E-MAC DE 2006-II Investor Report August 2023

Cashflow analysis for the period

Total interest received Interest received on transaction accounts Post Foreclosure Proceeds Liquidity available Reserve account available Receivables under hedging arrangements Total funds available	481,893 60,475 202,656 4,200,000 - 170,616	5,115,640
Company management expenses MPT fee Administration fee Post Foreclosure Fee Third party fees Liquidity Facility Commitment fee Repayment funded Liquidity Facility loan previous period Other amounts due and payable to Liquidity Facility provider Payments under hedging arrangements Interest on the Notes PDL Repayment Redemption Class F-Notes Deferred Purchase Price Instalment	706 68,624 12,100 73,814 120,479 1,288 - 23,748 404,666 210,215	
Total funds distributed		915,640
Available after distribution of funds Undrawn Liquidity Facility Reduction Liq. Fac. Max. Amount Liquidity Facility Standby Ledger Reserve account funding	4,200,000 - - -	4,200,000
Available liquidity Net cashflow		4,200,000
THE GOOD HOTE		

Outstanding unpaid Subordinated swap amounts not paid by the transaction:					
Unpaid Swap Subordinated Amount	2,653,304				
Claimed subrogation amount CMIS Investments B.V.	2,038,764				
Total	4 692 068				

Liquidity Facility
Undrawn Liquidity Facility start period
Repayment funded Liquidity Facility loan previous period
Liquidity available
Liquidity acility Drawing this period
Undrawn Liquidity Facility
Of which Stand-By Drawing 4,200,000 4,200,000 4,200,000

<u>Collateral</u>

Starting current balance 1 May 2023	38,526,336	
To be disbursed per 1 May 2023	-	
Starting principal balance 1 May 2023	38,526,336	
Principal (p)repayments	(2,402,350)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	- 1	
Losses for the period	(35,372)	
Ending principal balance		36,088,614
Balance Reset Participation		

Principal Deficiency Ledger

Total balance E-MAC DE 2006-II

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-			
Class B	-	-	-	-
Class C	-	-	-	-
Class D	1,943,926	35,372	210,215	1,769,083
Class E	9,800,000	-	-	9,800,000
Total	11,743,926	35,372	210,215	11,569,083

Performance

	Last period	This period	Since issue
Prepayment rate	14.02%	20.64%	15.81%

	As percentage of								
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total				
Current	-	23,845,088	66.1%	244	69.3%				
1 - 30	34,703	5,617,305	15.6%	51	14.5%				
31 - 60	8,967	1,022,078	2.8%	10	2.8%				
61 - 90	11,940	607,234	1.7%	10	2.89				
91 - 120	17,768	666,434	1.8%	6	1.7%				
121-150	-	-	0.0%	0	0.0%				
> 151	989,041	4,330,475	12.0%	31	8.8%				
Total	1.062.419	36 088 614	100.0%	352	100.0%				

	Last period	This period	Net Recovered	Total
Aggregate principal losses	43,917	35,372	107,526	63,192,136

36,088,614

1

*Note:

On September 28, 2017 Deutsche Bank was downgraded as GIC Provider,
As a consequence of the downgrade, on June 21 2019 ABN AMRO Bank N.V. has acceded to
the transaction as Transaction Account Bank. The Collection Account remains with the
GIC Provider, Deutsche Bank A.G. Frankfurt Branch. On a weekly basis cash collected is
transferred to the Operating Account at the Issuer Account Bank.
All other Transaction Accounts are transferred to ABN AMRO Bank N.V.

Summary - Total Portfolio

Characteristics

Amounts to be disbursed Number of loans Number of loans parts 352 476

Weighted

	average	WIIIIIIIIIIII	Waxiiiiuiii
Loan size	102,524	14,291	355,115
Loan part size	75,816	2,756	278,016
Coupon	4.46%	2.70%	6.95%
Remaining maturity (months)	241.2	15	528
Remaining interest period (months)	12.3	1	59
Original interest period (months)	44.7	6	240
Seasoning (months)	205.5	188.8	220.0
Loan to Lending Value	90.0%	0.1%	129.1%

As % of number of loans 38.1% 61.9% As % Outstanding principal amount 28.54% 71.46% Value 10,298,275.10 25,790,339.37 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	29.754.721	82.4%	417	87.6%	71.354	4.42%	246.2	
Interest Only With Life Insurance Redemption	2,739,227	7.6%	28	5.9%	97,830	4.36%	195.7	
Interest Only With Building Savings Account Redemption	2,225,129	6.2%	19	4.0%	117,112	4.57%	244.3	
Interest Only	1,369,537	3.8%	12	2.5%	114,128	5.36%	219.6	
Total	36,088,614	100.0%	476	100.0%	75,816	4.46%	241.2	

	As percentage of							
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM	
0 - 12	9,458,519	26.2%	128	26.9%	73.895	6.25%	198.7	
13 - 24	10,702,393	29.7%	148	31.1%	72,313	3.72%	271.2	
25 - 36	· · · · ·	0.0%	-	0.0%	· -	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	12,699,766	35.2%	164	34.5%	77,438	3.52%	260.1	
61 - 72	-	0.0%	-	0.0%	-	0.00%	-	
73 - 84	-	0.0%	-	0.0%	-	0.00%	-	
85 - 96	-	0.0%	-	0.0%	-	0.00%	-	
97 - 108	-	0.0%	-	0.0%	-	0.00%	-	
109 - 125	1,986,798	5.5%	23	4.8%	86,383	5.31%	200.4	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	1,241,138	3.4%	13	2.7%	95,472	5.49%	179.9	
Total	36,088,614	100.0%	476	100.0%	75,816	4.46%	241.2	

