

E-MAC NL 2003-II Investor report October 2007

Cashflow analysis for the period

| | | |
|---|-----------|------------|
| Total interest received | 3,421,008 | |
| Interest received on transaction accounts | 113,905 | |
| Liquidity available | 8,975,824 | |
| Reserve account available | 3,000,000 | |
| Receivables under hedging arrangements | 418,301 | |
| Total funds available | | 15,929,038 |
| Company management expenses | - | |
| Administration fee | 7,480 | |
| MPT fee | 52,359 | |
| Third party fees | 1,558 | |
| Liquidity Facility fee | 2,753 | |
| Payments under hedging arrangements | 2,280 | |
| Interest on the Notes | 3,565,837 | |
| Deferred Purchase Price Instalment | 320,948 | |
| Total funds distributed | | 3,953,214 |
| Available after distribution of funds | | 11,975,824 |
| Undrawn Liquidity Facility | 8,975,824 | |
| Reserve account | 3,000,000 | |
| Available liquidity | | 11,975,824 |
| Net cashflow | | - |

Collateral

| | |
|---------------------------------------|----------------|
| Starting principal balance | 299,194,130.45 |
| Principal redemptions and repayments | 11,583,176.76 |
| Losses for the period | |
| Ending principal balance | 287,610,953.69 |
| Balance Reset Participation | - |
| Balance Further Advance Participation | 9,330,528.91 |
| Total balance E-MAC NL 2003-II | 296,941,482.60 |

Performance

| | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 14.63% | 14.53% | 12.61% |

| Delinquency table | Number of loans | Balance | Percentage of total |
|-------------------|-----------------|-------------|---------------------|
| Current | 2,004 | 285,954,404 | 99.42% |
| 31 - 60 days | 6 | 1,026,250 | 0.36% |
| 61 - 90 days | 1 | 86,800 | 0.03% |
| 91 - 120 days | - | - | 0.00% |
| 120+ days | 3 | 543,500 | 0.19% |
| In repossession | | | |
| Total | 2,014 | 287,610,954 | 100% |

| | Last period | This period | Recovered | Total loss balance |
|----------------------------|-------------|-------------|-----------|--------------------|
| Aggregate principal losses | - | 76,012 | 9,333 | 1,018,394 |

Characteristics

| | | | |
|------------------------------------|--------------------|---------|---------|
| Number of borrowers | 2014 | | |
| Number of loanparts | 2915 | | |
| | (weighted) average | Minimum | Maximum |
| Loan size borrower | 142,806 | 14,759 | 775,000 |
| Loan part size | 98,666 | 2,800 | 548,110 |
| Coupon | 4.71% | 3.45% | 6.46% |
| Remaining maturity (months) | 300 | 29 | 332 |
| Remaining interest period (months) | 63 | 1 | 234 |
| Original interest period (months) | 110 | 1 | 240 |
| Seasoning (months) | 50.8 | 1.0 | 70.0 |
| Loan to Original Foreclosure Value | 76.9% | 5.6% | 125.0% |

Redemption Type

| Redemption Type | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|-----------------|-------------|---------------|----------|---------------|--------------------|-------|--------|
| Annuity | 1,224,116 | 0.43% | 21 | 0.72% | 58,291.25 | 4.72% | 267.73 |
| Interest Only | 202,459,147 | 70.39% | 2,002 | 68.68% | 101,128.44 | 4.68% | 304.64 |
| Investment | 1,094,847 | 0.38% | 14 | 0.48% | 78,203.38 | 4.81% | 290.09 |
| Life | 256,000 | 0.09% | 4 | 0.14% | 64,000.00 | 4.10% | 306.91 |
| Savings | 9,451,698 | 3.29% | 116 | 3.98% | 81,480.16 | 4.95% | 292.30 |
| Universal Life | 73,125,145 | 25.43% | 758 | 26.00% | 96,471.17 | 4.78% | 288.28 |
| Total | 287,610,954 | 100.00% | 2,915 | 100.00% | 98,665.85 | 4.71% | 299.86 |

