# E-MAC DE 2006-I Investor Report August 2021

Cashflow analysis for the period		
Total interest received     306,577       Interest received on transaction accounts     (19,256)       Post Foreclosure Proceeds     180,318       Liquidity available     3,000,000       Reserve account available     -       Receivables under hedging arrangements     -       Total funds available     -	3,467,638	
Company management expenses       1,996         MPT fee       47,385         Administration fee       10,588         Post Foreclosure Fee       67,866         Third party fees       185,467         Liquidity Facility stand-by interest       41,063         Interest on the Notes       -         Shortfall Class C PDL Repayment       113,273         Shortfall Class C PDL Repayment       -         Redemption Class F Notes       -         Deferred Purchase Price Instalment       -         Total funds distributed       -         Available after distribution of funds       -         Undrawn Liquidity Facility       -         Available liquidity       -	3,000,000	*Note: Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as Liquidity Facility Provider, the Issuer has made a Liquidity Facility Standby Drawing on November 27, 2017. Currently the Issuer has been notified by the Liquidity Facility Provider that the facility will not be renewed. As a consequence, until a replacement is found by the Issuer,
Net cashflow		the Standby Drawing remains in place.
Collateral         Starting current balance per 1 May 2021         To be disbursed per 1 May 2021         Starting principal balance 1 May 2021         Principal (p)repayments         Further Advances bought (incl. amounts to be disbursed)         Losses for the period	34,493,184	As a consequence of the downgrade, on June 21 2019 ABN AMRO Bank N.V. has acceded to the transaction as Transaction Account Bank. The Collection Account remains with the GIC Provider, Deutsche Bank A.G. Frankfurt Branch. On a weekly basis cash collected is transferred to the Operating Account at the Issuer Account Bank. All other Transaction Accounts are transferred to ABN AMRO Bank N.V.
Ending principal balance	33,080,003	
Balance Reset Participation	-	
Total balance E-MAC DE 2006-I	33,080,003	

## Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	197,255	40,203	113,273	124,185
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000			7,000,000
Total	18,697,255	40,203	113,273	18,624,185

## Performance

		Since issue
Prepayment rate 22.8	% 13.26%	17.71%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current		24,425,265	73.8%	271	79.5%
1 - 30	8,287	1,647,222	5.0%	15	4.4%
31 - 60	7,265	832,129	2.5%	7	2.1%
61 - 90	2,815	248,042	0.7%	2	0.6%
91 - 120	2,474	117,203	0.4%	1	0.3%
121-150	6,978	295,650	0.9%	4	1.2%
> 151	1,024,117	5,514,492	16.7%	41	12.0%
Total	1,051,935	33,080,003	100%	341	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	199,065	40,203	131,675	54,196,236

# Summary - Total Portfolio

## **Characteristics**

Amounts to be disbursed				
Number of loans	341			
Number of loans parts	459			
	Weighted			
	average	Minimum	Maximum	
Loan size	97,009	2,387	271,290	
Loan part size	72,070	1,447	271,290	
Coupon	3.52%	2.70%	6.06%	
Remaining maturity (months)	278.5	1	460	
Remaining interest period (months)	9.2	1	59	
Original interest period (months)	39.6	6	120	
Seasoning (months)	189.8	178.9	206.2	
Loan to Lending Value	93.5%	0.0	120.0%	
	Value As	s % of number of loans	As % Outst	anding principal amount
Investment properties	13,959,359.84	49.9%		42.20%
Owner occupied	19,120,642.87	50.1%		57.80%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	28.099.133	84.9%	405	88.2%	69.381	3.52%	291.3
Interest Only With Life Insurance Redemption	2,919,025	8.8%	34	7.4%	85,854	3.48%	175.9
Interest Only With Building Savings Account Redemption	1,612,412	4.9%	16	3.5%	100,776	3.16%	247.3
Interest Only	449,434	1.4%	4	0.9%	112,358	4.61%	258.3
Total	33,080,003	100.0%	459	100.0%	72,070	3.52%	278.5

		As percentage of							
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM		
0 - 12	9,003,692	27.2%	127	27.7%	70,895	4.20%	276.7		
13 - 24	9,470,341	28.6%		29.2%	70,674	2.70%	293.2		
25 - 36	-	0.0%		0.0%	-	0.00%	-		
37 - 48	-	0.0%	-	0.0%	-	0.00%	-		
49 - 60	12,089,590	36.5%	175	38.1%	69,083	3.37%	278.7		
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	2,516,380	7.6%	23	5.0%	109,408	4.84%	229.1		
126 - 132	-	0.0%	-	0.0%	-	0.00%			
132 - >		0.0%	-	0.0%		0.00%	-		
Total	33,080,003	100.0%	459	100.0%	72,070	3.52%	278.5		

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	30,720,405	92.9%	436	95.0%	70,460	3.41%	283.0
4.50% - 4.75%	852,081	2.6%	7	1.5%	121,726	4.64%	231.4
4.75% - 5.00%	743,956	2.2%	8	1.7%	92,995	4.87%	231.2
5.00% - 5.25%	381,834	1.2%	5	1.1%	76,367	5.13%	174.1
5.25% - 5.50%	122,053	0.4%	1	0.2%	122,053	5.38%	228.0
5.50% - 5.75%	149,990	0.5%	1	0.2%	149,990	5.75%	218.0
5.75% - 6.00%	-	0.0%	-	0.0%	-	0.00%	
6.00% - 6.25%	109,684	0.3%	1	0.2%	109,684	6.06%	205.0
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	33,080,003	100.0%	459	100.0%	72,070	3.52%	278.5

				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	3,150,079	9.5%	30	6.5%	105,003	4.71%	238.7
01-Jan-2018 - 31-Dec-2018	· · ·	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	101,845	0.3%	3	0.7%	33,948	4.20%	271.4
01-Jan-2020 - 31-Dec-2020	242,539	0.7%	3	0.7%	80,846	4.84%	230.1
01-Jan-2021 - 31-Dec-2021	12,222,304	36.9%	169	36.8%	72,321	3.87%	278.5
01-Jan-2022 - 31-Dec-2022	7,194,900	21.7%	99	21.6%	72,676	2.92%	296.4
01-Jan-2023 - 31-Dec-2023	3,908,337	11.8%	58	12.6%	67,385	2.77%	281.2
01-Jan-2024 - 31-Dec-2024	228,920	0.7%	5	1.1%	45,784	3.45%	279.4
01-Jan-2025 - 31-Dec-2025	3,815,900	11.5%	57	12.4%	66,946	3.30%	282.4
01-Jan-2026 - 31-Dec-2111	2,215,180	6.7%	35	7.6%	63,291	3.30%	271.8
Total	33,080,003	100.0%	459	100.0%	72,070	3.52%	278.5

