

E-MAC DE 2006-I Investor Report February 2019

Cashflow analysis for the period

Total interest received	758,146	
Interest received on transaction accounts	(1,563)	
Net Post Foreclosure Proceeds	253,583	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		4,010,166
Company management expenses	-	
MPT fee	48,169	
Administration fee	10,588	
Third party fees	216,285	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	293,241	
Interest on the Notes	3,716	
Shortfall Class C PDL Repayment	438,167	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,010,166
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 November 2018	57,177,867
To be disbursed per 1 November 2018	-
Starting principal balance 1 November 2018	57,177,867
Principal (p)repayments	(2,153,860)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(248,283)
Ending principal balance	54,775,724
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	54,775,724

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	1,026,169	248,283	438,167	836,285
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,526,169	248,283	438,167	19,336,285

Performance

	Last period	This period	Since issue
Prepayment rate	11.40%	13.95%	16.49%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	33,501,434	61.2%	366	68.8%
1 - 30	37,272	7,754,305	14.2%	65	12.2%
31 - 60	19,528	2,787,191	5.1%	22	4.1%
61 - 90	16,943	1,405,875	2.6%	9	1.7%
91 - 120	3,150	182,875	0.3%	2	0.4%
121-150	5,249	221,584	0.4%	3	0.6%
> 151	1,430,757	8,922,461	16.3%	65	12.2%
Total	1,512,899	54,775,724	100%	532	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	379,242	248,283	158,892	54,451,104

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 532
Number of loan parts 714

	Weighted average	Minimum	Maximum
Loan size	102,962	10,103	273,110
Loan part size	76,717	1,461	273,110
Coupon	4.09%	2.70%	6.06%
Remaining maturity (months)	291.4	1	520
Remaining interest period (months)	12.9	1	57
Original interest period (months)	44.5	3	180
Seasoning (months)	159.8	142.5	176.2
Loan to Lending Value	98.3%	4.3%	120.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	24,730,977.65	53.6%	45.15%
Owner occupied	30,044,746.26	46.4%	54.85%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	46,873,893	85.6%	633	88.7%	74,050	4.09%	304.3
Interest Only With Life Insurance Redemption	4,278,380	7.8%	46	6.4%	93,008	3.93%	194.6
Interest Only With Building Savings Account Redemption	2,972,604	5.4%	28	3.9%	106,164	4.05%	228.7
Interest Only	650,847	1.2%	7	1.0%	92,978	4.82%	281.7
Total	54,775,724	100.0%	714	100.0%	76,717	4.09%	291.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	12,257,179	22.4%	150	21.0%	81,715	4.19%	291.0
13 - 24	10,846,093	19.8%	144	20.2%	75,320	2.70%	350.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	28,450,341	51.9%	387	54.2%	73,515	4.48%	273.0
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	3,050,324	5.6%	32	4.5%	95,323	4.87%	254.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	171,787	0.3%	1	0.1%	171,787	5.20%	268.0
Total	54,775,724	100.0%	714	100.0%	76,717	4.09%	291.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	35,991,653	65.7%	467	65.4%	77,070	3.53%	313.7
4.50% - 4.75%	926,457	1.7%	8	1.1%	115,807	4.65%	250.3
4.75% - 5.00%	3,259,303	6.0%	45	6.3%	72,429	4.96%	250.5
5.00% - 5.25%	11,185,522	20.4%	151	21.1%	73,944	5.18%	249.9
5.25% - 5.50%	3,106,864	5.7%	40	5.6%	77,672	5.36%	242.5
5.50% - 5.75%	149,990	0.3%	1	0.1%	149,990	5.75%	248.0
5.75% - 6.00%	66,250	0.1%	1	0.1%	66,250	5.89%	246.0
6.00% - 6.25%	109,684	0.2%	1	0.1%	109,684	6.06%	235.0
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	54,775,724	100.0%	714	100.0%	76,717	4.09%	291.4