Interest Term

| Interest Term | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|---------------|--------------------|----------------|--------------|----------------|--------------------|--------------|---------------|
| 1 | 15,362,455 | 5.34% | 126 | 4.32% | 121,924.24 | 5.72% | 302.37 |
| 12 | 3,258,310 | 1.13% | 38 | 1.30% | 85,744.99 | 5.41% | 298.00 |
| 24 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 36 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 48 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 60 | 93,368,691 | 32.46% | 974 | 33.41% | 95,861.08 | 4.36% | 300.35 |
| 72 | 135,000 | 0.05% | 1 | 0.05% | 135,000.00 | 4.55% | 309.00 |
| 84 | 19,078,743 | 6.63% | 214 | 7.34% | 89,153.00 | 4.41% | 300.94 |
| 96 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 108 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 120 | 97,621,930 | 33.84% | 959 | 32.90% | 101,795.55 | 4.77% | 298.82 |
| 132 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 144 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 156 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 168 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 180 | 23,892,867 | 8.31% | 249 | 8.54% | 95,955.29 | 4.89% | 300.99 |
| 192 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 204 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 216 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 228 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 240 | 34,892,959 | 12.13% | 354 | 12.14% | 98,567.68 | 5.04% | 299.16 |
| > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | 287,610,954 | 100.00% | 2,915 | 100.00% | 98,665.85 | 4.71% | 299.86 |

Mortgage Coupons

| from | until | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|--------------|-------|--------------------|----------------|--------------|----------------|--------------------|--------------|---------------|
| 0 | 2.50% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 2.50% | 2.75% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 2.75% | 3.00% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 3.00% | 3.25% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 3.25% | 3.50% | 794,600 | 0.28% | 7 | 0.24% | 113,514.29 | 3.45% | 310.64 |
| 3.50% | 3.75% | 9,369,407 | 3.26% | 106 | 3.64% | 88,390.63 | 3.67% | 296.87 |
| 3.75% | 4.00% | 19,404,283 | 6.75% | 215 | 7.38% | 90,252.48 | 3.92% | 299.90 |
| 4.00% | 4.25% | 30,021,947 | 10.44% | 329 | 11.29% | 91,252.12 | 4.16% | 301.97 |
| 4.25% | 4.50% | 44,788,448 | 15.57% | 463 | 15.88% | 96,735.31 | 4.40% | 299.88 |
| 4.50% | 4.75% | 60,992,962 | 21.21% | 626 | 21.48% | 97,432.85 | 4.66% | 299.41 |
| 4.75% | 5.00% | 48,384,308 | 16.82% | 468 | 16.05% | 103,385.27 | 4.90% | 299.78 |
| 5.00% | 5.25% | 31,253,046 | 10.87% | 324 | 11.11% | 96,460.02 | 5.14% | 297.95 |
| 5.25% | 5.50% | 18,128,957 | 6.30% | 161 | 5.52% | 112,602.22 | 5.37% | 301.22 |
| 5.50% | 5.75% | 12,888,061 | 4.48% | 117 | 4.01% | 110,154.37 | 5.62% | 299.23 |
| 5.75% | 6.00% | 7,818,423 | 2.72% | 67 | 2.30% | 116,692.88 | 5.88% | 302.56 |
| 6.00% | 6.25% | 2,541,137 | 0.88% | 24 | 0.82% | 105,880.71 | 6.12% | 300.22 |
| 6.25% | 6.50% | 1,225,375 | 0.43% | 8 | 0.27% | 153,171.88 | 6.35% | 306.44 |
| 6.50% | 6.75% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 6.75% | 7.00% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 7.00% | 7.25% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 7.25% | 7.50% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 7.50% | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 287,610,954 | 100.00% | 2,915 | 100.00% | 98,665.85 | 4.71% | 299.86 |