				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	-	0.0%	-	0.0%	-	0.00%	
01-Jan-2018 - 31-Dec-2019	83	0.0%	1	0.2%	83	4.19%	(29.1)
01-Jan-2020 - 31-Dec-2021	2,387	0.0%	1	0.2%	2,387	4.20%	4.0
01-Jan-2022 - 31-Dec-2023	3,983	0.0%	2	0.4%	1,992	4.20%	10.1
01-Jan-2024 - 31-Dec-2025	231,200	0.7%	2	0.4%	115,600	2.70%	49.9
01-Jan-2026 - 31-Dec-2027	317,006	1.0%	5	1.1%	63,401	3.39%	62.2
01-Jan-2028 - 31-Dec-2029	215,010	0.6%	4	0.9%	53,753	3.22%	96.5
01-Jan-2030 - 31-Dec-2031	611,781	1.8%	9	2.0%	67,976	3.75%	115.6
01-Jan-2032 - 31-Dec-2033	520,731	1.6%	7	1.5%	74,390	3.30%	136.0
01-Jan-2034 - 31-Dec-2035	1,391,665	4.2%	17	3.7%	81,863	3.29%	165.2
01-Jan-2036 - 31-Dec-2037	1,188,784	3.6%	16	3.5%	74,299	3.13%	181.5
01-Jan-2038 - 31-Dec-2039	976,167	3.0%	10	2.2%	97,617	3.85%	211.8
01-Jan-2040 - 31-Dec-2041	2,407,796	7.3%	31	6.8%	77,671	3.81%	231.9
01-Jan-2042 - 31-Dec-2043	4,266,072	12.9%	61	13.3%	69,936	3.91%	257.5
01-Jan-2044 - 31-Dec-2045	8,193,054	24.8%	111	24.2%	73,811	3.94%	282.5
01-Jan-2046 - 31-Dec-2047	2,343,765	7.1%	32	7.0%	73,243	3.13%	304.2
01-Jan-2048 - 31-Dec-2137	10,410,518	31.5%	150	32.7%	69,403	3.11%	353.8
Total	33,080,003	100.0%	459	100.0%	72,070	3.52%	278.5

				As percentage of			
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	841,726	2.5%	21	6.2%	40,082	3.38%	146.6
60% - 70%	1,119,121	3.4%	17	5.0%	65,831	3.24%	241.4
70% - 80%	2,626,078	7.9%	23	6.7%	114,177	3.26%	243.5
80% - 90%	6,511,603	19.7%	65	19.1%	100,179	3.38%	293.4
90% - 100%	13,874,267	41.9%	146	42.8%	95,029	3.41%	303.0
100% - 110%	3,589,134	10.8%	33	9.7%	108,762	3.82%	302.9
110% - 120%	4,518,074	13.7%	36	10.6%	125,502	4.04%	216.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	
130% - >	-	0.0%	-	0.0%		0.00%	
Total	33,080,003	100.0%	341	100.0%	97,009	3.52%	278.5

				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	3,125,194	9.4%	31	9.1%	100,813	3.42%	253.3
Bayern	3,331,878	10.1%	36	10.6%	92,552	3.24%	265.2
Berlin	2,028,092	6.1%	21	6.2%	96,576	3.35%	305.1
Brandenburg	791,772	2.4%	7	2.1%	113,110	3.53%	288.0
Bremen	296,025	0.9%	5	1.5%	59,205	3.78%	294.4
Hamburg	83,624	0.3%	1	0.3%	83,624	4.20%	276.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	
Hessen	2,193,657	6.6%	21	6.2%	104,460	3.29%	289.9
Mecklenburg-Vorpommern	329,027	1.0%	3	0.9%	109,676	3.23%	276.3
Niedersachsen	1,424,293	4.3%	18	5.3%	79,127	3.35%	276.3
Nordrhein-Westfalen	6,997,364	21.2%	66	19.4%	106,021	3.80%	278.5
Rheinland-Pfalz	2,443,039	7.4%	20	5.9%	122,152	3.46%	299.8
Saarland	820,494	2.5%	7	2.1%	117,213	3.68%	225.4
Sachsen	5,435,949	16.4%	67	19.6%	81,134	3.51%	283.4
Sachsen-Anhalt	2,274,187	6.9%	24	7.0%	94,758	3.61%	286.8
Schleswig-Holstein	563,285	1.7%	5	1.5%	112,657	3.07%	314.4
Thüringen	942,122	2.8%	9	2.6%	104,680	3.90%	238.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	33,080,003	100.0%	341	100.0%	97,009	3.52%	278.5

				As percentage of			
Property type	Value	As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Investment Property
The familie shares	11 010 771	00.00/	07	00.40/	110 511	00.00/	4.00/
Einfamilienhaus	11,013,771	33.3%	97	28.4%	113,544	99.0%	1.0%
Hochhaus/appartement	17,400,823	52.6%	210	61.6%	82,861	21.9%	78.1%
Mehrfamilienhaus	2,563,280	7.7%	17	5.0%	150,781	76.5%	23.5%
Zweifamilienhaus	2,102,129	6.4%	17	5.0%	123,655	94.1%	5.9%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	33.080.003	100.0%	341	100.0%	97.009	50.1%	49.9%

				As percentage of			
Loan size	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
- 100,000	13,882,544	42.0%	207	60.7%	67,065	3.38%	275.1
100,000 - 150,000	10,596,970	32.0%	86	25.2%	123,221	3.59%	278.8
150,000 - 200,000	6,783,711	20.5%	40	11.7%	169,593	3.53%	286.6
200,000 - 250,000	1,545,488	4.7%	7	2.1%	220,784	4.04%	271.3
250,000 - 300,000	271,290	0.8%	1	0.3%	271,290	4.20%	285.0
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	-	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	33,080,003	100.0%	341	100.0%	97,009	3.52%	278.5

# Summary - East Germany

## **Characteristics**

Amounts to be disbursed

Number of loans
Number of loans parts

	Weighted			
	average	Minimum	Maximum	
Loan size	90,085	21,985	242,727	
Loan part size	70,245	13,204	242,727	
Coupon	3.53%	2.70%	6.06%	
Remaining maturity (months)	284.3	46	457	
Remaining interest period (months)	9.5	1	57	
Original interest period (months)	37.0	6	120	
Seasoning (months)	190.4	182.5	204.4	
Loan to Lending Value	94.5%	0.3%	120.0%	
	Value As %	% of number of loans	As % Outsta	anding principal amount
Investment properties	9,218,214.08	83.2%		78.11%
Owner occupied	2,582,935.13	16.8%		21.89%

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				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	10,231,027	86.7%	149	88.7%	68,665	3.53%	296.3
Interest Only With Life Insurance Redemption	788,405	6.7%	10	6.0%	78,841	3.74%	164.4
Interest Only With Building Savings Account Redemption	618,783	5.2%	8	4.8%	77,348	2.98%	242.2
Interest Only	162,934	1.4%	1	0.6%	162,934	4.34%	275.0
Total	11,801,149	100.0%	168	100.0%	70,245	3.53%	284.3

				As percentage of						
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM			
0 - 12	3,598,475	30.5%	50	29.8%	71,969	4.20%	280.3			
13 - 24	3,406,343	28.9%	54	32.1%	63,080	2.70%	303.1			
25 - 36		0.0%	-	0.0%	-	0.00%	-			
37 - 48	-	0.0%	-	0.0%	-	0.00%				
49 - 60	4,028,823	34.1%	58	34.5%	69,462	3.37%	286.6			
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	767,509	6.5%	6	3.6%	127,918	4.87%	208.3			
126 - 132	-	0.0%	-	0.0%	-	0.00%	-			
132 - >	-	0.0%	-	0.0%	-	0.00%	-			
Total	11,801,149	100.0%	168	100.0%	70,245	3.53%	284.3			

