

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

Deal Details and Parties

Currency	EUR
Payment Date	April 20, 2021
Interest Period Begin Date (inclusive)	January 20, 2021
Interest Period End Date (exclusive)	April 20, 2021
Days in current interest period	90.00
Interest Basis	ACT/360
EURIBOR	-0.5520
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	140,741,142.72	4,357,996.76	136,383,145.96	0.002	69,666.87	69,666.87	0.00
B	XS1968465655	AA(high)	AA	13,613,000.00	13,586,892.58	0.00	13,586,892.58	0.006	22,010.77	22,010.77	0.00
C	XS1968465812	A(high)	AA-	12,042,000.00	12,018,905.49	0.00	12,018,905.49	0.010	31,489.53	31,489.53	0.00
D	XS1968466034	BBB	A	10,995,000.00	10,973,913.46	0.00	10,973,913.46	0.014	39,725.57	39,725.57	0.00
X1	XS1968468246	Not rated	CCC	10,472,000.00	2,618,000.00	1,309,000.00	1,309,000.00	0.031	20,276.41	20,276.41	0.00
X2	XS1968466463	Not rated	Not rated	16,755,000.00	13,472,441.45	307,909.33	13,164,532.12	0.064	217,175.76	217,175.76	0.00
Z1	XS1968468832	Not rated	Not rated	5,239,000.00	5,228,952.49	0.00	5,228,952.49	0.080	104,579.05	0.00	912,920.46
Z2	XS1968468915	Not rated	Not rated	5,237,000.00	5,226,958.19	0.00	5,226,958.19	0.080	104,539.16	0.00	912,572.21
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	206,867,206.38	5,974,906.09	200,892,300.29		609,463.12	400,344.91	1,825,492.67



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		140,741,142.72
Principal Repayment		4,357,996.76
Ending Note Balance		136,383,145.96
Margin		0.002
Interest Due		69,666.87
Interest Paid		69,666.87
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		4,427,663.62



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		0.006
Interest Due		22,010.77
Interest Paid		22,010.77
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		22,010.77



BNY MELLON

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		0.010
Interest Due		31,489.53
Interest Paid		31,489.53
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		31,489.53



BNY MELLON

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		0.014
Interest Due		39,725.57
Interest Paid		39,725.57
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		39,725.57



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		2,618,000.00
Principal Repayment		1,309,000.00
Ending Note Balance		1,309,000.00
Margin		0.031
Interest Due		20,276.41
Interest Paid		20,276.41
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		1,329,276.41



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		13,472,441.45
Principal Repayment		307,909.33
Ending Note Balance		13,164,532.12
Margin		0.064
Interest Due		217,175.76
Interest Paid		217,175.76
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		525,085.09



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		104,579.05
Interest Paid		0.00
Interest Arrears Carried Forward Total		912,920.46
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		104,539.16
Interest Paid		0.00
Interest Arrears Carried Forward Total		912,572.21
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



Available Revenue Receipts €

Available Revenue Receipts	2,274,074.40
(a) Revenue Receipts	2,274,074.40
(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	2,500.00
(b)(i) Issuer Profit Amount	250.00
(b)(ii) Senior Servicer Fee	111,503.52
(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	46,863.84
(d) Interest on Class A Notes	69,666.87
(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	22,010.77
(h) Class B PDL	0.00
(i) Interest on Class C Notes	31,489.53
(j) Class C PDL	0.00
(k) Interest on Class D Notes	39,725.57
(l) Class D PDL	0.00
(m) General Reserve Fund Required Amount	0.00
(n) Class Z1 PDL	0.00
(o) Junior Servicing Fee	89,202.81
(p) Interest on Class X1 Notes	20,276.41
(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	217,175.76
(t) Redemption of Class X2 Notes	307,909.33
(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	4,357,996.76
(a) Principal Receipts	4,540,987.53
(b) Liquidity Reserve Fund Excess	67,009.23
(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	250,000.00
(i) Principal Deficiency Excess	0.00
(j) Reconciliation Amounts	0.00



Pre-Enforcement Principal Priority of Payments €

(a) Liquidity Reserve Fund Required Amount	0.00
(b) Remaining Revenue Shortfall	0.00
(c) Class A Notes Principal	4,357,996.76
(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:	2,178,126.37
credits in period:	0.00
debits in period:	67,009.23
Liquidity Reserve C/Fwd:	2,111,117.14
<i>Liquidity Reserve Fund Required Amount:</i>	<i>2,111,117.14</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:	1,500.00
Issuer Profit Ledger credits in period:	250.00
Issuer Profit Ledger debits in period:	0.00
Issuer Profit Ledger C/Fwd:	1,750.00



