

E-MAC DE 2007-I Investor Report February 2022

Cashflow analysis for the period

Total interest received	556,406	
Interest received on transaction accounts	(154)	
Post Foreclosure Proceeds	140,668	
Liquidity available	3,345,600	
Reserve account available		
Receivables under hedging arrangements	514,814	
Total funds available		4,557,334
Company management expenses	23,368	
MPT fee	82,795	
Administration fee	10,588	
Post Foreclosure Fee	56,123	
Third party fees	168,243	
Liquidity Facility fee	1,710	
Payments under hedging arrangements	624,707	
Interest on the Notes	99,193	
Class C PDL Repayment	145,006	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,211,734
Available after distribution of funds		3,345,600
Undrawn Liquidity Facility	3,345,600	
Reserve account funding	-	
Available liquidity		3,345,600
Net cashflow		-

Collateral

Starting current balance 1 November 2021	59,611,653	
To be disbursed per 1 November 2021	-	
Starting principal balance 1 November 2021	59,611,653	
Unused amount		
Principal (p)repayments	(4,183,320)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(136,392)	
Ending principal balance		55,291,941
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		55,291,941

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	7,659,085	136,392	145,006	7,650,470
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	29,859,085	136,392	145,006	29,850,470

Performance

	Last period	This period	Since issue
Prepayment rate	12.26%	23.86%	14.27%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	38,407,541	69.5%	398	71.6%
1 - 30	49,357	9,593,904	17.4%	98	17.6%
31 - 60	10,187	1,103,033	2.0%	14	2.5%
61 - 90	7,412	588,569	1.1%	4	0.7%
91 - 120	18,826	1,017,994	1.8%	7	1.3%
121-150	4,418	189,434	0.3%	2	0.4%
> 151	940,191	4,391,465	7.9%	33	5.9%
Total	1,030,389	55,291,941	100.0%	556	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	5,383	136,392	90,994	54,622,543

Summary - Total Portfolio

Characteristics

Amounts to be disbursed

Number of loans	556
Number of loans parts	651

	Weighted average	Minimum	Maximum
Loan size	99,446	1,636	353,055
Loan part size	84,934	1,636	353,055
Coupon	3.59%	2.70%	6.34%
Remaining maturity (months)	281.0	1	554
Remaining interest period (months)	11.9	1	63
Original interest period (months)	57.3	3	240
Seasoning (months)	181.3	174.3	205.5
Loan to Lending Value	93.7%	0.1%	129.2%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	23,386,370.68	48.0%	42.30%
Owner occupied	31,905,570.81	52.0%	57.70%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	46,201,228	83.6%	560	86.0%	82,502	3.54%	289.2
Interest Only With Life Insurance Redemption	3,383,745	6.1%	41	6.3%	82,530	3.62%	220.9
Interest Only With Building Savings Account Redem	5,305,369	9.6%	45	6.9%	117,897	3.92%	252.7
Interest Only	401,600	0.7%	5	0.8%	80,320	5.58%	217.7
Total	55,291,941	100.0%	651	100.0%	84,934	3.59%	281.0

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	9,115,518	16.5%	94	14.4%	96,974	4.20%	270.2
13 - 24	16,411,583	29.7%	197	30.3%	83,308	2.70%	324.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	22,193,071	40.1%	270	41.5%	82,197	3.40%	285.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	1,822,092	3.3%	19	2.9%	95,900	5.81%	200.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	5,749,677	10.4%	71	10.9%	80,981	5.24%	180.2
Total	55,291,941	100.0%	651	100.0%	84,934	3.59%	281.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 3.00%	16,411,583	29.7%	197	30.3%	83,308	2.70%	324.8
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	19,754,601	35.7%	243	37.3%	81,295	3.37%	287.0
3.50% - 3.75%	2,380,079	4.3%	26	4.0%	91,541	3.59%	279.6
3.75% - 4.00%	58,391	0.1%	1	0.2%	58,391	3.79%	96.9
4.00% - 4.25%	9,115,518	16.5%	94	14.4%	96,974	4.20%	270.2
4.25% - 4.50%	-	0.0%	-	0.0%	-	0.00%	-
4.50% - 4.75%	546,736	1.0%	8	1.2%	68,342	4.70%	167.3
4.75% - 5.00%	1,712,334	3.1%	22	3.4%	77,833	4.91%	170.3
5.00% - 5.25%	647,933	1.2%	10	1.5%	64,793	5.12%	191.1
5.25% - 5.50%	1,913,529	3.5%	19	2.9%	100,712	5.41%	197.6
5.50% - 5.75%	1,243,847	2.2%	12	1.8%	103,654	5.65%	205.6
5.75% - 6.00%	753,312	1.4%	10	1.5%	75,331	5.89%	183.6
6.00% - >	754,079	1.4%	9	1.4%	83,787	6.16%	163.4
Total	55,291,941	100.0%	651	100.0%	84,934	3.59%	281.0

