## E-MAC DE 2005-I Investor Report February 2017

## Cashflow analysis for the period Total interest received Interest received on transaction accounts Net Post Foreclosure Proceeds Liquidity available Reserve account available Receivables under hedging arrangements Total funds available 636,402 (196) 199,328 1,800,000 17,500 2,653,034 Company management expenses MPT fee Administration fee Third party fees Liquidity Facility fee Payments under hedging arrangements Interest on the Notes PDL Repayment Deferred Purchase Price Instalment Total funds distributed -31,499 181,529 552 281,000 34,374 324,080 853,034 1,800,000 Available after distribution of funds Г Undrawn Liquidity Facility Reserve account funding 1,800,000 Available liquidity 1,800,000 Net cashflow -Collateral Starting current balance per 1 November 2016 To be disbursed per 1 November 2016 Starting principal balance 1 November 2016 Principal redemptions and repayments Loans re-assigned to Seller Loans assigned (substituted) Further Advances bought Losses for the period 51,604,034 51,604,034 (1,977,146) (560,897) 49,065,991 Ending principal balance Г Balance Reset Participation г 49,065,991

Total balance E-MAC DE 2005-I

## Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	
Class C	-	-	-	-
Class D	-	-	-	-
Class E	1,950,008	560,897	324,080	2,186,825
Total	1,950,008	560,897	324,080	2,186,825

## Performance

Last Period This period Since issue 13.56% Prepayment rate 16.61 16.69%

1 - 30         32,102         6,481,561           31 - 60         13,178         1,625,512           61 - 90         12,746         750,809           91 - 120         9,047         394,974           121 - 150         13,192         516,233           > 150         789,144         7,963,966	percentage of		
1 - 30         32,102         6,481,561           31 - 60         13,178         1,625,512           61 - 90         12,746         750,809           91 - 120         9,047         394,974           121 - 150         13,192         516,233           > 150         789,144         7,963,966	total	Number of loans	As percentage of total
31 - 60         13,178         1,625,512           61 - 90         12,746         750,809           91 - 120         9,047         394,974           121 - 150         13,192         516,233           > 150         789,144         7,963,966	63.9%	378	70.3%
61 - 90         12,746         750,809           91 - 120         9,047         394,974           121 - 150         13,192         516,233           > 150         789,144         7,963,966	13.2%	56	10.4%
91 - 120         9,047         394,974           121 - 150         13,192         516,233           > 150         789,144         7,963,966	3.3%	17	3.2%
121 - 150 13,192 516,233 > 150 789,144 7,963,966	1.5%	7	1.3%
> 150 789,144 7,963,966	0.8%	3	0.6%
	1.1%	5	0.9%
Total 869,409 49,065,991	16.2%	72	13.4%
	100.0%	538	100.0%
Last period This period Ne	et Recovered	Total	
Aggregate principal losses 389,742 560,897	159.231	22.693.656	

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# Summary - Total Portfolio

<u>Characteristics</u>					
Amounts to be disbursed	-				
Number of borrowers	538				
Number of loans parts	640				
	(Weighted) average	Minimum	Maximum		
Borrower size	91,201	9,528	384,622		
Loan part size	76,666	9,471	384,622		
Coupon	4.71%	2.70%	6.46%		
Remaining maturity (months)	276.4	25	591		
Remaining interest period (months)	22.1	1	62		
Original interest period (months)	42.8	3	120		
Seasoning (months)	141.5	111.2	155.2		
Loan to Lending Value	100.1%	15.4%	120.0%		
	Value	As % of number of loans	As %	Outstanding principal a	imount
Investment properties	30,114,654	70.45%		61.38%	
Owner occupied	18,951,336	29.55%		38.62%	
	Value	A	Niverbar of land and	As percentage of total	Aurora lass Dat Circ
Redemption type	value	As percentage of total	Number of loan parts	totai	Average loan Part Size
Annuity	38,028,827	77.5%	518	80.9%	73,415
Interest Only With Life Insurance Redemption	5,721,775	11.7%	65	10.2%	88,027
Interest Only With Building Savings Account Redemption	4,612,189	9.4%	49	7.7%	94,126
Interest Only	703,200	1.4%	8	1.3%	87,900
Total	49,065,991	100.0%	640	100.0%	76,666
				As percentage of	
Interest term	Value	As percentage of total	Number of loan parts	total	Average loan Part Size
0 - 12	17,795,741	36.3%	238	37.2%	74,772
13 - 24	3,172,552	6.5%	39	6.1%	81,347
25 - 36		0.0%	-	0.0%	-
37 - 48	-	0.0%	-	0.0%	-
49 - 60	24.232.835	49.4%	324	50.6%	74,793
61 - 72		0.0%		0.0%	

Total	49,065,991	100.0%	640	100.0%	76,666	4.71%	276.4
132 - >	-	0.0%	-	0.0%	-	0.00%	-
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	3,864,863	7.9%	39	6.1%	99,099	5.55%	258.3
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
35 - 96	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	24,232,835	49.4%	324	50.6%	74,793	5.22%	257.6
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	3,172,552	6.5%	39	6.1%	81,347	2.70%	335.1
) - 12	17,795,741	36.3%	238	37.2%	74,772	4.20%	295.4

WAC

WAC

4.72% 4.70% 4.59% 5.24%

4.71%

WAM

WAM

292.6 239.3 193.0 250.9

276.4

				As percentage or			
Mortgage coupons	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
0% - 4.50%	23,214,659	47.3%	308	48.1%	75,372	3.92%	304.7
4.50% - 4.75%		0.0%	-	0.0%	· -	0.00%	-
4.75% - 5.00%	847,644	1.7%	7	1.1%	121,092	4.96%	301.8
5.00% - 5.25%	6,771,903	13.8%	89	13.9%	76,089	5.15%	246.2
5.25% - 5.50%	11,363,212	23.2%	148	23.1%	76,778	5.35%	257.2
5.50% - 5.75%	1,788,638	3.6%	24	3.8%	74,527	5.67%	236.7
5.75% - 6.00%	4,646,655	9.5%	59	9.2%	78,757	5.91%	238.5
6.00% - 6.25%	301,203	0.6%	4	0.6%	75,301	6.09%	251.3
6.25% - 6.50%	132,077	0.3%	1	0.2%	132,077	6.46%	266.0
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	49,065,991	100.0%	640	100.0%	76,666	4.71%	276.4

