E-MAC DE 2007-I Investor Report May 2019

Cashflow analysis for the period

Total interest received	706,263	
Interest received on transaction accounts	(223)	
Net Post Foreclosure Proceeds	254.167	
Liquidity available	3,893,678	
Reserve account available	-	
Receivables under hedging arrangements	377,258	
Total funds available	,	5,231,142
		5,-51,11-
Company management expenses	26,673	
MPT fee	101,776	
Administration fee	10,588	
Third party fees	263,365	
Liquidity Facility fee	1,953	
Payments under hedging arrangements	541,125	
Interest on the Notes	161,147	
Class C PDL Repayment	230,838	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,337,464
Available after distribution of funds		3,893,678
		-
Undrawn Liquidity Facility	3,893,678	
Reserve account funding	-	
Available liquidity		3,893,678
Net cashflow		-

<u>Collateral</u>

Starting current balance 1 February 2019 97,981,709
To be disbursed per 1 February 2019 - Starting principal balance 1 February 2019 97,981,709
Unused amount 97,981,709
Principal (p)repayments (5,546,814)
Loans re-assigned to Seller - Further Advances bought (incl. amounts to be disbursed) - 5,546,672)
Losses for the period (566,672)

Ending principal balance 91,868,223

Balance Reset Participation -

Total balance E-MAC DE 2007-I 91,868,223

Principal Deficiency Ledger

	Start balance	New Losses This Period	Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9,607,572	566,672	230,838	9,943,406
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	31,807,572	566,672	230,838	32,143,406

Performance

	Last period	I his period	Since issue
Prepayment rate	20.41%	20.92%	14.39%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current	-	79,237,963	86.3%	755	87.8%
1 - 30	10,323	2,481,388	2.7%	24	2.8%
31 - 60	5,501	688,845	0.7%	7	0.8%
61 - 90	10,779	691,213	0.8%	8	0.9%
91 - 120	11,878	655,953	0.7%	5	0.6%
121-150	18,497	658,282	0.7%	5	0.6%
> 151	1,319,168	7,454,579	8.1%	56	6.5%
Total	1,376,146	91,868,223	100.0%	860	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	226.116	566,672	(22,285)	55.103.789

Summary - Total Portfolio

Characteristics

Amounts to be disbursed

Number of loans Number of loans parts

	Weighted average	Minimum	Maximum
Loan size	106,824	4,443	385,849
Loan part size	92,052	4,443	385,849
Coupon	3.73%	2.70%	6.54%
Remaining maturity (months)	310.4	1	570
Remaining interest period (months)	26.1	1	97
Original interest period (months)	62.9	3	240
Seasoning (months)	145.2	138.1	174.9
Loan to Lending Value	99.6%	6.8%	129.2%

As % Outstanding principal amount 44.48% 55.52%

Value 40,862,562.22 51,005,661.07 Investment properties Owner occupied

As % of number of loans 50.5% 49.5%

Redemption type	Value	As percentage of total	Number of loannarts	As percentage of total	Average loan part size	WAC	WAM
reachipation type	value	713 percentage or total	realined of loanparts	totai	Average loan part size	WAS	VVFdVi
Annuity	76,883,767	83.7%	855	85.7%	89,923	3.68%	323.6
Interest Only With Life Insurance Redemption	5,555,296	6.0%	63	6.3%	88,179	3.77%	234.2
Interest Only With Building Savings Account Redemp	8,893,525	9.7%	74	7.4%	120,183	4.06%	246.5
Interest Only	535,635	0.6%	6	0.6%	89,272	4.95%	265.7
Total	91,868,223	100.0%	998	100.0%	92,052	3.73%	310.4

		As percentage of							
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM		
0 - 12	16.654.177	18.1%	177	17.7%	94,091	4.19%	305.8		
13 - 24	25,244,414	27.5%		28.0%	90,482	2.70%	357.9		
25 - 36		0.0%		0.0%		0.00%	-		
37 - 48	-	0.0%	-	0.0%	-	0.00%	-		
49 - 60	33,228,763	36.2%	375	37.6%	88,610	3.44%	320.1		
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	2,709,292	2.9%	28	2.8%	96,760	5.73%	243.5		
126 - 132	-	0.0%	-	0.0%	-	0.00%	-		
132 - >	14,031,576	15.3%	139	13.9%	100,947	5.31%	220.4		
Total	91,868,223	100.0%	998	100.0%	92,052	3.73%	310.4		

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	74.283.509	80.9%	823	82.5%	90.259	3.34%	330.7
4.50% - 4.75%	850.856	0.9%		1.0%	85,086	4.69%	174.5
4.75% - 5.00%	3,687,345	4.0%		3.5%	105,353	4.91%	231.0
5.00% - 5.25%	3,035,423	3.3%		3.0%	101.181	5.13%	235.2
5.25% - 5.50%	4,531,217	4.9%	44	4.4%	102,982	5.39%	230.3
5.50% - 5.75%	2,418,073	2.6%	25	2.5%	96,723	5.64%	220.7
5.75% - 6.00%	1,290,564	1.4%	14	1.4%	92,183	5.88%	220.7
6.00% - 6.25%	1,065,442	1.2%	11	1.1%	96,858	6.10%	210.1
6.25% - 6.50%	462,431	0.5%	4	0.4%	115,608	6.34%	207.6
6.50% - 6.75%	243,362	0.3%	2	0.2%	121,681	6.51%	234.0
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	91,868,223	100.0%	998	100.0%	92,052	3.73%	310.4

