# E-MAC DE 2007-I Investor Report May 2024

# Cashflow analysis for the period

Total interest received	423,498	
Interest received on transaction accounts	(81)	
Post Foreclosure Proceeds	123,759	
Liquidity available	3,345,600	
Reserve account available	-,,	
Receivables under hedging arrangements	109,910	
Total funds available		4,002,687
		,,
Company management expenses	-	
MPT fee	70,992	
Administration fee	12,100	
Post Foreclosure Fee	45,806	
Third party fees	91,967	
Liquidity Facility Commitment fee	1.459	
Repayment funded Liquidity Facility loan previous period	490,457	
Other amounts due and payable to Liquidity Facility provider	5,503	
Payments under hedging arrangements	911	
Interest on the Notes	593,431	
Class C PDL Repayment	-	
Class D PDL Repayment	_	
Class E PDL Repayment	_	
Redemption on Class F Notes		
Deferred Purchase Price Instalment	-	
Total funds distributed		1,312,626
		,- ,- ,-
Available after distribution of funds		2,690,061
Undrawn Liquidity Facility	2,690,061	
Reserve account funding	-	
	-	·
Available liquidity		2,690,061
Net cashflow		-

Liquidity Facility
Undrawn Liquidity Facility start period
Repayment funded Liquidity Facility loan previous period
Liquidity Facility Drawing this period
Undrawn Liquidity Facility
Of which Stand-By Drawing 2,855,143 490,457 3,345,600 655,539 2,690,061

#### Collateral

Starting current balance 1 February 2024 To be disbursed per 1 February 2024	37,074,559
Starting principal balance 1 February 2024	37,074,559
Unused amount	-
Principal (p)repayments	(1,468,044)
Loans re-assigned to Seller	
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	35,606,515
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	35,606,515

# Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	
Class B	-	-	-	-
Class C	7,396,475	-	-	7,396,475
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	29,596,475	-	-	29,596,475

# Performance

	Last period	This period	Since issue
Prepayment rate	9.31%	11.61%	14.72%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current	-	29,526,881	82.9%	325	85.3%
1 - 30	8,147	1,157,884	3.3%	17	4.5%
31 - 60	13,807	1,155,704	3.2%	9	2.4%
61 - 90	3,731	291,465	0.8%	3	0.8%
91 - 120	3,096	91,471	0.3%	1	0.3%
121-150	2,153	57,509	0.2%	1	0.3%
> 151	667,425	3,325,601	9.3%	25	6.6%
Total	698,359	35,606,515	100.0%	381	100.0%

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	Last period	This period	Net Recoveries	Total
Aggregate principal losses	-	-	9,651	54,250,635

# Summary - Total Portfolio

# Characteristics

Amounts to be disbursed

Number of loans Number of loans parts 381 444

	Weighted average	Minimum	Maximum
Loan size	93,455	375	335,836
Loan part size	80,195	375	335,836
Coupon	5.36%	2.70%	8.19%
Remaining maturity (months)	205.9	10	392
Remaining interest period (months)	14.5	1	59
Original interest period (months)	46.0	3	240
Seasoning (months)	208.6	201.4	231.5
Loan to Lending Value	88.5%	0.3%	128.0%

As % of number of loans 47.0% 53.0% Value 14,633,330.85 20,973,184.17 As % Outstanding principal amount 41.10% 58.90%

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	29,898,681	84.0%	385	86.7%	77,659	5.37%	208.5
Interest Only With Life Insurance Redemption	1,856,486	5.2%	25	5.6%	74,259	4.65%	185.3
Interest Only With Building Savings Account Redemption	3,348,982	9.4%	28	6.3%	119,606	5.53%	196.6
Interest Only	502,366	1.4%	6	1.4%	83,728	6.10%	189.2
Total	25 606 515	100.09/	444	100.09/	80 10E	E 260/	205.0

		As percentage of								
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM			
0 - 12	8,435,104	23.7%	107	24.1%	78,833	7.95%	161.1			
13 - 24	10,755,560	30.2%	128	28.8%	84,028	5.04%	212.7			
25 - 36	-	0.0%		0.0%		0.00%	-			
37 - 48	-	0.0%	-	0.0%	-	0.00%	-			
49 - 60	13,643,433	38.3%	174	39.2%	78,411	3.98%	235.1			
61 - 72	-	0.0%	-	0.0%	-	0.00%	-			
73 - 84	-	0.0%	-	0.0%	-	0.00%	-			
85 - 96	-	0.0%	-	0.0%	-	0.00%	-			
97 - 108	-	0.0%	-	0.0%	-	0.00%	-			
109 - 125	1,280,641	3.6%	13	2.9%	98,511	5.88%	163.9			
126 - 132	-	0.0%	-	0.0%	-	0.00%	-			
132 - >	1,491,777	4.2%	22	5.0%	67,808	5.18%	179.6			
Total	35,606,515	100.0%	444	100.0%	80,195	5.36%	205.9			

Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 3.00%	1,961,818	5.5%	22	5.0%	89,174	2.77%	295.8
3.00% - 3.25%	· · · · · · · · · · · · · · · · · · ·	0.0%	-	0.0%	· -	0.00%	-
3.25% - 3.50%	9,894,182	27.8%	130	29.3%	76,109	3.31%	248.9
3.50% - 3.75%	444,200	1.2%	5	1.1%	88,840	3.53%	277.6
3.75% - 4.00%	396,444	1.1%	5	1.1%	79,289	3.84%	228.9
4.00% - 4.25%	1,642,269	4.6%	19	4.3%	86,435	4.09%	220.7
4.25% - 4.50%	176,534	0.5%	2	0.5%	88,267	4.47%	263.6
4.50% - 4.75%	274,007	0.8%	5	1.1%	54,801	4.67%	219.6
4.75% - 5.00%	986,134	2.8%	13	2.9%	75,856	4.92%	212.6
5.00% - 5.25%	169,531	0.5%	4	0.9%	42,383	5.14%	152.7
5.25% - 5.50%	921,763	2.6%	11	2.5%	83,797	5.35%	166.3
5.50% - 5.75%	2,496,476	7.0%	26	5.9%	96,018	5.63%	198.9
5.75% - 6.00%	2,292,587	6.4%	27	6.1%	84,911	5.86%	181.7
6.00% - >	13,950,569	39.2%	175	39.4%	79,718	7.36%	165.1
Total	35.606.515	100.0%	444	100.0%	80.195	5.36%	205.9

	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	1.280.641	3.6%	13	2.9%	98.511	5.88%	163.9
01-Jan-2018 - 31-Dec-2018	95.625	0.3%	1	0.2%	95.625	4.20%	278.0
01-Jan-2019 - 31-Dec-2019	109,559	0.3%	1	0.2%	109,559	2.70%	379.0
01-Jan-2020 - 31-Dec-2020	· -	0.0%	-	0.0%	·-	0.00%	-
01-Jan-2021 - 31-Dec-2021	225,570	0.6%	3	0.7%	75,190	3.63%	253.1
01-Jan-2022 - 31-Dec-2022	· -	0.0%	-	0.0%	· -	0.00%	-
01-Jan-2023 - 31-Dec-2023	324,328	0.9%	4	0.9%	81,082	6.20%	185.7
01-Jan-2024 - 31-Dec-2024	12,707,214	35.7%	159	35.8%	79,920	6.40%	192.6
01-Jan-2025 - 31-Dec-2025	6,094,745	17.1%	72	16.2%	84,649	5.70%	187.6
01-Jan-2026 - 31-Dec-2026	5,388,414	15.1%	76	17.1%	70,900	4.00%	237.9
01-Jan-2027 - 31-Dec-2027	6,795,891	19.1%	85	19.1%	79,952	3.80%	237.0
01-Jan-2028 - 31-Dec-2111	2,584,528	7.3%	30	6.8%	86,151	6.32%	175.1
Total	35,606,515	100.0%	444	100.0%	80,195	5.36%	205.9

