

## *Investor Report*

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## Deal Details and Parties

Currency	EUR
Payment Date	January 20, 2020
Interest Period Begin Date (inclusive)	October 21, 2019
Interest Period End Date (exclusive)	January 20, 2020
Days in current interest period	91.00
Interest Basis	ACT/360
EURIBOR	-0.4100
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	164,444,440.81	5,995,945.14	158,448,495.67	0.003	141,330.86	141,330.86	0.00
B	XS1968465655	AA(high)	AA	13,613,000.00	13,586,892.58	0.00	13,586,892.58	0.008	27,132.27	27,132.27	0.00
C	XS1968465812	A(high)	AA-	12,042,000.00	12,018,905.49	0.00	12,018,905.49	0.012	36,153.54	36,153.54	0.00
D	XS1968466034	BBB	A	10,995,000.00	10,973,913.46	0.00	10,973,913.46	0.016	44,105.99	44,105.99	0.00
X1	XS1968468246	Not rated	CCC	10,472,000.00	9,163,000.00	1,309,000.00	7,854,000.00	0.032	75,044.97	75,044.97	0.00
X2	XS1968466463	Not rated	Not rated	16,755,000.00	14,893,623.74	491,719.24	14,401,904.50	0.066	248,098.81	248,098.81	0.00
Z1	XS1968468832	Not rated	Not rated	5,239,000.00	5,228,952.49	0.00	5,228,952.49	0.080	105,741.04	0.00	326,665.40
Z2	XS1968468915	Not rated	Not rated	5,237,000.00	5,226,958.19	0.00	5,226,958.19	0.080	105,700.71	0.00	326,540.74
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
<b>Total</b>				<b>244,905,000.00</b>	<b>238,536,686.76</b>	<b>7,796,664.38</b>	<b>230,740,022.38</b>		<b>783,308.19</b>	<b>571,866.44</b>	<b>653,206.14</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		164,444,440.81
Principal Repayment		5,995,945.14
Ending Note Balance		158,448,495.67
Margin		0.003
Interest Due		141,330.86
Interest Paid		141,330.86
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		6,137,276.00



## 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		0.00
Ending Note Balance		13,586,892.58
Margin		0.008
Interest Due		27,132.27
Interest Paid		27,132.27
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		27,132.27



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## 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		0.00
Ending Note Balance		12,018,905.49
Margin		0.012
Interest Due		36,153.54
Interest Paid		36,153.54
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		36,153.54



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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		0.00
Ending Note Balance		10,973,913.46
Margin		0.016
Interest Due		44,105.99
Interest Paid		44,105.99
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		44,105.99





## 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		9,163,000.00
Principal Repayment		1,309,000.00
Ending Note Balance		7,854,000.00
Margin		0.032
Interest Due		75,044.97
Interest Paid		75,044.97
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		1,384,044.97



## 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		14,893,623.74
Principal Repayment		491,719.24
Ending Note Balance		14,401,904.50
Margin		0.066
Interest Due		248,098.81
Interest Paid		248,098.81
Interest Arrears Carried Forward Total		0.00
Interest and Principal Distributions		739,818.06



## 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		0.00
Ending Note Balance		5,228,952.49
Margin		0.080
Interest Due		105,741.04
Interest Paid		0.00
Interest Arrears Carried Forward Total		326,665.40
Interest and Principal Distributions		0.00



## 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		0.00
Ending Note Balance		5,226,958.19
Margin		0.080
Interest Due		105,700.71
Interest Paid		0.00
Interest Arrears Carried Forward Total		326,540.74
Interest and Principal Distributions		0.00



