

E-MAC DE 2006-I Investor Report February 2021

Cashflow analysis for the period

Total interest received	372,915	
Interest received on transaction accounts	(20,584)	
Post Foreclosure Proceeds	216,428	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,568,760
Company management expenses	23,242	
MPT fee	49,523	
Administration fee	10,588	
Post Foreclosure Fee	79,038	
Third party fees	106,447	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	105,118	
Interest on the Notes	-	
Shortfall Class C PDL Repayment	194,804	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		568,760
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 November 2020	39,904,063	
To be disbursed per 1 November 2020	-	
Starting principal balance 1 November 2020	39,904,063	
Principal (p)repayments	(2,823,921)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(45,886)	
Ending principal balance		37,034,256
Balance Reset Participation	-	
Total balance E-MAC DE 2006-I		37,034,256

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 B	-	-	-	-
Class C	254,837	45,886	194,804	105,920
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,754,837	45,886	194,804	18,605,920

Performance

	Last period	This period	Since issue
Prepayment rate	27.97%	23.72%	17.42%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	28,043,702	75.7%	301
1 - 30	4,269	1,026,910	2.8%	11
31 - 60	7,232	784,771	2.1%	6
61 - 90	4,469	314,748	0.8%	3
91 - 120	4,123	247,734	0.7%	2
121-150	8,875	419,255	1.1%	4
> 151	1,062,314	6,197,137	16.7%	48
Total	1,091,281	37,034,257	100%	375

	Last period	This period	Net Recovered	Total
Aggregate principal losses	200,231	45,886	59,054	54,123,763

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	375		
Number of loans parts	504		
	Weighted average	Minimum	Maximum
Loan size	98,758	5,213	271,290
Loan part size	73,481	2,547	271,290
Coupon	3.66%	2.70%	6.06%
Remaining maturity (months)	280.3	1	466
Remaining interest period (months)	6.5	1	59
Original interest period (months)	41.6	3	180
Seasoning (months)	183.6	172.9	200.2
Loan to Lending Value	94.7%	0.0	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	15,829,929.79	50.4%	42.74%
Owner occupied	21,204,326.84	49.6%	57.26%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	31,730,947	85.7%	447	88.7%	70,986	3.67%	292.9
Interest Only With Life Insurance Redemption	3,029,680	8.2%	35	6.9%	86,562	3.51%	172.8
Interest Only With Building Savings Account Redemption	1,741,295	4.7%	17	3.4%	102,429	3.48%	243.9
Interest Only	532,334	1.4%	5	1.0%	106,467	4.74%	259.3
Total	37,034,257	100.0%	504	100.0%	73,481	3.66%	280.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,359,966	28.0%	145	28.8%	71,448	4.20%	274.0
13 - 24	8,473,273	22.9%	114	22.6%	74,327	2.70%	307.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,311,041	41.3%	218	43.3%	70,234	3.59%	277.5
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	2,726,408	7.4%	26	5.2%	104,862	4.86%	236.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	163,569	0.4%	1	0.2%	163,569	5.20%	244.0
Total	37,034,257	100.0%	504	100.0%	73,481	3.66%	280.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	33,840,916	91.4%	468	92.9%	72,310	3.53%	285.4
4.50% - 4.75%	852,081	2.3%	7	1.4%	121,726	4.64%	237.4
4.75% - 5.00%	745,015	2.0%	8	1.6%	93,127	4.87%	237.2
5.00% - 5.25%	1,093,750	3.0%	16	3.2%	68,359	5.14%	210.2
5.25% - 5.50%	242,820	0.7%	3	0.6%	80,940	5.41%	234.1
5.50% - 5.75%	149,990	0.4%	1	0.2%	149,990	5.75%	224.0
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%	211.0
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	37,034,257	100.0%	504	100.0%	73,481	3.66%	280.3

