E-MAC DE 2006-I Investor Report August 2022

Cashflow analysis for the period 311,906 (21,625) 104,506 Total interest received Interest received on transaction accounts Post Foreclosure Proceeds Liquidity available 3.000.000 Reserve account available Receivables under hedging arrangements 9,800 3.404.587 Total funds available Company management expenses MPT fee Administration fee 40.753 10,588 Post Foreclosure Fee 38,147 Third party fees Liquidity Facility stand-by interest 135,339 Liquidity Facility stand-by interest Payments under hedging arrangements Interest on the Notes Shortfall Class C PDL Repayment Shortfall Class D PDL Repayment Shortfall Class F PDL Repayment Redemption Class F Notes 32,763 1,655 145,343 Deferred Purchase Price Instalment Total funds distributed 404,587 Available after distribution of funds Г 3,000,000 Undrawn Liquidity Facility Liquidity Facility Stand By Ledger Reserve account funding * Note: Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as Liquidity Facility Provider, the Issue has a Bank a Liquidity 3,000,000 Facility Standy Drawing on November 27, 2017. Currently the Issuer has been notified by the Liquidity Facility Provider that the facility will not Available liquidity 3,000,000 be renewed. As a consequence, until a replacement is found by the Issuer, Net cashflow the Standby Drawing remains in place. 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. **Collateral** Starting current balance per 1 May 2022 To be disbursed per 1 May 2022 Starting principal balance 1 May 2022 28 237 580 28,237,580 Principal (p)repayments Further Advances bought (incl. amounts to be disbursed) (1,136,247) Losses for the period (90,892) Ending principal balance 27,010,442 Г Balance Reset Participation

Total balance E-MAC DE 2006-I

Principal Deficiency Ledger	
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	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	301,206	90,892	145,343	246,755
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,801,206	90,892	145,343	18,746,755

Performance

	Last period	This period	Since issue
Prepayment rate	9.54%	13.86%	17.75%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of tota
Current	-	20,440,309	75.7%	238	81.5%
1 - 30	3,058	975,780	3.6%	9	3.1%
31 - 60	4,853	575,609	2.1%	5	1.7%
61 - 90	3,499	123,435	0.5%	1	0.3%
91 - 120	8,607	462,044	1.7%	3	1.0%
121-150	1,923	88,451	0.3%	1	0.3%
> 151	780,401	4,344,814	16.1%	35	12.0%
Total	802,342	27,010,442	100%	292	100%

27,010,442

	Last period	This period	Net Recovered	Total
Aggregate principal losses	35,405	90,892	11,403	54,750,711

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	292			
Number of loans parts	399			
	Weighted			
	average	Minimum	Maximum	
Loan size	92,502	18,534	242,727	
Loan part size	67,695	7,320	242,727	
Coupon	3.46%	2.70%	6.06%	
Remaining maturity (months)	267.2	1	481	
Remaining interest period (months)	9.5	1	59	
Original interest period (months)	37.3	3	120	
Seasoning (months)	201.8	194.0	218.2	
Loan to Lending Value	91.8%	0.0	120.0%	
	Value As	s % of number of loans	As % Outsta	anding principal amount
Investment properties	11,057,427.23	49.0%		40.94%
Owner occupied	15,953,014.39	51.0%		59.06%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	23,314,297	86.3%	356	89.2%	65,490	3.48%	279.7
Interest Only With Life Insurance Redemption	1,998,892	7.4%	25	6.3%	79,956	3.38%	152.2
Interest Only With Building Savings Account Redemption	1,410,754	5.2%	15	3.8%	94,050	2.99%	229.7
Interest Only	286,500	1.1%	3	0.8%	95,500	4.76%	236.8
Total	27,010,442	100.0%	399	100.0%	67,695	3.46%	267.2

				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	7,056,157	26.1%	101	25.3%	69,863	4.20%	262.8
13 - 24	9,601,558	35.5%	145	36.3%	66,218	2.73%	276.8
25 - 36	-	0.0%		0.0%	-	0.00%	-
37 - 48		0.0%	-	0.0%	-	0.00%	-
49 - 60	8,460,358	31.3%	135	33.8%	62,669	3.35%	272.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96		0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	1,892,369	7.0%	18	4.5%	105,132	4.89%	212.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	27,010,442	100.0%	399	100.0%	67,695	3.46%	267.2

