E-MAC DE 2007-I Investor Report February 2018

Cashflow analysis for the period

Total interest received	1,439,416	
Interest received on transaction accounts	(234)	
Net Post Foreclosure Proceeds	429,975	
Liquidity available	5,460,579	
Reserve account available	-	
Receivables under hedging arrangements	692,563	
Total funds available		8,022,298
Company management expenses	-	
MPT fee	115,320	
Administration fee	-	
Third party fees	483,558	
Liquidity Facility fee	2,873	
Payments under hedging arrangements	1,048,494	
Interest on the Notes	164,825	
Class C PDL Repayment	746,648	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		2,561,719
A - 7-11 6 8-4-7 - 6 77 - 1	i	5 400 570
Available after distribution of funds		5,460,579
Undrawn Liquidity Facility	5.460.579	
Reserve account funding		
1.000170 documentaling		
Available liquidity		5,460,579
Net cashflow		-

<u>Collateral</u>

Ending principal balance 129,862,707

Balance Reset Participation -

Total balance E-MAC DE 2007-I 129,862,707

Principal Deficiency Ledger

	Start balance	New Losses This Period	Interest Available Amount	End balance
Class A1/A2	-	-	-	
Class B	-	-	-	-
Class C	9,818,476	580,598	746,648	9,652,425
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	32,018,476	580,598	746,648	31,852,425

Performance

	Last period	I his period	Since issue
Prepayment rate	36.19%	42.60%	13.09%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current	-	94,583,364	72.8%	861	74.9%
1 - 30	77,339	16,812,247	12.9%	144	12.5%
31 - 60	20,544	3,109,094	2.4%	27	2.3%
61 - 90	19,560	1,450,764	1.1%	13	1.1%
91 - 120	4,460	272,911	0.2%	2	0.2%
121-150	18,198	627,016	0.5%	4	0.3%
> 151	2,158,275	13,007,312	10.0%	98	8.5%
Total	2,298,375	129,862,707	100.0%	1,149	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	1 117 671	580 598	288 477	53 188 100

Summary - Total Portfolio

Characteristics

Amounts to be disbursed

Number of loans Number of loans parts 1,149 1,322

	Weighted average	Minimum	Maximum
Loan size	113,022	11,347	385,849
Loan part size	98,232	5,178	385,849
Coupon	3.89%	2.70%	6.80%
Remaining maturity (months)	317.0	1	578
Remaining interest period (months)	31.6	1	112
Original interest period (months)	73.9	3	240
Seasoning (months)	132.9	126.1	159.9
Loan to Lending Value	101.1%	17.3%	129.4%

As % Outstanding principal amount 42.05% 57.95%

Value 54,608,466.32 75,254,241.02 As % of number of loans 48.2% 51.8% Investment properties Owner occupied

Redemption type	Value	As percentage of total	Number of learnante	As percentage of total	Average loan part size	WAC	WAM
Redemption type	value	As percentage or total	Number of loanparts	ioiai	Average loan part size	WAC	WAIW
Annuity	108,572,162	83.6%	1,129	85.4%	96,167	3.85%	331.5
Interest Only With Life Insurance Redemption	8,858,578	6.8%	92	7.0%	96,289	3.94%	236.3
Interest Only With Building Savings Account Redemp	11,416,883	8.8%	92	7.0%	124,097	4.09%	248.9
Interest Only	1,015,084	0.8%	9	0.7%	112,787	5.33%	238.5
Total	129.862.707	100.0%	1.322	100.0%	98,232	3.89%	317.0

		As percentage of								
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM			
0 - 12	26,256,810	20.2%	273	20.7%	96,179	4.17%	321.2			
13 - 24	35,737,287	27.5%		28.4%	95,299	2.70%	371.9			
25 - 36	-	0.0%		0.0%	-	0.00%				
37 - 48	-	0.0%	-	0.0%	-	0.00%	-			
49 - 60	33,117,817	25.5%	366	27.7%	90,486	3.44%	333.2			
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	4,137,109	3.2%	42	3.2%	98,503	5.78%	238.7			
126 - 132	-	0.0%	-	0.0%	-	0.00%	-			
132 - >	30,613,685	23.6%	266	20.1%	115,089	5.25%	242.4			
Total	129,862,707	100.0%	1,322	100.0%	98,232	3.89%	317.0			

		As percentage of								
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM			
0% - 4.50%	94.110.410	72.5%	1.005	76.0%	93.642	3.34%	345.4			
4.50% - 4.75%	2.889.815	2.2%	25	1.9%	115.593	4.68%	229.6			
4.75% - 5.00%	9.286.293	7.2%	82	6.2%	113.247	4.90%	250.6			
5.00% - 5.25%	6,587,410	5.1%	53	4.0%	124,291	5.13%	247.3			
5.25% - 5.50%	6,720,180	5.2%	61	4.6%	110,167	5.38%	246.9			
5.50% - 5.75%	4,506,127	3.5%	42	3.2%	107,289	5.65%	233.3			
5.75% - 6.00%	2,288,174	1.8%	23	1.7%	99,486	5.88%	246.6			
6.00% - 6.25%	1,897,149	1.5%	17	1.3%	111,597	6.11%	221.2			
6.25% - 6.50%	749,328	0.6%	7	0.5%	107,047	6.37%	211.2			
6.50% - 6.75%	690,430	0.5%	6	0.5%	115,072	6.57%	244.5			
6.75% - 7.00%	137,390	0.1%	1	0.1%	137,390	6.80%	180.9			
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	129,862,707	100.0%	1,322	100.0%	98,232	3.89%	317.0			

		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	45,359	0.0%	2	0.2%	22,680	4.26%	313.7		
01-Jan-2016 - 31-Dec-2016	1,557,143	1.2%	16	1.2%	97,321	5.62%	230.3		
01-Jan-2017 - 31-Dec-2017	3,289,020	2.5%	36	2.7%	91,362	5.52%	253.6		
01-Jan-2018 - 31-Dec-2018	38,268,815	29.5%	399	30.2%	95,912	3.70%	333.3		
01-Jan-2019 - 31-Dec-2019	23,341,777	18.0%	241	18.2%	96,854	2.70%	379.8		
01-Jan-2020 - 31-Aug-2111	63,360,593	48.8%	628	47.5%	100,893	4.31%	289.5		
Total	129.862.707	100.0%	1.322	100.0%	98.232	3.89%	317.0		

