E-MAC DE 2006-I Investor Report February 2024

Cashflow analysis for the period

Total interest received	203,535	1
Interest received on transaction accounts	86.176	
Post Foreclosure Proceeds	120,712	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	79.103	
Total funds available	70,100	3,489,526
Total farido avallabio		0,100,020
Company management expenses	27,489	1
MPT fee	39.396	
Administration fee	12.100	
Post Foreclosure Fee	44.145	
Third party fees	69,441	
Liquidity Facility Commitment fee	03,441	
Repayment funded Liquidity Facility Ioan previous period	_	
Other amounts due and pavable to Liquidity Facility provider	29.943	
Payments under hedging arrangements	29,943	
Interest on the Notes	234.342	
Shortfall Class C PDL Repayment	32,625	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment		
Total funds distributed		489,526
Available after distribution of funds		3.000.000
Available after distribution of funds		3,000,000
Undrawn Liquidity Facility		1
Liquidity Facility Stand By Ledger	3,000,000	
Reserve account funding	3,000,000	
Reserve account funding		I
Available liquidity		3.000.000
, manabio inquiaty		3,000,000
Net cashflow		-

* Note:
Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as Liquidity Facility 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.

Liquidity Facility
Undrawn Liquidity Facility start period
Repayment funded Liquidity Facility loan previous period
Liquidity available
Liquidity Facility Drawing this period
Undrawn Liquidity Facility
Of which Stand-By Drawing 3.000.000 3,000,000 3.000.000

<u>Collateral</u>

Starting current balance per 1 November 2023
To be disbursed per 1 November 2023
Starting principal balance 1 November 2023
Principal (p)repayments
Further Advances bought (incl. amounts to be disbursed)
Losses for the period 21,294,080 (15,039) Ending principal balance 21,059,543 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	160,960	15,039	32,625	143,374
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,660,960	15,039	32,625	18,643,374

Performance

	Last period	This period	Since issue
Prepayment rate	12.64%	1.40%	17.51%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current	-	11,981,439	56.9%	152	62.8%
1 - 30	23,609	3,449,301	16.4%	38	15.7%
31 - 60	9,480	983,424	4.7%	12	5.0%
61 - 90	7,721	427,819	2.0%	4	1.7%
91 - 120	22,332	646,387	3.1%	7	2.9%
121-150	-	-	0.0%	-	0.0%
> 151	718,510	3,571,173	17.0%	29	12.0%
Total	781,652	21,059,543	100%	242	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	15,884	15,039	(5,970)	54,829,522

Summary - Total Portfolio

Characteristics

Amounts to be disbursed Number of loans Number of loans parts 242 329

Weighted average 87,023 64,011 5.01% 213.2 4.9 39.5 219.9 88.6% Minimum 14,181 6,875 2.70% 22 1 6 212.0 Maximum 220,176 184,581 8.08% 460 58 120 236.2 120.0% Loan size
Loan part size
Coupon
Remaining maturity (months)
Remaining interest period (months)
Original interest period (months)
Seasoning (months)
Loan to Lending Value 0.0

Value 8,370,570.49 12,688,972.13 As % of number of loans 47.1% 52.9% As % Outstanding principal amount 39.75% 60.25%

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	18,571,983	88.2%	296	90.0%	62,743	4.96%	220.8
Interest Only With Life Insurance Redemption	1,161,630	5.5%	19	5.8%	61,138	5.37%	134.4
Interest Only With Building Savings Account Redemption	1,039,430	4.9%	11	3.3%	94,494	5.59%	164.6
Interest Only	286,500	1.4%	3	0.9%	95,500	4.76%	218.8
Total	21,059,543	100.0%	329	100.0%	64,011	5.01%	213.2

		As percentage of								
Interest term	Value	As percentage of total	Number of loanparts	total	Average Ioan part size	WAC	WAM			
0 - 12	6,350,743	30.2%	93	28.3%	68,288	7.13%	167.1			
13 - 24	4,975,989	23.6%	80	24.3%	62,200	4.44%	227.9			
25 - 36	-	0.0%	-	0.0%		0.00%	-			
37 - 48	-	0.0%	-	0.0%	-	0.00%	-			
49 - 60	8,219,724	39.0%	140	42.6%	58,712	3.74%	241.8			
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	1,513,086	7.2%	16	4.9%	94,568	4.90%	203.3			
126 - 132	-	0.0%	-	0.0%	-	0.00%	-			
132 - >	-	0.0%	-	0.0%	-	0.00%	-			
Total	21,059,543	100.0%	329	100.0%	64,011	5.01%	213.2			