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-				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts		Average loan part size	WAC	WAM
01-Jan-2024 - 31-Dec-2025	65,948	0.2%	5	1.1%	12 100	6.53%	15.9
01-Jan-2024 - 31-Dec-2025 01-Jan-2026 - 31-Dec-2027	276,442	0.2%	8	1.8%	13,190 34,555	4.18%	37.8
01-Jan-2028 - 31-Dec-2029	861,060	2.4%	17	3.8%	50,651	5.90%	60.1
01-Jan-2030 - 31-Dec-2031	1,045,944	2.9%	19	4.3%	55,050	6.38%	83.2
01-Jan-2032 - 31-Dec-2033	1,270,083	3.6%	16	3.6%	79,380	5.86%	104.3
01-Jan-2034 - 31-Dec-2035	1,173,231	3.3%	20	4.5%	58,662	5.52%	127.
01-Jan-2036 - 31-Dec-2037	6,994,721	19.6%	81	18.2%	86,355	6.72%	155.8
01-Jan-2038 - 31-Dec-2039	4,201,732	11.8%	51	11.5%	82,387	6.64%	175.3
01-Jan-2040 - 31-Dec-2041	5,691,536	16.0%	64	14.4%	88,930	5.75%	202.3
01-Jan-2042 - 31-Dec-2043	3,386,843	9.5%	42	9.5%	80,639	4.98%	221.8
01-Jan-2044 - 31-Dec-2045	1,576,989	4.4%	19	4.3%	82,999	4.13%	247.1
01-Jan-2046 - 31-Dec-2047	2,437,388	6.8%	24	5.4%	101,558	4.26%	271.9
01-Jan-2048 - 31-Dec-2137	6,624,597	18.6%	78	17.6%	84,931	3.35%	319.7
Total	35,606,515	100.0%	444	100.0%	80,195	5.36%	205.9
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,564,225	7.2%	57	15.0%	44,986	4.92%	125.4
60% - 70%	1,938,017	5.4%	25	6.6%	77,521	4.78%	170.1
70% - 80% 80% - 90%	3,735,798 10,006,274	10.5% 28.1%	38 102	10.0% 26.8%	98,310 98,101	4.77% 5.26%	206.9
80% - 90% 90% - 100%	10,006,274	28.1% 31.8%	102	26.8% 28.9%	98,101 102,837	5.26%	218. <sup>-</sup> 226. <sup>4</sup>
90% - 100% 100% - 110%	11,312,075 2,734,137	31.8% 7.7%	110 24	28.9% 6.3%	102,837	5.58% 6.41%	226.4
110% - 110%	2,734,137	7.1%	24	5.2%	13,922	5.69%	182.8
120% - 130%	2,694,450	1.7%	20 5	1.3%	124,308	4.20%	142.8
130% - >	-	0.0%	-	0.0%	124,300	0.00%	142.0
Total	35.606.515	100.0%	381	100.0%	93,455	5.36%	205.9
Total	33,006,313	100.0%	361	100.0%	93,433	3.36%	205.8
- · · · · · ·	W.L.		Notes	As percentage of			14/444
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	2,965,375	8.3%	28	7.3%	105,906	4.66%	232.2
Bayern	2,809,070	7.9%	25	6.6%	112,363	5.32%	189.6
Berlin	2,018,328	5.7%	21	5.5%	96,111	5.07%	215.0
Brandenburg	905,603	2.5%	9	2.4%	100,623	4.92%	168.5
Bremen	164,250	0.5%	2	0.5%	82,125	3.86%	266.5
Hamburg	101,385	0.3%	1	0.3%	101,385	5.63%	220.0
Hessen	2,954,000	8.3%	22	5.8%	134,273	5.82%	190.6
Mecklenburg-Vorpommern	368,824	1.0%	4	1.0%	92,206	4.80%	216.2
Niedersachsen	2,054,048	5.8%	24	6.3%	85,585	5.13%	184.8
Nordrhein-Westfalen	4,795,541	13.5%	49	12.9%	97,868	5.36%	209.3
Rheinland-Pfalz	1,628,326	4.6%	17	4.5%	95,784	5.70%	205.9
Saarland	1,675,559	4.7%	15	3.9%	111,704	5.20%	226.8
Sachsen	9,777,413	27.5%	123	32.3%	79,491	5.70%	201.
Sachsen-Anhalt	2,261,720	6.4%	28	7.3%	80,776	5.00%	225.7
Schleswig-Holstein	553,655	1.6%	7	1.8%	79,094	5.17%	213.9
Thüringen	573,417	1.6%	6	1.6%	95,570	5.32%	211.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	35,606,515	100.0%	381	100.0%	93,455	5.36%	205.9
				As percentage of			
Property type	Value	As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Investment Proper
Einfamilienhaus	14,259,247	40.0%	130	34.1%	109,687	98.5%	1.5
Hochhaus/appartement	16,525,743	46.4%	211	55.4%	78,321	17.5%	82.59
Mehrfamilienhaus	2,686,135	7.5%	18	4.7%	149,230	83.3%	16.79
Zweifemilienhous	2,135,390	6.0%	22	5.8%	97,063	100.0%	0.09
	2,133,330		_	0.0%	-	0.0%	100.09
Laden/wohnhaus	2,133,390	0.0%	-				
Laden/wohnhaus	2,133,350 - -	0.0% 0.0%	-	0.0%	-	0.0%	0.09
Laden/wohnhaus unspecified	2,135,590 - - 35,606,515		381		93,455	0.0% 53.0%	
Zweifamilienhaus Laden/wohnhaus unspecified Total	- -	0.0%	-	0.0%	93,455		0.09 47.09
Laden/wohnhaus unspecified	- -	0.0%	-	0.0%	93,455 Average loan size		
Laden/wohnhaus unspecified Total	35,606,515 Value	0.0% 100.0% As percentage of total	381  Number of Loans	0.0% 100.0% As percentage of total	Average Ioan size	53.0% WAC	47.0' WAM
Laden/wohnhaus unspecified  Total  Loansize 0 - 100,000	35,606,515 Value	0.0% 100.0% As percentage of total 44.5%	381  Number of Loans  242	0.0% 100.0% As percentage of total 63.5%	Average loan size 65,440	53.0% WAC 5.27%	47.0° WAM
Laden/wohnhaus unspecified  Total  Loansize 0 - 100,000 100,000 - 150,000	35,606,515 Value 15,836,501 11,616,388	0.0% 100.0% As percentage of total 44.5% 32.6%	- 381 Number of Loans 242 94	0.0% 100.0% As percentage of total 63.5% 24.7%	Average loan size 65,440 123,579	53.0% WAC 5.27% 5.25%	47.0 WAM 198. 218.
Laden/wohnhaus unspecified  Total  Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000	35,606,515 Value 15,836,501 11,616,388 6,681,818	0.0% 100.0% As percentage of total 44.5% 32.6% 18.8%	- 381 Number of Loans 242 94 39	0.0% 100.0% As percentage of total 63.5% 24.7% 10.2%	Average loan size 65,440 123,579 171,329	53.0% WAC 5.25% 5.41%	47.0 WAM 198. 218. 204.
Laden/wohnhaus unspecified  Total  Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	35,606,515 Value 15,836,501 11,616,388	0.0% 100.0% As percentage of total 44.5% 32.6% 18.8% 3.2%	- 381 Number of Loans 242 94	0.0% 100.0% As percentage of total 63.5% 24.7% 10.2% 1.3%	Average loan size 65,440 123,579	53.0% WAC 5.27% 5.25% 5.41% 6.73%	47.0 WAM 198. 218. 204. 196.
Laden/wohnhaus unspecified  Total  Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000	35,606,515 Value 15,836,501 11,616,388 6,681,818 1,135,972	0.0% 100.0% As percentage of total 44.5% 32.6% 18.8% 3.2% 0.0%	- 381 Number of Loans 242 94 39 5	0.0% 100.0% As percentage of total 63.5% 24.7% 10.2% 1.3% 0.0%	Average loan size 65,440 123,579 171,329 227,194	53.0%  WAC  5.27% 5.25% 5.41% 6.73% 0.00%	47.0 WAM 198. 218. 204. 196.
Laden/wohnhaus unspecified  Total  Loansize 0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000	35,606,515 Value 15,836,501 11,616,388 6,681,818	0.0% 100.0% As percentage of total 44.5% 32.6% 18.8% 0.0% 0.0%	- 381 Number of Loans 242 94 39	0.0%  100.0%  As percentage of total  63.5% 24.7% 10.2% 1.3% 0.0%	Average loan size 65,440 123,579 171,329	53.0%  WAC  5.27% 5.25% 5.41% 6.73% 0.00% 8.08%	47.0 WAM 198. 218. 204. 196.
Laden/wohnhaus unspecified Total	35,606,515  Value  15,836,501 11,616,388 6,681,818 1,135,972 335,936	0.0% 100.0% As percentage of total 44.5% 32.6% 18.8% 3.2% 0.0%	- 381 Number of Loans 242 94 39 5	0.0% 100.0% As percentage of total 63.5% 24.7% 10.2% 1.3% 0.0%	Average loan size 65,440 123,579 171,329 227,194	53.0%  WAC  5.27% 5.25% 5.41% 6.73% 0.00%	47.0 WAM 198. 218. 204. 196.

