500	2,500	2,500
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	250,000,000.00	250,000,000.00	250,000,000.00	250,000,000.00
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	100,000.00	100,000.00	100,000.00	100,000.00
Total Principal Amount Outstanding as of the end of the Interest Rate Period	250,000,000.00	250,000,000.00	250,000,000.00	250,000,000.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	100,000.00	100,000.00	100,000.00	100,000.00
Spread	0.500%	0.500%	0.500%	0.500%
Interest Rate	0.112%	0.131%	0.091%	0.002%
Interest Amount per denomination	27.69	33.48	23.26	0.53
Total Interest Amount	69,225.00	83,700.00	58,150.00	1,325.00
Deferred Interest	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	69,225.00	83,700.00	58,150.00	1,325.00
Interest Amount deferred to the next Interest Payment Date	0.00	0.00	0.00	0.00

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Notes

Class C

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Bloomberg Ticker	PELIC 6 C	PELIC 6 C	PELIC 6 C	PELIC 6 C
ISIN	PTSSCSOM0004	PTSSCSOM0004	PTSSCSOM0004	PTSSCSOM0004
Total number of Notes	18	18	18	18
Total Principal Amount Outstanding as of the Start of the Interest Rate Period	0.00	0.00	0.00	0.00
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	0.00	0.00	0.00	0.00
Total Principal Amount Outstanding as of the end of the Interest Rate Period	0.00	0.00	0.00	0.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	0.00	0.00	0.00	0.00
Spread	1.500%	1.500%	1.500%	1.500%
Interest Rate	1.112%	1.131%	1.091%	1.002%
Interest Amount per denomination	0.00	0.00	0.00	0.00
Total Interest Amount	0.00	0.00	0.00	0.00
Deferred Interest	0.00	0.00	0.00	0.00
Interest Amount paid on Interest Payment Date	0.00	0.00	0.00	0.00
Interest Amount deferred to the next Interest Payment Date	0.00	0.00	0.00	0.00

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Notes

Class D

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Bloomberg Ticker	PELIC 6 D	PELIC 6 D	PELIC 6 D	PELIC 6 D
ISIN	PTSSCTOM0003	PTSSCTOM0003	PTSSCTOM0003	PTSSCTOM0003
Total number of Notes	650	650	650	650
Total Principal Amount Outstanding as of the Start 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 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	1,871,298.78	1,267,345.34	2,131,154.83	3,001,527.96

Notes

Class S

Bloomberg Ticker	PELIC 6 S	PELIC 6 S	PELIC 6 S	PELIC 6 S
ISIN	PTSSCUOM0000	PTSSCUOM0000	PTSSCUOM0000	PTSSCUOM0000
Total number of Notes	402	402	402	402
Total Principal Amount Outstanding as of the Start 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 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	478,506.04	215,449.86	675,763.27	627,196.14

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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	254,165.11	478,189.68	463,521.33
Capitalised Interest Application Amount	0.00	254,165.11	478,189.68	463,521.33
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)	32nd Quarter	33rd Quarter	34th Quarter	35th 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)	719,392.18	404,116.15	283,957.18	123,429.65

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Securitised Available Interest Distribution Amount

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Interest Collection Proceeds received by Issuer as interest payments	2,853,349.06	2,004,811.41	1,996,149.66	2,735,159.97
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	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00
Draw from Cash Reserve Account Shortfall Liquidity Ledger	49,551.89	0.00	288,836.34	135,944.99
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	0.00	0.00	0.00	0.00
Capitalised Interest Application Amount	0.00	254,165.11	478,189.68	463,521.33
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	1,750.00	1,750.00	0.00	0.00
(3rd) Issuer Expenses	241,234.99	223,900.01	289,913.67	208,343.68
(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	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00
(7th) Payments to Cash Reserve Account Shortfall Liquidity Ledger up to Required Balance	0.00	278,165.02	0.00	0.00
(8th) Payment of Interest Amount Class B Note	69,225.00	83,700.00	58,150.00	1,325.00
(9th) Payments on Class B PDL	719,392.18	404,116.15	283,957.18	123,429.65
(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	1,871,298.78	1,267,345.34	2,131,154.83	3,001,527.96

Available Principal Distribution Amount

Principal Collection Proceeds	17,760,189.97	13,505,545.70	20,205,878.41	13,935,814.70
Available Interest Distribution Amount for PDL curing	719,392.18	404,116.15	283,957.18	123,429.65
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	0.00	254,165.11	478,189.68	463,521.33
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00

