

Investor Report

Primary Contacts:

Luca Enrietti
Tel: +44 207 163 7403
Email: luca.enrietti@bnymellon.com



BNY MELLON

Table Of Content

Name	Page
Deal Details and Parties -----	1
Note Information - Principal & Interest Payments -----	2
Available Revenue Receipts -----	13
Pre-Enforcement Revenue Priority of Payments -----	14
Available Principal Receipts -----	15
Pre-Enforcement Principal Priority of Payments -----	16
Ledgers -----	17
Principal Deficiency Ledger -----	18
Statement -----	20



BNY MELLON

Deal Details and Parties

Currency	EUR
Payment Date	July 20, 2021
Interest Period Begin Date (inclusive)	April 20, 2021
Interest Period End Date (exclusive)	July 20, 2021
Days in current interest period	91.00
Interest Basis	ACT/360
EURIBOR	-0.5370
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	136,383,145.96	6,817,893.69	129,565,252.27	0.002	73,430.96	73,430.96	0.00
B	XS1968465655	AA(high)	AA	13,613,000.00	13,586,892.58	0.00	13,586,892.58	0.007	22,770.50	22,770.50	0.00
C	XS1968465812	A(high)	AA-	12,042,000.00	12,018,905.49	0.00	12,018,905.49	0.011	32,295.13	32,295.13	0.00
D	XS1968466034	BBB	A	10,995,000.00	10,973,913.46	0.00	10,973,913.46	0.015	40,583.06	40,583.06	0.00
X1	XS1968468246	Not rated	CCC	10,472,000.00	1,309,000.00	1,309,000.00	0.00	0.031	10,300.48	10,300.48	0.00
X2	XS1968466463	Not rated	Not rated	16,755,000.00	13,164,532.12	214,598.01	12,949,934.11	0.065	215,069.33	215,069.33	0.00
Z1	XS1968468832	Not rated	Not rated	5,239,000.00	5,228,952.49	0.00	5,228,952.49	0.080	105,741.04	0.00	1,037,122.78
Z2	XS1968468915	Not rated	Not rated	5,237,000.00	5,226,958.19	0.00	5,226,958.19	0.080	105,700.71	0.00	1,036,727.16
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	200,892,300.29	8,341,491.70	192,550,808.59		605,891.21	394,449.46	2,073,849.94



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		136,383,145.96
Principal Repayment		6,817,893.69
Ending Note Balance		129,565,252.27
Margin		0.002
Interest Due		73,430.96
Interest Paid		73,430.96
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		6,891,324.65



BNY MELLON

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		0.007
Interest Due		22,770.50
Interest Paid		22,770.50
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		22,770.50

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		0.011
Interest Due		32,295.13
Interest Paid		32,295.13
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		32,295.13



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		0.015
Interest Due		40,583.06
Interest Paid		40,583.06
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		40,583.06



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		1,309,000.00
Principal Repayment		1,309,000.00
Ending Note Balance		0.00
Margin		0.031
Interest Due		10,300.48
Interest Paid		10,300.48
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		1,319,300.48



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		13,164,532.12
Principal Repayment		214,598.01
Ending Note Balance		12,949,934.11
Margin		0.065
Interest Due		215,069.33
Interest Paid		215,069.33
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		429,667.34



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		105,741.04
Interest Paid		0.00
Interest Arrears Carried Forward Total		1,037,122.78
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		105,700.71
Interest Paid		0.00
Interest Arrears Carried Forward Total		1,036,727.16
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	2,237,172.29
(a) Revenue Receipts	2,237,172.29
(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	109,689.36
(b)(iii) Agents, Account Bank, Cash Manager, Collection Account Bank, Back-Up Service Facilitator, Corporate Service Provider fees & expenses	0.00
(c) Third Party Expenses	121,433.97
(d) Interest on Class A Notes	73,430.96
(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	22,770.50
(h) Class B PDL	0.00
(i) Interest on Class C Notes	32,295.13
(j) Class C PDL	0.00
(k) Interest on Class D Notes	40,583.06
(l) Class D PDL	0.00
(m) General Reserve Fund Required Amount	0.00
(n) Class Z1 PDL	0.00
(o) Junior Servicing Fee	87,751.49
(p) Interest on Class X1 Notes	10,300.48
(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	215,069.33
(t) Redemption of Class X2 Notes	214,598.01
(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	6,817,893.69
(a) Principal Receipts	6,752,523.74
(b) Liquidity Reserve Fund Excess	65,369.95
(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	0.00
(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	6,817,893.69
(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:	2,111,117.14
credits in period:	0.00
debits in period:	65,369.95
Liquidity Reserve C/Fwd:	2,045,747.19
<i>Liquidity Reserve Fund Required Amount:</i>	<i>2,045,747.19</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:	1,750.00
Issuer Profit Ledger credits in period:	250.00
Issuer Profit Ledger debits in period:	0.00
Issuer Profit Ledger C/Fwd:	2,000.00



