E-MAC DE 2006-I Investor Report May 2019

Cashflow analysis for the period

Total interest received Interest received on transaction accounts Net Post Foresclosure Proceeds Liquidity available Reserve account available Receivables under hedging arrangements Total funds available 636,957 (1,582) 427,923 3,000,000 5,500 4,068,798 Company management expenses MPT fee Administration fee Administration fee Third party fees Liquidity Facility stand-by interest Payments under hedging arrangements Interest on the Notes Shortfall Class C PDL Repayment Shortfall Class D PDL Repayment Shortfall Class D PDL Repayment Shortfall Class D PDL Repayment Redemption Class F Notes Deferred Purchase Price Instalment Total funds distributed 26,430 56,976 10,588 308,391 256.048 4,025 406,340 1,068,798 Available after distribution of funds 3,000,000 Undrawn Liquidity Facility Liquidity Facility Stand By Ledger Reserve account funding 3,000,000 Available liquidity 3,000,000

*Note:
Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as Liquidity Facility Fracility Provider, the Issuer has made a Liquidity Facility Standby Drawing on November 27, 2017.
Currently the Issuer has been notified by the Liquidity Facility Provider that the facility will not be renewed. As a consequence, until a replacement is found by the Issuer, the Standby Drawing remains in place.
The Issuer and Security Trustee are in the process of replacing the GIC counterparty.

Collateral

Net cashflow

Starting current balance per 1 February 2019
To be disbursed per 1 February 2019
Starting principal balance 1 February 2019
Principal (p)repayments
Principal (p)repayments
Losses for the period 54,775,724 54,775,724 (2,456,379) (219,059)

52,100,286 Ending principal balance

Balance Reset Participation

Total balance E-MAC DE 2006-I 52,100,286

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	836,285	219,059	406,340	649,004
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,336,285	219,059	406,340	19,149,004

Performance

	Last period	This period	Since issue
Prepayment rate	13.95%	15.81%	16.52%

		As percentage of								
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total					
Current	-	38,741,683	74.4%	403	79.3%					
1 - 30	8,713	2,865,287	5.5%	26	5.1%					
31 - 60	11,067	1,473,332	2.8%	13	2.6%					
61 - 90	10,804	712,582	1.4%	5	1.0%					
91 - 120	4,086	259,591	0.5%	2	0.4%					
121-150	9,788	380,140	0.7%	4	0.8%					
> 151	1,291,742	7,667,671	14.7%	55	10.8%					
Total	1,336,200	52,100,286	100%	508	100%					

	Last period	This period	Net Recovered	Total
Aggregate principal losses	248,283	219,059	354,837	54,315,327

Summary - Total Portfolio

Characteristics

Amounts to be disbursed

Number of loans Number of loans parts 508 682

	Weighted average	Minimum	Maximum
Loan size	102,560	10,103	273,110
Loan part size	76,393	1,461	273,110
Coupon	4.11%	2.70%	6.06%
Remaining maturity (months)	287.3	1	487
Remaining interest period (months)	11.9	1	59
Original interest period (months)	45.2	3	180
Seasoning (months)	162.8	145.5	179.2
Loan to Lending Value	97.8%	4.3%	120.0%

Value 23,050,762.39 29,049,523.59 As % of number of loans 53.0% 47.0% As % Outstanding principal amount 44.24% 55.76%

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	44,688,898	85.8%	605	88.7%	73,866	4.12%	300.0	
Interest Only With Life Insurance Redemption	3,889,838	7.5%	44	6.5%	88,405	3.92%	187.3	
Interest Only With Building Savings Account Redemption	2,880,316	5.5%	27	4.0%	106,678	4.10%	225.7	
Interest Only	641,234	1.2%	6	0.9%	106,872	4.82%	278.9	
Total	52 100 286	100.0%	682	100.0%	76 393	4 11%	287.3	

Interest term	Value	As percentage of total	Number of loannarts	As percentage of total	Average loan part size	WAC	WAM
mioroot torm	Value	710 poroontago or total	rambor or loanparto	totai	7 tvorago ioan part oizo	******	******
0 - 12	11,578,807	22.2%	149	21.8%	77,710	4.21%	289.9
13 - 24	9,563,782	18.4%	120	17.6%	79,698	2.70%	341.9
25 - 36	· · · · · · · · · · · · · · · · · · ·	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	27,791,102	53.3%	382	56.0%	72,752	4.47%	271.3
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	2,995,491	5.7%	30	4.4%	99,850	4.87%	251.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	171,104	0.3%	1	0.1%	171,104	5.20%	265.0
Total	52,100,286	100.0%	682	100.0%	76,393	4.11%	287.3

