#### E-MAC DE 2006-I Investor Report November 2013 - Amended

Cashflow analysis for the period			
Total interest received Interest received on transaction accounts Net Post Foreclosure Proceeds Liquidity available Reserve account available Receivables under hedging arrangements Total funds available	4,924,070 (511) 104,646 11,934,032 - 82,000	17,044,236	l
Company management expenses MPT fee Administration fee Third party fees Liquidity Facility fee Payments under hedging arrangements Interest on the Notes Shortfall Class E PDL Repayment Redemption Class F Notes Deferred Purchase Price Instalment	960 116,067 7,254 199,326 3,670 3,288,241 423,027 1,061,659		
Total funds distributed		5,110,204	
Available after distribution of funds		11,934,032	
Undrawn Liquidity Facility Reserve account funding	11,934,032		
Available liquidity		11,934,032	l
Net cashflow		-	l
Collateral			
Starting current balance per 1 August 2013 To be disbursed per 1 August 2013 Starting principal balance 1 August 2013 Principal (p)repayments Further Advances bought (incl. amounts to be disbu Losses for the period	rsed)	395,684,318.45 395,684,318.45 (4,581,509.62) (2,677,948.79)	
Ending principal balance			388,424,860
Balance Reset Participation		-	l
Total balance E-MAC DE 2006-I			388,424,860

## Principal Deficiency Ledger

			Repayment from Interest Available	
	Start balance	New Losses This Period	Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	2,116,741	2,677,949	1,061,659	3,733,030
Total	2,116,741	2,677,949	1,061,659	3,733,030

#### Performance

	Last period	This period	Since issue
Prepayment rate	3.92%	6.10%	2.82%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of tota
Current		317,258,434	81.7%	2,565	82.9%
1 - 30	87,726	19,479,039	5.0%	143	4.6%
31 - 60	52,237	4,954,178	1.3%	35	1.1%
61 - 90	44,208	2,852,448	0.7%	20	0.6%
91 - 120	59,877	3,013,958	0.8%	20	0.6%
121-150	47,040	1,874,344	0.5%	15	0.5%
> 151	4,856,526	38,992,459	10.0%	295	9.5%
Total	5,147,615	388,424,860	100%	3,093	100%
	Last period	This period	Net Recovered	Total	
Aggregate principal losses	2,111,739	2,677,949	156,589	28,714,802	

# Summary - Total Portfolio

## **Characteristics**

Total

Amounts to be disbursed

Number of loans	3,093			
Number of loans parts	4,121			
	Weighted average	Minimum	Maximum	
Loan size	125,339	7,260	580,000	
Loan part size	94,255	1,461	580,000	
Coupon	4.86%	3.51%	6.50%	
Remaining maturity (months)	313.3	14	1,106	
Remaining interest period (months)	23.5	1	105	
Original interest period (months)	119.8	60	180	
Seasoning (months)	96.9	75.6	114.8	
Loan to Lending Value	105.2%	3.9%	120.0%	
	Value	As % of number of loans	As % Outst	anding principal amount
Investment properties	131,333,457.47	42.0%		33.81%
Owner occupied	257,091,402.57	58.0%		66.19%

388,424,860

-

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	241,527,414	62.2%	2,702	65.6%	89,388	4.84%	334.9
Interest Only With Life Insurance Redemption	33,450,050	8.6%	307	7.4%	108,958	4.86%	234.7
Interest Only With Building Savings Account Redem	28,235,651	7.3%	216	5.2%	130,721	4.72%	157.5
Interest Only	85,211,744	21.9%	896	21.7%	95,102	4.94%	334.7
Total	388,424,860	100.0%	4,121	100.0%	94,255	4.86%	313.3
				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	786,268	0.2%	12	0.3%	65,522	5.05%	326.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,605,409	0.4%	16	0.4%	100,338	4.95%	312.1
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	385,688,999	99.3%	4,091	99.3%	94,277	4.86%	313.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	344,184	0.1%	2	0.0%	172,092	5.78%	315.7

100.0%

100.0%

4,121

94,255

313.3

4.86%

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	79,157,087	20.4%	661	16.0%	119,754	4.28%	329.7
4.50% - 4.75%	79,717,125	20.5%	741	18.0%	107,580	4.64%	314.6
4.75% - 5.00%	83,919,525	21.6%	889	21.6%	94,398	4.88%	315.0
5.00% - 5.25%	84,390,216	21.7%	1,027	24.9%	82,172	5.12%	305.2
5.25% - 5.50%	38,695,381	10.0%	495	12.0%	78,172	5.36%	303.1
5.50% - 5.75%	14,237,629	3.7%	193	4.7%	73,770	5.61%	292.9
5.75% - 6.00%	5,508,317	1.4%	79	1.9%	69,726	5.86%	294.9
6.00% - 6.25%	2,645,925	0.7%	35	0.8%	75,598	6.06%	293.3
6.25% - 6.50%	153,654	0.0%	1	0.0%	153,654	6.50%	298.0
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	388,424,860	100.0%	4,121	100.0%	94,255	4.86%	313.3
	Mahaa	A	Newskie of Leave and	As percentage of	A	14/4 0	
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01 iul 2010 21 des 2010							
01-jul-2010 - 31-dec-2010	78,252	0.0%		0.0%	78,252	4.76%	346.0
01-jan-2011 - 30-jun-2011	78,252	0.0%		0.0%	78,252	0.00%	346.0
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011	-	0.0% 0.0%	-	0.0% 0.0%	-	0.00% 0.00%	-
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011	78,252 - - 206,348	0.0% 0.0% 0.1%	- 2	0.0%	78,252 - - 103,174	0.00%	-
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012	-	0.0% 0.0% 0.1% 0.0%	- - 2 -	0.0% 0.0% 0.0% 0.0%	-	0.00% 0.00% 6.00% 0.00%	300.9
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012	-	0.0% 0.0% 0.1% 0.0% 0.1%	- 2	0.0% 0.0% 0.0% 0.0%	- 103,174 - 214,291	0.00% 0.00% 6.00% 0.00% 4.92%	300.9
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jan-2013 - 30-jun-2013	206,348	0.0% 0.0% 0.1% 0.0%	- 2	0.0% 0.0% 0.0% 0.0%	103,174	0.00% 0.00% 6.00% 0.00%	300.9
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jan-2013 - 30-jun-2013 01-jul-2013 - 31-dec-2013	206,348 428,581	0.0% 0.0% 0.1% 0.0% 0.1% 0.2% 1.6%	- 2 - 10 60	0.0% 0.0% 0.0% 0.0% 0.2% 1.5%	103,174 214,291 61,147 105,263	0.00% 0.00% 6.00% 4.92% 4.80% 5.30%	- 300.9 - 306.9
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jul-2013 - 31-dec-2013 01-jul-2013 - 31-dec-2013 01-jul-2014 - 31-dec-2014	206,348 428,581 611,465	0.0% 0.0% 0.1% 0.0% 0.1% 0.2% 1.6% 77.6%	2 2 10 60 3,116	0.0% 0.0% 0.0% 0.0% 0.2% 1.5%	103,174 214,291 61,147 105,263 96,708	0.00% 0.00% 6.00% 4.92% 4.80% 5.30% 4.77%	300.9 306.9 315.8 281.2 315.0
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jul-2013 - 30-jun-2013 01-jul-2013 - 31-dec-2013 01-jan-2015 - 31-dec-2014 01-jan-2015 - 31-dec-2015	206,348 428,581 611,465 6,315,805	0.0% 0.0% 0.1% 0.0% 0.1% 0.2% 1.6% 77.6% 20.1%	- 2 - 10 60 3,116 919	0.0% 0.0% 0.0% 0.0% 0.2% 1.5% 75.6% 22.3%	103,174 214,291 61,147 105,263	0.00% 0.00% 6.00% 4.92% 4.80% 5.30% 4.77% 5.15%	- 300.9 306.9 315.8 281.2
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2013 - 30-jun-2013 01-jan-2013 - 31-dec-2013 01-jan-2014 - 31-dec-2013 01-jan-2015 - 31-dec-2014 01-jan-2016 - 31-dec-2016	206,348 428,581 611,465 6,315,805 301,341,497	0.0% 0.0% 0.1% 0.0% 0.2% 1.6% 77.6% 20.1% 0.3%	2 2 10 60 3,116 919 8	0.0% 0.0% 0.0% 0.2% 75.6% 22.3% 0.2%	103,174 214,291 61,147 105,263 96,708 84,783 138,368	0.00% 0.00% 6.00% 4.92% 4.80% 5.30% 4.77% 5.15%	300.9 306.9 315.8 281.2 315.0 309.5 318.4
01-ju-2010 - 31-dec-2010 01-ju-2011 - 30-jun-2011 01-ju-2012 - 30-jun-2012 01-ju-2012 - 30-jun-2012 01-ju-2012 - 31-dec-2012 01-ju-2013 - 31-dec-2013 01-jun-2014 - 31-dec-2013 01-jan-2015 - 31-dec-2015 01-jan-2016 - 31-dec-2015 01-jan-2016 - 31-dec-2018	206,348 428,581 6,11,465 6,315,805 301,341,497 77,915,685	0.0% 0.0% 0.1% 0.0% 0.1% 0.2% 1.6% 77.6% 20.1%	2 2 10 60 3,116 919 8	0.0% 0.0% 0.0% 0.0% 0.2% 1.5% 75.6% 22.3%	103,174 214,291 61,147 105,263 96,708 84,763	0.00% 0.00% 6.00% 4.92% 4.80% 5.30% 4.77% 5.15%	300.9 306.9 315.8 281.2 315.0 309.5
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jul-2013 - 31-dec-2013 01-jul-2013 - 31-dec-2013 01-jan-2016 - 31-dec-2016 01-jan-2016 - 31-dec-2016 01-jan-2017 - 31-dec-2017	206,348 428,581 611,465 6,315,805 301,341,497 77,915,685 1,106,940	0.0% 0.0% 0.1% 0.0% 0.2% 1.6% 77.6% 20.1% 0.3%	- 2 10 60 3,116 919 8 1	0.0% 0.0% 0.0% 0.2% 75.6% 22.3% 0.2%	103,174 214,291 61,147 105,263 96,708 84,783 138,368	0.00% 0.00% 6.00% 4.92% 4.80% 5.30% 4.77% 5.15%	300.9 306.9 315.8 281.2 315.0 309.5 318.4
01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jul-2013 - 31-dec-2013 01-jul-2013 - 31-dec-2013 01-jan-2015 - 31-dec-2015 01-jan-2016 - 31-dec-2016 01-jan-2016 - 31-dec-2016	206,348 428,581 611,465 6,315,805 301,341,497 77,915,685 1,106,940 76,102	0.0% 0.0% 0.1% 0.7% 0.2% 1.6% 77.6% 20.1% 0.3% 0.0%	2 2 10 60 3,116 919 8 1	0.0% 0.0% 0.0% 0.0% 1.5% 75.6% 22.3% 0.2%	103,174 214,291 61,147 105,263 96,708 84,783 138,368	0.00% 0.00% 6.00% 4.92% 4.80% 5.30% 4.77% 5.15% 5.10% 5.42%	300.9 306.9 315.8 281.2 315.0 309.5 318.4 317.0

