## E-MAC DE 2007-I Investor Report August 2016

### 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 5,070,693 (460) 238,046 11,776,105 17,084,384 Company management expenses MPT fee Administration fee Third party fees Liquidity Facility fee Payments under hedging arrangements Interest on the Notes Class C PDL Repayment Class B PDL Repayment Class E PDL Repayment Redemption on Class F Notes Deferred Purchase Price Installment Total funds distributed 185,841 368,212 6,052 4,208,043 277,016 263,116 5,308,280 Available after distribution of funds 11,776,105 Undrawn Liquidity Facility Reserve account funding 11,776,105 Available liquidity 11,776,105

Net cashflow

Collateral

Starting current balance 1 May 2016
To be disbursed per 1 May 2016
Starting principal balance 1 May 2016
Unused amount
Principal (p)repayments
Loans re-assigned to Seller
Further Advances bought (incl. amounts to be disbursed)
Losses for the period

Balance Reset Participation

Ending principal balance

Total balance E-MAC DE 2007-I

364.842.591 364,842,591 (9,074,511)

> (1,676,473) 354,091,607

354,091,607

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	5,494,230	1,676,473	263,116	6,907,586
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	27,694,230	1,676,473	263,116	29,107,586

## Performance

	Last period	This period	Since issue
Prenayment rate	0.13%	9.80%	4 09%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current	-	314,636,737	88.9%	2569	89.7%
1 - 30	28,475	6,860,408	1.9%	53	1.9%
31 - 60	29,812	3,239,635	0.9%	24	0.8%
61 - 90	25,395	1,738,236	0.5%	14	0.5%
91 - 120	31,128	1,377,713	0.4%	11	0.4%
121-150	43,068	1,570,135	0.4%	10	0.3%
> 151	3,425,956	24,668,743	7.0%	182	6.4%
Total	3,583,834	354,091,607	100.0%	2,863	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	2,888,011	1,676,473	45,774	46,665,146

# Summary - Total Portfolio

#### Characteristics

Amounts to be disbursed

Number of loans Number of loans parts 2,863 3,328

Minimum 1,563 1,563 3.00%

Weighted average 123,679 106,398 5,42% 273.9 19.9 131.3 114.8 103.2% Maximum 563,570 563,570 8.90% 469 200 240 141.9 129.4% Loan size
Loan part size
Coupon
Remaining maturity (months)
Remaining interest period (months)
Original interest period (months)
Seasoning (months)
Loan to Lending Value 6 100.6 4.1%

As % Outstanding principal amount 34.46% 65.54%

Value 122,014,115.48 232,077,491.47 As % of number of loans 40.7% 59.3% Investment properties Owner occupied

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	258,005,669	72.9%	2,526	75.9%	102,140	5.42%	286.0
Interest Only With Life Insurance Redemption	26,859,314	7.6%	244	7.3%	110,079	5.42%	225.5
Interest Only With Building Savings Account Redemp	30,175,192	8.5%	236	7.1%	127,861	5.34%	195.2
Interest Only	39,051,432	11.0%	322	9.7%	121,278	5.53%	287.8
Total	354.091.607	100.0%	3.328	100.0%	106.398	5.42%	273.9

				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	5,641,954	1.6%	60	1.8%	94,033	4.12%	322.6
13 - 24	1,563	0.0%		0.0%	1,563	4.20%	4.0
25 - 36	-	0.0%		0.0%	-	0.00%	-
37 - 48	_	0.0%		0.0%	-	0.00%	
49 - 60	2,931,017	0.8%	35	1.1%	83,743	4.35%	300.4
61 - 72	· · · · · ·	0.0%	-	0.0%	-	0.00%	
73 - 84	_	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	286,307,367	80.9%	2,734	82.2%	104,721	5.51%	277.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	59,209,705	16.7%	498	15.0%	118,895	5.19%	253.1
Total	354,091,607	100.0%	3,328	100.0%	106,398	5.42%	273.9

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	9.444.604	2.7%	103	3.1%	91.695	4.12%	310.4
4.50% - 4.75%	23.914.431	6.8%	191	5.7%	125.206	4.68%	264.4
4.75% - 5.00%	47,051,481	13.3%	385	11.6%	122,212	4.89%	274.0
5.00% - 5.25%	52,175,376	14.7%	439	13.2%	118,851	5.14%	274.9
5.25% - 5.50%	71,078,116	20.1%	644	19.4%	110,370	5.38%	281.2
5.50% - 5.75%	64,590,818	18.2%	626	18.8%	103,180	5.61%	278.3
5.75% - 6.00%	39,312,720	11.1%	419	12.6%	93,825	5.88%	271.4
6.00% - 6.25%	23,284,835	6.6%	262	7.9%	88,873	6.13%	257.9
6.25% - 6.50%	12,776,144	3.6%	143	4.3%	89,344	6.35%	256.4
6.50% - 6.75%	5,725,863	1.6%	58	1.7%	98,722	6.60%	253.6
6.75% - 7.00%	2,575,877	0.7%	30	0.9%	85,863	6.84%	238.6
7.00% - 7.25%	1,177,828	0.3%	13	0.4%	90,602	7.08%	240.8
7.25% - 7.50%	797,160	0.2%	9	0.3%	88,573	7.34%	244.2
7.50% - >	186,354	0.1%	6	0.2%	31,059	8.00%	209.4
Total	354,091,607	100.0%	3,328	100.0%	106,398	5.42%	273.9

	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	55,271	0.0%	3	0.1%	18,424	4.23%	273.6
01-Jan-2016 - 31-Dec-2016	132,667,152	37.5%	1,278	38.4%	103,808	5.35%	281.2
01-Jan-2017 - 31-Dec-2017	159,406,059	45.0%	1,516	45.6%	105,149	5.59%	275.1
01-Jan-2018 - 31-Dec-2018	435,015	0.1%	5	0.2%	87,003	4.83%	312.7
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	61,528,110	17.4%	526	15.8%	116,974	5.16%	255.0
Total	354.091.607	100.0%	3,328	100.0%	106,398	5.42%	273.9