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Securitised Pre-enforcement Principal Priority of Payments	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Principal amortisation amount Class A Notes	18,479,582.15	13,655,496.74	20,011,645.91	13,595,723.02
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	53,063.60	49,251.84	45,542.29	42,794.88
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	425,442.44	166,198.02	630,220.98	584,401.26

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	0.00	0.00	0.00	0.00
Class S Return under the Class S Notes.	478,506.04	215,449.86	675,763.27	627,196.14

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Cash Reserve General Ledger

Funds credited at Previous IPD / Closing proceeds	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00
Deductions from Cash Reserve General Ledger				
Cash Reserve Transfer to Issuer Available Funds	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00
Additions to Cash Reserve General Ledger				
Funds Credited at IPD	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00
Cash Reserve General Ledger Required Balance				
Target Cash Reserve General Ledger Amount	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00

Cash Reserve Shortfall Liquidity Ledger

Beginning Balance of Shortfall Liquidity Ledger	250,011.88	200,459.99	478,625.01	189,788.67
Deductions from Cash Reserve Shortfall Liquidity Ledger				
Cash Reserve Transfer to Issuer Available Funds	49,551.89	0.00	288,836.34	135,944.99
Additions to Cash Reserve Shortfall Liquidity Ledger				
Funds Credited at IPD	0.00	278,165.02	0.00	0.00
Cash Reserve Shortfall Liquidity Ledger Required Balance				
Target Cash Reserve Shortfall Liquidity Amount	200,459.99	478,625.01	189,788.67	53,843.68

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

Securitized Mortgage Pool

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Change in Aggregate Principal Outstanding Balance				
Aggregate Principal Balance at the start of collection period	608,285,959.08	589,685,738.77	575,999,413.63	555,901,963.52
Total Principal Collections received (net principal collections)	17,760,189.97	13,505,545.70	20,205,878.41	13,935,814.70
Total Capitalised Interest	0.00	243,595.67	456,852.66	442,463.91
Deemed Principal Loss (arrears + written-off)	719,392.18	404,116.15	283,957.18	123,429.65
Principal Loss	120,638.16	20,258.96	64,467.18	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	**589,685,738.77**	**575,999,413.63**	**555,901,963.52**	**542,285,183.08**
Gross Principal Balance at the end of the collection period	**607,286,780.54**	**593,413,008.26**	**572,878,037.08**	**557,993,552.77**
Cumulative Deemed Principal Loss	51,371,528.12	51,774,337.25	52,057,596.22	52,179,796.41
Cumulative Deemed Principal Loss Recovered	33,770,486.35	34,360,742.62	35,081,522.66	36,471,426.72
Cumulative Net Provisioned Amounts	17,601,041.77	17,413,594.63	16,976,073.56	15,708,369.69
Principal balance of all overdue loans				
1 month < overdue =< 2 months	2,611,259.50	2,121,841.78	605,671.26	777,642.89
2 month < overdue =< 3 months	1,341,549.54	1,613,635.32	564,539.21	119,076.69
3 month < overdue =< 6 months	1,241,429.63	2,593,712.06	1,842,802.23	1,019,560.94
6 month < overdue =< 9 months	535,573.86	323,544.61	1,450,216.88	1,714,151.96
9 month < overdue =< 12 months	720,652.72	775,473.80	327,622.29	683,189.91
12 months < overdue =< 24 months	1,500,526.59	1,751,645.08	1,827,003.01	1,378,745.70
24 months < overdue =< 36 months	1,760,643.32	1,448,720.15	1,085,593.35	942,525.44
Overdue > 36 months	8,376,221.50	7,934,936.23	6,853,041.52	5,968,384.49
Overdue > 12 months	11,637,391.41	11,135,301.46	9,765,637.88	8,289,655.63
Overdue > 3 months	14,135,047.62	14,828,031.93	13,386,279.28	11,706,558.44

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Collateral Pool Performance (as at the end of the Collection Period)	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Principal balance of subsidised overdue loans				
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	48,389.11	53,818.43	0.00	53,446.84
Overdue > 12 months	48,389.11	53,818.43	0.00	53,446.84
Overdue > 3 months	48,389.11	53,818.43	0.00	53,446.84

Collateral Characteristics (at the end of the Collection Period)

