E-MAC DE 2005-I Investor Report August 2019

Cashflow analysis for the period

Total interest received Interest received on transaction accounts Net Post Foreclosure Proceeds	376,401 (4,661) 243,237		
Liquidity available	1,800,000		
Reserve account available	-		
Receivables under hedging arrangements	-		
Total funds available	-	2,414,977	
Company management expenses	2,759		
MPT fee	33,070		
Administration fee	10,588		
Third party fees	264,563		
Liquidity Facility fee	-		
Payments under hedging arrangements	206,408		
Interest on the Notes	16,428		
PDL Repayment	81,163		
Deferred Purchase Price Instalment	-		
Total funds distributed		614,977	
Available after distribution of funds		1,800.000	
Undrawn Liquidity Facility			* Note:
Liquidity Facility Stand By Ledger	1,800,000		Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as
Reserve account funding	1,000,000		Liquidity Facility Provider, the Issuer has made a Liquidity
Reserve account running			Facility Standby Drawing on November 27, 2017.
Available liquidity		1,800,000	Currently the Issuer has been notified by the Liquidity Facility Provider that the facility will not
	_		be renewed. As a consequence, until a replacement is found by the Issuer,
Net cashflow		-	the Standby Drawing remains in place.
			As a consequence of the downgrade, on June 21 2019 ABN AMRO Bank N.V. has acceded to
<u>Collateral</u>			the transaction as Transaction Account Bank. The Collection Account remains with the GIC Provider, Deutsche Bank A.G. Frankfurt Branch. On a weekly basis cash collected is
Starting current balance per 1 May 2019		32.377.791	transferred to the Operating Account at the Issuer Account Bank.
To be disbursed per 1 May 2019		52,517,751	All other Transaction Accounts are transferred to ABN AMRO Bank N.V.
		32.377.791	
Starting principal balance 1 May 2019 Principal redemptions and repayments		(1,882,744)	
		(1,002,744)	
Loans re-assigned to Seller		-	
Loans assigned (substituted)		-	
Further Advances bought		-	
Losses for the period		(244,506)	
Ending principal balance		30,250	9,541
Balance Reset Participation		-	
Salanse reset i anopatori			
Total balance E-MAC DE 2005-I		30,250	9,541

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-			-
Class B	-	-	-	-
Class C	-		-	-
Class D	-	215,136	81,163	133,974
Class E	2,970,630	29,370	-	3,000,000
Total	2,970,630	244,506	81,163	3,133,974

Performance

	Last Period	This period	Since issue
Prepayment rate	12.01%	21.73%	14.23%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of tota
Current		22,208,226	73.4%	282	78.3%
1 - 30	17,910	2,954,927	9.8%	30	8.3%
31 - 60	6,362	943,382	3.1%	9	2.5%
61 - 90	8,610	589,125	1.9%	5	1.4%
91 - 120	-	-	0.0%	0	0.0%
121 - 150	11,619	327,420	1.1%	6	1.7%
> 150	384,419	3,227,461	10.7%	28	7.8%
Total	428,920	30,250,541	100.0%	360	100.0%
	Last period	This period	Net Recovered	Total	
Aggregate principal losses	118.806	244.506	173.172	23,919,417	

Summary - Total Portfolio

Characteristics

Amounts to be disbursed

Number of borrowers	360						
Number of loans parts	428						
	(Weighted) average	Minimum	Maximum				
Borrower size	(Weighted) average 84,029	9,056	384,476				
Loan part size	70,679	8,911	384,476				
Coupon	4.38%	2.70%	6.15%				
