

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



Collection Period End Date: 26-Feb-2017

Notes

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
Interest Rate Period start date	29-Mar-2016	27-Jun-2016	26-Sep-2016	28-Dec-2016
Interest Rate Period end date	27-Jun-2016	26-Sep-2016	28-Dec-2016	27-Mar-2017
Number of Days in the Period	90	91	93	89
Interest Payment Date	27-Jun-2016	26-Sep-2016	28-Dec-2016	27-Mar-2017
Relevant 3M Euribor rate	-0.241%	-0.269%	-0.301%	-0.316%

Class A

	17th Quarter	18th Quarter	19th Quarter	20th 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	609,518,737.33	595,736,668.59	582,320,362.22	570,574,444.17
Principal Amount Outstanding per denomination as of the start of the Interest Rate Period	81,269.16	79,431.56	77,642.71	76,076.59
Total Principal Amount Outstanding as of the end of the Interest Rate Period	595,736,668.59	582,320,362.22	570,574,444.17	557,519,692.91
Principal Amount Outstanding per denomination as of the end of the Interest Rate Period	79,431.56	77,642.71	76,076.59	74,335.96
Spread	0.300%	0.300%	0.300%	0.300%
Interest Rate	0.059%	0.031%	-0.001%	-0.016%
Interest Amount per denomination	11.99	6.22	-0.20	0.00
Total Interest Amount	89,925.00	46,650.00	-1,500.00	0.00
Interest Amount paid on Interest Payment Date	89,925.00	46,650.00	0.00	0.00
Original Ratings (DBRS)	AA (sf)	AA (sf)	AA (sf)	AA (sf)
Current Ratings (DBRS)	AA (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

	17th Quarter	18th Quarter	19th Quarter	20th 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%
0.259%	0.231%	0.199%	0.184%	0.184%
64.75	58.39	51.41	45.49	45.49
161,875.00	145,975.00	128,525.00	113,725.00	113,725.00
0.00	0.00	0.00	0.00	0.00
161,875.00	145,975.00	128,525.00	113,725.00	113,725.00
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

	17th Quarter	18th Quarter	19th Quarter	20th 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%
	1.259%	1.231%	1.199%	1.184%
	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

	17th Quarter	18th Quarter	19th Quarter	20th 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	1,442,010.02	1,156,214.96	18,389,367.21	

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

	17th Quarter	18th Quarter	19th Quarter	20th 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
741,990.07	575,876.35	577,832.17	643,985.73	

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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	55.02	0.00	0.00	15.86
Capitalised Interest Application Amount	55.02	0.00	0.00	15.86
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)

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
PDL Class A Amount	0.00	0.00	0.00	0.00
PDL Class B Amount	1,951,712.48	1,207,666.32	0.00	0.00
Deemed Principal Loss deducted from PDL (net of funds used to offset CIL above)	2,175,022.61	1,492,258.19	1,847,144.38	2,083,247.39

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Securitized Available Interest Distribution Amount

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
Interest Collection Proceeds received by Issuer as interest payments	3,456,063.40	4,607,173.08	3,299,135.77	2,608,258.53
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	3,175.42	40,305.76	101,821.44	55,174.40
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	1,050.00	2,141.25
Capitalised Interest Application Amount	55.02	0.00	0.00	15.86
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	0.00	0.00	0.00
(3rd) Issuer Expenses	288,425.07	312,919.31	270,122.87	265,273.47
(4th) Payment of Interest Amount on Class A Note	89,925.00	46,650.00	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	60,000,000.00	60,000,000.00	60,000,000.00	41,813,976.97
(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	161,875.00	145,975.00	128,525.00	113,725.00
(9th) Payments on Class B PDL	2,915,893.35	2,699,924.51	1,847,144.38	2,083,247.39
(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	1,442,010.02	1,156,214.96	18,389,367.21

Available Principal Distribution Amount

Principal Collection Proceeds	10,863,054.99	10,716,381.86	9,898,773.67	10,971,519.73
Available Interest Distribution Amount for PDL curing	2,915,893.35	2,699,924.51	1,847,144.38	2,083,247.39
Transfer from Exposure Amount Principal Collections Ledger	0.00	0.00	0.00	0.00
Less any Capitalised Interest Application Amount	55.02	0.00	0.00	15.86
Less any Principal Draw Amounts	0.00	0.00	0.00	0.00

