

Investor Report



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BNY MELLON

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Deal Details and Parties

Currency	EUR
Payment Date	October 20, 2021
Interest Period Begin Date (inclusive)	January 20, 2022
Interest Period End Date (exclusive)	October 20, 2021
Days in current interest period	92.00
Interest Basis	ACT/360
EURIBOR	-0.5480
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	123,857,317.23	6,386,820.96	117,470,496.27	0.002	63,937.90	63,937.90	0.00
B	XS1968465655	AA(high)	AA	13,613,000.00	13,586,892.58	0.00	13,586,892.58	0.007	22,638.78	22,638.78	0.00
C	XS1968465812	A(high)	AA-	12,042,000.00	12,018,905.49	0.00	12,018,905.49	0.011	32,312.16	32,312.16	0.00
D	XS1968466034	BBB	A	10,995,000.00	10,973,913.46	0.00	10,973,913.46	0.015	40,720.53	40,720.53	0.00
X1	XS1968468246	Not rated	CCC	10,472,000.00	0.00	0.00	0.00	0.031	0.00	0.00	0.00
X2	XS1968466463	Not rated	Not rated	16,755,000.00	11,654,832.55	1,303,584.06	10,351,248.49	0.065	192,170.06	192,170.06	0.00
Z1	XS1968468832	Not rated	Not rated	5,239,000.00	5,066,506.27	0.00	5,228,952.49	0.080	106,903.03	0.00	1,295,954.70
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	1,295,460.36
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	185,385,325.77	7,690,405.02	177,857,366.97		565,544.72	351,779.43	2,591,415.06



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		123,857,317.23
Principal Repayment		6,386,820.96
Ending Note Balance		117,470,496.27
Margin		0.002
Interest Due		63,937.90
Interest Paid		63,937.90
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		6,450,758.86



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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		22,638.78
Interest Paid		22,638.78
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		22,638.78



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		32,312.16
Interest Paid		32,312.16
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		32,312.16



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		40,720.53
Interest Paid		40,720.53
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		40,720.53



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	0.00
Principal Repayment	0.00
Ending Note Balance	0.00
Margin	0.031
Interest Due	0.00
Interest Paid	0.00
Interest Arrears Carried Forward Total	0.00
Interest and Principal Distributions	0.00



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		11,654,832.55
Principal Repayment		1,303,584.06
Ending Note Balance		10,351,248.49
Margin		0.065
Interest Due		192,170.06
Interest Paid		192,170.06
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		1,495,754.12



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		5,066,506.27
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		1,295,954.70
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		1,295,460.36
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)

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Available Revenue Receipts €

Available Revenue Receipts	2,071,047.70
(a) Revenue Receipts	2,071,047.70
(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	103,414.09
(b)(iii) Agents, Account Bank, Cash Manager, Collection Account Bank, Back-Up Service Facilitator, Corporate Service Provider fees & expenses	3,911.76
(c) Third Party Expenses	62,930.86
(d) Interest on Class A Notes	63,937.90
(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	22,638.78
(h) Class B PDL	0.00
(i) Interest on Class C Notes	32,312.16
(j) Class C PDL	0.00
(k) Interest on Class D Notes	40,720.53
(l) Class D PDL	0.00
(m) General Reserve Fund Required Amount	0.00
(n) Class Z1 PDL	162,446.22
(o) Junior Servicing Fee	82,731.27
(p) Interest on Class X1 Notes	0.00
(q) Class X1 Redemption Amount	0.00
(r) after Step-up Date - Apply to Principal	0.00
(s) Interest on Class X2 Notes	192,170.06
(t) Redemption of Class X2 Notes	1,303,584.06
(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	6,386,820.96
(a) Principal Receipts	6,138,755.72
(b) Liquidity Reserve Fund Excess	85,619.02
(c) Principal Deficiency Ledger	162,446.22
(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	6,386,820.96
(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:	1,943,478.78
credits in period:	0.00
debits in period:	85,619.02
Liquidity Reserve C/Fwd:	1,857,859.76
<i>Liquidity Reserve Fund Required Amount:</i>	<i>1,857,859.76</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:	2,250.00
Issuer Profit Ledger credits in period:	250.00
Issuer Profit Ledger debits in period:	0.00
Issuer Profit Ledger C/Fwd:	2,500.00



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	162,446.22
Losses cured during the current period	162,446.22
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 31.12.2021

Portfolio Characteristics	Current Period	At Original Cut-Off
Total Original Balance	170,204,791	176,567,238
Total Current Balance	158,051,513	176,567,238
Average Current Balance	169,583	192,759
Maximum Current Balance	953,150	1,072,935
Number of Mortgage Loans	932	916
Weighted Average Current LTV	53.99%	56.28%
Weighted Average Original LTV	56.29%	56.77%
Weighted Average Interest Rate	5.11%	5.27%
Weighted average remaining term (Years)	11.45	11.89
Weighted average Seasoning (Months)	42.41	8.06
Self employed at application	44%	35%
Interest Only Mortgages	75%	81%
Deficient Mortgage Loans Ratio (>180 days)	0.70%	0%
Deficient Mortgage Loans Balance (>180 days)	1,102,744	-