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	2,709,292	2.9%	28	2.8%	96,760	5.73%	243.5
01-Jan-2018 - 31-Dec-2018	341,713	0.4%	6	0.6%	56,952	3.94%	294.9
01-Jan-2019 - 31-Dec-2019	25,140,878	27.4%	267	26.8%	94,161	3.67%	332.9
01-Jan-2020 - 31-Dec-2020	9,230,380	10.0%	112	11.2%	82,414	2.93%	319.9
01-Jan-2021 - 31-Dec-2021	24,995,470	27.2%	267	26.8%	93,616	3.42%	323.9
01-Jan-2022 - 31-Dec-2022	23,671,578	25.8%	257	25.8%	92,107	3.96%	292.3
01-Jan-2023 - 31-Dec-2023	1,331,239	1.4%	12	1.2%	110,937	3.60%	305.1
01-Jan-2024 - 31-Dec-2024	611,139	0.7%	7	0.7%	87,306	3.63%	338.6
01-Jan-2025 - 31-Dec-2025	· <u>-</u>	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	925,017	1.0%	12	1.2%	77,085	5.09%	220.4
01-Jan-2027 - 31-Dec-2027	2,911,517	3.2%	30	3.0%	97,051	5.19%	207.5
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	91,868,223	100.0%	998	100.0%	92,052	3.73%	310.4