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	3,498,835	1.0%	30	0.9%	116,628	5.26%	7.9
01-Jan-2018 - 31-Dec-2019	268,246	0.1%	9	0.3%	29,805	4.83%	28.
01-Jan-2020 - 31-Dec-2021	1,369,725	0.4%	17	0.5%	80,572	5.19%	58.
01-Jan-2022 - 31-Dec-2023	1,618,341	0.5%	25	0.8%	64,734	5.00%	74.
01-Jan-2024 - 31-Dec-2025	2,332,841	0.7%	34	1.0%	68,613	5.16%	103.
01-Jan-2026 - 31-Dec-2027	6,205,910	1.8%	77	2.3%	80,596	5.27%	127.
01-Jan-2028 - 31-Dec-2029	6,151,376	1.7%	69	2.1%	89,150	5.22%	150.
01-Jan-2030 - 31-Dec-2031	10,672,596	3.0%	117	3.5%	91,219	5.52%	175.0
01-Jan-2032 - 31-Dec-2033	12,714,681	3.6%	115	3.5%	110,562	5.16%	195.
01-Jan-2034 - 31-Dec-2035	6,868,945	1.9%	67	2.0%	102,522	5.33%	222.
01-Jan-2036 - 31-Dec-2037	47.386.722	13.4%	399	12.0%	118,764	5,49%	246.
01-Jan-2038 - 31-Dec-2039	40.083.702	11.3%	438	13.2%	91.515	6.05%	273.0
01-Jan-2040 - 31-Dec-2041	108,096,660	30.5%	1,031	31.0%	104,846	5.59%	295.:
01-Jan-2042 - 31-Dec-2043	80,344,207	22.7%	682	20.5%	117,807	5.19%	315.
01-Jan-2044 - 31-Dec-2045	23,317,583	6.6%	177	5.3%	131,738	4.73%	336.
01-Jan-2046 - 31-Dec-2047	2,555,987	0.7% 0.2%	33 8	1.0% 0.2%	77,454	4.13%	365.:
01-Jan-2048 - 31-Dec-2137	605,250	0.2%	0	0.2%	75,656	3.77%	414.
Total	354,091,607	100.0%	3,328	100.0%	106,398	5.42%	273.
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	6,507,897	1.8%	102	3.6%	63,803	4.89%	146.8
60% - 70%	6,734,944	1.9%	63	2.2%	106,904	4.85%	204.7
70% - 80%	13,200,817	3.7%	120	4.2%	110,007	5.04%	227.2
80% - 90%	22,017,068	6.2%	187	6.5%	117,738	5.10%	243.2
90% - 100%	63,384,586	17.9%	485	16.9%	130,690	5.18%	290.3
100% - 110%	126,713,270	35.8%	975	34.1%	129,962	5.47%	291.4
110% - 120%	103,196,387	29.1%	830	29.0%	124,333	5.66%	271.8
120% - 130%	12,336,637	3.5%	101	3.5%	122,145	5.77%	236.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	354,091,607	100.0%	2,863	100.0%	123,679	5.42%	273.9
Total	334,091,007	100.076	2,003	100.076	123,079	3.42 /6	273.3
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	47,096,417	13.3%	324	11.3%	145,359	5.37%	276.6
Bavern	35,599,455	10.1%	263	9.2%	135,359	5.32%	272.8
Berlin	25,290,827	7.1%	207	7.2%	122,178	5.52%	279.8
	15,838,119	4.5%	125	4.4%	126,705	5.22%	268.3
Brandenburg Bremen					103,465	5.39%	200.0
		0.00/					077 /
	2,069,297	0.6%	20	0.7%			
	3,139,507	0.9%	26	0.9%	120,750	5.42%	259.9
Hessen	3,139,507 22,268,566	0.9% 6.3%	26 151	0.9% 5.3%	120,750 147,474	5.42% 5.29%	259.9 281.0
Hessen Mecklenburg-Vorpommern	3,139,507 22,268,566 3,326,797	0.9% 6.3% 0.9%	26 151 25	0.9% 5.3% 0.9%	120,750 147,474 133,072	5.42% 5.29% 5.22%	259.9 281.0 262.0
Hessen Mecklenburg-Vorpommern Niedersachsen	3,139,507 22,268,566 3,326,797 21,709,343	0.9% 6.3% 0.9% 6.1%	26 151 25 177	0.9% 5.3% 0.9% 6.2%	120,750 147,474 133,072 122,652	5.42% 5.29% 5.22% 5.28%	259.9 281.0 262.0 269.0
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621	0.9% 6.3% 0.9% 6.1% 13.0%	26 151 25 177 352	0.9% 5.3% 0.9% 6.2% 12.3%	120,750 147,474 133,072 122,652 130,590	5.42% 5.29% 5.22% 5.28% 5.30%	259.1 281.1 262.1 269.1 258.1
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370	0.9% 6.3% 0.9% 6.1% 13.0% 5.1%	26 151 25 177 352 132	0.9% 5.3% 0.9% 6.2% 12.3% 4.6%	120,750 147,474 133,072 122,652 130,590 136,904	5.42% 5.29% 5.22% 5.28% 5.30% 5.27%	259.1 281.1 262.4 269.1 258.1 274.1
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005	0.9% 6.3% 0.9% 6.1% 13.0% 5.1% 2.6%	26 151 25 177 352 132 71	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5%	120,750 147,474 133,072 122,652 130,590 136,904 127,352	5.42% 5.29% 5.22% 5.28% 5.30% 5.27% 5.53%	259. 281. 262. 269. 258. 274. 271.
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715	0.9% 6.3% 0.9% 6.1% 13.0% 5.1% 2.6% 20.2%	26 151 25 177 352 132 71 685	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246	5.42% 5.29% 5.22% 5.28% 5.30% 5.27% 5.53% 5.68%	259. 281.4 262. 269. 258. 274. 271. 279.
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653	0.9% 6.3% 0.9% 6.1% 13.0% 5.1% 20.6% 4.9%	26 151 25 177 352 132 71 685 173	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530	5.42% 5.29% 5.22% 5.28% 5.30% 5.27% 5.53%	259. 281. 262. 269. 258. 274. 271. 279. 282.
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Saarland Sachsen-Anhalt	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715	0.9% 6.3% 0.9% 6.1% 13.0% 5.1% 2.6% 20.2%	26 151 25 177 352 132 71 685	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246	5.42% 5.29% 5.22% 5.28% 5.30% 5.27% 5.53% 5.68%	259.9 281.0 262.0 258.9 274.0 271.0 279.0 282.0
Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009	0.9% 6.3% 0.9% 6.1% 13.0% 5.1% 20.6% 20.2% 4.9%	26 151 25 177 352 132 71 685 173 76	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566	5.42% 5.29% 5.22% 5.28% 5.30% 5.27% 5.53% 5.68% 5.72% 5.21%	259. 281.0 262.2 269. 258. 274.4 271. 279.0 282.
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Saarland Sachsen-Anhalt	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653	0.9% 6.3% 0.9% 6.1% 13.0% 5.1% 20.6% 4.9%	26 151 25 177 352 132 71 685 173	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530	5.42% 5.29% 5.22% 5.28% 5.30% 5.27% 5.53% 5.68% 5.72%	277.f. 259.9 281.0 262.1 269.9 258.3 274.4 271.1 279.1 282.2 269.9 282.5
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009	0.9% 6.3% 0.9% 6.1% 13.0% 2.6% 20.2% 4.9% 2.6%	26 151 25 177 352 132 71 685 173 76	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 2.7%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566	5.42% 5.22% 5.22% 5.28% 5.30% 5.53% 5.68% 5.72% 5.21% 5.21%	259.5 281.0 262.2 269.2 258.7 274.4 279.8 282.4
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Platz Saarland Sachsen Sachsen Sachsen Sachsen Thüringen Unspecified	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009 6,957,907	0.9% 6.3% 0.9% 6.1% 13.0% 5.1% 2.6% 20.2% 4.9% 2.6% 2.0% 0.0%	26 151 25 177 352 132 71 685 173 76 56	0.9% 5.3% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 2.7% 2.0% 0.0%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566 124,248	5.42% 5.22% 5.28% 5.30% 5.37% 5.57% 5.58% 5.72% 5.58% 5.72% 5.21% 5.22% 0.00%	259.1 281.1 262.1 269.2 258.3 274.6 271.1 279.2 282.2 269.3
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009 6,957,907	0.9% 6.3% 0.9% 6.1% 13.0% 5.1% 2.6% 20.2% 4.9% 2.0% 0.0%	26 151 25 177 352 132 71 685 173 76 56	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 0.0% 0.0%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566 124,248	5.42% 5.29% 5.28% 5.28% 5.30% 5.27% 5.53% 5.68% 5.72% 5.21% 5.22% 0.00%	259.3 281.1 262.8 269.2 274.4 271.1 279.9 282.2 269.5 273.5
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Saachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009 6,957,907 - 354,091,607	0.9% 6.3% 0.9% 6.1% 13.0% 5.19% 2.6% 20.2% 4.9% 2.0% 0.0%  100.0%	26 151 25 177 352 132 71 685 173 76 56 - 2,863	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 0.0% 100.0%  As percentage of total	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566 124,248 - 123,679	5.42% 5.29% 5.28% 5.28% 5.30% 5.27% 5.53% 5.68% 5.72% 5.21% 5.22% 0.00% 5.42%	259.3 281.1 262.1 269.3 274.1 271.1 279.2 269.1 282.2 273.3
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen Sachsen Sachsen Unspecified Total  Property type Einfamilienhaus	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009 6,957,907  354,091,607	0.9% 6.3% 0.9% 6.19% 13.0% 5.19% 2.6% 20.2% 4.9% 2.0% 0.0% 100.0%	266 151 25 177 352 132 71 685 173 76 56 - 2,863	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 2.7% 2.0% 0.0%  100.0%  As percentage of total	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566 124,248 	5.42% 5.29% 5.22% 5.28% 5.30% 5.27% 5.53% 5.68% 5.72% 0.00% 5.42%  Owner Occupied  98.3%	259. 281. 262. 269. 274. 271. 279. 282. 269. 273.
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total  Property type Einfamilienhaus Hochhaus/appartement	3,139,507 22,268,566 3,326,737 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009 6,957,907 - 354,091,607  Value 146,700,643 162,862,759	0.9% 6.3% 0.9% 6.19% 13.0% 5.1% 2.6% 20.2% 4.9% 2.0% 0.0%  100.0%  As percentage of total 41.4% 46.0%	266 151 25 177 352 132 71 685 173 76 56 - 2,863  Number of Loans 1,027 1,572	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 2.7% 2.0% 0.0%  As percentage of total 35.9% 54.9%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566 124,248 - 123,679 Average loan size	5.42% 5.29% 5.22% 5.28% 5.30% 5.27% 5.53% 5.53% 5.68% 5.72% 6.21% 5.22% 0.00%  5.42%  Owner Occupied 98.3% 29.2%	259. 281. 262. 269. 274. 271. 279. 282. 269. 273.  Investment Proper 1.77 70.8'