Instrum     Yas     As processor proteins of the set of the s					A			
1     1	Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
1 = 201 - 1 = 202 - 1	01-jan-2012 - 31-dec-2013	-	0.0%	-	0.0%		0.00%	-
i=======     1<	01-jan-2014 - 31-dec-2015		0.9%		0.7%		4.60%	23.0
11 - 2023 - 11 - 2023 - 12 - 2020 - 200 - 2								34.1
1=1022-31-30-5020     2.97500     0.97     2.3     0.75     100.11     4.975     1       1=1022-31-30-5020     4.974-51     1.27     4.97     1     1.27     1.8     197.02     4.97     1     1.27     1.8     197.02     4.97     1     1.27     1.8     197.02     4.97     1     1.27     1.8     197.02     4.97     1     1.27     1.1     1.1     4.99     1.27     1.1     1.1     4.99     1.27     1.1     1.1     4.99     1.1     4.99     1.1     4.99     1.1     4.99     1.1     4.99     1.1     4.99     1.1     4.99     1.1     4.99     1.1     4.99     1.1     1.1     4.99     1.1     4.99     1.1     1.1     4.99     1.1     1								63.0
Starter     Starter <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>84.0 112.0</td></t<>								84.0 112.0
Sepanda S. Aller S. 201     State 180     O. 25, 17     State 180     State 180 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>135.6</td>								135.6
Sign 2020     Sign 2020 <t< td=""><td>01-jan-2026 - 31-dec-2027</td><td></td><td></td><td></td><td></td><td></td><td></td><td>154.9</td></t<>	01-jan-2026 - 31-dec-2027							154.9
1 = -222 - 31 - 40 - 6032     0.692.771     1.874     72     1.774     10.484     4.429, 12       1 = -222 - 31 - 40 - 6032     2.776     2.768     17     2.77     11.444     4.429, 12       1 = -222 - 31 - 40 - 6032     2.271 - 624     2.689, 12     2.77     7.78     10.344     4.429, 12       1 = -222 - 31 - 40 - 6032     2.271 - 624     3.69, 12     2.78     7.78     10.344     4.429, 12       1 = -222 - 31 - 40 - 6032     2.201 - 78     10.201     4.202, 12     2.400, 12     4.202, 12     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     10.201     4.429, 12     4.429, 12     10.201     10.201     10.201     10.201     10.201     10.201     1	01-jan-2028 - 31-dec-2029	4,874,531	1.3%	48	1.2%	101,553	5.06%	183.6
	01-jan-2030 - 31-dec-2031							206.8
Inpublic State     Inpubli	01-jan-2032 - 31-dec-2033							228.2
j=boods     2007     2006     2007     2006     2007     2006     2007								258.8
T								274.0 306.3
n-j-abc/21     11:01     22.5%     10:011     4.4%     34       n-j-abc/21     38.671.013     9.4%     34     7.0%     121.83     4.4%     35       n-j-abc/21     966.703     0.2%     5     0.1%     121.83     4.4%     36       n-j-abc/21     966.703     0.2%     5     0.0%     Nonspin sets     V/AC     V/AB       n-j-abc/21     190.7%     32.62.43.60     1.00.7%     52.42.53     4.485     37       n-j-abc/21     190.7%     32.62.23     0.5%     53     55.93     4.29%     30       0% - 70%     3.66.02     1.7%     39     1.5%     59.91     4.49%     30       0% - 10%     0.60.02     1.7%     39     1.5%     123.31     4.4%     30       0% - 10%     0.60.02     1.7%     30     1.5%     123.31     4.4%     30       0% - 10%     0.60.00     1.00.7%     1.00.7%     1.00.7%     1.00.7%     1.00.7%     1.00.7%     1.00.7%     1.00.7% <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>327.6</td></td<>								327.6
nj-abel     Alt Di 1822     9,8%     312     7,0%     19,180     4,3%     37       nj-abel     30,44,140     100,0%     4,12     100,0%     14,25     4,9%     3       nj-abel     30,44,140     100,0%     4,12     100,0%     14,25     4,9%     3       nj-abel     Approximation     Approximation     100,0%     14,25     4,9%     100,0%     14,25     4,9%     100,0%     14,25     4,9%     100,0%     14,35     100,0%     14,35     100,0%     14,35     100,0%     14,35     100,0%     14,35     100,0%     14,35     100,0%     14,35     100,0%     14,35     100,0%     12,35     100,0%     12,35     14,35     14,35     100,0%     12,35     14,35     14,35     14,35     14,35     100,0%     12,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35     14,35 <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>349.3</td></td<>								349.3
high-12-08-13-13-02-127     000,700     0.75%     6     0.15%     121,300     4.40%     44       308     100.76     4.127     100.76     5     100.76     5     5     5     5       anto Landing Value Lans     Value     As proceedings of fixed     Number of Lans     As proceedings of fixed     Number of Lans     41000-706     Number of Lans     41000-706     Number of Lans     41000-706     420%     30       70%     3.050,273     1.05%     30     1.35%     59.809     4.25%     30       70%     3.050,273     1.05%     30     1.35%     59.909     4.45%     30       70%     1.05%     5.711,048     1.43%     1.44%     1.34%     1.35522     4.69%     30       70%     1.05%     1.00%	01-jan-2044 - 31-dec-2045					121,830		370.4
Otal     388.424.800     100.0%     4.121     100.0%     94.255     4.90%     3       Applicating Value Lanes     Value     Applicating of two     Applicating of two     Applicating of two     Value     Value     Applicating of two     Applicating of two     Applicating of two     Value     Value       An intervention     2.007.007     0.0%     38     1.2%     86.47.4     4.3%     37       AVE - DWA     Applicating of two     1.0%     1.44.87     4.4.3%     37       AVE - DWA     2.007.17%     6.4.5%     1.44.5     4.4.5%     6.0.5%       AVE - DWA     1.14.84.517     3.0.5%     1.4.4.5     4.4.5%     1.4.4.5       AVE - TWA     Applicating of two     1.00.0%     3.003     1.00.0%     1.5.00     4.4.5%     33       AVE - TWA     Applicating of two     Applicating of two     1.00.0%     3.003     1.00.0%     1.0.50%     4.4.5%     33       AVE - TWA     Applicating of two     Applicating of two     Average two     4.4.5%     33     4.5.5%     4.4.5%     <	01-jan-2046 - 31-dec-2047	5,271,313	1.4%		1.0%	131,783	3.90%	394.3
Carto Landing Value Losins     Value     As percentings of total     Humber of Loss     Asspectatings of total     Humber of Loss     Asspectatings of total     Humber of Loss     Market     Market     Asspectatings of total     Market     Market     Asspectatings of total     Market     Mar	01-jan-2048 - 31-dec-2137	606,700	0.2%	5	0.1%	121,340	4.62%	491.8
An Is Landing Yuhe Came     Value     Approximation of trait     Number of Lanue     Inst.     Average brand it     U.X.C     VLA       0% - 70%     3.865.273     1.0%     38     1.2%     55.84     4.3%     53.85       0% - 70%     5.850.02     1.7%     38     1.2%     55.84     4.43.95     50.75       0% - 70%     5.050.02     1.7%     38     1.2%     50.84     4.43.95     50.75     4.43.95     50.75     4.43.95     50.75     4.43.95     50.75     4.45.95     4.45.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     3.95     1.00.75     1.00.75     1.00.75     1.00.75     1.22.94     3.95     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.7	Total	388,424,860	100.0%	4,121	100.0%	94,255	4.86%	313.3
An Is Landing Yuhe Came     Value     Approximation of trait     Number of Lanue     Inst.     Average brand it     U.X.C     VLA       0% - 70%     3.865.273     1.0%     38     1.2%     55.84     4.3%     53.85       0% - 70%     5.850.02     1.7%     38     1.2%     55.84     4.43.95     50.75       0% - 70%     5.050.02     1.7%     38     1.2%     50.84     4.43.95     50.75     4.43.95     50.75     4.43.95     50.75     4.43.95     50.75     4.45.95     4.45.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     4.69.75     1.22.94     3.95     1.00.75     1.00.75     1.00.75     1.00.75     1.22.94     3.95     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.75     1.00.7					As percentage of			
0% - 70%     3.880.273     1.0%     3.9     1.3%     98.881     4.3%     5.8       0% - 70%     0.539.022     1.7%     3.9     1.9%     1.44     1.44     4.44     7.44.57     4.43.57     4.43.57     4.44.57     4.14.52     4.45.67     1.74.82.22     4.45.57     1.74.82.22     4.45.57     1.74.82.22     4.45.57     1.74.82.22     4.45.57     1.75.92.2     4.40%     1.75     1.75.92     4.45.57     1.75.92.2     4.40%     4.75.92     4.40%     4.75.92     4.40%     4.75.92     4.40%     5.7     5.0%     1.00.0%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.40%     1.75.92     4.45.96     1.75.92 <t< td=""><td>Loan to Lending Value Loans</td><td>Value</td><td>As percentage of total</td><td>Number of Loans</td><td></td><td>Average loan size</td><td>WAC</td><td>WAM</td></t<>	Loan to Lending Value Loans	Value	As percentage of total	Number of Loans		Average loan size	WAC	WAM
