

E-MAC DE 2006-I Investor Report May 2019

Cashflow analysis for the period

Total interest received	636,957	
Interest received on transaction accounts	(1,582)	
Net Post Foreclosure Proceeds	427,923	
Liquidity available	3,000,000	
Reserve account available		
Receivables under hedging arrangements	5,500	
Total funds available		4,068,798
Company management expenses	26,430	
MPT fee	56,976	
Administration fee	10,588	
Third party fees	308,391	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	256,048	
Interest on the Notes	4,025	
Shortfall Class C PDL Repayment	406,340	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,068,798
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 February 2019	54,775,724	
To be disbursed per 1 February 2019	-	
Starting principal balance 1 February 2019	54,775,724	
Principal (p)repayments	(2,456,379)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(219,059)	
Ending principal balance		52,100,286
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		52,100,286

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	836,285	219,059	406,340	649,004
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,336,285	219,059	406,340	19,149,004

Performance

	Last period	This period	Since issue
Prepayment rate	13.95%	15.81%	16.52%

Delinquent payments	Delinquent amount	Principal	As percentage of total		
			Number of loans	As percentage of total	
Current	-	38,741,683	74.4%	403	79.3%
1 - 30	8,713	2,865,287	5.5%	26	5.1%
31 - 60	11,067	1,473,332	2.8%	13	2.6%
61 - 90	10,804	712,582	1.4%	5	1.0%
91 - 120	4,086	259,591	0.5%	2	0.4%
121-150	9,788	380,140	0.7%	4	0.8%
> 151	1,291,742	7,667,671	14.7%	55	10.8%
Total	1,336,200	52,100,286	100%	508	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	248,283	219,059	354,837	54,315,327

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	508		
Number of loans parts	682		
	Weighted average	Minimum	Maximum
Loan size	102,560	10,103	273,110
Loan part size	76,393	1,461	273,110
Coupon	4.11%	2.70%	6.06%
Remaining maturity (months)	287.3	1	487
Remaining interest period (months)	11.9	1	59
Original interest period (months)	45.2	3	180
Seasoning (months)	162.8	145.5	179.2
Loan to Lending Value	97.8%	4.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	23,050,762.39	53.0%	44.24%
Owner occupied	29,049,523.59	47.0%	55.76%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	44,688,898	85.8%	605	88.7%	73,866	4.12%	300.0
Interest Only With Life Insurance Redemption	3,889,838	7.5%	44	6.5%	88,405	3.92%	187.3
Interest Only With Building Savings Account Redemption	2,880,316	5.5%	27	4.0%	106,678	4.10%	225.7
Interest Only	641,234	1.2%	6	0.9%	106,872	4.82%	278.9
Total	52,100,286	100.0%	682	100.0%	76,393	4.11%	287.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	11,578,807	22.2%	149	21.8%	77,710	4.21%	289.9
13 - 24	9,563,782	18.4%	120	17.6%	79,698	2.70%	341.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	27,791,102	53.3%	382	56.0%	72,752	4.47%	271.3
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	2,995,491	5.7%	30	4.4%	99,850	4.87%	251.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	171,104	0.3%	1	0.1%	171,104	5.20%	265.0
Total	52,100,286	100.0%	682	100.0%	76,393	4.11%	287.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	33,802,742	64.9%	441	64.7%	76,650	3.55%	309.2
4.50% - 4.75%	926,457	1.8%	8	1.2%	115,807	4.65%	247.3
4.75% - 5.00%	3,016,693	5.8%	41	6.0%	73,578	4.96%	249.5
5.00% - 5.25%	11,110,904	21.3%	151	22.1%	73,582	5.18%	246.9
5.25% - 5.50%	2,917,847	5.6%	38	5.6%	76,785	5.37%	243.6
5.50% - 5.75%	149,990	0.3%	1	0.1%	149,990	5.75%	245.0
5.75% - 6.00%	65,970	0.1%	1	0.1%	65,970	5.89%	243.0
6.00% - 6.25%	109,684	0.2%	1	0.1%	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	52,100,286	100.0%	682	100.0%	76,393	4.11%	287.3