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

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 31.03.2021

Portfolio Characteristics	Current Period	At Original Cut-Off
Total Original Balance	187,166,729	176,567,238
Total Current Balance	176,041,881	176,567,238
Average Current Balance	175,166	192,759
Maximum Current Balance	952,979	1,072,935
Number of Mortgage Loans	1,005	916
Weighted Average Current LTV	54.52%	56.28%
Weighted Average Original LTV	56.26%	56.77%
Weighted Average Interest Rate	5.14%	5.27%
Weighted average remaining term (Years)	12.06	11.89
Weighted average Seasoning (Months)	33.30	8.06
Self employed at application	42%	35%
Interest Only Mortgages	0.75	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	176,041,881.34	100.00%	1005	100.00%	176,567,238.10	100.00%	916	100.00%
Total:	176,041,881.34	100.00%	1,005	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	176,041,881.34	100.00%	1005	100.00%	176,567,238.10	100.00%	916	100.00%
Total:	176,041,881.34	100.00%	1,005	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%	15,425,506.53	8.76%	132	13.13%	15,293,966.57	8.66%	92	10.04%
40.01% to 45.00%	9,180,865.82	5.22%	58	5.77%	8,414,074.84	4.77%	49	5.35%
45.01% to 50.00%	43,103,756.09	24.48%	267	26.57%	43,538,796.31	24.66%	246	26.86%
50.01% to 55.00%	6,291,120.45	3.57%	33	3.28%	6,096,366.20	3.45%	28	3.06%
55.01% to 60.00%	31,756,556.57	18.04%	154	15.32%	31,076,026.45	17.60%	146	15.94%
60.01% to 65.00%	21,438,498.71	12.18%	111	11.04%	20,662,411.14	11.70%	102	11.14%
65.01% to 70.00%	48,845,577.17	27.75%	250	24.88%	51,485,596.59	29.16%	253	27.62%
70.01% >=	-	0.00%	-	0.00%	-	0.00%	-	0.00%
Total:	176,041,881.34	100.00%	1,005	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	70.00%				70.00%			
Minimum	3.11%				10.00%			
Weighted Average	56.26%				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%	23,350,674.54	13.26%	219	21.79%	15,737,865.72	8.91%	101	11.03%
40.01% to 45.00%	15,117,846.03	8.59%	111	11.04%	10,935,466.46	6.19%	61	6.66%
45.01% to 50.00%	19,835,239.88	11.27%	116	11.54%	23,953,805.77	13.57%	146	15.94%
50.01% to 55.00%	21,390,095.64	12.15%	100	9.95%	23,616,820.97	13.38%	118	12.88%
55.01% to 60.00%	22,727,616.78	12.91%	105	10.45%	20,776,611.59	11.77%	101	11.03%
60.01% to 65.00%	27,594,667.96	15.68%	132	13.13%	28,763,728.39	16.29%	131	14.30%
65.01% to 70.00%	24,789,494.31	14.08%	120	11.94%	27,828,318.30	15.76%	138	15.07%
70.01% >=	21,236,246.20	12.06%	102	10.15%	24,954,620.90	14.13%	120	13.10%
Total:	176,041,881.34	100.00%	1,005	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	72.75%				70.30%			
Minimum	0%				5.64%			
Weighted Average	54.52%				56.28%			

Current Balance	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= €60,000	4,523,032.80	2.57%	110	10.95%
€60,001 to €100,000	15,905,953.55	9.04%	202	20.10%
€100,001 to €140,000	24,447,107.18	13.89%	207	20.60%
€140,001 to €180,000	22,234,466.42	12.63%	142	14.13%
€180,001 to €220,000	19,897,636.65	11.30%	101	10.05%
€220,001 to €260,000	17,617,164.69	10.01%	74	7.36%
€260,001 to €300,000	9,803,002.95	5.57%	35	3.48%
€300,001 to €340,000	9,633,328.72	5.47%	30	2.99%
€340,001 to €380,000	7,493,076.81	4.26%	21	2.09%
€380,001 >=	44,487,111.57	25.27%	83	8.26%
Total:	176,041,881.34	100.00%	1,005	100.00%
Maximum	952,979			
Minimum	0.00			
Average	175,166			

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	12,035,812.79	6.84%	218	21.69%
€80,001 to €120,000	20,413,442.27	11.60%	204	20.30%
€120,001 to €160,000	25,210,952.34	14.32%	183	18.21%
€160,001 to €200,000	20,818,844.13	11.83%	116	11.54%
€200,001 to €240,000	17,214,184.82	9.78%	79	7.86%
€240,001 to €280,000	13,215,342.43	7.51%	52	5.17%
€280,001 to €320,000	9,849,917.02	5.60%	33	3.28%
€320,001 to €360,000	9,504,296.11	5.40%	28	2.79%
€360,001 to €400,000	7,576,255.27	4.30%	20	1.99%
€400,001 >=	40,202,834.16	22.84%	72	7.16%
Total:	176,041,881.34	100.00%	1,005	100.00%
Maximum	945,000			
Minimum	7,400			
Average	186,236			

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	250,316.98	0.14%	1	0.10%
5 to 7	130,981.27	0.07%	1	0.10%
8 to 10	23,154.27	0.01%	1	0.10%
11 to 13	45,190.66	0.03%	1	0.10%
14 to 16	506,031.41	0.29%	4	0.40%
17 >=	175,086,206.75	99.46%	997	99.20%
Total:	176,041,881.34	100.00%	1,005	100.00%
Maximum	50.00			
Minimum	3.00			
Weighted Average	33.30			