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-Jan-2015 - 31-Dec-2017	1,822,092	3.3%	19	2.9%	95,900	5.81%	200.9
01-Jan-2018 - 31-Dec-2018	95,625	0.2%	1	0.2%	95,625	4.20%	305.0
01-Jan-2019 - 31-Dec-2019	109,559	0.2%	1	0.2%	109,559	2.70%	406.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	596,276	1.1%	8	1.2%	74,535	3.71%	238.2
01-Jan-2022 - 31-Dec-2022	31,096,415	56.2%	364	55.9%	85,430	3.74%	275.3
01-Jan-2023 - 31-Dec-2023	12,567,787	22.7%	146	22.4%	86,081	2.79%	322.3
01-Jan-2024 - 31-Dec-2024	1,271,888	2.3%	15	2.3%	84,793	3.48%	308.3
01-Jan-2025 - 31-Dec-2025	1,155,139	2.1%	14	2.2%	82,510	3.30%	253.1
01-Jan-2026 - 31-Dec-2026	4,957,017	9.0%	64	9.8%	77,453	3.52%	278.5
01-Jan-2027 - 31-Dec-2027	1,620,143	2.9%	19	2.9%	85,271	5.08%	172.3
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	55,291,941	100.0%	651	100.0%	84,934	3.59%	281.0

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2020 - 31-Dec-2021	68,000	0.1%	1	0.2%	68,000	5.84%	(1.0)
01-Jan-2022 - 31-Dec-2023	110,154	0.2%	5	0.8%	22,031	3.50%	5.8
01-Jan-2024 - 31-Dec-2025	99,208	0.2%	5	0.8%	19,842	4.00%	42.4
01-Jan-2026 - 31-Dec-2027	556,940	1.0%	13	2.0%	42,842	3.99%	63.6
01-Jan-2028 - 31-Dec-2029	1,092,803	2.0%	13	2.0%	84,062	4.72%	86.7
01-Jan-2030 - 31-Dec-2031	1,273,034	2.3%	20	3.1%	63,652	3.99%	106.4
01-Jan-2032 - 31-Dec-2033	1,393,345	2.5%	17	2.6%	81,961	4.18%	130.4
01-Jan-2034 - 31-Dec-2035	1,844,582	3.3%	28	4.3%	65,878	3.55%	157.9
01-Jan-2036 - 31-Dec-2037	4,183,590	7.6%	49	7.5%	85,379	3.84%	179.6
01-Jan-2038 - 31-Dec-2039	1,788,324	3.2%	25	3.8%	71,533	3.97%	203.4
01-Jan-2040 - 31-Dec-2041	4,190,801	7.6%	48	7.4%	87,308	4.45%	227.0
01-Jan-2042 - 31-Dec-2043	3,690,186	6.7%	40	6.1%	92,255	3.99%	252.0
01-Jan-2044 - 31-Dec-2045	5,029,214	9.1%	52	8.0%	96,716	3.65%	277.2
01-Jan-2046 - 31-Dec-2047	7,975,921	14.4%	81	12.4%	98,468	3.76%	297.2
01-Jan-2048 - 31-Dec-2137	21,995,840	39.8%	254	39.0%	86,598	3.09%	365.2
Total	55,291,941	100.0%	651	100.0%	84,934	3.59%	281.0

