## Residential Mortgage Backed Notes

February 20, 2017 Distribution


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Dilosk RMBS No. 1 Designated Activity Company

# Residential Mortgage Backed Notes 

## February 20, 2017 Distribution

## Interest Accrual

| Current Period Distribution |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Class | ISIN | Ccy | Original <br> Principal <br> Balance | Beginning <br> Principal <br> Balance | Interest | Principal | Total <br> Distribution | Beginning Ending <br> Pool Pool <br> Factor Factor | Ending <br> Principal <br> Balance |
|  |  |  |  | (1) | (2) | (3) | (4)=(2)+(3) | (5) (6) | (7)=(1)-(3) |
| A | XS1240158128 | $€$ | 160,500,000.00 | 121,364,234.51 | 149,714.40 | 6,496,892.35 | 6,646,606.75 | 0.75616350 .7156844 | 114,867,342.16 |
| B | XS1240159282 | $€$ | 24,700,000.00 | 24,700,000.00 | 67,929.94 | 0.00 | 67,929.94 | 1.00000001 .0000000 | 24,700,000.00 |
| C | XS1240159951 | $€$ | 6,200,000.00 | 6,200,000.00 | 24,103.74 | 0.00 | 24,103.74 | 1.00000001 .0000000 | 6,200,000.00 |
| D | XS1240160611 | $€$ | 4,100,000.00 | 4,100,000.00 | 19,566.84 | 0.00 | 19,566.84 | 1.00000001 .0000000 | 4,100,000.00 |
| Z | XS1240160967 | $€$ | 10,300,000.00 | 10,300,000.00 | 0.00 | 0.00 | 0.00 | 1.00000001 .0000000 | 10,300,000.00 |
| Total |  |  | 205,800,000.00 | 166,664,234.51 | 261,314.92 | 6,496,892.35 | 6,758,207.27 |  | 160,167,342.16 |


| Interest Accrual Detail |  |  |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Class | Days | Method | Index | Margin | Interest Rate | Beginning Principal Balance | Prior Unpaid Interest | Accrued Interest | Total Interest Due | Interest Paid | Current <br> Unpaid <br> Interest |
|  |  |  | (1) | (2) | (3) $=(1)+(2)$ |  | (4) | (5) | (6) $=(4)+(5)$ | (7) | (8) $=(6)-(7)$ |
| A | 91 | Act/360 | -0.31200\% | 0.80000\% | 0.48800\% | 121,364,234.51 | 0.00 | 149,714.40 | 149,714.40 | 149,714.40 | 0.00 |
| B | 91 | Act/360 | -0.31200\% | 1.40000\% | 1.08800\% | 24,700,000.00 | 0.00 | 67,929.94 | 67,929.94 | 67,929.94 | 0.00 |
| C | 91 | Act/360 | -0.31200\% | 1.85000\% | 1.53800\% | 6,200,000.00 | 0.00 | 24,103.74 | 24,103.74 | 24,103.74 | 0.00 |
| D | 91 | Act/360 | -0.31200\% | 2.20000\% | 1.88800\% | 4,100,000.00 | 0.00 | 19,566.84 | 19,566.84 | 19,566.84 | 0.00 |
| Z | 91 | Act/360 | -0.31200\% | 0.00000\% | 0.00000\% | 10,300,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Total |  |  |  |  |  | 166,664,234.51 | 0.00 | 261,314.92 | 261,314.92 | 261,314.92 | 0.00 |


| Principal Deficiency Ledger |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: |
| Class | Beginning Ledger Balance | Increase of Debit on Ledger this Period | Reduction of Debit on Ledger this Period | Closing Ledger Balance |
| A | 0 | 0 | 0 | 0 |
| B | 0 | 0 | 0 | 0 |
| C | 0 | 0 | 0 | 0 |
| D | 0 | 0 | 0 | 0 |
| Z | 0 | 0 | 0 | 0 |

## CRD Retention

The Seller confirms its ongoing retention of the net economic interest of not less than $5 \%$ in accordance
with the text of Article 405 of the Capital Requirements Regulations and Article 51 of the Alternative
Investment Fund Managers Regulation

