E-MAC DE 2007-I Investor Report November 2018

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	1,107,136 (225) 439,547 4,259,792 - 374,755	6,181,004	
Company management expenses MPT fee Administration fee Third party fees Liquidity Facility fee Payments under hedging arrangements Interest on the Notes Class C PDL Repayment Class D PDL Repayment Class E PDL Repayment Redemption on Class F Notes Deferred Purchase Price Instalment Total funds distributed Available after distribution of funds Undrawn Liquidity Facility Reserve account funding Available liquidity	79,792 70,863 157,977 556,799 - - - - - - - - - - - - - - - - - -	1,921,212 4,259,792	
Net cashflow		-	
Collateral Starting current balance 1 August 2018 To be disbursed per 1 August 2018 Starting principal balance 1 August 2018 Unused amount Principal (p)repayments Loans re-assigned to Seller Further Advances bought (incl. amounts to be disbur Losses for the period	sed)	109,966,939 109,966,939 (4,983,952) (646,253)	
Ending principal balance Balance Reset Participation		ا 	104,336,734
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Total balance E-MAC DE 2007-I

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-		-	-
Class C	9,826,116	646,253	556,789	9,915,580
Class D	13,900,000		-	13,900,000
Class E	8,300,000		-	8,300,000
Total	32,026,116	646,253	556,789	32,115,580

Performance

	Last period	This period	Since issue
Prepayment rate	26.39%	17.05%	14.11%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current		80,490,462	77.1%	760	79.6%
1 - 30	54,702	11,161,753	10.7%	97	10.2%
31 - 60	10,388	1,951,132	1.9%	17	1.8%
61 - 90	4,922	382,671	0.4%	4	0.4%
91 - 120	9,525	537,122	0.5%	5	0.5%
121-150	21,187	780,264	0.7%	5	0.5%
> 151	1,671,867	9,033,330	8.7%	67	7.0%
Total	1,772,590	104,336,734	100.0%	955	100.0%
	Last period	This period	Net Recoveries	Total	
Aggregate principal losses	382,064	646,253	336,314	54,509,854	

