E-MAC DE 2006-I Investor Report May 2013

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	4,637,992 (557) 127,134 12,146,503 255,008 39,000	17,205,080	
Company management expenses MPT fee Administration fee Third party fees Liquidity Facility fee Payments under hedging arrangements Interest on the Notes Shortfall Class E PDL Repayment Redemption Class F Notes Deferred Purchase Price Instalment Total funds distributed	20,609 125,514 7,845 130,064 3,455,434 435,238 880,253 -	5,058,577	
Available after distribution of funds		12,146,503	
Undrawn Liquidity Facility Reserve account funding	12,146,503		
Available liquidity		12,146,503	
Net cashflow		-	
<u>Collateral</u>			
Starting current balance per 1 February 2013 To be disbursed per 1 February 2013 Starting principal balance 1 February 2013 Principal (p)repayments Further Advances bought (incl. amounts to be disbu Losses for the period	rsed)	404,883,432.73 404,883,432.73 (2,241,562.68) (1,840,738.44)	
Ending principal balance		I	400,801,132
Balance Reset Participation		-	

Total balance E-MAC DE 2006-I

Principal Deficiency Ledger

			Repayment from Interest Available	
	Start balance	New Losses This Period	Amount	End balance
Class A	-	-		-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	1,840,738	880,253	960,485
Total	-	1,840,738	880,253	960,485

Performance

	Last period	This period	Since issue
Prepayment rate	5.18%	2.93%	2.62%

Г

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of tota
Current		326,582,858	81.5%	2,613	82.7%
1 - 30	86,554	19,983,941	5.0%	143	4.5%
31 - 60	40,839	3,967,980	1.0%	28	0.9%
61 - 90	44,601	3,013,225	0.8%	24	0.8%
91 - 120	59,971	2,788,372	0.7%	17	0.5%
121-150	70,226	2,775,114	0.7%	20	0.6%
> 151	5,078,353	41,689,641	10.4%	316	10.0%
Total	5,380,543	400,801,132	100%	3,161	100%
	Last period	This period	Net Recovered	Total	

400,801,132

 Last period
 Inis period
 Net Recovered
 Iotal

 Aggregate principal losses
 1,850,468
 1,840,738
 173,306
 24,221,068

Summary - Total Portfolio

Characteristics

Amounts to be disbursed

Number of loans	3,161			
Number of loans parts	4,218			
	Weighted average	Minimum	Maximum	
Loan size	126,796	13,917	580,000	
Loan part size	95,022	1,461	580,000	
Coupon	4.86%	3.51%	6.50%	
Remaining maturity (months)	321.9	6	1,112	
Remaining interest period (months)	32.5	1	111	
Original interest period (months)	119.8	60	180	
Seasoning (months)	87.9	66.6	108.8	
Loan to Lending Value	105.9%	3.9%	120.0%	
	Value As	s % of number of loans	As % Outsta	nding principal amount
Investment properties	135,726,431.65	42.1%		33.86%
Owner occupied	265,074,699.96	57.9%		66.14%

-

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	249.513.379	62.3%	2.762	65.5%	90,338	4.85%	343.
Interest Only With Life Insurance Redemption	34,706,464	8.7%		7.5%		4.86%	236.4
Interest Only With Building Savings Account Redem	28,828,193	7.2%		5.2%		4.73%	167.
Interest Only	87,753,095	21.9%	922	21.9%	95,177	4.94%	343.8
Total	400,801,132	100.0%	4,218	100.0%	95,022	4.86%	321.9
				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	-	0.0%		0.0%	-	0.00%	
13 - 24	-	0.0%		0.0%	-	0.00%	-
25 - 36	-	0.0%		0.0%	-	0.00%	-
37 - 48	-	0.0%		0.0%		0.00%	

Total	400,801,132	100.0%	4,218	100.0%	95,022	4.86%	321.9
132 - >	346,925	0.1%	2	0.0%	173,462	5.78%	324.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	397,490,335	99.2%	4,183	99.2%	95,025	4.86%	321.8
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,170,721	0.5%	21	0.5%	103,368	4.82%	327.0
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	793,151	0.2%	12	0.3%	66,096	5.05%	335.8
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
25 - 36		0.0%	-	0.0%	-	0.00%	-

