E-MAC DE 2007-I Investor Report August 2017

Cashflow analysis for the period

Cashilow analysis for the period		
Total interest received	2,449,995	
Interest received on transaction accounts	(468)	
Net Post Foreclosure Proceeds	235,356	
Liquidity available	7,024,757	
Reserve account available		
Receivables under hedging arrangements	662,197	40.074.007
Total funds available		10,371,837
Company management expenses	20.044	
MPT fee	171.325	
Administration fee	-	
Third party fees	458,961	
Liquidity Facility fee	3,840	
Payments under hedging arrangements	1,184,945	
Interest on the Notes	174,869	
Class C PDL Repayment	1,333,096	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes Deferred Purchase Price Instalment	-	
Total funds distributed		3,347,080
Total fullus distributed		3,347,000
Available after distribution of funds		7,024,757
11. 1 12 12. E 22.	7.004.757	
Undrawn Liquidity Facility Reserve account funding	7,024,757	
Reserve account runding		
Available liquidity		7,024,757
Net cashflow		-

<u>Collateral</u>

Starting current balance 1 May 2017

To be disbursed per 1 May 2017

Starting principal balance 1 May 2017

Starting principal balance 1 May 2017

Unused amount

Principal (p)repayments

Loans re-assigned to Seller

Further Advances bought (incl. amounts to be disbursed)

Losses for the period

(1,583,514)

Ending principal balance 168,756,826

Balance Reset Participation -

Total balance E-MAC DE 2007-I 168,756,826

Principal Deficiency Ledger

	Start balance	New Losses This Period	Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9,143,538	1,583,514	1,333,096	9,393,956
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	31,343,538	1,583,514	1,333,096	31,593,956

<u>Performance</u>

	Last period	This period	Since issue
Prepayment rate	62.53%	50.85%	11.09%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current	-	124,864,087	74.0%	1122	76.0%
1 - 30	81,105	17,881,216	10.6%	150	10.2%
31 - 60	34,291	5,160,140	3.1%	44	3.0%
61 - 90	28,427	2,574,850	1.5%	21	1.4%
91 - 120	24,466	1,468,514	0.9%	13	0.9%
121-150	23,133	784,679	0.5%	6	0.4%
> 151	2,593,433	16,023,340	9.5%	120	8.1%
Total	2,784,855	168,756,826	100.0%	1,476	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	1,132,350	1,583,514	89,391	51,802,790

Summary - Total Portfolio

Characteristics

Amounts to be disbursed

Number of loans Number of loans parts 1,476 1,680

Weighted average 114,334 100,450 4,14% 306.3 39.0 89.1 126.7 100.2% Minimum 5,482 5,434 2.70% 1

Maximum 386,230 386,230 8.50% 579 119 240 153.9 129.4% Loan size
Loan part size
Coupon
Remaining maturity (months)
Remaining interest period (months)
Original interest period (months)
Seasoning (months)
Loan to Lending Value 3 118.1 7.2%

Value 62,809,689.96 105,947,135.98 As % of number of loans 42.7% 57.3% As % Outstanding principal amount 37.22% 62.78%

Investment properties Owner occupied

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	139,665,599	82.8%	1,417	84.3%	98,564	4.10%	320.9
Interest Only With Life Insurance Redemption	12,414,795	7.4%	123	7.3%	100,933	4.19%	233.6
Interest Only With Building Savings Account Redemp	15,099,723	8.9%	126	7.5%	119,839	4.35%	236.2
Interest Only	1,576,708	0.9%	14	0.8%	112,622	5.51%	254.3
Total	168,756,826	100.0%	1,680	100.0%	100,450	4.14%	306.3

	As percentage of							
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM	
0 - 12	39.734.161	23.5%	414	24.6%	95,976	4.17%	322.0	
13 - 24	33,953,246	20.1%		20.7%	97,567	2.70%	375.4	
25 - 36	-	0.0%		0.0%		0.00%		
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	32,251,156	19.1%	354	21.1%	91,105	3.45%	338.5	
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	7,791,067	4.6%	84	5.0%	92,751	5.80%	248.9	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	55,027,196	32.6%	480	28.6%	114,640	5.18%	241.6	
Total	168,756,826	100.0%	1,680	100.0%	100,450	4.14%	306.3	

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	105.416.655	62.5%	1.110	66.1%	94.970	3.47%	343.9
4.50% - 4.75%	6.719.084	4.0%		3.3%	119.984	4.67%	229.9
4.75% - 5.00%	17.724.953	10.5%		9.1%	115.849	4.89%	242.0
5.00% - 5.25%	11.175.820	6.6%		5.7%	116.415	5.13%	248.6
5.25% - 5.50%	11.217.183	6.6%		5.9%	113,305	5.39%	258.3
5.50% - 5.75%	6,858,169	4.1%		3.9%	103,912	5.63%	241.1
5.75% - 6.00%	4,222,020	2.5%	42	2.5%	100,524	5.88%	248.5
6.00% - 6.25%	2,798,299	1.7%	27	1.6%	103,641	6.12%	224.9
6.25% - 6.50%	993,007	0.6%	10	0.6%	99,301	6.37%	219.2
6.50% - 6.75%	1,074,110	0.6%	11	0.7%	97,646	6.57%	238.4
6.75% - 7.00%	455,154	0.3%	6	0.4%	75,859	6.79%	227.6
7.00% - 7.25%	63,244	0.0%	2	0.1%	31,622	7.11%	234.3
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	39,127	0.0%	2	0.1%	19,564	8.50%	163.7
Total	168,756,826	100.0%	1,680	100.0%	100,450	4.14%	306.3