104,336,734

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Summary - Total Portfolio

Characteristics							
Amounts to be disbursed	-						
Number of loans Number of loans parts	955 1,106						
	Weighted average	Minimum	Maximum				
Loan size	109,253	6,720	385,849				
Loan part size	94,337	4,787	385,849				
Coupon	3.70%		6.62% 576				
Remaining maturity (months) Remaining interest period (months)	316.8 23.8	1	103				
Original interest period (months)	65.6	6	240				
Seasoning (months)	142.1	135.1	168.9				
Loan to Lending Value	100.4%	10.2%	129.4%				
Investment properties Owner occupied	Value 46,490,410.90 57,846,323.44	As % of number of loans 50.8% 49.2%	As % Ou	utstanding principal a 44.56% 55.44%	amount		
				As percentage of			
Redemption type	Value	As percentage of total Nur	nber of loanparts	total	Average loan part size	WAC	WAM
Annuity	87,455,702	83.8%	946	85.5%	92,448	3.66%	330.7
Interest Only With Life Insurance Redemption	6,787,094	6.5%	75	6.8%	90,495	3.69%	233.2
Interest Only With Building Savings Account Redemp Interest Only	9,557,336 536,602	9.2% 0.5%	79 6	7.1% 0.5%	120,979 89,434	3.93% 4.95%	251.7 268.6
Total	104,336,734	100.0%	1,106	100.0%	94,337	3.70%	316.8
Interest term	Value	As percentage of total Nur	nher of loannarts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	15,926,498	15.3%	164	14.8%	97,113	4.19%	315.1
13 - 24 25 - 36	34,477,345	33.0% 0.0%	374	33.8% 0.0%	92,185	2.70% 0.00%	363.2
37 - 48		0.0%		0.0%		0.00%	
49 - 60	32,731,430	31.4%	367	33.2%	89,186	3.43%	322.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96 97 - 108	-	0.0% 0.0%	-	0.0% 0.0%		0.00%	
109 - 125	3,036,976	2.9%	31	2.8%	97,967	5.77%	247.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	18,164,485	17.4%	170	15.4%	106,850	5.28%	231.2
Total	104,336,734	100.0%	1,106	100.0%	94,337	3.70%	316.8
Mortgage coupons	Value	As percentage of total Nur	nber of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	82,283,516	78.9%	897	81.1%	91,732	3.25%	339.1
4.50% - 4.75%	1,568,987	1.5%	15	1.4%	104,599	4.70%	205.1
4.75% - 5.00%	4,664,620	4.5%	42	3.8%	111,062	4.91%	240.1
5.00% - 5.25% 5.25% - 5.50%	3,861,306	3.7% 5.2%	35 52	3.2% 4.7%	110,323	5.13% 5.40%	250.3 234.0
5.25% - 5.50% 5.50% - 5.75%	5,409,785 2,911,194	2.8%	28	4.7%	104,034 103,971	5.63%	234.0
5.75% - 6.00%	1,494,413	1.4%	16	1.4%	93,401	5.88%	226.1
6.00% - 6.25%	1,283,354	1.2%	13	1.2%	98,720	6.11%	219.3
6.25% - 6.50%	520,539	0.5%	5	0.5%	104,108	6.34%	203.2
6.50% - 6.75% 6.75% - 7.00%	339,021	0.3% 0.0%	3	0.3% 0.0%	113,007	6.54% 0.00%	235.9
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	104,336,734	100.0%	1,106	100.0%	94,337	3.70%	316.8
				As percentage of			
Interest reset date	Value	As percentage of total Nur	nber of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	3,145,001	3.0%	33	3.0%	95,303	5.71%	249.0
01-Jan-2018 - 31-Dec-2018	17,684,216	16.9%	190	17.2%	93,075	3.38%	340.2
01-Jan-2019 - 31-Dec-2019 01-Jan-2020 - 31-Dec-2020	29,701,062 3,770,747	28.5% 3.6%	310 45	28.0% 4.1%	95,810 83,794	3.08% 3.26%	353.3 318.8
01-Jan-2020 - 31-Dec-2020 01-Jan-2021 - 31-Dec-2021	18,239,170	3.6% 17.5%	45 196	4.1%	93,057	3.26%	308.4
01-Jan-2022 - 31-Dec-2022	25,589,903	24.5%	272	24.6%	94,081	4.06%	292.9
01-Jan-2023 - 31-Dec-2023	812,598	0.8%	7	0.6%	116,085	3.61%	292.6
01-Jan-2024 - 31-Dec-2024	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2025 - 31-Dec-2025 01-Jan-2026 - 31-Dec-2026	- 1,366,231	0.0% 1.3%	- 16	0.0% 1.4%	- 85,389	0.00% 5.18%	- 235.4
01-Jan-2026 - 31-Dec-2026 01-Jan-2027 - 31-Dec-2027	4,027,808	3.9%	37	3.3%	108,860	5.18%	235.4 219.1
01-Jan-2028 - 31-Dec-2111		0.0%	-	0.0%	-	0.00%	-
Total	104,336,734	100.0%	1,106	100.0%	94,337	3.70%	316.8
	1,000,104	100.070	.,	.00.070	01,001	0.1070	0.0.0

