

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



Collection Period End Date: 31-Aug-2016

Notes

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
Interest Rate Period start date	25-Sep-2015	29-Dec-2015	29-Mar-2016	27-Jun-2016
Interest Rate Period end date	29-Dec-2015	29-Mar-2016	27-Jun-2016	26-Sep-2016
Number of Days in the Period	95	91	90	91
Interest Payment Date	29-Dec-2015	29-Mar-2016	27-Jun-2016	26-Sep-2016
Relevant 3M Euribor rate	-0.039%	-0.131%	-0.241%	-0.269%

Class A

	15th Quarter	16th Quarter	17th Quarter	18th 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	631,456,908.80	620,579,757.43	609,518,737.33	595,736,668.59
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	84,194.25	82,743.97	81,269.16	79,431.56
Total Principal Amount Outstanding as of the end of the Interest Rate Period	620,579,757.43	609,518,737.33	595,736,668.59	582,320,362.22
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	82,743.97	81,269.16	79,431.56	77,642.71
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	0.261%	0.169%	0.059%	0.031%
Interest Amount per denomination	57.99	35.35	11.99	6.22
Total Interest Amount	434,925.00	265,125.00	89,925.00	46,650.00
Interest Amount paid on Interest Payment Date	434,925.00	265,125.00	89,925.00	46,650.00
Original Ratings (DBRS)	AA (sf)	AA (sf)	AA (sf)	AA (sf)
Current Ratings (DBRS)	AA (sf)	AA (sf)	AA (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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Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 31-Aug-2016

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

	15th Quarter	16th Quarter	17th Quarter	18th 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%
0.461%	0.369%	0.259%	0.231%	
121.65	93.28	64.75	58.39	
304,125.00	233,200.00	161,875.00	145,975.00	
0.00	0.00	0.00	0.00	
304,125.00	233,200.00	161,875.00	145,975.00	
0.00	0.00	0.00	0.00	

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



Collection Period End Date: 31-Aug-2016

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

	15th Quarter	16th Quarter	17th Quarter	18th 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%
	1.461%	1.369%	1.259%	1.231%
	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

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



Collection Period End Date: 31-Aug-2016

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

	15th Quarter	16th Quarter	17th Quarter	18th 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
0.00	0.00	0.00	0.00	1,442,010.02

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

	15th Quarter	16th Quarter	17th Quarter	18th 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
761,210.54	569,505.18	741,990.07	741,990.07	575,876.35

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



Collection Period End Date: 31-Aug-2016

Capitalised Interest Ledger (CIL)

Provisioning under CIL preceding IPD	0.00	0.00	0.00	0.00
Capitalised Interest Receivables for Current Period	824.73	328.24	55.02	0.00
Capitalised Interest Application Amount	824.73	328.24	55.02	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)

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
PDL Class A Amount	0.00	0.00	0.00	0.00
PDL Class B Amount	2,043,201.73	1,926,171.69	1,951,712.48	1,207,666.32
Deemed Principal Loss deducted from PDL (net of funds used to offset CIL above)	2,344,659.77	2,474,947.31	2,175,022.61	1,492,258.19

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



Collection Period End Date: 31-Aug-2016

Securitized Available Interest Distribution Amount

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
Interest Collection Proceeds received by Issuer as interest payments	3,346,516.85	3,112,114.86	3,456,063.40	4,607,173.08
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	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
Draw from Cash Reserve Account Shortfall Liquidity Ledger	130,737.63	143,688.91	3,175.42	40,305.76
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	824.73	328.24	55.02	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

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



Collection Period End Date: 31-Aug-2016

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	0.00	0.00	0.00
(3rd) Issuer Expenses	277,339.40	308,400.49	288,425.07	312,919.31
(4th) Payment of Interest Amount on Class A Note	434,925.00	265,125.00	89,925.00	46,650.00
(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	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
(7th) Payments to Cash Reserve Account Shortfall Liquidity Ledger up to Required Balance	0.00	0.00	0.00	0.00
(8th) Payment of Interest Amount Class B Note	304,125.00	233,200.00	161,875.00	145,975.00
(9th) Payments on Class B PDL	2,330,952.18	2,305,717.61	2,915,893.35	2,699,924.51
(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	0.00	0.00	0.00	1,442,010.02

Available Principal Distribution Amount

Principal Collection Proceeds	8,416,286.29	8,611,941.82	10,863,054.99	10,716,381.86
Available Interest Distribution Amount for PDL curing	2,330,952.18	2,305,717.61	2,915,893.35	2,699,924.51
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	824.73	328.24	55.02	0.00
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00

