

E-MAC DE 2007-I Investor Report February 2018

Cashflow analysis for the period

Total interest received	1,439,416	
Interest received on transaction accounts	(234)	
Net Post Foreclosure Proceeds	429,975	
Liquidity available	5,460,579	
Reserve account available	-	
Receivables under hedging arrangements	692,563	
Total funds available		8,022,298
Company management expenses		
MPT fee	115,320	
Administration fee	-	
Third party fees	483,558	
Liquidity Facility fee	2,873	
Payments under hedging arrangements	1,048,494	
Interest on the Notes	164,825	
Class C PDL Repayment	746,648	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		2,561,719
Available after distribution of funds		5,460,579
Undrawn Liquidity Facility	5,460,579	
Reserve account funding	-	
Available liquidity		5,460,579
Net cashflow		-

Collateral

Starting current balance 1 November 2017	150,000,814	
To be disbursed per 1 November 2017	-	
Starting principal balance 1 November 2017	150,000,814	
Unused amount	-	
Principal (p)repayments	(19,557,509)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(580,598)	
Ending principal balance		129,862,707
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		129,862,707

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9,818,476	580,598	746,648	9,652,425
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	32,018,476	580,598	746,648	31,852,425

Performance

	Last period	This period	Since issue
Prepayment rate	36.19%	42.60%	13.09%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	94,583,364	72.8%	861	74.9%
1 - 30	77,339	16,812,247	12.9%	144	12.5%
31 - 60	20,544	3,109,094	2.4%	27	2.3%
61 - 90	19,560	1,450,764	1.1%	13	1.1%
91 - 120	4,460	272,911	0.2%	2	0.2%
121-150	18,198	627,016	0.5%	4	0.3%
> 151	2,158,275	13,007,312	10.0%	98	8.5%
Total	2,298,375	129,862,707	100.0%	1,149	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	1,117,671	580,598	288,477	53,188,109

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 1,149
Number of loans parts 1,322

	Weighted average	Minimum	Maximum
Loan size	113,022	11,347	385,849
Loan part size	98,232	5,178	385,849
Coupon	3.89%	2.70%	6.80%
Remaining maturity (months)	317.0	1	578
Remaining interest period (months)	31.6	1	112
Original interest period (months)	73.9	3	240
Seasoning (months)	132.9	126.1	159.9
Loan to Lending Value	101.1%	17.3%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	54,608,466.32	48.2%	42.05%
Owner occupied	75,254,241.02	51.8%	57.95%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	108,572,162	83.6%	1,129	85.4%	96,167	3.85%	331.5
Interest Only With Life Insurance Redemption	8,858,578	6.8%	92	7.0%	96,289	3.94%	236.3
Interest Only With Building Savings Account Redemp	11,416,883	8.8%	92	7.0%	124,097	4.09%	248.9
Interest Only	1,015,084	0.8%	9	0.7%	112,787	5.33%	238.5
Total	129,862,707	100.0%	1,322	100.0%	98,232	3.89%	317.0

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	26,256,810	20.2%	273	20.7%	96,179	4.17%	321.2
13 - 24	35,737,287	27.5%	375	28.4%	95,299	2.70%	371.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	33,117,817	25.5%	366	27.7%	90,486	3.44%	333.2
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	4,137,109	3.2%	42	3.2%	98,503	5.78%	238.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	30,613,685	23.6%	266	20.1%	115,089	5.25%	242.4
Total	129,862,707	100.0%	1,322	100.0%	98,232	3.89%	317.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	94,110,410	72.5%	1,005	76.0%	93,642	3.34%	345.4
4.50% - 4.75%	2,889,815	2.2%	25	1.9%	115,593	4.68%	229.6
4.75% - 5.00%	9,286,293	7.2%	82	6.2%	113,247	4.90%	250.6
5.00% - 5.25%	6,587,410	5.1%	53	4.0%	124,291	5.13%	247.3
5.25% - 5.50%	6,720,180	5.2%	61	4.6%	110,167	5.38%	246.9
5.50% - 5.75%	4,506,127	3.5%	42	3.2%	107,289	5.65%	233.3
5.75% - 6.00%	2,288,174	1.8%	23	1.7%	99,486	5.88%	246.6
6.00% - 6.25%	1,897,149	1.5%	17	1.3%	111,597	6.11%	221.2
6.25% - 6.50%	749,328	0.6%	7	0.5%	107,047	6.37%	211.2
6.50% - 6.75%	690,430	0.5%	6	0.5%	115,072	6.57%	244.5
6.75% - 7.00%	137,390	0.1%	1	0.1%	137,390	6.80%	180.9
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	129,862,707	100.0%	1,322	100.0%	98,232	3.89%	317.0

