

E-MAC DE 2006-I Investor Report August 2020

Cashflow analysis for the period

Total interest received	420,700	
Interest received on transaction accounts	(25,988)	
Net Post Foreclosure Proceeds	268,712	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,663,425
Company management expenses	882	
MPT fee	52,144	
Administration fee	10,588	
Third party fees	257,350	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	195,025	
Interest on the Notes	5,308	
Shortfall Class C PDL Repayment	142,128	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		663,425
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		-

*** 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.

Collateral

Starting current balance per 1 May 2020	45,288,889	
To be disbursed per 1 May 2020	-	
Starting principal balance 1 May 2020	45,288,889	
Principal (p)repayments	(1,689,607)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(11,039)	
Ending principal balance		43,588,244
Balance Reset Participation	-	
Total balance E-MAC DE 2006-I		43,588,244

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	424,969	11,039	142,128	293,880
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,924,969	11,039	142,128	18,793,880

Performance

	Last period	This period	Since issue
Prepayment rate	9.05%	12.11%	16.68%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	28,294,494	64.9%	311	71.7%
1 - 30	30,204	5,768,564	13.2%	49	11.3%
31 - 60	8,668	1,263,361	2.9%	11	2.5%
61 - 90	6,760	622,542	1.4%	4	0.9%
91 - 120	12,019	538,492	1.2%	4	0.9%
121-150	8,850	369,523	0.8%	4	0.9%
> 151	1,181,331	6,731,268	15.4%	51	11.8%
Total	1,247,832	43,588,244	100%	434	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	201,801	11,039	213,833	54,136,921

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	434		
Number of loans parts	586		
	Weighted average	Minimum	Maximum
Loan size	100,434	7,538	271,290
Loan part size	74,383	1,461	271,290
Coupon	4.03%	2.70%	6.06%
Remaining maturity (months)	275.3	1	472
Remaining interest period (months)	3.6	1	59
Original interest period (months)	46.7	6	180
Seasoning (months)	177.6	160.5	194.2
Loan to Lending Value	95.4%	0.0%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	18,635,386.42	50.2%	42.75%
Owner occupied	24,952,857.29	49.8%	57.25%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	37,576,758	86.2%	519	88.6%	72,402	4.04%	286.7
Interest Only With Life Insurance Redemption	3,429,996	7.9%	40	6.8%	85,750	3.91%	176.7
Interest Only With Building Savings Account Redemption	1,940,256	4.5%	21	3.6%	92,393	3.83%	233.3
Interest Only	641,234	1.5%	6	1.0%	106,872	4.82%	263.9
Total	43,588,244	100.0%	586	100.0%	74,383	4.03%	275.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	8,667,043	19.9%	116	19.8%	74,716	4.20%	282.5
13 - 24	8,404,970	19.3%	108	18.4%	77,824	2.70%	318.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	23,514,037	53.9%	333	56.8%	70,613	4.34%	261.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	2,836,769	6.5%	28	4.8%	101,313	4.87%	243.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	165,425	0.4%	1	0.2%	165,425	5.20%	250.0
Total	43,588,244	100.0%	586	100.0%	74,383	4.03%	275.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	29,962,488	68.7%	397	67.7%	75,472	3.52%	293.9
4.50% - 4.75%	852,081	2.0%	7	1.2%	121,726	4.64%	243.4
4.75% - 5.00%	2,313,905	5.3%	34	5.8%	68,056	4.95%	243.0
5.00% - 5.25%	7,921,043	18.2%	111	18.9%	71,361	5.20%	233.5
5.25% - 5.50%	2,279,053	5.2%	35	6.0%	65,116	5.37%	227.4
5.50% - 5.75%	149,990	0.3%	1	0.2%	149,990	5.75%	230.0
5.75% - 6.00%	-	0.0%	-	0.0%	-	0.00%	-
6.00% - 6.25%	109,684	0.3%	1	0.2%	109,684	6.06%	217.0
6.25% - 6.50%	-	0.0%	-	0.0%	-	0.00%	-
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	43,588,244	100.0%	586	100.0%	74,383	4.03%	275.3