			A			
Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
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-		-		-		-
•		•		-		
-		- ,		-		- (0.0
						(3.0
						28.5 43.0
						73.2 98.0
	,					122.1
						142.1
						167.7
						195.0 215.4
						238.9
						238.9
						288.3 313.7
						332.4
						402.2
32,930,334	33.9%	303	30.4%	90,734	3.00%	402.2
91,868,223	100.0%	998	100.0%	92,052	3.73%	310.4
Value	As percentage of total	Number of Loans		Average Ioan size	WAC	WAM
Value	no porcontago or totar	Trainbor or Eduno	totai	/ trorago toarr oizo	11110	******
2,490,269	2.7%	50	5.8%	49,805	3.89%	192.6
						227.3
						226.2
						259.4
25,022,115						330.9
						338.2
						294.5
2,147,518	2.3%	16	1.9%	134,220	4.49%	227.4
-	0.0%	-	0.0%	-	0.00%	-
91,868,223	100.0%	860	100.0%	106,824	3.73%	310.4
			As percentage of			
Value	As percentage of total	Number of Loans	total	Average Ioan size	WAC	WAM
9.081.173	9.9%	69	8.0%	131.611	3.67%	316.6
	6.9%					308.4
						335.8
						280.1
					4.11%	
		4				325.0
426 770	0.5%		0.5%	106 693	3 54%	
426,770 5.146.900	0.5% 5.6%		0.5% 4.7%	106,693 128,672	3.54% 3.96%	335.2
5,146,900	0.5% 5.6% 1.1%	4 40 8	0.5% 4.7% 0.9%	128,672	3.54% 3.96% 3.74%	335.2 287.7
5,146,900 1,048,846	5.6% 1.1%	40 8	4.7% 0.9%	128,672 131,106	3.96% 3.74%	335.2 287.7 325.6
5,146,900 1,048,846 4,891,847	5.6% 1.1% 5.3%	40 8 49	4.7% 0.9% 5.7%	128,672 131,106 99,834	3.96% 3.74% 4.05%	335.2 287.7 325.6 267.1
5,146,900 1,048,846 4,891,847 13,289,285	5.6% 1.1% 5.3% 14.5%	40 8 49 116	4.7% 0.9% 5.7% 13.5%	128,672 131,106 99,834 114,563	3.96% 3.74%	335.2 287.7 325.6 267.1 288.4
5,146,900 1,048,846 4,891,847	5.6% 1.1% 5.3%	40 8 49	4.7% 0.9% 5.7%	128,672 131,106 99,834	3.96% 3.74% 4.05% 4.02%	335.2 287.7 325.6 267.1 288.4 308.1
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927	5.6% 1.1% 5.3% 14.5% 4.3% 2.7%	40 8 49 116 33 21	4.7% 0.9% 5.7% 13.5% 3.8% 2.4%	128,672 131,106 99,834 114,563 118,693 120,235	3.96% 3.74% 4.05% 4.02% 4.01%	335.2 287.7 325.6 267.1 288.4 308.1 284.5
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727	5.6% 1.1% 5.3% 14.5% 4.3%	40 8 49 116 33	4.7% 0.9% 5.7% 13.5% 3.8%	128,672 131,106 99,834 114,563 118,693	3.96% 3.74% 4.05% 4.02% 4.01% 3.94%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3%	40 8 49 116 33 21 266 85	4.7% 0.9% 5.7% 13.5% 2.4% 30.9% 9.9%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.44% 3.51%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0%	40 8 49 116 33 21 266 85	4.7% 0.9% 5.7% 13.5% 3.8% 2.4% 30.9% 9.9% 2.3%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.44% 3.51%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7 318.7 289.3
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3%	40 8 49 116 33 21 266 85	4.7% 0.9% 5.7% 13.5% 2.4% 30.9% 9.9%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.44% 3.51%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7 318.7 289.3
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0%	40 8 49 116 33 21 266 85 20 15	4.7% 0.9% 5.7% 13.5% 2.4% 30.9% 2.3% 1.7% 0.0%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.44% 3.51% 4.51% 3.65% 0.00%	335.2 287.7 325.6 267.1 288.4 308.1 244.5 331.7 289.3 321.9
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0%	40 8 49 116 33 21 266 85	4.7% 0.9% 5.7% 13.5% 3.8% 2.4% 30.9% 9.9% 2.3%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 4.51% 3.65%	288.4 308.1 284.5 331.7
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0%	40 8 49 116 33 21 266 85 20 15	4.7% 0.9% 5.7% 13.5% 2.4% 30.9% 2.3% 1.7% 0.0%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 4.51% 3.65% 0.00%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7 318.7 289.3 321.9
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0%	40 8 49 116 33 21 266 85 20 15	4,7% 0.9% 5.7% 13.5% 3.8% 2.4% 30.9% 2.3% 1.7% 0.0%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.44% 3.51% 4.51% 3.65% 0.00%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7 289.3 321.9
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0%	40 8 49 116 33 21 266 85 20 15 - - 860	4,7% 0.9% 0.9% 5.7% 13.5% 3.8% 2,4% 30.9% 2.3% 1.7% 0.0% 100.0% As percentage of total	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774 	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 3.65% 0.00%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7 318.7 289.3 321.9 310.4
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 7,641,486 1,867,605 1,601,607 91,868,223	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 8.3% 1.7% 0.0% 100.0%	40 8 49 116 33 21 266 85 20 15 -	4, 7% 0.9% 5.7% 13.5% 3.8% 2.4% 30.9% 2.3% 1.7% 0.0% 100.0% As percentage of total 30.7%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774 -	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 3.65% 0.00% 3.73% Owner Occupied	355.2 287.7 325.6 267.1 288.4 308.1, 284.5 331.7 318.7 289.3 321.9
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607 91,868,223 Value	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0% As percentage of total 36.0% 51.5%	40 8 49 116 33 21 266 85 20 15 - - 860 Number of Loans	4,7% 0.9% 5.7% 13.5% 3.8% 2.4% 30.9% 9.9% 2.3% 1.7% 0.0% As percentage of total 30.7% 60.1%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 3.65% 0.00% 3.73% Owner Occupied 98.5% 19.3%	335.2 287.7 325.6 267.1 284.4 308.1 284.5 331.7 289.3 321.9 310.4 Investment Propert