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
01-Jan-2010 - 30-Jun-2010	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2011 - 30-Jun-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	908,010	1.9%	10	1.6%	90,801	5.47%	229.3
01-Jan-2015 - 31-Dec-2015	924,042	1.9%	11	1.7%	84,004	4.53%	303.0
01-Jan-2016 - 31-Dec-2016	1,171,093	2.4%	17	2.7%	68,888	4.27%	304.4
01-Jan-2017 - 31-Dec-2017	18,753,565	38.2%	242	37.8%	77,494	4.40%	290.5
01-Jan-2018 - 31-Dec-2018	3,172,552	6.5%	39	6.1%	81,347	2.70%	335.1
01-Jan-2019 - 31-Dec-2019	13,654,712	27.8%	181	28.3%	75,440	5.55%	249.8
01-Jan-2020 - 31-Aug-2111	10,482,019	21.4%	140	21.9%	74,872	4.80%	266.7
Total	49,065,991	100.0%	640	100.0%	76,666	4.71%	276.4

01-Jan-2012 - 31-Dec-2013       -       0.00         01-Jan-2016 - 31-Dec-2015       -       0.00         01-Jan-2016 - 31-Dec-2017       -       0.00         01-Jan-2018 - 31-Dec-2017       -       0.00         01-Jan-2018 - 31-Dec-2019       27,200       0.01         01-Jan-2020 - 31-Dec-2021       386,172       0.80         01-Jan-2022 - 31-Dec-2023       924,662       1.99         01-Jan-2026 - 31-Dec-2027       707,338       1.41         01-Jan-2028 - 31-Dec-2029       996,849       2.00         01-Jan-2032 - 31-Dec-2031       1,318,919       2.77         01-Jan-2032 - 31-Dec-2033       976,604       2.00         01-Jan-2034 - 31-Dec-2037       4,003,121       8.27         01-Jan-2038 - 31-Dec-2037       4,003,121       8.27         01-Jan-2038 - 31-Dec-2039       7,755,115       15.86         01-Jan-2034 - 31-Dec-2043       5,017,022       10.22         01-Jan-204 - 31-Dec-2047       866,797       1.88         01-Jan-204 - 31-Dec-2047       866,797       1.88         01-Jan-204 - 31-Dec-2137       3,054,509       6.21         10-Jan-204 - 31-Dec-2137       3,054,509       6.21         10-Jan-204 - 31-Dec-2137       3,054,509       6.21 </th <th>%         -           %         1           %         1           %         13           %         13           %         13           %         13           %         13           %         13           %         13           %         13           %         19           %         20           %         20           %         25           %         53           %         104           %         148           %         99           %         11           %         40</th> <th><math display="block">\begin{array}{c} 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.2\%\\ 0.8\%\\ 2.7\%\\ 1.4\%\\ 3.0\%\\ 3.1\%\\ 1.3\%\\ 3.9\%\\ 3.3\%\\ 1.3\%\\ 1.3\%\\ 1.3\%\\ 2.31\%\\ 10.6\%\\ 15.5\%\\ 1.7\%\\ 6.3\%\\ 100.0\%\end{array}</math></th> <th>27,200 77,234 71,128 89,688 78,660 52,466 65,946 122,076 98,728 75,531 74,568 76,785 73,780 77,516 73,780 77,516 78,800 76,666</th> <th>0.00% 0.00% 5.89% 4.84% 4.55% 4.99% 5.04% 4.57% 4.89% 4.57% 4.89% 5.7% 4.89% 5.28% 5.37% 4.99% 5.28% 4.34% 4.12% 3.77% 3.40%</th> <th>28.0 54.8 73.0 96.3 123.0 147.7 7171.0 216.6 216.6 216.6 216.9 2299.2 2299.6 315.8 332.9 364.1 433.4</th>	%         -           %         1           %         1           %         13           %         13           %         13           %         13           %         13           %         13           %         13           %         13           %         19           %         20           %         20           %         25           %         53           %         104           %         148           %         99           %         11           %         40	$\begin{array}{c} 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.2\%\\ 0.8\%\\ 2.7\%\\ 1.4\%\\ 3.0\%\\ 3.1\%\\ 1.3\%\\ 3.9\%\\ 3.3\%\\ 1.3\%\\ 1.3\%\\ 1.3\%\\ 2.31\%\\ 10.6\%\\ 15.5\%\\ 1.7\%\\ 6.3\%\\ 100.0\%\end{array}$	27,200 77,234 71,128 89,688 78,660 52,466 65,946 122,076 98,728 75,531 74,568 76,785 73,780 77,516 73,780 77,516 78,800 76,666	0.00% 0.00% 5.89% 4.84% 4.55% 4.99% 5.04% 4.57% 4.89% 4.57% 4.89% 5.7% 4.89% 5.28% 5.37% 4.99% 5.28% 4.34% 4.12% 3.77% 3.40%	28.0 54.8 73.0 96.3 123.0 147.7 7171.0 216.6 216.6 216.6 216.9 2299.2 2299.6 315.8 332.9 364.1 433.4
01-Jan-2016       -       0.00         01-Jan-2020       -1-Dec-2021       386,172       0.03         01-Jan-2022       -31-Dec-2023       924,462       1.90         01-Jan-2026       -31-Dec-2023       924,462       1.90         01-Jan-2026       -31-Dec-2023       926,849       2.00         01-Jan-2032       -31-Dec-2031       1.318,919       2.77         01-Jan-2032       -31-Dec-2035       2.468,205       5.00         01-Jan-2034       -31-Dec-2035       2.468,205       5.00         01-Jan-2034       -31-Dec-2035       2.468,205       5.00         01-Jan-2034       -31-Dec-2035       2.468,205       5.00         01-Jan-2034       -31-Dec-2045       7.755,115       5.82         01-Jan-2042       -31-Dec-2045       7.674,046       15.66         01-Jan-2044       -31-Dec-2045       7.674,046       15.66         01-Jan-2044 </th <th>%         -           %         1           %         1           %         13           %         13           %         13           %         13           %         13           %         13           %         13           %         13           %         19           %         20           %         20           %         25           %         53           %         104           %         148           %         99           %         11           %         40</th> <th>0.0% 0.0% 0.2% 0.8% 2.7% 1.4% 3.0% 3.1% 1.3% 3.9% 8.3% 16.3% 10.6% 1.7% 6.3%</th> <th>77,234 71,128 89,688 78,660 52,466 65,946 122,076 98,728 75,531 74,568 76,785 73,780 77,516 78,800 76,363</th> <th>0.00% 0.00% 4.84% 4.85% 4.99% 4.55% 4.99% 4.55% 4.57% 4.74% 4.80% 5.28% 5.37% 4.99% 4.34% 4.12% 3.77% 3.40%</th> <th>548 73.0 96.3 123.0 147.7 171.0 197.6 