E-MAC DE 2006-I Investor Report May 2017

Cashflow analysis for the period			
Total interest received	873,195		
Interest received on transaction accounts	(178)		
Net Post Foreclosure Proceeds	230.277		
Liquidity available	3,000,000		
Reserve account available	3,000,000		
Receivables under hedging arrangements			
Total funds available	-	4.103.294	1
Total Tulius available		4,103,234	1
Company management expenses			
MPT fee	47,244		
Administration fee	47,244		
Third party fees	279.254		
Liquidity Facility fee	892		
Payments under hedging arrangements	319.927		
Interest on the Notes	3.037		
Shortfall Class C PDL Repayment	452,941		
Shortfall Class D PDL Repayment			
Shortfall Class E PDL Repayment			
Redemption Class F Notes			
Deferred Purchase Price Instalment			
Total funds distributed		1,103,294	1
		1,100,201	1
Available after distribution of funds		3,000,000]
Undrawn Liquidity Facility	3,000,000		
Reserve account funding	-		
Available liquidity		3,000,000	1
			•
Net cashflow		-	
			_
Collateral			
Starting current balance per 1 February 2017		77,034,908	1
To be disbursed per 1 February 2017		-	
Starting principal balance 1 February 2017		77,034,908	
Principal (p)repayments		(3,298,377)	
Further Advances bought (incl. amounts to be disbursed)		-	
Losses for the period		(1,177,061)	J
Ending principal balance			72,559,470

Balance Reset Participation

Total balance E-MAC DE 2006-I

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	88,811	1,177,061	452,941	812,931
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,588,811	1,177,061	452,941	19,312,931

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72,559,470

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Performance

	Last period	This period	Since issue
Prepayment rate	22.11%	20.01%	17.07%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of tota
Current	-	47,595,632	65.6%	483	70.4%
1 - 30	17,410	4,633,944	6.4%	42	6.1%
31 - 60	20,886	2,734,556	3.8%	23	3.4%
61 - 90	20,352	1,831,736	2.5%	14	2.0%
91 - 120	14,224	774,226	1.1%	8	1.2%
121-150	16,944	799,166	1.1%	8	1.2%
> 151	1,945,912	14,190,211	19.6%	108	15.7%
Total	2,035,727	72,559,470	100%	686	100%

