

E-MAC DE 2006-I Investor Report November 2019

Cashflow analysis for the period

Total interest received	527,155	
Interest received on transaction accounts	(19,981)	
Net Post Foreclosure Proceeds	251,002	
Liquidity available	3,000,000	
Reserve account available		
Receivables under hedging arrangements	1,600	
Total funds available		3,759,776
Company management expenses	5,814	
MPT fee	53,913	
Administration fee	10,588	
Third party fees	255,527	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	225,691	
Interest on the Notes	-	
Shortfall Class C PDL Repayment	208,244	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		759,776
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 August 2019	49,703,653	
To be disbursed per 1 August 2019	-	
Starting principal balance 1 August 2019	49,703,653	
Principal (p)repayments	(848,917)	
Further Advances bought (incl. amounts to be disbursed)		
Losses for the period	(201,801)	
Ending principal balance		48,652,934
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		48,652,934

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	532,223	201,801	208,244	525,781
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,032,223	201,801	208,244	19,025,781

Performance

	Last period	This period	Since issue
Prepayment rate	15.33%	6.12%	16.36%

Delinquent payments	Delinquent amount	Principal	As percentage of total	
			Number of loans	As percentage of total
Current	-	29,095,721	59.8%	66.6%
1 - 30	41,755	7,886,262	16.2%	14.4%
31 - 60	18,034	2,146,803	4.4%	4.2%
61 - 90	9,570	764,279	1.6%	1.3%
91 - 120	24,885	1,442,860	3.0%	2.1%
121-150	1,129	52,601	0.1%	0.2%
> 151	1,238,860	7,264,409	14.9%	11.3%
Total	1,334,234	48,652,934	100%	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	-	201,801	197,868	54,171,897

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 479
Number of loans parts 643

	Weighted average	Minimum	Maximum
Loan size	101,572	10,103	273,110
Loan part size	75,666	1,461	273,110
Coupon	4.11%	2.70%	6.06%
Remaining maturity (months)	283.3	1	481
Remaining interest period (months)	8.5	1	59
Original interest period (months)	46.1	3	180
Seasoning (months)	168.7	151.5	185.2
Loan to Lending Value	96.7%	4.3%	120.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	21,398,932.34	52.4%	43.98%
Owner occupied	27,254,002.03	47.6%	56.02%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	41,811,791	85.9%	570	88.6%	73,354	4.12%	293.5
Interest Only With Life Insurance Redemption	3,581,136	7.4%	42	6.5%	85,265	3.96%	181.1
Interest Only With Building Savings Account Redemption	2,618,773	5.4%	25	3.9%	104,751	4.04%	263.3
Interest Only	641,234	1.3%	6	0.9%	106,872	4.82%	272.9
Total	48,652,934	100.0%	643	100.0%	75,666	4.11%	283.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,300,736	21.2%	132	20.5%	78,036	4.18%	295.9
13 - 24	8,602,566	17.7%	109	17.0%	78,923	2.70%	332.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	26,743,961	55.0%	372	57.9%	71,892	4.45%	266.1
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	5.8%	29	4.5%	97,828	4.87%	252.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	168,668	0.3%	1	0.2%	168,668	5.20%	259.0
Total	48,652,934	100.0%	643	100.0%	75,666	4.11%	283.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	31,785,167	65.3%	416	64.7%	76,407	3.55%	305.3
4.50% - 4.75%	852,081	1.8%	7	1.1%	121,726	4.64%	252.4
4.75% - 5.00%	2,770,151	5.7%	39	6.1%	71,030	4.96%	243.8
5.00% - 5.25%	10,366,208	21.3%	142	22.1%	73,001	5.18%	241.7
5.25% - 5.50%	2,619,653	5.4%	37	5.8%	70,801	5.36%	238.4
5.50% - 5.75%	149,990	0.3%	1	0.2%	149,990	5.75%	239.0
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%	226.0
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	48,652,934	100.0%	643	100.0%	75,666	4.11%	283.3

