E-MAC DE 2006-II Investor Report August 2015

Cashflow analysis for the period

Total interest received	6,524,343	
Interest received on transaction accounts	(564)	
Net Post Foreclosure Proceeds	441,553	
Liquidity available	15,429,573	
Reserve account available		
Receivables under hedging arrangements	-	
Total funds available		22,394,905
	•	
Company management expenses	1,007	
MPT fee	149,592	
Administration fee	9,349	
Third party fees	335,608	
Liquidity Facility fee	(3,625)	
Payments under hedging arrangements	5,563,970	
Interest on the Notes	249,376	
PDL Repayment	660,055	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	_	
Total funds distributed		6,965,332
	•	.,,
Available after distribution of funds		15,429,573
		-, -,,
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	529,808	
Liquidity Facility Standby Ledger *	14,899,765	
	.,,	

Liquidity Facility Standby Ledger * 14,899,765

Reserve account funding - 15,429,573

Available liquidity 15,429,573

 Available liquidity
 15,429,573

 Net cashflow

Collateral

Starting current balance 1 May 2015

To be disbursed per 1 May 2015

Starting principal balance 1 May 2015

Starting principal balance 1 May 2015

Starting principal balance 1 May 2015

Frincipal (p) repayments

Loans re-assigned to Seller

Reserved for new mortgage receivables

Further Advances bought (incl. amounts to be disbursed)

Losses for the period

(1,545,270.38)

Ending principal balance 485,696,670

Balance Reset Participation -

Total balance E-MAC DE 2006-II 485,696,670

Principal Deficiency Ledger

	Start balance	New Losses This Period	Interest Available Amount	End balance
Senior Class	-	-	-	
Class B	-	-	-	-
Class C	-	-	-	-
Class D	276,951	1,545,270	660,055	1,162,167
Class E	9,800,000	-	-	9,800,000
Total	10,076,951	1,545,270	660,055	10,962,167

Performance

	Last period	This period	Since issue
Prenayment rate	9.02%	12 83%	3.36%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current		389,715,190	80.2%	2758	80.6%
1 - 30	230,408	45,548,413	9.4%	304	8.9%
31 - 60	52,903	4,863,122	1.0%	30	0.9%
61 - 90	62,386	4,146,488	0.9%	27	0.8%
91 - 120	61,340	2,847,605	0.6%	20	0.6%
121-150	66,543	2,313,756	0.5%	13	0.4%
> 151	4,879,658	36,262,096	7.5%	271	7.9%
Total	5,353,237	485,696,670	100.0%	3423	100.0%

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

	Last period	This period	Net Recovered	Total
Aggregate principal losses	3,354,786	1,545,270	185,424	49,656,008

Summary - Total Portfolio

Characteristics

Amounts to be disbursed
Number of loans 3,423
Number of loans parts 4,711

	Weighted average	Minimum	Maximum
Loan size	141,892	7,537	451,341
Loan part size	103,098	5,282	448,413
Coupon	5.19%	3.00%	6.97%
Remaining maturity (months)	292.4	1	455
Remaining interest period (months)	16.6	1	148
Original interest period (months)	125.0	6	240
Seasoning (months)	110.2	91.6	133.2
Loan to Lending Value	102.7%	5.8%	129.4%

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

 Investment properties
 114,875,170.08
 32.2%
 23.65%

 Owner occupied
 370,821,500.04
 67.8%
 76.35%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	297.126.132	61.2%	3.163	67.1%	93.938	5.20%	305.5
Interest Only With Life Insurance Redemption	29,804,917	6.1%		5.4%	117,342	5.27%	217.2
Interest Only With Building Savings Account Redemp	30,003,344	6.2%	216	4.6%	138,904	5.17%	182.7
Interest Only	128,762,277	26.5%	1,078	22.9%	119,446	5.16%	305.2
Total	49E 606 670	100.09/	4 711	100.09/	102.000	E 100/	202.4

		As percentage of							
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM		
0 - 12	4,214,763	0.9%	38	0.8%	110,915	4.25%	278.9		
13 - 24	.,2.1,700	0.0%		0.0%	-	0.00%	-		
25 - 36	-	0.0%		0.0%	_	0.00%			
37 - 48	-	0.0%	-	0.0%	-	0.00%	-		
49 - 60	1,245,660	0.3%	16	0.3%	77,854	5.18%	302.5		
61 - 72	-	0.0%	-	0.0%	-	0.00%	-		
73 - 84	-	0.0%	-	0.0%	-	0.00%	-		
85 - 96	-	0.0%	-	0.0%	-	0.00%	-		
97 - 108	-	0.0%	-	0.0%	-	0.00%	-		
109 - 125	444,356,071	91.5%	4,354	92.4%	102,057	5.19%	294.4		
126 - 132	-	0.0%	-	0.0%	-	0.00%	-		
132 ->	35,880,177	7.4%	303	6.4%	118,416	5.29%	269.4		
Total	485,696,670	100.0%	4,711	100.0%	103,098	5.19%	292.4		