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	3,480,487	8.0%	35	6.0%	99,442	4.75%	250.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	335,486	0.8%	6	1.0%	55,914	4.20%	288.9
01-Jan-2020 - 31-Dec-2020	21,561,739	49.5%	301	51.4%	71,634	4.45%	265.1
01-Jan-2021 - 31-Dec-2021	12,763,501	29.3%	172	29.4%	74,206	3.47%	284.3
01-Jan-2022 - 31-Dec-2022	3,830,489	8.8%	49	8.4%	78,173	3.14%	316.6
01-Jan-2023 - 31-Dec-2023	404,193	0.9%	7	1.2%	57,742	3.59%	267.0
01-Jan-2024 - 31-Dec-2111	1,212,350	2.8%	16	2.7%	75,772	3.33%	303.2
Total	43,588,244	100.0%	586	100.0%	74,383	4.03%	275.3

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	10,103	0.0%	1	0.2%	10,103	4.19%	(17.1)
01-Jan-2020 - 31-Dec-2021	55,310	0.1%	2	0.3%	27,655	5.00%	9.1
01-Jan-2022 - 31-Dec-2023	8,064	0.0%	2	0.3%	4,032	4.20%	21.8
01-Jan-2024 - 31-Dec-2025	363,490	0.8%	4	0.7%	90,872	4.06%	60.0
01-Jan-2026 - 31-Dec-2027	447,344	1.0%	7	1.2%	63,906	3.70%	75.4
01-Jan-2028 - 31-Dec-2029	237,968	0.5%	4	0.7%	59,492	3.26%	108.1
01-Jan-2030 - 31-Dec-2031	777,472	1.8%	13	2.2%	59,806	4.81%	127.2
01-Jan-2032 - 31-Dec-2033	1,099,833	2.5%	16	2.7%	68,740	3.96%	150.3
01-Jan-2034 - 31-Dec-2035	1,717,838	3.9%	21	3.6%	81,802	3.83%	178.0
01-Jan-2036 - 31-Dec-2037	1,141,780	2.6%	13	2.2%	87,829	3.68%	194.9
01-Jan-2038 - 31-Dec-2039	950,086	2.2%	10	1.7%	95,009	4.02%	226.2
01-Jan-2040 - 31-Dec-2041	10,949,474	25.1%	156	26.6%	70,189	4.96%	247.7
01-Jan-2042 - 31-Dec-2043	5,921,373	13.6%	78	13.3%	75,915	4.14%	269.9
01-Jan-2044 - 31-Dec-2045	8,099,334	18.6%	100	17.1%	80,993	3.97%	294.6
01-Jan-2046 - 31-Dec-2047	3,618,475	8.3%	50	8.5%	72,369	3.64%	315.9
01-Jan-2048 - 31-Dec-2137	8,190,301	18.8%	109	18.6%	75,140	3.01%	375.2
Total	43,588,244	100.0%	586	100.0%	74,383	4.03%	275.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	846,587	1.9%	22	5.1%	38,481	3.85%	148.7
60% - 70%	932,644	2.1%	15	3.5%	62,176	4.36%	193.8
70% - 80%	3,124,382	7.2%	32	7.4%	97,637	3.77%	249.9
80% - 90%	6,256,599	14.4%	55	12.7%	113,756	3.90%	288.0
90% - 100%	17,012,721	39.0%	172	39.6%	98,911	4.01%	294.9
100% - 110%	9,909,447	22.7%	93	21.4%	106,553	4.05%	286.8
110% - 120%	5,505,864	12.6%	45	10.4%	122,353	4.35%	227.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	43,588,244	100.0%	434	100.0%	100,434	4.03%	275.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	4,373,971	10.0%	40	9.2%	109,349	4.19%	261.3
Bayern	4,461,561	10.2%	45	10.4%	99,146	3.97%	269.0
Berlin	2,213,165	5.1%	23	5.3%	96,225	3.74%	287.4
Brandenburg	1,040,669	2.4%	10	2.3%	104,067	3.91%	276.7
Bremen	417,563	1.0%	6	1.4%	69,594	4.33%	281.1
Hamburg	85,642	0.2%	1	0.2%	85,642	5.19%	249.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,978,611	6.8%	28	6.5%	106,379	3.80%	286.6
Mecklenburg-Vorpommern	489,380	1.1%	4	0.9%	122,345	3.51%	254.8
Niedersachsen	2,189,281	5.0%	25	5.8%	87,571	4.03%	265.7
Nordrhein-Westfalen	8,737,685	20.0%	79	18.2%	110,604	4.04%	279.0
Rheinland-Pfalz	2,921,698	6.7%	25	5.8%	116,868	3.89%	301.9
Saarland	834,916	1.9%	7	1.6%	119,274	4.22%	230.8
Sachsen	8,180,783	18.8%	96	22.1%	85,216	4.10%	276.1
Sachsen-Anhalt	2,738,758	6.3%	28	6.5%	97,813	4.27%	274.3
Schleswig-Holstein	969,694	2.2%	8	1.8%	121,212	3.98%	288.6
Thüringen	954,868	2.2%	9	2.1%	106,096	4.23%	244.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	43,588,244	100.0%	434	100.0%	100,434	4.03%	275.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	15,169,133	34.8%	128	29.5%	118,509	99.2%	0.8%
Hochhaus/apartement	22,861,997	52.4%	268	61.8%	85,306	21.3%	78.7%
Mehrfamilienhaus	3,186,927	7.3%	20	4.6%	159,346	75.0%	25.0%
Zweifamilienhaus	2,370,187	5.4%	18	4.1%	131,677	94.4%	5.6%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	43,588,244	100.0%	434	100.0%	100,434	49.8%	50.2%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	16,612,972	38.1%	246	56.7%	67,532	4.03%	265.7
100,000 - 150,000	14,851,006	34.1%	121	27.9%	122,736	4.15%	276.2
150,000 - 200,000	8,769,248	20.1%	52	12.0%	168,639	3.87%	292.8
200,000 - 250,000	3,083,728	7.1%	14	3.2%	220,266	3.90%	271.8
250,000 - 300,000	271,290	0.6%	1	0.2%	271,290	4.20%	297.0
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	-	0.0%	-	0.0%	-	0.00%	-
750,000 - 800,000	-	0.0%	-	0.0%	-	0.00%	-
800,000 - 850,000	-	0.0%	-	0.0%	-	0.00%	-
850,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	43,588,244	100.0%	434	100.0%	100,434	4.03%	275.3