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



Collection Period End Date: 31-Aug-2016

Securitized Pre-enforcement Principal Priority of Payments

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
Principal amortisation amount Class A Notes	10,877,151.37	11,061,020.10	13,782,068.74	13,416,306.37
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	115,807.39	108,593.24	110,591.39	99,170.29
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	645,403.15	460,911.94	631,398.68	476,706.06

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
	761,210.54	569,505.18	741,990.07	575,876.35

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



Collection Period End Date: 31-Aug-2016

Cash Reserve General Ledger

Funds credited at Previous IPD / Closing proceeds	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
Deductions from Cash Reserve General Ledger				
Cash Reserve Transfer to Issuer Available Funds	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
Additions to Cash Reserve General Ledger				
Funds Credited at IPD	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00
Cash Reserve General Ledger Required Balance				
Target Cash Reserve General Ledger Amount	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00

Cash Reserve Shortfall Liquidity Ledger

Beginning Balance of Shortfall Liquidity Ledger	954,602.03	823,864.40	680,175.49	677,000.07
Deductions from Cash Reserve Shortfall Liquidity Ledger				
Cash Reserve Transfer to Issuer Available Funds	130,737.63	143,688.91	3,175.42	40,305.76
Additions to Cash Reserve Shortfall Liquidity Ledger				
Funds Credited at IPD	0.00	0.00	0.00	0.00
Cash Reserve Shortfall Liquidity Ledger Required Balance				
Target Cash Reserve Shortfall Liquidity Amount	823,864.40	680,175.49	677,000.07	636,694.31

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



Collection Period End Date: 31-Aug-2016

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

Securitized Mortgage Pool

Change in Aggregate Principal Outstanding Balance

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
Aggregate Principal Balance at the start of collection period	879,413,712.03	868,653,590.70	857,567,029.81	844,529,007.23
Total Principal Collections received (net principal collections)	8,416,286.29	8,611,941.82	10,863,054.99	10,716,381.86
Total Capitalised Interest	824.73	328.24	55.02	0.00
Deemed Principal Loss (arrears + written-off)	2,344,659.77	2,474,947.31	2,175,022.61	1,492,043.44
Principal Loss	0.00	0.00	0.00	214.75
Aggregate Principal Balance at the end of the collection period (including Substitutions)	868,653,590.70	857,567,029.81	844,529,007.23	832,320,367.18
Gross Principal Balance at the end of the collection period	892,960,131.40	884,218,701.07	872,845,245.31	860,293,804.24

Cumulative Deemed Principal Loss	29,003,867.94	31,478,815.25	33,653,837.86	35,145,881.30
Cumulative Deemed Principal Loss Recovered	4,697,327.24	4,827,143.99	5,337,599.78	7,172,444.24
Cumulative Net Provisioned Amounts	24,306,540.70	26,651,671.26	28,316,238.08	27,973,437.06

Principal balance of all overdue loans

1 month < overdue =< 2 months	6,309,540.63	5,765,878.54	9,418,191.58	4,443,758.46
2 month < overdue =< 3 months	4,017,064.91	2,992,393.79	3,057,718.49	5,586,647.70
3 month < overdue =< 6 months	6,084,446.14	6,162,635.51	6,281,638.15	5,656,848.47
6 month < overdue =< 9 months	2,659,332.88	3,017,472.67	4,186,178.34	4,828,532.61
9 month < overdue =< 12 months	3,889,655.82	1,846,608.19	1,512,641.14	2,310,311.91
12 months < overdue =< 24 months	10,189,003.08	11,513,275.68	9,358,323.66	8,088,990.37
24 months < overdue =< 36 months	10,167,039.12	9,723,538.16	10,359,403.06	8,901,005.76
Overdue > 36 months	5,383,351.43	7,501,358.45	9,794,685.20	10,459,146.33
Overdue > 12 months	25,739,393.63	28,738,172.29	29,512,411.92	27,449,142.46
Overdue > 3 months	38,372,828.47	39,764,888.66	41,492,869.55	40,244,835.45

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



Collection Period End Date: 31-Aug-2016

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

	15th Quarter	16th Quarter	17th Quarter	18th 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	39,310.19
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	53,394.02	53,194.33	53,063.10	48,974.91
Overdue > 36 months	0.00	0.00	0.00	0.00
Overdue > 12 months	53,394.02	53,194.33	53,063.10	48,974.91
Overdue > 3 months	53,394.02	53,194.33	53,063.10	48,974.91

Collateral Characteristics (at the end of the Collection Period)