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	81,932,454	20.4%	679	16.1%	120,666	4.28%	339.1
4.50% - 4.75%	81,895,235	20.4%	754	17.9%		4.64%	323.9
4.75% - 5.00%	85,742,294	21.4%	903	21.4%	94,953	4.88%	323.1
5.00% - 5.25%	87,485,412	21.8%	1,055	25.0%		5.12%	314.4
5.25% - 5.50%	40,440,014	10.1%	508	12.0%	79,606	5.36%	307.6
5.50% - 5.75%	14,607,708	3.6%	199	4.7%	73,406	5.61%	302.2
5.75% - 6.00%	5,711,719	1.4%	82	1.9%	69,655	5.85%	302.9
6.00% - 6.25%	2,831,434	0.7%	37	0.9%	76,525	6.06%	302.4
6.25% - 6.50%	154,863	0.0%	1	0.0%	154,863	6.50%	307.0
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%	-
Total	400,801,132	100.0%	4,218	100.0%	95.022	4.86%	321.9
				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Interest reset date 01-jul-2010 - 31-dec-2010	Value 78,252	As percentage of total			ě ,	WAC 4.76%	WAM 355.0
			. 1	total	78,252		
01-jul-2010 - 31-dec-2010		0.0%	1	total 0.0%	78,252	4.76%	355.0
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011		0.0%	1 - -	total 0.0% 0.0%	78,252	4.76% 0.00%	355.0
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011	78,252 - -	0.0% 0.0% 0.0%	1 - - 2	total 0.0% 0.0% 0.0%	78,252 - - 104,487	4.76% 0.00% 0.00%	355.0 - -
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012	78,252 - -	0.0% 0.0% 0.0% 0.1%	1 - - 2	total 0.0% 0.0% 0.0% 0.0%	78,252 - 104,487	4.76% 0.00% 0.00% 6.00%	355.0 - - 310.0 -
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012	78,252 - 208,974 -	0.0% 0.0% 0.1% 0.1% 0.0%	1 - - 2 - 4	total 0.0% 0.0% 0.0% 0.0% 0.0%	78,252 - 104,487 - 180,219	4.76% 0.00% 0.00% 6.00% 0.00%	355.0 - - 310.0
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jul-2012 - 30-jun-2013	78,252 208,974 720,878	0.0% 0.0% 0.1% 0.1% 0.2%	1 - - - - 4 14	total 0.0% 0.0% 0.0% 0.0% 0.0%	78,252 	4.76% 0.00% 6.00% 0.00% 4.82%	355.0 - 310.0 - 317.0 338.7
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jan-2013 - 30-jun-2013 01-jul-2013 - 31-dec-2013	78,252 	0.0% 0.0% 0.1% 0.1% 0.2% 0.2%	1 - 2 - 4 14 61	total 0.0% 0.0% 0.0% 0.0% 0.1% 0.3%	78,252 - 104,487 - 180,219 68,251 110,446	4.76% 0.00% 0.00% 6.00% 4.82% 4.70%	355.0 - 310.0 - 317.0 338.1 290.4
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012 01-jan-2012 - 31-dec-2012 01-jul-2013 - 31-dec-2013 01-jul-2013 - 31-dec-2013 01-jan-2014 - 31-dec-2014	78,252 - 208,974 - 720,878 955,513 6,737,179	0.0% 0.0% 0.1% 0.2% 0.2% 0.2% 1.7%	1 - - 4 - 14 61 3,177	total 0.0% 0.0% 0.0% 0.0% 0.1% 0.3% 1.4%	78,252 - - - - - - - - - - - - - - - - - -	4.76% 0.00% 6.00% 0.00% 4.82% 4.70% 5.29%	355.0 - - 310.0 - 317.0
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jan-2013 - 30-jun-2013 01-jul-2013 - 31-dec-2013 01-jan-2014 - 31-dec-2014 01-jan-2015 - 31-dec-2015	78,252 	0.0% 0.0% 0.0% 0.2% 0.2% 0.2% 1.7% 77.2%	1 - - 4 14 61 3,177 949	total 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 0.3% 1.4% 75.3%	78,252 - 104,487 - 180,219 - 68,251 - 110,446 - 97,417 - 85,494	4.76% 0.00% 6.00% 0.00% 4.82% 4.70% 5.29% 4.77%	355.(- - 310.(- 317.(338. ⁻ 290.4 323.(
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jun-2013 - 31-dec-2013 01-jan-2014 - 31-dec-2013 01-jan-2015 - 31-dec-2016	78,252 208,974 720,878 955,513 6,737,179 309,492,291 81,134,180	0.0% 0.0% 0.1% 0.0% 0.2% 0.2% 1.7% 77.2% 20.2%	1 - - 4 14 61 3,177 949 8	total 0.0% 0.0% 0.0% 0.0% 0.1% 0.3% 1.4% 75.3% 22.5%	78,252 	4.76% 0.00% 6.00% 4.82% 4.70% 5.29% 4.77% 5.15%	355.0 - - 310.0 - 317.0 338.7 290.4 323.3 318.7
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jul-2013 - 31-dec-2013 01-jul-2013 - 31-dec-2013 01-jan-2014 - 31-dec-2014 01-jan-2016 - 31-dec-2016 01-jan-2017 - 31-dec-2017	78,252 208,974 720,878 955,513 6,737,179 309,492,291 81,134,180	0.0% 0.0% 0.0% 0.1% 0.2% 0.2% 0.2% 1.7% 77.2% 20.2% 0.3%	1 - - 2 4 14 61 3,177 949 8	total 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 0.3% 1.4% 75.3% 22.5% 0.2%	78,252 104,487 	4.76% 0.00% 0.00% 0.00% 4.82% 4.70% 5.29% 4.77% 5.15% 5.15%	355.0 - - 310.0 - - 317.0 338.2 290.4 323.3 318.7 326.8
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2013 - 31-dec-2012 01-jul-2013 - 31-dec-2013 01-jul-2013 - 31-dec-2013 01-jan-2015 - 31-dec-2015 01-jan-2015 - 31-dec-2015 01-jan-2016 - 31-dec-2017 01-jan-2016 - 31-dec-2017 01-jan-2016 - 31-dec-2018	78,252 208,974 720,878 955,513 6,737,179 309,492,291 81,134,180	0.0% 0.0% 0.1% 0.2% 0.2% 0.2% 77.2% 20.2% 0.3% 0.0%	1 - - 4 14 61 3,177 949 8 -	total 0.0% 0.0% 0.0% 0.0% 0.1% 0.3% 1.4% 75.3% 22.5% 0.2% 0.0%	78,252 104,487 180,219 68,251 110,446 97,417 85,494 140,867	4.76% 0.00% 0.00% 0.00% 4.82% 4.70% 5.29% 4.77% 5.15% 5.10% 0.00%	355.0 - - 310.0 - - 317.0 338.0 - 323.1 318.0 326.0

