

E-MAC DE 2006-I Investor Report November 2020

Cashflow analysis for the period

Total interest received	487,862	
Interest received on transaction accounts	(23,382)	
Post Foreclosure Proceeds	265,514	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,729,993

Company management expenses	301	
MPT fee	52,730	
Administration fee	10,588	
Post Foreclosure Fee	96,931	
Third party fees	156,537	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	173,632	
Interest on the Notes	-	
Shortfall Class C PDL Repayment	239,274	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		729,993

Available after distribution of funds		3,000,000
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Undrawn Liquidity Facility	-	
Liquidity Facility Stand By Ledger	3,000,000	
Reserve account funding	-	

Available liquidity		3,000,000
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Net cashflow		-
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*** 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 2020	43,588,244	
To be disbursed per 1 August 2020	-	
Starting principal balance 1 August 2020	43,588,244	
Principal (p)repayments	(3,483,949)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(200,231)	
Ending principal balance		39,904,063
Balance Reset Participation	-	
Total balance E-MAC DE 2006-I		39,904,063

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	293,880	200,231	239,274	254,837
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,793,880	200,231	239,274	18,754,837

Performance

	Last period	This period	Since issue
Prepayment rate	12.11%	27.97%	17.04%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	30,530,489	76.5%	326
1 - 30	4,724	1,131,697	2.8%	11
31 - 60	7,441	868,926	2.2%	8
61 - 90	11,090	826,211	2.1%	5
91 - 120	-	-	0.0%	-
121-150	4,006	173,424	0.4%	2
> 151	1,110,609	6,373,315	16.0%	49
Total	1,137,870	39,904,063	100%	401

	Last period	This period	Net Recovered	Total
Aggregate principal losses	11,039	200,231	200,222	54,136,930

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	401		
Number of loans parts	540		
	Weighted average	Minimum	Maximum
Loan size	99,511	6,611	271,290
Loan part size	73,896	3,089	271,290
Coupon	3.85%	2.70%	6.06%
Remaining maturity (months)	278.7	1	469
Remaining interest period (months)	4.9	1	59
Original interest period (months)	43.2	3	180
Seasoning (months)	180.5	169.9	197.2
Loan to Lending Value	95.1%	0.0	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	17,058,035.43	50.1%	42.75%
Owner occupied	22,846,027.92	49.9%	57.25%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	34,366,276	86.1%	480	88.9%	71,596	3.85%	290.5
Interest Only With Life Insurance Redemption	3,259,684	8.2%	38	7.0%	85,781	3.76%	174.1
Interest Only With Building Savings Account Redemption	1,745,769	4.4%	17	3.1%	102,692	3.57%	247.0
Interest Only	532,334	1.3%	5	0.9%	106,467	4.74%	262.3
Total	39,904,063	100.0%	540	100.0%	73,896	3.85%	278.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,462,818	26.2%	145	26.9%	72,157	4.20%	278.8
13 - 24	7,994,266	20.0%	107	19.8%	74,713	2.70%	312.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	18,555,884	46.5%	261	48.3%	71,095	3.98%	270.1
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	2,726,408	6.8%	26	4.8%	104,862	4.86%	239.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	164,687	0.4%	1	0.2%	164,687	5.20%	247.0
Total	39,904,063	100.0%	540	100.0%	73,896	3.85%	278.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	32,573,815	81.6%	444	82.2%	73,364	3.56%	290.1
4.50% - 4.75%	852,081	2.1%	7	1.3%	121,726	4.64%	240.4
4.75% - 5.00%	745,015	1.9%	8	1.5%	93,127	4.87%	240.2
5.00% - 5.25%	5,180,748	13.0%	74	13.7%	70,010	5.20%	224.2
5.25% - 5.50%	292,729	0.7%	5	0.9%	58,546	5.40%	237.4
5.50% - 5.75%	149,990	0.4%	1	0.2%	149,990	5.75%	227.0
5.75% - 6.00%	-	0.0%	-	0.0%	-	0.00%	-
6.00% - 6.25%	109,684	0.3%	1	0.2%	109,684	6.06%	214.0
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	39,904,063	100.0%	540	100.0%	73,896	3.85%	278.7

