## E-MAC DE 2005-I Investor Report November 2017

#### Cashflow analysis for the period

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Total interest received	581,395			
Interest received on transaction accounts	(213)			
Net Post Foreclosure Proceeds	186,952			
Liquidity available	1,800,000			
Reserve account available	1,000,000			
Receivables under hedging arrangements				
	-	0.500.405		
Total funds available		2,568,135		
	10.000			
Company management expenses	10,932			
MPT fee	31,051			
Administration fee	-			
Third party fees	186,405			
Liquidity Facility fee	552			
Payments under hedging arrangements	258,571			
Interest on the Notes	32,670			
PDL Repayment	247,954			
Deferred Purchase Price Instalment	,			
Total funds distributed		768,135		
		700,100		
Available after distribution of funds		1,800,000		
Available after distribution of runus		1,000,000		
Undrawn Liquidity Facility	1,800,000			* Note:
Reserve account funding	1,000,000			After the downgrade of Deutsche Bank by Fitch on September 28, 2017 the Issuer
Reserve account runding	-			and Security Trustee are determining proper follow up actions.
As with the line side s	1	1,800,000		and Security Trustee are determining proper follow up actions.
Available liquidity		1,800,000		
Net cashflow				
Net cashilow				
<u>Collateral</u>				
Conateral				
Ota tian averat halanan ana 4 Averat 2047		43,279,112		
Starting current balance per 1 August 2017		43,279,112		
To be disbursed per 1 August 2017		-		
Starting principal balance 1 August 2017		43,279,112		
Principal redemptions and repayments		(1,311,522)		
Loans re-assigned to Seller		-		
Loans assigned (substituted)		-		
Further Advances bought		-		
Losses for the period		(391,678)		
	-			
Ending principal balance		Γ	41,575,913	1
		•		
Balance Reset Participation		-		
·				
Total balance E-MAC DE 2005-I		Г	41,575,913	T
			.10. 010.0	<b>-</b>

## Principal Deficiency Ledger

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	2,387,795	391,678	247,954	2,531,519
Total	2,387,795	391,678	247,954	2,531,519

#### Performance

This period 12.93% Last Period 14.72% Since issue 13.93% Prepayment rate

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current		28,021,515	67.4%	346	73.9%
1 - 30	26,097	4,883,704	11.7%	43	9.2%
31 - 60	14,332	1,711,119	4.1%	13	2.8%
61 - 90	12,085	800,945	1.9%	7	1.5%
91 - 120	8,476	286,967	0.7%	3	0.6%
121 - 150	9,001	427,751	1.0%	6	1.3%
> 150	607,451	5,443,912	13.1%	50	10.7%
Total	677,443	41,575,913	100.0%	468	100.0%
	Last period	This period	Net Recovered	Total	
Aggregate principal losses	357,797	391,678	167,994	23,376,400	