Last period 808,067
 This period
 Net Recovered

 1,177,061
 109,810
 Total 52,639,026 Aggregate principal losses

Summary - Total Portfolio

Characteristics	

Amounts to be disbursed	-						
Number of loans	686						
Number of loans parts	916						
	Weighted average	Minimum	Maximum				
Loan size	105,772	3,340	280,000				
Loan part size	79,213	1,461	280,000				
Coupon	4.19%	2.70%	6.16%				
Remaining maturity (months)	306.2	2.1070	541				
Remaining interest period (months)	20.7	1	59				
Original interest period (months)	40.2	3	180				
Seasoning (months)	138.8	121.5	155.2				
Loan to Lending Value	102.0%	3.6%	120.0%				
Investment properties	Value 35,011,478.02	As % of number of loa 56.7%	ns As%O	utstanding principal a 48.25%	amount		
Owner occupied	37,547,992.12	43.3%		51.75%			
				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	61,354,424	84.6%	808	88.2%	75,934	4.19%	320.4
Interest Only With Life Insurance Redemption	6,271,916	8.6%	62	6.8%	101,160	4.16%	211.7
Interest Only With Building Savings Account Redemption	3,858,524	5.3%	34	3.7%	113,486	4.14%	236.7
Interest Only	1,074,607	1.5%	12	1.3%	89,551	4.98%	295.2
Total	72,559,470	100.0%	916	100.0%	79,213	4.19%	306.2
Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	25,515,972	05.00/	328	9E 00/	77 700	4 3491	308.0
13 - 24		35.2% 15.2%		35.8% 14.3%	77,793	4.21% 2.70%	
25 - 36	11,011,625		131		84,058		373.4
	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	30,560,245	0.0%	-	0.0%	-	0.00%	-
49 - 60	30,560,245	42.1%	396	43.2%	77,172	4.58%	288.5
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	5,292,708	7.3%	60	6.6%	88,212	4.92%	260.2
126 - 132 132 - >	- 178,919	0.0%	- 1	0.0%	- 178,919	0.00% 5.20%	- 289.0
				100.0%			
Total	72,559,470	100.0%	916	100.0%	79,213	4.19%	306.2
Mortgage coupons	Value	As percentage of total	Number of leannarts	As percentage of total	Average loan part size	WAC	WAM
mongage coupons	Value	As percentage of total	Number of loanparts	totai	Average loan part size	WAO	W/W
0% - 4.50%	48,639,061	67.0%	616	67.2%	78,960	3.72%	325.7
4.50% - 4.75%	1,908,876	2.6%	19	2.1%	100,467	4.66%	229.3
4.75% - 5.00%	4,221,131	5.8%	55	6.0%	76,748	4.96%	274.9
5.00% - 5.25%	13,474,011	18.6%	172	18.8%	78,337	5.18%	269.3
5.25% - 5.50%	3,614,777	5.0%	45	4.9%	80,328	5.37%	266.3
5.50% - 5.75%	246,588	0.3%	2	0.2%	123,294	5.75%	269.8
5.75% - 6.00%	272,265	0.4%	4	0.4%	68,066	5.89%	264.2
6.00% - 6.25%	182,762	0.3%	3	0.3%	60,921	6.10%	254.0
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	72,559,470	100.0%	916	100.0%	79,213	4.19%	306.2
Interest reset date			Number of loannarts	As percentage of total	Average loan part size	WAC	WAM
	Value	As percentage of total	Number of loanparts				
01- Jul 2010 - 31-Dec 2010	Value		Number of loanparts	0.00/		0.009/	
01-Jul-2010 - 31-Dec-2010 01-Jan-2011 - 30-Jun-2011	Value -	0.0%		0.0%	-	0.00%	-
01-Jan-2011 - 30-Jun-2011	Value - -	0.0% 0.0%	-	0.0%	-	0.00%	-
01-Jan-2011 - 30-Jun-2011 01-Jul-2011 - 31-Dec-2011	Value - - -	0.0% 0.0% 0.0%		0.0% 0.0%	-	0.00% 0.00%	-
01-Jan-2011 - 30-Jun-2011 01-Jul-2011 - 31-Dec-2011 01-Jan-2012 - 30-Jun-2012	Value - - - -	0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 0.0%	- - -	0.00% 0.00% 0.00%	- - -
01-Jan-2011 - 30-Jun-2011 01-Jul-2011 - 31-Dec-2011 01-Jan-2012 - 30-Jun-2012 01-Jul-2012 - 31-Dec-2012	Value - - - - -	0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 0.0%	- - -	0.00% 0.00% 0.00% 0.00%	
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 - 30-Jun-2013	Value - - - - -	0.0% 0.0% 0.0% 0.0% 0.0%	- - - - - - - -	0.0% 0.0% 0.0% 0.0%	- - -	0.00% 0.00% 0.00% 0.00% 0.00%	
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-Jan-2013 - 30-Jun-2013 01-Jul-2013 - 31-Dec-2013	Value - - - - - - -	0.0% 0.0% 0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 0.0% 0.0% 0.0%	- - -	0.00% 0.00% 0.00% 0.00% 0.00%	-
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 - 30-Jun-2013 01-Jul-2013 - 31-Dec-2013 01-Jul-2013 - 31-Dec-2014		0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 0.0% 0.0% 0.0% 0.0%		0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	- -
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 - 30-Jun-2013 01-Jul-2013 - 31-Dec-2013 01-Jan-2015 - 31-Dec-2015	4,174,195	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 5.8%		0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 4.7%	- - - 97,074	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.79%	- 256.0
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-2013 - 30-Jun-2013 01-Jul-2013 - 31-Dec-2014 01-Jan-2015 - 31-Dec-2015		0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 0.0% 0.0% 0.0% 0.0%		0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	-
01-Jan.2011 - 30-Jun.2011 01-Jul-2011 - 31-Dec-2011 01-Jul-2012 - 30-Jun-2012 01-Jul-2013 - 30-Jun-2013 01-Jan.2013 - 31-Dec-2013 01-Jan.2014 - 31-Dec-2013 01-Jan.2015 - 31-Dec-2015 01-Jan.2016 - 31-Dec-2016	4,174,195	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 5.8%		0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 4.7%	- - - 97,074	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.79%	- 256.0
01-Jan-2011 - 30-Jun-2011	4,174,195 2,551,988	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 5.8% 3.5%	- - - - - - - - - - - - - - - 35	$\begin{array}{c} 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.0\%\\ 3.8\%\end{array}$	- - - 97,074 72,914	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.79%	- 256.0 283.5 309.1
01-Jan-2011 - 30-Jun-2011 01-Jul-2011 - 31-Dec-2011 01-Jul-2012 - 30-Jun-2012 01-Jul-2012 - 30-Jun-2012 01-Jul-2013 - 30-Jun-2013 01-Jul-2013 - 31-Dec-2013 01-Jun-2015 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2017 01-Jan-2017 - 31-Dec-2018	4,174,195 2,551,988 24,082,498 7,020,871	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 5.8% 3.5% 33.2% 9.7%	- - - - - - - - - - - - - - - - - - -	$\begin{array}{c} 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.0\%\\ 0.0\%\\ 4.7\%\\ 3.8\%\\ 33.8\%\\ 9.0\%\end{array}$	97.074 72.914 77.685 85.620	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.79% 4.79% 4.79% 2.79%	
01-Jan-2011 - 30-Jun-2011 01-Jul-2011 - 31-Dec-2011 01-Jul-2012 - 30-Jun-2012 01-Jul-2012 - 30-Jun-2012 01-Jul-2013 - 30-Jun-2013 01-Jul-2013 - 31-Dec-2013 01-Jul-2014 - 31-Dec-2016 01-Jan-2016 - 31-Dec-2016 01-Jan-2017 - 31-Dec-2017	4,174,195 2,551,988 24,082,498	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 5.8% 3.5%	- - - - 433 35 310	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 4.7% 3.8% 33.8%	- - 97.074 72,914 77,685	0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.79% 4.79% 4.20%	- 256.0 283.5 309.1

