# E-MAC DE 2006-I Investor Report November 2023

#### Cashflow analysis for the period

Cashflow analysis for the period		
Total interest received	208,471	
Interest received on transaction accounts	85.782	
Post Foreclosure Proceeds	165,827	
Liquidity available		
	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	86,557	
Total funds available		3,546,636
Company management expenses	3,025	
MPT fee	42,201	
Administration fee	12,100	
Post Foreclosure Fee	60,321	
Third party fees	128,307	
Liquidity Facility Commitment fee	-	
Repayment funded Liquidity Facility loan previous period	-	
Other amounts due and payable to Liquidity Facility provider	28,907	
Payments under hedging arrangements	385	
Interest on the Notes	244,375	
Shortfall Class C PDL Repayment	27,016	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		546,636
Available after distribution of funds		3,000,000
Undrawn Liquidity Facility	-	
Liquidity Facility Stand By Ledger	3,000,000	
Reserve account funding	-	
Available liquidity		3,000,000
Net cashflow		-
Liquidity Facility		
Undrawn Liquidity Facility start period	3,000,000	
Repayment funded Liquidity Facility loan previous period	-	
Liquidity available	3,000,000	
Liquidity Facility Drawing this period	-	
Undrawn Liquidity Facility	3,000,000	
Of which Stand-By Drawing	3,000,000	
<u>Collateral</u>		
Starting current balance per 1 August 2023		22,192,941
To be disbursed per 1 August 2023		-
Starting principal balance 1 August 2023		22,192,941
Principal (p)repayments		(882,977)
Further Advances bought (incl. amounts to be disbursed)		-
Losses for the period		(15,884)

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

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

# Ending principal balance

Balance Reset Participation

Total balance E-MAC DE 2006-I

### Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	172,092	15,884	27,016	160,960
Class D	11,500,000		-	11,500,000
Class E	7,000,000		-	7,000,000
Total	18,672,092	15,884	27,016	18,660,960

#### Performance

	Last period	This period	Since issue		
Prepayment rate	11.22%	12.64%	17.70%		
1.7					
			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of tota
Current	-	13,352,250	62.7%	165	67.9%
1 - 30	17,971	2,769,184	13.0%	33	13.6%
31 - 60	12,650	1,026,002	4.8%	10	4.1%
61 - 90	1,112	42,793	0.2%	1	0.4%
91 - 120	17,591	558,244	2.6%	6	2.5%
121-150	-	-	0.0%	-	0.0%
> 151	713,832	3,545,607	16.7%	28	11.5%
Total	763,156	21,294,080	100%	243	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	-	15,884	5,323	54,808,512