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	33,802,742	64.9%	441	64.7%	76,650	3.55%	309.2
4.50% - 4.75%	926,457	1.8%	8	1.2%	115,807	4.65%	247.3
4.75% - 5.00%	3,016,693	5.8%	41	6.0%	73,578	4.96%	249.5
5.00% - 5.25%	11,110,904	21.3%	151	22.1%	73,582	5.18%	246.9
5.25% - 5.50%	2,917,847	5.6%	38	5.6%	76,785	5.37%	243.6
5.50% - 5.75%	149,990	0.3%	1	0.1%	149,990	5.75%	245.0
5.75% - 6.00%	65,970	0.1%	1	0.1%	65,970	5.89%	243.0
6.00% - 6.25%	109,684	0.2%	1	0.1%	109,684	6.06%	232.0
6.25% - 6.50%	-	0.0%	-	0.0%	-	0.00%	-
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	=	0.0%	-	0.0%	=	0.00%	-
Total	52.100.286	100.0%	682	100.0%	76.393	4.11%	287.3

Interest reset date	Value	As percentage of total	Number of learnante	As percentage of total	Average loan part size	WAC	WAM
Interest reset date	value	As percentage or total	Number of loanparts	iolai	Average loan part size	WAC	VV AIVI
01-Jan-2015 - 31-Dec-2017	3,898,506	7.5%	38	5.6%	102,592	4.80%	258.2
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	13,569,516	26.0%	178	26.1%	76,233	3.91%	300.3
01-Jan-2020 - 31-Dec-2020	19,370,078	37.2%	263	38.6%	73,650	4.54%	274.2
01-Jan-2021 - 31-Dec-2021	12,352,657	23.7%	164	24.0%	75,321	3.60%	293.6
01-Jan-2022 - 31-Dec-2022	2,428,165	4.7%	30	4.4%	80,939	3.43%	330.6
01-Jan-2023 - 31-Dec-2023	414,730	0.8%	7	1.0%	59,247	3.59%	300.3
01-Jan-2024 - 31-Dec-2111	66,634	0.1%	2	0.3%	33,317	3.55%	297.5
Total	52,100,286	100.0%	682	100.0%	76,393	4.11%	287.3