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 3.00%	9,601,558	35.5%	145	36.3%	66,218	2.73%	276.8
3.00% - 3.25%	· · ·	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	7,565,742	28.0%	119	29.8%	63,578	3.31%	272.3
3.50% - 3.75%	634,127	2.3%	10	2.5%	63,413	3.56%	277.6
3.75% - 4.00%	152,710	0.6%	4	1.0%	38,177	3.84%	271.4
4.00% - 4.25%	7,140,268	26.4%	102	25.6%	70,003	4.20%	263.0
4.25% - 4.50%	· · ·	0.0%	-	0.0%	-	0.00%	-
4.50% - 4.75%	852,081	3.2%	7	1.8%	121,726	4.64%	219.4
4.75% - 5.00%	657,246	2.4%	7	1.8%	93,892	4.89%	232.3
5.00% - 5.25%	174,972	0.6%	3	0.8%	58,324	5.08%	99.3
5.25% - 5.50%	122,053	0.5%	1	0.3%	122,053	5.38%	216.0
5.50% - 5.75%	· -	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%		0.0%	-	0.0%	-	0.00%	
6.00% - >	109,684	0.4%	1	0.3%	109,684	6.06%	193.0
Total	27 010 442	100.0%	399	100.0%	67 695	3 46%	267.2

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	2.314.312	8.6%	24	6.0%	96.430	4.76%	221.2
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	178	0.0%	1	0.3%	178	4.20%	272.0
01-Jan-2020 - 31-Dec-2020	112,118	0.4%	2	0.5%	56,059	4.41%	231.4
01-Jan-2021 - 31-Dec-2021	18,472	0.1%	1	0.3%	18,472	4.20%	260.0
01-Jan-2022 - 31-Dec-2022	10,274,377	38.0%	146	36.6%	70,372	3.69%	267.1
01-Jan-2023 - 31-Dec-2023	4,658,522	17.2%	71	17.8%	65,613	2.74%	271.7
01-Jan-2024 - 31-Dec-2024	2,089,275	7.7%	34	8.5%	61,449	2.90%	288.5
01-Jan-2025 - 31-Dec-2025	3,632,481	13.4%	56	14.0%	64,866	3.30%	271.7
01-Jan-2026 - 31-Dec-2111	3,910,707	14.5%	64	16.0%	61,105	3.34%	274.8
Total	27,010,442	100.0%	399	100.0%	67.695	3.46%	267.2

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2018 - 31-Dec-2019	2	0.0%	1	0.3%	2	4.19%	(41.1)
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	172	0.0%	1	0.3%	172	4.20%	
01-Jan-2024 - 31-Dec-2025	231,200	0.9%	2	0.5%	115,600	3.23%	37.9
01-Jan-2026 - 31-Dec-2027	312,460	1.2%	5	1.3%	62,492	3.38%	50.2
01-Jan-2028 - 31-Dec-2029	75,999	0.3%	3	0.8%	25,333	3.12%	79.8
01-Jan-2030 - 31-Dec-2031	493,924	1.8%	7	1.8%	70,561	3.57%	103.0
01-Jan-2032 - 31-Dec-2033	458,106	1.7%	7	1.8%	65,444	3.07%	124.8
01-Jan-2034 - 31-Dec-2035	1,240,822	4.6%	16	4.0%	77,551	3.30%	153.6
01-Jan-2036 - 31-Dec-2037	1,162,255	4.3%	19	4.8%	61,171	2.94%	173.1
01-Jan-2038 - 31-Dec-2039	676,153	2.5%	8	2.0%	84,519	3.54%	196.7
01-Jan-2040 - 31-Dec-2041	1,797,942	6.7%	27	6.8%	66,590	3.73%	220.8
01-Jan-2042 - 31-Dec-2043	3,867,073	14.3%	54	13.5%	71,612	3.86%	245.1
01-Jan-2044 - 31-Dec-2045	5,843,692	21.6%	86	21.6%	67,950	3.96%	271.4
01-Jan-2046 - 31-Dec-2047	2,341,859	8.7%	35	8.8%	66,910	3.15%	291.9
01-Jan-2048 - 31-Dec-2137	8,508,782	31.5%	128	32.1%	66,475	3.06%	345.5
Total	27,010,442	100.0%	399	100.0%	67,695	3.46%	267.2