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	55,121	0.0%	2	0.1%	27,560	4.23%	262.0
01-Jan-2016 - 31-Dec-2016	2,558,422	1.5%	23	1.4%	111,236	5.44%	248.4
01-Jan-2017 - 31-Dec-2017	44,602,383	26.4%	472	28.1%	94,497	4.41%	313.2
01-Jan-2018 - 31-Dec-2018	13,598,570	8.1%	143	8.5%	95,095	2.75%	358.1
01-Jan-2019 - 31-Dec-2019	21,151,354	12.5%	212	12.6%	99,771	2.70%	384.7
01-Jan-2020 - 31-Aug-2111	86,790,976	51.4%	828	49.3%	104,820	4.54%	277.3
Total	168.756.826	100.0%	1.680	100.0%	100.450	4.14%	306.3

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
04 I - 0040 04 B - 0040		0.00/		2.20/		0.000/	
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	-	0.0%	- ,	0.0%	-	0.00%	- (0.0
01-Jan-2016 - 31-Dec-2017	10,210	0.0%	1	0.1%	10,210	4.09%	(6.0
01-Jan-2018 - 31-Dec-2019	58,837	0.0%	2	0.1%	29,418	2.99%	21.4
01-Jan-2020 - 31-Dec-2021	913,140	0.5%	10	0.6%	91,314	4.82%	48.2
01-Jan-2022 - 31-Dec-2023	1,044,065	0.6%	18	1.1%	58,004	4.58%	63.2
01-Jan-2024 - 31-Dec-2025	1,427,182	0.8%	25	1.5%	57,087	4.50%	90.4
01-Jan-2026 - 31-Dec-2027	4,480,252	2.7%	53	3.2%	84,533	4.75%	116.2
01-Jan-2028 - 31-Dec-2029	3,340,131	2.0%	39	2.3%	85,644	4.62%	137.7
01-Jan-2030 - 31-Dec-2031	4,369,670	2.6%	49	2.9%	89,177	4.51%	161.9
01-Jan-2032 - 31-Dec-2033	6,958,787	4.1%	63	3.8%	110,457	4.69%	185.3
01-Jan-2034 - 31-Dec-2035	5,117,688	3.0%	56	3.3%	91,387	4.03%	211.4
01-Jan-2036 - 31-Dec-2037	18,796,964	11.1%	169	10.1%	111,225	4.49%	234.1
01-Jan-2038 - 31-Dec-2039	6.465.279	3.8%	69	4.1%	93.700	5.11%	258.3
01-Jan-2040 - 31-Dec-2041	14,240,155	8.4%	135	8.0%	105,483	5.11%	282.7
01-Jan-2042 - 31-Dec-2043	20.922.874	12.4%	178	10.6%	117,544	4.66%	306.5
01-Jan-2044 - 31-Dec-2045	14,300,740	8.5%	140	8.3%	102,148	4.19%	331.0
01-Jan-2046 - 31-Dec-2047	26,722,649	15.8%	260	15.5%	102,779	4.01%	350.0
		23.5%	413			3.00%	
01-Jan-2048 - 31-Dec-2137	39,588,201	23.5%	413	24.6%	95,855	3.00%	424.3
Total	168,756,826	100.0%	1,680	100.0%	100,450	4.14%	306.3
				As percentage of			
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	6,382,394	3.8%	99	6.7%	64,469	4.59%	160.8
60% - 70%	5,576,776	3.3%	49	3.3%	113,812	4.60%	213.4
70% - 80%	6,828,555	4.0%	70	4.7%	97.551	4.48%	248.7
80% - 90%	13,916,183	8.2%	125	8.5%	111,329	4.50%	246.1
90% - 100%	27.633.300	16.4%	219	14.8%	126,179	4.30%	316.9
100% - 110%	56,834,334	33.7%	476	32.2%	119,400	4.01%	339.4
110% - 120%	45.383.865	26.9%	388	26.3%	116,969	3.88%	323.3
120% - 130% 130% - >	6,201,418	3.7% 0.0%	50	3.4% 0.0%	124,028	4.46% 0.00%	263.3
Total	168,756,826	100.0%	1,476	100.0%	114,334	4.14%	306.3
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	18,551,040	11.0%	134	9.1%	138,441	4.29%	306.1
Bayern	14,577,769	8.6%	114	7.7%	127,875	4.30%	291.7
Berlin	10,669,403	6.3%	99	6.7%	107,772	4.03%	321.7
Brandenburg	7,113,675	4.2%	62	4.2%	114,737	4.24%	275.6
Bremen	1,407,902	0.8%	14	0.9%	100,564	4.30%	310.5
Hamburg	1,721,177	1.0%	16	1.1%	107,574	4.50%	265.7
Hessen	10,320,192	6.1%	79	5.4%	130,635	4.40%	299.9
Mecklenburg-Vorpommern	2,378,525	1.4%	18	1.2%	132,140	4.38%	301.9
Niedersachsen	10,073,649	6.0%	88	6.0%	114,473	4.50%	269.4
		14.2%	199	13.5%		4.50%	281.2
Nordrhein-Westfalen	23,967,196				120,438		
Rheinland-Pfalz	8,360,397	5.0%	68	4.6%	122,947	4.46%	293.2
Saarland	3,898,512	2.3%	32	2.2%	121,829	4.15%	297.0
Sachsen	37,358,547	22.1%	378	25.6%	98,832	3.62%	343.6
Sachsen-Anhalt	10,449,507	6.2%	107	7.2%	97,659	3.63%	335.7
Schleswig-Holstein	5,483,981	3.2%	46	3.1%	119,217	4.76%	270.7
Thüringen	2,425,355	1.4%	22	1.5%	110,243	3.86%	317.4
			_	0.0%	-	0.00%	-
Unspecified	-	0.0%					
Unspecified Total	168,756,826	100.0%	1,476	100.0%	114,334	4.14%	306.3
	-		1,476		114,334	4.14%	306.3
Total	168,756,826	100.0%	·				
Total Property type	- 168,756,826 Value	100.0% As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Propert
Total Property type Einfamilienhaus	- 168,756,826 Value 68,012,204	As percentage of total 40.3%	Number of Loans	As percentage of total 35.2%	Average loan size	Owner Occupied 98.7%	Investment Propert