egal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
)1-jan-2012 - 31-dec-2013	50,000	0.0%	1	0.0%	50,000	4.43%	9.0
)1-jan-2014 - 31-dec-2015	3,668,882	0.9%	29	0.7%	126,513	4.61%	32.0
)1-jan-2016 - 31-dec-2017	2,861,908	0.7%	19	0.5%	150,627	4.64%	43.1
)1-jan-2018 - 31-dec-2019	1,215,411	0.3%	13	0.3%	93,493	4.82%	72.1
)1-jan-2020 - 31-dec-2021)1-jan-2022 - 31-dec-2023	2,307,773 3,211,787	0.6% 0.8%	23 29	0.5% 0.7%	100,338 110,751	4.69% 4.94%	93.0 121.1
)1-jan-2022 - 31-dec-2023	5,314,447	1.3%	29 49	1.2%	108,458	4.94%	144.5
)1-jan-2026 - 31-dec-2027	3,632,868	0.9%	37	0.9%	98,186	4.82%	163.9
01-jan-2028 - 31-dec-2029	5,142,501	1.3%	51	1.2%	100,833	5.08%	192.7
)1-jan-2030 - 31-dec-2031	16,387,041	4.1%	156	3.7%	105,045	4.88%	216.0
)1-jan-2032 - 31-dec-2033	7,090,682	1.8%	72	1.7%	98,482	4.41%	237.2
01-jan-2034 - 31-dec-2035	13,675,685	3.4%	117	2.8%	116,886	4.86%	267.7
)1-jan-2036 - 31-dec-2037	8,315,867	2.1%	72 294	1.7% 7.0%	115,498	4.77%	258.7
)1-jan-2038 - 31-dec-2039)1-jan-2040 - 31-dec-2041	23,410,554 136,047,841	5.8% 33.9%	1,705	40.4%	79,628 79,793	5.54% 5.14%	315.3 336.6
)1-jan-2042 - 31-dec-2043	122,954,810	30.7%	1,183	28.0%	103,935	4.68%	358.3
01-jan-2044 - 31-dec-2045	39,454,599	9.8%	322	7.6%	122,530	4.29%	379.3
)1-jan-2046 - 31-dec-2047	5,445,882	1.4%	41	1.0%	132,826	3.89%	403.4
1-jan-2048 - 31-dec-2137	612,594	0.2%	5	0.1%	122,519	4.62%	504.2
Total	400,801,132	100.0%	4,218	100.0%	95,022	4.86%	321.9
				As percentage of			
oan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	2,044,807	0.5%	30	0.9%	68,160	4.37%	326.5
60% - 70%	3,118,016	0.8%	34	1.1%	91,706	4.32%	311.5
70% - 80% 30% - 90%	6,061,948 20,003,721	1.5% 5.0%	55 155	1.7% 4.9%	110,217 129,056	4.37% 4.49%	324.2 309.5
30% - 90% 90% - 100%	20,003,721 52,357,249	5.0%	392	4.9%	129,056	4.49%	309.
00% - 110%	191,330,193	47.7%	1,515	47.9%	126,291	4.87%	339.3
10% - 120%	125,885,197	31.4%	980	31.0%	128,454	5.04%	301.3
20% - 130%	-	0.0%	-	0.0%	-	0.00%	-
30% - >	-	0.0%	-	0.0%	-	0.00%	-
Fotal	400,801,132	100.0%	3,161	100.0%	126,796	4.86%	321.9
	Value		Number of Loans	As percentage of total	Average loan size	WAC	WAM
Province		As percentage of total			0		
Baden-Württemberg	69,953,891	17.5%	463	14.6%	151,088	4.78%	330.1
Bayern Berlin	51,417,872 24,420,953	12.8% 6.1%	372 246	11.8% 7.8%	138,220 99,272	4.75% 5.12%	322.6 318.7
Brandenburg	11,617,019	2.9%	90	2.8%	129,078	4.87%	317.8
Bremen	2,585,620	0.6%	23	0.7%	112,418	4.78%	335.0
lamburg	1,420,085	0.4%	11	0.3%	129,099	4.81%	349.4
lamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	23,904,688	6.0%	163	5.2%	146,655	4.72%	323.5
Mecklenburg-Vorpommern	2,058,091	0.5%	22	0.7%	93,550	4.61%	313.4
Niedersachsen Nordrhein-Westfalen	27,447,896 74,101,776	6.8% 18.5%	225 542	7.1% 17.1%	121,991 136,719	4.77% 4.83%	305. 323.
Rheinland-Pfalz	17,785,779	4.4%	127	4.0%	140,046	4.83%	323.
Saarland	8,599,711	2.1%	71	2.2%	121,123	4.72%	320.1
Sachsen	55,189,308	13.8%	559	17.7%	98,729	5.13%	316.3
Sachsen-Anhalt	15,900,926	4.0%	139	4.4%	114,395	5.08%	318.4
Schleswig-Holstein	8,835,795	2.2%	61	1.9%	144,849	4.66%	330.4
Thüringen	5,561,721	1.4%	47	1.5%	118,334	4.90%	330.
Jnspecified	-	0.0%	-	0.0%	-	0.00%	-
otal	400,801,132	100.0%	3,161	100.0%	126,796	4.86%	321.9
				As percentage of			Investme
Property type	Value	As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Proper
Einfamilienhaus	167,786,707	41.9%	1,094	34.6%	153,370	98.4%	1.6' 69.9
łochhaus/appartement /ehrfamilienhaus	188,059,197 28,349,526	46.9% 7.1%	1,826 145	57.8% 4.6%	102,990 195,514	30.1% 77.2%	69.9 22.8
Zweifamilienhaus	26,349,526	4.0%	93	4.6% 2.9%	195,514	95.7%	4.3
.aden/wohnhaus	578,215	0.1%	33	0.1%	192,738	100.0%	0.0
nspecified	-	0.0%	-	0.0%	-	0.0%	0.0
otal	400,801,132	100.0%	3,161	100.0%	126,796	57.9%	42.1
				As percentage of			
.oan size	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
- 100,000	96,932,725	24.2%	1,266	40.1%	76,566	5.04%	310.
00,000 - 150,000	122,172,469	30.5%	992	31.4%	123,158	4.89%	323.
50,000 - 200,000 00,000 - 250,000	93,373,741 54,886,620	23.3% 13.7%	541 248	17.1% 7.8%	172,595 221,317	4.76% 4.75%	328. 327.
50,000 - 250,000 50,000 - 300,000	54,886,620 21,173,456	13.7%	248	2.5%	221,317 268,018	4.75%	327.
00,000 - 350,000	8,370,379	2.1%	26	0.8%	321,938	4.61%	308.
50,000 - 400,000	757,026	0.2%	20	0.1%	378,513	4.46%	380.
00,000 - 450,000	2,096,094	0.5%	5	0.2%	419,219	4.95%	345.
50,000 - 500,000	458,622	0.1%	1	0.0%	458,622	5.11%	344.
00,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	580,000	0.1%	1	0.0%	580,000	4.20%	32.
00,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
		0.0%	-	0.0%	-	0.00%	-
50,000 - 700,000	-	0.007					-
50,000 - 700,000 700,000 - 750,000	-	0.0%	-	0.0%	-	0.00%	-
50,000 - 700,000 '00,000 - 750,000 '50,000 - 800,000	-	0.0%	-	0.0%	-	0.00%	-
50,000 - 700,000	-				-		-
50,000 - 700,000 00,000 - 750,000 50,000 - 800,000 00,000 - 850,000	- - - - - - - - - - - - - - - - - - -	0.0% 0.0%	- - - - 3,161	0.0% 0.0%	- - - 126,796	0.00% 0.00%	

