E-MAC DE 2005-I Investor Report November 2018

Cashflow analysis for the period Total interest received interest received on transaction accounts 403,669 Net Post Foreclosure Proceeds 226,719 Liquidity available 1,800,000 Reserve account available Receivables under hedging arrangements Total funds available Company management expenses MPT fee Liquidity Fees 202,987 Liquidity Fees 202,987 Liquidity Fees Payments under hedging arrangements PDL Repayment 138,874 Deferred Purchase Price Instalment Total funds distributed

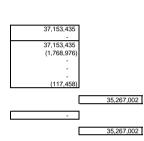
Available after distribution of funds Undrawn Liquidity Facility

Undrawn Liquidity Facility Liquidity Facility Stand By Ledger Reserve account funding

Available liquidity

Net cashflow

Collateral



2,429,350

629,350 1,800,000

1,800,000

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1,800,000

* Note: Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as Liquidity Facility Provider, the Issuer has made a Liquidity Facility Standby Drawing on November 27, 2017. 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, the Standby Drawing remains in place. The Issuer and Security Trustee are in the process of replacing the GIC counterparty.

Starting current balance per 1 August 2018 To be disbursed per 1 August 2018 Starting principal balance 1 August 2018 Principal redemptions and repayments Loans re-assigned (substituted) Further Advances bought Losses for the period

Ending principal balance

Balance Reset Participation

Total balance E-MAC DE 2005-I

Principal Deficiency Ledger

Thicipal Denciency Leager				
	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-			-
Class D	-	-	-	-
Class E	2,840,558	117,458	138,874	2,819,141
Total	2.840.558	117.458	138.874	2.819.141

Performance

	Last Period	This period	Since issue
Prepayment rate	10.46%	16.85%	14.00%

		As percentage of		
Delinquent amount	Principal	total	Number of loans	As percentage of tota
	24,938,417	70.7%	311	75.7%
26,075	4,670,722	13.2%	45	10.9%
3,320	445,756	1.3%	4	1.0%
6,506	481,789	1.4%	6	1.5%
12,223	462,560	1.3%	5	1.29
7,341	200,509	0.6%	4	1.0%
530,543	4,067,249	11.5%	36	8.8%
586,007	35,267,002	100.0%	411	100.0%
	26,075 3,320 6,506 12,223 7,341 530,543	24,938,417 26,075 4,670,722 3,320 445,756 6,506 481,789 12,223 462,560 7,341 200,509 530,543 4,067,249 586,007 35,267,002	Delinquent amount Principal total 24,938,417 70.7% 26,075 4,670,722 13.2% 3,320 445,756 1.3% 6,506 481,789 1.4% 12,223 462,560 1.3% 7,341 200,509 0.6% 530,543 4,067,249 11.5%	Delinquent amount Principal total Number of loans 24,938,417 70.7% 311 26,075 4,670,722 13.2% 45 3,320 445,756 1.3% 4 6,506 481,789 1.4% 6 12,223 462,560 1.3% 5 7,341 200,509 0.6% 4 530,543 4,067,249 11.5% 36 586,007 35,267,002 100.0% 411

	Lasi penuu	This period	Net Recovered	TULAI
Aggregate principal losses	99,421	117,458	169,051	23,805,011

