

E-MAC DE 2006-I Investor Report November 2018

Cashflow analysis for the period

Total interest received	634,317	
Interest received on transaction accounts	(1,543)	
Net Post Foreclosure Proceeds	254,423	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,887,198
Company management expenses	-	
MPT fee	37,930	
Administration fee	-	
Third party fees	284,150	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	274,387	
Interest on the Notes	3,544	
Shortfall Class C PDL Repayment	287,186	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		887,198
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 August 2018	59,240,712	
To be disbursed per 1 August 2018	-	
Starting principal balance 1 August 2018	59,240,712	
Principal (p)repayments	(1,683,603)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(379,242)	
Ending principal balance		57,177,867
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		57,177,867

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	934,114	379,242	287,186	1,026,169
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,434,114	379,242	287,186	19,526,169

Performance

	Last period	This period	Since issue
Prepayment rate	10.30%	11.40%	16.51%

Delinquent payments	Delinquent amount	Principal	As percentage of total		
			Number of loans	As percentage of total	
Current	-	35,442,432	62.0%	378	69.0%
1 - 30	39,119	7,992,252	14.0%	68	12.4%
31 - 60	27,390	3,416,181	6.0%	26	4.7%
61 - 90	10,248	746,642	1.3%	5	0.9%
91 - 120	-	-	0.0%	-	0.0%
121-150	3,371	109,008	0.2%	2	0.4%
> 151	1,551,080	9,471,352	16.6%	69	12.6%
Total	1,631,209	57,177,867	100%	548	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	315,146	379,242	70,767	54,361,714

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	548		
Number of loans parts	735		
	Weighted average	Minimum	Maximum
Loan size	104,339	10,103	280,000
Loan part size	77,793	1,461	280,000
Coupon	4.06%	2.70%	6.06%
Remaining maturity (months)	296.2	4	523
Remaining interest period (months)	14.1	1	57
Original interest period (months)	44.0	3	180
Seasoning (months)	156.8	139.5	173.2
Loan to Lending Value	98.9%	4.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	25,511,973.79	53.3%	44.62%
Owner occupied	31,665,892.93	46.7%	55.38%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	48,904,182	85.5%	652	88.7%	75,006	4.06%	309.4
Interest Only With Life Insurance Redemption	4,603,699	8.1%	48	6.5%	95,910	3.99%	199.4
Interest Only With Building Savings Account Redemption	2,985,751	5.2%	28	3.8%	106,634	3.99%	231.5
Interest Only	684,234	1.2%	7	1.0%	97,748	4.83%	284.0
Total	57,177,867	100.0%	735	100.0%	77,793	4.06%	296.2

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	12,314,832	21.5%	151	20.5%	81,555	4.23%	296.2
13 - 24	12,609,578	22.1%	162	22.0%	77,837	2.70%	353.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	28,996,000	50.7%	389	52.9%	74,540	4.49%	275.4
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	3,084,656	5.4%	32	4.4%	96,395	4.87%	257.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	172,800	0.3%	1	0.1%	172,800	5.20%	271.0
Total	57,177,867	100.0%	735	100.0%	77,793	4.06%	296.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	37,862,516	66.2%	485	66.0%	78,067	3.50%	319.1
4.50% - 4.75%	1,021,630	1.8%	10	1.4%	102,163	4.64%	256.6
4.75% - 5.00%	3,310,608	5.8%	45	6.1%	73,569	4.96%	253.6
5.00% - 5.25%	11,535,203	20.2%	152	20.7%	75,889	5.18%	252.0
5.25% - 5.50%	3,121,569	5.5%	40	5.4%	78,039	5.36%	245.5
5.50% - 5.75%	149,990	0.3%	1	0.1%	149,990	5.75%	251.0
5.75% - 6.00%	66,666	0.1%	1	0.1%	66,666	5.89%	249.0
6.00% - 6.25%	109,684	0.2%	1	0.1%	109,684	6.06%	238.0
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	57,177,867	100.0%	735	100.0%	77,793	4.06%	296.2