0%:     0.63     0.23     1.7%     5.80     1.9%     11.4.427     4.1%     5.1       0%:     0.7%     1.7%     5.4%     1.72     6.4%     1.14.427     4.44.1%     5.1       0%:     1.79     5.33     1.4     7.2     1.4     6.4%     1.4     4.44.1%     5.1       0%:     1.79     5.33     1.4     0.7%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     1.2     0.0%     2.2     0.0%     1.2     0.0%     2.2     0.0%     1.2     0.4     1.2     0.4     1.2     0.4     1.2     0.4     1.2     0.4     1.4     1.4     1.4     1.4     1.4     1.4     1.4     1.4     1.4     1.4     1.4     1.4     1.4     1.4     1.4	0% - 60%							310.5
0%:-0%     0.0%     0.0%     0.0%     0.0%     0.0%     0.0%     0.12%     0.0%     11.4     11.44% <th1< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>309.3</td></th1<>								309.3
0%: 10%:     0%: 10%     144 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>314.4 298.7</td></t<>								314.4 298.7
Other     110%     176,855,55     46,2%     1,46     46,7%     122,884     4.88%     32       SYR - >     .     0,07%     .								298.7 310.9
10% - 120%     119.45, 167     30.9%     927     30.0%     128.84     5.0%     2       30% - 2     0.0%     - <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>329.7</td>								329.7
20% - 130%     -     0.0%     -     0.0%     -     0.0%       trad     388,424,880     100.0%     3.093     100.0%     122.582     4.88%     31       trade     388,424,880     100.0%     3.093     100.0%     122.582     4.88%     31       trade     68,577,029     17,7%     4.54     14,7%     151.061     4.78%, 33       transfer     4,364,035     12,0%     331     11,7%     138,007     4.78%, 33       transfer     2,48,267     0.6%     22     0.7%     112,849     4.87%, 33       transfer     2,48,267     0.6%     22     0.7%     112,849     4.87%, 33       transfer     2,28,865     0.0%     11     0.4%     132,440     4.87%, 33       transfer     2,23,8665     0.0%     11     0.4%     133,467     4.27%, 33       transfer     2,23,8665     0.0%     161     0.2%     4.77%, 33     33,47%     33,456     4.87%, 33     33,47%     4.84     14,4712     4.27%	110% - 120%							292.5
stall     388,424,865     100.0%     3.033     100.0%     125.582     4.86%     31       revenice     Value     As percentage of total     Number of Larx     total     Areage loan size     WAC     WAD       asker-Wortenberg     88.577,029     17.7%     4.64     14.7%     150.061     4.76%, 33     33     100.0%     4.66,47,78,33     33     100.0%     4.77%, 93     33     122,169     4.57%, 33     122,169     4.57%, 33     122,169     4.57%, 33     122,169     4.67%, 33     124,169     4.67%, 33     124,169     4.67%, 33     124,169     4.67%, 33     124,169     4.67%, 33     124,169     4.67%, 33     124,169     4.67%, 33     124,169     4.67%, 33     124,169     4.67%, 33     124,178     4.47%, 33     146,163     156,164     4.67%, 33     126,164     4.67%, 33     126,164     4.67%, 33     126,164     4.7%, 122,146     4.7%, 122,146     4.7%, 122,146     4.7%, 127,178     126,164     4.7%, 127,178     126,164     4.7%, 126,164     4.7%, 126,164     4.66%, 33     126,164     4.7%, 126,164	120% - 130%	-	0.0%		0.0%	-	0.00%	-
Torotece     Value     As percentage of total     Number of Loss     As percentage of total     Average loss size     WAC     WAC       adort-Wittenberg     68.577.029     17.7%     4.54     41.47%     151.051     4.78%     33       adort-Wittenberg     24.954.020     12.0%     301     17.7%     4.54     41.47%     151.051     4.78%     33       transferburg     24.82.687     0.0%     20     2.74     128.240     4.67%     33       transferburg     1.412.840     0.0%     11     0.0%     14.72     0.07%     128.240     4.87%     32       techesburg     1.989.40     0.0%     11     0.0%     14.72     0.07%     33     37.69     4.97%     32       techesburg/vopcommen     1.989.40     0.05%     21     0.7%     123.44     4.97%     33     37.69     4.97%     32       techesburg/vopcommen     1.989.44     0.05%     21     0.7%     137.01%     4.47%     113.01%     4.47%     114.00%     4.87%     3	130% - >			-		-		-
toolne     Value     As percentage of total     Number of Loss*     total     Average lean size     WAC     WAD     WAD       absh-Wittemberg     68.577.020     17.2%     454     17.2%     195.697     4.7%     33       absh-Wittemberg     68.577.020     17.2%     23.95     491     6.7%     23     7.7%     191.577     50.697     4.7%     33       taradenburg     11.537.377     3.0%     90     2.2%     128.130     4.87%     33       taradenburg     1.42.628     0.6%     11     0.5%     122.440     4.51%     4.47%     33       taradenburg     1.32.398.665     6.0%     161     5.2%     14.47.12     4.47%     33       testess     1.986.140     0.6%     21     0.7%     132.460     4.5%     33     4.49%     4.6%     34     4.6%     14.6%     4.6%     4.6%     4.6%     4.6%     4.6%     14.6%     4.6%     14.6%     4.6%     4.6%     14.6%     4.6%     14.6%     4.6%	Fotal	388,424,860	100.0%	3,093	100.0%	125,582	4.86%	313.3
adar-Wutternberg     68,577,029     17,7%     454     14,7%     151,051     4,78%     33       ayern     48,854,029     12,2%     361     11,7%     135,607     4,78%     33       ayern     24,82,687     0,0%     30     2,7%     131,73     4,78%     33       termen     24,82,687     0,0%     22     0,7%     112,849     4,78%     33       termen     23,38,665     0,0%     -1     0,0%     -1,2     0,07%       terdeshubg/ Symommen     1389,140     0,5%     21     0,7%     134,2440     4,47%     33       tedeshubg/ Symommen     23,38,653     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1     0,0%     -1 <td></td> <td>Volue</td> <td></td> <td>Number of Leone</td> <td></td> <td></td> <td>WAC</td> <td>10/0.04</td>		Volue		Number of Leone			WAC	10/0.04
ayern     48,954,026     12,5%     361     11,7%     135,607     4,75%     43       randenburg     11,31,737     3,0%     90     2,0%     128,130     4,87%     90       randenburg     14,412,640     0,0%     1     0,0%     120,16%     128,130     4,87%     90       randburg     1,442,640     0,0%     1     0,0%     120,16%     124,120     4,87%     93       randburg     1,442,640     0,0%     1     0,0%     120,7%     93,769     4,75%     93       randburg/vopornmen     1,968,140     0,0%     21     0,7%     93,769     4,57%     93       randenbard     1,58,140     0,5%     224     7,2%     13,704     4,57%     93       randenbard     63,362,038     13,8%     649     1,77%     197,633     5,13%     93       randenbard     63,742,038     13,8%     649     1,77%     14,464     4,66%     5,13%     93       randenbard     63,742,073     2,2%						0		
infin     23.36.491     6.0%     22.8     7.7%     98.137     5.13%     31       tradenburg     11.531.737     3.0%     90     2.2%     12.848     4.47%     33       trandenburg     1.412.440     0.6%     22     0.7%     112.848     4.47%     33       trandenburg     1.412.440     0.6%     21     0.7%     112.448     4.47%     33       trandenburg     1.989.140     0.6%     21     0.7%     93,783     4.47%     22       trandenburg     1.989.140     0.6%     221     0.7%     13.420     4.47%     23       trandenburg     1.198.218     1.4.3%     127     13.023     4.47%     23       trandenburg     1.6.87.218     4.4%     124     4.0%     137.07.01     4.77%     33       trandenburg     1.6.81.498     4.0%     130     14.4%     4.64     4.6%     4.6%     33       trandenburg     1.6.81.498     4.0%     100.0%     3.003     100.0%     25.58								323.9 312.6
irandenbung 11,51,737 3.0% 90 2.9% 128,130 4.87% 33 iranden 2,482,867 0.6% 22 0.7% 112,849 4.47% 33 iranden 1,22,381,655 0.0% 11 0.4% 122,440 4.81% 34 iranden 1,22,381,650 0.4% 11 0.4% 122,440 4.81% 34 iranden 1,22,381,650 0.4% 11 0.4% 122,440 4.81% 34 iranden 1,22,381,650 0.7% 124 7.7% 122,447 4.27% 53 iranden 2,71,52,309 7.7% 224 7.7% 121,246 4.47% 53 iranden 2,71,52,309 7.7% 224 7.7% 121,246 4.47% 53 iranden 2,71,52,309 7.7% 5224 7.7% 121,246 4.47% 53 iranden 2,71,52,309 7.7% 5224 7.7% 134,220 4.43% 53 iranden 2,75,712 2.2% 60 1.9% 134,620 4.43% 53 iranden 4,850 7.7% 122,2% 60 1.9% 145,464 4.66% 53 iranden 4,850 7.7% 120,5% 100,7% 1.5% 4.43% 53 iranden 4,850 7.7% 120,7% 100,7% 1.5% 146,464 4.66% 53 iranden 4,850 7.7% 120,7% 100,7% 1.5% 146,464 4.66% 53 iranden 4,850 7.7% 130 0.0% 7.0								312.6