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of 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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	11,386	0.0%	1	0.1%	11,386	4.20%	(0.0)
01-Jan-2020 - 31-Dec-2021 01-Jan-2022 - 31-Dec-2023	337,049 302,734	0.3% 0.3%	4	0.4%	84,262 43,248	5.31% 3.98%	31.6 48.1
01-Jan-2024 - 31-Dec-2025	488,671	0.5%	11	1.0%	44,425	3.71%	75.2
01-Jan-2026 - 31-Dec-2027	1,648,185	1.6%	26	2.4%	63,392	4.18%	102.3
01-Jan-2028 - 31-Dec-2029	1,507,289	1.4%	19	1.7%	79,331	4.20%	124.7
01-Jan-2030 - 31-Dec-2031	2,504,742	2.4%	34	3.1%	73,669	3.89%	144.9
01-Jan-2032 - 31-Dec-2033 01-Jan-2034 - 31-Dec-2035	3,107,780 3,383,830	3.0%	32	2.9%	97,118	4.41%	170.8
01-Jan-2036 - 31-Dec-2035 01-Jan-2036 - 31-Dec-2037	8,996,676	3.2% 8.6%	42 87	3.8% 7.9%	80,567 103,410	3.48% 3.97%	197.8 218.5
01-Jan-2038 - 31-Dec-2039	3,952,543	3.8%	45	4.1%	87,834	4.68%	243.1
01-Jan-2040 - 31-Dec-2041	6,731,259	6.5%	67	6.1%	100,467	4.79%	266.8
01-Jan-2042 - 31-Dec-2043	8,903,813	8.5%	80	7.2%	111,298	4.36%	290.9
01-Jan-2044 - 31-Dec-2045	7,923,828	7.6%	75	6.8%	105,651	3.98%	316.9
01-Jan-2046 - 31-Dec-2047 01-Jan-2048 - 31-Dec-2137	14,695,030	14.1%	144	13.0%	102,049	3.80%	336.0
	39,841,920	38.2%	432	39.1%	92,227	3.00%	409.5
Total	104,336,734	100.0%	1,106	100.0%	94,337	3.70%	316.8
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,413,277	2.3%	46	4.8%	52,463	3.97%	193.4
60% - 70%	3,010,649	2.9%	36	3.8%	83,629	4.28%	227.5
70% - 80%	4,043,456	3.9%	47	4.9%	86,031	3.76%	230.2
80% - 90%	6,865,343	6.6%	62	6.5%	110,731	4.10%	262.4
90% - 100%	27,138,491	26.0%	242	25.3%	112,143	3.60%	331.0
100% - 110%	38,221,763	36.6% 18.7%	336 163	35.2% 17.1%	113,755 119,490	3.54% 3.76%	346.3
110% - 120% 120% - 130%	19,476,806 3,166,949	18.7%	163 23	17.1%	119,490 137,693	3.76% 4.26%	314.5 262.2
130% - >		0.0%	-	0.0%		0.00%	
Total	104,336,734	100.0%	955	100.0%	109,253	3.70%	316.8
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	10,140,763	9.7%	74	7.7%	137,037	3.69%	323.7
Bayern	7,417,385	7.1%	58	6.1%	127,886	3.71%	313.8
Berlin	6,275,190	6.0%	57	6.0%	110,091	3.63%	332.8
Brandenburg	4,166,768	4.0%	36	3.8%	115,744	3.75%	279.2
Bremen Hamburg	705,129 552,643	0.7%	7	0.7% 0.6%	100,733 92,107	3.75% 3.93%	350.2 304.5
Hessen	6,154,600	5.9%	46	4.8%	133,796	4.10%	291.3
Mecklenburg-Vorpommern	1,370,418	1.3%	10	1.0%	137,042	3.84%	320.8
Niedersachsen	5,443,996	5.2%	53	5.5%	102,717	3.91%	279.9
Nordrhein-Westfalen	14,338,728	13.7%	122	12.8%	117,531	4.02%	293.4
Rheinland-Pfalz	4,287,052	4.1%	36	3.8%	119,085	3.76%	320.0
Saarland Sachsen	2,634,330 28,773,198	2.5% 27.6%	22 301	2.3% 31.5%	119,742 95,592	3.88% 3.40%	297.0 339.3
Sachsen-Anhalt	8,172,528	7.8%	90	9.4%	90,806	3.37%	332.8
Schleswig-Holstein	2,094,694	2.0%	21	2.2%	99,747	4.51%	287.7
Thüringen	1,809,311	1.7%	16	1.7%	113,082	3.73%	320.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	104,336,734	100.0%	955	100.0%	109,253	3.70%	316.8
				As percentage of			
Property type	Value	As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	37,031,868	35.5%	288	30.2%	128,583	98.3%	1.7%
Hochhaus/appartement	54,414,910	52.2%	581	60.8%	93,657	20.0%	80.0%
Mehrfamilienhaus	7,805,919	7.5%	48	5.0%	162,623	75.0%	25.0%
Zweifamilienhaus	4,959,168	4.8%	37	3.9%	134,032	94.6%	5.4%
Laden/wohnhaus unspecified	- 124,870	0.0% 0.1%	- 1	0.0% 0.1%	124,870	0.0% 0.0%	100.0% 100.0%
Total	104,336,734	100.0%	955	100.0%	109,253	49.2%	50.8%
Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	34.530.108	33.1%	479	50.2%	72,088	3.57%	305.0
- 100,000 100,000 - 150,000	34,530,108 37,039,577	33.1% 35.5%	479 306	50.2%	72,088 121,044	3.57%	305.0
150.000 - 200.000	19,996,280	19.2%	116	12.1%	172,382	3.84%	319.6
200,000 - 250,000	9,306,521	8.9%	42	4.4%	221,584	3.88%	326.2
250,000 - 300,000	2,383,553	2.3%	9	0.9%	264,839	3.64%	312.9
300,000 - 350,000	316,518	0.3%	1	0.1%	316,518	2.70%	358.9
350,000 - 400,000 400,000 - 450,000	764,178	0.7%	2	0.2%	382,089	3.85% 0.00%	320.4
400,000 - 450,000 450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000 500,000 - 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 - 800,000 800,000 - 850,000	-	0.0% 0.0%	-	0.0%	-	0.00% 0.00%	-
850,000 - 850,000	-	0.0%	-	0.0%	-	0.00%	-
Total	104,336,734	100.0%	955	100.0%	109,253	3.70%	316.8