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	45,359	0.0%	2	0.2%	22,680	4.26%	313.7
01-Jan-2016 - 31-Dec-2016	1,557,143	1.2%	16	1.2%	97,321	5.62%	230.3
01-Jan-2017 - 31-Dec-2017	3,289,020	2.5%	36	2.7%	91,362	5.52%	253.6
01-Jan-2018 - 31-Dec-2018	38,268,815	29.5%	399	30.2%	95,912	3.70%	333.3
01-Jan-2019 - 31-Dec-2019	23,341,777	18.0%	241	18.2%	96,854	2.70%	379.8
01-Jan-2020 - 31-Aug-2111	63,360,593	48.8%	628	47.5%	100,893	4.31%	289.5
Total	129,862,707	100.0%	1,322	100.0%	98,232	3.89%	317.0

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	449	0.0%	1	0.1%	449	4.09%	(12.0)
01-Jan-2018 - 31-Dec-2019	58,837	0.0%	2	0.2%	29,418	2.99%	15.4
01-Jan-2020 - 31-Dec-2021	644,051	0.5%	6	0.5%	107,342	4.84%	42.5
01-Jan-2022 - 31-Dec-2023	486,373	0.4%	10	0.8%	48,637	4.22%	58.2
01-Jan-2024 - 31-Dec-2025	738,606	0.6%	14	1.1%	52,758	4.21%	85.1
01-Jan-2026 - 31-Dec-2027	2,352,841	1.8%	32	2.4%	73,526	4.41%	110.9
01-Jan-2028 - 31-Dec-2029	2,256,140	1.7%	25	1.9%	90,246	4.45%	131.9
01-Jan-2030 - 31-Dec-2031	3,122,444	2.4%	37	2.8%	84,390	4.25%	154.5
01-Jan-2032 - 31-Dec-2033	3,892,231	3.0%	39	3.0%	99,801	4.83%	180.5
01-Jan-2034 - 31-Dec-2035	4,281,091	3.3%	50	3.8%	85,622	3.85%	206.4
01-Jan-2036 - 31-Dec-2037	11,798,597	9.1%	106	8.0%	111,308	4.16%	226.4
01-Jan-2038 - 31-Dec-2039	4,722,806	3.6%	53	4.0%	89,110	4.79%	252.0
01-Jan-2040 - 31-Dec-2041	9,335,956	7.2%	90	6.8%	103,733	4.97%	275.7
01-Jan-2042 - 31-Dec-2043	13,734,849	10.6%	120	9.1%	114,457	4.49%	301.0
01-Jan-2044 - 31-Dec-2045	11,584,880	8.9%	110	8.3%	105,317	4.14%	325.4
01-Jan-2046 - 31-Dec-2047	19,381,048	14.9%	188	14.2%	103,091	3.91%	344.1
01-Jan-2048 - 31-Dec-2137	41,471,510	31.9%	439	33.2%	94,468	3.00%	419.6
Total	129,862,707	100.0%	1,322	100.0%	98,232	3.89%	317.0