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	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%	_	0.00%	_
01-Jan-2016 - 31-Dec-2017	449	0.0%	1	0.1%	449	4.09%	(12.0
01-Jan-2018 - 31-Dec-2019	58,837	0.0%	2	0.1%	29,418	2.99%	15.4
01-Jan-2020 - 31-Dec-2021	644,051	0.5%	6	0.5%	107,342	4.84%	42.5
01-Jan-2020 - 31-Dec-2021 01-Jan-2022 - 31-Dec-2023	486,373	0.4%	10	0.8%	48.637	4.22%	58.2
01-Jan-2022 - 31-Dec-2025	738,606	0.6%	14	1.1%	52,758	4.21%	85.1
01-Jan-2026 - 31-Dec-2027 01-Jan-2028 - 31-Dec-2029	2,352,841 2,256,140	1.8% 1.7%	32 25	2.4% 1.9%	73,526 90,246	4.41% 4.45%	110.9 131.9
01-Jan-2030 - 31-Dec-2031	3,122,444	2.4%	37 39	2.8%	84,390	4.25%	154.5
01-Jan-2032 - 31-Dec-2033	3,892,231				99,801	4.63%	180.5
01-Jan-2034 - 31-Dec-2035	4,281,091	3.3%	50	3.8%	85,622	3.85%	206.4
01-Jan-2036 - 31-Dec-2037	11,798,597	9.1%	106	8.0%	111,308	4.16%	227.6
01-Jan-2038 - 31-Dec-2039	4,722,806	3.6%	53	4.0%	89,110	4.79%	252.0
01-Jan-2040 - 31-Dec-2041	9,335,956	7.2%	90	6.8%	103,733	4.97%	275.7
01-Jan-2042 - 31-Dec-2043	13,734,849	10.6%	120	9.1%	114,457	4.49%	301.0
01-Jan-2044 - 31-Dec-2045	11,584,880	8.9%	110	8.3%	105,317	4.14%	325.4
01-Jan-2046 - 31-Dec-2047	19,381,048	14.9%	188	14.2%	103,091	3.91%	344.1
01-Jan-2048 - 31-Dec-2137	41,471,510	31.9%	439	33.2%	94,468	3.00%	419.6
Total	129,862,707	100.0%	1,322	100.0%	98,232	3.89%	317.0
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Loan to Lending Value Loans	value	As percentage of total	Number of Loans	totai	Average loan size	WAC	WAIW
0% - 60%	3,125,562	2.4%	56	4.9%	55,814	4.31%	168.2
60% - 70%	3,692,509	2.8%	34	3.0%	108,603	4.43%	241.8
70% - 80%	4,218,051	3.2%	46	4.0%	91,697	4.28%	240.5
80% - 90%	9,382,162	7.2%	86	7.5%	109,095	4.17%	252.1
90% - 100%	26,289,015	20.2%	223	19.4%	117.888	4.03%	321.1
100% - 110%	45,975,049	35.4%	386	33.6%	119,106	3.72%	344.6
110% - 120%	32,746,812	25.2%	284	24.7%	115,306	3.71%	333.4
120% - 130%	4,433,547	3.4%	34	3.0%	130,398	4.25%	263.7
130% - >		0.0%	-	0.0%	-	0.00%	-
Total	129,862,707	100.0%	1,149	100.0%	113,022	3.89%	317.0
Total	129,002,707	100.076	1,149	100.0 %	113,022	3.0976	317.0
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg							
	13.543.262	10.4%	96	8.4%	141.076	4.00%	320.6
Bayern	10,051,621	7.7%	78	6.8%	128,867	4.03%	308.9
Bayern Berlin	10,051,621 8,039,781	7.7% 6.2%	78 72	6.8% 6.3%	128,867 111,664	4.03% 3.80%	308.9 329.1
Bayern Berlin Brandenburg	10,051,621 8,039,781 5,668,102	7.7% 6.2% 4.4%	78 72 48	6.8% 6.3% 4.2%	128,867 111,664 118,085	4.03% 3.80% 4.04%	308.9 329.1 278.8
Bayern Berlin Brandenburg Bremen	10,051,621 8,039,781 5,668,102 877,914	7.7% 6.2% 4.4% 0.7%	78 72 48 9	6.8% 6.3% 4.2% 0.8%	128,867 111,664 118,085 97,546	4.03% 3.80% 4.04% 3.93%	308.9 329.1 278.8 351.2
Bayern Berlin Brandenburg Bremen Hamburg	10,051,621 8,039,781 5,668,102 877,914 694,884	7.7% 6.2% 4.4% 0.7% 0.5%	78 72 48 9 7	6.8% 6.3% 4.2% 0.8% 0.6%	128,867 111,664 118,085 97,546 99,269	4.03% 3.80% 4.04% 3.93% 3.71%	308.9 329.1 278.8 351.2 296.3
Bayern Berlin Brandenburg Bremen Hamburg Hessen	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367	7.7% 6.2% 4.4% 0.7% 0.5% 6.0%	78 72 48 9 7 58	6.8% 6.3% 4.2% 0.8% 0.6% 5.0%	128,867 111,664 118,085 97,546 99,269 135,041	4.03% 3.80% 4.04% 3.93% 3.71% 4.24%	308.9 329.1 278.8 351.2 296.3 301.5
Bayern Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880	7.7% 6.2% 4.4% 0.7% 6.0% 1.2%	78 72 48 9 7 58 11	6.8% 6.3% 4.2% 0.8% 0.6% 5.0% 1.0%	128,867 111,664 118,085 97,546 99,269 135,041 146,353	4.03% 3.80% 4.04% 3.93% 3.71% 4.24% 4.16%	308.9 329.1 278.8 351.2 296.3 301.5
Bayern Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505	7.7% 6.2% 4.4% 0.7% 0.5% 6.0% 1.2% 5.8%	78 72 48 9 7 58 11 66	6.8% 6.3% 4.2% 0.8% 0.6% 5.0% 1.0%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947	4.03% 3.80% 4.04% 3.93% 3.71% 4.24% 4.16% 4.29%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3
Bayern Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134	7.7% 6.2% 4.4% 0.7% 6.0% 1.2% 5.8% 13.1%	78 72 48 9 7 58 11 66 140	6.8% 6.3% 4.2% 0.8% 0.6% 5.0% 1.0% 12.2%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494	4.03% 3.80% 4.04% 3.93% 3.71% 4.24% 4.16% 4.29% 4.17%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 295.2
Bayern Bertin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Platz	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866	7.7% 6.2% 4.4% 0.7% 0.5% 6.0% 1.2% 5.8% 13.1% 4.4%	78 72 48 9 7 58 11 66 140	6.8% 6.3% 4.2% 0.8% 0.6% 5.0% 1.0% 5.7% 4.2%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122	4.03% 3.80% 4.04% 3.93% 3.71% 4.24% 4.16% 4.29% 4.17% 4.09%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 295.2
Bayern Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,867 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283	7.7% 6.2% 4.4% 0.7% 0.5% 6.0% 1.2% 5.8% 13.1% 4.4%	78 72 48 9 7 58 11 66 140 48 27	6.8% 6.3% 4.2% 0.8% 5.0% 5.7% 12.2% 4.2% 2.3%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159	4.03% 3.80% 4.04% 3.93% 3.71% 4.24% 4.16% 4.29% 4.17% 4.09% 4.09%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 295.2 309.8
Bayern Berlin Brandenburg Bremen Hamburg Hessen Wecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Saachsen	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035	7.7% 6.2% 4.4% 0.7% 0.5% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6%	78 72 48 9 7 58 11 66 140 48 27 340	6.8% 6.3% 4.2% 0.8% 5.0% 1.0% 5.7% 4.2% 4.2% 2.3%	128,867 111,664 118,065 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297	4.03% 3.80% 4.04% 3.93% 3.71% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.46%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 295.2 309.8 298.9
Bayern Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen-Anhalt	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587	7.7% 6.2% 4.4% 0.7% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6% 25.5%	78 72 48 9 7 58 111 66 140 48 27 340	6.8% 6.3% 4.2% 0.8% 0.6% 5.0% 1.0% 5.7% 4.2% 4.2% 2.3% 29.6% 8.8%	128,867 111,664 118,065 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194	4.03% 4.04% 3.93% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.51%	308,9 329,1 278.8 361,2 296,3 301,5 304,6 271,3 295,2 309,8 346,1 338,4
Bayern Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holistein	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,967 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763	7.7% 6.2% 4.4% 0.7% 0.5% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6% 7.4%	78 72 48 9 7 58 111 66 140 48 27 340 101 28	6.8% 6.3% 4.2% 0.8% 5.0% 1.0% 5.7% 12.2% 4.2% 2.3% 29.6% 8.8%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194	4.03% 4.04% 3.93% 3.71% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.51% 4.58%	308.9 329.1 278.8 351.2 296.3 304.6 271.3 295.2 309.8 298.9 346.1 338.4 292.7
Bayern Bertin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587	7.7% 6.2% 4.4% 0.7% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6% 25.5% 7.4%	78 72 48 9 7 58 111 66 140 48 27 340	6.8% 6.3% 4.2% 0.8% 0.6% 5.0% 1.0% 5.7% 12.2% 4.2% 2.3% 29.6% 8.8% 6.17%	128,867 111,664 118,065 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194	4.03% 4.04% 3.93% 4.14% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.46% 3.51% 4.58% 3.82%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 285.2 309.8 288.9 346.1 338.4 292.7