Originator	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
Dilosk DAC	158,051,512.73	100.00%	932	100.00%
Total:	158,051,512.73	100.00%	932	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	158,051,512.73	100.00%	932	100.00%
Total:	158,051,512.73	100.00%	932	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%	13,172,946.71	8.33%	122	13.09%
40.01% to 45.00%	8,687,067.20	5.50%	54	5.79%
45.01% to 50.00%	38,833,203.26	24.57%	250	26.82%
50.01% to 55.00%	5,769,873.63	3.65%	30	3.22%
55.01% to 60.00%	28,749,469.95	18.19%	147	15.77%
60.01% to 65.00%	18,856,670.24	11.93%	100	10.73%
65.01% to 70.00%	43,982,281.74	27.83%	229	24.57%
70.01% >=	-	0.00%	-	0.00%
Total:	158,051,512.73	100.00%	932	100.00%
Maximum	70.00%			
Minimum	2.45%			
Weighted Average	56.29%			

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%	24,265,246.90	15.35%	241	25.86%
40.01% to 45.00%	12,872,217.06	8.14%	95	10.19%
45.01% to 50.00%	15,571,709.46	9.85%	88	9.44%
50.01% to 55.00%	22,014,133.35	13.93%	109	11.70%
55.01% to 60.00%	18,791,433.19	11.89%	90	9.66%
60.01% to 65.00%	24,381,338.64	15.43%	117	12.55%
65.01% to 70.00%	22,114,306.94	13.99%	103	11.05%
70.01% >=	18,041,127.19	11.41%	89	9.55%
Total:	158,051,512.73	100.00%	932	100.00%
Maximum	72.80%			
Minimum	0.1%			
Weighted Average	53.99%			

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	4,815,751.18	3.05%	120	12.88%
€60,001 to €100,000	15,238,443.85	9.64%	195	20.92%
€100,001 to €140,000	23,181,870.63	14.67%	194	20.82%
€140,001 to €180,000	18,616,873.52	11.78%	118	12.66%
€180,001 to €220,000	18,501,114.10	11.71%	94	10.09%
€220,001 to €260,000	15,353,588.06	9.71%	65	6.97%
€260,001 to €300,000	7,525,665.87	4.76%	27	2.90%
€300,001 to €340,000	8,333,056.77	5.27%	26	2.79%
€340,001 to €380,000	6,769,804.15	4.28%	19	2.04%
€380,001 >=	39,715,344.60	25.13%	74	7.94%
Total:	158,051,512.73	100.00%	932	100.00%
Maximum	953,150			
Minimum	0.00			
Average	169,583			

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	8,182,989.01	5.18%	159	17.06%
€80,001 to €120,000	18,213,876.26	11.52%	201	21.57%
€120,001 to €160,000	21,812,018.25	13.80%	173	18.56%
€160,001 to €200,000	21,058,938.47	13.32%	127	13.63%
€200,001 to €240,000	16,287,459.15	10.31%	80	8.58%
€240,001 to €280,000	12,928,939.86	8.18%	55	5.90%
€280,001 to €320,000	7,162,746.00	4.53%	25	2.68%
€320,001 to €360,000	8,968,571.81	5.67%	27	2.90%
€360,001 to €400,000	5,163,261.49	3.27%	14	1.50%
€400,001 >=	38,272,712.43	24.22%	71	7.62%
Total:	158,051,512.73	100.00%	932	100.00%
Maximum	945,000			
Minimum	4,900			
Average	182,623			

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	183,906.73	0.12%	7	0.75%
5 to 7	106,394.75	0.07%	1	0.11%
8 to 10	-	0.00%	-	0.00%
11 to 13	250,356.59	0.16%	1	0.11%
14 to 16	127,622.06	0.08%	1	0.11%
17 >=	157,383,232.60	99.58%	922	98.93%
Total:	158,051,512.73	100.00%	932	100.00%
Maximum	59.00			
Minimum	4.00			
Weighted Average	42.41			

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	32,175,503.55	20.36%	166	17.81%
6 to 10	41,268,606.11	26.11%	211	22.64%
11 to 15	59,825,940.69	37.85%	386	41.42%
16 to 20	12,562,298.36	7.95%	93	9.98%
21 to 25	2,733,911.86	1.73%	15	1.61%
26 to 30	3,139,734.99	1.99%	22	2.36%
31 >=	6,345,517.17	4.01%	39	4.18%
Total:	158,051,512.73	100.00%	932	100.00%
Maximum	33.00			
Minimum	0.96			
Weighted Average	11.45			

