E-MAC DE 2006-II Investor Report November 2013

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	7,930,853 (374) 42,593 17,307,262 11,300,153	
Total funds available		36,580,486
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	169,227 10,577 261,296 4,244 5,972,587 630,342 3,385,135	
Total funds distributed		10,433,407
Available after distribution of funds	Ī	26,147,079
Undrawn Liquidity Facility Reduction Liq. Fac. Max. Amount Liquidity Facility Standby Ledger *	291,634 17,015,628	

Liquidity Facility Standby Ledger * 17,015,628
Reserve account funding 8,839,817

Available liquidity 26,11

Available liquidity 26,147,079

Net cashflow -

Collateral

Starting current balance 1 August 2013 576,908,736.00

To be disbursed per 1 August 2013 - Starting principal balance 1 August 2013 576,908,736.00

Principal (pripeayments (6,335,997.28)

Loans re-assigned to Seller esserved for new mortgage receivables - Further Advances bought (incl. amounts to be disbursed)

Losses for the period (3,385,135.25)

Ending principal balance 567,187,603

Balance Reset Participation -

Total balance E-MAC DE 2006-II 567,187,603

Principal Deficiency Ledger

	Start balance	New Losses This Period	Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	3,385,135	3,385,135	-
Total	-	3,385,135	3,385,135	-

Performance

	Last period	This period	Since issue
Prenayment rate	4.72%	5 57%	2 24%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current	-	464,499,449	81.9%	3159	81.6%
1 - 30	154,906	32,300,863	5.7%	210	5.4%
31 - 60	57,499	5,542,542	1.0%	38	1.0%
61 - 90	49,241	3,515,263	0.6%	25	0.6%
91 - 120	66,587	3,102,312	0.5%	21	0.5%
121-150	92,424	3,150,567	0.6%	17	0.4%
> 151	6,897,943	55,076,608	9.7%	402	10.4%
Total	7,318,601	567,187,603	100.0%	3872	100.0%

*Note:
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.

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,405,726	3,385,135	81,076	26,986,720

Summary - Total Portfolio

Characteristics

Amounts to be disbursed

Number of loans Number of loans parts 3,872 5,334

	Weighted average	Minimum	Maximum
Loan size	146,484	6,730	461,958
Loan part size	106,334	6,178	461,238
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	312.4	18	567
Remaining interest period (months)	36.8	1	169
Original interest period (months)	117.1	50	240
Seasoning (months)	89.5	67.6	112.2
Loan to Lending Value	105.0%	11.5%	129.4%

Value 134,310,715.75 432,876,887.72 As % of number of loans 32.1% 67.9% As % Outstanding principal amount 23.68% 76.32%

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	347.138.644	61.2%	3.555	66.6%	97.648	5.21%	328.8
Interest Only With Life Insurance Redemption	36,945,759	6.5%		5.6%	122,743	5.29%	241.4
Interest Only With Building Savings Account Redemp	35,631,721	6.3%	254	4.8%	140,282	5.19%	202.1
Interest Only	147,471,479	26.0%	1,224	22.9%	120,483	5.14%	329.8
Total	567 187 603	100.0%	5 334	100.0%	106 334	5 20%	315.4

				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	371,014	0.1%	8	0.1%	46,377	5.32%	306.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	114,849	0.0%	2	0.0%	57,425	4.43%	330.3
85 - 96	1,364,430	0.2%	12	0.2%	113,703	5.47%	307.5
97 - 108	65,609,987	11.6%	509	9.5%	128,900	4.54%	329.1
109 - 125	459,509,664	81.0%	4,477	83.9%	102,638	5.28%	315.5
126 - 132	· · · · · ·	0.0%		0.0%	-	0.00%	-
132 - >	40,217,659	7.1%	326	6.1%	123,367	5.30%	292.0
Total	567.187.603	100.0%	5.334	100.0%	106.334	5.20%	315.4

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	66,250,437	11.7%	498	9.3%	133.033	4.28%	343.5
4.50% - 4.75%	75.513.910	13.3%		10.6%	133.181	4.64%	335.4
4.75% - 5.00%	82,126,946	14.5%		12.7%	120.775	4.88%	321.9
5.00% - 5.25%	78.527.565	13.8%	733	13.7%	107.132	5.14%	314.7
5.25% - 5.50%	86,713,499	15.3%	834	15.6%	103,973	5.38%	308.3
5.50% - 5.75%	76,680,961	13.5%	809	15.2%	94,785	5.63%	302.2
5.75% - 6.00%	49,906,578	8.8%	551	10.3%	90,575	5.87%	296.5
6.00% - 6.25%	39,605,926	7.0%	539	10.1%	73,480	6.12%	290.5
6.25% - 6.50%	11,547,251	2.0%	119	2.2%	97,036	6.36%	291.5
6.50% - 6.75%	253,967	0.0%	3	0.1%	84,656	6.55%	290.1
6.75% - 7.00%	60,564	0.0%	1	0.0%	60,564	6.97%	285.0
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	567,187,603	100.0%	5,334	100.0%	106,334	5.20%	315.4