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Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2012 - 31-Dec-2013	=	0.0%	=	0.0%	=	0.00%	=
01-Jan-2014 - 31-Dec-2015	-	0.0%	=	0.0% 0.0%	=	0.00%	=
01-Jan-2016 - 31-Dec-2017 01-Jan-2018 - 31-Dec-2019	10,103	0.0% 0.0%	1	0.0%	10,103	0.00% 4.19%	(2.1)
01-Jan-2020 - 31-Dec-2021	65,245	0.1%	2	0.3%	32,622	4.76%	24.8
01-Jan-2022 - 31-Dec-2023	27,536	0.1%	1 7	0.1%	27,536	5.21%	40.0
01-Jan-2024 - 31-Dec-2025 01-Jan-2026 - 31-Dec-2027	527,362 502,100	1.0% 1.0%	8	1.0% 1.2%	75,337 62,762	4.55% 3.70%	73.2 91.6
01-Jan-2028 - 31-Dec-2029	741,817	1.4%	7	1.0%	105,974	4.21%	118.4
01-Jan-2030 - 31-Dec-2031	994,930	1.9% 2.2%	14 16	2.1% 2.3%	71,066	4.90% 4.00%	142.2
01-Jan-2032 - 31-Dec-2033 01-Jan-2034 - 31-Dec-2035	1,141,468 2,180,091	4.2%	24	3.5%	71,342 90,837	4.00%	165.7 194.4
01-Jan-2036 - 31-Dec-2037	1,009,810	1.9%	13	1.9%	77,678	3.34%	208.8
01-Jan-2038 - 31-Dec-2039	1,504,349	2.9%	16	2.3%	94,022	4.21%	239.5
01-Jan-2040 - 31-Dec-2041 01-Jan-2042 - 31-Dec-2043	13,699,219 6,872,009	26.3% 13.2%	187 92	27.4% 13.5%	73,258 74,696	5.01% 4.22%	263.5 284.6
01-Jan-2044 - 31-Dec-2045	9,503,937	18.2%	119	17.4%	79,865	4.03%	309.9
01-Jan-2046 - 31-Dec-2047	3,893,481	7.5%	54	7.9%	72,101	3.68%	330.6
01-Jan-2048 - 31-Dec-2137	9,426,831	18.1%	121	17.7%	77,908	2.98%	389.1
Total	52,100,286	100.0%	682	100.0%	76,393	4.11%	287.3
				As percentage of			
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60% 60% - 70%	859,381 764,026	1.6% 1.5%	20 11	3.9% 2.2%	42,969 69,457	4.07% 3.80%	145.6 232.1
70% - 80%	2,802,598	5.4%	32	6.3%	87,581	4.05%	239.9
80% - 90%	5,183,746	9.9%	45	8.9%	115,194	3.82%	291.0
90% - 100% 100% - 110%	21,216,784 14,634,772	40.7% 28.1%	213 134	41.9% 26.4%	99,609 109,215	4.15% 4.10%	306.8 294.6
110% - 120%	6,638,979	12.7%	53	10.4%	125,264	4.31%	250.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	ē	0.0%	-	0.0%	=	0.00%	-
Total	52,100,286	100.0%	508	100.0%	102,560	4.11%	287.3
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	6,148,014	11.8%	51	10.0%	120,549	4.18%	270.7
Bayern Berlin	5,048,936 3,104,332	9.7% 6.0%	48 33	9.4% 6.5%	105,186 94,071	3.88% 4.04%	297.0 298.5
Brandenburg	1,082,834	2.1%	10	2.0%	108,283	4.45%	270.1
Bremen	433,845	0.8%	6	1.2%	72,308	4.33%	296.0
Hamburg	88,609	0.2%	1	0.2%	88,609	5.19%	264.0
Hamburg/Niedersachsen Hessen	3,873,952	0.0% 7.4%	33	0.0% 6.5%	117,392	0.00% 4.12%	294.2
Mecklenburg-Vorpommern	507,500	1.0%	4	0.8%	126,875	3.51%	300.6
Niedersachsen	2,563,511	4.9%	30	5.9%	85,450	4.09%	272.3
Nordrhein-Westfalen Rheinland-Pfalz	9,605,036 3,019,775	18.4% 5.8%	86 26	16.9% 5.1%	111,686 116,145	4.06% 3.75%	284.4 325.6
Saarland	851,453	1.6%	7	1.4%	121,636	4.23%	258.0
Sachsen	10,419,227	20.0%	122	24.0%	85,403	4.23%	287.9
Sachsen-Anhalt Schleswig-Holstein	3,220,038 1,159,993	6.2% 2.2%	33 9	6.5% 1.8%	97,577 128,888	4.38% 4.13%	280.1 305.4
Thüringen	973,231	1.9%	9	1.8%	108,137	4.40%	256.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	52,100,286	100.0%	508	100.0%	102,560	4.11%	287.3
				As percentage of			
Property type	Value		Number of Loans	total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus Hochhaus/appartement	17,491,840 27,969,894	33.6% 53.7%	142 323	28.0% 63.6%	123,182 86,594	98.6% 19.2%	1.4% 80.8%
Mehrfamilienhaus	4,185,527	8.0%	25	4.9%	167,421	80.0%	20.0%
Zweifamilienhaus	2,453,025	4.7%	18	3.5%	136,279	94.4%	5.6%
Laden/wohnhaus unspecified	-	0.0% 0.0%	-	0.0% 0.0%	-	0.0% 0.0%	100.0% 0.0%
Total	52,100,286	100.0%	508	100.0%	102,560	47.0%	53.0%
Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	19,703,205	37.8%	286	56.3%	68,892	4.13%	277.2
100,000 - 150,000	17,293,905	33.2%	140	27.6%	123,528	4.23%	294.6
150,000 - 200,000 200,000 - 250,000	10,308,270 3,738,505	19.8% 7.2%	61 17	12.0% 3.3%	168,988 219,912	4.01% 3.73%	291.5 305.7
250,000 - 300,000	1,056,401	2.0%	4	0.8%	264,100	4.15%	248.7
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000 400,000 - 450,000	-	0.0% 0.0%	-	0.0% 0.0%	-	0.00% 0.00%	-
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000 600,000 - 650,000	-	0.0% 0.0%	-	0.0% 0.0%	-	0.00% 0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	-	0.0%	-	0.0%	-	0.00%	-
750,000 - 800,000	-	0.0%	-	0.0%	-	0.00%	
		U U01	_	U U0/:	-	U UU%	
800,000 - 850,000 850,000 - >	-	0.0% 0.0%	-	0.0% 0.0%	- -	0.00% 0.00%	-