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	3,480,721	7.2%	36	5.6%	96,687	4.75%	259.6
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	6,078,454	12.5%	71	11.0%	85,612	4.04%	301.0
01-Jan-2020 - 31-Dec-2020	22,761,599	46.8%	317	49.3%	71,803	4.47%	273.2
01-Jan-2021 - 31-Dec-2021	13,279,665	27.3%	177	27.5%	75,026	3.51%	290.9
01-Jan-2022 - 31-Dec-2022	2,397,195	4.9%	30	4.7%	79,907	3.43%	324.8
01-Jan-2023 - 31-Dec-2023	409,438	0.8%	7	1.1%	58,491	3.59%	294.3
01-Jan-2024 - 31-Dec-2111	245,862	0.5%	5	0.8%	49,172	3.45%	295.0
Total	48,652,934	100.0%	643	100.0%	75,666	4.11%	283.3

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	0.2%	10,103	4.19%	(8.1)
01-Jan-2020 - 31-Dec-2021	60,954	0.1%	2	0.3%	30,477	4.85%	18.5
01-Jan-2022 - 31-Dec-2023	76,298	0.2%	3	0.5%	25,433	5.00%	34.5
01-Jan-2024 - 31-Dec-2025	411,511	0.8%	5	0.8%	82,302	4.64%	68.8
01-Jan-2026 - 31-Dec-2027	461,101	0.9%	7	1.1%	65,872	3.71%	84.5
01-Jan-2028 - 31-Dec-2029	362,232	0.7%	4	0.6%	90,558	4.08%	118.9
01-Jan-2030 - 31-Dec-2031	848,297	1.7%	13	2.0%	65,254	4.91%	135.9
01-Jan-2032 - 31-Dec-2033	966,647	2.0%	14	2.2%	69,046	4.06%	160.7
01-Jan-2034 - 31-Dec-2035	1,970,735	4.1%	22	3.4%	89,579	4.07%	188.3
01-Jan-2036 - 31-Dec-2037	1,212,308	2.5%	15	2.3%	80,821	3.36%	203.7
01-Jan-2038 - 31-Dec-2039	1,112,529	2.3%	13	2.0%	85,579	3.90%	234.0
01-Jan-2040 - 31-Dec-2041	13,141,860	27.0%	180	28.0%	73,010	4.99%	257.2
01-Jan-2042 - 31-Dec-2043	6,278,923	12.9%	86	13.4%	73,011	4.22%	278.4
01-Jan-2044 - 31-Dec-2045	8,949,886	18.4%	111	17.3%	80,630	4.00%	303.7
01-Jan-2046 - 31-Dec-2047	3,973,461	8.2%	55	8.6%	72,245	3.74%	324.4
01-Jan-2048 - 31-Dec-2137	8,816,089	18.1%	112	17.4%	78,715	3.04%	384.1
Total	48,652,934	100.0%	643	100.0%	75,666	4.11%	283.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,006,797	2.1%	21	4.4%	47,943	4.23%	137.7
60% - 70%	1,050,655	2.2%	16	3.3%	65,666	4.23%	223.4
70% - 80%	2,577,895	5.3%	28	5.8%	92,068	3.96%	239.6
80% - 90%	5,705,612	11.7%	49	10.2%	116,441	3.90%	286.2
90% - 100%	19,339,711	39.8%	195	40.7%	99,178	4.13%	303.8
100% - 110%	12,937,845	26.6%	121	25.3%	106,924	4.06%	294.8
110% - 120%	6,034,420	12.4%	49	10.2%	123,151	4.36%	244.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	48,652,934	100.0%	479	100.0%	101,572	4.11%	283.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	5,166,208	10.6%	44	9.2%	117,414	4.12%	281.7
Bayern	4,769,197	9.8%	47	9.8%	101,472	3.96%	281.1
Berlin	2,551,624	5.2%	26	5.4%	98,139	3.95%	292.7
Brandenburg	1,065,342	2.2%	10	2.1%	106,534	4.45%	264.8
Bremen	426,774	0.9%	6	1.3%	71,129	4.33%	290.0
Hamburg	87,336	0.2%	1	0.2%	87,336	5.19%	258.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,568,586	7.3%	32	6.7%	111,518	3.98%	291.4
Mecklenburg-Vorpommern	500,892	1.0%	4	0.8%	125,223	3.52%	297.2
Niedersachsen	2,393,558	4.9%	27	5.6%	88,650	4.10%	273.2
Nordrhein-Westfalen	9,399,366	19.3%	85	17.7%	110,581	4.08%	284.1
Rheinland-Pfalz	2,980,393	6.1%	25	5.2%	119,216	3.93%	309.5
Saarland	845,284	1.7%	7	1.5%	120,755	4.22%	248.6
Sachsen	9,720,407	20.0%	116	24.2%	83,797	4.19%	281.8
Sachsen-Anhalt	3,066,984	6.3%	31	6.5%	98,935	4.40%	275.0
Schleswig-Holstein	1,145,541	2.4%	9	1.9%	127,282	4.13%	299.6
Thüringen	965,443	2.0%	9	1.9%	107,271	4.40%	250.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	48,652,934	100.0%	479	100.0%	101,572	4.11%	283.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	16,458,980	33.8%	136	28.4%	121,022	98.5%	1.5%
Hochhaus/appartement	26,006,070	53.5%	302	63.0%	86,113	19.5%	80.5%
Mehrfamilienhaus	3,767,360	7.7%	23	4.8%	163,798	78.3%	21.7%
Zweifamilienhaus	2,420,524	5.0%	18	3.8%	134,474	94.4%	5.6%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	48,652,934	100.0%	479	100.0%	101,572	47.6%	52.4%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	18,483,162	38.0%	269	56.2%	68,711	4.14%	271.3
100,000 - 150,000	16,819,839	34.6%	137	28.6%	122,773	4.25%	285.0
150,000 - 200,000	9,275,344	19.1%	55	11.5%	168,643	3.96%	296.0
200,000 - 250,000	3,530,190	7.3%	16	3.3%	220,637	3.69%	291.7
250,000 - 300,000	544,400	1.1%	2	0.4%	272,200	4.20%	369.2
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%	-
Total	48,652,934	100.0%	479	100.0%	101,572	4.11%	283.3