Summary - Total Portfolio

Characteristics						
Amounts to be disbursed	-					
Number of borrowers Number of loans parts	411 490					
	(Weighted) average	Minimum	Maximum			
Borrower size	85,808		384,522			
Loan part size	71,973		384,522			
Coupon	4.48%					
Remaining maturity (months)	265.7		507			
Remaining interest period (months)	10.2		59			
Original interest period (months)	46.0	6	120			
Seasoning (months)	166.4	139.5	176.2			
Loan to Lending Value	96.1%	12.2%	120.0%			
	Value	As % of number of loan	Ac 94	Outstanding principal a	mount	
Investment properties	22.687.228	71.05%		64.33%		
Owner occupied	12,579,773	28.95%		35.67%		
				As percentage of		
Redemption type	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC
Annuity	28,704,567	81.4%		84.5%		4.46%
Interest Only With Life Insurance Redemption	3,493,360	9.9%		8.8%		4.79%
Interest Only With Building Savings Account Redemption	2,852,975	8.1%		6.3%		4.30%
Interest Only	216,100	0.6%	2	0.4%	108,050	5.60%
Total	35,267,002	100.0%	490	100.0%	71,973	4.48%
Interest term	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan Part Size	WAC
0 - 12	5,744,843	16.3%		15.7%		4.20%
13 - 24	6,885,829	19.5%		20.0%		2.70%
25 - 36	-	0.0%		0.0%		0.00%
37 - 48		0.0%		0.0%		0.00%
49 - 60	21,583,589	61.2%		61.8%		5.08%
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	4 050 740	0.0%		0.0%		0.00%
109 - 125	1,052,740	3.0%				5.40%
126 - 132 132 - >	-	0.0%		0.0% 0.0%		0.00% 0.00%
Total	35,267,002	100.0%	490	100.0%		4.48%
Totai	35,267,002	100.0%	490	100.0%	/1,9/3	4.48%
				As percentage of		
Mortgage coupons	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC
0% - 4.50%	16,024,042	45.4%		45.1%		3.39%
4.50% - 4.75%	-	0.0%		0.0%		0.00%
4.75% - 5.00%	732,499	2.1%		1.0%		4.96%
5.00% - 5.25%	5,637,197	16.0%		16.9%		5.15%
5.25% - 5.50%	8,384,894	23.8%		24.7%		5.35%
5.50% - 5.75%	1,002,872			3.3%		5.69%
5.75% - 6.00%	3,424,963	9.7%		8.6%		5.91%
6.00% - 6.25%	60,535	0.2%		0.4%		6.12%
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%	-	0.0%		0.0%		0.00%
7.50% - >	-	0.0%	-	0.0%	-	0.00%

WAM

280.4 208.3 190.7 233.5 265.7

270.2 223.6 232.1 221.2 213.7 237.2

265.7

4.48%

	Value	A	Number of land and	As percentage of	Aussian land Dart Cine	10/40	10/0.04
Interest reset date	Value	As percentage of total	Number or loan parts	total	Average loan Part Size	WAC	WAM
01-Jan-2014 - 31-Dec-2017	1,765,100	5.0%	19	3.9%	92,900	4.84%	264.4
01-Jan-2018 - 31-Dec-2018	5,598,503	15.9%	71	14.5%	78,852	3.57%	284.2
01-Jan-2019 - 31-Dec-2019	16,515,230	46.8%	244	49.8%	67,685	4.75%	260.8
01-Jan-2020 - 31-Dec-2020	7,994,800	22.7%	110	22.4%	72,680	4.93%	240.2
01-Jan-2021 - 31-Dec-2021	2,159,194	6.1%	31	6.3%	69,651	3.44%	312.7
01-Jan-2022 - 31-Dec-2022	1,154,115	3.3%	14	2.9%	82,437	3.40%	327.6
01-Jan-2023 - 31-Dec-2111	80,060	0.2%	1	0.2%	80,060	3.59%	417.0
Total	35,267,002	100.0%	490	100.0%	71,973	4.48%	265.7