Bayern Bertin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763 2,231,724	7.7% 6.2% 4.4% 0.7% 6.0% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6% 25.5% 7.4% 2.3% 1.7% 0.0%	78 72 48 9 7 58 11 66 140 48 27 340 101 28 20	6.8% 6.3% 4.2% 0.8% 6.6% 5.0% 1.0% 5.7% 4.2% 2.3% 29.6% 8.8% 2.4% 1.7% 0.0%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194 107,027 111,586	4.03% 4.04% 3.93% 4.14% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.51% 4.58% 3.82% 0.00%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 295.2 309.8 298.9 346.1 334.4 292.7 318.4
Bayern Bertin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,967 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763	7.7% 6.2% 4.4% 0.7% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6% 25.5% 7.4%	78 72 48 9 7 58 111 66 140 48 27 340 101 28	6.8% 6.3% 4.2% 0.8% 0.6% 5.0% 1.0% 5.7% 12.2% 4.2% 2.3% 29.6% 8.8% 6.17%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194	4.03% 4.04% 3.93% 4.14% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.46% 3.51% 4.58% 3.82%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 285.2 309.8 288.9 346.1 338.4 292.7
Bayern Berlin Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763 2,231,724	7.7% 6.2% 4.4% 0.7% 0.5% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6% 25.5% 7.4% 1.3% 1.7% 0.0%	78 72 48 9 7 7 58 111 66 140 48 27 340 101 28 20 1,149	6.8% 6.3% 4.2% 0.8% 0.6% 5.0% 1.0% 5.7% 12.2% 4.2% 4.2% 2.3% 29.6% 8.8% 2.4% 1.7% 0.0%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194 107,027 111,586	4.03% 3.80% 4.04% 3.93% 3.71% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.46% 3.51% 4.58% 3.82% 0.00%	308.9 329.1. 278.8 351.2. 296.3 301.5 304.6 271.3 295.2 309.8 298.9 346.1 338.4 292.7 318.4
Bayern Bertin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763 2,231,724	7.7% 6.2% 4.4% 0.7% 6.0% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6% 25.5% 7.4% 2.3% 1.7% 0.0%	78 72 48 9 7 7 58 111 66 140 48 27 340 101 28 20 1,149	6.8% 6.3% 4.2% 0.8% 0.6% 5.0% 1.0% 5.7% 12.2% 4.2% 2.3% 29.6% 8.8% 2.4% 1.7% 0.0%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194 107,027 111,586	4.03% 4.04% 3.93% 4.14% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.51% 4.58% 3.82% 0.00%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 295.2 309.8 298.9 346.1 338.4 292.7 318.4
Bayern Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus	10,551,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763 2,231,724	7,7% 6,2% 4,4% 0,7% 6,0% 6,0% 1,2% 5,8% 13,1% 4,4% 2,6% 7,4% 2,3% 1,7% 0,0%	78 78 78 79 78 79 78 79 78 79 78 79 78 79 78 79 78 79 78 79 79 79 79 79 79 79 79 79 79 79 79 79	6.8% 6.3% 4.2% 0.8% 5.0% 1.0% 5.7% 12.2% 4.2% 2.3% 29.6% 8.8% 2.4% 1.7% 0.0% As percentage of total 31.5%	128,867 111,664 118,065 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194 107,027 111,586	4.03% 3.80% 4.04% 3.93% 4.14% 4.17% 4.16% 4.19% 4.17% 4.03% 3.51% 4.58% 3.82% 0.00% 3.89% Owner Occupied 98.6%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 285.2 309.8 286.9 346.1 338.4 292.7 318.4
Bayern Bertin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Wiestfalen Rheinland-Pfalz Saarland Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763 2,231,724 129,862,707	7.7% 6.2% 4.4% 0.7% 6.0% 1.2% 5.8% 13.1% 2.6% 2.5.5% 7.4% 2.33% 1.7% 0.0% As percentage of total 36.7% 51.3%	78 78 78 72 48 9 77 58 111 666 140 48 27 340 101 28 20 - 1,149	6.8% 6.3% 4.2% 0.8% 5.0% 1.0% 5.7% 12.2% 4.2% 2.3% 29.6% 1.7% 0.0% As percentage of total 31.5% 59.7%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194 107,027 111,566	4.03% 3.80% 4.04% 3.93% 4.14% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.46% 3.51% 4.58% 0.00% 3.89% Owner Occupied 98.6% 22.7%	308.9 329.1 278.8 351.2 296.3 301.5 301.5 309.8 298.9 346.1 318.4 292.7 318.4 100.0
Bayern Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	10,551,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763 2,231,724	7,7% 6,2% 4,4% 0,7% 6,0% 6,0% 1,2% 5,8% 13,1% 4,4% 2,6% 7,4% 2,3% 1,7% 0,0%	78 78 78 79 78 79 78 79 78 79 78 79 78 79 78 79 78 79 78 79 79 79 79 79 79 79 79 79 79 79 79 79	6.8% 6.3% 4.2% 0.8% 5.0% 1.0% 5.7% 12.2% 4.2% 2.3% 29.6% 8.8% 2.4% 1.7% 0.0% As percentage of total 31.5%	128,867 111,664 118,065 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194 107,027 111,586	4.03% 3.80% 4.04% 3.93% 4.14% 4.17% 4.16% 4.19% 4.17% 4.03% 3.51% 4.58% 3.82% 0.00% 3.89% Owner Occupied 98.6%	308.9 329.1 278.8 351.2 296.3 301.5 301.5 309.8 298.9 346.1 318.4 292.7 318.4 100.0
Bayern Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763 2,231,724 129,862,707	7.7% 6.2% 4.4% 0.7% 6.0% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6% 25.5% 7.4% 2.33% 1.7% 0.0% As percentage of total 36.7% 51.3% 7.3% 4.5%	78 78 78 72 48 9 77 58 111 666 140 48 27 340 101 28 20 - 1,149	6.8% 6.3% 4.2% 0.8% 5.0% 1.0% 5.7% 12.2% 4.2% 2.3% 29.6% 1.7% 0.0% As percentage of total 31.5% 59.7%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194 107,027 111,566 113,022 Average loan size 131,823 97,108	4.03% 3.80% 4.04% 3.93% 4.14% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.46% 3.51% 4.58% 0.00% 3.89% Owner Occupied 98.6% 22.7%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 295.2 309.8 288.9 346.1 338.4 292.7 318.4 5 Investment Propert 1.49 77.39 28.19 4.79
Bayern Berlin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen Sachsen Sachsen Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763 2,231,724 129,862,707	7.7% 6.2% 4.4% 0.7% 0.5% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6% 25.5% 7.4% 2.3% 1.7% 0.0% As percentage of total 36.7% 51.3% 7.3%	78 78 78 72 48 9 9 7 7 58 111 66 140 48 27 340 101 28 20 - 1,149	6.8% 6.3% 4.2% 0.8% 0.6% 5.0% 1.0% 5.7% 12.2% 4.2% 2.3% 29.6% 8.8% 2.4% 1.7% 0.0% As percentage of total 31.5% 59.7% 5.9.7%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194 107,027 111,586 - 113,022 Average loan size 131,823 97,108 167,194	4.03% 3.80% 4.04% 3.93% 3.71% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.46% 3.51% 4.58% 3.82% 0.00% Owner Occupied 98.6% 22.7% 71.9%	308.9 329.1 278.8 351.2 296.3 301.5 304.6 271.3 295.2 309.8 288.9 346.1 338.4 292.7 318.4 5 Investment Propert 1.49 77.39 28.19 4.79
Bayern Bertin Brandenburg Bremen Hamburg Hessen Mecklenburg-Vorpommern Niedersachsen Nordrhein-Westfalen Rheinland-Pfalz Saarland Sachsen Sachsen-Anhalt Schleswig-Holstein Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehframilienhaus Zwelfamilienhaus	10,051,621 8,039,781 5,668,102 877,914 694,884 7,832,367 1,609,880 7,520,505 17,009,134 5,765,866 3,325,283 33,081,035 9,614,587 2,996,763 2,231,724 129,862,707	7.7% 6.2% 4.4% 0.7% 6.0% 6.0% 1.2% 5.8% 13.1% 4.4% 2.6% 25.5% 7.4% 2.33% 1.7% 0.0% As percentage of total 36.7% 51.3% 7.3% 4.5%	78 78 78 72 48 9 9 7 7 58 111 66 140 48 27 340 101 28 20 - 1,149	6.8% 6.3% 4.2% 0.8% 5.0% 1.0% 5.7% 12.2% 4.2% 2.3% 29.6% 8.8% 2.4% 1.7% 0.0% As percentage of total 31.5% 59.7% 5.0% 3.7%	128,867 111,664 118,085 97,546 99,269 135,041 146,353 113,947 121,494 120,122 123,159 97,297 95,194 107,027 111,586 - 113,022 Average loan size 131,823 97,108 167,194	4.03% 3.80% 4.04% 3.93% 4.14% 4.24% 4.16% 4.29% 4.17% 4.09% 4.03% 3.51% 4.58% 3.82% 0.00% 3.89% Owner Occupied 98.6% 22.7% 71.9% 95.3%	308.9 329.1. 278.8 351.2. 296.3 301.5 304.6 271.3 295.2 309.8 298.9 346.1 338.4 292.7 318.4