		As percentage of								
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM			
0% - 4.50%	58,429,492	12.0%	458	9.7%	127,575	4.28%	318.6			
4.50% - 4.75%	64,119,044	13.2%	489	10.4%	131,123	4.64%	313.6			
4.75% - 5.00%	70,355,027	14.5%	597	12.7%	117,848	4.88%	298.5			
5.00% - 5.25%	67,017,322	13.8%	646	13.7%	103,742	5.14%	291.7			
5.25% - 5.50%	74,938,478	15.4%	746	15.8%	100,454	5.39%	285.1			
5.50% - 5.75%	67,261,927	13.8%	734	15.6%	91,638	5.63%	279.5			
5.75% - 6.00%	42,532,865	8.8%	482	10.2%	88,242	5.87%	273.1			
6.00% - 6.25%	31,290,311	6.4%	453	9.6%	69,074	6.12%	268.1			
6.25% - 6.50%	9,494,208	2.0%	103	2.2%	92,177	6.36%	266.6			
6.50% - 6.75%	199,300	0.0%	2	0.0%	99,650	6.52%	265.0			
6.75% - 7.00%	58,696	0.0%	1	0.0%	58,696	6.97%	261.0			
7.00% - 7.25%	· -	0.0%	-	0.0%	· -	0.00%	-			
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-			
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-			
Total	485,696,670	100.0%	4,711	100.0%	103,098	5.19%	292.4			

•				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jul-2011 - 31-Dec-2011	_	0.0%	_	0.0%	-	0.00%	_
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	119,937,537	24.7%	1,018	21.6%	117,817	4.63%	309.3
01-Jan-2016 - 31-Dec-2016	292,971,103	60.3%	3,032	64.4%	96,626	5.33%	288.7
01-Jan-2017 - 31-Dec-2017	35,615,942	7.3%	343	7.3%	103,837	5.81%	289.2
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	
01-Jan-2019 - 31-Dec-2019	68,005	0.0%	1	0.0%	68,005	5.90%	269.0
01-Jan-2020 - 31-Aug-2111	37,104,083	7.6%	317	6.7%	117,048	5.27%	270.3
Total	485,696,670	100.0%	4,711	100.0%	103,098	5.19%	292.4

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	852,400	0.2%	4	0.1%	213,100	4.44%	1.7
01-Jan-2016 - 31-Dec-2017	2,974,808	0.6%	27	0.6%	110,178	5.22%	14.4
01-Jan-2018 - 31-Dec-2019	456,042	0.1%	6	0.1%	76,007	5.10%	36.0
01-Jan-2020 - 31-Dec-2021	3,147,971	0.6%	29	0.6%	108,551	5.21%	69.3
01-Jan-2022 - 31-Dec-2023		0.7%	30	0.6%	106,923	5.17%	85.7
	3,207,677						
01-Jan-2024 - 31-Dec-2025	2,532,489	0.5%	31	0.7%	81,693	5.22%	114.7
01-Jan-2026 - 31-Dec-2027	6,562,731	1.4%	55	1.2%	119,322	5.00%	137.0
01-Jan-2028 - 31-Dec-2029	5,609,393	1.2%	62	1.3%	90,474	5.68%	164.9
01-Jan-2030 - 31-Dec-2031	14,308,101	2.9%	135	2.9%	105,986	5.32%	184.5
01-Jan-2032 - 31-Dec-2033	8,586,849	1.8%	73	1.5%	117,628	4.81%	207.1
01-Jan-2034 - 31-Dec-2035	7,924,641	1.6%	57	1.2%	139,029	4.96%	235.8
01-Jan-2036 - 31-Dec-2037	26,254,421	5.4%	203	4.3%	129,332	5.34%	256.3
01-Jan-2038 - 31-Dec-2039	82,593,909	17.0%	1,050	22.3%	78,661	5.91%	284.5
01-Jan-2040 - 31-Dec-2041	148,988,044	30.7%	1,537	32.6%	96,934	5.37%	305.4
01-Jan-2042 - 31-Dec-2043	126,772,385	26.1%	1,044	22.2%	121,429	4.79%	327.7
01-Jan-2044 - 31-Dec-2045	39.427.864	8.1%	327	6.9%	120.575	4.37%	348.5
01-Jan-2046 - 31-Dec-2047	5,089,001	1.0%	37	0.8%	137,541	4.13%	372.3
01-Jan-2048 - 31-Dec-2137	407,946	0.1%	4	0.1%	101,986	4.42%	417.8
Total	485,696,670	100.0%	4,711	100.0%	103,098	5.19%	292.4
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,583,334	0.7%	62	1.8%	57,796	4.91%	242.4
60% - 70%	5,838,480	1.2%	59	1.7%	98,957	4.95%	261.5
70% - 80%	13,839,933	2.8%	118	3.4%	117,288	4.96%	274.9
80% - 90%	38,117,046	7.8%	270	7.9%	141,174	4.83%	294.1
90% - 100%	115,336,206	23.7%	732	21.4%	157,563	4.95%	301.9
100% - 110%	182,310,669	37.5%	1,257	36.7%	145,036	5.22%	301.7
110% - 120%	120,701,017	24.9%	881	25.7%	137,005	5.51%	276.3
120% - 130%		1.2%	44	1.3%		5.81%	243.2
130% - >	5,969,985	0.0%	-	0.0%	135,681	0.00%	- 243.2
Total	485,696,670	100.0%	3,423	100.0%	141,892	5.19%	292.4
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	99,765,669	20.5%	571	16.7%	174,721	5.01%	300.2
Bayern	55,621,278	11.5%	359	10.5%	154,934	5.08%	297.0
Berlin	36,806,830	7.6%	276	8.1%	133,358	5.27%	295.1
Brandenburg	21,725,297	4.5%	137	4.0%	158,579	5.00%	296.2
Bremen	2,966,731	0.6%	25	0.7%	118,669	5.32%	282.6
Hamburg	2,470,512	0.5%	15	0.4%	164,701	5.29%	295.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	31,274,711	6.4%	188	5.5%	166,355	5.07%	300.4
Mecklenburg-Vorpommern	4,148,847	0.9%	32	0.9%	129,651	5.03%	286.7
Niedersachsen	33,118,622	6.8%	240	7.0%	137,994	5.19%	287.6
Nordrhein-Westfalen	67,317,132	13.9%	469	13.7%	143,533	5.25%	290.4
Rheinland-Pfalz	25,824,936	5.3%	164	4.8%	157,469	5.07%	283.7
Saarland	10,904,345	2.2%	82	2.4%	132,980	5.32%	273.8
Sachsen	56,963,943	11.7%	547	16.0%	104,139	5.53%	281.5
Sachsen-Anhalt	20.650.520	4.3%	189	5.5%	109,262	5.54%	288.3
Schleswig-Holstein	11,455,497	2.4%	89	2.6%	128,713	5.11%	302.1
Thüringen	4,681,801	1.0%	40	1.2%	117,045	5.36%	273.4
Unspecified	4,001,001	0.0%	-	0.0%		0.00%	-
Total	485,696,670	100.0%	3,423	100.0%	141,892	5.19%	292.4
Property type	<u>V</u> alue	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	275,056,393	56.6%	1,637	47.8%	168.025	99.0%	1.0%
Hochhaus/appartement	155,969,778	32.1%	1,489	43.5%	104,748	29.6%	70.4%
Mehrfamilienhaus	25,470,266	5.2%	135	3.9%	188,669	75.6%	24.4%
Zweifamilienhaus	28,290,230	5.8%	156	4.6%	181,348	97.4%	2.6%
Laden/wohnhaus	819,253	0.2%	5	0.1%	163,851	100.0%	0.0%
unspecified	90,749	0.0%	1	0.0%	90,749	100.0%	0.0%