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	3,360,171	8.4%	33	6.1%	101,823	4.73%	248.2
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	218,655	0.5%	4	0.7%	54,664	4.20%	286.5
01-Jan-2020 - 31-Dec-2020	9,635,329	24.1%	130	24.1%	74,118	4.40%	263.2
01-Jan-2021 - 31-Dec-2021	18,478,122	46.3%	257	47.6%	71,899	3.71%	281.9
01-Jan-2022 - 31-Dec-2022	5,112,364	12.8%	70	13.0%	73,034	3.02%	304.0
01-Jan-2023 - 31-Dec-2023	402,845	1.0%	7	1.3%	57,549	3.59%	264.0
01-Jan-2024 - 31-Dec-2024	237,009	0.6%	5	0.9%	47,402	3.45%	285.5
01-Jan-2025 - 31-Dec-2025	2,459,569	6.2%	34	6.3%	72,340	3.30%	305.6
01-Jan-2026 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	39,904,063	100.0%	540	100.0%	73,896	3.85%	278.7

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	148	0.0%	1	0.2%	148	4.19%	(20.1)
01-Jan-2020 - 31-Dec-2021	6,611	0.0%	1	0.2%	6,611	2.70%	13.0
01-Jan-2022 - 31-Dec-2023	7,334	0.0%	2	0.4%	3,667	4.20%	18.8
01-Jan-2024 - 31-Dec-2025	363,265	0.9%	4	0.7%	90,816	3.95%	57.0
01-Jan-2026 - 31-Dec-2027	375,223	0.9%	6	1.1%	62,537	3.80%	72.1
01-Jan-2028 - 31-Dec-2029	256,630	0.6%	5	0.9%	51,326	3.35%	104.9
01-Jan-2030 - 31-Dec-2031	644,821	1.6%	10	1.9%	64,482	4.18%	125.4
01-Jan-2032 - 31-Dec-2033	970,287	2.4%	14	2.6%	69,306	3.81%	149.1
01-Jan-2034 - 31-Dec-2035	1,560,677	3.9%	16	3.0%	97,542	3.77%	175.3
01-Jan-2036 - 31-Dec-2037	1,188,636	3.0%	15	2.8%	79,242	3.64%	191.4
01-Jan-2038 - 31-Dec-2039	925,348	2.3%	10	1.9%	92,535	3.95%	222.7
01-Jan-2040 - 31-Dec-2041	6,323,805	15.8%	88	16.3%	71,861	4.80%	245.0
01-Jan-2042 - 31-Dec-2043	5,384,150	13.5%	74	13.7%	72,759	3.98%	268.4
01-Jan-2044 - 31-Dec-2045	9,368,131	23.5%	118	21.9%	79,391	3.99%	290.9
01-Jan-2046 - 31-Dec-2047	3,900,486	9.8%	56	10.4%	69,652	3.52%	311.8
01-Jan-2048 - 31-Dec-2137	8,628,511	21.6%	120	22.2%	71,904	3.08%	368.3
Total	39,904,063	100.0%	540	100.0%	73,896	3.85%	278.7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	855,608	2.1%	22	5.5%	38,891	3.69%	144.8
60% - 70%	949,327	2.4%	15	3.7%	63,288	4.09%	183.5
70% - 80%	3,198,538	8.0%	30	7.5%	106,618	3.57%	261.7
80% - 90%	5,398,606	13.5%	49	12.2%	110,176	3.72%	292.2
90% - 100%	15,451,345	38.7%	161	40.1%	95,971	3.85%	299.3
100% - 110%	8,944,106	22.4%	83	20.7%	107,760	3.78%	293.2
110% - 120%	5,106,534	12.8%	41	10.2%	124,550	4.25%	227.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	39,904,063	100.0%	401	100.0%	99,511	3.85%	278.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	3,968,496	9.9%	38	9.5%	104,434	4.02%	258.4
Bayern	3,847,914	9.6%	40	10.0%	96,198	3.74%	268.5
Berlin	2,132,594	5.3%	22	5.5%	96,936	3.62%	294.7
Brandenburg	895,233	2.2%	8	2.0%	111,904	3.83%	285.5
Bremen	299,506	0.8%	5	1.2%	59,901	4.39%	275.5
Hamburg	85,256	0.2%	1	0.2%	85,256	5.19%	246.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,608,602	6.5%	25	6.2%	104,344	3.56%	295.8
Mecklenburg-Vorpommern	486,064	1.2%	4	1.0%	121,516	3.51%	251.8
Niedersachsen	1,707,073	4.3%	21	5.2%	81,289	3.56%	275.6
Nordrhein-Westfalen	8,303,315	20.8%	75	18.7%	110,711	4.01%	278.0
Rheinland-Pfalz	2,909,423	7.3%	25	6.2%	116,377	3.69%	301.9
Saarland	832,223	2.1%	7	1.7%	118,889	3.81%	236.5
Sachsen	7,496,217	18.8%	88	21.9%	85,184	3.81%	285.5
Sachsen-Anhalt	2,543,177	6.4%	26	6.5%	97,814	4.09%	277.2
Schleswig-Holstein	836,376	2.1%	7	1.7%	119,482	3.71%	294.2
Thüringen	952,594	2.4%	9	2.2%	105,844	4.11%	247.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	39,904,063	100.0%	401	100.0%	99,511	3.85%	278.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	13,439,634	33.7%	115	28.7%	116,866	99.1%	0.9%
Hochhaus/appartement	21,389,731	53.6%	250	62.3%	85,559	22.0%	78.0%
Mehrfamilienhaus	2,928,615	7.3%	19	4.7%	154,138	78.9%	21.1%
Zweifamilienhaus	2,146,083	5.4%	17	4.2%	126,240	94.1%	5.9%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	39,904,063	100.0%	401	100.0%	99,511	49.9%	50.1%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	15,439,751	38.7%	229	57.1%	67,422	3.80%	273.9
100,000 - 150,000	13,845,476	34.7%	113	28.2%	122,526	3.96%	278.0
150,000 - 200,000	8,130,151	20.4%	48	12.0%	169,378	3.68%	291.4
200,000 - 250,000	2,217,396	5.6%	10	2.5%	221,740	4.00%	267.7
250,000 - 300,000	271,290	0.7%	1	0.2%	271,290	4.20%	294.0
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	39,904,063	100.0%	401	100.0%	99,511	3.85%	278.7