Summary - East Germany

Characteristics

Total

Amounts to be disbursed

Number of loans	510				
Number of loans parts	558				
	Weighted and an	Minimum	Maximum		
	Weighted average				
Loan size	99,152	11,386	378,329		
Loan part size	90,623	9,469	378,329		
Coupon	3.48%	2.70%	6.47%		
Remaining maturity (months)	331.3	1	569		
Remaining interest period (months)	19.2	1	102		
Original interest period (months)	48.1	6	240		
Seasoning (months)	141.9	135.9	168.9		
Loan to Foreclosure Value	103.7%	9.8%	129.4%		
	Value As %	6 of number of loans	As % Outsta	Inding principal amount	
Investment properties	38,777,036.90	80.4%		76.68%	
Owner occupied	11,790,375.75	19.6%		23.32%	

50,567,413

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	45,049,271	89.1%	500	89.6%	90,099	3.47%	341.2
Interest Only With Life Insurance Redemption	3,205,099	6.3%		6.6%	86,624	3.37%	231.8
		4.1%		3.2%			274.6
Interest Only With Building Savings Account Redemp	2,087,440				115,969	3.76%	
Interest Only	225,602	0.4%	3	0.5%	75,201	3.73%	292.1
Total	50,567,413	100.0%	558	100.0%	90,623	3.48%	331.3
				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	9,764,576	19.3%	100	17.9%	97,646	4.19%	317.4
13 - 24	20,014,417	39.6%		39.1%	91,809	2.70%	369.3
25 - 36		0.0%	-	0.0%	· -	0.00%	-
37 - 48		0.0%	-	0.0%	-	0.00%	-
49 - 60	15,590,806	30.8%		34.2%	81,627	3.39%	324.0
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	1,405,389	2.8%		2.7%	93,693	5.73%	245.4
126 - 132	-	0.0%		0.0%	-	0.00%	-
132 - >	3,792,224	7.5%		6.1%	111,536	5.26%	228.1

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	45,321,084	89.6%	508	91.0%	89,215	3.26%	342.8
4.50% - 4.75%	318,748	0.6%	3	0.5%	106,249	4.73%	246.0
4.75% - 5.00%	1,503,344	3.0%	16	2.9%	93,959	4.91%	216.8
5.00% - 5.25%	923,146	1.8%	8	1.4%	115,393	5.17%	275.7
5.25% - 5.50%	754,594	1.5%	6	1.1%	125,766	5.46%	214.9
5.50% - 5.75%	465,857	0.9%	4	0.7%	116,464	5.64%	238.4
5.75% - 6.00%	289,067	0.6%	3	0.5%	96,356	5.91%	244.8
6.00% - 6.25%	658,535	1.3%	6	1.1%	109,756	6.13%	239.1
6.25% - 6.50%	333,037	0.7%	4	0.7%	83,259	6.34%	172.9
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	50,567,413	100.0%	558	100.0%	90,623	3.48%	331.3

558

100.0%

90,623

3.48%

331.3

100.0%

				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	1.405.389	2.8%	15	2.7%	93.693	5.73%	245.4
01-Jan-2018 - 31-Dec-2018	10,414,796	20.6%	114	20.4%	91,358	3.39%	343.1
01-Jan-2019 - 31-Dec-2019	18,224,617	36.0%	188	33.7%	96,939	3.10%	355.6
01-Jan-2020 - 31-Dec-2020	1,188,295	2.3%	17	3.0%	69,900	2.80%	374.8
01-Jan-2021 - 31-Dec-2021	7,735,029	15.3%	97	17.4%	79,743	3.55%	317.9
01-Jan-2022 - 31-Dec-2022	9,593,212	19.0%	110	19.7%	87,211	3.69%	309.2
01-Jan-2023 - 31-Dec-2023	254,421	0.5%	2	0.4%	127,210	3.63%	347.6
01-Jan-2024 - 31-Dec-2024	-	0.0%		0.0%	-	0.00%	-
01-Jan-2025 - 31-Dec-2025	-	0.0%		0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	294,156	0.6%	3	0.5%	98,052	5.28%	231.6
01-Jan-2027 - 31-Dec-2027	1,457,498	2.9%	12	2.2%	121,458	4.96%	224.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	50.567.413	100.0%	558	100.0%	90.623	3.48%	331.3