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Total	129,862,707	100.0%	1,149	100.0%	113,022	51.8%	48.2%
unspecified	126,370	0.1%	1	0.1%	126,370	0.0%	100.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
Zweifamilienhaus	5,870,262	4.5%	43	3.7%	136,518	95.3%	4.7%
Mehrfamilienhaus	9,530,038	7.3%	57	5.0%	167,194	71.9%	28.1%
Hochhaus/appartement	66,616,165	51.3%	686	59.7%	97,108	22.7%	77.3%
Einfamilienhaus	47,719,872	36.7%	362	31.5%	131,823	98.6%	1.4%

				As percentage of			
Loansize	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
- 100,000	39,847,732	30.7%	542	47.2%	73,520	3.71%	304.9
100,000 - 150,000	45,983,372	35.4%	377	32.8%	121,972	3.87%	326.3
150,000 - 200,000	27,241,563	21.0%	159	13.8%	171,331	4.11%	318.7
200,000 - 250,000	11,946,498	9.2%	54	4.7%	221,231	4.03%	322.8
250,000 - 300,000	3,442,540	2.7%	13	1.1%	264,811	3.85%	306.0
300,000 - 350,000	632,050	0.5%	2	0.2%	316,025	4.20%	264.0
350,000 - 400,000	768,951	0.6%	2	0.2%	384,475	3.84%	330.1
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	129,862,707	100.0%	1,149	100.0%	113,022	3.89%	317.0