Remaining maturity (months)	262.8	19	501				
Remaining interest period (months)	10.9 44.6	1	62 120				
Original interest period (months) Seasoning (months)	44.6	3 145.5	120				
Loan to Lending Value	94.7%	1.0%	120.0%				
	Value	As % of number of loan		Outstanding principal a	mount		
Investment properties Owner occupied	18,793,785 11,456,756	68.61% 31.39%		62.13% 37.87%			
Owner occupied	11,430,730	51.55%		51.01 /8			
				As percentage of			
Redemption type	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
Annuity	24,763,995	81.9%	363	84.8%	68,220	4.33%	276.6
Interest Only With Life Insurance Redemption	24,763,995 3,065,990	10.1%	363	84.8%	82,865	4.33%	205.1
Interest Only With Building Savings Account Redemption	2,282,756	7.5%		6.3%	84,547	4.03%	194.1
Interest Only	137,800	0.5%	1	0.2%	137,800	5.84%	217.0
Total	30,250,541	100.0%	428	100.0%	70,679	4.38%	262.8
10(a)	30,230,541	100.0%	428	100.0%	70,079	4.36%	202.8
				As percentage of			
Interest term	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
0 - 12	5,847,577	19.3%	79	18.5%	74,020	4.20%	269.6
13 - 24	5,617,841	18.6%	82	19.2%	68,510	2.70%	338.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	17,911,574	59.2%	258	60.3%	69,425	4.91%	238.7
61 - 72 73 - 84	-	0.0%	-	0.0%	-	0.00% 0.00%	-
73 - 64 85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	
109 - 125	873,549	2.9%	9	2.1%	97,061	5.39%	224.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	30,250,541	100.0%	428	100.0%	70,679	4.38%	262.8
Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan Part Size	WAC	WAM
0% - 4.50%	15,308,766	50.6%	215	50.2%	71,204	3.46%	304.8
4.50% - 4.75% 4.75% - 5.00%	- 640.920	0.0% 2.1%		0.0%	- 160.230	0.00% 4.95%	- 246.1
4.75% - 5.00% 5.00% - 5.25%	4,954,955	2.1%	4 71	0.9%	160,230 69,788	4.95% 5.15%	246.1 213.4
5.25% - 5.50%	7,557,286	25.0%		25.7%	68,703	5.35%	213.4
5.50% - 5.75%	929,585	3.1%		3.5%	61,972	5.69%	215.0
5.75% - 6.00%	798,493	2.6%	11	2.6%	72,590	5.86%	200.0
6.00% - 6.25%	60,535	0.2%	2	0.5%	30,268	6.12%	231.2
6.25% - 6.50%	-	0.0%	-	0.0%	-	0.00%	-
6.50% - 6.75% 6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00% 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	30,250,541	100.0%	428	100.0%	70,679	4.38%	262.8
Interest reset date	Value	As percentage of total	Number of lean parts	As percentage of total	Average loan Part Size	WAC	WAM
01-Jan-2014 - 31-Dec-2017	1,160,076	3.8%	12	2.8%	96,673	5.11%	241.3
01-Jan-2018 - 31-Dec-2018 01-Jan-2019 - 31-Dec-2019	278,737 14,111,548	0.9% 46.6%	2 209	0.5% 48.8%	139,369 67,519	4.20% 4.75%	308.3 250.4
01-Jan-2019 - 31-Dec-2019 01-Jan-2020 - 31-Dec-2020	8,542,491	46.6% 28.2%		48.8%	73,013	4.75%	250.4
01-Jan-2021 - 31-Dec-2021	4,434,338	14.7%	65	15.2%	68,221	3.05%	322.1
01-Jan-2022 - 31-Dec-2022	1,133,838	3.7%	14	3.3%	80,988	3.40%	322.3
01-Jan-2023 - 31-Dec-2111	589,513	1.9%	9	2.1%	65,501	3.49%	305.7
Total	30,250,541	100.0%	428	100.0%	70,679	4.38%	262.8

				As percentage of			
Legal Maturity	Value	As percentage of total	number of loan parts		Average loan Part Size	WAC	WAM
01-Jan-2016 - 31-Dec-2017 01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019 01-Jan-2020 - 31-Dec-2021	- 126,555	0.0% 0.4%	- 2	0.0% 0.5%	63,278	0.00% 5.09%	- 25.5
01-Jan-2022 - 31-Dec-2023	273,438	0.9%	5	1.2%	54,688	4.83%	43.7