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	11,172,734	94.7%	163	97.0%	68,544	3.44%	289.
4.50% - 4.75%	242,727	2.1%	1	0.6%	242,727	4.59%	169.0
4.75% - 5.00%	77,510	0.7%	1	0.6%	77,510	4.77%	120.0
5.00% - 5.25%	76,441	0.6%	1	0.6%	76,441	5.13%	242.0
5.25% - 5.50%	122,053	1.0%	1	0.6%	122,053	5.38%	228.0
5.50% - 5.75%	-	0.0%		0.0%	-	0.00%	-
5.75% - 6.00%	-	0.0%	-	0.0%	-	0.00%	-
6.00% - 6.25%	109,684	0.9%	1	0.6%	109,684	6.06%	205.0
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	11,801,149	100.0%	168	100.0%	70,245	3.53%	284.3
				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	979,183	8.3%	7	4.2%	139,883	4.73%	225.3
01-Jan-2018 - 31-Dec-2018	-	0.0%		0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	178	0.0%	1	0.6%	178	4.20%	284.0
01-Jan-2020 - 31-Dec-2020	-	0.0%		0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	4,749,655	40.2%	66	39.3%	71,964	3.94%	280.6
01-Jan-2022 - 31-Dec-2022	2,859,224	24.2%	40	23.8%	71,481	2.90%	315.0
01-Jan-2023 - 31-Dec-2023	1,092,967	9.3%	18	10.7%	60,720	2.74%	286.3
01-Jan-2024 - 31-Dec-2024	62,763	0.5%	1	0.6%	62,763	3.36%	325.0
01-Jan-2025 - 31-Dec-2025	1,417,742	12.0%	21	12.5%	67,512	3.30%	277.0
01-Jan-2026 - 31-Dec-2111	639,438	5.4%	14	8.3%	45,674	3.30%	274.