21,294,080

21,294,080

# Summary - Total Portfolio

Amounts to be disbursed	-			
Number of loans	243			
Number of loans parts	330			
	Weighted	ł		
	average	e Minimum	Maximum	
Loan size	87,630	15,039	220,176	
Loan part size	64,528	6,947	184,581	
Coupon	4.80%	2.70%	7.77%	
Remaining maturity (months)	220.2	25	463	
Remaining interest period (months)	7.0	1	58	
Original interest period (months)	39.6	6	120	
Seasoning (months)	216.9	209.0	233.2	
Loan to Lending Value	89.1%	0.0	120.0%	
	Value	As % of number of loans	As % Outsta	Inding principal amount
Investment properties	8,453,972.79	47.3%		39.70%
Owner occupied	12,840,106.86	52.7%		60.30%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	18.793.317	88.3%	297	90.0%	63,277	4.76%	227.7
Interest Only With Life Insurance Redemption	1,171,016	5.5%	19	5.8%	61,632	4.70%	145.5
Interest Only With Building Savings Account Redemption	1,043,247	4.9%	11	3.3%	94,841	5.52%	168.7
Interest Only	286,500	1.3%	3	0.9%	95,500	4.76%	221.8
Total	21,294,080	100.0%	330	100.0%	64,528	4.80%	220.2
Interest term	Value	As percentage of total	Number of leannerte	As percentage of total	Average loan part size	WAC	WAM
	value	As percentage of total	Number of loanpairs	lulai	Average loan part size	WAC	WAW
0 - 12	6,053,833	28.4%	87	26.4%	69,584	6.85%	175.8
13 - 24	5,536,345	26.0%	89	27.0%	62,206	4.18%	234.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	8,188,716	38.5%	138	41.8%	59,339	3.68%	245.8
61 - 72		0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	1,515,186	7.1%	16	4.8%	94,699	4.90%	206.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	21,294,080	100.0%	330	100.0%	64,528	4.80%	220.2
Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	2,451,587	11.5%	41	12.4%	59,795	2.80%	267.1
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	6,746,356	31.7%	111	33.6%	60,778	3.31%	252.8
3.50% - 3.75%	171,551	0.8%	4	1.2%	42,888	3.53%	278.5
3.75% - 4.00%	146,900	0.7%	4	1.2%	36,725	3.84%	256.4
4.00% - 4.25%	1,500,975	7.0%	20	6.1%	75,049	4.14%	251.5
4.25% - 4.50%	380,421	1.8%	3	0.9%	126,807	4.30%	249.3
4.50% - 4.75%	762,565	3.6%	9	2.7%	84,729	4.66%	230.6
4.75% - 5.00%	939,189	4.4%	12	3.6%	78,266	4.92%	211.0
5.00% - 5.25%	173,068	0.8%	3	0.9%	57,689	5.08%	84.3
5.25% - 5.50%	613,912	2.9%	10	3.0%	61,391	5.26%	205.7
5.50% - 5.75%	60,681	0.3% 2.4%	2	0.6% 2.1%	30,340 73,846	5.68%	92.0 201.3
5.75% - 6.00% 6.00% - >	516,923 6,829,954	2.4%	104	31.5%	65,673	5.87% 7.08%	201.3
Total	21,294,080	100.0%	330	100.0%	64,528	4.80%	220.2
				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	1,932,559	9.1%	21	6.4%	92,027	4.75%	214.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	178	0.0%	1	0.3%	178	4.20%	257.0
01-Jan-2020 - 31-Dec-2020	23,667	0.1%	1	0.3%	23,667	5.21%	80.0
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2022	253,664	1.2%	4	1.2%	63,416	4.20%	259.6
	2,173,095	10.2%	31	9.4%	70,100	5.12%	201.7
01-Jan-2023 - 31-Dec-2023					04.404	E 070/	205.0
01-Jan-2023 - 31-Dec-2023 01-Jan-2024 - 31-Dec-2024	7,443,064	35.0%	116	35.2%	64,164	5.67%	205.0
	7,443,064 4,652,298	35.0% 21.8%	116 75	35.2% 22.7%	64,164 62,031	4.21%	205.0
01-Jan-2024 - 31-Dec-2024							

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2025	149,000	0.7%	1	0.3%	149,000	7.38%	25.0
01-Jan-2026 - 31-Dec-2027	309,939	1.5%	5	1.5%	61,988	3.68%	33.9
01-Jan-2028 - 31-Dec-2029	117,461	0.6%	4	1.2%	29,365	3.96%	65.9
01-Jan-2030 - 31-Dec-2031	315,057	1.5%	8	2.4%	39,382	5.11%	84.9
01-Jan-2032 - 31-Dec-2033	455,634	2.1%	8	2.4%	56,954	4.63%	109.9
01-Jan-2034 - 31-Dec-2035	1,135,349	5.3%	21	6.4%	54,064	5.17%	135.1
01-Jan-2036 - 31-Dec-2037	3,795,221	17.8%	61	18.5%	62,217	6.51%	161.4
01-Jan-2038 - 31-Dec-2039	2,564,646	12.0%	40	12.1%	64,116	6.53%	180.8
01-Jan-2040 - 31-Dec-2041	1,876,758	8.8%	26	7.9%	72,183	4.91%	208.3
01-Jan-2042 - 31-Dec-2043	2,118,639	9.9%	28	8.5%	75,666	4.46%	229.2
01-Jan-2044 - 31-Dec-2045	1,951,151	9.2%	27	8.2%	72,265	3.96%	255.3
01-Jan-2046 - 31-Dec-2047	1,892,630	8.9%	28	8.5%	67,594	3.66%	274.0
01-Jan-2048 - 31-Dec-2137	4,612,596	21.7%	73	22.1%	63,186	3.28%	318.0
Total	21,294,080	100.0%	330	100.0%	64,528	4.80%	220.2

		As percentage of						
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM	
0% - 60%	833,749	3.9%	27	11.1%	30,880	3.98%	122.3	
60% - 70%	1,191,076	5.6%	14	5.8%	85,077	3.66%	196.3	
70% - 80%	2,396,818	11.3%	28	11.5%	85,601	4.22%	222.7	
80% - 90%	8,102,805	38.1%	92	37.9%	88,074	4.60%	248.3	
90% - 100%	4,846,501	22.8%	51	21.0%	95,029	5.46%	218.1	
100% - 110%	693,615	3.3%	6	2.5%	115,603	5.30%	250.7	
110% - 120%	3,229,516	15.2%	25	10.3%	129,181	5.24%	178.3	
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-	
130% - >		0.0%	-	0.0%		0.00%	-	
Total	21,294,080	100.0%	243	100.0%	87.630	4.80%	220.2	