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-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%	(0.0)
01-Jan-2020 - 31-Dec-2021	-	0.0%	- '	0.2%	-	0.00%	(0.0)
01-Jan-2022 - 31-Dec-2023	45,109	0.1%	1	0.2%	45,109	2.70%	61.0
01-Jan-2024 - 31-Dec-2025	111,914	0.2%	3	0.5%	37,305	2.99%	75.8
01-Jan-2026 - 31-Dec-2027	886,230	1.8%	12	2.2%	73,853	4.06%	103.8
01-Jan-2028 - 31-Dec-2029	855,819	1.7%	10	1.8%	85,582	4.20%	126.4
01-Jan-2030 - 31-Dec-2031	1,322,755	2.6%	18	3.2%	73,486	3.26%	142.7
01-Jan-2032 - 31-Dec-2033	1,287,896	2.5%	16	2.9%	80,493	3.62%	173.3
01-Jan-2034 - 31-Dec-2035	1,890,401	3.7%	22	3.9%	85,927	3.27%	199.4
01-Jan-2036 - 31-Dec-2037	3,206,893	6.3%	33	5.9%	97,179	3.77%	217.1
01-Jan-2038 - 31-Dec-2039	1,702,823	3.4%	22	3.9%	77,401	4.57%	244.4
01-Jan-2040 - 31-Dec-2041	2,064,794	4.1%	22	3.9%	93,854	4.10%	264.4
01-Jan-2042 - 31-Dec-2043	3,033,270	6.0%	30	5.4%	101,109	3.98%	290.7
01-Jan-2044 - 31-Dec-2045	3,221,546	6.4%	34	6.1%	94,751	3.96%	319.3
01-Jan-2046 - 31-Dec-2047	8,482,212	16.8%	85	15.2%	99,791	3.91%	336.2
01-Jan-2048 - 31-Dec-2137	22,444,365	44.4%	249	44.6%	90,138	2.97%	415.8
Total	50,567,413	100.0%	558	100.0%	90,623	3.48%	331.3
Total	30,007,413	100.070	000	100.070	30,020	0.4070	001.0
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,155,057	2.3%	22	4.3%	52,503	3.74%	236.7
60% - 70% 70% - 80%	722,941	1.4%	11	2.2%	65,722	3.92%	198.0
70% - 80% 80% - 90%	920,375	1.8%	14	2.7%	65,741	3.35%	179.6
	2,211,772	4.4%	25	4.9%	88,471	3.89%	250.4
90% - 100%	11,145,366	22.0%	110	21.6%	101,322	3.36%	325.8
100% - 110% 110% - 120%	19,222,518 13,001,434	38.0% 25.7%	194 118	38.0% 23.1%	99,085 110,182	3.36% 3.57%	353.1 351.2
120% - 120%							
130% - >	2,187,949	4.3%	16	3.1%	136,747	3.96%	288.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	50,567,413	100.0%	510	100.0%	99,152	3.48%	331.3
			N	As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Berlin	6,275,190	12.4%	57	11.2%	110,091	3.63%	332.8
Brandenburg	4,166,768	8.2%	36	7.1%	115,744	3.75%	279.2
Mecklenburg-Vorpommern	1,370,418	2.7%	10	2.0%	137,042	3.84%	320.8
Sachsen	28,773,198	56.9%	301	59.0%	95,592	3.40%	339.3
Sachsen-Anhalt	8,172,528	16.2%	90	17.6%	90,806	3.37%	332.8
Thüringen	1,809,311	3.6% 0.0%	16	3.1% 0.0%	113,082	3.73% 0.00%	320.2
Unspecified		0.078		0.078			
Unspecified	50 507 440	100.0%		100.0%			
Unspecified Total	50,567,413	100.0%	510	100.0%	99,152	3.48%	331.3
	50,567,413	100.0%	510	100.0% As percentage of	99,152	3.48%	331.3
		100.0% As percentage of total	510 Number of Loans		99,152 Average loan size	3.48% Owner Occupied	
Total				As percentage of			Investment Property
Total Property type Einfamilienhaus	Value 9,544,847	As percentage of total 18.9%	Number of Loans 75	As percentage of total 14.7%	Average loan size 127,265	Owner Occupied 97.33%	Investment Property 2.67%
Total Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property 2.67% 94.84%
Total Property type Einfamilienhaus Hochhaus/appartement	Value 9,544,847 39,808,349	As percentage of total 18.9% 78.7%	Number of Loans 75 426	As percentage of total 14.7% 83.5%	Average loan size 127,265 93,447	Owner Occupied 97.33% 5.16%	Investment Property 2.67% 94.84% 40.00%
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	Value 9,544,847 39,808,349 799,435	As percentage of total 18.9% 78.7% 1.6% 0.6%	Number of Loans 75 426 5	As percentage of total 14.7% 83.5% 1.0% 0.6%	Average loan size 127,265 93,447 159,887	Owner Occupied 97.33% 5.16% 60.00% 66.67%	Investment Property 2.67% 94.84% 40.00% 33.33%
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	Value 9,544,847 39,808,349 799,435	As percentage of total 18.9% 78.7% 1.6%	Number of Loans 75 426 5	As percentage of total 14.7% 83.5% 1.0%	Average loan size 127,265 93,447 159,887	Owner Occupied 97.33% 5.16% 60.00%	Investment Property 2.67% 94.84% 40.00% 33.33% 100.00%
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus	Value 9,544,847 39,808,349 799,435 289,911	As percentage of total 18.9% 78.7% 1.6% 0.6%	Number of Loans 75 426 5 3 -	As percentage of total 14.7% 83.5% 1.0% 0.6%	Average loan size 127,265 93,447 159,887 96,637	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00%	331.3 Investment Property 2.67% 94.84% 40.00% 33.33% 100.00% 80.39%
