

E-MAC DE 2006-I Investor Report May 2021

Cashflow analysis for the period

Total interest received	300,444	
Interest received on transaction accounts	(19,232)	
Post Foreclosure Proceeds	155,472	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,436,684

Company management expenses	208	
MPT fee	47,385	
Administration fee	10,588	
Post Foreclosure Fee	56,784	
Third party fees	146,539	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	67,450	
Interest on the Notes	-	
Shortfall Class C PDL Repayment	107,730	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		436,684

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 February 2021	37,034,257	
To be disbursed per 1 February 2021	-	
Starting principal balance 1 February 2021	37,034,257	
Principal (p)repayments	(2,342,007)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(199,065)	
Ending principal balance		34,493,184
Balance Reset Participation	-	
Total balance E-MAC DE 2006-I		34,493,184

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	105,920	199,065	107,730	197,255
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,605,920	199,065	107,730	18,697,255

Performance

	Last period	This period	Since issue
Prepayment rate	27.97%	22.86%	17.86%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	21,689,115	62.9%	248
1 - 30	18,021	3,712,579	10.8%	36
31 - 60	16,821	2,062,842	6.0%	17
61 - 90	6,840	455,118	1.3%	3
91 - 120	1,609	159,298	0.5%	1
121-150	9,052	416,986	1.2%	4
> 151	1,071,681	5,997,246	17.4%	46
Total	1,124,024	34,493,184	100%	355

	Last period	This period	Net Recovered	Total
Aggregate principal losses	200,231	199,065	35,119	54,287,709

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	355		
Number of loans parts	478		
	Weighted average	Minimum	Maximum
Loan size	97,164	3,333	271,290
Loan part size	72,161	1,816	271,290
Coupon	3.56%	2.70%	6.06%
Remaining maturity (months)	280.5	1	463
Remaining interest period (months)	8.1	1	59
Original interest period (months)	38.7	3	120
Seasoning (months)	186.7	175.9	203.2
Loan to Lending Value	93.9%	0.0	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	14,887,833.98	50.7%	43.16%
Owner occupied	19,605,350.29	49.3%	56.84%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	29,242,319	84.8%	421	88.1%	69,459	3.56%	293.5
Interest Only With Life Insurance Redemption	2,983,094	8.6%	35	7.3%	85,231	3.51%	179.8
Interest Only With Building Savings Account Redemption	1,735,437	5.0%	17	3.6%	102,085	3.29%	241.0
Interest Only	532,334	1.5%	5	1.0%	106,467	4.74%	256.3
Total	34,493,184	100.0%	478	100.0%	72,161	3.56%	280.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,256,430	29.7%	146	30.5%	70,250	4.20%	277.6
13 - 24	9,435,665	27.4%	131	27.4%	72,028	2.70%	302.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,162,882	35.3%	176	36.8%	69,107	3.41%	276.5
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	2,638,206	7.6%	25	5.2%	105,528	4.87%	232.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	34,493,184	100.0%	478	100.0%	72,161	3.56%	280.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	32,008,122	92.8%	453	94.8%	70,658	3.45%	284.9
4.50% - 4.75%	852,081	2.5%	7	1.5%	121,726	4.64%	234.4
4.75% - 5.00%	745,015	2.2%	8	1.7%	93,127	4.87%	234.2
5.00% - 5.25%	385,472	1.1%	5	1.0%	77,094	5.14%	177.7
5.25% - 5.50%	242,820	0.7%	3	0.6%	80,940	5.41%	231.1
5.50% - 5.75%	149,990	0.4%	1	0.2%	149,990	5.75%	221.0
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%	208.0
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	34,493,184	100.0%	478	100.0%	72,161	3.56%	280.5

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	3,271,969	9.5%	32	6.7%	102,249	4.74%	241.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	101,845	0.3%	3	0.6%	33,948	4.20%	274.4
01-Jan-2020 - 31-Dec-2020	246,177	0.7%	3	0.6%	82,059	4.85%	233.2
01-Jan-2021 - 31-Dec-2021	15,774,873	45.7%	219	45.8%	72,031	3.81%	276.9
01-Jan-2022 - 31-Dec-2022	7,273,613	21.1%	100	20.9%	72,736	2.92%	299.6
01-Jan-2023 - 31-Dec-2023	2,851,543	8.3%	41	8.6%	69,550	2.80%	298.0
01-Jan-2024 - 31-Dec-2024	231,068	0.7%	5	1.0%	46,214	3.45%	281.4
01-Jan-2025 - 31-Dec-2025	3,914,917	11.3%	59	12.3%	66,355	3.30%	285.4
01-Jan-2026 - 31-Dec-2111	827,179	2.4%	16	3.3%	51,699	3.30%	265.5
Total	34,493,184	100.0%	478	100.0%	72,161	3.56%	280.5

