

Investor Report

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BNY MELLON

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Deal Details and Parties

Currency	EUR
Payment Date	January 20, 2021
Interest Period Begin Date (inclusive)	October 20, 2020
Interest Period End Date (exclusive)	January 20, 2021
Days in current interest period	92.00
Interest Basis	ACT/360
EURIBOR	-0.5070
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	145,208,424.52	4,467,281.80	140,741,142.72	0.002	90,174.43	90,174.43	0.00
B	XS1968465655	AA(high)	AA	13,613,000.00	13,586,892.58	0.00	13,586,892.58	0.007	24,062.39	24,062.39	0.00
C	XS1968465812	A(high)	AA-	12,042,000.00	12,018,905.49	0.00	12,018,905.49	0.011	33,571.47	33,571.47	0.00
D	XS1968466034	BBB	A	10,995,000.00	10,973,913.46	0.00	10,973,913.46	0.015	41,870.36	41,870.36	0.00
X1	XS1968468246	Not rated	CCC	10,472,000.00	3,927,000.00	1,309,000.00	2,618,000.00	0.031	31,542.10	31,542.10	0.00
X2	XS1968466463	Not rated	Not rated	16,755,000.00	13,798,422.32	325,980.87	13,472,441.45	0.065	228,960.29	228,960.29	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	792,491.58
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	792,189.26
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	212,969,469.05	6,102,262.67	206,867,206.38		663,946.33	450,181.04	1,584,680.84



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		145,208,424.52
Principal Repayment		4,467,281.80
Ending Note Balance		140,741,142.72
Margin		0.002
Interest Due		90,174.43
Interest Paid		90,174.43
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		4,557,456.23



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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		0.007
Interest Due		24,062.39
Interest Paid		24,062.39
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		24,062.39



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		33,571.47
Interest Paid		33,571.47
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		33,571.47



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	41,870.36
Interest Paid	41,870.36
Interest Arrears Carried Forward Total	0.00
Interest and Principal Distributions	41,870.36



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		3,927,000.00
Principal Repayment		1,309,000.00
Ending Note Balance		2,618,000.00
Margin		0.031
Interest Due		31,542.10
Interest Paid		31,542.10
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		1,340,542.10



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		13,798,422.32
Principal Repayment		325,980.87
Ending Note Balance		13,472,441.45
Margin		0.065
Interest Due		228,960.29
Interest Paid		228,960.29
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		554,941.16



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		792,491.58
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		792,189.26
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	2,332,226.87
(a) Revenue Receipts	2,332,226.87
(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	117,123.46
(b)(iii) Agents, Account Bank, Cash Manager, Collection Account Bank, Back-Up Service Facilitator, Corporate Service Provider fees & expenses	6,500.00
(c) Third Party Expenses	29,492.74
(d) Interest on Class A Notes	90,174.43
(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	24,062.39
(h) Class B PDL	0.00
(i) Interest on Class C Notes	33,571.47
(j) Class C PDL	0.00
(k) Interest on Class D Notes	41,870.36
(l) Class D PDL	0.00
(m) General Reserve Fund Required Amount	0.00
(n) Class Z1 PDL	0.00
(o) Junior Servicing Fee	93,698.76
(p) Interest on Class X1 Notes	31,542.10
(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	228,960.29
(t) Redemption of Class X2 Notes	325,980.87
(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	4,467,281.80
(a) Principal Receipts	4,543,506.08
(b) Liquidity Reserve Fund Excess	56,275.72
(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	132,500.00
(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	4,467,281.80
(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:	2,234,402.09
credits in period:	0.00
debits in period:	56,275.72
Liquidity Reserve C/Fwd:	2,178,126.37
<i>Liquidity Reserve Fund Required Amount:</i>	<i>2,178,126.37</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:	1,250.00
Issuer Profit Ledger credits in period:	250.00
Issuer Profit Ledger debits in period:	0.00
Issuer Profit Ledger C/Fwd:	1,500.00



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 31-12-2020

Portfolio Characteristics	Current Period	At Original Cut-Off
Total Original Balance	191,445,129	176,567,238
Total Current Balance	180,289,395	176,567,238
Average Current Balance	175,038	192,759
Maximum Current Balance	953,150	1,072,935
Number of Mortgage Loans	1,030	916
Weighted Average Current LTV	54.62%	56.28%
Weighted Average Original LTV	56.20%	56.77%
Weighted Average Interest Rate	5.14%	5.27%
Weighted average remaining term (Years)	12.27	11.89
Weighted average Seasoning (Months)	30.38	8.06
Self employed at application	42%	35%
Interest Only Mortgages	75.44%	81.36%