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	196		
Number of loans parts	251		
	Weighted average	Minimum	Maximum
Loan size	91,177	37,519	242,727
Loan part size	71,198	1,461	242,727
Coupon	4.20%	2.70%	6.06%
Remaining maturity (months)	279.9	35	469
Remaining interest period (months)	8.7	1	57
Original interest period (months)	44.2	3	120
Seasoning (months)	169.2	151.5	183.4
Loan to Lending Value	97.5%	26.8%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	14,545,964.10	86.2%	81.40%
Owner occupied	3,324,727.63	13.8%	18.60%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	15,471,543	86.6%	222	88.4%	69,692	4.22%	289.8
Interest Only With Life Insurance Redemption	1,035,873	5.8%	14	5.6%	73,991	4.07%	163.5
Interest Only With Building Savings Account Redemption	1,091,443	6.1%	13	5.2%	83,957	3.91%	250.2
Interest Only	271,834	1.5%	2	0.8%	135,917	4.68%	283.9
Total	17,870,692	100.0%	251	100.0%	71,198	4.20%	279.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	4,260,584	23.8%	55	21.9%	77,465	4.20%	289.8
13 - 24	2,899,814	16.2%	40	15.9%	72,495	2.70%	323.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	9,832,425	55.0%	148	59.0%	66,435	4.58%	267.1
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	4.9%	8	3.2%	109,734	4.92%	233.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	17,870,692	100.0%	251	100.0%	71,198	4.20%	279.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,099,079	62.1%	147	58.6%	75,504	3.61%	304.4
4.50% - 4.75%	242,727	1.4%	1	0.4%	242,727	4.59%	190.0
4.75% - 5.00%	972,986	5.4%	18	7.2%	54,055	4.97%	221.7
5.00% - 5.25%	4,429,807	24.8%	68	27.1%	65,144	5.16%	243.8
5.25% - 5.50%	1,016,409	5.7%	16	6.4%	63,526	5.36%	252.8
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%	226.0
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	17,870,692	100.0%	251	100.0%	71,198	4.20%	279.9

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	6.1%	9	3.6%	121,060	4.78%	248.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	2,025,728	11.3%	25	10.0%	81,029	4.16%	288.0
01-Jan-2020 - 31-Dec-2020	9,313,728	52.1%	142	56.6%	65,590	4.52%	267.0
01-Jan-2021 - 31-Dec-2021	4,553,298	25.5%	66	26.3%	68,989	3.57%	300.3
01-Jan-2022 - 31-Dec-2022	765,923	4.3%	7	2.8%	109,418	3.46%	338.2
01-Jan-2023 - 31-Dec-2023	57,405	0.3%	1	0.4%	57,405	3.51%	229.0
01-Jan-2024 - 31-Dec-2111	65,066	0.4%	1	0.4%	65,066	3.36%	346.0
Total	17,870,692	100.0%	251	100.0%	71,198	4.20%	279.9