Total

916

100.0%

79,213

4.19%

72,559,470

100.0%

306.2

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015		0.0%	-	0.0%		0.00%	
01-Jan-2016 - 31-Dec-2017 01-Jan-2018 - 31-Dec-2019	99,886 180,813	0.1%	1	0.1%	99,886 60,271	4.74% 4.59%	6.0 28.8
01-Jan-2020 - 31-Dec-2021	204,522	0.2%	3	0.3%	68,174	4.76%	45.3
01-Jan-2022 - 31-Dec-2023	85,556	0.1%	2	0.2%	42,778	4.77%	65.7
01-Jan-2024 - 31-Dec-2025	858,668	1.2%	9	1.0%	95,408	4.67%	95.8
01-Jan-2026 - 31-Dec-2027	577,939	0.8%	8	0.9%	72,242	4.05%	114.7
01-Jan-2028 - 31-Dec-2029	791,731	1.1%	8	0.9%	98,966	4.22%	137.7
01-Jan-2030 - 31-Dec-2031 01-Jan-2032 - 31-Dec-2033	1,420,543 1,916,670	2.0% 2.6%	15 22	1.6% 2.4%	94,703 87,121	4.97% 4.07%	165.9 189.5
01-Jan-2034 - 31-Dec-2035	2,914,772	4.0%	33	3.6%	88,326	4.22%	218.1
01-Jan-2036 - 31-Dec-2037	1,394,350	1.9%	17	1.9%	82,021	3.74%	233.4
01-Jan-2038 - 31-Dec-2039	2,257,876	3.1%	24	2.6%	94,078	4.53%	263.2
01-Jan-2040 - 31-Dec-2041	16,963,113	23.4%	219	23.9%	77,457	5.03%	287.7
01-Jan-2042 - 31-Dec-2043	11,807,960	16.3%	148	16.2%	79,784	4.16%	308.4
01-Jan-2044 - 31-Dec-2045 01-Jan-2046 - 31-Dec-2047	16,603,690 5,348,698	22.9% 7.4%	218 70	23.8% 7.6%	76,164 76,410	4.14% 3.65%	334.6 353.1
01-Jan-2048 - 31-Dec-2137	9,132,683	12.6%	116	12.7%	78,730	2.91%	418.0
Total	72,559,470	100.0%	916	100.0%	79,213	4.19%	306.2
				As percentage of			
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	347,373	0.5%	16	2.3%	21,711	3.84%	214.0
60% - 70%	981,013	1.4%	11	1.6%	89,183	4.41%	157.3
70% - 80%	2,693,619	3.7%	28	4.1%	96,201	4.08%	260.8
80% - 90% 90% - 100%	5,005,334	6.9%	45	6.6%	111,230	4.13%	288.1
90% - 100% 100% - 110%	16,783,108 28,954,547	23.1% 39.9%	163 272	23.8% 39.7%	102,964 106,451	4.22% 4.17%	309.8 324.7
110% - 120%	17,794,477	24.5%	151	22.0%	117,844	4.17%	294.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	72,559,470	100.0%	686	100.0%	105,772	4.19%	306.2
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	9.600.981	13.2%	78	11.4%	123,090	4.06%	307.7
Bayern	6,712,734	9.3%	61	8.9%	110,045	4.15%	309.0
Berlin	5,001,168	6.9%	54	7.9%	92,614	4.08%	320.9
Brandenburg	1,497,617	2.1%	14	2.0%	106,973	4.37%	308.1
Bremen	607,243	0.8%	8	1.2%	75,905	4.30%	309.6
Hamburg	92,694	0.1%	1	0.1%	92,694	5.19%	288.0
Hamburg/Niedersachsen Hessen	4,371,197	0.0% 6.0%	- 36	0.0%	121,422	0.00% 4.15%	- 322.4
Mecklenburg-Vorpommern	537,589	0.7%	4	0.6%	134,397	3.51%	324.1
Niedersachsen	4,560,079	6.3%	49	7.1%	93,063	4.36%	281.8
Nordrhein-Westfalen	12,896,424	17.8%	112	16.3%	115,147	4.15%	304.2
Rheinland-Pfalz	3,786,249	5.2%	31	4.5%	122,137	4.18%	308.6
Saarland Sachsen	1,149,854 14,669,092	1.6% 20.2%	9 163	1.3% 23.8%	127,762 89,994	4.38% 4.23%	247.2 312.1
Sachsen-Anhalt	4,165,033	5.7%	43	6.3%	96,861	4.50%	289.5
Schleswig-Holstein	1,667,091	2.3%	12	1.7%	138,924	4.16%	311.3
Thüringen	1,244,425	1.7%	11	1.6%	113,130	4.41%	289.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	72,559,470	100.0%	686	100.0%	105,772	4.19%	306.2
Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	22,865,041	31.5%	177	25.8%	129,181	97.7%	2.3%
Hochhaus/appartement	41,389,898	57.0%	457	25.6%	90,569	17.7%	82.3%
Mehrfamilienhaus	5,510,595	7.6%	32	4.7%	172,206	75.0%	25.0%
Zweifamilienhaus	2,793,936	3.9%	20	2.9%	139,697	95.0%	5.0%
Laden/wohnhaus unspecified	-	0.0%	-	0.0%	-	0.0% 0.0%	100.0% 0.0%
•	72 550 470		696		105 772	43.3%	
Total	72,559,470	100.0%	686	100.0%	105,772	43.3%	56.7%
				As percentage of			
Loan size	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
- 100,000	27,126,135	37.4%	378	55.1%	71,762	4.27%	300.1
100,000 - 150,000 150,000 - 200,000	23,920,046 13,949,643	33.0% 19.2%	193 82	28.1% 12.0%	123,938 170,118	4.25% 4.14%	313.0 300.0
200,000 - 250,000	6,233,506	8.6%	82 28	4.1%	222,625	3.77%	300.0 326.5
250,000 - 300,000	1,330,139	1.8%	5	0.7%	266,028	4.25%	277.8
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000 500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	-	0.0%	-	0.0%	-	0.00%	-
750,000 - 800,000 800,000 - 850,000	-	0.0%	-	0.0%	-	0.00%	-
850,000 - >	-	0.0%	-	0.0% 0.0%	-	0.00%	-
Total	72,559,470	100.0%	686	100.0%	105,772	4.19%	306.2
	12,000,470	100.0%	000	100.0%	100,112	+.13/0	300.2

