

**E-MAC DE 2006-I Investor Report February 2020**

**Cashflow analysis for the period**

Total interest received	547.790	
Interest received on transaction accounts	(25.207)	
Net Post Foreclosure Proceeds	258.612	
Liquidity available	3.000.000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3.781.194
Company management expenses	2.802	
MPT fee	53.693	
Administration fee	10.588	
Third party fees	244.604	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	236.441	
Interest on the Notes	-	
Shortfall Class C PDL Repayment	233.066	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		781.194
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 November 2019	48.652.934	
To be disbursed per 1 November 2019	-	
Starting principal balance 1 November 2019	48.652.934	
Principal (p)repayments	(1.851.134)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(167.323)	
Ending principal balance		46.634.478
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		46.634.478

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	525.781	167.323	233.066	460.038
Class D	11.500.000	-	-	11.500.000
Class E	7.000.000	-	-	7.000.000
Total	19.025.781	167.323	233.066	18.960.038

**Performance**

	Last period	This period	Since issue
Prepayment rate	6,12%	13,32%	16,34%

Delinquent payments	Delinquent amount	Principal	As percentage of total		
			Number of loans	As percentage of total	
Current	-	30.277.832	64,9%	333	72,1%
1 - 30	29.113	5.656.949	12,1%	47	10,2%
31 - 60	18.805	1.918.821	4,1%	16	3,5%
61 - 90	18.163	1.356.431	2,9%	11	2,4%
91 - 120	8.315	496.897	1,1%	4	0,9%
121-150	1.129	52.601	0,1%	1	0,2%
> 151	1.175.542	6.874.947	14,7%	50	10,8%
Total	1.251.067	46.634.478	100%	462	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	201.801	167.323	2.513	54.336.707

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	462		
Number of loan parts	623		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	100.940	10.103	273.110
Loan part size	74.855	1.461	273.110
Coupon	4,11%	2,70%	6,06%
Remaining maturity (months)	280,4	1	478
Remaining interest period (months)	6,5	1	56
Original interest period (months)	46,9	3	180
Seasoning (months)	171,7	154,5	188,2
Loan to Lending Value	96,3%	0,0%	120,0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	20.270.093,80	51,7%	43,47%
Owner occupied	26.364.383,93	48,3%	56,53%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	40.068.878	85,9%	553	88,8%	72.457	4,12%	290,8
Interest Only With Life Insurance Redemption	3.470.684	7,4%	40	6,4%	86.767	3,93%	182,5
Interest Only With Building Savings Account Redemption	2.453.682	5,3%	24	3,9%	102.237	4,04%	251,8
Interest Only	641.234	1,4%	6	1,0%	106.872	4,82%	269,9
<b>Total</b>	<b>46.634.478</b>	<b>100,0%</b>	<b>623</b>	<b>100,0%</b>	<b>74.855</b>	<b>4,11%</b>	<b>280,4</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9.312.589	20,0%	121	19,4%	76.964	4,20%	294,5
13 - 24	8.298.057	17,8%	106	17,0%	78.284	2,70%	330,5
25 - 36	-	0,0%	-	0,0%	-	0,00%	-
37 - 48	-	0,0%	-	0,0%	-	0,00%	-
49 - 60	26.019.228	55,8%	366	58,7%	71.091	4,44%	262,9
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	6,1%	29	4,7%	97.828	4,87%	249,0
126 - 132	-	0,0%	-	0,0%	-	0,00%	-
132 - >	167.601	0,4%	1	0,2%	167.601	5,20%	256,0
<b>Total</b>	<b>46.634.478</b>	<b>100,0%</b>	<b>623</b>	<b>100,0%</b>	<b>74.855</b>	<b>4,11%</b>	<b>280,4</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	30.178.846	64,7%	401	64,4%	75.259	3,54%	302,7
4.50% - 4.75%	852.081	1,8%	7	1,1%	121.726	4,64%	249,4
4.75% - 5.00%	2.666.293	5,7%	37	5,9%	72.062	4,96%	247,4
5.00% - 5.25%	10.234.947	21,9%	141	22,6%	72.588	5,18%	237,9
5.25% - 5.50%	2.442.637	5,2%	35	5,6%	69.790	5,36%	234,4
5.50% - 5.75%	149.990	0,3%	1	0,2%	149.990	5,75%	236,0
5.75% - 6.00%	-	0,0%	-	0,0%	-	0,00%	-
6.00% - 6.25%	109.684	0,2%	1	0,2%	109.684	6,06%	223,0
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%	-
<b>Total</b>	<b>46.634.478</b>	<b>100,0%</b>	<b>623</b>	<b>100,0%</b>	<b>74.855</b>	<b>4,11%</b>	<b>280,4</b>

