

Citibank N.A.
DILOSK RMBS NO.2 DAC
Investor Report



Collection Period End Date: 31-Aug-2020

Statement Summary:

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Deal Information:

Issuer: Dilosk RMBS No.2 DAC
Sellers: Dilosk Funding No. 5 DAC &
Dilosk Funding No. 4 DAC
Cash Manager & Account Bank: Citibank N.A., London
Managing Sponsor & Retention Holder: Barclays Bank PLC
Trustee: Citicorp Trustee Company Limited
Master Servicer: Dilosk DAC
Administrator & Legal Title Holder: Pepper Finance Corporation (Ireland) DAC
Sponsor and Retention Holder: Barclays Bank PLC

Period Information:

Closing Date: 16-Nov-2018
Reporting Date: 22-Sep-2020
Interest Period Start Date: 22-Jun-2020
Interest Period End Date: 21-Sep-2020
Days in the Interest Period: 91
Payment Frequency: Quarterly
Collection Period Start Date: 01-Jun-2020
Collection Period End Date: 31-Aug-2020
Stock Exchange Listing: Irish Stock Exchange

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Involved Parties and Triggers

Role(s)	Deal Counterparty	Rated Entity	DBRS (ST / LT) Rating	Fitch (ST / LT) Rating	Moody's (ST / LT) Rating	S&P (ST / LT) Rating
Cash Manager, Principal Paying Agent, Account Bank and Reference Agent	Citibank N.A. London Branch	Citibank N.A.		F1+ AA-	P-1 Aa3	A+
Trustee	Citicorp Trustee Company Limited	NR	NR	NR	NR	NR
Collection Account Bank	Bank of Ireland	Bank of Ireland		F2 BBB	P-1 A2	A-2 BBB+

NR = Not Rated, NP = Not Prime

Party	Event	Ratings Trigger	Document	Breached	Consequence
Account Bank	Ratings Trigger	As per definition of Required Ratings	Prospectus - Rating Triggers Table	No	Replacement of the Account Bank
Collection Account Bank	Ratings Trigger	As per definition of Required Ratings	Prospectus - Rating Triggers Table	No	Replacement of the Account Bank

Party	Event	Non-Ratings Trigger	Document	Breached	Consequence
Administrator	Administrator Termination Event	As per definition of Servicer Termination Event	Prospectus - Non-Rating Triggers Table	No	Replacement of the Servicer
Perfection Trigger	Perfection Trigger Event	As per definition of Perfection Trigger Events	Prospectus - Non-Rating Triggers Table	No	legal transfer by Legal Title Holder to the Issuer of Mortgage Assets
Cash Manager	Cash Manager Termination Event	As per definition of Cash Manager Termination Event	Prospectus - Non-Rating Triggers Table	No	Replacement of the Cash Manager

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Note Details (EUR):

Note Description	ISIN	Moody's Rating at Issue	Current Moody's Rating	DBRS Rating at Issue	Current DBRS Rating	Stock Exchange Listing	Interest Reference Rate	Step Up Date
Class A	XS1893602828	Aaa	Aaa(sf)	AAA	AAA (sf)	Irish Stock Exc	3 mth EURIBOR	20-Dec-2021
Class B	XS1893603552	Aa1	Aa1(sf)	AA (high)	AA (high)(sf)	Irish Stock Exc	3 mth EURIBOR	20-Dec-2021
Class C	XS1893603636	A1	A1(sf)(DNG)	AA	A (sf)	Irish Stock Exc	3 mth EURIBOR	20-Dec-2021
Class D	XS1893603800	Baa3	Baa3(sf)	A	BBB (sf)	Irish Stock Exc	3 mth EURIBOR	20-Dec-2021
Class E	XS1893603982	B3	B3(sf)	BB (high)	B (high) (sf)	Irish Stock Exc	3 mth EURIBOR	20-Dec-2021
Class F	XS1893604287	Caa3	Caa3(sf)	BB	CCC (sf)	Irish Stock Exc	3 mth EURIBOR	20-Dec-2021
Class Z2	XS1893605508	NR		NR		Irish Stock Exc	N/A	N/A
Class Z1	XS1893605680	NR		NR		Irish Stock Exc	N/A	N/A
Class X	N/A	NR		NR		Irish Stock Exc	N/A	N/A
Class R	N/A	NR		NR		Irish Stock Exc	N/A	N/A

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Payment Distributions (EUR) - Interest:

Note Description	Days Accrual (1)	Method (2)	Base Rate (%) (3)	Margin (%) (4)	Interest Rate (%) (5) = (3 + 4)	Accrued Interest Current Period (6)	Prior Unpaid & Penalty Interest (7)	Total Interest Due (8) = (6 + 7)	Interest Paid (9)	Current Unpaid Interest (10) = (8 - 9)
Class A	91	A/360	-0.389%	0.75%	0.361%	143,872.41	0.00	143,872.41	143,872.41	0.00
Class B	91	A/360	-0.389%	1.30%	0.911%	42,873.63	0.00	42,873.63	42,873.63	0.00
Class C	91	A/360	-0.389%	2.00%	1.611%	58,322.76	0.00	58,322.76	58,322.76	0.00
Class D	91	A/360	-0.389%	2.30%	1.911%	83,018.41	0.00	83,018.41	83,018.41	0.00
Class E	91	A/360	-0.389%	3.25%	2.861%	186,433.01	0.00	186,433.01	186,433.01	0.00
Class F	91	A/360	-0.389%	4.50%	4.111%	89,295.83	0.00	89,295.83	89,295.83	0.00
Class Z2	91	A/360	0.000%	8.00%	8.000%	187,819.22	0.00	187,819.22	0.00	187,819.22
Class Z1	91	A/360	0.000%	8.00%	8.000%	434,494.67	0.00	434,494.67	73,092.52	361,402.15
Class X	91	A/360	0.000%	0.00%	0.000%	72,911.41	0.00	72,911.41	72,911.41	0.00
Class R	91	A/360	0.000%	0.00%	0.000%	0.00	0.00	0.00	0.00	0.00