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,382,505	4.3%	52	9.4%	45,817	4.02%	165.4
60% - 70%	2,629,442	4.8%	35	6.3%	75,127	3.94%	195.1
70% - 80%	3,281,265	5.9%	40	7.2%	82,032	3.52%	214.6
80% - 90%	8,029,009	14.5%	77	13.8%	104,273	3.37%	277.0
90% - 100%	20,192,777	36.5%	185	33.3%	109,150	3.38%	315.3
100% - 110%	12,974,248	23.5%	122	21.9%	106,346	3.50%	315.7
110% - 120%	4,443,894	8.0%	35	6.3%	126,968	4.45%	216.7
120% - 130%	1,358,800	2.5%	10	1.8%	135,880	4.87%	203.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	55,291,941	100.0%	556	100.0%	99,446	3.59%	281.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	5,602,673	10.1%	46	8.3%	121,797	3.36%	308.9
Bayern	4,041,363	7.3%	36	6.5%	112,260	3.60%	261.0
Berlin	2,856,614	5.2%	31	5.6%	92,149	3.50%	289.8
Brandenburg	1,487,054	2.7%	14	2.5%	106,218	3.76%	216.5
Bremen	290,188	0.5%	3	0.5%	96,729	3.72%	305.2
Hamburg	159,837	0.3%	2	0.4%	79,918	3.70%	235.8
Hessen	3,670,396	6.6%	28	5.0%	131,086	3.55%	275.0
Mecklenburg-Vorpommern	727,730	1.3%	7	1.3%	103,961	3.12%	307.1
Niedersachsen	3,154,841	5.7%	32	5.8%	98,589	3.78%	251.2
Nordrhein-Westfalen	7,729,833	14.0%	74	13.3%	104,457	4.17%	251.8
Rheinland-Pfalz	2,165,783	3.9%	21	3.8%	103,133	3.60%	294.0
Saarland	2,043,179	3.7%	18	3.2%	113,510	3.75%	277.9
Sachsen	15,264,325	27.6%	175	31.5%	87,225	3.41%	299.6
Sachsen-Anhalt	4,384,224	7.9%	50	9.0%	87,684	3.34%	286.1
Schleswig-Holstein	678,274	1.2%	9	1.6%	75,364	3.96%	265.3
Thüringen	1,035,628	1.9%	10	1.8%	103,563	3.65%	280.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	55,291,941	100.0%	556	100.0%	99,446	3.59%	281.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	21,121,607	38.2%	183	32.9%	115,419	98.4%	1.6%
Hochhaus/appartement	26,654,231	48.2%	317	57.0%	84,083	18.3%	81.7%
Mehrfamilienhaus	4,265,439	7.7%	28	5.0%	152,337	82.1%	17.9%
Zweifamilienhaus	3,250,665	5.9%	28	5.0%	116,095	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	55,291,941	100.0%	556	100.0%	99,446	52.0%	48.0%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	21,922,019	39.6%	324	58.3%	67,661	3.56%	269.8
100,000 - 150,000	18,829,880	34.1%	155	27.9%	121,483	3.57%	289.3
150,000 - 200,000	9,220,003	16.7%	54	9.7%	170,741	3.66%	293.5
200,000 - 250,000	4,163,682	7.5%	19	3.4%	219,141	3.71%	284.3
250,000 - 300,000	803,302	1.5%	3	0.5%	267,767	3.41%	230.0
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	353,055	0.6%	1	0.2%	353,055	4.20%	288.0
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	55,291,941	100.0%	556	100.0%	99,446	3.59%	281.0