Dilosk RMBS No. 1 Designated Activity Company

## Residential Mortgage Backed Notes

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## Distribution Amounts

## Available Amounts

| Available Revenue Receipts | €1,753,424.18 |
| :---: | :---: |
| [a] Revenue Receipts received by the Issuer during the Calculation Period or the Calculated Revenue Receipts | $€ 1,753,424.18$ |
| [b] Iinterest payable to the Issuer on the Transaction Account and income from Authorised Investments | $€ 0.00$ |
| [c] (Excluding (e) below) any amounts released from the General Reserve Fund when the General Reserve Fund Required Amount is reduced on an Interest Payment Date | $€ 0.00$ |
| [d] (Excluding (g) below) amounts released from the Liquidity Reserve Fund when the Liquidity Reserve Fund Required Amount is reduced to zero | $€ 0.00$ |
| [e] Amounts withdrawn from the General Reserve Fund to remedy a Revenue Shortfall | $€ 0.00$ |
| [f] Principal Receipts applied in order to remedy a Remaining Revenue Shortfall | $€ 0.00$ |
| [g] Amounts withdrawn from the Liquidity Reserve Fund in order to remedy a Remaining Revenue Shortfall | $€ 0.00$ |
| [h] Amounts calculated as Available Revenue Receipts in accordance with Condition 8.12(b)(ii) | $€ 0.00$ |
| [i] Other net income of the Issuer received during Calculation Period (other than any Principal Receipts) | $€ 0.00$ |
| Available Principal Receipts | €6,496,892.35 |
| [a] all Principal Receipts received by the Issuer during the immediately preceding Calculation Period | $€ 6,639,892.35$ |
| [b] Amounts to be credited to the Principal Deficiency Ledger pursuant to (e), (g), (i), (k) and/or (n) of the Pre-Enforcement Revenue | €0.00 |
| Priority of Payments on such Interest Payment Date |  |
| [c] (First Interest Payment Date only) the excess of (i) the aggregate of the proceeds of the Notes over (ii) the Initial Consideration | $€ 0.00$ |
| [d] Amounts to be applied as Available Principal Receipts in accordance with Condition 8.12(c)(i) | $€ 0.00$ |
| less |  |
| [i] Principal Receipts used during the preceding Calculation Period to purchase any Further Advances | $€ 143,000.00$ |
| Revenue Shortfall | €0.00 |
| For each Calculation Date, the extent by which [A] exceeds [B] |  |
| [A] Pre-Enforcement Revenue Priority of Payments (a) to (k) | $€ 437,661.30$ |
| [B] Available Revenue Receipts (excluding (e), (f) and (g)) | $€ 1,753,424.18$ |
| Remaining Revenue Shortfall | €0.00 |
| For each Calculation Date, the extent by which [A] exceeds [B] |  |
| [A] The sum of [i] and [ii] | €393,990.72 |
| [i] Senior Expenses | $€ 176,346.38$ |
| [ii] Whilst Class A Notes are outstanding, Interest amounts on the Class A Notes and the Class B Notes | $€ 217,644.34$ |
| [ii] After Class A Notes have been redeemed, Interest amounts on the Most Senior Class of Rated Notes |  |
| [B] Available Revenue Receipts (excluding (f) and (g)) | $€ 1,753,424.18$ |
| Collection Period Start | November 01, 2016 |
| Collection Period End | January 31, 2017 |

## Residential Mortgage Backed Notes

February 20, 2017 Distribution

## Payment Report

## Payment Priorities

## Pre-Enforcement Revenue Priority of Payments

(a) first, pro rata and pari passu any fees, costs, charges, expenses and other amounts due to the Trustee and/or any Appointee
(b) second, in or towards satisfaction pro rata and pari passu
(i) the Issuer Profit Amount
(ii) any remuneration then due and payable to or to become due and payable to;

## (i) the Agent Bank

(ii) the Registrar
(iii) the Paying Agents
$€ 250.00$
$€ 2,125.00$
$€ 39,552.84$
$€ 21,750.00$
$€ 0.00$
(c) third, in or towards satisfaction pro rata and pari passu
(i) the Senior Servicing Fee any costs, charges, and expenses due or to become due to the Servicer
(ii) any amount, costs, charges, and expenses due or to become due to the Back-Up Servicer
(iii) any remuneration due or costs, charges, and expenses due or to become due to the Account Bank
(d) fourth, to pay interest due and payable on the Class A Notes
(e) fifth, credit the Class A Principal Deficiency Sub-Ledger in an amount to eliminate any debit thereon;
(f) sixth, to pay interest due and payable on the Class B Notes
(g) seventh,, credit the Class B Principal Deficiency Sub-Ledger in an amount to eliminate any debit thereon;
(h) eighth, to pay interest due and payable on the Class C Notes
(i) ninth, credit the Class C Principal Deficiency Sub-Ledger in an amount to eliminate any debit thereon;
(j) tenth, to pay interest due and payable on the Class D Notes
(k) eleventh, credit the Class D Principal Deficiency Sub-Ledger in an amount to eliminate any debit thereon;
(1) twelfth, to credit the Liquidity Reserve Ledger up to the Liquidity Reserve Fund Required Amount
(m) thirteenth (i) (so long as the Rated Notes will remain outstanding) credit the General Reserve Ledger up to the General Reserve $€ 104,875.98$ Fund Required Amount
(m) thirteenth, (ii) (ii) on the Final Rated Note Distribution Date, the General Reserve Ledger Residual Amount to applied as $€ 0.00$ Available Revenue Receipts;
(n) fourteenth, to credit the Class Z Principal Deficiency Sub-Ledger to eliminate any debit thereon
(o) fifteenth, the Subordinated Servicing Fee due and payable to the Servicer
(p) sixteenth, to pay interest due and payable on the Class Z Notes
(q) seventeenth, amounts of interest and any capitalised interest due to the Subordinated Loan Provider $€ 83,900.79$$\in 0.00$