Total

100.0%

93,455

5.36%

205.9

100.0%

381

35,606,515

# Summary - East Germany

#### Characteristics

Amounts to be disbursed

Number of loans Number of loans parts 191 209

Weighted average 83,274 76,102 5.44% 205.2 15.2 40.3 207.8 90.0% Maximum 335,836 335,836 8.19% 392 59 240 231.2 128.0% Minimum 12,300 12,300 2.70% 16 1 Loan size
Loan part size
Coupon
Remaining maturity (months)
Remaining interest period (months)
Original interest period (months)
Seasoning (months)
Loan to Lending Value 6 202.1 0.4%

Value 11,876,562.71 4,028,741.35 As % of number of loans 77.5% 22.5% As % Outstanding principal amount 74.67% 25.33%

Investment properties Owner occupied

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average Ioan part size	WAC	WAM
Annuity	14,601,856	91.8%	192	91.9%	76,051	5.50%	207.5
Interest Only With Life Insurance Redemption	792,958	5.0%	12	5.7%	66,080	5.35%	155.7
Interest Only With Building Savings Account Redemption	422,976	2.7%	3	1.4%	140,992	3.83%	218.2
Interest Only	87,514	0.6%	2	1.0%	43,757	4.75%	207.3
Total	15,905,304	100.0%	209	100.0%	76,102	5.44%	205.2

				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	3,959,235	24.9%	49	23.4%	80,801	7.95%	157.8
13 - 24	5,600,629	35.2%	70	33.5%	80,009	4.95%	214.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	5,567,846	35.0%	79	37.8%	70,479	4.16%	237.7
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	314,983	2.0%	4	1.9%	78,746	5.99%	138.4
126 - 132	· -	0.0%	-	0.0%	· -	0.00%	-
132 - >	462,612	2.9%	7	3.3%	66,087	5.03%	151.9
Total	15,905,304	100.0%	209	100.0%	76,102	5.44%	205.2

	As percentage of							
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM	
0% - 3.00%	1,195,608	7.5%	14	6.7%	85,401	2.77%	300.6	
3.00% - 3.25%	· · · -	0.0%	-	0.0%	· -	0.00%	-	
3.25% - 3.50%	3,616,618	22.7%	55	26.3%	65,757	3.31%	262.1	
3.50% - 3.75%	73,628	0.5%	1	0.5%	73,628	3.53%	207.0	
3.75% - 4.00%	255,710	1.6%	3	1.4%	85,237	3.84%	232.1	
4.00% - 4.25%	868,703	5.5%	12	5.7%	72,392	4.11%	220.0	
4.25% - 4.50%	176,534	1.1%	2	1.0%	88,267	4.47%	263.6	
4.50% - 4.75%	123,658	0.8%	2	1.0%	61,829	4.74%	157.0	
4.75% - 5.00%	509,034	3.2%	7	3.3%	72,719	4.93%	194.5	
5.00% - 5.25%	12,300	0.1%	1	0.5%	12,300	5.04%	39.0	
5.25% - 5.50%	394,122	2.5%	4	1.9%	98,531	5.33%	142.7	
5.50% - 5.75%	871,964	5.5%	10	4.8%	87,196	5.63%	193.1	
5.75% - 6.00%	1,366,577	8.6%	17	8.1%	80,387	5.85%	189.6	
6.00% - >	6,440,848	40.5%	81	38.8%	79,517	7.38%	161.8	
Total	15,905,304	100.0%	209	100.0%	76,102	5.44%	205.2	

