

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



Collection Period End Date: 30-Aug-2021

**Notes**

	35th Quarter	36th Quarter	37th Quarter	38th Quarter
Interest Rate Period start date	25-Sep-2020	29-Dec-2020	25-Mar-2021	25-Jun-2021
Interest Rate Period end date	29-Dec-2020	25-Mar-2021	25-Jun-2021	27-Sep-2021
Number of Days in the Period	95	86	92	94
Interest Payment Date	29-Dec-2020	25-Mar-2021	25-Jun-2021	27-Sep-2021
Relevant 3M Euribor rate	-0.498%	-0.537%	-0.537%	-0.540%

**Class A**

	35th Quarter	36th Quarter	37th Quarter	38th 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	306,475,521.69	292,879,798.67	281,069,840.39	268,351,554.04
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	40,863.40	39,050.64	37,475.98	35,780.21
Total Principal Amount Outstanding as of the end of the Interest Rate Period	292,879,798.67	281,069,840.39	268,351,554.04	253,824,896.13
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	39,050.64	37,475.98	35,780.21	33,843.32
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	-0.198%	-0.237%	-0.237%	-0.240%
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

	35th Quarter	36th Quarter	37th Quarter	38th 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%
0.002%	-0.037%	-0.037%	-0.040%	-0.040%
0.53	0.00	0.00	0.00	0.00
1,325.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00
1,325.00	0.00	0.00	0.00	0.00
0.00	0.00	0.00	0.00	0.00

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**Notes**

**Class 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

	35th Quarter	36th Quarter	37th Quarter	38th 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%
	1.002%	0.963%	0.963%	0.960%
	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

	35th Quarter	36th Quarter	37th Quarter	38th 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
	3,001,527.96	1,150,237.96	1,071,212.24	1,770,098.33

**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

	35th Quarter	36th Quarter	37th Quarter	38th 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
	627,196.14	331,257.76	281,141.06	467,463.79

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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	463,521.33	431,427.74	436,685.00	458,146.99
Capitalised Interest Application Amount	463,521.33	431,427.74	436,685.00	458,146.99
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)**

	35th Quarter	36th Quarter	37th Quarter	38th 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)	123,429.65	644,940.86	568,972.39	113,497.25

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**Securitized Available Interest Distribution Amount**

	35th Quarter	36th Quarter	37th Quarter	38th Quarter
Interest Collection Proceeds received by Issuer as interest payments	2,735,159.97	1,519,872.44	1,649,428.01	1,582,886.20
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	135,944.99	19,886.16	0.00	77,383.92
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	463,521.33	431,427.74	436,685.00	458,146.99
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	3,500.00	1,750.00	1,750.00
(3rd) Issuer Expenses	208,343.68	172,507.52	278,930.45	233,071.53
(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	0.00	140,247.93	0.00
(8th) Payment of Interest Amount Class B Note	1,325.00	0.00	0.00	0.00
(9th) Payments on Class B PDL	123,429.65	644,940.86	568,972.39	113,497.25
(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	3,001,527.96	1,150,237.96	1,071,212.24	1,770,098.33

**Available Principal Distribution Amount**

Principal Collection Proceeds	13,935,814.70	11,596,445.16	12,585,998.96	14,871,307.65
Available Interest Distribution Amount for PDL curing	123,429.65	644,940.86	568,972.39	113,497.25
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	463,521.33	431,427.74	436,685.00	458,146.99
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00

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

	35th Quarter	36th Quarter	37th Quarter	38th Quarter
Principal amortisation amount Class A Notes	13,595,723.02	11,809,958.28	12,718,286.35	14,526,657.91
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	42,794.88	48,677.87	33,290.65	34,349.73
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	584,401.26	282,579.89	247,850.41	433,114.06