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 3.00%	1,770,485	8.4%	30	9.1%	59,016	2.83%	275.0
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	6,629,235	31.5%	110	33.4%	60,266	3.31%	250.7
3.50% - 3.75%	170,069	0.8%	4	1.2%	42,517	3.53%	275.4
3.75% - 4.00%	146,186	0.7%	4	1.2%	36,547	3.84%	253.4
4.00% - 4.25%	1,493,992	7.1%	20	6.1%	74,700	4.14%	248.6
4.25% - 4.50%	379,995	1.8%	3	0.9%	126,665	4.30%	246.3
4.50% - 4.75%	761,362	3.6%	9	2.7%	84,596	4.66%	227.6
4.75% - 5.00%	933,383	4.4%	12	3.6%	77,782	4.92%	208.3
5.00% - 5.25%	173,068	0.8%	3	0.9%	57,689	5.08%	81.3
5.25% - 5.50%	610,752	2.9%	10	3.0%	61,075	5.26%	202.8
5.50% - 5.75%	59,081	0.3%	2	0.6%	29,541	5.68%	89.0
5.75% - 6.00%	512,524	2.4%	7	2.1%	73,218	5.87%	198.3
6.00% - >	7,419,411	35.2%	115	35.0%	64,517	7.29%	159.0
Total	21,059,543	100.0%	329	100.0%	64,011	5.01%	213.2

	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	1,930,459	9.2%	21	6.4%	91,927	4.75%	211.6		
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%	254.0		
01-Jan-2020 - 31-Dec-2020	23,667	0.1%	1	0.3%	23,667	5.21%	77.0		
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%	256.6		
01-Jan-2023 - 31-Dec-2023	325,445	1.5%	2	0.6%	162,722	4.27%	247.5		
01-Jan-2024 - 31-Dec-2024	8,893,789	42.2%	140	42.6%	63,527	6.05%	191.9		
01-Jan-2025 - 31-Dec-2025	4,734,644	22.5%	76	23.1%	62,298	4.28%	220.5		
01-Jan-2026 - 31-Dec-2111	4,897,698	23.3%	84	25.5%	58,306	4.02%	241.7		
Total	21,059,543	100.0%	329	100.0%	64,011	5.01%	213.2		

				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%	22.0
01-Jan-2026 - 31-Dec-2027	309,545	1.5%	5	1.5%	61,909	3.68%	30.9
01-Jan-2028 - 31-Dec-2029	173,531	0.8%	6	1.8%	28,922	5.17%	62.1
01-Jan-2030 - 31-Dec-2031	420,105	2.0%	8	2.4%	52,513	6.24%	84.7
01-Jan-2032 - 31-Dec-2033	402,829	1.9%	8	2.4%	50,354	5.71%	106.6
01-Jan-2034 - 31-Dec-2035	1,311,884	6.2%	23	7.0%	57,038	5.44%	132.0
01-Jan-2036 - 31-Dec-2037	4,588,049	21.8%	76	23.1%	60,369	6.99%	157.9
01-Jan-2038 - 31-Dec-2039	1,697,190	8.1%	27	8.2%	62,859	6.44%	177.8
01-Jan-2040 - 31-Dec-2041	1,912,639	9.1%	27	8.2%	70,838	4.96%	204.9
01-Jan-2042 - 31-Dec-2043	1,992,204	9.5%	27	8.2%	73,785	4.56%	225.9
01-Jan-2044 - 31-Dec-2045	1,899,645	9.0%	26	7.9%	73,063	3.99%	252.4
01-Jan-2046 - 31-Dec-2047	1,808,627	8.6%	27	8.2%	66,986	3.70%	270.5
01-Jan-2048 - 31-Dec-2137	4,394,295	20.9%	68	20.7%	64,622	3.30%	313.6
Total	21,059,543	100.0%	329	100.0%	64,011	5.01%	213.2