216.6 244.9 269.2 289.6 315.8 332.9 364.1</th>	%         -           %         1           %         1           %         13           %         13           %         13           %         13           %         13           %         13           %         13           %         13           %         19           %         20           %         20           %         25           %         53           %         104           %         148           %         99           %         11           %         40	0.0% 0.0% 0.2% 0.8% 2.7% 1.4% 3.0% 3.1% 1.3% 3.9% 8.3% 16.3% 10.6% 1.7% 6.3%	77,234 71,128 89,688 78,660 52,466 65,946 122,076 98,728 75,531 74,568 76,785 73,780 77,516 78,800 76,363	0.00% 0.00% 4.84% 4.85% 4.99% 4.55% 4.99% 4.55% 4.57% 4.74% 4.80% 5.28% 5.37% 4.99% 4.34% 4.12% 3.77% 3.40%	548 73.0 96.3 123.0 147.7 171.0 197.6 216.6 244.9 269.2 289.6 315.8 332.9 364.1
01-Jan-2016       -       0.00         01-Jan-2018       31-Dec-2019       27,200       0.11         01-Jan-2022       31-Dec-2021       386,172       0.83         01-Jan-2022       31-Dec-2023       924,662       1.99         01-Jan-2024       31-Dec-2025       1,524,700       3.11         01-Jan-2026       31-Dec-2025       1,524,700       3.11         01-Jan-2026       31-Dec-2025       1,524,700       3.11         01-Jan-2026       31-Dec-2025       1,524,700       3.11         01-Jan-2026       31-Dec-2025       996,849       2.00         01-Jan-2036       31-Dec-2031       1,318,919       2.77         01-Jan-2034       31-Dec-2035       2,468,205       5.00         01-Jan-2034       31-Dec-2035       2,468,205       5.00         01-Jan-2034       31-Dec-2039       7,755,115       15.88         01-Jan-2044       31-Dec-2043       5,017,022       10.22         01-Jan-2044       31-Dec-2045       7,674,046       15.66         01-Jan-2044       31-Dec-2045       7,674,046       15.66         01-Jan-2044       31-Dec-2045       7,674,046       15.66         01-Jan-2044       31-Dec-2137	%         -           %         1           %         5           %         13           %         17           %         9           %         17           %         9           %         20           %         20           %         20           %         53           %         104           %         68           %         68           %         68           %         99           %         11           %         40	0.0% 0.2% 2.0% 2.0% 1.4% 3.0% 3.1% 1.3% 3.9% 8.3% 16.3% 10.6% 15.5% 1.7% 6.3%	77,234 71,128 89,688 78,660 52,466 65,946 122,076 98,728 75,531 74,568 76,785 73,780 77,516 78,800 76,363	0.00% 5.89% 4.84% 4.55% 4.99% 4.99% 4.74% 4.89% 4.77% 4.74% 4.80% 5.28% 5.37% 4.99% 4.99% 4.34% 4.12% 3.77% 3.40%	548 73.0 96.3 123.0 147.7 171.0 197.6 216.6 244.9 269.2 289.6 315.8 332.9 364.1
01-Jan-2018     31-Dec-2019     27,200     0.11       01-Jan-2002     31-Dec-2021     386,172     0.88       01-Jan-2024     31-Dec-2023     924,662     1.99       01-Jan-2024     31-Dec-2025     1,524,700     3.11       01-Jan-2028     31-Dec-2027     707,938     1.44       01-Jan-2028     31-Dec-2027     707,938     1.44       01-Jan-2028     31-Dec-2021     1,318,919     2.7'       01-Jan-2028     31-Dec-2031     1,318,919     2.7'       01-Jan-2030     31-Dec-2035     2,468,205     5.00       01-Jan-2036     31-Dec-2035     2,468,205     5.00       01-Jan-2048     31-Dec-2039     7,755,115     15.8'       01-Jan-2044     31-Dec-2041     11,364,133     23.2'       01-Jan-2042     31-Dec-2045     7,674,046     15.6'       01-Jan-2044     31-Dec-2045     7,674,046     15.6'       01-Jan-2044     31-Dec-2045     7,674,046     15.6'       01-Jan-2044     31-Dec-2045     7,674,046     15.6'       01-Jan-2044     31-Dec-2137     3,054,509     6,2'       Total     49,065,991     100.0'	%     1       %     13       %     17       %     9       %     9       %     20       %     20       %     20       %     25       %     104       %     104       %     68       %     68       %     98       %     99       %     40	0.2% 0.8% 2.0% 1.4% 3.0% 1.3% 3.9% 8.3% 16.3% 10.6% 15.5% 1.7% 6.3%	77,234 71,128 89,688 78,660 52,466 65,946 122,076 98,728 75,531 74,568 76,785 73,780 77,516 78,800 76,363	5.89% 4.84% 4.55% 4.99% 5.04% 4.89% 4.74% 4.80% 5.37% 4.74% 4.80% 5.37% 4.34% 4.12% 3.77% 3.40%	548 73.0 96.3 123.0 147.7 171.0 197.6 216.6 244.9 269.2 289.6 315.8 332.9 364.1
01-Jan-2020     31-bec-2021     386,172     0.8'       01-Jan-2022     31-bec-2023     924,662     1.9'       01-Jan-2024     31-bec-2025     1,524,700     3.1'       01-Jan-2026     31-bec-2025     707,938     1.4'       01-Jan-2026     31-bec-2029     996,849     2.0'       01-Jan-2023     31-bec-2031     1,318,919     2.7'       01-Jan-2023     31-bec-2033     976,604     2.0'       01-Jan-2034     31-bec-2033     976,604     2.0'       01-Jan-2035     2,468,205     5.0'       01-Jan-2034     31-bec-2033     976,604     2.0'       01-Jan-2034     31-bec-2033     976,604     2.0'       01-Jan-2034     31-bec-2033     7.755,115     15.8'       01-Jan-2043     31-bec-2043     5.017,022     10.2'       01-Jan-2044     31-bec-2043     5.017,022     10.2'       01-Jan-2044     31-bec-2045     7,674,046     15.6'       01-Jan-2044     31-bec-2047     366,797     1.8'       01-Jan-2048     31-bec-2137     3.054,509     6.2'       Total     49,065,991     100.0'	%         5           %         13           %         17           %         9           %         19           %         20           %         25           %         53           %         104           %         148           %         68           %         99           %         11           %         40	$\begin{array}{c} 0.8\%\\ 2.7\%\\ 2.7\%\\ 1.4\%\\ 3.0\%\\ 3.1\%\\ 1.3\%\\ 3.9\%\\ 8.3\%\\ 16.3\%\\ 23.1\%\\ 10.6\%\\ 15.5\%\\ 1.7\%\\ 6.3\%\end{array}$	77,234 71,128 89,688 78,660 52,466 65,946 122,076 98,728 75,531 74,568 76,785 73,780 77,516 78,800 76,363	$\begin{array}{c} 4.84\%\\ 4.85\%\\ 4.95\%\\ 5.04\%\\ 4.89\%\\ 4.57\%\\ 4.74\%\\ 5.28\%\\ 5.37\%\\ 4.90\%\\ 5.28\%\\ 4.34\%\\ 4.12\%\\ 3.377\%\\ 3.40\%\end{array}$	548 73.0 96.3 123.0 147.7 171.0 197.6 216.6 244.9 269.2 289.6 315.8 332.9 364.1