internen     2,482,687     0.6%     22     0.7%     112,849     4.76%     32       amburg     1,412,840     0.4%     11     0.0%     -     0.0%								308.8
instruction     -     0.0%     -     0.0%     -     0.0%       issen     23.286.865     6.0%     161     5.2%     144.712     4.2%     13       iseckenburg-Vorponmen     1.989.140     0.5%     21     0.7%     93.768     4.5%     50       isechasin-tem     71.102.818     18.3%     5.27     17.0%     134.303     4.45%     50       isachan     63.258.038     13.8%     549     17.7%     17.663     5.13%     50       isachen-Anhalt     15.518.446     4.0%     137     4.4%     14.664     4.66%     53       intrigen     5.278.122     2.2%     60     1.9%     145.644     4.66%     53       intrigen     5.451.298     1.4%     46     1.5%     118.506     4.86%     53       integetified     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     <	Bremen							326.4
issen     23.288,665     6.0%     161     5.2%     144,772     4.72%     53       idedensation     27.159.209     7.0%     224     7.2%     121.246     4.77%     83       idedensation     27.159.209     7.0%     224     7.2%     121.246     4.77%     83       idedensation     7.102.818     18.3%     527     17.0%     134.920     4.83%     93       identified     6.223.83     1.1%     68     2.2%     100.377     4.7%     93       isansatrichant     6.161.468     1.0%     537     17.4%     144.004     6.08%     93       interset     6.16.468     1.0%     537     1.4%     46     6.0%     93       interset     6.16.468     1.00.0%     3.083     100.0%     125.82     4.86%     31       interset     1.04.4     1.04.4     1.04.4     4.86%     16     106.0%     106.0%     106.0%     106.0%     106.0%     106.0%     106.0%     106.0%     106.0%     100.0% </td <td>Hamburg</td> <td>1,412,840</td> <td>0.4%</td> <td>11</td> <td>0.4%</td> <td>128,440</td> <td>4.81%</td> <td>340.5</td>	Hamburg	1,412,840	0.4%	11	0.4%	128,440	4.81%	340.5
Idealestanchan     1,989,140     0.5%     21     0.7%     93,769     4.9%     83       iderbanchan     77,152,209     7.0%     224     7.2%     121,246     4.77%     22       iardhen     71,102,818     18,3%     527     17,0%     134,320     4.43%     33       iardian     8,223,363     1,0%     66     2.77%     137,232     4.75%     33       iardian     8,223,363     1,0%     66     2.77%     137,232     4.75%     33       iarban-Anhalt     156,16,466     4.0%     137     4.4%     4.66     1,5%     118,506     4.0%     5.3%     33       inspecified     -     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%	Hamburg/Niedersachsen			-				-
Indegrading in the intervent inte	Hessen							313.9
Iordheim     T1,102,818     18.3%     527     T7.0%     134,920     4.83%     537       isarland     8,223,583     2.1%     68     2.2%     120,932     4.72%     53       isarland     8,322,363     2.1%     68     2.2%     120,932     4.72%     53     65,13%     50       isarbaen     53,662,038     13,8%     549     17.7%     97,636     65,13%     50     65,8%     33       inlengen     5,451,289     1.4%     46     1.5%     114,004     4.8%     33       inlengen     5,451,289     1.4%     46     1.5%     116,006     4.8%     33       inlamilienhaus     163,145,057     42.0%     1.074     34,7%     151,904     98,4%     163       indentilienhaus     115,401,980     4.0%     1.074     34,7%     108,42     30,2%     100       indentilienhaus     123,145,057     42.0%     100,7%     30     30,43%     198,153     77,7%     23     100,0%     100,0%     1								303.0 296.7
beneland-Plaiz     16,997,218     4.4%     124     4.0%     137,074     4.7%     53       achsen     53,562,038     13,8%     549     17,7%     97,563     51,3%     53       achsen     15,818,486     4,0%     137     4,4%     114,004     50,8%     30       achsen     3,545,129     2,2%     60     1,9%     1445,464     4,66%     33       iningen     5,55,129     1,4%     46     1,5%     118,506     4,9%     31       inspecified     -     0,0% <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>296.7</td>								296.7
isaarland     8,223,363     2,1%     68     2.2%     120,932     4,7%     83       iachsen     55,562,035     13,8%     549     17,7%     57,563     5,13%     53       icheswyt-Holstein     8,727,712     2,2%     60     19,%     144,644     4,66%     33       huingen     5,451,289     1,4%     46     1.5%     118,506     4,9%     33       otal     388,424,860     100,0%     3,093     100,0%     125,582     4,86%     31       toperty type     Value     As percentage of total     Number of Leans     total     Average ban size     Owner Occupied     Progr       toperty type     Value     As percentage of total     Number of Leans     total     Average ban size     Owner Occupied     Progr       tindamilienhaus     163,145,057     42,0%     1,074     34.7%     151,904     98.4%     1       teofendurinen     18,982,504     42,0%     1,787     75.8%     101,482     302.5%     77.0%     23     30,1%     125,582								314.2
iachesn     55,562,038     13.8%     549     17.7%     97,563     5.13%     30       ichlessny-holtstein     5,727,812     2.2%     60     1.9%     145,464     4.66%     33       inspecified     -     0.0%     -	Saarland							309.9
ichlessig-plotitein     8,727,812     2.2%     60     1.9%     145,664     4.66%     32       Inspecified     -     0.0%     -     <	Sachsen							307.4
biningen     5,451,289     1.4%     46     1.5%     118,506     4.91%     22       Inspecified     388,424,860     100.0%     3,093     100.0%     125,582     4.86%     31       otal     388,424,860     100.0%     3,093     100.0%     125,582     4.86%     51       roperty type     Value     As percentage of total     Number of Lanas     163,145,057     42,0%     1,074     34,7%     151,904     98,4%     1       infamilienhaus     163,145,057     42,0%     1,1074     34,7%     101,842     30,2%     66     1     98,4%     1       ichtramilienhaus     175,471,882     7,0%     139     4,5%     196,652     77,0%     23       weifamilienhaus     567,449     0,1%     3     0,1%     119,9150     100,0%     0       otal     388,424,860     100,0%     3,093     100,0%     125,582     57,9%     42       0.000     196,949,144     25,0%     1,272     41,1%     76,218     50,0%     30,	Sachsen-Anhalt	15,618,496						309.0
Inspecified	Schleswig-Holstein							322.7
otal     388,424,860     100.0%     3.093     100.0%     125,582     4.86%     3       roperty type     Value     As percentage of total     Number of Loads     Average loan size     Investi       infamilienhaus     163,145,057     4.2.0%     1.074     34.7%     151,904     98.4%     1       forhaus/appartement     181,992,504     46.9%     1.787     57.8%     1018,442     30.2%     66       herifamilienhaus     27,317,882     7.0%     139     4.5%     196,552     77.0%     23       weifamilienhaus     15,401,968     4.0%     90     2.9%     171,133     95.6%     4       aden/wohnhaus     567,449     0.0%     -     0.0%     -     0.0%     0       otal     388,424,860     100.0%     3.093     100.0%     125,582     57.9%     42       0.000     196,949,144     25.0%     1,272     41.1%     76,218     5.03%     30       100.000     96,949,144     25.0%     1,272     41.1%     76,218 <td>Thüringen</td> <td></td> <td></td> <td></td> <td></td> <td>118,506</td> <td></td> <td>320.9</td>	Thüringen					118,506		320.9
As percentage of troperty type     Value     As percentage of total     Number of Loars     As percentage of total     Mumber of Loars     Average loan size     Owner Occupied     Property Property type       infamilienhaus     163,145,057     42,0%     1,074     34,7%     161,904     98,4%     197,4       iochhaus/appartement     181,992,504     46,9%     1,787     57,8%     101,842     30,2%     69       tehrif amilienhaus     27,317,882     7,0%     139     4,5%     196,532     77,0%     23       aden/wohnhaus     567,449     0,1%     3     0,1%     189,150     100,0%     0       otal     388,424,860     100,0%     3,093     100,0%     125,582     57,9%     42       coan size     Value     As percentage of total     Number of Loans     Average loan size     WAC     WAL       100,000     96,949,144     25,0%     1,272     41,1%     76,218     5,03%     30       00,000     27,183,788     3,4%     236     7,6%     221,118     4,75%     31 </td <td>-</td> <td></td> <td></td> <td></td> <td></td> <td>-</td> <td></td> <td>-</td>	-					-		-