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01-mb 2014         -         0.075         0.075	Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
11	01- Jap-2014 - 31-Dec-2015		0.0%	_	0.0%	_	0.00%	
01-bar-201-02-02019         -         0.05         -         0.055         -         0.055           01-bar-201-01-02-0201         -         0.055         0.055								
1								
01 - m - 2002         -         0.076         -         0.076         -         0.076           01 - m - 2002         7.0         0.076         -         0.076         -         0.076           01 - m - 2002         7.0         0.076         -         0.076         0.072         0.076         0.072         0.076         0.072         0.076         0.072         0.076         0.072         0.076         0.072         0.076         0.076         0.076         0.076         0.076         0.076         0.076         0.076         0.076         0.076         0.076         0.076         0.076         0.076         0.076         0.076         0.076 </td <td></td> <td>-</td> <td></td> <td>-</td> <td></td> <td>-</td> <td></td> <td>-</td>		-		-		-		-
1 - broke         2 - constrained         2 - constrained<		-		-		-		-
number         17.000         17.000         0.070         3.070         0.050         0.050           01-10-2005         1.000         3         0.070 <td< td=""><td></td><td>-</td><td></td><td>-</td><td></td><td>-</td><td></td><td>-</td></td<>		-		-		-		-
11-1-2003         11-2         0.01/L         1         0.01/L         1         0.01/L         1           01-1-2003         176/24         165         2         176         176         176         176           01-1-2003         176/24         165         2         176				1	0.6%		2.70%	46.0
of Lan-2007         100,00         10	01-Jan-2026 - 31-Dec-2027	75,996	0.6%	2	1.2%	37,998	3.30%	64.6
11 Am 2003 - 10-00201 11 Am 2003 - 10-0020 11 Am 2003 - 10-0020	01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01 Jan 2012 - 1-02: 2033 01 Jan 2012 - 1-02: 2033 01 Jan 2012 - 1-02: 2033 01 Jan 2012 - 1-02: 2039 01 Jan 2012 - 1-02		192.042		3		64.014		115.4
01 June 2014 - 19-06, 2013         952, 217         4, 46, 5         6         9, 206, 5         9, 206, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 46, 50, 5         10, 50, 5								
01-Im-2003         196, 619         1.9%         3         1.9%         F.21,73         3.9%         198, 819           01-Im-2004         1.002,623         0.0%         1.7         1.01%         F.22,628         3.7%         6.200           01-Im-2004         1.002,623         0.0%         1.7         1.01%         F.22,628         3.7%         6.200           01-Im-2004         1.002,623         0.0%         1.7         1.01%         F.22,628         3.7%         6.201           01-Im-2004         1.002,623         0.0%         0.0%         5.000         7.2,76         3.55%         2.81,5           10-Im-2004         1.002,160         0.000         7.2,26         3.55%         2.81,5           10-Im-2004         1.002,160         0.000         0.000         Arrage loon disc         W.A           10-Im-2004         2.9,47         2.9,5         5         3.8%         5.000%         3.8%         3.4%         2.22,5         2.8,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5         2.24,5								
01 m.m.2003         31.05         5         3.056         7.77         4.005         7.16           01 m.m.2004         5.064         5.064         5.064         5.014         <								
othersbare         Part Barbon         11         5.5%         0.0000         3.98%         23.23           01 harsbare         1.00007         3.2.4%         1.00007         3.2.4%         3.00%         3.2.4%         3.00%         3.2.4%         3.00								
01-49-024 - 3-10-0249 01-49-0249 - 3-005 01-49-0249								
01-Jane 244 - 31-Dec 2017 01-Jane 244 - 31-Dec 2017 0.58-0440 11-00-140 1								
Disabed 3: 50 00:0017         388-643         5.8%         11         6.5%         60.73         2.89%         30.77           Total unique 0: 50 00:0137         11.801.149         100.0%         100.0%         70.246         3.3.0%         2843           Total conting Value Learn         Value         As percentage of the second of the								
01-Jan-2048 - 31-06::02197         3.565.262         32.876         99         3.516         80.874         3.129         3.515           Total         11.001.140         100.0%         100.0%         70.246         3.53%         284.3           Lan to Lending Yalka Lans         Value         As percentage of total         Number of Loans         As percentage of total         Average loan Size         WAC         V/AM           0% - 6%         257.478         2.2%         5         3.8%         46.4348         3.89%         2.62.7           9% - 6%         2.57.478         2.2%         5         3.8%         46.4348         3.89%         2.62.7           9% - 6%         0.56.60.00         4.43.7         6         4.66.%         0.77.8         3.62%         2.62.7           9% - 6%         0.56.60.00         4.83.7%         2.20         1.6.8%         0.0.46%         3.62%         2.62.7           9% - 6%         1.95.556         10.1%         12         0.6%         10.0.46%         3.62%         2.62.7           10% - 10%         10.0%         1.00.5%         0.0.46%         3.62%         2.62.8         2.65.6%         2.66.7%         2.66.7%         2.66.7%         2.66.7%         2.66.7%	01-Jan-2044 - 31-Dec-2045	3,805,179	32.2%	48	28.6%	79,275	3.94%	281.9
oft-lan-244         3.846.502         3.845.602         3.8.45.60         90         55.75.         66.87.4         3.12%         300.15           Total         11.601.149         100.076         160         100.076         100.076         100.076         204.3           Lond Londing Value Loan         As percentage fund         Number of Loans         As percentage fund         Number of Loans         Number of Loans <td< td=""><td>01-Jan-2046 - 31-Dec-2047</td><td>683,443</td><td>5.8%</td><td>11</td><td>6.5%</td><td>62,131</td><td>2.88%</td><td>304.7</td></td<>	01-Jan-2046 - 31-Dec-2047	683,443	5.8%	11	6.5%	62,131	2.88%	304.7
Total         11.801/140         100.0%         100         No.         Approximate total         Average ton size         WAC         WAL           Lane to Landing Yalue Lanes         Value         As percentage of total         Number of Lanes         Number of Lanes         Value         As percentage of total         Average ton size         WAC         WAL           0% - 70%         227.478         2.2%         5         3.8%         6.4349         3.9%         2.02.1           0% - 70%         2.25.467         1.67%         2.2         1.6.6%         0.00.68         3.6%         4.0.9%         2.02.1           0% - 50%         2.25.467         1.67%         2.2         1.6.6%         0.00.66         3.6%         9.0.73         3.6%         9.0.73         3.6%         9.0.73         3.6%         9.0.73         3.6%         9.0.73         3.6%         9.0.73         3.6%         9.0.74         3.6%         9.0.76         3.0.7%         9.0.6%         3.6%         9.0.73         3.6%         9.0.76         3.0.7%         9.0.0%         3.6%         9.0.76         3.0.7%         9.0.0%         3.0.7%         9.0.0%         3.6%         9.0.0%         3.6%         9.0.0%         3.6%         9.0.0%         3.6%         9.0.	01-Jan-2048 - 31-Dec-2137			59				
Lonit D Lending Value Leans         Value         As percenting of last         Number of Losits         As percenting of last         Number of Losits         As renge tion size         VAC         WAM           091: -090: 091: -0								
Lone & Loning Value         Number of Longs         Util         Average loss in the discussion of the discusis of the discu	Total	11,801,149	100.0%	168	100.0%	70,245	3.53%	284.3
Lone & Loning Value         Number of Longs         Util         Average loss in the discussion of the discusis of the discu					As percentage of			
Bith         Org         Adv         Adv         T         2.1%         5         3.8%         46.943         3.28%         20.9           Dirs<-Drive	Loan to Lending Value Loans	Value	As percentage of total	Number of Loans		Average loan size	WAC	WAM
Bith         Org         Adv         Adv         T         2.1%         5         3.8%         46.943         3.28%         20.9           Dirs<-Drive	0% - 60%	257.478	2.2%	5	3.8%	51.496	3.69%	145.7
10% - 80%         448,941         3.8%         5         3.8%         80.898         3.7%%         222,14           10% - 50%         2.212,447         14.8.7%         22         16.2%         10.6.94         3.7%%         326.7           10% - 10%         2.028,190         4.4.5.8%         6.6         46.9%         0.6.54         3.7%         326.7           10% - 10%         1.165,56         10.1%         1.2         2.2%         9.87.8         3.6.7%         222.8           10% - 1         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%								
Biths - BOYS         2.212.487         18.7%         22         18.8%         100.568         3.42%         282.7           100% - 100%         1.753.800         14.9%         17         13.0%         100.74         3.37%         233.8           100% - 100%         1.80.00         0.00%         12         0.00%         0.00%         22.23.7%         233.8           130% - >         0.00%         1.00.0%         0.00%         0.00%         0.00%         228.3           130% - >         1.00.0%         0.00%         0.00%         0.00%         284.3           Frevince         Value         Aspectation of total           Number of total         Number of total           Manderbarg         791.772         6.7%         7           State of total         Number of total         Number of total           Manderbarg         791.772         6.7%         7           State of total         Number of total         Number of total           Number of total         Number of total         Number of total           Number of total								
Brink         5,066,031         44,3%         66         49,0%         87,31         3,42%         3034           100% - 100%         17,85,800         14,94%         12         3,0%         98,878         3,07%         222,8           100% - 100%         -         0,00% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
100% - 10%         1,753,800         14,8%         17         1.0%         103,174         3.37%         3048           120% - 13%         -         0.0%         0.0% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