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%	(26.1)
01-Jan-2020 - 31-Dec-2021	3,333	0.0%	1	0.2%	3,333	2.70%	7.0
01-Jan-2022 - 31-Dec-2023	4,737	0.0%	2	0.4%	2,369	4.20%	13.0
01-Jan-2024 - 31-Dec-2025	338,846	1.0%	4	0.8%	84,712	2.82%	51.7
01-Jan-2026 - 31-Dec-2027	292,893	0.8%	4	0.8%	73,223	3.42%	65.3
01-Jan-2028 - 31-Dec-2029	296,195	0.9%	5	1.0%	59,239	3.40%	99.3
01-Jan-2030 - 31-Dec-2031	532,833	1.5%	8	1.7%	66,604	3.91%	118.9
01-Jan-2032 - 31-Dec-2033	574,627	1.7%	8	1.7%	71,828	3.38%	139.3
01-Jan-2034 - 31-Dec-2035	1,517,226	4.4%	18	3.8%	84,290	3.36%	167.3
01-Jan-2036 - 31-Dec-2037	1,240,072	3.6%	17	3.6%	72,945	3.24%	184.7
01-Jan-2038 - 31-Dec-2039	1,001,136	2.9%	11	2.3%	91,012	3.85%	214.7
01-Jan-2040 - 31-Dec-2041	2,516,869	7.3%	32	6.7%	78,652	3.94%	234.8
01-Jan-2042 - 31-Dec-2043	4,509,809	13.1%	65	13.6%	69,382	3.96%	260.5
01-Jan-2044 - 31-Dec-2045	8,905,417	25.8%	119	24.9%	74,835	3.97%	284.7
01-Jan-2046 - 31-Dec-2047	2,347,021	6.8%	34	7.1%	69,030	3.25%	306.9
01-Jan-2048 - 31-Dec-2137	10,412,022	30.2%	149	31.2%	69,879	3.09%	359.7
Total	34,493,184	100.0%	478	100.0%	72,161	3.56%	280.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	921,778	2.7%	23	6.5%	40,077	3.45%	149.2
60% - 70%	1,048,348	3.0%	17	4.8%	61,668	3.31%	231.6
70% - 80%	2,600,567	7.5%	22	6.2%	118,208	3.30%	257.9
80% - 90%	6,267,181	18.2%	61	17.2%	102,741	3.49%	288.3
90% - 100%	14,048,749	40.7%	149	42.0%	94,287	3.45%	306.0
100% - 110%	4,783,948	13.9%	44	12.4%	108,726	3.66%	305.2
110% - 120%	4,822,612	14.0%	39	11.0%	123,657	4.11%	219.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	34,493,184	100.0%	355	100.0%	97,164	3.56%	280.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	3,138,023	9.1%	31	8.7%	101,227	3.53%	256.2
Bayern	3,488,300	10.1%	37	10.4%	94,278	3.35%	265.5
Berlin	2,037,308	5.9%	21	5.9%	97,015	3.33%	309.0
Brandenburg	795,994	2.3%	7	2.0%	113,713	3.53%	290.6
Bremen	297,190	0.9%	5	1.4%	59,438	3.78%	297.4
Hamburg	83,982	0.2%	1	0.3%	83,982	4.20%	279.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,209,508	6.4%	21	5.9%	105,215	3.29%	292.7
Mecklenburg-Vorpommern	330,896	1.0%	3	0.8%	110,299	3.23%	279.3
Niedersachsen	1,527,732	4.4%	19	5.4%	80,407	3.40%	278.9
Nordrhein-Westfalen	7,180,981	20.8%	67	18.9%	107,179	3.83%	279.6
Rheinland-Pfalz	2,477,999	7.2%	21	5.9%	118,000	3.54%	300.3
Saarland	823,926	2.4%	7	2.0%	117,704	3.55%	237.0
Sachsen	5,978,469	17.3%	74	20.8%	80,790	3.52%	285.1
Sachsen-Anhalt	2,354,250	6.8%	25	7.0%	94,170	3.64%	288.4
Schleswig-Holstein	824,128	2.4%	7	2.0%	117,733	3.42%	301.0
Thüringen	944,497	2.7%	9	2.5%	104,944	4.11%	240.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	34,493,184	100.0%	355	100.0%	97,164	3.56%	280.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	11,364,602	32.9%	100	28.2%	113,646	99.0%	1.0%
Hochhaus/appartement	18,437,918	53.5%	221	62.3%	83,429	21.3%	78.7%
Mehrfamilienhaus	2,575,423	7.5%	17	4.8%	151,495	76.5%	23.5%
Zweifamilienhaus	2,115,242	6.1%	17	4.8%	124,426	94.1%	5.9%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	34,493,184	100.0%	355	100.0%	97,164	49.3%	50.7%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	14,436,330	41.9%	215	60.6%	67,146	3.45%	277.2
100,000 - 150,000	11,109,531	32.2%	90	25.4%	123,439	3.64%	279.3
150,000 - 200,000	7,126,123	20.7%	42	11.8%	169,670	3.54%	289.9
200,000 - 250,000	1,549,910	4.5%	7	2.0%	221,416	4.04%	274.4
250,000 - 300,000	271,290	0.8%	1	0.3%	271,290	4.20%	288.0
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	34,493,184	100.0%	355	100.0%	97,164	3.56%	280.5