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	3,898,506	7.5%	38	5.6%	102,592	4.80%	258.2
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	13,569,516	26.0%	178	26.1%	76,233	3.91%	300.3
01-Jan-2020 - 31-Dec-2020	19,370,078	37.2%	263	38.6%	73,650	4.54%	274.2
01-Jan-2021 - 31-Dec-2021	12,352,657	23.7%	164	24.0%	75,321	3.60%	293.6
01-Jan-2022 - 31-Dec-2022	2,428,165	4.7%	30	4.4%	80,939	3.43%	330.6
01-Jan-2023 - 31-Dec-2023	414,730	0.8%	7	1.0%	59,247	3.59%	300.3
01-Jan-2024 - 31-Dec-2111	66,634	0.1%	2	0.3%	33,317	3.55%	297.5
Total	52,100,286	100.0%	682	100.0%	76,393	4.11%	287.3

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	0.1%	10,103	4.19%	(2.1)
01-Jan-2020 - 31-Dec-2021	65,245	0.1%	2	0.3%	32,622	4.76%	24.8
01-Jan-2022 - 31-Dec-2023	27,536	0.1%	1	0.1%	27,536	5.21%	40.0
01-Jan-2024 - 31-Dec-2025	527,362	1.0%	7	1.0%	75,337	4.55%	73.2
01-Jan-2026 - 31-Dec-2027	502,100	1.0%	8	1.2%	62,762	3.70%	91.6
01-Jan-2028 - 31-Dec-2029	741,817	1.4%	7	1.0%	105,974	4.21%	118.4
01-Jan-2030 - 31-Dec-2031	994,930	1.9%	14	2.1%	71,066	4.90%	142.2
01-Jan-2032 - 31-Dec-2033	1,141,468	2.2%	16	2.3%	71,342	4.00%	165.7
01-Jan-2034 - 31-Dec-2035	2,180,091	4.2%	24	3.5%	90,837	4.14%	194.4
01-Jan-2036 - 31-Dec-2037	1,009,810	1.9%	13	1.9%	77,678	3.34%	208.8
01-Jan-2038 - 31-Dec-2039	1,504,349	2.9%	16	2.3%	94,022	4.21%	239.5
01-Jan-2040 - 31-Dec-2041	13,699,219	26.3%	187	27.4%	73,258	5.01%	263.5
01-Jan-2042 - 31-Dec-2043	6,872,009	13.2%	92	13.5%	74,696	4.22%	284.6
01-Jan-2044 - 31-Dec-2045	9,503,937	18.2%	119	17.4%	79,865	4.03%	309.9
01-Jan-2046 - 31-Dec-2047	3,893,481	7.5%	54	7.9%	72,101	3.68%	330.6
01-Jan-2048 - 31-Dec-2137	9,426,831	18.1%	121	17.7%	77,908	2.98%	389.1
Total	52,100,286	100.0%	682	100.0%	76,393	4.11%	287.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	859,381	1.6%	20	3.9%	42,969	4.07%	145.6
60% - 70%	764,026	1.5%	11	2.2%	69,457	3.80%	232.1
70% - 80%	2,802,598	5.4%	32	6.3%	87,581	4.05%	239.9
80% - 90%	5,183,746	9.9%	45	8.9%	115,194	3.82%	291.0
90% - 100%	21,216,784	40.7%	213	41.9%	99,609	4.15%	306.8
100% - 110%	14,634,772	28.1%	134	26.4%	109,215	4.10%	294.6
110% - 120%	6,638,979	12.7%	53	10.4%	125,264	4.31%	250.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	52,100,286	100.0%	508	100.0%	102,560	4.11%	287.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	6,148,014	11.8%	51	10.0%	120,549	4.18%	270.7
Bayern	5,048,936	9.7%	48	9.4%	105,186	3.88%	297.0
Berlin	3,104,332	6.0%	33	6.5%	94,071	4.04%	298.5
Brandenburg	1,082,834	2.1%	10	2.0%	108,283	4.45%	270.1
Bremen	433,845	0.8%	6	1.2%	72,308	4.33%	296.0
Hamburg	88,609	0.2%	1	0.2%	88,609	5.19%	264.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,873,952	7.4%	33	6.5%	117,392	4.12%	294.2
Mecklenburg-Vorpommern	507,500	1.0%	4	0.8%	126,875	3.51%	300.6
Niedersachsen	2,563,511	4.9%	30	5.9%	85,450	4.09%	272.3
Nordrhein-Westfalen	9,605,036	18.4%	86	16.9%	111,686	4.06%	284.4
Rheinland-Pfalz	3,019,775	5.8%	26	5.1%	116,145	3.75%	325.6
Saarland	851,453	1.6%	7	1.4%	121,636	4.23%	258.0
Sachsen	10,419,227	20.0%	122	24.0%	85,403	4.23%	287.9
Sachsen-Anhalt	3,220,038	6.2%	33	6.5%	97,577	4.38%	280.1
Schleswig-Holstein	1,159,993	2.2%	9	1.8%	128,888	4.13%	305.4
Thüringen	973,231	1.9%	9	1.8%	108,137	4.40%	256.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	52,100,286	100.0%	508	100.0%	102,560	4.11%	287.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	17,491,840	33.6%	142	28.0%	123,182	98.6%	1.4%
Hochhaus/appartement	27,969,894	53.7%	323	63.6%	86,594	19.2%	80.8%
Mehrfamilienhaus	4,185,527	8.0%	25	4.9%	167,421	80.0%	20.0%
Zweifamilienhaus	2,453,025	4.7%	18	3.5%	136,279	94.4%	5.6%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	52,100,286	100.0%	508	100.0%	102,560	47.0%	53.0%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	19,703,205	37.8%	286	56.3%	68,892	4.13%	277.2
100,000 - 150,000	17,293,905	33.2%	140	27.6%	123,528	4.23%	294.6
150,000 - 200,000	10,308,270	19.8%	61	12.0%	168,988	4.01%	291.5
200,000 - 250,000	3,738,505	7.2%	17	3.3%	219,912	3.73%	305.7
250,000 - 300,000	1,056,401	2.0%	4	0.8%	264,100	4.15%	248.7
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	52,100,286	100.0%	508	100.0%	102,560	4.11%	287.3

