

E-MAC DE 2006-I Investor Report May 2020

Cashflow analysis for the period

Total interest received	443,867	
Interest received on transaction accounts	(25,205)	
Net Post Foreclosure Proceeds	175,660	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,594,322
Company management expenses	24,775	
MPT fee	53,316	
Administration fee	10,588	
Third party fees	223,742	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	231,619	
Interest on the Notes	-	
Shortfall Class C PDL Repayment	50,283	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		594,322
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 February 2020	46,634,478	
To be disbursed per 1 February 2020	-	
Starting principal balance 1 February 2020	46,634,478	
Principal (p)repayments	(1,330,375)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(15,214)	
Ending principal balance		45,288,889
Balance Reset Participation	-	
Total balance E-MAC DE 2006-I		45,288,889

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	460,038	15,214	50,283	424,969
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,960,038	15,214	50,283	18,924,969

Performance

	Last period	This period	Since issue
Prepayment rate	13.32%	9.05%	16.43%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	28,082,227	62.0%	310	68.9%
1 - 30	33,307	6,497,489	14.3%	56	12.4%
31 - 60	19,156	2,223,352	4.9%	18	4.0%
61 - 90	17,147	1,138,359	2.5%	10	2.2%
91 - 120	1,148	85,391	0.2%	1	0.2%
121-150	8,379	456,156	1.0%	4	0.9%
> 151	1,183,380	6,805,914	15.0%	51	11.3%
Total	1,262,518	45,288,889	100%	450	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	167,323	15,214	12,206	54,339,716

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	450		
Number of loans parts	607		
	Weighted average	Minimum	Maximum
Loan size	100,642	8,921	271,290
Loan part size	74,611	1,461	271,290
Coupon	4.08%	2.70%	6.06%
Remaining maturity (months)	277.0	1	475
Remaining interest period (months)	5.0	1	59
Original interest period (months)	47.3	6	180
Seasoning (months)	174.7	157.5	191.2
Loan to Lending Value	95.8%	0.0%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	19,693,218.08	51.1%	43.48%
Owner occupied	25,595,670.81	48.9%	56.52%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	39,074,952	86.3%	539	88.8%	72,495	4.09%	288.4
Interest Only With Life Insurance Redemption	3,449,987	7.6%	40	6.6%	86,250	3.92%	180.8
Interest Only With Building Savings Account Redemption	2,122,716	4.7%	22	3.6%	96,487	4.02%	227.5
Interest Only	641,234	1.4%	6	1.0%	106,872	4.82%	266.9
Total	45,288,889	100.0%	607	100.0%	74,611	4.08%	277.0

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	8,616,282	19.0%	113	18.6%	76,250	4.20%	288.3
13 - 24	8,358,771	18.5%	109	18.0%	76,686	2.70%	323.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	25,310,547	55.9%	356	58.6%	71,097	4.41%	261.6
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	2,836,769	6.3%	28	4.6%	101,313	4.87%	246.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	166,520	0.4%	1	0.2%	166,520	5.20%	253.0
Total	45,288,889	100.0%	607	100.0%	74,611	4.08%	277.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	29,675,301	65.5%	394	64.9%	75,318	3.52%	298.3
4.50% - 4.75%	852,081	1.9%	7	1.2%	121,726	4.64%	246.4
4.75% - 5.00%	2,653,569	5.9%	37	6.1%	71,718	4.96%	244.4
5.00% - 5.25%	9,554,007	21.1%	132	21.7%	72,379	5.18%	235.3
5.25% - 5.50%	2,294,257	5.1%	35	5.8%	65,550	5.37%	230.4
5.50% - 5.75%	149,990	0.3%	1	0.2%	149,990	5.75%	233.0
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%	220.0
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	45,288,889	100.0%	607	100.0%	74,611	4.08%	277.0

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	3,480,487	7.7%	35	5.8%	99,442	4.75%	253.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	336,714	0.7%	6	1.0%	56,119	4.20%	291.8
01-Jan-2020 - 31-Dec-2020	24,367,769	53.8%	333	54.9%	73,176	4.44%	268.9
01-Jan-2021 - 31-Dec-2021	13,057,274	28.8%	177	29.2%	73,770	3.47%	288.0
01-Jan-2022 - 31-Dec-2022	2,900,163	6.4%	39	6.4%	74,363	3.30%	310.4
01-Jan-2023 - 31-Dec-2023	405,468	0.9%	7	1.2%	57,924	3.59%	270.0
01-Jan-2024 - 31-Dec-2111	741,014	1.6%	10	1.6%	74,101	3.35%	325.3
Total	45,288,889	100.0%	607	100.0%	74,611	4.08%	277.0