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total  Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009 6,957,907 - 354,091,607  Value 146,700,643 162,862,759 24,824,863	0.9% 6.3% 0.9% 6.19% 13.0% 5.19% 20.2% 4.9% 2.0% 0.0% 100.0%  As percentage of total 41.4% 46.0% 7.0%	266 151 25 177 352 132 71 685 173 76 56 - 2,863  Number of Loans 1,027 1,572 135	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 2.7% 2.0% 0.0%  100.0%  As percentage of total 35.9% 54.9% 4.7%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566 124,248 - - 123,679 Average loan size	5.42% 5.29% 5.28% 5.28% 5.30% 5.27% 5.53% 5.68% 5.72% 5.21% 5.22% 0.00%  Owner Occupied  98.3% 29.29% 75.6%	259. 281. 262. 269. 274. 271. 279. 282. 269. 273.  Investment Proper 1.7 70.8 24.4'
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total  Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	3,139,507 22,268,566 3,326,737 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009 6,957,907 - 354,091,607  Value 146,700,643 162,862,759	0.9% 6.3% 0.9% 6.19% 13.0% 5.1% 2.6% 20.2% 4.9% 2.0% 0.0%  100.0%  As percentage of total 41.4% 46.0%	266 151 25 177 352 132 71 685 173 76 56 - 2,863  Number of Loans 1,027 1,572	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 2.7% 2.0% 0.0%  As percentage of total 35.9% 54.9%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566 124,248 - 123,679 Average loan size	5.42% 5.29% 5.22% 5.28% 5.30% 5.27% 5.53% 5.53% 5.68% 5.72% 6.21% 5.22% 0.00%  5.42%  Owner Occupied 98.3% 29.2%	259. 281. 262. 269. 274. 271. 279. 282. 269. 273.  Investment Proper 1.7 70.8 24.4'
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen Sachsen Sachsen Thüringen Unspecified Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009 6,957,907 - 354,091,607  Value 146,700,643 162,862,759 24,824,863	0.9% 6.3% 0.9% 6.19% 13.0% 5.19% 20.2% 4.9% 2.0% 0.0% 100.0%  As percentage of total 41.4% 46.0% 7.0%	266 151 25 177 352 132 71 685 173 76 56 - 2,863  Number of Loans 1,027 1,572 135	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 2.7% 2.0% 0.0%  100.0%  As percentage of total 35.9% 54.9% 4.7%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566 124,248 - - 123,679 Average loan size	5.42% 5.29% 5.28% 5.28% 5.30% 5.27% 5.53% 5.68% 5.72% 5.21% 5.22% 0.00%  Owner Occupied  98.3% 29.29% 75.6%	259: 281.1 262.2 269: 274.4 271. 279: 282.2 269: 273.1 Investment Proper 1.7.7 70.8 24.4 1.6.6 0.0
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen Sachsen Sachsen Unspecified Total  Property type Einfamilienhaus	3,139,507 22,268,566 3,326,737 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,907 - 354,091,607  Value 146,700,643 162,862,759 24,824,863 19,047,701	0.9% 6.3% 0.9% 6.19% 13.0% 5.19% 2.6% 2.0.2% 4.99% 2.0% 0.0%  100.0%  As percentage of total 41.4% 46.0% 7.0% 5.4%	266 151 25 177 352 132 71 685 173 76 56 - 2,863  Number of Loans 1,027 1,572 135 125	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 2.7% 2.0% 0.0%  100.0%  As percentage of total 35.9% 4.7% 4.4%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566 124,248 - 123,679 Average loan size	5.42% 5.29% 5.22% 5.28% 5.30% 5.27% 5.53% 5.68% 5.72% 0.00%  5.42%  Owner Occupied  98.3% 29.2% 75.6% 98.4%	259.1 281.1 262.1 269.2 258.3 274.1 271.1 282.2 269.3 282.3
Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Saachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total  Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus	3,139,507 22,268,566 3,326,797 21,709,343 45,967,621 18,071,370 9,042,005 71,408,715 17,218,653 9,087,009 6,957,907 - 354,091,607  Value 146,700,643 162,862,759 24,824,863 19,047,701 525,992	0.9% 6.3% 0.9% 6.1% 13.0% 5.19% 2.6% 20.2% 4.9% 2.0% 0.0%  100.0%  As percentage of total 41.4% 46.0% 7.0% 5.4% 0.1%	266 151 25 177 352 132 71 685 173 76 56 - 2,863  Number of Loans 1,027 1,572 135 125 3	0.9% 5.3% 0.9% 6.2% 12.3% 4.6% 2.5% 23.9% 6.0% 0.0% 100.0%  As percentage of total 35.9% 54.9% 4.7% 4.4% 0.1%	120,750 147,474 133,072 122,652 130,590 136,904 127,352 104,246 99,530 119,566 124,248 - 123,679 Average loan size 142,844 103,602 183,888 152,382 175,331	5.42% 5.29% 5.28% 5.28% 5.30% 5.27% 5.53% 5.68% 5.72% 5.21% 5.22% 0.00%  5.42%  Owner Occupied  98.3% 29.2% 75.6% 98.4% 100.0%	259, 281. 262. 269, 274. 271. 279, 282. 269, 282. 1773. Investment Proper 1.7 70.8 24.4 1.6 0.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	146,700,643	41.4%	1,027	35.9%	142,844	98.3%	1.7%
Hochhaus/appartement	162,862,759	46.0%	1,572	54.9%	103,602	29.2%	70.8%
Mehrfamilienhaus	24,824,863	7.0%	135	4.7%	183,888	75.6%	24.4%
Zweifamilienhaus	19,047,701	5.4%	125	4.4%	152,382	98.4%	1.6%
Laden/wohnhaus	525,992	0.1%	3	0.1%	175,331	100.0%	0.0%
unspecified	129,650	0.0%	1	0.0%	129,650	0.0%	100.0%
Total	354,091,607	100.0%	2,863	100.0%	123,679	59.3%	40.7%