Exposure Mortgage Pool

Change in Aggregate Principal Outstanding Balance	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Aggregate Principal Balance at the start of collection period	19,100,843.39	18,657,191.12	18,501,492.17	17,892,608.21
Total Principal Collections received (net principal collections)	425,442.44	166,198.02	630,220.98	584,401.26
Total Capitalised Interest	0.00	10,569.44	21,337.02	21,057.42
Deemed Principal Loss (arrears + written-off)	0.00	0.00	0.00	0.00
Principal Loss	18,209.83	70.37	0.00	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	18,657,191.12	18,501,492.17	17,892,608.21	17,329,264.37
Gross Principal Balance at the end of the collection period	18,657,191.12	18,501,492.17	17,892,608.21	17,329,264.37
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)

Principal balance of all overdue loans	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
1 month < overdue =< 2 months	175,158.64	10,491.02	61,855.82	61,411.52
2 month < overdue =< 3 months	231,045.96	238,856.06	0.00	10,306.03
3 month < overdue =< 6 months	17,461.24	164,694.45	39,129.03	18,910.26
6 month < overdue =< 9 months	19,502.74	84,056.92	405,786.44	7,551.42
9 month < overdue =< 12 months	183,358.65	192,364.05	167,215.55	224,304.98
12 months < overdue =< 24 months	189,168.08	170,647.99	165,494.56	265,836.64
24 months < overdue =< 36 months	267,184.60	292,452.42	211,093.45	137,931.97
Overdue > 36 months	681,971.34	681,971.34	767,026.24	767,026.24
Overdue > 12 months	1,138,324.02	1,145,071.75	1,143,614.25	1,170,794.85
Overdue > 3 months	1,358,646.65	1,586,187.17	1,755,745.27	1,421,561.51

Principal balance of subsidised overdue loans	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
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

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Gross Aggregate Principal Balance	607,286,780.54	593,413,008.26	572,878,037.08	557,993,552.77
Net Aggregate Principal Balance	589,685,738.77	575,999,413.63	555,901,963.52	542,285,183.08
Aggregate Principal Balance of subsidized loans	1,239,812.50	909,906.27	571,189.91	390,877.27
Weighted average spread	1.40%	1.40%	1.41%	1.40%
Weighted average interest rate	1.02%	1.05%	1.08%	0.98%
Weighted average seasoning (months)	149.74	152.62	159.21	158.50
Weighted average remaining term (months)	350.66	349.12	337.12	344.30
Weighted LTV (current based on the last valuation of the properties)	79.82%	79.28%	77.62%	77.40%
Number of Contracts	10,479.00	10,313.00	9,863.00	9,653.00

Exposure Mortgage Pool

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Gross Aggregate Principal Balance	18,657,191.12	18,501,492.17	17,892,608.21	17,329,264.37
Net Aggregate Principal Balance	18,657,191.12	18,501,492.17	17,892,608.21	17,329,264.37
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.64%	1.64%	1.65%	1.65%
Weighted average interest rate	1.26%	1.29%	1.31%	1.23%
Weighted average seasoning (months)	157.61	160.61	166.93	166.90
Weighted average remaining term (months)	336.37	334.83	315.48	332.80
Weighted LTV (current based on the last valuation of the properties)	79.82%	79.75%	76.48%	78.70%
Number of Contracts	325.00	323.00	305.00	299.00

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Ratios (Securitized Mortgage Pool)	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Principal Deficiency Ledger				
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
Cash Reserve Release Test				
the Aggregate POB of the Loans in the Securitised Mortgage Backed Credits Portfolio in arrears > 90 d (less the sum of all Net Provisioned Amounts) < 3 % Aggregate POB of the Loans in the Securitised Mortgage Backed Credits Portfolio as at the Initial Portfolio Determination Date	-0.35%	-0.26%	-0.36%	-0.40%
the balance of the Class A Principal Deficiency Ledger, subsequent to any reduction on that Interest Payment Date, is equal to 0 (zero); and	0.00	0.00	0.00	0.00
the Aggregate POB of the Loans in the Securitised 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	1.96%	1.98%	2.03%	2.15%
Loans overdue > 1 month / Initital Principal Balance (PDD)	1.81%	1.86%	1.46%	1.26%
Loans overdue > 3 months / Initital Principal Balance (PDD)	1.41%	1.48%	1.34%	1.17%
Loans overdue > 12 months / Initital Principal Balance (PDD)	1.16%	1.11%	0.98%	0.83%