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	157		
Number of loan parts	201		
	Weighted average	Minimum	Maximum
Loan size	92,394	24,512	242,727
Loan part size	72,169	13,441	242,727
Coupon	3.84%	2.70%	6.06%
Remaining maturity (months)	281.8	47	466
Remaining interest period (months)	6.3	1	59
Original interest period (months)	40.6	6	120
Seasoning (months)	181.1	173.5	195.4
Loan to Lending Value	96.1%	0.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	11,583,951.77	84.7%	79.86%
Owner occupied	2,921,926.21	15.3%	20.14%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	12,730,398	87.8%	180	89.6%	70,724	3.86%	292.5
Interest Only With Life Insurance Redemption	867,777	6.0%	11	5.5%	78,889	3.80%	168.6
Interest Only With Building Savings Account Redemption	744,769	5.1%	9	4.5%	82,752	3.43%	230.3
Interest Only	162,934	1.1%	1	0.5%	162,934	4.34%	284.0
Total	14,505,878	100.0%	201	100.0%	72,169	3.84%	281.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,732,447	25.7%	49	24.4%	76,172	4.20%	277.0
13 - 24	3,481,285	24.0%	51	25.4%	68,260	2.70%	315.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	6,524,637	45.0%	95	47.3%	68,680	4.13%	274.4
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	767,509	5.3%	6	3.0%	127,918	4.87%	217.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	14,505,878	100.0%	201	100.0%	72,169	3.84%	281.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,594,114	79.9%	158	78.6%	73,380	3.51%	295.2
4.50% - 4.75%	242,727	1.7%	1	0.5%	242,727	4.59%	178.0
4.75% - 5.00%	77,510	0.5%	1	0.5%	77,510	4.77%	129.0
5.00% - 5.25%	2,310,540	15.9%	38	18.9%	60,804	5.19%	237.0
5.25% - 5.50%	171,302	1.2%	2	1.0%	85,651	5.37%	237.5
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	0.8%	1	0.5%	109,684	6.06%	214.0
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	14,505,878	100.0%	201	100.0%	72,169	3.84%	281.8