Summary - East Germany

Characteristics

Amounts to be disbursed
Number of loans 211
Number of loans parts 272

	Weighted average	Minimum	Maximum
Loan size	91,503	38,438	242,727
Loan part size	70,982	1,461	242,727
Coupon	4.23%	2.70%	6.06%
Remaining maturity (months)	286.1	65	475
Remaining interest period (months)	11.7	1	45
Original interest period (months)	43.2	3	120
Seasoning (months)	163.1	145.5	177.4
Loan to Lending Value	98.7%	26.8%	120.0%

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

 Investment properties
 15,863,062.97
 86.7%
 82.16%

 Owner occupied
 3,444,097.48
 13.3%
 17.84%

As percentage of							
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	16,701,632	86.5%	242	89.0%	69,015	4.25%	294.9
Interest Only With Life Insurance Redemption	1,128,882	5.8%	14	5.1%	80,634	4.12%	171.6
Interest Only With Building Savings Account Redemption	1,204,812	6.2%	14	5.1%	86,058	3.94%	270.0
Interest Only	271,834	1.4%	2	0.7%	135,917	4.68%	289.9
Total	19,307,160	100.0%	272	100.0%	70,982	4.23%	286.1

				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0.40	F 470 000	00.00/	70	00.50/	74.000	4.400/	200.0
0 - 12	5,176,963	26.8%		26.5%	71,902	4.19%	296.9
13 - 24	2,865,628	14.8%		14.0%	75,411	2.70%	335.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	10,302,587	53.4%	154	56.6%	66,900	4.61%	271.9
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	961,982	5.0%	8	2.9%	120,248	4.90%	231.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	19,307,160	100.0%	272	100.0%	70.982	4.23%	286.1

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	12,014,186	62.2%	162	59.6%	74,162	3.66%	310.5
4.50% - 4.75%	242,727	1.3%	1	0.4%	242,727	4.59%	196.0
4.75% - 5.00%	1,203,416	6.2%	20	7.4%	60,171	4.96%	229.3
5.00% - 5.25%	4,634,831	24.0%	71	26.1%	65,279	5.16%	250.1
5.25% - 5.50%	1,036,347	5.4%	16	5.9%	64,772	5.36%	258.9
5.50% - 5.75%	· · · · · · · · · · · · · · · · · · ·	0.0%	-	0.0%	· -	0.00%	-
5.75% - 6.00%	65,970	0.3%	1	0.4%	65,970	5.89%	243.0
6.00% - 6.25%	109,684	0.6%	1	0.4%	109,684	6.06%	232.0
6.25% - 6.50%	· · · · · · · · · · · · · · · · · · ·	0.0%	-	0.0%	· -	0.00%	-
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	19.307.160	100.0%	272	100.0%	70.982	4.23%	286.1

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	1.173.656	6.1%	9	3.3%	130,406	4.78%	246.6
01-Jan-2018 - 31-Dec-2018	, , ,	0.0%	-	0.0%	-	0.00%	
01-Jan-2019 - 31-Dec-2019	5,674,098	29.4%	78	28.7%	72,745	4.04%	300.0
01-Jan-2020 - 31-Dec-2020	7,726,352	40.0%	119	43.8%	64,927	4.60%	267.6
01-Jan-2021 - 31-Dec-2021	3,899,748	20.2%	58	21.3%	67,237	3.74%	303.4
01-Jan-2022 - 31-Dec-2022	775,360	4.0%	7	2.6%	110,766	3.46%	344.2
01-Jan-2023 - 31-Dec-2023	57,948	0.3%	1	0.4%	57,948	3.51%	235.0
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	19,307,160	100.0%	272	100.0%	70,982	4.23%	286.1