Total Property type Einfamilienhaus Hochhaus/appartement	- 168,756,826 Value 68,012,204 82,095,681	100.0% As percentage of total 40.3% 48.6%	Number of Loans 520 837	As percentage of total 35.2% 56.7%	Average loan size 130,793 98,083	Owner Occupied 98.7% 28.2%	Investment Propert 1.39 71.89
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	- 168,756,826 Value 68,012,204 82,095,681 11,199,528	100.0% As percentage of total 40.3% 48.6% 6.6%	Number of Loans 520 837 65	100.0% As percentage of total 35.2% 56.7% 4.4%	Average loan size 130,793 98,083 172,300	Owner Occupied 98.7% 28.2% 70.8%	Investment Propert 1.39 71.89 29.29
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	- 168,756,826 Value 68,012,204 82,095,681	100.0% As percentage of total 40.3% 48.6% 6.6% 4.39%	Number of Loans 520 837	100.0% As percentage of total 35.2% 56.7% 4.4% 3.6%	Average loan size 130,793 98,083	Owner Occupied 98.7% 28.2% 70.8% 96.2%	Investment Propert 1.39 71.89 29.29 3.89
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	- 168,756,826 Value 68,012,204 82,095,681 11,199,528	100.0% As percentage of total 40.3% 48.6% 6.6%	Number of Loans 520 837 65	100.0% As percentage of total 35.2% 56.7% 4.4%	Average loan size 130,793 98,083 172,300	Owner Occupied 98.7% 28.2% 70.8%	Investment Propert 1.39 71.89 29.29 3.89
Total Property type Einfamilienhaus Hochhaus/appartement Mehramilienhaus Zweifamilienhaus Laden/wohnhaus	- 168,756,826 Value 68,012,204 82,095,681 11,199,528	100.0% As percentage of total 40.3% 48.6% 6.6% 4.39%	Number of Loans 520 837 65	100.0% As percentage of total 35.2% 56.7% 4.4% 3.6%	Average loan size 130,793 98,083 172,300	Owner Occupied 98.7% 28.2% 70.8% 96.2%	Investment Propert 1.39 71.89 29.29 3.89 100.09
	168,756,826 Value 68,012,204 82,095,681 11,199,528 7,322,059	100.0% As percentage of total 40.3% 48.6% 6.6% 4.3% 0.0%	Number of Loans 520 837 65 53	100.0% As percentage of total 35.2% 56.7% 4.4% 3.6% 0.0%	Average loan size 130,793 98,083 172,300 138,152	Owner Occupied 98.7% 28.2% 70.8% 96.2% 0.0%	Investment Propert 1.39 71.89 29.29 3.89 100.09
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	- 168,756,826 Value 68,012,204 82,095,681 11,199,528 7,322,059 127,354	As percentage of total 40.3% 48.6% 6.6% 4.3% 0.0% 0.1%	Number of Loans 520 837 65 53 - 1	100.0% As percentage of total 35.2% 56.7% 4.4% 3.6% 0.0% 0.1%	Average loan size 130,793 98,083 172,300 138,152 127,354	Owner Occupied 98.7% 28.2% 70.8% 96.2% 0.0% 0.0%	306.3 Investment Propert 1.39 71.8% 29.2% 3.8% 100.0% 42.7%
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	- 168,756,826 Value 68,012,204 82,095,681 11,199,528 7,322,059 127,354 168,756,826	100.0% As percentage of total 40.3% 48.6% 6.6% 4.3% 0.0% 0.1%	Number of Loans 520 837 65 53 - 1 1,476	100.0% As percentage of total 35.2% 56.7% 4.4% 3.6% 0.0% 1100.0% As percentage of	Average loan size 130,793 98,083 172,300 138,152 127,354 114,334	Owner Occupied 98.7% 28.2% 70.8% 96.2% 0.0% 0.0% 57.3%	Investment Propert 1.3% 71.8% 29.2% 3.8% 100.0% 100.0%
Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize	- 168,756,826 Value 68,012,204 82,095,681 11,199,528 7,322,059 127,354 168,756,826	100.0% As percentage of total 40.3% 48.6% 6.6% 4.3% 0.0% 1100.0% As percentage of total	Number of Loans 520 837 65 53 - 1 1,476 Number of Loans	100.0% As percentage of total 35.2% 56.7% 4.4% 3.6% 0.0% 0.1% 100.0% As percentage of total	Average loan size 130,793 98,083 172,300 138,152 127,354 114,334 Average loan size	Owner Occupied 98.7% 28.2% 70.8% 96.2% 0.0% 0.0% 57.3%	Investment Propert 1,39 71,89 29,29 3,89 100,09 42,79
Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	- 168,756,826 Value 68,012,204 82,095,681 11,199,528 7,322,059 127,354 168,756,826	100.0% As percentage of total 40.3% 48.6% 6.6% 4.3% 0.0% 0.1%	Number of Loans 520 837 65 53 - 1 1,476	100.0% As percentage of total 35.2% 56.7% 4.4% 3.6% 0.0% 1100.0% As percentage of	Average loan size 130,793 98,083 172,300 138,152 127,354 114,334	Owner Occupied 98.7% 28.2% 70.8% 96.2% 0.0% 0.0% 57.3%	Investment Propert 1.3% 71.8% 29.2% 3.8% 100.0% 100.0%