01-Jan-2024     31-Dec-2025     1,524 700     3.1'       01-Jan-2026     31-Dec-2027     707,938     1.4'       01-Jan-2028     31-Dec-2029     996,849     2.0'       01-Jan-2023     31-Dec-2033     976,604     2.0'       01-Jan-2023     31-Dec-2033     976,604     2.0'       01-Jan-2023     31-Dec-2033     976,604     2.0'       01-Jan-2023     31-Dec-2033     976,604     2.0'       01-Jan-2034     31-Dec-2033     976,604     2.0'       01-Jan-2035     31-Dec-2033     976,604     2.0'       01-Jan-2036     31-Dec-2033     976,604     2.0'       01-Jan-2036     31-Dec-2033     976,604     2.0'       01-Jan-2036     31-Dec-2039     7.755,115     15.8'       01-Jan-2040     31-Dec-2043     5.017,022     10.2'       01-Jan-2042     31-Dec-2043     5.017,022     10.2'       01-Jan-2044     -31-Dec-2047     866,797     1.8''       01-Jan-2046     31-Dec-2137     3.054,509     6.2'       Total     49,065,991     100.0'	%         17           %         9           %         19           %         20           %         8           %         25           %         53           %         104           %         148           %         68           %         99           %         11           %         40	$\begin{array}{c} 2.7\%\\ 1.4\%\\ 3.0\%\\ 3.1\%\\ 1.3\%\\ 3.9\%\\ 8.3\%\\ 16.3\%\\ 23.1\%\\ 10.6\%\\ 15.5\%\\ 1.7\%\\ 6.3\%\end{array}$	89,688 78,660 52,466 65,946 122,076 98,728 75,531 74,568 76,785 73,780 77,516 78,800 76,363	$\begin{array}{c} 4.99\%\\ 5.04\%\\ 4.89\%\\ 4.57\%\\ 4.74\%\\ 5.28\%\\ 5.37\%\\ 4.99\%\\ 4.34\%\\ 4.12\%\\ 3.77\%\\ 3.40\%\end{array}$	96.3 123.0 147.7 171.0 197.6 216.6 244.9 269.2 289.6 315.8 332.9 364.1
01-Jan-2026         31-Dec-2027         707.938         1.44           01-Jan-2028         31-Dec-2029         996,849         2.0'           01-Jan-2020         31-Dec-2031         1.318,919         2.7'           01-Jan-2030         31-Dec-2033         976,604         2.0'           01-Jan-2032         31-Dec-2035         2.468,205         5.0'           01-Jan-2034         31-Dec-2035         2.468,205         5.0'           01-Jan-2034         31-Dec-2039         7.755,115         15.8'           01-Jan-2040         31-Dec-2039         7.755,115         15.8'           01-Jan-2044         31-Dec-2045         7.674,046         15.6'           01-Jan-2044         31-Dec-2045         7.674,046         15.6'           01-Jan-2044         31-Dec-2045         7.674,046         15.6'           01-Jan-2046         31-Dec-2137         3.054,509         6.2'           Total         49,065,991         100.0'	%         9           %         19           %         20           %         20           %         20           %         53           %         104           %         104           %         68           %         68           %         99           %         11           %         40	$\begin{array}{c} 1.4\%\\ 3.0\%\\ 3.1\%\\ 1.3\%\\ 8.3\%\\ 16.3\%\\ 23.1\%\\ 10.6\%\\ 15.5\%\\ 1.7\%\\ 6.3\%\end{array}$	78,660 52,466 65,946 122,076 98,728 75,531 74,568 76,785 73,780 77,516 78,800 76,363	5.04% 4.89% 4.57% 4.74% 4.80% 5.28% 5.37% 4.39% 4.34% 4.12% 3.77% 3.40%	123.0 147.7 171.0 197.6 216.6 244.9 269.2 289.6 315.8 332.9 364.1
01-Jan-2028 - 31-Dec-2029         996,849         2.0'           01-Jan-2030 - 31-Dec-2031         1,318,919         2.7'           01-Jan-2032 - 31-Dec-2033         976,604         2.0'           01-Jan-2032 - 31-Dec-2033         976,604         2.0'           01-Jan-2036 - 31-Dec-2037         4.003,121         8.2'           01-Jan-2036 - 31-Dec-2037         4.003,121         8.2'           01-Jan-2046 - 31-Dec-2037         4.003,121         8.2'           01-Jan-2040 - 31-Dec-2039         7,755,115         15.8'           01-Jan-2040 - 31-Dec-2043         5.017,022         10.2'           01-Jan-2044 - 31-Dec-2043         5.017,022         10.2'           01-Jan-2046 - 31-Dec-2043         7,674,046         15.6'           01-Jan-2046 - 31-Dec-2047         866,797         1.8'           01-Jan-2046 - 31-Dec-2137         3,054,509         6.2'           Total         49,065,991         100.0'	%         19           %         20           %         8           %         25           %         53           %         104           %         148           %         68           %         99           %         11           %         40	3.0% 3.1% 1.3% 3.9% 8.3% 16.3% 23.1% 10.6% 15.5% 1.7% 6.3%	52.466 65.946 122.076 98,728 75.531 74,568 76,785 73,780 77,516 78,800 76,363	$\begin{array}{c} 4.89\%\\ 4.57\%\\ 4.80\%\\ 5.28\%\\ 5.37\%\\ 4.99\%\\ 4.34\%\\ 4.12\%\\ 3.77\%\\ 3.40\%\end{array}$	147.7 171.0 197.6 246.6 244.9 269.2 289.6 315.8 332.9 364.1
