

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



Collection Period End Date: 29-Nov-2021

Notes

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
Interest Rate Period start date	29-Dec-2020	25-Mar-2021	25-Jun-2021	27-Sep-2021
Interest Rate Period end date	25-Mar-2021	25-Jun-2021	27-Sep-2021	29-Dec-2021
Number of Days in the Period	86	92	94	93
Interest Payment Date	25-Mar-2021	25-Jun-2021	27-Sep-2021	29-Dec-2021
Relevant 3M Euribor rate	-0.537%	-0.537%	-0.540%	-0.544%

Class A

	36th Quarter	37th Quarter	38th Quarter	39th 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	292,879,798.67	281,069,840.39	268,351,554.04	253,824,896.13
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	39,050.64	37,475.98	35,780.21	33,843.32
Total Principal Amount Outstanding as of the end of the Interest Rate Period	281,069,840.39	268,351,554.04	253,824,896.13	0.00
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	37,475.98	35,780.21	33,843.32	0.00
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	-0.237%	-0.237%	-0.240%	-0.244%
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)

Citibank N.A.
Agency and Trust
Citigroup Centre
Canada Square, Canary Wharf
London, E14 5LB
United Kingdom

Roisul Abedin
Vice President
tel: +44 20 7508 3816
fax: +44 20 3060 4796
roisul.abedin@citi.com

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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

	36th Quarter	37th Quarter	38th Quarter	39th 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	0.00
100,000.00	100,000.00	100,000.00	100,000.00	0.00
0.500%	0.500%	0.500%	0.500%	0.500%
-0.037%	-0.037%	-0.040%	-0.044%	-0.044%
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
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

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
	PELIC 6 C	PELIC 6 C	PELIC 6 C	PELIC 6 C
	PTSSCSOM0004	PTSSCSOM0004	PTSSCSOM0004	PTSSCSOM0004
	18	18	18	18
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00
	0.00	0.00	0.00	0.00
	1.500%	1.500%	1.500%	1.500%
	0.963%	0.963%	0.960%	0.956%
	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

	36th Quarter	37th Quarter	38th Quarter	39th 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	0.00
	100,000.00	100,000.00	100,000.00	100,000.00
	1,150,237.96	1,071,212.24	1,770,098.33	38,789,017.62

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

	36th Quarter	37th Quarter	38th Quarter	39th 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	0.00
	100,000.00	100,000.00	100,000.00	100,000.00
	331,257.76	281,141.06	467,463.79	15,548,339.87

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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	431,427.74	436,685.00	458,146.99	155,225.53
Capitalised Interest Application Amount	431,427.74	436,685.00	458,146.99	155,225.53
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)

	36th Quarter	37th Quarter	38th Quarter	39th 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)	644,940.86	568,972.39	113,497.25	204,766.22

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Securitized Available Interest Distribution Amount

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
Interest Collection Proceeds received by Issuer as interest payments	1,519,872.44	1,649,428.01	1,582,886.20	1,611,577.49
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	19,886.16	0.00	77,383.92	96,868.68
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	431,427.74	436,685.00	458,146.99	155,225.53
Available Principal Distribution Amount remaining after redemption of the Notes	0.00	0.00	0.00	7,452,741.40
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	3,500.00	1,750.00	1,750.00	4,083.33
(3rd) Issuer Expenses	172,507.52	278,930.45	233,071.53	320,188.51
(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	0.00
(7th) Payments to Cash Reserve Account Shortfall Liquidity Ledger up to Required Balance	0.00	140,247.93	0.00	0.00
(8th) Payment of Interest Amount Class B Note	0.00	0.00	0.00	0.00
(9th) Payments on Class B PDL	644,940.86	568,972.39	113,497.25	204,766.22
(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	1,150,237.96	1,071,212.24	1,770,098.33	38,789,017.62

Available Principal Distribution Amount

Principal Collection Proceeds	11,596,445.16	12,585,998.96	14,871,307.65	511,277,637.53
Available Interest Distribution Amount for PDL curing	644,940.86	568,972.39	113,497.25	204,766.22
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	431,427.74	436,685.00	458,146.99	155,225.53
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00

Citibank N.A.
Agency and Trust
Citigroup Centre
Canada Square, Canary Wharf
London, E14 5LB
United Kingdom