				As percentage of			
Loansize	Value	As percentage of total	Number of Loans	total	Average Ioan size	WAC	WAM
- 100,000	49,021,440	29.0%	667	45.2%	73,495	4.01%	292.7
100,000 - 150,000	63,390,001	37.6%	519	35.2%	122,139	4.16%	312.0
150,000 - 200,000	32,938,083	19.5%	192	13.0%	171,553	4.22%	314.4
200,000 - 250,000	16,173,492	9.6%	73	4.9%	221,555	4.29%	308.2
250,000 - 300,000	4,563,117	2.7%	17	1.2%	268,419	3.97%	313.2
300,000 - 350,000	1,898,613	1.1%	6	0.4%	316,436	4.88%	285.3
350,000 - 400,000	772,079	0.5%	2	0.1%	386,040	3.83%	336.5
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	-	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	169 756 996	100.09/	1 170	100.09/	114 224	1 1 19/	206.2

Summary - East Germany

Amounts to be disbursed

Number of loans Number of loans parts 686 749

	Weighted average	Minimum	Maximum
Loan size	102,617	10,588	386,230
Loan part size	93,985	8,772	386,230
Coupon	3.78%	2.70%	7.11%
Remaining maturity (months)	329.9	15	576
Remaining interest period (months)	29.3	1	118
Original interest period (months)	56.4	3	240
Seasoning (months)	126.8	118.1	153.9
Loan to Foreclosure Value	105.1%	7.2%	129.4%

As % of number of loans 74.9% 25.1% **Value** 50,248,952.63 20,146,059.07 As % Outstanding principal amount 71.38% 28.62%

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	62,110,448	88.2%	663	88.5%	93,681	3.76%	341.1
Interest Only With Life Insurance Redemption	4,635,929	6.6%	52	6.9%	89,152	3.79%	236.4
Interest Only With Building Savings Account Redemp	3,379,575	4.8%	30	4.0%	112,653	4.13%	255.2
Interest Only	269,060	0.4%	4	0.5%	67,265	4.26%	295.3
Total	70 395 012	100.0%	749	100.0%	93 985	3.78%	329 9

				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	21,537,282	30.6%	229	30.6%	94,049	4.18%	328.8
13 - 24	20,548,636	29.2%	211	28.2%	97,387	2.70%	378.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,455,972	22.0%	187	25.0%	82,652	3.39%	338.1
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	2,272,009	3.2%	28	3.7%	81,143	5.85%	258.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	10,581,113	15.0%	94	12.6%	112,565	5.19%	242.0
Total	70,395,012	100.0%	749	100.0%	93,985	3.78%	329.9

		As percentage of							
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM		
0% - 4.50%	57,419,076	81.6%	625	83.4%	91,871	3.44%	349.0		
4.50% - 4.75%	1.161.971	1.7%		1.7%	89,382	4.69%	214.6		
4.75% - 5.00%	4.051.072	5.8%		5.1%	106,607	4.89%	232.2		
5.00% - 5.25%	2.778.844	3.9%	24	3.2%	115,785	5.14%	282.9		
5.25% - 5.50%	1,217,123	1.7%	10	1.3%	121.712	5,45%	236.6		
5.50% - 5.75%	869,476	1.2%		1.2%	96,608	5.64%	264.8		
5.75% - 6.00%	967.820	1.4%	8	1.1%	120,977	5.88%	251.9		
6.00% - 6.25%	1,331,305	1.9%	13	1.7%		6.15%	239.1		
6.25% - 6.50%	423,908	0.6%		0.7%	84,782	6.33%	204.3		
6.50% - 6.75%	56,400	0.1%	1	0.1%	56,400	6.61%	234.9		
6.75% - 7.00%	54,773	0.1%	1	0.1%	54,773	6.77%	246.9		
7.00% - 7.25%	63,244	0.1%	2	0.3%	31,622	7.11%	234.3		
7.25% - 7.50%	· -	0.0%	-	0.0%	· -	0.00%	-		
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-		
Total	70,395,012	100.0%	749	100.0%	93,985	3.78%	329.9		