		As percentage of						
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM	
0% - 60%	673.025	2.5%	21	7.2%	32.049	3.22%	141.5	
60% - 70%	1.180.576	4.4%	15	5.1%	78,705	3.04%	243.9	
70% - 80%	2,419,858	9.0%	25	8.6%	96,794	3.07%	230.2	
80% - 90%	7,875,765	29.2%	84	28.8%	93,759	3.43%	289.8	
90% - 100%	9,930,780	36.8%	107	36.6%	92,811	3.37%	292.3	
100% - 110%	1,039,335	3.8%	10	3.4%	103,933	3.87%	302.4	
110% - 120%	3,891,103	14.4%	30	10.3%	129,703	4.04%	200.1	
120% - 130%	-	0.0%	-	0.0%	-	0.00%		
130% - >		0.0%		0.0%		0.00%	-	
Total	27 010 442	100.0%	202	100.0%	92 502	3 46%	267.2	

				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	2,459,447	9.1%	26	8.9%	94,594	3.34%	238.4
Bayern	2,745,199	10.2%	29	9.9%	94,662	3.25%	256.3
Berlin	1,805,048	6.7%	20	6.8%	90,252	3.24%	295.7
Brandenburg	595,805	2.2%	5	1.7%	119,161	3.49%	287.7
Bremen	223,789	0.8%	4	1.4%	55,947	3.66%	268.6
Hamburg	81,453	0.3%	1	0.3%	81,453	2.81%	341.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	1,587,407	5.9%	17	5.8%	93,377	3.19%	271.6
Mecklenburg-Vorpommern	321,457	1.2%	3	1.0%	107,152	4.03%	313.7
Niedersachsen	1,376,358	5.1%	18	6.2%	76,464	3.17%	268.3
Nordrhein-Westfalen	5,615,764	20.8%	56	19.2%	100,282	3.77%	266.4
Rheinland-Pfalz	1,878,337	7.0%	17	5.8%	110,490	3.35%	278.1
Saarland	803,403	3.0%	7	2.4%	114,772	3.50%	223.7
Sachsen	4,538,673	16.8%	58	19.9%	78,253	3.44%	275.7
Sachsen-Anhalt	1,555,411	5.8%	18	6.2%	86,412	3.52%	270.6
Schleswig-Holstein	547.634	2.0%	5	1.7%	109,527	3.23%	304.5
Thüringen	875,259	3.2%	8	2.7%	109,407	3.88%	224.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	27,010,442	100.0%	292	100.0%	92,502	3.46%	267.2

				As percentage of			
Property type	Value	As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	9,489,543	35.1%	87	29.8%	109,075	100.0%	0.0%
Hochhaus/appartement	14,485,771	53.6%	181	62.0%	80,032	23.2%	76.8%
Mehrfamilienhaus	1,288,382	4.8%	10	3.4%	128,838	70.0%	30.0%
Zweifamilienhaus	1,746,746	6.5%	14	4.8%	124,768	92.9%	7.1%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	27,010,442	100.0%	292	100.0%	92,502	51.0%	49.0%

Loan size	As percentage of							
	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM	
0 - 100,000	11,887,760	44.0%	183	62.7%	64,960	3.29%	266.0	
100,000 - 150,000	8,840,075	32.7%	73	25.0%	121,097	3.58%	266.4	
150,000 - 200,000	4,966,068	18.4%	30	10.3%	165,536	3.46%	276.2	
200,000 - 250,000	1,316,539	4.9%	6	2.1%	219,423	4.15%	250.1	
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	27,010,442	100.0%	292	100.0%	92,502	3.46%	267.2	

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	112			
Number of loans parts	145			
	Weighted			
	average	Minimum	Maximum	
Loan size	86,533	18,534	242,727	
Loan part size	66,839	12,896	242,727	
Coupon	3.48%	2.70%	6.06%	
Remaining maturity (months)	275.9	34	481	
Remaining interest period (months)	12.9	1	59	
Original interest period (months)	35.0	6	120	
Seasoning (months)	202.5	194.5	216.4	
Loan to Lending Value	93.2%	0.2%	120.0%	
	Value	As % of number of loans	As % Outsta	Inding principal amount
Investment properties	7,393,005.96	82.1%		76.28%
Owner occupied	2,298,645.70	17.9%		23.72%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	8,483,678	87.5%	130	89.7%	65,259	3.50%	288.2
Interest Only With Life Insurance Redemption	599,069	6.2%	7	4.8%	85,581	3.81%	137.7
Interest Only With Building Savings Account Redemption	608,904	6.3%	8	5.5%	76,113	2.94%	240.6
Interest Only	-	0.0%	-	0.0%	-	0.00%	-
Total	9,691,652	100.0%	145	100.0%	66.839	3.48%	275.9