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average Ioan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	314,983	2.0%	4	1.9%	78,746	5.99%	138.4
01-Jan-2018 - 31-Dec-2018	·-	0.0%	-	0.0%	·-	0.00%	-
01-Jan-2019 - 31-Dec-2019	109,559	0.7%	1	0.5%	109,559	2.70%	379.0
01-Jan-2020 - 31-Dec-2020	·-	0.0%	-	0.0%	·-	0.00%	
01-Jan-2021 - 31-Dec-2021	81,980	0.5%	1	0.5%	81,980	4.20%	261.0
01-Jan-2022 - 31-Dec-2022	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2023 - 31-Dec-2023	141,068	0.9%	3	1.4%	47,023	5.32%	189.2
01-Jan-2024 - 31-Dec-2024	6,452,160	40.6%	79	37.8%	81,673	6.21%	195.4
01-Jan-2025 - 31-Dec-2025	2,839,584	17.9%	35	16.7%	81,131	5.97%	185.0
01-Jan-2026 - 31-Dec-2026	2,180,651	13.7%	34	16.3%	64,137	3.84%	231.6
01-Jan-2027 - 31-Dec-2027	2,467,214	15.5%	36	17.2%	68,534	3.90%	251.3
01-Jan-2028 - 31-Dec-2111	1,318,105	8.3%	16	7.7%	82,382	6.28%	166.8
Total	15,905,304	100.0%	209	100.0%	76.102	5.44%	205.2