Summary - East Germany

Characteristics

Amounts to be disbursed

Number of loans	287
Number of loans parts	317

	Weighted average	Minimum	Maximum
Loan size	89,741	1,636	353,055
Loan part size	81,248	1,636	353,055
Coupon	3.43%	2.70%	6.26%
Remaining maturity (months)	290.9	12	467
Remaining interest period (months)	11.7	1	62
Original interest period (months)	45.6	6	240
Seasoning (months)	181.0	175.1	205.5
Loan to Foreclosure Value	95.8%	0.1%	129.2%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	19,246,029.79	77.0%	74.73%
Owner occupied	6,509,545.59	23.0%	25.27%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	23,518,175	91.3%	288	90.9%	81,660	3.42%	297.6
Interest Only With Life Insurance Redemption	1,280,499	5.0%	18	5.7%	71,139	3.34%	185.8
Interest Only With Building Savings Account Redem	866,301	3.4%	9	2.8%	96,256	3.72%	270.3
Interest Only	90,600	0.4%	2	0.6%	45,300	4.70%	235.4
Total	25,755,575	100.0%	317	100.0%	81,248	3.43%	290.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	4,850,231	18.8%	50	15.8%	97,005	4.20%	284.6
13 - 24	9,277,464	36.0%	115	36.3%	80,674	2.70%	322.4
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	9,783,106	38.0%	127	40.1%	77,032	3.39%	284.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	636,192	2.5%	8	2.5%	79,524	5.77%	196.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,208,582	4.7%	17	5.4%	71,093	5.04%	172.7
Total	25,755,575	100.0%	317	100.0%	81,248	3.43%	290.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 3.00%	9,277,464	36.0%	115	36.3%	80,674	2.70%	322.4
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	9,128,317	35.4%	117	36.9%	78,020	3.37%	285.6
3.50% - 3.75%	654,790	2.5%	10	3.2%	65,479	3.62%	275.1
3.75% - 4.00%	-	0.0%	-	0.0%	-	0.00%	-
4.00% - 4.25%	4,850,231	18.8%	50	15.8%	97,005	4.20%	284.6
4.25% - 4.50%	-	0.0%	-	0.0%	-	0.00%	-
4.50% - 4.75%	265,271	1.0%	3	0.9%	88,424	4.73%	216.3
4.75% - 5.00%	583,357	2.3%	9	2.8%	64,817	4.94%	145.2
5.00% - 5.25%	188,624	0.7%	3	0.9%	62,875	5.18%	224.7
5.25% - 5.50%	338,926	1.3%	3	0.9%	112,975	5.44%	192.0
5.50% - 5.75%	97,897	0.4%	1	0.3%	97,897	5.61%	227.0
5.75% - 6.00%	151,976	0.6%	2	0.6%	75,988	5.96%	209.5
6.00% - >	218,722	0.8%	4	1.3%	54,680	6.16%	138.0
Total	25,755,575	100.0%	317	100.0%	81,248	3.43%	290.9

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-Jan-2015 - 31-Dec-2017	636,192	2.5%	8	2.5%	79,524	5.77%	196.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	109,559	0.4%	1	0.3%	109,559	2.70%	406.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	155,313	0.6%	2	0.6%	77,657	3.78%	221.9
01-Jan-2022 - 31-Dec-2022	14,605,767	56.7%	177	55.8%	82,518	3.59%	285.0
01-Jan-2023 - 31-Dec-2023	6,859,216	26.6%	83	26.2%	82,641	2.75%	328.1
01-Jan-2024 - 31-Dec-2024	587,560	2.3%	7	2.2%	83,937	3.39%	326.7
01-Jan-2025 - 31-Dec-2025	241,624	0.9%	3	0.9%	80,541	3.30%	244.2
01-Jan-2026 - 31-Dec-2026	2,035,622	7.9%	29	9.1%	70,194	3.44%	266.1
01-Jan-2027 - 31-Dec-2027	524,723	2.0%	7	2.2%	74,960	5.01%	157.3
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	25,755,575	100.0%	317	100.0%	81,248	3.43%	290.9