	As percentage of							
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM	
00/ 000/	700 404	0.00/	07	44.00/	00.507	4.400/	447.0	
0% - 60%	799,121	3.8%	27	11.2%	29,597	4.46%	117.6	
60% - 70%	1,188,494	5.6%	14	5.8%	84,892	4.80%	173.2	
70% - 80%	2,895,258	13.7%	33	13.6%	87,735	4.62%	213.1	
80% - 90%	7,729,365	36.7%	90	37.2%	85,882	4.72%	243.0	
90% - 100%	4,526,591	21.5%	47	19.4%	96,310	5.65%	212.1	
100% - 110%	692,657	3.3%	6	2.5%	115,443	5.30%	247.5	
110% - 120%	3,228,057	15.3%	25	10.3%	129,122	5.33%	174.6	
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-	
130% - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	21,059,543	100.0%	242	100.0%	87,023	5.01%	213.2	

				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	1,809,882	8.6%	22	9.1%	82,267	5.59%	190.8
Bayern	2,017,168	9.6%	25	10.3%	80,687	4.81%	212.1
Berlin	1,572,576	7.5%	18	7.4%	87,365	4.73%	251.0
Brandenburg	572,015	2.7%	5	2.1%	114,403	4.59%	230.8
Bremen	37,910	0.2%	1	0.4%	37,910	3.30%	138.7
Hamburg	78,432	0.4%	1	0.4%	78,432	2.81%	323.0
Hamburg/Niedersachsen	· -	0.0%	-	0.0%	· -	0.00%	-
Hessen	1,247,663	5.9%	13	5.4%	95,974	5.93%	187.5
Mecklenburg-Vorpommern	140,948	0.7%	2	0.8%	70,474	7.14%	152.0
Niedersachsen	1,099,815	5.2%	15	6.2%	73,321	4.35%	229.8
Nordrhein-Westfalen	4,599,898	21.8%	48	19.8%	95,831	5.25%	206.1
Rheinland-Pfalz	1,494,238	7.1%	15	6.2%	99,616	4.56%	225.9
Saarland	632,947	3.0%	6	2.5%	105,491	4.41%	157.2
Sachsen	3,479,201	16.5%	45	18.6%	77,316	5.09%	220.1
Sachsen-Anhalt	1,359,240	6.5%	16	6.6%	84,953	4.66%	213.2
Schleswig-Holstein	521,116	2.5%	5	2.1%	104,223	4.02%	254.4
Thüringen	396,492	1.9%	5	2.1%	79,298	5.77%	198.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	21,059,543	100.0%	242	100.0%	87,023	5.01%	213.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Troporty typo	Value	7 to porcontago or total	Transpor or Lourio	total	7 tvorago ioari oizo	Cimer Cocapica	investment Froperty
Einfamilienhaus	7,038,553	33.4%	70	28.9%	100,551	100.0%	0.0%
Hochhaus/appartement	11,733,047	55.7%	152	62.8%	77,191	26.3%	73.7%
Mehrfamilienhaus	758,696	3.6%	7	2.9%	108,385	85.7%	14.3%
Zweifamilienhaus	1,529,247	7.3%	13	5.4%	117,634	92.3%	7.7%
Laden/wohnhaus	· · · · · ·	0.0%	-	0.0%	· -	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	21.059.543	100.0%	242	100.0%	87.023	52.9%	47.1%

				As percentage of			
Loan size	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0 - 100,000	10,035,727	47.7%	160	66.1%	62,723	4.95%	205.9
100,000 - 150,000	7,715,457	36.6%	63	26.0%	122,468	5.14%	216.6
150,000 - 200,000	2,670,339	12.7%	16	6.6%	166,896	4.58%	234.9
200,000 - 250,000	638,019	3.0%	3	1.2%	212,673	6.26%	197.3
250,000 - >	·-	0.0%	-	0.0%	-	0.00%	-
Total	21,059,543	100.0%	242	100.0%	87,023	5.01%	213.2