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	211		
Number of loans parts	272		
	Weighted average	Minimum	Maximum
Loan size	91,503	38,438	242,727
Loan part size	70,982	1,461	242,727
Coupon	4.23%	2.70%	6.06%
Remaining maturity (months)	286.1	65	475
Remaining interest period (months)	11.7	1	45
Original interest period (months)	43.2	3	120
Seasoning (months)	163.1	145.5	177.4
Loan to Lending Value	98.7%	26.8%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	15,863,062.97	86.7%	82.16%
Owner occupied	3,444,097.48	13.3%	17.84%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	16,701,632	86.5%	242	89.0%	69,015	4.25%	294.9
Interest Only With Life Insurance Redemption	1,128,882	5.8%	14	5.1%	80,634	4.12%	171.6
Interest Only With Building Savings Account Redemption	1,204,812	6.2%	14	5.1%	86,058	3.94%	270.0
Interest Only	271,834	1.4%	2	0.7%	135,917	4.68%	289.9
Total	19,307,160	100.0%	272	100.0%	70,982	4.23%	286.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	5,176,963	26.8%	72	26.5%	71,902	4.19%	296.9
13 - 24	2,865,628	14.8%	38	14.0%	75,411	2.70%	335.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	10,302,587	53.4%	154	56.6%	66,900	4.61%	271.9
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	961,982	5.0%	8	2.9%	120,248	4.90%	231.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	19,307,160	100.0%	272	100.0%	70,982	4.23%	286.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,014,186	62.2%	162	59.6%	74,162	3.66%	310.5
4.50% - 4.75%	242,727	1.3%	1	0.4%	242,727	4.59%	196.0
4.75% - 5.00%	1,203,416	6.2%	20	7.4%	60,171	4.96%	229.3
5.00% - 5.25%	4,634,831	24.0%	71	26.1%	65,279	5.16%	250.1
5.25% - 5.50%	1,036,347	5.4%	16	5.9%	64,772	5.36%	258.9
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	65,970	0.3%	1	0.4%	65,970	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	19,307,160	100.0%	272	100.0%	70,982	4.23%	286.1

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	1,173,656	6.1%	9	3.3%	130,406	4.78%	246.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	5,674,098	29.4%	78	28.7%	72,745	4.04%	300.0
01-Jan-2020 - 31-Dec-2020	7,726,352	40.0%	119	43.8%	64,927	4.60%	267.6
01-Jan-2021 - 31-Dec-2021	3,899,748	20.2%	58	21.3%	67,237	3.74%	303.4
01-Jan-2022 - 31-Dec-2022	775,360	4.0%	7	2.6%	110,766	3.46%	344.2
01-Jan-2023 - 31-Dec-2023	57,948	0.3%	1	0.4%	57,948	3.51%	235.0
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	19,307,160	100.0%	272	100.0%	70,982	4.23%	286.1