Legal Maturity	Value	As paraentage of total	Number of leannests	As percentage of total	Average loop part size	WAC	WAM
Legal Maturity	value	As percentage of total	Number of loanparts	iolai	Average loan part size	WAC	VVAIVI
01-Jan-2024 - 31-Dec-2025	36,124	0.2%	2	1.0%	18,062	6.04%	16.3
01-Jan-2026 - 31-Dec-2027	93,142	0.6%	4	1.9%	23,285	4.85%	38.5
01-Jan-2028 - 31-Dec-2029	545,348	3.4%	10	4.8%	54,535	5.90%	62.5
01-Jan-2030 - 31-Dec-2031	517,296	3.3%	8	3.8%	64,662	5.67%	81.9
01-Jan-2032 - 31-Dec-2033	711,887	4.5%	9	4.3%	79,099	6.20%	106.2
01-Jan-2034 - 31-Dec-2035	329,783	2.1%	6	2.9%	54,964	5.33%	122.3
01-Jan-2036 - 31-Dec-2037	3,286,008	20.7%	39	18.7%	84,257	7.06%	156.3
01-Jan-2038 - 31-Dec-2039	1,643,337	10.3%	22	10.5%	74,697	7.04%	173.3
01-Jan-2040 - 31-Dec-2041	2,311,418	14.5%	28	13.4%	82,551	5.90%	203.5
01-Jan-2042 - 31-Dec-2043	1,863,095	11.7%	24	11.5%	77,629	4.92%	221.4
01-Jan-2044 - 31-Dec-2045	644,846	4.1%	9	4.3%	71,650	4.01%	245.3
01-Jan-2046 - 31-Dec-2047	790,247	5.0%	9	4.3%	87,805	4.00%	275.7
01-Jan-2048 - 31-Dec-2137	3,132,774	19.7%	39	18.7%	80,328	3.29%	322.5
Total	15,905,304	100.0%	209	100.0%	76,102	5.44%	205.2
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,180,469	7.4%	26	13.6%	45,403	5.28%	142.8
0% - 60% 60% - 70%	1,180,469	7.4% 4.2%	26 12	13.6%	45,403 56,269	5.28% 4.53%	142.8 129.0
70% - 80%	1,007,747 3,322,025	6.3% 20.9%	14 38	7.3% 19.9%	71,982 87,422	5.61%	153.7 209.6
80% - 90%						5.07%	
90% - 100%	6,951,731	43.7%	75	39.3%	92,690	5.61%	227.3
100% - 110%	1,732,764	10.9%	17	8.9%	101,927	6.07%	218.7
110% - 120%	804,304	5.1%	7	3.7%	114,901	4.87%	211.3
120% - 130% 130% - >	231,039	1.5% 0.0%	2	1.0% 0.0%	115,520	5.98% 0.00%	122.7
Total	45.005.004	100.0%	191	100.0%	00.074	5.44%	205.2
lotal	15,905,304	100.0%	191	100.0%	83,274	5.44%	205.2
				As percentage of			
Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
				total			
Berlin	2,018,328	12.7%	21	total 11.0%	96,111	5.07%	215.0
Berlin Brandenburg	2,018,328 905,603	12.7% 5.7%		total 11.0% 4.7%	96,111 100,623	5.07% 4.92%	215.0 168.5
Berlin Brandenburg Mecklenburg-Vorpommern	2,018,328 905,603 368,824	12.7% 5.7% 2.3%	21 9 4	total 11.0% 4.7% 2.1%	96,111 100,623 92,206	5.07% 4.92% 4.80%	215.0 168.5 216.2
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen	2,018,328 905,603 368,824 9,777,413	12.7% 5.7% 2.3% 61.5%	21 9 4 123	total 11.0% 4.7% 2.1% 64.4%	96,111 100,623 92,206 79,491	5.07% 4.92% 4.80% 5.70%	215.0 168.5 216.2 201.1
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen-Anhalt	2,018,328 905,603 368,824 9,777,413 2,261,720	12.7% 5.7% 2.3% 61.5% 14.2%	21 9 4 123 28	total 11.0% 4.7% 2.1% 64.4% 14.7%	96,111 100,623 92,206 79,491 80,776	5.07% 4.92% 4.80% 5.70% 5.00%	215.0 168.5 216.2 201.1 225.7
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen	2,018,328 905,603 368,824 9,777,413	12.7% 5.7% 2.3% 61.5%	21 9 4 123	total 11.0% 4.7% 2.1% 64.4%	96,111 100,623 92,206 79,491	5.07% 4.92% 4.80% 5.70%	215.0 168.5 216.2 201.1
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen	2,018,328 905,603 368,824 9,777,413 2,261,720	12.7% 5.7% 2.3% 61.5% 14.2% 3.6%	21 9 4 123 28	total  11.0% 4.7% 2.1% 64.4% 14.7% 3.1%	96,111 100,623 92,206 79,491 80,776	5.07% 4.92% 4.80% 5.70% 5.00% 5.32%	215.0 168.5 216.2 201.1 225.7
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen-Anhalt Thüringen Unspecified	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%	21 9 4 123 28 6	total 11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0%	96,111 100,623 92,206 79,491 80,776 95,570	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00%	215.0 168.5 216.2 201.1 225.7 211.2
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 -	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%	21 9 4 123 28 6 -	11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0%	96,111 100,623 92,206 79,491 80,776 95,570	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00%	215.0 168.5 216.2 201.1 225.7 211.2 -
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%	21 9 4 123 28 6 - 191 Number of Loans	11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0%  100.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00%	215.0 168.5 216.2 201.1 225.7 211.2 205.2 Investment Property
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0% 100.0%	21 9 4 123 28 6 - 191 Number of Loans	11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0% 100.0% As percentage of total	96,111 100,623 92,206 79,491 80,776 95,570 - 83,274 Average loan size	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.44% Owner Occupied 96.97%	215.0 168.5 216.2 201.1 225.7 211.2 - 205.2 Investment Property 3.03%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 15,905,304 Value 3,394,022 11,991,924	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%  100.0%  As percentage of total 21.3% 75.4%	21 9 4 123 28 6 - 191 Number of Loans	11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6%	96,111 100,623 92,206 79,491 80,776 95,570 83,274 Average loan size	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.44% Owner Occupied 96.97% 5.19%	215.0 168.5 216.2 201.1 225.7 211.2 205.2 Investment Property 3.03% 94.81%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value 3,394,022 11,991,924 479,945	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%  As percentage of total 21.3% 75.4% 3.0%	21 9 4 123 28 6 - 191 Number of Loans 33 154	11.0% 4.7% 2.1% 64.4% 3.1% 0.0% 100.0% As percentage of total 17.3% 80.6% 1.6%	96,111 100,623 92,206 79,491 80,776 95,570 - - 83,274 Average loan size 102,849 77,870 159,982	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.44% Owner Occupied 96.97% 5.19% 66.67%	215.0 168.5 216.2 201.1 225.7 211.2 205.2 Investment Property 3.03% 94.81% 33.33%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 15,905,304 Value 3,394,022 11,991,924	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%  