

E-MAC DE 2006-I Investor Report August 2018

Cashflow analysis for the period

Total interest received	655,652	
Interest received on transaction accounts	(1,483)	
Net Post Foreclosure Proceeds	286,433	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,940,602
Company management expenses	-	
MPT fee	40,085	
Administration fee	-	
Third party fees	263,400	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	292,264	
Interest on the Notes	3,556	
Shortfall Class C PDL Repayment	341,297	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		940,602
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. The Issuer and Security Trustee are in the process of replacing the GIC counterparty.

Collateral

Starting current balance per 1 May 2018	61,188,343
To be disbursed per 1 May 2018	-
Starting principal balance 1 May 2018	61,188,343
Principal (p)repayments	(1,632,485)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(315,146)
Ending principal balance	59,240,712
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	59,240,712

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	960,264	315,146	341,297	934,114
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,460,264	315,146	341,297	19,434,114

Performance

	Last period	This period	Since issue
Prepayment rate	9.36%	10.30%	16.58%

Delinquent payments	Delinquent amount	Principal	As percentage of total	
			Number of loans	As percentage of total
Current	-	35,295,502	59.6%	66.8%
1 - 30	46,404	9,705,854	16.4%	14.3%
31 - 60	20,296	2,456,974	4.1%	3.5%
61 - 90	9,645	825,449	1.4%	1.1%
91 - 120	8,026	299,311	0.5%	0.5%
121-150	4,852	206,596	0.3%	0.4%
> 151	1,651,737	10,451,026	17.6%	13.4%
Total	1,740,959	59,240,712	100%	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	176,498	315,146	145,194	54,053,239

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	566		
Number of loans parts	761		
	Weighted average	Minimum	Maximum
Loan size	104,666	10,103	280,000
Loan part size	77,846	1,461	280,000
Coupon	4.07%	2.70%	6.06%
Remaining maturity (months)	298.1	7	526
Remaining interest period (months)	15.1	1	54
Original interest period (months)	43.5	3	180
Seasoning (months)	153.8	136.5	170.2
Loan to Lending Value	99.4%	4.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	26,934,480.15	54.1%	45.47%
Owner occupied	32,306,231.83	45.9%	54.53%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	50,779,002	85.7%	677	89.0%	75,006	4.07%	311.6
Interest Only With Life Insurance Redemption	4,626,965	7.8%	48	6.3%	96,395	4.01%	202.2
Interest Only With Building Savings Account Redemption	3,150,512	5.3%	29	3.8%	108,638	4.02%	223.5
Interest Only	684,234	1.2%	7	0.9%	97,748	4.83%	287.0
Total	59,240,712	100.0%	761	100.0%	77,846	4.07%	298.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	13,642,748	23.0%	172	22.6%	79,318	4.22%	300.3
13 - 24	12,592,176	21.3%	161	21.2%	78,212	2.70%	355.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	29,588,395	49.9%	394	51.8%	75,097	4.49%	278.0
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	3,243,594	5.5%	33	4.3%	98,291	4.86%	248.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	173,800	0.3%	1	0.1%	173,800	5.20%	274.0
Total	59,240,712	100.0%	761	100.0%	77,846	4.07%	298.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	39,202,811	66.2%	504	66.2%	77,783	3.52%	321.2
4.50% - 4.75%	1,297,919	2.2%	12	1.6%	108,160	4.64%	233.4
4.75% - 5.00%	3,509,905	5.9%	47	6.2%	74,679	4.96%	257.5
5.00% - 5.25%	11,697,735	19.7%	154	20.2%	75,959	5.18%	254.7
5.25% - 5.50%	3,205,592	5.4%	41	5.4%	78,185	5.36%	248.8
5.50% - 5.75%	149,990	0.3%	1	0.1%	149,990	5.75%	254.0
5.75% - 6.00%	67,075	0.1%	1	0.1%	67,075	5.89%	252.0
6.00% - 6.25%	109,684	0.2%	1	0.1%	109,684	6.06%	241.0
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	59,240,712	100.0%	761	100.0%	77,846	4.07%	298.1

