E-MAC DE 2005-I Investor Report February 2018

Cashflow analysis for the period Total interest received Interest received on transaction accounts Net Post Foreclosure Proceeds Liquidity available Reserve account available Receivables under hedging arrangements Total funds available 463,457 463,457 (602) 120,778 1,800,000 2,383,633 Company management expenses MPT fee Administration fee Third party fees Liquidity Facility fee Payments under hedging arrangements Interest on the Notes PDL Repayment Deferred Purchase Price Instalment Total funds distributed - 26,552 153,039 -251,797 31,627 120,618 583,633 1,800,000 Available after distribution of funds Г Undrawn Liquidity Facility Liquidity Facility Stand By Ledger Reserve account funding * <u>Note:</u> After the downgrade of Deutsche Bank by Fitch on September 28, 2017 the Issuer has made a Liquidity Facility Standby Drawing on November 27, 2017. 1,800,000 Available liquidity 1,800,000 The Issuer and Security Trustee are in the process of replacing the GIC counterparty. Net cashflow Г Collateral Starting current balance per 1 November 2017 To be disbursed per 1 November 2017 Starting principal balance 1 November 2017 Principal redemptions and repayments Loans re-assigned to Seller Loans assigned (substituted) Further Advances bought Losses for the period 41,575,913 41,575,913 (1,078,509 (246,601) Ending principal balance 40.250.803 Г Balance Reset Participation ٦ Total balance E-MAC DE 2005-I E 40,250,803

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	2,531,5	19 246,601	120,618	2,657,502
Total	2.531.5	19 246.601	120,618	2,657,502

Performance

	Last Period	This period	Since issue
Prepayment rate	12.93%	10.18%	13.89%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current		27,151,004	67.5%	336	73.8%
1 - 30	29,240	5,648,990	14.0%	49	10.8%
31 - 60	11,122	1,242,919	3.1%	12	2.6%
61 - 90	6,742	455,661	1.1%	6	1.3%
91 - 120	2,444	155,948	0.4%	2	0.4%
121 - 150	23,939	962,703	2.4%	8	1.8%
> 150	582,221	4,633,579	11.5%	42	9.2%
Total	655,709	40,250,803	100.0%	455	100.0%
	Last period	This period	Net Recovered	Total	
Aggregate principal losses	391,678	246,601	(37,484)	23,660,485	

Summary - Total Portfolio

Characteristics	

Amounts to be disbursed	-						
Number of borrowers	455						
Number of loans parts	542						
	(Weighted) average	Minimum	Maximum				
Borrower size	88,463	9,528	384,566				
Loan part size	74,263	9,256	384,566				
Coupon	4.50%	2.70%	6.15%				
Remaining maturity (months)	270.1	13	516				
Remaining interest period (months)	16.1	1	59				
Original interest period (months)	43.4	6	120				
Seasoning (months)	157.3	130.5	167.2				
Loan to Lending Value	97.9%	15.4%	120.0%				
Investment properties	Value 25,436,286	As % of number of loans 70.55%	3 AS% (Outstanding principal a 63.19%	imount		
Owner occupied	14,814,517	29.45%		36.81%			
				As percentage of			
Redemption type	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
Annuity	31,924,705	79.3%	450	83.0%	70,944	4.48%	286.0
Interest Only With Life Insurance Redemption	4,586,534	11.4%	52	9.6%		4.74%	219.2
Interest Only With Building Savings Account Redemption	3,423,464	8.5%	37	6.8%	92,526	4.33%	193.9
Interest Only	316,100	0.8%	3	0.6%	105,367	5.16%	227.5
T-4-1	40.050.000	400		400	71005	1 500.	