Interprety type     Value     As percentage of total     Number of Loans     Total     Average loan size     Owner Occupied     Proving Prov	Fotal	388,424,860	100.0%	3,093	100.0%	125,582	4.86%	313.3
Open of pp:     Observe of					As percentage of			Investmer
Iochhaus/appartement     181.992.504     46.9%     1.787     57.8%     101.842     30.2%     66       Merifamilienhaus     27.371.882     7.0%     139     4.5%     196.522     77.0%     23       weifamilienhaus     3567.449     0.1%     3     0.1%     189.150     100.0%     0       aden/wohnhaus     567.449     0.1%     3     0.1%     189.150     100.0%     0       nspecified     -     0.0%     -     0.0%     -     0.0%     0       odal     388.424.860     100.0%     3.093     100.0%     125.582     57.9%     42       odam size     Value     As percentage of total     Number of Loans     Average loan size     WAC     WAA       100.000     96.949.144     25.0%     1.272     41.1%     76.218     5.03%     30       0.000 - 200,000     25.080.158     30.2%     951     30.7%     123.247     4.99%     31       0.000 - 200,000     26.090.633     5.2%     75     2.4%     26.787		Value	As percentage of total	Number of Loans	total	/werage loan size	Owner Occupied	riopen
International dent/amilienhaus     27,317,882     7,0%     139     4.5%     196,532     77,0%     23       weifamilienhaus     15,401,968     4,0%     90     2.9%     171,133     95,6%     4       ader/wohnhaus     567,449     0.1%     3     0.1%     189,150     100.0%     0       oral     388,424,860     100.0%     3.093     100.0%     125,582     57.9%     42       coan size     Value     As percentage of total     Number of Loans     Average loan size     WAC     WAN       100,000     96,949,144     25.0%     1.272     41.1%     76.218     5.03%     30       00,000 - 150,000     117,208,158     30.2%     951     30.7%     123,247     4.90%     31       50,000 - 20,0000     24,83,768     13.4%     256     7.6%     21,118     4.76%     31       50,000 - 300,000     76,78,3057     2.0%     2     0.1%     377,46%     33       50,000 - 400,000     76,82,66     0.1%     1     0.0%	Einfamilienhaus							1.6%
weifamilienhaus     15,401,968     4,0%     90     2.9%     171,133     95,6%     4       aden/wohnhaus     567,449     0.1%     3     0.1%     189,150     100.0%     0       otal     388,424,860     100.0%     3.093     100.0%     125,582     57.9%     42       oan size     Value     As percentage of total     Number of Loans     Average loan size     WAC     WA       100,000     96,949,144     25.0%     1,272     41.1%     76,218     5.03%     30       00,000 - 150,000     117,208,158     30.2%     951     30.7%     123,247     4.90%     31       00,000 - 200,000     20,090,603     5.2%     75     2.4%     267,875     4.69%     33       00,000 - 300,000     20,090,603     5.2%     76     2.4%     267,875     4.69%     33       00,000 - 300,000     20,090,603     5.2%     76     2.4%     267,875     4.69%     33       00,000 - 300,000     2,090,603     5.2%     76     2.4%								69.8% 23.0%
ader/wohnhaus     567,449     0.1%     3     0.1%     189,150     100.0%     0       orspecified     388,424,860     100.0%     3.093     100.0%     125,582     57.9%     42       oral     388,424,860     100.0%     3.093     100.0%     125,582     57.9%     42       coan size     Value     As percentage of total     Number of Loans     Average loan size     WAC     WAA       100,000     96,949,144     25.0%     1,272     41.1%     76,218     5.03%     30       00,000     117,208,158     30.2%     951     30.7%     123,247     4.90%     31       00,000     52,183,768     13.4%     236     7.6%     221,118     4.75%     31       00,000     20,090,063     5.2%     75     2.4%     267,875     4.69%     32       00,000     76,73,057     2.0%     24     0.8%     319,711     4.5%     33       00,000     50,000     -     0.0%     -     0.0%     -								23.0%
Inspecified     -     0.0%     -     0.0%     -     0.0%     -     0.0%     0       otal     388,424,860     100.0%     3.093     100.0%     125,582     57.9%     42       coan size     Value     As percentage of total     Number of Loans     As percentage of total     Average loan size     WAC     WAA       100,000     96,949,144     25.0%     1.272     41.1%     7.62.18     5.03%     0.0     0.000 - 150.000     117.208,158     30.2%     951     30.7%     123.247     4.90%     31     50.000 - 200,000     52,183,768     31.34%     236     7.6%     221,118     4.76%     31     0.000 - 250,000     52,183,768     13.4%     236     7.6%     221,118     4.76%     31     30,000     35,000     316,72%     75     2.4%     267,875     4.68%     29     35     30,000     319,711     4.68%     29     35     30,000     319,711     4.68%     29     30,000     450,026     5     0.2%     2     0.1%     37,433	_aden/wohnhaus							0.09
As percentage of total     As percentage of total     Average loan size     WAC     WAN       100.000     96,949,144     25.0%     1,272     41.1%     76,218     5.03%     30       00,000     117,208,158     30.2%     951     30.7%     123,247     4.90%     31       00,000     250,000     20,090,603     5.2%     75     2.4%     267,875     4.96%     33       00,000     250,000     20,090,603     5.2%     75     2.4%     267,875     4.6%     32       00,000     350,000     7,673,057     2.0%     24     0.8%     319,711     4.58%     29       00,000     450,000     7,673,057     2.0%     2     0.1%     377,433     4.46%     37       50,000     2,082,022     0.5%     5     0.2%     416,404     4.95%     33       50,000     450,000     0.1%     1     0.0%     -     0.0%       00,000     580,000     0.1%     1     0.0%     -     0.0% <t< td=""><td>Inspecified</td><td>-</td><td>0.0%</td><td>-</td><td>0.0%</td><td>-</td><td>0.0%</td><td>0.0%</td></t<>	Inspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
oan size     Value     As percentage of total     Number of Loans     total     Average loan size     WAC     WAA       100,000     96,949,144     25.0%     1,272     41.1%     76,218     5.03%     30       00,000 - 150,000     117,208,158     30.2%     951     30.7%     123,247     4.90%     31       50,000 - 200,000     90,448,217     23.3%     526     17.0%     171,955     4.76%     31       50,000 - 300,000     20,090,603     5.2%     75     2.4%     267,875     4.69%     32       00,000 - 350,000     7,673,057     2.0%     24     0.8%     319,711     4.58%     29       00,000 - 450,000     7,673,057     2.0%     2     0.1%     377,433     4.46%     37       00,000 - 450,000     7,648,66     0.2%     2     0.1%     377,433     4.46%     37       00,000 - 550,000     -     0.0%     -     0.0%     -     0.0%       00,000 - 550,000     -     0.0%     -     0.0%     - </td <td>otal</td> <td>388,424,860</td> <td>100.0%</td> <td>3,093</td> <td>100.0%</td> <td>125,582</td> <td>57.9%</td> <td>42.1%</td>	otal	388,424,860	100.0%	3,093	100.0%	125,582	57.9%	42.1%
oan size     Value     As percentage of total     Number of Loans     total     Average loan size     WAC     WAA       100,000     96,949,144     25.0%     1,272     41.1%     76,218     5.03%     30       00,000 - 150,000     117,208,158     30.2%     951     30.7%     123,247     4.90%     31       50,000 - 200,000     90,448,217     23.3%     526     17.0%     171,955     4.76%     31       50,000 - 300,000     20,090,603     5.2%     75     2.4%     267,875     4.69%     32       00,000 - 350,000     7,673,057     2.0%     24     0.8%     319,711     4.58%     29       00,000 - 450,000     7,673,057     2.0%     2     0.1%     377,433     4.46%     37       00,000 - 450,000     7,648,66     0.2%     2     0.1%     377,433     4.46%     37       00,000 - 550,000     -     0.0%     -     0.0%     -     0.0%       00,000 - 550,000     -     0.0%     -     0.0%     - </td <td></td> <td></td> <td></td> <td></td> <td>As percentage of</td> <td></td> <td></td> <td></td>					As percentage of			