Interest Reset Date

| from | until | Value | As % of total | no.parts | As % of total | Average Loan parts | WAC | WAM |
|--------------|----------|--------------------|----------------|--------------|----------------|--------------------|--------------|---------------|
| Floating | | 15,362,455 | 5.34% | 126 | 4.32% | 121,924.24 | 5.72% | 302.37 |
| < | 1/1/2008 | 3,017,844 | 1.05% | 29 | 0.99% | 104,063.59 | 5.70% | 299.11 |
| 1/1/2008 | 1/1/2009 | 88,425,650 | 30.74% | 931 | 31.94% | 94,979.22 | 4.34% | 300.57 |
| 1/1/2009 | 1/1/2010 | 114,500 | 0.04% | 2 | 0.07% | 57,250.00 | 5.85% | 297.00 |
| 1/1/2010 | 1/1/2011 | 18,803,843 | 6.54% | 213 | 7.31% | 88,280.95 | 4.32% | 299.43 |
| 1/1/2011 | 1/1/2012 | 2,923,132 | 1.02% | 32 | 1.10% | 91,347.88 | 4.73% | 300.23 |
| 1/1/2012 | 1/1/2013 | 2,687,123 | 0.93% | 23 | 0.79% | 116,831.43 | 5.52% | 301.83 |
| 1/1/2013 | 1/1/2014 | 92,631,137 | 32.21% | 908 | 31.15% | 102,016.67 | 4.77% | 298.91 |
| 1/1/2014 | 1/1/2015 | 679,396 | 0.24% | 6 | 0.21% | 113,232.74 | 5.66% | 303.72 |
| 1/1/2015 | 1/1/2016 | 1,786,236 | 0.62% | 15 | 0.51% | 119,082.39 | 4.20% | 305.45 |
| 1/1/2016 | 1/1/2017 | 1,638,818 | 0.57% | 19 | 0.65% | 86,253.60 | 4.66% | 290.24 |
| 1/1/2017 | 1/1/2018 | 754,994 | 0.26% | 8 | 0.27% | 94,374.22 | 5.23% | 283.65 |
| 1/1/2018 | 1/1/2019 | 22,981,776 | 7.99% | 236 | 8.10% | 97,380.41 | 4.90% | 299.30 |
| 1/1/2019 | 1/1/2020 | 116,108 | 0.04% | 3 | 0.10% | 38,702.67 | 5.02% | 251.67 |
| 1/1/2020 | 1/1/2021 | 186,933 | 0.06% | 4 | 0.14% | 46,733.16 | 4.73% | 231.35 |
| 1/1/2021 | 1/1/2022 | 530,800 | 0.18% | 6 | 0.21% | 88,466.67 | 4.41% | 308.51 |
| 1/1/2022 | 1/1/2023 | 595,116 | 0.21% | 9 | 0.31% | 66,124.01 | 5.50% | 259.12 |
| 1/1/2023 | 1/1/2024 | 31,922,278 | 11.10% | 323 | 11.08% | 98,830.58 | 5.07% | 299.44 |
| 1/1/2024 | 1/1/2025 | 24,342 | 0.01% | 2 | 0.07% | 12,171.17 | 4.60% | 257.00 |
| 1/1/2025 | 1/1/2026 | 473,000 | 0.16% | 4 | 0.14% | 118,250.00 | 4.38% | 308.35 |
| 1/1/2026 | 1/1/2027 | 1,196,073 | 0.42% | 9 | 0.31% | 132,897.01 | 4.66% | 305.76 |
| 1/1/2027 | 1/1/2028 | 759,400 | 0.26% | 7 | 0.24% | 108,485.71 | 4.96% | 300.62 |
| 1/1/2028 | 1/1/2029 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2029 | 1/1/2030 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2030 | 1/1/2031 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2031 | 1/1/2032 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2032 | 1/1/2033 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2033 | 1/1/2034 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2034 | 1/1/2035 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2035 | 1/1/2036 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| 1/1/2036 | 1/1/2037 | - | 0.00% | - | 0.00% | - | 0.00% | - |
| > | | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 287,610,954 | 100.00% | 2,915 | 100.00% | 98,665.85 | 4.71% | 299.86 |