No.         1166.538         10.1%         12         9.2%         98.878         3.87%         22.8           130% - 5         0.0%         -         0.0%         -         0.0%         -         0.0%         -           130% - 5         0.0%         -         0.0%         -         0.0%         -         0.00%         -           Total         11.801.149         00.0%         13         100.0%         90.085         3.5%         284.3           Province         Value         As percentage of total         Number of Loans         Average loan size         WAC         WAM           Berlin         2.026,002         17.2%         21         16.0%         965.76         3.35%         208.0           Mediation/promon         3.36(27)         2.9%         3         7.37%         103.67%         286.0           Thiorison         92.274.167         19.3%         24         18.3%         94.78         3.5%         284.3           Total         11.801.149         100.0%         9         6.3%         104.680         3.50%         284.3           Total         11.801.1447         10.0%         10         100.0%         0.0%         0.0%         0.0% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
120% - 120% - 0.0%         -         0.0%         -         0.0%         -         0.0%         -           Total         11.891,149         100.0%         131         100.0%         90.085         3.33%         2843           Province         Value         As percentage of total         As percentage of total         Average total size         WAC         WAM           Bendenburg         791,772         6.7%         7         5.5%         113,110         3.53%         2843           Bendenburg         791,772         6.7%         7         5.5%         113,110         3.53%         2805           Startsm         5.455,549         46.1%         67         5.11%         81,134         3.51%         288           Startsm.Anthat         2.274,167         191,35%         24         18.3%         41,763         3.51%         288           Value         As percentage of total         Number of Long         60.0%         0.00%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0%         20.0% <td>100% - 110%</td> <td>1,753,960</td> <td>14.9%</td> <td></td> <td>13.0%</td> <td>103,174</td> <td>3.73%</td> <td>304.8</td>	100% - 110%	1,753,960	14.9%		13.0%	103,174	3.73%	304.8
120% ->         0.0%         -         0.0%         -         0.00%         -           Tatal         11,001,149         100.0%         131         100.0%         90.085         3.55%         294.3           Province         Value         As percentage of total         Average loan size         WAC         WAM           Berlin corp becklenbag Veportmern         2.024,092         17,2%         21         16.0%         96,576         3.35%         926.3           Sachaen, Alvalit         2.024,092         17,2%         21         16.0%         96,576         3.35%         926.3           Sachaen, Alvalit         2.024,092         17,2%         21         16.0%         96,576         3.35%         927.8           Sachaen, Alvalit         2.274,187         19.3%         24         16.3%         94,778         3.61%         228.9           Unspecified         -         0.0%         -         0.0%         -         0.00%         2.9           Total         100.0%         100.0%         100.0%         100.0%         0.00%         2.9         2.9         2.9         2.9         2.9         2.9         2.9         2.9         2.9         2.9         2.9         2.9	110% - 120%	1,186,536	10.1%	12	9.2%	98,878	3.87%	222.8
Total         11.801,149         100.0%         131         100.0%         90.085         3.5%         284.3           Province         Value         As percentage of total         Number of Loss         As percentage of total         As percentage of total         As percentage of total         Number of Loss         As percentage of Loss         of Loss<	120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
Province         Value         As percentage of total         Number of Loars         As percentage of total         Average loan size         WAC         WAM           Berlin Brindneburg         2.038,002         17.2%         21         10.0%         96,576         3.5%         3051           Brindneburg         791,72         6.7%         7         5.3%         113,110         3.5%         2280           Backstong-Vorgonmen         323,027         2.8%         3         2.3%         109,676         3.25%         2283           Sachston         5.438,949         46.1%         67         51.1%         81,154         3.51%         284.8           Sachston         2.27%         109,676         3.25%         228.9         3.51%         284.9           Unspecified         -         0.0%         -         0.0%         0.0%         2.0%           Total         11,80,149         100,076         131         100.7%         90,085         3.53%         284.3           Einfamilienhaus         2.215,722         18.8%         18         13.7%         123,086         100,00%         0.00%           Linderwahnbau         131,81         0.0%         -         0.0%         10.0%	130% - >	-	0.0%	-	0.0%	-	0.00%	-
Province         Value         As percentage of total         Number of Loars         As percentage of total         Average loan size         WAC         WAM           Berlin Brindneburg         2.038,002         17.2%         21         10.0%         96,576         3.5%         3051           Brindneburg         791,72         6.7%         7         5.3%         113,110         3.5%         2280           Backstong-Vorgonmen         323,027         2.8%         3         2.3%         109,676         3.25%         2283           Sachston         5.438,949         46.1%         67         51.1%         81,154         3.51%         284.8           Sachston         2.27%         109,676         3.25%         228.9         3.51%         284.9           Unspecified         -         0.0%         -         0.0%         0.0%         2.0%           Total         11,80,149         100,076         131         100.7%         90,085         3.53%         284.3           Einfamilienhaus         2.215,722         18.8%         18         13.7%         123,086         100,00%         0.00%           Linderwahnbau         131,81         0.0%         -         0.0%         10.0%								
Province         Value         As percentage of total         Number of Loans         total         Average loan size         WAC         WAM           Berlin         2.028.092         17.2%         21         16.0%         96.576         3.35%         305.1           Berlin         711.772         6.7%         7         5.3%         113.110         3.53%         282.0           Schoon         5.353.949         4.61%         67         51.1%         191.140         3.55%         223.4           Schoon         5.435.949         4.61%         67         51.1%         191.140         3.61%         223.8           Unspecified         -         0.0%         -         0.00%         -         0.00%         -         243.3           Total         11.801.140         100.0%         131         100.0%         3.35%         284.3           Property type         Value         As percentage of total         Number of Loans         total         Average loan size         Owner Occupied         Investment Property         90.00%         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%<	Total	11,801,149	100.0%	131	100.0%	90,085	3.53%	284.3
Benin         2.028.092         17.2%         21         16.0%         96.576         3.35%         305.1           Brandenburg         791.772         6.7%         7         5.3%         113.110         3.35%         280.0           Sachan         5.455.949         46.1%         67         51.1%         61.144         3.15%         283.4           Training         2.24%         10.0%         9         16.3%         94.760         3.23%         20.0%         23.9%         10.00%         23.9%					As percentage of			
Brandenburg         791,772         6.7%         7         5.3%         113,110         5.33%         288           Mackeburg/Yopmmen         329,027         2.8%         3         2.3%         109,676         3.23%         276.3           Sachsen         5.435,949         46.1%         67         51.1%         81,134         3.51%         2828.8           Thinnegen         942,122         8.0%         9         6.3%         104,680         3.80%         284.9           Impecified         .         0.0%         -         0.0%         -         0.0%         24.0           Impecified         .         0.0%         -         0.0%         -         0.0%         24.0           Total         11.801,149         100.0%         101         100.0%         90.085         3.53%         284.3           Endaminenhaus         2.215,722         18.8%         18         13.7%         120.096         100.0%         0.00%           Chashas/appartment         6.814,677         7.4%         1         0.6%         1         0.0%         1         0.0%         100.0%         100.0%         100.0%         100.0%         100.0%         100.0%         100.0%         100.0% </td <td>Province</td> <td>Value</td> <td>As percentage of total</td> <td>Number of Loans</td> <td>total</td> <td>Average loan size</td> <td>WAC</td> <td>WAM</td>	Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Mecklenburg/vopomnem         329,027         2.8%         3         2.3%         100.676         3.23%         276.3           Sachsen-Arhalt         2.274,187         19.3%         24         18.3%         94,758         3.61%         283.4           Sachsen-Arhalt         2.274,187         19.3%         24         18.3%         94,758         3.61%         288.9           Unspecified         -         0.0%         -         0.0%         -         0.0%         -           Total         11.801,149         100.0%         101.00.0%         90.085         3.53%         284.3           Total         1.801,149         100.0%         101         00.0%         0.00%         -           Property type         Value         As percentage of total         Number of Loans         Average loan size         Owner Occupied         Investment Property           Einfamilienhaus         2.215,722         18.8%         18         13.7%         123.096         100.00%         0.00%           Lader workshappenternent         8.314.677         74.7%         108         62.4%         16.1617         2.7%         97.2%           Vacefamilienhaus         2.14.774         10.0%         10.01%         10.00%	Berlin	2,028,092	17.2%		16.0%	96,576		305.1
Sachsen         5,435,949         46,1%         67         51.1%         81,134         3,51%         283           Bachsen-Anhalt         2,227,187         19,3%         24         18,3%         94,752         3,61%         288,6           Unspecified         -         0,0%         -         0,0%         -         0,0%         -           Total         11,801,149         100.0%         131         100.0%         90,085         3,53%         284,3           Property type         Value         As percentage of total         Number of Loans         total         Average toan size         Owner Occupied         Investment Property           Einfamilienhaus         2,215,722         18,8%         18         13,7%         122,066         100,00%         0,00%           Mehrfamilienhaus         638,840         5,4%         4         3,1%         155,735         0,00%         100,00%	Brandenburg	791,772	6.7%	7	5.3%	113,110	3.53%	288.0