00,000 - 150,000     117,208,158     30.2%     951     30.7%     123,247     4.90%     31       50,000 - 200,000     90,448,217     23.3%     526     17.0%     171,955     4.76%     31       50,000 - 200,000     152,183,768     13.4%     226     7.6%     221,118     4.75%     31       50,000 - 300,000     20,090,603     5.2%     75     2.4%     267,875     4.89%     32       00,000 - 350,000     7,673,057     2.0%     24     0.8%     319,711     4.58%     29       00,000 - 450,000     754,866     0.2%     2     0.1%     377,433     4.46%     37       00,000 - 450,000     2,082,022     0.5%     5     0.2%     416,404     4.95%     33       00,000 - 550,000     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     - </td <td>Loan size</td> <td>Value</td> <td>As percentage of total</td> <td>Number of Loans</td> <td></td> <td>Average loan size</td> <td>WAC</td> <td>WAM</td>	Loan size	Value	As percentage of total	Number of Loans		Average loan size	WAC	WAM
50,000 - 200,000     90,448,217     23,3%     526     17,0%     171,955     4,76%     31       00,000 - 250,000     52,183,768     13.4%     236     7.6%     221,118     4.75%     31       00,000 - 250,000     20,090,603     5.2%     75     2.4%     267,875     4.66%     32       00,000 - 350,000     7,673,057     2.0%     24     0.8%     319,711     4.58%     29       00,000 - 450,000     7,673,057     2.0%     24     0.8%     319,711     4.58%     29       00,000 - 450,000     7,673,057     2.0%     24     0.8%     319,711     4.58%     29       00,000 - 450,000     2,082,022     0.5%     5     0.2%     416,404     4.95%     33       50,000 - 500,000     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -	- 100,000							302.1
00,000 - 250,000     52,183,768     13.4%     236     7.6%     221,118     4.75%     31       50,000 - 300,000     20,090,603     5.2%     75     2.4%     267,875     4.69%     32       50,000 - 300,000     7,673,057     2.0%     24     0.8%     319,711     4.58%     23       50,000 - 400,000     7,673,057     2.0%     2     0.1%     377,433     4.46%     33       50,000 - 400,000     2,082,022     0.5%     5     0.2%     416,404     4.95%     33       50,000 - 550,000     -     0.0%     -     0.0%     -     0.0%       50,000 - 600,000     580,000     0.1%     1     0.0%     -     0.0%       50,000 - 600,000     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     2     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%								315.9
50,000 - 300,000   20,090,603   5.2%   75   2.4%   267,875   4.69%   32     00,000 - 350,000   7,673,057   2.0%   24   0.8%   319,711   4.58%   29     00,000 - 350,000   76,866   0.2%   2   0.1%   377,433   4.46%   33     00,000 - 450,000   2,082,022   0.5%   5   0.2%   416,404   4.95%   33     50,000 - 400,000   455,026   0.1%   1   0.0%   455,026   5.11%   33     50,000 - 500,000   -   0.0%   -   0.00%   -								319.4 318.8
00,000 - 350,000     7,673,057     2,0%     24     0.8%     319,711     4,86%     29       50,000 - 400,000     754,866     0.2%     2     0.1%     377,433     4,46%     37       50,000 - 400,000     2,082,022     0.5%     5     0.2%     416,404     4,95%     33       50,000 - 500,000     455,026     0.1%     1     0.0%     455,026     5.11%     33       50,000 - 600,000     -     0.0%     1     0.0%     -     0.00%       50,000 - 600,000     -     0.0%     -     0.0%     -     0.0%       50,000 - 600,000     -     0.0%     -     0.0%     -     0.0%       50,000 - 600,000     -     0.0%     -     0.0%     -     0.0%     -     0.0%     2     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.0%     -     0.00%     - </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>318.8</td>								318.8
50,000 + 400,000     754,866     0.2%     2     0.1%     377,433     4.46%     37       00,000 + 450,000     2,082,022     0.5%     5     0.2%     416,404     4.95%     33       00,000 - 450,000     455,026     0.1%     1     0.0%     455,026     5.11%     33       00,000 - 550,000     -     0.0%     -     0.0%     -     0.0%       50,000 - 600,000     -     0.0%     -     0.0%     -     0.0%       50,000 - 600,000     -     0.0%     -     0.0%     -     0.0%       50,000 - 600,000     -     0.0%     -     0.0%     -     0.0%       50,000 - 700,000     -     0.0%     -     0.0%     -     0.0%       50,000 - 750,000     -     0.0%     -     0.0%     -     0.0%       50,000 - 850,000     -     0.0%     -     0.0%     -     0.0%       00,000 - 850,000     -     0.0%     -     0.0%     -     0.00% <t< td=""><td>300,000 - 350,000</td><td></td><td></td><td></td><td></td><td></td><td></td><td>295.4</td></t<>	300,000 - 350,000							295.4
00,000 +450,000     2,082,022     0.5%     5     0.2%     416,404     4,95%     33       50,000 -500,000     455,026     0.1%     1     0.0%     455,026     5.11%     33       50,000 -500,000     -     0.0%     -     0.0%     -     0.0%       50,000 -600,000     580,000     0.1%     1     0.0%     -     0.0%       50,000 -600,000     580,000     0.1%     1     0.0%     -     0.0%       50,000 -600,000     -     0.0%     -     0.0%     -     0.0%       50,000 -700,000     -     0.0%     -     0.0%     -     0.0%       50,000 -750,000     -     0.0%     -     0.0%     -     0.0%       50,000 -750,000     -     0.0%     -     0.0%     -     0.0%       50,000 -850,000     -     0.0%     -     0.0%     -     0.0%       60,000 -5     -     0.0%     -     0.0%     -     0.00%       500,000 -5	850,000 - 400,000							371.3
00,000     -     0.0%     -     0.0%     -     0.0%       50,000     580,000     0.1%     1     0.0%     580,000     4.20%     2       00,000     650,000     -     0.0%     -     0.0%     -     0.0%       50,000     -     0.0%     -     0.0%     -     0.0%       50,000     -     0.0%     -     0.0%     -     0.0%       50,000     -     0.0%     -     0.0%     -     0.0%       50,000     -     0.0%     -     0.0%     -     0.0%       50,000     -     0.0%     -     0.0%     -     0.0%       50,000     -     0.0%     -     0.0%     -     0.0%       50,000     -     0.0%     -     0.0%     -     0.0%       50,000     -     0.0%     -     0.0%     -     0.0%	00,000 - 450,000	2,082,022	0.5%	5	0.2%	416,404	4.95%	336.
50,000     580,000     0.1%     1     0.0%     580,000     4.20%     2       00,000     -     0.0%     -     0.0%     -     0.0%       00,000     -     0.0%     -     0.0%     -     0.0%       00,000     -     0.0%     -     0.0%     -     0.0%       00,000     -     0.0%     -     0.0%     -     0.0%       00,000     -     0.0%     -     0.0%     -     0.0%       00,000     -     0.0%     -     0.0%     -     0.0%       00,000     -     0.0%     -     0.0%     -     0.0%       00,000     -     0.0%     -     0.0%     -     0.0%       00,000     -     0.0%     -     0.0%     -     0.0%	50,000 - 500,000	455,026		1		455,026		335.
00,000 - 650,000 - 0.0% - 0.0% - 0.0% - 0.0% 50,000 - 700,000 - 0.0% - 0.0% - 0.0% 50,000 - 800,000 - 0.0% - 0.0% - 0.0% 50,000 - 800,000 - 0.0% - 0.0% - 0.0% 00,000 - 850,000 - 0.0% - 0.0% - 0.0% 50,000 -> - 0.0% - 0.0% - 0.0%	600,000 - 550,000	-		-		-		-
50,000 - 700,000   -   0.0%   -   0.0%   -   0.0%     00,000 - 750,000   -   0.0%   -   0.0%   -   0.0%     00,000 - 850,000   -   0.0%   -   0.0%   -   0.0%     00,000 - 850,000   -   0.0%   -   0.0%   -   0.0%     50,000 - >   -   0.0%   -   0.0%   -   0.0%	550,000 - 600,000	580,000		1		580,000		23.
00,000 - 750,000   -   0.0%   -   0.0%   -   0.0%     50,000 - 800,000   -   0.0%   -   0.0%   -   0.0%     00,000 - 850,000   -   0.0%   -   0.0%   -   0.0%     50,000 ->   -   0.0%   -   0.0%   -   0.0%     50,000 ->   -   0.0%   -   0.0%   -   0.0%		-		-		-		-
50,000 - 800,000   -   0.0%   -   0.0%   -   0.0%     00,000 - 850,000   -   0.0%   -   0.0%   -   0.0%     50,000 ->   -   0.0%   -   0.0%   -   0.0%     50,000 ->   -   0.0%   -   0.0%   -   0.0%		-		-		-		-
00,000 - 850,000 - 0.0% - 0.0% - 0.0%   50,000 -> - 0.0% - 0.0% - 0.0%		-		-		-		-
50,000 -> - 0.0% - 0.0% - 0.00%	300,000 - 850,000	-		-		-		-
	50,000 - >	-		-		-		-
utai 300,424,000 100.0% 3,093 100.0% 125,582 4.86% 31	otal	388,424,860	100.0%	3,093	100.0%	125,582	4.86%	313.