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023	4,885	0.0%	1	0.3%	4,885	2.70%	12.0
01-Jan-2024 - 31-Dec-2025	20,379	0.1%	1	0.3%	20,379	2.70%	44.0
01-Jan-2026 - 31-Dec-2027	273,998	1.1%	7	2.2%	39,143	4.25%	64.9
01-Jan-2028 - 31-Dec-2029	481,326	1.9%	6	1.9%	80,221	4.91%	91.6
01-Jan-2030 - 31-Dec-2031	578,392	2.2%	9	2.8%	64,266	3.10%	102.7
01-Jan-2032 - 31-Dec-2033	304,515	1.2%	5	1.6%	60,903	3.65%	135.0
01-Jan-2034 - 31-Dec-2035	844,822	3.3%	11	3.5%	76,802	3.28%	159.1
01-Jan-2036 - 31-Dec-2037	1,789,291	6.9%	25	7.9%	71,572	3.45%	179.1
01-Jan-2038 - 31-Dec-2039	807,348	3.1%	12	3.8%	67,279	3.79%	204.4
01-Jan-2040 - 31-Dec-2041	1,461,949	5.7%	18	5.7%	81,219	3.45%	228.6
01-Jan-2042 - 31-Dec-2043	1,576,890	6.1%	19	6.0%	82,994	3.89%	249.0
01-Jan-2044 - 31-Dec-2045	1,792,273	7.0%	22	6.9%	81,467	3.63%	279.1
01-Jan-2046 - 31-Dec-2047	4,760,631	18.5%	47	14.8%	101,290	3.91%	297.0
01-Jan-2048 - 31-Dec-2137	11,058,877	42.9%	134	42.3%	82,529	3.03%	367.9
Total	25,755,575	100.0%	317	100.0%	81,248	3.43%	290.9

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,111,904	4.3%	24	8.4%	46,329	3.78%	199.9
60% - 70%	473,872	1.8%	8	2.8%	59,234	3.14%	186.5
70% - 80%	1,444,553	5.6%	19	6.6%	76,029	3.49%	194.6
80% - 90%	2,241,670	8.7%	27	9.4%	83,025	3.09%	239.4
90% - 100%	9,501,446	36.9%	97	33.8%	97,953	3.31%	309.3
100% - 110%	8,812,222	34.2%	92	32.1%	95,785	3.43%	330.5
110% - 120%	1,568,608	6.1%	15	5.2%	104,574	3.96%	243.2
120% - 130%	601,300	2.3%	5	1.7%	120,260	4.58%	218.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	25,755,575	100.0%	287	100.0%	89,741	3.43%	290.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,856,614	11.1%	31	10.8%	92,149	3.50%	289.8
Brandenburg	1,487,054	5.8%	14	4.9%	106,218	3.76%	216.5
Mecklenburg-Vorpommern	727,730	2.8%	7	2.4%	103,961	3.12%	307.1
Sachsen	15,264,325	59.3%	175	61.0%	87,225	3.41%	299.6
Sachsen-Anhalt	4,384,224	17.0%	50	17.4%	87,684	3.34%	286.1
Thüringen	1,035,628	4.0%	10	3.5%	103,563	3.65%	280.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	25,755,575	100.0%	287	100.0%	89,741	3.43%	290.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	5,410,449	21.0%	50	17.4%	108,209	98.00%	2.00%
Hochhaus/appartement	19,701,580	76.5%	232	80.8%	84,921	5.60%	94.40%
Mehrfamilienhaus	598,191	2.3%	4	1.4%	149,548	75.00%	25.00%
Zweifamilienhaus	45,356	0.2%	1	0.3%	45,356	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	25,755,575	100.0%	287	100.0%	89,741	23.00%	77.00%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	14,004,902	54.4%	198	69.0%	70,732	3.36%	287.9
100,000 - 150,000	8,179,170	31.8%	70	24.4%	116,845	3.52%	294.4
150,000 - 200,000	2,392,474	9.3%	14	4.9%	170,891	3.42%	292.0
200,000 - 250,000	825,973	3.2%	4	1.4%	206,493	3.43%	305.1
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	353,055	1.4%	1	0.3%	353,055	4.20%	288.0
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	25,755,575	100.0%	287	100.0%	89,741	3.43%	290.9