01-Jan-2030     31-Dec-2031     1,318,919     2.7'       01-Jan-2032     31-Dec-2033     976,604     2.0'       01-Jan-2034     31-Dec-2035     2,468,205     5.0'       01-Jan-2036     31-Dec-2035     2,468,205     5.0'       01-Jan-2036     31-Dec-2039     7,755,115     15.8'       01-Jan-2040     31-Dec-2049     7,755,115     15.8'       01-Jan-2042     31-Dec-2043     5.017,022     10.2'       01-Jan-2042     31-Dec-2043     5.017,022     10.2'       01-Jan-2042     31-Dec-2043     5.017,022     10.2'       01-Jan-2046     31-Dec-2043     5.017,022     10.2'       01-Jan-2046     31-Dec-2043     5.017,022     10.2'       01-Jan-2046     31-Dec-2047     866,797     1.8''       01-Jan-2046     31-Dec-2137     3.054,509     6.2''       Total     49,065,991     100.0''	%         20           %         8           %         25           %         53           %         104           %         148           %         68           %         99           %         11           %         40	$\begin{array}{c} 3.1\% \\ 1.3\% \\ 3.9\% \\ 8.3\% \\ 16.3\% \\ 23.1\% \\ 10.6\% \\ 15.5\% \\ 1.7\% \\ 6.3\% \end{array}$	65,946 122,076 98,728 75,531 74,568 76,785 73,780 77,516 78,800 76,363	4.57% 4.74% 4.80% 5.28% 5.37% 4.99% 4.34% 4.34% 4.12% 3.77% 3.40%	171.0 197.6 216.6 244.9 269.2 289.6 315.8 332.9 364.1
01-Jan-2032         31-Dec-2033         976,604         2.0°           01-Jan-2034         31-Dec-2035         2.468,205         5.0°           01-Jan-2036         31-Dec-2035         4.003,121         8.2°           01-Jan-2038         31-Dec-2039         7.755,115         15.8°           01-Jan-2040         31-Dec-2041         11,364,133         23.2°           01-Jan-2042         31-Dec-2043         5.017,022         10.2°           01-Jan-2044         31-Dec-2045         7.674,046         15.6°           01-Jan-2046         31-Dec-2045         7.674,046         15.6°           01-Jan-2046         31-Dec-2045         7.674,046         15.6°           01-Jan-2046         31-Dec-2045         7.674,046         15.6°           01-Jan-2048         31-Dec-2137         3.054,509         6.2°           Total         49,065,991         100.0°	%         8           %         25           %         53           %         104           %         108           %         68           %         99           %         111           %         40	1.3% 3.9% 8.3% 16.3% 23.1% 10.6% 15.5% 1.7% 6.3%	122.076 98,728 75,531 74,568 76,785 73,780 77,516 78,800 76,363	4.74% 4.80% 5.28% 4.99% 4.34% 4.12% 3.77% 3.40%	197.6 216.6 244.9 269.2 289.6 315.8 332.9 364.1
01-Jan-2034         31-Dec-2035         2,468,205         5.0°           01-Jan-2036         31-Dec-2037         4,003,121         8,2°           01-Jan-2038         31-Dec-2039         7,755,115         15,8°           01-Jan-2040         31-Dec-2040         11,364,133         23,2°           01-Jan-2042         31-Dec-2043         5,017,022         10,2°           01-Jan-2044         31-Dec-2043         5,017,029         10,2°           01-Jan-2046         31-Dec-2047         866,797         1.8°           01-Jan-2048         31-Dec-2137         3,054,509         6,2°           Total         49,065,991         100,0°         100,0°	%         25           %         53           %         104           %         148           %         68           %         99           %         11           %         40	3.9% 8.3% 16.3% 23.1% 10.6% 15.5% 1.7% 6.3%	98,728 75,531 74,568 76,785 73,780 77,516 78,800 76,363	4.80% 5.28% 5.37% 4.99% 4.34% 4.12% 3.77% 3.40%	216.6 244.9 269.2 289.6 315.8 332.9 364.1
01-Jan-2036         31-Dec-2037         4,003,121         8.2'           01-Jan-2038         31-Dec-2039         7,755,115         15.8'           01-Jan-2048         31-Dec-2041         11,364,133         23.2'           01-Jan-2042         31-Dec-2043         5,017,022         10.2'           01-Jan-2044         31-Dec-2045         7,674,046         15,66'           01-Jan-2046         31-Dec-2045         7,674,046         15,66'           01-Jan-2048         31-Dec-2047         866,797         1.8'           01-Jan-2048         31-Dec-2137         3,054,509         6,2'           Total         49,065,991         100.0'	% 104 % 148 % 68 % 99 % 11 % 40	16.3% 23.1% 10.6% 15.5% 1.7% 6.3%	75,531 74,568 76,785 73,780 77,516 78,800 76,363	5.37% 4.99% 4.34% 4.12% 3.77% 3.40%	269.2 289.6 315.8 332.9 364.1
01-Jan-2040     31-Dec-2041     11,364,133     23.2*       01-Jan-2042     31-Dec-2043     5,017,022     10,2*       01-Jan-2044     31-Dec-2045     7,674,046     15,6*       01-Jan-2044     31-Dec-2045     7,674,046     15,6*       01-Jan-2046     31-Dec-2047     866,797     1.8*       01-Jan-2048     31-Dec-2137     3,054,509     6,2*       Total     49,065,991     100,0*	% 148 % 68 % 99 % 11 % 40	23.1% 10.6% 15.5% 1.7% 6.3%	76,785 73,780 77,516 78,800 76,363	4.99% 4.34% 4.12% 3.77% 3.40%	289.6 315.8 332.9 364.1
01-Jan-2042 - 31-Dec-2043         5,017,022         10.2'           01-Jan-2044 - 31-Dec-2045         7,674,046         15.6'           01-Jan-2045 - 31-Dec-2047         866,797         1.8''           01-Jan-2048 - 31-Dec-2137         3,054,509         6.2''           Total         49,065,991         100.0''	% 68 % 99 % 11 % 40	10.6% 15.5% 1.7% 6.3%	73,780 77,516 78,800 76,363	4.34% 4.12% 3.77% 3.40%	315.8 332.9 364.1
01-Jan-2044         31-Dec-2045         7,674,046         15.6'           01-Jan-2046         31-Dec-2047         866,797         1.8'           01-Jan-2048         31-Dec-2137         3,054,509         6,2'           Total         49,065,991         100.0'	% 99 % 11 % 40	15.5% 1.7% 6.3%	77,516 78,800 76,363	4.12% 3.77% 3.40%	332.9 364.1
01-Jan-2046 - 31-Dec-2047 866,797 1.8' 01-Jan-2048 - 31-Dec-2137 3,054,609 6.2' Total 49,065,991 100.0'	% 11 % 40	1.7% 6.3%	78,800 76,363	3.77% 3.40%	364.1
01-Jan-2048 - 31-Dec-2137 3,054,509 6.21 Total 49,065,991 100.01	% 40	6.3%	76,363	3.40%	
Total 49,065,991 100.0*					
	% 640	100.0%	76,666		
Loan to Foreclosure Value Loans Value As percentage of tota				4.71%	276.4
Loan to Foreclosure Value Loans Value As percentage of total		As percentage of			
	Number of loans	total	Average loan Size	WAC	WAM
0% - 60% 951,392 1.9' 60% - 70% 440,144 0.9'		4.8% 1.3%	36,592 62,878	4.54% 4.57%	213.6 261.2
60% - 70%         440,144         0.9°           70% - 80%         2,297,084         4.7°		5.2%	82,039	4.57%	201.2
