

**Cashflow analysis for the period**

|   |           |           |
|---|-----------|-----------|
| Total interest received                   | 701,552   |           |
| Interest received on transaction accounts | 53,425    |           |
| Liquidity available                       | 3,600,000 |           |
| Reserve account available                 | 4,200,000 |           |
| Receivables under hedging arrangements    | 551,836   |           |
| Total funds available                     |           | 9,106,812 |
|   |           |           |
| Company management expenses               | 6,050     |           |
| Administration fee                        | 1,665     |           |
| MPT fee                                   | 22,445    |           |
| Third party fees                          | 6,347     |           |
| Liquidity Facility fee                    | 5,520     |           |
| Payments under hedging arrangements       | -         |           |
| Interest on the Notes                     | 1,264,785 |           |
| Shortfall Class A PDL Repayment           | -         |           |
| Deferred Purchase Price Installment       | -         |           |
| Total funds distributed                   |           | 1,306,812 |
| Available after distribution of funds     |           | 7,800,000 |
|   |           |           |
| Undrawn Liquidity Facility                | 3,600,000 |           |
| Reserve account                           | 4,200,000 |           |
| Available liquidity                       |           | 7,800,000 |
| Net cashflow                              |           | -         |

**Collateral**

|  |             |            |
|--|-------------|------------|
| Starting principal balance   | 88,809,425  |            |
| Principal redemptions and repayments                                 | (2,343,218) |            |
| Repurchase of loans with Non-NHG part October December 2023          | -           |            |
| Substitution of loans in the quarter October December 2023           | -           |            |
| Losses for the period  | -           |            |
| Total balance collateral E-MAC NL 2005-NHG II as per 01 January 2024 |             | 86,466,208 |
|  |             |            |
| Balance Reset Participation  | -           |            |
| Balance Further Advance Participation                                | 540,316     |            |
| Total balance E-MAC NL 2005-NHG II                                   |             | 87,006,524 |

Principal Deficiency Ledger

|         | Start balance | New Losses This Period | Repayment from Interest Available Amount | End balance |
|---------|---------------|------------------------|--|-------------|
| Class A | -             | -                      | -  | -           |
| Total   | -             | -                      | -  | -           |

**Performance**

|                 | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 10.76%      | 9.48%       | 9.68%       |

| Delinquency table | Number of loans | Balance    | Percentage of total |
|-------------------|-----------------|------------|---------------------|
| Current           | 673             | 85,441,685 | 98.82%              |
| 31 - 60 days      | 2               | 229,666    | 0.27%               |
| 61 - 90 days      | 1               | 200,000    | 0.23%               |
| 91 - 120 days     | 2               | 290,856    | 0.34%               |
| 120+ days         | 2               | 304,000    | 0.35%               |
| In repossession   |                 |            |                     |
| Total             | 680             | 86,466,208 | 100.00%             |

|                            | Last period | This period | Recovered | Total loss balance |
|----------------------------|-------------|-------------|-----------|--------------------|
| Aggregate principal losses | -           | -           | 4,629     | 1,049,918          |

Losses filed for compensation with NHG

**Characteristics**

|  |                    |         |         |
|--|--------------------|---------|---------|
| Number of borrowers                    | 680                |         |         |
| Number of loanparts                    | 1270               |         |         |
|  | (weighted) average | Minimum | Maximum |
| Loan size borrower                     | 127,156            | 2,400   | 250,000 |
| Loan part size                         | 68,084             | 1,403   | 239,680 |
| Coupon                                 | 3.16%              | 0.91%   | 6.15%   |
| Remaining maturity (months)            | 129                | 3       | 247     |
| Remaining interest period (months)     | 75                 | 1       | 171     |
| Original interest period (months)      | 173                | 1       | 360     |
| Seasoning (months)                     | 188.8              | 1.0     | 236.0   |
| Loan to Original Foreclosure Value (2) | 0.0%               | 0.0%    | 0.0%    |