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## Residential Mortgage Backed Notes

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(r) eighteenth, principal amounts due and payable to the Subordinated Loan Provider
(s) nineteenth, any Deferred Consideration due and payable under the Mortgage Sale Agreement to the Seller

## Pre-Enforcement Principal Priority of Payments

(a) first, to meet any Remaining Revenue Shortfall;
(b) second, towards a credit to the Liquidity Reserve Fund to the Liquidity Reserve Fund Required Amount
(c) third, to redeem the Class A Notes until the Class A Notes have been redeemed in full;
(d) fourth, to redeem the Class A Notes until the Class B Notes have been redeemed in full;
(e) fifth, to redeem the Class A Notes until the Class C Notes have been redeemed in full;
(f) sixth, to redeem the Class A Notes until the Class D Notes have been redeemed in full;
(g) seventh, to redeem the Class A Notes until the Class E Notes have been redeemed in full; $€ 0.00$
(h) eighth, to redeem the Class A Notes until the Class F Notes have been redeemed in full;

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## Residential Mortgage Backed Notes

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## Other Relevant Information

Relevant Informaion
General Reserve Fund
Opening Balance$€ 1,029,261.43$
General Reserve Fund Required Amount
the lesser of $[\mathrm{A}]$ and $[\mathrm{B}]$ or upon redemption of the Rated Notes, 0 ..... $€ 1,029,261.43$
[A] 0.5 per cent. of the Current Balance of the Mortgage Portfolio as at the Closing Date ..... $€ 1,029,261.43$
[B] 1 per cent. of the Current Balance of the Mortgage Portfolio as at such Interest Payment Date ..... $€ 1,667,356.85$
General Reserve Ledger Residual Amount ..... $€ 1,029,261.43$
Debits ..... $€ 0.00$Credits$€ 0.00$
Closing Balance$€ 1,029,261.43$
Liquidity Reserve Fund
Opening Balance ..... $€ 1,029,261.43$
Liquidity Reserve Fund Required Amount
0.5 per cent. of the Current Balance of the Mortgage Portfolio as at the Closing Date ..... $€ 1,029,261.43$
Upon redemption of the Rated Notes, 0 ..... $€ 0.00$Debits$€ 0.00$
Credits ..... $€ 0.00$Closing Balance$€ 1,029,261.43$
Subordinated Loan - N/A as the loan has been repaid
Opening Balance ..... $€ 0.00$
SLF Coupon (Euribor + SLF Margin )
Interest Due ..... $€ 0.00$
Interest Paid ..... $€ 0.00$
Capitalised Interest ..... $€ 0.00$
Principal Payment ..... $€ 0.00$
Closing Balance ..... $€ 0.00$

## Issuer Profit Ledger

## Dilosk RMBS No. 1 Limited

## Performance

(a) Mortgage Portfolio Information

| Original Cut-off Date | 30 April 2015 |
| :---: | :---: |
| Current Collection Period | 01-November-2016 to 31-January-2017 |
| Current Period Mortgage Information as at | 31 January 2017 |
| Portiolio Characteristics | Current Period (Date) |
| Mortgage Loans Outstanding as at the end of current collection period | € 160,238,761 |
| Mortgage Loans Outstanding at end of Previous Period | € 166,735,685 |
| Principal Repayments (ff any) | ¢ 6,639,924 |
| Principal Amount of Loans Repurchased (Non Eligible Loans if any) | 0 |
| Principal Amount of Loans Substitued (ff any) | ¢0 |
| Further Advances (fi any) | € 143,000 |
| Principal Losses (ff any) | € |
| Mortgage Loans Outstanding as of Current Period | € 160,238,761 |
| Number of Loans Outstanding as at closing | 1,929 |
| Number of Loans Repurchased (Non Eligible Loans if any)* |  |
| Number of Loans as of Current Period | 1,667 |
| Current CPR Rate | 10.05\% |


| Removals (eg. Breach of Eligibility Criteria) | Current Period (Date) |
| :--- | :--- |
| Number of Loans |  |
| Amount of Loans |  |


| Arrears Multiple (Mits) | Current Period |  |  |  | Information at Original Cut-Off Date (30 April 2015 ) |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Current Balance ( $¢$ ) | \% of Total | No. of Loans | \% of Total | Original Balance ( $¢$ ) | \% of Total | No. of Loans | \% of Total |
| None | 158,077,896 | 98.65\% | 1,643 | 98.56\% | 203,845,300 | 99.02\% | 1,906 | 98.81\% |
| 0-1 | 1,999,473 | 1.25\% | 22 | 1.32\% | 1,720,094 | 0.84\% | 17 | 0.88\% |
| 1-2 | 105,242 | 0.07\% | 1 | 0.06\% | 218,810 | 0.11\% | 5 | 0.26\% |
| 2-3 | 56,150 | 0.04\% | 1 | 0.06\% | 88,612 | 0.04\% | 1 | 0.05\% |
| 3-4 | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00 |
| $4 \cdot 6$ | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% |
| 6-12 | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% | 0 | 00\% |
| ${ }^{12+}$ | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% |
| Total | 160,238,761 | 100.00\% | 1,667 | 100.00\% | 205,872,817 | 100.00\% | 1,929 | 100.00\% |