Summary - East Germany

Characteristics

Amounts to be disbursed	-				
Number of loans	289				
Number of loans parts	377				
	Weighted average	Minimum	Maximum		
Loan size	93.823	24,539	242,727		
Loan part size	71.923	1.461	242.727		
Coupon	4.24%	2.70%	6.16%		
Remaining maturity (months)	309.2	2070	541		
Remaining interest period (months)	21.7	1	56		
Original interest period (months)	38.1	3	120		
Seasoning (months)	139.2	121.5	153.4		
Loan to Lending Value	103.0%	34.1%	120.0%		
	Value As %	of number of loans	As % Outst	anding principal amount	
Investment properties	22,838,207.80	88.6%		84.23%	
Owner occupied	4,276,715.51	11.4%		15.77%	

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Ait	23.593.197	87.0%	338	89.7%	69.802	4.25%	320.8
Annuity							
Interest Only With Life Insurance Redemption	1,835,115	6.8%	20	5.3%	91,756	4.34%	190.7
Interest Only With Building Savings Account Redemption	1,314,977	4.8%	15	4.0%	87,665	3.81%	269.0
Interest Only	371,634	1.4%	4	1.1%	92,908	4.93%	301.9
Total	27,114,923	100.0%	377	100.0%	71,923	4.24%	309.2

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9.703.475	35.8%	135	35.8%	71.878	4.20%	314.5
13 - 24	4,162,623	15.4%	57	15.1%	73,028	2.70%	385.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	11,902,121	43.9%	170	45.1%	70,012	4.73%	286.2
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	1,346,704	5.0%	15	4.0%	89,780	5.01%	241.0
126 - 132	· · · -	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	27,114,923	100.0%	377	100.0%	71,923	4.24%	309.2

	As percentage of							
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM	
0% - 4.50%	17,470,134	64.4%	240	63.7%	72,792	3.74%	332.7	
4.50% - 4.75%	557.921	2.1%		1.3%	111.584	4.61%	217.2	
4.75% - 5.00%	1.734.518	6.4%		6.9%	66.712	4.97%	256.6	
5.00% - 5.25%	5.803.727	21.4%		22.0%	69.924	5.17%	271.4	
5.25% - 5.50%	1,296,700	4.8%	19	5.0%	68.247	5.37%	282.6	
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-	
5.75% - 6.00%	69,161	0.3%	1	0.3%	69,161	5.89%	267.0	
6.00% - 6.25%	182,762	0.7%	3	0.8%	60,921	6.10%	254.0	
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	27,114,923	100.0%	377	100.0%	71.923	4.24%	309.2	

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013		0.0%	_	0.0%	_	0.00%	
01-Jul-2013 - 31-Dec-2013	-	0.0%		0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%		0.0%	-	0.00%	
01-Jan-2015 - 31-Dec-2015	1,002,160	3.7%	9	2.4%	111,351	4.76%	230.6
01-Jan-2016 - 31-Dec-2016	308,047	1.1%	6	1.6%	51,341	5.53%	277.0
01-Jan-2017 - 31-Dec-2017	9,739,972	35.9%	135	35.8%	72,148	4.21%	314.1
01-Jan-2018 - 31-Dec-2018	2,848,937	10.5%	37	9.8%	76,998	2.84%	375.0
01-Jan-2019 - 31-Dec-2019	1,746,060	6.4%	26	6.9%	67,156	3.05%	378.8
01-Jan-2020 - 31-Aug-2111	11,469,747	42.3%	164	43.5%	69,937	4.72%	285.9
Total	27,114,923	100.0%	377	100.0%	71,923	4.24%	309.2

