

Investor Report

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BNY MELLON

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Deal Details and Parties

Currency	EUR
Payment Date	October 20, 2020
Interest Period Begin Date (inclusive)	July 20, 2020
Interest Period End Date (exclusive)	October 20, 2020
Days in current interest period	92.00
Interest Basis	ACT/360
EURIBOR	-0.4430
LEI Number	549300L1Q022BYYTSK13
ISSUER	Dilosk RMBS No.3 DAC
SELLER AND SERVICER	Dilosk DAC
ARRANGER AND JOINT LEAD MANAGER	NatWest Markets Plc
JOINT LEAD MANAGER	Citigroup Global Markets Limited
TRUSTEE	BNY Mellon Corporate Trustee Services Limited
AGENT BANK AND PRINCIPAL PAYING AGENT	The Bank of New York Mellon, London Branch
REGISTRAR	The Bank of New York Mellon SA/NV
CORPORATE SERVICES PROVIDER	Wilmington Trust SP Services (Dublin) Limited
ACCOUNT BANK	The Bank of New York Mellon, London Branch

Note Information - Principal & Interest Payments

Note	ISIN	DBRS rating	S&P rating	Original Note Balance	Principal B/Fwd	Principal Paid	Principal C/Fwd	Margin	Interest Due	Total Interest Paid	Interest Arrears C/FwD
A	XS1968465226	AAA	AAA	167,552,000.00	148,960,139.11	3,751,714.59	145,208,424.52	0.003	116,867.50	116,867.50	0.00
B	XS1968465655	AA(high)	AA	13,613,000.00	13,586,892.58	0.00	13,586,892.58	0.008	26,284.60	26,284.60	0.00
C	XS1968465812	A(high)	AA-	12,042,000.00	12,018,905.49	0.00	12,018,905.49	0.012	35,537.23	35,537.23	0.00
D	XS1968466034	BBB	A	10,995,000.00	10,973,913.46	0.00	10,973,913.46	0.016	43,665.20	43,665.20	0.00
X1	XS1968468246	Not rated	CCC	10,472,000.00	5,236,000.00	1,309,000.00	3,927,000.00	0.032	42,912.51	42,912.51	0.00
X2	XS1968466463	Not rated	Not rated	16,755,000.00	13,949,502.74	151,080.42	13,798,422.32	0.066	233,748.72	233,748.72	0.00
Z1	XS1968468832	Not rated	Not rated	5,239,000.00	5,228,952.49	0.00	5,228,952.49	0.080	106,903.03	0.00	671,852.89
Z2	XS1968468915	Not rated	Not rated	5,237,000.00	5,226,958.19	0.00	5,226,958.19	0.080	106,862.26	0.00	671,596.58
R	XS1968468592	Not rated	Not rated	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.000	0.00	0.00	0.00
Total				244,905,000.00	218,181,264.06	5,211,795.01	212,969,469.05		712,781.05	499,015.76	1,343,449.47



Note Level Data

Class A Notes		
ISIN Class A	XS1968465226	
current_DBRS_rating_class_a	AAA	
current_SP_rating_class_a	AAA	
Original Note Balance		167,552,000.00
Beginning Balance		148,960,139.11
Principal Repayment		3,751,714.59
Ending Note Balance		145,208,424.52
Margin		0.003
Interest Due		116,867.50
Interest Paid		116,867.50
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		3,868,582.10



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Note Level Data

Class B Notes		
ISIN Class B	XS1968465655	
current_DBRS_rating_class_b	AA(high)	
current_SP_rating_class_b	AA	
Original Note Balance		13,613,000.00
Beginning Balance		13,586,892.58
Principal Repayment		0.00
Ending Note Balance		13,586,892.58
Margin		0.008
Interest Due		26,284.60
Interest Paid		26,284.60
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		26,284.60

Note Level Data

Class C Notes		
ISIN Class C	XS1968465812	
current_DBRS_rating_class_c	A(high)	
current_SP_rating_class_c	AA-	
Original Note Balance		12,042,000.00
Beginning Balance		12,018,905.49
Principal Repayment		0.00
Ending Note Balance		12,018,905.49
Margin		0.012
Interest Due		35,537.23
Interest Paid		35,537.23
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		35,537.23