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	4,401,466	7.4%	44	5.8%	100,033	4.76%	260.8
01-Jan-2018 - 31-Dec-2018	17,543,412	29.6%	223	29.3%	78,670	3.80%	317.0
01-Jan-2019 - 31-Dec-2019	7,024,631	11.9%	92	12.1%	76,355	2.86%	344.1
01-Jan-2020 - 31-Dec-2020	16,702,387	28.2%	222	29.2%	75,236	4.99%	263.4
01-Jan-2021 - 31-Dec-2021	10,944,169	18.5%	147	19.3%	74,450	3.77%	296.7
01-Jan-2022 - 31-Dec-2022	2,469,397	4.2%	30	3.9%	82,313	3.43%	339.4
01-Jan-2023 - 31-Dec-2023	155,251	0.3%	3	0.4%	51,750	3.51%	303.3
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	59,240,712	100.0%	761	100.0%	77,846	4.07%	298.1

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	168,694	0.3%	2	0.3%	84,347	4.65%	14.5
01-Jan-2020 - 31-Dec-2021	70,046	0.1%	2	0.3%	35,023	4.66%	34.1
01-Jan-2022 - 31-Dec-2023	29,086	0.0%	1	0.1%	29,086	5.21%	49.0
01-Jan-2024 - 31-Dec-2025	602,402	1.0%	7	0.9%	86,057	4.48%	82.8
01-Jan-2026 - 31-Dec-2027	502,837	0.8%	8	1.1%	62,855	3.70%	100.6
01-Jan-2028 - 31-Dec-2029	774,502	1.3%	7	0.9%	110,643	4.21%	127.6
01-Jan-2030 - 31-Dec-2031	1,092,458	1.8%	14	1.8%	78,033	4.91%	150.9
01-Jan-2032 - 31-Dec-2033	1,258,992	2.1%	16	2.1%	78,687	3.98%	175.6
01-Jan-2034 - 31-Dec-2035	2,648,582	4.5%	28	3.7%	94,592	4.27%	203.1
01-Jan-2036 - 31-Dec-2037	960,770	1.6%	10	1.3%	96,077	3.17%	216.1
01-Jan-2038 - 31-Dec-2039	1,471,929	2.5%	15	2.0%	98,129	4.25%	248.3
01-Jan-2040 - 31-Dec-2041	14,574,887	24.6%	196	25.8%	74,362	5.02%	272.6
01-Jan-2042 - 31-Dec-2043	8,289,885	14.0%	108	14.2%	76,758	4.12%	293.4
01-Jan-2044 - 31-Dec-2045	10,853,693	18.3%	135	17.7%	80,398	4.07%	319.1
01-Jan-2046 - 31-Dec-2047	4,766,721	8.0%	64	8.4%	74,480	3.63%	339.1
01-Jan-2048 - 31-Dec-2137	11,175,228	18.9%	148	19.4%	75,508	2.90%	400.0
Total	59,240,712	100.0%	761	100.0%	77,846	4.07%	298.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	340,620	0.6%	12	2.1%	28,385	3.91%	181.8
60% - 70%	1,140,003	1.9%	13	2.3%	87,693	3.92%	208.6
70% - 80%	2,815,902	4.8%	33	5.8%	85,330	4.05%	239.2
80% - 90%	5,120,054	8.6%	43	7.6%	119,071	3.82%	289.8
90% - 100%	22,475,099	37.9%	228	40.3%	98,575	4.12%	317.6
100% - 110%	19,334,076	32.6%	174	30.7%	111,115	4.03%	309.8
110% - 120%	8,014,958	13.5%	63	11.1%	127,222	4.25%	258.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	59,240,712	100.0%	566	100.0%	104,666	4.07%	298.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	7,343,422	12.4%	60	10.6%	122,390	4.06%	287.1
Bayern	5,366,661	9.1%	51	9.0%	105,229	3.94%	301.4
Berlin	3,876,886	6.5%	41	7.2%	94,568	3.89%	318.3
Brandenburg	1,350,487	2.3%	12	2.1%	112,541	4.31%	293.2
Bremen	437,953	0.7%	6	1.1%	72,992	4.33%	305.0
Hamburg	90,018	0.2%	1	0.2%	90,018	5.19%	273.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,099,048	6.9%	35	6.2%	117,116	4.13%	307.7
Mecklenburg-Vorpommern	516,920	0.9%	4	0.7%	129,230	3.51%	309.2
Niedersachsen	3,032,175	5.1%	34	6.0%	89,192	3.95%	275.1
Nordrhein-Westfalen	10,758,740	18.2%	94	16.6%	114,455	4.09%	294.2
Rheinland-Pfalz	3,230,335	5.6%	27	4.8%	121,864	3.73%	328.4
Saarland	1,132,897	1.9%	9	1.6%	125,877	4.27%	238.1
Sachsen	12,134,505	20.5%	138	24.4%	87,931	4.13%	303.3
Sachsen-Anhalt	3,461,434	5.8%	35	6.2%	98,898	4.39%	288.8
Schleswig-Holstein	1,178,690	2.0%	9	1.6%	130,966	4.13%	314.3
Thüringen	1,170,543	2.0%	10	1.8%	117,054	4.37%	274.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	59,240,712	100.0%	566	100.0%	104,666	4.07%	298.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	19,357,751	32.7%	153	27.0%	126,521	98.7%	1.3%
Hochhaus/appartement	32,460,549	54.8%	366	64.7%	88,690	18.9%	81.1%
Mehrfamilienhaus	4,704,315	7.9%	28	4.9%	168,011	78.6%	21.4%
Zweifamilienhaus	2,718,097	4.6%	19	3.4%	143,058	94.7%	5.3%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	59,240,712	100.0%	566	100.0%	104,666	45.9%	54.1%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	22,063,603	37.2%	312	55.1%	70,717	4.10%	293.7
100,000 - 150,000	19,583,550	33.1%	159	28.1%	123,167	4.15%	304.3
150,000 - 200,000	11,695,395	19.7%	69	12.2%	169,498	4.07%	291.8
200,000 - 250,000	4,830,971	8.2%	22	3.9%	219,590	3.65%	316.6
250,000 - 300,000	1,067,193	1.8%	4	0.7%	266,798	4.15%	257.1
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	59,240,712	100.0%	566	100.0%	104,666	4.07%	298.1