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	4,101,556	7.2%	41	5.6%	100,038	4.78%	266.0
01-Jan-2018 - 31-Dec-2018	8,627,840	15.1%	101	13.7%	85,424	3.68%	320.6
01-Jan-2019 - 31-Dec-2019	12,690,351	22.2%	171	23.3%	74,213	3.47%	321.8
01-Jan-2020 - 31-Dec-2020	18,129,662	31.7%	240	32.7%	75,540	4.76%	269.3
01-Jan-2021 - 31-Dec-2021	10,880,844	19.0%	147	20.0%	74,019	3.77%	293.8
01-Jan-2022 - 31-Dec-2022	2,454,277	4.3%	30	4.1%	81,809	3.43%	336.5
01-Jan-2023 - 31-Dec-2023	293,337	0.5%	5	0.7%	58,667	3.60%	301.8
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	57,177,867	100.0%	735	100.0%	77,793	4.06%	296.2

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%	3.9
01-Jan-2020 - 31-Dec-2021	68,258	0.1%	2	0.3%	34,129	4.70%	31.0
01-Jan-2022 - 31-Dec-2023	28,511	0.0%	1	0.1%	28,511	5.21%	46.0
01-Jan-2024 - 31-Dec-2025	600,718	1.1%	7	1.0%	85,817	4.48%	79.8
01-Jan-2026 - 31-Dec-2027	498,295	0.9%	8	1.1%	62,287	3.69%	97.6
01-Jan-2028 - 31-Dec-2029	762,597	1.3%	7	1.0%	108,942	4.21%	124.5
01-Jan-2030 - 31-Dec-2031	1,063,320	1.9%	13	1.8%	81,794	4.95%	148.2
01-Jan-2032 - 31-Dec-2033	1,248,029	2.2%	16	2.2%	78,002	3.98%	172.6
01-Jan-2034 - 31-Dec-2035	2,563,738	4.5%	26	3.5%	98,605	4.22%	200.3
01-Jan-2036 - 31-Dec-2037	1,109,430	1.9%	12	1.6%	92,452	3.24%	215.0
01-Jan-2038 - 31-Dec-2039	1,464,276	2.6%	15	2.0%	97,618	4.26%	245.3
01-Jan-2040 - 31-Dec-2041	14,184,905	24.8%	192	26.1%	73,880	5.02%	269.5
01-Jan-2042 - 31-Dec-2043	7,182,169	12.6%	98	13.3%	73,287	4.19%	290.4
01-Jan-2044 - 31-Dec-2045	10,238,675	17.9%	122	16.6%	83,924	4.04%	316.1
01-Jan-2046 - 31-Dec-2047	4,876,850	8.5%	65	8.8%	75,028	3.61%	336.6
01-Jan-2048 - 31-Dec-2137	11,277,993	19.7%	150	20.4%	75,187	2.90%	396.4
Total	57,177,867	100.0%	735	100.0%	77,793	4.06%	296.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	577,273	1.0%	15	2.7%	38,485	3.50%	162.6
60% - 70%	1,027,212	1.8%	13	2.4%	79,016	4.15%	216.8
70% - 80%	2,760,749	4.8%	31	5.7%	89,056	4.04%	237.2
80% - 90%	5,379,443	9.4%	44	8.0%	122,260	3.81%	297.1
90% - 100%	22,824,081	39.9%	229	41.8%	99,668	4.09%	315.9
100% - 110%	16,962,455	29.7%	155	28.3%	109,435	4.03%	307.6
110% - 120%	7,646,654	13.4%	61	11.1%	125,355	4.24%	253.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	57,177,867	100.0%	548	100.0%	104,339	4.06%	296.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	6,961,455	12.2%	57	10.4%	122,131	4.09%	283.3
Bayern	5,272,864	9.2%	50	9.1%	105,457	3.89%	301.4
Berlin	3,744,742	6.5%	40	7.3%	93,619	3.84%	317.7
Brandenburg	1,337,745	2.3%	12	2.2%	111,479	4.30%	291.0
Bremen	436,346	0.8%	6	1.1%	72,724	4.33%	302.0
Hamburg	89,495	0.2%	1	0.2%	89,495	5.19%	270.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,080,395	7.1%	35	6.4%	116,583	4.13%	304.0
Mecklenburg-Vorpommern	513,781	0.9%	4	0.7%	128,445	3.51%	306.4
Niedersachsen	2,954,272	5.2%	33	6.0%	89,523	3.93%	273.8
Nordrhein-Westfalen	10,517,860	18.4%	92	16.8%	114,325	4.09%	288.6
Rheinland-Pfalz	3,273,628	5.7%	27	4.9%	121,245	3.72%	326.1
Saarland	972,239	1.7%	8	1.5%	121,530	4.21%	271.4
Sachsen	11,376,472	19.9%	130	23.7%	87,511	4.11%	301.1
Sachsen-Anhalt	3,307,301	5.8%	34	6.2%	97,274	4.38%	286.7
Schleswig-Holstein	1,172,230	2.1%	9	1.6%	130,248	4.13%	311.4
Thüringen	1,167,041	2.0%	10	1.8%	116,704	4.37%	271.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	57,177,867	100.0%	548	100.0%	104,339	4.06%	296.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	19,103,352	33.4%	152	27.7%	125,680	98.7%	1.3%
Hochhaus/appartement	30,683,390	53.7%	349	63.7%	87,918	18.9%	81.1%
Mehrfamilienhaus	4,692,665	8.2%	28	5.1%	167,595	78.6%	21.4%
Zweifamilienhaus	2,698,460	4.7%	19	3.5%	142,024	94.7%	5.3%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	57,177,867	100.0%	548	100.0%	104,339	46.7%	53.3%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	21,370,864	37.4%	303	55.3%	70,531	4.06%	291.8
100,000 - 150,000	18,663,046	32.6%	152	27.7%	122,783	4.16%	300.7
150,000 - 200,000	11,685,496	20.4%	69	12.6%	169,355	4.04%	294.4
200,000 - 250,000	4,392,722	7.7%	20	3.6%	219,636	3.67%	313.5
250,000 - 300,000	1,065,738	1.9%	4	0.7%	266,434	4.15%	254.0
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	57,177,867	100.0%	548	100.0%	104,339	4.06%	296.2