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans Number of loans parts	1,103 1,430			
Number of loans parts	,			
	Weighted average	Minimum	Maximum	
Loan size	104,033	14,793	458,622	
Loan part size	80,243	1,461	458,622	
Coupon	5.08%	3.81%	6.17%	
Remaining maturity (months)	317.9	22	453	
Remaining interest period (months)	31.6	2	47	
Original interest period (months)	119.8	60	120	
Seasoning (months)	88.7	70.5	103.6	
Loan to Lending Value	107.4%	7.5%	120.0%	
	Value	As % of number of loans	As % Outsta	anding principal amount
Investment properties	84,115,276.38	78.3%		73.30%
Owner occupied	30,632,741.78	21.7%		26.70%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	75,865,849	66.1%	968	67.7%	78,374	5.06%	334.
Interest Only With Life Insurance Redemption	9,921,443	8.6%		7.8%	89,382	5.10%	222.
Interest Only With Building Savings Account Redem	5,688,676	5.0%		3.8%	105,346	4.98%	191.
Interest Only		20.3%		20.8%		5.13%	333.
Interest Only	23,272,050	20.3%	297	20.8%	78,357	5.13%	333.3
Total	114,748,018	100.0%	1,430	100.0%	80,243	5.08%	317.9
Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12		0.0%		0.0%		0.00%	-
13 - 24		0.0%		0.0%	-	0.00%	
25 - 36		0.0%		0.0%		0.00%	
37 - 48		0.0%		0.0%	_	0.00%	-
	-				-		240
49 - 60	87,943	0.1%		0.1%	43,972	4.61%	340.8
61 - 72	-	0.0%		0.0%	-	0.00%	-
73 - 84	-	0.0%		0.0%	-	0.00%	-
85 - 96	906,519	0.8%		0.8%	82,411	4.89%	337.4
97 - 108	-	0.0%		0.0%	-	0.00%	-
109 - 125	113,753,556	99.1%	1,417	99.1%	80,278	5.08%	317.7
126 - 132		0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	114,748,018	100.0%	1,430	100.0%	80,243	5.08%	317.9
, order		1001070	1,100	100.070	00,210	0.0070	0111
				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	10,999,603	9.6%	111	7.8%	99,096	4.26%	340.1
4.50% - 4.75%	9,568,533	8.3%	88	6.2%	108,733	4.63%	320.7
4.75% - 5.00%	17,323,007	15.1%	232	16.2%	74,668	4.92%	322.8
5.00% - 5.25%	42,728,891	37.2%		37.5%	79,718	5.12%	315.
5.25% - 5.50%	22,787,267	19.9%		20.6%	77,508	5.36%	313.2
5.50% - 5.75%	6,850,692	6.0%		7.2%	66,512	5.60%	304.7
5.75% - 6.00%	2,793,643	2.4%		2.8%	69,841	5.84%	302.6
6.00% - 6.25%	1,696,382	1.5%		1.8%	65,245	6.07%	302.4
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%	-
Total	114,748,018	100.0%	1,430	100.0%	80,243	5.08%	317.9
	Malua	As a second second second	Number of Learning	As percentage of	A	14/4.0	
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-jan-2013 - 30-jun-2013	68,134	0.1%		0.1%	68,134	4.37%	220.0
01-jul-2013 - 31-dec-2013	623,893	0.5%		0.6%	69,321	4.90%	347.0
01-jan-2014 - 31-dec-2014	3,589,241	3.1%	37	2.6%	97,007	5.36%	284.0
01-jan-2015 - 31-dec-2015	90,429,118	78.8%		77.5%	81,615	4.99%	320.
01-jan-2016 - 31-dec-2016	19,829,975	17.3%		19.0%	73,173	5.43%	313.
01-jan-2017 - 31-dec-2017	207,658	0.2%		0.3%	51,914	5.65%	315.
	207,656				51,914		315.
01-jan-2018 - 31-dec-2018		0.0%		0.0%	-	0.00%	
01-jan-2019 - 31-dec-2019 01-jan-2020 - 31-aug-2111	-	0.0%		0.0% 0.0%		0.00% 0.00%	-
	-				-		
Total	114,748,018	100.0%	1,430	100.0%	80,243	5.08%	317.9

