E-MAC DE 2006-II Investor Report November 2016

Cashflow analysis for the period

ousinion analysis for the period				
Total interest received Interest correction Post foreclosure Proceeds ** Interest received on transaction accounts Net Post Foreclosure Proceeds Liquidity available Reserve account available Receivables under hedging arrangements Total funds available	3,218,550 322,349 (559) 329,722 8,206,94 - -	12,077,044	c c c c c c c c c c c c c c c c c c c	f io
Company management expenses MPT fee Administration fee Third party fees Liquidity Facility fee Payments under hedging arrangements Interest on the Notes PDL Repayment Redemption Class F-Notes Deferred Purchase Price Instalment Total funds distributed	198,309 522,754 (8,432) 1,973,433 20,322 1,163,678 -	0.070.000		
		3,870,063		
Available after distribution of funds		8,206,981		
Undrawn Liquidity Facility Reduction Liq. Fac. Max. Amount Liquidity Facility Standby Ledger * Reserve account funding	- 1,670,209 6,536,772 -		* A 0	
Available liquidity	l	8,206,981		
Net cashflow	l	-		
Collateral				
Starting current balance 1 August 2016 To be disbursed per 1 August 2016 Starting principal balance 1 August 2016 Principal (pipeayments Loans re-assigned to Seller Reserved for new mortgage receivables Further Advances bought (incl. amounts to be disbursed) Losses for the period		257,805,456 257,805,456 (54,509,964) (1,019,564)		
Ending principal balance			202,275,928	
Balance Reset Participation		-	l	
Total balance E-MAC DE 2006-II			202,275,928	

** Note: On the February and May Quarterly Payment Dates, the last item of the interest priority of payments was the replenishment of the PDL balance just as on the November QPD. During the February and May Quarterly Payment Dates the Notes Interest Available Amount did not reflect the actual interest available amounts due to handling of post foreclosure recoveries. This is now corrected for the current Quarterly Payment Date.

* <u>Note:</u> As a result of the downgrade of the ratings of Royal Bank of Scotland NV by Moody's, on the 20th of July 2012 the Issuer has made a Liquidity Facility Standby Drawing.

ent balance 1 August 2016	257,805,456
sed per 1 August 2016 ipal balance 1 August 2016	257,805,456
epayments igned to Seller	(54,509,964) -
new mortgage receivables nces bought (incl. amounts to be disbursed)	-
e period	(1,019,564)
pal balance	202,275,928
et Participation	-

Principal Deficiency Ledger

<u>r micipal Denciency Leuger</u>	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-		-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	5,960,590	1,019,564	1,163,678	5,816,476
Class E	9,800,000	-	-	9,800,000
Total	15,760,590	1,019,564	1,163,678	15,616,476

Performance

	Last period	This period	Since issue
Prepayment rate	53.45%	61.29%	11.06%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of tota
Current	-	137,554,082	68.0%	1181	70.6%
1 - 30	106,749	21,523,457	10.6%	171	10.2%
31 - 60	86,815	10,352,481	5.1%	78	4.7%
61 - 90	50,820	3,753,519	1.9%	26	1.6%
91 - 120	22,600	1,159,400	0.6%	11	0.7%
121-150	61,396	2,727,547	1.3%	15	0.9%
> 151	3,326,018	25,205,442	12.5%	190	11.4%
Total	3,654,398	202,275,928	100.0%	1672	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,966,456	1,019,564	253,805	57,979,448
Aggregate philopal losses	2,300,400	1,013,004	200,000	51,515