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Payment Distributions (EUR) - Principal:

Note Description	Original Balance (1)	Beginning Balance (2)	Principal Paid (3)	Ending Balance (4) = (2 - 3)	Ending Pool Factor (5) = (4 / 1)
Class A	180,457,000.00	157,663,599.43	2,901,032.87	154,762,566.56	0.8576146
Class B	18,618,000.00	18,618,000.00	0.00	18,618,000.00	1.0000000
Class C	14,322,000.00	14,322,000.00	0.00	14,322,000.00	1.0000000
Class D	17,186,000.00	17,186,000.00	0.00	17,186,000.00	1.0000000
Class E	25,779,000.00	25,779,000.00	0.00	25,779,000.00	1.0000000
Class F	8,593,000.00	8,593,000.00	0.00	8,593,000.00	1.0000000
Class Z2	12,890,000.00	9,287,763.76	0.00	9,287,763.76	0.7205402
Class Z1	21,486,000.00	21,486,000.00	0.00	21,486,000.00	1.0000000
Class X	100,000.00	100,000.00	0.00	100,000.00	1.0000000
Class R	2,000,000.00	2,000,000.00	0.00	2,000,000.00	1.0000000

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Available Revenue Receipts:

	Amount (EUR)
(a) interest payable to the Issuer on the Transaction Account received during the immediately preceding Calculation Period;	0.00
(b) the Revenue Receipts on the Mortgage Loans received by the Issuer during the immediately preceding Calculation Period;	1,678,343.03
(c) the sum of each Principal Deficiency Excess Revenue Amount to be applied on such Interest Payment Date;	0.00
(d) amounts standing to the credit of the General Reserve Fund Ledger;	8,004,964.92
(e) any Available Principal Receipts applied as Available Revenue Receipts in accordance with item (a) of the Pre-Enforcement Principal Priority of Payments;	0.00
(f) any Available Principal Receipts applied as Available Revenue Receipts in accordance with item (l) of the Pre-Enforcement Principal Priority of Payments;	0.00
(g) other net income of the Issuer received during the immediately preceding Calculation Period (other than any Principal Receipts);	0.00
(h) if pursuant to Condition 8.11.3 a Reconciliation Amount is calculated and if the Reconciliation Amount in respect of the relevant Calculation Period is a negative number, an amount equal to the absolute value of such Reconciliation Amount, each as determined in accordance with Condition 8.11 (Determinations and reconciliation); and	0.00
(i) any surplus amounts from the proceeds of the Notes, having deducted the payment of the Consideration, the Initial General Reserve Fund Requirement Amount and costs and expenses in relation to the issuance of the Notes,	0.00
less: (j) any Reconciliation Amounts applied in accordance with item (c) of Available Principal Receipts.	0.00
Total	9,683,307.95

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Available Principal Receipts:

	Amount (Eur)
(a) all Principal Receipts on the Mortgage Loans received by the Issuer during the immediately preceding Calculation Period;	2.901.032.87
(b) the amounts (if any) to be credited to the Principal Deficiency Ledger pursuant items (g), (i), (k), (m), (o), (q) and (s) of the Pre-Enforcement Revenue Priority of Payments on such Interest Payment Date;	0.00
(c) if pursuant to Condition 8.11.3 a Reconciliation Amount is calculated and if the Reconciliation Amount in respect of the relevant Calculation Period is a negative number, an amount equal to the absolute value of such Reconciliation Amount, each as determined in accordance with Condition 8.11 (Determinations and reconciliation); and	0.00
(d) on and from the Step-Up Date, any Available Revenue Receipts applied as Available Principal Receipts in accordance with item (y) of the Pre-enforcement Revenue Priority of Payments,	0.00
less:	
(e) the amount of Principal Receipts applied as Principal Deficiency Excess Revenue Amounts pursuant to item (c) of the definition of Available Revenue Receipts; and	0.00
(f) any Reconciliation Amount applied in accordance with item (h) of Available Revenue Receipts.	0.00
Total	2,901,032.87

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Pre-Enforcement Revenue Priority of Payments:

	Amount Paid	Amount Remaining
(a) first, in or towards satisfaction pro rata and pari passu according to the respective amounts thereof of any fees, costs, charges, liabilities, expenses and all other amounts then due and payable or to become due and payable in the immediately succeeding Interest Period to the Trustee or any delegate, agent, nominee, custodian, attorney or manager appointed by the Trustee pursuant to the provisions of the Trust Deed and the other Transaction Documents (an "Appointee") together with (if payable) VAT thereon as provided therein;	0.00	9,683,307.95
(b) second, in or towards satisfaction pro rata and pari passu according to the respective amounts thereof of:		
(i) any amounts then due and payable to the Reference Agent, the Registrar and the Paying Agent, together with any successor or additional paying agents appointed from time to time in connection with the Notes under the Agency Agreement (the "Paying Agents") and any costs, charges, liabilities and expenses then due or to become due and payable in the immediately succeeding Interest Period to them under the provisions of the Agency Agreement, together with (if payable) VAT thereon as provided therein;	0.00	9,683,307.95
(ii) any amounts then due and payable to the Account Bank under the Account Bank Agreement and any costs, charges, liabilities and expenses then due or to become due and payable in the immediately succeeding Interest Period to it under the provisions of the Account Bank Agreement, together with (if payable) VAT thereon as provided therein;	0.00	9,683,307.95
(iii) any amounts then due and payable to any custodian or any replacement or additional account bank and any costs, charges, liabilities and expenses then due or to become due and payable in the immediately succeeding Interest Period to it under the provisions of the Transaction Documents, together with (if payable) VAT thereon as provided therein;	0.00	9,683,307.95
(iv) any amounts due and payable to the Administrator and any costs, charges, liabilities and expenses then due and payable to the Administrator or any such amount to become due and payable to the Administrator in the immediately succeeding Interest Period under the provisions of the Administration Agreement, together with (if payable) VAT thereon as provided therein;	256,807.53	9,426,500.42

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Pre-Enforcement Revenue Priority of Payments:

	Amount Paid	Amount Remaining
(v) any amounts due and payable to the Master Servicer and any costs, charges, liabilities and expenses then due and payable to the Master Servicer or any such amount to become due and payable to the Master Servicer in the immediately succeeding Interest Period under the provisions of the Administration Agreement, together with (if payable) VAT thereon as provided therein;	67,440.11	9,359,060.31
(vi) any amounts then due and payable to the Cash Manager and any costs, charges, liabilities and expenses then due and payable to the Cash Manager or any such amount to become due and payable to the Cash Manager in the immediately succeeding Interest Period under the provisions of the Cash Management Agreement, together with (if payable) VAT thereon as provided therein;	0.00	9,359,060.31
(vii) any amounts then due and payable to the Corporate Services Provider and any costs, charges, liabilities and expenses then due and payable or to become due and payable in the immediately succeeding Interest Period to the Corporate Services Provider under the provisions of the Corporate Services Agreement, together with (if payable) VAT thereon as provided therein;	15,018.33	9,344,041.98
(viii) any amounts then due and payable to the Back-Up Administrator Facilitator and any costs, charges, liabilities and expenses then due and payable to the Back-Up Administrator Facilitator or any such amount to become due and payable to the Back-Up Administrator Facilitator in the immediately succeeding Interest Period, together with (if payable) VAT thereon	0.00	9,344,041.98
(ix) any amounts then due and payable to the Legal Title Holder and any costs, charges, liabilities and expenses then due and payable to the Legal Title Holder or any such amount to become due and payable to the Legal Title Holder in the immediately succeeding Interest Period, together with (if payable) VAT thereon;	0.00	9,344,041.98
(x) any amounts then due and payable to a Collection Account Bank and any costs, charges, liabilities and expenses then due and payable to a Collection Account Bank or any such amount to become due and payable to a Collection Account Bank in the immediately succeeding Interest Period under the provisions of the Issuer Collection Account Bank Agreement or the Amended and Restated Collection Account Declaration of Trust together with (if payable) VAT thereon; and	0.00	9,344,041.98
(xi) any premium payments then due and payable under any Insurance Policy;	0.00	9,344,041.98

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	Amount Paid	Amount Remaining
(c) third, in or towards satisfaction pro rata and pari passu according to the respective amounts thereof of any amounts due and payable by the Issuer to third parties and incurred without breach by the Issuer of the Transaction Documents to which it is a party (and for which payment has not been provided for elsewhere) in respect of amounts necessary to provide for any such amounts expected to become due and payable by the Issuer in the immediately succeeding Interest Period including, but not limited to, audit fees, legal fees, tax compliance fees and anticipated wind-up costs of the Issuer and any amounts required to pay or discharge any liability of the Issuer to VAT or corporation tax or other tax;	742.00	9,343,299.98
(d) fourth, the Issuer Profit Amount;	250.00	9,343,049.98
(e) fifth, in or towards pro rata and pari passu payment of:		
(i) in or towards payment of amounts of interest due and payable on the Class A Notes to the holders of the Class A Notes and	143,872.41	9,199,177.57
(ii) in or towards payment of the Class X Note Interest Amount due and payable on the Class X Notes to the holders of the Class X Notes;	72,911.41	9,126,266.16
(f) sixth, top up the General Reserve Fund to the General Reserve Fund First Target Level;	2,364,953.99	6,761,312.17
(g) seventh, to credit the Class A Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon;	0.00	6,761,312.17
(h) eighth, in or towards payment of amounts of interest due and payable on the Class B Notes to the holders of the Class B Notes (including any Deferred Interest and Additional Interest thereon);	42,873.63	6,718,438.54
(i) ninth, to credit the Class B Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon;	0.00	6,718,438.54
(j) tenth, in or towards payment of amounts of interest due and payable on the Class C Notes to the holders of the Class C Notes (including any Deferred Interest and Additional Interest thereon);	58,322.76	6,660,115.78