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jul-2011 - 31-Dec-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	96,275	0.0%	1	0.0%	96,275	4.50%	362.0
01-Jan-2014 - 31-Dec-2014	2,020,366	0.4%	17	0.3%	118,845	5.36%	308.6
01-Jan-2015 - 31-Dec-2015	149,009,333	26.3%	1,215	22.8%	122,641	4.65%	331.4
01-Jan-2016 - 31-Dec-2016	334,214,454	58.9%	3,390	63.6%	98,588	5.35%	311.5
01-Jan-2017 - 31-Dec-2017	41,541,525	7.3%	382	7.2%	108,747	5.82%	312.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	40,305,650	7.1%	329	6.2%	122,510	5.30%	291.9
Total	567.187.603	100.0%	5.334	100.0%	106.334	5.20%	315.4

1			N	As percentage of		141.0	,
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	1,468,800	0.3%	7	0.1%	209,829	4.35%	24.6
01-Jan-2016 - 31-Dec-2017	3,456,691	0.6%	31	0.6%	111,506	5.28%	38.1
01-Jan-2018 - 31-Dec-2019	551,745	0.1%	7	0.1%	78,821	5.20%	59.3
01-Jan-2020 - 31-Dec-2021	3,898,927	0.7%	35	0.7% 0.6%	111,398	5.23%	92.8
01-Jan-2022 - 31-Dec-2023 01-Jan-2024 - 31-Dec-2025	3,574,000 3,987,729	0.6% 0.7%	33 41	0.6%	108,303 97,262	5.19% 5.23%	109.4 137.6
01-Jan-2024 - 31-Dec-2023 01-Jan-2026 - 31-Dec-2027	7,798,094	1.4%	60	1.1%	129,968	5.02%	161.2
01-Jan-2028 - 31-Dec-2029	6,534,912	1.2%	70	1.3%	93,356	5.70%	189.2
01-Jan-2030 - 31-Dec-2031	17,429,702	3.1%	155	2.9%	112,450	5.32%	208.1
01-Jan-2032 - 31-Dec-2033	10,521,668	1.9%	85	1.6%	123,784	4.81%	231.1
01-Jan-2034 - 31-Dec-2035	9,765,957	1.7%	69	1.3%	141,536	4.97%	259.8
01-Jan-2036 - 31-Dec-2037	30,277,723	5.3%	230	4.3%	131,642	5.39%	280.6
01-Jan-2038 - 31-Dec-2039	97,203,919	17.1%	1,197	22.4%	81,206	5.93%	308.2
01-Jan-2040 - 31-Dec-2041 01-Jan-2042 - 31-Dec-2043	172,227,036	30.4% 25.7%	1,717 1,180	32.2% 22.1%	100,307 123,479	5.37% 4.79%	329.5 351.6
01-Jan-2044 - 31-Dec-2045	145,705,596 45,547,473	8.0%	367	6.9%	124,108	4.75%	372.5
01-Jan-2046 - 31-Dec-2047	6,665,185	1.2%	45	0.8%	148,115	4.08%	395.7
01-Jan-2048 - 31-Dec-2137	572,446	0.1%	5	0.1%	114,489	4.78%	474.3
T		100.00/	5.004	400.00/			0.15.1
Total	567,187,603	100.0%	5,334	100.0%	106,334	5.20%	315.4
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
		-			-		000.0
0% - 60%	2,669,028	0.5%	48	1.2%	55,605	4.86%	288.3
60% - 70% 70% - 80%	4,168,281 12,243,305	0.7% 2.2%	41 97	1.1% 2.5%	101,665 126,220	4.92% 4.92%	277.0 301.5
70% - 80% 80% - 90%	32,242,121	5.7%	215	2.5% 5.6%	149,963	4.92%	301.5
90% - 100%	103,591,097	18.3%	639	16.5%	162,114	4.86%	318.1
100% - 110%	234,484,126	41.3%	1,558	40.2%	150,503	5.19%	325.5
110% - 120%	168,766,373	29.8%	1,209	31.2%	139,592	5.49%	304.5
120% - 130%	9,023,274	1.6%	65	1.7%	138,820	5.86%	273.9
130% - >	-	0.0%	- 2.070	0.0%	- 446.404	0.00%	- 245.4
Total	567,187,603	100.0%	3,872	100.0%	146,484	5.20%	315.4
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	118,033,992	20.8%	655	16.9%	180,205	5.00%	324.5
Bayern	65,834,462	11.6%	416	10.7%	158,256	5.11%	318.9
Berlin Brandenburg	42,247,454 25,373,274	7.4% 4.5%	313 155	8.1% 4.0%	134,976 163,699	5.35% 5.00%	317.4 317.2
Bremen	3,278,794	0.6%	28	0.7%	117,100	5.32%	302.8
Hamburg	2,817,302	0.5%	16	0.4%	176,081	5.33%	318.4
Hamburg/Niedersachsen	-,,	0.0%		0.0%	-	0.00%	-
Hessen	37,981,085	6.7%	218	5.6%	174,225	5.05%	319.9
Mecklenburg-Vorpommern	4,332,466	0.8%	33	0.9%	131,287	5.03%	311.9
Niedersachsen	37,511,532	6.6%	267	6.9%	140,493	5.19%	310.3
Nordrhein-Westfalen	81,210,784	14.3%	551	14.2%	147,388	5.25%	314.1
Rheinland-Pfalz	30,561,889	5.4%	191	4.9%	160,010	5.05%	308.5
Saarland Sachsen	12,830,031 64,259,983	2.3% 11.3%	93 596	2.4% 15.4%	137,957 107,819	5.38% 5.56%	296.8 304.0
Sachsen-Anhalt	22,678,920	4.0%	198	5.1%	114,540	5.54%	311.2
Schleswig-Holstein	12,823,107	2.3%	97	2.5%	132,197	5.13%	325.4
Thüringen	5,412,529	1.0%	45	1.2%	120,278	5.37%	296.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	567,187,603	100.0%	3,872	100.0%	146,484	5.20%	315.4
				As percentage of			
Property type		As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	318,397,279	56.1%	1,836	47.4%	173,419	99.0%	1.0%
Hochhaus/appartement	184,853,726	32.6%	1,699	43.9%	108,801	30.6%	69.4%
Mehrfamilienhaus Zweifamilienhaus	31,071,366	5.5%	158	4.1%	196,654	75.9%	24.1%
Zweifamilienhaus Laden/wohnhaus	31,428,103	5.5% 0.2%	170 8	4.4% 0.2%	184,871	97.1% 87.5%	2.9% 12.5%
Laden/wohnhaus unspecified	1,343,753 93,378	0.2% 0.0%	8	0.2%	167,969 93,378	87.5% 100.0%	12.5%
•			•				
Total	567,187,603	100.0%	3,872	100.0%	146,484	67.9%	32.1%
Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
		-			-		
- 100,000	85,786,942	15.1%	1,117	28.8%	76,801	5.60%	291.8
100,000 - 150,000 150,000 - 200,000	140,818,423 138,349,042	24.8%	1,135 795	29.3% 20.5%	124,069 174,024	5.40%	311.8
150,000 - 200,000 200,000 - 250,000	138,349,042	24.4% 21.6%	795 552	20.5% 14.3%	174,024 222,129	5.07% 4.99%	319.8 325.6
250,000 - 250,000 250,000 - 300,000	54,051,559	9.5%	200	5.2%	270,258	4.93%	325.6
300,000 - 350,000	13,793,756	2.4%	43	1.1%	320,785	5.01%	325.9
350,000 - 400,000	6,284,917	1.1%	17	0.4%	369,701	4.82%	320.4
400,000 - 450,000	4,564,414	0.8%	11	0.3%	414,947	5.15%	305.0
450,000 - 500,000	923,197	0.2%	2	0.1%	461,598	5.05%	321.4
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%	-
				0.00/		0.00%	
700,000 - 750,000	-	0.0%	-	0.0%	-		=
750,000 - 800,000	-	0.0%	-	0.0%	-	0.00%	-
750,000 - 800,000 300,000 - 850,000	- - -	0.0% 0.0%	- - -	0.0% 0.0%	-	0.00% 0.00%	-
	: : :	0.0%	- - -	0.0%		0.00%	-