**Redemption Type**

| Redemption Type     | Value             | As % of total  | no.parts     | As % of total  | Average Loan parts:WAC | WAM          |
|---------------------|-------------------|----------------|--------------|----------------|------------------------|--------------|
| Alternative Savings | 61,164            | 0.07%          | 1            | 0.08%          | 61,163.58              | 2.85%        |
| Annuity             | 6,561,032         | 7.59%          | 147          | 11.57%         | 44,632.87              | 3.13%        |
| Hybride (switch)    | 63,406            | 0.07%          | 1            | 0.08%          | 63,406.49              | 5.35%        |
| Interest Only       | 40,016,601        | 46.28%         | 665          | 52.36%         | 60,175.34              | 3.21%        |
| Investment          | 446,881           | 0.52%          | 8            | 0.63%          | 55,860.13              | 4.09%        |
| Life                | 30,347,411        | 35.10%         | 330          | 25.98%         | 91,961.85              | 3.12%        |
| Linear              | 162,100           | 0.19%          | 5            | 0.39%          | 32,419.93              | 3.12%        |
| Savings             | 1,116,920         | 1.29%          | 26           | 2.05%          | 42,958.45              | 3.19%        |
| Universal Life      | 7,690,693         | 8.89%          | 87           | 6.85%          | 88,398.77              | 3.05%        |
| <b>Total</b>        | <b>86,466,208</b> | <b>100.00%</b> | <b>1,270</b> | <b>100.00%</b> | <b>68,083.63</b>       | <b>3.16%</b> |

**Interest Term**

| Interest Term | Value             | As % of total  | no.parts     | As % of total  | Average Loan parts:WAC | WAM          |
|---------------|-------------------|----------------|--------------|----------------|------------------------|--------------|
| 1             | 1,934,149         | 2.24%          | 26           | 2.05%          | 74,390.35              | 5.03%        |
| 12            | 2,394,080         | 2.77%          | 37           | 2.91%          | 64,704.86              | 5.16%        |
| 24            | 566,703           | 0.66%          | 8            | 0.63%          | 70,637.88              | 3.88%        |
| 36            | 247,110           | 0.29%          | 3            | 0.24%          | 82,370.00              | 1.32%        |
| 48            | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 60            | 4,491,727         | 5.19%          | 68           | 5.35%          | 66,054.81              | 2.20%        |
| 72            | 3,235,768         | 3.74%          | 51           | 4.02%          | 63,446.43              | 4.15%        |
| 84            | 2,919,146         | 3.38%          | 40           | 3.15%          | 72,978.66              | 2.11%        |
| 96            | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 108           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 120           | 19,372,287        | 22.40%         | 276          | 21.73%         | 70,189.45              | 2.70%        |
| 132           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 144           | 164,374           | 0.19%          | 2            | 0.16%          | 82,187.14              | 1.56%        |
| 156           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 168           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 180           | 12,524,780        | 14.49%         | 195          | 15.35%         | 64,229.64              | 2.36%        |
| 192           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 204           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 216           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 228           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 240           | 36,151,091        | 41.81%         | 526          | 41.42%         | 68,728.31              | 3.46%        |
| 252           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 264           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 276           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 288           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 300           | 199,291           | 0.23%          | 3            | 0.24%          | 66,430.22              | 4.98%        |
| 312           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 324           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 336           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 348           | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 360           | 2,265,702         | 2.62%          | 35           | 2.76%          | 64,734.33              | 4.93%        |
| >             | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| <b>Total</b>  | <b>86,466,208</b> | <b>100.00%</b> | <b>1,270</b> | <b>100.00%</b> | <b>68,083.63</b>       | <b>3.16%</b> |