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Note Level Data

Class D Notes		
ISIN Class D	XS1968466034	
current_DBRS_rating_class_d	BBB	
current_SP_rating_class_d	A	
Original Note Balance		10,995,000.00
Beginning Balance		10,973,913.46
Principal Repayment		0.00
Ending Note Balance		10,973,913.46
Margin		0.016
Interest Due		43,665.20
Interest Paid		43,665.20
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		43,665.20



Note Level Data

Class X1 Notes		
ISIN Class X1	XS1968468246	
DBRS Rating	Not Rated	
current_SP_rating_class_x1	CCC	
Original Note Balance		10,472,000.00
Beginning Balance		5,236,000.00
Principal Repayment		1,309,000.00
Ending Note Balance		3,927,000.00
Margin		0.032
Interest Due		42,912.51
Interest Paid		42,912.51
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		1,351,912.51

Note Level Data

Class X2 Notes		
ISIN Class X2	XS1968466463	
DBRS Rating	Not Rated	
S&P Rating	Not Rated	
Original Note Balance		16,755,000.00
Beginning Balance		13,949,502.74
Principal Repayment		151,080.42
Ending Note Balance		13,798,422.32
Margin		0.066
Interest Due		233,748.72
Interest Paid		233,748.72
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		384,829.14



Note Level Data

Class Z1 Notes		
ISIN Class Z1	XS1968468832	
DBRS Rating	Not Rated	
S&P Rating	Not Rated	
Original Note Balance		5,239,000.00
Beginning Balance		5,228,952.49
Principal Repayment		0.00
Ending Note Balance		5,228,952.49
Margin		0.080
Interest Due		106,903.03
Interest Paid		0.00
Interest Arrears Carried Forward Total		671,852.89
Interest and Principal Distributions		0.00

Note Level Data

Class Z2 Notes		
ISIN Class Z2	XS1968468915	
DBRS Rating	Not Rated	
S&P Rating	Not Rated	
Original Note Balance		5,237,000.00
Beginning Balance		5,226,958.19
Principal Repayment		0.00
Ending Note Balance		5,226,958.19
Margin		0.080
Interest Due		106,862.26
Interest Paid		0.00
Interest Arrears Carried Forward Total		671,596.58
Interest and Principal Distributions		0.00



Note Level Data

Class R Notes		
ISIN Class R	XS1968468592	
DBRS Rating	Not Rated	
S&P Rating	Not Rated	
Original Note Balance		3,000,000.00
Beginning Balance		3,000,000.00
Principal Repayment		0.00
Ending Note Balance		3,000,000.00
Margin		0.000
Interest Due		0.00
Interest Paid		0.00
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		0.00

Mandatory Redemption in part (First Interest Payment Date only)

Available Revenue Receipts €

Available Revenue Receipts	2,314,934.87
(a) Revenue Receipts	2,314,934.87
(b) Interest on Transaction Account	0.00
(c) Principal Deficiency Excess Revenue	0.00
(d) General Reserve Fund	0.00
(e) Liquidity Reserve Fund	0.00
(f) Principal Receipts	0.00
(g) Available Revenue Receipts	0.00
(h) Other Principal Receipts pursuant to (j) of Prin PoP	0.00
(i) Other Net Income	0.00



Pre-Enforcement Revenue Priority of Payments €

(a) Trustee Fees	0.00
(b)(i) Issuer Profit Amount	250.00
(b)(ii) Senior Servicer Fee	119,713.58
(b)(iii) Agents, Account Bank, Cash Manager, Collection Account Bank, Back-Up Service Facilitator, Corporate Service Provider fees & expenses	7,640.14
(c) Third Party Expenses	132,464.10
(d) Interest on Class A Notes	116,867.50
(e)(i) Liquidity Reserve Fund Required Amount	0.00
(e)(ii) Liquidity Reserve Deficiency Ledger	0.00
(f) Class A PDL	0.00
(g) Interest on Class B Notes	26,284.60
(h) Class B PDL	0.00
(i) Interest on Class C Notes	35,537.23
(j) Class C PDL	0.00
(k) Interest on Class D Notes	43,665.20
(l) Class D PDL	0.00
(m) General Reserve Fund Required Amount	0.00
(n) Class Z1 PDL	0.00
(o) Junior Servicing Fee	95,770.86
(p) Interest on Class X1 Notes	42,912.51
(q) Class X1 Redemption Amount	1,309,000.00
(r) after Step-up Date - Apply to Principal	0.00
(s) Interest on Class X2 Notes	233,748.72
(t) Redemption of Class X2 Notes	151,080.42
(u) Interest on Class Z1 Notes	0.00
(v) Interest on Class Z2 Notes	0.00
(w) Class R Note Interest Amount	0.00