80% - 90% 2,876,130 5.9		6.1%	87,155	4.39%	274.0
90% - 100% 17,590,477 35.9°		36.8%	88,841	4.90%	288.1
100% - 110% 16,118,472 32.99	% 156	29.0%	103,324	4.57%	295.9
110% - 120% 8,792,292 17.99		16.7%	97,692	4.73%	240.9
120% - 130% - 0.04	- %	0.0%	-	0.00%	-
Total 49,065,991 100.04	% 538	100.0%	91,201	4.71%	276.4
		A			
Province Value As percentage of total	I Number of loans	As percentage of total	Average loan Size	WAC	WAM
Baden-Württemberg 6,004,695 12.24	% 55	10.2%	109,176	4.53%	293.7
Bayern 2,192,284 4.5		3.9%	104,394	4.71%	288.6
Berlin 3,433,767 7.00		8.0%	79,855	4.75%	277.9
Brandenburg 1,428,848 2.9		2.4%	109,911	4.52%	312.5
Bremen 132,077 0.34		0.2%	132,077	6.46%	266.0
Hamburg 117,199 0.24		0.2%	117,199	5.80%	266.7
Hessen         3,416,789         7.0°           Mecklenburg-Vorpommern         288,144         0.6°		6.7% 0.4%	94,911 144,072	4.34% 5.95%	287.3 258.0
Niedersachsen 2,164,528 4.4		3.5%	113,923	4.90%	285.5
Nordrhein-Westfalen 8,178,895 16.7		16.5%	91,898	4.71%	272.9
Rheinland-Pfalz 2,566,738 5.24		4.3%	111,597	4.78%	262.2
Saarland 206,246 0.4		0.6%	68,749	5.04%	176.8
Sachsen 14,390,529 29.34		32.9%	81,302	4.77%	260.4
Sachsen-Anhalt 3,255,600 6.69		7.8%	77,514	4.60%	304.4
Schleswig-Holstein 468,527 1.00		0.7%	117,132	4.92%	283.6
Thüringen         821,126         1.7°           Unspecified         -         0.0°		1.7% 0.0%	91,236	5.39% 0.00%	257.4
Total 49,065,991 100.04		100.0%	91,201	4.71%	276.4
		100.070	01,201		270.1
Property type Value As percentage of tot	al Number of loans	As percentage of total	Average loan Size	Percentage owner occupied	Percentage
Einfamilienhaus 11,073,771 22.6		15.8%	130,280	98.8%	1.2%
Hochhaus/appartement 34,105,296 69.5°		79.9%	79,315	12.8%	87.2%
Mehrfamilienhaus 2,037,166 4.2		1.9%	203,717	70.0%	30.0%
Zweifamilienhaus 1,849,758 3.84	% 13	2.4%	142,289	100.0%	0.0%
Wohn- und Geschäftshaus - 0.04		0.0%	-	0.0%	0.0%
	V-	0.0%	-	0.0%	0.0%
unspecified - 0.04	-	0.070			
		100.0%	91,201	29.6%	70.4%
unspecified - 0.0' <u>Total 49,065,991 100.0'</u>	% 538				
unspecified - 0.0' Total 49,065,991 100.0' Loansize Value As percentage of total	% 538	100.0%	91,201 Average loan Size	WAC	70.4% WAM
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of total           - 100,000         24,515,613         50.0'	% 538	100.0% As percentage of total 69.0%	Average loan Size 66,080	WAC 4.75%	WAM 271.6
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of total           - 100,000         24,515,613         50.0'           100,000         13,596,963         27.9'	% 538	100.0% As percentage of total 69.0% 21.4%	Average loan Size 66,080 119,104	WAC 4.75% 4.80%	WAM 271.6 266.6
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of total           - 100,000         24,515,613         50.0'           100,000         13,696,963         27.9'           150,000 - 200,000         5,051,228         10.3'	<ul> <li>6 538</li> <li>I Number of loans</li> <li>% 371</li> <li>% 115</li> <li>% 29</li> </ul>	100.0% As percentage of total 69.0% 21.4% 5.4%	Average loan Size 66,080 119,104 174,180	WAC 4.75% 4.80% 4.40%	WAM 271.6 266.6 324.2
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of tota           - 100,000         24,515,613         50.0'           100,000         13,999,963         27.9'           150,000         5,051,228         10.3'           200,000         2559,553         7.3'	% 538 Number of loans % 371 % 115 % 29 % 16	100.0% As percentage of total 69.0% 21.4% 5.4% 3.0%	Average loan Size 66,080 119,104 174,180 222,410	WAC 4.75% 4.80% 4.40% 4.93%	WAM 271.6 266.6 324.2 267.0
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of tota           - 100,000         24,515,613         50.0'           100,000         13,696,963         27.9'           150,000 - 200,000         5,051,228         10.3'           200,000 - 250,000         3,656,553         7.3'           250,000 - 300,000         549,981         1.1'	6 538 Number of loans 6 371 % 115 % 29 % 16 % 2	100.0% As percentage of total 69.0% 21.4% 5.4% 3.0% 0.4%	Average loan Size 66,080 119,104 174,180 222,410 274,991	WAC 4.75% 4.80% 4.40% 4.93% 5.12%	WAM 271.6 266.6 324.2 267.0 304.2
Unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of tota           - 100,000         24,515,613         50.0'           100,000         13,696,963         27.9'           150,000         5,051,228         10.3'           250,000         3,558,553         7.3'           250,000         549,981         1.1'           300,000         549,981         2.7'	K 538 Number of loans K 371 K 115 K 29 K 16 K 2 K 4	100.0% As percentage of total 69.0% 21.4% 5.4% 3.0%	Average loan Size 66,080 119,104 174,180 222,410 274,991 327,258	WAC 4.75% 4.80% 4.40% 4.93%	WAM 271.6 266.6 324.2 267.0
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of tota           - 100,000         24,515,613         50.0'           100,000         13,696,963         27.9'           150,000         5,051,228         10.3'           250,000         3,558,553         7.3'           250,000         549,981         1.1'           300,000         549,981         2.7'	%         538           I         Number of Joans           %         371           %         115           %         29           %         16           %         2           %         4           %         4	100.0% As percentage of total 69.0% 21.4% 5.4% 3.0% 0.4% 0.7%	Average loan Size 66,080 119,104 174,180 222,410 274,991	WAC 4.75% 4.80% 4.40% 4.93% 5.12% 3.78%	WAM 271.6 266.6 324.2 267.0 304.2 321.1