				As percentage of				
Loansize	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM	
- 100,000	83,958,780	23.7%	1,104	38.6%	76,050	5.58%	255.1	
100,000 - 150,000	130,060,072	36.7%	1,057	36.9%	123,046	5.44%	278.2	
150.000 - 200.000	72.478.156	20.5%	422	14.7%	171.749	5.34%	280.4	
200,000 - 250,000	42,455,959	12.0%	193	6.7%	219,979	5.25%	281.9	
250,000 - 300,000	16,681,969	4.7%	62	2.2%	269,064	5.34%	280.5	
300,000 - 350,000	6,731,199	1.9%	21	0.7%	320,533	5.36%	288.4	
350,000 - 400,000	1,161,902	0.3%	3	0.1%	387,301	5.29%	284.1	
400,000 - 450,000	· · · · · · · · · · · · · · · · · · ·	0.0%	-	0.0%	-	0.00%	-	
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-	
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-	
550,000 - 600,000	563,570	0.2%	1	0.0%	563,570	4.15%	274.0	
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	354,091,607	100.0%	2,863	100.0%	123,679	5.42%	273.9	

# Summary - East Germany

Amounts to be disbursed

Number of loans Number of loans parts 1,271 1,408

	Weighted average	Minimum	Maximum
Loan size	110,182	1,563	394,220
Loan part size	99,461	1,563	394,220
Coupon	5.57%	3.00%	8.90%
Remaining maturity (months)	278.6	1	435
Remaining interest period (months)	12.9	1	130
Original interest period (months)	124.4	6	240
Seasoning (months)	114.9	106.1	141.9
Loan to Foreclosure Value	107.0%	4.1%	129.4%

Value 96,893,806.07 43,147,212.02 As % of number of loans 74.3% 25.7% As % Outstanding principal amount 69.19% 30.81%

Investment properties Owner occupied

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity Interest Only With Life Insurance Redemption	114,918,956	82.1%	1,162	82.5%	98,898	5.58%	287.1
	9,966,911	7.1%	111	7.9%	89,792	5.64%	216.1
Interest Only With Building Savings Account Redemp Interest Only	6,070,601	4.3%	51	3.6%	119,031	5.24%	211.6
	9,084,550	6.5%	84	6.0%	108,149	5.62%	283.3
Total	140,041,018	100.0%	1,408	100.0%	99,461	5.57%	278.6

				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	2,190,379	1.6%	29	2.1%	75,530	4.13%	318.5
13 - 24	1.563	0.0%		0.1%	1.563	4.20%	4.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,184,577	0.8%	18	1.3%	65,810	3.96%	322.5
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	125,455,850	89.6%	1,264	89.8%	99,253	5.64%	279.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	11,208,648	8.0%	96	6.8%	116,757	5.19%	252.0
Total	140,041,018	100.0%	1,408	100.0%	99,461	5.57%	278.6

		As percentage of							
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM		
0% - 4.50%	3,803,535	2.7%	51	3.6%	74.579	4.05%	320.1		
4.50% - 4.75%	5.863.244	4.2%		3.4%	122,151	4.69%	275.2		
4.75% - 5.00%	11.660.128	8.3%		7.2%	115,447	4.88%	274.3		
5.00% - 5.25%	16.429.628	11.7%		9.7%	119.924	5.16%	281.8		
5.25% - 5.50%	22,481,402	16.1%	217	15.4%	103,601	5.38%	287.1		
5.50% - 5.75%	29,196,052	20.8%	293	20.8%	99,645	5.61%	288.6		
5.75% - 6.00%	21,427,960	15.3%	231	16.4%	92,762	5.88%	278.9		
6.00% - 6.25%	14,858,713	10.6%	166	11.8%	89,510	6.13%	260.9		
6.25% - 6.50%	8,397,773	6.0%	98	7.0%	85,692	6.35%	254.7		
6.50% - 6.75%	2,651,984	1.9%		2.0%	94,714	6.63%	257.7		
6.75% - 7.00%	1,634,580	1.2%		1.3%	90,810	6.85%	245.3		
7.00% - 7.25%	1,073,915	0.8%	12	0.9%	89,493	7.08%	240.2		
7.25% - 7.50%	447,008	0.3%	6	0.4%	74,501	7.38%	245.8		
7.50% - >	115,096	0.1%	2	0.1%	57,548	7.75%	235.6		
Total	140,041,018	100.0%	1,408	100.0%	99,461	5.57%	278.6		

				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	44,910	0.0%	1	0.1%	44,910	4.26%	335.0
01-Jan-2016 - 31-Dec-2016	59,283,626	42.3%	620	44.0%	95,619	5.50%	280.2
01-Jan-2017 - 31-Dec-2017	68,364,167	48.8%	674	47.9%	101,431	5.72%	280.8
01-Jan-2018 - 31-Dec-2018	158,118	0.1%	2	0.1%	79,059	4.82%	309.1
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	12,190,197	8.7%	111	7.9%	109,822	5.08%	257.8
Total	140,041,018	100.0%	1,408	100.0%	99,461	5.57%	278.6