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zaveffamilienhaus Laden/wohnhaus unspecified	Value 9,544,847 39,808,349 799,435 289,911 124,870	As percentage of total 18.9% 78.7% 0.6% 0.0% 0.2%	Number of Loans 75 426 5 3 - 1	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.0% 0.2% 100.0%	Average loan size 127,265 93,447 159,887 96,637 - 124,870	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00%	Investment Property 2.67% 94.84% 40.00% 33.33% 100.00% 100.00%
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zaveffamilienhaus Laden/wohnhaus unspecified	Value 9,544,847 39,808,349 799,435 289,911 124,870	As percentage of total 18.9% 78.7% 0.6% 0.0% 0.2%	Number of Loans 75 426 5 3 - 1	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.0% 0.2%	Average loan size 127,265 93,447 159,887 96,637 - 124,870	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00%	Investment Property 2.67% 94.84% 40.00% 33.33% 100.00% 100.00%
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweitamilienhaus Laden/wohnhaus unspecified Total Loansize	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413	As percentage of total 18.9% 78.7% 0.6% 0.0% 0.2% 100.0% As percentage of total	Number of Loans 75 426 5 3 - 1 510 Number of Loans	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.0% 0.2% 100.0% As percentage of total	Average loan size 127,265 93,447 159,887 96,637 - 124,870 99,152 Average loan size	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC	Investment Property 2.67% 94.84% 40.00% 33.33% 100.00% 80.39% WAM
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684	As percentage of total 18.9% 78.7% 1.6% 0.6% 0.2% 100.0% As percentage of total 44.3%	Number of Loans 75 426 5 3 - 1 510 Number of Loans 300	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.2% 0.2% 100.0% As percentage of total 58.8%	Average loan size 127,265 93,447 159,887 96,637 124,870 99,152 Average loan size 74,642	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC 3.34%	Investment Property 2.67% 94.84% 33.33% 100.00% 80.39% WAM 323.0
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 150,000 150,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684 19,539,088	As percentage of total 18.9% 78.7% 0.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6%	Number of Loans 75 426 5 3 - 1 510 510 Number of Loans 300 165	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.0% 0.2% 100.0% As percentage of total 58.8% 32.4%	Average loan size 127.265 93.447 159.887 96.637 - 124.870 99.152 Average loan size 74.642 118.419	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC 3.34% 3.52%	Investment Property 2.67% 94.84% 40.00% 33.33% 100.00% 80.39% WAM 323.0 340.5
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684 19,539,088 5,187,070	As percentage of total 18.9% 78.7% 1.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6% 10.3%	Number of Loans 75 426 5 3 - 1 510 510 Number of Loans 300 165 30	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.2% 100.0% As percentage of total 58.8% 32.4% 5.9%	Average loan size 127,265 93,447 159,887 96,637 - 124,870 99,152 Average loan size 74,642 118,419 172,902	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC 3.34% 3.52% 3.71%	Investment Property 2.67% 94.84% 33.33% 100.00% 100.00% 80.39% WAM 323.0 340.5 324.6
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 - 200,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684 19,539,088	As percentage of total 18.9% 78.7% 1.6% 0.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6% 10.3% 6.1%	Number of Loans 75 426 5 3 - 1 510 510 Number of Loans 300 165	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.2% 100.0% As percentage of total 58.8% 32.4% 5.9% 2.7%	Average loan size 127,265 93,447 159,887 96,637 	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC 3.34% 3.52% 3.71% 3.55%	Investment Property 2.67% 94.84% 40.00% 33.33% 100.00% 80.39% WAM 323.0 340.5 322.46 332.8