Total	40,250,803	100.0%	542	100.0%	74,263	4.50%	270.1
				As percentage of			
Interest term	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
0 - 12	9.185.118	22.8%	113	20.8%	81,284	4.16%	274.6
13 - 24	6,685,055	16.6%	98	18.1%		2.70%	343.9
25 - 36	-	0.0%	-	0.0%		0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	23,263,385	57.8%	317	58.5%	73,386	5.11%	248.5
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	1,117,244	2.8%	14	2.6%	79,803	5.44%	241.0
126 - 132	-	0.0%	-	0.0%		0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	40,250,803	100.0%	542	100.0%	74,263	4.50%	270.1
M) (alua	A	Number of land and	As percentage of	Aussian land Dart Circ	WAG	14/484
Mortgage coupons	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
0% - 4.50%	19,240,919	47.8%	256	47.2%		3.52%	307.7
4.50% - 4.75%	-	0.0%	-	0.0%		0.00%	-
4.75% - 5.00%	737,238	1.8%	5	0.9%		4.96%	279.5
5.00% - 5.25%	5,934,384	14.7%	85	15.7%		5.15%	230.9
5.25% - 5.50%	9,408,323	23.4%	129	23.8%		5.35%	240.9
5.50% - 5.75%	1,070,868	2.7%	17	3.1%		5.69%	228.8
5.75% - 6.00%	3,798,536	9.4%	48	8.9%		5.91%	223.3
6.00% - 6.25%	60,535	0.2%	2	0.4%		6.12%	246.2
6.25% - 6.50%	-	0.0%	-	0.0%		0.00%	-
6.50% - 6.75%	-	0.0%	-	0.0%		0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%		0.00%	
7.00% - 7.25% 7.25% - 7.50%	-	0.0% 0.0%	-	0.0%		0.00% 0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	40,250,803	100.0%	542	100.0%	74,263	4.50%	270.1
			•				
				As percentage of			
Interest reset date	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
01-Jan-2014 - 31-Dec-2014	497,696	1.2%	5	0.9%		5.46%	237.1
01-Jan-2015 - 31-Dec-2015	616,214	1.5%	7	1.3%		4.67%	271.2
01-Jan-2016 - 31-Dec-2016	815,980	2.0%	10	1.8%	81,598	4.30%	288.8
01-Jan-2017 - 31-Dec-2017	358,518	0.9%	6	1.1%		4.87%	287.3
01-Jan-2018 - 31-Dec-2018						3.78%	283.5
	11,186,909	27.8%	138	25.5%			
01-Jan-2019 - 31-Dec-2019	11,186,909 15,594,173	38.7%	226	41.7%	69,001	4.89%	265.4
	11,186,909						
01-Jan-2019 - 31-Dec-2019	11,186,909 15,594,173	38.7%	226	41.7%	69,001 74,542	4.89%	265.4

	Value	As percentage of total	Number of lean parts	As percentage of	Average loan Part Size	WAC	WAM
Legal Maturity	value	As percentage or total	number of loan parts	total	nverage loan Part Size	WAG	VVAIVI
01-Jan-2016 - 31-Dec-2017	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	27,200	0.1%	1	0.2%	27,200	5.89%	13.0
01-Jan-2020 - 31-Dec-2021	203,859	0.5%	4	0.7%	50,965	5.35%	38.9
01-Jan-2022 - 31-Dec-2023	697,410	1.7%	10	1.8%	69,741	4.17%	58.3
01-Jan-2024 - 31-Dec-2025	951,692	2.4%	12	2.2%	79,308	4.95%	80.4
01-Jan-2026 - 31-Dec-2027	514,711	1.3%	8	1.5%	64,339	4.98%	105.0
01-Jan-2028 - 31-Dec-2029 01-Jan-2030 - 31-Dec-2031	845,211 1,095,657	2.1% 2.7%	16 18	3.0% 3.3%	52,826 60,870	4.87% 4.54%	132.8 156.5
01-Jan-2032 - 31-Dec-2033	995,635	2.5%	7	1.3%	142,234	4.46%	184.7
01-Jan-2034 - 31-Dec-2035	2,155,106	5.4%	23	4.2%	93,700	4.70%	201.3
01-Jan-2036 - 31-Dec-2037	3,462,450	8.6%	47	8.7%	73,669	5.31%	230.4
01-Jan-2038 - 31-Dec-2039	6,855,496	17.0%	95	17.5%	72,163	5.23%	254.6
01-Jan-2040 - 31-Dec-2041	8,675,745	21.6%	117	21.6%	74,152	4.98%	273.4
01-Jan-2042 - 31-Dec-2043	2,402,746	6.0%	34	6.3%	70,669	4.19%	302.0
01-Jan-2044 - 31-Dec-2045	4,676,297	11.6%	57	10.5%	82,040	3.81%	319.2
01-Jan-2046 - 31-Dec-2047	1,420,532	3.5%	15	2.8%	94,702	3.53%	343.8