## 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		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 €

<b>Available Revenue Receipts</b>	<b>2,635,922.38</b>
(a) Revenue Receipts	2,635,922.38
(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	127,970.03
(b)(iii) Agents, Account Bank, Cash Manager, Collection Account Bank, Back-Up Service Facilitator, Corporate Service Provider fees & expenses	7,520.00
(c) Third Party Expenses	25,220.65
(d) Interest on Class A Notes	141,330.86
(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	27,132.27
(h) Class B PDL	0.00
(i) Interest on Class C Notes	36,153.54
(j) Class C PDL	0.00
(k) Interest on Class D Notes	44,105.99
(l) Class D PDL	0.00
(m) General Reserve Fund Required Amount	0.00
(n) Class Z1 PDL	0.00
(o) Junior Servicing Fee	102,376.02
(p) Interest on Class X1 Notes	75,044.97
(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	248,098.81
(t) Redemption of Class X2 Notes	491,719.24
(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 €

<b>Available Principal Receipts</b>	<b>5,995,945.14</b>
(a) Principal Receipts	6,200,331.75
(b) Liquidity Reserve Fund Excess	46,613.39
(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	251,000.00
(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	5,995,945.14
(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

<b>General Reserve B/Fwd:</b>	<b>5,226,958.19</b>
credits in period:	0.00
debits in period:	0.00
<b>General Reserve C/Fwd:</b>	<b>5,226,958.19</b>
<b>Liquidity Reserve B/Fwd:</b>	<b>2,513,280.00</b>
credits in period:	0.00
debits in period:	46,613.39
<b>Liquidity Reserve C/Fwd:</b>	<b>2,466,666.61</b>
<i>Liquidity Reserve Fund Required Amount:</i>	<i>2,466,666.61</i>
<b>Issuer Profit Ledger B/Fwd:</b>	<b>250.00</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>500.00</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

**Dilosk RMBS No.3 DAC**  
As of 31-12-2019

Portfolio Characteristics	Current Period	At Original Cut-Off
Total Original Balance	202,841,929	176,567,238
Total Current Balance	197,138,251	176,567,238
Average Current Balance	183,726	192,759
Maximum Current Balance	1,073,228	1,072,935
Number of Mortgage Loans	1,073	916
Weighted Average Current LTV	55.96%	56.28%
Weighted Average Original LTV	56.84%	56.77%
Weighted Average Interest Rate	5.24%	5.27%
Weighted average remaining term (Years)	13.21	11.89
Weighted average Seasoning (Months)	18.40	8.06
Self employed at application	40%	35%
Interest Only Mortgages	78.63%	81.36%

Originator	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
Dilosk DAC	197,138,251.16	100.00%	1073	100.00%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>

Occupancy Type	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
Buy-To-Let	197,138,251.16	100.00%	1073	100.00%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1073</b>	<b>100.00%</b>

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>

Original Loan to Value	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= 40.00%	15,471,845.13	7.85%	109	10.16%
40.01% to 45.00%	10,109,572.78	5.13%	60	5.59%
45.01% to 50.00%	49,432,551.71	25.08%	286	26.65%
50.01% to 55.00%	6,420,037.79	3.26%	33	3.08%
55.01% to 60.00%	34,723,074.67	17.61%	163	15.19%
60.01% to 65.00%	24,581,674.60	12.47%	130	12.12%
65.01% to 70.00%	55,884,784.72	28.35%	290	27.03%
70.01% >=	514,709.76	0.26%	2	0.19%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>
Maximum	70.49%			
Minimum	10.31%			
Weighted Average	56.84%			

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>
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%	18,860,891.75	9.57%	143	13.33%
40.01% to 45.00%	14,107,656.75	7.16%	88	8.20%
45.01% to 50.00%	27,768,525.15	14.09%	177	16.50%
50.01% to 55.00%	23,454,861.64	11.90%	106	9.88%
55.01% to 60.00%	22,526,108.19	11.43%	108	10.07%
60.01% to 65.00%	34,448,486.00	17.47%	162	15.10%
65.01% to 70.00%	29,442,788.09	14.94%	149	13.89%
70.01% >=	26,528,933.59	13.46%	140	13.05%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>
Maximum	70.34%			
Minimum	-0.21%			
Weighted Average	55.96%			