**Mortgage Coupons**

| from         | until | Value             | As % of total  | no.parts     | As % of total  | Average Loan parts:WAC | WAM          |
|--------------|-------|-------------------|----------------|--------------|----------------|------------------------|--------------|
| <            | 2.50% | 16,510,334        | 19.09%         | 242          | 19.06%         | 68,224.52              | 1.48%        |
| 2.50%        | 2.75% | 13,162,815        | 15.22%         | 189          | 14.88%         | 69,644.52              | 2.75%        |
| 2.75%        | 3.00% | 21,510,305        | 24.88%         | 295          | 23.23%         | 72,916.29              | 2.88%        |
| 3.00%        | 3.25% | 1,640,789         | 1.90%          | 24           | 1.89%          | 68,366.21              | 3.21%        |
| 3.25%        | 3.50% | 2,741,060         | 3.17%          | 41           | 3.23%          | 66,855.11              | 3.38%        |
| 3.50%        | 3.75% | 2,357,145         | 2.73%          | 32           | 2.52%          | 73,660.79              | 3.72%        |
| 3.75%        | 4.00% | 7,173,515         | 8.30%          | 101          | 7.95%          | 71,024.90              | 3.88%        |
| 4.00%        | 4.25% | 6,119,963         | 7.08%          | 99           | 7.80%          | 61,817.81              | 4.19%        |
| 4.25%        | 4.50% | 4,705,533         | 5.44%          | 75           | 5.91%          | 62,740.44              | 4.41%        |
| 4.50%        | 4.75% | 2,494,179         | 2.88%          | 45           | 3.54%          | 55,426.20              | 4.65%        |
| 4.75%        | 5.00% | 3,440,518         | 3.98%          | 58           | 4.57%          | 59,319.27              | 4.91%        |
| 5.00%        | 5.25% | 1,593,464         | 1.84%          | 23           | 1.81%          | 69,281.04              | 5.10%        |
| 5.25%        | 5.50% | 777,626           | 0.90%          | 14           | 1.10%          | 55,544.72              | 5.35%        |
| 5.50%        | 5.75% | 1,910,995         | 2.21%          | 27           | 2.13%          | 70,777.59              | 5.64%        |
| 5.75%        | 6.00% | 202,244           | 0.23%          | 3            | 0.24%          | 67,414.67              | 5.83%        |
| 6.00%        | 6.25% | 125,724           | 0.15%          | 2            | 0.16%          | 62,861.80              | 6.15%        |
| 6.25%        | 6.50% | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 6.50%        | 6.75% | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 6.75%        | 7.00% | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 7.00%        | 7.25% | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 7.25%        | 7.50% | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 7.50%        | >     | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| Unknown      | -     | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| <b>Total</b> |       | <b>86,466,208</b> | <b>100.00%</b> | <b>1,270</b> | <b>100.00%</b> | <b>68,083.63</b>       | <b>3.16%</b> |