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of total           - 100,000         24,515,613         50.0'           100,000         13,696,963         27.9'           150,000         20,000         5,051,228         10.3'           200,000         2569,653         7.3'         250,000         34,981         1.1'           300,000         350,000         1,309,031         2.7''         350,000         400,000         384,622         0.8''           400,000         484,622         0.8''         400,000         -         0.0''         -         0.0''	%         538           I         Number of loans           %         371           %         115           %         29           %         16           %         2           %         4           %         1           %         4           %         1           %         -	100.0% As percentage of total 69.0% 21.4% 5.4% 3.0% 0.4% 0.7% 0.2% 0.0%	Average loan Size 66,080 119,104 174,180 222,410 274,991 327,258 384,622	WAC 4.75% 4.80% 4.40% 4.93% 5.12% 3.78% 4.20% 0.00% 0.00%	WAM 271.6 266.6 324.2 267.0 304.2 321.1
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of total           - 100,000         24,515,613         50.0'           100,000         13,696,963         27.9'           150,000         20,500         3,558,553         7.3'           250,000         3,658,553         7.3'         350,00'         1,309,031         2.7'           350,000         400,000         384,622         0.8''         400,000         -         0.0''           450,000         -         0.0''         -         0.0''         -         0.0''	%         538           II         Number of loans           %         371           %         115           %         29           %         16           %         2           %         4           %         4           %         -           %         -           %         -	100.0% As percentage of total 69.0% 21.4% 3.0% 0.4% 0.7% 0.2% 0.0% 0.0% 0.0%	Average loan Size 66,080 119,104 174,180 222,410 274,991 327,258 384,622	WAC 4.75% 4.80% 4.93% 5.12% 3.78% 4.20% 0.00% 0.00% 0.00%	WAM 271.6 266.6 324.2 267.0 304.2 321.1
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of tota           - 100,000         24,515,613         50.0'           100,000         13,699,963         27.9'           150,000         5,051,228         10.3'           200,000         2569,553         7.3'           250,000         3549,881         1.1'           350,000         1,309,031         2.7''           350,000         384,622         0.8'           400,000         384,622         0.8''           400,000         -         0.0''           550,000         -         0.0''           550,000         -         0.0''           550,000         -         0.0''	%         538           I         Number of loans           %         371           %         115           %         29           %         16           %         2           %         4           %         1           %         1           %         2           %         4           %         1           %         -           %         -           %         -	100.0% As percentage of total 69.0% 21.4% 3.0% 0.4% 0.7% 0.2% 0.0% 0.0% 0.0%	Average loan Size 66,080 119,104 174,180 222,410 274,991 327,258 384,622	WAC 4.75% 4.80% 4.40% 5.12% 3.78% 4.20% 0.00% 0.00% 0.00% 0.00%	WAM 271.6 266.6 324.2 267.0 304.2 321.1
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of total           - 100,000         24,515,613         50.0'           100,000         15,069,963         27.9'           150,000         3,558,553         7.3'           250,000         30,000         5,49,981         1.1'           300,000         544,981         1.2''           450,000         384,622         0.8''           400,000         384,622         0.8''           400,000         -         0.0''           550,000         -         0.0''           550,000         -         0.0''           550,000         -         0.0''           550,000         -         0.0''           550,000         -         0.0''           550,000         -         0.0''	%         538           II         Number of loans           %         371           %         115           %         29           %         16           %         2           %         4           %         1           %         -           %         -           %         -           %         -           %         -           %         -	100.0% As percentage of total 69.0% 21.4% 5.4% 3.0% 0.4% 0.7% 0.2% 0.0% 0.0% 0.0% 0.0%	Average loan Size 66,080 119,104 174,180 222,410 274,991 327,258 384,622	WAC 4.75% 4.80% 4.93% 5.12% 3.78% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00%	WAM 271.6 266.6 324.2 267.0 304.2 321.1
unspecified         -         0.0'           Total         49,065,991         100.0'           Leansize         Value         As percentage of tota           - 100,000         24,515,613         50.0'           100,000         13,696,963         27.9'           150,000         5,051,228         10.3'           200,000         2550,500         7.3'           250,000         3545,553         7.3'           250,000         349,981         1.1'           360,000         450,000         -         0.0'           450,000         -         0.0'         -           550,000         -         0.0'         -           550,000         -         0.0'         -           550,000         -         0.0'         -           550,000         -         0.0'         -           500,000         -         0.0'         -           500,000         -         0.0'         -           500,000         -         0.0'         -           500,000         -         0.0'         -           500,000         -         0.0'         -           500,000         <	%         538           Il         Number of loans           %         371           %         115           %         29           %         16           %         2           %         4           %         4           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -	100.0% As percentage of total 69.0% 21.4% 3.0% 0.4% 0.7% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0%	Average loan Size 66,080 119,104 174,180 222,410 274,991 327,258 384,622	WAC 4.75% 4.80% 4.40% 4.93% 5.12% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	WAM 271.6 266.6 324.2 267.0 304.2 321.1