		As percentage of							
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM		
0% - 3.00%	5,825,912	16.1%	78	16.4%	74,691	2.73%	306.2		
3.00% - 3.25%	· · · · · ·	0.0%	-	0.0%	· -	0.00%	-		
3.25% - 3.50%	11,523,321	31.9%	150	31.5%	76,822	3.31%	265.1		
3.50% - 3.75%	830,433	2.3%	12	2.5%	69,203	3.59%	274.1		
3.75% - 4.00%	77,645	0.2%	1	0.2%	77,645	3.84%	196.0		
4.00% - 4.25%	1,415,147	3.9%	24	5.0%	58,964	4.11%	251.4		
4.25% - 4.50%	601,788	1.7%	10	2.1%	60,179	4.45%	245.7		
4.50% - 4.75%	875,630	2.4%	8	1.7%	109,454	4.63%	245.8		
4.75% - 5.00%	284,864	0.8%	4	0.8%	71,216	4.84%	219.5		
5.00% - 5.25%	471,935	1.3%	7	1.5%	67,419	5.07%	183.9		
5.25% - 5.50%	766,139	2.1%	11	2.3%	69,649	5.37%	195.0		
5.50% - 5.75%	2,749,086	7.6%	38	8.0%	72,344	5.63%	192.4		
5.75% - 6.00%	1,756,262	4.9%	22	4.6%	79,830	5.88%	202.0		
6.00% - >	8,910,453	24.7%	111	23.3%	80,274	6.45%	193.4		
Total	36,088,614	100.0%	476	100.0%	75,816	4.46%	241.2		

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2017	2,117,342	5.9%	25	5.3%	84,694	5.24%	203.3
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-Dec-2020	649	0.0%	1	0.2%	649	4.20%	269.0
01-Jan-2021 - 31-Dec-2021	319	0.0%	1	0.2%	319	3.30%	65.0
01-Jan-2022 - 31-Dec-2022	306,271	0.8%	4	0.8%	76,568	4.20%	256.0
01-Jan-2023 - 31-Dec-2023	13,903,019	38.5%	188	39.5%	73,952	5.10%	233.4
01-Jan-2024 - 31-Dec-2024	4,076,768	11.3%	61	12.8%	66,832	3.55%	277.6
01-Jan-2025 - 31-Dec-2025	4,754,725	13.2%	55	11.6%	86,450	4.60%	227.8
01-Jan-2026 - 31-Dec-2026	7,964,043	22.1%	106	22.3%	75,132	3.50%	259.9
01-Jan-2027 - 31-Dec-2027	2,315,597	6.4%	27	5.7%	85,763	4.11%	234.3
01-Jan-2028 - 31-Dec-2111	649,881	1.8%	8	1.7%	81,235	6.17%	192.6
Total	36,088,614	100.0%	476	100.0%	75,816	4.46%	241.2