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	3,360,171	9.1%	33	6.5%	101,823	4.73%	245.2
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	218,655	0.6%	4	0.8%	54,664	4.20%	283.5
01-Jan-2020 - 31-Dec-2020	247,812	0.7%	4	0.8%	61,953	4.85%	236.3
01-Jan-2021 - 31-Dec-2021	21,315,052	57.6%	293	58.1%	72,748	3.80%	276.1
01-Jan-2022 - 31-Dec-2022	7,368,025	19.9%	100	19.8%	73,680	2.92%	306.8
01-Jan-2023 - 31-Dec-2023	333,173	0.9%	6	1.2%	55,529	3.57%	248.7
01-Jan-2024 - 31-Dec-2024	234,135	0.6%	5	1.0%	46,827	3.45%	283.6
01-Jan-2025 - 31-Dec-2025	3,957,235	10.7%	59	11.7%	67,072	3.30%	288.2
01-Jan-2026 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	37,034,257	100.0%	504	100.0%	73,481	3.66%	280.3

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	148	0.0%	1	0.2%	148	4.19%	(23.1)
01-Jan-2020 - 31-Dec-2021	5,213	0.0%	1	0.2%	5,213	2.70%	10.0
01-Jan-2022 - 31-Dec-2023	6,229	0.0%	2	0.4%	3,114	4.20%	15.9
01-Jan-2024 - 31-Dec-2025	362,925	1.0%	4	0.8%	90,731	3.52%	54.0
01-Jan-2026 - 31-Dec-2027	339,565	0.9%	5	1.0%	67,913	3.77%	69.4
01-Jan-2028 - 31-Dec-2029	250,297	0.7%	5	1.0%	50,059	3.35%	101.9
01-Jan-2030 - 31-Dec-2031	556,410	1.5%	8	1.6%	69,551	4.02%	122.3
01-Jan-2032 - 31-Dec-2033	776,873	2.1%	11	2.2%	70,625	3.54%	146.1
01-Jan-2034 - 31-Dec-2035	1,622,903	4.4%	18	3.6%	90,161	3.30%	171.3
01-Jan-2036 - 31-Dec-2037	1,288,722	3.5%	16	3.2%	80,545	3.51%	187.2
01-Jan-2038 - 31-Dec-2039	808,769	2.2%	10	2.0%	80,877	4.13%	220.2
01-Jan-2040 - 31-Dec-2041	3,134,340	8.5%	40	7.9%	78,359	4.18%	239.3
01-Jan-2042 - 31-Dec-2043	5,478,458	14.8%	76	15.1%	72,085	3.94%	265.1
01-Jan-2044 - 31-Dec-2045	9,327,961	25.2%	122	24.2%	76,459	3.99%	287.6
01-Jan-2046 - 31-Dec-2047	3,675,356	9.9%	54	10.7%	68,062	3.54%	308.4
01-Jan-2048 - 31-Dec-2137	9,400,088	25.4%	131	26.0%	71,756	3.08%	363.1
Total	37,034,257	100.0%	504	100.0%	73,481	3.66%	280.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	820,574	2.2%	22	5.9%	37,299	3.51%	140.4
60% - 70%	933,238	2.5%	15	4.0%	62,216	3.85%	203.9
70% - 80%	2,806,401	7.6%	25	6.7%	112,256	3.29%	261.4
80% - 90%	5,794,834	15.6%	54	14.4%	107,312	3.51%	288.6
90% - 100%	14,745,819	39.8%	151	40.3%	97,654	3.57%	305.0
100% - 110%	7,013,440	18.9%	68	18.1%	103,139	3.74%	295.5
110% - 120%	4,919,949	13.3%	40	10.7%	122,999	4.18%	223.2
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	37,034,257	100.0%	375	100.0%	98,758	3.66%	280.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	3,748,994	10.1%	36	9.6%	104,139	3.67%	262.8
Bayern	3,521,313	9.5%	38	10.1%	92,666	3.52%	262.3
Berlin	2,053,096	5.5%	21	5.6%	97,766	3.48%	297.7
Brandenburg	802,408	2.2%	7	1.9%	114,630	3.68%	286.8
Bremen	298,481	0.8%	5	1.3%	59,696	3.78%	300.5
Hamburg	84,691	0.2%	1	0.3%	84,691	4.20%	282.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,295,337	6.2%	22	5.9%	104,334	3.53%	288.0
Mecklenburg-Vorpommern	482,445	1.3%	4	1.1%	120,611	3.53%	250.6
Niedersachsen	1,543,982	4.2%	19	5.1%	81,262	3.36%	282.8
Nordrhein-Westfalen	7,730,712	20.9%	70	18.7%	110,439	3.87%	281.8
Rheinland-Pfalz	2,718,876	7.3%	23	6.1%	118,212	3.57%	303.1
Saarland	828,744	2.2%	7	1.9%	118,392	3.55%	240.2
Sachsen	6,614,554	17.9%	80	21.3%	82,682	3.60%	286.5
Sachsen-Anhalt	2,530,547	6.8%	26	6.9%	97,329	3.74%	287.5
Schleswig-Holstein	830,928	2.2%	7	1.9%	118,704	3.71%	291.3
Thüringen	949,148	2.6%	9	2.4%	105,461	4.11%	244.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	37,034,257	100.0%	375	100.0%	98,758	3.66%	280.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	12,308,093	33.2%	106	28.3%	116,114	99.1%	0.9%
Hochhaus/appartement	19,857,401	53.6%	234	62.4%	84,861	21.8%	78.2%
Mehrfamilienhaus	2,736,907	7.4%	18	4.8%	152,050	77.8%	22.2%
Zweifamilienhaus	2,131,856	5.8%	17	4.5%	125,403	94.1%	5.9%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	37,034,257	100.0%	375	100.0%	98,758	49.6%	50.4%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	14,602,814	39.4%	218	58.1%	66,985	3.56%	275.4
100,000 - 150,000	12,580,661	34.0%	102	27.2%	123,340	3.74%	281.4
150,000 - 200,000	7,596,810	20.5%	45	12.0%	168,818	3.63%	285.2
200,000 - 250,000	1,982,682	5.4%	9	2.4%	220,298	3.89%	288.5
250,000 - 300,000	271,290	0.7%	1	0.3%	271,290	4.20%	291.0
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	37,034,257	100.0%	375	100.0%	98,758	3.66%	280.3