Province				As percentage of			
TTOTING	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	1,820,960	8.6%	22	9.1%	82,771	4.92%	206.0
Bayern	2.038.256	9.6%	25	10.3%	81,530	4.66%	217.3
Berlin	1,584,699	7.4%	18	7.4%	88,039	4.40%	263.5
	575,741	2.7%	5	2.1%	115,148	4.40%	203.0
Brandenburg		2.7%		2.1%		4.58%	233.4 185.5
Bremen	53,636		2		26,818		
Hamburg	78,918	0.4%	1	0.4%	78,918	2.81%	326.0
Hamburg/Niedersachsen	· · · · · ·	0.0%		0.0%	-	0.00%	-
Hessen	1,294,442	6.1%	13	5.3%	99,572	5.85%	187.8
Mecklenburg-Vorpommern	142,449	0.7%	2	0.8%	71,224	6.27%	169.8
Niedersachsen	1,111,175	5.2%	15	6.2%	74,078	4.35%	232.5
Nordrhein-Westfalen	4,629,213	21.7%	48	19.8%	96,442	5.04%	211.9
Rheinland-Pfalz	1,507,983	7.1%	15	6.2%	100,532	4.14%	235.1
Saarland	656,885	3.1%	6	2.5%	109,481	4.04%	185.0
Sachsen	3,502,772	16.4%	45	18.5%	77,839	4.95%	225.0
Sachsen-Anhalt	1.371.425	6.4%	16	6.6%	85.714	4.65%	216.0
Schleswig-Holstein	525,743	2.5%	5	2.1%	105,149	4.02%	257.3
Thüringen	399,783	1.9%	5	2.1%	79,957	5.77%	201.0
Unspecified	000,700	0.0%	5	0.0%	-	0.00%	201.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	21,294,080	100.0%	243	100.0%	87,630	4.80%	220.2
Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Proper
Einfamilienhaus	7,095,015	33.3%			101.057		
	7,035,015		70	28.8%	101,357	100.0%	0.0%
Hochhaus/appartement	11,871,976	55.8%	70 153	28.8% 63.0%	101,357 77,595	100.0% 26.1%	0.0% 73.9%
Hochhaus/appartement	11,871,976	55.8%	153	63.0%	77,595	26.1%	73.9%
Hochhaus/appartement Mehrfamilienhaus	11,871,976 765,331	55.8% 3.6%	153 7	63.0% 2.9%	77,595 109,333	26.1% 85.7%	73.9% 14.3%
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	11,871,976 765,331	55.8% 3.6% 7.3%	153 7	63.0% 2.9% 5.3%	77,595 109,333 120,135	26.1% 85.7% 92.3%	73.99 14.39 7.79
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	11,871,976 765,331	55.8% 3.6% 7.3% 0.0%	153 7	63.0% 2.9% 5.3% 0.0%	77,595 109,333 120,135	26.1% 85.7% 92.3% 0.0%	73.99 14.39 7.79 100.09
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	11,871,976 765,331 1,561,758 -	55.8% 3.6% 7.3% 0.0% 0.0%	153 7 13 -	63.0% 2.9% 5.3% 0.0% 0.0%	77,595 109,333 120,135 - -	26.1% 85.7% 92.3% 0.0% 0.0%	73.99 14.39 7.79 100.09 0.09
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	11,871,976 765,331 1,561,758 - 21,294,080	55.8% 3.6% 7.3% 0.0% 0.0%	153 7 13 - - 243	63.0% 2.9% 5.3% 0.0% 0.0% 100.0%	77,595 109,333 120,135 - -	26.1% 85.7% 92.3% 0.0% 0.0% 52.7%	73.99 14.33 7.77 100.09 0.09 47.39
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total	11,871,976 765,331 1,561,758 -	55.8% 3.6% 7.3% 0.0% 0.0%	153 7 13 -	63.0% 2.9% 5.3% 0.0% 100.0%	77,595 109,333 120,135 - -	26.1% 85.7% 92.3% 0.0% 0.0%	73.99 14.39 7.79 100.09 0.09
Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	11,871,976 765,331 1,561,758 21,294,080 Value	55.8% 3.6% 0.0% 0.0% 100.0%	153 7 13 - 243 Number of Loans	63.0% 2.9% 5.3% 0.0% 0.0% 100.0% As percentage of total	77,595 109,333 120,135 - - 87,630 Average loan size	26.1% 85.7% 92.3% 0.0% 52.7%	73.99 14.33 7.77 100.09 0.09 47.39 WAM
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000	11,871,976 765,331 1,561,758 21,294,080 Value 10,212,444	55.8% 3.6% 7.3% 0.0% 100.0% As percentage of total 48.0%	153 7 13 - 243 Number of Loans 161	63.0% 2.9% 5.3% 0.0% 100.0% As percentage of total 66.3%	77,595 109,333 120,135 - - - 87,630 Average loan size 63,431	26.1% 85.7% 92.3% 0.0% 52.7% ¥AC 4.71%	73.99 14.33 7.74 100.09 0.09 47.39 WAM 213.0
Hochhaus/appartement Mehrfamilienhaus Zueflamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000	11,871,976 765,331 1,561,758 21,294,080 Value 10,212,444 7,763,460	55.8% 3.6% 7.3% 0.0% 100.0% As percentage of total 48.0% 36.5%	153 7 13 - - 243 Number of Loans 161 63	63.0% 2.9% 5.3% 0.0% 0.0% 100.0% As percentage of total 66.3% 25.9%	77,595 109,333 120,135	26.1% 85.7% 92.3% 0.0% 0.0% 52.7% WAC 4.71% 4.86%	73.99 14.33 7.73 100.02 0.09 47.39 WAM 213.0 225.1
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000 150,000 - 200,000	11,871,976 765,331 1,561,758 21,294,080 Value 10,212,444 7,763,460 2,678,637	55.8% 3.6% 7.3% 0.0% 100.0% As percentage of total 48.0% 36.5% 12.6%	153 7 13 - - 243 Number of Loans 161 63 16	63.0% 2.9% 5.3% 0.0% 0.0% As percentage of total 66.3% 25.9% 6.6%	77,595 109,333 120,135 - - - 87,630 Average loan size 63,431 123,230 167,415	26.1% 85.7% 92.3% 0.0% 52.7% WAC 4.71% 4.86% 4.58%	73.99 14.33 7.73 100.00 .009 47.39 WAM 213.0 225.5 238.0
Hochhaus/appartement Mehrfamilienhaus Zaden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	11,871,976 765,331 1,561,758 21,294,080 Value 10,212,444 7,763,460 2,678,637 639,538	55.8% 3.6% 7.3% 0.0% 100.0% As percentage of total 48.0% 36.5% 12.6% 3.0%	153 7 13 - - 243 Number of Loans 161 63	63.0% 2.9% 5.3% 0.0% 0.0% 100.0% As percentage of total 66.3% 25.9% 6.6% 1.2%	77,595 109,333 120,135 	26.1% 85.7% 92.3% 0.0% 0.0% 52.7% WAC 4.71% 4.86% 4.58% 6.25%	73.99 14.39 7.79 100.09 .0.09 
Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000 150,000 - 200,000	11,871,976 765,331 1,561,758 21,294,080 Value 10,212,444 7,763,460 2,678,637	55.8% 3.6% 7.3% 0.0% 100.0% As percentage of total 48.0% 36.5% 12.6%	153 7 13 - - 243 Number of Loans 161 63 16	63.0% 2.9% 5.3% 0.0% 0.0% As percentage of total 66.3% 25.9% 6.6%	77,595 109,333 120,135 - - - 87,630 Average loan size 63,431 123,230 167,415	26.1% 85.7% 92.3% 0.0% 52.7% WAC 4.71% 4.86% 4.58%	73.99 14.33 7.73 100.00 .009 47.39 WAM 213.0 225.5 238.0