01-Jan-2024 - 31-Dec-2025	704,772	2.3%	10	2.3%	70,477	5.09%	67.7
01-Jan-2026 - 31-Dec-2027 01-Jan-2028 - 31-Dec-2029	557,744 665,267	1.8% 2.2%	8 14	1.9% 3.3%	69,718 47,519	4.89% 5.00%	87.2 118.2
01-Jan-2030 - 31-Dec-2031	984,106	3.3%	14	4.0%	57,889	4.65%	140.5
01-Jan-2032 - 31-Dec-2033	822,866	2.7%	6	1.4%	137,144	4.13%	169.6
01-Jan-2034 - 31-Dec-2035	1,552,817	5.1%	18	4.2%	86,268	4.44%	187.8
01-Jan-2036 - 31-Dec-2037 01-Jan-2038 - 31-Dec-2039	1,292,103 5,013,562	4.3% 16.6%	20 77	4.7% 18.0%	64,605 65,111	4.77% 5.16%	214.6 240.6
01-Jan-2040 - 31-Dec-2041	6,676,569	22.1%	92	21.5%	72,571	5.00%	258.9
01-Jan-2042 - 31-Dec-2043	2,273,434	7.5%	33	7.7%	68,892	3.96%	285.6
01-Jan-2044 - 31-Dec-2045 01-Jan-2046 - 31-Dec-2047	3,273,032 1,022,434	10.8% 3.4%	46 13	10.7% 3.0%	71,153 78,649	3.96% 3.40%	305.5 331.4
01-Jan-2046 - 31-Dec-2047 01-Jan-2048 - 31-Dec-2137	5,011,842	3.4% 16.6%	67	3.0%	78,649	3.40%	331.4
	30,250,541	100.0%	428	100.0%	70,679	4.38%	
Total	30,250,541	100.0%	428	100.0%	70,679	4.38%	262.8
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of total	Average loan Size	WAC	WAM
0% - 60% 60% - 70%	675,190 871,350	2.2% 2.9%	21 17	5.8% 4.7%	32,152 51,256	4.42% 4.73%	168.9 154.8
70% - 80%	1,361,480	4.5%	17	4.7%	80,087	4.03%	193.3
80% - 90%	4,858,824	16.1%	51	14.2%	95,271	4.40%	277.0
90% - 100% 100% - 110%	13,808,383	45.6%	162 59	45.0%	85,237	4.32%	286.8 275.8
100% - 110% 110% - 120%	5,554,958 3,120,355	18.4% 10.3%	59 33	16.4% 9.2%	94,152 94,556	4.31% 4.73%	275.8 192.8
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
Total	30,250,541	100.0%	360	100.0%	84,029	4.38%	262.8
				As percentage of			
Province	Value	As percentage of total	Number of loans	total	Average loan Size	WAC	WAM
Baden-Württemberg	3,635,372	12.0%	39	10.8%	93,215	4.28%	262.5
Bayern	1,518,421	5.0%	16	4.4%	94,901	4.43%	261.8
Berlin Brandenburg	2,184,578 1,174,226	7.2% 3.9%	27 10	7.5% 2.8%	80,910 117,423	4.37% 3.55%	265.9 338.0
Bremen	-	0.0%	-	0.0%	-	0.00%	-
Hamburg	44,747	0.1%	1	0.3%	44,747	3.44%	387.0
Hessen Mecklenburg-Vorpommern	1,327,511 60,089	4.4% 0.2%	17 1	4.7% 0.3%	78,089 60,089	4.30% 6.12%	274.1 232.0
Mecklenburg-Vorpommern Niedersachsen	1,105,330	3.7%	11	0.3%	100,485	4.64%	232.0
Nordrhein-Westfalen	5,017,724	16.6%	63	17.5%	79,646	4.49%	263.8
Rheinland-Pfalz	1,661,122	5.5%	16	4.4%	103,820	4.47%	245.5
Saarland Sachsen	170,326 9,594,605	0.6% 31.7%	3 121	0.8% 33.6%	56,775 79,294	4.51% 4.38%	188.7 251.0
Sachsen-Anhalt	2,248,769	7.4%	29	8.1%	77,544	4.43%	282.6
Schleswig-Holstein	244,052	0.8%	2	0.6%	122,026	4.78%	262.5
Thüringen Unspecified	263,669	0.9% 0.0%	4	1.1% 0.0%	65,917	4.44% 0.00%	235.4
	00.050.544		360	100.0%	04.000		000.0
					84,029	4.38%	262.8
Total	30,250,541	100.0%	000	100.078			
				As percentage of		Percentage owner	
Total Property type	Value		Number of loans		Average loan Size	Percentage owner occupied	
Property type Einfamilienhaus	Value 6,786,628	As percentage of total 22.4%	Number of loans	As percentage of total	Average loan Size 115,028	occupied 98.3%	investment