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	3,953,339	7.2%	40	5.6%	98,833	4.80%	261.3
01-Jan-2018 - 31-Dec-2018	278,766	0.5%	3	0.4%	92,922	4.20%	318.1
01-Jan-2019 - 31-Dec-2019	17,490,373	31.9%	224	31.4%	78,082	3.69%	307.2
01-Jan-2020 - 31-Dec-2020	19,481,025	35.6%	264	37.0%	73,792	4.56%	277.9
01-Jan-2021 - 31-Dec-2021	10,716,519	19.6%	146	20.4%	73,401	3.77%	290.5
01-Jan-2022 - 31-Dec-2022	2,439,166	4.5%	30	4.2%	81,306	3.43%	333.5
01-Jan-2023 - 31-Dec-2023	416,536	0.8%	7	1.0%	59,505	3.59%	303.4
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	54,775,724	100.0%	714	100.0%	76,717	4.09%	291.4

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	0.1%	10,103	4.19%	0.9
01-Jan-2020 - 31-Dec-2021	66,455	0.1%	2	0.3%	33,228	4.73%	27.9
01-Jan-2022 - 31-Dec-2023	27,929	0.1%	1	0.1%	27,929	5.21%	43.0
01-Jan-2024 - 31-Dec-2025	611,826	1.1%	8	1.1%	76,478	4.47%	76.7
01-Jan-2026 - 31-Dec-2027	475,233	0.9%	7	1.0%	67,890	3.67%	94.1
01-Jan-2028 - 31-Dec-2029	748,200	1.4%	7	1.0%	106,886	4.21%	121.5
01-Jan-2030 - 31-Dec-2031	1,078,926	2.0%	14	2.0%	77,066	4.91%	145.1
01-Jan-2032 - 31-Dec-2033	1,291,768	2.4%	17	2.4%	75,986	3.93%	169.3
01-Jan-2034 - 31-Dec-2035	2,575,452	4.7%	27	3.8%	95,387	4.06%	197.4
01-Jan-2036 - 31-Dec-2037	1,026,312	1.9%	13	1.8%	78,947	3.35%	213.0
01-Jan-2038 - 31-Dec-2039	1,295,396	2.4%	14	2.0%	92,528	4.45%	242.4
01-Jan-2040 - 31-Dec-2041	13,987,469	25.5%	192	26.9%	72,851	5.01%	266.5
01-Jan-2042 - 31-Dec-2043	6,952,125	12.7%	95	13.3%	73,180	4.22%	287.4
01-Jan-2044 - 31-Dec-2045	9,678,674	17.7%	116	16.2%	83,437	4.05%	313.0
01-Jan-2046 - 31-Dec-2047	4,506,709	8.2%	61	8.5%	73,880	3.65%	333.5
01-Jan-2048 - 31-Dec-2137	10,443,148	19.1%	139	19.5%	75,131	2.93%	392.7
Total	54,775,724	100.0%	714	100.0%	76,717	4.09%	291.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	827,474	1.5%	19	3.6%	43,551	4.02%	148.4
60% - 70%	765,092	1.4%	11	2.1%	69,554	3.86%	239.6
70% - 80%	3,057,255	5.6%	34	6.4%	89,919	4.04%	237.5
80% - 90%	5,140,235	9.4%	44	8.3%	116,824	3.80%	292.8
90% - 100%	22,355,788	40.8%	224	42.1%	99,803	4.14%	311.1
100% - 110%	15,537,714	28.4%	143	26.9%	108,655	4.04%	300.2
110% - 120%	7,092,167	12.9%	57	10.7%	124,424	4.27%	254.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	54,775,724	100.0%	532	100.0%	102,962	4.09%	291.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	6,685,839	12.2%	56	10.5%	119,390	4.10%	279.7
Bayern	5,162,566	9.4%	49	9.2%	105,358	3.88%	300.1
Berlin	3,481,247	6.4%	36	6.8%	96,701	3.93%	303.1
Brandenburg	1,185,564	2.2%	11	2.1%	107,779	4.50%	272.6
Bremen	434,854	0.8%	6	1.1%	72,476	4.33%	299.0
Hamburg	88,966	0.2%	1	0.2%	88,966	5.19%	267.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,997,808	7.3%	34	6.4%	117,583	4.11%	299.7
Mecklenburg-Vorpommern	510,336	0.9%	4	0.8%	127,584	3.51%	290.9
Niedersachsen	2,732,693	5.0%	32	6.0%	85,397	4.05%	271.7
Nordrhein-Westfalen	9,953,530	18.2%	89	16.7%	111,837	4.08%	286.7
Rheinland-Pfalz	3,168,722	5.8%	27	5.1%	117,360	3.68%	324.7
Saarland	853,996	1.6%	7	1.3%	121,998	4.23%	261.1
Sachsen	11,087,119	20.2%	128	24.1%	86,618	4.18%	294.8
Sachsen-Anhalt	3,291,472	6.0%	34	6.4%	96,808	4.38%	283.8
Schleswig-Holstein	1,165,217	2.1%	9	1.7%	129,469	4.13%	308.4
Thüringen	975,805	1.8%	9	1.7%	108,423	4.40%	259.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	54,775,724	100.0%	532	100.0%	102,962	4.09%	291.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	18,102,609	33.0%	148	27.8%	122,315	98.6%	1.4%
Hochhaus/appartement	29,723,654	54.3%	339	63.7%	87,680	18.3%	81.7%
Mehrfamilienhaus	4,482,570	8.2%	27	5.1%	166,021	81.5%	18.5%
Zweifamilienhaus	2,466,891	4.5%	18	3.4%	137,050	94.4%	5.6%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	54,775,724	100.0%	532	100.0%	102,962	46.4%	53.6%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	20,613,809	37.6%	297	55.8%	69,407	4.10%	284.7
100,000 - 150,000	18,050,924	33.0%	147	27.6%	122,795	4.17%	298.1
150,000 - 200,000	11,099,637	20.3%	66	12.4%	168,176	4.08%	288.7
200,000 - 250,000	3,953,971	7.2%	18	3.4%	219,665	3.63%	314.2
250,000 - 300,000	1,057,383	1.9%	4	0.8%	264,346	4.15%	251.7
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	54,775,724	100.0%	532	100.0%	102,962	4.09%	291.4