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	275,056,393	56.6%	1,637	47.8%	168,025	99.0%	1.0%
Hochhaus/appartement	155,969,778	32.1%	1,489	43.5%	104,748	29.6%	70.4%
Mehrfamilienhaus	25,470,266	5.2%	135	3.9%	188,669	75.6%	24.4%
Zweifamilienhaus	28,290,230	5.8%	156	4.6%	181,348	97.4%	2.6%
Laden/wohnhaus	819,253	0.2%	5	0.1%	163,851	100.0%	0.0%
unspecified	90,749	0.0%	1	0.0%	90,749	100.0%	0.0%
Total	485,696,670	100.0%	3,423	100.0%	141,892	67.8%	32.2%

	As percentage of							
Loansize	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM	
- 100,000	81,510,154	16.8%	1,077	31.5%	75,683	5.58%	270.3	
100,000 - 150,000	120,759,607	24.9%	977	28.5%	123,602	5.36%	289.3	
150,000 - 200,000	123,390,496	25.4%	712	20.8%	173,301	5.05%	297.1	
200,000 - 250,000	98,489,928	20.3%	444	13.0%	221,824	4.98%	302.6	
250,000 - 300,000	42,763,523	8.8%	159	4.6%	268,953	4.94%	302.3	
300,000 - 350,000	10,973,420	2.3%	34	1.0%	322,748	4.95%	308.8	
350,000 - 400,000	5,245,305	1.1%	14	0.4%	374,665	4.96%	290.4	
400,000 - 450,000	2,112,896	0.4%	5	0.1%	422,579	5.29%	299.6	
450,000 - 500,000	451,341	0.1%	1	0.0%	451,341	4.80%	287.9	
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-	
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-	
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-	
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-	
700,000 - 750,000	-	0.0%	-	0.0%	-	0.00%	-	
750,000 - 800,000	-	0.0%	-	0.0%	-	0.00%	-	
800,000 - 850,000	-	0.0%	-	0.0%	-	0.00%	-	
850,000 - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	485,696,670	100.0%	3,423	100.0%	141,892	5.19%	292.4	

Summary - East Germany

Amounts to be disbursed

Number of loans Number of loans parts 1,221 1,623

	Weighted average	Minimum	Maximum
Loan size	118,736	7,537	451,341
Loan part size	89,327	6,040	369,000
Coupon	5.37%	3.00%	6.97%
Remaining maturity (months)	288.0	2	418
Remaining interest period (months)	12.8	1	145
Original interest period (months)	119.9	6	240
Seasoning (months)	110.5	91.6	133.2
Loan to Foreclosure Value	105.9%	83.7%	129.4%

As % of number of loans 66.7% 33.3% Value 82,796,295.35 62,180,942.56 As % Outstanding principal amount 57.11% 42.89%

Investment properties Owner occupied

Padamatian tuma	Value	As percentage of total	North and delication	As percentage of total	A	WAC	WAM
Redemption type	value	As percentage of total	Number of loanparts	totai	Average loan part size	WAC	VVAIVI
Annuity	95,790,462	66.1%	1,124	69.3%	85,223	5.36%	299.3
Interest Only With Life Insurance Redemption	9,121,427	6.3%	87	5.4%	104,844	5.44%	196.9
Interest Only With Building Savings Account Redemp	4,894,585	3.4%	40	2.5%	122,365	5.07%	171.6
Interest Only	35,170,763	24.3%	372	22.9%	94,545	5.41%	297.3
Total	144,977,238	100.0%	1,623	100.0%	89,327	5.37%	288.0