Summary - East Germany

Characteristics

Amounts to be disbursed
Number of loans 91

Number of loans parts 117

 Weighted average
 Minimum Maximum Maxim

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

 Investment properties
 5,590,877.54
 80.2%
 74.34%

 Owner occupied
 1,929,595.55
 19.8%
 25.66%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	6,855,887	91.2%	107	91.5%	64,074	4.95%	227.4
Interest Only With Life Insurance Redemption	212,709	2.8%	4	3.4%	53,177	4.66%	123.7
Interest Only With Building Savings Account Redemption	451,877	6.0%	6	5.1%	75,313	5.41%	214.6
Interest Only	-	0.0%	-	0.0%	-	0.00%	-
Total	7,520,473	100.0%	117	100.0%	64,278	4.97%	223.7

				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	2,379,682	31.6%	34	29.1%	69,991	7.00%	176.3
13 - 24	1,984,269	26.4%	33	28.2%	60,129	4.29%	238.8
25 - 36	-	0.0%		0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	
49 - 60	3,046,838	40.5%	49	41.9%	62,180	3.79%	252.6
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	1.5%	1	0.9%	109,684	6.06%	175.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	7,520,473	100.0%	117	100.0%	64,278	4.97%	223.7

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 3.00%	738,638	9.8%	12	10.3%	61,553	2.85%	315.6
3.00% - 3.25%	· -	0.0%	-	0.0%	· -	0.00%	-
3.25% - 3.50%	2,552,308	33.9%	41	35.0%	62,251	3.32%	262.9
3.50% - 3.75%	45,586	0.6%	1	0.9%	45,586	3.53%	276.9
3.75% - 4.00%	-	0.0%	-	0.0%	-	0.00%	-
4.00% - 4.25%	575,492	7.7%	9	7.7%	63,944	4.10%	239.6
4.25% - 4.50%	379,995	5.1%	3	2.6%	126,665	4.30%	246.3
4.50% - 4.75%	-	0.0%	-	0.0%	-	0.00%	-
4.75% - 5.00%	118,583	1.6%	2	1.7%	59,292	4.95%	151.8
5.00% - 5.25%	-	0.0%	-	0.0%	-	0.00%	-
5.25% - 5.50%	76,442	1.0%	2	1.7%	38,221	5.26%	214.0
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	174,710	2.3%	2	1.7%	87,355	5.87%	200.4
6.00% - >	2,858,717	38.0%	45	38.5%	63,527	7.22%	162.6
Total	7.520.473	100.0%	117	100.0%	64.278	4.97%	223.7

				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	109,684	1.5%	1	0.9%	109,684	6.06%	175.0
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%	254.0
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%	259.0
01-Jan-2023 - 31-Dec-2023	325,445	4.3%	2	1.7%	162,722	4.27%	247.5
01-Jan-2024 - 31-Dec-2024	3,308,926	44.0%	53	45.3%	62,433	5.88%	207.0
01-Jan-2025 - 31-Dec-2025	1,824,734	24.3%	28	23.9%	65,169	4.29%	221.5
01-Jan-2026 - 31-Dec-2111	1,793,074	23.8%	30	25.6%	59,769	4.13%	252.3
Total	7,520,473	100.0%	117	100.0%	64.278	4.97%	223.7