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-						
Number of loans	1,672						
Number of loans parts	2,138						
Loan size	Weighted average 120,978	Minimum 1,245	Maximum 438,498				
Loan part size	94,610	1,245	438,498				
Coupon	4.83%	2.70%	6.97%				
Remaining maturity (months)	292.9		473				
Remaining interest period (months)	23.8	1	133				
Original interest period (months)	90.1	3	240				
Seasoning (months)	122.0	107.3	148.2				
Loan to Lending Value	101.5%	0.4%	129.4%				
Investment properties	Value 64,920,472.67	As % of number of loa 39.8%	ns As%O	utstanding principal a 32.10%	mount		
Owner occupied	137,355,455.28	60.2%		67.90%			
Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	163,493,493	80.8%	1,791	83.8%	91,286	4.77%	305.9
Interest Only With Life Insurance Redemption	13,448,175	6.6%	130	6.1%	103,447	4.97%	215.9
Interest Only With Building Savings Account Redemption	15,353,662	7.6%	117	5.5%	131,228	5.02%	228.2
Interest Only	9,980,598	4.9%	100	4.7%	99,806	5.31%	282.1
Total	202,275,928	100.0%	2,138	100.0%	94,610	4.83%	292.9
Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	58,352,499	28.8%	647	30.3%	90,189	4.15% 2.70%	321.7
13 - 24 25 - 36	4,690,168	2.3% 0.0%	54	2.5% 0.0%	86,855	0.00%	379.5
37 - 48	-	0.0%		0.0%		0.00%	-
49 - 60	27,971,855	13.8%	324	15.2%	86,333	4.06%	325.2
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	78,172,728	38.6%	825	38.6%	94,755	5.54%	273.8
126 - 132	33,088,679	0.0%	- 288	0.0% 13.5%	- 114,891	0.00%	- 247.6
132->		16.4%				5.29%	
Total	202,275,928	100.0%	2,138	100.0%	94,610	4.83%	292.9
				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	82,819,003	40.9%	951	44.5%	87,086	3.93%	329.2
4.50% - 4.75%	9,536,549	4.7%	78	3.6%	122,263	4.65%	285.3
4.75% - 5.00%	11,166,133	5.5%	104	4.9%	107,367	4.89%	267.9
5.00% - 5.25%	23,908,554	11.8%	231	10.8%	103,500	5.15%	278.4
5.25% - 5.50% 5.50% - 5.75%	23,858,604 18,418,688	11.8%	234 196	10.9% 9.2%	101,960 93,973	5.39%	266.1
5.50% - 5.75% 5.75% - 6.00%	18,418,688	9.1% 7.7%	196	9.2% 7.8%	93,973 92,818	5.63% 5.88%	262.1 264.2
6.00% - 6.25%	10,507,076	5.2%	116	5.4%	92,818	6.11%	252.4
6.25% - 6.50%	6,503,576	3.2%	60	2.8%	108,393	6.37%	256.6
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	57,215	0.0%	1	0.0%	57,215	6.97%	249.0
7.00% - 7.25%					-	0.00%	-
	-	0.0%	-	0.0%			
7.25% - 7.50% 7.50% - >	-	0.0% 0.0% 0.0%	-	0.0% 0.0% 0.0%	-	0.00% 0.00%	-
		0.0%	-	0.0%	-	0.00%	292.9
7.50% - >	-	0.0% 0.0%	-	0.0% 0.0%	-	0.00% 0.00%	292.9
7.50% - > Total	-	0.0% 0.0%	2,138	0.0% 0.0%	94,610	0.00% 0.00%	-
7.50% - > Total Interest reset date	202,275,928	0.0% 0.0% 100.0% As percentage of total	2,138	0.0% 0.0% 100.0% As percentage of total	-	0.00% 0.00% 4.83% WAC	
7.50% - > Total Interest reset date 01-Jul-2011 - 31-Dec-2011	- - 202,275,928 Value	0.0% 0.0% 100.0% As percentage of total 0.0%	- 2,138 Number of loanparts	0.0% 0.0% 100.0% As percentage of total 0.0%	94,610 Average loan part size	0.00% 0.00% 4.83% WAC 0.00%	WAM -
7.50% -> Total Interest reset date 01-Jul-2011 - 31-Dec-2011 01-Jan-2012 - 30-Jun-2012	202,275,928	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0%	2,138	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0%	94,610	0.00% 0.00% 4.83% WAC 0.00% 0.00%	
7.50% - > Total Interest reset date 01-Jul-2011 - 31-Dec-2011 01-Jun-2012 - 30-Jun-2012 01-Jul-2012 - 31-Dec-2012	- - 202,275,928 Value - -	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0%	- 2,138 Number of loanparts -	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0%	- 94,610 Average loan part size -	0.00% 0.00% 4.83% WAC 0.00% 0.00%	WAM
7.50% -> Total Interest reset date 01-Jul-2011 - 31-Dec-2011 01-Jan-2012 - 30-Jun-2012	- - 202,275,928 - Value - - -	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0%	2,138 Number of loanparts	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0%	94,610 Average loan part size	0.00% 0.00% 4.83% WAC 0.00% 0.00%	WAM
7.50% -> Total Interest reset date 01-Jul-2011 - 31-Dec-2011 01-Jan-2012 - 30-Jun-2012 01-Jul-2012 - 30-Jun-2012 01-Jul-2012 - 30-Jun-2013	- 202,275,928 Value - - -	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0%	2,138 2,138 Number of loanparts	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0%	- 94,610 Average loan part size - -	0.00% 0.00% 4.83% WAC 0.00% 0.00% 0.00% 0.00%	WAM
7.50% -> Total Interest reset date 01-Jul-2011 - 31-Dec-2011 01-Jan-2012 - 30-Jun-2012 01-Jul-2012 - 31-Dec-2012 01-Jan-2013 - 30-Jun-2013 01-Jul-2013 - 31-Dec-2013	- 202,275,928 Value - - -	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0%	2,138 2,138 Number of loanparts - - - - -	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0%	- 94,610 Average loan part size - -	0.00% 0.00% 4.83% WAC 0.00% 0.00% 0.00% 0.00%	WAM - - -
7.50% - > Total Interest reset date 01-Jul-2011 - 31-Dec-2011 01-Jan-2012 - 30-Jun-2012 01-Jul-2012 - 31-Dec-2012 01-Jul-2013 - 31-Dec-2012 01-Jul-2013 - 31-Dec-2013 01-Jan-2015 - 31-Dec-2013 01-Jan-2016 - 31-Dec-2016	- 202,275,928 Value - - - 1,482,517 70,791,799	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	2,138 2,138 Number of loanparts 11 817	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.5%	- 94,610 Average loan part size - - - - - - - - - - - - - - - - - - -	0.00% 0.00% 4.83% WAC 0.00% 0.00% 0.00% 0.00% 0.00% 4.80% 4.80%	WAM - - - - - - - - - - - - - - - - - - -
7.50% -> Total Total Interest reset date 01-Jul-2011 - 31-Dec-2011 01-Jan-2012 - 30-Jun-2012 01-Jul-2012 - 30-Jun-2012 01-Jul-2013 - 30-Jun-2013 01-Jul-2013 - 30-Jun-2013 01-Jan-2014 - 31-Dec-2014 01-Jan-2015 - 31-Dec-2014 01-Jan-2016 - 31-Dec-2016 01-Jan-2017 - 31-Dec-2017	202,275,928 Value	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	- 2,138 Number of loanparts - - - - - 11 817 642	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	- 94,610 Average loan part size - - - - - - - - - - - - - - - - - - -	0.00% 0.00% 4.83% WAC 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.80% 4.91% 4.99%	WAM - - - - - - - - - - - - - - - - - - -
7.50% -> Total Interest reset date 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-2015 - 31-Dec-2015 01-Jul-2016 - 31-Dec-2015 01-Jul-2016 - 31-Dec-2016 01-Jul-2017 - 31-Dec-2018	Value 	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.3% 0.0% 0.3% 0.0% 0.0	- 2,138 Number of loanparts - - - - - - - - - - - - - - - - - - -	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	- 94,610 Average loan part size - - - - - - - - - - - - - - - - - - -	0.00% 0.00% 4.83% WAC 0.00% 0.00% 0.00% 0.00% 4.80% 4.91% 4.99% 2.70%	WAM - - - - - - - - - - - - - - - - - - -
7.50% -> Total Total Interest reset date 01-Jul-2011 - 31-Dec-2011 01-Jan-2012 - 30-Jun-2012 01-Jul-2012 - 31-Dec-2012 01-Jul-2013 - 31-Dec-2013 01-Jul-2013 - 31-Dec-2014 01-Jan-2015 - 31-Dec-2014 01-Jan-2015 - 31-Dec-2016 01-Jan-2016 - 31-Dec-2016 01-Jan-2017 - 31-Dec-2019	202,275,928 Value 1,482,517 70,791,799 64,069,882 4,677,033 66,054	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 31.7% 2.3% 0.0%	- 2,138 Number of loanparts - - - - - - - - - - - - - - - - - - -	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	- 94,610 Average loan part size - - - - - - - - - - - - - - - - - - -	0.00% 0.00% 4.83% WAC 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.80% 4.91% 4.99% 2.70% 5.90%	WAM - - - - - - - - - - - - - - - - - - -
7.50% -> Total Interest reset date 01-Jul-2011 - 31-Dec-2011 01-Jul-2012 - 30-Jun-2012 01-Jul-2012 - 30-Jun-2013 01-Jul-2013 - 30-Jun-2013 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 01-Jan-2018 - 31-Dec-2018	Value 	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.3% 0.0% 0.3% 0.0% 0.0	- 2,138 Number of loanparts - - - - - - - - - - - - - - - - - - -	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	- 94,610 Average loan part size - - - - - - - - - - - - - - - - - - -	0.00% 0.00% 4.83% WAC 0.00% 0.00% 0.00% 0.00% 4.80% 4.91% 4.99% 2.70%	WAM - - - - - - - - - - - - - - - - - - -
7.50% -> Total Total Interest reset date 01-Jul-2011 - 31-Dec-2011 01-Jan-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-2014 01-Jan-2015 - 31-Dec-2016 01-Jan-2016 - 31-Dec-2016 01-Jan-2017 - 31-Dec-2019	202,275,928 Value 1,482,517 70,791,799 64,069,882 4,677,033 66,054	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 31.7% 2.3% 0.0%	- 2,138 Number of loanparts - - - - - - - - - - - - - - - - - - -	0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	- 94,610 Average loan part size - - - - - - - - - - - - - - - - - - -	0.00% 0.00% 4.83% WAC 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.80% 4.91% 4.99% 2.70% 5.90%	WAM - - - - - - - - - - - - - - - - - - -