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607 91,868,223 Value 33,061,768 47,267,039 7,171,651	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0% As percentage of total 36.0% 51.5% 7.8%	40 8 49 116 33 21 266 85 20 15 - - 860 Number of Loans	4,7% 0.9% 0.9% 13.5% 3.8% 2.4% 30.9% 2.3% 1.7% 0.0% As percentage of total 30.7% 60.1% 5.1%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774 - 106,824 Average loan size 125,234 91,426 162,992	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 3.65% 0.00% 3.73% Owner Occupied 98.5% 19.3% 77.3%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7 318.7 289.3 321.9 - - 310.4
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607 91,868,223 Value	5.6% 1.19% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0% As percentage of total 36.0% 51.5% 7.8% 4.6%	40 8 49 116 33 21 266 85 20 15 - - 860 Number of Loans	4, 7% 0.9% 5.7% 13.5% 3.8% 2.4% 30.9% 2.3% 1.7% 0.0% 100.0% As percentage of total 30.7% 60.1% 5.1% 4.0%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 3.65% 0.00% 3.73% Owner Occupied 98.5% 19.3% 77.3% 94.1%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7 318.7 289.3 321.9 310.4 Investment Propert 1.59 80.79 22.79
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607 91,868,223 Value 33,061,768 47,267,039 7,171,651 4,243,742	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0% As percentage of total 36.0% 51.5% 7.8% 4.6% 0.0%	40 8 49 116 33 21 266 85 20 15 - - 860 Number of Loans 264 517 44 34	4,7% 0.9% 5.7% 13.5% 3.8% 2,4% 30.9% 2.3% 1.7% 0.0% 100.0% As percentage of total 30.7% 60.1% 5.1% 4.0%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774 106,824 Average loan size 125,234 91,426 162,992 124,816	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 3.65% 0.00% Owner Occupied 98.5% 19.3% 77.3% 94.1% 0.00%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7 319.7 310.4 investment Propert 1.5% 80.7% 22.77 5.99 100.09
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607 91,868,223 Value 33,061,768 47,267,039 7,171,651	5.6% 1.19% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0% As percentage of total 36.0% 51.5% 7.8% 4.6%	40 8 49 116 33 21 266 85 20 15 - - 860 Number of Loans	4, 7% 0.9% 5.7% 13.5% 3.8% 2.4% 30.9% 2.3% 1.7% 0.0% 100.0% As percentage of total 30.7% 60.1% 5.1% 4.0%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774 - 106,824 Average loan size 125,234 91,426 162,992	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 3.65% 0.00% 3.73% Owner Occupied 98.5% 19.3% 77.3% 94.1%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7 319.9 310.4 investment Propert 1.5% 80.7% 22.7% 5.5%
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607 91,868,223 Value 33,061,768 47,267,039 7,171,651 4,243,742	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0% As percentage of total 36.0% 51.5% 7.8% 4.6% 0.0%	40 8 49 116 33 21 266 85 20 15 - - 860 Number of Loans 264 517 44 34	4,7% 0.9% 5.7% 13.5% 3.8% 2,4% 30.9% 2.3% 1.7% 0.0% 100.0% As percentage of total 30.7% 60.1% 5.1% 4.0%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774 106,824 Average loan size 125,234 91,426 162,992 124,816	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 3.65% 0.00% Owner Occupied 98.5% 19.3% 77.3% 94.1% 0.00%	335.2 287.7 325.6 267.1 288.4 308.1 284.5 331.7 318.7 289.3 321.9
5,146,900 1,048,846 4,891,847 13,289,285 3,916,866 2,524,927 25,189,727 7,641,486 1,867,605 1,601,607 91,868,223 Value 33,061,768 47,267,039 7,171,651 4,243,742	5.6% 1.1% 5.3% 14.5% 4.3% 2.7% 27.4% 8.3% 2.0% 1.7% 0.0% 100.0% As percentage of total 36.0% 7.8% 4.6% 0.0% 0.1%	40 8 49 116 33 21 266 85 20 15 - - 860 Number of Loans 264 34 - 1	4,7% 0.9% 5.7% 13.5% 3.8% 2,4% 30.9% 9.9% 2.3% 1.7% 0.0% 4 s percentage of total 30.7% 60.1% 5.1% 4.0% 0.0% 0.1%	128,672 131,106 99,834 114,563 118,693 120,235 94,698 89,900 93,380 106,774	3.96% 3.74% 4.05% 4.02% 4.01% 3.94% 3.51% 4.51% 3.65% 0.00% 3.73% Owner Occupied 98.5% 19.3% 77.3% 94.1% 0.0% 0.0%	335.2 287.7 325.6 267.1 288.4 308.1 244.5 331.7 318.7 289.3 321.9 310.4 Investment Property 1.5% 80.7% 22.7% 5.9% 100.0%
	11,386 339,186 285,006 297,884 1,277,762 1,513,987 2,020,179 2,689,909 3,247,418 8,745,839 3,025,657 5,626,116 7,644,967 7,381,394 14,844,977 32,936,554 91,868,223 Value 2,490,269 1,957,127 4,097,608 6,567,821 25,022,115 36,409,414 13,176,351 2,147,515 2,147,515 2,147,515 2,147,579 3,129,527 522,140	- 0.0% -	- 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 11,386 0.0% 1339,186 0.4% 5 265,006 297,884 0.3% 7 297,884 0.3% 8 1,277,762 1.4% 24 - 1,513,987 1.6% 1.6% 1.98 - 2,689,909 2.9% 28 - 3,247,418 3,5% 41 - 8,745,839 5,5% 41 - 8,745,839 5,5% 41 - 8,745,839 5,5% 41 - 8,745,839 5,5% 41 - 8,745,839 5,5% 1,95,7 - 7,381,394 1,95,7 - 7,381,394 1,95,7 - 7,381,394 1,95,7 - 1,381,394 1,2% 1,2% 2,3% 3	- 0.0% -	- 0.0% - 0.0% - 0.0% - 1.0% -	- 0.0% - 0.0% - 0.0% - 0.00% -