**Interest Reset Date**

| from         | until      | Value             | As % of total  | no.parts     | As % of total  | Average Loan parts:WAC | WAM          |
|--------------|------------|-------------------|----------------|--------------|----------------|------------------------|--------------|
| Floating     | <          | 2,077,249         | 2.40%          | 28           | 2.20%          | 74,187.46              | 5.01%        |
| <            | 01/01/2024 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2024   | 01/01/2025 | 5,572,118         | 6.44%          | 84           | 6.61%          | 66,334.74              | 4.17%        |
| 01/01/2025   | 01/01/2026 | 17,871,329        | 20.67%         | 270          | 21.26%         | 66,190.11              | 3.49%        |
| 01/01/2026   | 01/01/2027 | 8,146,829         | 9.42%          | 125          | 9.84%          | 65,174.63              | 2.84%        |
| 01/01/2027   | 01/01/2028 | 4,626,231         | 5.35%          | 71           | 5.59%          | 65,158.18              | 3.26%        |
| 01/01/2028   | 01/01/2029 | 2,404,898         | 2.78%          | 39           | 3.07%          | 61,664.05              | 3.63%        |
| 01/01/2029   | 01/01/2030 | 4,149,049         | 4.80%          | 61           | 4.80%          | 68,017.19              | 3.88%        |
| 01/01/2030   | 01/01/2031 | 4,411,734         | 5.10%          | 63           | 4.96%          | 70,027.52              | 2.60%        |
| 01/01/2031   | 01/01/2032 | 3,016,709         | 3.49%          | 46           | 3.62%          | 65,580.62              | 2.42%        |
| 01/01/2032   | 01/01/2033 | 2,488,890         | 2.88%          | 36           | 2.83%          | 69,135.85              | 3.11%        |
| 01/01/2033   | 01/01/2034 | 1,214,370         | 1.40%          | 15           | 1.18%          | 80,958.00              | 3.38%        |
| 01/01/2034   | 01/01/2035 | 2,982,043         | 3.45%          | 43           | 3.39%          | 69,349.85              | 2.97%        |
| 01/01/2035   | 01/01/2036 | 24,879,040        | 28.77%         | 348          | 27.40%         | 71,491.50              | 2.67%        |
| 01/01/2036   | 01/01/2037 | 411,637           | 0.48%          | 7            | 0.55%          | 58,805.22              | 2.63%        |
| 01/01/2037   | 01/01/2038 | 1,531,963         | 1.77%          | 24           | 1.89%          | 63,831.79              | 4.83%        |
| 01/01/2038   | 01/01/2039 | 682,119           | 0.79%          | 10           | 0.79%          | 68,211.89              | 5.07%        |
| 01/01/2039   | 01/01/2040 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2040   | 01/01/2041 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2041   | 01/01/2042 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2042   | 01/01/2043 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2043   | 01/01/2044 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2044   | 01/01/2045 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2045   | 01/01/2046 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2046   | 01/01/2047 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2047   | 01/01/2048 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2048   | 01/01/2049 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2049   | 01/01/2050 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2050   | 01/01/2051 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2051   | 01/01/2052 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2052   | 01/01/2053 | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| 01/01/2053   | >          | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| <b>Total</b> |            | <b>86,466,208</b> | <b>100.00%</b> | <b>1,270</b> | <b>100.00%</b> | <b>68,083.63</b>       | <b>3.16%</b> |

**Legal Maturity**

| Legal Maturity            | Value             | As % of total  | no.parts     | As % of total  | Average Loan Part: WAC | WAM          |
|---------------------------|-------------------|----------------|--------------|----------------|------------------------|--------------|
| 01-Jan-2024 - 31-Dec-2024 | 224,737           | 0.26%          | 5            | 0.39%          | 44,947.32              | 2.77%        |
| 01-Jan-2025 - 31-Dec-2025 | 734,169           | 0.85%          | 13           | 1.02%          | 56,474.53              | 2.59%        |
| 01-Jan-2026 - 31-Dec-2026 | 540,106           | 0.62%          | 10           | 0.79%          | 54,010.63              | 3.44%        |
| 01-Jan-2027 - 31-Dec-2027 | 972,868           | 1.13%          | 12           | 0.94%          | 81,072.33              | 3.02%        |
| 01-Jan-2028 - 31-Dec-2028 | 1,154,763         | 1.34%          | 17           | 1.34%          | 67,927.22              | 3.40%        |
| 01-Jan-2029 - 31-Dec-2029 | 1,657,291         | 1.92%          | 24           | 1.89%          | 69,053.78              | 2.96%        |
| 01-Jan-2030 - 31-Dec-2030 | 2,787,823         | 3.22%          | 36           | 2.83%          | 77,439.54              | 2.66%        |
| 01-Jan-2031 - 31-Dec-2031 | 1,834,504         | 2.12%          | 29           | 2.28%          | 63,258.76              | 3.09%        |
| 01-Jan-2032 - 31-Dec-2032 | 1,636,987         | 1.89%          | 25           | 1.97%          | 65,479.47              | 3.22%        |
| 01-Jan-2033 - 31-Dec-2033 | 1,676,901         | 1.94%          | 20           | 1.57%          | 83,845.04              | 3.22%        |
| 01-Jan-2034 - 31-Dec-2034 | 9,933,500         | 11.49%         | 146          | 11.50%         | 68,037.67              | 3.22%        |
| 01-Jan-2035 - 31-Dec-2035 | 55,933,670        | 64.69%         | 816          | 64.25%         | 68,546.16              | 3.05%        |
| 01-Jan-2036 - 31-Dec-2036 | 3,500,948         | 4.05%          | 53           | 4.17%          | 66,055.62              | 3.81%        |
| 01-Jan-2037 - 31-Dec-2037 | 2,703,051         | 3.13%          | 47           | 3.70%          | 57,511.72              | 4.50%        |
| 01-Jan-2038 - 31-Dec-2038 | 1,021,348         | 1.18%          | 15           | 1.18%          | 68,089.87              | 4.69%        |
| 01-Jan-2040 - 31-Dec-2040 | 74,543            | 0.09%          | 1            | 0.08%          | 74,543.00              | 4.83%        |
| 01-Jan-2044 - 31-Dec-2044 | 79,000            | 0.09%          | 1            | 0.08%          | 79,000.00              | 4.95%        |
| <b>Total</b>              | <b>86,466,208</b> | <b>100.00%</b> | <b>1,270</b> | <b>100.00%</b> | <b>68,083.63</b>       | <b>3.16%</b> |