Summary - East Germany

Characteristics

Amounts to be disbursed

Number of loans Number of loans parts 592 644

Weighted average 101,765 93,548 3.60% 334.1 25.8 52.1 132.9 104.6% Minimum 11,386 9,639 2.70% 9 Maximum 383,102 383,102 6.61% 578 111 240 159.9 129.4% Loan size
Loan part size
Coupon
Remaining maturity (months)
Remaining interest period (months)
Original interest period (months)
Seasoning (months)
Loan to Foreclosure Value

Value 44,749,598.42 15,495,511.18 As % of number of loans 78.0% 22.0% As % Outstanding principal amount 74.28% 25.72%

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	53,379,775	88.6%	574	89.1%	92,996	3.58%	345.1
Interest Only With Life Insurance Redemption	3,919,482	6.5%	43	6.7%	91,151	3.60%	238.3
Interest Only With Building Savings Account Redemp	2,719,368	4.5%	24	3.7%	113,307	3.97%	258.8
Interest Only	226,484	0.4%	3	0.5%	75,495	3.73%	300.8
Total	60,245,110	100.0%	644	100.0%	93,548	3.60%	334.1

	As percentage of							
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM	
0 - 12	14,258,957	23.7%	148	23.0%	96,344	4.19%	323.4	
13 - 24	21.702.278	36.0%		35.4%	95.185	2.70%	377.0	
25 - 36	-	0.0%	- 1	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	15,948,718	26.5%	193	30.0%	82,636	3.39%	332.4	
61 - 72	-	0.0%	-	0.0%	-	0.00%	-	
73 - 84	-	0.0%	-	0.0%	-	0.00%	-	
85 - 96	-	0.0%	-	0.0%	-	0.00%	-	
97 - 108	-	0.0%	-	0.0%	-	0.00%		
109 - 125	1,474,312	2.4%	16	2.5%	92,144	5.77%	253.4	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	6,860,845	11.4%	59	9.2%	116,286	5.22%	242.0	
Total	60,245,110	100.0%	644	100.0%	93,548	3.60%	334.1	

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	51,789,035	86.0%	567	88.0%	91,339	3.32%	348.8
4.50% - 4.75%	730,385	1.2%	8	1.2%	91,298	4.69%	226.9
4.75% - 5.00%	2,659,113	4.4%	25	3.9%	106,365	4.90%	238.6
5.00% - 5.25%	1,822,949	3.0%	14	2.2%	130,211	5.16%	280.3
5.25% - 5.50%	763,346	1.3%	6	0.9%	127,224	5.46%	223.6
5.50% - 5.75%	758,186	1.3%	8	1.2%	94,773	5.65%	255.8
5.75% - 6.00%	438,783	0.7%	4	0.6%	109,696	5.93%	260.5
6.00% - 6.25%	889,433	1.5%	7	1.1%	127,062	6.15%	224.7
6.25% - 6.50%	337,480	0.6%	4	0.6%	84,370	6.34%	182.1
6.50% - 6.75%	56,400	0.1%	1	0.2%	56,400	6.61%	228.9
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	60 245 110	100.0%	644	100.0%	93 548	3.60%	334.1

				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	0.2%	44,910	4.26%	317.0
01-Jan-2016 - 31-Dec-2016	506,019	0.8%	6	0.9%	84,337	5.55%	268.9
01-Jan-2017 - 31-Dec-2017	1,247,395	2.1%	14	2.2%	89,100	5.51%	250.6
01-Jan-2018 - 31-Dec-2018	21,563,073	35.8%	229	35.6%	94,162	3.67%	338.2
01-Jan-2019 - 31-Dec-2019	14,189,459	23.6%	144	22.4%	98,538	2.70%	384.0
01-Jan-2020 - 31-Aug-2111	22,694,253	37.7%	250	38.8%	90,777	3.94%	305.2
Total	60,245,110	100.0%	644	100.0%	93,548	3.60%	334.1