# Summary - East Germany

### Characteristics

Amounts to be disbursed	-			
Number of loans	1,081			
Number of loans parts	1,404			
	Weighted average	Minimum	Maximum	
Loan size	103,040	14,679	455,026	
Loan part size	79,408	1,461	455,026	
Coupon	5.08%	3.81%	6.17%	
Remaining maturity (months)	309.0	16	447	
Remaining interest period (months)	22.7	1	41	
Original interest period (months)	119.8	60	120	
Seasoning (months)	97.7	79.5	112.6	
Loan to Lending Value	106.8%	7.4%	120.0%	
	Value A	s % of number of loans	As % Outst	anding principal amount
Investment properties	82,007,694.25	78.4%		73.56%
Owner occupied	29,481,497.13	21.6%		26.44%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	73,529,390	66.0%	950	67.7%	77,399	5.06%	325.9
Interest Only With Life Insurance Redemption	9,558,898	8.6%	107	7.6%	89,335	5.10%	213.9
Interest Only With Building Savings Account Redem	5,446,604	4.9%	54	3.8%	100,863	4.98%	179.6
Interest Only	22,954,299	20.6%	293	20.9%	78,342	5.13%	324.9
Interest Only	22,904,299	20.078	293	20.9%	70,342	5.13%	324.8
Total	111,489,191	100.0%	1,404	100.0%	79,408	5.08%	309.0
				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	
37 - 48	-	0.0%		0.0%	-	0.00%	-
49 - 60	87,158	0.1%	2	0.1%	43,579	4.61%	331.9
61 - 72	-	0.0%		0.0%	10,010	0.00%	-
73 - 84		0.0%		0.0%	-	0.00%	
	-		- 9		-		
85 - 96	740,993	0.7%	9	0.6%	82,333	4.92%	339.2
97 - 108		0.0%		0.0%		0.00%	
109 - 125	110,661,041	99.3%	1,393	99.2%	79,441	5.08%	308.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	111,489,191	100.0%	1,404	100.0%	79,408	5.08%	309.0
				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	10,679,700	9.6%	108	7.7%	98,886	4.26%	331.4
4.50% - 4.75%	9,242,489	8.3%	87	6.2%	106,236	4.63%	311.0
4.75% - 5.00%	17,106,252	15.3%	231	16.5%	74,053	4.92%	314.2
5.00% - 5.25%	41,178,253	36.9%		37.1%	79,037	5.12%	306.7
5.25% - 5.50%	22,153,096	19.9%		20.7%	76,127	5.36%	304.3
5.50% - 5.75%	6,729,285	6.0%		7.2%	66,627	5.60%	295.6
5.75% - 6.00%	2,708,230	2.4%		2.8%		5.84%	296.1
6.00% - 6.25%	1,691,887	1.5%	26	1.9%	65,073	6.07%	293.4
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	111,489,191	100.0%	1,404	100.0%	79,408	5.08%	309.0
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	528,165	0.5%		0.6%	66,021	4.86%	340.5
01-jan-2014 - 31-dec-2014	3,187,346	2.9%	36	2.6%	88,537	5.38%	273.9
01-jan-2015 - 31-dec-2015	88,477,568	79.4%	1,093	77.8%	80,949	4.99%	311.
01-jan-2016 - 31-dec-2016	19,088,454	17.1%		18.7%		5.44%	304.3
01-jan-2017 - 31-dec-2017	207,658	0.2%		0.3%	51,914	5.65%	306.
01-jan-2018 - 31-dec-2018	207,030	0.2%		0.0%	-	0.00%	
	-				-		
01-jan-2019 - 31-dec-2019 01-jan-2020 - 31-aug-2111	-	0.0% 0.0%		0.0% 0.0%	-	0.00% 0.00%	
Total	111,489,191	100.0%	1,404	100.0%	79,408	5.08%	309.0