Available Principal Receipts €

Available Principal Receipts	3,751,714.59
(a) Principal Receipts	3,903,868.24
(b) Liquidity Reserve Fund Excess	66,846.35
(c) Principal Deficiency Ledger	0.00
(d) Available Revenue Receipts from Revenue PoP (r)	0.00
(e) Available Principal Receipts	0.00
(f) Liquidity Reserve Fund (on redemption of A Notes)	0.00
(g) General Reserve Fund (on redemption of A,B,C,D Notes)	0.00
less	
(h) Further Advances	219,000.00
(i) Principal Deficiency Excess	0.00
(j) Reconciliation Amounts	0.00



Pre-Enforcement Principal Priority of Payments €

(a) Liquidity Reserve Fund Required Amount	0.00
(b) Remaining Revenue Shortfall	0.00
(c) Class A Notes Principal	3,751,714.59
(d) Class B Notes Principal	0.00
(e) Class C Notes Principal	0.00
(f) Class D Notes Principal	0.00
(g) Class X1 Notes Principal	0.00
(h) Class Z1 Notes Principal	0.00
(i) Class Z2 Notes Principal	0.00
(j) Available Revenue Funds	0.00



Ledgers

General Reserve B/Fwd:	5,226,958.19
credits in period:	0.00
debits in period:	0.00
General Reserve C/Fwd:	5,226,958.19
Liquidity Reserve B/Fwd:	2,301,248.44
credits in period:	0.00
debits in period:	66,846.35
Liquidity Reserve C/Fwd:	2,234,402.09
<i>Liquidity Reserve Fund Required Amount:</i>	<i>2,234,402.09</i>
Liquidity Reserve Deficiency Ledger B/Fwd:	0.00
credits in period:	0.00
debits in period:	0.00
Liquidity Reserve Deficiency Ledger C/Fwd:	0.00
Issuer Profit Ledger B/Fwd:	1,000.00
Issuer Profit Ledger credits in period:	250.00
Issuer Profit Ledger debits in period:	0.00
Issuer Profit Ledger C/Fwd:	1,250.00



Principal Deficiency Ledger

Principal Deficiency Ledger

Class A Principal Deficiency Sub-Ledger

Beginning Balance	0.00
Losses assigned during the current period	0.00
Losses cured during the current period	0.00
Ending Balance	0.00

Class B Principal Deficiency Sub-Ledger

Beginning Balance	0.00
Losses assigned during the current period	0.00
Losses cured during the current period	0.00
Ending Balance	0.00

Class C Principal Deficiency Sub-Ledger

Beginning Balance	0.00
Losses assigned during the current period	0.00
Losses cured during the current period	0.00
Ending Balance	0.00

Class D Principal Deficiency Sub-Ledger

Beginning Balance	0.00
Losses assigned during the current period	0.00
Losses cured during the current period	0.00
Ending Balance	0.00

**Principal Deficiency Ledger****Class Z1 Principal Deficiency Sub-Ledger**

Beginning Balance	0.00
Losses assigned during the current period	0.00
Losses cured during the current period	0.00
Ending Balance	0.00

Statement

Dilosk DAC (as originator) retain a material net economic interest of not less than 5%, represented through exposure to the Class Z1 Notes and the Class Z2 Notes, as required by Article 6(3)(d) of the Securitisation Regulation.

Dilosk RMBS No.3 DAC

As of 30-09-2020

Portfolio Characteristics	Current Period	At Original Cut-Off
Total Original Balance	193,306,629	176,567,238
Total Current Balance	185,001,745	176,567,238
Average Current Balance	178,746	192,759
Maximum Current Balance	953,047	1,072,935
Number of Mortgage Loans	1,035	916
Weighted Average Current LTV	54.72%	56.28%
Weighted Average Original LTV	56.05%	56.77%
Weighted Average Interest Rate	5.17%	5.27%
Weighted average remaining term (Years)	12.52	11.89
Weighted average Seasoning (Months)	27.30	8.06
Self employed at application	42%	35%
Interest Only Mortgages	75.93%	81.36%

Originator	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
Dilosk DAC	185,001,744.72	100.00%	1035	100.00%
Total:	185,001,744.72	100.00%	1,035	100.00%

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
176,567,238.10	100.00%	916	100.00%
176,567,238.10	100.00%	916	100.00%