# Summary - Total Portfolio

Characteristics	

Amounts to be disbursed	-						
Number of borrowers	468						
Number of loans parts	558						
	(Weighted) average	Minimum	Maximum				
Borrower size	(Weighted) average 88.837	9.528	384.580				
Loan part size	74,509	9,528	384,580				
Coupon	4.54%	2.70%	6.15%				
Remaining maturity (months)	274.3	16	519				
Remaining interest period (months)	20.4	1	60				
Original interest period (months)	43.1	3	120				
Seasoning (months)	151.2	124.5	164.2				
Loan to Lending Value	98.6%	15.4%	120.0%				
Investment properties	Value 26,445,738	As % of number of loan 70.94%	s AS%0	Outstanding principal a 63.61%			
Owner occupied	15,130,174	29.06%		36.39%			
-				As percentage of			
Redemption type	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
Annuity	32,898,118	79.1%	461	82.6%		4.53%	289.9
Interest Only With Life Insurance Redemption	4,745,616	11.4%	54	9.7%	87,882	4.73%	224.9
Interest Only With Building Savings Account Redemption	3,494,979	8.4%	38	6.8%		4.35%	201.6
Interest Only	437,200	1.1%	5	0.9%	87,440	5.03%	218.9
Tatal	AA F7F 010	400.001		400.00/	74 600	4 5 401	074.0
Total	41,575,913	100.0%	558	100.0%	74,509	4.54%	274.3
				As percentage of			
Interest term	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
0 - 12	10,438,423	25.1%	131	23.5%	79.683	4.20%	280.6
0 - 12 13 - 24	6,208,304	25.1%	90	23.5%		4.20%	280.6
25 - 36	0,200,304	0.0%	- 50	0.0%		0.00%	-
37 - 48	-	0.0%		0.0%		0.00%	-
49 - 60	23,560,787	56.7%	321	57.5%		5.12%	254.4
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	1,368,399	3.3%	16	2.9%	85,525	5.52%	251.4
126 - 132	-	0.0%	-	0.0%		0.00%	-
132 - >	-	0.0%	-	0.0%		0.00%	-
Total	41,575,913	100.0%	558	100.0%	74,509	4.54%	274.3
				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
0% - 4.50%	19,898,795	47.9%	265	47.5%	75,090	3.60%	309.0
4.50% - 4.75%	-	0.0%	-	0.0%		0.00%	-
4.75% - 5.00%	838,284	2.0%	7	1.3%		4.96%	292.7
5.00% - 5.25%	5,968,229	14.4%	85	15.2%		5.15%	236.8
5.25% - 5.50%	9,582,922	23.0%	132	23.7%		5.35%	247.2
5.50% - 5.75%	1,078,855	2.6%	17	3.0%	63,462	5.69%	234.7
5.75% - 6.00%	3,951,692	9.5%	49	8.8%	80,647	5.91%	229.8
6.00% - 6.25%	257,136	0.6%	3	0.5%		6.07%	261.2
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%	-	0.0%	-	0.0%		0.00%	-
7.25% - 7.50% 7.50% - >	-	0.0%	-	0.0%	-	0.00% 0.00%	-
Total	41,575,913	100.0%	558	100.0%	74,509	4.54%	274.3
				As perceptors -1			
Interest reset date	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan Part Size	WAC	WAM
01-Jan-2014 - 31-Dec-2014	551,759	1.3%	6	1.1%	91,960	5.44%	248.4
01-Jan-2014 - 31-Dec-2014 01-Jan-2015 - 31-Dec-2015	616.214	1.3%	6	1.1%		5.44% 4.67%	248.4 277.2
01-Jan-2015 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2016	827,520	2.0%	10	1.3%		4.67%	295.2
01-Jan-2016 - 31-Dec-2016 01-Jan-2017 - 31-Dec-2017	6,725,277	2.0%	10	1.8%	82,752	4.30%	295.2
01-Jan-2017 - 31-Dec-2017 01-Jan-2018 - 31-Dec-2018	6,271,847	15.1%	84	15.1%		4.31% 3.46%	304.0
01-Jan-2018 - 31-Dec-2018 01-Jan-2019 - 31-Dec-2019	0,271,847	15.1%	220	14.7%		3.46%	304.0 266.0
01-Jan-2020 - 31-Aug-2111	11,109,259	26.7%	149	26.7%		4.66%	268.0
Total	41,575,913	100.0%	558	100.0%	74,509	4.54%	274.3
i utai	41,575,913	100.0%	506	100.0%	74,509	4.04%	214.3