2

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
		-					
01-Jan-2022 - 31-Dec-2023		0.0%		0.0%	-	0.00%	
01-Jan-2024 - 31-Dec-2025	101,650	0.3%	3	0.6%	33,883	5.50%	17.2
01-Jan-2026 - 31-Dec-2027	97,599	0.3%	4 8	0.8%	24,400	5.15%	44.6
01-Jan-2028 - 31-Dec-2029	252,021	0.7%	9	1.7%	31,503	5.73%	61.3
01-Jan-2030 - 31-Dec-2031 01-Jan-2032 - 31-Dec-2033	566,019 816,724	1.6% 2.3%	15	1.9% 3.2%	62,891 54,448	5.03% 4.59%	91.0 117.5
01-Jan-2034 - 31-Dec-2035	1,390,916	3.9%	23	4.8%	60,475	4.26%	141.0
01-Jan-2036 - 31-Dec-2037	2,134,247	5.9%	29	6.1%	73,595	4.94%	161.3
01-Jan-2038 - 31-Dec-2039	4,756,401	13.2%	66	13.9%	72,067	5.83%	188.0
01-Jan-2040 - 31-Dec-2041	6,818,002	18.9%	84	17.6%	81,167	5.54%	208.8
01-Jan-2042 - 31-Dec-2043	3,156,635	8.7%	41	8.6%	76,991	4.65%	231.0
01-Jan-2044 - 31-Dec-2045	3,472,215	9.6%	42	8.8%	82,672	4.00%	259.6
01-Jan-2046 - 31-Dec-2047	3,236,569	9.0%	35	7.4%	92,473	3.63%	281.1
01-Jan-2048 - 31-Dec-2137	9,289,616	25.7%	117	24.6%	79,398	3.20%	337.8
Total	36,088,614	100.0%	476	100.0%	75,816	4.46%	241.2
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
00/ 000/	4 000 000	0.70/		0.00/	40.007	4.000/	404.0
0% - 60%	1,332,606	3.7%	31	8.8%	42,987	4.96%	124.0
60% - 70% 70% - 80%	1,133,492 3,653,329	3.1%	16 35	4.5% 9.9%	70,843	4.94% 4.08%	176.6 236.7
70% - 80% 80% - 90%	3,653,329 12,633,635	10.1% 35.0%	35 117	9.9% 33.2%	104,381 107,980	4.08% 4.28%	236.7 254.3
90% - 100%	12,633,635	31.9%	117	33.2%	107,980	4.28%	254.3 261.5
100% - 110%	2,567,634	7.1%	18	5.1%	142,646	4.98%	256.9
110% - 120%	2,695,030	7.5%	20	5.7%	134,751	5.09%	183.3
120% - 130%	553,822	1.5%	3	0.9%	184,607	5.92%	175.2
130% ->	-	0.0%	-	0.0%	-	0.00%	-
Total	36,088,614	100.0%	352	100.0%	102,524	4.46%	241.2
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	4,137,921	11.5%	29	8.2%	142,687	4.74%	229.7
Bayern	2,848,601	7.9%	25	7.1%	113,944	5.01%	214.3
Dayem							
Porlin	2 722 929	7 69/.					255.7
Berlin Brandenburg	2,733,838	7.6%	24	6.8%	113,910	3.89%	255.7 233.1
Brandenburg	879,829	2.4%	24 8	6.8% 2.3%	113,910 109,979	3.89% 4.20%	233.1
Brandenburg Bremen	879,829 115,789	2.4% 0.3%	24 8 1	6.8% 2.3% 0.3%	113,910 109,979 115,789	3.89% 4.20% 4.65%	233.1 316.0
Brandenburg Bremen Hamburg	879,829	2.4%	24 8	6.8% 2.3%	113,910 109,979	3.89% 4.20%	233.1
Brandenburg Bremen	879,829 115,789	2.4% 0.3% 0.2%	24 8 1	6.8% 2.3% 0.3% 0.3%	113,910 109,979 115,789	3.89% 4.20% 4.65% 2.70%	233.1 316.0
Brandenburg Bremen Hamburg Hamburg/Niedersachsen	879,829 115,789 69,215	2.4% 0.3% 0.2% 0.0%	24 8 1 1	6.8% 2.3% 0.3% 0.3% 0.0%	113,910 109,979 115,789 69,215	3.89% 4.20% 4.65% 2.70% 0.00%	233.1 316.0 366.9
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen	879,829 115,789 69,215 - 1,939,746	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6%	24 8 1 1 - 19 2 34	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10%	233.1 316.0 366.9 - 287.4 166.0 259.3
Brandenburg Bremen Hamburg HamburgNiedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen	879,829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1%	24 8 1 1 - 19 2 34 62	6.8% 2.3% 0.3% 0.0% 5.4% 0.6% 9.7%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79%	233.1 316.0 366.9 - 287.4 166.0 259.3 234.1
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz	879,829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214 1,920,974	2.4% 0.3% 0.2% 0.0% 5.4% 9.6% 21.1%	24 8 1 1 - 19 2 34 62 20	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 5.7%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96%	233.1 316.0 366.9 - 287.4 166.0 259.3 234.1 262.4
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland	879,829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841	2.4% 0.3% 0.2% 0.0% 5.4% 9.6% 21.1% 5.3% 2.6%	24 8 1 1 1 19 2 34 62 20 9	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 5.7%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,499	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2
Brandenburg Bremen Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen	879,829 115,789 69,215 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642	2.4% 0.3% 0.2% 0.0% 5.4% 9.6% 21.1% 5.3% 2.6%	24 8 1 1 1 - 19 2 34 62 20 9	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 5.7% 2.6% 20.5%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73%	233.1 316.0 366.9 - 287.4 166.0 259.3 234.1 262.4 254.2 236.0
Brandenburg Bremen Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt	879,829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,964	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 6.5% 6.5%	24 8 1 1 - 19 2 34 62 20 9 72	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31%	233.1 316.0 366.9 - 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2
Brandenburg Bremen Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein	879,829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,964 874,549	2.4% 0.3% 0.2% 0.0% 5.4% 9.6% 21.1% 5.3% 2.6% 6.5%	24 8 1 1 19 2 34 62 20 9 72 33	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 5.7% 2.6% 9.4% 2.5%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42%	233.1 316.0 366.9 - 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2