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	=	0.0%		0.0%	=	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	44,910	0.1%	1	0.1%	44,910	4.26%	323.0
01-Jan-2016 - 31-Dec-2016	612,619	0.9%	7	0.9%	87,517	5.40%	267.6
01-Jan-2017 - 31-Dec-2017	23,119,273	32.8%	249	33.2%	92,848	4.32%	323.9
01-Jan-2018 - 31-Dec-2018	8,000,916	11.4%	88	11.7%	90,919	2.72%	363.3
01-Jan-2019 - 31-Dec-2019	12,696,253	18.0%	125	16.7%	101,570	2.70%	386.2
01-Jan-2020 - 31-Aug-2111	25,921,040	36.8%	279	37.2%	92,907	4.12%	299.0
Total	70,395,012	100.0%	749	100.0%	93,985	3.78%	329.9

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 01-Jan-2016 - 31-Dec-2017	:	0.0% 0.0%	-	0.0% 0.0%		0.00% 0.00%	
01-Jan-2018 - 31-Dec-2019	11,386	0.0%	1	0.1%	11,386	4.20%	15.0
01-Jan-2020 - 31-Dec-2021	98,000	0.1%	1	0.1%	98,000	2.70%	46.0
01-Jan-2022 - 31-Dec-2023	118,191	0.2%	3	0.4%	39,397	3.80%	70.5
01-Jan-2024 - 31-Dec-2025	416,388	0.6%	7	0.9%	59,484	4.18%	92.9
01-Jan-2026 - 31-Dec-2027	1,405,982	2.0%	17	2.3%	82,705	4.28%	117.5
01-Jan-2028 - 31-Dec-2029	1,332,377	1.9%	16	2.1%	83,274	4.38%	140.1
01-Jan-2030 - 31-Dec-2031	1,948,716	2.8%	22	2.9%	88,578	3.91%	158.6
01-Jan-2032 - 31-Dec-2033	1,920,313	2.7%	21	2.8%	91,443	3.80%	188.4
01-Jan-2034 - 31-Dec-2035	2,242,435	3.2%	26	3.5%	86,248	3.46%	213.9
01-Jan-2036 - 31-Dec-2037	5,639,377	8.0%	55	7.3%	102,534	4.26%	233.7
01-Jan-2038 - 31-Dec-2039	2,384,030	3.4%	29	3.9%	82,208	4.81%	259.7
01-Jan-2040 - 31-Dec-2041	3,763,768	5.3%	40	5.3%	94,094	4.52%	281.6
01-Jan-2042 - 31-Dec-2043	5,326,298	7.6%	52 66	6.9%	102,429	4.31%	307.3
01-Jan-2044 - 31-Dec-2045 01-Jan-2046 - 31-Dec-2047	5,719,809	8.1% 22.4%	155	8.8% 20.7%	86,664 101,877	4.07% 4.07%	334.2 351.0
01-Jan-2048 - 31-Dec-2047	15,790,891 22,277,049	31.6%	238	31.8%	93,601	2.97%	430.2
Total	70,395,012	100.0%	749	100.0%	93,985	3.78%	329.9
				As percentage of			
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	1,700,715	2.4%	29	4.2%	58,645	4.17%	202.7
60% - 70%	1,070,337	1.5%	14	2.0%	76,453	4.42%	184.0
70% - 80%	997,280	1.4%	12	1.7%	83,107	4.41%	216.8
80% - 90%	4,386,893	6.2%	44	6.4%	99,702	4.35%	242.0
90% - 100%	5,971,754	8.5%	55	8.0%	108,577	3.97%	291.5
100% - 110%	23,476,298	33.3%	228	33.2%	102,966	3.64%	355.2
110% - 120%	29,019,535	41.2%	273	39.8%	106,299	3.64%	352.4
120% - 130%	3,772,200	5.4%	31	4.5%	121,684	4.26%	291.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	70,395,012	100.0%	686	100.0%	102,617	3.78%	329.9
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average Ioan size	WAC	WAM
•		-			-		
Berlin	10,669,403	15.2%	99	14.4%	107,772	4.03%	321.7
Brandenburg	7,113,675	10.1%	62	9.0%	114,737	4.24%	275.6
Mecklenburg-Vorpommern	2,378,525	3.4%	18	2.6%	132,140	4.38%	301.9
Mecklenburg-Vorpommern Sachsen	37,358,547	3.4% 53.1%	18 378	2.6% 55.1%	132,140 98,832	4.38% 3.62%	301.9 343.6
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt	37,358,547 10,449,507	3.4% 53.1% 14.8%	18 378 107	2.6% 55.1% 15.6%	132,140 98,832 97,659	4.38% 3.62% 3.63%	301.9 343.6 335.7
Mecklenburg-Vorpommern Sachsen	37,358,547	3.4% 53.1%	18 378	2.6% 55.1%	132,140 98,832	4.38% 3.62%	301.9 343.6
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen	37,358,547 10,449,507 2,425,355 -	3.4% 53.1% 14.8% 3.4%	18 378 107	2.6% 55.1% 15.6% 3.2%	132,140 98,832 97,659	4.38% 3.62% 3.63% 3.86%	301.9 343.6 335.7
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	37,358,547 10,449,507	3.4% 53.1% 14.8% 3.4% 0.0%	18 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0%	132,140 98,832 97,659 110,243	4.38% 3.62% 3.63% 3.86% 0.00%	301.9 343.6 335.7 317.4
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	37,358,547 10,449,507 2,425,355 70,395,012	3.4% 53.1% 14.8% 3.4% 0.0%	18 378 107 22 -	2.6% 55.1% 15.6% 3.2% 0.0% 100.0%	132,140 98,832 97,659 110,243 - 102,617	4.38% 3.62% 3.63% 3.86% 0.00%	301.9 343.6 335.7 317.4 -
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type	37,358,547 10,449,507 2,425,355 - 70,395,012 Value	3.4% 53.1% 14.8% 3.4% 0.0% 100.0%	18 378 107 22 - 686 Number of Loans	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total	132,140 98,632 97,659 110,243 - 102,617 Average loan size	4.38% 3.62% 3.63% 3.86% 0.00% 3.78%	301.9 343.6 335.7 317.4 - 329.9
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus	37,358,547 10,449,507 2,425,355 70,395,012 Value 16,189,992	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total	18 378 107 22 - 686 Number of Loans	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total	132,140 98,832 97,659 110,243 - - 102,617 Average loan size	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied	301.9 343.6 335.7 317.4 329.9 Investment Property
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	37,358,547 10,449,507 2,425,335 - 70,395,012 Value 16,189,992 52,389,37	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4%	18 378 107 22 - 686 Number of Loans 130 543	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2%	132,140 98,832 97,659 110,243 102,617 Average loan size 124,538 96,481	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37%