# Summary - East Germany

# Characteristics

Total

Number of loans	91			
Number of loans parts	117			
	Weighte	ł		
	averag	e Minimum	Maximum	
Loan size	83,262	15,368	203,127	
Loan part size	64,760	13,387	184,581	
Coupon	4.82%	6 2.70%	7.77%	
Remaining maturity (months)	229.8	35	463	
Remaining interest period (months)	15.0	1	58	
Original interest period (months)	34.2	6	120	
Seasoning (months)	217.7	210.2	231.4	
Loan to Lending Value	90.3%	6 0.2%	120.0%	
	Value	As % of number of loans	As % Outsta	nding principal amount
Investment properties	5,633,606.65	80.2%		74.35%
Owner occupied	1,943,261.35	19.8%		25.65%

7,576,868

-

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	6,909,289	91.2%	107	91.5%	64,573	4.80%	233.6
Interest Only With Life Insurance Redemption	213,783	2.8%	4	3.4%	53,446	4.66%	126.5
Interest Only With Building Savings Account Redemption	453,796	6.0%	6	5.1%	75,633	5.25%	219.8
Interest Only	-	0.0%	-	0.0%	-	0.00%	-
Total	7.576.868	100.0%	117	100.0%	64.760	4.82%	229.8

		As percentage of						
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM	
0.40	0.000 500	20.0%	32	27.4%	70.004	C 700/	183.0	
0 - 12	2,330,596	30.8%			72,831	6.76%		
13 - 24	2,112,944	27.9%	36	30.8%	58,693	4.16%	246.1	
25 - 36	-	0.0%	-	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	3,023,644	39.9%	48	41.0%	62,993	3.74%	256.3	
61 - 72	-	0.0%	-	0.0%	-	0.00%	-	
73 - 84	-	0.0%	-	0.0%	-	0.00%	-	
85 - 96	-	0.0%	-	0.0%	-	0.00%	-	
97 - 108	-	0.0%	-	0.0%	-	0.00%	-	
109 - 125	109,684	1.4%	1	0.9%	109,684	6.06%	178.0	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	-	0.0%	-	0.0%	-	0.00%	-	

117

100.0%

64,760

4.82%

229.8

100.0%

	As percentage of							
Mortgage coupons	Value	As percentage of total Nun	nber of loanparts	total	Average loan part size	WAC	WAM	
0% - 3.00%	882.758	11.7%	16	13.7%	55.172	2.83%	311.4	
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-	
3.25% - 3.50%	2,575,945	34.0%	41	35.0%	62.828	3.32%	265.6	
3.50% - 3.75%	45,905	0.6%	1	0.9%	45,905	3.53%	279.9	
3.75% - 4.00%	_	0.0%		0.0%	-	0.00%	-	
4.00% - 4.25%	579.589	7.6%	9	7.7%	64.399	4.10%	242.3	
4.25% - 4.50%	380,421	5.0%	3	2.6%	126.807	4.30%	249.3	
4.50% - 4.75%	-	0.0%	-	0.0%	-	0.00%	-	
4.75% - 5.00%	120,973	1.6%	2	1.7%	60,486	4.95%	153.3	
5.00% - 5.25%	-	0.0%	-	0.0%	· -	0.00%	-	
5.25% - 5.50%	77,090	1.0%	2	1.7%	38,545	5.26%	217.0	
5.50% - 5.75%	-	0.0%	-	0.0%	· -	0.00%	-	
5.75% - 6.00%	175,889	2.3%	2	1.7%	87,945	5.87%	203.4	
6.00% - >	2,738,299	36.1%	41	35.0%	66,788	7.03%	168.9	
Total	7,576,868	100.0%	117	100.0%	64,760	4.82%	229.8	
			A	s percentage of				
Interest reset date	Value	As percentage of total Nun	nber of loanparts	total	Average loan part size	WAC	WAM	
01-Jan-2015 - 31-Dec-2017	109,684	1.4%	1	0.9%	109,684	6.06%	178.0	
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-	
01-Jan-2019 - 31-Dec-2019	178	0.0%	1	0.9%	178	4.20%	257.0	
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-	
01-Jan-2021 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-	
01-Jan-2022 - 31-Dec-2022	158,432	2.1%	2	1.7%	79,216	4.20%	262.0	
01-Jan-2023 - 31-Dec-2023	903,416	11.9%	12	10.3%	75,285	5.25%	215.3	
01-Jan-2024 - 31-Dec-2024	2,832,160	37.4%	45	38.5%	62,937	5.51%	219.8	
01-Jan-2025 - 31-Dec-2025	1,817,050	24.0%	27	23.1%	67,298	4.25%	226.7	
01-Jan-2026 - 31-Dec-2111	1,755,947	23.2%	29	24.8%	60,550	4.05%	256.8	

