

E-MAC DE 2006-I Investor Report August 2019

Cashflow analysis for the period

Total interest received	506,029	
Interest received on transaction accounts	(5,943)	
Net Post Foreclosure Proceeds	208,217	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,708,302
Company management expenses	12,246	
MPT fee	54,525	
Administration fee	10,588	
Third party fees	240,951	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	269,230	
Interest on the Notes	3,981	
Shortfall Class C PDL Repayment	116,781	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		708,302
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.

Collateral

Starting current balance per 1 May 2019	52,100,286	
To be disbursed per 1 May 2019	-	
Starting principal balance 1 May 2019	52,100,286	
Principal (p)repayments	(2,396,633)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		49,703,653
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		49,703,653

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.

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	649,004	-	116,781	532,223
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,149,004	-	116,781	19,032,223

Performance

	Last period	This period	Since issue
Prepayment rate	15.81%	15.33%	16.53%

Delinquent payments	Delinquent amount	Principal	As percentage of total	
			Number of loans	As percentage of total
Current	-	32,007,875	64.4%	70.7%
1 - 30	34,068	6,895,449	13.9%	11.9%
31 - 60	13,238	1,202,660	2.4%	2.5%
61 - 90	18,245	1,489,048	3.0%	2.0%
91 - 120	8,243	237,446	0.5%	0.6%
121-150	9,728	455,030	0.9%	1.2%
> 151	1,308,473	7,416,145	14.9%	11.1%
Total	1,391,996	49,703,653	100%	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	219,059	-	147,363	54,167,964

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	488		
Number of loans parts	654		
	Weighted average	Minimum	Maximum
Loan size	101,852	10,103	273,110
Loan part size	75,999	1,461	273,110
Coupon	4.11%	2.70%	6.06%
Remaining maturity (months)	288.0	1	487
Remaining interest period (months)	13.4	1	60
Original interest period (months)	45.6	6	180
Seasoning (months)	162.7	145.5	179.2
Loan to Lending Value	97.2%	4.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	21,868,539.40	52.7%	44.00%
Owner occupied	27,835,113.24	47.3%	56.00%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	42,732,742	86.0%	580	88.7%	73,677	4.13%	298.9
Interest Only With Life Insurance Redemption	3,704,405	7.5%	43	6.6%	86,149	3.89%	188.5
Interest Only With Building Savings Account Redemption	2,625,271	5.3%	25	3.8%	105,011	4.04%	254.0
Interest Only	641,234	1.3%	6	0.9%	106,872	4.82%	278.9
Total	49,703,653	100.0%	654	100.0%	75,999	4.11%	288.0

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,868,080	21.9%	139	21.3%	78,188	4.21%	295.7
13 - 24	8,872,124	17.9%	112	17.1%	79,215	2.70%	338.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	26,956,725	54.2%	373	57.0%	72,270	4.46%	271.7
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	2,837,003	5.7%	29	4.4%	97,828	4.87%	258.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	169,721	0.3%	1	0.2%	169,721	5.20%	265.0
Total	49,703,653	100.0%	654	100.0%	75,999	4.11%	288.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	32,333,810	65.1%	423	64.7%	76,439	3.55%	310.0
4.50% - 4.75%	852,081	1.7%	7	1.1%	121,726	4.64%	258.4
4.75% - 5.00%	2,782,346	5.6%	39	6.0%	71,342	4.96%	249.8
5.00% - 5.25%	10,515,890	21.2%	144	22.0%	73,027	5.18%	246.9
5.25% - 5.50%	2,894,451	5.8%	38	5.8%	76,170	5.37%	243.6
5.50% - 5.75%	149,990	0.3%	1	0.2%	149,990	5.75%	245.0
5.75% - 6.00%	65,400	0.1%	1	0.2%	65,400	5.89%	243.0
6.00% - 6.25%	109,684	0.2%	1	0.2%	109,684	6.06%	232.0
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	49,703,653	100.0%	654	100.0%	75,999	4.11%	288.0