567,187,603

Total

5.20%

315.4

Summary - East Germany

Characteristics

Amounts to be disbursed

Number of loans Number of loans parts 1,340 1,780

	Weighted average	Minimum	Maximum
Loan size	122,615	20,484	461,958
Loan part size	92,306	6,178	369,000
Coupon	5.40%	3.80%	6.97%
Remaining maturity (months)	307.4	23	439
Remaining interest period (months)	32.9	3	166
Original interest period (months)	113.3	50	240
Seasoning (months)	89.7	67.6	112.2
Loan to Foreclosure Value	108.5%	9.1%	129.4%

Value 94,033,469.82 70,271,155.48 As % of number of loans 66.6% 33.4% As % Outstanding principal amount 57.23% 42.77%

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 Interest Only With Building Savings Account Redemp Interest Only	108,183,595 11,651,804 5,681,658 38,787,568	65.8% 7.1% 3.5% 23.6%	1,222 106 45 407	68.7% 6.0% 2.5% 22.9%	88,530 109,923 126,259 95,301	5.39% 5.50% 5.12% 5.41%	322.4 222.2 189.5 321.2
Total	164,304,625	100.0%	1,780	100.0%	92,306	5.40%	310.4

				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	53,012	0.0%	1	0.1%	53,012	5.50%	208.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	18,574	0.0%	1	0.1%	18,574	4.05%	166.0
85 - 96	380,676	0.2%	5	0.3%	76,135	5.44%	304.2
97 - 108	21,673,967	13.2%	184	10.3%	117,793	4.80%	312.5
109 - 125	138,021,656	84.0%	1,556	87.4%	88,703	5.49%	310.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 ->	4,156,741	2.5%	33	1.9%	125,962	5.27%	298.7
Total	164,304,625	100.0%	1,780	100.0%	92,306	5.40%	310.4