490

100.0%

35,267,002

100.0%

71,973

Total

) (also	A	Number of land and	As percentage of	August Land Dart Cine	WAG	
Legal Maturity	Value	As percentage of total	Number of loan parts	total	Average loan Part Size	WAC	WAM
01-Jan-2016 - 31-Dec-2017	-	0.0%	- ,	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019 01-Jan-2020 - 31-Dec-2021	27,200 196,262	0.1% 0.6%	1	0.2% 0.8%	27,200 49,066	5.89% 5.35%	4.0 29.9
01-Jan-2022 - 31-Dec-2023	531,486	1.5%	9	1.8%	59,054	4.28%	51.4
01-Jan-2024 - 31-Dec-2025	787,550	2.2%	10	2.0%	78,755	4.99%	72.2
01-Jan-2026 - 31-Dec-2027	500,276	1.4%	8	1.6%	62,535	4.99%	95.8
01-Jan-2028 - 31-Dec-2029	707,599	2.0%	14	2.9%	50,543	4.95%	122.4
01-Jan-2030 - 31-Dec-2031 01-Jan-2032 - 31-Dec-2033	784,773 960,013	2.2% 2.7%	14 7	2.9% 1.4%	56,055 137,145	4.93% 4.41%	146.9 176.1
01-Jan-2034 - 31-Dec-2035	1,508,983	4.3%	18	3.7%	83,832	4.68%	192.3
01-Jan-2036 - 31-Dec-2037	3,146,340	8.9%	43	8.8%	73,171	5.31%	221.2
01-Jan-2038 - 31-Dec-2039	5,916,133	16.8%	85	17.3%	69,602	5.27%	245.7
01-Jan-2040 - 31-Dec-2041	7,934,552	22.5%	111	22.7%	71,482	5.00%	264.1
01-Jan-2042 - 31-Dec-2043 01-Jan-2044 - 31-Dec-2045	1,681,129	4.8%	24 46	4.9%	70,047	4.18%	294.0
01-Jan-2044 - 31-Dec-2045 01-Jan-2046 - 31-Dec-2047	3,792,898 1,114,321	10.8% 3.2%	40 14	9.4% 2.9%	82,454 79,594	3.82% 3.15%	310.5 336.2
01-Jan-2048 - 31-Dec-2137	5,677,486	16.1%	82	16.7%	69,238	2.99%	401.6
Total	35,267,002	100.0%	490	100.0%	71,973	4.48%	265.7
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of total	Average loan Size	WAC	WAM
0% - 60%	629,294	1.8%	21	5.1%	29,966	4.00%	176.9
60% - 70%	757,983	2.1%	14	3.4%	54,142	4.00%	203.6
70% - 80%	2,209,111	6.3%	26	6.3%	84,966	4.43%	207.1
80% - 90%	3,250,246	9.2%	34	8.3%	95,595	4.76%	277.5
90% - 100%	16,634,597	47.2%	195	47.4%	85,306	4.50%	287.7
100% - 110% 110% - 120%	8,004,728 3,781,042	22.7% 10.7%	81 40	19.7% 9.7%	98,824 94,526	4.31% 4.71%	275.7 199.3
120% - 130%		0.0%	- 40	0.0%	-	0.00%	-
Total	35,267,002	100.0%	411	100.0%	85,808	4.48%	265.7
				As percentage of			
Province	Value	As percentage of total	Number of loans	total	Average loan Size	WAC	WAM
Baden-Württemberg	4,547,072	12.9%	45	10.9%	101,046	4.31%	272.7
Bayern	1,706,330	4.8%	18	4.4%	94,796	4.41%	275.6
Berlin	2,546,831 1,350,923	7.2% 3.8%	32 12	7.8% 2.9%	79,588	4.60% 4.10%	266.1 317.6
Brandenburg Bremen	1,350,925	0.0%	12	0.0%	112,577	0.00%	517.0
Hamburg	45,316	0.1%	1	0.2%	45,316	3.44%	393.0
Hessen	2,035,637	5.8%	23	5.6%	88,506	3.98%	286.5
Mecklenburg-Vorpommern	278,172	0.8%	2	0.5%	139,086	5.95%	234.1
Niedersachsen Nordrhein-Westfalen	1,190,675	3.4%	13 72	3.2%	91,590	4.69%	267.3 270.3
Rheinland-Pfalz	5,636,132 1,693,600	16.0% 4.8%	16	17.5% 3.9%	78,280 105,850	4.49% 4.47%	241.8
Saarland	181,585	4.8%	3	0.7%	60,528	4.55%	189.5
Sachsen	10,682,709	30.3%	133	32.4%	80,321	4.61%	250.3
Sachsen-Anhalt	2,529,232	7.2%	32	7.8%	79,038	4.45%	287.3
Schleswig-Holstein	346,989	1.0%	3	0.7%	115,663	3.89%	273.1
Thüringen Unspecified	495,798	1.4% 0.0%	6	1.5% 0.0%	82,633	5.35% 0.00%	216.4
Total	35,267,002	100.0%	411	100.0%	85,808	4.48%	265.7
	Value	As percentage of total	Number of loans	As percentage of	Average loan Size	Percentage owner occupied	Percentage
Property type	value	As percentage of total					
				total			investment
Einfamilienhaus	7,455,429	21.1%	63	15.3%	118,340	98.4%	1.6%
Hochhaus/appartement	25,302,275	71.7%	63 331	15.3% 80.5%	118,340 76,442	98.4% 13.0%	1.6% 87.0%
Hochhaus/appartement Mehrfamilienhaus	25,302,275 1,390,930	71.7% 3.9%	63 331 6	15.3% 80.5% 1.5%	118,340 76,442 231,822	98.4% 13.0% 50.0%	1.6% 87.0% 50.0%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	25,302,275	71.7% 3.9% 3.2%	63 331	15.3% 80.5% 1.5% 2.7%	118,340 76,442	98.4% 13.0% 50.0% 100.0%	1.6% 87.0% 50.0% 0.0%