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	37,358,547 10,449,507 2,425,355 - 70,395,012 Value 16,189,992 52,389,377 1,249,059	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 1.8%	188 378 107 22 - 686 Number of Loans 130 543 8	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50%	301.9 343.6 335.7 317.4 329.9 Investment Property 1.54% 93.37% 37.50%
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Zweifamilienhaus	37,358,547 10,449,507 2,425,335 - 70,395,012 Value 16,189,992 52,389,37	3.4% 53.1% 14.8% 0.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6%	18 378 107 22 - 686 Number of Loans 130 543	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 1.2% 0.6%	132,140 98,832 97,659 110,243 102,617 Average loan size 124,538 96,481	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00%	301.9 343.6 335.7 317.4 329.9 Investment Property 1.54% 93.37% 37.50% 25.00%
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	37,358,547 10,449,507 2,425,355 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6%	188 378 107 22 - 686 Number of Loans 130 543 8 4	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 1.2% 0.6%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807	4.38% 3.62% 3.63% 3.85% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00%	301.9 343.6 335.7 317.4 329.9 Investment Property 1.54% 93.37% 37.50% 25.00%
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified	37,358,547 10,449,507 2,425,335 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6% 0.0%	188 378 107 22 686 Number of Loans 130 543 8 4 - 1 1	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 1.2% 0.6% 0.0%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354	4.38% 3.62% 3.63% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37% 37.50% 25.00% 100.00%
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	37,358,547 10,449,507 2,425,355 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6%	188 378 107 22 - 686 Number of Loans 130 543 8 4	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 1.2% 0.6%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807	4.38% 3.62% 3.63% 3.85% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00%	301.9 343.6 335.7 317.4 329.9 Investment Property 1.54% 93.37% 37.50% 25.00%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	37,358,547 10,449,507 2,425,355 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012	3.4% 53.1% 14.8% 0.0% 100.0% As percentage of total 23.0% 74.4% 0.6% 0.0% 0.2%	188 378 107 22 - 686 Number of Loans 130 543 8 4 - 1 686	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% As percentage of	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07%	301.9 343.6 335.7 317.4 329.9 Investment Property 1.54% 93.37% 25.00% 100.00% 100.00% 74.93%
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	37,358,547 10,449,507 2,425,355 - 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 0.6% 0.0% 0.2%	188 378 107 22 686	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% As percentage of total	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07%	301.9 343.6 335.7 317.4
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize -100,000	37,358,547 10,449,507 2,425,355 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 2 127,354 70,395,012 Value 28,262,060	3.4% 53.1% 14.8% 0.0% 100.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6% 0.0% 0.2% As percentage of total	188 378 107 22 686 Number of Loans	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% 100.0% As percentage of total 19.0% 0.1% 0.0% 0.1% 54.2% As percentage of total 54.2%	132,140 98,832 97,659 110,243 	4,38% 3,62% 3,63% 3,86% 0,00% 3,78% Owner Occupied 98,46% 6,63% 62,50% 75,00% 0,00% 25,07% WAC 3,65%	301.9 343.6 335.7 317.4 329.9 Investment Property 1.54% 93.37% 25.00% 100.00% 74.93% WAM
Mecklenburg-Vorpommern 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	37,358,547 10,449,507 2,425,355 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 0.6% 0.0% 0.2% As percentage of total 40.1%	188 378 107 222 686 Number of Loans 130 543 8 4 1 1 686 Number of Loans 372 251	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 1.2% 0.6% 0.0% 0.1% As percentage of total	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.83%	301.9 343.6 335.7 317.4
Mecklenburg-Vorpommern 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 - 200,000	37,358,547 10,449,507 2,425,355 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761	3.4% 53.1% 14.8% 0.0% 100.0% 100.0% As percentage of total 23.0% 74.4% 0.6% 0.0% 0.2% 100.0% As percentage of total 40.1% 42.8% 10.5%	188 378 107 22 686 Number of Loans 130 543 8 4 1 686 6 Number of Loans 372 251 43 43	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% 100.0% As percentage of total	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92%	301.9 343.6 335.7 317.4
Mecklenburg-Vorpommern 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 - 200,000 200,000 - 250,000	37,358,547 10,449,507 2,425,355 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,761	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 0.6% 0.0% 0.2% 100.0% As percentage of total 40.1% 42.8% 10.5% 6.0%	188 378 107 222 686 Number of Loans 130 543 8 4 1 1 686 Number of Loans 372 251	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 1.2% 0.6% 0.1% 100.0% As percentage of total	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461	4.38%, 3.62%, 3.63%, 3.85%, 0.00%, 3.78%, Owner Occupied 98.46%, 6.63%, 62.50%, 75.00%, 0.00%, 25.07%, WAC 3.65%, 3.83%, 3.92%, 4.20%,	301.9 343.6 335.7 317.4