Sachsen         5,435,949         46,1%         67         51.1%         81,134         3,51%         283           Bachsen-Anhalt         2,227,187         19,3%         24         18,3%         94,752         3,61%         288,6           Unspecified         -         0,0%         -         0,0%         -         0,0%         -           Total         11,801,149         100.0%         131         100.0%         90,085         3,53%         284,3           Property type         Value         As percentage of total         Number of Loans         total         Average toan size         Owner Occupied         Investment Property           Einfamilienhaus         2,215,722         18,8%         18         13,7%         122,066         100,00%         0,00%           Mehrfamilienhaus         638,840         5,4%         4         3,1%         155,735         0,00%         100,00%	Mecklenburg-Vorpommern	329.027	2.8%	3	2.3%	109.676	3.23%	276.3
Sachsen-Anhalt         2,27,187         13,3%         24         18,3%         94,758         3,61%         2868         2869           Unspecified         -         0.0%         0.0%         0.								
Thriningen Unspecified         942,122         8.0%         9         6.9%         104,680         3.90%         228.9           Total         11,801,149         100.0%         131         100.%         90.085         3.53%         284.9           Properly type         Value         As percentage of total         Number of Loons         As percentage of total         Average loan size         Owner Occupied         Investment Properly 100.00%         0.00% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
Unspecified         ·         0.0%         ·         0.0%         ·         0.00%         ·           Total         11,801,149         100.0%         131         100.0%         90.085         3.53%         284.3           Property type         Value         As percentage of total         Number of Loans         total         Average loan size         Owner Occupied         Investment Property           Einfamilienhaus         2.215,722         18.8%         16         13.7%         123.096         100.00%         0.00%           Hochhaus/appartement         8.814.677         74.7%         108         82.4%         81.617         2.78%         97.22%           Value         638.940         5.4%         4         3.1%         159.725         0.00%         100.00%         0.00%           Lader/Worthhaus         13.11         1.1%         1         0.05%         1.1         0.00%         0.00%           Unspecified         -         0.05%         -         0.05%         1.000%         0.00%           Total         11.801,149         100.0%         131         100.0%         90.085         16.79%         23.75%         237.5%           Total         158,96         24.6%								
Total         11,801,149         100.0%         131         100.0%         90.885         3.53%         284.3           Property type         Value         As percentage of total         Number of Loans         As percentage of total         Average loan size         Owner Occupied         Investment Property           Einfamilienhaus         2,215,722         18.8%         18         13.7%         123.096         100.00%         0.00%           Heinfamilienhaus         6.814,677         74.7%         108         82.4%         81.617         2.78%         97.22%           Lader Worthhaus         133.841         5.4%         4         3.0%         157.73         100.0%         100.22%           Lader Worthhaus         131.81         0.0%         -         0.0%         -         0.00%         100.00%         00.00%         0.00%           Lader Worthhaus         11.801,149         100.0%         131         100.0%         90.085         16.79%         83.21%           Loan size         Value         As percentage of total         Number of Loans         Average loan size         WAC         WAM           -100.000         6.352,882         53.8%         93         71.0%         68.311         3.33%         278.4     <		- 942,122		- 9		-		230.9
Property type         Value         As percentage of total         Number of Lans         Average loan size         Owner Occupied         Investment Property           Einfamilienhaus         2,215,722         18.8%         18         13.7%         123,096         100.00%         0.00%           Honthaus/appartement         8,814,677         74.7%         108         82.4%         81,617         2.78%         97.22%           Zweifamilienhaus         131,811         1.1%         1         0.0%         -         0.00%		44 004 440		404		00.005		204.2
Property type         Value         As percentage of total         Number of Leans         Total         Average lean size         Owner Occupied         Investment Property           Einfamilienhaus         2.215,722         18.8%         18         13.7%         123.096         100.00%         0.00%           Mehrfamilienhaus         638.340         5.4%         4         3.1%         159.735         0.00%         100.00%         0.00%           Laden/wohnhaus         13.811         1.1%         1         0.8%         131.811         100.00%         0.00%         100.00%         0.00%           unspecified         -         0.0%         -         0.0%         -         0.00%         0.00%         0.00%           rotal         11.801,149         100.0%         131         100.0%         90.085         16.79%         83.21%           Lan size         Value         As percentage of total         Number of Leans         100.00%         4verage lean size         WAC         WAM           100.000         6.352.882.75         24.6%         23         71.0%         68.311         3.33%         278.4           100.000         2.083.276         24.6%         23         71.0%         68.311         3.35%	Total	11,801,149	100.0%	131	100.0%	90,085	3.53%	284.3
Einfamilienhaus         2.215,722         18.8%         18         13.7%         123,096         100.00%         0.00%           Hochaus/appartement         8,814,677         74.7%         108         82.4%         81,617         2.78%         97.22%           Werfamilienhaus         13,811         1.1%         1         0.8%         131,811         100.00%         0.00%           Zwerfamilienhaus         13,811         1.1%         1         0.8%         131,811         100.00%         0.00%           Laden/wohnhaus         -         0.0%         -         0.0%         -         0.00%         0.00%           Total         11,801,149         100.0%         131         100.0%         90,085         16.79%         83.21%           -         0.000         6,352,882         53.8%         93         71.0%         68,311         3.33%         278.4           -100,000         6,352,882         53.8%         93         71.0%         68,311         3.33%         278.4           -100,000         150,000         137.93,91         15.9%         11         8.4%         170,809         3.65%         312.3           20,000 - 20,000         -         0.0%         -					As percentage of			
Hochsus/appartement         8,814,677         74,7%         108         82,4%         81,617         2,78%         97,22%           Merhamilienhaus         131,811         1,1%         1         0.8%         131,811         100,00%         0.00%           Zuerlamilienhaus         13,811         1,1%         1         0.8%         131,811         100,00%         0.00%           Laden/vohnhaus         -         0.0%         -         0.0%         -         0.00%         0.00%           Total         11,801,149         100.0%         131         100,0%         90,085         16.79%         83.21%           -         0.00%         -         0.0%         -         0.0%         0.00%           ctal         11,801,149         100.0%         131         100.0%         90,085         16.79%         83.21%           -         0.00         6,352,882         53.8%         93         71.0%         68,311         3.33%         278.4           100,000         150,000         2,888,276         24.6%         24         18.3%         120,762         3.75%         237.6           200,000         -         0.0%         -         0.0%         -         0.0%	Property type	Value	As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Investment Property
Hochsus/appartement         8,814,677         74,7%         108         82,4%         81,617         2,78%         97,22%           Merhamilienhaus         131,811         1,1%         1         0.8%         131,811         100,00%         0.00%           Zuerlamilienhaus         13,811         1,1%         1         0.8%         131,811         100,00%         0.00%           Laden/vohnhaus         -         0.0%         -         0.0%         -         0.00%         0.00%           Total         11,801,149         100.0%         131         100,0%         90,085         16.79%         83.21%           -         0.00%         -         0.0%         -         0.0%         0.00%           ctal         11,801,149         100.0%         131         100.0%         90,085         16.79%         83.21%           -         0.00         6,352,882         53.8%         93         71.0%         68,311         3.33%         278.4           100,000         150,000         2,888,276         24.6%         24         18.3%         120,762         3.75%         237.6           200,000         -         0.0%         -         0.0%         -         0.0%	Einfamilienhaus	2,215,722	18.8%	18	13.7%	123,096	100.00%	0.00%
Mehrfamilienhaus         638,940         5.4%         4         3.1%         159,735         0.00%         100.00%           Lader/Wohnhaus         -         0.0%         -         0.0%         -         0.0%         0.00%         0.00%           Lader/Wohnhaus         -         0.0%         -         0.0%         -         0.0%         0.00%         00.0%           Totial         11,801,149         100.0%         131         100.0%         90,085         16.79%         83.21%           Loan size         Value         As percentage of total         Number of Loans         Average loan size         WAC         WAM           -100,000         6,352,882         53.8%         93         71.0%         68.311         3.3%         278.4           100,000 - 200,000         1,878,901         15.9%         11         8.4%         170,809         3.6%         312.3           250,000         -6         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></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
