

Investor Report

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BNY MELLON

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Deal Details and Parties

Currency	EUR
Payment Date	April 20, 2020
Interest Period Begin Date (inclusive)	January 20, 2020
Interest Period End Date (exclusive)	April 20, 2020
Days in current interest period	91.00
Interest Basis	ACT/360
EURIBOR	-0.3930
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	158,448,495.67	5,031,933.18	153,416,562.49	0.004	142,986.56	142,986.56	0.00
B	XS1968465655	AA(high)	AA	13,613,000.00	13,586,892.58	0.00	13,586,892.58	0.008	27,716.13	27,716.13	0.00
C	XS1968465812	A(high)	AA-	12,042,000.00	12,018,905.49	0.00	12,018,905.49	0.012	36,670.01	36,670.01	0.00
D	XS1968466034	BBB	A	10,995,000.00	10,973,913.46	0.00	10,973,913.46	0.016	44,577.56	44,577.56	0.00
X1	XS1968468246	Not rated	CCC	10,472,000.00	7,854,000.00	1,309,000.00	6,545,000.00	0.033	64,661.76	64,661.76	0.00
X2	XS1968466463	Not rated	Not rated	16,755,000.00	14,401,904.50	388,921.82	14,012,982.68	0.066	240,526.61	240,526.61	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	439,012.34
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	438,844.83
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	230,740,022.38	6,729,855.00	224,010,167.38		768,580.38	557,138.63	877,857.17



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		158,448,495.67
Principal Repayment		5,031,933.18
Ending Note Balance		153,416,562.49
Margin		0.004
Interest Due		142,986.56
Interest Paid		142,986.56
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		5,174,919.75



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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		27,716.13
Interest Paid		27,716.13
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		27,716.13



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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		36,670.01
Interest Paid		36,670.01
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		36,670.01



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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		44,577.56
Interest Paid		44,577.56
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		44,577.56



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		7,854,000.00
Principal Repayment		1,309,000.00
Ending Note Balance		6,545,000.00
Margin		0.033
Interest Due		64,661.76
Interest Paid		64,661.76
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		1,373,661.76



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		14,401,904.50
Principal Repayment		388,921.82
Ending Note Balance		14,012,982.68
Margin		0.066
Interest Due		240,526.61
Interest Paid		240,526.61
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		629,448.43



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		439,012.34
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		438,844.83
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	2,551,370.09
(a) Revenue Receipts	2,551,370.09
(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	124,058.26
(b)(iii) Agents, Account Bank, Cash Manager, Collection Account Bank, Back-Up Service Facilitator, Corporate Service Provider fees & expenses	3,750.00
(c) Third Party Expenses	69,004.76
(d) Interest on Class A Notes	142,986.56
(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	27,716.13
(h) Class B PDL	0.00
(i) Interest on Class C Notes	36,670.01
(j) Class C PDL	0.00
(k) Interest on Class D Notes	44,577.56
(l) Class D PDL	0.00
(m) General Reserve Fund Required Amount	0.00
(n) Class Z1 PDL	0.00
(o) Junior Servicing Fee	99,246.61
(p) Interest on Class X1 Notes	64,661.76
(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	240,526.61
(t) Redemption of Class X2 Notes	388,921.82
(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	5,031,933.18
(a) Principal Receipts	5,466,294.01
(b) Liquidity Reserve Fund Excess	89,939.17
(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	524,300.00
(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	5,031,933.18
(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:	2,466,666.61
credits in period:	0.00
debits in period:	89,939.17
Liquidity Reserve C/Fwd:	2,376,727.44
<i>Liquidity Reserve Fund Required Amount:</i>	<i>2,376,727.44</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:	500.00
Issuer Profit Ledger credits in period:	250.00
Issuer Profit Ledger debits in period:	0.00
Issuer Profit Ledger C/Fwd:	750.00