Hochhaus/appartement Mehrfamilienhaus	25,302,275 1,390,930	71.7% 3.9%	63 331 6	15.3% 80.5% 1.5%	118,340 76,442 231,822	98.4% 13.0% 50.0%	1.6% 87.0% 50.0%
Hochhaus/appartement Mehr/amilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified	25,302,275 1,390,930 1,118,368 - -	71.7% 3.9% 3.2% 0.0% 0.0%	63 331 6 11 - -	15.3% 80.5% 1.5% 2.7% 0.0% 0.0%	118,340 76,442 231,822 101,670	98.4% 13.0% 50.0% 100.0% 0.0%	1.6% 87.0% 50.0% 0.0% 0.0%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus	25,302,275 1,390,930 1,118,368 -	71.7% 3.9% 3.2% 0.0%	63 331 6	15.3% 80.5% 1.5% 2.7% 0.0%	118,340 76,442 231,822 101,670	98.4% 13.0% 50.0% 100.0% 0.0%	1.6% 87.0% 50.0% 0.0% 0.0%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohn- und Geschäftshaus unspecified	25,302,275 1,390,930 1,118,368 - -	71.7% 3.9% 3.2% 0.0% 0.0%	63 331 6 11 - -	15.3% 80.5% 1.5% 2.7% 0.0% 0.0%	118,340 76,442 231,822 101,670	98.4% 13.0% 50.0% 100.0% 0.0%	1.6% 87.0% 50.0% 0.0% 0.0%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize	25,302,275 1,390,930 1,118,368 - - 35,267,002 Value	71.7% 3.9% 0.0% 0.0% 100.0%	63 331 6 11 - - - 411 Number of loans	15.3% 80.5% 1.5% 2.7% 0.0% 100.0%	118,340 76,442 231,822 101,670 - - 85,808 Average loan Size	98.4% 13.0% 50.0% 0.0% 0.0% 29.0% WAC	1.6% 87.0% 50.0% 0.0% 0.0% 71.0%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000	25,302,275 1,390,930 1,118,368 - - - - - - - - - - - - - - - - - - -	71.7% 3.9% 3.2% 0.0% 0.0% 100.0% As percentage of total 55.5%	63 331 6 11 - - 411 Number of loans 302	15.3% 80.5% 1.5% 2.7% 0.0% 0.0% 100.0% As percentage of total 73.5%	118,340 76,442 231,822 101,670	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% WAC 4.57%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2
Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000	25,302,275 1,390,930 1,118,368 - - 35,267,002 Value	71.7% 3.9% 0.0% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3%	63 331 6 11 - - - 411 Number of loans	15.3% 80.5% 1.5% 2.7% 0.0% 100.0%	118,340 76,442 231,822 101,670 - - 85,808 Average loan Size	98.4% 13.0% 50.0% 0.0% 0.0% 29.0% WAC	1.6% 87.0% 50.0% 0.0% 0.0% 71.0%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	25,302,275 1,390,330 1,118,388 35,267,002 Value 19,557,938 9,199,519 3,622,495 1,558,815	71.7% 3.9% 3.2% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4%	63 331 6 11 - - 411 Number of loans 302 77	15.3% 80.5% 1.5% 0.0% 0.0% 100.0% As percentage of total 73.5% 18.7% 5.1%	118,340 76,442 231,822 101,670 - - - 85,808 Average loan Size 64,761 119,474 172,500 224,116	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% 29.0% WAC 4.57% 4.61% 3.94% 4.75%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2 250.5 322.9 278.7
Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 250,000	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,495 1,568,815 292,957	71.7% 3.9% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8%	63 331 6 11 - - 411 Number of loans 302 77 21 7 7 1	15.3% 80.5% 1.5% 2.7% 0.0% 0.0% 100.0% As percentage of total 73.5% 18.7% 5.1% 1.7% 0.2%	118,340 76,442 231,822 101,670	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% 29.0% WAC WAC 4.57% 4.61% 3.94% 4.75% 2.70%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% 260.2 2205 322.9 278.7 359.5
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	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,457 1,568,815 292,957 640,756	71.7% 3.9% 3.2% 0.0% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8% 1.8%	63 331 6 11 - - - 411 Number of loans 302 77 21 7 1 2	15.3% 80.5% 1.5% 2.7% 0.0% 0.0% 100.0% As percentage of total 73.5% 18.7% 5.1% 1.7% 0.2%	118,340 76,442 231,822 101,670	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% 29.0% WAC 4.57% 4.61% 3.94% 2.70% 3.39%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2 250.5 322.9 278.7 359.5 309.2