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	8,629,552	5.3%	71	4.0%	121,543	4.27%	336.8
4.50% - 4.75%	13,139,997	8.0%	101	5.7%	130,099	4.63%	344.4
4.75% - 5.00%	20,666,111	12.6%	178	10.0%	116,102	4.89%	319.9
5.00% - 5.25%	24,528,426	14.9%	244	13.7%	100,526	5.15%	312.0
5.25% - 5.50%	23,098,474	14.1%	253	14.2%	91,298	5.38%	313.0
5.50% - 5.75%	27,144,212	16.5%	304	17.1%	89,290	5.64%	302.6
5.75% - 6.00%	21,077,551	12.8%	242	13.6%	87,097	5.88%	297.2
6.00% - 6.25%	21,766,110	13.2%	330	18.5%	65,958	6.12%	292.9
6.25% - 6.50%	3,988,236	2.4%	54	3.0%	73,856	6.34%	288.7
6.50% - 6.75%	205,392	0.1%	2	0.1%	102,696	6.52%	289.0
6.75% - 7.00%	60,564	0.0%	1	0.1%	60,564	6.97%	285.0
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	164 304 625	100.0%	1 780	100.0%	92.306	5.40%	310.4

				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	380,676	0.2%	5	0.3%	76,135	5.44%	304.2
01-Jan-2015 - 31-Dec-2015	45,178,402	27.5%	414	23.3%	109,127	4.87%	319.7
01-Jan-2016 - 31-Dec-2016	101,838,446	62.0%	1,194	67.1%	85,292	5.58%	306.3
01-Jan-2017 - 31-Dec-2017	12,750,361	7.8%	134	7.5%	95,152	5.85%	314.8
01-Jan-2018 - 31-Dec-2018	· · · · · ·	0.0%	-	0.0%	· -	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	4,156,741	2.5%	33	1.9%	125,962	5.27%	298.7
Total	164,304,625	100.0%	1,780	100.0%	92,306	5.40%	310.4