Occupancy Type	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
Buy-To-Let	185,001,744.72	100.00%	1035	100.00%
Total:	185,001,744.72	100.00%	1035	100.00%

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
176,567,238.10	100.00%	916	100.00%
176,567,238.10	100.00%	916	100.00%

Original Loan to Value	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= 40.00%	17,391,911.75	9.40%	141	13.62%
40.01% to 45.00%	9,810,066.07	5.30%	61	5.89%
45.01% to 50.00%	45,612,559.96	24.66%	274	26.47%
50.01% to 55.00%	6,352,873.71	3.43%	33	3.19%
55.01% to 60.00%	33,283,302.24	17.99%	160	15.46%
60.01% to 65.00%	22,803,983.13	12.33%	115	11.11%
65.01% to 70.00%	49,747,047.86	26.89%	251	24.25%
70.01% >=	-	0.00%	-	0.00%
Total:	185,001,744.72	100.00%	1,035	100.00%
Maximum	70.00%			
Minimum	3.11%			
Weighted Average	56.05%			

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
15,293,966.57	8.66%	92	10.04%
8,414,074.84	4.77%	49	5.35%
43,538,796.31	24.66%	246	26.86%
6,096,366.20	3.45%	28	3.06%
31,076,026.45	17.60%	146	15.94%
20,662,411.14	11.70%	102	11.14%
51,485,596.59	29.16%	253	27.62%
-	0.00%	-	0.00%
176,567,238.10	100.00%	916	100.00%
70.00%			
10.00%			
56.77%			

Current Loan to Value	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= 40.00%	22,657,965.77	12.25%	198	19.13%
40.01% to 45.00%	14,144,252.00	7.65%	100	9.66%
45.01% to 50.00%	25,113,226.10	13.57%	154	14.88%
50.01% to 55.00%	21,340,650.04	11.54%	99	9.57%
55.01% to 60.00%	25,529,769.34	13.80%	119	11.50%
60.01% to 65.00%	27,228,155.65	14.72%	130	12.56%
65.01% to 70.00%	27,311,440.14	14.76%	131	12.66%
70.01% >=	21,676,285.68	11.72%	104	10.05%
Total:	185,001,744.72	100.00%	1,035	100.00%
Maximum	72.11%			
Minimum	-0.10%			
Weighted Average	54.72%			

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
15,737,865.72	8.91%	101	11.03%
10,935,466.46	6.19%	61	6.66%
23,953,805.77	13.57%	146	15.94%
23,616,820.97	13.38%	118	12.88%
20,776,611.59	11.77%	101	11.03%
28,763,728.39	16.29%	131	14.30%
27,828,318.30	15.76%	138	15.07%
24,954,620.90	14.13%	120	13.10%
176,567,238.10	100.00%	916	100.00%
70.30%			
5.64%			
56.28%			

Current Balance	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= €60,000	4,594,028.06	2.48%	107	10.34%
€60,001 to €100,000	16,228,296.75	8.77%	203	19.61%
€100,001 to €140,000	24,726,331.00	13.37%	208	20.10%
€140,001 to €180,000	23,975,579.01	12.96%	153	14.78%
€180,001 to €220,000	20,742,979.96	11.21%	105	10.14%
€220,001 to €260,000	19,063,653.72	10.30%	80	7.73%
€260,001 to €300,000	10,352,802.01	5.60%	37	3.57%
€300,001 to €340,000	10,252,066.71	5.54%	32	3.09%
€340,001 to €380,000	8,240,096.01	4.45%	23	2.22%
€380,001 >=	46,825,911.49	25.31%	87	8.41%
Total:	185,001,744.72	100.00%	1,035	100.00%
Maximum	953,047			
Minimum	(391)			
Average	178,746			

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
3,282,920.80	1.86%	70	7.64%
13,325,423.80	7.55%	162	17.69%
22,360,672.30	12.66%	187	20.41%
23,993,229.90	13.59%	152	16.59%
18,703,062.87	10.59%	94	10.26%
17,370,765.11	9.84%	73	7.97%
10,494,417.88	5.94%	38	4.15%
7,640,571.82	4.33%	24	2.62%
7,492,728.19	4.24%	21	2.29%
51,903,445.43	29.40%	95	10.37%
176,567,238.10	100.00%	916	100.00%
1,072,934.54			
14,764.87			
192,758.99			