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023		0.0%		0.0%		0.00%	
01-Jan-2024 - 31-Dec-2025	-	0.0%		0.0%		0.00%	
01-Jan-2026 - 31-Dec-2027	71,655	0.9%	2	1.7%	35,828	3.30%	37.7
01-Jan-2028 - 31-Dec-2029	55,726	0.7%	1	0.9%	55,726	4.90%	67.0
01-Jan-2030 - 31-Dec-2031	25,882	0.3%	1	0.9%	25,882	2.70%	84.0
01-Jan-2032 - 31-Dec-2033	131,102	1.7%	2	1.7%	65,551	3.43%	101.9
01-Jan-2032 - 31-Dec-2033 01-Jan-2034 - 31-Dec-2035	384,322	5.1%	2 7	6.0%		3.43% 5.19%	139.0
		23.2%	28	23.9%	54,903		
01-Jan-2036 - 31-Dec-2037	1,754,689				62,667	7.12%	161.4
01-Jan-2038 - 31-Dec-2039	849,613	11.2%	12	10.3%	70,801	6.45%	179.7
01-Jan-2040 - 31-Dec-2041	360,988	4.8%	6	5.1%	60,165	4.63%	208.5
01-Jan-2042 - 31-Dec-2043	188,960	2.5%	4	3.4%	47,240	4.41%	232.2
01-Jan-2044 - 31-Dec-2045	978,213	12.9%	12	10.3%	81,518	3.76%	253.6
01-Jan-2046 - 31-Dec-2047	918,429	12.1%	12	10.3%	76,536	3.78%	273.8
01-Jan-2048 - 31-Dec-2137	1,857,287	24.5%	30	25.6%	61,910	3.16%	328.9
Total	7,576,868	100.0%	117	100.0%	64,760	4.82%	229.8
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		Average loan size		
0% - 60%	313,159	4.1%	9	9.9%	34,795	3.63%	128.1
60% - 70%	243,149	3.2%	3	3.3%	81,050	4.94%	204.0
70% - 80%	493,212	6.5%	5	5.5%	98,642	4.09%	251.4
80% - 90%	2,931,381	38.7%	36	39.6%	81,427	4.42%	251.6
90% - 100%	2,267,727	29.9%	26	28.6%	87,220	5.32%	219.6
100% - 110%	413,498	5.5%	4	4.4%	103,374	4.98%	281.9
110% - 120%	914,742	12.1%	8	8.8%	114,343	5.56%	191.5
120% - 130%		0.0%		0.0%	-	0.00%	-
130% - >		0.0%		0.0%		0.00%	
130%->	-	0.0%	-	0.0%	-	0.00%	-
Total	7,576,868	100.0%	91	100.0%	83,262	4.82%	229.8
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
FIOVINCE	value	As percentage of total	Number of Loans	totai	Average loan size	WAG	WAW .
Berlin	1,584,699	20.9%	18	19.8%	88,039	4.40%	263.5
				5 50/	115,148		000.4
Brandenburg		7.6%	5	5.5%	110.148	4.58%	233.4
Brandenburg Mecklenburg-Vorpommern	575,741	7.6% 1.9%	5	5.5% 2.2%		4.58% 6.27%	233.4 169.8
Mecklenburg-Vorpommern	575,741 142,449	1.9%	2	2.2%	71,224	6.27%	169.8
Mecklenburg-Vorpommern Sachsen	575,741 142,449 3,502,772	1.9% 46.2%	2 45	2.2% 49.5%	71,224 77,839	6.27% 4.95%	169.8 225.0
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt	575,741 142,449 3,502,772 1,371,425	1.9% 46.2% 18.1%	2 45 16	2.2% 49.5% 17.6%	71,224 77,839 85,714	6.27% 4.95% 4.65%	169.8 225.0 216.0
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen	575,741 142,449 3,502,772	1.9% 46.2% 18.1% 5.3%	2 45	2.2% 49.5% 17.6% 5.5%	71,224 77,839 85,714 79,957	6.27% 4.95% 4.65% 5.77%	169.8 225.0 216.0 201.0
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt	575,741 142,449 3,502,772 1,371,425	1.9% 46.2% 18.1%	2 45 16	2.2% 49.5% 17.6%	71,224 77,839 85,714	6.27% 4.95% 4.65%	169.8 225.0 216.0
Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen	575,741 142,449 3,502,772 1,371,425	1.9% 46.2% 18.1% 5.3%	2 45 16	2.2% 49.5% 17.6% 5.5%	71,224 77,839 85,714 79,957	6.27% 4.95% 4.65% 5.77%	169.8 225.0 216.0 201.0
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified	575,741 142,449 3,502,772 1,371,425 399,783	1.9% 46.2% 18.1% 5.3% 0.0%	2 45 16 5	2.2% 49.5% 17.6% 5.5% 0.0%	71,224 77,839 85,714 79,957	6.27% 4.95% 4.65% 5.77% 0.00%	169.8 225.0 216.0 201.0
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868	1.9% 46.2% 18.1% 5.3% 0.0%	2 45 16 5	2.2% 49.5% 17.6% 5.5% 0.0%	71,224 77,839 85,714 79,957	6.27% 4.95% 4.65% 5.77% 0.00%	169.8 225.0 216.0 201.0
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 Value	1.9% 46.2% 18.1% 5.3% 0.0% 100.0%	2 45 5 - 91 Number of Loans	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total	71,224 77,839 85,714 79,957 - - 83,262 Average loan size	6.27% 4.95% 4.65% 5.77% 0.00% 4.82%	169.8 225.0 216.0 201.0 - 229.8 Investment Property