**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
	627,196.14	331,257.76	281,141.06	467,463.79



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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
<b>Deductions from Cash Reserve General Ledger</b>				
Cash Reserve Transfer to Issuer Available Funds	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00
<b>Additions to Cash Reserve General Ledger</b>				
Funds Credited at IPD	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00
<b>Cash Reserve General Ledger Required Balance</b>				
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	189,788.67	53,843.68	33,957.52	174,205.45
<b>Deductions from Cash Reserve Shortfall Liquidity Ledger</b>				
Cash Reserve Transfer to Issuer Available Funds	135,944.99	19,886.16	0.00	77,383.92
<b>Additions to Cash Reserve Shortfall Liquidity Ledger</b>				
Funds Credited at IPD	0.00	0.00	140,247.93	0.00
<b>Cash Reserve Shortfall Liquidity Ledger Required Balance</b>				
Target Cash Reserve Shortfall Liquidity Amount	53,843.68	33,957.52	174,205.45	96,821.53

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

**Securitized Mortgage Pool**

Change in Aggregate Principal Outstanding Balance

	35th Quarter	36th Quarter	37th Quarter	38th Quarter
Aggregate Principal Balance at the start of collection period	555,901,963.52	542,285,183.08	530,410,882.78	517,603,317.36
Total Principal Collections received (net principal collections)	13,935,814.70	11,596,445.16	12,585,998.96	14,871,307.65
Total Capitalised Interest	442,463.91	413,889.68	416,897.73	436,542.89
Deemed Principal Loss (arrears + written-off)	123,429.65	644,940.86	568,972.39	113,497.25
Principal Loss	0.00	46,803.96	69,491.80	14,921.99
Aggregate Principal Balance at the end of the collection period (including Substitutions)	<b>542,285,183.08</b>	<b>530,410,882.78</b>	<b>517,603,317.36</b>	<b>503,040,133.36</b>
Gross Principal Balance at the end of the collection period	<b>557,993,552.77</b>	<b>545,371,086.09</b>	<b>532,503,039.90</b>	<b>517,428,578.41</b>

Cumulative Deemed Principal Loss	52,179,796.41	52,821,534.09	53,385,208.60	53,492,962.22
Cumulative Deemed Principal Loss Recovered	36,471,426.72	37,861,330.78	38,485,486.06	39,104,517.17
Cumulative Net Provisioned Amounts	15,708,369.69	14,960,203.31	14,899,722.54	14,388,445.05

Principal balance of all overdue loans

1 month < overdue =< 2 months	777,642.89	1,403,132.43	658,848.78	1,008,900.80
2 month < overdue =< 3 months	119,076.69	259,996.18	523,668.80	836,986.27
3 month < overdue =< 6 months	1,019,560.94	741,015.54	759,812.76	677,817.34
6 month < overdue =< 9 months	1,714,151.96	643,831.24	286,012.94	432,063.48
9 month < overdue =< 12 months	683,189.91	869,938.83	321,218.80	294,438.78
12 months < overdue =< 24 months	1,378,745.70	1,798,573.27	1,825,407.28	1,166,195.08
24 months < overdue =< 36 months	942,525.44	6,822,282.49	847,630.90	839,249.82
Overdue > 36 months	5,968,384.49	12,538,769.98	5,472,076.84	5,282,517.49
Overdue > 12 months	8,289,655.63	21,159,625.74	8,145,115.02	7,287,962.39
Overdue > 3 months	11,706,558.44	23,414,411.35	9,512,159.52	8,692,281.99

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

	35th Quarter	36th Quarter	37th Quarter	38th 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	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	53,446.84	0.00	0.00	0.00
Overdue > 12 months	53,446.84	0.00	0.00	0.00
Overdue > 3 months	53,446.84	0.00	0.00	0.00

**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	17,892,608.21	17,329,264.37	17,064,222.54	16,836,159.40
Total Principal Collections received (net principal collections)	584,401.26	282,579.89	247,850.41	433,114.06
Total Capitalised Interest	21,057.42	17,538.06	0.00	21,604.10
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)	17,329,264.37	17,064,222.54	16,816,372.13	16,424,649.44
Gross Principal Balance at the end of the collection period	17,329,264.37	17,064,222.54	16,816,372.13	16,424,649.44
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)**