Original Balance	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= €80,000	11,640,132.89	6.29%	207	20.00%
€80,001 to €120,000	20,840,682.66	11.27%	209	20.19%
€120,001 to €160,000	27,235,656.53	14.72%	197	19.03%
€160,001 to €200,000	21,198,698.33	11.46%	118	11.40%
€200,001 to €240,000	18,704,201.40	10.11%	86	8.31%
€240,001 to €280,000	14,834,430.26	8.02%	58	5.60%
€280,001 to €320,000	10,177,647.52	5.50%	34	3.29%
€320,001 to €360,000	9,858,940.87	5.33%	29	2.80%
€360,001 to €400,000	7,990,554.37	4.32%	21	2.03%
€400,001 >=	42,520,799.89	22.98%	76	7.34%
Total:	185,001,744.72	100.00%	1,035	100.00%
Maximum	945,000			
Minimum	7,400			
Average	186,770			

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
3,442,882.56	1.95%	71	7.75%
13,335,779.48	7.55%	161	17.58%
21,729,904.16	12.31%	181	19.76%
24,161,194.54	13.68%	155	16.92%
19,746,997.68	11.18%	99	10.81%
17,151,342.45	9.71%	72	7.86%
11,271,875.97	6.38%	41	4.48%
6,519,009.60	3.69%	20	2.18%
6,925,779.28	3.92%	20	2.18%
52,282,472.38	29.61%	96	10.48%
176,567,238.10	100.00%	916	100.00%
1,070,000			
26,275			
195,258			

Seasoning of Mortgages by month	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= 1	-	0.00%	-	0.00%
2 to 4	219,055.37	0.12%	1	0.10%
5 to 7	45,193.73	0.02%	1	0.10%
8 to 10	508,441.71	0.27%	4	0.39%
11 to 13	3,173,161.90	1.72%	20	1.93%
14 to 16	7,779,770.88	4.21%	51	4.93%
17 >=	173,276,121.13	93.66%	958	92.56%
Total:	185,001,744.72	100.00%	1,035	100.00%
Maximum	44.00			
Minimum	3.00			
Weighted Average	27.30			

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
11,880,977.83	6.73%	83	9.06%
21,201,757.24	12.01%	120	13.10%
27,861,496.14	15.78%	141	15.39%
26,441,037.57	14.98%	150	16.38%
20,523,567.42	11.62%	117	12.77%
35,787,111.20	20.27%	143	15.61%
32,871,290.70	18.62%	162	17.69%
176,567,238.10	100.00%	916	100.00%
26.00			
0.00			
8.06			

Mortgage Loans by remaining maturity (years)	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
1 to 5	5,098,424.40	2.76%	29	2.80%
6 to 10	70,581,761.79	38.15%	350	33.82%
11 to 15	72,470,085.77	39.17%	429	41.45%
16 to 20	23,047,396.16	12.46%	145	14.01%
21 to 25	1,803,928.28	0.98%	11	1.06%
26 to 30	4,363,449.10	2.36%	24	2.32%
31 >=	7,636,699.22	4.13%	47	4.54%
Total:	185,001,744.72	100.00%	1,035	100.00%
Maximum	34.00			
Minimum	1.59			
Weighted Average	12.52			

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
2,023,653.33	1.15%	9	0.98%
80,439,164.45	45.56%	375	40.94%
65,128,695.52	36.89%	373	40.72%
19,574,411.02	11.09%	106	11.57%
2,030,033.24	1.15%	10	1.09%
2,405,755.30	1.36%	11	1.20%
4,965,525.24	2.81%	32	3.49%
176,567,238.10	100.00%	916	100.00%
35.00			
3.17			
11.89			

Repayment Method	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans	Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
Interest Only	140,470,330.78	75.93%	693	66.96%	143,659,443.77	81.36%	684	74.67%
Repayment	44,531,413.94	24.07%	342	33.04%	32,907,794.33	18.64%	232	25.33%
Total:	185,001,744.72	100.00%	1,035	100.00%	176,567,238.10	100.00%	916	100.00%

Employment Status	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans	Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
Employed or full loan is guaranteed	58,634,922.36	31.69%	335	32.37%	55,623,604.21	31.50%	293	31.99%
No employment, borrower is legal entity	41,612,805.27	22.49%	269	25.99%	50,631,784.80	28.68%	291	31.77%
Other	814,153.60	0.44%	4	0.39%	824,057.04	0.47%	4	0.44%
Pensioner	6,860,654.04	3.71%	28	2.71%	8,100,479.64	4.59%	32	3.49%
Self-employed	77,079,209.45	41.66%	399	38.55%	61,387,312.41	34.77%	296	32.31%
Total:	185,001,744.72	100.00%	1,035	100.00%	176,567,238.10	100.00%	916	100.00%