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	220,900	0.1%	1	0.1%	220,900	4.28%	26.0
01-Jan-2016 - 31-Dec-2017	579,859	0.4%	7	0.4%	82,837	5.58%	35.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	56.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	85.0
01-Jan-2022 - 31-Dec-2023	438,455	0.3%	6	0.3% 1.0%	73,076	5.46%	111.8
01-Jan-2024 - 31-Dec-2025 01-Jan-2026 - 31-Dec-2027	1,853,483 1,996,117	1.1% 1.2%	18 17	1.0%	102,971 117,419	5.21% 5.21%	137.3 162.7
01-Jan-2028 - 31-Dec-2029	3,574,019	2.2%	39	2.2%	91,642	5.86%	191.7
01-Jan-2030 - 31-Dec-2031	5,397,776	3.3%	49	2.8%	110,159	5.32%	206.1
01-Jan-2032 - 31-Dec-2033	2,446,556	1.5%	25	1.4%	97,862	5.02%	231.8
01-Jan-2034 - 31-Dec-2035	1,757,600	1.1%	14	0.8%	125,543	5.32%	258.6
01-Jan-2036 - 31-Dec-2037	6,131,004	3.7%	54	3.0%	113,537	5.43%	279.9
01-Jan-2038 - 31-Dec-2039	46,711,574 58,267,619	28.4%	635 617	35.7%	73,562	5.95%	307.2
01-Jan-2040 - 31-Dec-2041 01-Jan-2042 - 31-Dec-2043	28,452,217	35.5% 17.3%	242	34.7% 13.6%	94,437 117,571	5.37% 4.80%	328.4 351.5
01-Jan-2044 - 31-Dec-2045	5,030,172	3.1%	43	2.4%	116,981	4.35%	372.6
01-Jan-2046 - 31-Dec-2047	1,059,676	0.6%	8	0.4%	132,460	3.91%	395.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	442.0
Total	164,304,625	100.0%	1,780	100.0%	92,306	5.40%	310.4
				As percentage of			
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	592,665	0.4%	12	0.9%	49,389	4.81%	254.4
60% - 70%	1,326,627	0.8%	12	0.9%	110,552	4.57%	333.1
70% - 80%	2,732,333	1.7%	26	1.9%	105,090	5.21%	281.0
80% - 90%	5,616,191	3.4%	47	3.5%	119,493	4.89%	330.4
90% - 100%	15,864,219	9.7%	130 524	9.7%	122,032 121,717	5.18%	279.4
100% - 110% 110% - 120%	63,779,535 71,649,188	38.8% 43.6%	524 567	39.1% 42.3%	121,717	5.34% 5.55%	322.8 306.7
120% - 130%	2,743,867	1.7%	22	1.6%	124,721	5.87%	290.0
130% ->	2,740,007	0.0%	-	0.0%	-	0.00%	-
Tatal	404 204 005	400.00/	4.040	400.00/	400.045	F 400/	240.4
Total	164,304,625	100.0%	1,340	100.0%	122,615	5.40%	310.4
Province				As percentage of			
			Number of Loans	total	Δυρτασο Ισαρικίτο	WAC:	\\/ \D\M
TIOTHIOE	Value	As percentage of total	Number of Loans	total	Average Ioan size	WAC	WAM
Berlin	42,247,454	25.7%	313	23.4%	134,976	5.35%	317.4
Berlin Brandenburg	42,247,454 25,373,274	25.7% 15.4%	313 155	23.4% 11.6%	134,976 163,699	5.35% 5.00%	317.4 317.2
Berlin Brandenburg Mecklenburg-Vorpommern	42,247,454 25,373,274 4,332,466	25.7% 15.4% 2.6%	313 155 33	23.4% 11.6% 2.5%	134,976 163,699 131,287	5.35% 5.00% 5.03%	317.4 317.2 311.9
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen	42,247,454 25,373,274 4,332,466 64,259,983	25.7% 15.4% 2.6% 39.1%	313 155 33 596	23.4% 11.6% 2.5% 44.5%	134,976 163,699 131,287 107,819	5.35% 5.00% 5.03% 5.56%	317.4 317.2 311.9 304.0
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen-Anhalt	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920	25.7% 15.4% 2.6% 39.1% 13.8%	313 155 33 596 198	23.4% 11.6% 2.5% 44.5% 14.8%	134,976 163,699 131,287 107,819 114,540	5.35% 5.00% 5.03% 5.56% 5.54%	317.4 317.2 311.9 304.0 311.2
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen	42,247,454 25,373,274 4,332,466 64,259,983	25.7% 15.4% 2.6% 39.1%	313 155 33 596	23.4% 11.6% 2.5% 44.5%	134,976 163,699 131,287 107,819	5.35% 5.00% 5.03% 5.56%	317.4 317.2 311.9 304.0
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920	25.7% 15.4% 2.6% 39.1% 13.8% 3.3%	313 155 33 596 198	23.4% 11.6% 2.5% 44.5% 14.8% 3.4%	134,976 163,699 131,287 107,819 114,540	5.35% 5.00% 5.03% 5.56% 5.54% 5.37%	317.4 317.2 311.9 304.0 311.2
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529	25.7% 15.4% 2.6% 39.1% 13.8% 3.3% 0.0%	313 155 33 596 198 45	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0%	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.03% 5.56% 5.54% 5.37% 0.00%	317.4 317.2 311.9 304.0 311.2 296.7
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529	25.7% 15.4% 2.6% 39.1% 13.8% 3.3% 0.0%	313 155 33 596 198 45	23.4% 11.6% 2.5% 44.5% 14.8% 3.4%	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.03% 5.56% 5.54% 5.37% 0.00%	317.4 317.2 311.9 304.0 311.2 296.7
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529	25.7% 15.4% 2.6% 39.1% 13.8% 3.3% 0.0%	313 155 33 596 198 45 -	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0%	134,976 163,699 131,287 107,819 114,540 120,278 - 122,615	5.35% 5.00% 5.03% 5.56% 5.54% 0.00%	317.4 317.2 311.9 304.0 311.2 296.7
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 60,683,879 97,346,114	25.7% 15.4% 2.6% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2%	313 155 33 596 198 45 - 1,340 Number of Loans 372 928	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3%	134,976 163,699 131,287 107,819 114,540 120,278 122,615 Average loan size 163,129 104,899	5.35% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% Owner Occupied 97.85% 5.82%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 60,683,879 97,346,114 2,261,801	25.7% 15.4% 2.6% 39.1% 13.8% 3.3% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4%	313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0% As percentage of total 27.8% 69.3% 1.1%	134,976 163,699 131,287 107,819 114,540 120,278 - 122,615 Average loan size 163,129 104,899 150,787	5.35% 5.00% 5.03% 5.56% 5.54% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33%	317.4 317.2 311.9 304.0 311.2 296.7 - 310.4 Investment Property 2.15% 94.18% 46.67%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Zwelfamilienhaus	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 60,683,879 97,346,114 2,261,801 3,457,835	25.7% 15.4% 2.6% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 2.1%	313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 1.6%	134,976 163,699 131,287 107,819 114,540 120,278 - 122,615 Average loan size 163,129 104,899 150,787	5.35% 5.00% 5.03% 5.56% 5.54% 5.