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	222		
Number of loans parts	286		
	Weighted average	Minimum	Maximum
Loan size	92,484	38,699	242,727
Loan part size	71,789	1,461	242,727
Coupon	4.18%	2.70%	6.06%
Remaining maturity (months)	291.4	68	520
Remaining interest period (months)	13.0	1	48
Original interest period (months)	42.6	6	120
Seasoning (months)	160.1	142.5	174.4
Loan to Lending Value	99.4%	50.9%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	16,901,957.39	86.9%	82.32%
Owner occupied	3,629,585.78	13.1%	17.68%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	17,639,506	85.9%	254	88.8%	69,447	4.21%	301.8
Interest Only With Life Insurance Redemption	1,330,353	6.5%	15	5.2%	88,690	4.10%	174.1
Interest Only With Building Savings Account Redemption	1,289,850	6.3%	15	5.2%	85,990	3.73%	269.7
Interest Only	271,834	1.3%	2	0.7%	135,917	4.68%	292.9
Total	20,531,543	100.0%	286	100.0%	71,789	4.18%	291.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	5,445,825	26.5%	69	24.1%	78,925	4.16%	297.7
13 - 24	3,361,147	16.4%	50	17.5%	67,223	2.70%	355.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	10,762,590	52.4%	159	55.6%	67,689	4.59%	273.2
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	4.7%	8	2.8%	120,248	4.90%	234.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	20,531,543	100.0%	286	100.0%	71,789	4.18%	291.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	13,030,396	63.5%	174	60.8%	74,887	3.62%	316.4
4.50% - 4.75%	242,727	1.2%	1	0.3%	242,727	4.59%	199.0
4.75% - 5.00%	1,385,674	6.7%	22	7.7%	62,985	4.96%	229.8
5.00% - 5.25%	4,655,495	22.7%	71	24.8%	65,570	5.16%	253.1
5.25% - 5.50%	1,041,317	5.1%	16	5.6%	65,082	5.36%	261.9
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	66,250	0.3%	1	0.3%	66,250	5.89%	246.0
6.00% - 6.25%	109,684	0.5%	1	0.3%	109,684	6.06%	235.0
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	20,531,543	100.0%	286	100.0%	71,789	4.18%	291.4

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	5.7%	9	3.1%	130,406	4.78%	249.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	7,049,991	34.3%	95	33.2%	74,210	3.81%	313.2
01-Jan-2020 - 31-Dec-2020	7,780,749	37.9%	120	42.0%	64,840	4.65%	271.9
01-Jan-2021 - 31-Dec-2021	3,690,602	18.0%	54	18.9%	68,344	3.87%	293.4
01-Jan-2022 - 31-Dec-2022	778,446	3.8%	7	2.4%	111,207	3.46%	347.2
01-Jan-2023 - 31-Dec-2023	58,101	0.3%	1	0.3%	58,101	3.51%	238.0
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	20,531,543	100.0%	286	100.0%	71,789	4.18%	291.4