Originator	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
Dilosk DAC	180,289,395.36	100.00%	1030	100.00%
Total:	180,289,395.36	100.00%	1,030	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	180,289,395.36	100.00%	1030	100.00%
Total:	180,289,395.36	100.00%	1030	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%	15,861,405.67	8.80%	138	13.40%
40.01% to 45.00%	9,735,192.86	5.40%	60	5.83%
45.01% to 50.00%	44,648,650.87	24.76%	274	26.60%
50.01% to 55.00%	6,318,959.22	3.50%	33	3.20%
55.01% to 60.00%	32,153,745.95	17.83%	159	15.44%
60.01% to 65.00%	22,476,187.64	12.47%	115	11.17%
65.01% to 70.00%	49,095,253.15	27.23%	251	24.37%
70.01% >=	-	0.00%	-	0.00%
Total:	180,289,395.36	100.00%	1,030	100.00%
Maximum	70.00%			
Minimum	3.11%			
Weighted Average	56.20%			

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%	22,574,806.39	12.52%	218	21.17%
40.01% to 45.00%	15,153,147.33	8.40%	106	10.29%
45.01% to 50.00%	22,245,496.03	12.34%	135	13.11%
50.01% to 55.00%	21,611,288.44	11.99%	100	9.71%
55.01% to 60.00%	23,386,791.07	12.97%	111	10.78%
60.01% to 65.00%	28,359,369.94	15.73%	132	12.82%
65.01% to 70.00%	25,551,341.95	14.17%	125	12.14%
70.01% >=	21,407,154.21	11.87%	103	10.00%
Total:	180,289,395.36	100.00%	1,030	100.00%
Maximum	72.39%			
Minimum	0%			
Weighted Average	54.62%			

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	4,605,707.56	2.55%	117	11.36%
€60,001 to €100,000	16,120,614.81	8.94%	203	19.71%
€100,001 to €140,000	24,825,804.62	13.77%	209	20.29%
€140,001 to €180,000	23,692,300.35	13.14%	151	14.66%
€180,001 to €220,000	20,349,022.71	11.29%	103	10.00%
€220,001 to €260,000	17,888,234.98	9.92%	75	7.28%
€260,001 to €300,000	9,814,646.00	5.44%	35	3.40%
€300,001 to €340,000	9,624,779.18	5.34%	30	2.91%
€340,001 to €380,000	7,865,302.62	4.36%	22	2.14%
€380,001 >=	45,502,982.53	25.24%	85	8.25%
Total:	180,289,395.36	100.00%	1,030	100.00%
Maximum	953,150			
Minimum	0.00			
Average	175,038			

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	12,033,884.36	6.67%	223	21.65%
€80,001 to €120,000	20,788,616.81	11.53%	207	20.10%
€120,001 to €160,000	26,128,421.74	14.49%	189	18.35%
€160,001 to €200,000	21,689,798.32	12.03%	121	11.75%
€200,001 to €240,000	17,638,700.83	9.78%	81	7.86%
€240,001 to €280,000	13,490,334.70	7.48%	53	5.15%
€280,001 to €320,000	9,856,300.41	5.47%	33	3.20%
€320,001 to €360,000	9,855,547.10	5.47%	29	2.82%
€360,001 to €400,000	7,600,068.34	4.22%	20	1.94%
€400,001 >=	41,207,722.75	22.86%	74	7.18%
Total:	180,289,395.36	100.00%	1,030	100.00%
Maximum	945,000			
Minimum	7,400			
Average	185,869			

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	132,102.55	0.07%	1	0.10%
5 to 7	219,079.43	0.12%	1	0.10%
8 to 10	45,198.69	0.03%	1	0.10%
11 to 13	507,301.71	0.28%	4	0.39%
14 to 16	3,009,953.29	1.67%	18	1.75%
17 >=	176,375,759.69	97.83%	1,005	97.57%
Total:	180,289,395.36	100.00%	1,030	100.00%
Maximum	47.00			
Minimum	3.00			
Weighted Average	30.38			

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	5,151,563.55	2.86%	30	2.91%
6 to 10	69,104,997.38	38.33%	349	33.88%
11 to 15	69,796,799.04	38.71%	423	41.07%
16 to 20	22,969,162.52	12.74%	146	14.17%
21 to 25	1,788,080.45	0.99%	11	1.07%
26 to 30	3,846,733.60	2.13%	24	2.33%
31 >=	7,632,058.82	4.23%	47	4.56%
Total:	180,289,395.36	100.00%	1,030	100.00%
Maximum	34.00			
Minimum	1.34			
Weighted Average	12.27			