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	489,000	0.4%	4	0.3%	122,250	4.57%	23.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	39.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	60.5
01-jan-2020 - 31-dec-2021	276,989	0.2%	4	0.3%	69,247	4.87%	82.3
01-jan-2022 - 31-dec-2023	721,581	0.6%	8	0.6%	90,198	4.89%	115.3
01-jan-2024 - 31-dec-2025	1,291,233	1.2%	15	1.1%	86,082	4.95%	139.6
01-jan-2026 - 31-dec-2027	953,167	0.9%	13	0.9%	73,321	5.02%	154.6
01-jan-2028 - 31-dec-2029	2,505,558	2.2%	26	1.9%	96,368	5.14%	184.8
01-jan-2030 - 31-dec-2031	4,739,552	4.3%	53	3.8%	89,426	5.09%	202.9
01-jan-2032 - 31-dec-2033	1,022,137	0.9%	11	0.8%	92,922	4.55%	229.5
01-jan-2034 - 31-dec-2035	4,508,197	4.0%	44	3.1%	102,459	4.99%	257.2
01-jan-2036 - 31-dec-2037	1,338,893	1.2%	15	1.1%	89,260	5.14%	272.4
01-jan-2038 - 31-dec-2039	11,817,203	10.6%	166	11.8%	71,188	5.60%	307.1
01-jan-2040 - 31-dec-2041	62,651,557	56.2%	833	59.3%	75,212	5.17%	326.2
01-jan-2042 - 31-dec-2043	12,005,744	10.8%	139	9.9%	86,372	4.67%	349.1
01-jan-2044 - 31-dec-2045	5,251,370	4.7%	53	3.8%	99,082	4.28%	370.8
01-jan-2046 - 31-dec-2047	1,452,425	1.3%	14	1.0%	103,745	3.97%	391.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	447.0
Tatal	111 100 101	400.0%	1 404	100.0%	70.400	5.000/	200.0
Total	111,489,191	100.0%	1,404	100.0%	79,408	5.08%	309.0
				As percentage of			
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	953,636	0.9%	16	1.5%	59,602	4.39%	304.6
60% - 70%	489,325	0.4%	7	0.6%	69,904	4.59%	307.4
70% - 80%	1,604,850	1.4%	17	1.6%	94,403	4.37%	342.0
80% - 90%	4,310,378	3.9%	42	3.9%	102,628	4.75%	307.3
90% - 100%	11,286,889	10.1%	110	10.2%	102,608	4.86%	280.6
100% - 110%	54,952,088	49.3%	544	50.3%	102,000	5.09%	320.9
110% - 120%	37,892,025	34.0%	345	31.9%	109,832	5.21%	299.1
120% - 130%	01,002,020	0.0%		0.0%	103,002	0.00%	200.1
130% - >		0.0%		0.0%		0.00%	
10070 2		0.070		0.070		0.0070	
Total	111,489,191	100.0%	1,081	100.0%	103,135	5.08%	309.0
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Berlin	23,356,491	20.9%	238	22.0%	98,137	5.13%	310.3
Brandenburg	11,531,737	10.3%	90	8.3%	128,130	4.87%	308.8
Mecklenburg-Vorpommern	1,969,140	1.8%	21	1.9%	93,769	4.59%	303.0
Sachsen	53,562,038	48.0%	549	50.8%	97,563	5.13%	307.4
Sachsen-Anhalt	15,618,496	14.0%	137	12.7%	114,004	5.08%	309.0
Thüringen	5,451,289	4.9%	46	4.3%	118,506	4.91%	320.9
Unspecified	-	0.0%	-	0.0%		0.00%	-
Total	111,489,191	100.0%	1,081	100.0%	103,135	5.08%	309.0
Property type	Value	As percentage of total	Number of Loans	As percentage of total	A		Investment Property
					Average loan size	Owner Occupied	
Finfamilienbaus	22 062 620						
Einfamilienhaus Hochbaus/appartement	22,063,639 84,461,932	19.8%	167	15.4%	132,118	98.20%	1.80%
Hochhaus/appartement	84,461,932	19.8% 75.8%	167 881	15.4% 81.5%	132,118 95,871	98.20% 5.33%	1.80% 94.67%
Hochhaus/appartement Mehrfamilienhaus	84,461,932 3,205,374	19.8% 75.8% 2.9%	167 881 18	15.4% 81.5% 1.7%	132,118 95,871 178,076	98.20% 5.33% 50.00%	1.80% 94.67% 50.00%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	84,461,932 3,205,374 1,617,546	19.8% 75.8% 2.9% 1.5%	167 881 18 14	15.4% 81.5% 1.7% 1.3%	132,118 95,871 178,076 115,539	98.20% 5.33% 50.00% 85.71%	1.80% 94.67% 50.00% 14.29%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	84,461,932 3,205,374	19.8% 75.8% 2.9% 1.5% 0.1%	167 881 18	15.4% 81.5% 1.7% 1.3% 0.1%	132,118 95,871 178,076	98.20% 5.33% 50.00% 85.71% 100.00%	1.80% 94.67% 50.00% 14.29% 0.00%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	84,461,932 3,205,374 1,617,546 140,700 -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0%	167 881 18 14 1	15.4% 81.5% 1.7% 1.3% 0.1% 0.0%	132,118 95,871 178,076 115,539 140,700	98.20% 5.33% 50.00% 85.71% 100.00% 0.00%	1.80% 94.67% 50.00% 14.29% 0.00% 0.00%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	84,461,932 3,205,374 1,617,546	19.8% 75.8% 2.9% 1.5% 0.1%	167 881 18 14	15.4% 81.5% 1.7% 1.3% 0.1%	132,118 95,871 178,076 115,539	98.20% 5.33% 50.00% 85.71% 100.00%	1.80% 94.67% 50.00% 14.29% 0.00%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	84,461,932 3,205,374 1,617,546 140,70 - 1111,489,191	19.8% 75.8% 2.9% 1.5% 0.1% 0.0%	167 881 18 14 1 - 1,081	15.4% 81.5% 1.7% 1.3% 0.1% 0.0%	132,118 95,871 178,076 115,539 140,700	98.20% 5.33% 50.00% 85.71% 100.00% 0.00% 21.55%	1.80% 94.67% 50.00% 14.29% 0.00% 0.00% 78.45%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size	84,461,932 3,205,374 1,617,546 140,700 - - 111,489,191 Value	19.8% 75.8% 2.9% 0.1% 0.0% 100.0%	167 881 18 14 1 - 1,081 Number of Loans	15.4% 81.5% 1.7% 0.1% 0.1% 100.0% As percentage of total	132,118 95,871 178,076 115,539 140,700 - 103,135 Average loan size	98.20% 5.33% 50.00% 85.71% 100.00% 0.00% 21.55% WAC	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000	84,461,932 3,205,374 1,617,546 140,700 - - 1111,489,191 Value 49,468,220	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4%	167 881 18 14 1 - 1,081 <u>Number of Loans</u> 650	15.4% 81.5% 1.7% 1.3% 0.1% 0.0% 100.0% As percentage of total 60.1%	132,118 95,871 178,076 115,539 140,700 - 103,135 Average loan size 76,105	98.20% 5.33% 50.00% 85.71% 100.00% 0.00% 21.55% WAC 5.15%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000	84,461,932 3,205,374 1,617,546 140,700 - - 111,489,191 Value 49,468,220 35,369,153	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7%	167 881 18 14 1 - 1,081 Number of Loans 650 294	15.4% 81.5% 1.7% 1.3% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303	98.20% 5.33% 50.00% 85.71% 100.00% 0.00% 21.55% WAC 5.15% 5.07%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4 313.7
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000	84,461,932 3,205,374 1,617,546 140,700 - - - 111,489,191 Value 49,468,220 35,369,153 14,518,289	19.8% 75.8% 2.9% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0%	167 881 18 14 1	15.4% 81.5% 1.7% 0.1% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% WAC 5.15% 5.07% 4.95%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4 313.7 314.3
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000	84,461,932 3,205,374 1,617,546 140,700 - - 111,489,191 Value 49,468,220 35,369,153 14,518,289 9,504,969	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0% 8.5%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43	15.4% 81.5% 1.7% 1.3% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046	98.20% 5.33% 50.00% 85.71% 100.00% 0.00% 21.55% WAC 5.15% 5.07% 4.95% 4.95%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4 313.7 314.3 311.5
Hochhaus/appartement Mehfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 300,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0% 8.5% 1.7%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7	15.4% 81.5% 1.7% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.6%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587	98.20% 5.33% 50.00% 85.71% 100.00% 0.00% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.71%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4 313.7 314.3 311.5 276.1
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 360,000	84,461,932 3,205,374 1,617,546 140,700 - - 1111,489,191 Value 49,468,220 35,369,153 14,518,269 9,504,969 1,873,111 300,424	19.8% 75.8% 2.9% 0.1% 0.0% 100.0% 40.0% As percentage of total 44.4% 31.7% 13.0% 8.5% 1.7% 0.3%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43	15.4% 81.5% 1.7% 0.1% 0.0% 100.0% As percentage of total 60.1% 7.9% 4.0% 0.6% 0.1%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.95% 5.12%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4 313.7 314.3 311.5
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0% 8.5% 1.7% 0.3% 0.0%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7	15.4% 81.5% 1.7% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.6% 0.1%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.71% 5.12% 0.00%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4 313.7 314.3 311.5 276.1 3235 276.1
Hochhaus/appartement Mehrfamilienhaus 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 - 450,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0% 8.5% 0.3% 0.0%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7	15.4% 81.5% 1.7% 0.1% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.6% 0.1% 0.0%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424 -	98.20% 5.33% 50.00% 85.71% 100.00% 0.00% 21.55% WAC 5.15% 5.07% 4.95% 4.71% 5.12% 0.00% 0.00%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4 313.7 314.3 311.5 276.1 323.5
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 360,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0% 8.5% 1.7% 0.3% 0.0%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7	15.4% 81.5% 1.7% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.6% 0.1%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424 -	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.71% 5.12% 0.00%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4 313.7 314.3 311.5 276.1 3235 276.1
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 350,000 - 300,000 350,000 - 450,000 400,000 - 450,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0% 8.5% 1.7% 0.3% 0.3% 0.0%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7 1 -	15.4% 81.5% 1.7% 1.3% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.6% 0.1% 0.1%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.95% 4.71% 5.12% 0.00% 5.11%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4 313.7 314.3 311.5 276.1 323.5
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 450,000 - 550,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0% 8.5% 0.3% 0.3% 0.0% 0.0%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7 1 -	15.4% 81.5% 1.7% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.6% 0.1% 0.0% 0.0%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424 -	98.20% 5.33% 50.00% 85.71% 100.00% 0.00% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.95% 4.71% 5.12% 0.00% 0.00% 5.11%	1.80% 94.67% 50.00% 14.29% 0.00% 0.00% 78.45% WAM 304.4 311.5 276.1 323.5 335.0
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 350,000 - 350,000 350,000 - 450,000 450,000 - 550,000 550,000 - 550,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0% 8.5% 1.7% 0.3% 0.0% 0.0% 0.0%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7 1 -	15.4% 81.5% 1.7% 1.3% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.6% 0.1% 0.0% 0.0%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424 -	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.95% 4.95% 4.95% 4.95% 5.12% 0.00% 0.00% 0.00%	1.80% 94.67% 50.00% 14.29% 0.00% 78.45% WAM 304.4 313.7 314.5 276.1 323.5 - - - - - - - - - -
Hochhaus/appartement Mehrfamilienhaus 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 - 400,000 400,000 - 450,000 550,000 - 550,000 550,000 - 650,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% 44.4% 31.7% 13.0% 8.5% 0.7% 0.3% 0.0% 0.0% 0.0% 0.0%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7 1 -	15.4% 81.5% 1.7% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 0.6% 0.1% 0.0% 0.1% 0.0%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424 -	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% WAC 5.15% 5.07% 4.95% 4.71% 5.07% 4.95% 4.71% 5.12% 0.00% 0.00% 5.11% 0.00% 0.00%	1.80% 94.67% 50.00% 14.29% 0.00% 0.00% 78.45% WAM 304.4 313.7 314.5 276.1 323.5 - - - - - - -
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 450,000 - 550,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% 44.4% 31.7% 13.0% 8.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7 1 -	15.4% 81.5% 1.7% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.0% 0.0% 0.0% 0.0% 0.0%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424 -	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.71% 5.12% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00%	1.80% 94.67% 50.00% 14.29% 0.00% 0.00% 78.45% WAM 304.4 313.7 314.3 311.5 276.1 323.5 - - - - - - - -
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 250,000 350,000 - 300,000 350,000 - 300,000 350,000 - 500,000 500,000 - 550,000 500,000 - 650,000 500,000 - 750,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0% 8.5% 1.7% 0.0% 0.0% 0.0% 0.0% 0.0%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7 1 -	15.4% 81.5% 1.7% 1.3% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.6% 0.1% 0.0% 0.0% 0.0%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424 -	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.95% 4.95% 4.95% 6.12% 0.00% 5.11% 0.00% 0.00% 0.00%	1.80% 94.67% 50.00% 14.29% 0.00% 0.00% 78.45% WAM 304.4 313.7 314.5 276.1 323.5 - - - - - - -
Hochhaus/appartement Mehrfamilienhaus 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 - 400,000 400,000 - 450,000 550,000 - 550,000 550,000 - 550,000 550,000 - 700,000 750,000 - 750,000 750,000 - 750,000 750,000 - 750,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% 44.4% 31.7% 13.0% 8.5% 1.7% 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7 1 -	15.4% 81.5% 1.7% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.6% 0.1% 0.0% 0.0% 0.0% 0.0%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424 -	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.95% 4.71% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	1.80% 94.67% 50.00% 14.29% 0.00% 0.00% 78.45% WAM 304.4 313.7 314.3 311.5 276.1 323.5 - - - - - - - -
Hochhaus/appartement Mehrfamilienhaus 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 - 450,000	84,461,932 3,205,374 1,617,546 140,700 - - - - - - - - - - - - - - - - - -	19.8% 75.8% 2.9% 1.5% 0.1% 0.0% 100.0% As percentage of total 44.4% 31.7% 13.0% 8.5% 1.7% 0.0% 0.0% 0.0% 0.0% 0.0%	167 881 18 14 1 - 1,081 Number of Loans 650 294 85 43 7 7 1 -	15.4% 81.5% 1.7% 1.3% 0.1% 0.0% 100.0% As percentage of total 60.1% 27.2% 7.9% 4.0% 0.6% 0.1% 0.0% 0.0% 0.0%	132,118 95,871 178,076 115,539 140,700 - - 103,135 Average loan size 76,105 120,303 170,803 221,046 267,587 300,424 -	98.20% 5.33% 50.00% 85.71% 100.00% 21.55% WAC 5.15% 5.07% 4.95% 4.95% 4.95% 4.95% 4.95% 6.12% 0.00% 5.11% 0.00% 0.00% 0.00%	1.80% 94.67% 50.00% 14.29% 0.00% 0.00% 78.45% WAM 304.4 311.5 276.1 321.5 - - - - - - - - -