

E-MAC DE 2006-I Investor Report August 2021

Cashflow analysis for the period

Total interest received	306,577	
Interest received on transaction accounts	(19,256)	
Post Foreclosure Proceeds	180,318	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,467,638
Company management expenses	1,996	
MPT fee	47,385	
Administration fee	10,588	
Post Foreclosure Fee	67,866	
Third party fees	185,467	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	41,063	
Interest on the Notes	-	
Shortfall Class C PDL Repayment	113,273	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		467,638
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 May 2021	34,493,184	
To be disbursed per 1 May 2021	-	
Starting principal balance 1 May 2021	34,493,184	
Principal (p)repayments	(1,372,979)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(40,203)	
Ending principal balance		33,080,003
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		33,080,003

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	197,255	40,203	113,273	124,185
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,697,255	40,203	113,273	18,624,185

Performance

	Last period	This period	Since issue
Prepayment rate	22.86%	13.26%	17.71%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	24,425,265	73.8%	271	79.5%
1 - 30	8,287	1,647,222	5.0%	15	4.4%
31 - 60	7,265	832,129	2.5%	7	2.1%
61 - 90	2,815	248,042	0.7%	2	0.6%
91 - 120	2,474	117,203	0.4%	1	0.3%
121-150	6,978	295,650	0.9%	4	1.2%
> 151	1,024,117	5,514,492	16.7%	41	12.0%
Total	1,051,935	33,080,003	100%	341	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	199,065	40,203	131,675	54,196,236

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	341		
Number of loans parts	459		
	Weighted average	Minimum	Maximum
Loan size	97,009	2,387	271,290
Loan part size	72,070	1,447	271,290
Coupon	3.52%	2.70%	6.06%
Remaining maturity (months)	278.5	1	460
Remaining interest period (months)	9.2	1	59
Original interest period (months)	39.6	6	120
Seasoning (months)	189.8	178.9	206.2
Loan to Lending Value	93.5%	0.0	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	13,959,359.84	49.9%	42.20%
Owner occupied	19,120,642.87	50.1%	57.80%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	28,099,133	84.9%	405	88.2%	69,381	3.52%	291.3
Interest Only With Life Insurance Redemption	2,919,025	8.8%	34	7.4%	85,854	3.48%	175.9
Interest Only With Building Savings Account Redemption	1,612,412	4.9%	16	3.5%	100,776	3.16%	247.3
Interest Only	449,434	1.4%	4	0.9%	112,358	4.61%	258.3
Total	33,080,003	100.0%	459	100.0%	72,070	3.52%	278.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,003,692	27.2%	127	27.7%	70,895	4.20%	276.7
13 - 24	9,470,341	28.6%	134	29.2%	70,674	2.70%	293.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,089,590	36.5%	175	38.1%	69,083	3.37%	278.7
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	2,516,380	7.6%	23	5.0%	109,408	4.84%	229.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	33,080,003	100.0%	459	100.0%	72,070	3.52%	278.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	30,720,405	92.9%	436	95.0%	70,460	3.41%	283.0
4.50% - 4.75%	852,081	2.6%	7	1.5%	121,726	4.64%	231.4
4.75% - 5.00%	743,956	2.2%	8	1.7%	92,995	4.87%	231.2
5.00% - 5.25%	381,834	1.2%	5	1.1%	76,367	5.13%	174.1
5.25% - 5.50%	122,053	0.4%	1	0.2%	122,053	5.38%	228.0
5.50% - 5.75%	149,990	0.5%	1	0.2%	149,990	5.75%	218.0
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%	205.0
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	33,080,003	100.0%	459	100.0%	72,070	3.52%	278.5

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	3,150,079	9.5%	30	6.5%	105,003	4.71%	238.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	101,845	0.3%	3	0.7%	33,948	4.20%	271.4
01-Jan-2020 - 31-Dec-2020	242,539	0.7%	3	0.7%	80,846	4.84%	230.1
01-Jan-2021 - 31-Dec-2021	12,222,304	36.9%	169	36.8%	72,321	3.87%	278.5
01-Jan-2022 - 31-Dec-2022	7,194,900	21.7%	99	21.6%	72,676	2.92%	296.4
01-Jan-2023 - 31-Dec-2023	3,908,337	11.8%	58	12.6%	67,385	2.77%	281.2
01-Jan-2024 - 31-Dec-2024	228,920	0.7%	5	1.1%	45,784	3.45%	279.4
01-Jan-2025 - 31-Dec-2025	3,815,900	11.5%	57	12.4%	66,946	3.30%	282.4
01-Jan-2026 - 31-Dec-2111	2,215,180	6.7%	35	7.6%	63,291	3.30%	271.8
Total	33,080,003	100.0%	459	100.0%	72,070	3.52%	278.5