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

Dilosk RMBS No.3 DAC
As of 31-03-2020

Portfolio Characteristics	Current Period	At Original Cut-Off
Total Original Balance	199,580,129	176,567,238
Total Current Balance	191,004,109	176,567,238
Average Current Balance	180,193	192,759
Maximum Current Balance	961,822	1,072,935
Number of Mortgage Loans	1,060	916
Weighted Average Current LTV	54.91%	56.28%
Weighted Average Original LTV	55.91%	56.77%
Weighted Average Interest Rate	5.20%	5.27%
Weighted average remaining term (Years)	13.02	11.89
Weighted average Seasoning (Months)	21.35	8.06
Self employed at application	41%	35%
Interest Only Mortgages	80.06%	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	191,004,108.98	100.00%	1060	100.00%	176,567,238.10	100.00%	916	100.00%
Total:	191,004,108.98	100.00%	1,060	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	191,004,108.98	100.00%	1060	100.00%	176,567,238.10	100.00%	916	100.00%
Total:	191,004,108.98	100.00%	1060	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%	18,292,996.61	9.58%	146	13.77%	15,293,966.57	8.66%	92	10.04%
40.01% to 45.00%	10,347,974.18	5.42%	63	5.94%	8,414,074.84	4.77%	49	5.35%
45.01% to 50.00%	46,837,576.52	24.52%	279	26.32%	43,538,796.31	24.66%	246	26.86%
50.01% to 55.00%	6,378,588.18	3.34%	33	3.11%	6,096,366.20	3.45%	28	3.06%
55.01% to 60.00%	34,879,163.96	18.26%	164	15.47%	31,076,026.45	17.60%	146	15.94%
60.01% to 65.00%	23,931,779.17	12.53%	120	11.32%	20,662,411.14	11.70%	102	11.14%
65.01% to 70.00%	50,004,558.61	26.18%	254	23.96%	51,485,596.59	29.16%	253	27.62%
70.01% >=	331,471.75	0.17%	1	0.09%	-	0.00%	-	0.00%
Total:	191,004,108.98	100.00%	1,060	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	70.49%				70.00%			
Minimum	3.11%				10.00%			
Weighted Average	55.91%				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%	22,141,604.18	11.59%	191	18.02%	15,737,865.72	8.91%	101	11.03%
40.01% to 45.00%	14,151,085.47	7.41%	89	8.40%	10,935,466.46	6.19%	61	6.66%
45.01% to 50.00%	27,288,460.78	14.29%	174	16.42%	23,953,805.77	13.57%	146	15.94%
50.01% to 55.00%	21,303,580.42	11.15%	99	9.34%	23,616,820.97	13.38%	118	12.88%
55.01% to 60.00%	23,384,879.25	12.24%	114	10.75%	20,776,611.59	11.77%	101	11.03%
60.01% to 65.00%	34,520,107.36	18.07%	156	14.72%	28,763,728.39	16.29%	131	14.30%
65.01% to 70.00%	28,145,452.49	13.69%	128	12.08%	27,828,318.30	15.76%	138	15.07%
70.01% >=	22,068,939.03	11.55%	109	10.28%	24,954,620.90	14.13%	120	13.10%
Total:	191,004,108.98	100.00%	1,060	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	70.33%				70.30%			
Minimum	-0.24%				5.64%			
Weighted Average	54.91%				56.28%			

Current Balance	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= €60,000	4,253,153.40	2.23%	105	9.91%
€60,001 to €100,000	16,068,940.79	8.41%	201	18.96%
€100,001 to €140,000	26,091,615.75	13.66%	219	20.66%
€140,001 to €180,000	26,187,026.64	13.71%	166	15.66%
€180,001 to €220,000	20,226,496.05	10.59%	102	9.62%
€220,001 to €260,000	18,774,991.87	9.83%	79	7.45%
€260,001 to €300,000	10,233,060.10	5.36%	37	3.49%
€300,001 to €340,000	11,176,422.73	5.85%	35	3.30%
€340,001 to €380,000	8,625,867.24	4.52%	24	2.26%
€380,001 >=	49,366,534.41	25.85%	92	8.68%
Total:	191,004,108.98	100.00%	1,060	100.00%
Maximum	€ 961,822.42			
Minimum	-€ 1,003.31			
Average	€ 180,192.56			

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%
£1,072,935			
£14,765			
£192,759			

Original Balance	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= €80,000	11,080,275.79	5.80%	202	19.06%
€80,001 to €120,000	21,313,249.67	11.16%	214	20.19%
€120,001 to €160,000	28,536,474.68	14.94%	206	19.43%
€160,001 to €200,000	21,964,446.02	11.50%	123	11.60%
€200,001 to €240,000	19,268,595.00	10.09%	89	8.40%
€240,001 to €280,000	15,629,921.99	8.18%	61	5.75%
€280,001 to €320,000	9,899,629.42	5.18%	33	3.11%
€320,001 to €360,000	9,868,725.10	5.17%	29	2.74%
€360,001 to €400,000	8,358,031.04	4.38%	22	2.08%
€400,001 >=	45,084,760.27	23.60%	81	7.64%
Total:	191,004,108.98	100.00%	1,060	100.00%
Maximum	1,070,000			
Minimum	7,400			
Average	188,283			

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	510,746.33	0.27%	4	0.38%
5 to 7	3,537,614.37	1.85%	23	2.17%
8 to 10	8,016,948.14	4.20%	52	4.91%
11 to 13	27,475,986.87	14.39%	165	15.57%
14 to 16	23,097,685.36	12.09%	145	13.68%
17 >=	128,365,127.91	67.21%	671	63.30%
Total:	191,004,108.98	100.00%	1,060	100.00%
Maximum	39.00			
Minimum	2.00			
Weighted Average	21.35			