Zweifamilienhaus         131,811         1,1%         1         0.8%         131,811         100.00%         0.00%           unspecified         0.0%         -         0.0%         -         0.00%         -         0.00%         0.00%           Total         11,801,149         100.0%         131         100.0%         90.085         16.79%         83.21%           Lean size         Value         As percentage of total         Number of Loans         Average loan size         WAC         WAM           -100,000         6,352,882         53.8%         93         71.0%         68,311         3.33%         278.4           100,000         2,898,276         24.6%         24         18.3%         120,762         3.75%         287.6           100,000         1,878,901         15.9%         11         8.4%         170,809         3.65%         312.3           200,000         200,000         671,089         5.7%         3         2.3%         223,606         4.08%         243.84           100,000         -         0.0%         -         0.0%         -         0.00%         -           100,000         -         0.0%         -         0.0%         -								
Laden/wohnhaus         -         0.0%         -         0.0%         -         0.00%         100.00%           Total         11,801,149         100.0%         131         100.0%         90,085         16.79%         83.21%           - 0.0%         -         0.0%         -         0.0%         0.0%         0.0%           - 0.0%         -         0.0%         -         0.0%				-				
unspecified         -         0.0%         -         0.0%         -         0.00%         0.00%           Total         11,801,149         100.0%         131         100.0%         90,085         16.79%         83.21%           Lean size         Value         As percentage of total         Number of Loans         fotal         Average loan size         WAC         WAM           - 100,000         6,352,882         53.8%         93         71.0%         68,311         3.33%         278.4           100,000         150,000         2,898,276         24.6%         24         18.3%         120,762         3.75%         287.6           250,000         26,710.99         5.7%         3         2.23%         223,596         4.08%         248.2           250,000         36,71,089         5.7%         3         2.23%         223,596         4.08%         248.2           250,000         -         0.0%         -         0.00%         -         0.00%         -           350,000         -         0.0%         -         0.00%         -         0.00%         -           40,000 - 450,000         -         0.0%         -         0.0%         -         0.00%		131 811		1	0.8%			
Total         11,801,149         100.0%         131         100.0%         90,085         16.79%         83.21%           Loan size         Value         As percentage of total         Number of Loans         total         Average loan size         WAC         WAM           - 100,000         6,352,882         53.8%         93         71.0%         68.311         3.33%         278.4           100,000         18,888,276         24.6%         24         18.3%         120.762         3.75%         287.6           200,000         18,78,901         15.9%         11         8.4%         170,809         3.65%         312.3           200,000         2671,089         5.7%         3         2.3%         223,696         4.08%         248.2           250,000         300,000         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%		131,811	1.1%	1		131,811		
Loan size         Value         As percentage of total         Number of Loans         As percentage of total         Average loan size         WAC         WAM           -100,000         6,352,882         53.8%         93         71.0%         66,311         3.33%         278.4           100,000         150,000         2,898,276         24.6%         24         18.3%         120,762         3.75%         287.6           200,000         18,878,901         15.9%         11         8.4%         170,809         3.65%         312.3           200,000         265,000         671,089         5.7%         3         2.3%         223,696         4.08%         248.2           300,000         -         0.0%         -         0.0%         -         0.00%         -           300,000         -         0.0%         -         0.0%         -         0.00%         -           300,000         -         0.0%         -         0.0%         -         0.00%         -           300,000         -         0.0%         -         0.0%         -         0.00%         -           450,000         -         0.0%         -         0.0%         -         0.00%	Laden/wohnhaus	-	1.1% 0.0%	1	0.0%	-	0.00%	100.00%
Loan size         Value         As percentage of total         Number of Loans         total         Average loan size         WAC         WAM           -100,000         6,352,882         53.8%         93         71.0%         68,311         3.33%         278.4           100,000         150,000         2,898,276         24.6%         24         18.3%         120,762         3.75%         287.6           100,000         18,778,901         15.9%         11         8.4%         170,809         3.65%         312.3           200,000         2671,089         5.7%         3         2.3%         223,696         4.08%         248.2           250,000         300,000         -         0.0%         -         0.00%         -           300,000         50,000         -         0.0%         -         0.00%         -           300,000         50,000         -         0.0%         -         0.00%         -         0.00%         -           400,000         450,000         -         0.0%         -         0.00%         -         0.00%         -           550,000         -         0.0%         -         0.0%         -         0.00%         -		-	1.1% 0.0%	1 - -	0.0%	-	0.00%	0.00% 100.00% 0.00%
Loan size         Value         As percentage of total         Number of Loans         total         Average loan size         WAC         WAM           -100,000         6,352,882         53.8%         93         71.0%         68,311         3.33%         278.4           100,000         150,000         2,898,276         24.6%         24         18.3%         120,762         3.75%         287.6           100,000         18,778,901         15.9%         11         8.4%         170,809         3.65%         312.3           200,000         2671,089         5.7%         3         2.3%         223,696         4.08%         248.2           250,000         300,000         -         0.0%         -         0.00%         -           300,000         50,000         -         0.0%         -         0.00%         -           300,000         50,000         -         0.0%         -         0.00%         -         0.00%         -           400,000         450,000         -         0.0%         -         0.00%         -         0.00%         -           550,000         -         0.0%         -         0.0%         -         0.00%         -	Laden/wohnhaus	-	1.1% 0.0% 0.0%	-	0.0% 0.0%	-	0.00% 0.00%	100.00%
100,000 - 150,000         2,888,276         24,6%         24         18.3%         120,762         3.75%         287.6           150,000 - 200,000         1,878,901         15.9%         11         8.4%         170,809         3.65%         342.3           250,000 - 300,000         -         0.0%         -         0.0%         -         0.0%         223,696         4.08%         248.2           250,000 - 350,000         -         0.0%	Laden/wohnhaus unspecified	-	1.1% 0.0% 0.0%	-	0.0% 0.0% 100.0%	-	0.00% 0.00%	100.00% 0.00%
100,000 - 150,000         2,888,276         24,6%         24         18.3%         120,762         3.75%         287.6           150,000 - 200,000         1,878,901         15.9%         11         8.4%         170,809         3.65%         342.3           250,000 - 300,000         -         0.0%         -         0.0%         -         0.0%         223,696         4.08%         248.2           250,000 - 350,000         -         0.0%	Laden/wohnhaus unspecified	- - 11,801,149	1.1% 0.0% 0.0%	- 131	0.0% 0.0% 100.0% As percentage of	- - 90,085	0.00% 0.00% 16.79%	100.00% 0.00% 83.21%
150,000 - 200,000       1,878,901       15,9%       11       8.4%       170,809       3,85%       312.3         200,000 - 250,000       671,089       5.7%       3       2.3%       23,896       4.08%       248.2         200,000 - 250,000       -       0.0%       -       0.00%       -       0.00%       -         300,000 - 350,000       -       0.0%       -       0.00%       -       0.00%       -         300,000 - 450,000       -       0.0%       -       0.00%       -       0.00%       -         400,000 - 450,000       -       0.0%       -       0.0%       -       0.00%       -         400,000 - 450,000       -       0.0%       -       0.0%       -       0.00%       -         400,000 - 650,000       -       0.0%       -       0.0%       -       0.00%       -         600,000 - 650,000       -       0.0%       -       0.00%       -       0.00%       -         600,000 - 650,000       -       0.0%       -       0.00%       -       0.00%       -         700,000 - 700,000       -       0.0%       -       0.00%       -       0.00%       -	Laden/wohnhaus unspecified Total Loan size	- - 11,801,149 Value	1.1% 0.0% 0.0% 100.0% As percentage of total	- - 131 Number of Loans	0.0% 0.0% 100.0% As percentage of total	- 90,085 Average Ioan size	0.00% 0.00% 16.79% WAC	100.00% 0.00% 83.21% WAM
200,000 - 250,000         671,089         5.7%         3         2.3%         223,696         4.08%         248.2           250,000 - 300,000         -         0.0%         -         0.0%         -         0.00%         -           250,000 - 300,000         -         0.0%         -         0.0%         -         0.00%         -           350,000         -         0.0%         -         0.0%         -         0.00%         -           350,000         -         0.0%         -         0.0%         -         0.00%         -           350,000         -         0.0%         -         0.0%         -         0.00%         -           400,000         -         0.0%         -         0.0%         -         0.00%         -           500,000         -         0.0%         -         0.0%         -         0.00%         -           550,000         -         0.0%         -         0.0%         -         0.00%         -           500,000         -         0.0%         -         0.0%         -         0.00%         -           500,000         -         0.0%         -         0.00% <td< td=""><td>Laden/wohnhaus unspecified Total Loan size - 100,000</td><td>- 11,801,149 Value 6,352,882</td><td>1.1% 0.0% 100.0% As percentage of total 53.8%</td><td>- - 131 Number of Loans 93</td><td>0.0% 0.0% 100.0% As percentage of total 71.0%</td><td>- 90,085 Average loan size 68,311</td><td>0.00% 0.00% 16.79% WAC 3.33%</td><td>100.00% 0.00% 83.21% WAM 278.4</td></td<>	Laden/wohnhaus unspecified Total Loan size - 100,000	- 11,801,149 Value 6,352,882	1.1% 0.0% 100.0% As percentage of total 53.8%	- - 131 Number of Loans 93	0.0% 0.0% 100.0% As percentage of total 71.0%	- 90,085 Average loan size 68,311	0.00% 0.00% 16.79% WAC 3.33%	100.00% 0.00% 83.21% WAM 278.4