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	83	0.0%	1	0.2%	83	4.19%	(29.1)
01-Jan-2020 - 31-Dec-2021	2,387	0.0%	1	0.2%	2,387	4.20%	4.0
01-Jan-2022 - 31-Dec-2023	3,983	0.0%	2	0.4%	1,992	4.20%	10.1
01-Jan-2024 - 31-Dec-2025	231,200	0.7%	2	0.4%	115,600	2.70%	49.9
01-Jan-2026 - 31-Dec-2027	317,006	1.0%	5	1.1%	63,401	3.39%	62.2
01-Jan-2028 - 31-Dec-2029	215,010	0.6%	4	0.9%	53,753	3.22%	96.5
01-Jan-2030 - 31-Dec-2031	611,781	1.8%	9	2.0%	67,976	3.75%	115.6
01-Jan-2032 - 31-Dec-2033	520,731	1.6%	7	1.5%	74,390	3.30%	136.0
01-Jan-2034 - 31-Dec-2035	1,391,665	4.2%	17	3.7%	81,863	3.29%	165.2
01-Jan-2036 - 31-Dec-2037	1,188,784	3.6%	16	3.5%	74,299	3.13%	181.5
01-Jan-2038 - 31-Dec-2039	976,167	3.0%	10	2.2%	97,617	3.85%	211.8
01-Jan-2040 - 31-Dec-2041	2,407,796	7.3%	31	6.8%	77,671	3.81%	231.9
01-Jan-2042 - 31-Dec-2043	4,266,072	12.9%	61	13.3%	69,936	3.91%	257.5
01-Jan-2044 - 31-Dec-2045	8,193,054	24.8%	111	24.2%	73,811	3.94%	282.5
01-Jan-2046 - 31-Dec-2047	2,343,765	7.1%	32	7.0%	73,243	3.13%	304.2
01-Jan-2048 - 31-Dec-2137	10,410,518	31.5%	150	32.7%	69,403	3.11%	353.8
Total	33,080,003	100.0%	459	100.0%	72,070	3.52%	278.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	841,726	2.5%	21	6.2%	40,082	3.38%	146.6
60% - 70%	1,119,121	3.4%	17	5.0%	65,831	3.24%	241.4
70% - 80%	2,626,078	7.9%	23	6.7%	114,177	3.26%	243.5
80% - 90%	6,511,603	19.7%	65	19.1%	100,179	3.38%	293.4
90% - 100%	13,874,267	41.9%	146	42.8%	95,029	3.41%	303.0
100% - 110%	3,589,134	10.8%	33	9.7%	108,762	3.82%	302.9
110% - 120%	4,518,074	13.7%	36	10.6%	125,502	4.04%	216.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	33,080,003	100.0%	341	100.0%	97,009	3.52%	278.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	3,125,194	9.4%	31	9.1%	100,813	3.42%	253.3
Bayern	3,331,878	10.1%	36	10.6%	92,552	3.24%	265.2
Berlin	2,028,092	6.1%	21	6.2%	96,576	3.35%	305.1
Brandenburg	791,772	2.4%	7	2.1%	113,110	3.53%	288.0
Bremen	296,025	0.9%	5	1.5%	59,205	3.78%	294.4
Hamburg	83,624	0.3%	1	0.3%	83,624	4.20%	276.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,193,657	6.6%	21	6.2%	104,460	3.29%	289.9
Mecklenburg-Vorpommern	329,027	1.0%	3	0.9%	109,676	3.23%	276.3
Niedersachsen	1,424,293	4.3%	18	5.3%	79,127	3.35%	276.3
Nordrhein-Westfalen	6,997,364	21.2%	66	19.4%	106,021	3.80%	278.5
Rheinland-Pfalz	2,443,039	7.4%	20	5.9%	122,152	3.46%	299.8
Saarland	820,494	2.5%	7	2.1%	117,213	3.68%	225.4
Sachsen	5,435,949	16.4%	67	19.6%	81,134	3.51%	283.4
Sachsen-Anhalt	2,274,187	6.9%	24	7.0%	94,758	3.61%	286.8
Schleswig-Holstein	563,285	1.7%	5	1.5%	112,657	3.07%	314.4
Thüringen	942,122	2.8%	9	2.6%	104,680	3.90%	238.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	33,080,003	100.0%	341	100.0%	97,009	3.52%	278.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	11,013,771	33.3%	97	28.4%	113,544	99.0%	1.0%
Hochhaus/appartement	17,400,823	52.6%	210	61.6%	82,861	21.9%	78.1%
Mehrfamilienhaus	2,563,280	7.7%	17	5.0%	150,781	76.5%	23.5%
Zweifamilienhaus	2,102,129	6.4%	17	5.0%	123,655	94.1%	5.9%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	33,080,003	100.0%	341	100.0%	97,009	50.1%	49.9%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	13,882,544	42.0%	207	60.7%	67,065	3.38%	275.1
100,000 - 150,000	10,596,970	32.0%	86	25.2%	123,221	3.59%	278.8
150,000 - 200,000	6,783,711	20.5%	40	11.7%	169,593	3.53%	286.6
200,000 - 250,000	1,545,488	4.7%	7	2.1%	220,784	4.04%	271.3
250,000 - 300,000	271,290	0.8%	1	0.3%	271,290	4.20%	285.0
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	33,080,003	100.0%	341	100.0%	97,009	3.52%	278.5

