

E-MAC DE 2007-I Investor Report February 2024

Cashflow analysis for the period

Total interest received	406,071	
Interest received on transaction accounts	(128)	
Post Foreclosure Proceeds	107,023	
Liquidity available	3,345,600	
Reserve account available	-	
Receivables under hedging arrangements	136,134	
Total funds available		3,994,701
Company management expenses	36,216	
MPT fee	70,544	
Administration fee	12,100	
Post Foreclosure Fee	39,237	
Third party fees	97,788	
Liquidity Facility Commitment fee	1,580	
Repayment funded Liquidity Facility loan previous period	274,504	
Other amounts due and payable to Liquidity Facility provider	3,045	
Payments under hedging arrangements	833	
Interest on the Notes	603,710	
Class C PDL Repayment	-	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,139,558
Available after distribution of funds		2,855,143
Undrawn Liquidity Facility	2,855,143	
Reserve account funding	-	
Available liquidity		2,855,143
Net cashflow		-

Liquidity Facility

Undrawn Liquidity Facility start period	3,071,096
Repayment funded Liquidity Facility loan previous period	274,504
Liquidity available	3,345,600
Liquidity Facility Drawing this period	490,457
Undrawn Liquidity Facility	2,855,143
Of which Stand-By Drawing	-

Collateral

Starting current balance 1 November 2023	38,336,731
To be disbursed per 1 November 2023	-
Starting principal balance 1 November 2023	38,336,731
Unused amount	-
Principal (p)repayments	(1,262,172)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	37,074,559
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	37,074,559

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	7,396,475	-	-	7,396,475
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	29,596,475	-	-	29,596,475

Performance

	Last period	This period	Since issue
Prepayment rate	14.67%	9.31%	14.72%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	26,216,903	70.7%	300	75.6%
1 - 30	35,217	5,284,070	14.3%	53	13.4%
31 - 60	15,738	1,355,189	3.7%	11	2.8%
61 - 90	5,091	368,083	1.0%	3	0.8%
91 - 120	6,532	258,305	0.7%	2	0.5%
121-150	12,765	345,046	0.9%	4	1.0%
> 151	650,432	3,246,963	8.8%	24	6.0%
Total	725,775	37,074,559	100.0%	397	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	-	-	12,285	54,260,286

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	397		
Number of loans parts	463		
	Weighted average	Minimum	Maximum
Loan size	93,387	5,206	339,197
Loan part size	80,075	5,206	339,197
Coupon	5.04%	2.70%	8.08%
Remaining maturity (months)	215.3	3	418
Remaining interest period (months)	15.2	1	59
Original interest period (months)	46.1	3	240
Seasoning (months)	205.6	198.4	229.5
Loan to Lending Value	88.6%	0.0%	128.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	15,227,594.89	46.9%	41.07%
Owner occupied	21,846,963.74	53.1%	58.93%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
Annuity	31,294,144	84.4%	401	86.6%	78,040	5.07%	219.8
Interest Only With Life Insurance Redemption	1,915,018	5.2%	28	6.0%	68,394	4.50%	185.9
Interest Only With Building Savings Account Redemption	3,362,601	9.1%	28	6.0%	120,093	4.91%	193.7
Interest Only	502,795	1.4%	6	1.3%	83,799	6.10%	192.3
Total	37,074,559	100.0%	463	100.0%	80,075	5.04%	215.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
0 - 12	7,852,212	21.2%	100	21.6%	78,522	7.67%	162.7
13 - 24	12,540,086	33.8%	154	33.3%	81,429	4.53%	228.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	13,818,904	37.3%	173	37.4%	79,878	3.91%	241.9
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	1,280,641	3.5%	13	2.8%	98,511	5.88%	166.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,582,715	4.3%	23	5.0%	68,814	5.16%	176.5
Total	37,074,559	100.0%	463	100.0%	80,075	5.04%	215.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
0% - 3.00%	4,403,537	11.9%	58	12.5%	75,923	2.73%	288.2
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	9,961,985	26.9%	130	28.1%	76,631	3.31%	252.4
3.50% - 3.75%	942,234	2.5%	11	2.4%	85,658	3.57%	280.3
3.75% - 4.00%	398,669	1.1%	5	1.1%	79,734	3.84%	231.8
4.00% - 4.25%	1,681,677	4.5%	20	4.3%	84,084	4.10%	220.5
4.25% - 4.50%	177,317	0.5%	2	0.4%	88,659	4.47%	266.6
4.50% - 4.75%	279,741	0.8%	5	1.1%	55,948	4.67%	220.0
4.75% - 5.00%	1,065,138	2.9%	14	3.0%	76,081	4.93%	205.4
5.00% - 5.25%	171,971	0.5%	4	0.9%	42,993	5.14%	154.3
5.25% - 5.50%	1,077,257	2.9%	12	2.6%	89,771	5.34%	177.2
5.50% - 5.75%	1,898,475	5.1%	19	4.1%	99,920	5.63%	205.1
5.75% - 6.00%	2,041,963	5.5%	22	4.8%	92,816	5.87%	187.4
6.00% - >	12,974,596	35.0%	161	34.8%	80,588	7.19%	166.0
Total	37,074,559	100.0%	463	100.0%	80,075	5.04%	215.3