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	_	0.0%	_	0.0%	_	0.00%	_
01-Jan-2016 - 31-Dec-2017	423,563	0.3%	5	0.4%	84,713	5.20%	3.9
01-Jan-2018 - 31-Dec-2019	85,845	0.1%	3	0.2%	28,615	5.31%	31.0
01-Jan-2020 - 31-Dec-2021	180,300	0.1%	3	0.2%	60,100	5.48%	57.3
01-Jan-2022 - 31-Dec-2023	236,701	0.2%	5	0.4%	47,340	5.17%	76.0
01-Jan-2024 - 31-Dec-2025	469,224	0.3%	7	0.5%	67,032	5.09%	105.6
01-Jan-2026 - 31-Dec-2027	2,381,327	1.7%	31	2.2%	76,817	5.29%	128.0
01-Jan-2028 - 31-Dec-2029	2,344,449	1.7%	32	2.3%	73,264	5.38%	151.6
01-Jan-2030 - 31-Dec-2031	5,508,625	3.9%	62	4.4%	88,849	5.66%	173.0
01-Jan-2032 - 31-Dec-2033	3,228,889	2.3%	31	2.2%	104,158	5.26%	196.2
01-Jan-2034 - 31-Dec-2035	1,602,838	1.1%	21	1.5%	76,326	5.91%	223.2
01-Jan-2036 - 31-Dec-2037	14,738,566 20,848,702	10.5%	141	10.0%	104,529	5.74%	246.4
01-Jan-2038 - 31-Dec-2039		14.9%	239 470	17.0%	87,233 100,070	6.11%	273.4 294.7
01-Jan-2040 - 31-Dec-2041 01-Jan-2042 - 31-Dec-2043	47,033,018 32,822,443	33.6% 23.4%	288	33.4% 20.5%	113,967	5.68% 5.29%	314.6
01-Jan-2044 - 31-Dec-2045	6,609,383	4.7%	50	3.6%	132,188	4.76%	338.1
01-Jan-2046 - 31-Dec-2047	1,241,785	0.9%	16	1.1%	77,612	4.13%	365.7
01-Jan-2048 - 31-Dec-2137	285,360	0.2%	4	0.3%	71,340	3.53%	402.1
Total	140,041,018	100.0%	1,408	100.0%	99,461	5.57%	278.6
				As percentage of			
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	1,785,474	1.3%	30	2.4%	59,516	4.97%	183.1
60% - 70%	1,484,193	1.1%	18	1.4%	82,455	4.97%	180.1
70% - 80%	3,104,226	2.2%	34	2.7%	91,301	5.24%	186.0
80% - 90%	5,154,215	3.7%	52	4.1%	99,120	5.21%	221.8
90% - 100%	13,513,320	9.6%	119	9.4%	113,557	5.33%	263.6
100% - 110%	48,252,977	34.5% 42.9%	424	33.4%	113,804	5.52%	295.9 286.0
110% - 120% 120% - 130%	60,139,600		539	42.4%	111,576	5.71%	
	6,607,011	4.7%	55	4.3%	120,127	5.93%	250.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	140,041,018	100.0%	1,271	100.0%	110,182	5.57%	278.6
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Berlin	25,290,827	18.1%	207	16.3%	122,178	5.52%	279.8
Brandenburg	15,838,119	11.3%	125	9.8%	126,705	5.22%	268.3
Mecklenburg-Vorpommern	3,326,797	2.4%	25	2.0%	133,072	5.22%	262.8
Sachsen Sachsen	71,408,715	51.0%	685	53.9%	104,246	5.68%	279.8
Sachsen-Anhalt	17,218,653 6,957,907	12.3% 5.0%	173 56	13.6% 4.4%	99,530	5.72% 5.22%	282.4 282.9
Thüringen Unspecified	6,957,907	0.0%	-	0.0%	124,248	0.00%	202.9
Total	140,041,018	100.0%	1,271	100.0%	110,182	5.57%	278.6
				As percentage of	Average loan size	Owner Occupied	
Property type	Value	As percentage of total	Number of Loans	total			Investment Property
Property type		As percentage of total	Number of Loans	total			
Einfamilienhaus	34,870,489	24.9%	256	20.1%	136,213	97.27%	2.73%
Einfamilienhaus Hochhaus/appartement	34,870,489 100,006,181	24.9% 71.4%	256 982	20.1% 77.3%	136,213 101,839	97.27% 5.50%	2.73% 94.50%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	34,870,489 100,006,181 2,239,020	24.9% 71.4% 1.6%	256 982 16	20.1% 77.3% 1.3%	136,213 101,839 139,939	97.27% 5.50% 56.25%	2.73% 94.50% 43.75%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus	34,870,489 100,006,181 2,239,020 2,391,512	24.9% 71.4% 1.6% 1.7%	256 982 16 14	20.1% 77.3% 1.3% 1.1%	136,213 101,839 139,939 170,822	97.27% 5.50% 56.25% 92.86%	2.73% 94.50% 43.75% 7.14%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	34,870,489 100,006,181 2,239,020 2,391,512 404,166	24.9% 71.4% 1.6% 1.7% 0.3%	256 982 16 14 2	20.1% 77.3% 1.3% 1.1% 0.2%	136,213 101,839 139,939 170,822 202,083	97.27% 5.50% 56.25% 92.86% 100.00%	2.73% 94.50% 43.75% 7.14% 0.00%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650	24.9% 71.4% 1.6% 1.7%	256 982 16 14	20.1% 77.3% 1.3% 1.1% 0.2% 0.1%	136,213 101,839 139,939 170,822 202,083 129,650	97.27% 5.50% 56.25% 92.86%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	34,870,489 100,006,181 2,239,020 2,391,512 404,166	24.9% 71.4% 1.6% 1.7% 0.3%	256 982 16 14 2	20.1% 77.3% 1.3% 1.1% 0.2%	136,213 101,839 139,939 170,822 202,083	97.27% 5.50% 56.25% 92.86% 100.00%	94.50% 43.75% 7.14% 0.00%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650	24.9% 71.4% 1.6% 1.7% 0.3% 0.1%	256 982 16 14 2	20.1% 77.3% 1.3% 1.1% 0.2% 0.1%	136,213 101,839 139,939 170,822 202,083 129,650	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650	24.9% 71.4% 1.6% 1.7% 0.3% 0.1%	256 982 16 14 2	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total	136,213 101,839 139,939 170,822 202,083 129,650	97.27% 5.50% 56.25% 92.86% 100.00% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total  Loansize - 100,000	34,870,489 100,006,181 2,239,020 2,391,512 404,186 129,650 140,041,018 Value	24.9% 71.4% 1.6% 0.3% 0.1% 100.0% As percentage of total	256 982 16 14 2 1 1,271 Number of Loans	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0% As percentage of total	136,213 101,839 139,939 170,822 202,083 129,650 110,182 Average loan size	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73% WAC	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total  Loansize - 100,000 100,000 - 150,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514	24.9% 71.4% 1.6% 1.7% 0.3% 0.1% 100.0% As percentage of total 34.1% 41.7%	256 982 16 14 2 1 1,271 Number of Loans	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total 48.4% 37.9%	136,213 101,839 139,939 170,822 202,083 129,650 110,182 Average loan size 77,571 121,045	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73% WAC 5.71% 5.57%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total  Loansize - 100,000 100,000 - 150,000 150,000 - 200,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878	24.9% 71.4% 1.6% 1.7% 0.3% 0.1%  100.0%  As percentage of total  34.1% 41.7% 13.8%	256 982 16 14 