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>
70.30%			
5.64%			
56.28%			

Current Balance	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= €60,000	4,134,141.70	2.10%	96	8.95%
€60,001 to €100,000	16,193,789.86	8.21%	201	18.73%
€100,001 to €140,000	26,720,533.55	13.55%	224	20.88%
€140,001 to €180,000	27,109,639.95	13.75%	172	16.03%
€180,001 to €220,000	20,664,691.82	10.48%	104	9.69%
€220,001 to €260,000	19,280,529.81	9.78%	81	7.55%
€260,001 to €300,000	10,783,986.80	5.47%	39	3.63%
€300,001 to €340,000	11,197,613.60	5.68%	35	3.26%
€340,001 to €380,000	8,223,276.53	4.17%	23	2.14%
€380,001 >=	52,830,047.54	26.80%	98	9.13%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>
Maximum	£1,073,228			
Minimum	-£1,146			
Average	£183,726			

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>
£1,072,935			
£14,765			
£192,759			

Original Balance	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
<= €80,000	10,961,766.57	5.56%	192	17.89%
€80,001 to €120,000	21,645,006.03	10.98%	217	20.22%
€120,001 to €160,000	29,094,208.57	14.76%	210	19.57%
€160,001 to €200,000	22,735,329.05	11.53%	128	11.93%
€200,001 to €240,000	19,721,404.00	10.00%	91	8.48%
€240,001 to €280,000	16,680,128.52	8.46%	65	6.06%
€280,001 to €320,000	9,918,329.59	5.03%	33	3.08%
€320,001 to €360,000	10,228,575.62	5.19%	30	2.80%
€360,001 to €400,000	8,372,133.39	4.25%	22	2.05%
€400,001 >=	47,781,369.82	24.24%	85	7.92%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>
Maximum	1,070,000			
Minimum	7,400			
Average	189,042			

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>
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	31,564.77	0.02%	1	0.09%
2 to 4	3,544,300.03	1.80%	23	2.14%
5 to 7	8,383,297.87	4.25%	52	4.85%
8 to 10	28,539,045.63	14.48%	169	15.75%
11 to 13	22,999,306.58	11.67%	142	13.23%
14 to 16	25,796,029.34	13.09%	140	13.05%
17 >=	107,844,706.94	54.71%	546	50.89%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>
Maximum	36.00			
Minimum	1.00			
Weighted Average	18.40			

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>
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	3,265,501.12	1.66%	16	1.49%
6 to 10	78,392,498.98	39.77%	382	35.60%
11 to 15	76,492,722.05	38.80%	440	41.01%
16 to 20	24,132,177.19	12.24%	147	13.70%
21 to 25	1,675,386.68	0.85%	10	0.93%
26 to 30	4,384,939.48	2.22%	24	2.24%
31 >=	8,795,025.66	4.46%	54	5.03%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>
Maximum	35.00			
Minimum	2.35			
Weighted Average	13.21			

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>
35.00			
3.17			
11.89			

Repayment Method	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
Interest Only	155,004,372.22	78.63%	755	70.36%
Repayment	42,133,878.94	21.37%	318	29.64%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>

Employment Status	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
Employed or full loan is guaranteed	62,841,432.86	31.88%	350	32.62%
No employment, borrower is legal entity	46,722,689.57	23.70%	280	26.10%
Other	819,010.45	0.42%	4	0.37%
Pensioner	7,339,458.34	3.72%	29	2.70%
Self-employed	79,415,659.94	40.28%	410	38.21%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>

Interest Rate	Current Balance	% of Total Current Balance	Number of Loans	% of Total Number of Loans
3.51% to 4.00%	5,019,025.97	2.55%	38	3.54%
4.01% to 4.50%	11,875,724.58	6.02%	79	7.36%
4.51% to 5.00%	47,398,479.45	24.04%	243	22.65%
5.01% to 5.50%	89,944,589.99	45.63%	503	46.88%
5.51% to 6.00%	42,900,431.17	21.76%	210	19.57%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>
Maximum	5.95%			
Minimum	0.00%			
Weighted Average	5.24%			