100.0%  As percentage of total 21.3% 75.4%	21 9 4 123 28 6 - 191 Number of Loans	11.0% 4.7% 2.1% 64.4% 14.78 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6% 1.6% 0.5%	96,111 100,623 92,206 79,491 80,776 95,570 83,274 Average loan size	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.44% Owner Occupied 96.97% 5.19%	215.0 168.5 216.2 201.1 225.7 211.2 - 205.2 Investment Properly 3.03% 94.81% 33.33% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value 3,394,022 11,991,924 479,945	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%  As percentage of total 21.3% 75.4% 3.0%	21 9 4 123 28 6 - 191 Number of Loans 33 154	11.0% 4.7% 2.1% 64.4% 3.1% 0.0% 100.0% As percentage of total 17.3% 80.6% 1.6%	96,111 100,623 92,206 79,491 80,776 95,570 - - 83,274 Average loan size 102,849 77,870 159,982	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.44% Owner Occupied 96.97% 5.19% 66.67%	215.0 168.5 216.2 201.1 225.7 211.2 205.2 Investment Property 3.03% 94.81% 33.33%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Zweifamilienhaus	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value 3,394,022 11,991,924 479,945	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%  100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2%	21 9 4 123 28 6 - 191 Number of Loans 33 154 3	11.0% 4.7% 2.1% 64.4% 14.78 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6% 1.6% 0.5%	96,111 100,623 92,206 79,491 80,776 95,570 - - 83,274 Average loan size 102,849 77,870 159,982 39,413	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00%  5.44%  Owner Occupied  96.97% 5.19% 66.67% 100.00%	215.0 168.5 216.2 201.1 225.7 211.2 - 205.2 Investment Properly 3.03% 94.81% 33.33% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus Laden/wohnhaus	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value 3,394,022 11,991,924 479,945	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0%	21 9 4 123 28 6 - 191 Number of Loans 33 154 3	11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0%  100.0%  As percentage of total 17.3% 80.6% 0.5% 0.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274 Average loan size 102,849 77,870 159,982 39,413	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.44%  Owner Occupied 96.97% 5.19% 66.67% 100.00% 0.00%	215.0 168.5 216.2 201.1 225.7 211.2 205.2 Investment Property 3.03% 94.81% 33.33% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen Sachsenen Sachsenen Sachsenen Sachsenen Sachsenen Total  Total  Property type  Einfarmilienhaus Hochhaus/appartement Mehrfarmilienhaus Zweifarmilienhaus Laden/wohrhaus unspecified	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value 3,394,022 11,991,924 479,945 39,413 -	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0%	21 9 4 123 28 6 - 191 Number of Loans 33 154 3 1	11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6% 1.6% 0.5% 0.0% 0.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274 Average loan size 102,849 77,870 159,982 39,413	5.07% 4.92% 4.80% 5.70% 5.00% 5.00% 5.32% 0.00%  5.44%  Owner Occupied 96.97% 5.19% 66.67% 100.00% 0.00%	215.0 168.5 216.2 201.1 225.7 211.2 205.2 Investment Property 3.03% 94.81% 33.33% 0.00% 100.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified  Total	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 15,905,304 Value 3,394,022 11,991,924 479,945 39,413 - 15,905,304	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0% 100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0% 100.0%	21 9 4 123 28 6 - 191 Number of Loans 33 154 3 1 -	11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6% 1.6% 0.0% 0.0% 100.0%	96,111 100,623 92,206 79,491 80,776 95,570 - 83,274 Average loan size 102,849 77,870 159,982 39,413 - - - 83,274	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.34%   Owner Occupied  96.97% 5.19% 66.67% 100.00% 0.00% 0.00%	215.0 168.5 216.2 201.1 225.7 211.2 205.2 Investment Property 3.03% 94.81% 33.33% 0.00% 100.00% 0.00%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen-Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified  Total	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value 3,394,022 11,991,924 479,945 39,413 - 15,905,304	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0%	21 9 4 123 28 6 - 191 Number of Loans 33 154 3 1 - -	11.0% 4.7% 4.7% 2.1% 64.4% 3.1% 0.0% 14.7% 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6% 0.5% 0.0% 0.0% 100.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274 Average loan size 102,849 77,870 159,982 39,413 - - 83,274	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.344%  Owner Occupied 96.97% 5.19% 66.67% 100.00% 0.00% 22.51%	215.0 168.5 216.2 201.1 225.7 211.2 205.2  Investment Property 3.03% 94.81% 33.33% 0.00% 100.00% 77.49%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified  Total  Loansize  0 - 100,000	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 15,905,304  Value 3,394,022 11,991,924 479,945 39,413	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%  100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0% 100.0%	21 9 4 123 28 6 6 - 191 Number of Loans 33 154 3 1 1 - - 191	11.0% 4.7% 2.1% 64.4% 14.78 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6% 1.6% 0.0% 0.0% 100.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274 Average loan size 102,849 77,870 159,982 39,413 	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.44%  Owner Occupied 96.97% 5.19% 66.67% 0.00% 0.00% 0.00% 0.00% 5.251%	215.0 168.5 216.2 201.1 225.7 211.2 205.2  Investment Properly 3.03% 94.81% 33.33% 0.00% 100.00% 77.49%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified  Total  Loansize  0 - 100,000 100,000 - 150,000	2,018,328 905,603 368,824 9,777413 2,261,720 573,417 - 15,905,304  Value  3,394,022 11,991,924 479,945 39,413 15,905,304  Value  9,880,695 4,102,384	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0% 100.0%	21 9 4 123 28 6 - 191 Number of Loans 33 154 3 1 - - 191 Number of Loans	11.0% 4.7% 4.7% 2.1% 64.4% 0.0% 14.7% 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6% 0.5% 0.0% 0.0% 100.