Brandenburg Bremen Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt	879,829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,964	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 6.5% 6.5%	24 8 1 1 - 19 2 34 62 20 9 72	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31%	233.1 316.0 366.9 - 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2
Brandenburg Bremen Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified	879.829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,964 874,549	2.4% 0.3% 0.2% 0.0% 5.4% 9.6% 21.1% 5.3% 2.6% 16.2% 6.5% 2.4%	24 8 1 1 19 2 34 62 20 9 72 33	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5% 9.4% 2.6%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96%	233.1 316.0 366.9 - 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2
Brandenburg Bremen Hamburg Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen-Anhalt Schleswig-Holstein Thüringen	879.829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,964 874,549 230,593	2.4% 0.3% 0.2% 0.0% 5.4% 9.6% 21.1% 6.3% 2.6% 16.2% 6.5% 2.4% 0.6% 0.0%	24 8 1 1 	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 17.6% 5.7% 2.6% 20.5% 9.4% 2.6% 1.1% 0.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00%	233.1 316.0 366.9 - 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 222.2
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified	879.829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,944 874,549 230,593	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 2.4% 0.6% 0.0%	24 8 1 1 - 19 2 34 62 20 9 72 33 9 4 - -	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5% 9.4% 2.6% 1.1% 0.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total	879.829 115.789 69.215 - 1,939.746 131.577 3.448.324 7,632.214 1,920.974 944.841 5,832.642 2,347.944 874.549 230.593 36,088.614	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 2.4% 0.6% 0.0%	24 8 1 1 - 19 2 34 62 20 9 72 33 9 4 - - 352	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5% 9.4% 2.6% 1.1% 0.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,882 81,009 71,150 97,172 57,648 - 102,524	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2
Brandenburg Bremen Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Property type Einfamilienhaus	879.829 115,789 69,215 - - 1,939,746 131,577 3,448,324 1,920,974 944,841 5,832,642 2,347,664 874,549 230,593 - 36,088,614	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 2.11% 5.3% 2.6% 6.5% 2.4% 0.6% 0.0%	24 8 1 1 19 2 34 62 20 9 72 33 3 9 4 -	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 9.7% 17.6% 5.7% 2.6% 20.5% 9.4% 2.6% 1.1% 0.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00% 4.46% Owner Occupied	233.1 316.0 366.9 - 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 - - - - - - - - - - - - - - - - - - -
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	879.829 115.789 69.215 - 1.939.746 131.577 3.448.324 7.632.214 1.920.974 944.841 5.832.642 2.347.964 874.549 230.593 36,088.614	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 2.4% 0.6% 0.0% 100.0%	24 8 1 1 - 19 2 34 62 20 9 72 33 9 4 - - - - - - - - - - - - - - - - - -	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5% 9.4% 2.6% 1.1% 0.0% As percentage of total 40.3% 50.3%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 0.00% 4.46%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 236.0 235.2 222.2 224.7 241.2
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	879.829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,944 874,549 230,593 - 36,088,614 Value 17,448,514 14,342,848 1,619,657	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 2.4% 0.6% 0.0% 100.0%	24 8 1 1 1 19 2 34 62 20 9 72 33 3 9 4 - - 352 Number of Loans	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5% 1.1% 0.0% 100.0% As percentage of total 40.3% 50.3% 50.3% 50.3%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 102,524 Average loan size 122,877 81,033 134,971	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property
Brandenburg Bremen Hamburg HamburgNiedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	879.829 115.789 69.215 - 1.939.746 131.577 3.448.324 7.632.214 1.920.974 944.841 5.832.642 2.347.964 874.549 230.593 36,088.614	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 0.6% 0.0% 100.0%	24 8 1 1 1 19 2 34 62 20 9 72 33 9 4 - 352 Number of Loans	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5% 20.5% 11% 0.0% As percentage of total 40.3% 50.3% 3.4% 6.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0% 100.0%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 75.7% 0.0%
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	879.829 115,789 69,215 - 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,944 874,549 230,593 - 36,088,614 Value 17,448,514 14,342,848 1,619,657	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 6.5% 0.0% 100.0%	24 8 1 1 1 19 2 34 62 20 9 72 33 3 9 4 - - 352 Number of Loans	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 2.05% 9.4% 2.06% 1.1% 0.0% 40.3% 5.3% 3.4% 6.0% 6.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 102,524 Average loan size 122,877 81,033 134,971	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0% 100.0% 0.0%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 75.7% 0.0%