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	43,900	0.2%	1	0.4%	43,900	4.99%	35.0
01-Jan-2024 - 31-Dec-2025	262,511	1.5%	4	1.6%	65,628	4.30%	66.4
01-Jan-2026 - 31-Dec-2027	168,262	0.9%	3	1.2%	56,087	3.81%	89.4
01-Jan-2028 - 31-Dec-2029	149,294	0.8%	1	0.4%	149,294	5.08%	121.0
01-Jan-2030 - 31-Dec-2031	203,171	1.1%	3	1.2%	67,724	4.97%	136.0
01-Jan-2032 - 31-Dec-2033	175,352	1.0%	3	1.2%	58,451	4.22%	161.0
01-Jan-2034 - 31-Dec-2035	919,321	5.1%	10	4.0%	91,932	3.89%	187.1
01-Jan-2036 - 31-Dec-2037	256,109	1.4%	4	1.6%	64,027	3.44%	198.4
01-Jan-2038 - 31-Dec-2039	625,893	3.5%	8	3.2%	78,237	3.72%	233.0
01-Jan-2040 - 31-Dec-2041	5,451,022	30.5%	83	33.1%	65,675	5.13%	257.7
01-Jan-2042 - 31-Dec-2043	1,899,107	10.6%	31	12.4%	61,262	4.09%	278.0
01-Jan-2044 - 31-Dec-2045	3,870,381	21.7%	47	18.7%	82,349	4.01%	303.3
01-Jan-2046 - 31-Dec-2047	923,463	5.2%	17	6.8%	54,321	3.92%	323.5
01-Jan-2048 - 31-Dec-2137	2,922,906	16.4%	36	14.3%	81,192	3.05%	383.6
Total	17,870,692	100.0%	251	100.0%	71,198	4.20%	279.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	433,434	2.4%	6	3.1%	72,239	4.80%	124.3
60% - 70%	277,483	1.6%	5	2.6%	55,497	5.00%	205.3
70% - 80%	775,459	4.3%	11	5.6%	70,496	4.15%	220.9
80% - 90%	1,443,596	8.1%	12	6.1%	120,300	3.92%	287.0
90% - 100%	7,613,985	42.6%	86	43.9%	88,535	4.15%	303.1
100% - 110%	5,171,904	28.9%	56	28.6%	92,355	4.31%	279.9
110% - 120%	2,154,831	12.1%	20	10.2%	107,742	4.10%	255.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	17,870,692	100.0%	196	100.0%	91,177	4.20%	279.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,551,624	14.3%	26	13.3%	98,139	3.95%	292.7
Brandenburg	1,065,342	6.0%	10	5.1%	106,534	4.45%	264.8
Mecklenburg-Vorpommern	500,892	2.8%	4	2.0%	125,223	3.52%	297.2
Sachsen	9,720,407	54.4%	116	59.2%	83,797	4.19%	281.8
Sachsen-Anhalt	3,066,984	17.2%	31	15.8%	98,935	4.40%	275.0
Thüringen	965,443	5.4%	9	4.6%	107,271	4.40%	250.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	17,870,692	100.0%	196	100.0%	91,177	4.20%	279.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2,717,892	15.2%	21	10.7%	129,423	100.00%	0.00%
Hochhaus/appartement	14,217,954	79.6%	169	86.2%	84,130	2.37%	97.63%
Mehrfamilienhaus	785,551	4.4%	5	2.6%	157,110	20.00%	80.00%
Zweifamilienhaus	149,294	0.8%	1	0.5%	149,294	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	17,870,692	100.0%	196	100.0%	91,177	13.78%	86.22%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	9,363,642	52.4%	135	68.9%	69,360	4.17%	267.5
100,000 - 150,000	5,367,459	30.0%	44	22.4%	121,988	4.49%	285.2
150,000 - 200,000	2,258,725	12.6%	13	6.6%	173,748	3.77%	318.6
200,000 - 250,000	880,866	4.9%	4	2.0%	220,216	3.89%	281.5
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	17,870,692	100.0%	196	100.0%	91,177	4.20%	279.9