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	240		
Number of loans parts	313		
	Weighted average	Minimum	Maximum
Loan size	93,795	22,130	242,727
Loan part size	71,919	1,461	242,727
Coupon	4.14%	2.70%	6.06%
Remaining maturity (months)	301.7	74	526
Remaining interest period (months)	15.3	1	54
Original interest period (months)	41.6	6	120
Seasoning (months)	154.1	136.5	168.4
Loan to Lending Value	100.4%	30.7%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	18,596,418.70	87.1%	82.61%
Owner occupied	3,914,355.48	12.9%	17.39%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	19,601,918	87.1%	281	89.8%	69,758	4.16%	311.8
Interest Only With Life Insurance Redemption	1,342,468	6.0%	15	4.8%	89,498	4.18%	179.9
Interest Only With Building Savings Account Redemption	1,294,554	5.8%	15	4.8%	86,304	3.59%	275.9
Interest Only	271,834	1.2%	2	0.6%	135,917	4.68%	298.9
Total	22,510,774	100.0%	313	100.0%	71,919	4.14%	301.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	5,778,063	25.7%	78	24.9%	74,078	4.20%	307.5
13 - 24	4,437,121	19.7%	62	19.8%	71,566	2.70%	364.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	11,333,608	50.3%	165	52.7%	68,689	4.60%	279.2
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	961,982	4.3%	8	2.6%	120,248	4.90%	240.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	22,510,774	100.0%	313	100.0%	71,919	4.14%	301.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	14,481,352	64.3%	195	62.3%	74,263	3.58%	327.3
4.50% - 4.75%	455,251	2.0%	4	1.3%	113,813	4.59%	247.9
4.75% - 5.00%	1,587,223	7.1%	24	7.7%	66,134	4.97%	240.3
5.00% - 5.25%	4,755,044	21.1%	72	23.0%	66,042	5.16%	259.0
5.25% - 5.50%	1,055,144	4.7%	16	5.1%	65,947	5.36%	267.9
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	67,075	0.3%	1	0.3%	67,075	5.89%	252.0
6.00% - 6.25%	109,684	0.5%	1	0.3%	109,684	6.06%	241.0
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	22,510,774	100.0%	313	100.0%	71,919	4.14%	301.7

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	1,173,656	5.2%	9	2.9%	130,406	4.78%	255.6
01-Jan-2018 - 31-Dec-2018	7,837,987	34.8%	108	34.5%	72,574	3.82%	320.5
01-Jan-2019 - 31-Dec-2019	2,089,350	9.3%	32	10.2%	65,292	2.80%	368.0
01-Jan-2020 - 31-Dec-2020	6,833,554	30.4%	102	32.6%	66,996	5.03%	263.7
01-Jan-2021 - 31-Dec-2021	3,730,511	16.6%	54	17.3%	69,084	3.87%	299.1
01-Jan-2022 - 31-Dec-2022	787,162	3.5%	7	2.2%	112,452	3.46%	353.2
01-Jan-2023 - 31-Dec-2023	58,554	0.3%	1	0.3%	58,554	3.51%	244.0
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	22,510,774	100.0%	313	100.0%	71,919	4.14%	301.7