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	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	225,717	0.1%	5	0.2%	45,143	4.69%	4.8
01-Jan-2018 - 31-Dec-2019	186,401	0.1%	4	0.2%	46,600	4.47%	25.2
01-Jan-2020 - 31-Dec-2021	1,411,981	0.7%	17	0.8%	83,058	5.35%	56.4
01-Jan-2022 - 31-Dec-2023	1,408,250	0.7%	18	0.8%	78,236	5.24%	71.5
01-Jan-2024 - 31-Dec-2025	1,650,936	0.8%	22	1.0%	75,043	4.94%	99.6
01-Jan-2026 - 31-Dec-2027	2,905,486	1.4%		1.6%	83,014	4.99%	123.2
01-Jan-2028 - 31-Dec-2029	2,721,954	1.3%	35	1.6%	77,770	5.14%	146.5
01-Jan-2030 - 31-Dec-2031	5,354,362	2.6%	61	2.9%	87,776	5.26%	169.5
01-Jan-2032 - 31-Dec-2033	6,058,806	3.0%	58	2.7%	104,462	4.88%	194.7
01-Jan-2034 - 31-Dec-2035	3,410,498	1.7%	40	1.9%	85,262	4.55%	218.0
01-Jan-2036 - 31-Dec-2037	16,627,857	8.2%	143	6.7%	116,279	5.18%	243.4
01-Jan-2038 - 31-Dec-2039	19,061,498	9.4%	222	10.4%	85,863	5.77%	270.0
01-Jan-2040 - 31-Dec-2041	41,908,292	20.7%	416	19.5%	100,741	5.48%	291.9
01-Jan-2042 - 31-Dec-2043	41,696,412	20.6%	401	18.8%	103,981	4.68%	313.3
01-Jan-2044 - 31-Dec-2045	26,306,654	13.0%	281	13.1%	93,618	4.15%	340.5
01-Jan-2046 - 31-Dec-2047	20,948,689	10.4%	254	11.9%	82,475	4.09%	358.7
01-Jan-2048 - 31-Dec-2137	10,392,136	5.1%	126	5.9%	82,477	3.28%	417.8
Total	202,275,928	100.0%	2,138	100.0%	94,610	4.83%	292.9

