

## *Investor Report*

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BNY MELLON

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## Deal Details and Parties

Currency	EUR
Payment Date	April 20, 2022
Interest Period Begin Date (inclusive)	January 20, 2022
Interest Period End Date (exclusive)	April 20, 2022
Days in current interest period	90.00
Interest Basis	ACT/360
EURIBOR	-0.5600
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	117,470,496.27	117,470,496.27	0.00	0.002	55,798.49	55,798.49	0.00
B	XS1968465655	AA(high)	AA	13,613,000.00	13,586,892.58	13,586,892.58	0.00	0.006	21,739.03	21,739.03	0.00
C	XS1968465812	A(high)	AA-	12,042,000.00	12,018,905.49	12,018,905.49	0.00	0.010	31,249.15	31,249.15	0.00
D	XS1968466034	BBB	A	10,995,000.00	10,973,913.46	10,973,913.46	0.00	0.014	39,506.09	39,506.09	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	10,351,248.49	0.00	0.00	0.064	166,655.10	0.00	0.00
Z1	XS1968468832	Not rated	Not rated	5,239,000.00	5,228,952.49	5,228,952.49	0.00	0.080	104,579.05	1,426,452.84	0.00
Z2	XS1968468915	Not rated	Not rated	5,237,000.00	5,226,958.19	5,226,958.19	0.00	0.080	104,539.16	1,425,908.73	0.00
R	XS1968468592	Not rated	Not rated	3,000,000.00	3,000,000.00	0.00	0.00	0.000	3,000,000.00	3,000,000.00	0.00
<b>Total</b>				<b>244,905,000.00</b>	<b>177,857,366.97</b>	<b>164,506,118.48</b>	<b>0.00</b>		<b>3,524,066.07</b>	<b>6,000,654.33</b>	<b>0.00</b>



## Note Level Data

<b>Class A Notes</b>		
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		117,470,496.27
Principal Repayment		117,470,496.27
Ending Note Balance		0.00
Margin		0.002
Interest Due		55,798.49
Interest Paid		55,798.49
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		117,526,294.76



## Note Level Data

<b>Class B Notes</b>		
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		13,586,892.58
Ending Note Balance		0.00
Margin		0.006
Interest Due		21,739.03
Interest Paid		21,739.03
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		13,608,631.61



## Note Level Data

<b>Class C Notes</b>	
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	12,018,905.49
Ending Note Balance	0.00
Margin	0.010
Interest Due	31,249.15
Interest Paid	31,249.15
Interest Arrears Carried Forward Total	0.00
Interest and Principal Distributions	12,050,154.64



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## Note Level Data

<b>Class D Notes</b>		
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		10,973,913.46
Ending Note Balance		0.00
Margin		0.014
Interest Due		39,506.09
Interest Paid		39,506.09
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		11,013,419.55





## Note Level Data

<b>Class X1 Notes</b>	
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

<b>Class X2 Notes</b>		
ISIN Class X2	XS1968466463	
DBRS Rating	Not Rated	
S&P Rating	Not Rated	
Original Note Balance		16,755,000.00
Beginning Balance		10,351,248.49
Principal Repayment		0.00
Ending Note Balance		0.00
Margin		0.064
Interest Due		166,655.10
Interest Paid		0.00
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		0.00



## Note Level Data

<b>Class Z1 Notes</b>		
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		5,228,952.49
Ending Note Balance		0.00
Margin		0.080
Interest Due		104,579.05
Deferred Interest from previous period		1,321,873.79
Total Interest Due		1,426,452.84
Interest Paid		1,426,452.84
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		6,655,405.33

## Note Level Data

<b>Class Z2 Notes</b>		
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		5,226,958.19
Ending Note Balance		0.00
Margin		0.080
Interest Due		104,539.16
Deferred Interest from previous period		1,321,369.57
Total Interest Due		1,425,908.73
Interest Paid		1,425,908.73
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		6,652,866.92



## Note Level Data

<b>Class R Notes</b>		
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		0.00
Margin		0.000
Interest Due		3,000,000.00
Interest Paid		3,000,000.00
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		3,000,000.00

Mandatory Redemption in part (First Interest Payment Date only)



## Available Revenue Receipts €

<b>Available Revenue Receipts</b>	<b>6,506,006.56</b>
(a) Revenue Receipts	1,988,564.74
(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	4,517,441.82
(i) Other Net Income	0.00



## Pre-Enforcement Revenue Priority of Payments €

(a) Trustee Fees	23,983.50
(b)(i) Issuer Profit Amount	250.00
(b)(ii) Senior Servicer Fee	97,342.11
(b)(iii) Agents, Account Bank, Cash Manager, Collection Account Bank, Back-Up Service Facilitator, Corporate Service Provider fees & expenses	207,163.06
(c) Third Party Expenses	98,739.88
(d) Interest on Class A Notes	55,798.49
(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	21,739.03
(h) Class B PDL	0.00
(i) Interest on Class C Notes	31,249.15
(j) Class C PDL	0.00
(k) Interest on Class D Notes	39,506.09
(l) Class D PDL	0.00
(m) General Reserve Fund Required Amount	0.00
(n) Class Z1 PDL	0.00
(o) Junior Servicing Fee	77,873.68
(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	0.00
(t) Redemption of Class X2 Notes	0.00
(u) Interest on Class Z1 Notes	1,426,452.84
(v) Interest on Class Z2 Notes	1,425,908.73
(w) Class R Note Interest Amount	3,000,000.00



## Available Principal Receipts €

<b>Available Principal Receipts</b>	<b>169,023,560.30</b>
(a) Principal Receipts	6,160,300.29
(b) Liquidity Reserve Fund Excess	0.00
(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)	1,857,859.76
(g) General Reserve Fund (on redemption of A,B,C,D Notes)	5,226,958.19
(h) Proceeds from Mortgage Portfolio Sales	155,885,893.06
less	
(i) Further Advances	107,451.00
(j) Principal Deficiency Excess	0.00
(k) 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	117,470,496.27
(d) Class B Notes Principal	13,586,892.58
(e) Class C Notes Principal	12,018,905.49
(f) Class D Notes Principal	10,973,913.46
(g) Class X1 Notes Principal	0.00
(h) Class Z1 Notes Principal	5,228,952.49
(i) Class Z2 Notes Principal	5,226,958.19
(j) Available Revenue Funds	4,517,441.82



## Ledgers

<b>General Reserve B/Fwd:</b>	<b>5,226,958.19</b>
credits in period:	0.00
debits in period:	5,226,958.19
<b>General Reserve C/Fwd:</b>	<b>0.00</b>
<b>Liquidity Reserve B/Fwd:</b>	<b>1,857,859.76</b>
credits in period:	0.00
debits in period:	1,857,859.76
<b>Liquidity Reserve C/Fwd:</b>	<b>0.00</b>
<i>Liquidity Reserve Fund Required Amount:</i>	<i>0.00</i>
<b>Liquidity Reserve Deficiency Ledger B/Fwd:</b>	<b>0.00</b>
credits in period:	0.00
debits in period:	0.00
<b>Liquidity Reserve Deficiency Ledger C/Fwd:</b>	<b>0.00</b>
<b>Issuer Profit Ledger B/Fwd:</b>	<b>2,500.00</b>
Issuer Profit Ledger credits in period:	250.00
Issuer Profit Ledger debits in period:	0.00
<b>Issuer Profit Ledger C/Fwd:</b>	<b>2,750.00</b>



## 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.