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 30.06.2021

Portfolio Characteristics	Current Period	At Original Cut-Off
Total Original Balance	180,493,006	176,567,238
Total Current Balance	169,195,101	176,567,238
Average Current Balance	174,248	192,759
Maximum Current Balance	952,944	1,072,935
Number of Mortgage Loans	971	916
Weighted Average Current LTV	54.44%	56.28%
Weighted Average Original LTV	56.29%	56.77%
Weighted Average Interest Rate	5.13%	5.27%
Weighted average remaining term (Years)	11.84	11.89
Weighted average Seasoning (Months)	36.27	8.06
Self employed at application	43%	35%
Interest Only Mortgages	75.21%	81.36%

Originator	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
Dilosk DAC	169,195,101.32	100.00%	971	100.00%	176,567,238.10	100.00%	916	100.00%
Total:	169,195,101.32	100.00%	971	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	Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
Buy-To-Let	169,195,101.32	100.00%	971	100.00%	176,567,238.10	100.00%	916	100.00%
Total:	169,195,101.32	100.00%	971	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	Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
<= 40.00%	14,505,742.99	8.57%	123	12.67%	15,293,966.57	8.66%	92	10.04%
40.01% to 45.00%	9,005,073.58	5.32%	57	5.87%	8,414,074.84	4.77%	49	5.35%
45.01% to 50.00%	41,743,945.96	24.67%	261	26.88%	43,538,796.31	24.66%	246	26.86%
50.01% to 55.00%	6,023,248.54	3.56%	32	3.30%	6,096,366.20	3.45%	28	3.06%
55.01% to 60.00%	30,848,772.81	18.23%	151	15.55%	31,076,026.45	17.60%	146	15.94%
60.01% to 65.00%	20,399,842.58	12.06%	106	10.92%	20,662,411.14	11.70%	102	11.14%
65.01% to 70.00%	46,668,474.86	27.58%	241	24.82%	51,485,596.59	29.16%	253	27.62%
70.01% >=	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Total:	169,195,101.32	100.00%	971	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	70.00%				70.00%			
Minimum	3.11%				10.00%			
Weighted Average	56.29%				56.77%			

Current Loan to Value	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
<= 40.00%	23,191,133.81	13.71%	224	23.07%	15,737,865.72	8.91%	101	11.03%
40.01% to 45.00%	14,930,561.23	8.82%	107	11.02%	10,935,466.46	6.19%	61	6.66%
45.01% to 50.00%	17,981,782.38	10.63%	102	10.50%	23,953,805.77	13.57%	146	15.94%
50.01% to 55.00%	20,477,852.17	12.10%	100	10.30%	23,616,820.97	13.38%	118	12.88%
55.01% to 60.00%	21,475,736.36	12.69%	97	9.99%	20,776,611.59	11.77%	101	11.03%
60.01% to 65.00%	27,538,231.46	16.28%	133	13.70%	28,763,728.39	16.29%	131	14.30%
65.01% to 70.00%	24,672,012.50	14.58%	115	11.84%	27,828,318.30	15.76%	138	15.07%
70.01% >=	18,927,791.41	11.19%	93	9.58%	24,954,620.90	14.13%	120	13.10%
Total:	169,195,101.32	100.00%	971	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	72.44%				70.30%			
Minimum	0%				5.64%			
Weighted Average	54.44%				56.28%			

Current Balance	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= €60,000	4,302,841.59	2.54%	107	11.02%
€60,001 to €100,000	15,846,414.69	9.37%	202	20.80%
€100,001 to €140,000	24,630,025.41	14.56%	207	21.32%
€140,001 to €180,000	19,552,225.54	11.56%	124	12.77%
€180,001 to €220,000	19,493,526.03	11.52%	99	10.20%
€220,001 to €260,000	16,350,538.35	9.66%	69	7.11%
€260,001 to €300,000	9,466,199.60	5.59%	34	3.50%
€300,001 to €340,000	8,686,859.05	5.13%	27	2.78%
€340,001 to €380,000	7,858,485.79	4.64%	22	2.27%
€380,001 >=	43,007,985.27	25.42%	80	8.24%
Total:	169,195,101.32	100.00%	971	100.00%
Maximum	952,944			
Minimum	0.00			
Average	174,248			

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	8,489,258.88	5.02%	157	16.17%
€80,001 to €120,000	19,262,219.95	11.38%	208	21.42%
€120,001 to €160,000	22,615,284.24	13.37%	177	18.23%
€160,001 to €200,000	22,466,812.81	13.28%	133	13.70%
€200,001 to €240,000	17,071,655.01	10.09%	85	8.75%
€240,001 to €280,000	14,108,052.65	8.34%	60	6.18%
€280,001 to €320,000	7,980,890.69	4.72%	28	2.88%
€320,001 to €360,000	10,080,166.20	5.96%	31	3.19%
€360,001 to €400,000	6,280,526.71	3.71%	17	1.75%
€400,001 >=	40,840,234.18	24.14%	75	7.72%
Total:	169,195,101.32	100.00%	971	100.00%
Maximum	945,000			
Minimum	7,400			
Average	185,884			