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000 150,000 150,000 150,000 150,000 200,000 - 250,000 200,000 - 250,000 200,000 - 250,000 200,000 - 250,000 200,000 - 250,000 200,000 - 250,00 - 250,00 -	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,884 19,539,088 5,187,070 3,070,242	As percentage of total 18.9% 78.7% 1.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6% 10.3%	Number of Loans 75 426 5 3 - 1 510 510 Number of Loans 300 165 30	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.2% 100.0% As percentage of total 58.8% 32.4% 5.9%	Average loan size 127,265 93,447 159,887 96,637 - 124,870 99,152 Average loan size 74,642 118,419 172,902	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC 3.34% 3.52% 3.71%	Investment Property 2.67% 94.84% 33.33% 100.00% 100.00% 80.39% WAM 223.0 344.5 324.6
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 300,000 200,000 - 300,000 00,000 - 300,000	Value 9,544,847 39,808,349 799,455 289,911 124,870 50,567,413 Value 22,392,684 19,539,088 5,187,070 3,070,242	As percentage of total 18.9% 78.7% 0.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6% 10.3% 6.1% 0.0% 0.0%	Number of Loans 75 426 5 3 - 1 510 510 510 Number of Loans 300 165 30 14 -	As percentage of total 14,7% 83,5% 1,0% 0,6% 0,0% 0,2% 100.0% As percentage of total 58,8% 32,4% 5,9% 2,7% 0,0%	Average loan size 127,265 93,447 159,887 96,637 - 124,870 99,152 Average loan size 74,642 118,419 172,902 219,303 -	Owner Occupied 97.33% 5.16% 60.00% 0.00% 0.00% 19.61% WAC 3.34% 3.52% 3.71% 3.95% 0.00%	Investment Property 2.67% 94.84% 40.00% 33.33% 100.00% 80.39% WAM 323.0 340.5 324.6 332.8 -
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 150,000 150,000 250,000 250,000 300,000 300,000 300,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684 19,539,088 5,187,070 3,070,242	As percentage of total 18.9% 78.7% 0.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6% 10.3% 6.1% 0.0% 0.0% 0.0% 0.7%	Number of Loans. 75 426 5 3 1 510 Number of Loans 300 165 30 14	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.0% 0.2% 100.0% 4s percentage of total 58.8% 32.4% 5.9% 2.7% 0.0% 0.0% 0.2%	Average loan size 127,265 93,447 159,847 96,637 - 124,870 99,152 - - - - - - - - - - - - - - - - - - -	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC 3.34% 3.52% 3.71% 3.85% 0.00% 0.00% 2.70%	Investment Property 2.67% 94.84% 33.33% 100.00% 80.39% WAM 323.0 340.5 324.6 332.8
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 350,000 360,000 - 400,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684 19,539,088 5,187,070 3,070,242 - 378,329	As percentage of total 18.9% 78.7% 1.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6% 10.3% 6.1% 0.0% 0.0% 0.7% 0.0%	Number of Loans. 75 426 5 3 1 510 Number of Loans 300 165 30 14	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.2% 100.0% 100.0% As percentage of total 58.8% 32.4% 5.9% 2.7% 0.0% 0.0%	Average loan size 127,265 93,447 159,887 96,637 - 124,870 99,152 Average loan size 74,642 118,419 172,902 219,303 -	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC 3.34% 3.52% 3.71% 3.95% 0.00% 0.00% 0.00% 0.00% 0.00%	Investment Property 2.67% 94.84% 40.00% 33.33% 100.00% 80.39% WAM 323.0 340.5 324.6 332.6 324.6 322.6 322.6
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 150,000 250,000 250,000 250,000 350,000 350,000 350,000 400,000 400,000 400,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684 19,539,088 5,187,070 3,070,242 - 378,329	As percentage of total 18.9% 78.7% 1.6% 0.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6% 10.3% 6.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans 75 426 5 3 - 1 510 510 510 510 105 300 165 30 14 - - 1 5 10 5 30 14 - - 1 5 10 5 10 5 10 5 10 5 10 5 10 5 1	As percentage of total 14.7% 83.5% 0.0% 0.0% 0.2% 100.0% As percentage of total 58.8% 32.4% 5.9% 0.2% 0.0% 0.0%	Average loan size 127,265 93,447 159,887 96,637 - 124,870 99,152 Average loan size 74,642 118,419 172,902 219,303 -	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 19.61% WAC 3.34% 3.52% 3.71% 3.95% 0.00% 2.70% 0.00% 0.00%	Investment Property 2.67% 94.84% 33.33% 100.00% 80.39% WAM 323.0 340.5 324.6 332.8 - - - -