	As percentage of							
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM	
0% - 60%	3,221,946	1.6%	73	4.4%	44,136	4.84%	177.	
60% - 70%	3,882,393	1.9%	42	2.5%	92,438	4.95%	202.3	
70% - 80%	6,070,495	3.0%	61	3.6%	99,516	4.98%	233.	
80% - 90%	19,379,381	9.6%	152	9.1%	127,496	4.82%	272.	
90% - 100%	41,775,680	20.7%	305	18.2%	136,969	4.73%	310.0	
100% - 110%	71,413,144	35.3%	590	35.3%	121,039	4.89%	308.3	
110% - 120%	52,390,611	25.9%	420	25.1%	124,740	4.75%	290.0	
120% - 130%	4,142,278	2.0%	29	1.7%	142,837	5.47%	240.9	
130% - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	202.275.928	100.0%	1.672	100.0%	120.978	4.83%	292.9	

				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	29,935,504	14.8%	208	12.4%	143,921	4.78%	295.5
Bayern	24,556,303	12.1%	174	10.4%	141,128	4.91%	289.9
Berlin	16,470,370	8.1%	147	8.8%	112,043	4.80%	295.9
Brandenburg	7,413,291	3.7%	57	3.4%	130,058	4.69%	298.5
Bremen	732,415	0.4%	9	0.5%	81,379	5.64%	236.7
Hamburg	863,195	0.4%	7	0.4%	123,314	5.09%	275.2
Hamburg/Niedersachsen	- · · ·	0.0%	-	0.0%	· -	0.00%	-
Hessen	10,042,794	5.0%	71	4.2%	141,448	5.04%	290.6
Mecklenburg-Vorpommern	1,613,195	0.8%	14	0.8%	115,228	5.14%	286.0
Niedersachsen	14,360,799	7.1%	119	7.1%	120,679	4.69%	293.9
Nordrhein-Westfalen	33,466,190	16.5%	255	15.3%	131,240	4.86%	291.7
Rheinland-Pfalz	9,736,461	4.8%	77	4.6%	126,448	4.99%	278.1
Saarland	3,924,175	1.9%	33	2.0%	118,914	4.53%	290.5
Sachsen	28,954,391	14.3%	309	18.5%	93,704	4.83%	297.7
Sachsen-Anhalt	11,206,601	5.5%	113	6.8%	99,173	4.50%	305.3
Schleswig-Holstein	6,823,786	3.4%	59	3.5%	115,657	5.04%	282.8
Thüringen	2,176,459	1.1%	20	1.2%	108,823	4.90%	274.2
Unspecified	· · ·	0.0%	-	0.0%	-	0.00%	-
Total	202,275,928	100.0%	1,672	100.0%	120,978	4.83%	292.9

				As percentage of			
Property type	Value	As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	90,809,015	44.9%	631	37.7%	143,913	98.4%	1.6%
Hochhaus/appartement	87,714,781	43.4%	896	53.6%	97,896	28.7%	71.3%
Mehrfamilienhaus	11,009,799	5.4%	67	4.0%	164,325	79.1%	20.9%
Zweifamilienhaus	12,387,880	6.1%	75	4.5%	165,172	96.0%	4.0%
Laden/wohnhaus	131,102	0.1%	1	0.1%	131,102	100.0%	0.0%
unspecified	223,351	0.1%	2	0.1%	111,675	100.0%	0.0%
Total	202,275,928	100.0%	1,672	100.0%	120,978	60.2%	39.8%

				As percentage of			
Loansize	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
- 100,000	54,083,808	26.7%	743	44.4%	72,791	4.90%	277.3
100,000 - 150,000	61,530,220	30.4%	504	30.1%	122,084	4.89%	291.9
150,000 - 200,000	39,755,509	19.7%	231	13.8%	172,102	4.88%	293.5
200,000 - 250,000	29,663,621	14.7%	133	8.0%	223,035	4.60%	318.9
250,000 - 300,000	13,110,520	6.5%	49	2.9%	267,562	4.63%	303.3
300,000 - 350,000	2,248,955	1.1%	7	0.4%	321,279	4.98%	310.7
350,000 - 400,000	1,444,798	0.7%	4	0.2%	361,199	4.22%	235.7
400,000 - 450,000	438,498	0.2%	1	0.1%	438,498	5.30%	305.0
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	202,275,928	100.0%	1,672	100.0%	120,978	4.83%	292.9