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	3,740,018	7.5%	37	5.7%	101,082	4.80%	263.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	11,217,217	22.6%	147	22.5%	76,308	4.07%	301.8
01-Jan-2020 - 31-Dec-2020	18,573,682	37.4%	254	38.8%	73,125	4.52%	273.5
01-Jan-2021 - 31-Dec-2021	13,206,445	26.6%	176	26.9%	75,037	3.53%	295.2
01-Jan-2022 - 31-Dec-2022	2,410,733	4.9%	30	4.6%	80,358	3.43%	330.7
01-Jan-2023 - 31-Dec-2023	411,613	0.8%	7	1.1%	58,802	3.59%	300.3
01-Jan-2024 - 31-Dec-2111	143,944	0.3%	3	0.5%	47,981	3.53%	332.4
Total	49,703,653	100.0%	654	100.0%	75,999	4.11%	288.0

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%	(2.1)
01-Jan-2020 - 31-Dec-2021	62,803	0.1%	2	0.3%	31,402	4.81%	24.7
01-Jan-2022 - 31-Dec-2023	77,441	0.2%	3	0.5%	25,814	5.00%	40.4
01-Jan-2024 - 31-Dec-2025	512,343	1.0%	6	0.9%	85,391	4.56%	73.3
01-Jan-2026 - 31-Dec-2027	465,901	0.9%	7	1.1%	66,557	3.67%	91.1
01-Jan-2028 - 31-Dec-2029	387,335	0.8%	5	0.8%	77,467	4.13%	124.7
01-Jan-2030 - 31-Dec-2031	859,638	1.7%	13	2.0%	66,126	4.91%	141.8
01-Jan-2032 - 31-Dec-2033	1,254,798	2.5%	18	2.8%	69,711	4.02%	166.3
01-Jan-2034 - 31-Dec-2035	1,979,074	4.0%	22	3.4%	89,958	4.07%	194.3
01-Jan-2036 - 31-Dec-2037	1,053,629	2.1%	13	2.0%	81,048	3.46%	209.0
01-Jan-2038 - 31-Dec-2039	1,444,578	2.9%	15	2.3%	96,305	4.27%	239.2
01-Jan-2040 - 31-Dec-2041	13,321,082	26.8%	181	27.7%	73,597	4.97%	263.3
01-Jan-2042 - 31-Dec-2043	6,363,064	12.8%	87	13.3%	73,139	4.22%	284.4
01-Jan-2044 - 31-Dec-2045	9,045,764	18.2%	113	17.3%	80,051	4.02%	309.7
01-Jan-2046 - 31-Dec-2047	3,920,460	7.9%	54	8.3%	72,601	3.74%	330.5
01-Jan-2048 - 31-Dec-2137	8,945,639	18.0%	114	17.4%	78,471	3.02%	390.1
Total	49,703,653	100.0%	654	100.0%	75,999	4.11%	288.0

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,024,545	2.1%	21	4.3%	48,788	4.21%	143.6
60% - 70%	876,057	1.8%	13	2.7%	67,389	4.19%	239.4
70% - 80%	2,629,486	5.3%	28	5.7%	93,910	3.96%	237.6
80% - 90%	5,442,112	10.9%	49	10.0%	111,064	3.88%	285.7
90% - 100%	20,105,261	40.5%	202	41.4%	99,531	4.14%	309.0
100% - 110%	13,236,929	26.6%	124	25.4%	106,749	4.10%	300.4
110% - 120%	6,389,263	12.9%	51	10.5%	125,280	4.30%	249.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	49,703,653	100.0%	488	100.0%	101,852	4.11%	288.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	5,267,688	10.6%	45	9.2%	117,060	4.11%	287.0
Bayern	4,795,146	9.6%	47	9.6%	102,024	3.96%	286.9
Berlin	2,758,528	5.5%	29	5.9%	95,122	3.93%	301.0
Brandenburg	1,074,267	2.2%	10	2.0%	107,427	4.45%	270.3
Bremen	431,758	0.9%	6	1.2%	71,960	4.33%	296.0
Hamburg	87,886	0.2%	1	0.2%	87,886	5.19%	264.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,848,456	7.7%	33	6.8%	116,620	4.08%	294.4
Mecklenburg-Vorpommern	503,480	1.0%	4	0.8%	125,870	3.51%	303.0
Niedersachsen	2,465,241	5.0%	28	5.7%	88,044	4.10%	276.5
Nordrhein-Westfalen	9,546,703	19.2%	86	17.6%	111,008	4.07%	284.5
Rheinland-Pfalz	2,937,421	6.0%	25	5.1%	119,897	3.89%	317.8
Saarland	848,194	1.7%	7	1.4%	121,171	4.23%	254.8
Sachsen	9,877,388	19.9%	118	24.2%	83,707	4.22%	287.5
Sachsen-Anhalt	3,081,050	6.2%	31	6.4%	99,389	4.40%	281.0
Schleswig-Holstein	1,151,543	2.3%	9	1.8%	127,949	4.13%	305.5
Thüringen	968,903	1.9%	9	1.8%	107,656	4.40%	256.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	49,703,653	100.0%	488	100.0%	101,852	4.11%	288.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	16,549,161	33.3%	136	27.9%	121,685	98.5%	1.5%
Hochhaus/appartement	26,674,779	53.7%	310	63.5%	86,048	19.7%	80.3%
Mehrfamilienhaus	4,043,332	8.1%	24	4.9%	168,472	79.2%	20.8%
Zweifamilienhaus	2,436,382	4.9%	18	3.7%	135,355	94.4%	5.6%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	49,703,653	100.0%	488	100.0%	101,852	47.3%	52.7%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	19,038,684	38.3%	276	56.6%	68,981	4.14%	276.3
100,000 - 150,000	16,702,629	33.6%	136	27.9%	122,813	4.24%	294.3
150,000 - 200,000	9,614,556	19.3%	57	11.7%	168,676	3.96%	293.4
200,000 - 250,000	3,293,360	6.6%	15	3.1%	219,557	3.77%	294.1
250,000 - 300,000	1,054,423	2.1%	4	0.8%	263,606	4.15%	333.7
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	49,703,653	100.0%	488	100.0%	101,852	4.11%	288.0