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	170		
Number of loans parts	218		
	Weighted average	Minimum	Maximum
Loan size	91,868	29,951	242,727
Loan part size	71,640	1,461	242,727
Coupon	4.05%	2.70%	6.06%
Remaining maturity (months)	274.8	50	469
Remaining interest period (months)	4.6	1	59
Original interest period (months)	44.4	6	120
Seasoning (months)	178.0	160.5	192.4
Loan to Lending Value	96.2%	0.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	12,496,335.15	84.7%	80.01%
Owner occupied	3,121,288.37	15.3%	19.99%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	13,595,291	87.1%	194	89.0%	70,079	4.09%	285.1
Interest Only With Life Insurance Redemption	937,061	6.0%	12	5.5%	78,088	3.77%	165.1
Interest Only With Building Savings Account Redemption	813,437	5.2%	10	4.6%	81,344	3.57%	229.4
Interest Only	271,834	1.7%	2	0.9%	135,917	4.68%	274.9
Total	15,617,624	100.0%	218	100.0%	71,640	4.05%	274.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,333,889	21.3%	39	17.9%	85,484	4.20%	283.5
13 - 24	3,214,789	20.6%	45	20.6%	71,440	2.70%	308.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	8,191,077	52.4%	126	57.8%	65,009	4.43%	263.5
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	877,869	5.6%	8	3.7%	109,734	4.92%	224.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	15,617,624	100.0%	218	100.0%	71,640	4.05%	274.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,547,493	67.5%	136	62.4%	77,555	3.51%	293.7
4.50% - 4.75%	242,727	1.6%	1	0.5%	242,727	4.59%	181.0
4.75% - 5.00%	775,599	5.0%	15	6.9%	51,707	4.97%	227.2
5.00% - 5.25%	2,948,065	18.9%	49	22.5%	60,165	5.19%	240.0
5.25% - 5.50%	994,056	6.4%	16	7.3%	62,128	5.36%	243.8
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	-	0.0%	-	0.0%	-	0.00%	-
6.00% - 6.25%	109,684	0.7%	1	0.5%	109,684	6.06%	217.0
6.25% - 6.50%	-	0.0%	-	0.0%	-	0.00%	-
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	15,617,624	100.0%	218	100.0%	71,640	4.05%	274.8

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	1,089,543	7.0%	9	4.1%	121,060	4.78%	239.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	116,988	0.7%	2	0.9%	58,494	4.20%	294.9
01-Jan-2020 - 31-Dec-2020	8,018,234	51.3%	121	55.5%	66,266	4.48%	261.5
01-Jan-2021 - 31-Dec-2021	4,193,550	26.9%	62	28.4%	67,638	3.54%	287.1
01-Jan-2022 - 31-Dec-2022	1,641,308	10.5%	17	7.8%	96,548	3.05%	333.0
01-Jan-2023 - 31-Dec-2023	56,691	0.4%	1	0.5%	56,691	3.51%	220.0
01-Jan-2024 - 31-Dec-2111	501,311	3.2%	6	2.8%	83,552	3.31%	272.5
Total	15,617,624	100.0%	218	100.0%	71,640	4.05%	274.8