Summary - East Germany

Characteristics

Amounts to be	disbursed

Number of loans	660				
Number of loans parts	841				
	Weighted average	Minimum	Maximum		
Loan size	102,779	1,245	369,000		
Loan part size	80,659	1,245	369,000		
Coupon	4.76%	2.70%	6.97%		
Remaining maturity (months)	297.6	1	462		
Remaining interest period (months)	15.7	1	130		
Original interest period (months)	69.5	3	240		
Seasoning (months)	122.9	107.4	148.2		
Loan to Foreclosure Value	104.4%	0.4%	129.4%		
	Value As %	of number of loans	As % Outsta	anding principal amount	
Investment properties	46,897,494.41	75.5%		69.14%	
Owner occupied	20,936,811.35	24.5%		30.86%	

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		As percentage of						
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM	
Annuity	57.813.408	85.2%	735	87.4%	78.658	4.72%	308.3	
Interest Only With Life Insurance Redemption	4,594,170	6.8%	47	5.6%	97,748	4.65%	217.1	
Interest Only With Building Savings Account Redemption	2,001,928	3.0%	19	2.3%	105,365	4.77%	202.6	
Interest Only	3,424,800	5.0%	40	4.8%	85,620	5.66%	279.1	
Total	67,834,306	100.0%	841	100.0%	80,659	4.76%	297.6	

				As percentage of					
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM		
0 - 12	25,770,645	38.0%	328	39.0%	78,569	4.15%	322.3		
13 - 24	2,000,119	2.9%	26	3.1%	76,928	2.71%	360.5		
25 - 36	- · · · ·	0.0%	-	0.0%	-	0.00%	-		
37 - 48	-	0.0%	-	0.0%	-	0.00%	-		
49 - 60	10,030,382	14.8%	137	16.3%	73,214	4.20%	310.2		
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	26,513,999	39.1%	319	37.9%	83,116	5.66%	270.4		
126 - 132	-	0.0%	-	0.0%	-	0.00%	-		
132 - >	3,519,161	5.2%	31	3.7%	113,521	5.27%	250.2		
Total	67,834,306	100.0%	841	100.0%	80,659	4.76%	297.6		

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	34,131,336	50.3%	453	53.9%	75,345	3.96%	324.3
4.50% - 4.75%	889,289	1.3%	9	1.1%	98,810	4.67%	306.0
4.75% - 5.00%	2,033,073	3.0%	20	2.4%	101,654	4.90%	273.2
5.00% - 5.25%	7,189,304	10.6%	73	8.7%	98,484	5.16%	288.6
5.25% - 5.50%	4,781,539	7.0%	57	6.8%	83,887	5.38%	267.9
5.50% - 5.75%	5,811,617	8.6%	68	8.1%	85,465	5.63%	259.1
5.75% - 6.00%	6,557,896	9.7%	78	9.3%	84,076	5.89%	268.8
6.00% - 6.25%	4,413,764	6.5%	57	6.8%	77,434	6.09%	260.3
6.25% - 6.50%	1,969,271	2.9%	25	3.0%	78,771	6.35%	254.1
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	57,215	0.1%	1	0.1%	57,215	6.97%	249.0
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	67.834.306	100.0%	841	100.0%	80.659	4.76%	297.6

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	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	267,856	0.4%	3	0.4%	89,285	5.18%	296.7
01-Jan-2016 - 31-Dec-2016	27,097,652	39.9%	355	42.2%	76,331	4.95%	289.2
01-Jan-2017 - 31-Dec-2017	24,789,949	36.5%	289	34.4%	85,778	4.88%	303.0
01-Jan-2018 - 31-Dec-2018	1,986,984	2.9%	25	3.0%	79,479	2.70%	360.5
01-Jan-2019 - 31-Dec-2019	66,054	0.1%	1	0.1%	66,054	5.90%	250.0
01-Jan-2020 - 31-Aug-2111	13,625,811	20.1%	168	20.0%	81,106	4.46%	295.4
Total	67.834.306	100.0%	841	100.0%	80.659	4.76%	297.6