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
	vaido		Transport of loanparto		Avorago loan part oleo		*******
01-Jan-2014 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2017	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017 01-Jan-2018 - 31-Dec-2019		0.0% 0.0%	-	0.0% 0.0%	-	0.00% 0.00%	-
01-Jan-2020 - 31-Dec-2021	_	0.0%	_	0.0%	-	0.00%	_
01-Jan-2022 - 31-Dec-2023	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2025	265,864	1.4%	4	1.5%	66,466	4.30%	72.4
01-Jan-2026 - 31-Dec-2027	201,798	1.0%	4	1.5%	50,450	3.87%	96.1
01-Jan-2028 - 31-Dec-2029	154,894	0.8%	1	0.4%	154,894	5.08%	127.0
01-Jan-2030 - 31-Dec-2031 01-Jan-2032 - 31-Dec-2033	336,051 245,246	1.7% 1.3%	4	1.5% 1.5%	84,013 61,311	4.92% 4.21%	143.1 166.2
01-Jan-2034 - 31-Dec-2035	974,787	5.0%	11	4.0%	88,617	3.89%	193.1
01-Jan-2036 - 31-Dec-2037	195,240	1.0%	3	1.1%	65,080	3.67%	204.5
01-Jan-2038 - 31-Dec-2039	701,888	3.6%	9	3.3%	77,988	3.92%	239.4
01-Jan-2040 - 31-Dec-2041	5,802,681	30.1%	88	32.4%	65,940	5.12%	263.6
01-Jan-2042 - 31-Dec-2043	2,138,922	11.1%	34	12.5%	62,909	4.10%	284.0
01-Jan-2044 - 31-Dec-2045 01-Jan-2046 - 31-Dec-2047	4,191,156 934,669	21.7% 4.8%	54 17	19.9% 6.3%	77,614 54,981	4.07% 3.92%	309.3 329.5
01-Jan-2048 - 31-Dec-2047 01-Jan-2048 - 31-Dec-2137	3,163,965	16.4%	39	14.3%	81,127	3.06%	391.5
Total	19,307,160	100.0%	272	100.0%	70,982	4.23%	286.1
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	287,168	1.5%	4	1.9%	71,792	4.73%	139.4
60% - 70%	213,091	1.1%	3	1.4%	71,792	4.73%	195.3
70% - 80%	836,823	4.3%	12	5.7%	69,735	4.43%	224.1
80% - 90%	1,243,909	6.4%	12	5.7%	103,659	3.87%	283.2
90% - 100%	8,865,415	45.9%	99	46.9%	89,550	4.17%	304.3
100% - 110%	5,596,133	29.0%	60	28.4%	93,269	4.36%	285.2
110% - 120%	2,264,621	11.7%	21	10.0%	107,839	4.10%	268.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	=	0.00%	-
Total	19,307,160	100.0%	211	100.0%	91,503	4.23%	286.1
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
-,-							
Berlin	3,104,332	16.1%	33	15.6%	94,071	4.04%	298.5
Brandenburg	1,082,834	5.6%	10	4.7%	108,283	4.45%	270.1
Brandenburg Mecklenburg-Vorpommern	1,082,834 507,500	5.6% 2.6%	10 4	4.7% 1.9%	108,283 126,875	4.45% 3.51%	270.1 300.6
Brandenburg Mecklenburg-Vorpommern Sachsen	1,082,834 507,500 10,419,227	5.6% 2.6% 54.0%	10 4 122	4.7% 1.9% 57.8%	108,283 126,875 85,403	4.45% 3.51% 4.23%	270.1 300.6 287.9
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt	1,082,834 507,500 10,419,227 3,220,038	5.6% 2.6% 54.0% 16.7%	10 4 122 33	4.7% 1.9% 57.8% 15.6%	108,283 126,875 85,403 97,577	4.45% 3.51% 4.23% 4.38%	270.1 300.6 287.9 280.1
Brandenburg Mecklenburg-Vorpommern Sachsen	1,082,834 507,500 10,419,227	5.6% 2.6% 54.0%	10 4 122	4.7% 1.9% 57.8%	108,283 126,875 85,403	4.45% 3.51% 4.23%	270.1 300.6 287.9
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	1,082,834 507,500 10,419,227 3,220,038 973,231	5.6% 2.6% 54.0% 16.7% 5.0% 0.0%	10 4 122 33 9	4.7% 1.9% 57.8% 15.6% 4.3% 0.0%	108,283 126,875 85,403 97,577 108,137	4.45% 3.51% 4.23% 4.38% 4.40% 0.00%	270.1 300.6 287.9 280.1 256.5
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhait Thüringen	1,082,834 507,500 10,419,227 3,220,038	5.6% 2.6% 54.0% 16.7% 5.0%	10 4 122 33	4.7% 1.9% 57.8% 15.6% 4.3%	108,283 126,875 85,403 97,577 108,137	4.45% 3.51% 4.23% 4.38% 4.40%	270.1 300.6 287.9 280.1
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	1,082,834 507,500 10,419,227 3,220,038 973,231	5.6% 2.6% 54.0% 16.7% 5.0% 0.0%	10 4 122 33 9	4.7% 1.9% 57.8% 15.6% 4.3% 0.0%	108,283 126,875 85,403 97,577 108,137	4.45% 3.51% 4.23% 4.38% 4.40% 0.00%	270.1 300.6 287.9 280.1 256.5
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	1,082,834 507,500 10,419,227 3,220,038 973,231 - 19,307,160	5.6% 2.6% 54.0% 16.7% 5.0% 0.0%	10 4 122 33 9 -	4.7% 1.9% 57.8% 15.6% 4.3% 0.0% As percentage of	108,283 126,875 85,403 97,577 108,137 91,503	4.45% 3.51% 4.23% 4.38% 4.40% 0.00%	270.1 300.6 287.9 280.1 256.5
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value	5.6% 2.6% 54.0% 16.7% 5.0% 0.0%	10 4 122 33 9 - 211	4.7% 1.9% 57.8% 15.6% 4.3% 0.0% 100.0% As percentage of total	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869	4 45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23%	270.1 300.6 287.9 280.1 256.5 286.1
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0%	100 4 122 33 9 - 211 Number of Loans 21	4.7% 1.9% 57.8% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0%	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869 157,226	4 45% 3 51% 4 23% 4 .38% 4 .38% 5 .4 .00% 4 .23% 0 .00%	270.1 300.6 287.9 280.1 256.5 - 286.1 Investment Property 0.00%