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	0.2%	11,386	4.20%	9.0
01-Jan-2020 - 31-Dec-2021	88,931	0.1%	1	0.2%	88,931	2.70%	40.0
01-Jan-2022 - 31-Dec-2023	91,354	0.2%	2	0.3%	45,677	3.36%	65.6
01-Jan-2024 - 31-Dec-2025	210,678	0.3%	4	0.6%	52,669	3.66%	86.9
01-Jan-2026 - 31-Dec-2027	995,499	1.7%	13	2.0%	76,577	4.06%	111.9
01-Jan-2028 - 31-Dec-2029	1,083,536	1.8%	12	1.9%	90,295	4.26%	133.8
01-Jan-2030 - 31-Dec-2031	1,653,531	2.7%	19	3.0%	87,028	3.76%	152.0
01-Jan-2032 - 31-Dec-2033	1,804,169	3.0%	21	3.3%	85,913	3.80%	182.8
01-Jan-2034 - 31-Dec-2035	1,947,322	3.2%	23	3.6%	84,666	3.29%	209.4
01-Jan-2036 - 31-Dec-2037	4,254,859	7.1%	42	6.5%	101,306	3.95%	227.0
01-Jan-2038 - 31-Dec-2039	1,838,415	3.1%	23	3.6%	79,931	4.55%	253.1
01-Jan-2040 - 31-Dec-2041	2,662,448	4.4%	28	4.3%	95,087	4.31%	274.5
01-Jan-2042 - 31-Dec-2043	4,342,458	7.2%	42 49	6.5%	103,392	4.20%	300.9
01-Jan-2044 - 31-Dec-2045 01-Jan-2046 - 31-Dec-2047	4,427,955	7.3% 18.3%	107	7.6% 16.6%	90,366 103,127	4.02% 3.99%	327.8 344.9
01-Jan-2046 - 31-Dec-2047 01-Jan-2048 - 31-Dec-2137	11,034,561 23,798,008	39.5%	257	39.9%	92,599	2.97%	425.7
Total	60,245,110	100.0%	644	100.0%	93,548	3.60%	334.1
				As percentage of			
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	1,481,384	2.5%	25	4.2%	59,255	3.97%	216.5
60% - 70%	729,273	1.2%	9	1.5%	81,030	4.20%	215.5
70% - 80%	1,025,235	1.7%	12	2.0%	85,436	4.65%	205.9
80% - 90%	3,334,626	5.5%	36	6.1%	92,628	4.01%	240.4
90% - 100%	7,746,899	12.9%	75	12.7%	103,292	3.60%	312.0
100% - 110%	20,663,018	34.3%	201	34.0%	102,801	3.47%	349.6
110% - 120%	22,479,927	37.3%	212	35.8%	106,037	3.52%	363.0
120% - 130%	2,784,747	4.6%	22	3.7%	126,579	4.00%	301.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	60,245,110	100.0%	592	100.0%	101,765	3.60%	334.1
							_
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
		-					
Berlin	8,039,781	13.3%	72	12.2%	111,664	3.80%	329.1
Brandenburg	5,668,102	9.4%	48	8.1%	118,085	4.04%	278.8
Mecklenburg-Vorpommern	1,609,880	2.7%	11	1.9%	146,353	4.16%	304.6
Sachsen	33,081,035	54.9%	340	57.4%	97,297	3.46%	346.1
Sachsen Sachsen-Anhalt	33,081,035 9,614,587	54.9% 16.0%	340 101	57.4% 17.1%	97,297 95,194	3.46% 3.51%	346.1 338.4
Sachsen Sachsen-Anhalt Thüringen	33,081,035	54.9% 16.0% 3.7%	340	57.4% 17.1% 3.4%	97,297	3.46% 3.51% 3.82%	346.1
Sachsen Sachsen-Anhalt Thüringen Unspecified	33,081,035 9,614,587 2,231,724 -	54.9% 16.0% 3.7% 0.0%	340 101 20	57.4% 17.1% 3.4% 0.0%	97,297 95,194 111,586 -	3.46% 3.51% 3.82% 0.00%	346.1 338.4 318.4
Sachsen Sachsen-Anhalt Thüringen	33,081,035 9,614,587	54.9% 16.0% 3.7%	340 101	57.4% 17.1% 3.4%	97,297 95,194	3.46% 3.51% 3.82%	346.1 338.4
Sachsen Sachsen-Anhalt Thüringen Unspecified Total	33,081,035 9,614,587 2,231,724 60,245,110	54.9% 16.0% 3.7% 0.0%	340 101 20 - 592	57.4% 17.1% 3.4% 0.0% 100.0%	97,297 95,194 111,586 - 101,765	3.46% 3.51% 3.82% 0.00%	346.1 338.4 318.4 - 334.1
Sachsen Sachsen-Anhalt Thüringen Unspecified	33,081,035 9,614,587 2,231,724 -	54.9% 16.0% 3.7% 0.0%	340 101 20 - 592 Number of Loans	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total	97,297 95,194 111,586 -	3.46% 3.51% 3.82% 0.00% 3.60%	346.1 338.4 318.4
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus	33,081,035 9,614,587 2,231,724 - 60,245,110 Value 12,330,776	54.9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5%	340 101 20 - 592 Number of Loans	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total	97,297 95,194 111,586 - 101,765 Average loan size	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94%	346.1 338.4 318.4 334.1 Investment Property 2.06%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	33,081,035 9,614,587 2,231,724 - 60,245,110 Value 12,330,776 46,257,493	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8%	340 101 20 - 592 Number of Loans 97 483	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6%	97,297 95,194 111,586 - 101,765 Average loan size 127,121 95,771	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	33,081,035 9,614,587 2,231,724 - 60,245,110 Value 12,330,776 46,257,493 1,234,545	54.9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0%	340 101 20 - 592 Number of Loans 97 483 8	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4%	97,297 95,194 111,586 - 101,765 Average loan size 127,121 95,771 154,318	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	33,081,035 9,614,587 2,231,724 - 60,245,110 Value 12,330,776 46,257,493	54,9% 16,0% 3,7% 0,0% 100,0% As percentage of total 20,5% 76,8% 2,0%	340 101 20 - 592 Number of Loans 97 483	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5%	97,297 95,194 111,586 - 101,765 Average loan size 127,121 95,771	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67%	346.1 338.4 318.4 - 334.1 Investment Property 2.06% 94.20% 37.50% 33.33%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	33,081,035 9,614,587 2,231,724 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5%	340 101 20 - 592 Number of Loans 97 483 8 3	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0%	97,297 95,194 111,586 101,765 Average loan size 127,121 95,771 154,318 98,642	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 33.33% 100.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified	33,081,035 9,614,587 2,231,724 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 126,370	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0%	97,297 95,194 111,586 - 101,765 Average loan size 127,121 95,771 154,318 98,642 126,370	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 97.50% 33.33% 100.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	33,081,035 9,614,587 2,231,724 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5%	340 101 20 - 592 Number of Loans 97 483 8 3	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0%	97,297 95,194 111,586 101,765 Average loan size 127,121 95,771 154,318 98,642	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 33.33% 100.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified	33,081,035 9,614,587 2,231,724 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 126,370	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0% 0.2%	97,297 95,194 111,586 - 101,765 Average loan size 127,121 95,771 154,318 98,642 126,370	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 97.50% 33.33% 100.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified	33,081,035 9,614,587 2,231,724 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 126,370	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0%	97,297 95,194 111,586 - 101,765 Average loan size 127,121 95,771 154,318 98,642 126,370	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 97.50% 33.33% 100.00%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize -100,000	33,081,035 9,614,587 2,231,724 - 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 - 126,370 60,245,110 Value 25,413,442	54,9% 16.0% 3,7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0% 100.0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0% 0.2% As percentage of	97,297 95,194 111,586 - 101,765 Average loan size 127,121 95,771 154,318 98,642 - 126,370	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96%	346.1 338.4 318.4 - 334.1 Investment Property 2.06% 94.20% 37.50% 33.33% 100.00% 78.04%