Legal Maturity				As percentage of			
	Value	As percentage of total	Number of loanparts	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	90,942	0.1%	3	0.4%	30,314	5.40%	(8.7)
01-Jan-2018 - 31-Dec-2019	25,575	0.0%	1	0.1%	25,575	5.45%	21.0
01-Jan-2020 - 31-Dec-2021	20,010	0.0%	_ ·	0.0%	20,010	0.00%	21.0
01-Jan-2022 - 31-Dec-2023	215,481	0.3%	3	0.4%	71,827	5.56%	80.2
01-Jan-2024 - 31-Dec-2025	382,852	0.6%	7	0.8%	54,693	4.99%	96.8
01-Jan-2026 - 31-Dec-2027		1.1%	8	1.0%		4.99%	124.2
	728,829				91,104		
01-Jan-2028 - 31-Dec-2029	488,969	0.7%	12	1.4%	40,747	5.50%	147.5
01-Jan-2030 - 31-Dec-2031	2,085,124	3.1%	21	2.5%	99,292	5.08%	168.9
01-Jan-2032 - 31-Dec-2033	2,240,950	3.3%	25	3.0%	89,638	4.81%	195.4
01-Jan-2034 - 31-Dec-2035	1,459,979	2.2%	18	2.1%	81,110	4.12%	217.9
01-Jan-2036 - 31-Dec-2037	3,380,133	5.0%	36	4.3%	93,893	4.76%	241.3
01-Jan-2038 - 31-Dec-2039	8,190,794	12.1%	114	13.6%	71,849	5.76%	269.8
01-Jan-2040 - 31-Dec-2041	13,861,452	20.4%	153	18.2%	90,598	5.55%	290.8
01-Jan-2042 - 31-Dec-2043	13,065,194	19.3%	151	18.0%	86,524	4.56%	311.6
01-Jan-2044 - 31-Dec-2045	9,496,657	14.0%	124	14.7%	76,586	4.11%	342.4
01-Jan-2046 - 31-Dec-2047	9,731,415	14.3%	127	15.1%	76,625	4.06%	357.2
01-Jan-2048 - 31-Dec-2137	2,389,961	3.5%	38	4.5%	62,894	3.07%	420.7
Total	67,834,306	100.0%	841	100.0%	80,659	4.76%	297.6
10tai	07,034,300	100.078	041	100.078	80,039	4.70%	237.0
				As percentage of			
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	750,713	1.1%	23	3.5%	32,640	4.96%	211.1
60% - 70%	1,263,485	1.9%	15	2.3%	84,232	4.93%	210.9
70% - 80%	1,611,197	2.4%	21	3.2%	76,724	4.80%	227.7
80% - 90%	4,686,137	6.9%	42	6.4%	111,575	4.63%	254.7
90% - 100%	5,901,841	8.7%	42 51	7.7%	115,722	4.82%	279.2
100% - 110%	25.680.915	37.9%	262	39.7%	98,019	4.80%	315.9
110% - 120%	26,780,919	39.5%	202 237	35.9%	113,000	4.00%	302.7
120% - 130%	1,159,098	1.7%	9	1.4%	128,789	4.99%	286.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	67,834,306	100.0%	660	100.0%	102,779	4.76%	297.6
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	16,470,370	24.3%	147	22.3%	112,043	4.80%	295.9
Brandenburg	7,413,291	10.9%	57	8.6%	130,058	4.69%	298.5
Mecklenburg-Vorpommern	1,613,195	2.4%	14	2.1%	115,228	5.14%	286.0
Sachsen	28,954,391	42.7%	309	46.8%	93,704	4.83%	297.7
Sachsen-Anhalt	11,206,601	16.5%	113	17.1%	99,173	4.50%	305.3
Thüringen	2,176,459	3.2%	20	3.0%	108,823	4.90%	274.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	67,834,306	100.0%	660	100.0%	102,779	4.76%	297.6
Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
		24.0%					
Einfamilienhaus	16,312,240		122	18.5%	133,707	98.36%	
Hochhaus/appartement	48,721,226	71.8%	518	78.5%	94,056	5.98%	94.02%
Hochhaus/appartement Mehrfamilienhaus	48,721,226 1,548,180	71.8% 2.3%	518 10	78.5% 1.5%	94,056 154,818	5.98% 40.00%	94.02% 60.00%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	48,721,226	71.8% 2.3% 1.7%	518	78.5% 1.5% 1.4%	94,056	5.98% 40.00% 66.67%	94.02% 60.00% 33.33%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus	48,721,226 1,548,180 1,163,958 -	71.8% 2.3%	518 10	78.5% 1.5% 1.4% 0.0%	94,056 154,818 129,329	5.98% 40.00%	94.02% 60.00% 33.33% 100.00%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	48,721,226 1,548,180	71.8% 2.3% 1.7%	518 10	78.5% 1.5% 1.4%	94,056 154,818	5.98% 40.00% 66.67%	94.02% 60.00% 33.33% 100.00%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus	48,721,226 1,548,180 1,163,958 -	71.8% 2.3% 1.7% 0.0%	518 10 9	78.5% 1.5% 1.4% 0.0%	94,056 154,818 129,329	5.98% 40.00% 66.67% 0.00%	94.02% 60.00% 33.33% 100.00% 0.00%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	48,721,226 1,548,180 1,163,958 - 88,702	71.8% 2.3% 1.7% 0.0% 0.1%	518 10 9 - 1	78.5% 1.5% 1.4% 0.0% 0.2%	94,056 154,818 129,329 - 88,702	5.98% 40.00% 66.67% 0.00% 100.00%	1.64% 94.02% 60.00% 33.33% 100.00% 0.00% 75.45%
Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Lader/Wohnhaus unspecified Total	48,721,226 1,548,180 1,163,958 88,702 67,834,306	71.8% 2.3% 1.7% 0.0% 0.1%	518 10 9 - 1 660	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of	94,056 154,818 129,329 - 88,702 102,779	5.98% 40.00% 66.67% 0.00% 100.00% 24.55%	94.02% 60.00% 33.33% 100.00% 0.00% 75.45%
Hochhaus/appartement Mehrfamilienhaus Zavefamilienhaus Laden/wohnhaus unspecified Total	48,721,226 1,548,180 1,163,958 - - 88,702 67,834,306 Value	71.8% 2.3% 1.7% 0.0% 0.1% 100.0% As percentage of total	518 10 9 - 1 660 Number of Loans	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 100.00% 24.55% WAC	94.02% 60.00% 33.33% 100.00% 0.00% 75.45% WAM
Hochhaus/appartement Mehrfamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 Value 29,205,546	71.8% 2.3% 1.7% 0.0% 0.1% 100.0% As percentage of total 43.1%	518 10 9 - 1 660 Number of Loans 397	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81%	94 (2% 60.00% 33.33% 100.00% 75.45% WAM 292.8