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	230		
Number of loans parts	297		
	Weighted average	Minimum	Maximum
Loan size	93,248	13,907	242,727
Loan part size	72,212	1,461	242,727
Coupon	4.11%	2.70%	6.06%
Remaining maturity (months)	299.7	71	523
Remaining interest period (months)	14.1	1	51
Original interest period (months)	42.4	6	120
Seasoning (months)	157.1	139.5	171.4
Loan to Lending Value	99.9%	25.7%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	17,557,916.16	86.5%	81.87%
Owner occupied	3,889,166.20	13.5%	18.13%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	18,546,658	86.5%	265	89.2%	69,987	4.14%	310.4
Interest Only With Life Insurance Redemption	1,336,445	6.2%	15	5.1%	89,096	4.10%	177.0
Interest Only With Building Savings Account Redemption	1,292,146	6.0%	15	5.1%	86,143	3.59%	272.8
Interest Only	271,834	1.3%	2	0.7%	135,917	4.68%	295.9
Total	21,447,082	100.0%	297	100.0%	72,212	4.11%	299.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	5,033,636	23.5%	65	21.9%	77,441	4.20%	304.0
13 - 24	4,526,539	21.1%	63	21.2%	71,850	2.70%	364.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	10,924,926	50.9%	161	54.2%	67,857	4.59%	276.2
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	4.5%	8	2.7%	120,248	4.90%	237.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	21,447,082	100.0%	297	100.0%	72,212	4.11%	299.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	13,805,316	64.4%	183	61.6%	75,439	3.54%	326.4
4.50% - 4.75%	337,900	1.6%	3	1.0%	112,633	4.58%	226.6
4.75% - 5.00%	1,395,136	6.5%	22	7.4%	63,415	4.96%	232.6
5.00% - 5.25%	4,684,104	21.8%	71	23.9%	65,973	5.16%	256.0
5.25% - 5.50%	1,048,277	4.9%	16	5.4%	65,517	5.36%	264.9
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	66,666	0.3%	1	0.3%	66,666	5.89%	249.0
6.00% - 6.25%	109,684	0.5%	1	0.3%	109,684	6.06%	238.0
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	21,447,082	100.0%	297	100.0%	72,212	4.11%	299.7

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	5.5%	9	3.0%	130,406	4.78%	252.6
01-Jan-2018 - 31-Dec-2018	3,526,108	16.4%	43	14.5%	82,003	3.51%	336.7
01-Jan-2019 - 31-Dec-2019	5,097,881	23.8%	75	25.3%	67,972	3.64%	327.0
01-Jan-2020 - 31-Dec-2020	7,097,230	33.1%	108	36.4%	65,715	4.85%	266.1
01-Jan-2021 - 31-Dec-2021	3,711,058	17.3%	54	18.2%	68,723	3.87%	296.3
01-Jan-2022 - 31-Dec-2022	782,821	3.7%	7	2.4%	111,832	3.46%	350.2
01-Jan-2023 - 31-Dec-2023	58,328	0.3%	1	0.3%	58,328	3.51%	241.0
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	21,447,082	100.0%	297	100.0%	72,212	4.11%	299.7