| List of Properries currenty in Possession | No. of Loans | Principal Balance ( () | Interest Balance ( $£$ ) | Total Current Valuation ( ) | Estimated Loss ( ) | Estimated Loss (\%) |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | 0 | 0 |  | 0 | 0 | 0.0\% |
|  | 0 | 0 |  | 0 | 0 | 0.0\% |
|  | 0 | 0 |  | 0 | 0 | 0.0\% |
|  | 0 | 0 |  | 0 | 0 | 0.0\% |
|  | 0 | 0 |  | 0 | 0 | 0.0\% |
|  | 0 | 0 |  | 0 | 0 | 0.0\% |
|  | 0 | 0 |  | 0 | 0 | 0.0\% |
|  | 0 | 0 |  | 0 | 0 | 0.0\% |
|  | 0 | 0 |  | 0 | 0 | 0.0\% |
|  |  |  |  |  |  |  |
| Sub-Total Outstanding Balance | 0 | 0 |  | 0 | 0 | 0 |


| roperties in Possession - sold | No. of Loans | Principal Balance at Sale/ Realisation | Interest Balance at Sale/ | Total Current Valuation | Realised Loss ( () | Realised Loss (\%) |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Balance B/F | 0 | 0 | 0 | 0 |  | 0.0\% |
| Monthly possessions move | 0 | 0 | 0 | 0 | - | .0\% |
| Sub-Total Outstanding Balance | 0 | $\bigcirc$ | 0 | 0 | , | 0.0\% |
| Total balance of repossessions sold | 0 | $\bigcirc$ | 0 | 0 |  | 0.0 |

## 2. Performance

(b) Mortgage Portfolio Breakdown

| Summary | Current Period | Info. At original Cut-Off Date |
| :---: | :---: | :---: |
| Total number of Accounts | 1,667 | 1,929 |
| Total number of Properties | 1,569 | 1,837 |
| Aggregate Balances of the Mortgages | €160,238,761.37 | €205,872,816.67 |
| Average Mortgage Balance | €96,124 | €106,725 |
| Largest Mortgage | €623,191 | €684,724 |
| Weighted Average Current LTV | 46.92\% | 49.33\% |
| Weighted Average Seasoning | 84.10 months | 65.51 months |
| Weighted Average Remaining Term | 18.69 years | 19.71 Years |
| Longest Maturity Date | 05/01/2049 | 05/01/2049 |
| Weighted Average Interest Rate | 4.2401\% | 4.6103\% |


| Current LTV (\%) |  | Current Period |  |  |  | Information at original Cut-Off Date (30 April 2015) |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| > | <= | Current Balance ( $¢$ ) | \% of Total | No. of Loans | \% of Total | Balance ( $¢$ ) | \% of Total | No. of Loans | \% of Total |
| 0\% | 30\% | 33,507,747 | 20.91\% | 676 | 40.55\% | 37,020,594 | 17.98\% | 672 | 34.84\% |
| 30\% | 40\% | 32,462,918 | 20.26\% | 319 | 19.14\% | 37,241,003 | 18.09\% | 355 | 18.40\% |
| 40\% | 50\% | 30,054,020 | 18.76\% | 244 | 14.64\% | 38,970,361 | 18.93\% | 311 | 16.12\% |
| 50\% | 60\% | 20,688,813 | 12.91\% | 164 | 9.84\% | 31,386,321 | 15.25\% | 234 | 12.13\% |
| 60\% | 70\% | 16,171,784 | 10.09\% | 108 | 6.48\% | 20,959,495 | 10.18\% | 135 | 7.00\% |
| 70\% | 80\% | 13,593,442 | 8.48\% | 76 | 4.56\% | 17,913,215 | 8.70\% | 107 | 5.55\% |
| 80\% | 90\% | 13,592,861 | 8.48\% | 78 | 4.68\% | 22,381,828 | 10.87\% | 115 | 5.96\% |
| 90\% | 95\% | 167,177 | 0.10\% | 2 | 0.12\% | 0 | 0.00\% | 0 | 0.00\% |
| 95\% | 100\% | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% |
| 100\% |  | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% |
| Total |  | 160,238,761 | 100.00\% | 1,667 | 100.00\% | 205,872,817 | 100.00\% | 1,929 | 100.00\% |


|  | Current Period | Original Info |
| :--- | ---: | ---: |
| Minimum LTV | $0.02 \%$ | $1.17 \%$ |
| Maximum LTV | $90.37 \%$ | $88.50 \%$ |
| Weighted Average LTV | $46.92 \%$ | $49.33 \%$ |