	As percentage of							
Loansize	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM	
- 100,000	31,949,911	34.8%	450	52.3%	71,000	3.64%	299.1	
100,000 - 150,000	31,709,769	34.5%	263	30.6%	120,569	3.74%	317.4	
150,000 - 200,000	17,372,427	18.9%	101	11.7%	172,004	3.81%	316.0	
200,000 - 250,000	8,197,342	8.9%	37	4.3%	221,550	3.92%	317.4	
250,000 - 300,000	1,563,886	1.7%	6	0.7%	260,648	3.37%	292.0	
300,000 - 350,000	313,404	0.3%	1	0.1%	313,404	2.70%	340.0	
350,000 - 400,000	761,485	0.8%	2	0.2%	380,742	3.85%	317.1	
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-	
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-	
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-	
550,000 - 600,000	-	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	-	0.0%	-	0.0%	-	0.00%	-	
800,000 - 850,000	-	0.0%	-	0.0%	-	0.00%	-	
850,000 - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	91,868,223	100.0%	860	100.0%	106,824	3.73%	310.4	

Summary - East Germany

Characteristics

Amounts to be disbursed

Number of loans Number of loans parts 452 498

	Weighted average	Minimum	Maximum
Loan size	97,100	11,386	375,636
Loan part size	88,131	9,373	375,636
Coupon	3.51%	2.70%	6.47%
Remaining maturity (months)	325.8	1	563
Remaining interest period (months)	22.3	1	95
Original interest period (months)	46.0	3	240
Seasoning (months)	145.0	139.1	174.9
Loan to Foreclosure Value	103.0%	9.8%	129.2%

As % of number of loans 80.3% 19.7% Value 33,774,343.21 10,114,650.31 As % Outstanding principal amount 76.95% 23.05%

Investment properties Owner occupied

•	As percentage of						
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	39,548,095	90.1%	449	90.2%	88,080	3.50%	333.4
Interest Only With Life Insurance Redemption	2,450,835	5.6%	31	6.2%	79,059	3.36%	237.3
Interest Only With Building Savings Account Redemp	1,665,429	3.8%	15	3.0%	111,029	3.89%	280.0
Interest Only	224,635	0.5%	3	0.6%	74,878	3.73%	289.3
Total	43,888,994	100.0%	498	100.0%	88,131	3.51%	325.8

		As percentage of							
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM		
0 - 12	9,789,429	22.3%	107	21.5%	91,490	4.19%	311.5		
13 - 24				32.7%					
	14,919,986	34.0%			91,534	2.70%	364.4		
25 - 36	-	0.0%		0.0%	-	0.00%	-		
37 - 48	-	0.0%	-	0.0%	-	0.00%	-		
49 - 60	15,411,850	35.1%	191	38.4%	80,690	3.40%	321.3		
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	1,170,489	2.7%	13	2.6%	90,038	5.71%	239.5		
126 - 132	-	0.0%	-	0.0%	-	0.00%	-		
132 - >	2,597,239	5.9%	24	4.8%	108,218	5.26%	222.9		
Total	43,888,994	100.0%	498	100.0%	88,131	3.51%	325.8		

Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	40.073.581	91.3%	460	92.4%	87.116	3.33%	335.2
4.50% - 4.75%	313,523	0.7%	3	0.6%	104,508	4.73%	244.0
4.75% - 5.00%	1,033,746	2.4%	12	2.4%	86,145	4.94%	201.2
5.00% - 5.25%	635,257	1.4%	6	1.2%	105,876	5.20%	266.4
5.25% - 5.50%	485,871	1.1%	4	0.8%	121,468	5.45%	233.0
5.50% - 5.75%	465,857	1.1%	4	0.8%	116,464	5.64%	235.4
5.75% - 6.00%	159,213	0.4%	2	0.4%	79,606	5.96%	245.7
6.00% - 6.25%	445,266	1.0%	4	0.8%	111,316	6.11%	230.1
6.25% - 6.50%	276,680	0.6%	3	0.6%	92,227	6.34%	176.4
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	43.888.994	100.0%	498	100.0%	88.131	3.51%	325.8

-				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	1.170.489	2.7%	13	2.6%	90.038	5.71%	239.5
01-Jan-2018 - 31-Dec-2018	246.088	0.6%		1.0%	49.218	3.84%	277.0
01-Jan-2019 - 31-Dec-2019	15.856.609	36.1%		33.5%	94.950	3.60%	340.2
01-Jan-2020 - 31-Dec-2020	4,300,227	9.8%	54	10.8%	79,634	2.73%	332.9
01-Jan-2021 - 31-Dec-2021	11,434,449	26.1%	136	27.3%	84,077	3.20%	336.9
01-Jan-2022 - 31-Dec-2022	9,180,486	20.9%	106	21.3%	86,608	3.62%	308.9
01-Jan-2023 - 31-Dec-2023	430,995	1.0%	4	0.8%	107,749	3.62%	357.5
01-Jan-2024 - 31-Dec-2024	119,458	0.3%	2	0.4%	59,729	3.68%	299.8
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	
01-Jan-2026 - 31-Dec-2026	204,065	0.5%	2	0.4%	102,032	4.90%	217.5
01-Jan-2027 - 31-Dec-2027	946,126	2.2%	9	1.8%	105,125	4.97%	211.2
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	43,888,994	100.0%	498	100.0%	88,131	3.51%	325.8