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	265,864	1.4%	4	1.5%	66,466	4.30%	72.4
01-Jan-2026 - 31-Dec-2027	201,798	1.0%	4	1.5%	50,450	3.87%	96.1
01-Jan-2028 - 31-Dec-2029	154,894	0.8%	1	0.4%	154,894	5.08%	127.0
01-Jan-2030 - 31-Dec-2031	336,051	1.7%	4	1.5%	84,013	4.92%	143.1
01-Jan-2032 - 31-Dec-2033	245,246	1.3%	4	1.5%	61,311	4.21%	166.2
01-Jan-2034 - 31-Dec-2035	974,787	5.0%	11	4.0%	88,617	3.89%	193.1
01-Jan-2036 - 31-Dec-2037	195,240	1.0%	3	1.1%	65,080	3.67%	204.5
01-Jan-2038 - 31-Dec-2039	701,888	3.6%	9	3.3%	77,988	3.92%	239.4
01-Jan-2040 - 31-Dec-2041	5,802,681	30.1%	88	32.4%	65,940	5.12%	263.6
01-Jan-2042 - 31-Dec-2043	2,138,922	11.1%	34	12.5%	62,909	4.10%	284.0
01-Jan-2044 - 31-Dec-2045	4,191,156	21.7%	54	19.9%	77,614	4.07%	309.3
01-Jan-2046 - 31-Dec-2047	934,669	4.8%	17	6.3%	54,981	3.92%	329.5
01-Jan-2048 - 31-Dec-2137	3,163,965	16.4%	39	14.3%	81,127	3.06%	391.5
Total	19,307,160	100.0%	272	100.0%	70,982	4.23%	286.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	287,168	1.5%	4	1.9%	71,792	4.73%	139.4
60% - 70%	213,091	1.1%	3	1.4%	71,030	4.93%	195.3
70% - 80%	836,823	4.3%	12	5.7%	69,735	4.43%	224.1
80% - 90%	1,243,909	6.4%	12	5.7%	103,659	3.87%	283.2
90% - 100%	8,865,415	45.9%	99	46.9%	89,550	4.17%	304.3
100% - 110%	5,596,133	29.0%	60	28.4%	93,269	4.36%	285.2
110% - 120%	2,264,621	11.7%	21	10.0%	107,839	4.10%	268.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	19,307,160	100.0%	211	100.0%	91,503	4.23%	286.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,104,332	16.1%	33	15.6%	94,071	4.04%	298.5
Brandenburg	1,082,834	5.6%	10	4.7%	108,283	4.45%	270.1
Mecklenburg-Vorpommern	507,500	2.6%	4	1.9%	126,875	3.51%	300.6
Sachsen	10,419,227	54.0%	122	57.8%	85,403	4.23%	287.9
Sachsen-Anhalt	3,220,038	16.7%	33	15.6%	97,577	4.38%	280.1
Thüringen	973,231	5.0%	9	4.3%	108,137	4.40%	256.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	19,307,160	100.0%	211	100.0%	91,503	4.23%	286.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2,750,269	14.2%	21	10.0%	130,965	100.00%	0.00%
Hochhaus/appartement	15,615,869	80.9%	184	87.2%	84,869	2.72%	97.28%
Mehrfamilienhaus	786,128	4.1%	5	2.4%	157,226	20.00%	80.00%
Zweifamilienhaus	154,894	0.8%	1	0.5%	154,894	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	19,307,160	100.0%	211	100.0%	91,503	13.27%	86.73%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	10,173,989	52.7%	146	69.2%	69,685	4.20%	275.9
100,000 - 150,000	5,500,691	28.5%	45	21.3%	122,238	4.45%	297.9
150,000 - 200,000	2,745,885	14.2%	16	7.6%	171,618	3.98%	299.4
200,000 - 250,000	886,595	4.6%	4	1.9%	221,649	3.89%	287.7
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	19,307,160	100.0%	211	100.0%	91,503	4.23%	286.1