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,125,562	2.4%	56	4.9%	55,814	4.31%	168.2
60% - 70%	3,692,509	2.8%	34	3.0%	108,603	4.43%	241.8
70% - 80%	4,218,051	3.2%	46	4.0%	91,697	4.28%	240.5
80% - 90%	9,382,162	7.2%	86	7.5%	109,095	4.17%	252.1
90% - 100%	26,289,015	20.2%	223	19.4%	117,888	4.03%	321.1
100% - 110%	45,975,049	35.4%	386	33.6%	119,106	3.72%	344.6
110% - 120%	32,746,812	25.2%	284	24.7%	115,306	3.71%	333.4
120% - 130%	4,433,547	3.4%	34	3.0%	130,398	4.25%	263.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	129,862,707	100.0%	1,149	100.0%	113,022	3.89%	317.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	13,543,262	10.4%	96	8.4%	141,076	4.00%	320.6
Bayern	10,051,621	7.7%	78	6.8%	128,867	4.03%	308.9
Berlin	8,039,781	6.2%	72	6.3%	111,664	3.80%	329.1
Brandenburg	5,668,102	4.4%	48	4.2%	118,085	4.04%	278.8
Bremen	877,914	0.7%	9	0.8%	97,546	3.93%	351.2
Hamburg	694,884	0.5%	7	0.6%	99,269	3.71%	296.3
Hessen	7,832,367	6.0%	58	5.0%	135,041	4.24%	301.5
Mecklenburg-Vorpommern	1,609,880	1.2%	11	1.0%	146,353	4.16%	304.6
Niedersachsen	7,520,505	5.8%	66	5.7%	113,947	4.29%	271.3
Nordrhein-Westfalen	17,009,134	13.1%	140	12.2%	121,494	4.17%	295.2
Rheinland-Pfalz	5,765,866	4.4%	48	4.2%	120,122	4.09%	309.8
Saarland	3,325,283	2.6%	27	2.3%	123,159	4.03%	298.9
Sachsen	33,081,035	25.5%	340	29.6%	97,297	3.46%	346.1
Sachsen-Anhalt	9,614,587	7.4%	101	8.8%	95,194	3.51%	338.4
Schleswig-Holstein	2,996,763	2.3%	28	2.4%	107,027	4.58%	292.7
Thüringen	2,231,724	1.7%	20	1.7%	111,586	3.82%	318.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	129,862,707	100.0%	1,149	100.0%	113,022	3.89%	317.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	47,719,872	36.7%	362	31.5%	131,823	98.6%	1.4%
Hochhaus/appartement	66,616,165	51.3%	686	59.7%	97,108	22.7%	77.3%
Mehrfamilienhaus	9,530,038	7.3%	57	5.0%	167,194	71.9%	28.1%
Zweifamilienhaus	5,870,262	4.5%	43	3.7%	136,518	95.3%	4.7%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	126,370	0.1%	1	0.1%	126,370	0.0%	100.0%
Total	129,862,707	100.0%	1,149	100.0%	113,022	51.8%	48.2%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	39,847,732	30.7%	542	47.2%	73,520	3.71%	304.9
100,000 - 150,000	45,983,372	35.4%	377	32.8%	121,972	3.87%	326.3
150,000 - 200,000	27,241,563	21.0%	159	13.8%	171,331	4.11%	318.7
200,000 - 250,000	11,946,498	9.2%	54	4.7%	221,231	4.03%	322.8
250,000 - 300,000	3,442,540	2.7%	13	1.1%	264,811	3.85%	306.0
300,000 - 350,000	632,050	0.5%	2	0.2%	316,025	4.20%	264.0
350,000 - 400,000	768,951	0.6%	2	0.2%	384,475	3.84%	330.1
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	-	0.0%	-	0.0%	-	0.00%	-
750,000 - 800,000	-	0.0%	-	0.0%	-	0.00%	-
800,000 - 850,000	-	0.0%	-	0.0%	-	0.00%	-
850,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	129,862,707	100.0%	1,149	100.0%	113,022	3.89%	317.0