Legal Maturity 01-Jan-2016 - 31-Dec-2017 01-Jan-2018 - 31-Dec-2019 01-Jan-2020 - 31-Dec-2021	Value	As percentage of total	Number of lean parts	As percentage of total	Average loan Part Size	WAC	WAM
01-Jan-2018 - 31-Dec-2019	value	no percentage or total	Number of Ioan parts		nvorage ioari Fait Size		
	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	27,200	0.1%	1	0.2%	27,200	5.89%	19.0
	207,678	0.5%	4	0.7%	51,920	5.35%	44.9
01-Jan-2022 - 31-Dec-2023 01-Jan-2024 - 31-Dec-2025	700,729 955,751	1.7% 2.3%	10 12	1.8% 2.2%	70,073 79,646	4.17% 4.95%	64.3 86.4
01-Jan-2024 - 31-Dec-2025 01-Jan-2026 - 31-Dec-2027	592,408	2.3%	9	1.6%	65,823	4.95%	112.7
01-Jan-2028 - 31-Dec-2029	855,436	2.1%	16	2.9%	53,465	4.87%	138.8
01-Jan-2030 - 31-Dec-2031	1,225,498	2.9%	20	3.6%	61,275	4.50%	162.8
01-Jan-2032 - 31-Dec-2033	915,239	2.2%	7	1.3%	130,748	4.71%	189.1
01-Jan-2034 - 31-Dec-2035	2,186,399	5.3%	23	4.1%	95,061	4.73%	207.4
01-Jan-2036 - 31-Dec-2037	3,550,726	8.5%	47	8.4%	75,547	5.24%	235.7
01-Jan-2038 - 31-Dec-2039	7,268,584	17.5%	99	17.7%	73,420	5.27%	260.5
01-Jan-2040 - 31-Dec-2041	9,029,202	21.7%	122	21.9%	74,010	4.95%	279.7
01-Jan-2042 - 31-Dec-2043	2,650,708	6.4%	38	6.8%	69,755	4.17%	308.3
01-Jan-2044 - 31-Dec-2045	5,149,703	12.4%	64	11.5%	80,464	3.93%	325.3
01-Jan-2046 - 31-Dec-2047	1,315,476	3.2%	14	2.5%	93,963	3.60%	349.8
01-Jan-2048 - 31-Dec-2137	4,945,176	11.9%	72	12.9%	68,683	3.05%	414.0
Total	41,575,913	100.0%	558	100.0%	74,509	4.54%	274.3
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of total	Average loan Size	WAC	WAM
0% - 60%	773,780	1.9%	23	4.9%	33,643	4.05%	207.3
60% - 70%	575,900	1.4%	8	1.7%	71,987	3.94%	268.6
70% - 80%	2,247,166	5.4%	28	6.0%	80,256	4.72%	205.4
80% - 90%	2,901,595	7.0%	33	7.1%	87,927	4.60%	275.1
90% - 100%	18,105,261	43.5%	209	44.7%	86,628	4.67%	290.9
100% - 110%	11,150,772	26.8%	107	22.9%	104,213	4.30%	296.2
110% - 120% 120% - 130%	5,821,439	14.0% 0.0%	60	12.8% 0.0%	97,024	4.65% 0.00%	216.6
Total	41,575,913	100.0%	- 468	100.0%	88,837	4.54%	274.3
i olar	41,070,913	100.0%	408	100.0%	00,037	4.0470	214.3
Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan Size	WAC	WAM
Baden-Württemberg	4,769,240	11.5%	46	9.8%	103,679	4.32%	285.4
Bayern	2,151,029	5.2%	21	4.5%	102,430	4.58%	286.5
Berlin Broadenburg	2,840,781	6.8% 3.3%	36 12	7.7% 2.6%	78,911	4.67% 4.44%	268.0 310.6
Brandenburg Bremen	1,370,223	0.0%	12	2.6%	114,185	4.44%	310.6
Hamburg	46,052	0.0%	- 1	0.0%	46,052	3.44%	408.0
Hessen	2,810,511	6.8%	30	6.4%	93,684	4.10%	281.1
Mecklenburg-Vorpommern	283,995	0.7%	2	0.4%	141,998	5.95%	249.1
Niedersachsen	1,706,903	4.1%	16	3.4%	106,681	4.65%	269.4
Nordrhein-Westfalen	6,898,408	16.6%	80	17.1%	86,230	4.50%	281.1
Rheinland-Pfalz	1,989,610	4.8%	20	4.3%	99,481	4.64%	262.2
Saarland	195,934	0.5%	3	0.6%	65,311	4.60%	198.7
Sachsen	12,530,264	30.1%	154	32.9%	81,365	4.65%	259.0
Sachsen-Anhalt	2,708,898	6.5%	34	7.3%	79,673	4.39%	305.0
Schleswig-Holstein	465,321	1.1%	4	0.9%	116,330	4.37%	277.8
Thüringen Unspecified	808,743	1.9% 0.0%	9	1.9% 0.0%	89,860	5.39% 0.00%	249.2