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Io0,000 100,000 100,000 150,000 250,000 300,000 300,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 400,000 500,000 500,000 500,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684 19,539,088 5,187,070 3,070,242 - 378,329	As percentage of total 18.9% 78.7% 0.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6% 10.3% 6.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans 75 426 5 3 - 1 510 510 510 510 10 105 300 165 30 14 - - 1 -	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.2% 100.0% 7.0% 100.0% 100.0% 58.8% 32.4% 5.9% 2.7% 0.0% 0.0% 0.0% 0.0%	Average loan size 127.265 93.447 159.887 96.637 - 124.870 99.152 Average loan size 74.642 118,419 172.902 219.303 - - - - - - - - - - - - -	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC 3.34% 3.52% 3.71% 3.95% 0.00% 0.00% 0.00% 0.00% 0.00%	Investment Property 2.67% 94.84% 40.00% 33.33% 100.00% 80.39% WAM 223.0 340.5 322.6 322.6 322.6 322.6 322.6 322.6 322.6 322.6 322.6 322.6 322.6 32.6 3
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 250,000 - 200,000 250,000 - 300,000 360,000 - 400,000 450,000 - 550,000 500,000 - 500,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684 19,539,088 5,187,070 3,070,242 - 378,329	As percentage of total 18.9% 78.7% 1.6% 0.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6% 10.3% 6.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans 75 426 5 3 - 1 510 510 510 510 105 300 14 - - - 1 5 1 5 5 0 14 5 5 0 14 5 5 0 14 5 5 0 14 5 5 0 165 5 30 5 16 5 16 5 5 16 5 5 3 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	As percentage of total 14.7% 83.5% 0.0% 0.2% 100.0% As percentage of total 58.8% 32.4% 5.9% 0.0% 0.0% 0.0% 0.0% 0.0%	Average loan size 127,265 93,447 159,887 96,637 - 124,870 99,152 Average loan size 74,642 118,419 172,902 219,303 - - - - - - - - - - - - -	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC 3.34% 3.52% 0.00% 3.71% 3.52% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	Investment Propert 2.67% 94.84% 40.00% 33.33% 100.00% 100.00% 80.39% WAM 323.0 340.5 324.6 332.8 - - 423.0 -
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 250,000 250,000 250,000 300,000 - 450,000 400,000 - 450,000 500,000 - 550,000 500,000 - 550,000 500,000 - 550,000 500,000 - 600,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684 19,539,088 5,187,070 3,070,242 - 378,329	As percentage of total 18.9% 78.7% 0.6% 0.0% 0.2% 100.0% 44.3% 38.6% 10.3% 6.1% 0.0%	Number of Loans 75 426 5 3 - 1 510 510 510 510 105 300 14 - - - 1 5 1 5 5 0 14 5 5 0 14 5 5 0 14 5 5 0 14 5 5 0 165 5 30 5 16 5 16 5 5 16 5 5 3 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.2% 100.0% 100.0% 5.8% 32.4% 5.9% 2.7% 0.0% 0.0% 0.0% 0.2% 0.0% 0.0% 0.0%	Average loan size 127,265 93,447 159,887 96,637 - 124,870 99,152 Average loan size 74,642 118,419 172,902 219,303 - - - - - - - - - - - - -	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 0.00% 19.61% WAC 3.34% 3.52% 3.71% 3.95% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	Investment Property 2.67% 94.84% 40.00% 33.33% 100.00% 80.39% WAM 223.0 340.5 322.6 322.6 322.6 322.6 322.6 322.6 322.6 322.6 322.6 322.6 322.6 32.6 3
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Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 350,000 - 400,000 400,000 - 550,000 500,000 - 550,000 500,000 - 650,000 600,000 - 650,000 600,000 - 650,000 700,000 - 750,000 700,000 - 750,000 700,000 - 750,000	Value 9,544,847 39,808,349 799,435 289,911 124,870 50,567,413 Value 22,392,684 19,539,088 5,187,070 3,070,242 - 378,329	As percentage of total 18.9% 78.7% 0.6% 0.0% 0.2% 100.0% As percentage of total 44.3% 38.6% 10.3% 6.1% 0.0%	Number of Loans 75 426 5 3 - 1 510 510 510 510 105 300 14 - - - 1 5 1 5 5 0 14 5 5 0 14 5 5 0 14 5 5 0 14 5 5 0 165 5 30 5 16 5 16 5 5 16 5 5 3 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	As percentage of total 14.7% 83.5% 1.0% 0.6% 0.0% 0.2% 100.0% As percentage of total 58.8% 32.4% 5.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Average loan size 127,265 93,447 159,887 96,637 - 124,870 99,152 Average loan size 74,642 118,419 172,902 219,303 - - - - - - - - - - - - -	Owner Occupied 97.33% 5.16% 60.00% 66.67% 0.00% 19.61% WAC 3.34% 3.52% 3.71% 3.55% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	Investment Propert 2.67% 94.84% 40.00% 33.33% 100.00% 100.00% 80.39% WAM 323.0 340.5 324.6 332.8 - - 423.0 -
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