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%
<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>
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
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Original Balance	% of Total Original Balance	Original Number of Loans	% of Total Number of Original Loans
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0.000	197,138,251.16	100.00%	1073	100.00%	176,406,636.00	99.91%	915	99.88%
1.000	0.00	0.00%	0	0.00%	160,602.10	0.09%	1	0.12%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>	<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>

<b>Mortgage Loan purpose</b>	<b>Current Balance</b>	<b>% of Total Current Balance</b>	<b>Number of Loans</b>	<b>% of Total Number of Loans</b>	<b>Original Balance</b>	<b>% of Total Original Balance</b>	<b>Original Number of Loans</b>	<b>% of Total Number of Original Loans</b>
Purchase	162,564,032.15	82.46%	894	83.32%	88,789,613.06	50.29%	483	52.73%
Re-mortgage	32,019,807.35	16.24%	146	13.61%	86,342,166.71	48.90%	419	45.74%
Other	2,554,411.66	1.30%	33	3.08%	1,435,458.33	0.81%	14	1.53%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>	<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>

<b>Property Type</b>	<b>Current Balance</b>	<b>% of Total Current Balance</b>	<b>Number of Loans</b>	<b>% of Total Number of Loans</b>	<b>Original Balance</b>	<b>% of Total Original Balance</b>	<b>Original Number of Loans</b>	<b>% of Total Number of Original Loans</b>
Flat/Apartment	52,731,940.04	26.75%	392	36.53%	50,150,173.26	28.40%	346	37.77%
House, detached or semi-detached	51,084,087.47	25.91%	268	24.98%	47,344,859.53	26.81%	242	26.42%
Bungalow	5,635,611.53	2.86%	32	2.98%	-	0.00%	-	0.00%
Terraced House	36,678,503.87	18.61%	194	18.08%	53,536,118.93	30.32%	254	27.73%
Other	51,008,108.25	25.87%	187	17.43%	25,536,086.38	14.46%	74	8.08%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>	<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>

<b>Geographical Region</b>	<b>Current Balance</b>	<b>% of Total Current Balance</b>	<b>Number of Loans</b>	<b>% of Total Number of Loans</b>	<b>Original Balance</b>	<b>% of Total Original Balance</b>	<b>Original Number of Loans</b>	<b>% of Total Number of Original Loans</b>
Dublin	144,404,538.11	73.25%	625	58.25%	132,831,789.35	75.23%	546	59.61%
South-West (IRL)	22,069,341.58	11.19%	179	16.68%	16,797,442.48	9.51%	140	15.28%
Mid-East	15,437,400.56	7.83%	116	10.81%	13,840,141.59	7.84%	100	10.92%
Mid-West	7,128,626.03	3.62%	56	5.22%	7,498,231.10	4.25%	57	6.22%
West	1,298,103.72	0.66%	13	1.21%	372,197.36	0.21%	5	0.55%
South-East (IRL)	3,857,696.09	1.96%	46	4.29%	2,615,795.86	1.48%	35	3.82%
Midland	2,505,449.90	1.27%	32	2.98%	2,472,194.70	1.40%	31	3.38%
Border	437,095.17	0.22%	6	0.56%	139,445.66	0.08%	2	0.22%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>	<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>

<b>Borrower Type</b>	<b>Current Balance</b>	<b>% of Total Current Balance</b>	<b>Number of Loans</b>	<b>% of Total Number of Loans</b>	<b>Original Balance</b>	<b>% of Total Original Balance</b>	<b>Original Number of Loans</b>	<b>% of Total Number of Original Loans</b>
Individual	140,200,642.09	71.12%	722	67.29%	125,935,453.30	71.32%	625	68.23%
Commercial	56,937,609.07	28.88%	351	32.71%	50,631,784.80	28.68%	291	31.77%
<b>Total:</b>	<b>197,138,251.16</b>	<b>100.00%</b>	<b>1,073</b>	<b>100.00%</b>	<b>176,567,238.10</b>	<b>100.00%</b>	<b>916</b>	<b>100.00%</b>