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%	(14.1)
01-Jan-2020 - 31-Dec-2021	57,207	0.1%	2	0.3%	28,604	4.95%	12.2
01-Jan-2022 - 31-Dec-2023	30,073	0.1%	2	0.3%	15,036	5.04%	27.8
01-Jan-2024 - 31-Dec-2025	363,825	0.8%	4	0.7%	90,956	4.60%	63.0
01-Jan-2026 - 31-Dec-2027	451,971	1.0%	7	1.2%	64,567	3.70%	78.4
01-Jan-2028 - 31-Dec-2029	389,420	0.9%	5	0.8%	77,884	3.95%	112.6
01-Jan-2030 - 31-Dec-2031	833,633	1.8%	13	2.1%	64,126	4.81%	129.8
01-Jan-2032 - 31-Dec-2033	866,642	1.9%	13	2.1%	66,665	4.04%	154.0
01-Jan-2034 - 31-Dec-2035	1,812,368	4.0%	21	3.5%	86,303	3.89%	181.3
01-Jan-2036 - 31-Dec-2037	1,229,269	2.7%	15	2.5%	81,951	3.51%	197.1
01-Jan-2038 - 31-Dec-2039	956,338	2.1%	10	1.6%	95,634	4.02%	229.2
01-Jan-2040 - 31-Dec-2041	12,248,318	27.0%	173	28.5%	70,800	4.96%	251.0
01-Jan-2042 - 31-Dec-2043	6,208,879	13.7%	82	13.5%	75,718	4.20%	272.5
01-Jan-2044 - 31-Dec-2045	7,950,730	17.6%	99	16.3%	80,310	4.00%	297.6
01-Jan-2046 - 31-Dec-2047	3,711,657	8.2%	52	8.6%	71,378	3.71%	318.5
01-Jan-2048 - 31-Dec-2137	8,168,457	18.0%	108	17.8%	75,634	3.00%	379.0
Total	45,288,889	100.0%	607	100.0%	74,611	4.08%	277.0

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	910,662	2.0%	21	4.7%	43,365	4.19%	138.2
60% - 70%	953,599	2.1%	15	3.3%	63,573	4.19%	204.3
70% - 80%	2,795,428	6.2%	30	6.7%	93,181	3.88%	242.0
80% - 90%	6,885,936	15.2%	60	13.3%	114,766	3.88%	289.9
90% - 100%	17,030,716	37.6%	175	38.9%	97,318	4.09%	297.6
100% - 110%	11,072,366	24.4%	103	22.9%	107,499	4.08%	286.9
110% - 120%	5,640,182	12.5%	46	10.2%	122,613	4.39%	231.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	45,288,889	100.0%	450	100.0%	100,642	4.08%	277.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	4,392,489	9.7%	40	8.9%	109,812	4.13%	267.5
Bayern	4,623,365	10.2%	46	10.2%	100,508	4.00%	271.4
Berlin	2,244,213	5.0%	23	5.1%	97,574	3.89%	287.7
Brandenburg	1,051,568	2.3%	10	2.2%	105,157	4.15%	275.1
Bremen	420,851	0.9%	6	1.3%	70,142	4.33%	284.1
Hamburg	86,214	0.2%	1	0.2%	86,214	5.19%	252.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,184,779	7.0%	30	6.7%	106,159	3.88%	287.0
Mecklenburg-Vorpommern	492,708	1.1%	4	0.9%	123,177	3.51%	291.5
Niedersachsen	2,357,719	5.2%	27	6.0%	87,323	4.10%	265.9
Nordrhein-Westfalen	9,037,343	20.0%	81	18.0%	111,572	4.09%	278.3
Rheinland-Pfalz	2,941,465	6.5%	25	5.6%	117,659	3.89%	304.8
Saarland	838,327	1.9%	7	1.6%	119,761	4.22%	234.0
Sachsen	8,647,442	19.1%	102	22.7%	84,779	4.16%	278.1
Sachsen-Anhalt	3,037,762	6.7%	31	6.9%	97,992	4.34%	271.3
Schleswig-Holstein	974,239	2.2%	8	1.8%	121,780	3.98%	291.9
Thüringen	958,406	2.1%	9	2.0%	106,490	4.40%	244.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	45,288,889	100.0%	450	100.0%	100,642	4.08%	277.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	15,753,680	34.8%	132	29.3%	119,346	99.2%	0.8%
Hochhaus/appartement	23,942,908	52.9%	280	62.2%	85,510	20.4%	79.6%
Mehrfamilienhaus	3,204,520	7.1%	20	4.4%	160,226	75.0%	25.0%
Zweifamilienhaus	2,387,781	5.3%	18	4.0%	132,654	94.4%	5.6%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	45,288,889	100.0%	450	100.0%	100,642	48.9%	51.1%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	17,174,232	37.9%	253	56.2%	67,882	4.09%	267.8
100,000 - 150,000	15,936,564	35.2%	130	28.9%	122,589	4.20%	276.5
150,000 - 200,000	8,807,197	19.4%	52	11.6%	169,369	3.91%	296.0
200,000 - 250,000	3,099,605	6.8%	14	3.1%	221,400	3.90%	274.7
250,000 - 300,000	271,290	0.6%	1	0.2%	271,290	4.20%	300.0
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	45,288,889	100.0%	450	100.0%	100,642	4.08%	277.0