	As percentage of								
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM		
0 - 12	2,799,535	1.9%	25	1.5%	111,981	4.25%	278.2		
13 - 24	<u>-</u>	0.0%		0.0%		0.00%	-		
25 - 36	-	0.0%	-	0.0%	-	0.00%	-		
37 - 48	-	0.0%	-	0.0%	-	0.00%	-		
49 - 60	488,958	0.3%	7	0.4%	69,851	5.24%	255.0		
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	137,756,878	95.0%	1,558	96.0%	88,419	5.39%	288.7		
126 - 132	-	0.0%	-	0.0%	-	0.00%	-		
132 - >	3,931,867	2.7%	33	2.0%	119,147	5.27%	276.3		
Total	144,977,238	100.0%	1,623	100.0%	89,327	5.37%	288.0		

	As percentage of							
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM	
0% - 4.50%	10,766,952	7.4%	91	5.6%	118.318	4.24%	306.3	
4.50% - 4.75%	11.654.421	8.0%		5.6%	128.071	4.64%	319.4	
4.75% - 5.00%	17.120.506	11.8%		9.4%	112.635	4.89%	299.3	
5.00% - 5.25%	20,786,140	14.3%		13.4%	95.789	5.15%	290.9	
5.25% - 5.50%	20,124,333	13.9%	231	14.2%	87,118	5.38%	291.4	
5.50% - 5.75%	24,522,380	16.9%	283	17.4%	86,652	5.64%	277.8	
5.75% - 6.00%	18,436,169	12.7%	221	13.6%	83,422	5.88%	276.5	
6.00% - 6.25%	18,048,128	12.4%	286	17.6%	63,105	6.12%	269.5	
6.25% - 6.50%	3,260,214	2.2%	48	3.0%	67,921	6.33%	263.9	
6.50% - 6.75%	199,300	0.1%	2	0.1%	99,650	6.52%	265.0	
6.75% - 7.00%	58,696	0.0%	1	0.1%	58,696	6.97%	261.0	
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-	
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-	
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	144,977,238	100.0%	1,623	100.0%	89,327	5.37%	288.0	

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	=	0.0%		0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	38,299,087	26.4%	364	22.4%	105,217	4.80%	300.3
01-Jan-2016 - 31-Dec-2016	90,576,625	62.5%	1,091	67.2%	83,022	5.56%	283.1
01-Jan-2017 - 31-Dec-2017	11,491,484	7.9%	128	7.9%	89,777	5.85%	291.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	68,005	0.0%	1	0.1%	68,005	5.90%	269.0
01-Jan-2020 - 31-Aug-2111	4,542,036	3.1%	39	2.4%	116,462	5.13%	274.6
Total	144,977,238	100.0%	1,623	100.0%	89,327	5.37%	288.0