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 Value 1,599,137	1.9% 46.2% 18.1% 5.3% 0.0% 100.0%	2 45 16 5 - 91 	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4%	71,224 77,839 85,714 79,957 - 83,262 Average loan size 114,224	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% Owner Occupied	169.8 225.0 2216.0 201.0 - - 229.8 Investment Property 0.00%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 Value 1,599,137 5,805,298	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6%	2 45 5 - 91 Number of Loans 14 75	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4%	71,224 77,839 85,714 79,957 	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% Owner Occupied 100.00% 4.00%	169.8 225.0 216.0 201.0 - - 229.8 Investment Property 0.00% 96.00%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 Value 1,599,137 5,805,298 62,486	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8%	2 45 16 5 - 91 Number of Loans 14 75 1	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% Owner Occupied 100.00% 4.00% 0.00%	169.8 225.0 216.0 - - 229.8 Investment Property 0.00% 96.00%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 Value 1,599,137 5,805,298 62,486 109,947	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.5%	2 45 5 - 91 Number of Loans 14 75	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486 109,947	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% Owner Occupied 100.00% 4.00% 0.00% 100.00%	169.8 225.0 201.0 - - 229.8 Investment Property 0.00% 96.00% 100.00% 0.00%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 Value 1,599,137 5,805,298 62,486	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8%	2 45 16 5 - 91 Number of Loans 14 75 1	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% Owner Occupied 100.00% 4.00% 0.00%	169.8 225.0 216.0 - - 229.8 Investment Property 0.00% 96.00%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 Value 1,599,137 5,805,298 62,486 109,947	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.5%	2 45 16 5 - 91 Number of Loans 14 75 1	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486 109,947	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% Owner Occupied 100.00% 4.00% 0.00% 100.00%	169.8 225.0 216.0 - - 229.8 Investment Property 0.00% 96.00% 100.00% 0.00%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 Value 1,599,137 5,805,298 62,486 109,947	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% 4 As percentage of total 21.1% 76.6% 0.8% 1.5% 0.0%	2 45 16 5 - 91 Number of Loans 14 75 1	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 1.1% 0.0%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486 109,947	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% 0wner Occupied 100.00% 4.00% 0.00% 100.00% 0.00%	169.8 225.0 216.0 2010.0 - 229.8 Investment Property 0.00% 96.00% 100.00% 0.00%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 Value 1,599,137 5,805,298 62,486 109,947 -	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% 100.0%	2 45 5 - 91 Number of Loans 14 75 1 1 1 -	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 1.1% 1.1% 0.0%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 114,224 62,486 109,947 - -	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% 0wner Occupied 100.00% 4.00% 0.00% 0.00% 0.00% 0.00%	169.8 225.0 216.0 2010.0 - 229.8 Investment Property 0.00% 96.00% 100.00% 0.00%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 109,947 - 5,805,298 62,486 109,947 - - 7,576,868	1.9% 46.2% 18.1% 5.3% 0.0% 100.0%	2 45 16 5 - 91 Number of Loans 14 75 1 1 1 - 91	2.2% 49.5% 17.6% 5.5% 0.0% As percentage of total 15.4% 82.4% 1.1% 1.1% 0.0% 0.0%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486 109,947 - - 83,262	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% 0wner Occupied 100.00% 4.00% 0.00% 0.00% 0.00% 0.00% 0.00%	169.8 225.0 216.0 201.0 - - 229.8 Investment Property 0.00% 96.00% 100.00% 0.00% 0.00% 80.22%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 Value 1,599,137 5,805,298 62,486 109,947 -	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% 100.0%	2 45 5 - 91 Number of Loans 14 75 1 1 1 -	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 1.1% 0.0% 0.0%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 114,224 62,486 109,947 - -	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% 0wner Occupied 100.00% 4.00% 0.00% 0.00% 0.00% 0.00%	169.8 225.0 216.0 2010.0 - 229.8 Investment Property 0.00% 96.00% 100.00% 0.00%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhau/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 0,000 1,599,137 5,805,298 62,486 109,947 - 7,576,868 0,09,47 - 7,576,868 Value Value	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.5% 0.0% 0.0% 0.0% 100.0% Total 55.3%	2 46 5 - 91 Number of Loans 14 76 1 1 - - 91 91 Number of Loans 66	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 0.0% 0.0% 100.0%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486 109,947 - - - 83,262 Average loan size 63,490	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% 0wner Occupied 100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.84%	169.8 225.0 216.0 2010.0 - - 229.8 - - 229.8 - - - - - - - - - - - - - - - - - - -