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	Amount Paid	Amount Remaining
(k) eleventh, to credit the Class C Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon;	0.00	6,660,115.78
(l) twelfth, in or towards payment of amounts of interest due and payable on the Class D Notes to the holders of the Class D Notes (including any Deferred Interest and Additional Interest thereon);	83,018.41	6,577,097.37
(m) thirteenth, to credit the Class D Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon;	0.00	6,577,097.37
(n) fourteenth, in or towards payment of amounts of interest due and payable on the Class E Notes to the holders of the Class E Notes (including any Deferred Interest and Additional Interest thereon);	186,433.01	6,390,664.36
(o) fifteenth, to credit the Class E Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon;	0.00	6,390,664.36
(p) sixteenth, in or towards payment of amounts of interest due and payable on the Class F Notes to the holders of the Class F Notes (including any Deferred Interest and Additional Interest thereon);	89,295.83	6,301,368.53
(q) seventeenth, to credit the Class F Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon;	0.00	6,301,368.53
(r) eighteenth, top up the General Reserve Fund to the General Reserve Fund Second Target Level;	6,228,276.01	73,092.52
(s) nineteenth, to credit the Class Z1 Principal Deficiency Sub-Ledger in an amount sufficient to eliminate any debit thereon;	0.00	73,092.52

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	Amount Paid	Amount Remaining
(t) twentieth, on and from the Interest Payment Date immediately following the Step-Up Date, in or towards payment of amounts due and payable as Class B Additional Note Payment to the holders of the Class B Notes;	0.00	73,092.52
(u) twenty-first, on and from the Interest Payment Date immediately following the Step-Up Date, in or towards payment of amounts due and payable as Class C Additional Note Payment to the holders of the Class C Notes;	0.00	73,092.52
(v) twenty-second, on and from the Interest Payment Date immediately following the Step-Up Date, in or towards payment of amounts due and payable as Class D Additional Note Payment to the holders of the Class D Notes;	0.00	73,092.52
(w) twenty-third, on and from the Interest Payment Date immediately following the Step-Up Date, in or towards payment of amounts due and payable as Class E Additional Note Payment to the holders of the Class E Notes;	0.00	73,092.52
(x) twenty-fourth, on and from the Interest Payment Date immediately following the Step-Up Date, in or towards payment of amounts due and payable as Class F Additional Note Payment to the holders of the Class F Notes;	0.00	73,092.52
(y) twenty-fifth, on and from the Step-Up Date until the Rated Notes have been repaid in full, the remainder, if any, to constitute Available Principal Receipts and to be applied in accordance with the Pre-Enforcement Principal Priority of Payments;	0.00	73,092.52
(z) twenty-sixth, in or towards payment of amounts of interest due and payable on the Class Z1 Notes to the holders of the Class Z1 Notes (including any Deferred Interest and Additional Interest thereon);	73,092.52	0.00
(aa) twenty-seventh, in or towards payment of amounts of interest due and payable on the Class Z2 Notes to the holders of the Class Z2 Notes (including any Deferred Interest and Additional Interest thereon);	0.00	0.00
(bb) twenty-eighth, to redeem the Class Z2 Notes until the Class Z2 Notes have been redeemed in full;	0.00	0.00

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Pre-Enforcement Revenue Priority of Payments:

	Amount Paid	Amount Remaining
(cc) twenty-ninth, while any of the Class A Notes, the Class B Notes, the Class C Notes, the Class D Notes, the Class E Notes, the Class F Notes, the Class Z1 Notes and the Class Z2 Notes are outstanding, to pay principal amounts due on the Class X Notes until the Principal Amount Outstanding of the Class X Notes is reduced down to €1 and on the final Interest Payment Date, to pay €1 to redeem the Class X Notes until the Class X Notes have been redeemed in full;	0.00	0.00
(dd) thirtieth, while any of the Class A Notes, the Class B Notes, the Class C Notes, the Class D Notes, the Class E Notes, the Class F Notes, the Class Z1 Notes, the Class Z2 Notes and the Class X Notes are outstanding, to pay principal amounts due on the Class R Notes until the Principal Amount Outstanding of the Class R Notes is reduced down to €1 and on the final Interest Payment Date, to pay €1 to redeem the Class R Notes until the Class R Notes have been redeemed in full; and	0.00	0.00
(ee) thirty-first, in or towards payment of the Class R Note Interest Amount.	0.00	

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Pre-Enforcement Principal Priority of Payments:

	Amount Paid	Amount Remaining
(a) first, an amount to be applied as Available Revenue Receipts in an amount equal to any Senior Class Shortfall;	0.00	2,901,032.87 2,901,032.87
(b) second, to redeem the Class A Notes until the Class A Notes have been redeemed in full;	2,901,032.87	0.00
(c) third, to redeem the Class B Notes until the Class B Notes have been redeemed in full;	0.00	0.00
(d) fourth, to redeem the Class C Notes until the Class C Notes have been redeemed in full;	0.00	0.00
(e) fifth, to redeem the Class D Notes until the Class D Notes have been redeemed in full;	0.00	0.00
(f) sixth, to redeem the Class E Notes until the Class E Notes have been redeemed in full;	0.00	0.00
(g) seventh, to redeem the Class F Notes until the Class F Notes have been redeemed in full;	0.00	0.00
(h) eighth, to redeem the Class Z2 Notes until the Class Z2 Notes have been redeemed in full;	0.00	0.00
(i) eighth, to redeem the Class Z1 Notes until the Class Z1 Notes have been redeemed in full;	0.00	0.00
(j) <i>tenth</i> , to redeem the Class X Notes until the Principal Amount Outstanding on the Class X Notes is reduced down to €1;	0.00	0.00
(k) <i>eleventh</i> , to redeem the Class R Notes until the Principal Amount Outstanding on the Class R Notes is reduced down to €1; and	0.00	0.00
(l) <i>twelfth</i> , the remainder, if any, to constitute Available Revenue Receipts and to be applied in accordance with the Pre-Enforcement Revenue Priority of Payments.	0.00	