	35th Quarter	36th Quarter	37th Quarter	38th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	61,411.52	204,059.89	169,706.50	122,499.17
2 month < overdue =< 3 months	10,306.03	0.00	0.00	0.00
3 month < overdue =< 6 months	18,910.26	0.00	60,570.48	0.00
6 month < overdue =< 9 months	7,551.42	0.00	0.00	0.00
9 month < overdue =< 12 months	224,304.98	7,545.06	0.00	0.00
12 months < overdue =< 24 months	265,836.64	392,074.61	333,472.62	259,918.89
24 months < overdue =< 36 months	137,931.97	30,629.16	71,417.65	66,675.50
Overdue > 36 months	767,026.24	789,306.28	814,940.46	819,682.61
Overdue > 12 months	1,170,794.85	1,212,010.05	1,219,830.73	1,146,277.00
Overdue > 3 months	1,421,561.51	1,219,555.11	1,280,401.21	1,146,277.00
<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**

	35th Quarter	36th Quarter	37th Quarter	38th Quarter
Gross Aggregate Principal Balance	557,993,552.77	545,371,086.09	532,503,039.90	517,428,578.41
Net Aggregate Principal Balance	542,285,183.08	530,410,882.78	517,603,317.36	503,040,133.36
Aggregate Principal Balance of subsidized loans	390,877.27	129,014.54	191,660.16	187,475.03
Weighted average spread	1.40%	1.39%	1.39%	1.39%
Weighted average interest rate	0.98%	0.89%	0.86%	0.86%
Weighted average seasoning (months)	158.50	161.52	164.72	167.86
Weighted average remaining term (months)	344.30	342.55	338.59	335.44
Weighted LTV (current based on the last valuation of the properties)	77.40%	76.83%	76.11%	75.48%
Number of Contracts	9,653.00	9,510.00	9,433.00	9,237.00

**Exposure Mortgage Pool**

Gross Aggregate Principal Balance	17,329,264.37	17,064,222.54	16,816,372.13	16,424,649.44
Net Aggregate Principal Balance	17,329,264.37	17,064,222.54	16,816,372.13	16,424,649.44
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.65%	1.65%	1.65%	1.65%
Weighted average interest rate	1.23%	0.12%	0.86%	1.13%
Weighted average seasoning (months)	166.90	169.65	172.99	176.68
Weighted average remaining term (months)	332.80	331.99	328.75	325.13
Weighted LTV (current based on the last valuation of the properties)	78.70%	78.31%	78.01%	77.45%
Number of Contracts	299.00	296.00	293.00	287.00

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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)

	35th Quarter	36th Quarter	37th Quarter	38th 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 %	-0.40%	0.85%	-0.54%	-0.57%
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	2.15%	2.23%	2.23%	2.28%
Loans overdue > 1 month / Initial Principal Balance (PDD)	1.26%	2.51%	1.07%	1.05%
Loans overdue > 3 months / Initial Principal Balance (PDD)	1.17%	2.34%	0.95%	0.87%
Loans overdue > 12 months / Initial Principal Balance (PDD)	0.83%	2.12%	0.81%	0.73%

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**Pool CPR**

	35th Quarter	36th Quarter	37th Quarter	38th Quarter
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	1.85%	1.42%	1.57%	1.87%
Annual prepayment rate (average annualised CPR)	7.60%	5.79%	6.45%	7.69%
<b>Securitized Mortgage Pool</b>				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	1.91%	1.46%	1.63%	1.93%
Annual prepayment rate (average annualised CPR)	7.85%	5.98%	6.66%	7.95%
<b>Exposure Mortgage Pool</b>				
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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**Moratorium Regime**