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen Sachsene Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 60,683,879 97,346,114 2,261,801 3,457,835 461,618	25.7% 15.4% 2.6% 39.1% 13.8% 3.3% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 2.1% 0.3%	313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 1.6% 0.1%	134,976 163,699 131,287 107,819 114,540 120,278 122,615 Average loan size 163,129 104,899 150,787 157,174 230,809	5.35% 5.00% 5.03% 5.56% 5.54% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82%	317.4 317.2 311.9 304.0 311.2 296.7 - 310.4 investment Property 2.15% 94.18% 46.67% 18.18% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 60,683,879 97,346,114 2,261,801 3,457,835 461,618 93,378	25.7% 15.4% 2.6% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 2.1% 0.3% 0.1%	313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 61.1% 1.6% 0.1%	134,976 163,699 131,287 107,819 114,540 120,278 122,615 Average loan size 163,129 104,899 150,787 157,174 230,809 93,378	5.35% 5.00% 5.03% 5.56% 5.54% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen Sachsene Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 60,683,879 97,346,114 2,261,801 3,457,835 461,618	25.7% 15.4% 2.6% 39.1% 13.8% 3.3% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 2.1% 0.3%	313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 1.6% 0.1%	134,976 163,699 131,287 107,819 114,540 120,278 122,615 Average loan size 163,129 104,899 150,787 157,174 230,809	5.35% 5.00% 5.03% 5.56% 5.54% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82%	317.4 317.2 311.9 304.0 311.2 296.7 - 310.4 investment Property 2.15% 94.18% 46.67% 18.18% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 60,683,879 97,346,114 2,261,801 3,457,835 461,618 93,378 164,304,625	25.7% 15.4% 2.6% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 0.3% 0.1%	313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1	23.4% 11.6% 2.5% 44.5% 14.88% 3.4% 0.0% As percentage of total 27.8% 69.3% 1.19% 1.6% 0.11% 0.19% As percentage of	134,976 163,699 131,287 107,819 114,540 120,278 122,615 Average loan size 163,129 104,899 150,787 157,174 230,809 93,378	5.35% 5.00% 5.03% 5.56% 5.54% 5.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 100.00% 100.00% 33.36%	317.4 317.2 311.9 304.0 311.2 296.7 - - 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 60,683,879 97,346,114 2,261,801 3,457,835 461,618 93,378 164,304,625	25.7% 15.4% 2.6% 39.1% 13.8% 3.39% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 2.1% 0.3% 0.1% As percentage of total	313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1,340	23.4% 11.6% 2.5% 44.5% 14.88% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 1.6% 0.1% 0.1% 100.0%	134,976 163,699 131,287 107,819 114,540 120,278 - 122,615 Average loan size 163,129 104,899 150,787 157,174 230,809 93,378 122,615 Average loan size	5.35% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36%	317.4 317.2 311.9 304.0 311.2 296.7 - 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 60,683,879 97,346,114 2,261,801 3,467,835 461,618 93,378 164,304,625 Value 45,849,214	25.7% 15.4% 2.6% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 0.3% 0.1% 100.0%	313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 2 1 1,340	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0% 100.0% As percentage of total As percentage of total	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 100.00% 100.00% 33.36% WAC 5.69%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 45,849,214 452,487,778	25.7% 15.4% 2.6% 39.1% 13.8% 3.39% 0.0% 100.0% As percentage of total As percentage of total 27.9% 31.9%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1 1,340 Number of Loans Number of Loans	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 1.6% 0.19% 0.19% 100.0% As percentage of total	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.03% 5.56% 5.54% 5.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36% WAC 5.69% 5.47%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 60,683,879 97,346,114 2,261,801 3,467,835 461,618 93,378 164,304,625 Value 45,849,214 52,487,778 29,836,928	25.7% 15.4% 2.6% 39.1% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 0.3% 0.1% 100.0% As percentage of total 27.9% 31.9% 18.2%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1,340 Number of Loans	23.4% 11.6% 2.5% 44.45% 14.8% 3.4% 0.0% 100.0% As percentage of total As percentage of total 43.7% 32.0%	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 100.00% 100.00% WAC 5.69% 5.47% 5.20%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 66.64% WAM