Property type Einfamilienhaus Hochhaus/appartement	Value 6,786,628 21,856,246	As percentage of total 22.4% 72.3%	Number of loans 59 287	As percentage of total 16.4% 79.7%	Average loan Size 115,028 76,154	occupied 98.3% 14.6%	investment 1.7% 85.4%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	Value 6,786,628 21,856,246 518,917	As percentage of total 22.4% 72.3% 1.7%	Number of loans 59 287 3	As percentage of total 16.4% 79.7% 0.8%	Average loan Size 115,028 76,154 172,972	occupied 98.3% 14.6% 66.7%	investment 1.7% 85.4% 33.3%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus	Value 6,786,628 21,856,246	As percentage of total 22.4% 72.3% 1.7% 3.6% 0.0%	Number of loans 59 287	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0%	Average loan Size 115,028 76,154	98.3% 14.6% 66.7% 100.0% 0.0%	investment 1.7% 85.4% 33.3% 0.0% 0.0%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	Value 6,786,628 21,856,246 518,917	As percentage of total 22.4% 72.3% 1.7% 3.6%	Number of loans 59 287 3	As percentage of total 16.4% 79.7% 0.8% 3.1%	Average loan Size 115,028 76,154 172,972	98.3% 14.6% 66.7% 100.0%	investment 1.7% 85.4% 33.3% 0.0%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus	Value 6,786,628 21,856,246 518,917 1,088,750	As percentage of total 22.4% 72.3% 1.7% 3.6% 0.0%	Number of loans 59 287 3	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0%	Average Ioan Size 115,028 76,154 172,972 98,977	98.3% 14.6% 66.7% 100.0% 0.0%	investment 1.7% 85.4% 33.3% 0.0% 0.0%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Wohr- und Geschäftshaus unspecified	Value 6,786,628 21,856,246 518,917 1,088,750 - -	As percentage of total 22.4% 72.3% 1.7% 3.6% 0.0%	Number of loans 59 287 3 11 -	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0% 0.0% 100.0%	Average loan Size 115,028 76,154 172,972 98,977	occupied 98.3% 14.6% 66.7% 100.0% 0.0% 0.0%	85.4% 33.3% 0.0% 0.0%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Wohr- und Geschäftshaus unspecified	Value 6,786,628 21,856,246 518,917 1,088,750 - -	As percentage of total 22.4% 72.3% 1.7% 3.6% 0.0%	Number of loans 59 287 3 11 -	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0% 0.0%	Average loan Size 115,028 76,154 172,972 98,977	occupied 98.3% 14.6% 66.7% 100.0% 0.0% 0.0%	investment 1.7% 85.4% 33.3% 0.0% 0.0%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total	Value 6,786,628 21,856,246 518,917 1,088,750 - 30,250,541	As percentage of total 22.4% 72.3% 1.7% 3.6% 0.0% 100.0%	Number of loans 59 287 3 11 - - 360	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0% 0.0% 100.0% As percentage of	Average loan Size 115,028 76,154 172,972 98,977 - - 84,029	occupied 98.3% 14.6% 66.7% 100.0% 0.0% 0.0% 31.4%	investment 1.7% 85.4% 33.3% 0.0% 0.0% 0.0% 68.6%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000	Value 6,786,628 21,856,246 518,917 1,088,750 30,250,541 30,250,541 Value 17,299,891 7,981,348	As percentage of total 22.4% 72.3% 1.7% 3.6% 0.0% 0.0% 100.0% As percentage of total 57.2% 26.4%	Number of loans. 