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	179		
Number of loans parts	228		
	Weighted average	Minimum	Maximum
Loan size	91,799	36,719	242,727
Loan part size	72,071	1,461	242,727
Coupon	4.15%	2.70%	6.06%
Remaining maturity (months)	276.4	53	463
Remaining interest period (months)	4.7	1	58
Original interest period (months)	44.7	6	120
Seasoning (months)	175.1	157.5	189.4
Loan to Lending Value	96.6%	0.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	13,289,097.95	85.5%	80.87%
Owner occupied	3,143,000.21	14.5%	19.13%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	14,342,899	87.3%	203	89.0%	70,655	4.17%	286.9
Interest Only With Life Insurance Redemption	939,716	5.7%	12	5.3%	78,310	3.98%	168.1
Interest Only With Building Savings Account Redemption	877,648	5.3%	11	4.8%	79,786	3.89%	221.0
Interest Only	271,834	1.7%	2	0.9%	135,917	4.68%	277.9
Total	16,432,098	100.0%	228	100.0%	72,071	4.15%	276.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,595,827	21.9%	43	18.9%	83,624	4.20%	286.7
13 - 24	3,053,704	18.6%	43	18.9%	71,016	2.70%	321.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	8,904,698	54.2%	134	58.8%	66,453	4.55%	261.5
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	5.3%	8	3.5%	109,734	4.92%	227.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	16,432,098	100.0%	228	100.0%	72,071	4.15%	276.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,313,178	62.8%	134	58.8%	76,964	3.55%	301.0
4.50% - 4.75%	242,727	1.5%	1	0.4%	242,727	4.59%	184.0
4.75% - 5.00%	871,964	5.3%	16	7.0%	54,498	4.97%	233.0
5.00% - 5.25%	3,892,720	23.7%	60	26.3%	64,879	5.17%	235.9
5.25% - 5.50%	1,001,825	6.1%	16	7.0%	62,614	5.36%	246.8
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	0.7%	1	0.4%	109,684	6.06%	220.0
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	16,432,098	100.0%	228	100.0%	72,071	4.15%	276.4

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	1,089,543	6.6%	9	3.9%	121,060	4.78%	242.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	116,988	0.7%	2	0.9%	58,494	4.20%	297.9
01-Jan-2020 - 31-Dec-2020	9,783,191	59.5%	141	61.8%	69,384	4.45%	266.3
01-Jan-2021 - 31-Dec-2021	4,280,068	26.0%	63	27.6%	67,938	3.52%	291.9
01-Jan-2022 - 31-Dec-2022	959,753	5.8%	10	4.4%	95,975	3.30%	340.0
01-Jan-2023 - 31-Dec-2023	56,931	0.3%	1	0.4%	56,931	3.51%	223.0
01-Jan-2024 - 31-Dec-2111	145,624	0.9%	2	0.9%	72,812	3.33%	341.1
Total	16,432,098	100.0%	228	100.0%	72,071	4.15%	276.4