	44 575 040		-				
Total	41,575,913	100.0%	468	100.0%	88,837	4.54%	274.3
	Value	As percentage of total	Number of loans	As percentage of total	Average loan Size	Percentage owner occupied	Percentage investment
Property type							
Einfamilienhaus	8,735,654	21.0%	71	15.2%	123,037	98.6%	1.4%
Hochhaus/appartement	29,732,536	71.5%	377	80.6%	78,866	13.0%	87.0%
Mehrfamilienhaus	1,608,656	3.9%	8	1.7%	201,082	62.5%	37.5%
	1,499,068	3.6%	12	2.6%	124,922	100.0%	0.0%
Zweifamilienhaus	-	0.0%	-	0.0% 0.0%	-	0.0% 0.0%	0.0%
Zweifamilienhaus Wohn- und Geschäftshaus				0.070	-	0.078	0.078
Zweifamilienhaus Wohn- und Geschäftshaus unspecified							
Zweifamilienhaus Wohn- und Geschäftshaus	41,575,913	100.0%	468	100.0%	88,837	29.1%	70.9%
Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total		100.0%		As percentage of			
Zweifamilienhaus Wohn- und Geschäftshaus unspecified	41,575,913 Value		468 Number of loans		88,837 Average loan Size	29.1% WAC	70.9% WAM
Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000	Value 21,778,913	100.0% As percentage of total 52.4%	Number of loans 332	As percentage of total 70.9%	Average loan Size 65,599	WAC 4.62%	WAM 268.9
Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000	Value 21,778,913 11,283,884	100.0% As percentage of total 52.4% 27.1%	Number of loans 332 95	As percentage of total 70.9% 20.3%	Average loan Size 65,599 118,778	WAC 4.62% 4.64%	WAM 268.9 262.9
Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000	Value 21,778,913 11,283,884 4,509,207	100.0% As percentage of total 52.4% 27.1% 17.1%	Number of loans 332 95 26	As percentage of total 70.9% 20.3% 5.6%	Average loan Size 65,599 118,778 173,431	WAC 4.62% 4.64% 4.14%	WAM 268.9 262.9 317.9
Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	Value 21,778,913 11,283,884 4,509,207 1,789,905	100.0% As percentage of total 52.4% 27.1% 10.8% 4.3%	Number of loans 332 95 26 8	As percentage of total 70.9% 20.3% 5.6% 1.7%	Average loan Size 65,599 118,778 173,431 223,738	WAC 4.62% 4.64% 4.14% 4.90%	WAM 268.9 262.9 317.9 267.8
Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 300,000	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936	100.0% As percentage of total 52.4% 27.1% 10.8% 4.3% 2.0%	Number of loans 332 95 26 8 3	As percentage of total 70.9% 20.3% 5.6% 1.7% 0.6%	Average loan Size 65,599 118,778 173,431 223,738 278,979	WAC 4.62% 4.64% 4.14% 4.90% 3.90%	WAM 268.9 262.9 317.9 267.8 339.2
Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936 992,488	100.0% As percentage of total 52.4% 27.1% 10.8% 4.3% 2.0% 2.4%	Number of loans 332 95 26 8 3 3	As percentage of total 70.9% 20.3% 5.6% 1.7% 0.6% 0.6%	Average loan Size 65,599 118,778 173,431 223,738 278,979 330,829	WAC 4.62% 4.64% 4.14% 4.90% 3.90% 3.90%	WAM 268.9 262.9 317.9 267.8 339.2 315.1
Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 150,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 300,000 - 350,000 300,000 - 350,000	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936	100.0% As percentage of total 52.4% 27.1% 10.8% 4.3% 2.0% 2.4% 0.9%	Number of loans 332 95 26 8 3	As percentage of total 70.9% 20.3% 5.6% 1.7% 0.6% 0.6% 0.2%	Average loan Size 65,599 118,778 173,431 223,738 278,979	WAC 4.64% 4.64% 4.14% 4.90% 3.90% 3.66% 4.20%	WAM 268.9 262.9 317.9 267.8 339.2
Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 300,000 - 350,000 300,000 - 400,000 400,000 - 450,000	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936 992,488	100.0% As percentage of total 52.4% 27.1% 10.8% 4.3% 2.0% 2.4% 0.9% 0.0%	Number of loans 332 95 26 8 3 3	As percentage of total 70.9% 5.6% 1.7% 0.6% 0.6% 0.2% 0.0%	Average loan Size 65,599 118,778 173,431 223,738 278,979 330,829 384,580	WAC 4.62% 4.64% 4.14% 3.90% 3.66% 4.20% 0.00%	WAM 268.9 262.9 317.9 267.8 339.2 315.1
Zweifamilienhaus Wohn- und Geschäftshaus unspecified 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	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936 992,488	100.0% As percentage of total 52.4% 27.1% 10.8% 4.3% 2.0% 2.4% 0.9% 0.0%	Number of loans 332 95 26 8 3 3	As percentage of total 70.9% 20.3% 5.6% 1.7% 0.6% 0.6% 0.2% 0.0% 0.0%	Average loan Size 65,599 118,778 173,431 223,738 278,979 330,829 384,580 -	WAC 4.62% 4.64% 4.14% 3.90% 3.90% 3.66% 4.20% 0.00% 0.00%	WAM 268.9 262.9 317.9 267.8 339.2 315.1
Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 100,000 - 150,000 200,000 - 250,000 250,000 - 300,000 350,000 - 400,000 400,000 - 450,000 400,000 - 450,000 400,000 - 450,000 50,000 - 000,000 50,000 - 0	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936 992,488	100.0% As percentage of total 52.4% 27.1% 10.8% 2.0% 2.0% 0.9% 0.0% 0.0%	Number of loans 332 95 26 8 3 3	As percentage of total 70.9% 20.3% 5.6% 1.7% 0.6% 0.6% 0.6% 0.2% 0.0% 0.0%	Average loan Size 65,599 118,778 173,431 223,738 278,979 330,829 384,580	WAC 4.62% 4.64% 4.14% 4.90% 3.66% 4.20% 0.00% 0.00% 0.00%	WAM 268.9 262.9 317.9 267.8 339.2 315.1
Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 150,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 350,000 - 400,000 350,000 - 400,000 350,000 - 500,000 500,000 - 550,000 550,000 - 600,000	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936 992,488	100.0% As percentage of total 52.4% 27.1% 10.8% 4.3% 2.0% 0.9% 0.9% 0.0% 0.0%	Number of loans 332 95 26 8 3 3	As percentage of total 70.9% 20.3% 5.6% 1.7% 0.6% 0.2% 0.0% 0.0% 0.0% 0.0%	Average loan Size 65,599 118,778 173,431 223,738 278,979 330,829 384,580 -	WAC 4.62% 4.64% 4.14% 3.90% 3.90% 3.66% 4.20% 0.00% 0.00% 0.00% 0.00%	WAM 268.9 262.9 317.9 267.8 339.2 315.1
Zweifamilienhaus Wohn- 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 - 350,000 300,000 - 450,000 450,000 - 550,000 550,000 - 650,000 550,000 - 650,000	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936 992,488	100.0% As percentage of total 52.4% 27.1% 10.8% 2.0% 2.0% 0.9% 0.0% 0.0%	Number of loans 332 95 26 8 3 3	As percentage of total 70.9% 20.3% 5.6% 1.7% 0.6% 0.6% 0.6% 0.2% 0.0% 0.0%	Average loan Size 65,599 118,778 173,431 223,738 278,979 330,829 384,580 -	WAC 4.62% 4.64% 4.14% 4.90% 3.66% 4.20% 0.00% 0.00% 0.00%	WAM 268.9 262.9 317.9 267.8 339.2 315.1
Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 350,000 - 400,000 350,000 - 400,000 400,000 - 450,000 500,000 - 500,000 500,000 - 500,000	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936 992,488	100.0% As percentage of total 52.4% 27.1% 10.8% 4.3% 2.0% 0.9% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of loans 332 95 26 8 3 3	As percentage of total 70.9% 20.3% 5.6% 0.6% 0.6% 0.2% 0.0% 0.0% 0.0% 0.0%	Average loan Size 65,599 118,778 173,431 223,738 278,979 330,829 384,580 -	WAC 4.62% 4.64% 4.14% 4.90% 3.66% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	WAM 268.9 262.9 317.9 267.8 339.2 315.1
Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 100,000 - 150,000 200,000 - 250,000 200,000 - 250,000 200,000 - 250,000 250,000 - 300,000 350,000 - 400,000 450,000 - 500,000 550,000 - 650,000 550,000 - 650,000 650,000 - 700,000 700,000 - 750,000 700,000 - 750,000 700,000 - 750,000	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936 992,488	100.0% As percentage of total 52.4% 27.1% 10.8% 2.0% 0.9% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of loans 332 95 26 8 3 3	As percentage of total 70.9% 5.6% 1.7% 0.6% 0.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	Average loan Size 65,599 118,778 173,431 223,738 278,979 330,829 384,580 -	WAC 4.62% 4.64% 4.14% 3.90% 3.66% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00%	WAM 268.9 262.9 317.9 267.8 339.2 315.1
Zweifamilienhaus Wohn- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 300,000 300,000 - 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 - 750,000 750,000 - 850,000 750,000 - 850,000	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936 992,488	100.0% As percentage of total 52.4% 27.1% 10.8% 4.3% 2.4% 0.9% 0.0% 0	Number of loans 332 95 26 8 3 3	As percentage of total 70.9% 20.3% 5.6% 0.6% 0.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0	Average loan Size 65,599 118,778 173,431 223,738 278,979 330,829 384,580 -	WAC 4.64% 4.64% 4.14% 4.90% 3.90% 3.86% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	WAM 268.9 262.9 317.9 267.8 339.2 315.1
Zweifamilienhaus   Wohn- und Geschäftshaus   unspecified   Total   Loansize   - 100,000   150,000 - 150,000   150,000 - 250,000   250,000 - 350,000   300,000 - 450,000   300,000 - 350,000   300,000 - 450,000   450,000 - 650,000   550,000 - 850,000   550,000 - 650,000   550,000 - 650,000   650,000 - 750,000   750,000 - 750,000   750,000 - 750,000	Value 21,778,913 11,283,884 4,509,207 1,789,905 836,936 992,488	100.0% As percentage of total 52.4% 27.1% 10.8% 4.3% 2.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of loans 332 95 26 8 3 3	As percentage of total 70.9% 20.3% 5.6% 1.7% 0.6% 0.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	Average loan Size 65,599 118,778 173,431 223,738 278,979 330,829 384,580 -	WAC 4.62% 4.64% 4.14% 4.90% 3.66% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	WAM 268.9 262.9 317.9 267.8 339.2 315.1