Mecklenburg-Vorpommern 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 - 200,000 200,000 - 250,000 250,000 - 300,000	37,358,547 10,449,507 2,425,355 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761	3.4% 53.1% 14.8% 3.49% 0.0% 100.0% As percentage of total 23.0% 74.4% 0.6% 0.0% 0.2% 100.0% As percentage of total 40.1% 42.8% 10.5% 6.0% 0.0%	188 378 107 22 686 Number of Loans 130 543 8 4 1 686 6 Number of Loans 372 251 43 43	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% As percentage of total 100.0%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 6.250% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92% 4.20% 0.00%	301.9 343.6 335.7 317.4
Mecklenburg-Vorpommern 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 - 200,000 200,000 - 250,000 250,000 - 350,000 300,000 - 350,000	37,358,547 10,449,507 2,425,35 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 0.0% 0.2% 100.0% As percentage of total 40.1% 42.8% 10.5% 6.0% 0.0% 0.0%	188 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% 100.0% As percentage of total 4.2% 36.6% 6.3% 6.3% 2.8% 0.0% 0.0%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461	4.38% 3.62% 3.63% 3.63% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92% 4.20% 0.00% 0.00%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37% 37.50% 25.00% 100.00% 74.93% WAM 320.8 337.7 329.2 327.1
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 300,000 300,000 - 400,000	37,358,547 10,449,507 2,425,355 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6% 0.0% 3.2% As percentage of total 40.1% 42.8% 10.5% 6.0% 0.0% 0.0%	188 378 107 22 686 Number of Loans 130 543 8 4 1 686 6 Number of Loans 372 251 43 43	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 1.2% 0.6% 0.0% 0.1% As percentage of total 54.2% 36.6% 6.3% 2.8% 0.0% 0.0% 0.0%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92% 4.20% 0.00% 0.00% 0.00% 0.00%	301.9 343.6 335.7 317.4 329.9 Investment Property 1.54% 93.37% 25.00% 100.00% 100.00% 74.93% WAM
Mecklenburg-Vorpommern 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 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 350,000 350,000 - 450,000 400,000 - 450,000	37,358,547 10,449,507 2,425,35 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.49% 0.0% 100.0% As percentage of total 23.0% 74.49% 1.89% 0.09% 0.29% 100.0% As percentage of total 40.1% 42.8% 10.5% 6.0% 0.0% 0.0% 0.5% 0.0%	188 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% As percentage of total 54.2% 36.6% 6.3% 2.8% 0.0% 0.0% 0.1%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92% 4.20% 0.00% 0.00% 2.70% 0.00%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37% 37.50% 25.00% 100.00% 74.93% WAM 320.8 337.7 329.2 327.1
Mecklenburg-Vorpommern 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 - 200,000 250,000 - 300,000 250,000 - 350,000 350,000 - 400,000 400,000 - 450,000 400,000 - 450,000 450,000 - 450,000 450,000 - 450,000	37,358,547 10,449,507 2,425,35 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 0.6% 0.0% 0.2% As percentage of total 40.1% 42.8% 10.5% 6.0% 0.0% 0.0% 0.0% 0.0%	188 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 1.2% 0.6% 0.1% 100.0% As percentage of total 100.0%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461 - - - - - - - - - - - - -	4.38% 3.62% 3.63% 3.86% 0.00% 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92% 4.20% 0.00% 2.70% 0.00% 0.00%	301.9 343.6 335.7 317.4
Mecklenburg-Vorpommern 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 - 200,000 200,000 - 300,000 300,000 - 350,000 300,000 - 350,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000 550,000 - 550,000	37,358,547 10,449,507 2,425,35 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.49% 10.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6% 0.0% 40.1% 42.8% 42.8% 10.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0%	188 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% 100.0% As percentage of total 100.0% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461 - - - - - - - - - - - - -	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37% 37.50% 25.00% 100.00% 74.93% WAM 320.8 337.7 329.2 327.1
Mecklenburg-Vorpommern 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 - 200,000 250,000 - 200,000 250,000 - 300,000 350,000 - 350,000 350,000 - 400,000 450,000 - 400,000 450,000 - 500,000 550,000 - 550,000 550,000 - 550,000 550,000 - 550,000 550,000 - 500,000 550,000 - 600,000	37,358,547 10,449,507 2,425,35 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 0.68% 0.0% 0.2% 100.0% As percentage of total 40.1% 42.8% 10.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	188 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 1.2% 0.6% 0.1% 100.0% As percentage of total 54.2% 36.6% 6.3% 2.8% 0.0% 0.1% 0.0% 0.1% 0.0% 0.0% 0.0% 0.0	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461 - - - - - - - - - - - - -	4.38% 3.62% 3.63% 3.63% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92% 4.20% 0.00% 2.70% 0.00% 0.00% 0.00% 0.00%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37% 37.50% 25.00% 100.00% 74.93% WAM 320.8 337.7 329.2 327.1