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	351,718	1.6%	5	1.7%	70,344	3.93%	79.5
01-Jan-2026 - 31-Dec-2027	173,908	0.8%	3	1.0%	57,969	3.81%	101.4
01-Jan-2028 - 31-Dec-2029	159,453	0.7%	1	0.3%	159,453	5.08%	133.0
01-Jan-2030 - 31-Dec-2031	421,456	2.0%	4	1.3%	105,364	4.94%	148.6
01-Jan-2032 - 31-Dec-2033	250,907	1.2%	4	1.3%	62,727	4.21%	172.2
01-Jan-2034 - 31-Dec-2035	1,019,569	4.8%	11	3.7%	92,688	3.73%	198.5
01-Jan-2036 - 31-Dec-2037	238,216	1.1%	3	1.0%	79,405	3.76%	218.2
01-Jan-2038 - 31-Dec-2039	656,086	3.1%	8	2.7%	82,011	4.01%	245.0
01-Jan-2040 - 31-Dec-2041	5,958,149	27.8%	90	30.3%	66,202	5.12%	269.6
01-Jan-2042 - 31-Dec-2043	2,179,106	10.2%	34	11.4%	64,091	4.19%	290.7
01-Jan-2044 - 31-Dec-2045	4,181,367	19.5%	51	17.2%	81,988	4.09%	315.4
01-Jan-2046 - 31-Dec-2047	1,236,968	5.8%	22	7.4%	56,226	3.78%	335.6
01-Jan-2048 - 31-Dec-2137	4,620,180	21.5%	61	20.5%	75,741	2.91%	403.7
Total	21,447,082	100.0%	297	100.0%	72,212	4.11%	299.7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	105,784	0.5%	3	1.3%	35,261	4.04%	184.4
60% - 70%	317,149	1.5%	3	1.3%	105,716	5.14%	166.0
70% - 80%	846,997	3.9%	11	4.8%	77,000	4.45%	215.7
80% - 90%	1,423,131	6.6%	13	5.7%	109,472	4.06%	284.1
90% - 100%	9,830,247	45.8%	108	47.0%	91,021	4.03%	324.1
100% - 110%	6,355,717	29.6%	68	29.6%	93,466	4.25%	297.2
110% - 120%	2,568,056	12.0%	24	10.4%	107,002	3.89%	269.9
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	21,447,082	100.0%	230	100.0%	93,248	4.11%	299.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,744,742	17.5%	40	17.4%	93,619	3.84%	317.7
Brandenburg	1,337,745	6.2%	12	5.2%	111,479	4.30%	291.0
Mecklenburg-Vorpommern	513,781	2.4%	4	1.7%	128,445	3.51%	306.4
Sachsen	11,376,472	53.0%	130	56.5%	87,511	4.11%	301.1
Sachsen-Anhalt	3,307,301	15.4%	34	14.8%	97,274	4.38%	286.7
Thüringen	1,167,041	5.4%	10	4.3%	116,704	4.37%	271.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	21,447,082	100.0%	230	100.0%	93,248	4.11%	299.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,197,329	14.9%	24	10.4%	133,222	100.00%	0.00%
Hochhaus/appartement	17,115,847	79.8%	199	86.5%	86,009	2.51%	97.49%
Mehrfamilienhaus	974,453	4.5%	6	2.6%	162,409	16.67%	83.33%
Zweifamilienhaus	159,453	0.7%	1	0.4%	159,453	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	21,447,082	100.0%	230	100.0%	93,248	13.48%	86.52%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	11,078,571	51.7%	156	67.8%	71,016	4.07%	295.6
100,000 - 150,000	6,199,326	28.9%	51	22.2%	121,555	4.31%	301.4
150,000 - 200,000	3,278,240	15.3%	19	8.3%	172,539	3.94%	311.6
200,000 - 250,000	890,945	4.2%	4	1.7%	222,736	3.89%	293.9
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	21,447,082	100.0%	230	100.0%	93,248	4.11%	299.7