Hochhaus/appartement Mehramilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000 100,000 150,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 Value 29,205,546 20,948,375	71.8% 2.3% 1.7% 0.0% 100.0% As percentage of total 43.1% 30.9%	518 10 9 - 1 660 Number of Loans 397 175	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 26.5%	94,056 154,818 129,329 - - 88,702 102,779 Average loan size 73,566 119,705	5.98% 40.00% 66.67% 0.00% 100.00% 24.55% WAC 4.81% 4.77%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9
Hochhaus/appartement Mehrfamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000	48,721,226 1,548,180 1,163,958 - 88,702 67,834,306 Value 29,205,546 20,948,375 7,340,327	71.8% 2.3% 0.0% 0.1% 100.0% As percentage of total 43.1% 30.9% 10.8%	518 10 9 - 1 1 660 Number of Loans 397 175 44	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 26.5% 6.7%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63%	94 02% 60.09% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1
Hochhaus/appartement Mehrfamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 Value 29,205,546 20,948,375 7,340,327 8,132,682	71.8% 2.3% 1.7% 0.0% 0.1% 100.0% As percentage of total 43.1% 30.9% 10.8% 12.0%	518 10 9 - 1 660 Number of Loans 397 175 44 36	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 6.7% 6.5%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63% 4.76%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3
Hochhaus/appatement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000	48,721,226 1,548,180 1,163,958 - - - - - - - - - - - - - - - - - - -	71.8% 2.3% 1.7% 0.0% 100.0% 40.0% As percentage of total 43.1% 30.9% 10.8% 12.0% 2.7%	518 10 9 - 1 1 660 Number of Loans 397 175 44	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 26.5% 6.7% 5.5% 1.1%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63% 4.76% 4.52%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 Value 29,205,546 20,948,375 7,340,327 8,132,682 1,838,375	71.8% 2.3% 1.7% 0.0% 0.1% 100.0% As percentage of total 43.1% 30.9% 12.0% 2.7% 0.0%	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 26.5% 6.7% 6.7% 5.5% 1.1%	94,056 154,818 129,329 88,702 102,779 Average loan size 73,566 119,705 166,826 225,908 262,625	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63% 4.63% 4.76% 0.00%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appatement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 250,000 250,000 - 350,000 300,000 - 350,000	48,721,226 1,548,180 1,163,958 - - - - - - - - - - - - - - - - - - -	71.8% 2.3% 1.7% 0.0% 100.0% 400% As percentage of total 43.1% 30.9% 10.8% 12.0% 2.7% 0.0%	518 10 9 - 1 660 Number of Loans 397 175 44 36	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 6.5% 6.7% 5.5% 1.1% 0.0%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63% 4.76% 4.52% 0.00%	94.02% 60.09% 33.33% 100.00% 0.00% 75.45% WAM 292.8 301.9 293.1
Hochhaus/appartement Mehrfamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 350,000 250,000 - 350,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 Value 29,205,546 20,948,375 7,340,327 8,132,682 1,838,375	71.8% 2.3% 1.7% 0.0% 0.1% 100.0% As percentage of total 43.1% 30.9% 12.0% 2.7% 0.0%	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 26.5% 6.7% 6.7% 5.5% 1.1%	94,056 154,818 129,329 88,702 102,779 Average loan size 73,566 119,705 166,826 225,908 262,625	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63% 4.63% 4.76% 0.00%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appartement Mehrfamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 260,000 250,000 - 200,000 250,000 - 350,000 350,000 - 350,000 350,000 - 400,000 400,000 - 450,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 Value 29,205,546 20,948,375 7,340,327 8,132,682 1,838,375	71.8% 2.3% 0.0% 0.1% 100.0% As percentage of total 43.1% 30.9% 10.8% 10.8% 0.0% 0.5% 0.0%	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.2% 100.0% As percentage of total 60.2% 26.5% 1.1% 0.0% 0.2%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63% 4.52% 0.00% 4.20% 0.00%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appattement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000 150,000 150,000 250,000 250,000 250,000 250,000 300,000 - 350,000 300,000 - 350,000 300,000 - 350,000 300,000 - 450,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 Value 29,205,546 20,948,375 7,340,327 8,132,682 1,838,375	71.8% 2.3% 0.1% 0.0% 100.0% 40.0% 43.1% 30.9% 10.8% 10.8% 2.7% 0.0% 0.5% 0.0%	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 6.5% 6.7% 6.5% 1.1% 0.0% 0.2% 0.0%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 100.00% 24.55% WAC 4.81% 4.77% 4.63% 4.77% 4.63% 4.76% 4.52% 0.00% 4.20% 0.00%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 500,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 20,9205,546 20,948,375 7,340,327 8,132,682 1,838,375 369,000	71.8% 2.3% 1.7% 0.0% 0.1% 100.0% As percentage of total 43.1% 30.9% 10.8% 12.0% 2.7% 0.0% 0.0% 