2 1 1,271 Number of Loans	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total 48.4% 37.9% 9.0%	136,213 101,839 139,939 170,822 202,083 129,650 110,182 Average loan size 77,571 121,045 168,999	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73% WAC 5.71% 5.57% 5.44%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total  Loansize  - 100,000 100,000 - 150,000 100,000 - 200,000 200,000 - 250,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733	24.9% 71.4% 1.6% 1.7% 0.3% 0.1%  100.0%  As percentage of total 34.1% 41.7% 13.8% 6.29%	256 982 16 14 2 1 1.271 Number of Loans 615 482 114 39	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total 48.4% 37.9% 9.0% 3.1%	136.213 101,839 139,939 1770,822 202,083 129,650 110,182 Average loan size 77,571 121,045 168,999 223,121	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73% WAC 5.71% 5.57% 5.44% 5.23%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified  Total  Loansize  - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 255,000 255,000 - 300,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,799	24,9% 71.4% 1.6% 1.7% 0.3% 0.1% 100.0%  As percentage of total 34,1% 41.7% 13.8% 6.2% 2.9%	256 982 16 14 2 1 1,271 Number of Loans 615 482 114 39 15	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total 48.4% 37.9% 9.0% 3.1% 1.2%	136,213 101,839 139,939 170,822 202,083 129,650 110,182 Average loan size 77,571 121,045 168,999 223,121 268,520	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73% WAC 5.71% 5.44% 5.23% 5.44% 5.23%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total  Loansize  - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 1.7% 0.3% 0.1%  100.0%  As percentage of total 34.1% 41.7% 13.8% 6.2% 2.9% 1.1%	256 982 16 14 2 1 1,271 Number of Loans 615 482 114 39 15 5	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 1.2% 0.4%	136,213 101,839 139,939 170,822 202,083 129,650 110,182  Average loan size  77,571 121,045 168,999 223,121 268,520 320,378	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.40% 5.25%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified  Total  Loansize  - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 350,000 - 350,000 350,000 - 400,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,799	24.9% 71.4% 1.6% 1.7% 0.3% 0.1% 100.0%  As percentage of total 34.1% 41.7% 13.8% 6.2% 2.9% 1.11%	256 982 16 14 2 1 1,271 Number of Loans 615 482 114 39 15	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 1.2% 0.4% 0.4% 0.1%	136,213 101,839 139,939 170,822 202,083 129,650 110,182 Average loan size 77,571 121,045 168,999 223,121 268,520	97.27% 5.50% 56.25% 92.86% 100.00% 0.00%  25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.40% 5.25% 5.88%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified  Total  Loansize  - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 300,000 - 400,000 400,000 - 450,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 1.7% 0.3% 0.1%  100.0%  As percentage of total  34.1% 41.7% 13.8% 6.2% 2.9% 1.1% 0.3% 0.0%	256 982 16 14 2 1 1,271 Number of Loans 615 482 114 39 15 5	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 1.2% 0.4% 0.4% 0.0%	136,213 101,839 139,939 170,822 202,083 129,650 110,182  Average loan size  77,571 121,045 168,999 223,121 268,520 320,378 394,220	97.27% 5.50% 56.25% 92.86% 100.00% 0.00%  25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.40% 5.25% 5.88% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total  Loansize  - 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 - 450,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 1.7% 0.3% 0.1%  100.0%  As percentage of total 34.1% 41.7% 13.8% 6.2% 2.9% 1.1% 0.3% 0.0%	256 982 16 14 2 1 1,271 Number of Loans 615 482 114 39 15 5 1	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 1.2% 0.4% 0.0% 0.0%	136.213 101,839 139,939 170,822 202,083 129,650 110,182  Average loan size  77,571 121,045 168,999 223,121 268,520 320,378 394,220	97.27% 5.50% 56.25% 92.86% 100.00% 0.00%  25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.40% 6.25% 5.88% 0.00% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total  Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 255,000 255,000 - 350,000 300,000 - 350,000 300,000 - 350,000 300,000 - 350,000 400,000 - 450,000 400,000 - 450,000 450,000 - 550,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 0.3% 0.1%  100.0%  As percentage of total  34.1% 41.7% 6.2% 6.2% 6.2% 1.19% 0.0% 0.0%	256 982 16 14 2 1 1,271 1,271 Number of Loans 615 482 114 39 15 5 1	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 0.4% 0.1% 0.0% 0.0%	136,213 101,839 139,939 170,822 202,083 129,650 110,182  Average loan size  77,571 121,045 168,959 223,121 268,520 320,378 394,220	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73%  WAC  5.71% 5.44% 5.23% 5.49% 5.25% 5.88% 0.00% 0.00% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified  Total  Loansize  - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 350,000 - 300,000 350,000 - 400,000 400,000 - 450,000 450,000 - 500,000 500,000 - 500,000 500,000 - 500,000 500,000 - 500,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 1.7% 0.3% 0.1%  100.0%  As percentage of total 34.1% 41.7% 13.8% 6.2% 2.9% 1.1% 0.3% 0.0% 0.0%	256 982 16 14 2 1 1,271 Number of Loans 615 482 114 39 15 5 1	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 1.2% 0.1% 0.0% 0.0% 0.0% 0.0%	136,213 101,839 139,939 170,822 202,083 129,650  110,182  Average loan size  77,571 121,045 168,999 223,121 268,520 320,378 394,220	97.27% 5.50% 56.25% 92.86% 100.00% 0.00%  25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.40% 5.25% 5.88% 0.00% 0.00% 0.00% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified  Total  Loansize  - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 200,000 - 350,000 300,000 - 350,000 300,000 - 350,000 300,000 - 350,000 400,000 - 450,000 400,000 - 550,000 500,000 - 550,000 500,000 - 550,000 550,000 - 550,000 550,000 - 550,000 550,000 - 650,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 0.3% 0.1%  100.0%  As percentage of total  34.1% 41.7% 13.8% 6.2% 2.9% 1.1% 0.0% 0.0% 0.0%	256 982 16 14 2 1 1,271 1,271 Number of Loans 615 482 114 39 15 5 1	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 0.