| Indexed LTV (\%) - indexed to 31 December 2016 |  | Current Period |  |  |  | Information at original Cut-Off Date (30 April 2015) |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| > | <= | Current Balance ( $£$ ) | \% of Total | No. of Loans | \% of Total | Balance ( ¢ $^{\text {) }}$ | \% of Total | No. of Loans | \% of Total |
| 0\% | 30\% | 39,366,478 | 24.57\% | 753 | 45.17\% | 28,810,368 | 13.99\% | 590 | 30.59\% |
| 30\% | 40\% | 35,807,653 | 22.35\% | 332 | 19.92\% | 31,203,018 | 15.16\% | 333 | 17.26\% |
| 40\% | 50\% | 45,789,715 | 28.58\% | 343 | 20.58\% | 39,144,872 | 19.01\% | 332 | 17.21\% |
| 50\% | 60\% | 37,688,902 | 23.52\% | 226 | 13.56\% | 50,988,598 | 24.77\% | 354 | 18.35\% |
| 60\% | 70\% | 1,156,392 | 0.72\% | 9 | 0.54\% | 44,449,652 | 21.59\% | 254 | 13.17\% |
| 70\% | 80\% | 429,620 | 0.27\% | 4 | 0.24\% | 10,530,617 | 5.12\% | 60 | 3.11\% |
| 80\% | 90\% | 0 | 0.00\% | 0 | 0.00\% | 571,089 | 0.28\% | 4 | 0.21\% |
| 90\% | 100\% | 0 | 0.00\% | 0 | 0.00\% | 174,603 | 0.08\% | 2 | 0.10\% |
| 100\% |  | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% |
| Total |  | 160,238,761 | 100.00\% | 1,667 | 100.00\% | 205,872,817 | 100.00\% | 1,929 | 100.00\% |


|  | Current Period | Original Info |
| :--- | ---: | ---: |
| Minimum indexed LTV | $0.02 \%$ | $1.26 \%$ |
| Maximum indexed LTV | $77.55 \%$ | $95.49 \%$ |
| Weighted Average indexed LTV | $39.39 \%$ | $48.42 \%$ |


| Mortgage Size |  | Current Period |  |  |  | Information at original Cut-Off Date (30 April 2015) |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| > | < | Current Balance ( $¢$ ) | \% of Total | No. of Loans | \% of Total | Balance ( $¢$ ) | \% of Total | No. of Loans | \% of Total |
| 0 | 20,000 | 2,144,641 | 1.34\% | 198 | 11.88\% | 2,046,299 | 0.99\% | 157 | 8.14\% |
| 20,000 | 40,000 | 6,320,094 | 3.94\% | 211 | 12.66\% | 6,711,968 | 3.26\% | 223 | 11.56\% |
| 40,000 | 60,000 | 11,556,672 | 7.21\% | 231 | 13.86\% | 12,033,217 | 5.84\% | 241 | 12.49\% |
| 60,000 | 80,000 | 12,483,584 | 7.79\% | 179 | 10.74\% | 15,453,921 | 7.51\% | 222 | 11.51\% |
| 80,000 | 100,000 | 14,573,629 | 9.09\% | 162 | 9.72\% | 18,584,782 | 9.03\% | 206 | 10.68\% |
| 100,000 | 120,000 | 20,688,193 | 12.91\% | 187 | 11.22\% | 20,502,115 | 9.96\% | 186 | 9.64\% |
| 120,000 | 140,000 | 18,296,458 | 11.42\% | 141 | 8.46\% | 25,688,701 | 12.48\% | 199 | 10.32\% |
| 140,000 | 160,000 | 13,711,508 | 8.56\% | 92 | 5.52\% | 18,675,127 | 9.07\% | 125 | 6.48\% |
| 160,000 | 180,000 | 12,636,801 | 7.89\% | 75 | 4.50\% | 18,150,291 | 8.82\% | 107 | 5.55\% |
| 180,000 | 200,000 | 11,020,774 | 6.88\% | 58 | 3.48\% | 10,643,064 | 5.17\% | 56 | 2.90\% |
| 200,000 | 250,000 | 14,795,253 | 9.23\% | 67 | 4.02\% | 22,548,132 | 10.95\% | 103 | 5.34\% |
| 250,000 | 300,000 | 9,087,032 | 5.67\% | 33 | 1.98\% | 12,108,403 | 5.88\% | 45 | 2.33\% |
| 300,000 | 350,000 | 5,167,253 | 3.22\% | 16 | 0.96\% | 9,269,366 | 4.50\% | 29 | 1.50\% |
| 350,000 | 400,000 | 1,835,808 | 1.15\% | 5 | 0.30\% | 4,829,028 | 2.35\% | 13 | 0.67\% |
| 400,000 | 450,000 | 1,718,466 | 1.07\% | 4 | 0.24\% | 1,682,820 | 0.82\% | 4 | 0.21\% |
| 450,000 | 500,000 | 960,636 | 0.60\% | 2 | 0.12\% | 2,356,211 | 1.14\% | 5 | 0.26\% |
| 500,000 | 750,000 | 3,241,960 | 2.02\% | 6 | 0.36\% | 4,589,374 | 2.23\% | 8 | 0.41\% |
| 750,000 |  | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% |
| Total |  | 160,238,761 | 100.00\% | 1,667 | 100.00\% | 205,872,817 | 100.00\% | 1,929 | 100.00\% |