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	131		
Number of loan parts	168		
	Weighted average	Minimum	Maximum
Loan size	90,085	21,985	242,727
Loan part size	70,245	13,204	242,727
Coupon	3.53%	2.70%	6.06%
Remaining maturity (months)	284.3	46	457
Remaining interest period (months)	9.5	1	57
Original interest period (months)	37.0	6	120
Seasoning (months)	190.4	182.5	204.4
Loan to Lending Value	94.5%	0.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	9,218,214.08	83.2%	78.11%
Owner occupied	2,582,935.13	16.8%	21.89%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	10,231,027	86.7%	149	88.7%	68,665	3.53%	296.3
Interest Only With Life Insurance Redemption	788,405	6.7%	10	6.0%	78,841	3.74%	164.4
Interest Only With Building Savings Account Redemption	618,783	5.2%	8	4.8%	77,348	2.98%	242.2
Interest Only	162,934	1.4%	1	0.6%	162,934	4.34%	275.0
Total	11,801,149	100.0%	168	100.0%	70,245	3.53%	284.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,598,475	30.5%	50	29.8%	71,969	4.20%	280.3
13 - 24	3,406,343	28.9%	54	32.1%	63,080	2.70%	303.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	4,028,823	34.1%	58	34.5%	69,462	3.37%	286.6
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	6.5%	6	3.6%	127,918	4.87%	208.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	11,801,149	100.0%	168	100.0%	70,245	3.53%	284.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,172,734	94.7%	163	97.0%	68,544	3.44%	289.7
4.50% - 4.75%	242,727	2.1%	1	0.6%	242,727	4.59%	169.0
4.75% - 5.00%	77,510	0.7%	1	0.6%	77,510	4.77%	120.0
5.00% - 5.25%	76,441	0.6%	1	0.6%	76,441	5.13%	242.0
5.25% - 5.50%	122,053	1.0%	1	0.6%	122,053	5.38%	228.0
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%	205.0
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	11,801,149	100.0%	168	100.0%	70,245	3.53%	284.3

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	979,183	8.3%	7	4.2%	139,883	4.73%	225.3
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%	284.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	4,749,655	40.2%	66	39.3%	71,964	3.94%	280.6
01-Jan-2022 - 31-Dec-2022	2,859,224	24.2%	40	23.8%	71,481	2.90%	315.0
01-Jan-2023 - 31-Dec-2023	1,092,967	9.3%	18	10.7%	60,720	2.74%	286.3
01-Jan-2024 - 31-Dec-2024	62,763	0.5%	1	0.6%	62,763	3.36%	325.0
01-Jan-2025 - 31-Dec-2025	1,417,742	12.0%	21	12.5%	67,512	3.30%	277.0
01-Jan-2026 - 31-Dec-2111	639,438	5.4%	14	8.3%	45,674	3.30%	274.5
Total	11,801,149	100.0%	168	100.0%	70,245	3.53%	284.3