59 287 3 11 - - 360 360 Number of loans 269 66 66	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0% 0.0% 100.0% As percentage of total 74.7% 18.3%	Average loan Size 115,028 76,154 172,972 98,977	occupied 98.3% 14.6% 66.7% 100.0% 0.0% 31.4% WAC 4.37% 4.55%	investment 1.7% 85.4% 33.3% 0.0%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 200,000	Value 6,786,628 21,856,246 518,917 1,088,750 - - 30,250,541 Value 17,299,891 7,981,348 2,960,471	As percentage of total 22.4% 72.3% 3.6% 0.0% 0.0% 100.0% As percentage of total 57.2% 26.4% 9.8%	Number of loans 59 287 3 11 - - - 360 Number of loans 269 66 17	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0% 0.0% 100.0% As percentage of total 74.7% 18.3% 4.7%	Average loan Size 115,028 76,154 172,972 98,977 - - - - - - - - - - - - -	occupied 98.3% 14.6% 66.7% 100.0% 0.0% 31.4% WAC 4.37% 4.55% 3.88%	investment 1.7% 85.4% 33.3% 0.0% 0.0% 68.6% WAM 257.6 250.9 328.3
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000	Value 6,786,628 21,856,246 518,917 1,088,750 30,250,541 Value 17,299,891 7,981,348 2,960,471 1,336,429	As percentage of total 22.4% 72.3% 1.7% 3.6% 0.0% 0.0% 100.0% As percentage of total 57.2% 26.4% 9.8% 4.4%	Number of loans. 59 287 3 11 - - 360 360 Number of loans 269 66 66	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0% 0.0% 100.0% As percentage of total 74.7% 18.3% 4.7%	Average loan Size 115,028 76,154 172,972 98,977	occupied 98.3% 14.6% 66.7% 0.0% 0.0% 31.4% WAC 4.37% 4.55% 3.89% 4.55%	investment 1.7% 85.4% 33.3% 0.0% 0.0% 0.0% 68.6% WAM 257.6 250.9 328.3 279.7
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total	Value 6,786,628 21,856,246 518,917 1,088,750 30,250,541 Value 17,299,891 7,981,348 2,960,471 1,336,429 287,925	As percentage of total 22.4% 72.3% 0.0% 0.0% 100.0% 100.0% As percentage of total 57.2% 26.4% 9.8% 4.4% 1.0% 0.0%	Number of loans 59 287 3 11 - - 360 Number of loans 269 66 17 6 1	As percentage of total 16.4% 79.7% 0.8% 0.0% 0.0% 100.0% 100.0% As percentage of total 74.7% 18.3% 4.7% 1.7% 0.3% 0.0%	Average loan Size 115,028 76,154 172,972 98,977 - - - - - - - - - - - - -	occupied 98.3% 14.6% 66.7% 0.0% 0.0% 31.4% WAC WAC 4.37% 4.55% 3.89% 4.57% 4.20% 0.00%	investment 1.7% 85.4% 0.0%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 300,000 350,000 - 400,000 350,000 - 400,000	Value 6,786,628 21,856,246 518,917 1,088,750 - - - - - - - - - - - - -	As percentage of total 22.4% 72.3% 1.7% 3.6% 0.0% 100.0% 100.0% As percentage of total 57.2% 26.4% 9.8% 4.4% 1.0% 0.0% 1.3%	Number of loans 59 287 3 11 - - 360 Number of loans 269 66 17 6	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0% 0.0% 100.0% As percentage of total 74.7% 18.3% 4.7% 18.3% 0.3% 0.0%	Average loan Size 115,028 76,154 172,972 98,977 - - - - - - - - - - - - -	occupied 98.3% 14.6% 66.7% 100.0% 0.0% 31.4% WAC 4.37% 4.55% 3.89% 4.55% 4.20% 0.00% 4.20%	investment 1.7% 85.4% 33.3% 0.0% 0.0% 0.0% 68.6% WAM 257.6 250.9 328.3 279.7
Property type Einfamilienhaus Hochnaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 150,000 250,000 250,000 250,000 350,000 350,000 350,000 350,000 - 400,000	Value 6,786,628 21,856,246 518,917 1,088,750 30,250,541 Value 17,299,891 7,981,348 2,960,471 1,336,429 287,925	As percentage of total 22.4% 72.3% 0.0% 0.0% 100.0% 100.0% As percentage of total 57.2% 26.4% 9.8% 4.4% 1.0% 0.0%	Number of loans 59 287 3 11 - - 360 Number of loans 269 66 17 6 1	As percentage of total 16.4% 79.7% 0.8% 0.0% 0.0% 100.0% 100.0% As percentage of total 74.7% 18.3% 4.7% 1.7% 0.3% 0.0%	Average loan Size 115,028 76,154 172,972 98,977 - - - - - - - - - - - - -	occupied 