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	1,082,834 507,500 10,419,227 3,220,038 973,231 - 19,307,160 Value 2,750,269 15,615,869	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8%	100 4 122 33 9 - 211 Number of Loans 21 184	4.7% 1.9% 57.8% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5%	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869	4.45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00%
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfarnilienhaus Laden/wohnhaus Laden/wohnhaus	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 766,128 154,894	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8%	100 4 4 122 33 9 211 Number of Loans 21 184 5 1	4.7% 1.9% 57.8% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5% 0.0%	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869 157,226	4 45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00% 0.00%
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,289 15,615,889 786,128	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8%	10 4 122 33 9 - 211 Number of Loans 21 184 5	4.7% 1.9% 57.8% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5%	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869 157,226	4.45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00%
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfarnilienhaus Laden/wohnhaus Laden/wohnhaus	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 766,128 154,894	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8%	100 4 4 122 33 9 211 Number of Loans 21 184 5 1	4.7% 1.9% 57.8% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5% 0.0%	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869 157,226	4 45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00% 0.00%
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohrhaus unspecified	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8% 0.0%	100 4 4 122 333 9 211	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5% 0.0% 100.0%	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869 157,226 154,894	4 .45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00% 0.00% 100.00%
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Lader/wohrhaus unspecified	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8% 0.0%	100 4 4 122 333 9 211	4.7% 1.9% 57.8% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5% 0.0% 0.0%	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869 157,226 154,894	4 .45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00% 0.00% 100.00%
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894 - 19,307,160 Value 10,173,989	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8% 0.0% 100.0%	100 4 122 33 9 - 211 Number of Loans 21 184 5 1 211 Number of Loans 146	4.7% 1.9% 57.8% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5% 0.0% 100.0% As percentage of total	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869 157,226 154,894 - - - - - - - - - - - - - - - - - - -	4.45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00% 0.00% 13.27% WAC 4.20%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00% 0.00% 100.00% 0.00%
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894 - 19,307,160 Value	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8% 0.0% 100.0% As percentage of total 52.7% 28.5%	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total As percentage of total 69.2% 21.3%	108,283 126,875 85,403 97,577 108,137	4 45% 3 51% 4 23% 4 .38% 4 .40% 0.00% 4 .23% Owner Occupied 100.00% 2 .72% 20.00% 100.00% 0.00% 13.27% WAC	270.1 300.6 287.9 280.1 256.5 286.1 286.1 investment Property 0.00% 97.28% 80.00% 100.00% 100.00% 86.73%