				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	2.840.461	29.3%	38	26.2%	74,749	4.20%	263.5
13 - 24	3,252,444	33.6%		38.6%	58,079	2.74%	293.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48		0.0%	-	0.0%	-	0.00%	-
49 - 60	3,124,284	32.2%	48	33.1%	65,089	3.35%	283.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	
73 - 84		0.0%	-	0.0%	-	0.00%	
85 - 96		0.0%	-	0.0%	-	0.00%	
97 - 108	-	0.0%	-	0.0%	-	0.00%	
109 - 125	474,464	4.9%	3	2.1%	158,155	5.13%	180.5
126 - 132		0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	9,691,652	100.0%	145	100.0%	66,839	3.48%	275.9

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 3.00%	3,252,444	33.6%	56	38.6%	58,079	2.74%	293.8
3.00% - 3.25%	· · ·	0.0%	-	0.0%	· -	0.00%	-
3.25% - 3.50%	2,812,417	29.0%	45	31.0%	62,498	3.31%	283.4
3.50% - 3.75%	227,755	2.4%	2	1.4%	113,878	3.58%	280.3
3.75% - 4.00%	-	0.0%	-	0.0%	-	0.00%	-
4.00% - 4.25%	2,924,572	30.2%	39	26.9%	74,989	4.20%	264.1
4.25% - 4.50%	-	0.0%	-	0.0%	-	0.00%	-
4.50% - 4.75%	242,727	2.5%	1	0.7%	242,727	4.59%	157.0
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	-	0.0%	-	0.0%	-	0.00%	-
5.25% - 5.50%	122,053	1.3%	1	0.7%	122,053	5.38%	216.0
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	-	0.0%	-	0.0%	-	0.00%	-
6.00% - >	109,684	1.1%	1	0.7%	109,684	6.06%	193.0
Total	9,691,652	100.0%	145	100.0%	66,839	3.48%	275.9
				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	474,464	4.9%	3	2.1%	158,155	5.13%	180.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	178	0.0%	1	0.7%	178	4.20%	272.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	4,229,214	43.6%	61	42.1%	69,331	3.76%	273.8
01-Jan-2023 - 31-Dec-2023	1,389,656	14.3%	23	15.9%	60,420	2.73%	269.6
01-Jan-2024 - 31-Dec-2024	830,442	8.6%	13	9.0%	63,880	2.89%	331.3
01-Jan-2025 - 31-Dec-2025	1,318,870	13.6%		13.8%	65,944	3.30%	267.5
01-Jan-2026 - 31-Dec-2111	1,448,827	14.9%	24	16.6%	60,368	3.36%	295.4
Total	9,691,652	100.0%	145	100.0%	66.839	3.48%	275.9