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 100,000 - 150,000	33,081,035 9,614,587 2,231,724 - 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 - 126,370 60,245,110 Value 25,413,442 24,084,808	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0% 0.2% 100.0% As percentage of total 42.2% 40.0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total As percentage of total As percentage of total	97,297 95,194 111,586 	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96% WAC 3.45% 3.62%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 33.33% 100.00% 100.00% 78.04%
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	33,081,035 9,614,587 2,231,724 - 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 - 126,370 60,245,110 Value 25,413,442 24,084,608 6,610,837	54,9% 16,0% 3,7% 0,0% 100,0% As percentage of total 20,5% 76,8% 2,0% 0,5% 0,0% 0,2% 100,0% As percentage of total 42,2% 40,0% 11,0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans	57.4% 17.1% 3.4% 10.0% 100.0% As percentage of total 16.4% 81.6% 0.5% 0.0% 0.2% As percentage of total	97,297 95,194 111,586 	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96% WAC 3.45% 3.62% 3.89%	346.1 338.4 318.4 - 334.1 Investment Property 2.06% 94.20% 37.50% 33.33% 100.00% 78.04% 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	33,081,035 9,614,587 2,231,724 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 126,370 60,245,110 Value 25,413,442 24,084,808 6,610,837 3,752,921	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0% 100.0% As percentage of total 42.2% 40.0% 11.0% 6.29%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0% 12% 100.0% As percentage of total	97,297 95,194 111,586 101,765 Average loan size 127,121 95,771 154,318 98,642 -126,370 101,765 Average loan size 76,088 119,825 169,509 220,769	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 0.00% 21.96% WAC 3.45% 3.62% 3.89% 4.06%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 33.33% 100.00% 78.04% WAM
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	33,081,035 9,614,587 2,231,724 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 126,370 60,245,110 Value 25,413,442 24,084,808 6,610,837 3,752,921	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0% 0.2% 100.0% As percentage of total 42.2% 40.0% 11.0% 6.2% 0.0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans	57.4% 17.1% 3.4% 100.0% 100.0% As percentage of total 16.4% 81.6% 0.5% 0.0% 100.0% As percentage of total 48.4% 56.4% 34.0% 6.6% 2.9% 0.0%	97,297 95,194 111,586 101,765 Average loan size 127,121 95,771 154,318 98,642 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96% WAC 3.45% 3.62% 3.89% 4.06% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 33.33% 100.00% 78.04% 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 - 350,000 300,000 - 350,000	33,081,035 9,614,587 2,231,724 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 126,370 60,245,110 Value 25,413,442 24,084,808 6,610,837 3,752,921	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0% 100.0% As percentage of total 42.2% 40.0% 11.0% 6.2% 0.0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201 39 17	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0% 0.2% 100.0% As percentage of total	97,297 95,194 111,586 101,765 Average loan size 127,121 95,771 154,318 98,642 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 0.00% 21.96% WAC 3.45% 3.62% 3.89% 4.06% 0.00% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 30.303% 100.00% 78.04% 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 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 300,000 300,000 - 400,000	33,081,035 9,614,587 2,231,724 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 126,370 60,245,110 Value 25,413,442 24,084,808 6,610,837 3,752,921	54,9% 16,0% 3,7% 0,0% 100,0% As percentage of total 20,5% 76,8% 2,0% 0,5% 0,0% 0,2% 100,0% 42,2% 40,0% 11,0% 6,2% 0,0% 0,0% 0,0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans	57.4% 17.1% 3.4% 100.0% 100.0% As percentage of total 16.4% 81.6% 0.5% 0.0% 0.2% 100.0% As percentage of total 56.4% 34.0% 6.6% 2.9% 0.0% 0.0% 0.0%	97,297 95,194 111,586 101,765 Average loan size 127,121 95,771 154,318 98,642 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96% WAC 3.45% 3.62% 3.89% 4.06% 0.00% 0.00% 2.70%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 33.33% 100.00% 78.04% 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 - 250,000 300,000 - 350,000 350,000 - 350,000 350,000 - 450,000 400,000 - 450,000	33,081,035 9,614,587 2,231,724 	54,9% 16,0% 3,7% 0,0% 100,0% As percentage of total 20,5% 76,8% 2,0% 0,5% 0,0% 0,2% 100,0% As percentage of total 42,2% 40,0% 11,0% 6,2% 0,0% 0,0% 0,0% 0,0% 0,0% 0,0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201 39 17	57.4% 17.1% 3.4% 10.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0% 0.2% As percentage of total 56.4% 34.0% 6.6% 2.9% 0.0% 0.0% 0.2%	97,297 95,194 111,586 101,765 Average loan size 127,121 95,771 154,318 98,642 - 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760 - - - - - - - - - - - - -	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 0.00% 0.00% 21.96% WAC 3.45% 3.62% 4.06% 0.00% 0.00% 2.70% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 30.303% 100.00% 78.04% WAM
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 - 200,000 250,000 - 200,000 250,000 - 300,000 350,000 - 350,000 350,000 - 400,000 400,000 - 400,000 400,000 - 450,000 450,000 - 550,000	33,081,035 9,614,587 2,231,724 60,245,110 Value 12,330,776 46,257,493 1,234,545 295,925 126,370 60,245,110 Value 25,413,442 24,084,808 6,610,837 3,752,921	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0% 100.0% As percentage of total 42.2% 40.0% 11.0% 6.2% 0.0% 0.6% 0.0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201 39 17	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0% 12% 100.0% As percentage of total	97,297 95,194 111,586 111,765 Average loan size 127,121 95,771 154,318 98,642 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760 383,102	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96% WAC 3.45% 3.62% 3.89% 4.06% 0.00% 2.70% 0.00% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 30.303% 100.00% 78.04% WAM