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
01-Jan-2015 - 31-Dec-2017	1,280,641	3.5%	13	2.8%	98,511	5.88%	166.9
01-Jan-2018 - 31-Dec-2018	95,625	0.3%	1	0.2%	95,625	4.20%	281.0
01-Jan-2019 - 31-Dec-2019	109,559	0.3%	1	0.2%	109,559	2.70%	382.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	225,570	0.6%	3	0.6%	75,190	3.63%	256.1
01-Jan-2022 - 31-Dec-2022	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2023 - 31-Dec-2023	324,328	0.9%	4	0.9%	81,082	6.20%	188.7
01-Jan-2024 - 31-Dec-2024	15,258,025	41.2%	196	42.3%	77,847	5.49%	212.3
01-Jan-2025 - 31-Dec-2025	6,362,143	17.2%	75	16.2%	84,829	5.72%	189.7
01-Jan-2026 - 31-Dec-2026	4,312,225	11.6%	61	13.2%	70,692	3.50%	253.9
01-Jan-2027 - 31-Dec-2027	6,914,943	18.7%	86	18.6%	80,406	3.81%	237.9
01-Jan-2028 - 31-Dec-2111	2,191,500	5.9%	23	5.0%	95,283	6.40%	179.1
Total	37,074,559	100.0%	463	100.0%	80,075	5.04%	215.3