Exposure Mortgage Pool

Change in Aggregate Principal Outstanding Balance

Aggregate Principal Balance at the start of collection period	31,557,074.50	30,911,671.35	30,450,759.41	29,819,360.73
Total Principal Collections received (net principal collections)	645,403.15	460,911.94	631,398.68	476,706.06
Total Capitalised Interest	0.00	0.00	0.00	0.00
Deemed Principal Loss (arrears + written-off)	0.00	0.00	0.00	0.00
Principal Loss	0.00	0.00	0.00	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	30,911,671.35	30,450,759.41	29,819,360.73	29,342,654.67
Gross Principal Balance at the end of the collection period	30,911,671.35	30,450,759.41	29,819,360.73	29,342,654.67
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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PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 31-Aug-2016

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

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	268,097.77	340,916.16	534,621.73	165,226.40
2 month < overdue =< 3 months	90,125.46	96,905.40	0.00	99,704.18
3 month < overdue =< 6 months	535,098.02	374,501.39	453,100.85	95,456.24
6 month < overdue =< 9 months	325,555.25	347,641.27	251,780.51	359,741.24
9 month < overdue =< 12 months	234,920.37	249,632.17	229,438.88	123,492.37
12 months < overdue =< 24 months	500,748.02	418,949.72	568,773.21	666,531.99
24 months < overdue =< 36 months	580,265.47	646,078.99	589,096.38	470,746.38
Overdue > 36 months	1,042,796.27	1,271,084.58	1,427,807.89	1,546,157.89
Overdue > 12 months	2,123,809.76	2,336,113.29	2,585,677.48	2,683,436.26
Overdue > 3 months	3,219,383.40	3,307,888.12	3,519,997.72	3,262,126.11
<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

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



Collection Period End Date: 31-Aug-2016

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

Securitized Mortgage Pool

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
Gross Aggregate Principal Balance	892,960,131.40	884,218,701.07	872,845,245.31	860,293,804.24
Net Aggregate Principal Balance	868,653,590.70	857,567,029.81	844,529,007.23	832,320,367.18
Aggregate Principal Balance of subsidized loans	2,447,562.68	1,606,474.86	1,606,874.56	1,512,782.39
Weighted average spread	1.44%	1.45%	1.45%	1.45%
Weighted average interest rate	1.45%	1.38%	1.29%	1.24%
Weighted average seasoning (months)	99.46	102.36	105.33	108.32
Weighted average remaining term (months)	398.08	395.24	392.35	389.62
Weighted LTV (current based on the last valuation of the properties)	85.88%	85.49%	85.00%	84.53%
Number of Contracts	13,545.00	13,488.00	13,411.00	13,333.00

Exposure Mortgage Pool

Gross Aggregate Principal Balance	30,911,671.35	30,450,759.41	29,819,360.73	29,342,654.67
Net Aggregate Principal Balance	30,911,671.35	30,450,759.41	29,819,360.73	29,342,654.67
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.70%	1.71%	1.72%	1.72%
Weighted average interest rate	1.70%	1.64%	1.57%	1.50%
Weighted average seasoning (months)	106.74	109.67	113.06	116.43
Weighted average remaining term (months)	378.94	376.18	374.11	371.08
Weighted LTV (current based on the last valuation of the properties)	89.00%	88.50%	88.42%	88.15%
Number of Contracts	463.00	460.00	455.00	452.00

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PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 31-Aug-2016

Ratios (Securitized Mortgage Pool)

Principal Deficiency Ledger

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
Class A Principal Deficiency Ledger Opening Balance	0.00	0.00	0.00	0.00
Class B Principal Deficiency Ledger Opening Balance	2,043,201.73	1,926,171.69	1,951,712.48	1,207,666.32
Class A Principal Deficiency Ledger Closing Balance	0.00	0.00	0.00	0.00
Class B Principal Deficiency Ledger Closing Balance	1,926,171.69	1,951,712.48	1,207,666.32	0.00

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)

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
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 %	1.41%	1.31%	1.32%	1.23%
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	0.53%	0.56%	0.44%	0.41%
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	4.87%	4.85%	5.40%	5.03%
Loans overdue > 1 month / Initial Principal Balance (PDD)	3.84%	3.98%	4.15%	4.02%
Loans overdue > 3 months / Initial Principal Balance (PDD)	2.57%	2.87%	2.95%	2.74%
Loans overdue > 12 months / Initial Principal Balance (PDD)				