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnbaus unspecified Total Loansize - 100,000 100,000 - 150,000	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 45,849,214 452,487,778	25.7% 15.4% 2.6% 39.1% 13.8% 3.39% 0.0% 100.0% As percentage of total As percentage of total 27.9% 31.9%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1 1,340 Number of Loans Number of Loans	23.4% 11.6% 2.5% 44.5% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 1.6% 0.19% 0.19% 100.0% As percentage of total	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.03% 5.56% 5.54% 5.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36% WAC 5.69% 5.47%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type 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	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 45,849,214 52,487,778 29,836,928 24,929,261 8,571,765 606,013	25.7% 15.4% 2.6% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 2.1% 0.3% 0.1% 100.0% As percentage of total 27.9% 31.9% 18.2% 5.2% 0.4%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1,340 Number of Loans 586 429 174 112 32 2	23.4% 11.6% 2.5% 44.45% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 0.1% 1.6% 0.1% 2.0% 43.7% 32.0% 31.0% 8.4% 2.4% 0.1%	134,976 163,699 131,287 107,819 114,540 120,278 122,615 Average loan size 163,129 104,899 150,787 157,174 230,809 93,378 122,615 Average loan size 78,241 122,349 171,477 222,583 267,868 303,006	5.35% 5.00% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36% WAC 5.69% 5.47% 5.20% 5.10% 5.10% 5.10%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 0.00% 66.64% WAM 297.0 313.7 307.5 326.4 327.1 339.1
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus 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 - 400,000 350,000 - 350,000 350,000 - 350,000 350,000 - 350,000 350,000 - 400,000	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 45,487,778 29,836,928 24,929,261 8,571,765 606,013 720,744	25.7% 15.4% 2.6% 39.1% 13.8% 3.39% 0.0% 100.0% As percentage of total 27.9% 31.9% 18.2% 15.2% 0.4% 0.4%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1 1,340 Number of Loans 586 429 174 112 32 2 2 2 2 2 2 2	23.4% 11.6% 2.5% 44.45% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 1.6% 0.19% 0.19% 100.0% As percentage of total	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36% WAC 5.69% 5.47% 5.20% 5.10% 5.10% 5.10% 4.74%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 66.64% WAM 297.0 313.7 307.5 326.4 327.1 339.1 271.4
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type 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 - 250,000 250,000 - 350,000 350,000 - 400,000 400,000 - 455,000 350,000 - 400,000 400,000 - 455,000	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 40,683,879 97,346,114 2,261,801 3,457,835 461,618 93,378 164,304,625 Value 45,849,214 52,487,778 29,836,928 24,929,261 8,571,765 606,013 720,744 840,963	25.7% 15.4% 2.6% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 0.3% 0.1% 100.0% As percentage of total 27.9% 31.9% 18.2% 15.2% 5.2% 0.4% 0.4%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1,340 Number of Loans Number of Loans 1,340 Number of Loans	23.4% 11.6% 2.5% 44.45% 14.8% 3.49% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 0.1% 100.0% As percentage of total 43.7% 32.0% 43.1% 32.0% 13.0% 8.4% 2.4% 0.1% 0.1%	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36% WAC 5.69% 5.47% 5.20% 5.10% 5.10% 5.10% 5.10% 5.10% 5.46%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 66.64% WAM 297.0 313.7 307.5 326.4 327.1 339.1 271.4
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 300,000 350,000 - 300,000 350,000 - 400,000 400,000 - 450,000 400,000 - 450,000 400,000 - 450,000 400,000 - 450,000 400,000 - 450,000	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 45,487,778 29,836,928 24,929,261 8,571,765 606,013 720,744	25.7% 15.4% 2.6% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 27.9% 31.9% 18.2% 5.2% 5.2% 0.4% 0.4% 0.5%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1 1,340 Number of Loans 586 429 174 112 32 2 2 2 2 2 2 2	23.4% 11.6% 2.5% 44.45% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 1.6% 0.1% 0.1% 100.0% As percentage of total 43.7% 32.0% 13.0% 8.4% 2.4% 0.1% 0.1% 0.1%	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.00% 5.03% 5.56% 5.54% 5.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36% WAC 5.69% 5.47% 5.20% 5.10% 6.10% 4.74% 5.46% 4.79%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 66.64% WAM 297.0 313.7 307.5 326.4 327.1 339.1 271.4
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachse	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 40,683,879 97,346,114 2,261,801 3,457,835 461,618 93,378 164,304,625 Value 45,849,214 52,487,778 29,836,928 24,929,261 8,571,765 606,013 720,744 840,963	25.7% 15.4% 2.6% 39.1% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 0.3% 0.1% As percentage of total 27.9% 31.9% 18.2% 5.2% 0.4% 0.4% 0.4% 0.5% 0.4%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1,340 Number of Loans Number of Loans 1,340 Number of Loans	23.4% 11.6% 2.5% 44.45% 14.8% 3.4% 0.0% 100.0% As percentage of total 43.7% 32.0% 13.0% 8.4% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 100.00% 33.36% WAC 5.69% 5.47% 5.20% 5.10% 6.10% 4.74% 5.46% 4.79% 0.00%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 66.64% WAM 297.0 313.7 307.5 326.4 327.1 339.1 271.4