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2024 - 31-Dec-2025	31,264	0.1%	4	0.9%	7,816	4.38%	21.1
01-Jan-2026 - 31-Dec-2027	267,230	0.7%	7	1.5%	38,176	3.95%	41.3
01-Jan-2028 - 31-Dec-2029	1,137,044	3.1%	18	3.9%	63,169	5.57%	61.7
01-Jan-2030 - 31-Dec-2031	1,219,197	3.3%	22	4.8%	55,418	6.15%	86.1
01-Jan-2032 - 31-Dec-2033	1,324,382	3.6%	17	3.7%	77,905	5.65%	106.6
01-Jan-2034 - 31-Dec-2035	1,103,502	3.0%	18	3.9%	61,306	5.54%	131.6
01-Jan-2036 - 31-Dec-2037	5,413,304	14.6%	66	14.3%	82,020	5.89%	157.9
01-Jan-2038 - 31-Dec-2039	5,906,542	15.8%	70	15.1%	84,379	6.70%	178.3
01-Jan-2040 - 31-Dec-2041	5,034,889	13.6%	57	12.3%	88,331	5.57%	205.5
01-Jan-2042 - 31-Dec-2043	3,277,637	8.8%	40	8.6%	81,941	4.87%	224.9
01-Jan-2044 - 31-Dec-2045	1,492,790	4.0%	19	4.1%	78,568	3.87%	251.0
01-Jan-2046 - 31-Dec-2047	2,239,648	6.0%	22	4.8%	101,802	3.66%	275.8
01-Jan-2048 - 31-Dec-2137	8,627,130	23.3%	103	22.2%	83,759	3.32%	328.8
Total	37,074,559	100.0%	463	100.0%	80,075	5.04%	215.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,765,602	7.5%	60	15.1%	46,093	4.65%	130.5
60% - 70%	2,138,648	5.8%	28	7.1%	76,380	4.71%	172.5
70% - 80%	2,647,405	7.1%	30	7.6%	88,247	4.45%	211.7
80% - 90%	11,098,028	29.9%	111	28.0%	99,982	4.90%	228.7
90% - 100%	12,278,207	33.1%	118	29.7%	104,053	5.28%	239.8
100% - 110%	2,593,706	7.0%	24	6.0%	108,071	5.29%	238.0
110% - 120%	2,931,423	7.9%	21	5.3%	139,592	5.60%	171.0
120% - 130%	621,539	1.7%	5	1.3%	124,308	4.20%	145.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	37,074,559	100.0%	397	100.0%	93,387	5.04%	215.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	2,984,340	8.0%	28	7.1%	106,584	4.16%	247.8
Bayern	2,956,372	8.0%	27	6.8%	109,495	5.20%	190.4
Berlin	2,101,888	5.7%	23	5.8%	91,386	4.08%	251.5
Brandenburg	986,718	2.7%	10	2.5%	98,672	4.93%	163.5
Bremen	165,436	0.4%	2	0.5%	82,718	3.87%	268.9
Hamburg	101,752	0.3%	1	0.3%	101,752	2.70%	362.0
Hessen	3,099,519	8.4%	23	5.8%	134,762	5.47%	196.3
Mecklenburg-Vorpommern	372,671	1.0%	4	1.0%	93,168	4.80%	218.6
Niedersachsen	2,070,895	5.6%	24	6.0%	86,287	4.85%	196.9
Nordrhein-Westfalen	4,840,740	13.1%	49	12.3%	98,791	5.05%	212.3
Rheinland-Pfalz	1,800,528	4.9%	20	5.0%	90,026	5.14%	223.9
Saarland	1,796,758	4.8%	16	4.0%	112,297	4.77%	233.8
Sachsen	10,240,558	27.6%	127	32.0%	80,634	5.49%	209.8
Sachsen-Anhalt	2,422,349	6.5%	30	7.6%	80,745	4.76%	230.6
Schleswig-Holstein	557,997	1.5%	7	1.8%	79,714	5.17%	216.8
Thüringen	576,038	1.6%	6	1.5%	96,006	4.93%	228.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	37,074,559	100.0%	397	100.0%	93,387	5.04%	215.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	14,738,707	39.8%	135	34.0%	109,176	98.5%	1.5%
Hochhaus/appartement	17,366,414	46.8%	221	55.7%	78,581	18.1%	81.9%
Mehrfamilienhaus	2,706,560	7.3%	18	4.5%	150,364	83.3%	16.7%
Zweifamilienhaus	2,262,878	6.1%	23	5.8%	98,386	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	37,074,559	100.0%	397	100.0%	93,387	53.1%	46.9%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	16,410,792	44.3%	251	63.2%	65,382	4.86%	212.9
100,000 - 150,000	12,320,116	33.2%	100	25.2%	123,201	5.02%	224.7
150,000 - 200,000	6,662,675	18.0%	39	9.8%	170,838	5.17%	211.3
200,000 - 250,000	1,341,778	3.6%	6	1.5%	223,630	5.87%	191.1
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	339,197	0.9%	1	0.3%	339,197	8.08%	165.0
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	37,074,559	100.0%	397	100.0%	93,387	5.04%	215.3

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 200
Number of loans parts 219