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	220,900	0.2%	1	0.1%	220,900	4.28%	2.0
01-Jan-2014 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2017	577,757	0.4%	7	0.1%	82,537	5.58%	11.8
01-Jan-2018 - 31-Dec-2019	50,000	0.0%	1	0.1%	50,000	5.50%	32.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	61.0
01-Jan-2022 - 31-Dec-2023	326,951	0.2%	5	0.3%	65,390	5.52%	88.5
01-Jan-2024 - 31-Dec-2025	1,076,172	0.7%	12	0.7%	89,681	5.06%	113.8
01-Jan-2026 - 31-Dec-2027	1,959,031	1.4%	17	1.0%	115,237	5.14%	138.6
01-Jan-2028 - 31-Dec-2029	2,979,010	2.1%	34	2.1%	87,618	5.86%	167.4
01-Jan-2030 - 31-Dec-2031	4,307,939	3.0%	43	2.6%	100,185	5.33%	182.4
01-Jan-2032 - 31-Dec-2033	2,179,842	1.5%	23	1.4%	94,776	4.94%	207.5
01-Jan-2034 - 31-Dec-2035	1,220,060	0.8%	10	0.6%	122,006	5.23%	235.0
01-Jan-2036 - 31-Dec-2037	5,409,063	3.7%	49	3.0%	110,389	5.37%	255.1
01-Jan-2038 - 31-Dec-2039	40,763,600	28.1%	573 571	35.3%	71,141	5.93%	283.4
01-Jan-2040 - 31-Dec-2041 01-Jan-2042 - 31-Dec-2043	51,860,387 25,853,036	35.8% 17.8%	223	35.2% 13.7%	90,824 115,933	5.35% 4.80%	304.4 327.3
01-Jan-2042 - 31-Dec-2043 01-Jan-2044 - 31-Dec-2045	4,916,626	3.4%	43	2.6%	114,340	4.35%	348.6
01-Jan-2046 - 31-Dec-2047	1,030,266	0.7%	8	0.5%	128,783	3.97%	371.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	418.0
Total	144,977,238	100.0%	1,623	100.0%	89,327	5.37%	288.0
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	643,812	0.4%	16	1.3%	40,238	5.00%	223.9
60% - 70%	2,335,688	1.6%	22	1.8%	106,168	4.92%	300.4
70% - 80%	2,835,701	2.0%	31	2.5%	91,474	5.26%	261.4
80% - 90%	8,133,401	5.6%	73	6.0%	111,416	5.00%	288.8
90% - 100%	15,786,904	10.9%	128	10.5%	123,335	5.17%	265.8
100% - 110%	57,957,458	40.0%	484	39.6%	119,747	5.30%	302.6
110% - 120%	55,623,914	38.4%	453	37.1%	122,790	5.56%	281.1
120% - 130% 130% - >	1,660,360	1.1% 0.0%	14	1.1% 0.0%	118,597	5.79% 0.00%	273.7
Total	144,977,238	100.0%	1,221	100.0%	118,736	5.37%	288.0
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Berlin	36,806,830	25.4%	276	22.6%	133,358	5.27%	295.1
Brandenburg	21,725,297	15.0%	137	11.2%	158,579	5.00%	296.2
Mecklenburg-Vorpommern							286.7
	4,148,847	2.9%	32	2.6%	129,651	5.03%	
Sachsen	56,963,943	39.3%	547	44.8%	104,139	5.53%	281.5
Sachsen Sachsen-Anhalt	56,963,943 20,650,520	39.3% 14.2%	547 189	44.8% 15.5%	104,139 109,262	5.53% 5.54%	281.5 288.3
Sachsen Sachsen-Anhalt Thüringen	56,963,943	39.3% 14.2% 3.2%	547	44.8% 15.5% 3.3%	104,139	5.53% 5.54% 5.36%	281.5
Sachsen Sachsen-Anhalt	56,963,943 20,650,520	39.3% 14.2%	547 189	44.8% 15.5%	104,139 109,262	5.53% 5.54%	281.5 288.3
Sachsen Sachsen-Anhalt Thüringen	56,963,943 20,650,520	39.3% 14.2% 3.2%	547 189	44.8% 15.5% 3.3%	104,139 109,262	5.53% 5.54% 5.36%	281.5 288.3
Sachsen Sachsen-Anhalt Thüringen Unspecified	56,963,943 20,650,520 4,681,801	39.3% 14.2% 3.2% 0.0%	547 189 40 -	44.8% 15.5% 3.3% 0.0%	104,139 109,262 117,045 -	5.53% 5.54% 5.36% 0.00%	281.5 288.3 273.4
Sachsen Sachsen-Anhalt Thüringen Unspecified	56,963,943 20,650,520 4,681,801	39.3% 14.2% 3.2% 0.0%	547 189 40 -	44.8% 15.5% 3.3% 0.0%	104,139 109,262 117,045 -	5.53% 5.54% 5.36% 0.00%	281.5 288.3 273.4
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type	56,963,943 20,650,520 4,681,801 - 144,977,238 Value	39,3% 14,2% 3,2% 0,0% 100,0%	547 189 40 - 1,221 Number of Loans	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total	104,139 109,262 117,045 - - 118,736 Average loan size	5.53% 5.54% 5.36% 0.00% 5.37%	281.5 288.3 273.4 288.0
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691	39.3% 14.2% 3.2% 0.0% 100.0%	547 189 40 - 1,221 Number of Loans	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8%	104,139 109,262 117,045 118,736 Average loan size 158,318	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64%	281.5 288.3 273.4 288.0 Investment Property 2.36%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type	56,963,943 20,650,520 4,681,801 - 144,977,238 Value	39,3% 14,2% 3,2% 0,0% 100,0%	547 189 40 - 1,221 Number of Loans	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total	104,139 109,262 117,045 - - 118,736 Average loan size	5.53% 5.54% 5.36% 0.00% 5.37%	281.5 288.3 273.4 288.0
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416	39,3% 14,2% 3,2% 0,0% 100,0% As percentage of total 37,0% 58,9%	547 189 40 - 1,221 Number of Loans 339 844	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1%	104,139 109,262 117,045 - - 118,736 Average loan size 158,318 101,177	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69%	281.5 288.3 273.4 288.0 Investment Property 2.36% 94.31%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217 442,866	39,3% 14,2% 3,2% 0.0% 100.0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3%	547 189 40 - 1,221 Number of Loans 339 844 15	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 1.6%	104,139 109,262 117,045 - - - 118,736 Average loan size 158,318 101,177 145,620 159,311 221,433	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00%	281.5 288.3 273.4 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217	39,3% 14,2% 3,2% 0,0% 100.0% As percentage of total 37,0% 58,9% 1,5% 2,22%	547 189 40 - 1,221 Number of Loans 339 844 15 20	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2%	104,139 109,262 117,045 - - 118,736 Average loan size 158,318 101,177 145,620 159,811	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00%	281.5 288.3 273.4 288.0 288.0 Investment Property 2.36% 94.31% 46.67% 20.