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2025	214,490	1.4%	3	1.4%	71,497	3.23%	57.3
01-Jan-2026 - 31-Dec-2027	163,877	1.0%	3	1.4%	54,626	3.80%	80.3
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	159,005	1.0%	3	1.4%	53,002	4.40%	129.1
01-Jan-2032 - 31-Dec-2033	308,417	2.0%	4	1.8%	77,104	3.80%	146.5
01-Jan-2034 - 31-Dec-2035	848,805	5.4%	9	4.1%	94,312	3.87%	177.9
01-Jan-2036 - 31-Dec-2037	131,151	0.8%	2	0.9%	65,575	3.46%	189.7
01-Jan-2038 - 31-Dec-2039	482,411	3.1%	5	2.3%	96,482	3.68%	222.8
01-Jan-2040 - 31-Dec-2041	4,448,185	28.5%	71	32.6%	62,650	5.13%	248.1
01-Jan-2042 - 31-Dec-2043	1,491,083	9.5%	23	10.6%	64,830	3.88%	269.5
01-Jan-2044 - 31-Dec-2045	3,602,695	23.1%	40	18.3%	90,067	3.93%	294.0
01-Jan-2046 - 31-Dec-2047	854,745	5.5%	15	6.9%	56,983	3.54%	316.1
01-Jan-2048 - 31-Dec-2137	2,912,760	18.7%	40	18.3%	72,819	3.03%	371.7
Total	15,617,624	100.0%	218	100.0%	71,640	4.05%	274.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	284,137	1.8%	5	2.9%	56,827	3.80%	164.8
60% - 70%	303,361	1.9%	6	3.5%	50,560	4.66%	185.5
70% - 80%	590,645	3.8%	8	4.7%	73,831	4.23%	223.4
80% - 90%	1,390,584	8.9%	11	6.5%	126,417	3.74%	277.9
90% - 100%	7,053,958	45.2%	79	46.5%	89,291	4.03%	293.3
100% - 110%	4,368,663	28.0%	45	26.5%	97,081	4.16%	282.9
110% - 120%	1,626,275	10.4%	16	9.4%	101,642	4.00%	224.9
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	15,617,624	100.0%	170	100.0%	91,868	4.05%	274.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,213,165	14.2%	23	13.5%	96,225	3.74%	287.4
Brandenburg	1,040,669	6.7%	10	5.9%	104,067	3.91%	276.7
Mecklenburg-Vorpommern	489,380	3.1%	4	2.4%	122,345	3.51%	254.8
Sachsen	8,180,783	52.4%	96	56.5%	85,216	4.10%	276.1
Sachsen-Anhalt	2,738,758	17.5%	28	16.5%	97,813	4.27%	274.3
Thüringen	954,868	6.1%	9	5.3%	106,096	4.23%	244.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	15,617,624	100.0%	170	100.0%	91,868	4.05%	274.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2,670,704	17.1%	21	12.4%	127,176	100.00%	0.00%
Hochhaus/appartement	12,166,814	77.9%	144	84.7%	84,492	2.78%	97.22%
Mehrfamilienhaus	639,921	4.1%	4	2.4%	159,980	0.00%	100.00%
Zweifamilienhaus	140,184	0.9%	1	0.6%	140,184	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	15,617,624	100.0%	170	100.0%	91,868	15.29%	84.71%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	7,899,334	50.6%	115	67.6%	68,690	4.03%	264.7
100,000 - 150,000	4,614,816	29.5%	38	22.4%	121,443	4.33%	276.0
150,000 - 200,000	2,427,351	15.5%	14	8.2%	173,382	3.58%	309.4
200,000 - 250,000	676,123	4.3%	3	1.8%	225,374	4.07%	260.6
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	-	0.0%	-	0.0%	-	0.00%	-
750,000 - 800,000	-	0.0%	-	0.0%	-	0.00%	-
800,000 - 850,000	-	0.0%	-	0.0%	-	0.00%	-
850,000 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	15,617,624	100.0%	170	100.0%	91,868	4.05%	274.8