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	139		
Number of loan parts	177		
	Weighted average	Minimum	Maximum
Loan size	89,507	22,551	242,727
Loan part size	70,290	13,255	242,727
Coupon	3.55%	2.70%	6.06%
Remaining maturity (months)	286.5	41	460
Remaining interest period (months)	9.4	1	59
Original interest period (months)	35.9	3	120
Seasoning (months)	187.4	179.5	201.4
Loan to Lending Value	94.5%	0.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	9,846,069.02	84.2%	79.14%
Owner occupied	2,595,346.57	15.8%	20.86%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	10,700,216	86.0%	156	88.1%	68,591	3.54%	300.4
Interest Only With Life Insurance Redemption	838,228	6.7%	11	6.2%	76,203	3.80%	165.2
Interest Only With Building Savings Account Redemption	740,037	5.9%	9	5.1%	82,226	3.31%	224.1
Interest Only	162,934	1.3%	1	0.6%	162,934	4.34%	278.0
Total	12,441,416	100.0%	177	100.0%	70,290	3.55%	286.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	4,017,768	32.3%	57	32.2%	70,487	4.20%	275.6
13 - 24	3,556,811	28.6%	54	30.5%	65,867	2.70%	319.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	4,099,328	32.9%	60	33.9%	68,322	3.40%	282.4
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	6.2%	6	3.4%	127,918	4.87%	211.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	12,441,416	100.0%	177	100.0%	70,290	3.55%	286.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,813,000	94.9%	172	97.2%	68,680	3.47%	291.4
4.50% - 4.75%	242,727	2.0%	1	0.6%	242,727	4.59%	172.0
4.75% - 5.00%	77,510	0.6%	1	0.6%	77,510	4.77%	123.0
5.00% - 5.25%	76,441	0.6%	1	0.6%	76,441	5.13%	245.0
5.25% - 5.50%	122,053	1.0%	1	0.6%	122,053	5.38%	231.0
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	0.9%	1	0.6%	109,684	6.06%	208.0
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	12,441,416	100.0%	177	100.0%	70,290	3.55%	286.5

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	7.9%	7	4.0%	139,883	4.73%	228.3
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	178	0.0%	1	0.6%	178	4.20%	287.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	5,973,288	48.0%	84	47.5%	71,111	3.85%	278.3
01-Jan-2022 - 31-Dec-2022	2,913,335	23.4%	41	23.2%	71,057	2.89%	318.6
01-Jan-2023 - 31-Dec-2023	675,586	5.4%	11	6.2%	61,417	2.77%	331.8
01-Jan-2024 - 31-Dec-2024	62,999	0.5%	1	0.6%	62,999	3.36%	328.0
01-Jan-2025 - 31-Dec-2025	1,500,041	12.1%	23	13.0%	65,219	3.30%	280.7
01-Jan-2026 - 31-Dec-2111	336,806	2.7%	9	5.1%	37,423	3.30%	249.4
Total	12,441,416	100.0%	177	100.0%	70,290	3.55%	286.5