	Weighted average	Minimum	Maximum
Loan size	83,501	5,206	339,197
Loan part size	76,257	5,206	339,197
Coupon	5.14%	2.70%	8.08%
Remaining maturity (months)	216.1	3	395
Remaining interest period (months)	15.4	1	58
Original interest period (months)	40.2	3	240
Seasoning (months)	204.9	199.1	229.5
Loan to Foreclosure Value	90.0%	0.4%	128.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	12,413,192.55	77.0%	74.33%
Owner occupied	4,287,029.35	23.0%	25.67%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	15,341,829	91.9%	200	91.3%	76,709	5.19%	219.4
Interest Only With Life Insurance Redemption	845,726	5.1%	14	6.4%	60,409	4.99%	154.9
Interest Only With Building Savings Account Redemption	424,916	2.5%	3	1.4%	141,639	3.83%	221.2
Interest Only	87,751	0.5%	2	0.9%	43,875	4.75%	210.3
Total	16,700,222	100.0%	219	100.0%	76,257	5.14%	216.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,878,036	23.2%	49	22.4%	79,144	7.61%	167.1
13 - 24	6,599,686	39.5%	83	37.9%	79,514	4.54%	229.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	5,367,100	32.1%	75	34.2%	71,561	4.06%	246.6
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	314,983	1.9%	4	1.8%	78,746	5.99%	141.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	540,417	3.2%	8	3.7%	67,552	5.02%	142.6
Total	16,700,222	100.0%	219	100.0%	76,257	5.14%	216.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	2,319,481	13.9%	31	14.2%	74,822	2.73%	291.4
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	3,644,370	21.8%	55	25.1%	66,261	3.31%	266.5
3.50% - 3.75%	119,539	0.7%	2	0.9%	59,769	3.57%	243.0
3.75% - 4.00%	256,698	1.5%	3	1.4%	85,566	3.84%	235.3
4.00% - 4.25%	872,730	5.2%	12	5.5%	72,727	4.11%	223.0
4.25% - 4.50%	177,317	1.1%	2	0.9%	88,659	4.47%	266.6
4.50% - 4.75%	126,061	0.8%	2	0.9%	63,031	4.74%	158.9
4.75% - 5.00%	584,792	3.5%	8	3.7%	73,099	4.93%	181.0
5.00% - 5.25%	12,873	0.1%	1	0.5%	12,873	5.04%	42.0
5.25% - 5.50%	544,653	3.3%	5	2.3%	108,931	5.31%	167.9
5.50% - 5.75%	632,715	3.8%	7	3.2%	90,388	5.63%	198.2
5.75% - 6.00%	1,234,287	7.4%	14	6.4%	88,163	5.87%	200.5
6.00% - >	6,174,706	37.0%	77	35.2%	80,191	7.19%	168.5
Total	16,700,222	100.0%	219	100.0%	76,257	5.14%	216.1

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	314,983	1.9%	4	1.8%	78,746	5.99%	141.4
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	109,559	0.7%	1	0.5%	109,559	2.70%	382.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	81,980	0.5%	1	0.5%	81,980	4.20%	264.0
01-Jan-2022 - 31-Dec-2022	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2023 - 31-Dec-2023	141,068	0.8%	3	1.4%	47,023	5.32%	192.2
01-Jan-2024 - 31-Dec-2024	7,697,214	46.1%	98	44.7%	78,543	5.48%	214.8
01-Jan-2025 - 31-Dec-2025	2,950,914	17.7%	36	16.4%	81,970	5.97%	188.9
01-Jan-2026 - 31-Dec-2026	1,806,007	10.8%	28	12.8%	64,500	3.39%	247.3
01-Jan-2027 - 31-Dec-2027	2,556,316	15.3%	37	16.9%	69,090	3.93%	248.7
01-Jan-2028 - 31-Dec-2111	1,042,181	6.2%	11	5.0%	94,744	6.36%	173.6
Total	16,700,222	100.0%	219	100.0%	76,257	5.14%	216.1