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	-	0.00%	-	0.00%
5 to 7	250,308.30	0.15%	1	0.10%
8 to 10	129,863.21	0.08%	1	0.10%
11 to 13	23,153.46	0.01%	1	0.10%
14 to 16	45,189.06	0.03%	1	0.10%
17 >=	168,746,587.29	99.73%	967	99.59%
Total:	169,195,101.32	100.00%	971	100.00%
Maximum	53.00			
Minimum	6.00			
Weighted Average	36.27			

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	8,439,148.24	4.99%	46	4.74%
6 to 10	62,421,827.93	36.89%	319	32.85%
11 to 15	64,714,873.62	38.25%	394	40.58%
16 to 20	20,762,967.88	12.27%	133	13.70%
21 to 25	2,499,356.29	1.48%	14	1.44%
26 to 30	3,278,295.45	1.94%	22	2.27%
31 >=	7,078,631.91	4.18%	43	4.43%
Total:	169,195,101.32	100.00%	971	100.00%
Maximum	33.00			
Minimum	0.85			
Weighted Average	11.84			

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	127,248,201.69	75.21%	641	66.01%	143,659,443.77	81.36%	684	74.67%
Repayment	41,946,899.63	24.79%	330	33.99%	32,907,794.33	18.64%	232	25.33%
Total:	169,195,101.32	100.00%	971	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	51,652,655.46	30.53%	304	31.31%	55,623,604.21	31.50%	293	31.99%
No employment, borrower is legal entity	37,852,611.71	22.37%	251	25.85%	50,631,784.80	28.68%	291	31.77%
Other	809,029.11	0.48%	4	0.41%	824,057.04	0.47%	4	0.44%
Pensioner	6,128,394.95	3.62%	26	2.68%	8,100,479.64	4.59%	32	3.49%
Self-employed	72,752,410.09	43.00%	386	39.75%	61,387,312.41	34.77%	296	32.31%
Total:	169,195,101.32	100.00%	971	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%	14,253,033.00	8.42%	94	9.68%	2,174,680.47	1.23%	14	1.53%
4.01% to 4.50%	10,507,970.36	6.21%	81	8.34%	9,129,885.68	5.17%	53	5.79%
4.51% to 5.00%	40,885,943.87	24.16%	207	21.32%	40,709,160.28	23.06%	199	21.72%
5.01% to 5.50%	72,101,791.86	42.61%	411	42.33%	85,006,327.29	48.14%	468	51.09%
5.51% to 6.00%	31,446,362.23	18.59%	178	18.33%	39,547,184.38	22.40%	182	19.87%
Total:	169,195,101.32	100.00%	971	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	5.95%				5.95%			
Minimum	2.70%				4.00%			
Weighted Average	5.13%				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	166,449,650.98	98.38%	961	98.97%	176,406,636.00	99.91%	915	100.00%
1.000-3.000	2,171,367.51	1.28%	7	0.72%	160,602.10	0.09%	1	0.12%
4.000-6.000	574,082.83	0.34%	3	0.31%	0.00	0.00%	0	0.00%
Total:	169,195,101.32	100.00%	971	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	98,443,278.76	58.18%	581	59.84%	88,789,613.06	50.29%	483	52.73%
Re-mortgage	68,169,871.16	40.29%	358	36.87%	86,342,166.71	48.90%	419	45.74%
Other	2,581,951.40	1.53%	32	3.30%	1,435,458.33	0.81%	14	1.53%
Total:	169,195,101.32	100.00%	971	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	45,073,757.70	26.64%	356	36.66%	50,150,173.26	28.40%	346	37.77%
House, detached or semi-detached	46,131,666.44	27.27%	257	26.47%	47,344,859.53	26.81%	242	26.42%
Bungalow	1,101,324.70	0.65%	7	0.72%	-	0.00%	-	0.00%
Terraced House	47,648,486.80	28.16%	254	26.16%	53,536,118.93	30.32%	254	27.73%
Other	29,239,865.68	17.28%	97	9.99%	25,536,086.38	14.46%	74	8.08%
Total:	169,195,101.32	100.00%	971	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	122,938,620.46	72.66%	558	57.47%	132,831,789.35	75.23%	546	59.61%
South-West (IRL)	19,401,859.91	11.47%	166	17.10%	16,797,442.48	9.51%	140	15.28%
Mid-East	13,344,870.55	7.89%	105	10.81%	13,840,141.59	7.84%	100	10.92%
Mid-West	6,324,141.90	3.74%	52	5.36%	7,498,231.10	4.25%	57	6.22%
West	1,165,302.12	0.69%	12	1.24%	372,197.36	0.21%	5	0.55%
South-East (IRL)	3,465,590.06	2.05%	43	4.43%	2,615,795.86	1.48%	35	3.82%
Midland	2,183,967.85	1.29%	29	2.99%	2,472,194.70	1.40%	31	3.38%
Border	370,748.47	0.22%	6	0.62%	139,445.66	0.08%	2	0.22%
Total:	169,195,101.32	100.00%	971	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	121,733,769.62	71.95%	654	67.35%	125,935,453.30	71.32%	625	68.23%
Commercial	47,461,331.70	28.05%	317	32.65%	50,631,784.80	28.68%	291	31.77%
Total:	169,195,101.32	100.00%	971	100.00%	176,567,238.10	100.00%	916	100.00%