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen Sachsen Sachsen Sachsen Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 40,683,879 97,346,114 2,261,801 3,457,835 461,618 93,378 164,304,625 Value 45,849,214 52,487,778 29,836,928 24,929,261 8,571,765 606,013 720,744 840,963	25.7% 15.4% 2.6% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 2.1% 0.3% 0.1% 100.0% As percentage of total 27.9% 31.9% 18.2% 5.2% 0.4% 0.4% 0.4% 0.5% 0.3% 0.0%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1,340 Number of Loans Number of Loans 1,340 Number of Loans	23.4% 11.6% 2.5% 44.45% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 0.1% 0.1% 100.0% As percentage of total 43.7% 32.0% 43.7% 32.0% 13.0% 8.4% 0.1% 0.1% 0.1% 0.1% 0.1%	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36% WAC 5.69% 5.47% 5.10% 4.74% 5.46% 4.79% 0.00%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 66.64% WAM 297.0 313.7 307.5 326.4 327.1 339.1 271.4
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen Sachsen Sachsen Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 40,683,879 97,346,114 2,261,801 3,457,835 461,618 93,378 164,304,625 Value 45,849,214 52,487,778 29,836,928 24,929,261 8,571,765 606,013 720,744 840,963	25.7% 15.4% 2.6% 39.1% 13.8% 3.39% 0.0% 100.0% As percentage of total 27.9% 31.9% 18.2% 15.2% 0.4% 0.5% 0.4% 0.5% 0.9%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1,340 Number of Loans Number of Loans 1,340 Number of Loans	23.4% 11.6% 2.5% 44.45% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 1.6% 0.19% 0.19% 100.0% As percentage of total 43.7% 32.0% 13.0% 8.4% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1%	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36% WAC 5.69% 5.47% 5.20% 5.10% 5.10% 5.10% 5.10% 5.46% 4.74% 5.46% 4.79% 0.00% 0.00%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 66.64% WAM 297.0 313.7 307.5 326.4 327.1 339.1 271.4
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachse	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 40,683,879 97,346,114 2,261,801 3,457,835 461,618 93,378 164,304,625 Value 45,849,214 52,487,778 29,836,928 24,929,261 8,571,765 606,013 720,744 840,963	25.7% 15.4% 2.6% 39.1% 13.8% 3.33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 2.1% 0.3% 0.1% 100.0% As percentage of total 27.9% 31.9% 18.2% 5.2% 0.4% 0.4% 0.4% 0.5% 0.3% 0.0%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1,340 Number of Loans Number of Loans 1,340 Number of Loans	23.4% 11.6% 2.5% 44.45% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 0.1% 0.1% 100.0% As percentage of total 43.7% 32.0% 43.7% 32.0% 13.0% 8.4% 0.1% 0.1% 0.1% 0.1% 0.1%	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.00% 5.03% 5.56% 5.54% 6.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36% WAC 5.69% 5.47% 5.10% 4.74% 5.46% 4.79% 0.00%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 66.64% WAM 297.0 313.7 307.5 326.4 327.1 339.1 271.4
Berlin Brandenburg Mecklenburg Mecklenburg Mecklenburg Mecklenburg Sachsen Sachs	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 40,683,879 97,346,114 2,261,801 3,457,835 461,618 93,378 164,304,625 Value 45,849,214 52,487,778 29,836,928 24,929,261 8,571,765 606,013 720,744 840,963	25.7% 15.4% 2.6% 39.1% 39.1% 13.8% 33% 0.0% 100.0% As percentage of total 36.9% 59.2% 1.4% 0.3% 0.1% 100.0% As percentage of total 27.9% 31.9% 15.2% 5.2% 0.4% 0.4% 0.4% 0.5% 0.3% 0.0% 0.0% 0.0% 0.0%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1,340 Number of Loans Number of Loans 1,340 Number of Loans	23.4% 11.6% 2.5% 44.45% 14.8% 3.49% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 0.1% 100.0% As percentage of total 43.7% 32.0% 8.49% 2.49% 0.11% 0.11% 0.11% 0.11% 0.19% 0.01% 0.00% 0.00% 0.00% 0.00%	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.03% 5.06% 5.54% 5.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 33.36% WAC 5.69% 5.47% 5.10% 5.10% 5.11% 5.46% 4.74% 4.79% 0.00% 0.00% 0.00% 0.00% 0.00%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 66.64% WAM 297.0 313.7 307.5 326.4 327.1 339.1 271.4
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachse	42,247,454 25,373,274 4,332,466 64,259,983 22,678,920 5,412,529 164,304,625 Value 40,683,879 97,346,114 2,261,801 3,457,835 461,618 93,378 164,304,625 Value 45,849,214 52,487,778 29,836,928 24,929,261 8,571,765 606,013 720,744 840,963	25.7% 15.4% 2.6% 39.1% 13.8% 3.39% 0.0% 100.0% As percentage of total 27.9% 31.9% 18.2% 5.2% 0.4% 0.5% 0.4% 0.5% 0.0% 0.0% 0.0%	313 313 155 33 596 198 45 - 1,340 Number of Loans 372 928 15 22 2 1 1,340 Number of Loans Number of Loans 1,340 Number of Loans	23.4% 11.6% 2.5% 44.45% 14.8% 3.4% 0.0% 100.0% As percentage of total 27.8% 69.3% 1.1% 1.6% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1% 0.1	134,976 163,699 131,287 107,819 114,540 120,278	5.35% 5.00% 5.00% 5.03% 5.56% 5.54% 5.37% 0.00% 5.40% Owner Occupied 97.85% 5.82% 53.33% 81.82% 100.00% 100.00% 5.47% 5.20% 5.10% 4.74% 5.46% 4.79% 0.00% 0.00% 0.00% 0.00%	317.4 317.2 311.9 304.0 311.2 296.7 310.4 Investment Property 2.15% 94.18% 46.67% 18.18% 0.00% 0.00% 66.64% WAM 297.0 313.7 307.5 326.4 327.1 339.1 271.4

164,304,625

100.0%

1,340

100.0%

122,615

5.40%

310.4

Total