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	979,183	6.8%	7	3.5%	139,883	4.73%	234.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	116,988	0.8%	2	1.0%	58,494	4.20%	291.9
01-Jan-2020 - 31-Dec-2020	3,750,055	25.9%	53	26.4%	70,756	4.44%	260.1
01-Jan-2021 - 31-Dec-2021	6,212,745	42.8%	93	46.3%	66,804	3.77%	284.3
01-Jan-2022 - 31-Dec-2022	2,376,097	16.4%	31	15.4%	76,648	2.94%	324.3
01-Jan-2023 - 31-Dec-2023	56,530	0.4%	1	0.5%	56,530	3.51%	217.0
01-Jan-2024 - 31-Dec-2024	63,815	0.4%	1	0.5%	63,815	3.36%	334.0
01-Jan-2025 - 31-Dec-2025	950,467	6.6%	13	6.5%	73,113	3.30%	292.6
01-Jan-2026 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	14,505,878	100.0%	201	100.0%	72,169	3.84%	281.8

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	214,265	1.5%	3	1.5%	71,422	3.05%	54.3
01-Jan-2026 - 31-Dec-2027	95,385	0.7%	2	1.0%	47,693	4.58%	76.9
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	157,960	1.1%	3	1.5%	52,653	4.40%	126.1
01-Jan-2032 - 31-Dec-2033	246,191	1.7%	3	1.5%	82,064	3.92%	143.4
01-Jan-2034 - 31-Dec-2035	652,405	4.5%	6	3.0%	108,734	3.91%	174.9
01-Jan-2036 - 31-Dec-2037	157,116	1.1%	3	1.5%	52,372	3.33%	188.4
01-Jan-2038 - 31-Dec-2039	479,873	3.3%	5	2.5%	95,975	3.68%	219.8
01-Jan-2040 - 31-Dec-2041	2,606,704	18.0%	41	20.4%	63,578	5.03%	246.1
01-Jan-2042 - 31-Dec-2043	1,526,923	10.5%	21	10.4%	72,711	3.82%	268.1
01-Jan-2044 - 31-Dec-2045	3,728,555	25.7%	44	21.9%	84,740	3.94%	290.7
01-Jan-2046 - 31-Dec-2047	1,134,770	7.8%	20	10.0%	56,739	3.44%	311.6
01-Jan-2048 - 31-Dec-2137	3,505,731	24.2%	50	24.9%	70,115	3.03%	363.8
Total	14,505,878	100.0%	201	100.0%	72,169	3.84%	281.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	269,593	1.9%	5	3.2%	53,919	3.67%	156.2
60% - 70%	178,403	1.2%	4	2.5%	44,601	4.19%	142.6
70% - 80%	629,295	4.3%	8	5.1%	78,662	4.11%	243.6
80% - 90%	1,286,979	8.9%	9	5.7%	142,998	3.60%	279.0
90% - 100%	6,769,234	46.7%	78	49.7%	86,785	3.79%	301.9
100% - 110%	3,879,761	26.7%	39	24.8%	99,481	3.91%	288.8
110% - 120%	1,492,614	10.3%	14	8.9%	106,615	4.00%	230.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	14,505,878	100.0%	157	100.0%	92,394	3.84%	281.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,132,594	14.7%	22	14.0%	96,936	3.62%	294.7
Brandenburg	895,233	6.2%	8	5.1%	111,904	3.83%	285.5
Mecklenburg-Vorpommern	486,064	3.4%	4	2.5%	121,516	3.51%	251.8
Sachsen	7,496,217	51.7%	88	56.1%	85,184	3.81%	285.5
Sachsen-Anhalt	2,543,177	17.5%	26	16.6%	97,814	4.09%	277.2
Thüringen	952,594	6.6%	9	5.7%	105,844	4.11%	247.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	14,505,878	100.0%	157	100.0%	92,394	3.84%	281.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2,548,031	17.6%	20	12.7%	127,402	100.00%	0.00%
Hochhaus/appartement	11,179,774	77.1%	132	84.1%	84,695	2.27%	97.73%
Mehrfamilienhaus	639,921	4.4%	4	2.5%	159,980	0.00%	100.00%
Zweifamilienhaus	138,153	1.0%	1	0.6%	138,153	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	14,505,878	100.0%	157	100.0%	92,394	15.29%	84.71%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	7,177,375	49.5%	105	66.9%	68,356	3.75%	276.4
100,000 - 150,000	4,234,484	29.2%	35	22.3%	120,985	4.12%	280.7
150,000 - 200,000	2,418,799	16.7%	14	8.9%	172,771	3.58%	306.3
200,000 - 250,000	675,220	4.7%	3	1.9%	225,073	4.07%	257.5
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	14,505,878	100.0%	157	100.0%	92,394	3.84%	281.8