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	147		
Number of loan parts	186		
	Weighted average	Minimum	Maximum
Loan size	91,375	23,675	242,727
Loan part size	72,216	13,355	242,727
Coupon	3.65%	2.70%	6.06%
Remaining maturity (months)	284.1	44	463
Remaining interest period (months)	8.0	1	59
Original interest period (months)	37.2	6	120
Seasoning (months)	184.3	176.5	198.4
Loan to Lending Value	95.3%	0.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	10,669,843.27	84.4%	79.43%
Owner occupied	2,762,354.87	15.6%	20.57%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	11,661,530	86.8%	165	88.7%	70,676	3.63%	296.7
Interest Only With Life Insurance Redemption	864,996	6.4%	11	5.9%	78,636	3.89%	163.3
Interest Only With Building Savings Account Redemption	742,738	5.5%	9	4.8%	82,526	3.43%	227.2
Interest Only	162,934	1.2%	1	0.5%	162,934	4.34%	281.0
Total	13,432,198	100.0%	186	100.0%	72,216	3.65%	284.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	4,227,195	31.5%	58	31.2%	72,883	4.20%	270.1
13 - 24	3,434,531	25.6%	51	27.4%	67,344	2.70%	317.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	5,002,964	37.2%	71	38.2%	70,464	3.64%	283.6
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	767,509	5.7%	6	3.2%	127,918	4.87%	214.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	13,432,198	100.0%	186	100.0%	72,216	3.65%	284.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,383,301	92.2%	173	93.0%	71,580	3.52%	291.0
4.50% - 4.75%	242,727	1.8%	1	0.5%	242,727	4.59%	175.0
4.75% - 5.00%	77,510	0.6%	1	0.5%	77,510	4.77%	126.0
5.00% - 5.25%	496,923	3.7%	9	4.8%	55,214	5.13%	218.4
5.25% - 5.50%	122,053	0.9%	1	0.5%	122,053	5.38%	234.0
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%	211.0
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	13,432,198	100.0%	186	100.0%	72,216	3.65%	284.1