Legal Maturity 01-jan-2014 - 31-dec-2015 01-jan-2016 - 31-dec-2017	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
	489,000	0.4%	4	0.3%	122,250	4.57%	32.6
	187,886	0.2%	2	0.1%	93,943	4.93%	48.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	69.5
01-jan-2020 - 31-dec-2021	277,851	0.2%	4	0.3%	69,463	4.87%	91.3
01-jan-2022 - 31-dec-2023	723,354	0.6%	8	0.6%	90,419	4.89%	124.3
01-jan-2024 - 31-dec-2025	1,292,782	1.1%	15	1.0%	86,185	4.95%	148.6
01-jan-2026 - 31-dec-2027	969,760	0.8%	13	0.9%	74,597	5.01%	163.7
01-jan-2028 - 31-dec-2029	2,748,421	2.4%	29	2.0%	94,773	5.16%	193.8
01-jan-2030 - 31-dec-2031	4,935,993	4.3%	55	3.8%	89,745	5.08%	212.0
01-jan-2032 - 31-dec-2033	1,044,603	0.9%	11	0.8%	94,964	4.55%	238.6
01-jan-2034 - 31-dec-2035	4,758,014	4.1%	44	3.1%	108,137	4.99%	266.0
01-jan-2036 - 31-dec-2037	1,346,377	1.2%	15	1.0%	89,758	5.14%	281.4
01-jan-2038 - 31-dec-2039	12,177,796	10.6%	169	11.8%	72,058	5.60%	316.2
01-jan-2040 - 31-dec-2041	64,316,068	56.0%	848	59.3%	75,844	5.17%	335.2
01-jan-2042 - 31-dec-2043	12,296,006	10.7%	140	9.8%	87,829	4.67%	358.2
		4.7%	55	3.8%	98,802	4.07%	356.2
01-jan-2044 - 31-dec-2045	5,434,109						
01-jan-2046 - 31-dec-2047	1,473,299	1.3%	14	1.0%	105,236	3.97%	400.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	456.0
Total	114,748,018	100.0%	1,430	100.0%	80,243	5.08%	317.9
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
		· ·					
0% - 60%	739,040	0.6%	11	1.0%	67,185	4.44%	333.9
60% - 70%	697,711	0.6%	10	0.9%	69,771	4.41%	295.2
70% - 80%	1,504,991	1.3%	16	1.5%	94,062	4.35%	350.2
80% - 90%	3,922,034	3.4%	36	3.3%	108,945	4.70%	320.6
90% - 100%	11,122,215	9.7%	108	9.8%	102,983	4.84%	286.6
100% - 110%	56,522,933	49.3%	555	50.3%	101,843	5.09%	328.9
110% - 120%	40,239,095	35.1%	367	33.3%	109,643	5.20%	309.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
						=	
Total	114,748,018	100.0%	1,103	100.0%	104,033	5.08%	317.9
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	24,420,953	21.3%	246	22.3%	99,272	5.12%	318.7
Brandenburg	11,617,019	10.1%	90	8.2%	129,078	4.87%	317.8
Mecklenburg-Vorpommern	2,058,091	1.8%	22	2.0%	93,550	4.61%	313.4
Sachsen	55,189,308	48.1%	559	50.7%	98,729	5.13%	316.3
Sachsen-Anhalt	15,900,926	13.9%	139	12.6%	114,395	5.08%	318.4
Thüringen	5,561,721	4.8%	47	4.3%	118,334	4.90%	330.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	114,748,018	100.0%	1,103	100.0%	104,033	5.08%	317.9
Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	22,942,118	20.0%	171	15.5%	134,164	98.25%	1.75%
	86,721,664	75.6%	898	81.4%	96,572	5.35%	94.65%
Hochhaus/appartement	3,293,359	2.9%	19	1.7%	173,335	52.63%	47.37%
Hochhaus/appartement Mehrfamilienhaus	1,642,677	1.4%	14	1.3%	117,334	85.71%	14.29%
Mehrfamilienhaus Zweifamilienhaus							0.000/
Mehrfamilienhaus	148,200	0.1%	1	0.1%	148,200	100.00%	0.00%
Mehrfamilienhaus Zweifamilienhaus	148,200		1	0.1% 0.0%	148,200	100.00% 0.00%	0.00%
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	-	0.1%	1 - 1,103		148,200 - 104,033		
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	148,200 - 114,748,018	0.1% 0.0%	-	0.0%	-	0.00%	0.00%
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	-	0.1% 0.0%	-	0.0%	-	0.00%	0.00%
Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total Loan size	- 114,748,018 Value	0.1% 0.0% 100.0% As percentage of total	- 1,103 Number of Loans	0.0% 100.0% As percentage of total	- 104,033 Average Ioan size	0.00% 21.67% WAC	0.00% 78.33% WAM
Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000	- 114,748,018 Value 49,615,623	0.1% 0.0% 100.0% As percentage of total 43.2%	- 1,103 Number of Loans 650	0.0% 100.0% As percentage of total 58.9%	- 104,033 Average loan size 76,332	0.00% 21.67% WAC 5.15%	0.00% 78.33% WAM 312.1
Mehramilienhaus Zweifamilienhaus Lader/Wohnhaus unspecified Total 	- 114,748,018 Value 49,615,623 37,070,683	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3%	- 1,103 Number of Loans 650 309	0.0% 100.0% As percentage of total 58.9% 28.0%	- 104,033 Average loan size 76,332 119,970	0.00% 21.67% WAC 5.15% 5.07%	0.00% 78.33% WAM 312.1 323.6
Mehramilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000	- 114,748,018 Value 49,615,623 37,070,683 15,268,367	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3%	- 1,103 Number of Loans 650 309 89	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1%	- 104,033 Average loan size 76,332 119,970 171,555	0.00% 21.67% WAC 5.15% 5.07% 4.96%	0.00% 78.33% WAM 312.1 323.6 322.8
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	- 114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8%	- 1,103 Number of Loans 650 309 89 46	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2%	- 104,033 Average loan size 76,332 119,970 171,555 220,654	0.00% 21.67% WAC 5.15% 5.07% 4.96% 4.95%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000	- 114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6%	- 1,103 Number of Loans 650 309 89 46 7	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906	0.00% 21.67% WAC 5.15% 5.07% 4.96% 4.96% 4.95%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5
Mehramilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 350,000	- 114,748,018 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6% 0.3%	- 1,103 Number of Loans 650 309 89 46	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.1%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314	0.00% 21.67% WAC 5.15% 4.96% 4.96% 4.96% 5.12%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 321.8 321.8 325.5 332.5
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000	Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6% 0.3%	- 1,103 Number of Loans 650 309 89 46 7	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.1% 0.0%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314	0.00% 21.67% WAC 5.15% 5.07% 4.96% 4.96% 4.96% 4.96% 4.70% 5.12% 0.00%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5 332.5
Mehramilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 350,000 - 350,000 350,000 - 450,000	- 114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6% 0.3% 0.0%	- 1,103 Number of Loans 650 309 89 46 7 7 1 -	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.6% 0.1% 0.0%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314 -	0.00% 21.67% WAC 5.15% 5.07% 4.96% 4.96% 4.96% 4.96% 5.12% 0.00% 0.00%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5 332.5 -
Mehramilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 350,000 - 400,000 400,000 - 450,000	Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6% 0.3% 0.0% 0.0% 0.0%	- 1,103 Number of Loans 650 309 89 46 7	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.1% 0.0% 0.1%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314	0.00% 21.67% WAC 5.15% 4.96% 4.96% 4.96% 5.12% 0.00% 5.12% 0.00% 5.11%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5 332.5
Mehramilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 350,000 - 350,000 350,000 - 450,000	- 114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6% 0.3% 0.0%	- 1,103 Number of Loans 650 309 89 46 7 7 1 -	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.6% 0.1% 0.0%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314 -	0.00% 21.67% WAC 5.15% 5.07% 4.96% 4.96% 4.96% 4.96% 5.12% 0.00% 0.00%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5 332.5 -
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 350,000 350,000 - 450,000 450,000 - 450,000 450,000 - 550,000	- 114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6% 0.3% 0.0% 0.0% 0.0%	- 1,103 Number of Loans 650 309 89 46 7 7 1 -	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.1% 0.0% 0.1%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314 -	0.00% 21.67% WAC 5.15% 4.96% 4.96% 4.96% 5.12% 0.00% 5.12% 0.00% 5.11%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5 332.5 -
Mehramilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 150,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 350,000 - 350,000 350,000 - 400,000 450,000 - 550,000 550,000 - 550,000	114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314 - 458,622	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6% 0.3% 0.0% 0.0% 0.0% 0.0%	- 1,103 Number of Loans 650 309 89 46 7 7 1 -	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.1% 0.0% 0.0% 0.0% 0.0%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314 -	0.00% 21.67% WAC 5.15% 5.07% 4.96% 4.96% 4.96% 4.70% 5.12% 0.00% 5.11% 0.00%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5 332.5 -