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274  Average loan size 102,849 77,870 159,982 39,413 83,274  Average loan size 67,676 117,211	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.344%  Owner Occupied 96.97% 5.19% 66.87% 100.00% 0.00% 22.51%  WAC  5.28% 5.65%	215.0 168.5 216.2 201.1 225.7 211.2 205.2  Investment Property 3.03% 94.81% 33.33% 0.00% 100.00% 77.49%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Laden/wohnhaus unspecified  Total  Loansize  0 - 100,000 100,000 - 150,000 150,000 - 200,000	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 15,905,304  Value 3,394,022 11,991,924 479,945 39,413	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%  100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0% 100.0%	21 9 4 123 28 6 6 - 191 Number of Loans 33 154 3 1 1 - - 191	11.0% 4.7% 2.1% 64.4% 14.7% 3.19 0.0% 100.0%  As percentage of total 17.3% 80.6% 1.6% 0.0% 0.0% 100.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274 Average loan size 102,849 77,870 159,982 39,413 	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.44%  Owner Occupied 96.97% 5.19% 66.67% 0.00% 0.00% 0.00% 22.51%  WAC  5.28% 5.58% 5.39%	215.0 168.5 216.2 201.1 225.7 211.2 205.2  Investment Properly 3.03% 94.81% 33.33% 0.00% 100.00% 77.49%
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified  Total  Loansize  0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value 3,394,022 11,991,924 479,945 39,413 - - 15,905,304 Value 9,880,695 4,102,384 1,596,388	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0% 100.0%  As percentage of total 62.1% 25.8% 10.0%	21 9 4 123 28 6 - 191 Number of Loans 33 154 3 1 - - 191 Number of Loans	11.0% 4.7% 2.11% 64.4% 14.78 63.1% 0.0% 100.0%  As percentage of total  17.3% 80.6% 1.6% 0.0% 0.0% 100.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274 Average loan size 102,849 77,870 159,982 39,413 	5.07% 4.92% 4.80% 5.70% 5.00% 5.00% 5.32% 0.00% 5.44%  Owner Occupied 96.97% 5.19% 66.67% 100.00% 0.00% 22.51%  WAC 5.28% 5.65% 5.39% 0.00%	215.0 168.5 216.2 201.1 225.7 211.2 205.2  Investment Properly 3.03% 94.81% 33.33% 0.00% 100.00% 77.49%  WAM  205.4 209.3 203.0
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified  Total  Loansize  0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 250,000 - 300,000	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value 3,394,022 11,991,24 479,945 39,413 - - 15,905,304 Value 9,880,695 4,102,384 1,586,388	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%  100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0% 100.0%  As percentage of total 62.1% 25.8% 10.0% 0.0% 0.0%	21 9 4 123 28 6 	11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6% 0.5% 0.0% 100.0%  As percentage of total 76.4% 18.3% 4.7% 0.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274  Average loan size 102,849 77,870 159,982 39,413 83,274  Average loan size 67,676 117,211 176,265	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.344%  Owner Occupied  96.97% 5.19% 66.67% 100.00% 0.00% 22.51%  WAC  5.28% 5.65% 5.39% 0.00% 0.00%	215.0 168.5 216.2 201.1 225.7 211.2 205.2  Investment Property 3.03% 94.81% 33.33% 0.00% 100.00% 77.49%  WAM  205.4 209.3 203.0
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen Sachsenen Sachsenen Sachsenen Unspecified Total  Property type  Einfarmilienhaus Hochhaus/appartement Mehrfarmilienhaus Laden/wohnhaus unspecified  Total  Loansize  0 - 100,000 100,000 - 150,000 150,000 - 200,000 250,000 - 250,000 250,000 - 350,000 350,000 - 350,000 300,000 - 350,000	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value 3,394,022 11,991,924 479,945 39,413 - - 15,905,304 Value 9,880,695 4,102,384 1,596,388	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0% 100.0%  As percentage of total 62.1% 25.8% 10.0% 0.0% 0.0%	21 9 4 123 28 6 - 191 Number of Loans 33 154 3 1 - - 191 Number of Loans	11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6% 1.6% 0.0% 0.0% 100.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274 Average loan size 102,849 77,870 159,982 39,413 	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.344%  Owner Occupied 96.97% 5.19% 66.67% 100.00% 0.00% 22.51%  WAC  5.28% 5.65% 5.39% 0.00% 0.00% 8.08%	215.0 168.5 216.2 201.1 225.7 211.2 205.2  Investment Property 3.03% 94.81% 33.33% 0.00% 100.00% 77.49%  WAM  205.4 209.3 203.0 - 162.0
Berlin Brandenburg Mecklenburg-Vorpommern Sachsen Sachsen Sachsen-Anhalt Thüringen Unspecified  Total  Property type  Einfamilienhaus Hochhaus/appartement Mehrfamilienhaus Zweifamilienhaus Laden/wohnhaus unspecified  Total  Loansize  0 - 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 250,000 - 300,000	2,018,328 905,603 368,824 9,777,413 2,261,720 573,417 - 15,905,304 Value 3,394,022 11,991,24 479,945 39,413 - - 15,905,304 Value 9,880,695 4,102,384 1,586,388	12.7% 5.7% 2.3% 61.5% 14.2% 3.6% 0.0%  100.0%  As percentage of total 21.3% 75.4% 3.0% 0.2% 0.0% 100.0%  As percentage of total 62.1% 25.8% 10.0% 0.0% 0.0%	21 9 4 123 28 6 	11.0% 4.7% 2.1% 64.4% 14.7% 3.1% 0.0% 100.0%  As percentage of total 17.3% 80.6% 0.5% 0.0% 100.0%  As percentage of total 76.4% 18.3% 4.7% 0.0%	96,111 100,623 92,206 79,491 80,776 95,570 83,274  Average loan size 102,849 77,870 159,982 39,413 83,274  Average loan size 67,676 117,211 176,265	5.07% 4.92% 4.80% 5.70% 5.00% 5.32% 0.00% 5.344%  Owner Occupied  96.97% 5.19% 66.67% 100.00% 0.00% 22.51%  WAC  5.28% 5.65% 5.39% 0.00% 0.00%	215.0 168.5 216.2 201.1 225.7 211.2 205.2  Investment Property 3.03% 94.81% 33.33% 0.00% 100.00% 77.49%  WAM  205.4 209.3 203.0

Total