Legal Maturity

| Legal Maturity | Value | As % of total | no.parts | As % of total | Average Loan Parts | WAC | WAM |
|---------------------------|--------------------|----------------|--------------|----------------|--------------------|--------------|---------------|
| 01-Jan-2010 - 31-Dec-2010 | 73,147 | 0.03% | 2 | 0.07% | 36,573.48 | 4.56% | 29.18 |
| 01-Jan-2013 - 31-Dec-2013 | 433,532 | 0.15% | 6 | 0.21% | 72,255.30 | 4.33% | 68.97 |
| 01-Jan-2014 - 31-Dec-2014 | 147,404 | 0.05% | 2 | 0.07% | 73,702.00 | 4.61% | 79.81 |
| 01-Jan-2015 - 31-Dec-2015 | 235,018 | 0.08% | 5 | 0.17% | 47,003.67 | 4.33% | 33.08 |
| 01-Jan-2016 - 31-Dec-2016 | 122,000 | 0.04% | 2 | 0.07% | 61,000.00 | 4.78% | 103.87 |
| 01-Jan-2017 - 31-Dec-2017 | 131,250 | 0.05% | 2 | 0.07% | 65,625.00 | 4.76% | 115.20 |
| 01-Jan-2018 - 31-Dec-2018 | 921,514 | 0.32% | 17 | 0.58% | 54,206.72 | 4.46% | 129.50 |
| 01-Jan-2019 - 31-Dec-2019 | 238,070 | 0.08% | 4 | 0.14% | 59,517.56 | 4.80% | 140.64 |
| 01-Jan-2020 - 31-Dec-2020 | 574,839 | 0.20% | 9 | 0.31% | 63,871.00 | 4.65% | 152.80 |
| 01-Jan-2021 - 31-Dec-2021 | 888,430 | 0.31% | 14 | 0.48% | 63,459.29 | 4.48% | 164.49 |
| 01-Jan-2022 - 31-Dec-2022 | 567,924 | 0.20% | 9 | 0.31% | 63,102.71 | 4.37% | 177.02 |
| 01-Jan-2023 - 31-Dec-2023 | 3,604,677 | 1.25% | 50 | 1.72% | 72,093.54 | 4.70% | 188.51 |
| 01-Jan-2024 - 31-Dec-2024 | 1,301,825 | 0.45% | 16 | 0.55% | 81,364.08 | 4.78% | 200.50 |
| 01-Jan-2025 - 31-Dec-2025 | 538,761 | 0.19% | 8 | 0.27% | 67,345.17 | 5.05% | 213.69 |
| 01-Jan-2026 - 31-Dec-2026 | 1,526,313 | 0.53% | 22 | 0.75% | 69,377.86 | 4.63% | 224.29 |
| 01-Jan-2027 - 31-Dec-2027 | 2,281,770 | 0.79% | 28 | 0.96% | 81,491.80 | 4.93% | 236.75 |
| 01-Jan-2028 - 31-Dec-2028 | 4,486,526 | 1.56% | 55 | 1.89% | 81,573.20 | 4.69% | 248.73 |
| 01-Jan-2029 - 31-Dec-2029 | 1,620,792 | 0.56% | 23 | 0.79% | 70,469.23 | 4.63% | 260.90 |
| 01-Jan-2030 - 31-Dec-2030 | 3,371,920 | 1.17% | 39 | 1.34% | 86,459.49 | 4.62% | 272.97 |
| 01-Jan-2031 - 31-Dec-2031 | 3,690,753 | 3.37% | 94 | 3.22% | 103,093.12 | 4.68% | 284.16 |
| 01-Jan-2032 - 31-Dec-2032 | 5,948,361 | 2.07% | 60 | 2.06% | 99,139.35 | 5.50% | 297.76 |
| 01-Jan-2033 - 31-Dec-2033 | 248,851,726 | 86.52% | 2,447 | 83.95% | 101,696.66 | 4.70% | 308.31 |
| 01-Jan-2035 - 31-Dec-2035 | 54,400 | 0.02% | 1 | 0.03% | 54,400.00 | 4.75% | 332.00 |
| Total | 287,610,954 | 100.00% | 2,915 | 100.00% | 98,665.85 | 4.71% | 299.86 |