250.000 - 300,000       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000	- - - - - - - - - - - - - - - - - - -	1.1% 0.0% 100.0% As percentage of total 53.8% 24.6%	- - 131 Number of Loans 93 24	0.0% 0.0% 100.0% As percentage of total 71.0% 18.3%	- - 90,085 Average loan size 68,311 120,762	0.00% 0.00% 16.79% WAC 3.33% 3.75%	100.00% 0.00% 83.21% WAM 278.4 287.6
300,000 - 350,000       -       0.0%       -       0.0%       -       0.0%       -       300,000       -       300,000       -       0.00%       -       0.00%       -       300,000       -       0.00%       - </td <td>Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000</td> <td>- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901</td> <td>1.1% 0.0% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9%</td> <td></td> <td>0.0% 0.0% 100.0% As percentage of total 71.0% 8.4%</td> <td>- 90,085 Average loan size 68,311 120,762 170,809</td> <td>0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65%</td> <td>100.00% 0.00% 83.21% WAM 278.4 287.6 312.3</td>	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9%		0.0% 0.0% 100.0% As percentage of total 71.0% 8.4%	- 90,085 Average loan size 68,311 120,762 170,809	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
360.000 - 400,000       -       0.0%       -       0.0%       -       0.0%       -       400,000 - 450,000       -       0.00%       <	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 5.7%		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 2.3%	- - 90,085 Average loan size 68,311 120,762 170,809 223,696	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
400,000 - 450,000       -       0.0%       -       0.0%       -       0.0%       -         450,000 - 500,000       -       0.0%       -       0.0%       -       0.00%       -         550,000 - 600,000       -       0.0%       -       0.0%       -       0.00%       -         550,000 - 600,000       -       0.0%       -       0.00%       -       0.00%       -         550,000 - 600,000       -       0.0%       -       0.00%       -       0.00%       -         550,000 - 700,000       -       0.0%       -       0.00%       -       0.00%       -         550,000 - 750,000       -       0.0%       -       0.00%       -       0.00%       -         550,000 - 750,000       -       0.0%       -       0.00%       -       0.00%       -         550,000 - 750,000       -       0.0%       -       0.00%       -       0.00%       -         500,000 - 850,000       -       0.0%       -       0.00%       -       0.00%       -         500,000 - X       -       0.0%       -       0.00%       -       0.00%       -         500,000 - X	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 5.7% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 2.3% 0.0%	- 90,085 Average loan size 68,311 120,762 170,809 223,696	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
400,000 - 450,000       -       0.0%       -       0.0%       -       0.0%       -         450,000 - 500,000       -       0.0%       -       0.0%       -       0.00%       -         550,000 - 600,000       -       0.0%       -       0.0%       -       0.00%       -         550,000 - 600,000       -       0.0%       -       0.00%       -       0.00%       -         550,000 - 600,000       -       0.0%       -       0.00%       -       0.00%       -         550,000 - 700,000       -       0.0%       -       0.00%       -       0.00%       -         550,000 - 750,000       -       0.0%       -       0.00%       -       0.00%       -         550,000 - 750,000       -       0.0%       -       0.00%       -       0.00%       -         550,000 - 750,000       -       0.0%       -       0.00%       -       0.00%       -         500,000 - 850,000       -       0.0%       -       0.00%       -       0.00%       -         500,000 - X       -       0.0%       -       0.00%       -       0.00%       -         500,000 - X	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 350,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 5.7% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 8.4% 2.3% 0.0% 0.0%	- 90,085 Average loan size 68,311 120,762 170,809 223,696	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
450,000 - 500,000       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -       50,000       -       0.00%       -	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 5.7% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 8.4% 2.3% 0.0% 0.0%	- 90,085 Average loan size 68,311 120,762 170,809 223,696 -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
500,000 - 550,000       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -       50,000       -       50,000       -       0.00%       -       0.00%       -       0.00%       -       0.00%       -       0.00%       -       0.00%       -       0.00%       -       60,000       -       0.00%       -	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 350,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 5.7% 0.0% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 0.0% 0.0%	- 90,085 Average loan size 68,311 120,762 170,809 223,696 - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
550.000 - 600.000       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -	Lader/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 330,000 300,000 - 330,000 350,000 - 400,000 400,000 - 450,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 100.0% As percentage of total 53.8% 24.6% 5.7% 0.0% 0.0% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 2.3% 0.0% 0.0% 0.0%	- 90,085 Average loan size 68,311 120,762 170,809 223,696 - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
600,000 - 650,000       -       0.0%	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 250,000 250,000 - 300,000 350,000 - 400,000 350,000 - 400,000 460,000 - 450,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 2.3% 0.0% 0.0% 0.0%	- 90,085 Average loan size 68,311 120,762 170,809 223,696 - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
650,000 - 700,000       -       0.0%       -       0.0%       -       0.0%       -         700,000 - 750,000       -       0.0%       -       0.0%       -       0.0%       -         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%       -	Lader/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 250,000 250,000 - 350,000 350,000 - 450,000 450,000 - 550,000 550,000 - 550,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 0.0% 100.0% As percentage of total 53.8% 24.6% 5.7% 0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 2.3% 0.0% 0.0% 0.0% 0.0% 0.0%	- 90,085 Average loan size 68,311 120,762 170,809 223,696 - - - - - - - - - - - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
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%       -         800,000 - 850,000 ->       -       0.0%       -       0.00%       -       0.00%       -         850,000 ->       -       0.0%       -       0.0%       -       0.00%       -	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 350,000 - 350,000 350,000 - 450,000 450,000 - 550,000 550,000 - 600,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 0.0% 0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 2.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- - - 90,085 Average loan size 68,311 120,762 170,809 223,696 - - - - - - - - - - - - - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
750,000 - 800,000       -       0.0%       -       0.0%       -       0.0%       -         800,000 - 850,000       -       0.0%       -       0.0%       -       0.00%       -         850,000 ->       -       0.0%       -       0.0%       -       0.00%       -	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 350,000 - 400,000 400,000 - 450,000 500,000 - 550,000 550,000 - 650,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- - - 90,085 Average loan size 68,311 120,762 170,809 223,696 - - - - - - - - - - - - - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
750,000 - 800,000       -       0.0%       -       0.0%       -       0.0%       -         800,000 - 850,000       -       0.0%       -       0.0%       -       0.00%       -         850,000 ->       -       0.0%       -       0.0%       -       0.00%       -	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000 550,000 - 650,000 650,000 - 650,000 650,000 - 700,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 5.7% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 2.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- - - 90,085 Average loan size 68,311 120,762 170,809 223,696 - - - - - - - - - - - - - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
800,000 - 850,000         -         0.0%         -         0.0%         -         0.00%         -           850,000 - >         -         0.0%         -         0.0%         -         0.00%         -	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000 550,000 - 650,000 650,000 - 650,000 650,000 - 700,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 5.7% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 2.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 90,085 Average loan size 68,311 120,762 170,809 223,696 - - - - - - - - - - - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
850,000 -> - 0.0% - 0.00% -	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 300,000 350,000 - 300,000 350,000 - 450,000 400,000 - 450,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 750,000 550,000 - 750,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 90,085 Average loan size 68,311 120,762 170,809 223,696 - - - - - - - - - - - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
Total 11 801 140 100 0% 191 100 0% 00.085 2.599 294.2	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 250,000 250,000 - 300,000 350,000 - 400,000 350,000 - 400,000 460,000 - 450,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 100.0% As percentage of total 53.8% 24.6% 5.7% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 2.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 90,085 Average loan size 68,311 120,762 170,809 223,696 - - - - - - - - - - - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3
	Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 250,000 250,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000 550,000 - 650,000 650,000 - 750,000 750,000 - 750,000 750,000 - 750,000 750,000 - 800,000	- - - 11,801,149 Value 6,352,882 2,898,276 1,878,901	1.1% 0.0% 100.0% As percentage of total 53.8% 24.6% 15.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0		0.0% 0.0% 100.0% As percentage of total 71.0% 18.3% 8.4% 2.3% 0.0% 0	- 90,085 Average loan size 68,311 120,762 170,809 223,69 - - - - - - - - - - - - - - - - - - -	0.00% 0.00% 16.79% WAC 3.33% 3.75% 3.65% 4.08% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	100.00% 0.00% 83.21% WAM 278.4 287.6 312.3