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	353,402	1.6%	5	1.6%	70,680	3.94%	82.5
01-Jan-2026 - 31-Dec-2027	175,285	0.8%	3	1.0%	58,428	3.81%	104.4
01-Jan-2028 - 31-Dec-2029	166,269	0.7%	1	0.3%	166,269	5.08%	136.0
01-Jan-2030 - 31-Dec-2031	447,440	2.0%	5	1.6%	89,488	4.83%	150.9
01-Jan-2032 - 31-Dec-2033	254,591	1.1%	4	1.3%	63,648	4.21%	175.2
01-Jan-2034 - 31-Dec-2035	1,039,105	4.6%	12	3.8%	86,592	3.81%	201.6
01-Jan-2036 - 31-Dec-2037	136,069	0.6%	2	0.6%	68,035	3.43%	213.8
01-Jan-2038 - 31-Dec-2039	660,339	2.9%	8	2.6%	82,542	4.00%	248.0
01-Jan-2040 - 31-Dec-2041	6,212,689	27.6%	93	29.7%	66,803	5.12%	272.8
01-Jan-2042 - 31-Dec-2043	2,682,907	11.9%	39	12.5%	68,792	4.17%	293.6
01-Jan-2044 - 31-Dec-2045	4,620,038	20.5%	59	18.8%	78,306	4.10%	318.5
01-Jan-2046 - 31-Dec-2047	1,266,993	5.6%	23	7.3%	55,087	3.79%	338.5
01-Jan-2048 - 31-Dec-2137	4,495,646	20.0%	59	18.8%	76,197	2.92%	405.8
Total	22,510,774	100.0%	313	100.0%	71,919	4.14%	301.7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	114,409	0.5%	3	1.3%	38,136	4.62%	156.9
60% - 70%	325,825	1.4%	3	1.3%	108,608	5.14%	168.4
70% - 80%	898,594	4.0%	11	4.6%	81,690	4.60%	226.6
80% - 90%	1,395,505	6.2%	13	5.4%	107,347	4.05%	280.5
90% - 100%	9,930,189	44.1%	110	45.8%	90,274	4.09%	322.2
100% - 110%	7,058,598	31.4%	75	31.3%	94,115	4.17%	305.4
110% - 120%	2,787,655	12.4%	25	10.4%	111,506	3.95%	275.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	22,510,774	100.0%	240	100.0%	93,795	4.14%	301.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,876,886	17.2%	41	17.1%	94,558	3.89%	318.3
Brandenburg	1,350,487	6.0%	12	5.0%	112,541	4.31%	293.2
Mecklenburg-Vorpommern	516,920	2.3%	4	1.7%	129,230	3.51%	309.2
Sachsen	12,134,505	53.9%	138	57.5%	87,931	4.13%	303.3
Sachsen-Anhalt	3,461,434	15.4%	35	14.6%	98,898	4.39%	288.8
Thüringen	1,170,543	5.2%	10	4.2%	117,054	4.37%	274.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	22,510,774	100.0%	240	100.0%	93,795	4.14%	301.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,213,788	14.3%	24	10.0%	133,908	100.00%	0.00%
Hochhaus/appartement	18,156,153	80.7%	209	87.1%	86,872	2.39%	97.61%
Mehrfamilienhaus	974,565	4.3%	6	2.5%	162,427	16.67%	83.33%
Zweifamilienhaus	166,269	0.7%	1	0.4%	166,269	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	22,510,774	100.0%	240	100.0%	93,795	12.92%	87.08%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	11,561,340	51.4%	162	67.5%	71,366	4.12%	296.8
100,000 - 150,000	6,540,400	29.1%	54	22.5%	121,119	4.30%	304.6
150,000 - 200,000	3,296,980	14.6%	19	7.9%	173,525	3.94%	314.3
200,000 - 250,000	1,112,054	4.9%	5	2.1%	222,411	3.95%	298.7
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	22,510,774	100.0%	240	100.0%	93,795	4.14%	301.7