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	136,213 101,839 139,939 170,822 202,083 129,650 110,182  Average loan size  77,571 121,045 168,999 223,121 268,520 320,378 394,220	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.44% 5.25% 0.00% 0.00% 0.00% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified  Total  Loansize  - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 200,000 - 350,000 300,000 - 350,000 300,000 - 350,000 300,000 - 350,000 400,000 - 460,000 450,000 - 550,000 550,000 - 600,000 550,000 - 600,000 600,000 - 550,000 650,000 - 700,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 2.3% 0.1%  100.0%  As percentage of total  34.1% 41.7% 13.8% 6.2% 2.9% 1.1% 0.3% 0.0% 0.0% 0.0% 0.0%	256 982 16 14 2 1 1,271 1,271 Number of Loans 615 482 114 39 15 5 1	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 1.2% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	136,213 101,839 139,939 170,822 202,083 129,650  110,182  Average loan size  77,571 121,045 168,999 223,121 268,520 320,378 394,220	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.40% 5.25% 5.88% 0.00% 0.00% 0.00% 0.00% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified  Total  Loansize  - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 300,000 350,000 - 300,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000 550,000 - 600,000 550,000 - 600,000 600,000 - 650,000 600,000 - 650,000 600,000 - 650,000 600,000 - 700,000 700,000 - 750,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 1.7% 0.3% 0.1%  100.0%  As percentage of total 34.1% 41.7% 13.8% 6.2% 2.9% 1.1% 0.3% 0.0% 0.0% 0.0% 0.0% 0.0%	256 982 16 14 2 1 1,271 1,271 Number of Loans 615 482 114 39 15 5 1	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 1.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	136,213 101,839 139,939 170,822 202,083 129,650 110,182  Average loan size  77,571 121,045 168,999 223,121 268,520 320,378 394,220	97.27% 5.50% 56.25% 92.86% 100.00% 0.00%  25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.40% 0.00% 0.00% 0.00% 0.00% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified  Total  Loansize  -100,000 100,000 -150,000 150,000 -200,000 200,000 -250,000 200,000 -350,000 300,000 -350,000 350,000 -350,000 350,000 -350,000 400,000 -450,000 450,000 -500,000 550,000 -500,000 550,000 -500,000 550,000 -600,000 650,000 -700,000 750,000 -700,000 750,000 -750,000 750,000 -750,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 0.3% 0.1%  100.0%  As percentage of total  34.1% 41.7% 13.8% 6.2% 2.9% 1.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	256 982 16 14 2 1 1,271 1,271 Number of Loans 615 482 114 39 15 5 1	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	136,213 101,839 139,939 170,822 202,083 129,650 110,182  Average loan size  77,571 121,045 168,999 223,121 268,520 320,378 394,220	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.40% 5.25% 6.88% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified  Total  Loansize  - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 350,000 - 305,000 350,000 - 400,000 400,000 - 450,000 400,000 - 450,000 500,000 - 550,000 550,000 - 600,000 600,000 - 550,000 600,000 - 650,000 600,000 - 650,000 600,000 - 750,000 750,000 - 750,000 750,000 - 800,000 800,000 - 750,000 750,000 - 800,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 1.7% 0.3% 0.1%  100.0%  As percentage of total 34.1% 41.7% 13.8% 6.2% 2.9% 1.1% 0.3% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	256 982 16 14 2 1 1,271 1,271 Number of Loans 615 482 114 39 15 5 1	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 1.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	136,213 101,839 139,939 170,822 202,083 129,650 110,182  Average loan size  77,571 121,045 168,999 223,121 268,520 320,378 394,220	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.40% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total  Loansize  -100,000 100,000 -150,000 150,000 -250,000 200,000 -250,000 250,000 -350,000 300,000 -350,000 350,000 -350,000 350,000 -350,000 400,000 -450,000 450,000 -550,000 550,000 -550,000 550,000 -500,000 550,000 -700,000 550,000 -700,000 550,000 -700,000 550,000 -700,000 550,000 -700,000 550,000 -750,000	34,870,489 100,006,181 2,239,020 2,391,512 404,166 129,650 140,041,018 Value 47,705,983 58,343,514 19,265,878 8,701,733 4,027,789 1,601,891	24.9% 71.4% 1.6% 0.3% 0.1%  100.0%  As percentage of total  34.1% 41.7% 13.8% 6.2% 2.9% 1.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	256 982 16 14 2 1 1,271 1,271 Number of Loans 615 482 114 39 15 5 1	20.1% 77.3% 1.3% 1.1% 0.2% 0.1% 100.0%  As percentage of total  48.4% 37.9% 9.0% 3.1% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	136,213 101,839 139,939 170,822 202,083 129,650 110,182  Average loan size  77,571 121,045 168,999 223,121 268,520 320,378 394,220	97.27% 5.50% 56.25% 92.86% 100.00% 0.00% 25.73%  WAC  5.71% 5.57% 5.44% 5.23% 5.40% 5.25% 6.88% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	2.73% 94.50% 43.75% 7.14% 0.00% 100.00% 74.27% WAM 265.6 283.9 285.4 290.7 282.6 311.1