|  | Current Period | Original Info |
| :--- | ---: | ---: |
| Minimum | $€ 52$ | $€ 2,537$ |
| Maximum | $€ 623,191$ | $€ 684,724$ |
| Average | $€ 96,124$ | $€ 106,725$ |


| Seasoning (Mths) |  | Current Period |  |  |  | Information at original Cut-Off Date (30 April 2015) |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| > | <- | Current Balance ( $£$ ) | \% of Total | No. of Loans | \% of Total | Balance ( ) $^{\text {( }}$ | \% of Total | No. of Loans | \% of Total |
| 0 | 3 | 132,087 | 0.08\% | 4 | 0.24\% | 0 | 0.00\% | 0 | 0.00\% |
| 3 | 6 | 212,819 | 0.13\% | 7 | 0.42\% | 0 | 0.00\% | 0 | 0.00\% |
| 6 | 9 | 311,556 | 0.19\% | 7 | 0.42\% | 0 | 0.00\% | 0 | 0.00\% |
| 9 | 12 | 9,385 | 0.01\% | 1 | 0.06\% | 0 | 0.00\% | 0 | 0.00\% |
| 12 | 24 | 97,504 | 0.06\% | 1 | 0.06\% | 14,660,534 | 7.12\% | 108 | 5.60\% |
| 24 | 36 | 0 | 0.00\% | 0 | 0.00\% | 39,079,281 | 18.98\% | 267 | 13.84\% |
| 36 | 48 | 14,068,419 | 8.78\% | 118 | 7.08\% | 37,576,918 | 18.25\% | 281 | 14.57\% |
| 48 | 60 | 37,228,659 | 23.23\% | 273 | 16.38\% | 20,928,069 | 10.17\% | 183 | 9.49\% |
| 60 | 72 | 28,580,302 | 17.84\% | 236 | 14.16\% | 40,445,670 | 19.65\% | 354 | 18.35\% |
| 72 | 84 | 15,006,810 | 9.37\% | 149 | 8.94\% | 14,357,563 | 6.97\% | 116 | 6.01\% |
| 84 | 96 | 31,213,060 | 19.48\% | 299 | 17.94\% | 70,779 | 0.03\% | 2 | 0.10\% |
| 96 | 108 | 6,304,245 | 3.93\% | 53 | 3.18\% | 1,038,517 | 0.50\% | 15 | 0.78\% |
| 108 | 120 | 2,010 | 0.00\% | 1 | 0.06\% | 2,913,085 | 1.41\% | 48 | 2.49\% |
| 120 |  | 27,071,907 | 16.89\% | 518 | 31.07\% | 34,802,402 | 16.90\% | 555 | 28.77\% |
| Total |  | 160,238,761 | 100.00\% | 1,667 | 100.00\% | 205,872,817 | 100.00\% | 1,929 | 100.00\% |


|  | Current Period | Original Info |
| :--- | ---: | ---: |
| Minimum | 0.23 months | 14.96 months |
| Maximum | 192.89 months | 171.78 months |
| Weighted Average | 84.10 months | 65.51 months |


| Remaining Term (Yrs) |  | Current Period |  |  |  | Information at original Cut-Off Date (30 April 2015) |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $>$ | <= | Current Balance ( $£$ ) | \% of Total | No. of Loans | \% of Total | Balance ( ) $^{\text {) }}$ | \% of Total | No. of Loans | \% of Total |
| 0 | 5 | 3,836,273 | 2.39\% | 179 | 10.74\% | 3,894,235 | 1.89\% | 146 | 7.57\% |
| 5 | 10 | 21,884,400 | 13.66\% | 392 | 23.52\% | 28,090,955 | 13.64\% | 455 | 23.59\% |
| 10 | 15 | 30,105,247 | 18.79\% | 341 | 20.46\% | 35,793,806 | 17.39\% | 377 | 19.54\% |
| 15 | 20 | 30,444,758 | 19.00\% | 264 | 15.84\% | 38,349,254 | 18.63\% | 322 | 16.69\% |
| 20 | 25 | 32,514,347 | 20.29\% | 215 | 12.90\% | 35,517,023 | 17.25\% | 234 | 12.13\% |
| 25 | 30 | 28,008,440 | 17.48\% | 180 | 10.80\% | 40,496,450 | 19.67\% | 234 | 12.13\% |
| 30 |  | 13,445,297 | 8.39\% | 96 | 5.76\% | 23,731,095 | 11.53\% | 161 | 8.35\% |
| Total |  | 160,238,761 | 100.00\% | 1,667 | 100.00\% | 205,872,817 | 100.00\% | 1,929 | 100.00\% |


|  | Current Period | Original Info |
| :--- | ---: | ---: |
| Minimum | 0.15 years | 0.42 years |
| Maximum | 31.95 years | 33.71 years |
| Weighted Average | 18.69 years | 19.71 years |