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of total           - 100,000         24,515,613         50.0'           100,000         13,696,963         27.9'           150,000         03,558,553         7.3'           250,000         36,558,553         7.3'           250,000         36,500,522         0.8'           400,000         384,622         0.8'           400,000         -         0.0'           550,000         -         0.0'           550,000         -         0.0'           550,000         -         0.0'           550,000         -         0.0'           550,000         -         0.0'           550,000         -         0.0'           550,000         -         0.0'           650,000         -         0.0'           650,000         -         0.0'           650,000         -         0.0'           650,000         -         0.0'           650,000         -         0.0'           650,000         -         0.0' <td>%         538           I         Number of loans           %         3711           %         115           %         29           %         16           %         2           %         4           %         2           %         4           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -</td> <td>100.0% As percentage of total 69.0% 21.4% 5.4% 3.0% 0.4% 0.7% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%</td> <td>Average loan Size 66,080 119,104 174,180 222,410 274,991 327,258 384,622</td> <td>WAC 4.75% 4.80% 4.40% 4.93% 5.12% 3.78% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%</td> <td>WAM 271.6 266.6 324.2 267.0 304.2 321.1</td>	%         538           I         Number of loans           %         3711           %         115           %         29           %         16           %         2           %         4           %         2           %         4           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -	100.0% As percentage of total 69.0% 21.4% 5.4% 3.0% 0.4% 0.7% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Average loan Size 66,080 119,104 174,180 222,410 274,991 327,258 384,622	WAC 4.75% 4.80% 4.40% 4.93% 5.12% 3.78% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	WAM 271.6 266.6 324.2 267.0 304.2 321.1
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of total           - 100,000         24,515,613         50.0'           100,000         13,696,963         27.9'           150,000         5,051,228         10.3'           200,000         2550,503         7.3'           250,000         3,658,553         7.3'           250,000         3,658,053         7.3'           250,000         3,650,001         1.1'           350,000         13,409,031         2.7'           350,000         384,622         0.8'           400,000         450,000         -         0.0'           550,000         600,000         -         0.0'           550,000         -         0.0'         0.0'           550,000         -         0.0'         0.0'           500,000         -         0.0'         0.0'           500,000         -         0.0'         0.0'           500,000         -         0.0'         0.0'	%         538           II         Number of loans           %         371           %         115           %         29           %         16           %         2           %         4           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -	100.0% As percentage of total 69.0% 21.4% 3.0% 0.4% 0.7% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0%	Average loan Size 66,080 119,104 174,180 222,410 274,991 327,258 384,622	WAC 4.75% 4.80% 4.40% 4.93% 5.12% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	WAM 271.6 266.6 324.2 267.0 304.2 321.1
unspecified         -         0.0'           Total         49,065,991         100.0'           Loansize         Value         As percentage of total           - 100,000         24,515,613         50.0'           100,000         13,696,963         27.9'           150,000         20,000         5,051,228         10.3'           200,000         5,051,228         10.3'         200,000         3,656,553         7.3'           250,000         30,000         384,622         0.8'         400,000         384,622         0.8'           400,000         450,000         -         0.0'         0.0'         0.0'           550,000         -         0.0'         550,000         -         0.0'           650,000         -         0.0'         -         0.0'           050,000         -         0.0'         0.0'         0.0'           050,000         -         0.0'         0.0'         0.0'           050,000         -         0.0'         0.0'         0.0'           050,000         -         0.0'         0.0'         0.0'           050,000         -         0.0'         0.0'         0.0'	%         538           I         Number of loans           %         371           %         115           %         29           %         16           %         29           %         16           %         2           %         4           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -           %         -	100.0% As percentage of total 69.0% 21.4% 0.7% 0.4% 0.7% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	Average loan Size 66,080 119,104 174,180 222,410 274,991 327,258 384,622	WAC 4.75% 4.80% 4.40% 4.93% 5.12% 3.78% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	WAM 271.6 266.6 324.2 267.0 304.2 321.1