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015		0.0%		0.0%		0.00%	
01-Jan-2014 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2017	-	0.0%	-	0.0%	-	0.00%	
01-Jan-2018 - 31-Dec-2019	11,386	0.0%	1	0.2%	11,386	4.20%	(3.0)
01-Jan-2020 - 31-Dec-2021	-	0.0%	- '	0.0%		0.00%	-
01-Jan-2022 - 31-Dec-2023	18,658	0.0%	1	0.2%	18,658	2.70%	48.0
01-Jan-2024 - 31-Dec-2025	19,988	0.0%	2	0.4%	9,994	4.20%	67.0
01-Jan-2026 - 31-Dec-2027	504,038	1.1%	9	1.8%	56,004	4.21%	100.7
01-Jan-2028 - 31-Dec-2029	881,854	2.0%	11	2.2%	80,169	4.42%	123.9
01-Jan-2030 - 31-Dec-2031	921,002	2.1%	13	2.6%	70,846	3.36%	139.6
01-Jan-2032 - 31-Dec-2033	795,086	1.8%	11	2.2%	72,281	3.53%	169.1
01-Jan-2034 - 31-Dec-2035	1,758,417	4.0%	21	4.2%	83,734	3.14%	196.5
01-Jan-2036 - 31-Dec-2037	3,446,966	7.9%	36	7.2%	95,749	3.75%	215.1
01-Jan-2038 - 31-Dec-2039	1,425,515	3.2%	19	3.8%	75,027	4.33%	240.3
01-Jan-2040 - 31-Dec-2041	1,564,331	3.6%	19 28	3.8%	82,333	3.93%	262.5
01-Jan-2042 - 31-Dec-2043 01-Jan-2044 - 31-Dec-2045	2,629,783 3,100,717	6.0% 7.1%	33	5.6% 6.6%	93,921 93,961	3.91% 3.81%	287.5 315.7
01-Jan-2046 - 31-Dec-2047	8,582,649	19.6%	88	17.7%	97,530	3.95%	333.0
01-Jan-2048 - 31-Dec-2137	18,228,602	41.5%	206	41.4%	88,488	3.02%	408.1
Total	43,888,994	100.0%	498	100.0%	88,131	3.51%	325.8
Total	10,000,001	100.070	100	100.070	30,101	0.0170	020.0
Loan to Foreclasure Value Loans	Value	As paragraphs as of tat-1	Number of Leas-	As percentage of	Average less size	WAC	WAM
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average Ioan size		
0% - 60%	1,274,567	2.9%	24	5.3%	53,107	3.79%	224.0
60% - 70%	453,964	1.0%	7	1.5%	64,852	3.55%	214.6
70% - 80%	977,468	2.2%	15	3.3%	65,165	3.53%	191.8
80% - 90%	1,508,829	3.4%	18	4.0%	83,824	3.60%	241.4
90% - 100%	10,344,493	23.6%	104	23.0%	99,466	3.35%	331.4
100% - 110%	19,854,193	45.2%	200	44.2%	99,271	3.45%	343.4
110% - 120%	8,306,962	18.9%	75	16.6%	110,759	3.68%	340.0
120% - 130% 130% - >	1,168,518	2.7% 0.0%	9	2.0% 0.0%	129,835	4.11% 0.00%	250.8
10070		0.070		0.070		0.0070	
Total	43,888,994	100.0%	452	100.0%	97,100	3.51%	325.8
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average Ioan size	WAC	WAM
Berlin	5,277,799	12.0%	50	11.1%	105,556	3.53%	335.8
Brandenburg	3,129,527	7.1%	28	6.2%	111,769	3.83%	280.1
Mecklenburg-Vorpommern	1,048,846	2.4%	8	1.8%	131,106	3.74%	325.6
Sachsen	25,189,727	57.4%	266	58.8%	94,698	3.44%	331.7
Sachsen-Anhalt	7,641,486	17.4%	85	18.8%	89,900	3.51%	318.7
		3.6%	15	3.3%	106,774	3.65%	321.9
Thüringen	1,601,607						
Thüringen Unspecified	1,601,607	0.0%	-	0.0%	-	0.00%	=
	1,601,607 - 43,888,994		452		97,100	0.00% 3.51%	325.8
Unspecified	-	0.0%	- 452	0.0%	97,100		325.8
Unspecified	-	100.0%	452 Number of Loans	0.0%	97,100 Average loan size		
Unspecified Total Property type	- 43,888,994 Value	0.0% 100.0% As percentage of total	Number of Loans	0.0% 100.0% As percentage of total	Average loan size	3.51% Owner Occupied	Investment Property
Unspecified Total Property type Einfamilienhaus	43,888,994 Value 8,128,869	0.0% 100.0% As percentage of total 18.5%	Number of Loans	0.0% 100.0% As percentage of total 14.6%	Average loan size	3.51% Owner Occupied 98.48%	Investment Property
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	43,888,994 Value 8,128,869 34,831,451	0.0% 100.0% As percentage of total 18.5% 79.4%	Number of Loans	0.0% 100.0% As percentage of total 14.6% 83.8%	Average loan size 123,165 91,904	3.51% Owner Occupied 98.48% 5.28%	Investment Property 1.52% 94.72%
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	43,888,994 Value 8,128,669 34,831,451 642,335	0.0% 100.0% As percentage of total 18.5% 79.4% 1.5%	Number of Loans 66 379 4	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9%	Average loan size 123,165 91,904 160,584	3.51% Owner Occupied 98.48% 5.28% 75.00%	Investment Property 1.52% 94.72% 25.00%
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	43,888,994 Value 8,128,869 34,831,451	0.0% 100.0% As percentage of total 18.5% 79.4%	Number of Loans 66 379	0.0% 100.0% As percentage of total 14.6% 83.8%	Average loan size 123,165 91,904	3.51% Owner Occupied 98.48% 5.28%	Investment Property 1.52% 94.72%
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	43,888,994 Value 8,128,669 34,831,451 642,335	0.0% 100.0% As percentage of total 18.5% 79.4% 1.5% 0.4%	Number of Loans 66 379 4	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4%	Average loan size 123,165 91,904 160,584	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00%	Investment Property 1.52% 94.72% 25.00% 50.00%
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus	43,888,994 Value 8,128,869 34,831,451 642,335 162,315	0.0% 100.0% As percentage of total 18.5% 79.4% 1.5% 0.4% 0.0%	Number of Loans 66 379 4 2	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4%	Average loan size 123,165 91,904 160,584 81,158	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00%	Investment Property 1.52% 94.72% 25.00% 50.00%
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	43,888,994 Value 8,128,869 34,831,451 642,335 162,315 124,023	0.0% 100.0% As percentage of total 18.5% 79.4% 1.5% 0.4% 0.0% 0.3%	Number of Loans 66 379 4 2 - 1	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 0.2%	Average loan size 123,165 91,904 160,584 81,158 124,023	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00% 0.00%	Investment Property 1.52% 94.72% 25.00% 50.00% 100.00%