Data Data 2017 Sec. 307	Legal Maturity	Value	As percentage of total	Number of loannarts	As percentage of total	Average loan part size	WAC	WAM
Dist Dist <thdis< th=""> Dist Dist D</thdis<>		value		remote or loanpails		, tronage roan part aze		TT CAVI
III - Beneric - Control		-		-		-		-
Int and Control Output Output <t< td=""><td></td><td>99,886</td><td></td><td>1</td><td></td><td>99,886</td><td></td><td>6.0</td></t<>		99,886		1		99,886		6.0
11		-		-		-		•
In-Bord Construction 19% 6 19% 70 4.49% 17 In-Bord Construction 19% 0 19% 7 19% 0.01% 0.01% 11 In-Bord Construction 19% 7 19% 11 <td< td=""><td></td><td>-</td><td></td><td>-</td><td></td><td></td><td></td><td></td></td<>		-		-				
11		-		-				
1								
Number 10 Part (D)		182,404		3				119.5
Dit. Bar.2003 345, 188 1.3% 5 1.3% Beb/20 4.20% 1111 Dit. Bar.2003 1.05, 200 1.		-						-
01-m-304 s-10-be-2035 1.022.97 4.0% 13 3.4% (E.2.7) 3.9% 2141 01-m-304 s-10-be-2037 2.005.76 2.77.8 1.06 2.86.6 177.03 3.1% 2.37.1 01-m-304 s-10-be-2037 3.007.77.1 3.007 1.000.7								
01.48-738 1.23,155 0.7% 3 0.7% 7.7% 3.7% 231.1 01.48-738 1.26,201								
01 Jan 288 is be 2009 01 Jan 288 is be 2009 01 Jan 288 is be 2009 01 Jan 288 is be 2007 01 Jan 288 is be 2007								
01 Jan 240 J. Jan 240								
01-br-1502 3.887.76 3.867.76 3.869.76 3.869.76 4.14% 50.768 4.14% 303.5 01-br-1502 2.714.829 100.06 27 12.27% 72.178 2.24% 302.0 10-br-1502 2.714.829 100.06 37 100.07% 71.203 4.24% 302.0 10-br-1502 100.06 37 100.07% 71.203 4.24% 302.0 10-br-1502 100.06 37 100.07% 71.203 4.24% 302.0 10-br-1502 100.06 5 1.07% 4.24% 302.0 306.0 307.0 700.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 20.0 4.24% 20.0 70.0 70.0 70.0 70.0 70.0 20.0 4.24% 302.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0 70.0								
01 Jan 244 3 Dec 2004 101 Jan 244 3 Dec 2004 101 Jan 244 3 Dec 2007 102 Jan 244 2 Dec 2007 102 Jan								
01 Jan 344 1.555,087 1.555,087 7.21k 69,486 3.171k 3.02,303 Total in 2004 27,114,303 100,0% 377 100,0% 71,523 4.24% 302,1 Total in 2004 27,114,303 100,0% 377 100,0% 71,523 4.24% 302,1 Total in 2004 An percentage of two in 2004 Antrage ban size VAL VAL VAL 71,0% 4.24% 240,0%								
01-MA-586 - 31-OBC-2137 3.512.555 13.0% 40 12.7% 7.178 2.8% 42.7% Total 27.114.823 100.0% 37 100.0% 71.923 4.2% 003.7% Cont 10.00% Appending Value Cons Appending Value Cons Appending Value Cons Appending Value Cons VALC WAM ON - 07% 12.14.82 0.4% 5 1.7% 7.0.80% 2.2% MARE Constant VALC WAM ON - 07% 12.14.82 0.4% 5 1.7% 7.0.80% 2.2% 8.812.2 4.2% 3.91 ON - 07% 1.05% 0.0% 1.6 2.2% 8.812.2 4.2% 3.91 ON - 07% 1.05% 0.0% 1.00% <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>								
Table 27 100.0% 71 100.0% 71.923 4.24% 3091 And to Landing Value Loans As percentage of total Number of Loans VALC WALC								
Cont Lending Value Value Approximation for the second state of the se	01-Jan-2048 - 31-Dec-2137	3,512,535	13.0%	48	12.7%	73,178	2.84%	427.6
Usan Le Angeroaming of total Number of Lones total Average total risk WAC WAM 6976 - 70% 320,739 1.24 3 1.7% 12.246 6.20% 12.246 5.20% 12.246 5.20% 12.246 7.76.80 2.40% 7.76.80 2.40% 7.76.80 2.40% 7.76.80 2.40% 7.76.80 2.40% 7.76.80 2.40% 7.76.80 2.40% 7.76.80 2.40% 2.21% 7.76.80 2.40% 2.21% 7.76.80 2.40% 2.21% 7.76.80 2.40% 2.21% 7.76.80 2.40% 2.21% 7.76.80 2.40% 2.21% 7.76.80 2.40% 2.21% 7.76.80 2.40% 2.21% 7.76.80 2.40% 2.21% 7.76.80 2.40% 2.21% 7.76.80 2.40% 2.21% 7.76.80 2.40% 7.76.80 2.41% 7.76.80 2.41% 7.76.80 2.41% 7.76.80 2.41% 7.76.76 2.21% 7.76.76 2.21% 7.76.76 7.76.76 7.76.76 7.76.76	Total	27,114,923	100.0%	377	100.0%	71,923	4.24%	309.2