| Products by Interest Rate Type | Current Period |  |  |  | Information at original Cut-Off Date (30 April 2015) |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Type | Current Balance ( $¢$ ) | \% of Total | No. of Loans | \% of Total | Balance ( ) $^{\text {) }}$ | \% of Total | No. of Loans | \% of Total |
| Fixed | 13,272,166 | 8.28\% | 109 | 6.54\% | 22,700,664 | 10.91\% | 196 | 10.01\% |
| Variable | 146,966,595 | 91.72\% | 1,558 | 93.46\% | 183,172,153 | 89.09\% | 1,733 | 89.99\% |
| Tracker | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% | 0 | 0.00\% |
| Total | 160,238,761 | 100.00\% | 1,667 | 100.00\% | 205,872,817 | 100.00\% | 1,929 | 100.00\% |
| Fixed Rate Loan Maturity (Mths) | Current Period |  |  |  | Information at original Cut-Off Date (30 April 2015) |  |  |  |
| < | Current Balance ( $£$ ) | \% of Total | No. of Loans | \% of Total | Balance ( ) | \% of Total | No. of Loans | \% of Total |
| $0 \quad 3$ | 101,454 | 0.76\% | 3 | 2.75\% | 2,379,606 | 17.08\% | 18 | 17.32\% |
| $3 \quad 6$ | 56,009 | 0.42\% | 3 | 2.75\% | 272,527 | 8.84\% | 4 | 8.66\% |
| 6 9 | 1,350,738 | 10.18\% | 10 | 9.17\% | 6,375,817 | 24.04\% | 50 | 20.78\% |
| $9 \quad 12$ | 1,073,859 | 8.09\% | 10 | 9.17\% | 4,901,049 | 18.29\% | 46 | 20.35\% |
| $12 \quad 24$ | 8,565,656 | 64.54\% | 65 | 59.63\% | 5,526,542 | 19.72\% | 53 | 22.08\% |
| $24 \quad 36$ | 1,606,334 | 12.10\% | 16 | 14.68\% | 1,588,841 | 5.89\% | 13 | 5.63\% |
| $36 \quad 48$ | 0 | 0.00\% | 0 | 0.00\% | 969,130 | 3.60\% | 8 | 3.46\% |
| 48 | 518,116 | 3.90\% | 2 | 1.83\% | 687,152 | 2.55\% | 4 | 1.73\% |
| Total | 13,272,166 | 100.00\% | 109 | 100.00\% | 22,700,664 | 100.00\% | 196 | 100.00\% |
|  | Current Period | Original Info |  |  |  |  |  |  |
| Minimum <br> Maximum <br> Weighted Average | 0.26 Months <br> 82.59 Months <br> 19.81 Months | $\begin{array}{r} \text { 0.03 Months } \\ \text { 103.69 Months } \\ \text { 14.72 Months } \\ \hline \end{array}$ |  |  |  |  |  |  |


| Original Term (yrs) |  | Current Period |  |  |  | Information at original Cut-Off Date (30 April 2015) |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $>$ | < | Current Balance ( $\boldsymbol{\epsilon}$ ) | \% of Total | No. of Loans | \% of Total | Balance ( $£$ ) | \% of Total | No. of Loans | \% of Total |
| 0 | 10 | 427,787 | 0.27\% | 22 | 1.32\% | 624,497 | 0.30\% | 601 | 2.43\% |
| 10 | 15 | 5,049,288 | 3.15\% | 123 | 7.38\% | 8,658,809 | 4.21\% | 377 | 6.25\% |
| 15 | 20 | 15,214,184 | 9.49\% | 250 | 15.00\% | 21,413,396 | 10.40\% | 322 | 17.58\% |
| 20 | 25 | 39,163,571 | 24.44\% | 500 | 29.99\% | 52,936,042 | 25.71\% | 234 | 25.48\% |
| 25 | 30 | 39,040,256 | 24.36\% | 360 | 21.60\% | 49,579,718 | 24.08\% | 234 | 34.07\% |
| 30 | 35 | 38,700,383 | 24.15\% | 256 | 15.36\% | 46,331,596 | 22.50\% | 161 | 14.30\% |
| 35 |  | 22,643,292 | 14.13\% | 156 | 9.36\% | 26,328,759 | 12.79\% | 0 | 0.00\% |
| Total |  | 160,238,761 | 100.00\% | 1,667 | 100.00\% | 205,872,817 | 100.00\% | 1,929 | 100.11\% |


|  | Current Period | Original Info |
| :--- | ---: | ---: |
| Minimum | 5.00 Years | 5.06 Years |
| Maximum | 35.12 Years | 35.12 Years |
| Weighted Average | 25.70 Years | 25.17 Years |