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	43,888,994 Value 8,128,869 34,831,451 642,335 162,315 124,023	0.0% 100.0% As percentage of total 18.5% 79.4% 1.5% 0.4% 0.0% 0.3%	Number of Loans 66 379 4 2 - 1	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 0.2%	Average loan size 123,165 91,904 160,584 81,158 124,023	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00% 0.00%	Investment Property 1.52% 94.72% 25.00% 50.00% 100.00%
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize	43,888,994 Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value	0.0% 100.0% As percentage of total 18.5% 79.4% 1.5% 0.4% 0.0% 0.3% 100.0%	Number of Loans 66 379 4 2 - 1 452 Number of Loans	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 0.2% 100.0% As percentage of total	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size	3.51% Owner Occupied 98.48% 5.28% 75.00% 0.00% 0.00% 19.69%	Investment Property 1,52% 94.72% 25.00% 50.00% 100.00% 80.31%
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize -100,000	43,888,994 Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849	0.0% 100.0% As percentage of total 18.5% 79.4% 0.0% 0.3% 100.0% As percentage of total 47.3%	Number of Loans 66 379 4 2 - 1 452 Number of Loans	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 100.0% As percentage of total 61.9%	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199	3.51% Owner Occupied 98.48% 5.28% 75.00% 0.00% 0.00% 19.69% WAC 3.43%	Investment Property 1.52% 94.72% 25.00% 50.00% 100.00% 100.00% 80.31% WAM
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize -100,000 100,000 - 150,000	43,888,994 Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738	0.0% 100.0% As percentage of total 18.5% 79.4% 1.5% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3%	Number of Loans 66 379 4 2 - 1 1 452 Number of Loans 280 135	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 0.2% 100.0% As percentage of total 61.9% 29.9%	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199 118,013	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00% 0.00% 19.69% WAC 3.43% 3.53%	Investment Property 1.52% 94.72% 25.00% 50.00% 100.00% 100.00% WAM 317.3 333.3
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000	- 43,888,994 Value 8,128,869 34,831,451 642,335 162,315 - 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473	0.0% 100.0% As percentage of total 18.5% 79.4% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3% 9.5%	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 0.2% 100.0% As percentage of total 61.9% 29.9% 5.3%	Average loan size 123,165 91,904 160,584 81,158 124,023 97,100 Average loan size 74,199 118,013 173,811	3.51% Owner Occupied 98.48% 5.28% 75.00% 0.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58%	Investment Property 1.52% 94.72% 25.00% 50.00% 100.00% 100.00% 80.31% WAM 317.3 333.3 330.0
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	43,888,994 Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738	0.0% 100.0% As percentage of total 18.5% 79.4% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0%	Number of Loans 66 379 4 2 - 1 1 452 Number of Loans 280 135	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 100.0% As percentage of total 61.9% 29.9% 5.3% 2.7%	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199 118,013	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58% 3.97%	Investment Property 1.52% 94.72% 25.00% 50.00% 100.00% 100.00% WAM 317.3 333.3
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	0.0% 100.0% As percentage of total 18.5% 79.4% 1.5% 0.4% 0.0% 3.3% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0% 0.0%	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 100.0% 100.0% As percentage of total 61.9% 29.9% 5.3% 2.7% 0.0%	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525	3.51% Owner Occupied 98.48% 5.28% 75.00% 0.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58% 3.97% 0.00%	Investment Property 1,52% 94,72% 25,00% 50,00% 100,00% 100,00% 80,31% WAM 317,3 333,3 330,0 327,2
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	0.0% 100.0% As percentage of total 18.5% 79.4% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0%	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 100.0% As percentage of total 61.9% 29.9% 5.3% 2.7%	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58% 3.97%	Investment Property 1.52% 94.72% 25.00% 50.00% 100.00% 100.00% 80.31% WAM 317.3 333.3 330.0 327.2
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 350,000 300,000 - 350,000	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	0.0% As percentage of total 18.5% 79.4% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0% 0.0%	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24 12	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 100.0% As percentage of total 61.9% 29.9% 5.3% 2.7% 0.0% 0.0%	Average loan size 123,165 91,904 160,584 81,158 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525	3.51% Owner Occupied 98.48% 5.28% 75.00% 0.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58% 3.97% 0.00% 0.00%	Investment Property 1,52% 94,72% 25,00% 50,00% 100,00% 100,00% 80,31% WAM 317,3 333,3 330,0 327,2