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

**Securitized Mortgage Pool**

- Moratorium of principal and interest

Nr. Of Loans

Outstanding Balance

- Moratorium of principal

Nr. Of Loans

Outstanding Balance

**Exposure Mortgage Pool**

- Moratorium of principal and interest

Nr. Of Loans

Outstanding Balance

- Moratorium of principal

Nr. Of Loans

Outstanding Balance

	35th Quarter	36th Quarter	37th Quarter	38th Quarter
Nr. Of Loans	1,154.00	1,157.00	1,119.00	1,089.00
Outstanding Balance	96,787,362.04	97,110,752.92	92,875,644.44	90,706,858.04
Nr. Of Loans	276.00	297.00	299.00	290.00
Outstanding Balance	23,866,149.64	25,014,418.15	24,762,926.76	23,956,149.77
Nr. Of Loans	42.00	46.00	46.00	46.00
Outstanding Balance	3,216,543.34	3,340,901.28	3,360,688.38	3,381,942.99
Nr. Of Loans	0.00	8.00	9.00	9.00
Outstanding Balance	0.00	693,974.56	699,650.93	699,651.40



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Collection Period End Date: 30-Aug-2021

**Loan Substitution**

	35th Quarter	36th Quarter	37th Quarter	38th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	95,725,363.30	97,849,556.19	102,413,154.06	104,803,928.91
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	9.57%	9.78%	10.24%	10.48%
<b>Securitized Mortgage Pool</b>				
<u>Profile of outgoing loans</u>				
Substituted this period (No of loans)	112	26	65	42
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)	112	26	65	42
Total amount	7,201,532.88	2,124,192.89	4,563,597.87	2,513,420.69
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)	7,201,532.88	2,124,192.89	4,563,597.87	2,513,420.69
Average Loan Size	64,299.40	81,699.73	70,209.20	59,843.35
Weighted Average Seasoning (by value) Months	149.93	139.07	152.36	153.84
Weighted Average Spread (%)	1.51	2.01%	1.58%	1.70%
Weighted Average Remaining Term (by value) Months	340.29	347.64	351.48	356.73
Weighted Average CLTV %	81.65%	84.43%	92.90%	91.27%

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Collection Period End Date: 30-Aug-2021

**Loan Substitution**

	35th Quarter	36th Quarter	37th Quarter	38th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	103	31	152	25
Total amount	6,933,004.79	2,128,199.89	4,437,001.19	1,511,349.44
Average Loan Size	67,310.73	68,651.61	29,190.80	60,453.98
Weighted Average Seasoning (by value) Months	133.95	152.15	173.02	160.76
Weighted Average Spread (%)	1.34%	1.13%	1.25%	1.07%
Weighted Average Remaining Term (by value) Months	313.69	319.67	240.42	290.22
Weighted Average CLTV %	87.62%	68.83%	63.85%	6,528.64%

**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: 30-Aug-2021

**Loan Substitution**

	35th Quarter	36th Quarter	37th Quarter	38th 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)	30,999,930.47	32,386,146.37	34,805,982.30	36,266,189.65
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	3.10%	3.24%	3.48%	3.63%
<b>Variations in Spreads (cumulative)</b>				
Number of loans affected	277	288	298	304
Aggregate Amount of loans affected (as at CP end)	21,220,926.01	21,993,645.32	22,732,500.28	23,300,230.30
Loan with highest reduction in spread % (max 0.5%)	0.50%	0.50%	0.50%	0.50%
<b>Variations in Maturity (cumulative)</b>				
Number of loans affected	112	120	137	147
Aggregate Amount of loans affected (as at CP end)	9,779,004.46	10,392,501.05	12,073,482.02	12,965,959.35
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)	20-Jan-2061	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)	36	36	36	36

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Collection Period End Date: 30-Aug-2021

**Exposure Mortgage Pool**

35th Quarter

36th Quarter

37th Quarter

38th Quarter

**Securitized Mortgage Pool**

Permitted variations done to date since collateral determination date (cumulative)

1,321,187.64

1,321,187.64

1,321,187.64

1,393,566.99

Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)

3.29%

3.29%

3.29%

3.47%

**Variations in Spreads (cumulative)**

Number of loans affected

13

13

13

15

Aggregate Amount of loans affected (as at CP end)

806,761.54

806,761.54

806,761.54

879,140.89

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

6

6

6

6

Aggregate Amount of loans affected (as at CP end)

514,426.10

514,426.10

514,426.10

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*