Interest Rate	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans	Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
Up to 4.00%	10,518,775.39	5.69%	71	6.86%	2,174,680.47	1.23%	14	1.53%
4.01% to 4.50%	11,824,381.83	6.39%	82	7.92%	9,129,885.68	5.17%	53	5.79%
4.51% to 5.00%	44,711,436.87	24.17%	231	22.32%	40,709,160.28	23.06%	199	21.72%
5.01% to 5.50%	80,448,341.30	43.49%	458	44.25%	85,006,327.29	48.14%	468	51.09%
5.51% to 6.00%	37,498,809.33	20.27%	193	18.65%	39,547,184.38	22.40%	182	19.87%
Total:	185,001,744.72	100.00%	1,035	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	5.95%				5.95%			
Minimum	2.40%				4.00%			
Weighted Average	5.17%				5.27%			

Number of Months in Arrears	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans	Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
0.000	183,382,825.94	99.12%	1032	99.71%	176,406,636.00	99.91%	915	99.88%
1.000-3.000	1,618,918.78	0.88%	3	0.29%	160,602.10	0.09%	1	0.12%
Total:	185,001,744.72	100.00%	1,035	100.00%	176,567,238.10	100.00%	916	100.00%

Mortgage Loan purpose	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans	Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
Purchase	107,597,270.40	58.16%	620	59.90%	88,789,613.06	50.29%	483	52.73%
Re-mortgage	74,346,869.55	40.19%	379	36.62%	86,342,166.71	48.90%	419	45.74%
Other	3,057,604.77	1.65%	36	3.48%	1,435,458.33	0.81%	14	1.53%
Total:	185,001,744.72	100.00%	1,035	100.00%	176,567,238.10	100.00%	916	100.00%

Property Type	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans	Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
Flat/Apartment	49,604,875.48	26.81%	380	36.71%	50,150,173.26	28.40%	346	37.77%
House, detached or semi-detached	51,724,226.22	27.96%	280	27.05%	47,344,859.53	26.81%	242	26.42%
Bungalow	1,131,045.34	0.61%	7	0.68%	-	0.00%	-	0.00%
Terraced House	50,862,619.39	27.49%	264	25.51%	53,536,118.93	30.32%	254	27.73%
Other	31,678,978.29	17.12%	104	10.05%	25,536,086.38	14.46%	74	8.08%
Total:	185,001,744.72	100.00%	1,035	100.00%	176,567,238.10	100.00%	916	100.00%

Geographical Region	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans	Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
Dublin	134,564,894.87	72.74%	600	57.97%	132,831,789.35	75.23%	546	59.61%
South-West (IRL)	20,927,834.80	11.31%	175	16.91%	16,797,442.48	9.51%	140	15.28%
Mid-East	14,843,622.26	8.02%	112	10.82%	13,840,141.59	7.84%	100	10.92%
Mid-West	6,902,589.11	3.73%	54	5.22%	7,498,231.10	4.25%	57	6.22%
West	1,275,118.52	0.69%	13	1.26%	372,197.36	0.21%	5	0.55%
South-East (IRL)	3,739,262.98	2.02%	45	4.35%	2,615,795.86	1.48%	35	3.82%
Midland	2,319,161.90	1.25%	30	2.90%	2,472,194.70	1.40%	31	3.38%
Border	429,260.28	0.23%	6	0.58%	139,445.66	0.08%	2	0.22%
Total:	185,001,744.72	100.00%	1,035	100.00%	176,567,238.10	100.00%	916	100.00%

Borrower Type	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans	Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
Individual	133,535,080.96	72.18%	700	67.63%	125,935,453.30	71.32%	625	68.23%
Commercial	51,466,663.76	27.82%	335	32.37%	50,631,784.80	28.68%	291	31.77%
Total:	185,001,744.72	100.00%	1,035	100.00%	176,567,238.10	100.00%	916	100.00%

Moratorium COVID-19	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
0-3 months	743,700.72	0.40%	3	0.29%
3-6 months	5,392,644.83	2.91%	15	1.45%
Total	6,136,345.55	3.32%	18	1.74%