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	3.480.721	7,5%	36	5,8%	96.687	4,75%	256,6
01-Jan-2018 - 31-Dec-2018	-	0,0%	-	0,0%	-	0,00%	-
01-Jan-2019 - 31-Dec-2019	338.217	0,7%	6	1,0%	56.370	4,20%	294,8
01-Jan-2020 - 31-Dec-2020	26.350.057	56,5%	356	57,1%	74.017	4,43%	273,9
01-Jan-2021 - 31-Dec-2021	13.431.775	28,8%	183	29,4%	73.398	3,47%	291,5
01-Jan-2022 - 31-Dec-2022	2.382.004	5,1%	30	4,8%	79.400	3,43%	322,0
01-Jan-2023 - 31-Dec-2023	407.953	0,9%	7	1,1%	58.279	3,59%	273,0
01-Jan-2024 - 31-Dec-2111	243.752	0,5%	5	0,8%	48.750	3,45%	292,4
<b>Total</b>	<b>46.634.478</b>	<b>100,0%</b>	<b>623</b>	<b>100,0%</b>	<b>74.855</b>	<b>4,11%</b>	<b>280,4</b>

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%	(11,1)
01-Jan-2020 - 31-Dec-2021	59.088	0,1%	2	0,3%	29.544	4,90%	15,4
01-Jan-2022 - 31-Dec-2023	31.242	0,1%	2	0,3%	15.621	5,03%	30,8
01-Jan-2024 - 31-Dec-2025	364.159	0,8%	4	0,6%	91.040	4,60%	66,0
01-Jan-2026 - 31-Dec-2027	456.947	1,0%	7	1,1%	65.278	3,71%	81,5
01-Jan-2028 - 31-Dec-2029	355.419	0,8%	4	0,6%	88.855	4,08%	116,0
01-Jan-2030 - 31-Dec-2031	880.296	1,9%	14	2,2%	62.878	4,82%	132,7
01-Jan-2032 - 31-Dec-2033	876.835	1,9%	13	2,1%	67.449	4,04%	157,0
01-Jan-2034 - 31-Dec-2035	2.049.719	4,4%	23	3,7%	89.118	4,08%	184,8
01-Jan-2036 - 31-Dec-2037	1.237.894	2,7%	15	2,4%	82.526	3,51%	200,1
01-Jan-2038 - 31-Dec-2039	848.160	1,8%	10	1,6%	84.816	4,20%	231,3
01-Jan-2040 - 31-Dec-2041	12.817.018	27,5%	178	28,6%	72.006	4,97%	254,1
01-Jan-2042 - 31-Dec-2043	6.338.925	13,6%	85	13,6%	74.576	4,22%	275,7
01-Jan-2044 - 31-Dec-2045	7.994.831	17,1%	101	16,2%	79.157	4,00%	300,5
01-Jan-2046 - 31-Dec-2047	3.695.965	7,9%	54	8,7%	68.444	3,72%	321,7
01-Jan-2048 - 31-Dec-2137	8.617.878	18,5%	110	17,7%	78.344	3,05%	382,7
<b>Total</b>	<b>46.634.478</b>	<b>100,0%</b>	<b>623</b>	<b>100,0%</b>	<b>74.855</b>	<b>4,11%</b>	<b>280,4</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	938.905	2,0%	22	4,8%	42.677	4,18%	143,1
60% - 70%	966.548	2,1%	15	3,2%	64.437	4,02%	221,3
70% - 80%	2.491.939	5,3%	27	5,8%	92.294	3,95%	238,7
80% - 90%	6.610.430	14,2%	57	12,3%	115.972	3,87%	291,9
90% - 100%	17.853.445	38,3%	182	39,4%	98.096	4,15%	299,1
100% - 110%	12.132.792	26,0%	113	24,5%	107.370	4,09%	291,7