No 60% 121,439 0.4% 5 1.7% 24,289 4.0% 240,431 V70 - 60% 400,441 1.7% 6 2.1% 70,030 4.5% 224,33 V70 - 60% 400,441 1.7% 6 2.1% 70,000 4.4% 224,33 V70 - 60% 5,737,77 2.10% 64 2.2.1% 80,122 4.25% 331,14 V70 - 60% - 0.0% 0.0% 0.0								
Defix - TV% 328 7.29 1.2% 3 1.0% 100-913 5.0% 15.00 Defix - TV% 4.6.4.41 1.7% 6 2.1% 7.0.60 4.57% 227.1 Defix - TV% 1.6.4.6.4.81 1.7% 6 2.1% 7.0.60 4.57% 227.1 Defix - TV% 1.6.4.6.5.82 4.4.6% 9.173 4.2.4% 30.1 Defix - TV% 7.0.6.9.50 2.9.% G7 2.2.% 10.4.6.20 4.1.6% 30.0.0% - 0.0.0%	Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
10% - 80% 450.481 1.7% 6 2.1% 750.808 4.5% 221. 10% - 10% 1535.397 6.0% 15 5.5% 109.024 4.4% 231. 10% - 10% 15703.592 2.10% 161 2.5% 109.073 4.5% 313.5 10% - 10% 10% 0.0% - 0.0% - 0.0% - 0.00%	0% - 60%							249.7
Borks 1.585.867 0.0% 15 5.5% 100.024 4.4% 251.5 100% - 100% 1.1364.550 2.3.0% 64 22.1% 39.127 4.2.5% 31.1 100% - 100% 1.1364.550 2.3.0% 64 22.1% 43.6% 31.273 4.2.1% 33.6 120% - 120% 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% - <td>60% - 70%</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>150.6</td>	60% - 70%							150.6
apple - 10% 5,703,797 21,0% 64 22.1% 89,122 4.2% 3111 10% - 10% 17,864.562 43.8% 120 44.6% 89,127 4.2% 336.1 10% - 10% 7,005.60 2.6% 67 2.0% 104.600 4.0% 336.1 10% - 5 - 0.0% - 0	70% - 80%							272.1
100% - 10% 11,864,552 44,8% 129 44,6% 91,673 4.21% 335,4 12% - 10% - 0.	80% - 90%							251.9
110% - 120% 7.09,860 25,9% 67 23,2% 104,820 4.18% 3364 130% - > . 0,0% . . 0,0% . <td>90% - 100%</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>311.6</td>	90% - 100%							311.6
120% - 30% 0.0% - 0.0% <th0.0%< th=""> <th0.0< td=""><td>100% - 110%</td><td></td><td></td><td></td><td></td><td></td><td></td><td>325.8</td></th0.0<></th0.0%<>	100% - 110%							325.8
130% -> . 0.0% . 0.00% . 0.00% . Total 27,114,823 100.0% 289 100.0% 00.0% 00.823 4.24% 3061 Province Vale As percentage of total Number of Long Average loan size WAC WAM Berlin 5,001 169 18.4% 54 18.7% 92,044 4.09% 301 Meckenburg 1.575,059 2.0% 14 14.4% 193,357 3.51% 302 Sandsen Avhalt 4.4660,002 54.1% 163 56.4% 80,904 4.23% 321 Sandsen Avhalt 4.4660,002 54.1% 163 56.4% 80,904 4.23% 321 Sandsen Avhalt 4.4660,002 54.1% 163 56.4% 80,904 4.23% 321 Sandsen Avhalt 4.4660,002 54.1% 163 56.4% 80,904 4.23% 321 Unspectified - 0.0% 1 0.0% 0.00% <td>110% - 120%</td> <td>7,009,560</td> <td>25.9%</td> <td>67</td> <td>23.2%</td> <td>104,620</td> <td>4.18%</td> <td>303.6</td>	110% - 120%	7,009,560	25.9%	67	23.2%	104,620	4.18%	303.6
Total 27,114.923 100.0% 289 100.0% 93.823 4.24% 3662 Province Value As percentage of total Number of Lane Apercentage of total Average kan size WAC WAM Berlin 6.407168 16.45% 54 4 14% 194.37% 4.25% 302.1 4.27% 302.1 Berlin 6.407168 16.45% 54 4 14% 194.377 4.37% 302.1 Sachsen 14.660.002 54.1% 163 56.4% 89.944 4.23% 312.1 Thingen 1.244.425 4.4% 11 3.2% 113.130 4.41% 28.43 Inspecting 1.244.425 4.6% 11 3.8% 13.130 4.41% 28.9 Inspecting 1.244.25 4.6% 11 3.8% 13.130 4.41% 28.9 306.1 Property type Value As percentage of total Number of Lans As percentage of total Number of Lans Aserage ban size </td <td>120% - 130%</td> <td>-</td> <td>0.0%</td> <td>-</td> <td>0.0%</td> <td>-</td> <td>0.00%</td> <td></td>	120% - 130%	-	0.0%	-	0.0%	-	0.00%	