98.3% 14.6% 66.7% 100.0% 0.0% 31.4% WAC WAC 4.37% 4.55% 3.89% 4.57% 4.20% 0.00% 4.20% 0.00%	investment 1.7% 85.4% 0.0%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total	Value 6,786,628 21,856,246 518,917 1,088,750 30,250,541 Value 17,299,891 7,981,348 2,960,471 1,336,429 287,925	As percentage of total 22.4% 72.3% 0.0% 0.0% 100.0% As percentage of total 57.2% 26.4% 9.8% 4.4% 1.0% 0.0% 0.0%	Number of loans 59 287 3 11 - - 360 Number of loans 269 66 17 6 1	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0% 0.0% 100.0% As percentage of total 74.7% 18.3% 4.7% 18.3% 0.3% 0.0%	Average loan Size 115,028 76,154 172,972 98,977 - - - - - - - - - - - - -	0ccupied 98.3% 14.6% 66.7% 100.0% 0.0% 31.4% WAC 4.37% 4.55% 3.89% 4.55% 3.89% 4.55% 0.00% 0.00%	investment 1.7% 85.4% 0.0% 0.2%
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Property type Einfamilienhaus Hochhaus/papartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total	Value 6,786,628 21,856,246 518,917 1,088,750 30,250,541 Value 17,299,891 7,981,348 2,960,471 1,336,429 287,925	As percentage of total 22.4% 72.3% 1.7% 3.6% 0.0% 100.0% 100.0% As percentage of total 57.2% 26.4% 9.8% 4.4% 1.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of loans 59 287 3 11 - - 360 Number of loans 269 66 17 6 1	As percentage of total 16.4% 79.7% 0.8% 0.0% 0.0% 100.0% 100.0% As percentage of total 74.7% 18.3% 4.7% 1.7% 0.3% 0.0% 0.0% 0.0% 0.0%	Average loan Size 115,028 76,154 172,972 98,977 - - - - - - - - - - - - -	Occupied 98.3% 14.6% 66.7% 0.0% 0.0% 31.4% WAC WAC 4.37% 4.55% 3.89% 4.57% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00%	investment 1.7% 85.4% 0.0%
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Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total	Value 6,786,628 21,856,246 518,917 1,088,750 30,250,541 Value 17,299,891 7,981,348 2,960,471 1,336,429 287,925	As percentage of total 22.4% 72.3% 1.7% 3.6% 0.0% 100.0% 100.0% As percentage of total 57.2% 26.4% 9.8% 4.4% 1.0% 0.0%	Number of loans 59 287 3 11 - - 360 Number of loans 269 66 17 6 1	As percentage of total 16.4% 79.7% 0.8% 3.1% 0.0% 0.0% 100.0% 100.0% 100.0% 100.0% 100.0% 100.0% 0.0%	Average loan Size 115,028 76,154 172,972 98,977 - - - - - - - - - - - - -	Occupied 98.3% 14.6% 66.7% 100.0% 0.0% 31.4% WAC 4.37% 4.55% 4.55% 4.55% 4.55% 4.55% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	investment 1.7% 85.4% 33.3% 0.0% 0.0% 68.6% WAM 257.6 250.9 328.3 279.7 283.7 -
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total	Value 6,786,628 21,856,246 518,917 1,088,750 30,250,541 Value 17,299,891 7,981,348 2,960,471 1,336,429 287,925	As percentage of total 22.4% 72.3% 0.0% 0.0% 100.0% 100.0% As percentage of total 57.2% 26.4% 9.8% 1.0% 0.0%	Number of loans 59 287 3 11 - - 360 Number of loans 269 66 17 6 1	As percentage of total 16.4% 79.7% 0.8% 0.0% 0.0% 100.0% 100.0% As percentage of total 74.7% 18.3% 4.7% 1.7% 0.3% 0.0% 0.0% 0.0% 0.0% 0.0%	Average loan Size 115,028 76,154 172,972 98,977 - - - - - - - - - - - - -	occupied 98.3% 14.6% 66.7% 0.0% 0.0% 0.0% 31.4% WAC WAC 4.37% 4.55% 3.89% 4.57% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	investment 1.7% 85.4% 33.3% 0.0% 0.0% 68.6% WAM 257.6 250.9 328.3 279.7 283.7 -