Roisul Abedin
Vice President
tel: +44 20 7508 3816
fax: +44 20 3060 4796
roisul.abedin@citi.com

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Securitized Pre-enforcement Principal Priority of Payments

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
Principal amortisation amount Class A Notes	11,809,958.28	12,718,286.35	14,526,657.91	253,824,896.13
Principal amortisation amount Class B Notes	0.00	0.00	0.00	250,000,000.00
Residual Principal to be applied as Interest Distribution Amounts	0.00	0.00	0.00	7,452,741.40

Exposure Amount Available Funds

Interest collections from the Exposure Amount Mortgage Backed Credits Portfolio	48,677.87	33,290.65	34,349.73	39,533.78
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	282,579.89	247,850.41	433,114.06	547,491.01

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	14,961,315.08
Credit to the Exposure Amount Cash Ledger; and Class S Return under the Class S Notes.	0.00	0.00	0.00	587,024.79
	331,257.76	281,141.06	467,463.79	15,548,339.87

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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	0.00
Cash Reserve General Ledger Required Balance				
Target Cash Reserve General Ledger Amount	30,000,000.00	30,000,000.00	30,000,000.00	0.00

Cash Reserve Shortfall Liquidity Ledger

Beginning Balance of Shortfall Liquidity Ledger	53,843.68	33,957.52	174,205.45	96,821.53
Deductions from Cash Reserve Shortfall Liquidity Ledger				
Cash Reserve Transfer to Issuer Available Funds	19,886.16	0.00	77,383.92	96,821.53
Additions to Cash Reserve Shortfall Liquidity Ledger				
Funds Credited at IPD	0.00	140,247.93	0.00	0.00
Cash Reserve Shortfall Liquidity Ledger Required Balance				
Target Cash Reserve Shortfall Liquidity Amount	33,957.52	174,205.45	96,821.53	0.00

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

Securitized Mortgage Pool

Change in Aggregate Principal Outstanding Balance

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
Aggregate Principal Balance at the start of collection period	542,285,183.08	530,410,882.78	517,603,317.36	503,040,133.36
Total Principal Collections received (net principal collections)	11,596,445.16	12,585,998.96	14,871,307.65	12,737,622.47
Total Capitalised Interest	413,889.68	416,897.73	436,542.89	146,943.64
Deemed Principal Loss (arrears + written-off)	644,940.86	568,972.39	113,497.25	204,766.22
Principal Loss	46,803.96	69,491.80	14,921.99	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	530,410,882.78	517,603,317.36	503,040,133.36	0.00
Gross Principal Balance at the end of the collection period	545,371,086.09	532,503,039.90	517,428,578.41	0.00

Cumulative Deemed Principal Loss	52,821,534.09	53,385,208.60	53,492,962.22	53,691,027.06
Cumulative Deemed Principal Loss Recovered	37,861,330.78	38,485,486.06	39,104,517.17	39,627,184.12
Cumulative Net Provisioned Amounts	14,960,203.31	14,899,722.54	14,388,445.05	14,063,842.94

Principal balance of all overdue loans

1 month < overdue =< 2 months	1,403,132.43	658,848.78	1,008,900.80	2,340,817.16
2 month < overdue =< 3 months	259,996.18	523,668.80	836,986.27	607,202.94
3 month < overdue =< 6 months	741,015.54	759,812.76	677,817.34	748,746.34
6 month < overdue =< 9 months	643,831.24	286,012.94	432,063.48	139,479.73
9 month < overdue =< 12 months	869,938.83	321,218.80	294,438.78	443,103.13
12 months < overdue =< 24 months	1,798,573.27	1,825,407.28	1,166,195.08	1,144,658.59
24 months < overdue =< 36 months	6,822,282.49	847,630.90	839,249.82	599,155.99
Overdue > 36 months	12,538,769.98	5,472,076.84	5,282,517.49	5,026,568.95
Overdue > 12 months	21,159,625.74	8,145,115.02	7,287,962.39	6,770,383.53
Overdue > 3 months	23,414,411.35	9,512,159.52	8,692,281.99	8,101,712.73

Citibank N.A.
Agency and Trust
Citigroup Centre
Canada Square, Canary Wharf
London, E14 5LB
United Kingdom