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 - 350,000 300,000 - 350,000 400,000 - 450,000 450,000 - 500,000 550,000 - 550,000	33,081,035 9,614,587 2,231,724 	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0% 100.0% As percentage of total 42.2% 40.0% 6.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201 39 17	57.4% 17.1% 3.4% 100.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0% 0.2% As percentage of total 56.4% 34.0% 6.6% 2.9% 0.0% 0.0% 0.0% 0.0% 0.0%	97,297 95,194 111,586 101,765 Average loan size 127,121 95,771 154,318 98,642 - 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760 - - - - - - - - - - - - -	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96% WAC 3.45% 3.62% 3.89% 4.06% 0.00% 0.00% 2.70% 0.00% 0.00% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 30.303% 100.00% 78.04% 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 - 300,000 350,000 - 300,000 350,000 - 400,000 450,000 - 500,000 550,000 - 550,000 550,000 - 500,000 550,000 - 500,000 550,000 - 600,000	33,081,035 9,614,587 2,231,724 	54,9% 16,0% 3,7% 0,0% 100,0% As percentage of total 20,5% 76,8% 2,0% 0,5% 0,0% 100,0% 42,2% 40,0% 11,0% 6,2% 0,0% 0,6% 0,0% 0,0% 0,0% 0,0% 0,0% 0,0	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201 39 17	57.4% 17.1% 3.4% 0.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.2% 100.0% As percentage of total As percentage of total As percentage of total 0.2% 0.0% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0	97,297 95,194 111,586 111,765 Average loan size 127,121 95,771 154,318 98,642 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760 383,102	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 0.00% 21.96% WAC 3.45% 3.62% 4.06% 0.00% 2.70% 0.00% 0.00% 0.00% 0.00% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 30.303% 100.00% 78.04% WAM
Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loansize - 100,000 150,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 300,000 300,000 - 300,000 300,000 - 350,000 400,000 - 450,000 400,000 - 450,000 400,000 - 550,000 550,000 - 550,000 550,000 - 650,000 550,000 - 650,000 600,000 - 650,000	33,081,035 9,614,587 2,231,724 	54,9% 16.0% 3,7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0% 100.0% As percentage of total 42.2% 40.0% 6.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201 39 17	57.4% 17.1% 3.4% 100.0% 100.0% As percentage of total 16.4% 81.6% 0.5% 0.0% 100.0% As percentage of total 56.4% 34.0% 6.6% 2.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	97,297 95,194 111,586 111,765 Average loan size 127,121 95,771 154,318 98,642 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760 383,102	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96% WAC 3.45% 3.62% 3.89% 4.06% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 30.303% 100.00% 78.04% 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 - 200,000 300,000 - 350,000 350,000 - 300,000 350,000 - 400,000 450,000 - 450,000 450,000 - 550,000 550,000 - 550,000 550,000 - 550,000 550,000 - 600,000 650,000 - 700,000	33,081,035 9,614,587 2,231,724 	54,9% 16,0% 3,7% 0,0% 100,0% As percentage of total 20,5% 76,8% 2,0% 0,5% 0,0% 0,2% 100,0% 42,2% 40,0% 11,0% 6,2% 0,0% 0,0% 0,0% 0,0% 0,0% 0,0% 0,0% 0	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201 39 17	57.4% 17.1% 3.4% 10.0% 100.0% 100.0% As percentage of total 16.4% 81.6% 1.4% 0.5% 0.0% 0.2% 100.0% As percentage of total 56.4% 34.0% 6.6% 2.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	97,297 95,194 111,586 111,765 Average loan size 127,121 95,771 154,318 98,642 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760 383,102	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 0.00% 21.96% WAC 3.45% 3.62% 4.06% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 30.303% 100.00% 78.04% WAM
Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus Laden/wohnhaus Laden/wohnhaus Laden/wohnhaus Laden/wohnhaus Laden/wohnhaus Loperified Total Loansize -100,000 150,000 - 250,000 150,000 - 250,000 250,000 - 300,000 300,000 - 300,000 300,000 - 400,000 400,000 - 400,000 400,000 - 450,000 500,000 - 550,000 550,000 - 600,000 550,000 - 600,000 650,000 - 600,000 650,000 - 750,000 700,000 - 750,000	33,081,035 9,614,587 2,231,724 	54,9% 16,0% 3,7% 0,0% 100,0% 100,0% As percentage of total 20,5% 76,8% 2,0% 0,5% 0,0% 4,0,0% 11,0% 6,2% 40,0% 0,0% 0,0% 0,0% 0,0% 0,0% 0,0% 0,	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201 39 17	57.4% 17.1% 3.4% 100.0% 100.0% 100.0% As percentage of total 16.4% 81.6% 0.5% 0.0% 0.2% 100.0% As percentage of total 56.4% 34.0% 6.6% 2.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	97,297 95,194 111,586 111,765 Average loan size 127,121 95,771 154,318 98,642 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760 383,102	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96% WAC 3.45% 3.62% 3.89% 4.06% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	346.1 338.4 318.4 334.1 Investment Property 2.06% 94.20% 37.50% 30.303% 100.00% 78.04% WAM
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 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 300,000 - 350,000 400,000 - 450,000 450,000 - 500,000 550,000 - 550,000 550,000 - 650,000 650,000 - 665,000 650,000 - 700,000 700,000 - 700,000 700,000 - 700,000 750,000 - 800,000	33,081,035 9,614,587 2,231,724 	54,9% 16.0% 3.7% 0.0% 100.0% As percentage of total 20.5% 76.8% 2.0% 0.5% 0.0% 100.0% As percentage of total 42.2% 40.0% 11.0% 6.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201 39 17	57.4% 17.1% 3.4% 100.0% 100.0% 100.0% As percentage of total 16.4% 81.6% 0.5% 0.0% 0.2% 100.0% 6.6% 2.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	97,297 95,194 111,586 111,765 Average loan size 127,121 95,771 154,318 98,642 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760 383,102	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96% WAC 3.45% 3.82% 3.89% 4.06% 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% 0.00%	346.1 338.4 318.4 318.4 - 334.1 Investment Property 2.06% 94.20% 37.50% 33.33% 100.00% 78.04% WAM
Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus Laden/wohnhaus Laden/wohnhaus Laden/wohnhaus Laden/wohnhaus Laden/wohnhaus Loperified Total Loansize -100,000 150,000 - 250,000 150,000 - 250,000 250,000 - 300,000 300,000 - 300,000 300,000 - 400,000 400,000 - 400,000 400,000 - 450,000 500,000 - 550,000 550,000 - 600,000 550,000 - 600,000 650,000 - 600,000 650,000 - 750,000 700,000 - 750,000	33,081,035 9,614,587 2,231,724 	54,9% 16,0% 3,7% 0,0% 100,0% 100,0% As percentage of total 20,5% 76,8% 2,0% 0,5% 0,0% 4,0,0% 11,0% 6,2% 40,0% 0,0% 0,0% 0,0% 0,0% 0,0% 0,0% 0,	340 101 20 - 592 Number of Loans 97 483 8 3 - 1 592 Number of Loans 334 201 39 17	57.4% 17.1% 3.4% 100.0% 100.0% 100.0% As percentage of total 16.4% 81.6% 0.5% 0.0% 0.2% 100.0% As percentage of total 56.4% 34.0% 6.6% 2.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	97,297 95,194 111,586 111,765 Average loan size 127,121 95,771 154,318 98,642 126,370 101,765 Average loan size 76,088 119,825 169,509 220,760 383,102	3.46% 3.51% 3.82% 0.00% 3.60% Owner Occupied 97.94% 5.80% 62.50% 66.67% 0.00% 21.96% WAC 3.45% 3.62% 3.89% 4.06% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	346.1 338.4 318.4 318.4 - 334.1 Investment Property 2.06% 94.20% 37.50% 33.33% 100.00% 78.04% WAM

Total

60,245,110

100.0%

100.0%

101,765

3.60%

334.1