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Securitized Pre-enforcement Principal Priority of Payments

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
Principal amortisation amount Class A Notes	13,782,068.74	13,416,306.37	11,745,918.05	13,054,751.26
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	110,591.39	99,170.29	85,372.70	110,491.63
Principal collections from the Exposure Amount Mortgage Backed Credits Portfolio	631,398.68	476,706.06	492,459.47	533,494.10

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
	741,990.07	575,876.35	577,832.17	643,985.73

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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	41,813,976.97
Cash Reserve General Ledger Required Balance				
Target Cash Reserve General Ledger Amount	60,000,000.00	60,000,000.00	60,000,000.00	41,813,976.97

Cash Reserve Shortfall Liquidity Ledger

Beginning Balance of Shortfall Liquidity Ledger	680,175.49	677,000.07	636,694.31	534,872.87
Deductions from Cash Reserve Shortfall Liquidity Ledger				
Cash Reserve Transfer to Issuer Available Funds	3,175.42	40,305.76	101,821.44	55,174.40
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	677,000.07	636,694.31	534,872.87	479,698.47

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

Securitized Mortgage Pool

Change in Aggregate Principal Outstanding Balance

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
Aggregate Principal Balance at the start of collection period	857,567,029.81	844,529,007.23	832,320,367.18	820,574,449.13
Total Principal Collections received (net principal collections)	10,863,054.99	10,716,381.86	9,898,773.67	10,971,519.73
Total Capitalised Interest	55.02	0.00	0.00	15.86
Deemed Principal Loss (arrears + written-off)	2,175,022.61	1,492,043.44	1,840,899.94	2,083,247.39
Principal Loss	0.00	214.75	6,244.44	0.00
Aggregate Principal Balance at the end of the collection period (including Substitutions)	844,529,007.23	832,320,367.18	820,574,449.13	807,519,697.87
Gross Principal Balance at the end of the collection period	872,845,245.31	860,293,804.24	849,554,822.46	838,253,964.90
Cumulative Deemed Principal Loss	33,653,837.86	35,145,881.30	36,986,781.24	39,070,028.63
Cumulative Deemed Principal Loss Recovered	5,337,599.78	7,172,444.24	8,006,407.91	8,335,761.60
Cumulative Net Provisioned Amounts	28,316,238.08	27,973,437.06	28,980,373.33	30,734,267.03
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	9,418,191.58	4,443,758.46	5,534,632.76	5,877,478.99
2 month < overdue =< 3 months	3,057,718.49	5,586,647.70	4,415,284.67	3,753,838.80
3 month < overdue =< 6 months	6,281,638.15	5,656,848.47	5,570,409.07	5,645,777.13
6 month < overdue =< 9 months	4,186,178.34	4,828,532.61	3,338,065.38	4,120,590.55
9 month < overdue =< 12 months	1,512,641.14	2,310,311.91	3,265,597.97	2,785,231.73
12 months < overdue =< 24 months	9,358,323.66	8,088,990.37	7,880,565.74	7,658,953.36
24 months < overdue =< 36 months	10,359,403.06	8,901,005.76	8,211,281.13	8,481,890.76
Overdue > 36 months	9,794,685.20	10,459,146.33	11,963,501.88	13,489,911.99
Overdue > 12 months	29,512,411.92	27,449,142.46	28,055,348.75	29,630,756.11
Overdue > 3 months	41,492,869.55	40,244,835.45	40,229,421.17	42,182,355.52

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

	17th Quarter	18th Quarter	19th Quarter	20th 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	39,310.19	0.00	0.00
3 month < overdue =< 6 months	0.00	0.00	39,168.98	57,355.68
6 month < overdue =< 9 months	0.00	0.00	0.00	39,168.98
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	53,063.10	48,974.91	48,974.91	48,974.91
Overdue > 36 months	0.00	0.00	0.00	0.00
Overdue > 12 months	53,063.10	48,974.91	48,974.91	48,974.91
Overdue > 3 months	53,063.10	48,974.91	88,143.89	145,499.57