Roisul Abedin
Vice President
tel: +44 20 7508 3816
fax: +44 20 3060 4796
roisul.abedin@citi.com

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

	36th Quarter	37th Quarter	38th Quarter	39th 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	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

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	17,329,264.37	17,064,222.54	16,836,159.40	16,424,649.44
Total Principal Collections received (net principal collections)	282,579.89	247,850.41	433,114.06	547,491.01
Total Capitalised Interest	17,538.06	0.00	21,604.10	8,281.89
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)	17,064,222.54	16,816,372.13	16,424,649.44	0.00
Gross Principal Balance at the end of the collection period	17,064,222.54	16,816,372.13	16,424,649.44	0.00
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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Roisul Abedin
 Vice President
 tel: +44 20 7508 3816
 fax: +44 20 3060 4796
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Collateral Pool Performance (as at the end of the Collection Period)

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	204,059.89	169,706.50	122,499.17	189,037.99
2 month < overdue =< 3 months	0.00	0.00	0.00	0.00
3 month < overdue =< 6 months	0.00	60,570.48	0.00	9,968.17
6 month < overdue =< 9 months	0.00	0.00	0.00	0.00
9 month < overdue =< 12 months	7,545.06	0.00	0.00	0.00
12 months < overdue =< 24 months	392,074.61	333,472.62	259,918.89	85,068.33
24 months < overdue =< 36 months	30,629.16	71,417.65	66,675.50	167,295.37
Overdue > 36 months	789,306.28	814,940.46	819,682.61	819,682.61
Overdue > 12 months	1,212,010.05	1,219,830.73	1,146,277.00	1,072,046.31
Overdue > 3 months	1,219,555.11	1,280,401.21	1,146,277.00	1,082,014.48
<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

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
Gross Aggregate Principal Balance	545,371,086.09	532,503,039.90	517,428,578.41	0.00
Net Aggregate Principal Balance	530,410,882.78	517,603,317.36	503,040,133.36	0.00
Aggregate Principal Balance of subsidized loans	129,014.54	191,660.16	187,475.03	0.00
Weighted average spread	1.39%	1.39%	1.39%	1.38%
Weighted average interest rate	0.89%	0.86%	0.86%	0.85%
Weighted average seasoning (months)	161.52	164.72	167.86	170.98
Weighted average remaining term (months)	342.55	338.59	335.44	332.28
Weighted LTV (current based on the last valuation of the properties)	76.83%	76.11%	75.48%	74.68%
Number of Contracts	9,510.00	9,433.00	9,237.00	9,084.00

Exposure Mortgage Pool

Gross Aggregate Principal Balance	17,064,222.54	16,816,372.13	16,424,649.44	0.00
Net Aggregate Principal Balance	17,064,222.54	16,816,372.13	16,424,649.44	0.00
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	0.12%	0.86%	1.13%	1.12%
Weighted average seasoning (months)	169.65	172.99	176.68	179.59
Weighted average remaining term (months)	331.99	328.75	325.13	323.32
Weighted LTV (current based on the last valuation of the properties)	78.31%	78.01%	77.45%	77.01%
Number of Contracts	296.00	293.00	287.00	277.00

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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)

	36th Quarter	37th Quarter	38th Quarter	39th 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 %	0.85%	-0.54%	-0.57%	-0.60%
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	2.23%	2.23%	2.28%	2.32%
Loans overdue > 1 month / Initial Principal Balance (PDD)	2.51%	1.07%	1.05%	1.10%
Loans overdue > 3 months / Initial Principal Balance (PDD)	2.34%	0.95%	0.87%	0.81%
Loans overdue > 12 months / Initial Principal Balance (PDD)	2.12%	0.81%	0.73%	0.68%

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Pool CPR

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	1.42%	1.57%	1.87%	1.66%
Annual prepayment rate (average annualised CPR)	5.79%	6.45%	7.69%	6.82%
Securitized Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	1.46%	1.63%	1.93%	1.72%
Annual prepayment rate (average annualised CPR)	5.98%	6.66%	7.95%	7.05%
Exposure Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.00%	0.00%	0.00%	0.00%
Annual prepayment rate (average annualised CPR)	0.00%	0.00%	0.00%	0.00%

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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