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	592		
Number of loan parts	644		
	Weighted average	Minimum	Maximum
Loan size	101,765	11,386	383,102
Loan part size	93,548	9,639	383,102
Coupon	3.60%	2.70%	6.61%
Remaining maturity (months)	334.1	9	578
Remaining interest period (months)	25.8	1	111
Original interest period (months)	52.1	6	240
Seasoning (months)	132.9	126.9	159.9
Loan to Foreclosure Value	104.6%	9.8%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	44,749,598.42	78.0%	74.28%
Owner occupied	15,495,511.18	22.0%	25.72%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	53,379,775	88.6%	574	89.1%	92,996	3.58%	345.1
Interest Only With Life Insurance Redemption	3,919,482	6.5%	43	6.7%	91,151	3.60%	238.3
Interest Only With Building Savings Account Redemp	2,719,368	4.5%	24	3.7%	113,307	3.97%	258.8
Interest Only	226,484	0.4%	3	0.5%	75,495	3.73%	300.8
Total	60,245,110	100.0%	644	100.0%	93,548	3.60%	334.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	14,258,957	23.7%	148	23.0%	96,344	4.19%	323.4
13 - 24	21,702,278	36.0%	228	35.4%	95,185	2.70%	377.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,948,718	26.5%	193	30.0%	82,636	3.39%	332.4
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	1,474,312	2.4%	16	2.5%	92,144	5.77%	253.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	6,860,845	11.4%	59	9.2%	116,286	5.22%	242.0
Total	60,245,110	100.0%	644	100.0%	93,548	3.60%	334.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	51,789,035	86.0%	567	88.0%	91,339	3.32%	348.8
4.50% - 4.75%	730,385	1.2%	8	1.2%	91,298	4.69%	226.9
4.75% - 5.00%	2,659,113	4.4%	25	3.9%	106,365	4.90%	238.6
5.00% - 5.25%	1,822,949	3.0%	14	2.2%	130,211	5.16%	280.3
5.25% - 5.50%	763,346	1.3%	6	0.9%	127,224	5.46%	223.6
5.50% - 5.75%	758,186	1.3%	8	1.2%	94,773	5.65%	255.8
5.75% - 6.00%	438,783	0.7%	7	0.6%	109,696	5.93%	260.5
6.00% - 6.25%	889,433	1.5%	7	1.1%	127,062	6.15%	224.7
6.25% - 6.50%	337,480	0.6%	4	0.6%	84,370	6.34%	182.1
6.50% - 6.75%	56,400	0.1%	1	0.2%	56,400	6.61%	228.9
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	60,245,110	100.0%	644	100.0%	93,548	3.60%	334.1

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	44,910	0.1%	1	0.2%	44,910	4.26%	317.0
01-Jan-2016 - 31-Dec-2016	506,019	0.8%	6	0.9%	84,337	5.55%	268.9
01-Jan-2017 - 31-Dec-2017	1,247,395	2.1%	14	2.2%	89,100	5.51%	250.6
01-Jan-2018 - 31-Dec-2018	21,563,073	35.8%	229	35.6%	94,162	3.67%	338.2
01-Jan-2019 - 31-Dec-2019	14,189,459	23.6%	144	22.4%	98,538	2.70%	384.0
01-Jan-2020 - 31-Aug-2111	22,694,253	37.7%	250	38.8%	90,777	3.94%	305.2
Total	60,245,110	100.0%	644	100.0%	93,548	3.60%	334.1