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2026 - 31-Dec-2027	71,261	0.9%	2	1.7%	35,631	3.30%	34.7
01-Jan-2028 - 31-Dec-2029	78,576	1.0%	2	1.7%	39,288	5.40%	59.5
01-Jan-2030 - 31-Dec-2031	70,570	0.0%		0.0%	-	0.00%	-
01-Jan-2032 - 31-Dec-2033	127,849	1.7%	2	1.7%	63,925	3.43%	98.9
01-Jan-2034 - 31-Dec-2035	452,518	6.0%	8	6.8%		5.61%	134.8
					56,565		
01-Jan-2036 - 31-Dec-2037	2,000,689	26.6%	32	27.4%	62,522	7.33%	157.6
01-Jan-2038 - 31-Dec-2039	574,929	7.6%	9	7.7%	63,881	6.31%	178.5
01-Jan-2040 - 31-Dec-2041	408,793	5.4%	7	6.0%	58,399	4.88%	203.8
01-Jan-2042 - 31-Dec-2043	187,739	2.5%	4	3.4%	46,935	4.41%	229.2
01-Jan-2044 - 31-Dec-2045	931,917	12.4%	11	9.4%	84,720	3.81%	250.8
01-Jan-2046 - 31-Dec-2047	910,750	12.1%	12	10.3%	75,896	3.78%	270.8
01-Jan-2048 - 31-Dec-2137	1,775,451	23.6%	28	23.9%	63,409	3.18%	324.8
Total	7,520,473	100.0%	117	100.0%	64,278	4.97%	223.7
				As percentage of			
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	304,085	4.0%	9	9.9%	33,787	3.94%	122.5
60% - 70%	240,132	3.2%	3	3.3%	80,044	5.45%	192.2
70% - 80%	562,730	7.5%	6	6.6%	93,788	4.09%	232.4
80% - 90%	3,041,283	40.4%	38	41.8%	80,034	4.69%	242.9
90% - 100%	2,044,959	27.2%	23	25.3%	88,911	5.39%	217.3
100% - 110%	412,540	5.5%	4	4.4%	103,135	4.98%	278.7
110% - 120%	914,742	12.2%	8	8.8%	114,343	5.71%	185.9
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	7,520,473	100.0%	91	100.0%	82,643	4.97%	223.7
							_
•				As percentage of			-
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Province Berlin		As percentage of total 20.9%		total		WAC 4.73%	
Berlin	1,572,576	20.9%	18	total 19.8%	87,365	4.73%	251.0
Berlin Brandenburg	1,572,576 572,015	20.9% 7.6%	18 5	total 19.8% 5.5%	87,365 114,403	4.73% 4.59%	251.0 230.8
Berlin Brandenburg Mecklenburg-Vorpommern	1,572,576 572,015 140,948	20.9% 7.6% 1.9%	18 5 2	total 19.8% 5.5% 2.2%	87,365 114,403 70,474	4.73% 4.59% 7.14%	251.0 230.8 152.0
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen	1,572,576 572,015 140,948 3,479,201	20.9% 7.6% 1.9% 46.3%	18 5 2 45	total 19.8% 5.5% 2.2% 49.5%	87,365 114,403 70,474 77,316	4.73% 4.59% 7.14% 5.09%	251.0 230.8 152.0 220.1
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen-Anhalt	1,572,576 572,015 140,948 3,479,201 1,359,240	20.9% 7.6% 1.9% 46.3% 18.1%	18 5 2 45 16	total 19.8% 5.5% 2.2% 49.5% 17.6%	87,365 114,403 70,474 77,316 84,953	4.73% 4.59% 7.14% 5.09% 4.66%	251.0 230.8 152.0 220.1 213.2
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen	1,572,576 572,015 140,948 3,479,201	20.9% 7.6% 1.9% 46.3%	18 5 2 45	total 19.8% 5.5% 2.2% 49.5%	87,365 114,403 70,474 77,316	4.73% 4.59% 7.14% 5.09%	251.0 230.8 152.0 220.1
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0%	18 5 2 45 16 5	19.8% 5.5% 2.2% 493.5% 17.6% 5.5%	87,365 114,403 70,474 77,316 84,953 79,298	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00%	251.0 230.8 152.0 220.1 213.2 198.0
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen	1,572,576 572,015 140,948 3,479,201 1,359,240	20.9% 7.6% 1.9% 46.3% 18.1% 5.3%	18 5 2 45 16	total 19.8% 5.5% 2.2% 49.5% 17.6% 5.5%	87,365 114,403 70,474 77,316 84,953 79,298	4.73% 4.59% 7.14% 5.09% 4.66% 5.77%	251.0 230.8 152.0 220.1 213.2 198.0
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0%	18 5 2 45 16 5	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0%	87,365 114,403 70,474 77,316 84,953 79,298	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00%	251.0 230.8 152.0 220.1 213.2 198.0
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0%	18 5 2 45 16 5	19.8% 5.5% 2.2% 493.5% 17.6% 5.5%	87,365 114,403 70,474 77,316 84,953 79,298	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00%	251.0 230.8 152.0 220.1 213.2 198.0
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 - 7,520,473	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0%	18 5 2 45 16 5 - 91	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0%	87,365 114,403 70,474 77,316 84,953 79,298 82,643	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97%	251.0 230.8 152.0 220.1 213.2 198.0 223.7