110% - 120%	5.640.420	12,1%	46	10,0%	122.618	4,39%	234,7
120% - 130%	-	0,0%	-	0,0%	-	0,00%	-
130% - >	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>46.634.478</b>	<b>100,0%</b>	<b>462</b>	<b>100,0%</b>	<b>100.940</b>	<b>4,11%</b>	<b>280,4</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	4.720.115	10,1%	42	9,1%	112.384	4,14%	279,4
Bayern	4.652.522	10,0%	46	10,0%	101.142	4,00%	275,4
Berlin	2.471.642	5,3%	26	5,6%	95.063	3,94%	289,8
Brandenburg	1.057.954	2,3%	10	2,2%	105.795	4,45%	262,1
Bremen	423.568	0,9%	6	1,3%	70.595	4,33%	287,0
Hamburg	86.779	0,2%	1	0,2%	86.779	5,19%	255,0
Hamburg/Niedersachsen	-	0,0%	-	0,0%	-	0,00%	-
Hessen	3.339.030	7,2%	30	6,5%	111.301	3,98%	288,3
Mecklenburg-Vorpommern	496.695	1,1%	4	0,9%	124.174	3,51%	294,4
Niedersachsen	2.375.774	5,1%	27	5,8%	87.992	4,10%	270,4
Nordrhein-Westfalen	9.274.479	19,9%	84	18,2%	110.410	4,08%	282,2
Rheinland-Pfalz	2.961.284	6,3%	25	5,4%	118.451	3,93%	307,6
Saarland	841.700	1,8%	7	1,5%	120.243	4,22%	237,1
Sachsen	8.938.922	19,2%	106	22,9%	84.329	4,18%	279,8
Sachsen-Anhalt	3.052.102	6,5%	31	6,7%	98.455	4,39%	272,1
Schleswig-Holstein	979.868	2,1%	8	1,7%	122.483	4,11%	294,8
Thüringen	962.046	2,1%	9	1,9%	106.894	4,40%	247,2
Unspecified	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>46.634.478</b>	<b>100,0%</b>	<b>462</b>	<b>100,0%</b>	<b>100.940</b>	<b>4,11%</b>	<b>280,4</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	15.868.472	34,0%	133	28,8%	119.312	98,5%	1,5%
Hochhaus/appartement	24.757.631	53,1%	289	62,6%	85.667	20,1%	79,9%
Mehrfamilienhaus	3.604.477	7,7%	22	4,8%	163.840	77,3%	22,7%
Zweifamilienhaus	2.403.898	5,2%	18	3,9%	133.550	94,4%	5,6%
Laden/wohnhaus	-	0,0%	-	0,0%	-	0,0%	100,0%
unspecified	-	0,0%	-	0,0%	-	0,0%	0,0%
<b>Total</b>	<b>46.634.478</b>	<b>100,0%</b>	<b>462</b>	<b>100,0%</b>	<b>100.940</b>	<b>48,3%</b>	<b>51,7%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	17.563.220	37,7%	259	56,1%	67.812	4,12%	270,0
100,000 - 150,000	16.418.228	35,2%	134	29,0%	122.524	4,25%	278,3
150,000 - 200,000	8.996.372	19,3%	53	11,5%	169.743	3,91%	300,2
200,000 - 250,000	3.112.258	6,7%	14	3,0%	222.304	3,90%	277,8
250,000 - 300,000	544.400	1,2%	2	0,4%	272.200	4,20%	366,2
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%	-