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	214,825	1.3%	3	1.3%	71,608	4.15%	60.3
01-Jan-2026 - 31-Dec-2027	165,353	1.0%	3	1.3%	55,118	3.80%	83.3
01-Jan-2028 - 31-Dec-2029	146,097	0.9%	1	0.4%	146,097	5.08%	115.0
01-Jan-2030 - 31-Dec-2031	236,004	1.4%	4	1.8%	59,001	4.61%	129.5
01-Jan-2032 - 31-Dec-2033	170,414	1.0%	3	1.3%	56,805	4.22%	155.0
01-Jan-2034 - 31-Dec-2035	850,995	5.2%	9	3.9%	94,555	3.87%	180.9
01-Jan-2036 - 31-Dec-2037	192,571	1.2%	3	1.3%	64,190	3.21%	192.5
01-Jan-2038 - 31-Dec-2039	485,828	3.0%	5	2.2%	97,166	3.67%	225.8
01-Jan-2040 - 31-Dec-2041	4,963,509	30.2%	77	33.8%	64,461	5.12%	251.5
01-Jan-2042 - 31-Dec-2043	1,610,437	9.8%	25	11.0%	64,417	4.08%	271.2
01-Jan-2044 - 31-Dec-2045	3,435,934	20.9%	40	17.5%	85,898	4.02%	297.0
01-Jan-2046 - 31-Dec-2047	911,821	5.5%	16	7.0%	56,989	3.86%	317.7
01-Jan-2048 - 31-Dec-2137	3,048,308	18.6%	39	17.1%	78,162	2.99%	375.8
Total	16,432,098	100.0%	228	100.0%	72,071	4.15%	276.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	335,948	2.0%	5	2.8%	67,190	4.75%	137.8
60% - 70%	317,934	1.9%	6	3.4%	52,989	4.64%	198.9
70% - 80%	695,764	4.2%	10	5.6%	69,576	4.15%	220.7
80% - 90%	1,482,015	9.0%	12	6.7%	123,501	3.68%	288.0
90% - 100%	7,299,753	44.4%	82	45.8%	89,021	4.10%	298.5
100% - 110%	4,540,090	27.6%	47	26.3%	96,598	4.32%	278.6
110% - 120%	1,760,593	10.7%	17	9.5%	103,564	4.12%	231.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	16,432,098	100.0%	179	100.0%	91,799	4.15%	276.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,244,213	13.7%	23	12.8%	97,574	3.89%	287.7
Brandenburg	1,051,568	6.4%	10	5.6%	105,157	4.15%	275.1
Mecklenburg-Vorpommern	492,708	3.0%	4	2.2%	123,177	3.51%	291.5
Sachsen	8,647,442	52.6%	102	57.0%	84,779	4.16%	278.1
Sachsen-Anhalt	3,037,762	18.5%	31	17.3%	97,992	4.34%	271.3
Thüringen	958,406	5.8%	9	5.0%	106,490	4.40%	244.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	16,432,098	100.0%	179	100.0%	91,799	4.15%	276.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2,685,857	16.3%	21	11.7%	127,898	100.00%	0.00%
Hochhaus/appartement	12,960,223	78.9%	153	85.5%	84,707	2.61%	97.39%
Mehrfamilienhaus	639,921	3.9%	4	2.2%	159,980	0.00%	100.00%
Zweifamilienhaus	146,097	0.9%	1	0.6%	146,097	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	16,432,098	100.0%	179	100.0%	91,799	14.53%	85.47%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	8,441,665	51.4%	122	68.2%	69,194	4.13%	264.7
100,000 - 150,000	4,874,988	29.7%	40	22.3%	121,875	4.40%	280.3
150,000 - 200,000	2,437,976	14.8%	14	7.8%	174,141	3.73%	312.8
200,000 - 250,000	677,470	4.1%	3	1.7%	225,823	4.07%	263.7
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	16,432,098	100.0%	179	100.0%	91,799	4.15%	276.4