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,289 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.0% 100.0% As percentage of total 52.7% 28.5% 14.2%	100 4 122 33 9 - 211 Number of Loans 21 184 5 1 211 Number of Loans 146	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5% 0.0% 100.0% As percentage of total 48 percentage of total 69.2% 21.3% 7.6%	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869 157,226 154,894 - - - 91,503 Average loan size	4 .45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% 0.00% 4.23% 0.00% 2.72% 20.00% 0.00% 13.27% WAC 4.20% 4.45% 3.98%	270.1 300.6 287.9 280.1 256.5 286.1 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Jweifamilienhaus Lader/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 150,000 - 250,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894 - 19,307,160 Value	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.0% 100.0% As percentage of total 52.7% 28.5% 14.2% 4.6%	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5% 0.0% 100.0% As percentage of total	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4 45% 3 51% 4 23% 4 .38% 4 .40% 0 .00% 4 .23% Owner Occupied 100.00% 2 .72% 20.00% 100.00% 0 .00% 0 .00% 4 .27% WAC 4 .20% 4 .45% 3 .98% 3 .89%	270.1 300.6 287.9 280.1 256.5 286.1 286.1 investment Property 0.00% 97.28% 80.00% 100.00% 100.00% 86.73%
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 - 150,000 - 250,000 - 250,000 - 300,000 - 250,000 - 300,000 - 250,000 - 300,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,289 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.0% 100.0% As percentage of total 52.7% 28.5% 14.2% 4.6% 0.0%	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% As percentage of total 69.2% 2.13% 7.6% 1.9% 0.0%	108,283 126,875 85,403 97,577 108,137 91,503 Average loan size 130,965 84,869 157,226 154,894 - - - 91,503 Average loan size	4.45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 0.00% 0.00% 13.27% WAC 4.20% 4.45% 3.89% 3.89% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 250,000 250,000 - 350,000 300,000 - 350,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,289 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8% 0.0% 100.0% As percentage of total 52.7% 28.5% 14.2% 4.6% 0.0% 0.0%	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5% 0.0% 100.0% As percentage of total 40.0% 69.2% 21.3% 7.6% 1.9% 0.0%	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4 45% 3 51% 4 23% 4 .38% 4 .40% 0 .00% 4 .23% Owner Occupied 100.00% 2 .72% 2 .00% 100.00% 0 .00% 1 .27% WAC 4 .20% 4 .45% 3 .98% 3 .89% 0 .00% 0 .00%	270.1 300.6 287.9 280.1 256.5 286.1 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 150,000 - 200,000 150,000 - 250,000 250,000 - 300,000 300,000 - 300,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,289 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8% 0.0% 100.0% As percentage of total 52.7% 28.5% 14.2% 4.6% 0.0% 0.0%	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% As percentage of total 69.2% 2.13% 7.6% 1.9% 0.0%	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4 .45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00% 0.00% 0.00% 4.45% 3.98% 3.89% 0.00% 0.00% 0.00% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Jweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 250,000 250,000 - 350,000 300,000 - 350,000 300,000 - 350,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,289 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8% 0.0% 100.0% As percentage of total 52.7% 28.5% 14.2% 4.6% 0.0% 0.0%	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 1.56% 4.3% 0.0% 100.0% As percentage of total 10.0% As percentage of total 4.9% 0.5% 0.0% 0.0% As percentage of total	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4 45% 3 51% 4 23% 4 .38% 4 .40% 0 .00% 4 .23% Owner Occupied 100.00% 2 .72% 2 .00% 100.00% 0 .00% 1 .27% WAC 4 .20% 4 .45% 3 .98% 3 .89% 0 .00% 0 .00%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 300,000 300,000 - 350,000 300,000 - 350,000 300,000 - 350,000 350,000 - 400,000 450,000 - 450,000 450,000 - 550,000 550,000 - 550,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,289 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.0% 100.0% As percentage of total 52.7% 28.5% 14.2% 4.6% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% As percentage of total 69.2% 21.3% 7.6% 1.9% 0.0% 0.0% 0.0% 0.0% 0.0%	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4.45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% 4.23% 4.23% 4.20% 2.72% 20.00% 0.00% 0.00% 4.27% WAC 4.20% 4.45% 3.98% 3.89% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total Loan size -100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 300,000 350,000 - 305,000 400,000 - 450,000 400,000 - 450,000 450,000 - 500,000 550,000 - 500,000 550,000 - 550,000 550,000 - 550,000 550,000 - 550,000 550,000 - 550,000 550,000 - 500,000 550,000 - 550,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8% 0.0% 100.0% As percentage of total 52.7% 28.5% 14.2% 4.6% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5% 0.0% 100.0% As percentage of total 69.2% 21.3% 7.