Province Value As percentage of total Number of Loars As reprotentage of total Average loss size WAC WAM Berlin Brindreburg Brindreburg Brindreburg Stanten- Durger 5,001,168 118.4% 54 117.% 92.614 4.06%,073 4.37% 308.1 Mecklehourg-Vorpornnem 53.7599 2.0% 4 1.4% 154.397 3.51% 324.1 Salthean 14.666.002 54.1% 163 56.4% 80.994 4.25% 312.1 Salthean 1.244.425 4.0% 1 0.0% 113.1% 0.00% 113.1% 4.26% 30.61 Property type Value As percentage of total Average loss size Owner Occupied Investment Propert total Property type Value As percentage of total Average loss size Owner Occupied Investment Propert total Property type Value As percentage of total Average loss size Owner Occupied Investment Propert total Property type Value As percentage of total Average loss size Ow	130% - >	-	0.0%	-	0.0%	-	0.00%	-
Province Value As percentage of total Number of Learn total Average ban size WAC WAM Berlin 5.001168 18.4% 54 18.7% 32.614 4.00% 320.5 Berlin 1.497.617 5.5% 14 4.4% 109.577 4.27% 320.5 Sentom 1.496.002 54.1% 163 56.4% 18.99.44 4.25% 321.2 Sentom 1.496.002 54.1% 163 56.4% 18.99.641 4.25% 322.5 Berlin 1.244.425 4.6% 111 3.8% 113.130 4.41% 289.5 Unspecified - 0.0% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0	Total	27,114,923	100.0%	289	100.0%	93,823	4.24%	309.2
Province Value As percentage of total Number of Learn total Average ban size WAC WAM Berlin 5.001168 18.4% 54 18.7% 32.614 4.00% 320.5 Berlin 1.497.617 5.5% 14 4.4% 109.577 4.27% 320.5 Sentom 1.496.002 54.1% 163 56.4% 18.99.44 4.25% 321.2 Sentom 1.496.002 54.1% 163 56.4% 18.99.641 4.25% 322.5 Berlin 1.244.425 4.6% 111 3.8% 113.130 4.41% 289.5 Unspecified - 0.0% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% - 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0					As percentage of			
Brandenburg 1.437,617 5.5% 14 4.4% 106,873 4.37% 308. Sachsen 16,680,002 54.1% 163 56.4% 89.994 4.23% 324.1 Sachsen 14,680,002 54.1% 163 56.4% 89.994 4.23% 324.1 Sachsen-Arhalt 1,244.423 4.0% 11 3.8% 113.130 4.41% 289.1 Diringeni 1,244.423 4.0% 11 3.8% 113.130 4.41% 308.2 Total 27,114,923 100.0% 289 100.0% 93.823 4.24% 308.2 Property type Value As percentage of total Number of Loans 57.86.2% 57.77 9.3% 135.425 96.30% 3.00% Heinfamilienhaus 3.666.465 13.5% 27 9.3% 135.425 96.30% 3.00% Keinfamilienhaus 3.762.29 3.6% 6 2.1% 183.038 16.67% 38.33 Keinfamilienhaus 978.23	Province	Value	As percentage of total	Number of Loans		Average loan size	WAC	WAM
Meckleholug-Vorpommern 537,599 2.0% 4 1.4% 133,397 3.51% 323.4 Sachsen 14,665,032 5.41% 163 56.4% 89.994 4.25% 2312. Sachsen Arhalt 1,1244,425 4.6% 11 3.8% 113,130 4.41% 2282. Unspecified - 0.0%	Berlin					92,614		320.9
Sachsen 14,669,002 54,1% 163 66,4% 89,944 4,23% 312.28 Brichen-Arhalt 4,165,033 15,4% 43 14,9% 99,861 4,50% 229,9 Indingen 1,244,425 4,6% 11 3,8% 113,130 4,41% 229,1 Indigend 27,114,923 100,0% 289 100,0% 93,823 4,24% 309,2 Frogerty type Value As percentage of total Number of Loars total Average loan size Owner Occupied Investment Propertic type Chrohusu/appartement 22,304,919 82,3% 255 88,2% 87,470 1,96% 98,30% Caderwohrhaus 370,229 3,6% 6 2,1% 165,038 16,67% 83,33 Caderwohrhaus 170,310 0,0,0% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% 0,00% <	Brandenburg			14				308.1
Sachsen-Arhalt 4,165.033 15.4% 43 14.9% 96.861 4.50% 289.5 Unspecified - 0.0% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	Mecklenburg-Vorpommern		2.0%	4	1.4%	134,397	3.51%	324.1
Thüningen 1,244,425 4.6% 11 3.8% 113,130 4.41% 2884 Unspecified - 0.0% - 0.0% - 0.00% 0.00%	Sachsen				56.4%	89,994	4.23%	312.1