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	30,450,759.41	29,819,360.73	29,342,654.67	28,850,196.14
Total Principal Collections received (net principal collections)	631,398.68	476,706.06	492,459.47	533,494.10
Total Capitalised Interest	0.00	0.00	0.94	2.72
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)	29,819,360.73	29,342,654.67	28,850,196.14	28,316,704.76
Gross Principal Balance at the end of the collection period	29,819,360.73	29,342,654.67	28,850,196.14	28,316,704.76
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)

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
<u>Principal balance of all overdue loans</u>				
1 month < overdue =< 2 months	534,621.73	165,226.40	160,338.19	354,054.48
2 month < overdue =< 3 months	0.00	99,704.18	125,092.39	183,799.69
3 month < overdue =< 6 months	453,100.85	95,456.24	290,069.78	500,464.52
6 month < overdue =< 9 months	251,780.51	359,741.24	173,203.07	324,631.04
9 month < overdue =< 12 months	229,438.88	123,492.37	155,655.82	82,046.73
12 months < overdue =< 24 months	568,773.21	666,531.99	600,522.67	483,693.59
24 months < overdue =< 36 months	589,096.38	470,746.38	500,748.02	418,949.72
Overdue > 36 months	1,427,807.89	1,546,157.89	1,623,022.49	1,680,073.32
Overdue > 12 months	2,585,677.48	2,683,436.26	2,724,293.18	2,582,716.63
Overdue > 3 months	3,519,997.72	3,262,126.11	3,343,221.85	3,489,858.92
<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

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
Gross Aggregate Principal Balance	872,845,245.31	860,293,804.24	849,554,822.46	838,253,964.90
Net Aggregate Principal Balance	844,529,007.23	832,320,367.18	820,574,449.13	807,519,697.87
Aggregate Principal Balance of subsidized loans	1,606,874.56	1,512,782.39	1,494,319.37	1,476,869.34
Weighted average spread	1.45%	1.45%	1.46%	1.45%
Weighted average interest rate	1.29%	1.24%	1.21%	1.18%
Weighted average seasoning (months)	105.33	108.32	111.26	114.28
Weighted average remaining term (months)	392.35	389.62	386.87	384.03
Weighted LTV (current based on the last valuation of the properties)	85.00%	84.53%	83.98%	83.44%
Number of Contracts	13,411.00	13,333.00	13,267.00	13,187.00

Exposure Mortgage Pool

Gross Aggregate Principal Balance	29,819,360.73	29,342,654.67	28,850,196.14	28,316,704.76
Net Aggregate Principal Balance	29,819,360.73	29,342,654.67	28,850,196.14	28,316,704.76
Aggregate Principal Balance of subsidized loans	0.00	0.00	0.00	0.00
Weighted average spread	1.72%	1.72%	1.70%	1.70%
Weighted average interest rate	1.57%	1.50%	1.46%	1.44%
Weighted average seasoning (months)	113.06	116.43	119.67	122.43
Weighted average remaining term (months)	374.11	371.08	367.77	364.95
Weighted LTV (current based on the last valuation of the properties)	88.42%	88.15%	87.14%	86.06%
Number of Contracts	455.00	452.00	450.00	446.00

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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)

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
Class A Principal Deficiency Ledger Opening Balance	0.00	0.00	0.00	0.00
Class B Principal Deficiency Ledger Opening Balance	1,951,712.48	1,207,666.32	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	1,207,666.32	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 %	1.32%	1.23%	1.12%	1.14%
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	0.44%	0.41%	0.41%	0.40%
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	5.40%	5.03%	5.02%	5.18%
Loans overdue > 1 month / Initial Principal Balance (PDD)	4.15%	4.02%	4.02%	4.22%
Loans overdue > 3 months / Initial Principal Balance (PDD)	2.95%	2.74%	2.81%	2.96%
Loans overdue > 12 months / Initial Principal Balance (PDD)				