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	879,829 115,789 69,215 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,964 874,549 230,593 36,088,614 Value 17,448,514 14,342,848 1,619,657 2,677,595	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 0.6% 0.0% 100.0%	24 8 1 1 1 19 2 34 62 20 9 72 33 9 4 - - 352 Number of Loans	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5% 20.5% 11% 0.0% As percentage of total 40.3% 50.3% 3.4% 6.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0% 100.0%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 75.7% 0.0%
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	879,829 115,789 69,215 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,944 874,549 230,593 36,088,614 Value 17,448,514 14,342,848 1,619,657 2,677,595	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 6.5% 0.0% 100.0%	24 8 1 1 1 19 2 34 62 20 9 72 33 9 4 - - 352 Number of Loans	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 2.05% 9.4% 2.06% 1.1% 0.0% 40.3% 5.3% 3.4% 6.0% 6.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0% 100.0% 0.0%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 75.7% 0.0%
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Platz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	879.829 115,789 69,215 - 1,939,746 131,577 3,448,324 1,920,974 944,841 5,832,642 2,347,964 4,874,549 230,593 - 36,088,614 - Value 17,448,514 14,342,848 1,619,657 2,677,595	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 16.2% 0.6% 0.0% 100.0%	24 8 1 1 1 19 2 34 62 20 9 72 33 3 9 4 - 352 Number of Loans	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 5.7% 2.6% 20.5% 9.4% 2.6% 11.1% 0.0% As percentage of total 40.3% 50.3% 3.4% 6.0% 0.0% As percentage of	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505 102,524	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0% 0.0% 0.0% 0.0% 0.0%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 0.0% 0.0% 0.0% 38.1%
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	879,829 115,789 69,215 1,939,746 131,577 3,448,324 7,632,214 1,920,974 944,841 5,832,642 2,347,964 874,549 230,593 36,088,614 Value 17,448,514 14,342,848 1,619,657 2,677,595	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 6.5% 0.0% 100.0%	24 8 1 1 1 19 2 34 62 20 9 72 33 9 4 - - 352 Number of Loans	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 9.4% 2.6% 1.1% 0.0% 40.3% 40.3% 5.3% 5.3% 5.3% 5.0% 6.0% 6.0% 6.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0% 100.0% 0.0%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 75.7% 0.0%
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000	879.829 115.789 69.215 - 1.939.746 131.577 3.448.324 7.632.214 1.920.974 944.841 5.832.642 2.347.964 874.549 230.593 36,088.614 Value 17,448.514 14,342.848 1,619.657 2,677,595 - 36,088.614	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 2.4% 0.6% 0.0% 100.0% As percentage of total 48.3% 39.7% 4.5% 7.4% 0.0% 100.0%	24 8 1 1 1 1 2 34 62 20 9 72 33 9 4 - - 352 Number of Loans	6.8% 2.3% 0.3% 0.3% 0.9% 6.6% 9.7% 17.6% 20.5% 20.5% 11.1% 0.0% As percentage of total As percentage of total As percentage of total 57.1%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0% 61.9% WAC	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 253.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 0.0% 0.0% 100.0% 0.0% 38.1%
Brandenburg Bremen Hamburg HamburgNiedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000 100,000 - 150,000	879.829 115.789 69.215 -1.939.746 131.577 3.448.324 7.632.214 1.920.974 944.841 5.832.642 2.347.942 2.347.942 36.088.614 Value 17.448.514 14.342,848 1.619.657 2.677.595	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 0.4% 0.4% 0.6% 21.1% 5.3% 2.6% 0.6% 0.0% 100.0% As percentage of total As percentage of total As percentage of total As percentage of total 36.5% 27.6%	24 8 1 1 1 2 34 62 20 9 72 33 3 9 4 - 352 Number of Loans	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 4.7.6% 5.7% 2.6% 4.17.6% 6.0% 1.10% 100.0% As percentage of total 40.3% 6.0% 0.0% 40.0% As percentage of total 40.3% 50.3% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0% 6.0	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505 102,524 Average loan size 65,485 121,591	3.89% 4.20% 4.65% 2.70% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 4.46% Owner Occupied 100.0% 24.3% 100.0% 61.9% WAC 4.43% 4.43%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 75.7% 0.0% 0.0% 0.0% 100.0% 38.1%
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000	879.829 115.789 69.215 1.939,746 131.577 3.448,324 7.632,214 1.920,974 1.920,974 944,841 5.832,642 2.3,47,964 874,549 230,593 36,088,614 Value 17,448,514 14,342,848 1,619,657 2,677,595 36,088,614 Value 13,162,451 9,970,488 8,645,561	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 0.0% 100.0% 48.39 39.7% 4.5% 7.4% 0.0% 100.0% As percentage of total As percentage of total As percentage of total As percentage of total	24 8 1 1 1 1 1 1 2 34 62 20 9 72 33 9 4 - 352 Number of Loans 142 21 352 Number of Loans	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5% 20.5% 20.5% 20.5% 3.4% 6.0% 0.0% As percentage of total As percentage of total 57.1% 23.3% 44.5% 14.5%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505 102,524 Average loan size	3.89% 4.20% 4.65% 2.70% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0% 0.0% 61.9% WAC 4.43% 4.47% 4.45% 4.45% 4.47% 4.45% 4.35%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 0.0% 100.0% 0.0% 38.1% WAM 231.0 250.3 250.0