01-Jan-2048 - 31-Dec-2137	5,271,057	13.1%	78	14.4%	67,578	3.00%	411.5
Total	40,250,803	100.0%	542	100.0%	74,263	4.50%	270.1
				As percentage of			
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	total	Average loan Size	WAC	WAM
0% - 60%	745,076	1.9%	23	5.1%	32,395	4.04%	199.8
60% - 70%	650,066	1.6%	10	2.2%	65,007	4.09%	242.9
70% - 80%	2,245,546	5.6%	27	5.9%	83,168	4.46%	211.1
80% - 90%	2,903,594	7.2%	34	7.5%	85,400	4.70%	267.5
90% - 100%	18,485,580	45.9%	211	46.4%	87,609	4.60%	288.6
100% - 110%	9,990,036 5,230,905	24.8%	96 54	21.1%	104,063	4.28%	289.0
110% - 120% 120% - 130%	5,230,905	13.0% 0.0%	54	11.9% 0.0%	96,869 -	4.62% 0.00%	208.9
Total	40,250,803	100.0%	455	100.0%	88,463	4.50%	270.1
Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan Size	WAC	WAM
Baden-Württemberg	4,742,470	11.8%	46	10.1%	103,097	4.32%	279.6
	2,138,582		40	4.6%	103,097	4.43%	279.6
Bayern Berlin	2,138,582 2,752,364	5.3% 6.8%	21	4.6%	78,639	4.43%	290.1
Brandenburg	1,365,585	3.4%	12	2.6%	113,799	4.00%	304.7
Bremen	1,000,000	0.0%	-	0.0%	-	0.00%	-
Hamburg	45,870	0.1%	1	0.2%	45,870	3.44%	402.0
Hessen	2,731,434	6.8%	30	6.6%	91,048	4.02%	276.2
Mecklenburg-Vorpommern	282,571	0.7%	2	0.4%	141,286	5.95%	243.1
Niedersachsen	1,701,962	4.2%	16	3.5%	106,373	4.65%	263.6
Nordrhein-Westfalen	6,656,760	16.5%	77	16.9%	86,451	4.51%	275.1
Rheinland-Pfalz	1,923,677	4.8%	19	4.2%	101,246	4.62%	253.3
Saarland	192,416	0.5%	3	0.7%	64,139	4.59%	194.0
Sachsen	12,164,282	30.2%	150	33.0%	81,095	4.63%	255.4
Sachsen-Anhalt	2,594,199	6.4%	32	7.0%	81,069	4.44%	297.3
Schleswig-Holstein	350,673 607,957	0.9% 1.5%	3 8	0.7% 1.8%	116,891 75,995	3.88% 5.17%	282.1 238.7
Thüringen Unspecified		0.0%	-	0.0%	75,995	0.00%	- 230.7
Total	40,250,803	100.0%	455	100.0%	88,463	4.50%	270.1
Total	40,230,003	100.078	400	100.078	00,403	4.50%	270.1
Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan Size	Percentage owner occupied	Percentage investment
Einfamilienhaus	8.513.964	21.2%	69	15.2%	123,391	98.6%	1.4%
							00.007
Hochhaus/appartement	28,648,118	71.2%	366	80.4%	78,274	13.4%	86.6%
Hochhaus/appartement Mehrfamilienhaus	28,648,118 1,600,077	71.2% 4.0%	366 8	80.4% 1.8%	200,010	62.5%	37.5%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	28,648,118	71.2% 4.0% 3.7%	366	80.4% 1.8% 2.6%		62.5% 100.0%	37.5% 0.0%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus	28,648,118 1,600,077	71.2% 4.0% 3.7% 0.0%	366 8	80.4% 1.8% 2.6% 0.0%	200,010	62.5% 100.0% 0.0%	37.5% 0.0% 0.0%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	28,648,118 1,600,077	71.2% 4.0% 3.7%	366 8	80.4% 1.8% 2.6%	200,010 124,054 -	62.5% 100.0%	37.5% 0.0%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus	28,648,118 1,600,077	71.2% 4.0% 3.7% 0.0%	366 8	80.4% 1.8% 2.6% 0.0%	200,010 124,054 -	62.5% 100.0% 0.0%	37.5% 0.0% 0.0%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified	28,648,118 1,600,077 1,488,645 - 40,250,803	71.2% 4.0% 3.7% 0.0% 0.0%	366 8 12 - - 455	80.4% 1.8% 2.6% 0.0% 0.0% 100.0%	200,010 124,054 - - 88,463	62.5% 100.0% 0.0% 29.5%	37.5% 0.0% 0.0% 70.5%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified	28,648,118 1,600,077 1,488,645 -	71.2% 4.0% 3.7% 0.0% 0.0%	366 8 12 -	80.4% 1.8% 2.6% 0.0% 0.0%	200,010 124,054 - -	62.5% 100.0% 0.0% 0.0%	37.5% 0.0% 0.0% 0.0%
Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000	28,648,118 1,600,077 1,488,645 - - - - - - - - - - - - - - - - - - -	71.2% 4.0% 3.7% 0.0% 0.0% 100.0% As percentage of total 52.9%	366 8 12 - - 455 Number of loans 325	80.4% 1.8% 2.6% 0.0% 100.0% As percentage of total 71.4%	200,010 124,054 - - - 88,463 Average loan Size 65,467	62.5% 100.0% 0.0% 29.5% WAC 4.61%	37.5% 0.0% 0.0% 70.5% WAM 265.1
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376	71.2% 4.0% 3.7% 0.0% 100.0% As percentage of total 52.9% 27.3%	366 8 12 - - 455 Number of loans 325 92	80.4% 1.8% 2.8% 0.0% 100.0% 100.0% As percentage of total 71.4% 2.02%	200,010 124,054 - - - - - - - - - - - - - - - - - - -	62.5% 100.0% 0.0% 29.5% WAC 4.61% 4.53%	37.5% 0.0% 0.0% 0.0% 70.5% WAM 265.1 261.3
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533	71.2% 4.0% 3.7% 0.0% 100.0% As percentage of total 52.9% 27.3% 9.9%	366 8 12 - - 455 <u>Number of loans</u> 325 92 23	80.4% 1.8% 2.6% 0.0% 100.0% As percentage of total 71.4% 20.2% 5.1%	200,010 124,054 - - - - - - - - - - - - - - - - - - -	62.5% 100.0% 0.0% 29.5% WAC 4.61% 4.53% 4.12%	37.5% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6
Hochhaus/appartement Mehrfamilienhaus Zweitamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 100,000 - 200,000 200,000 - 250,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543	71.2% 4.0% 3.7% 0.0% 0.0% 100.0% As percentage of total 52.9% 27.3% 9.9% 5.1%	366 8 12 - - - 455 Number of loans 325 92 23 9 9	80.4% 1.8% 2.6% 0.0% 100.0% As percentage of total 71.4% 20.2% 5.1% 2.0%	200,010 124,054 - - - - - - - - - - - - - - - - - - -	62.5% 100.0% 0.0% 29.5% WAC WAC 4.61% 4.53% 4.12% 4.74%	37.5% 0.0% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 200,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,845	71.2% 4.0% 3.7% 0.0% 100.0% As percentage of total 52.9% 27.3% 9.9% 5.1%	366 8 12 - 455 <u>Number of loans</u> 325 92 23 9 2	80.4% 1.8% 2.6% 0.0% 100.0% As percentage of total 71.4% 20.2% 5.1% 2.0% 0.4%	200,010 124,054 - - - - - - - - - - - - - - - - - - -	62.5% 100.0% 0.0% 29.5% WAC 4.61% 4.53% 4.12% 4.74% 3.43%	37.5% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7 353.5
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr. und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,840 988,213	71.2% 4.0% 3.7% 0.0% 0.0% 100.0% As percentage of total 52.9% 27.3% 9.9% 5.1% 1.5% 2.5%	366 8 12 - - 455 Number of loans 325 92 23 9 9 2 3	80.4% 1.8% 2.6% 0.0% 100.0% As percentage of total 71.4% 20.2% 5.1% 2.0% 0.4% 0.7%	200,010 124,054 - - - - - - - - - - - - - - - - - - -	62.5% 100.0% 0.0% 29.5% WAC 4.61% 4.53% 4.74% 3.43% 3.46%	37.5% 0.0% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7 333.5 264.7 333.5
Hochhaus/appartement Mehr/amilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 200,000 - 250,000 200,000 - 350,000 300,000 - 350,000 300,000 - 300,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,845	71.2% 4.0% 3.7% 0.0% 100.0% As percentage of total 52.9% 27.3% 9.9% 5.1% 1.5% 2.5% 1.0%	366 8 12 - 455 <u>Number of loans</u> 325 92 23 9 2	80.4% 1.8% 2.8% 0.0% 100.0% 100.0% As percentage of total 71.4% 2.0% 5.1% 2.0% 0.4% 0.7%	200,010 124,054 - - - - - - - - - - - - - - - - - - -	62.5% 100.0% 0.0% 29.5% WAC WAC 4.61% 4.53% 4.12% 4.74% 3.43% 3.66% 4.20%	37.5% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7 353.5