Unspecified - 0.0% - 0.00% - Total 27,114,923 100.0% 289 100.0% 93.823 4.24% 309.2 Property type Value As percentage of total Number of Loans total Average loan size Owner Occupied Investment Propert Property type Value As percentage of total Number of Loans Average loan size Owner Occupied Investment Propert Refractinge of total Number of Loans 255 88.2% 87.470 1.98% 98.04% 33.335 Wertfamilienhaus 976.229 3.6% 6 2.1% 163.038 16.67% 83.333 Value 976.229 3.6% 6 2.1% 100.00% 0.00%	Sachsen-Anhalt	4,165,033	15.4%		14.9%	96,861	4.50%	289.5
Total 27,114,923 100.0% 289 100.0% 93.823 4.24% 309.2 Property type Value As percentage of total Number of Laars total Average loan size Owner Occupied Investment Propert Einfamilienhaus 3,666,465 13.5% 27 9.3% 135,425 96.30% 3.70° Horhhaus/appartement 22,304,919 82.3% 255 88.2% 87,470 1.99% 86.049 Waltamilienhaus 978,229 3.6% 6 2.1% 165.038 16.67% 83.332 Zuderwohrhaus 175,310 0.0% - 0.0% - 0.00% 100.03 Laderwohrhaus 175,110 0.8% 1 0.3% 177,310 100.00% 0.000 Intel 27,114,923 100.0% 289 100.0% 93.823 11.42% 88.587 Loan size Value As percentage of total Number of Laars Average loan size WAC WAM 100,000 1,43,76,120	Thüringen	1,244,425		11		113,130		289.8
Property type Value As percentage of total Number of Lage As percentage of total Average loan size Owner Occupied Investment Propert Einfamilienhaus 3,666,465 13.5% 2.7 9.3% 135,425 96.30% 3.70° Hochbaus/appartement 22,304,919 82.3% 2.255 88.2% 87,470 1.96% 98.04% Zweifamilienhaus 175,310 0.06% 1 0.3% 175.310 100.00% 0.00% Laderwohnhaus 175,310 0.06% 1 0.3% 114.2% 88.58° Laderwohnhaus 27,114,923 100.0% 289 100.0% 93.823 11.42% 88.58° Lader wohnhaus 14,376,120 53.3% 65 2.25% 72.607 4.27% 305.2 100,000 14,376,120 53.3% 65 2.25% 72.607 4.27% 305.2 100,000 3,681,781 13.6% 21 7.3% 175.323 4.08% 319.2 100,000 3,681,781	-	-		-		-		
Property type Value As percentage of total Number of Leans Intal Average lean size Owner Occupied Investment Proper Einfamilienhaus 3,666,465 13.5% 27 9.3% 135,425 96.30% 370 Mehrfamilienhaus 273,204,919 82.3% 255 88.2% 87,470 1.96% 98.049 Wehrfamilienhaus 978,229 3.6% 6 2.1% 163.038 16.67% 88.33 Laderwohnhaus 175,310 0.0% 1 0.3% 175.310 0.00% 0.00% 100.00% 0.00% Laderwohnhaus 27,114,923 100.0% 289 100.0% 93.823 11.42% 88.59% Laderskow Value As percentage of total Number of Leans total Average loan size WAC WAM Lon size Value As percentage of total Number of Leans total Average loan size WAC WAM Lon size Value As percentage of total Number of Leans total A	Total	27,114,923	100.0%	289	100.0%	93,823	4.24%	309.2
Einfamilienhaus 3,656,465 13.5% 27 9.3% 135,425 96.30% 3,707 Hochbaus/appartement 22,304,919 82.3% 255 88.2% 87,470 1.9%% 98,049 Werdmillenhaus 978,229 3,6% 6 2.1% 163,038 16,67% 88.338 Zverdamillenhaus 175,310 0.6% 1 0.3% 175,310 100.00% 0.00% Lader/wohnhaus - 0.0% - 0.0% - 0.00% 0.00% Lader/wohnhaus - 0.0% - 0.0% - 0.00% 0.00% Total 27,114,023 100.0% 289 100.0% 93,823 11.42% 88.58% 100,000 14,376,120 53.0% 198 68.5% 72,607 4.27% 935.2 100,000 1,24,867 4.1% 5 1.7% 224,973 4.11% 306.6 20,000 - 20,000 - 0.0% - 0.0% - 0.0%							0 0 11	
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Mehrfamilienhaus 978,229 3.6% 6 2.1% 163,038 16.67% 83.332 Zwerlamilienhaus 175,310 0.6% 1 0.3% 175,310 100,00% 0.00% Lader/wohnhaus - 0.0% - 0.0% - 0.00% 0.00% 0.00% Total 27,114,923 100.0% 20 00.0% 93,823 11.42% 88.58% Consiste Value As percentage of total Number of Loans Average loan size WAC WAM -100,000 14,376,120 53.0% 198 88.5% 72.607 4.27% 305.2 100,000 16,000 3.681,781 13.6% 21 7.3% 175.323 4.08% 319.2 200,000 - 250,000 1,124,867 4.1% 5 1.7% 224.973 4.11% 306.6 250,000 - 300,000 - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% -								98.04%
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