<b>Total</b>	<b>46.634.478</b>	<b>100,0%</b>	<b>462</b>	<b>100,0%</b>	<b>100.940</b>	<b>4,11%</b>	<b>280,4</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	186		
Number of loans parts	239		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	91,287	37,120	242,727
Loan part size	71,043	1,461	242,727
Coupon	4,19%	2,70%	6,06%
Remaining maturity (months)	277,3	56	466
Remaining interest period (months)	6,5	1	54
Original interest period (months)	45,1	6	120
Seasoning (months)	172,1	154,5	186,4
Loan to Lending Value	97,1%	0,3%	120,0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	13.819.024,92	86,0%	81,39%
Owner occupied	3.160.336,24	14,0%	18,61%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	14.834.677	87,4%	213	89,1%	69.646	4,22%	287,5
Interest Only With Life Insurance Redemption	942.346	5,5%	12	5,0%	78.529	3,98%	171,2
Interest Only With Building Savings Account Redemption	930.504	5,5%	12	5,0%	77.542	3,91%	222,0
Interest Only	271.834	1,6%	2	0,8%	135.917	4,68%	280,9
<b>Total</b>	<b>16.979.361</b>	<b>100,0%</b>	<b>239</b>	<b>100,0%</b>	<b>71.043</b>	<b>4,19%</b>	<b>277,3</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3.762.151	22,2%	47	19,7%	80.046	4,20%	288,4
13 - 24	2.869.220	16,9%	40	16,7%	71.731	2,70%	321,2
25 - 36	-	0,0%	-	0,0%	-	0,00%	-
37 - 48	-	0,0%	-	0,0%	-	0,00%	-
49 - 60	9.470.121	55,8%	144	60,3%	65.765	4,58%	264,0
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	877.869	5,2%	8	3,3%	109.734	4,92%	230,9
126 - 132	-	0,0%	-	0,0%	-	0,00%	-
132 - >	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>16.979.361</b>	<b>100,0%</b>	<b>239</b>	<b>100,0%</b>	<b>71.043</b>	<b>4,19%</b>	<b>277,3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10.403.204	61,3%	138	57,7%	75.386	3,58%	301,5
4.50% - 4.75%	242.727	1,4%	1	0,4%	242.727	4,59%	187,0
4.75% - 5.00%	877.063	5,2%	16	6,7%	54.816	4,97%	236,1
5.00% - 5.25%	4.337.663	25,5%	67	28,0%	64.741	5,16%	240,6
5.25% - 5.50%	1.009.020	5,9%	16	6,7%	63.064	5,36%	249,8
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	0,6%	1	0,4%	109.684	6,06%	223,0
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%	-
<b>Total</b>	<b>16.979.361</b>	<b>100,0%</b>	<b>239</b>	<b>100,0%</b>	<b>71.043</b>	<b>4,19%</b>	<b>277,3</b>