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000 150,000 - 250,000 100,000 - 250,000 100,000 - 250,000 100,000 - 250,000 100,000 - 250,000 100,000 - 250,000 100,000 - 250,000	879,829 115,789 69,215 1,939,746 131,577 3,448,324 7,632,214 1,920,974 484,841 5,832,642 2,347,964 874,549 230,593 36,088,614 Value 17,448,514 14,342,848 1,619,657 2,677,595	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 0.4% 0.4% 9.6% 21.1% 5.3% 2.6% 2.6% 0.0% 100.0% As percentage of total 48.3% 7.4% 0.0% 100.0% As percentage of total 36.5% 2.4% 0.0%	24 8 1 1 1 1 19 2 34 62 20 9 72 33 9 4 352 Number of Loans 142 21 352 Number of Loans 201 82 51 144	6.8% 2.3% 0.3% 0.3% 0.0% 5.4% 0.6% 9.7% 17.6% 2.6% 20.5% 9.4% 2.6% 1.1% 0.0% 100.0% As percentage of total 40.3% 6.0% 0.0% 100.0% As percentage of total 57.1% 23.3% 14.5% 4.0% 4.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505 102,524 Average loan size Average loan size 65,485 121,591 169,521 219,262	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0% 0.0% 0.0% 61.9% WAC 4.43% 4.47% 4.35% 4.36% 4.36%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 75.7% 0.0% 0.0% 100.0% 0.0% 38.1% WAM 231.0 250.3 250.0 241.9
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 250,000 250,000 - 300,000	879.829 115.799 159.215 1,939.746 131.577 3,448,324 7,632.214 1,920.974 944,841 1,920.974 944,841 1,920.974 944,841 1,920.974 944,841 1,920.974 944,841 1,920.974 944,841 1,920.974 946,874 36,088,614 Value 17,448,514 14,342,848 1,619,657 2,677,595 - 36,088,614 Value 13,162,451 9,970,498 8,645,561 3,069,672 542,607	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 6.5% 100.0% 100.0% As percentage of total 48.3% 39.7% 4.5% 7.4% 0.0% As percentage of total As percentage of total 48.3% 39.7% 4.5% 7.4% 0.0%	24 8 1 1 1 1 19 2 34 62 20 9 72 33 9 4 352 Number of Loans 142 177 12 21 352 Number of Loans 201 82 51 144 12 2	6.8% 2.3% 0.3% 0.3% 0.9% 6.6% 9.7% 17.6% 5.7% 2.6% 20.5% 9.4% 2.6% 1.1% 0.0% As percentage of total 40.3% 6.0% 0.0% As percentage of total 40.3% 53.3% 4.4% 6.0% 0.0% As percentage of total	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505 102,524 Average loan size 65,485 121,591 169,521 219,262 271,300	3.89% 4.20% 4.65% 2.70% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.33% 100.0% 100.0% 61.9% WAC 4.43% 4.47% 4.35% 4.36% 5.93%	233.1 316.0 366.9 - 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 75.7% 0.0% 0.0% 100.0% 38.1% WAM 231.0 250.3 250.0 241.9
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 350,000 250,000 - 350,000 250,000 - 350,000 250,000 - 350,000	879,829 115,789 69,215 1,939,746 131,577 3,448,324 7,632,214 1,920,974 874,841 5,832,642 2,347,964 874,549 230,593 36,088,614 Value 17,448,514 14,342,848 1,619,657 2,677,595 - 36,088,614 Value 13,162,451 9,970,488 8,645,561 3,069,672 542,600 342,716	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 0.4% 0.4% 0.6% 21.1% 5.3% 2.6% 2.4% 0.6% 0.0% 100.0% As percentage of total 48.3% 39.7% 4.5% 7.4% 0.0% 0.0% 100.0%	24 8 1 1 1 1 1 2 34 62 20 9 72 33 9 4 352 Number of Loans 142 21 352 Number of Loans 201 82 51 14 2 1 1	6.8% 2.3% 0.3% 0.3% 0.9% 6.6% 9.7% 17.6% 20.5% 20.5% 9.4% 1.1% 0.0% As percentage of total As percentage of total As percentage of total As percentage of total 57.1% 23.3% 4.5% 4.0% 0.0%	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505 102,524 Average loan size Average loan size 65,485 121,591 169,521 219,262 271,300 342,716	3.89% 4.20% 4.65% 2.70% 0.00% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.3% 100.0% 0.0% 61.9% WAC 4.43% 4.47% 4.35% 4.35% 4.35% 4.35% 4.35% 4.36% 5.93% 4.74%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 236.0 235.2 222.2 224.7 241.2 Investment Property 0.0% 75.7% 0.0% 100.0% 100.0% 38.1% WAM 231.0 250.3 250.0 241.9 163.0 237.6
Brandenburg Bremen Hamburg Hamburg/Niedersachsen Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 250,000 250,000 - 300,000	879.829 115.799 159.215 1,939.746 131.577 3,448,324 7,632.214 1,920.974 944,841 1,920.974 944,841 1,920.974 944,841 1,920.974 944,841 1,920.974 944,841 1,920.974 944,841 1,920.974 946,874 36,088,614 Value 17,448,514 14,342,848 1,619,657 2,677,595 - 36,088,614 Value 13,162,451 9,970,498 8,645,561 3,069,672 542,607	2.4% 0.3% 0.2% 0.0% 5.4% 0.4% 9.6% 21.1% 5.3% 2.6% 6.5% 100.0% 100.0% As percentage of total 48.3% 39.7% 4.5% 7.4% 0.0% As percentage of total As percentage of total 48.3% 39.7% 4.5% 7.4% 0.0%	24 8 1 1 1 1 19 2 34 62 20 9 72 33 9 4 352 Number of Loans 142 177 12 21 352 Number of Loans 201 82 51 144 12 2	6.8% 2.3% 0.3% 0.3% 0.9% 6.6% 9.7% 17.6% 5.7% 2.6% 20.5% 9.4% 2.6% 1.1% 0.0% As percentage of total 40.3% 6.0% 0.0% As percentage of total 40.3% 53.3% 4.4% 6.0% 0.0% As percentage of total	113,910 109,979 115,789 69,215 - 102,092 65,788 101,421 123,100 96,049 104,982 81,009 71,150 97,172 57,648 - 102,524 Average loan size 122,877 81,033 134,971 127,505 102,524 Average loan size 65,485 121,591 169,521 219,262 271,300	3.89% 4.20% 4.65% 2.70% 3.88% 4.67% 4.10% 4.79% 3.96% 3.94% 4.73% 4.31% 3.42% 4.96% 0.00% 4.46% Owner Occupied 100.0% 24.33% 100.0% 100.0% 61.9% WAC 4.43% 4.47% 4.35% 4.36% 5.93%	233.1 316.0 366.9 287.4 166.0 259.3 234.1 262.4 254.2 236.0 235.2 222.2 224.7