| Market Segment | Current Period |  |  |  | Information at original Cut-Off Date (30 April 2015) |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| First Time Buyer | Current Balance ( $¢$ ) | \% of Total | No. of Loans | \% of Total | Balance ( ¢ $^{\text {( }}$ | \% of Total | No. of Loans | \% of Total |
| Yes | 55,308,718 | 34.52\% | 466 | 27.95\% | 65,533,064 | 31.83\% | 521 | 27.01\% |
| No | 104,930,043 | 65.48\% | 1,201 | 72.05\% | 140,339,752 | 68.17\% | 1,408 | 72.99\% |
| Total | 160,238,761 | 100.00\% | 1,667 | 100.00\% | 205,872,817 | 100.00\% | 1,929 | 100.00\% |


| Geographical Concentration | Current Period |  |  |  | Information at original Cut-Off Date (30 April 2015) |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| County | Current Balance ( $\boldsymbol{\text { ¢ }}$ ) | \% of Total | No. of Loans | \% of Total | Balance ( ) $^{\text {) }}$ | \% of Total | No. of Loans | \% of Total |
| Carlow | 1,642,697.40 | 1.03\% | 24 | 1.44\% | 2,105,782.19 | 1.02\% | 26 | 1.35\% |
| Cavan | 551,488.34 | 0.34\% | 15 | 0.90\% | 712,111.49 | 0.35\% | 17 | 0.88\% |
| Clare | 2,020,805.24 | 1.26\% | 30 | 1.80\% | 2,464,850.29 | 1.20\% | 33 | 1.71\% |
| Cork | 19,849,525.16 | 12.39\% | 219 | 13.14\% | 24,447,738.83 | 11.88\% | 256 | 13.27\% |
| Donegal | 730,084.18 | 0.46\% | 14 | 0.84\% | 916,532.30 | 0.45\% | 16 | 0.83\% |
| Dublin | 83,177,303.40 | 51.91\% | 716 | 42.95\% | 109,911,210.47 | 53.39\% | 849 | 44.01\% |
| Galway | 8,417,703.36 | 5.25\% | 94 | 5.64\% | 9,795,623.59 | 4.76\% | 97 | 5.03\% |
| Kerry | 2,411,786.59 | 1.51\% | 32 | 1.92\% | 2,837,649.36 | 1.38\% | 36 | 1.87\% |
| Kildare | 7,637,703.41 | 4.77\% | 77 | 4.62\% | 9,263,005.63 | 4.50\% | 85 | 4.41\% |
| Kilkenny | 687,872.32 | 0.43\% | 11 | 0.66\% | 891,973.91 | 0.43\% | 14 | 0.73\% |
| Laois | 932,498.45 | 0.58\% | 15 | 0.90\% | 1,326,157.83 | 0.64\% | 17 | 0.88\% |
| Leitrim | 71,753.23 | 0.04\% | 2 | 0.12\% | 154,576.46 | 0.08\% | 5 | 0.26\% |
| Limerick | 2,287,271.95 | 1.43\% | 33 | 1.98\% | 3,053,743.69 | 1.48\% | 39 | 2.02\% |
| Longford | 112,770.06 | 0.07\% | 5 | 0.30\% | 215,978.01 | 0.10\% | 7 | 0.36\% |
| Louth | 2,058,709.88 | 1.28\% | 31 | 1.86\% | 2,487,231.70 | 1.21\% | 36 | 1.87\% |
| Mayo | 720,782.15 | 0.45\% | 19 | 1.14\% | 820,518.65 | 0.40\% | 20 | 1.04\% |
| Meath | 7,353,287.57 | 4.59\% | 78 | 4.68\% | 9,130,730.95 | 4.44\% | 92 | 4.77\% |
| Monaghan | 516,670.14 | 0.32\% | 13 | 0.78\% | 770,750.76 | 0.37\% | 14 | 0.73\% |
| Offaly | 1,640,925.48 | 1.02\% | 21 | 1.26\% | 1,954,956.21 | 0.95\% | 22 | 1.14\% |
| Roscommon | 100,065.15 | 0.06\% | 2 | 0.12\% | 180,785.47 | 0.09\% | 3 | 0.16\% |
| Sligo | 1,841,272.69 | 1.15\% | 26 | 1.56\% | 2,498,158.01 | 1.21\% | 27 | 1.40\% |
| Tipperary | 1,903,679.79 | 1.19\% | 26 | 1.56\% | 2,549,053.91 | 1.24\% | 29 | 1.50\% |
| Waterford | 1,787,925.95 | 1.12\% | 30 | 1.80\% | 2,510,045.91 | 1.22\% | 39 | 2.02\% |
| Westmeath | 1,114,329.29 | 0.70\% | 17 | 1.02\% | 1,474,857.31 | 0.72\% | 19 | 0.98\% |
| Wexford | 2,345,243.70 | 1.46\% | 41 | 2.46\% | 3,064,134.50 | 1.49\% | 46 | 2.38\% |
| Wicklow | 8,324,606.49 | 5.20\% | 76 | 4.56\% | 10,334,659.24 | 5.02\% | 85 | 4.41\% |
| Total | 160,238,761 | 100.00\% | 1,667 | 100.00\% | 205,872,817 | 100.00\% | 1,929 | 100.00\% |