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	350,012	1.7%	5	1.7%	70,002	3.92%	76.5
01-Jan-2026 - 31-Dec-2027	172,518	0.8%	3	1.0%	57,506	3.81%	98.4
01-Jan-2028 - 31-Dec-2029	156,729	0.8%	1	0.3%	156,729	5.08%	130.0
01-Jan-2030 - 31-Dec-2031	417,553	2.0%	4	1.4%	104,388	4.94%	145.7
01-Jan-2032 - 31-Dec-2033	247,408	1.2%	4	1.4%	61,852	4.21%	169.2
01-Jan-2034 - 31-Dec-2035	1,256,362	6.1%	13	4.5%	96,643	3.68%	196.3
01-Jan-2036 - 31-Dec-2037	219,864	1.1%	3	1.0%	73,288	3.73%	214.4
01-Jan-2038 - 31-Dec-2039	490,490	2.4%	7	2.4%	70,070	4.44%	242.0
01-Jan-2040 - 31-Dec-2041	5,924,086	28.9%	90	31.5%	65,823	5.12%	266.6
01-Jan-2042 - 31-Dec-2043	2,121,923	10.3%	33	11.5%	64,301	4.17%	287.9
01-Jan-2044 - 31-Dec-2045	4,250,104	20.7%	51	17.8%	83,335	4.07%	312.6
01-Jan-2046 - 31-Dec-2047	1,177,646	5.7%	21	7.3%	56,078	3.83%	332.1
01-Jan-2048 - 31-Dec-2137	3,746,849	18.2%	51	17.8%	73,468	3.00%	398.6
Total	20,531,543	100.0%	286	100.0%	71,789	4.18%	291.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	246,512	1.2%	3	1.4%	82,171	4.69%	141.8
60% - 70%	155,812	0.8%	2	0.9%	77,906	5.21%	196.6
70% - 80%	1,052,009	5.1%	14	6.3%	75,143	4.48%	221.4
80% - 90%	1,248,015	6.1%	12	5.4%	104,001	3.87%	286.2
90% - 100%	9,268,076	45.1%	103	46.4%	89,981	4.15%	311.6
100% - 110%	6,093,961	29.7%	65	29.3%	93,753	4.28%	292.6
110% - 120%	2,467,158	12.0%	23	10.4%	107,268	3.95%	265.9
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	20,531,543	100.0%	222	100.0%	92,484	4.18%	291.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,481,247	17.0%	36	16.2%	96,701	3.93%	303.1
Brandenburg	1,185,564	5.8%	11	5.0%	107,779	4.50%	272.6
Mecklenburg-Vorpommern	510,336	2.5%	4	1.8%	127,584	3.51%	290.9
Sachsen	11,087,119	54.0%	128	57.7%	86,618	4.18%	294.8
Sachsen-Anhalt	3,291,472	16.0%	34	15.3%	96,808	4.38%	283.8
Thüringen	975,805	4.8%	9	4.1%	108,423	4.40%	259.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	20,531,543	100.0%	222	100.0%	92,484	4.18%	291.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,037,037	14.8%	23	10.4%	132,045	100.00%	0.00%
Hochhaus/appartement	16,551,566	80.6%	193	86.9%	85,759	2.07%	97.93%
Mehrfamilienhaus	786,211	3.8%	5	2.3%	157,242	20.00%	80.00%
Zweifamilienhaus	156,729	0.8%	1	0.5%	156,729	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	20,531,543	100.0%	222	100.0%	92,484	13.06%	86.94%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	10,739,027	52.3%	152	68.5%	70,651	4.14%	285.9
100,000 - 150,000	5,977,772	29.1%	49	22.1%	121,995	4.38%	296.6
150,000 - 200,000	2,926,363	14.3%	17	7.7%	172,139	3.99%	301.1
200,000 - 250,000	888,381	4.3%	4	1.8%	222,095	3.89%	290.8
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	20,531,543	100.0%	222	100.0%	92,484	4.18%	291.4