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Pool CPR

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	2.14%	1.54%	2.87%	1.85%
Annual prepayment rate (average annualised CPR)	8.84%	6.30%	12.00%	7.60%
Securitized Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	2.21%	1.59%	1.30%	1.91%
Annual prepayment rate (average annualised CPR)	9.12%	6.50%	5.32%	7.85%
Exposure Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.00%	0.00%	51.75%	0.00%
Annual prepayment rate (average annualised CPR)	0.00%	0.00%	430.34%	0.00%

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Moratorium Regime
Official Moratorium Regime (granted by DL 10-J/2020 of 26 March by the Portuguese Government)

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Securitized Mortgage Pool				
- Moratorium of principal and interest				
Nr. Of Loans	0.00	1,346.00	1,182.00	1,154.00
Oustanding Balance	0.00	123,481,721.91	99,149,088.71	96,787,362.04
- Moratorium of principal				
Nr. Of Loans	0.00	238.00	273.00	276.00
Oustanding Balance	0.00	20,832,246.01	23,479,412.35	23,866,149.64
Exposure Mortgage Pool				
- Moratorium of principal and interest				
Nr. Of Loans	0.00	47.00	0.00	42.00
Oustanding Balance	0.00	3,996,500.04	0.00	3,216,543.34
- Moratorium of principal				
Nr. Of Loans	0.00	5.00	0.00	0.00
Oustanding Balance	0.00	487,585.73	0.00	0.00

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Loan Substitution

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	84,362,447.70	86,304,073.94	88,523,830.42	95,725,363.30
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	8.44%	8.63%	8.85%	9.57%
Securitized Mortgage Pool				
Profile of outgoing loans				
Substituted this period (No of loans)	14	23	26	112
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)	14	23	26	112
Total amount	1,131,364.41	1,941,626.24	2,219,756.48	7,201,532.88
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)	1,131,364.41	1,941,626.24	2,219,756.48	7,201,532.88
Average Loan Size	80,811.74	84,418.53	85,375.25	64,299.40
Weighted Average Seasoning (by value) Months	143.71	129.87	114.77	149.93
Weighted Average Spread (%)	1.98	1.77%	1.92%	1.51%
Weighted Average Remaining Term (by value) Months	342.20	347.27	353.86	340.29
Weighted Average CLTV %	79.05%	80.13%	82.81%	81.65%

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Loan Substitution

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Profile of incoming loans				
Substituted this period (No of loans)	13	27	25	103
Total amount	1,136,857.58	1,959,894.19	2,106,957.45	6,933,004.79
Average Loan Size	87,450.58	72,588.67	84,278.30	67,310.73
Weighted Average Seasoning (by value) Months	86.70	106.60	82.71	133.95
Weighted Average Spread (%)	2.29%	1.67%	1.69%	1.34%
Weighted Average Remaining Term (by value) Months	376.80	360.78	369.88	313.69
Weighted Average CLTV %	88.08%	87.88%	88.10%	87.62%

Exposure Mortgage Pool

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
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	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Profile of incoming loans				
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

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Permitted variations done to date since collateral determination date (cumulative)	21,429,638.78	23,345,088.82	24,602,175.80	30,999,930.47
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	2.14%	2.33%	2.46%	3.10%
Variations in Spreads (cumulative)				
Number of loans affected	194	218	222	277
Aggregate Amount of loans affected (as at CP end)	15,590,378.59	17,302,422.43	17,612,462.58	21,220,926.01
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	67	69	80	112
Aggregate Amount of loans affected (as at CP end)	5,839,260.19	6,042,666.39	6,989,713.22	9,779,004.46
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	20-Jan-2061	20-Jan-2061	20-Jan-2061
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	36	36	36

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Exposure Mortgage Pool

	32nd Quarter	33rd Quarter	34th Quarter	35th Quarter
Securitized Mortgage Pool				
Permitted variations done to date since collateral determination date (cumulative)	713,679.05	840,789.05	1,057,797.39	1,321,187.64
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	1.78%	2.09%	2.63%	3.29%
Variations in Spreads (cumulative)				
Number of loans affected	4	7	11	13
Aggregate Amount of loans affected (as at CP end)	311,614.94	438,724.94	655,733.28	806,761.54
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	6
Aggregate Amount of loans affected (as at CP end)	402,064.11	402,064.11	402,064.11	514,426.10
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)	11-Mar-2060	11-Mar-2060	11-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

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