0.0%	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% 48 percentage of total 60.2% 6.5% 6.5% 6.7% 5.5% 1.1% 0.0% 0.2% 0.0% 0.0% 0.0%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.63% 4.63% 4.63% 4.53% 4.53% 0.00% 0.00% 0.00% 0.00%	94.029 60.009 33.339 100.009 75.459 WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 350,000 - 350,000 350,000 - 500,000 500,000 - 500,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 20,9205,546 20,948,375 7,340,327 8,132,682 1,838,375 369,000	71.8% 2.3% 1.7% 0.0% 0.1% 100.0% As percentage of total 43.1% 30.9% 12.0% 2.7% 0.0% 0.5% 0.0% 0.0%	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 26.5% 6.7% 5.5% 1.1% 0.0% 0.0% 0.0% 0.0% 0.0%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63% 4.63% 4.63% 4.76% 0.00% 0.00% 0.00% 0.00%	94.029 60.009 33.339 100.009 75.459 WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 350,000 - 450,000 450,000 - 550,000 550,000 - 550,000 550,000 - 650,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 20,9205,546 20,948,375 7,340,327 8,132,682 1,838,375 369,000	71.8% 2.3% 1.7% 0.0% 100.0% 100.0% 43.1% 30.9% 10.8% 12.0% 2.7% 0.0% 0.0% 0.0% 0.0%	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.0% 100.0% As percentage of total 60.2% 60.2% 6.7% 5.5% 1.1% 0.0% 0.2% 0.0% 0.0% 0.0% 0.0%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63% 4.77% 4.52% 0.00% 4.20% 0.00% 0.00% 0.00% 0.00%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appartement Mehrfamilienhaus Lader/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 350,000 350,000 - 350,000 350,000 - 550,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 20,9205,546 20,948,375 7,340,327 8,132,682 1,838,375 369,000	71.8% 2.3% 1.7% 0.0% 0.1% 100.0% As percentage of total 43.1% 30.9% 10.8% 12.0% 2.7% 0.0% 0.5% 0.0% 0.0% 0.0%	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.2% 100.0% As percentage of total 60.2% 26.5% 1.1% 0.0% 0.2% 0.0% 0.2% 0.0% 0.2% 0.0%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63% 4.63% 4.52% 0.00% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus unspecified Total - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 250,000 250,000 - 350,000 300,000 - 350,000 400,000 - 450,000 400,000 - 650,000 550,000 - 660,000 650,000 - 650,000 650,000 - 700,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 20,9205,546 20,948,375 7,340,327 8,132,682 1,838,375 369,000	71.8% 2.3% 1.7% 0.0% 100.0% 100.0% 43.1% 30.9% 10.8% 10.8% 12.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 26.5% 6.7% 5.5% 1.1% 0.0% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 0.00% 24.55% WAC 4.81% 4.77% 4.63% 4.76% 4.52% 0.00% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appatement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 450,000 450,000 - 450,000 450,000 - 500,000 550,000 - 550,000 550,000 - 600,000 650,000 - 750,000 750,000 - 750,000 750,000 - 750,000 750,000 - 750,000 750,000 - 750,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 20,9205,546 20,948,375 7,340,327 8,132,682 1,838,375 369,000	71.8% 2.3% 0.0% 0.1% 100.0% As percentage of total 43.1% 30.9% 10.8% 12.0% 2.7% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 26.5% 0.2% 0.2% 0.2% 0.2% 0.2% 0.0%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 100.00% 24.55% WAC 4.81% 4.63% 4.63% 4.63% 4.52% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 350,000 - 400,000 400,000 - 450,000 350,000 - 400,000 400,000 - 550,000 550,000 - 600,000 550,000 - 650,000 550,000 - 550,000 550,000 - 550,000 55	48,721,226 1,548,180 1,163,958 88,702 67,834,306 20,9205,546 20,948,375 7,340,327 8,132,682 1,838,375 369,000	71.8% 2.3% 0.0% 0.1% 100.0% 43.1% 30.9% 10.8% 10.8% 10.8% 2.7% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	518 10 9 - 1 1 660 Number of Loans 397 175 44 36 7 -	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 60.2% 60.2% 0.0% 0.2% 0.0%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 100.00% 24.55% WAC 4.81% 4.77% 4.63% 4.76% 4.76% 4.76% 4.52% 0.00% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3 324.3
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 300,000 300,000 - 450,000 350,000 - 450,000 450,000 - 500,000 550,000 - 500,000 550,000 - 500,000 550,000 - 600,000 650,000 - 750,000 700,000 - 750,000	48,721,226 1,548,180 1,163,958 88,702 67,834,306 20,9205,546 20,948,375 7,340,327 8,132,682 1,838,375 369,000	71.8% 2.3% 0.0% 0.1% 100.0% As percentage of total 43.1% 30.9% 10.8% 12.0% 2.7% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	518 10 9 - 1 660 Number of Loans 397 175 44 36 7 7 - 1 - - - - - - - - - - - - - - - -	78.5% 1.5% 1.4% 0.0% 0.2% 100.0% As percentage of total 60.2% 26.5% 0.2% 0.2% 0.2% 0.2% 0.2% 0.0%	94,056 154,818 129,329 	5.98% 40.00% 66.67% 100.00% 24.55% WAC 4.81% 4.63% 4.63% 4.63% 4.52% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	94.02% 60.00% 33.33% 100.00% 75.45% WAM 292.8 301.9 293.1 304.3 324.3