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4 45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00% 0.00% 13.27% WAC 4.20% 4.45% 3.98% 3.89% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 350,000 300,000 - 350,000 400,000 - 450,000 400,000 - 450,000 400,000 - 450,000 450,000 - 550,000 550,000 - 550,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000 550,000 - 650,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.0% 100.0% As percentage of total 52.7% 28.5% 4.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% As percentage of total 69.2% 21.3% 7.6% 1.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4 .45% .3.98% .3.98% .0.00% .0	270.1 300.6 287.9 280.1 256.5 286.1 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Jweifamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 300,000 350,000 - 300,000 350,000 - 400,000 450,000 - 550,000 550,000 - 550,000 550,000 - 550,000 550,000 - 600,000 650,000 - 600,000 650,000 - 700,000 650,000 - 700,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.8% 0.0% 100.0% As percentage of total 52.7% 28.5% 14.2% 4.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 15.6% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 0.0% 100.0% 100.0% As percentage of total 69.2% 21.3% 7.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4 45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Towner Occupied 100.00% 2.72% 20.00% 100.00% 0.00% 13.27% WAC 4.20% 4.45% 3.98% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 250,000 250,000 - 300,000 300,000 - 350,000 400,000 - 450,000 400,000 - 450,000 400,000 - 550,000 550,000 - 600,000 600,000 - 650,000 650,000 - 750,000 650,000 - 750,000 650,000 - 750,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.0% 100.0% 100.0% As percentage of total 52.7% 28.5% 14.2% 4.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 1.56% 4.3% 0.0% 100.0% As percentage of total 10.0% As percentage of total 4.9% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4 .45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00% 0.00% 4.3.27% WAC 4.20% 4.45% 3.98% 3.89% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamillenhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 200,000 200,000 - 350,000 300,000 - 450,000 400,000 - 450,000 450,000 - 550,000 550,000 - 550,000 550,000 - 650,000 650,000 - 650,000 650,000 - 700,000 700,000 - 750,000 750,000 - 750,000 750,000 - 750,000 750,000 - 750,000 750,000 - 750,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 54.0% 10.0% 100.0% 100.0% As percentage of total 4.2% 80.9% 4.1% 0.0% 100.0% 100.0% As percentage of total 52.7% 28.5% 4.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 1.56% 4.3% 0.0% 100.0% As percentage of total 10.0% 87.2% 2.4% 0.5% 0.0% 100.0% As percentage of total 48 percentage of total 0.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4.45% 4.23% 4.23% 4.23% 4.40% 0.00% 4.23% 4.23% 4.23% 4.20% 4.23% Owner Occupied 100.00% 2.72% 20.00% 0.00% 0.00% 0.00% 4.25% 4.45% 4.45% 3.98% 3.89% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM
Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 250,000 250,000 - 300,000 300,000 - 350,000 400,000 - 450,000 400,000 - 450,000 400,000 - 550,000 550,000 - 600,000 600,000 - 650,000 650,000 - 750,000 650,000 - 750,000 650,000 - 750,000	1,082,834 507,500 10,419,227 3,220,038 973,231 19,307,160 Value 2,750,269 15,615,869 786,128 154,894 1- 19,307,160 Value 10,173,989 5,500,691 2,745,885	5.6% 2.6% 54.0% 16.7% 5.0% 0.0% 100.0% As percentage of total 14.2% 80.9% 4.1% 0.0% 100.0% 100.0% As percentage of total 52.7% 28.5% 14.2% 4.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	Number of Loans Number of Loans Number of Loans Number of Loans	4.7% 1.9% 1.56% 4.3% 0.0% 100.0% As percentage of total 10.0% As percentage of total 4.9% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	108,283 126,875 85,403 97,577 108,137 - 91,503 Average loan size 130,965 84,869 157,226 154,894 91,503 Average loan size 69,685 122,238 171,618 221,648	4 .45% 3.51% 4.23% 4.38% 4.40% 0.00% 4.23% Owner Occupied 100.00% 2.72% 20.00% 100.00% 0.00% 4.3.27% WAC 4.20% 4.45% 3.98% 3.89% 0.00%	270.1 300.6 287.9 280.1 256.5 286.1 286.1 Investment Property 0.00% 97.28% 80.00% 100.00% 0.00% 86.73% WAM