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217 442,866	39,3% 14,2% 3,2% 0.0% 100.0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 1.6%	104,139 109,262 117,045 - - - 118,736 Average loan size 158,318 101,177 145,620 159,311 221,433	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00%	281.5 288.3 273.4 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus unspecified	56,963,943 20,650,520 4,681,801 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217 442,866 90,749	39,3% 14,2% 3,2% 0,0% 100,0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 1.6% 0.2% 0.1%	104,139 109,262 117,045 - - 118,736 Average loan size 158,318 101,177 145,620 159,811 221,433 90,749	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00%	281.5 288.3 273.4 288.0 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	56,963,943 20,650,520 4,681,801 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217 442,866 90,749	39,3% 14,2% 3,2% 0,0% 100,0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 1.6% 0.2% 0.1%	104,139 109,262 117,045 - - 118,736 Average loan size 158,318 101,177 145,620 159,811 221,433 90,749	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00%	281.5 288.3 273.4 288.0 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus unspecified Total	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416 2,184,296 93,196,217 442,866 90,749	39,3% 14.2% 3.2% 0.0% 100.0% As percentage of total 37.0% 58.9% 1.5% 2.2% 0.3% 0.1%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.15% 0.19% 100.0% As percentage of	104,139 109,262 117,045 - - 118,736 Average loan size 158,318 101,177 145,620 159,811 221,433 90,749 118,736	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00% 100.00% 33.25%	281.5 288.3 273.4 - 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00%
Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217 442,866 90,749 144,977,238 Value	39,3% 14,2% 3,2% 0,0% 100.0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1% 100.0% As percentage of total 30,2%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.1% 100.0% As percentage of total	104,139 109,262 117,045 - - 118,736 Average loan size 158,318 101,177 145,620 159,811 221,433 90,749 118,736 Average loan size	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 100.00% 100.00% 33.25%	281.5 288.3 273.4 288.0 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 66.75%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217 442,866 90,749 144,977,238	39,3% 14.2% 3.2% 0.0% 100.0% As percentage of total 37.0% 58.9% 1.5% 2.2% 0.3% 0.1% 100.0% As percentage of total	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.1% 0.1% As percentage of total	104,139 109,262 117,045 - 118,736 Average loan size 158,318 101,177 145,620 159,811 221,433 90,749 118,736 Average loan size	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00% 100.00% WAC 5.67%	281.5 288.3 273.4 - 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize -100,000 100,000 - 150,000	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217 442,866 90,749 144,977,238 Value	39,3% 14,2% 3,2% 0,0% 100,0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1% 100,0% As percentage of total 30,2% 30,6%	547 189 40 - 1,221 Number of Loans Number of Loans 573 367	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.1% 100.0% As percentage of total 46.9% 30.1%	104,139 109,262 117,045 - - - - - - - - - - - - - - - - - - -	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 63.33% 80.00% 100.00% 100.00% 33.25% WAC 5.67% 5.44%	281.5 288.0 273.4 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 250,000 - 250,000 250,000 - 300,000	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217 442,866 90,749 144,977,238 Value 43,815,951 44,425,743 26,285,205 20,711,911 7,473,524	39,3% 14,2% 3,2% 0,0% 100.0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1% 100,0% As percentage of total 30,2% 30,8% 18,1% 14,3% 5,2%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.1% 1.00.0% As percentage of total 46.9% 30.1% 12.6% 7.6% 2.3%	104,139 109,262 117,045 - 118,736 Average loan size 158,318 101,177 145,620 159,811 221,433 90,749 118,736 Average loan size 76,468 121,051 170,683 222,709 266,912	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 63.33% 80.00% 100.00% 33.25% WAC 5.67% 5.44% 5.13% 5.13% 5.05% 5.08%	281.5 288.3 273.4 - 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 0.00% 566.75% WAM
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000	56,963,943 20,650,520 4,681,801	39,3% 14,2% 3,2% 0,0% 100,0% 100,0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1% 100,0% As percentage of total 30,2% 30,6% 18,1% 14,3% 5,2% 0,4%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 8 2 2	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.1% 100.0% As percentage of total 46.9% 30.1% 12.6% 7.6% 2.3% 0.2% 0.2%	104,139 109,262 117,045 - - 118,736 Average loan size 158,318 101,177 145,620 159,811 221,433 90,749 118,736 Average loan size 76,468 121,051 170,683 222,709 266,912 320,059	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00% 33.25% WAC 5.67% 5.44% 5.13% 5.05% 5.05% 5.08% 4.89%	281.5 288.3 273.4 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 66.75% WAM 276.1 289.8 288.3 302.6 308.1 281.3