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Class A Principal Deficiency Sub-Ledger:

	Current Period Total (EUR)
PDL Starting Balance	0.00
Starting balance of the Notes	157,663,599.43
Current periods Loss applied to PDL	0.00
Principal Deficiency Excess applied to PDL	0.00
Credits to the PDL through the Revenue Priority of Payments	0.00
Additional debit through application of Principal Addition Amounts	0.00
PDL Ending Balance	0.00

Class B Principal Deficiency Sub-Ledger:

	Current Period Total (EUR)
PDL Starting Balance	0.00
Starting balance of the Notes	18,618,000.00
Current periods Loss applied to PDL	0.00
Principal Deficiency Excess applied to PDL	0.00
Credits to the PDL through the Revenue Priority of Payments	0.00
Additional debit through application of Principal Addition Amounts	0.00
PDL Ending Balance	0.00

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Class C Principal Deficiency Sub-Ledger:

	Current Period Total (EUR)
PDL Starting Balance	0.00
Starting balance of the Notes	14,322,000.00
Current periods Loss applied to PDL	0.00
Principal Deficiency Excess applied to PDL	0.00
Credits to the PDL through the Revenue Priority of Payments	0.00
Additional debit through application of Principal Addition Amounts	0.00
PDL Ending Balance	0.00

Class D Principal Deficiency Sub-Ledger:

	Current Period Total (EUR)
PDL Starting Balance	0.00
Starting balance of the Notes	17,186,000.00
Current periods Loss applied to PDL	0.00
Principal Deficiency Excess applied to PDL	0.00
Credits to the PDL through the Revenue Priority of Payments	0.00
Additional debit through application of Principal Addition Amounts	0.00
PDL Ending Balance	0.00

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Class E Principal Deficiency Sub-Ledger:

	Current Period Total (EUR)
PDL Starting Balance	0.00
Starting balance of the Notes	25,779,000.00
Current periods Loss applied to PDL	0.00
Principal Deficiency Excess applied to PDL	0.00
Credits to the PDL through the Revenue Priority of Payments	0.00
Additional debit through application of Principal Addition Amounts	0.00
PDL Ending Balance	0.00

Class F Principal Deficiency Sub-Ledger:

	Current Period Total (EUR)
PDL Starting Balance	0.00
Starting balance of the Notes	8,593,000.00
Current periods Loss applied to PDL	0.00
Principal Deficiency Excess applied to PDL	0.00
Credits to the PDL through the Revenue Priority of Payments	0.00
Additional debit through application of Principal Addition Amounts	0.00
PDL Ending Balance	0.00

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Class Z1 Principal Deficiency Sub-Ledger:

	Current Period Total (EUR)
PDL Starting Balance	0.00
Starting balance of the Notes	21,486,000.00
Current periods Loss applied to PDL	0.00
Principal Deficiency Excess applied to PDL	0.00
Credits to the PDL through the Revenue Priority of Payments	0.00
Additional debit through application of Principal Addition Amounts	0.00
PDL Ending Balance	0.00

General Reserve Fund Ledger

	Current Period Total (EUR)
Starting Balance of the Ledger	8,004,964.92
Amount released to Available Revenue Receipts	8,004,964.92
General Reserve Fund First Target Level	2,364,953.99
Amount credited through Pre-Enforcement Revenue Priority of Payments	2,364,953.99
General Reserve Fund Second Target Level	6,228,276.01
Amount credited through Pre-Enforcement Revenue Priority of Payments	6,228,276.01
Ending Balance of the Ledger	8,593,230.00

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DILOSK RMBS NO.2 DAC
Investor Report**



Collection Period End Date: 31-Aug-2020

Pool Summary Totals:

	Current Period	Previous Period
Total Current Loan Balance	262,418,278.95	264,801,727.51
Total Number of loans	1,686	1,699
Total Original Loan Balance	323,165,471.00	324,943,471.00
Average Loan Balance	155,645.48	155,857.40
Max Current Loan Value	1,125,613.84	1,127,121.85
Min Current Loan Value	0.01	0.01

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Collection Period End Date: 31-Aug-2020

Pool Summary Concentrations:

	Current Period	Previous Period
Top 10 borrower concentration	3.47%	3.44%
Weighted average interest rate	3.00%	3.01%
Interest Only Loans	45.68%	45.41%
BTL Loans	0.00%	0.00%
Weighted average current LTV	54.52%	54.65%
Max current LTV	144.66%	145.66%
Min current LTV	0.00%	0.00%
Weighted average original LTV	61.77%	61.72%
Max original LTV	143.33%	143.33%
Min original LTV	5.45%	5.45%
Weighted average remaining loan term	187.09 mths	189.88 mths
Max remaining term	388.00 mths	391.00 mths
Min remaining term	1.00 mths	1.00 mths
Weighted average seasoning	156.07 mths	153.10 mths
Max Loan Seasoning	208.00 mths	205.00 mths
Min Loan Seasoning	127.00 mths	124.00 mths

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Prepayment Rates and Loss Severity:

	Current Period	Previous Period
Current Default Amount	3,370,870.30	4,693,303.29
Prior Reported Defaulted Loans now Performing	1,053,678.84	938,908.60
Cumulative Gross Default Amount	20,983,627.74	19,057,031.92
Current Recoveries	0.00	0.00
Cumulative Recoveries	0.00	0.00
Loss Severity during the period	0.00%	0.35%
Loss Severity since Issuance	0.00%	0.00%
Scheduled Principal	1,599,595.73	1,659,445.32
Unscheduled Principal	1,301,437.14	1,525,119.30
CPR	5.77%	6.66%

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Current LTV:

Current LTV	Current Period				Prior Period			
	Number	%	Value (EUR)	%	Number	%	Value (EUR)	%
<= 60%	1,227	72.78%	146,601,248.35	55.87%	1,330	73.89%	147,004,666.82	55.51%
60% <= 65%	102	6.05%	22,685,105.56	8.64%	109	6.06%	23,993,571.69	9.06%
65% <= 70%	89	5.28%	20,319,615.00	7.74%	91	5.06%	20,787,429.30	7.85%
70% <= 75%	101	5.99%	27,299,690.04	10.40%	99	5.50%	26,534,649.84	10.02%
75% <= 80%	91	5.40%	24,249,056.92	9.24%	90	5.00%	24,261,184.56	9.16%
80% <= 85%	54	3.20%	15,711,297.47	5.99%	58	3.22%	16,382,907.35	6.19%
85% <= 90%	8	0.47%	2,230,044.61	0.85%	10	0.56%	2,645,071.37	1.00%
90% <= 95%	8	0.47%	1,996,937.42	0.76%	6	0.33%	1,810,418.96	0.68%
95% <= 100%	1	0.06%	209,326.25	0.08%	3	0.17%	471,172.14	0.18%
100% <= 105%	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
105% <= 110%	3	0.18%	688,895.04	0.26%	3	0.17%	692,159.86	0.26%
> 110%	2	0.12%	427,062.29	0.16%	1	0.06%	218,495.62	0.08%
	1,686	100.00%	262,418,278.95	100.00%	1,800	100.00%	264,801,727.51	100.00%

Repayment type:

Repayment type	Current Period				Prior Period			
	Number	%	Value (EUR)	%	Number	%	Value (EUR)	%
No Data	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
Interest Only	458	27.16%	119,861,849.19	45.68%	482	26.78%	120,254,592.74	45.41%
Repayment	1,228	72.84%	142,556,429.76	54.32%	1,318	73.22%	144,547,134.77	54.59%
Part & Part	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
	1,686	100.00%	262,418,278.95	100.00%	1,800	100.00%	264,801,727.51	100.00%

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Balance:

Balance	Current Period				Prior Period			
	Number	%	Value (EUR)	%	Number	%	Value (EUR)	%
<= 25,000.00	141	8.36%	1,986,432.45	0.76%	244	13.56%	1,921,962.39	0.73%
25,000.00 <= 50,000.00	162	9.61%	6,070,582.13	2.31%	153	8.50%	5,736,592.85	2.17%
50,000.00 <= 75,000.00	172	10.20%	10,776,298.73	4.11%	177	9.83%	11,057,419.12	4.18%
75,000.00 <= 100,000.00	166	9.85%	14,608,715.96	5.57%	168	9.33%	14,813,936.13	5.59%
100,000.00 <= 125,000.00	183	10.85%	20,660,565.90	7.87%	180	10.00%	20,282,007.79	7.66%
125,000.00 <= 150,000.00	134	7.95%	18,399,546.04	7.01%	141	7.83%	19,298,642.67	7.29%
150,000.00 <= 175,000.00	133	7.89%	21,386,021.08	8.15%	138	7.67%	22,236,366.20	8.40%
175,000.00 <= 200,000.00	120	7.12%	22,372,982.53	8.53%	123	6.83%	22,964,750.81	8.67%
200,000.00 <= 250,000.00	203	12.04%	44,725,493.72	17.04%	203	11.28%	44,761,755.60	16.90%
250,000.00 <= 300,000.00	101	5.99%	27,622,732.21	10.53%	102	5.67%	27,896,856.63	10.53%
300,000.00 <= 400,000.00	101	5.99%	34,236,360.54	13.05%	101	5.61%	34,266,350.31	12.94%
> 400,000.00	70	4.15%	39,572,547.66	15.08%	70	3.89%	39,565,087.01	14.94%
	1,686	100.00%	262,418,278.95	100.00%	1,800	100.00%	264,801,727.51	100.00%

Remaining Term:

Remaining Term	Current Period				Prior Period			
	Number	%	Value (EUR)	%	Number	%	Value (EUR)	%
<= 30 mths	106	6.29%	9,103,336.73	3.47%	146	8.11%	8,832,493.49	3.34%
30 mths <= 60 mths	144	8.54%	12,956,690.96	4.94%	149	8.28%	12,319,694.59	4.65%
60 mths <= 120 mths	307	18.21%	38,206,120.94	14.56%	325	18.06%	37,278,440.34	14.08%
120 mths <= 180 mths	380	22.54%	59,555,198.61	22.69%	401	22.28%	61,036,500.91	23.05%
180 mths <= 240 mths	350	20.76%	60,730,501.13	23.14%	363	20.17%	62,102,629.73	23.45%
240 mths <= 300 mths	237	14.06%	48,075,346.94	18.32%	242	13.44%	48,039,840.70	18.14%
> 300 mths	162	9.61%	33,791,083.64	12.88%	174	9.67%	35,192,127.75	13.29%
	1,686	100.00%	262,418,278.95	100.00%	1,800	100.00%	264,801,727.51	100.00%