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

Mortgage Loans by remaining maturity (years)	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
1 to 5	6,730,926.11	3.82%	37	3.68%
6 to 10	66,610,783.15	37.84%	339	33.73%
11 to 15	67,224,467.17	38.19%	405	40.30%
16 to 20	22,340,191.54	12.69%	144	14.33%
21 to 25	2,391,466.67	1.36%	13	1.29%
26 to 30	3,374,589.56	1.92%	22	2.19%
31 >=	7,369,457.14	4.19%	45	4.48%
Total:	176,041,881.34	100.00%	1,005	100.00%
Maximum	34.00			
Minimum	1.10			
Weighted Average	12.06			

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	131,606,830.20	74.76%	663	65.97%	143,659,443.77	81.36%	684	74.67%
Repayment	44,435,051.14	25.24%	342	34.03%	32,907,794.33	18.64%	232	25.33%
Total:	176,041,881.34	100.00%	1,005	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	55,276,198.75	31.40%	325	32.34%	55,623,604.21	31.50%	293	31.99%
No employment, borrower is legal entity	39,797,319.81	22.61%	258	25.67%	50,631,784.80	28.68%	291	31.77%
Other	810,756.08	0.46%	4	0.40%	824,057.04	0.47%	4	0.44%
Pensioner	6,176,217.96	3.51%	26	2.59%	8,100,479.64	4.59%	32	3.49%
Self-employed	73,981,388.74	42.02%	392	39.00%	61,387,312.41	34.77%	296	32.31%
Total:	176,041,881.34	100.00%	1,005	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%	14,333,636.39	8.14%	90	8.96%	2,174,680.47	1.23%	14	1.53%
4.01% to 4.50%	11,019,970.94	6.26%	85	8.46%	9,129,885.68	5.17%	53	5.79%
4.51% to 5.00%	41,583,416.37	23.62%	213	21.19%	40,709,160.28	23.06%	199	21.72%
5.01% to 5.50%	76,259,929.27	43.32%	434	43.18%	85,006,327.29	48.14%	468	51.09%
5.51% to 6.00%	32,844,928.37	18.66%	183	18.21%	39,547,184.38	22.40%	182	19.87%
Total:	176,041,881.34	100.00%	1,005	100.00%	176,567,238.10	100.00%	916	100.00%
Maximum	5.95%				5.95%			
Minimum	2.70%				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	172,287,620.15	97.87%	992	98.71%	176,406,636.00	99.91%	915	99.88%
1.000-3.000	3,754,261.19	2.13%	13	1.29%	160,602.10	0.09%	1	0.12%
Total:	176,041,881.34	100.00%	1,005	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	101,858,282.99	57.86%	600	59.70%	88,789,613.06	50.29%	483	52.73%
Re-mortgage	71,337,909.81	40.52%	369	36.72%	86,342,166.71	48.90%	419	45.74%
Other	2,845,688.54	1.62%	36	3.58%	1,435,458.33	0.81%	14	1.53%
Total:	176,041,881.34	100.00%	1,005	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	47,577,193.82	27.03%	371	36.92%	50,150,173.26	28.40%	346	37.77%
House, detached or semi-detached	48,374,337.83	27.48%	267	26.57%	47,344,859.53	26.81%	242	26.42%
Bungalow	1,106,769.99	0.63%	7	0.70%	-	0.00%	-	0.00%
Terraced House	48,814,098.91	27.73%	260	25.87%	53,536,118.93	30.32%	254	27.73%
Other	30,169,480.79	17.14%	100	9.95%	25,536,086.38	14.46%	74	8.08%
Total:	176,041,881.34	100.00%	1,005	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	128,165,616.71	72.80%	582	57.91%	132,831,789.35	75.23%	546	59.61%
South-West (IRL)	20,352,455.89	11.56%	172	17.11%	16,797,442.48	9.51%	140	15.28%
Mid-East	13,827,874.70	7.85%	108	10.75%	13,840,141.59	7.84%	100	10.92%
Mid-West	6,389,878.38	3.63%	52	5.17%	7,498,231.10	4.25%	57	6.22%
West	1,174,070.55	0.67%	12	1.19%	372,197.36	0.21%	5	0.55%
South-East (IRL)	3,559,625.51	2.02%	44	4.38%	2,615,795.86	1.48%	35	3.82%
Midland	2,198,773.13	1.25%	29	2.89%	2,472,194.70	1.40%	31	3.38%
Border	373,586.47	0.21%	6	0.60%	139,445.66	0.08%	2	0.22%
Total:	176,041,881.34	100.00%	1,005	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	126,539,800.16	71.88%	681	67.76%	125,935,453.30	71.32%	625	68.23%
Commercial	49,502,081.18	28.12%	324	32.24%	50,631,784.80	28.68%	291	31.77%
Total:	176,041,881.34	100.00%	1,005	100.00%	176,567,238.10	100.00%	916	100.00%