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	201		
Number of loans parts	257		
	Weighted average	Minimum	Maximum
Loan size	90,864	37,915	242,727
Loan part size	71,065	1,461	242,727
Coupon	4.21%	2.70%	6.06%
Remaining maturity (months)	286.2	41	475
Remaining interest period (months)	13.4	1	45
Original interest period (months)	43.6	6	120
Seasoning (months)	163.1	145.5	177.4
Loan to Lending Value	97.9%	26.8%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	14,921,256.57	86.6%	81.70%
Owner occupied	3,342,360.21	13.4%	18.30%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	15,858,029	86.8%	228	88.7%	69,553	4.23%	295.9
Interest Only With Life Insurance Redemption	1,039,041	5.7%	14	5.4%	74,217	4.06%	169.5
Interest Only With Building Savings Account Redemption	1,094,713	6.0%	13	5.1%	84,209	3.91%	256.3
Interest Only	271,834	1.5%	2	0.8%	135,917	4.68%	289.9
Total	18,263,617	100.0%	257	100.0%	71,065	4.21%	286.2

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	4,639,943	25.4%	62	24.1%	74,838	4.19%	295.5
13 - 24	2,850,516	15.6%	39	15.2%	73,090	2.70%	333.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	9,895,288	54.2%	148	57.6%	66,860	4.59%	272.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	877,869	4.8%	8	3.1%	109,734	4.92%	239.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	18,263,617	100.0%	257	100.0%	71,065	4.21%	286.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,384,955	62.3%	152	59.1%	74,901	3.63%	310.7
4.50% - 4.75%	242,727	1.3%	1	0.4%	242,727	4.59%	196.0
4.75% - 5.00%	978,149	5.4%	18	7.0%	54,342	4.97%	227.8
5.00% - 5.25%	4,459,002	24.4%	68	26.5%	65,574	5.16%	249.8
5.25% - 5.50%	1,023,699	5.6%	16	6.2%	63,981	5.36%	258.8
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	65,400	0.4%	1	0.4%	65,400	5.89%	243.0
6.00% - 6.25%	109,684	0.6%	1	0.4%	109,684	6.06%	232.0
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	18,263,617	100.0%	257	100.0%	71,065	4.21%	286.2

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	6.0%	9	3.5%	121,060	4.78%	254.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	4,605,747	25.2%	63	24.5%	73,107	4.17%	292.2
01-Jan-2020 - 31-Dec-2020	7,387,412	40.4%	114	44.4%	64,802	4.59%	267.5
01-Jan-2021 - 31-Dec-2021	4,353,323	23.8%	63	24.5%	69,100	3.61%	310.0
01-Jan-2022 - 31-Dec-2022	769,951	4.2%	7	2.7%	109,993	3.46%	344.2
01-Jan-2023 - 31-Dec-2023	57,639	0.3%	1	0.4%	57,639	3.51%	235.0
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	18,263,617	100.0%	257	100.0%	71,065	4.21%	286.2