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 - - 7,520,473 Value	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0%	18 5 2 45 16 5	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total	87,365 114,403 70,474 77,316 84,953 79,298 - 82,643 Average loan size	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97%	251.0 230.8 152.0 220.1 213.2 198.0 - - 223.7 Investment Property 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 7,520,473 Value 1,588,276 5,762,523	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0%	18 5 2 45 16 5 5 91 91 Number of Loans 14 75	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4%	87,365 114,403 70,474 77,316 84,953 79,298 82,643 Average loan size	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00%	251.0 230.8 152.0 220.1 213.2 198.0 223.7 Investment Property 0.00% 96.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 - - 7,520,473 Value 1,588,276 5,762,523 62,486	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0%	18	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1%	87,365 114,403 70,474 77,316 84,953 79,298 - - 82,643 Average loan size 113,448 76,834 62,486	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied	251.0 230.8 152.0 220.1 213.2 198.0 223.7 Investment Property 0.00% 96.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 7,520,473 Value 1,588,276 5,762,523	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0%	18 5 2 45 16 5 5 91 91 Number of Loans 14 75	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 1.1%	87,365 114,403 70,474 77,316 84,953 79,298 	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 100.00%	251.0 230.8 152.0 220.1 213.2 198.0 223.7 Investment Property 0.00% 96.00% 100.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 - 7,520,473 Value 1,588,276 5,762,523 62,486 107,188	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 100.0%	18 5 2 4 45 16 5 - 91 Number of Loans 14 75 1 1 - 1	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 1.1% 0.0%	87,365 114,403 70,474 77,316 84,953 79,298 82,643 Average loan size 113,448 76,834 62,486 107,188	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 100.00% 0.00%	251.0 230.8 152.0 220.1 213.2 198.0 - 223.7 Investment Property 0.00% 96.00% 100.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 - - 7,520,473 Value 1,588,276 5,762,523 62,486	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0%	18	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 1.1%	87,365 114,403 70,474 77,316 84,953 79,298 	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 100.00%	251.0 230.8 152.0 220.1 213.2 198.0 223.7 Investment Property 0.00% 96.00% 100.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 - 7,520,473 Value 1,588,276 5,762,523 62,486 107,188	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 100.0%	18 5 2 4 45 16 5 - 91 Number of Loans 14 75 1 1 - 1	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 1.1% 0.0%	87,365 114,403 70,474 77,316 84,953 79,298 82,643 Average loan size 113,448 76,834 62,486 107,188	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 100.00% 0.00%	251.0 230.8 152.0 220.1 213.2 198.0 - 223.7 Investment Property 0.00% 96.00% 100.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 - 7,520,473 Value 1,588,276 5,762,523 62,486 107,188	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0%	18 5 2 45 16 5 - 91 Number of Loans 14 75 1 1	19.8% 5.5% 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%	87.365 114.403 70.474 77.316 84.953 79.298 82,643 Average loan size 113,448 76.834 62,486 107,188	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 100.00% 0.00%	251.0 230.8 152.0 220.1 213.2 198.0 - 223.7 Investment Property 0.00% 96.00% 100.00% 0.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/aippartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 7,520,473 Value 1,588,276 5,762,523 62,486 107,188 7,520,473	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.4% 0.0% 100.0%	18	19.8% 5.5% 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% As percentage of	87,365 114,403 70,474 77,316 84,953 79,298 82,643 Average loan size 113,448 76,834 62,486 107,188	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 0.00% 110.00% 0.00% 110.00%	251.0 230.8 152.0 220.1 213.2 198.0 223.7 Investment Property 0.00% 96.00% 100.00% 100.