Hochhaus/appartement Mehr/amilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 150,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,495 1,568,815 292,957	71.7% 3.9% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8% 1.8%	63 331 6 11 - - 411 Number of loans 302 77 21 7 7 1	15.3% 80.5% 1.5% 2.7% 0.0% 0.0% 100.0% As percentage of total 73.5% 18.7% 5.1% 1.7% 0.2% 0.5%	118,340 76,442 231,822 101,670	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% 29.0% 4.57% 4.61% 3.94% 4.61% 3.94% 4.75% 3.39% 4.20%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% 260.2 2205 322.9 278.7 359.5
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	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,457 1,568,815 292,957 640,756	71.7% 3.9% 3.2% 0.0% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8% 1.8%	63 331 6 11 - - - 411 Number of loans 302 77 21 7 1 2	15.3% 80.5% 1.5% 2.7% 0.0% 0.0% 100.0% As percentage of total 73.5% 18.7% 5.1% 1.7% 0.2%	118.340 76,442 231,822 101,670 - - - 85,808 Average loan Size 64,761 119,474 172,500 224,116 292,957 320,378 384,522	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% 29.0% WAC 4.57% 4.61% 3.94% 2.70% 3.39%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2 250.5 322.9 278.7 359.5 309.2
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 - 350,000 300,000 - 350,000 300,000 - 400,000	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,457 1,568,815 292,957 640,756	71.7% 3.9% 0.0% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8% 1.1% 0.0%	63 331 6 11 - - - 411 Number of loans 302 77 21 7 1 2	15.3% 80.5% 1.5% 0.0% 0.0% 100.0% As percentage of total 73.5% 18.7% 0.2% 0.5% 0.2% 0.0%	118,340 76,442 231,822 101,670 85,808 Average loan Size 64,761 119,474 172,500 224,116 292,957 320,378 384,522 	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% 29.0% WAC 4.57% 4.61% 3.94% 4.75% 2.70% 3.39% 4.20% 0.00%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2 250.5 322.9 278.7 359.5 309.2
Hochhaus/appartement Mehr/amilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 - 150,000 150,000 - 150,000 150,000 - 150,000 250,000 - 200,000 250,000 - 300,000 350,000 - 300,000 350,000 - 450,000 400,000 - 450,000 500,000 - 550,000 500,000 - 550,000	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,457 1,568,815 292,957 640,756	71.7% 3.9% 3.2% 0.0% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8% 1.3% 0.0% 0.0% 0.0%	63 331 6 11 - - - 411 Number of loans 302 77 21 7 1 2	15.3% 80.5% 1.5% 2.7% 0.0% 0.0% 100.0% As percentage of total 73.5% 18.7% 5.1% 1.7% 0.2% 0.5% 0.2% 0.0% 0.0%	118,340 76,442 231,822 101,670 - - - 85,808 Average loan Size 64,761 119,474 172,500 224,116 292,957 320,378 384,522 -	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% 29.0% WAC WAC 4.57% 4.61% 3.94% 4.75% 2.70% 3.39% 4.20% 0.00% 0.00% 0.00%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2 250.5 322.9 278.7 339.5 309.2
Hochhaus/appartement Mehrfamilienhaus Zwefamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 150,000 150,000 - 250,000 250,000 - 350,000 350,000 - 450,000 400,000 - 450,000 400,000 - 550,000 550,000 - 650,000 550,000 - 650,000	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,457 1,568,815 292,957 640,756	71.7% 3.9% 0.0% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8% 1.1% 0.0% 0.0% 0.0% 0.0% 0.0%	63 331 6 11 - - - 411 Number of loans 302 77 21 7 1 2	15.3% 80.5% 1.5% 2.7% 0.0% 0.0% 100.0% As percentage of total 73.5% 1.7% 5.1% 1.7% 0.2% 0.5% 0.2% 0.0% 0.0%	118,340 76,442 231,822 101,670 - - - 85,808 Average loan Size 64,761 119,474 172,500 224,116 292,957 320,378 384,522 -	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% 29.0% WAC WAC 4.57% 4.61% 3.94% 4.75% 2.70% 3.39% 4.75% 2.70% 3.39% 4.20% 0.00% 0.00% 0.00% 0.00%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2 250.5 322.9 278.7 339.5 309.2