Total

100.0%

4.46%

241.2

Summary - East Germany

Characteristics

Amounts to be disbursed
Number of loans 143
Number of loans parts 189

	Weighted		
	average	Minimum	Maximum
Loan size	85,010	15,653	249,724
Loan part size	64,320	2,756	203,807
Coupon	4.43%	2.70%	6.95%
Remaining maturity (months)	239.1	16	519
Remaining interest period (months)	15.2	1	57
Original interest period (months)	34.5	6	240
Seasoning (months)	206.5	191.2	220.0
Loan to Foreclosure Value	92.0%	0.1%	129.1%

 Value
 As % of number of loans
 As % Outstanding principal amount

 Investment properties
 8,087,855.07
 74.8%
 66.53%

 Owner occupied
 4,068,586.02
 25.2%
 33.47%

Redemption type		As percentage of						
	Value	As percentage of total	Number of loanparts	total	Average Ioan part size	WAC	WAM	
Annuity	10,608,439	87.3%	171	90.5%	62,038	4.49%	242.9	
Interest Only With Life Insurance Redemption	1,200,070	9.9%	14	7.4%	85,719	3.99%	222.9	
Interest Only With Building Savings Account Redemption	113,932	0.9%	2	1.1%	56,966	4.20%	140.3	
Interest Only	234,000	1.9%	2	1.1%	117,000	3.79%	200.0	
Total	12,156,441	100.0%	189	100.0%	64,320	4.43%	239.1	

		As percentage of						
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM	
0 - 12	3,877,673	31.9%	61	32.3%	63,568	6.28%	190.6	
13 - 24	3,304,780	27.2%	57	30.2%	57,979	3.54%	273.6	
25 - 36	· · · · · · · · · · · · · · · · · · ·	0.0%	-	0.0%	· -	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	4,747,291	39.1%	67	35.4%	70,855	3.50%	257.8	
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	189,124	1.6%	3	1.6%	63,041	5.39%	186.8	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	37,573	0.3%	1	0.5%	37,573	4.74%	111.0	
Total	12,156,441	100.0%	189	100.0%	64,320	4.43%	239.1	

		As percentage of					
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 3.00%	2,060,185	16.9%	33	17.5%	62,430	2.71%	305.3
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	4,092,820	33.7%	57	30.2%	71,804	3.31%	263.6
3.50% - 3.75%	263,389	2.2%	5	2.6%	52,678	3.66%	237.3
3.75% - 4.00%	77,645	0.6%	1	0.5%	77,645	3.84%	196.0
4.00% - 4.25%	436,378	3.6%	9	4.8%	48,486	4.12%	255.3
4.25% - 4.50%	304,114	2.5%	5	2.6%	60,823	4.47%	230.4
4.50% - 4.75%	264,315	2.2%	4	2.1%	66,079	4.64%	209.8
4.75% - 5.00%	-	0.0%	-	0.0%	-	0.00%	-
5.00% - 5.25%	76,224	0.6%	2	1.1%	38,112	5.04%	228.0
5.25% - 5.50%	164,084	1.3%	3	1.6%	54,695	5.26%	221.9
5.50% - 5.75%	744,946	6.1%	13	6.9%	57,304	5.61%	196.6
5.75% - 6.00%	214,764	1.8%	6	3.2%	35,794	5.87%	172.0
6.00% - >	3,457,577	28.4%	51	27.0%	67,796	6.47%	187.1
Total	12,156,441	100.0%	189	100.0%	64,320	4.43%	239.1