Mecklenburg-Vorpommern 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 - 200,000 200,000 - 300,000 300,000 - 350,000 300,000 - 350,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000 550,000 - 550,000	37,358,547 10,449,507 2,425,35 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.49% 10.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6% 0.0% 40.1% 42.8% 42.8% 10.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0%	188 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% 100.0% As percentage of total 100.0% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461 - - - - - - - - - - - - -	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37% 37.50% 25.00% 100.00% 74.93% WAM 320.8 337.7 329.2 327.1
Mecklenburg-Vorpommern 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 - 200,000 250,000 - 250,000 250,000 - 350,000 350,000 - 400,000 400,000 - 450,000 400,000 - 450,000 400,000 - 550,000 500,000 - 550,000 500,000 - 550,000 500,000 - 650,000 500,000 - 650,000 500,000 - 650,000	37,358,547 10,449,507 2,425,35 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6% 0.0% 0.2% As percentage of total 40.1% 42.8% 10.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	188 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% 100.0% As percentage of total 100.0% 0.1% 100.0% 0.0% 0.0% 0.0% 0.0%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461 - - - - - - - - - - - - -	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC WAC 3.65% 3.83% 3.92% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37% 37.50% 25.00% 100.00% 74.93% WAM 320.8 337.7 329.2 327.1
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 450,000 400,000 - 450,000 450,000 - 500,000 550,000 - 550,000 550,000 - 550,000 550,000 - 650,000 650,000 - 650,000 650,000 - 750,000 750,000 - 750,000 750,000 - 750,000 750,000 - 750,000 750,000 - 750,000	37,358,547 10,449,507 2,425,35 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6% 0.0% 100.0% 42.1% 42.8% 10.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	188 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% 100.0% As percentage of total 54.2% 36.6% 6.3% 2.8% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461 - - - - - - - - - - - - -	4.38% 3.62% 3.63% 3.63% 0.00% 3.78% Owner Occupied 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.363% 3.92% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37% 37.50% 25.00% 100.00% 74.93% WAM 320.8 337.7 329.2 327.1
Mecklenburg-Vorpommern 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 - 200,000 250,000 - 200,000 250,000 - 300,000 350,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000 550,000 - 600,000 550,000 - 600,000 550,000 - 600,000 650,000 - 700,000 750,000 - 700,000 750,000 - 850,000 750,000 - 850,000 750,000 - 850,000	37,358,547 10,449,507 2,425,35 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.4% 0.0% 100.0% 100.0% As percentage of total 23.0% 74.4% 0.6% 0.0% 0.2% 100.0% As percentage of total 40.1% 42.8% 10.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	188 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 1.2% 0.6% 0.1% 100.0% As percentage of total 19.0% 0.1% 100.0% 0.1% 0.0% 0.0% 0.0% 0.0%	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461 - - - - - - - - - - - - -	4.38% 3.62% 3.63% 3.63% 3.86% 0.00% 98.46% 6.63% 62.50% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37% 37.50% 25.00% 100.00% 74.93% WAM 320.8 337.7 329.2 327.1
Mecklenburg-Vorpommern Sachsen-Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize -100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 350,000 - 400,000 400,000 - 550,000 550,000 - 500,000 550,000 - 550,000 550,000 - 650,000 650,000 - 700,000 700,000 - 700,000 750,000 - 700,000 750,000 - 800,000	37,358,547 10,449,507 2,425,35 70,395,012 Value 16,189,992 52,389,377 1,249,059 439,230 127,354 70,395,012 Value 28,262,060 30,141,204 7,359,761 4,245,758	3.4% 53.1% 14.8% 3.49% 10.0% 100.0% As percentage of total 23.0% 74.4% 1.8% 0.6% 0.0% 40.1% 42.8% 42.8% 10.5% 6.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	188 378 107 22	2.6% 55.1% 15.6% 3.2% 0.0% 100.0% As percentage of total 19.0% 79.2% 0.6% 0.0% 0.1% 100.0% As percentage of total 100.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	132,140 98,832 97,659 110,243 - 102,617 Average loan size 124,538 96,481 156,132 109,807 - 127,354 102,617 Average loan size 75,973 120,084 171,157 223,461 - - - - - - - - - - - - -	4.38% 3.62% 3.63% 3.86% 0.00% 3.78% Owner Occupied 98.46% 6.63% 75.00% 0.00% 25.07% WAC 3.65% 3.83% 3.92% 4.20% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	301.9 343.6 335.7 317.4 - 329.9 Investment Property 1.54% 93.37% 37.50% 25.00% 100.00% 74.93% WAM 320.8 337.7 329.2 327.1

Total

70,395,012

100.0%

100.0%

102,617

3.78%

329.9