**Loanpart to Foreclosure Value**

| from         | until | Value             | As % of total  | no. loans    | As % of total  | Average Loan Part: WAC | WAM          |
|--------------|-------|-------------------|----------------|--------------|----------------|------------------------|--------------|
| NHG          |       | 86,466,208        | 100.00%        | 1,270        | 100.00%        | 68,083.63              | 3.16%        |
| <            | 50%   | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 50%          | 55%   | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 55%          | 60%   | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 60%          | 65%   | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 65%          | 70%   | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 70%          | 75%   | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 75%          | 80%   | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 80%          | 85%   | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 85%          | 90%   | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 90%          | 95%   | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 95%          | 100%  | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 100%         | 105%  | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 105%         | 110%  | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 110%         | 115%  | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 115%         | 120%  | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 120%         | 125%  | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| 125%         | >     | -                 | 0.00%          | -            | 0.00%          | -                      | 0.00%        |
| Unknown      |       | -                 | 0.00%          | -            | 0.00%          | -                      | -            |
| <b>Total</b> |       | <b>86,466,208</b> | <b>100.00%</b> | <b>1,270</b> | <b>100.00%</b> | <b>68,083.63</b>       | <b>3.16%</b> |

**Province**

| Province      | Value             | As % of total  | no. loans  | As % of total  | Average Loans     | WAC          | WAM           |
|---------------|-------------------|----------------|------------|----------------|-------------------|--------------|---------------|
| Drenthe       | 2,868,161         | 3.32%          | 22         | 3.24%          | 130,370.94        | 3.58%        | 122.71        |
| Utrecht       | 3,651,076         | 4.22%          | 25         | 3.68%          | 146,043.03        | 3.21%        | 136.13        |
| Zeeland       | 2,300,668         | 2.66%          | 19         | 2.79%          | 121,087.81        | 3.66%        | 140.84        |
| Zuid-Holland  | 29,918,910        | 34.60%         | 243        | 35.74%         | 123,123.09        | 3.05%        | 128.98        |
| Flevoland     | 1,878,032         | 2.17%          | 16         | 2.35%          | 117,377.02        | 3.10%        | 137.53        |
| Friesland     | 4,168,508         | 4.82%          | 34         | 5.00%          | 122,603.17        | 2.93%        | 123.40        |
| Gelderland    | 6,469,394         | 7.48%          | 49         | 7.21%          | 132,028.44        | 3.13%        | 126.13        |
| Groningen     | 2,566,729         | 2.97%          | 22         | 3.24%          | 116,669.52        | 3.66%        | 131.35        |
| Limburg       | 7,346,435         | 8.50%          | 57         | 8.38%          | 128,884.82        | 3.11%        | 123.06        |
| Noord-Brabant | 8,998,675         | 10.41%         | 71         | 10.44%         | 126,741.91        | 3.20%        | 127.28        |
| Noord-Holland | 11,053,601        | 12.78%         | 80         | 11.76%         | 138,170.02        | 3.29%        | 129.95        |
| Overijssel    | 5,246,018         | 6.07%          | 42         | 6.18%          | 124,905.19        | 3.08%        | 135.08        |
| Unspecified   | -                 | 0.00%          | -          | 0.00%          | -                 | 0.00%        | -             |
| <b>Total</b>  | <b>86,466,208</b> | <b>100.00%</b> | <b>680</b> | <b>100.00%</b> | <b>127,156.19</b> | <b>3.16%</b> | <b>128.98</b> |