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus 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 - 350,000 350,000 - 400,000	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	0.0% 100.0% As percentage of total 18.5% 79.4% 1.5% 0.0% 1.00.0% As percentage of total 47.3% 36.3% 9.5% 6.0% 0.0% 0.0%	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24 12	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 0.2% 100.0% As percentage of total 61.9% 29.9% 5.3% 2.7% 0.0% 0.0% 0.0%	Average loan size 123,165 91,904 160,584 81,158 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58% 3.97% 0.00% 0.00% 0.00%	Investment Property 1,52% 94,72% 25,00% 50,00% 100,00% 80,31% WAM 317,3 333,3 330,0 327,2
Property type	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	0.0% As percentage of total 18.5% 79.4% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0% 0.0% 0.0% 0.9%	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24 12	As percentage of total As percentage of total 14.6% 83.8% 0.9% 0.2% 100.0% As percentage of total 61.9% 29.9% 5.3% 2.7% 0.0% 0.0% 0.2%	Average loan size 123,165 91,904 160,584 81,158 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525	3.51% Owner Occupied 98.48% 5.28% 75.00% 0.00% 0.00% 19.69% WAC 3.43% 3.58% 3.97% 0.00% 2.70% 0.00%	Investment Property 1,52% 94,72% 25,00% 50,00% 100,00% 80,31% WAM 317,3 333,3 330,0 327,2
Property type	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	0.0% 100.0% As percentage of total 18.5% 79.4% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24 12	As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 100.0% 100.0% As percentage of total As percentage of total 29.9% 5.3% 2.7% 0.0% 0.0% 0.0% 0.0% 0.0%	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525 375,636	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58% 3.97% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	Investment Property 1,52% 94,72% 25,00% 50,00% 100,00% 80,31% WAM 317,3 333,3 330,0 327,2
Property type	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	0.0% 100.0% As percentage of total 18.5% 79.4% 1.5% 0.0% 1.5% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24 12	0.0% 100.0% As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 100.0% As percentage of total 61.9% 29.9% 5.3% 2.7% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525 375,636	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58% 3.97% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	Investment Property 1,52% 94,72% 25,00% 50,00% 100,00% 100,00% 80,31% WAM 317,3 333,3 330,0 327,2
Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000 550,000 - 550,000 550,000 - 650,000 650,000 - 550,000 650,000 - 600,000 600,000 - 650,000 650,000 - 700,000	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	0.0% As percentage of total 18.5% 79.4% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24 12	As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 100.0% 100.0% As percentage of total As percentage of total 0.9% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525 375,636	3.51% Owner Occupied 98.48% 5.28% 75.00% 0.00% 0.00% 19.69% WAC 3.43% 3.58% 3.97% 0.00% 2.70% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	Investment Property 1,52% 94,72% 25,00% 50,00% 100,00% 100,00% 80,31% WAM 317,3 333,3 330,0 327,2
Total	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	As percentage of total 18.5% 79.4% 1.5% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24 12	As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 100.0% As percentage of total As percentage of total 61.9% 29.9% 5.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525 375,636	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	Investment Property 1,52% 94,72% 25,00% 50,00% 100,00% 100,00% 80,31% WAM 317,3 333,3 330,0 327,2
Property type	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	As percentage of total 18.5% 79.4% 1.5% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24 12	As percentage of total As percentage of total 14.6% 83.8% 0.9% 0.2% 100.0% As percentage of total 61.9% 29.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525 375,636	3.51% Owner Occupied 98.48% 5.28% 75.00% 0.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58% 3.97% 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%	Investment Property 1,52% 94,72% 25,00% 50,00% 100,00% 100,00% 80,31% WAM 317,3 333,3 330,0 327,2
Total	Value 8,128,869 34,831,451 642,335 162,315 124,023 43,888,994 Value 20,775,849 15,931,738 4,171,473 2,634,297	As percentage of total 18.5% 79.4% 1.5% 0.0% 0.3% 100.0% As percentage of total 47.3% 36.3% 9.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	Number of Loans 66 379 4 2 - 1 452 Number of Loans 280 135 24 12	As percentage of total 14.6% 83.8% 0.9% 0.4% 0.0% 100.0% As percentage of total As percentage of total 61.9% 29.9% 5.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	Average loan size 123,165 91,904 160,584 81,158 - 124,023 97,100 Average loan size 74,199 118,013 173,811 219,525 375,636	3.51% Owner Occupied 98.48% 5.28% 75.00% 50.00% 0.00% 19.69% WAC 3.43% 3.53% 3.58% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	Investment Property 1,52% 94,72% 25,00% 50,00% 100,00% 100,00% 80,31% WAM 317.3 333.3 330.0 327.2

Total

43,888,994

100.0%

100.0%

97,100

3.51%

325.8