Hochhaus/appartement Mehrfamilienhaus Zweffamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 350,000 250,000 - 300,000 350,000 - 400,000 450,000 - 450,000 550,000 - 550,000 550,000 - 650,000 550,000 - 650,000 650,000 - 700,000	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,457 1,568,815 292,957 640,756	71.7% 3.9% 0.0% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8% 1.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	63 331 6 11 - - - 411 Number of loans 302 77 21 7 1 2	15.3% 80.5% 1.5% 2.7% 0.0% 0.0% 100.0% As percentage of total 73.5% 18.7% 0.5% 0.5% 0.2% 0.5% 0.2% 0.0% 0.0%	118,340 76,442 231,822 101,670 - - - 85,808 Average loan Size 64,761 119,474 172,500 224,116 292,957 320,378 384,522 -	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% WAC 4.57% 4.61% 3.94% 4.75% 2.70% 3.39% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2 250.5 322.9 278.7 359.5 309.2
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 150,000 250,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 650,000 - 750,000	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,457 1,568,815 292,957 640,756	71.7% 3.9% 0.0% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8% 1.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	63 331 6 11 - - - 411 Number of loans 302 77 21 7 1 2	15.3% 80.5% 1.5% 2.7% 0.0% 0.0% 100.0% As percentage of total 73.5% 18.7% 5.1% 1.7% 0.2% 0.5% 0.2% 0.0% 0.0% 0.0%	118,340 76,442 231,822 101,670 - - - 85,808 Average loan Size 64,761 119,474 172,500 224,116 292,957 320,378 384,522 -	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% 29.0% 4.57% 4.61% 3.94% 4.75% 2.70% 3.39% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2 250.5 322.9 278.7 359.5 309.2
Hochhaus/appartement Mehr/amilienhaus Zweifamilienhaus Wohr- und Geschäftshaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 350,000 - 450,000 400,000 - 450,000 550,000 - 600,000 550,000 - 600,000 550,000 - 650,000 550,000 - 650,000 550,000 - 750,000 750,000 - 750,000 750,000 - 850,000	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,457 1,568,815 292,957 640,756	71.7% 3.9% 0.0% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8% 1.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	63 331 6 11 - - - 411 Number of loans 302 77 21 7 1 2	15.3% 80.5% 1.5% 2.7% 0.0% 100.0% 100.0% As percentage of total 73.5% 18.7% 5.1% 0.5% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	118,340 76,442 231,822 101,670 - - - 85,808 Average loan Size 64,761 119,474 172,500 224,116 292,957 320,378 384,522 -	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% WAC WAC 4.57% 4.61% 3.94% 4.61% 3.94% 4.75% 2.70% 3.39% 4.20% 0.0% 0.0%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2 250.5 322.9 278.7 359.5 309.2
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 - 450,000 450,000 - 450,000 450,000 - 550,000 550,000 - 550,000 550,000 - 650,000 600,000 - 650,000 600,000 - 650,000 550,000 - 500,000 550,000 - 500,000 550	25,302,275 1,390,930 1,118,368 35,267,002 Value 19,557,938 9,199,519 3,622,457 1,568,815 292,957 640,756	71.7% 3.9% 0.0% 0.0% 100.0% As percentage of total 55.5% 26.1% 10.3% 4.4% 0.8% 1.8% 1.8% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	63 331 6 11 - - - 411 Number of loans 302 77 21 7 1 2	15.3% 80.5% 1.5% 0.0% 0.0% 100.0% As percentage of total 73.5% 18.7% 0.5% 0.5% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0	118,340 76,442 231,822 101,670 - - - 85,808 Average loan Size 64,761 119,474 172,500 224,116 292,957 320,378 384,522 -	98.4% 13.0% 50.0% 100.0% 0.0% 29.0% 29.0% WAC 4.57% 4.61% 3.94% 4.75% 2.70% 3.39% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	1.6% 87.0% 50.0% 0.0% 0.0% 71.0% WAM 260.2 250.5 322.9 278.7 359.5 309.2