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	43,900	0.2%	1	0.4%	43,900	4.99%	41.0
01-Jan-2024 - 31-Dec-2025	263,428	1.4%	4	1.6%	65,857	4.30%	72.4
01-Jan-2026 - 31-Dec-2027	169,694	0.9%	3	1.2%	56,565	3.81%	95.4
01-Jan-2028 - 31-Dec-2029	153,043	0.8%	1	0.4%	153,043	5.08%	127.0
01-Jan-2030 - 31-Dec-2031	205,275	1.1%	3	1.2%	68,425	4.97%	142.0
01-Jan-2032 - 31-Dec-2033	240,877	1.3%	4	1.6%	60,219	4.21%	166.2
01-Jan-2034 - 31-Dec-2035	921,457	5.0%	10	3.9%	92,146	3.89%	193.1
01-Jan-2036 - 31-Dec-2037	194,424	1.1%	3	1.2%	64,808	3.68%	204.5
01-Jan-2038 - 31-Dec-2039	695,588	3.8%	9	3.5%	77,288	3.92%	239.3
01-Jan-2040 - 31-Dec-2041	5,482,846	30.0%	83	32.3%	66,058	5.13%	263.7
01-Jan-2042 - 31-Dec-2043	1,964,033	10.8%	32	12.5%	61,376	4.09%	283.8
01-Jan-2044 - 31-Dec-2045	4,024,700	22.0%	50	19.5%	80,494	4.04%	309.3
01-Jan-2046 - 31-Dec-2047	929,114	5.1%	17	6.6%	54,654	3.92%	329.5
01-Jan-2048 - 31-Dec-2137	2,975,237	16.3%	37	14.4%	80,412	3.03%	391.0
Total	18,263,617	100.0%	257	100.0%	71,065	4.21%	286.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	439,513	2.4%	6	3.0%	73,252	4.80%	130.4
60% - 70%	170,069	0.9%	3	1.5%	56,690	5.19%	228.0
70% - 80%	724,974	4.0%	10	5.0%	72,497	4.34%	226.9
80% - 90%	1,312,460	7.2%	13	6.5%	100,958	3.81%	278.1
90% - 100%	8,182,397	44.8%	92	45.8%	88,939	4.18%	309.0
100% - 110%	5,278,429	28.9%	57	28.4%	92,604	4.31%	286.0
110% - 120%	2,155,775	11.8%	20	10.0%	107,789	4.10%	261.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	18,263,617	100.0%	201	100.0%	90,864	4.21%	286.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,758,528	15.1%	29	14.4%	95,122	3.93%	301.0
Brandenburg	1,074,267	5.9%	10	5.0%	107,427	4.45%	270.3
Mecklenburg-Vorpommern	503,480	2.8%	4	2.0%	125,870	3.51%	303.0
Sachsen	9,877,388	54.1%	118	58.7%	83,707	4.22%	287.5
Sachsen-Anhalt	3,081,050	16.9%	31	15.4%	99,389	4.40%	281.0
Thüringen	968,903	5.3%	9	4.5%	107,656	4.40%	256.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	18,263,617	100.0%	201	100.0%	90,864	4.21%	286.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2,731,474	15.0%	21	10.4%	130,070	100.00%	0.00%
Hochhaus/appartement	14,593,127	79.9%	174	86.6%	83,869	2.30%	97.70%
Mehrfamilienhaus	785,973	4.3%	5	2.5%	157,195	20.00%	80.00%
Zweifamilienhaus	153,043	0.8%	1	0.5%	153,043	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	18,263,617	100.0%	201	100.0%	90,864	13.43%	86.57%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	9,719,945	53.2%	140	69.7%	69,428	4.19%	274.4
100,000 - 150,000	5,239,624	28.7%	43	21.4%	121,852	4.47%	295.9
150,000 - 200,000	2,420,645	13.3%	14	7.0%	172,903	3.85%	312.1
200,000 - 250,000	883,402	4.8%	4	2.0%	220,851	3.89%	287.6
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	18,263,617	100.0%	201	100.0%	90,864	4.21%	286.2