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 (1,599,137 5,805,298 62,486 109,947 - - 7,576,868 (199,447 - - 7,576,868 (199,447) - - - - - - - - - - - - - - - - - - -	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.5% 0.0% 0.0% 100.0% As percentage of total 55.3% 30.6%	2 45 16 5 - 91 Number of Loans 14 75 1 1 1 - 91 Number of Loans	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 1.1% 1.1% 0.0% 0.0%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486 109,947 - - 83,262 Average loan size	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% 0wner Occupied 100.00% 4.00% 0.00% 0.00% 0.00% 19.78%	169.8 225.0 2216.0 201.0 - - 229.8 Investment Property 0.00% 96.00% 100.00% 0.00% 0.00% 80.22%
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhau/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 (1,599,137 5,805,298 62,486 109,947 - - 7,576,868 (199,447 - - 7,576,868 (199,447) - - - - - - - - - - - - - - - - - - -	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.5% 0.0% 0.0% 100.0% As percentage of total 55.3% 30.6%	2 46 5 - 91 Number of Loans 14 76 1 1 - - 91 91 Number of Loans 66	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 0.0% 0.0% 100.0%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486 109,947 - - - 83,262 Average loan size 63,490	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% 0wner Occupied 100.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.84%	169.8 225.0 216.0 2010.0 - - 229.8 - - 229.8 - - - - - - - - - - - - - - - - - - -
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochnaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 0,000 1,599,137 5,805,298 62,486 109,947 - 7,576,868 0,09,47 - 7,576,868 Value Value	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.5% 0.0% 0.0% 0.0% 100.0% Total 55.3%	2 45 16 5 - 91 Number of Loans 14 75 1 1 - - 91 Number of Loans 66 19	2.2% 49.5% 17.6% 5.5% 0.0% As percentage of total 15.4% 82.4% 1.1% 1.1% 0.0% 0.0% 100.0% As percentage of total 72.5% 20.9%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486 109,947 - - - 83,262 Average loan size 63,490 122,089	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% 0wner Occupied 100.00% 4.00% 0.00% 0.00% 100.00% 0.00% 100.00% 0.00% 0.00% 0.00% 0.00% 4.64% 5.63%	169.8 225.0 2216.0 201.0 - 229.8 Investment Property 0.00% 96.00% 0.00%0
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Zweifamilienhaus Zweifamilienhaus Zweifamilienhaus Lader/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 1,599,137 5,805,298 62,486 109,947 - - 7,576,868 Value Value 4,190,339 2,319,688 883,704	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% • As percentage of total 21.1% 76.6% 0.8% 0.0% 0.0% 100.0% 100.0% 4s percentage of total 55.3% 30.6% 11.4%	2 45 5 - 91 Number of Loans 14 75 1 1 1 - 91 Number of Loans 66 19 5	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 1.1% 1.1% 0.0% 0.0% 0.0% 100.0%	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486 109,947 - - 83,262 Average loan size 63,490 122,089 172,741	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% 0wner Occupied 100.00% 4.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 4.64% 5.63% 3.82%	169.8 225.0 216.0 201.0 - - 229.8 Investment Property 0.00% 96.00% 100.00% 0.00% 100.00% 0.00% 80.22% WAM 225.5 210.3 292.8
Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Zweifamilienhaus I.ader/wohnhaus unspecified Total 	575,741 142,449 3,502,772 1,371,425 399,783 - 7,576,868 1,599,137 5,805,298 62,486 109,947 - - 7,576,868 Value Value 4,190,339 2,319,688 883,704	1.9% 46.2% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.0% 0.0% 0.0% 100.0% 100.0% 55.3% 30.6% 11.4% 2.7%	2 45 5 - 91 Number of Loans 14 75 1 1 1 - 91 Number of Loans 66 19 5	2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 0.0% 0.0% 0.0% 1.1% 1.1% 1.1% 0.0% 0.0	71,224 77,839 85,714 79,957 - - 83,262 Average loan size 114,224 77,404 62,486 109,947 - - 83,262 Average loan size 63,490 122,089 172,741	6.27% 4.95% 4.65% 5.77% 0.00% 4.82% 0wner Occupied 100.00% 4.00% 0.00% 0.00% 100.00% 0.00% 100.00% 0.00% 0.00% 0.00% 4.64% 5.63% 3.82% 3.82% 3.41%	169.8 225.0 2010.0 2010.0 229.8 229.8 100.00% 96.00% 100.00% 0.00%