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2017	189,124	1.6%	3	1.6%	63,041	5.39%	186.8
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-Dec-2020	649	0.0%	1	0.5%	649	4.20%	269.0
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	108,269	0.9%	2	1.1%	54,135	4.20%	272.0
01-Jan-2023 - 31-Dec-2023	5,304,151	43.6%	83	43.9%	63,905	5.32%	223.9
01-Jan-2024 - 31-Dec-2024	1,560,753	12.8%	27	14.3%	57,806	3.54%	253.5
01-Jan-2025 - 31-Dec-2025	1,705,281	14.0%	24	12.7%	71,053	4.03%	249.3
01-Jan-2026 - 31-Dec-2026	2,316,477	19.1%	37	19.6%	62,607	3.32%	256.9
01-Jan-2027 - 31-Dec-2027	808,214	6.6%	9	4.8%	89,802	3.77%	256.1
01-Jan-2028 - 31-Dec-2111	163,523	1.3%	3	1.6%	54,508	6.08%	191.5
Total	12,156,441	100.0%	189	100.0%	64,320	4.43%	239.1

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023	_	0.0%	_	0.0%	-	0.00%	_
01-Jan-2024 - 31-Dec-2025	24.822	0.2%	2	1.1%	12.411	6.76%	24.0
01-Jan-2026 - 31-Dec-2027	25,030	0.2%	1	0.5%	25,030	6.02%	41.0
01-Jan-2028 - 31-Dec-2029	127,724	1.1%	4	2.1%	31,931	5.99%	61.3
01-Jan-2030 - 31-Dec-2031	189.800	1.6%	4	2.1%	47.450	6.18%	93.7
01-Jan-2032 - 31-Dec-2033	375,328	3.1%	9	4.8%	41,703	5.06%	119.4
01-Jan-2034 - 31-Dec-2035	309,956	2.5%	6	3.2%	51,659	3.81%	141.9
01-Jan-2036 - 31-Dec-2037	899,932	7.4%	15	7.9%	59,995	3.92%	160.3
01-Jan-2038 - 31-Dec-2039	2,042,679	16.8%	28	14.8%	72,953	5.72%	187.6
01-Jan-2040 - 31-Dec-2041	2,123,818	17.5%	33	17.5%	64,358	5.70%	208.4
01-Jan-2042 - 31-Dec-2043	852,482	7.0%	15	7.9%	56,832	4.74%	229.0
01-Jan-2044 - 31-Dec-2045	771,001	6.3%	14	7.4%	55,071	3.72%	256.1
01-Jan-2046 - 31-Dec-2047	1,104,253	9.1%	14	7.4%	78,875	3.72%	281.7
01-Jan-2048 - 31-Dec-2047	3,309,615	27.2%	44	23.3%	75,219	3.20%	337.4
01-0a1-2040 - 31-De0-2107	3,309,013	21.2/0			73,219	3.2076	
Total	12,156,441	100.0%	189	100.0%	64,320	4.43%	239.1
				As percentage of			
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	499,710	4.1%	14	9.8%	35,694	5.08%	124.9
60% - 70%	265,309	2.2%	5	3.5%	53,062	3.93%	170.5
70% - 80%	412,827	3.4%	7	4.9%	58,975	4.09%	164.3
80% - 90%	3,908,229	32.1%	43	30.1%	90,889	4.44%	249.5
90% - 100%	5,042,787	41.5%	56	39.2%	90,050	4.36%	260.6
100% - 110%	891,439	7.3%	8	5.6%	111,430	4.45%	270.3
110% - 120%	1,023,241	8.4%	9	6.3%	113,693	4.52%	178.9
120% - 130%	112,900	0.9%	1	0.7%	112,900	5.62%	159.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	12,156,441	100.0%	143	100.0%	85,010	4.43%	239.1
Total	12,100,111	100.070		100.070	30,010	1.1070	200.1
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Berlin	2,733,838	22.5%	24	16.8%	113,910	3.89%	255.7
Brandenburg	879,829	7.2%	8	5.6%	109,979	4.20%	233.1
Mecklenburg-Vorpommern	131,577	1.1%	2	1.4%	65,788	4.67%	166.0
Sachsen	5,832,642	48.0%	72	50.3%	81,009	4.73%	236.0
Sachsen-Anhalt	2,347,964	19.3%	33	23.1%	71,150	4.31%	235.2
Thüringen	230,593	1.9%	4	2.8%	57,648	4.96%	224.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	12,156,441	100.0%	143	100.0%	85,010	4.43%	239.1
Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Propert
		As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	
Einfamilienhaus	2,838,713	23.4%	23	total 16.1%	123,422	100.00%	0.00%
Einfamilienhaus Hochhaus/appartement	2,838,713 8,709,606	23.4% 71.6%	23 114	total 16.1% 79.7%	123,422 76,400	100.00% 6.14%	0.00% 93.86%
Einfamilienhaus Hochhaus/appartement	2,838,713	23.4%	23	total 16.1%	123,422	100.00%	0.00% 93.86%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	2,838,713 8,709,606	23.4% 71.6% 0.6% 4.4%	23 114	total 16.1% 79.7% 0.7% 3.5%	123,422 76,400	100.00% 6.14% 100.00% 100.00%	0.009 93.869 0.009 0.009
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	2,838,713 8,709,606 77,645	23.4% 71.6% 0.6%	23 114 1	total 16.1% 79.7% 0.7%	123,422 76,400 77,645	100.00% 6.14% 100.00%	0.009 93.869 0.009 0.009
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	2,838,713 8,709,606 77,645	23.4% 71.6% 0.6% 4.4%	23 114 1	total 16.1% 79.7% 0.7% 3.5%	123,422 76,400 77,645	100.00% 6.14% 100.00% 100.00%	0.00% 93.86% 0.00% 0.00% 100.00%
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	2,838,713 8,709,606 77,645 530,477	23.4% 71.6% 0.6% 4.4% 0.0%	23 114 1 5	total 16.1% 79.7% 0.7% 3.5% 0.0%	123,422 76,400 77,645	100.00% 6.14% 100.00% 100.00% 0.00%	0.00% 93.86% 0.00% 0.00% 100.00% 174.83%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	2,838,713 8,709,606 77,645 530,477	23.4% 71.6% 0.6% 4.4% 0.0%	23 114 1 5 -	16.1% 79.7% 0.7% 3.5% 0.0%	123,422 76,400 77,645 106,095	100.00% 6.14% 100.00% 100.00% 0.00% 0.00%	0.00% 93.86% 0.00% 0.00% 100.00% 0.00%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	2,838,713 8,709,606 77,645 530,477 - 12,156,441	23.4% 71.6% 0.6% 4.4% 0.0% 0.0%	23 114 1 5 - - - 143	total 16.1% 79.7% 0.7% 3.5% 0.0% 0.0% 100.0% As percentage of	123,422 76,400 77,645 106,095 - - - 85,010	100.00% 6.14% 100.00% 100.00% 0.00% 0.00% 25.17%	0.00% 93.86% 0.00% 0.00% 100.00% 74.83%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	2,838,713 8,709,606 77,645 530,477	23.4% 71.6% 0.6% 4.4% 0.0%	23 114 1 5 -	total 16.1% 79.7% 0.7% 3.5% 0.0% 100.0%	123,422 76,400 77,645 106,095	100.00% 6.14% 100.00% 100.00% 0.00% 0.00%	0.00% 93.86% 0.00% 0.00% 100.00% 0.00%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000	2,838,713 8,709,606 77,645 530,477 12,156,441 Value 6,958,553	23.4% 71.6% 0.6% 4.4% 0.0% 100.0%	23 114 1 5 5 - 143 Number of Loans	total 16.1% 79.7% 0.7% 3.5% 0.0% 100.0% As percentage of total	123,422 76,400 77,645 106,095 - 85,010 Average loan size	100.00% 6.14% 100.00% 100.00% 0.00% 0.00% 25.17%	0.009 93.869 0.009 0.009 100.009 0.009 74.839
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000 100,000 - 150,000	2,838,713 8,709,606 77,645 530,477 - 12,156,441 Value 6,958,553 2,901,501	23.4% 71.6% 0.6% 4.4% 0.0% 0.0% 100.0%	23 114 1 5 - - 1 143 Number of Loans	total 16.1% 79.7% 0.7% 3.5% 0.0% 100.0% As percentage of total 74.8% 16.8%	123,422 76,400 77,645 106,095 - - - 85,010 Average loan size	100.00% 6.14% 100.00% 100.00% 0.00% 0.00% 25.17% WAC 4.48% 4.51%	0.00° 93.86° 0.00° 0.00° 100.00° 74.83° WAM
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000	2,838,713 8,709,606 77,645 530,477 - - 12,156,441 Value 6,958,553 2,901,501 1,207,647	23.4% 71.6% 0.6% 4.4% 0.0% 100.0% 100.0% As percentage of total 57.2% 23.9% 9.99%	23 114 1 5 - - 143 Number of Loans	total 16.1% 79.7% 0.7% 3.5% 0.0% 100.0% As percentage of total 74.8% 16.8% 4.9%	123,422 76,400 77,645 106,095	100.00% 6.14% 100.00% 100.00% 0.00% 0.00% 25.17% WAC 4.48% 4.33%	0.009 93.869 0.009 100.009 0.009 74.839 WAM
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	2,838,713 8,709,606 77,645 530,477 - 12,156,441 Value 6,958,553 2,901,501	23.4% 71.6% 0.6% 4.4% 0.0% 100.0% 4s percentage of total 57.2% 23.9% 9.9% 9.9%	23 114 1 5 - - 1 143 Number of Loans	total 16.1% 79.7% 0.7% 3.5% 0.0% 100.0% As percentage of total 74.8% 16.8% 4.9% 3.5%	123,422 76,400 77,645 106,095 - - - 85,010 Average loan size	100.00% 6.14% 100.00% 0.00% 0.00% 0.00% 25.17% WAC 4.48% 4.51% 4.33% 3.95%	0.00% 93.86% 0.00% 0.00% 100.00% 74.83%
Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000	2,838,713 8,709,606 77,645 530,477 - - 12,156,441 Value 6,958,553 2,901,501 1,207,647	23.4% 71.6% 0.6% 4.4% 0.0% 100.0% 100.0% As percentage of total 57.2% 23.9% 9.99%	23 114 1 5 - - 143 Number of Loans	total 16.1% 79.7% 0.7% 3.5% 0.0% 100.0% As percentage of total 74.8% 16.8% 4.9%	123,422 76,400 77,645 106,095	100.00% 6.14% 100.00% 100.00% 0.00% 0.00% 25.17% WAC 4.48% 4.33%	0.009 93.869 0.009 100.009 0.009 74.839 WAM

5