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023		0.0%		0.0%		0.00%	
01-Jan-2024 - 31-Dec-2025	82,200	0.8%	- 1	0.7%	82,200	4.20%	34.0
01-Jan-2026 - 31-Dec-2027	74,177	0.8%	2	1.4%	37,088	3.30%	52.6
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	108,953	1.1%	2	1.4%	54,476	2.70%	100.4
01-Jan-2032 - 31-Dec-2033	123,435	1.3%	1	0.7%	123,435	3.30%	116.0
01-Jan-2034 - 31-Dec-2035	557,871	5.8%	6	4.1%	92,979	3.57%	154.7
01-Jan-2036 - 31-Dec-2037	208,746	2.2%	4	2.8%	52,186	3.01%	173.6
01-Jan-2038 - 31-Dec-2039	263,610	2.7%	4	2.8%	65.903	4.27%	195.7
01-Jan-2040 - 31-Dec-2041	485,771	5.0%	9	6.2%	53,975	3.73%	221.0
01-Jan-2042 - 31-Dec-2043	932,901	9.6%	15	10.3%	62,193	3.59%	246.9
01-Jan-2044 - 31-Dec-2045	2,621,324	27.0%	36	24.8%	72,815	3.96%	270.1
01-Jan-2046 - 31-Dec-2047	852,023	8.8%	13	9.0%	65,540	3.12%	290.9
01-Jan-2048 - 31-Dec-2137	3,380,641	34.9%	52	35.9%	65,012	3.11%	347.5
Total	9,691,652	100.0%	145	100.0%	66,839	3.48%	275.9
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
					0	-	
0% - 60%	203,529	2.1%	6	5.4%	33,921	3.25%	142.0
60% - 70%	246,336	2.5%	5	4.5%	49,267	3.14%	231.2
70% - 80%	312,465	3.2%	4	3.6%	78,116	3.42%	240.0
80% - 90%	3,192,304	32.9%	34	30.4%	93,891	3.43%	286.6
90% - 100%	3,964,919	40.9%	46	41.1%	86,194	3.39%	288.7
100% - 110%	693,957	7.2%	7	6.3%	99,137	3.71%	329.2
110% - 120%	1,078,142	11.1%	10	8.9%	107,814	3.93%	209.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	9,691,652	100.0%	112	100.0%	86,533	3.48%	275.9
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	1,805,048	18.6%	20	17.9%	90,252	3.24%	295.7
Brandenburg	595,805	6.1%	5	4.5%	119,161	3.49%	287.7
Mecklenburg-Vorpommern	321,457	3.3%	3	2.7%	107,152	4.03%	313.7
Sachsen	4,538,673	46.8%	58	51.8%	78,253	3.44%	275.7
Sachsen-Anhalt	1,555,411	16.0%	18	16.1%	86,412	3.52%	270.6
Thüringen	875,259	9.0%	8	7.1%	109,407	3.88%	224.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	9,691,652	100.0%	112	100.0%	86,533	3.48%	275.9
Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	1,940,322	20.0%	16	14.3%	121,270	100.00%	0.00%
	7,200,629	74.3%	92	82.1%	78,268	3.26%	96.74%
				2.7%	142,422	0.00%	100.00%
Hochhaus/appartement Mehrfamilienhaus	427,266	4.4%	3		100 10-		
Mehrfamilienhaus Zweifamilienhaus	427,266 123,435	1.3%	3 1	0.9%	123,435	100.00%	0.00%
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	427,266 123,435 -	1.3% 0.0%		0.9% 0.0%	-	0.00%	100.00%
Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified	427,266 123,435 - -	1.3% 0.0% 0.0%	1 - -	0.9% 0.0% 0.0%	-	0.00% 0.00%	100.00% 0.00%
Mehrfamilienhaus Zweifamilienhaus	427,266 123,435 -	1.3% 0.0%		0.9% 0.0%	-	0.00%	100.00%
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	427,266 123,435 - -	1.3% 0.0% 0.0%	1 - -	0.9% 0.0% 0.0% 100.0%	-	0.00% 0.00%	100.00% 0.00%
Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total	427,266 123,435 - -	1.3% 0.0% 0.0%	1 - -	0.9% 0.0% 0.0%	-	0.00% 0.00%	100.00% 0.00%
Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total	427,266 123,435 - - 9,691,652	1.3% 0.0% 0.0% 100.0%	1 - 112 Number of Loans 79	0.9% 0.0% 0.0% 100.0%	86,533	0.00% 0.00% 17.86%	100.00% 0.00% 82.14%
Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total	427,266 123,435 - 9,691,652 Value	1.3% 0.0% 0.0% 100.0% As percentage of total	1 - 112 Number of Loans	0.9% 0.0% 100.0% As percentage of total	- 86,533 Average loan size	0.00% 0.00% 17.86% WAC	100.00% 0.00% 82.14% WAM
Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total Loan size 0 - 100,000	427,266 123,435 - 9,691,652 Value 5,119,696	1.3% 0.0% 100.0% As percentage of total 52.8%	1 - 112 Number of Loans 79 22 9	0.9% 0.0% 100.0% As percentage of total 70.5%	- - 86,533 Average loan size 64,806	0.00% 0.00% 17.86% WAC 3.20%	100.00% 0.00% 82.14% WAM 271.0
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	427,266 123,435 - - 9,691,652 Value 5,119,696 2,610,374	1.3% 0.0% 0.0% 100.0% As percentage of total 52.8% 26.9%	1 - 112 Number of Loans 79 22	0.9% 0.0% 0.0% 100.0% As percentage of total 70.5% 19.6% 8.0% 1.8%	- - - 86,533 - 	0.00% 0.00% 17.86% WAC 3.20% 3.80%	100.00% 0.00% 82.14% WAM 271.0 274.5
Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000	427,266 123,435 - - - - - - - - - - - - - - - - - - -	1.3% 0.0% 0.0% 100.0% As percentage of total 52.8% 26.9% 15.6%	1 - 112 Number of Loans 79 22 9	0.9% 0.0% 0.0% 100.0% As percentage of total 70.5% 19.6% 8.0%	- - - - - - - - - - - - - - - - - - -	0.00% 0.00% 17.86% WAC 3.20% 3.80% 3.70%	100.00% 0.00% 82.14% WAM 271.0 274.5 313.0