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 150,000 - 200,000 250,000 - 250,000 250,000 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 300,000	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217 442,866 90,749 144,977,238 Value 43,815,951 44,425,743 26,285,205 20,711,911 7,473,524 640,119 761,422	39,3% 14.2% 3.2% 0.0% 100.0% As percentage of total 37.0% 58.9% 1.5% 2.2% 0.3% 0.1% 100.0% As percentage of total 30.2% 30.6% 18.1% 14.3% 5.2% 0.4%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 2 2 2 2 2	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 1.6% 0.2% 30.1% 100.0% As percentage of total 46.9% 30.1% 12.6% 7.6% 2.3% 0.2% 0.2%	104,139 109,262 117,045 - 118,736 Average loan size 158,318 101,177 145,620 159,811 221,433 90,749 118,736 Average loan size 76,468 121,051 170,683 222,709 266,912 320,059 380,711	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 100.00% 100.00% 33.25% WAC 5.67% 5.44% 5.13% 5.05% 5.08% 4.89% 5.38%	281.5 288.3 273.4 - 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 0.00% 46.675% WAM
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 200,000 - 300,000 300,000 - 350,000 350,000 - 300,000 350,000 - 450,000 400,000 - 450,000	56,963,943 20,650,520 4,681,801	39,3% 14,2% 3,2% 0,0% 100.0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1% 100.0% As percentage of total 30,2% 30,6% 18,1% 14,3% 5,2% 0,4% 0,5% 0,5%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 2 2 1	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.1% 100.0% As percentage of total 46.9% 30.1% 12.6% 2.3% 0.2% 0.2% 0.2% 0.2%	104,139 109,262 117,045 - 118,736 Average loan size 158,318 101,177 145,620 159,811 221,433 90,749 118,736 Average loan size 76,468 121,051 170,683 222,709 266,912 320,059 380,711 412,022	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00% 100.00% 5.67% 5.44% 5.13% 5.05% 5.08% 4.89% 5.36% 4.89% 4.23%	281.5 288.3 273.4 288.0 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 0.00% 0.00% 46.75% WAM
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 200,000 250,000 - 350,000 350,000 - 350,000 350,000 - 400,000 400,000 - 450,000 400,000 - 450,000 400,000 - 500,000 400,000 - 500,000	56,963,943 20,650,520 4,681,801 - 144,977,238 Value 53,669,691 85,393,416 2,184,299 3,196,217 442,866 90,749 144,977,238 Value 43,815,951 44,425,743 26,285,205 20,711,911 7,473,524 640,119 761,422	39,3% 14,2% 3,2% 0,0% 100,0% 100,0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1% 100,0% As percentage of total 30,2% 30,6% 18,1% 14,3% 5,2% 0,4% 0,5% 0,3% 0,3%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 2 2 2 2 2	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.2% 0.1% As percentage of total 46.9% 30.1% 12.6% 2.3% 0.2% 0.2% 0.1% 0.2% 0.1%	104,139 109,262 117,045 - 118,736 Average loan size 158,318 101,177 145,620 159,811 221,433 90,749 118,736 Average loan size 76,468 121,051 170,683 222,709 266,912 320,059 380,711	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00% 100.00% 33.25% WAC 5.67% 5.44% 5.13% 5.05% 5.08% 4.89% 5.36% 4.23% 4.89% 4.89% 4.89% 4.89% 4.89% 4.80%	281.5 288.3 273.4 - 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 0.00% 46.675% WAM
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 400,000 400,000 - 450,000 400,000 - 450,000 450,000 - 500,000 500,000 - 550,000	56,963,943 20,650,520 4,681,801	39,3% 14,2% 3,2% 0,0% 100.0% 100.0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1% 100.0% As percentage of total 30,2% 30,6% 18,1% 14,3% 5,2% 0,4% 0,5% 0,3% 0,5% 0,3% 0,0%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 2 2 1	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.15% 0.19% 100.0% As percentage of total 46.9% 30.1% 12.6% 7.6% 0.2% 0.2% 0.2% 0.1% 0.1% 0.1% 0.1%	104,139 109,262 117,045	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00% 100.00% 5.67% 5.44% 5.13% 5.05% 5.08% 4.89% 4.89% 4.80% 0.00%	281.5 288.3 273.4 288.0 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 0.00% 0.00% 46.75% WAM
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 200,000 200,000 - 300,000 300,000 - 300,000 350,000 - 400,000 450,000 - 400,000 450,000 - 500,000 550,000 - 500,000 550,000 - 500,000 550,000 - 600,000	56,963,943 20,650,520 4,681,801	39,3% 14,2% 3,2% 0,0% 100,0% 100,0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1% 100,0% As percentage of total 30,2% 30,6% 18,1% 14,3% 5,2% 0,4% 0,5% 0,3% 0,3% 0,3% 0,0%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 2 2 1	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.1% 100.0% As percentage of total 46.9% 30.1% 26.9% 0.1% 12.6% 7.6% 2.3% 0.2% 0.1% 0.1% 0.0%	104,139 109,262 117,045	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00% 33.25% WAC 5.67% 5.44% 5.13% 5.05% 5.08% 4.89% 4.89% 4.23% 4.80% 0.00%	281.5 288.3 273.4 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 66.75% WAM 276.1 289.8 288.3 302.6 308.1 281.3 264.9 310.0 310.0
Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 250,000 200,000 - 300,000 300,000 - 450,000 400,000 - 450,000 400,000 - 450,000 450,000 - 500,000 550,000 - 550,000 550,000 - 650,000 550,000 - 650,000 600,000 - 650,000	56,963,943 20,650,520 4,681,801	39,3% 14.2% 3.2% 0.0% 100.0% 100.0% As percentage of total 37.0% 58.9% 1.5% 2.2% 0.3% 0.1% 100.0% As percentage of total 30.2% 30.6% 30.6% 4.4.3% 5.2% 0.4% 0.5% 0.3% 0.3% 0.0% 0.0% 0.0%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 2 2 1	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 1.6% 0.2% 0.1% As percentage of total 46.9% 30.1% 12.6% 7.6% 2.3% 0.2% 0.1% 0.1% 0.1% 0.0% 0.0%	104,139 109,262 117,045	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 100.00% 100.00% 33.25% WAC 5.67% 5.44% 5.13% 5.05% 5.08% 4.89% 4.89% 4.89% 0.00% 0.00% 0.00%	281.5 288.3 273.4 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 66.75% WAM 276.1 289.8 288.3 302.6 308.1 281.3 264.9 310.0 310.0
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 200,000 200,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 500,000 550,000 - 550,000 550,000 - 550,000 550,000 - 600,000 600,000 - 650,000 650,000 - 700,000	56,963,943 20,650,520 4,681,801	39,3% 14,2% 3,2% 0,0% 100.0% 100.0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1% 100.0% As percentage of total 30,2% 30,6% 18,1% 14,3% 5,2% 0,4% 0,5% 0,3% 0,0% 0,0% 0,0%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 2 2 1	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.1% 100.0% As percentage of total 46.9% 30.1% 2.3% 0.2% 0.1% 0.0% 0.0% 0.0% 0.0%	104,139 109,262 117,045	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00% 100.00% 5.67% 5.44% 5.13% 5.05% 5.08% 4.89% 5.36% 4.89% 6.00% 0.00% 0.00% 0.00%	281.5 288.3 273.4 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 66.75% WAM 276.1 289.8 288.3 302.6 308.1 281.3 264.9 310.0 310.0
Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 150,000 - 250,000 150,000 - 250,000 250,000 - 350,000 350,000 - 400,000 350,000 - 400,000 400,000 - 550,000 500,000 - 550,000 550,000 - 600,000 600,000 - 550,000 650,000 - 600,000 650,000 - 600,000 650,000 - 750,000	56,963,943 20,650,520 4,681,801	39,3% 14.2% 3.2% 0.0% 100.0% As percentage of total 37.0% 58.9% 1.5% 2.2% 0.3% 0.1% 100.0% As percentage of total 30.2% 30.6% 18.1% 14.3% 5.2% 0.4% 0.3% 0.0% 0.0% 0.0% 0.0%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 2 2 1	44.8% 15.5% 3.3% 0.0% 100.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 1.6% 0.2% 0.1% 100.0% As percentage of total 46.9% 30.1% 12.6% 7.6% 7.6% 2.3% 0.2% 0.1% 0.0% 0.0% 0.0% 0.0%	104,139 109,262 117,045	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 100.00% 100.00% 33.25% WAC 5.67% 5.44% 5.13% 5.05% 5.08% 4.89% 4.23% 4.80% 0.00% 0.00% 0.00% 0.00% 0.00%	281.5 288.3 273.4 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 66.75% WAM 276.1 289.8 288.3 302.6 308.1 281.3 264.9 310.0 310.0
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zwelfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 100,000 - 200,000 200,000 - 200,000 200,000 - 300,000 300,000 - 350,000 300,000 - 350,000 350,000 - 300,000 400,000 - 450,000 450,000 - 550,000 550,000 - 650,000 650,000 - 650,000 650,000 - 650,000 650,000 - 700,000 700,000 - 750,000 750,000 - 750,000	56,963,943 20,650,520 4,681,801	39,3% 14,2% 3,2% 0,0% 100.0% 100.0% As percentage of total 37,0% 58,9% 1,5% 2,2% 0,3% 0,1% 100.0% As percentage of total 30,2% 30,6% 18,1% 14,3% 5,2% 0,4% 0,5% 0,3% 0,0% 0,0% 0,0% 0,0% 0,0% 0,0%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 2 2 1	44.8% 15.5% 3.3% 0.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 0.1% 0.1% 30.1% 46.9% 30.1% 12.6% 7.6% 0.2% 0.2% 0.1% 0.1% 0.0% 0.0% 0.0% 0.0%	104,139 109,262 117,045	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 53.33% 80.00% 100.00% 100.00% 5.567% 5.44% 5.13% 5.05% 5.08% 4.89% 4.23% 4.80% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	281.5 288.3 273.4 288.0 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 0.00% 0.00% 0.00% 276.1 289.8 288.3 302.6 308.1 281.3 264.9 310.0
Sachsen Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 150,000 - 250,000 150,000 - 250,000 250,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000 550,000 - 650,000 550,000 - 600,000 650,000 - 600,000 650,000 - 750,000 700,000 - 750,000	56,963,943 20,650,520 4,681,801	39,3% 14.2% 3.2% 0.0% 100.0% As percentage of total 37.0% 58.9% 1.5% 2.2% 0.3% 0.1% 100.0% As percentage of total 30.2% 30.6% 18.1% 14.3% 5.2% 0.4% 0.3% 0.0% 0.0% 0.0% 0.0%	547 189 40 - 1,221 Number of Loans 339 844 15 20 2 1 1,221 Number of Loans 573 367 154 93 28 2 2 1	44.8% 15.5% 3.3% 0.0% 100.0% 100.0% As percentage of total 27.8% 69.1% 1.2% 1.6% 0.2% 0.1% 100.0% As percentage of total 46.9% 30.1% 12.6% 7.6% 7.6% 2.3% 0.2% 0.1% 0.0% 0.0% 0.0% 0.0%	104,139 109,262 117,045	5.53% 5.54% 5.36% 0.00% 5.37% Owner Occupied 97.64% 5.69% 100.00% 100.00% 33.25% WAC 5.67% 5.44% 5.13% 5.05% 5.08% 4.89% 4.23% 4.80% 0.00% 0.00% 0.00% 0.00% 0.00%	281.5 288.3 273.4 288.0 288.0 288.0 Investment Property 2.36% 94.31% 46.67% 20.00% 0.00% 0.00% 0.00% 0.00% 3.00% 276.1 288.8 288.3 302.6 308.1 281.3 264.9 310.0

Total

144,977,238

100.0%

100.0%

118,736

5.37%

288.0