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



Collection Period End Date: 31-Aug-2016

Pool CPR

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.36%	0.40%	0.60%	0.61%
Annual prepayment rate (average annualised CPR)	1.46%	1.60%	2.41%	2.47%
Securitized Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.36%	0.41%	0.62%	0.63%
Annual prepayment rate (average annualised CPR)	1.45%	1.66%	2.49%	2.56%
Exposure Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.47%	0.00%	0.00%	0.00%
Annual prepayment rate (average annualised CPR)	1.88%	0.00%	0.00%	0.00%

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



Collection Period End Date: 31-Aug-2016

Loan Substitution

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	61,511,569.33	62,457,361.64	63,526,929.33	64,275,922.17
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	6.15%	6.25%	6.35%	6.43%

Securitized Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	18	11	17	10
For unpermitted variations in the interest rate spread	6	2	3	5
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)	12	9	14	5
Total amount	1,430,896.25	945,792.31	1,069,567.69	595,205.65
For unpermitted variations in the interest rate spread	813,596.97	212,770.54	337,068.94	352,338.21
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)	617,299.28	733,021.77	732,498.75	242,867.44
Average Loan Size	79,494.24	85,981.12	62,915.75	59,520.57
Weighted Average Seasoning (by value) Months	76.34	86.43	88.31	106.53
Weighted Average Spread (%)	2.66	2.46%	1.74%	2.83%
Weighted Average Remaining Term (by value) Months	343.88	379.19	396.55	382.48
Weighted Average CLTV %	87.60%	83.24%	88.78%	92.07%

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



Collection Period End Date: 31-Aug-2016

Loan Substitution

	15th Quarter	16th Quarter	17th Quarter	18th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	19	19	9	5
Total amount	1,434,684.25	949,282.76	1,040,156.44	595,491.71
Average Loan Size	75,509.70	49,962.25	115,572.94	119,098.34
Weighted Average Seasoning (by value) Months	59.34	6.17	20.04	34.49
Weighted Average Spread (%)	1.61%	2.52%	2.13%	2.18%
Weighted Average Remaining Term (by value) Months	388.02	364.90	295.92	441.17
Weighted Average CLTV %	71.91%	94.70%	89.78%	92.44%

Exposure Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	1	0	0	1
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)	1	0	0	1
Total amount	147,006.43	0.00	0.00	153,787.19
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)	147,006.43	0.00	0.00	153,787.19
Average Loan Size	147,006.43	0.00	0.00	153,787.19
Weighted Average Seasoning (by value) Months	129.43	0.00	0.00	54.90
Weighted Average Spread (%)	2.90%	0.00%	0.00%	3.80%
Weighted Average Remaining Term (by value) Months	386.57	0.00	0.00	425.10
Weighted Average CLTV %	118.84%	0.00%	0.00%	91.70%

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



Collection Period End Date: 31-Aug-2016

Loan Substitution

	15th Quarter	16th Quarter	17th Quarter	18th 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)	8,969,581.72	9,293,978.74	9,814,733.37	9,814,733.37
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	0.90%	0.93%	0.98%	0.98%
Variations in Spreads (cumulative)				
Number of loans affected	67	70	75	75
Aggregate Amount of loans affected (as at CP end)	4,269,649.35	4,594,046.37	5,011,152.70	5,011,152.70
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	54	54	55	55
Aggregate Amount of loans affected (as at CP end)	4,699,932.37	4,699,932.37	4,803,580.67	4,803,580.67
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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Citibank N.A.
PELICAN MORTGAGES No. 6
Investor Report



Collection Period End Date: 31-Aug-2016

Exposure Mortgage Pool

15th Quarter 16th Quarter 17th Quarter 18th Quarter

Securitized Mortgage Pool

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

462,645.15	462,645.15	462,645.15	462,645.15
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Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)

1.15%	1.15%	1.15%	1.15%
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Variations in Spreads (cumulative)

Number of loans affected

3	3	3	3
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Aggregate Amount of loans affected (as at CP end)

233,008.17	233,008.17	233,008.17	233,008.17
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Loan with highest reduction in spread % (max 0.5%)

0.50	0.50	0.50	0.50
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Variations in Maturity (cumulative)

Number of loans affected

3	3	3	3
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Aggregate Amount of loans affected (as at CP end)

229,636.98	229,636.98	229,636.98	229,636.98
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Longest Term Increase among loans subject to variations in maturity (in months)

120.00	120.00	120.00	120.00
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Maturity date of the longest loan in the portfolio (1)

16-Mar-2060	16-Mar-2060	16-Mar-2060	16-Mar-2060
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Legal final maturity date (2).

25-Dec-2063	25-Dec-2063	25-Dec-2063	25-Dec-2063
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Difference between (1) and (2) (min 36 months)

46	46	46	46
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(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