Loan to Foreclosure Value

| From | until | Value | As % of total | no. loanparts | As % of total | Average Loans | WAC | WAM |
|--------------|-------|--------------------|----------------|---------------|----------------|-------------------|--------------|---------------|
| NHG | < | 28,572,933 | 9.93% | 336 | 11.53% | 85,038.49 | 4.44% | 303.06 |
| | 50% | 45,638,672 | 15.87% | 521 | 17.87% | 87,598.22 | 4.61% | 300.16 |
| | 55% | 18,998,606 | 6.61% | 183 | 6.28% | 103,817.52 | 4.61% | 301.77 |
| | 55% | 31,195,267 | 10.85% | 282 | 9.67% | 110,621.51 | 4.61% | 301.92 |
| | 60% | 23,812,150 | 8.28% | 201 | 6.90% | 118,468.41 | 4.85% | 303.37 |
| | 65% | 12,813,324 | 4.46% | 125 | 4.29% | 102,506.59 | 4.64% | 291.20 |
| | 70% | 23,691,703 | 8.24% | 193 | 6.62% | 122,754.94 | 4.59% | 301.84 |
| | 75% | 4,454,748 | 1.55% | 52 | 1.78% | 85,668.23 | 4.64% | 283.32 |
| | 80% | 6,002,137 | 2.09% | 74 | 2.54% | 81,109.96 | 4.61% | 290.69 |
| | 85% | 7,396,860 | 2.57% | 87 | 2.98% | 85,021.38 | 4.82% | 294.19 |
| | 90% | 5,536,883 | 1.93% | 67 | 2.30% | 82,640.05 | 4.71% | 284.06 |
| | 95% | 11,151,602 | 3.88% | 113 | 3.88% | 98,686.75 | 4.74% | 292.56 |
| | 100% | 4,276,105 | 1.49% | 45 | 1.54% | 95,024.55 | 4.93% | 301.97 |
| | 105% | 5,280,880 | 1.84% | 58 | 1.99% | 91,049.66 | 4.83% | 297.44 |
| | 110% | 7,159,381 | 2.49% | 81 | 2.78% | 88,387.42 | 4.95% | 300.59 |
| | 115% | 14,197,845 | 4.94% | 139 | 4.77% | 102,142.77 | 4.95% | 299.21 |
| | 120% | 37,431,856 | 13.01% | 358 | 12.28% | 104,558.26 | 5.03% | 303.16 |
| | 125% | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Unknown | > | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | | 287,610,954 | 100.00% | 2,915 | 100.00% | 142,805.84 | 4.71% | 299.86 |

Province

| Province | Value | As % of total | no. loans | As % of total | Average Loans | WAC | WAM |
|---------------|--------------------|----------------|--------------|----------------|-------------------|--------------|---------------|
| Groningen | 7,045,260 | 2.45% | 54 | 2.68% | 130,467.78 | 4.59% | 300.63 |
| Friesland | 11,565,869 | 4.02% | 92 | 4.57% | 125,715.97 | 4.52% | 298.27 |
| Drenthe | 7,247,278 | 2.52% | 57 | 2.83% | 127,145.23 | 4.81% | 301.32 |
| Overijssel | 19,879,761 | 6.91% | 141 | 7.00% | 140,991.22 | 4.75% | 301.87 |
| Gelderland | 33,550,506 | 11.67% | 247 | 12.26% | 135,832.01 | 4.64% | 300.59 |
| Flevoland | 9,993,203 | 3.47% | 69 | 3.43% | 144,829.03 | 4.67% | 299.26 |
| Utrecht | 21,025,745 | 7.31% | 131 | 6.50% | 160,501.87 | 4.81% | 296.05 |
| Noord-Holland | 46,782,206 | 16.27% | 312 | 15.49% | 149,942.97 | 4.70% | 300.71 |
| Zuid-Holland | 61,860,916 | 21.51% | 421 | 20.90% | 146,938.04 | 4.76% | 300.73 |
| Zeeland | 3,693,188 | 1.28% | 27 | 1.34% | 136,784.75 | 4.75% | 299.86 |
| Noord-Brabant | 48,881,203 | 17.00% | 348 | 17.28% | 140,463.23 | 4.71% | 299.33 |
| Limburg | 14,374,227 | 5.00% | 106 | 5.26% | 135,605.92 | 4.70% | 297.57 |
| unspecified | 1,711,590 | 0.60% | 9 | 0.45% | 190,176.65 | 4.91% | 294.46 |
| Total | 287,610,954 | 100.00% | 2,014 | 100.00% | 142,805.84 | 4.71% | 299.86 |