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 550,000 - 550,000 550,000 - 650,000	114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314 - 458,622	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6% 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 1,103 Number of Loans 650 309 89 46 7 7 1 -	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314 -	0.00% 21.67% WAC 5.15% 4.96% 4.96% 4.96% 4.70% 5.12% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5 332.5 -
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 550,000 - 650,000 550,000 - 650,000 650,000 - 650,000	114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314 - 458,622	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 1,103 Number of Loans 650 309 89 46 7 7 1 -	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314 -	0.00% 21.67% WAC 5.15% 5.07% 4.96% 4.95% 4.70% 5.12% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5 332.5 -
Mehramilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 350,000 - 350,000 350,000 - 350,000 350,000 - 500,000 550,000 - 550,000 550,000 - 650,000 550,000 - 650,000 550,000 - 750,000	114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314 - 458,622	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 13.3% 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 1,103 Number of Loans 650 309 89 46 7 7 1 -	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314 -	0.00% 21.67% WAC 5.15% 4.96% 4.96% 4.96% 5.12% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5 332.5 -
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 300,000 - 350,000 300,000 - 450,000 450,000 - 450,000 550,000 - 560,000 550,000 - 560,000 550,000 - 700,000 750,000 - 750,000 750,000 - 750,000	114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314 - 458,622	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 8.8% 1.6% 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	- 1,103 Number of Loans 650 309 89 46 7 7 1 -	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 0.6% 0.1% 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% 0.0% 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% 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% 0.0% 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% 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% 0.0% 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% 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% 0.0% 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% 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% 0.0% 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% 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% 0.0% 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% 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% 0.0% 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% 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% 0.0% 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% 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% 0.0% 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% 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% 0.0% 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% 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% 0.0% 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% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314 -	0.00% 21.67% WAC 5.15% 5.07% 4.96% 4.96% 4.96% 4.70% 5.12% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00%	0.00% 78.33% WAM 312.1 323.6 321.8 22.8 321.8 285.5 332.5 - - - - - - - - - - - - -
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 350,000 - 450,000 400,000 - 450,000	114,748,018 Value 49,615,623 37,070,683 15,268,367 10,150,066 1,882,343 302,314 - 458,622	0.1% 0.0% 100.0% As percentage of total 43.2% 32.3% 13.3% 13.3% 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 1,103 Number of Loans 650 309 89 46 7 7 1 -	0.0% 100.0% As percentage of total 58.9% 28.0% 8.1% 4.2% 0.6% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 104,033 Average loan size 76,332 119,970 171,555 220,654 268,906 302,314 -	0.00% 21.67% WAC 5.15% 4.96% 4.96% 4.96% 5.12% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00%	0.00% 78.33% WAM 312.1 323.6 322.8 321.8 285.5 332.5 -