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	189,846	1.5%	3	1.7%	63,282	2.91%	49.2
01-Jan-2026 - 31-Dec-2027	49,917	0.4%	1	0.6%	49,917	3.30%	69.0
01-Jan-2028 - 31-Dec-2029	75,509	0.6%	1	0.6%	75,509	3.78%	100.0
01-Jan-2030 - 31-Dec-2031	111,528	0.9%	2	1.1%	55,764	4.14%	120.2
01-Jan-2032 - 31-Dec-2033	226,153	1.8%	3	1.7%	75,384	3.67%	135.3
01-Jan-2034 - 31-Dec-2035	681,996	5.5%	7	4.0%	97,428	3.75%	167.4
01-Jan-2036 - 31-Dec-2037	195,521	1.6%	3	1.7%	65,174	3.56%	187.8
01-Jan-2038 - 31-Dec-2039	362,649	2.9%	5	2.8%	72,530	3.99%	213.9
01-Jan-2040 - 31-Dec-2041	620,411	5.0%	10	5.6%	62,041	3.94%	236.3
01-Jan-2042 - 31-Dec-2043	1,118,871	9.0%	18	10.2%	62,160	3.87%	259.7
01-Jan-2044 - 31-Dec-2045	3,923,122	31.5%	50	28.2%	78,462	3.94%	284.7
01-Jan-2046 - 31-Dec-2047	682,587	5.5%	12	6.8%	56,882	2.99%	307.1
01-Jan-2048 - 31-Dec-2137	4,203,305	33.8%	62	35.0%	67,795	3.07%	358.7
Total	12,441,416	100.0%	177	100.0%	70,290	3.55%	286.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	376,826	3.0%	7	5.0%	53,832	3.60%	162.2
60% - 70%	295,616	2.4%	6	4.3%	49,269	3.43%	197.2
70% - 80%	452,189	3.6%	5	3.6%	90,438	3.87%	262.5
80% - 90%	1,857,433	14.9%	18	12.9%	103,191	3.52%	281.9
90% - 100%	5,897,896	47.4%	67	48.2%	88,028	3.42%	308.8
100% - 110%	2,255,754	18.1%	23	16.5%	98,076	3.62%	307.9
110% - 120%	1,305,701	10.5%	13	9.4%	100,439	3.97%	219.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	12,441,416	100.0%	139	100.0%	89,507	3.55%	286.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,037,308	16.4%	21	15.1%	97,015	3.33%	309.0
Brandenburg	795,994	6.4%	7	5.0%	113,713	3.53%	290.6
Mecklenburg-Vorpommern	330,896	2.7%	3	2.2%	110,299	3.23%	279.3
Sachsen	5,978,469	48.1%	74	53.2%	80,790	3.52%	285.1
Sachsen-Anhalt	2,354,250	18.9%	25	18.0%	94,170	3.64%	288.4
Thüringen	944,497	7.6%	9	6.5%	104,944	4.11%	240.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	12,441,416	100.0%	139	100.0%	89,507	3.55%	286.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2,225,664	17.9%	18	12.9%	123,648	100.00%	0.00%
Hochhaus/appartement	9,442,208	75.9%	116	83.5%	81,398	2.59%	97.41%
Mehrfamilienhaus	639,188	5.1%	4	2.9%	159,797	0.00%	100.00%
Zweifamilienhaus	134,356	1.1%	1	0.7%	134,356	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	12,441,416	100.0%	139	100.0%	89,507	15.83%	84.17%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	6,732,927	54.1%	99	71.2%	68,009	3.38%	280.6
100,000 - 150,000	3,150,450	25.3%	26	18.7%	121,171	3.78%	287.1
150,000 - 200,000	1,886,023	15.2%	11	7.9%	171,457	3.60%	318.9
200,000 - 250,000	672,016	5.4%	3	2.2%	224,005	4.08%	251.3
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	12,441,416	100.0%	139	100.0%	89,507	3.55%	286.5