Property Type

| Property Type | Value | As % of total | no. loans | As % of total | Average Loans | WAC | WAM |
|----------------------------|--------------------|----------------|--------------|----------------|-------------------|--------------|---------------|
| Garage | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Utility building | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Shop/House | 787,000 | 0.27% | 3 | 0.15% | 262,333.33 | 5.34% | 303.66 |
| Farm house | 906,375 | 0.32% | 6 | 0.30% | 151,062.50 | 4.66% | 295.55 |
| National property | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Condominium with garage | 1,319,763 | 0.46% | 10 | 0.50% | 131,976.29 | 4.77% | 297.60 |
| Garagebox near house | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Garagebox near Condominium | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Conversion | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Condominium | 29,731,192 | 10.34% | 235 | 11.67% | 126,515.71 | 4.70% | 303.88 |
| Shop | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Retail property | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Office space | - | 0.00% | - | 0.00% | - | 0.00% | - |
| NRF Property | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Single family house | 254,866,623 | 88.62% | 1,760 | 87.39% | 144,810.58 | 4.71% | 299.41 |
| Private Shop | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Recreational home | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Unknown | - | 0.00% | - | 0.00% | - | 0.00% | - |
| Total | 287,610,954 | 100.00% | 2,014 | 100.00% | 142,805.84 | 4.71% | 299.86 |

Net Size

| Net Size | Value | As % of total | no. of loans | As % of total | Average Loans | WAC | WAM |
|--------------|--------------------|----------------|--------------|----------------|-------------------|--------------|---------------|
| < | 0 | 0.00% | - | 0.00% | - | 0.00% | - |
| 0 | 25,000 | 79,400 | 4 | 0.20% | 19,849.93 | 4.22% | 307.99 |
| 25,000 | 50,000 | 765,509 | 17 | 0.84% | 45,029.93 | 4.54% | 302.19 |
| 50,000 | 75,000 | 13,827,450 | 202 | 10.03% | 68,452.73 | 4.61% | 297.63 |
| 75,000 | 100,000 | 30,460,516 | 338 | 16.78% | 90,119.87 | 4.57% | 297.85 |
| 100,000 | 125,000 | 39,836,197 | 350 | 17.38% | 113,817.71 | 4.64% | 298.40 |
| 125,000 | 150,000 | 45,692,451 | 330 | 16.39% | 138,461.97 | 4.64% | 300.97 |
| 150,000 | 175,000 | 44,422,904 | 272 | 13.51% | 163,319.50 | 4.72% | 301.02 |
| 175,000 | 200,000 | 36,821,371 | 196 | 9.73% | 187,864.14 | 4.75% | 301.33 |
| 200,000 | 225,000 | 30,580,893 | 143 | 7.10% | 213,852.40 | 4.77% | 300.94 |
| 225,000 | 250,000 | 16,438,128 | 69 | 3.43% | 238,233.74 | 4.94% | 297.78 |
| 250,000 | 275,000 | 8,901,220 | 34 | 1.69% | 261,800.57 | 4.88% | 299.70 |
| 275,000 | 300,000 | 5,189,738 | 18 | 0.89% | 288,318.76 | 4.80% | 299.33 |
| 300,000 | 325,000 | 6,589,320 | 21 | 1.04% | 313,777.16 | 5.05% | 296.79 |
| 325,000 | 350,000 | 2,741,723 | 8 | 0.40% | 342,715.31 | 4.78% | 302.29 |
| 350,000 | 375,000 | 741,180 | 2 | 0.10% | 370,590.00 | 4.84% | 302.55 |
| 375,000 | 400,000 | 1,966,059 | 5 | 0.25% | 393,211.80 | 4.92% | 308.99 |
| 400,000 | 425,000 | 842,893 | 2 | 0.10% | 421,446.64 | 5.18% | 291.57 |
| 425,000 | 450,000 | - | - | 0.00% | - | 0.00% | - |
| 450,000 | 475,000 | 454,000 | 1 | 0.05% | 454,000.00 | 5.25% | 280.00 |
| 475,000 | 500,000 | 485,000 | 1 | 0.05% | 485,000.00 | 4.55% | 310.00 |
| 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 | > | 775,000 | 1 | 0.05% | 775,000.00 | 5.05% | 303.00 |
| Total | 287,610,954 | 100.00% | 2,014 | 100.00% | 142,805.84 | 4.71% | 299.86 |