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	979,183	7.3%	7	3.8%	139,883	4.73%	231.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	116,988	0.9%	2	1.1%	58,494	4.20%	288.9
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	7,727,208	57.5%	111	59.7%	69,614	3.86%	276.3
01-Jan-2022 - 31-Dec-2022	2,972,500	22.1%	41	22.0%	72,500	2.89%	322.1
01-Jan-2023 - 31-Dec-2023	56,286	0.4%	1	0.5%	56,286	3.51%	214.0
01-Jan-2024 - 31-Dec-2024	63,467	0.5%	1	0.5%	63,467	3.36%	331.0
01-Jan-2025 - 31-Dec-2025	1,516,567	11.3%	23	12.4%	65,938	3.30%	283.5
01-Jan-2026 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	13,432,198	100.0%	186	100.0%	72,216	3.65%	284.1

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	213,925	1.6%	3	1.6%	71,308	3.05%	51.3
01-Jan-2026 - 31-Dec-2027	93,885	0.7%	2	1.1%	46,942	4.59%	73.8
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	156,379	1.2%	3	1.6%	52,126	4.41%	123.1
01-Jan-2032 - 31-Dec-2033	230,123	1.7%	3	1.6%	76,708	3.62%	139.0
01-Jan-2034 - 31-Dec-2035	639,762	4.8%	6	3.2%	106,627	3.78%	171.2
01-Jan-2036 - 31-Dec-2037	346,739	2.6%	4	2.2%	86,685	3.83%	186.2
01-Jan-2038 - 31-Dec-2039	365,702	2.7%	5	2.7%	73,140	3.99%	216.9
01-Jan-2040 - 31-Dec-2041	936,768	7.0%	15	8.1%	62,451	4.36%	241.7
01-Jan-2042 - 31-Dec-2043	1,568,798	11.7%	23	12.4%	68,209	3.81%	264.8
01-Jan-2044 - 31-Dec-2045	4,010,764	29.9%	50	26.9%	80,215	3.97%	287.4
01-Jan-2046 - 31-Dec-2047	1,064,483	7.9%	18	9.7%	59,138	3.41%	309.0
01-Jan-2048 - 31-Dec-2137	3,804,871	28.3%	54	29.0%	70,461	3.03%	360.1
Total	13,432,198	100.0%	186	100.0%	72,216	3.65%	284.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	310,284	2.3%	6	4.1%	51,714	3.72%	141.8
60% - 70%	265,388	2.0%	5	3.4%	53,078	3.79%	205.6
70% - 80%	490,129	3.6%	6	4.1%	81,688	3.78%	254.7
80% - 90%	1,665,423	12.4%	13	8.8%	128,109	3.71%	278.5
90% - 100%	6,209,639	46.2%	72	49.0%	86,245	3.46%	308.8
100% - 110%	3,185,306	23.7%	32	21.8%	99,541	3.80%	289.0
110% - 120%	1,306,029	9.7%	13	8.8%	100,464	3.97%	222.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	13,432,198	100.0%	147	100.0%	91,375	3.65%	284.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,053,096	15.3%	21	14.3%	97,766	3.48%	297.7
Brandenburg	802,408	6.0%	7	4.8%	114,630	3.68%	286.8
Mecklenburg-Vorpommern	482,445	3.6%	4	2.7%	120,611	3.53%	250.6
Sachsen	6,614,554	49.2%	80	54.4%	82,682	3.60%	286.5
Sachsen-Anhalt	2,530,547	18.8%	26	17.7%	97,329	3.74%	287.5
Thüringen	949,148	7.1%	9	6.1%	105,461	4.11%	244.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	13,432,198	100.0%	147	100.0%	91,375	3.65%	284.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2,389,917	17.8%	19	12.9%	125,785	100.00%	0.00%
Hochhaus/appartement	10,265,734	76.4%	123	83.7%	83,461	2.44%	97.56%
Mehrfamilienhaus	639,678	4.8%	4	2.7%	159,920	0.00%	100.00%
Zweifamilienhaus	136,869	1.0%	1	0.7%	136,869	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	13,432,198	100.0%	147	100.0%	91,375	15.65%	84.35%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	6,682,722	49.8%	99	67.3%	67,502	3.52%	277.7
100,000 - 150,000	4,003,778	29.8%	33	22.4%	121,327	3.82%	284.8
150,000 - 200,000	2,071,844	15.4%	12	8.2%	172,654	3.59%	313.3
200,000 - 250,000	673,854	5.0%	3	2.0%	224,618	4.07%	254.4
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	13,432,198	100.0%	147	100.0%	91,375	3.65%	284.1