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Seasoning:

Seasoning	Current Period				Prior Period			
	Number	%	Value (EUR)	%	Number	%	Value (EUR)	%
<= 30 mths	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
30 mths <= 60 mths	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
60 mths <= 120 mths	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
120 mths <= 180 mths	1,554	92.17%	254,075,546.16	96.82%	1,671	92.83%	257,643,376.10	97.30%
180 mths <= 240 mths	132	7.83%	8,342,732.79	3.18%	129	7.17%	7,158,351.41	2.70%
240 mths <= 300 mths	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
> 300 mths	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
	1,686	100.00%	262,418,278.95	100.00%	1,800	100.00%	264,801,727.51	100.00%

Geographic Distribution:

Geographic Distribution	Current Period				Prior Period			
	Number	%	Value (EUR)	%	Number	%	Value (EUR)	%
Border	118	7.00%	15,908,135.64	6.06%	121	6.72%	15,997,532.51	6.04%
Midland	164	9.73%	21,740,570.58	8.28%	174	9.67%	21,726,461.57	8.20%
West	174	10.32%	21,611,421.47	8.24%	189	10.50%	21,892,163.65	8.27%
Dublin	102	6.05%	22,616,721.54	8.62%	111	6.17%	22,821,567.50	8.62%
Mid-East	234	13.88%	44,668,549.21	17.02%	249	13.83%	44,969,489.48	16.98%
Mid-West	23	1.36%	2,732,558.55	1.04%	23	1.28%	2,746,975.98	1.04%
South-East (IRL)	196	11.63%	24,635,421.26	9.39%	204	11.33%	25,308,335.24	9.56%
South-West (IRL)	385	22.84%	51,470,732.43	19.61%	417	23.17%	51,808,106.46	19.56%
Extra-Region	290	17.20%	57,034,168.27	21.73%	312	17.33%	57,531,095.12	21.73%
	1,686	100.00%	262,418,278.95	100.00%	1,800	100.00%	264,801,727.51	100.00%

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Vintage:

Vintage	Current Period				Prior Period			
	Number	%	Value (EUR)	%	Number	%	Value (EUR)	%
< 2000	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
2000 <= 2005	87	5.16%	4,849,625.93	1.85%	101	5.61%	5,086,299.50	1.92%
2005 <= 2010	1,598	94.78%	257,547,552.94	98.14%	1,698	94.33%	259,693,197.48	98.07%
2010 <= 2015	1	0.06%	21,100.08	0.01%	1	0.06%	22,230.53	0.01%
2015 <= 2020	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
>= 2020	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
	1,686	100.00%	262,418,278.95	100.00%	1,800	100.00%	264,801,727.51	100.00%

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COVID-19 Restructuring Arrangements Implemented:

Affected Loan	Current Period				Prior Period			
	Number	%	Value (EUR)	%	Number	%	Value (EUR)	%
COVID-19 Reduced NMI Agreed	42	2.49%	5,500,175.71	2.10%	34	1.89%	4,478,626.57	1.69%
COVID-19 Payment Holiday Active	150	8.90%	27,638,838.72	10.53%	132	7.33%	24,914,110.45	9.41%
No COVID-19 Restructuring Arrangement	1,494	88.61%	229,279,264.52	87.37%	1,634	90.78%	235,408,990.49	88.90%
	1,686	100.00%	262,418,278.95	100.00%	1,800	100.00%	264,801,727.51	100.00%

COVID-19 Restructuring Arrangements Implemented - Arrears breakdown:

Months in Arrears	Current Period				Prior Period			
	Number	% of All Loans	Value (EUR)	% of Pool Balance	Number	% of All Loans	Value (EUR)	% of Pool Balance
< 1 mth	171	10.14%	30,197,503.74	11.51%	157	9.24%	28,300,872.70	10.69%
1 mth -< 2 mths	14	0.83%	1,902,345.14	0.72%	9	0.53%	1,091,864.32	0.41%
2 mths -< 3 mths	2	0.12%	411,249.57	0.16%	0	0.00%	0.00	0.00%
3 mths -< 6 mths	0	0.00%	0.00	0.00%	0	0.00%	0.00	0.00%
6 mths -< 9 mths	2	0.12%	192,006.17	0.07%	0	0.00%	0.00	0.00%
9 mths -< 12 mths	1	0.06%	101,252.34	0.04%	0	0.00%	0.00	0.00%
>= 12 mths	2	0.12%	334,657.47	0.13%	0	0.00%	0.00	0.00%
	192	11.39%	33,139,014.43	12.63%	166	9.77%	29,392,737.02	11.10%

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COVID-19 Payment Holidays Duration (months):