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
Nr. Of Loans	1,157.00	1,119.00	1,089.00	5.00
Outstanding Balance	97,110,752.92	92,875,644.44	90,706,858.04	264,466.06
Nr. Of Loans	297.00	299.00	290.00	2.00
Outstanding Balance	25,014,418.15	24,762,926.76	23,956,149.77	111,181.98
Nr. Of Loans	46.00	46.00	46.00	0.00
Outstanding Balance	3,340,901.28	3,360,688.38	3,381,942.99	0.00
Nr. Of Loans	8.00	9.00	9.00	1.00
Outstanding Balance	693,974.56	699,650.93	699,651.40	5,678.68

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Loan Substitution

Substituted to date for unpermitted variations since portfolio determination date (cumulative)
 Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %

Securitized Mortgage Pool

Profile of outgoing loans

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	97,849,556.19	102,413,154.06	104,803,928.91	106,460,574.01
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	9.78%	10.24%	10.48%	10.65%
Securitized Mortgage Pool				
<u>Profile of outgoing loans</u>				
Substituted this period (No of loans)	26	65	42	23
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)	26	65	42	23
Total amount	2,124,192.89	4,563,597.87	2,513,420.69	1,656,645.10
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)	2,124,192.89	4,563,597.87	2,513,420.69	1,656,645.10
Average Loan Size	81,699.73	70,209.20	59,843.35	72,028.05
Weighted Average Seasoning (by value) Months	139.07	152.36	153.84	149.32
Weighted Average Spread (%)	2.01	1.58%	1.70%	1.58%
Weighted Average Remaining Term (by value) Months	347.64	351.48	356.73	286.71
Weighted Average CLTV %	84.43%	92.90%	91.27%	87.71%

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Loan Substitution

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	31	152	25	39
Total amount	2,128,199.89	4,437,001.19	1,511,349.44	1,326,811.73
Average Loan Size	68,651.61	29,190.80	60,453.98	34,020.81
Weighted Average Seasoning (by value) Months	152.15	173.02	160.76	187.06
Weighted Average Spread (%)	1.13%	1.25%	1.07%	1.09%
Weighted Average Remaining Term (by value) Months	319.67	240.42	290.22	218.14
Weighted Average CLTV %	68.83%	63.85%	6,528.64%	49.86%

Exposure Mortgage Pool

Profile of outgoing loans

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

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Loan Substitution

	36th Quarter	37th Quarter	38th Quarter	39th 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)	32,386,146.37	34,805,982.30	36,266,189.65	36,753,802.53
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	3.24%	3.48%	3.63%	3.68%
Variations in Spreads (cumulative)				
Number of loans affected	288	298	304	308
Aggregate Amount of loans affected (as at CP end)	21,993,645.32	22,732,500.28	23,300,230.30	23,572,738.11
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	120	137	147	150
Aggregate Amount of loans affected (as at CP end)	10,392,501.05	12,073,482.02	12,965,959.35	13,181,064.42
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

Citibank N.A.
 Agency and Trust
 Citigroup Centre
 Canada Square, Canary Wharf
 London, E14 5LB
 United Kingdom

Roisul Abedin
 Vice President
 tel: +44 20 7508 3816
 fax: +44 20 3060 4796
 roisul.abedin@citi.com

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Exposure Mortgage Pool

Securitized Mortgage Pool

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

Variations in Spreads (cumulative)

Number of loans affected
 Aggregate Amount of loans affected (as at CP end)
 Loan with highest reduction in spread % (max 0.5%)

Variations in Maturity (cumulative)

Number of loans affected
 Aggregate Amount of loans affected (as at CP end)
 Longest Term Increase among loans subject to variations in maturity (in months)

Maturity date of the longest loan in the portfolio (1)
 Legal final maturity date (2).
 Difference between (1) and (2) (min 36 months)

	36th Quarter	37th Quarter	38th Quarter	39th Quarter
Permitted variations done to date since collateral determination date (cumulative)	1,321,187.64	1,321,187.64	1,393,566.99	1,393,566.99
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	3.29%	3.29%	3.47%	3.47%
Variations in Spreads (cumulative)				
Number of loans affected	13	13	15	15
Aggregate Amount of loans affected (as at CP end)	806,761.54	806,761.54	879,140.89	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