**Property Type**

| Property Type       | Value             | As % of total  | no. loans  | As % of total  | Average Loans     | WAC          | WAM           |
|---------------------|-------------------|----------------|------------|----------------|-------------------|--------------|---------------|
| Single Family House | 78,692,849        | 91.01%         | 611        | 89.85%         | 128,793.53        | 3.14%        | 128.51        |
| Shop/House          | 82,819            | 0.10%          | 1          | 0.15%          | 82,818.55         | 2.90%        | 137.00        |
| Condominium         | 7,690,540         | 8.89%          | 68         | 10.00%         | 113,096.18        | 3.40%        | 133.69        |
| Unknown             | -                 | 0.00%          | -          | 0.00%          | -                 | 0.00%        | -             |
| <b>Total</b>        | <b>86,466,208</b> | <b>100.00%</b> | <b>680</b> | <b>100.00%</b> | <b>127,156.19</b> | <b>3.16%</b> | <b>128.98</b> |

**Net Size**

| Net Size     | Value             | As % of total  | no. of loans | As % of total  | Average Loans     | WAC          | WAM           |
|--------------|-------------------|----------------|--------------|----------------|-------------------|--------------|---------------|
| <            | 0                 | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 0            | 25,000            | 377,306        | 25           | 0.44%          | 15,092.25         | 3.56%        | 141.33        |
| 25,000       | 50,000            | 1,175,747      | 31           | 1.36%          | 37,927.31         | 3.57%        | 130.36        |
| 50,000       | 75,000            | 4,485,713      | 70           | 5.19%          | 64,081.61         | 3.37%        | 127.75        |
| 75,000       | 100,000           | 8,678,724      | 97           | 10.04%         | 89,471.39         | 3.22%        | 131.27        |
| 100,000      | 125,000           | 11,810,931     | 104          | 13.66%         | 113,566.65        | 3.22%        | 127.29        |
| 125,000      | 150,000           | 17,817,539     | 129          | 20.61%         | 138,120.45        | 3.25%        | 129.25        |
| 150,000      | 175,000           | 14,575,528     | 90           | 16.86%         | 161,950.32        | 3.18%        | 130.54        |
| 175,000      | 200,000           | 12,254,800     | 65           | 14.17%         | 188,535.39        | 3.16%        | 128.37        |
| 200,000      | 225,000           | 8,944,111      | 42           | 10.34%         | 212,955.02        | 3.05%        | 129.96        |
| 225,000      | 250,000           | 6,345,808      | 27           | 7.34%          | 235,029.93        | 2.65%        | 124.31        |
| 250,000      | 275,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 275,000      | 300,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 300,000      | 325,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 325,000      | 350,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 350,000      | 375,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 375,000      | 400,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 400,000      | 425,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 425,000      | 450,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 450,000      | 475,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 475,000      | 500,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 500,000      | 525,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 525,000      | 550,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 550,000      | 575,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 575,000      | 600,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 600,000      | 625,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 625,000      | 650,000           | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| 650,000      | >                 | -              | -            | 0.00%          | -                 | 0.00%        | -             |
| <b>Total</b> | <b>86,466,208</b> | <b>100.00%</b> | <b>680</b>   | <b>100.00%</b> | <b>127,156.19</b> | <b>3.16%</b> | <b>128.98</b> |