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	82,200	0.7%	1	0.6%	82,200	2.70%	46.0
01-Jan-2026 - 31-Dec-2027	75,996	0.6%	2	1.2%	37,998	3.30%	64.6
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	192,042	1.6%	3	1.8%	64,014	3.54%	115.4
01-Jan-2032 - 31-Dec-2033	174,824	1.5%	2	1.2%	87,412	3.52%	130.2
01-Jan-2034 - 31-Dec-2035	562,137	4.8%	6	3.6%	93,689	3.65%	166.6
01-Jan-2036 - 31-Dec-2037	194,619	1.6%	3	1.8%	64,873	3.05%	184.8
01-Jan-2038 - 31-Dec-2039	360,860	3.1%	5	3.0%	72,172	4.00%	210.9
01-Jan-2040 - 31-Dec-2041	660,664	5.6%	11	6.5%	60,060	3.86%	233.2
01-Jan-2042 - 31-Dec-2043	1,063,623	9.0%	17	10.1%	62,566	3.70%	258.0
01-Jan-2044 - 31-Dec-2045	3,805,179	32.2%	48	28.6%	79,275	3.94%	281.9
01-Jan-2046 - 31-Dec-2047	683,443	5.8%	11	6.5%	62,131	2.88%	304.7
01-Jan-2048 - 31-Dec-2137	3,945,562	33.4%	59	35.1%	66,874	3.12%	351.5
Total	11,801,149	100.0%	168	100.0%	70,245	3.53%	284.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	257,478	2.2%	5	3.8%	51,496	3.69%	145.7
60% - 70%	244,717	2.1%	5	3.8%	48,943	3.28%	204.9
70% - 80%	449,941	3.8%	5	3.8%	89,988	3.76%	252.1
80% - 90%	2,212,487	18.7%	22	16.8%	100,568	3.42%	283.7
90% - 100%	5,696,031	48.3%	65	49.6%	87,631	3.42%	303.4
100% - 110%	1,753,960	14.9%	17	13.0%	103,174	3.73%	304.8
110% - 120%	1,186,536	10.1%	12	9.2%	98,878	3.87%	222.8
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	11,801,149	100.0%	131	100.0%	90,085	3.53%	284.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,028,092	17.2%	21	16.0%	96,576	3.35%	305.1
Brandenburg	791,772	6.7%	7	5.3%	113,110	3.53%	288.0
Mecklenburg-Vorpommern	329,027	2.8%	3	2.3%	109,676	3.23%	276.3
Sachsen	5,435,949	46.1%	67	51.1%	81,134	3.51%	283.4
Sachsen-Anhalt	2,274,187	19.3%	24	18.3%	94,758	3.61%	286.8
Thüringen	942,122	8.0%	9	6.9%	104,680	3.90%	238.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	11,801,149	100.0%	131	100.0%	90,085	3.53%	284.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	2,215,722	18.8%	18	13.7%	123,096	100.00%	0.00%
Hochhaus/appartement	8,814,677	74.7%	108	82.4%	81,617	2.78%	97.22%
Mehrfamilienhaus	638,940	5.4%	4	3.1%	159,735	0.00%	100.00%
Zweifamilienhaus	131,811	1.1%	1	0.8%	131,811	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	11,801,149	100.0%	131	100.0%	90,085	16.79%	83.21%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	6,352,882	53.8%	93	71.0%	68,311	3.33%	278.4
100,000 - 150,000	2,898,276	24.6%	24	18.3%	120,762	3.75%	287.6
150,000 - 200,000	1,878,901	15.9%	11	8.4%	170,809	3.65%	312.3
200,000 - 250,000	671,089	5.7%	3	2.3%	223,696	4.08%	248.2
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	11,801,149	100.0%	131	100.0%	90,085	3.53%	284.3