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Pool CPR

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.60%	0.61%	0.48%	0.71%
Annual prepayment rate (average annualised CPR)	2.41%	2.47%	1.95%	2.87%
Securitized Mortgage Pool				
Prepayments of the period / Principal Balance at the start to the period (quarterly CPR)	0.62%	0.63%	0.50%	0.74%
Annual prepayment rate (average annualised CPR)	2.49%	2.56%	2.02%	2.98%
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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Loan Substitution

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
Substituted to date for unpermitted variations since portfolio determination date (cumulative)	63,526,929.33	64,275,922.17	64,960,136.79	66,049,102.88
Substituted to date since portfolio determination date (cumulative) / initial portfolio amount %	6.35%	6.43%	6.50%	6.60%

Securitized Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	17	10	5	8
For unpermitted variations in the interest rate spread	3	5	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	5	5	8
Total amount	1,069,567.69	595,205.65	375,080.74	1,088,966.09
For unpermitted variations in the interest rate spread	337,068.94	352,338.21	0.00	452,354.00
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)	732,498.75	242,867.44	375,080.74	636,612.09
Average Loan Size	62,915.75	59,520.57	75,016.15	136,120.76
Weighted Average Seasoning (by value) Months	88.31	106.53	112.16	81.62
Weighted Average Spread (%)	1.74	2.83%	2.26%	2.86%
Weighted Average Remaining Term (by value) Months	396.55	382.48	364.81	364.56
Weighted Average CLTV %	88.78%	92.07%	84.25%	77.25%

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Loan Substitution

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
<u>Profile of incoming loans</u>				
Substituted this period (No of loans)	9	5	3	7
Total amount	1,040,156.44	595,491.71	379,648.09	1,093,296.98
Average Loan Size	115,572.94	119,098.34	126,549.36	156,185.28
Weighted Average Seasoning (by value) Months	20.04	34.49	11.82	97.33
Weighted Average Spread (%)	2.13%	2.18%	2.15%	1.53%
Weighted Average Remaining Term (by value) Months	295.92	441.17	458.17	377.99
Weighted Average CLTV %	89.78%	92.44%	94.67%	93.22%

Exposure Mortgage Pool

Profile of outgoing loans

Substituted this period (No of loans)	0	1	1	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	1	1	0
Total amount	0.00	153,787.19	309,133.88	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	153,787.19	309,133.88	0.00
Average Loan Size	0.00	153,787.19	309,133.88	0.00
Weighted Average Seasoning (by value) Months	0.00	54.90	97.07	0.00
Weighted Average Spread (%)	0.00%	3.80%	3.00%	0.00%
Weighted Average Remaining Term (by value) Months	0.00	425.10	406.93	0.00
Weighted Average CLTV %	0.00%	91.70%	93.54%	0.00%

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Loan Substitution

	17th Quarter	18th Quarter	19th Quarter	20th 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)	9,814,733.37	9,814,733.37	10,882,276.36	11,323,693.45
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	0.98%	0.98%	1.09%	1.13%
Variations in Spreads (cumulative)				
Number of loans affected	75	75	84	88
Aggregate Amount of loans affected (as at CP end)	5,011,152.70	5,011,152.70	5,893,724.31	6,335,141.40
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	55	55	58	58
Aggregate Amount of loans affected (as at CP end)	4,803,580.67	4,803,580.67	4,988,552.05	4,988,552.05
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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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)

	17th Quarter	18th Quarter	19th Quarter	20th Quarter
Permitted variations done to date since collateral determination date (cumulative)	462,645.15	462,645.15	462,645.15	462,645.15
Permitted variations done to date since collateral determination date (cumulative) / initial portfolio amount % (2)	1.15%	1.15%	1.15%	1.15%
Variations in Spreads (cumulative)				
Number of loans affected	3	3	3	3
Aggregate Amount of loans affected (as at CP end)	233,008.17	233,008.17	233,008.17	233,008.17
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	3	3	3	3
Aggregate Amount of loans affected (as at CP end)	229,636.98	229,636.98	229,636.98	229,636.98
Longest Term Increase among loans subject to variations in maturity (in months)	120.00	120.00	120.00	120.00
Maturity date of the longest loan in the portfolio (1)	16-Mar-2060	16-Mar-2060	16-Mar-2060	16-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