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	6,4%	9	3,8%	121.060	4,78%	245,3
01-Jan-2018 - 31-Dec-2018	-	0,0%	-	0,0%	-	0,00%	-
01-Jan-2019 - 31-Dec-2019	116.988	0,7%	2	0,8%	58.494	4,20%	300,9
01-Jan-2020 - 31-Dec-2020	10.413.334	61,3%	152	63,6%	68.509	4,48%	268,5
01-Jan-2021 - 31-Dec-2021	4.475.739	26,4%	67	28,0%	66.802	3,54%	294,8
01-Jan-2022 - 31-Dec-2022	761.860	4,5%	7	2,9%	108.837	3,46%	335,2
01-Jan-2023 - 31-Dec-2023	57.169	0,3%	1	0,4%	57.169	3,51%	226,0
01-Jan-2024 - 31-Dec-2111	64.729	0,4%	1	0,4%	64.729	3,36%	343,0
<b>Total</b>	<b>16.979.361</b>	<b>100,0%</b>	<b>239</b>	<b>100,0%</b>	<b>71.043</b>	<b>4,19%</b>	<b>277,3</b>

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	215.159	1,3%	3	1,3%	71.720	4,15%	63,3
01-Jan-2026 - 31-Dec-2027	166.815	1,0%	3	1,3%	55.605	3,80%	86,4
01-Jan-2028 - 31-Dec-2029	147.396	0,9%	1	0,4%	147.396	5,08%	118,0
01-Jan-2030 - 31-Dec-2031	238.925	1,4%	4	1,7%	59.731	4,61%	132,4
01-Jan-2032 - 31-Dec-2033	172.896	1,0%	3	1,3%	57.632	4,22%	158,0
01-Jan-2034 - 31-Dec-2035	903.973	5,3%	10	4,2%	90.397	3,88%	184,0
01-Jan-2036 - 31-Dec-2037	193.954	1,1%	3	1,3%	64.651	3,21%	195,5
01-Jan-2038 - 31-Dec-2039	531.424	3,1%	6	2,5%	88.571	3,79%	229,6
01-Jan-2040 - 31-Dec-2041	5.353.148	31,5%	82	34,3%	65.282	5,12%	254,7
01-Jan-2042 - 31-Dec-2043	1.799.139	10,6%	29	12,1%	62.039	4,08%	275,1
01-Jan-2044 - 31-Dec-2045	3.509.664	20,7%	42	17,6%	83.563	4,02%	300,1
01-Jan-2046 - 31-Dec-2047	918.900	5,4%	17	7,1%	54.053	3,92%	320,5
01-Jan-2048 - 31-Dec-2137	2.827.969	16,7%	36	15,1%	78.555	3,00%	379,2
<b>Total</b>	<b>16.979.361</b>	<b>100,0%</b>	<b>239</b>	<b>100,0%</b>	<b>71.043</b>	<b>4,19%</b>	<b>277,3</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	339.029	2,0%	5	2,7%	67.806	4,75%	140,8
60% - 70%	323.655	1,9%	6	3,2%	53.942	4,64%	201,6
70% - 80%	701.955	4,1%	10	5,4%	70.196	4,15%	223,3
80% - 90%	1.488.691	8,8%	12	6,5%	124.058	3,88%	279,7
90% - 100%	7.260.207	42,8%	82	44,1%	88.539	4,16%	301,8
100% - 110%	5.104.992	30,1%	54	29,0%	94.537	4,30%	277,9
110% - 120%	1.760.831	10,4%	17	9,1%	103.578	4,12%	234,6
120% - 130%	-	0,0%	-	0,0%	-	0,00%	-
130% - >	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>16.979.361</b>	<b>100,0%</b>	<b>186</b>	<b>100,0%</b>	<b>91.287</b>	<b>4,19%</b>	<b>277,3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2.471.642	14,6%	26	14,0%	95.063	3,94%	289,8
Brandenburg	1.057.954	6,2%	10	5,4%	105.795	4,45%	262,1
Mecklenburg-Vorpommern	496.695	2,9%	4	2,2%	124.174	3,51%	294,4
Sachsen	8.938.922	52,6%	106	57,0%	84.329	4,18%	279,8
Sachsen-Anhalt	3.052.102	18,0%	31	16,7%	98.455	4,39%	272,1
Thüringen	962.046	5,7%	9	4,8%	106.894	4,40%	247,2
Unspecified	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>16.979.361</b>	<b>100,0%</b>	<b>186</b>	<b>100,0%</b>	<b>91.287</b>	<b>4,19%</b>	<b>277,3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2.701.424	15,9%	21	11,3%	128.639	100,00%	0,00%
Hochhaus/appartement	13.490.620	79,5%	160	86,0%	84.316	2,50%	97,50%
Mehrfamilienhaus	639.921	3,8%	4	2,2%	159.980	0,00%	100,00%
Zweifamilienhaus	147.396	0,9%	1	0,5%	147.396	100,00%	0,00%
Laden/wohnhaus	-	0,0%	-	0,0%	-	0,00%	100,00%
unspecified	-	0,0%	-	0,0%	-	0,00%	0,00%
<b>Total</b>	<b>16.979.361</b>	<b>100,0%</b>	<b>186</b>	<b>100,0%</b>	<b>91.287</b>	<b>13,98%</b>	<b>86,02%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	8.755.129	51,6%	127	68,3%	68.938	4,16%	266,5
100,000 - 150,000	5.096.701	30,0%	42	22,6%	121.350	4,49%	278,9
150,000 - 200,000	2.448.727	14,4%	14	7,5%	174.909	3,73%	315,8
200,000 - 250,000	678.804	4,0%	3	1,6%	226.268	4,07%	266,8
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%	-
<b>Total</b>	<b>16.979.361</b>	<b>100,0%</b>	<b>186</b>	<b>100,0%</b>	<b>91.287</b>	<b>4,19%</b>	<b>277,3</b>