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	136,015,743.23	75.44%	686	66.60%	143,659,443.77	81.36%	684	74.67%
Repayment	44,273,652.13	24.56%	344	33.40%	32,907,794.33	18.64%	232	25.33%
Total:	180,289,395.36	100.00%	1,030	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	57,039,681.83	31.64%	334	32.43%	55,623,604.21	31.50%	293	31.99%
No employment, borrower is legal entity	40,727,166.10	22.59%	268	26.02%	50,631,784.80	28.68%	291	31.77%
Other	812,573.77	0.45%	4	0.39%	824,057.04	0.47%	4	0.44%
Pensioner	6,551,020.48	3.63%	27	2.62%	8,100,479.64	4.59%	32	3.49%
Self-employed	75,158,953.18	41.69%	397	38.54%	61,387,312.41	34.77%	296	32.31%
Total:	180,289,395.36	100.00%	1,030	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%	13,419,057.83	7.44%	82	7.96%	2,174,680.47	1.23%	14	1.53%
4.01% to 4.50%	11,591,014.77	6.43%	81	7.86%	9,129,885.68	5.17%	53	5.79%
4.51% to 5.00%	43,697,237.19	24.24%	225	21.84%	40,709,160.28	23.06%	199	21.72%
5.01% to 5.50%	78,172,775.42	43.36%	456	44.27%	85,006,327.29	48.14%	468	51.09%
5.51% to 6.00%	33,409,310.15	18.53%	186	18.06%	39,547,184.38	22.40%	182	19.87%
Total:	180,289,395.36	100.00%	1,030	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	5.95%				5.95%			
Minimum	2.40%				4.00%			
Weighted Average	5.14%				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	176,925,388.54	98.13%	1015	98.54%	176,406,636.00	99.91%	915	99.88%
1.000-3.000	3,364,006.82	1.87%	15	1.46%	160,602.10	0.09%	1	0.12%
Total:	180,289,395.36	100.00%	1,030	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	103,502,399.59	57.41%	615	59.71%	88,789,613.06	50.29%	483	52.73%
Re-mortgage	73,604,830.60	40.83%	378	36.70%	86,342,166.71	48.90%	419	45.74%
Other	3,182,165.17	1.77%	37	3.59%	1,435,458.33	0.81%	14	1.53%
Total:	180,289,395.36	100.00%	1,030	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	48,702,362.23	27.01%	378	36.70%	50,150,173.26	28.40%	346	37.77%
House, detached or semi-detached	49,915,056.41	27.69%	278	26.99%	47,344,859.53	26.81%	242	26.42%
Bungalow	1,126,950.59	0.63%	7	0.68%	-	0.00%	-	0.00%
Terraced House	49,838,593.89	27.64%	264	25.63%	53,536,118.93	30.32%	254	27.73%
Other	30,706,432.24	17.03%	103	10.00%	25,536,086.38	14.46%	74	8.08%
Total:	180,289,395.36	100.00%	1,030	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	131,546,019.45	72.96%	598	58.06%	132,831,789.35	75.23%	546	59.61%
South-West (IRL)	20,773,941.19	11.52%	175	16.99%	16,797,442.48	9.51%	140	15.28%
Mid-East	13,948,769.83	7.74%	110	10.68%	13,840,141.59	7.84%	100	10.92%
Mid-West	6,513,003.63	3.61%	53	5.15%	7,498,231.10	4.25%	57	6.22%
West	1,182,526.58	0.66%	13	1.26%	372,197.36	0.21%	5	0.55%
South-East (IRL)	3,594,005.40	1.99%	45	4.37%	2,615,795.86	1.48%	35	3.82%
Midland	2,304,646.16	1.28%	30	2.91%	2,472,194.70	1.40%	31	3.38%
Border	426,483.12	0.24%	6	0.58%	139,445.66	0.08%	2	0.22%
Total:	180,289,395.36	100.00%	1,030	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	129,788,416.11	71.99%	696	67.57%	125,935,453.30	71.32%	625	68.23%
Commercial	50,500,979.25	28.01%	334	32.43%	50,631,784.80	28.68%	291	31.77%
Total:	180,289,395.36	100.00%	1,030	100.00%	176,567,238.10	100.00%	916	100.00%