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	11,386	0.0%	1	0.2%	11,386	4.20%	9.0
01-Jan-2020 - 31-Dec-2021	88,831	0.1%	1	0.2%	88,831	2.70%	40.0
01-Jan-2022 - 31-Dec-2023	91,354	0.2%	2	0.3%	45,677	3.36%	65.6
01-Jan-2024 - 31-Dec-2025	210,678	0.3%	4	0.6%	52,669	3.66%	86.9
01-Jan-2026 - 31-Dec-2027	995,499	1.7%	13	2.0%	76,577	4.06%	111.9
01-Jan-2028 - 31-Dec-2029	1,083,536	1.8%	12	1.9%	90,295	4.26%	133.8
01-Jan-2030 - 31-Dec-2031	1,653,531	2.7%	19	3.0%	87,028	3.76%	152.0
01-Jan-2032 - 31-Dec-2033	1,804,169	3.0%	21	3.3%	85,913	3.80%	182.8
01-Jan-2034 - 31-Dec-2035	1,947,322	3.2%	23	3.6%	84,666	3.29%	209.4
01-Jan-2036 - 31-Dec-2037	4,254,859	7.1%	42	6.5%	101,306	3.95%	227.0
01-Jan-2038 - 31-Dec-2039	1,838,415	3.1%	23	3.6%	79,931	4.55%	253.1
01-Jan-2040 - 31-Dec-2041	2,662,448	4.4%	28	4.3%	95,087	4.31%	274.5
01-Jan-2042 - 31-Dec-2043	4,342,458	7.2%	42	6.5%	103,392	4.20%	300.9
01-Jan-2044 - 31-Dec-2045	4,427,955	7.3%	49	7.6%	90,366	4.02%	327.8
01-Jan-2046 - 31-Dec-2047	11,034,561	18.3%	107	16.6%	103,127	3.99%	344.9
01-Jan-2048 - 31-Dec-2137	23,798,008	39.5%	257	39.9%	92,599	2.97%	425.7
Total	60,245,110	100.0%	644	100.0%	93,548	3.60%	334.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,481,384	2.5%	25	4.2%	59,255	3.97%	216.5
60% - 70%	729,273	1.2%	9	1.5%	81,030	4.20%	215.5
70% - 80%	1,025,235	1.7%	12	2.0%	85,436	4.65%	205.9
80% - 90%	3,334,626	5.5%	36	6.1%	92,628	4.01%	240.4
90% - 100%	7,746,899	12.9%	75	12.7%	103,292	3.60%	312.0
100% - 110%	20,663,018	34.3%	201	34.0%	102,801	3.47%	349.6
110% - 120%	22,479,927	37.3%	212	35.8%	106,037	3.52%	363.0
120% - 130%	2,784,747	4.6%	22	3.7%	126,579	4.00%	301.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	60,245,110	100.0%	592	100.0%	101,765	3.60%	334.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	8,039,781	13.3%	72	12.2%	111,664	3.80%	329.1
Brandenburg	5,668,102	9.4%	48	8.1%	118,085	4.04%	278.8
Mecklenburg-Vorpommern	1,609,880	2.7%	11	1.9%	146,353	4.16%	304.6
Sachsen	33,081,035	54.9%	340	57.4%	97,297	3.46%	346.1
Sachsen-Anhalt	9,614,587	16.0%	101	17.1%	95,194	3.51%	338.4
Thüringen	2,231,724	3.7%	20	3.4%	111,586	3.82%	318.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	60,245,110	100.0%	592	100.0%	101,765	3.60%	334.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	12,330,776	20.5%	97	16.4%	127,121	97.94%	2.06%
Hochhaus/appartement	46,257,493	76.8%	483	81.6%	95,771	5.80%	94.20%
Mehrfamilienhaus	1,234,545	2.0%	8	1.4%	154,318	62.50%	37.50%
Zweifamilienhaus	295,925	0.5%	3	0.5%	98,642	66.67%	33.33%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	126,370	0.2%	1	0.2%	126,370	0.00%	100.00%
Total	60,245,110	100.0%	592	100.0%	101,765	21.96%	78.04%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	25,413,442	42.2%	334	56.4%	76,088	3.45%	323.4
100,000 - 150,000	24,084,808	40.0%	201	34.0%	119,825	3.62%	347.5
150,000 - 200,000	6,610,837	11.0%	39	6.6%	169,509	3.89%	322.2
200,000 - 250,000	3,752,921	6.2%	17	2.9%	220,760	4.06%	331.5
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	383,102	0.6%	1	0.2%	383,102	2.70%	432.0
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	60,245,110	100.0%	592	100.0%	101,765	3.60%	334.1