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
Interest Only	118,186,836.61	74.78%	610	65.45%
Repayment	39,864,676.12	25.22%	322	34.55%
Total:	158,051,512.73	100.00%	932	100.00%

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
143,659,443.77	81.36%	684	74.67%
32,907,794.33	18.64%	232	25.33%
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
Employed or full loan is guaranteed	49,132,417.36	31.09%	294	31.55%
No employment, borrower is legal entity	34,937,068.26	22.10%	237	25.43%
Other	805,740.87	0.51%	4	0.43%
Pensioner	4,139,289.32	2.62%	19	2.04%
Self-employed	69,036,996.92	43.68%	378	40.56%
Total:	158,051,512.73	100.00%	932	100.00%

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
55,623,604.21	31.50%	293	31.99%
50,631,784.80	28.68%	291	31.77%
824,057.04	0.47%	4	0.44%
8,100,479.64	4.59%	32	3.49%
61,387,312.41	34.77%	296	32.31%
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
Up to 4.00%	15,325,956.79	9.70%	104	11.16%
4.01% to 4.50%	9,087,539.34	5.75%	77	8.26%
4.51% to 5.00%	39,312,976.67	24.87%	202	21.67%
5.01% to 5.50%	66,397,562.07	42.01%	386	41.42%
5.51% to 6.00%	27,927,477.86	17.67%	163	17.49%
Total:	158,051,512.73	100.00%	932	100.00%
Maximum	5.95%			
Minimum	2.70%			
Weighted Average	5.11%			

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
2,174,680.47	1.23%	14	1.53%
9,129,885.68	5.17%	53	5.79%
40,709,160.28	23.06%	199	21.72%
85,006,327.29	48.14%	468	51.09%
39,547,184.38	22.40%	182	19.87%
176,567,238.10	100.00%	916	100.00%
5.95%			
4.00%			
5.27%			

Number of Months in Arrears	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
0.000	156,163,717.75	98.81%	923	99.03%
1.000-3.000	395,824.24	0.25%	3	0.32%
4.000-6.000	389,226.56	0.25%	2	0.21%
6.000-9.000	1,102,744.18	0.70%	4	0.43%
>9.000	-	0.00%	0	0.00%
Total:	158,051,512.73	100.00%	932	100.00%

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
176,406,636.00	99.91%	915	100.00%
160,602.10	0.09%	1	0.12%
-	0.00%	0	0.00%
-	0.00%	0	0.00%
-	0.00%	0	0.00%
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
Purchase	91,688,855.70	58.01%	557	59.76%
Re-mortgage	63,819,778.52	40.38%	344	36.91%
Other	2,542,878.51	1.61%	31	3.33%
Total:	158,051,512.73	100.00%	932	100.00%

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
88,789,613.06	50.29%	483	52.73%
86,342,166.71	48.90%	419	45.74%
1,435,458.33	0.81%	14	1.53%
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
Flat/Apartment	42,007,369.98	26.58%	342	36.70%
House, detached or semi-detached	41,644,723.09	26.35%	239	25.64%
Bungalow	1,075,635.56	0.68%	7	0.75%
Terraced House	45,555,705.51	28.82%	247	26.50%
Other	27,768,078.59	17.57%	97	10.41%
Total:	158,051,512.73	100.00%	932	100.00%

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
50,150,173.26	28.40%	346	37.77%
47,344,859.53	26.81%	242	26.42%
-	0.00%	-	0.00%
53,536,118.93	30.32%	254	27.73%
25,536,086.38	14.46%	74	8.08%
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
Dublin	114,686,585.53	72.56%	535	57.40%
South-West (IRL)	18,426,440.55	11.66%	160	17.17%
Mid-East	12,338,409.49	7.81%	100	10.73%
Mid-West	5,795,125.24	3.67%	50	5.36%
West	1,079,415.08	0.68%	11	1.18%
South-East (IRL)	3,315,577.20	2.10%	42	4.51%
Midland	2,128,118.18	1.35%	29	3.11%
Border	281,841.46	0.18%	5	0.54%
Total:	158,051,512.73	100.00%	932	100.00%

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
132,831,789.35	75.23%	546	59.61%
16,797,442.48	9.51%	140	15.28%
13,840,141.59	7.84%	100	10.92%
7,498,231.10	4.25%	57	6.22%
372,197.36	0.21%	5	0.55%
2,615,795.86	1.48%	35	3.82%
2,472,194.70	1.40%	31	3.38%
139,445.66	0.08%	2	0.22%
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
Individual	114,875,888.80	72.68%	634	68.03%
Commercial	43,175,623.93	27.32%	298	31.97%
Total:	158,051,512.73	100.00%	932	100.00%

Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
125,935,453.30	71.32%	625	68.23%
50,631,784.80	28.68%	291	31.77%
176,567,238.10	100.00%	916	100.00%