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 350,000 250,000 - 350,000 350,000 - 400,000 40,000 - 450,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,840 988,213	71.2% 4.0% 3.7% 0.0% 100.0% As percentage of total 52.9% 27.3% 9.9% 5.1% 1.5% 2.5% 1.0% 0.0%	366 8 12 - - 455 Number of loans 325 92 23 9 9 2 3	80.4% 1.8% 2.6% 0.0% 100.0% As percentage of total 71.4% 20.2% 5.1% 2.0% 0.4% 0.7% 0.7% 0.2%	200,010 124,054 - - - - - - - - - - - - - - - - - - -	62.5% 100.0% 0.0% 29.5% WAC 4.61% 4.53% 4.74% 3.43% 3.86% 4.20% 0.00%	37.5% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7 333.5 309.1
Hochhaus/appartement Mehr/amilienhaus Zweifamilienhaus Wohr- und Geschäftshaus umspecified Total Loansize - 100,000 150,000 - 150,000 150,000 - 200,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,840 988,213	71.2% 4.0% 3.7% 0.0% 100.0% 4s percentage of total 52.9% 27.3% 9.9% 5.1% 1.5% 2.5% 1.0% 0.0%	366 8 12 - - 455 Number of loans 325 92 23 9 9 2 3	80.4% 1.8% 2.8% 0.0% 100.0% 100.0% As percentage of total 71.4% 2.0% 0.2% 0.4% 0.7% 0.2% 0.0%	200,010 124,054 	62.5% 100.0% 0.0% 29.5% WAC WAC 4.61% 4.53% 4.12% 4.74% 3.43% 3.66% 4.20% 0.00% 0.00%	37.5% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7 333.5 309.1
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr. und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 450,000 - 500,000 500,000 - 550,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,840 988,213	71.2% 4.0% 3.7% 0.0% 100.0% As percentage of total 52.9% 27.3% 9.9% 5.1% 1.5% 2.5% 1.5% 0.0% 0.0%	366 8 12 - - 455 Number of loans 325 92 23 9 9 2 3	80.4% 1.8% 2.6% 0.0% 100.0% As percentage of total 71.4% 20.2% 5.1% 2.0% 0.4% 0.7% 0.2% 0.0% 0.0%	200,010 124,054 	62.5% 100.0% 0.0% 29.5% WAC 4.61% 4.53% 4.74% 3.43% 4.72% 3.43% 4.72% 0.00% 0.00% 0.00%	37.5% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7 333.5 309.1
Hochhaus/appartement Mehr/amilienhaus Zweifamilienhaus Wohr- und Geschäftshaus umspecified Total Loansize - 100,000 150,000 - 150,000 150,000 - 200,000 250,000 - 300,000 250,000 - 300,000 350,000 - 400,000 350,000 - 400,000 500,000 - 550,000 500,000 - 550,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,840 988,213	71.2% 4.0% 3.7% 0.0% 100.0% 4s percentage of total 52.9% 27.3% 9.9% 5.1% 1.5% 2.5% 1.0% 0.0%	366 8 12 - - 455 Number of loans 325 92 23 9 9 2 3	80.4% 1.8% 2.8% 0.0% 100.0% 100.0% As percentage of total 71.4% 2.0% 0.2% 0.4% 0.7% 0.2% 0.0%	200,010 124,054 	62.5% 100.0% 0.0% 29.5% WAC WAC 4.61% 4.53% 4.12% 4.74% 3.43% 3.66% 4.20% 0.00% 0.00%	37.5% 0.0% 0.0% 70.5% WAM 266.1 261.3 310.6 264.7 333.5 309.1
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified 	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,840 988,213	71.2% 4.0% 3.7% 0.0% 0.0% 100.0% As percentage of total 52.9% 27.3% 9.9% 5.1% 1.5% 2.5% 1.0% 0.0% 0.0%	366 8 12 - - 455 Number of loans 325 92 23 9 9 2 3	80.4% 1.8% 2.8% 0.0% 100.0% 100.0% As percentage of total 71.4% 2.0% 5.1% 0.2% 0.4% 0.7% 0.2% 0.0%	200,010 124,054 	62.5% 100.0% 0.0% 29.5% WAC WAC 4.61% 4.53% 4.12% 4.74% 3.43% 3.46% 0.00% 0.00% 0.00% 0.00%	37.5% 0.0% 0.0% 70.5% WAM 266.1 261.3 310.6 264.7 333.5 309.1