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.4% 0.0% 100.0%	18	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.19% 0.0% 0.0% 100.0%	87,365 114,403 70,474 77,316 84,953 79,298 - - - - - - - - - - - - - - - - - - -	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 100.00% 100.00% 100.00% 0.00%	251.0 230.8 152.0 220.1 213.2 198.0 - 223.7 Investment Property 0.00% 96.00% 100.00% 100.00% 100.00% 80.22%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 7,520,473 Value 1,588,276 5,762,523 62,486 107,188 - 7,520,473 Value 4,153,320	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.4% 0.0% 100.0%	18 5 2 4 45 16 5 5 - 91 Number of Loans Number of Loans Number of Loans 666	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 0.0% 100.0%	87,365 114,403 70,474 77,316 84,953 79,298 82,643 Average loan size 113,448 76,834 62,496 107,188 82,643	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 100.00% 100.00% 100.00% 100.00% 4.00% 0.00%	251.0 230.8 152.0 220.1 213.2 198.0 223.7 Investment Property 0.00% 96.00% 100.00% 0.00% 0.00% 80.22%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 - 7,520,473 Value 1,588,276 5,762,523 62,486 107,188 - 7,520,473 Value 4,153,320 2,305,552	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.4% 0.0% 100.0% As percentage of total	18	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 0.0% 100.0%	87,365 114,403 70,474 77,316 84,953 79,298 82,643 Average loan size 113,448 76,834 62,486 107,188 - - - - - - - - - - - - - - - - - -	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 100.00% 100.00% 0.00% 4.00% 0.00% 100.50% 100.50% 0.00% 100.50% 0.00% 100.50% 0.00%	251.0 230.8 152.0 220.1 213.2 198.0 - 223.7 Investment Property 0.00% 96.00% 100.00% 0.00% 0.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000 150,000 - 200,000	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 7,520,473 Value 1,588,276 5,762,523 62,486 107,188 - 7,520,473 Value 4,153,320 2,305,552 859,993	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.4% 0.0% 100.0%	18 5 2 4 45 16 5 5 - 91 Number of Loans Number of Loans Number of Loans 666	19.8% 5.5% 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% As percentage of total 72.5% 20.9%	87,365 114,403 70,474 77,316 84,953 79,298 82,643 Average loan size 113,448 76,834 62,486 107,188 82,643 Average loan size 62,929 121,345 171,999	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 0.00% 100.00% 0.00% 100.00% 0.00% 0.00% 3.82%	251.0 230.8 152.0 220.1 213.2 198.0 223.7 Investment Property 0.00% 96.00% 100.00% 0.00% 80.22% WAM 218.0 205.4 289.9
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 - 7,520,473 Value 1,588,276 5,762,523 62,486 107,188 - 7,520,473 Value 4,153,320 2,305,552	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.4% 0.0% 100.0% As percentage of total	18	19.8% 5.5% 2.2% 49.5% 17.6% 5.5% 0.0% 100.0% As percentage of total 15.4% 82.4% 1.1% 0.0% 100.0%	87,365 114,403 70,474 77,316 84,953 79,298 82,643 Average loan size 113,448 76,834 62,486 107,188 - - - - - - - - - - - - - - - - - -	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 100.00% 100.00% 0.00% 4.00% 0.00% 100.50% 100.50% 0.00% 100.50% 0.00% 100.50% 0.00%	251.0 230.8 152.0 220.1 213.2 198.0 - 223.7 Investment Property 0.00% 96.00% 100.00% 0.00% 0.00% WAM 218.0 218.0 225.4
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified Total Property type Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified Total Loan size 0 - 100,000 100,000 - 150,000 150,000 - 200,000	1,572,576 572,015 140,948 3,479,201 1,359,240 396,492 7,520,473 Value 1,588,276 5,762,523 62,486 107,188 - 7,520,473 Value 4,153,320 2,305,552 859,993	20.9% 7.6% 1.9% 46.3% 18.1% 5.3% 0.0% 100.0% As percentage of total 21.1% 76.6% 0.8% 1.4% 0.0% 100.0%	18	19.8% 5.5% 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% As percentage of total 72.5% 20.9%	87,365 114,403 70,474 77,316 84,953 79,298 82,643 Average loan size 113,448 76,834 62,486 107,188 82,643 Average loan size 62,929 121,345 171,999	4.73% 4.59% 7.14% 5.09% 4.66% 5.77% 0.00% 4.97% Owner Occupied 100.00% 4.00% 0.00% 0.00% 100.00% 0.00% 100.00% 0.00% 0.00% 3.82%	251.0 230.8 152.0 220.1 213.2 198.0 223.7 Investment Property 0.00% 96.00% 100.00% 0.00% 80.22% WAM 218.0 205.4 289.9

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Total