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	4,286,071.63	2.24%	24	2.26%
6 to 10	73,628,435.04	38.55%	365	34.43%
11 to 15	74,947,083.12	39.24%	437	41.23%
16 to 20	23,588,860.01	12.35%	147	13.87%
21 to 25	1,816,246.62	0.95%	11	1.04%
26 to 30	4,280,325.96	2.24%	24	2.26%
31 >=	8,457,086.60	4.43%	52	4.91%
Total:	191,004,108.98	100.00%	1,060	100.00%
Maximum	35.00			
Minimum	2.10			
Weighted Average	13.02			

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	152,925,605.24	80.06%	762	71.89%	143,659,443.77	81.36%	684	74.67%
Repayment	38,078,503.74	19.94%	298	28.11%	32,907,794.33	18.64%	232	25.33%
Total:	191,004,108.98	100.00%	1,060	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	61,502,700.78	32.20%	347	32.74%	55,623,604.21	31.50%	293	31.99%
No employment, borrower is legal entity	43,984,508.25	23.03%	278	26.23%	50,631,784.80	28.68%	291	31.77%
Other	817,372.10	0.43%	4	0.38%	824,057.04	0.47%	4	0.44%
Pensioner	6,957,141.01	3.64%	28	2.64%	8,100,479.64	4.59%	32	3.49%
Self-employed	77,742,386.84	40.70%	403	38.02%	61,387,312.41	34.77%	296	32.31%
Total:	191,004,108.98	100.00%	1,060	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
3.51% to 4.00%	6,693,754.96	3.50%	52	4.91%	2,174,680.47	1.23%	14	1.53%
4.01% to 4.50%	13,010,100.71	6.81%	85	8.02%	9,129,885.68	5.17%	53	5.79%
4.51% to 5.00%	48,233,221.83	25.25%	249	23.49%	40,709,160.28	23.06%	199	21.72%
5.01% to 5.50%	83,437,100.21	43.68%	472	44.53%	85,006,327.29	48.14%	468	51.09%
5.51% to 6.00%	39,629,931.27	20.75%	202	19.06%	39,547,184.38	22.40%	182	19.87%
Total:	191,004,108.98	100.00%	1,060	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	5.95%				5.95%			
Minimum	3.75%				4.00%			
Weighted Average	5.20%				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	190,874,434.73	99.93%	1059	99.91%	176,406,636.00	99.91%	915	99.88%
1.000	129,674.25	0.07%	1	0.09%	160,602.10	0.09%	1	0.12%
Total:	191,004,108.98	100.00%	1,060	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	112,004,514.60	58.64%	634	59.81%	88,789,613.06	50.29%	483	52.73%
Re-mortgage	76,153,510.80	39.87%	390	36.79%	86,342,166.71	48.90%	419	45.74%
Other	2,846,083.58	1.49%	36	3.40%	1,435,458.33	0.81%	14	1.53%
Total:	191,004,108.98	100.00%	1,060	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	50,719,823.89	26.55%	387	36.51%	50,150,173.26	28.40%	346	37.77%
House, detached or semi-detached	53,772,002.55	28.15%	289	27.26%	47,344,859.53	26.81%	242	26.42%
Bungalow	1,152,263.24	0.60%	7	0.66%	-	0.00%	-	0.00%
Terraced House	53,433,834.84	27.98%	272	25.66%	53,536,118.93	30.32%	254	27.73%
Other	31,926,184.46	16.71%	105	9.91%	25,536,086.38	14.46%	74	8.08%
Total:	191,004,108.98	100.00%	1,060	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	139,119,433.20	72.84%	616	58.11%	132,831,789.35	75.23%	546	59.61%
South-West (IRL)	21,660,676.22	11.34%	178	16.79%	16,797,442.48	9.51%	140	15.28%
Mid-East	15,195,761.47	7.96%	115	10.85%	13,840,141.59	7.84%	100	10.92%
Mid-West	7,114,610.73	3.72%	56	5.28%	7,498,231.10	4.25%	57	6.22%
West	1,290,265.57	0.68%	13	1.23%	372,197.36	0.21%	5	0.55%
South-East (IRL)	3,795,279.12	1.99%	45	4.25%	2,615,795.86	1.48%	35	3.82%
Midland	2,393,585.55	1.25%	31	2.92%	2,472,194.70	1.40%	31	3.38%
Border	434,497.12	0.23%	6	0.57%	139,445.66	0.08%	2	0.22%
Total:	191,004,108.98	100.00%	1,060	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	136,767,497.12	71.60%	714	67.36%	125,935,453.30	71.32%	625	68.23%
Commercial	54,236,611.86	28.40%	346	32.64%	50,631,784.80	28.68%	291	31.77%
Total:	191,004,108.98	100.00%	1,060	100.00%	176,567,238.10	100.00%	916	100.00%