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2024 - 31-Dec-2025	14,658	0.1%	2	0.9%	7,329	2.98%	19.0
01-Jan-2026 - 31-Dec-2027	80,383	0.5%	3	1.4%	26,794	4.16%	43.2
01-Jan-2028 - 31-Dec-2029	600,705	3.8%	11	5.0%	54,610	4.83%	66.5
01-Jan-2030 - 31-Dec-2031	614,873	3.7%	10	4.6%	61,487	5.99%	85.0
01-Jan-2032 - 31-Dec-2033	635,149	3.8%	8	3.7%	79,394	6.20%	108.8
01-Jan-2034 - 31-Dec-2035	339,695	2.0%	7	3.2%	48,528	5.61%	126.7
01-Jan-2036 - 31-Dec-2037	2,199,451	13.2%	26	11.9%	84,594	5.99%	159.1
01-Jan-2038 - 31-Dec-2039	2,727,573	16.3%	35	16.0%	77,931	7.12%	177.3
01-Jan-2040 - 31-Dec-2041	2,101,959	12.6%	24	11.0%	87,582	5.95%	206.5
01-Jan-2042 - 31-Dec-2043	1,983,617	11.9%	24	11.0%	82,651	4.82%	224.2
01-Jan-2044 - 31-Dec-2045	617,481	3.7%	9	4.1%	68,609	4.05%	249.7
01-Jan-2046 - 31-Dec-2047	915,009	5.5%	10	4.6%	91,501	3.83%	279.2
01-Jan-2048 - 31-Dec-2137	3,869,669	23.2%	50	22.8%	77,393	3.20%	331.2
Total	16,700,222	100.0%	219	100.0%	76,257	5.14%	216.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,318,964	7.9%	28	14.0%	47,106	5.02%	151.3
60% - 70%	691,811	4.1%	12	6.0%	57,651	4.22%	143.3
70% - 80%	794,438	4.8%	12	6.0%	66,203	5.16%	159.7
80% - 90%	3,664,535	21.9%	42	21.0%	87,251	4.91%	211.8
90% - 100%	7,370,061	44.1%	79	39.5%	93,292	5.28%	241.2
100% - 110%	1,824,444	10.9%	18	9.0%	101,358	5.49%	234.8
110% - 120%	804,930	4.8%	7	3.5%	114,990	4.81%	214.4
120% - 130%	231,039	1.4%	2	1.0%	115,520	5.98%	125.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	16,700,222	100.0%	200	100.0%	83,501	5.14%	216.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,101,888	12.6%	23	11.5%	91,386	4.08%	251.5
Brandenburg	986,718	5.9%	10	5.0%	98,672	4.93%	163.5
Mecklenburg-Vorpommern	372,671	2.2%	4	2.0%	93,168	4.80%	218.6
Sachsen	10,240,558	61.3%	127	63.5%	80,634	5.49%	209.8
Sachsen-Anhalt	2,422,349	14.5%	30	15.0%	80,745	4.76%	230.6
Thüringen	576,038	3.4%	6	3.0%	96,006	4.93%	228.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	16,700,222	100.0%	200	100.0%	83,501	5.14%	216.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,574,789	21.4%	35	17.5%	102,137	97.14%	2.86%
Hochhaus/appartement	12,600,910	75.5%	161	80.5%	78,267	5.59%	94.41%
Mehrfamilienhaus	484,495	2.9%	3	1.5%	161,498	66.67%	33.33%
Zweifamilienhaus	40,029	0.2%	1	0.5%	40,029	100.00%	0.00%
Laden/wohnhhaus unspecified	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	16,700,222	100.0%	200	100.0%	83,501	23.00%	77.00%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	10,497,177	62.9%	154	77.0%	68,163	4.99%	216.8
100,000 - 150,000	4,119,465	24.7%	35	17.5%	117,699	5.47%	215.9
150,000 - 200,000	1,543,859	9.2%	9	4.5%	171,540	4.92%	213.2
200,000 - 250,000	200,524	1.2%	1	0.5%	200,524	2.81%	294.0
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	339,197	2.0%	1	0.5%	339,197	8.08%	165.0
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	16,700,222	100.0%	200	100.0%	83,501	5.14%	216.1