		0	1	2	3	Total
Apr 2020	Value (EUR) <i>% of Pool Balance</i>	17,845,861.70 6.80%	1,368,183.10 0.52%	196,522.67 0.07%	0.00 0.00%	19,410,567.47 7.40%
May 2020	Value (EUR) <i>% of Pool Balance</i>	4,742,929.86 1.81%	234,843.31 0.09%	0.00 0.00%	109,742.36 0.04%	5,087,515.53 1.94%
Jun 2020	Value (EUR) <i>% of Pool Balance</i>	1,432,263.67 0.55%	98,592.82 0.04%	0.00 0.00%	0.00 0.00%	1,530,856.49 0.58%
Jul 2020	Value (EUR) <i>% of Pool Balance</i>	669,932.11 0.26%	694,537.62 0.26%	0.00 0.00%	0.00 0.00%	1,364,469.73 0.52%
Aug 2020	Value (EUR) <i>% of Pool Balance</i>	106,265.76 0.04%	139,163.74 0.05%	0.00 0.00%	0.00 0.00%	245,429.50 0.09%

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Months in Arrears:

Months in Arrears	Current Period				Prior Period			
	Number	%	Value (EUR)	%	Number	%	Value (EUR)	%
< 1 mth	1,428	84.70%	227,296,277.46	86.62%	1,532	85.11%	227,584,948.14	85.95%
1 mth < 2 mths	95	5.63%	10,590,492.27	4.04%	97	5.39%	13,320,282.14	5.03%
2 mths < 3 mths	24	1.42%	3,401,668.83	1.30%	42	2.33%	4,992,905.13	1.89%
3 mths < 6 mths	44	2.61%	6,932,236.86	2.64%	58	3.22%	8,559,718.64	3.23%
6 mths < 9 mths	31	1.84%	5,277,773.46	2.01%	19	1.06%	2,814,622.33	1.06%
9 mths < 12 mths	13	0.77%	1,796,444.26	0.68%	13	0.72%	2,413,738.26	0.91%
>= 12 mths	51	3.02%	7,123,385.81	2.71%	39	2.17%	5,115,512.87	1.93%
	1,686	100.00%	262,418,278.95	100.00%	1,800	100.00%	264,801,727.51	100.00%

PDL Balance by Arrears Buckets:

Arrears Bucket	Current Period		Prior Period	
	Number	Value (EUR)	Number	Value (EUR)
a. <180 Days	1,712	2,486,903.66	1,730	2,633,614.56
b. 180-269 Days	29	1,076,546.36	18	543,680.16
c. 270-369 Days	11	563,957.10	13	808,595.16
d. 360+ Days	48	3,352,402.29	39	2,503,382.90
	1,800	7,479,809.41	1,800	6,489,272.78

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Retention Statement:

The Retention Holder will retain a material net economic interest of not less than 5 per cent. of the nominal value of each of the tranches in the securitisation sold or transferred to investors in accordance with the text of each of Article 405(1)(a) of the CRR, Article 51(1)(a) of the AIFM Regulation and Article 254(2)(a) of the Solvency II Regulation (which, in each case, does not take into account any corresponding national measures).

As at the Closing Date, the retention will consist of the Retention Holder holding no less than 5 per cent. of the nominal value of each Class of Notes sold or transferred to investors on the Closing Date as required by the text of each of Article 405(1)(a) of the CRR, Article 254(2)(a) of the Solvency II Regulation and Article 51(1)(a) of the AIFM Regulation.

Compliance is not monitored by either the Cash Manager or Trustee.

Contact Details:

Party	Counterparty	Address
Issuer	Dilosk RMBS No.2 DAC	3rd Floor Fleming Court, Fleming's Place, Dublin 4, Ireland
DF4 Seller	Dilosk Funding No.4 DAC	16 Hume Street, Dublin 2, Ireland
DF4 Seller	Dilosk Funding No.5 DAC	16 Hume Street, Dublin 2, Ireland
Sponsor and Retention Holder	Barclays Bank Plc	5 The North Colonnade, Canary Wharf, London E14 5BB
Cash Manager, Registrar, Principal Paying Agent, Account Bank and Reference Agent	Citibank N.A., London Branch	Citigroup Centre, 33 Canada Square, Canary Wharf, London E14 5LB
Trustee	Citicorp Trustee Company Limited	Citigroup Centre, 33 Canada Square, Canary Wharf, London E14 5LB
Servicer and Legal Title Holder	Pepper Finance Corporation	4th Floor, 2 Park Place, Hatch Street, Dublin 2, Ireland
Corporate Services Provider	CSC Capital Markets (Ireland) Limited	3rd Floor Fleming Court, Fleming's Place, Dublin 4, Ireland
Collection Account Bank	Bank of Ireland	Bank of Ireland, College Green, Dublin 2, Ireland
Master Servicer	Dilosk DAC	16 Hume Street, Dublin 2, Ireland

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Glossary:

Term	Definition
Constant Prepayment Rate (CPR)	In the relevant table, - 1-month annualised CPR is calculated as $1 - ((1 - \text{monthly CPR})^{12})$, - 3-month average CPR is calculated as the rolling average of the last three 1-month annualised CPR ;where monthly CPR is: (i) total reduction in the principal balance (the main components of which are scheduled monthly repayments and full and part redemptions net of further advances) during the relevant period, divided by (ii) the aggregate outstanding principal balance of the pool as at the start of that period.
General Reserve Fund First Target Level	(a) 1.5% of the Principal Amount Outstanding of the Class A Notes (prior to application of the Priorities of Payment for that Interest Payment Date) (b) upon redemption of the Class A Notes in full, zero
General Reserve Fund Second Target Level	(a) 3.0% of the Principal Amount Outstanding of the Rated Notes together with the Class Z1 Notes as at the Closing Date less the balance of the General Reserve Fund First Target Level (b) on or following the redemption of the Class A Notes in full, zero