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr. und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 150,000 150,000 - 250,000 250,000 - 300,000 300,000 - 450,000 300,000 - 450,000 450,000 - 550,000 550,000 - 650,000 550,000 - 650,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,840 988,213	71.2% 4.0% 3.7% 0.0% 100.0% 4s percentage of total 52.9% 27.3% 27.3% 5.1% 5.1% 1.5% 2.5% 1.5% 0.0% 0.0% 0.0%	366 8 12 - - 455 Number of loans 325 92 23 9 9 2 3	80.4% 1.8% 2.6% 0.0% 100.0% As percentage of total 71.4% 2.0% 0.2% 0.4% 0.7% 0.2% 0.0% 0.0% 0.0%	200,010 124,054 	62.5% 100.0% 0.0% 29.5% WAC 4.61% 4.53% 4.12% 4.74% 3.43% 3.66% 4.20% 0.00% 0.00% 0.00% 0.00%	37.5% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7 333.5 309.1
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 450,000 - 450,000 450,000 - 650,000 550,000 - 600,000 550,000 - 600,000 600,000 - 650,000 550,000 - 600,000 550,000 - 750,000 700,000 - 750,000 700,000 - 750,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,840 988,213	71.2% 4.0% 3.7% 0.0% 0.0% 700.0% As percentage of total 52.9% 27.3% 9.9% 5.1% 1.5% 2.5% 1.0% 0.0% 0.0% 0.0%	366 8 12 - - 455 Number of loans 325 92 23 9 9 2 3	80.4% 1.8% 2.6% 0.0% 100.0% As percentage of total 71.4% 2.0% 0.4% 0.7% 0.2% 0.7% 0.2% 0.0% 0.0% 0.0%	200,010 124,054 	62.5% 100.0% 0.0% 29.5% WAC 4.61% 4.53% 4.74% 3.43% 3.46% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00%	37.5% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7 333.5 309.1
Hochhaus/appartement Mehr/amilienhaus Zweifamilienhaus Wohr- und Geschäftshaus umspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 300,000 - 350,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 550,000 - 600,000 550,000 - 600,000 550,000 - 600,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 550,000 550,000 - 650,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,840 988,213	71.2% 4.0% 3.7% 0.0% 100.0% As percentage of total 52.9% 27.3% 9.9% 5.1% 1.5% 2.5% 1.0% 0.0% 0.0% 0.0% 0.0% 0.0%	366 8 12 - - 455 Number of loans 325 92 23 9 9 2 3	80.4% 1.8% 2.8% 0.0% 100.0% 100.0% As percentage of total 71.4% 2.0% 0.2% 0.4% 0.7% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0%	200,010 124,054 	62.5% 100.0% 0.0% 29.5% WAC WAC 4.61% 4.53% 4.12% 4.74% 3.43% 3.46% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	37.5% 0.0% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7 333.5 264.7 333.5
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr - und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 350,000 250,000 - 350,000 350,000 - 450,000 450,000 - 450,000 450,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 750,000 750,000 - 750,000 750,000 - 750,000 750,000 - 750,000	28,648,118 1,600,077 1,488,645 40,250,803 Value 21,276,733 10,990,376 3,992,533 2,034,543 583,840 988,213	71.2% 4.0% 3.7% 0.0% 100.0% As percentage of total 52.9% 27.3% 9.9% 5.1% 1.5% 2.5% 1.0% 0.0% 0.0% 0.0% 0.0% 0.0%	366 8 12 - - 455 Number of loans 325 92 23 9 9 2 3	80.4% 1.8% 2.6% 0.0% 100.0% As percentage of total 71.4% 2.0% 0.2% 0.4% 0.7% 0.0% 0.0% 0.0% 0.0% 0.0%	200,010 124,054 	62.5% 100.0% 0.0% 29.5% WAC 4.61% 4.53% 4.74% 3.43% 4.72% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	37.5% 0.0% 0.0% 0.0% 70.5% WAM 265.1 261.3 310.6 264.7 363.5 309.1