

E-MAC DE 2006-I Investor Report November 2021

Cashflow analysis for the period

Total interest received	490,126	
Interest received on transaction accounts	(19,515)	
Post Foreclosure Proceeds	149,712	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,620,323
Company management expenses	-	
MPT fee	47,385	
Administration fee	10,588	
Post Foreclosure Fee	55,275	
Third party fees	139,217	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	41,465	
Interest on the Notes	-	
Shortfall Class C PDL Repayment	326,394	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		620,323
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.

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.

Collateral

Starting current balance per 1 August 2021	33,080,003
To be disbursed per 1 August 2021	-
Starting principal balance 1 August 2021	33,080,003
Principal (p)repayments	(1,957,441)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(796,274)
Ending principal balance	30,326,287
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	30,326,287

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	124,185	796,274	326,394	594,065
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,624,185	796,274	326,394	19,094,065

Performance

	Last period	This period	Since issue
Prepayment rate	13.26%	27.48%	17.94%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	22,973,219	75.8%	259	80.4%
1 - 30	5,297	1,237,114	4.1%	12	3.7%
31 - 60	4,235	487,643	1.6%	6	1.9%
61 - 90	9,290	622,825	2.1%	4	1.2%
91 - 120	3,676	181,840	0.6%	2	0.6%
121-150	4,951	223,065	0.7%	3	0.9%
> 151	860,213	4,600,581	15.2%	36	11.2%
Total	887,661	30,326,287	100%	322	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	40,203	796,274	64,941	54,927,569

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	322		
Number of loans parts	435		
	Weighted average	Minimum	Maximum
Loan size	94,181	11,209	242,727
Loan part size	69,716	1,954	242,727
Coupon	3.46%	2.70%	6.06%
Remaining maturity (months)	276.9	1	490
Remaining interest period (months)	10.6	1	59
Original interest period (months)	39.2	6	120
Seasoning (months)	192.9	182.0	209.2
Loan to Lending Value	92.9%	0.0	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	12,842,172.65	50.3%	42.35%
Owner occupied	17,484,114.55	49.7%	57.65%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	25,961,933	85.6%	386	88.7%	67,259	3.48%	288.7
Interest Only With Life Insurance Redemption	2,627,146	8.7%	31	7.1%	84,747	3.41%	183.9
Interest Only With Building Savings Account Redemption	1,450,708	4.8%	15	3.4%	96,714	2.97%	240.3
Interest Only	286,500	0.9%	3	0.7%	95,500	4.76%	245.8
Total	30,326,287	100.0%	435	100.0%	69,716	3.46%	276.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	7,541,643	24.9%	112	25.7%	67,336	4.20%	270.1
13 - 24	9,619,941	31.7%	139	32.0%	69,208	2.70%	288.4
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	11,135,423	36.7%	164	37.7%	67,899	3.36%	282.1
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	2,029,280	6.7%	20	4.6%	101,464	4.87%	218.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	30,326,287	100.0%	435	100.0%	69,716	3.46%	276.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	28,206,280	93.0%	414	95.2%	68,131	3.35%	281.4
4.50% - 4.75%	852,081	2.8%	7	1.6%	121,726	4.64%	228.4
4.75% - 5.00%	741,556	2.4%	8	1.8%	92,695	4.87%	228.2
5.00% - 5.25%	294,633	1.0%	4	0.9%	73,658	5.13%	155.5
5.25% - 5.50%	122,053	0.4%	1	0.2%	122,053	5.38%	225.0
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	0.4%	1	0.2%	109,684	6.06%	202.0
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	30,326,287	100.0%	435	100.0%	69,716	3.46%	276.9

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-Jan-2015 - 31-Dec-2017	2,451,304	8.1%	26	6.0%	94,281	4.76%	227.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	178	0.0%	1	0.2%	178	4.20%	281.0
01-Jan-2020 - 31-Dec-2020	231,780	0.8%	3	0.7%	77,260	4.82%	232.3
01-Jan-2021 - 31-Dec-2021	4,820,899	15.9%	69	15.9%	69,868	3.71%	276.7
01-Jan-2022 - 31-Dec-2022	11,680,757	38.5%	167	38.4%	69,945	3.42%	284.3
01-Jan-2023 - 31-Dec-2023	4,514,612	14.9%	67	15.4%	67,382	2.76%	282.4
01-Jan-2024 - 31-Dec-2024	227,088	0.7%	5	1.1%	45,418	3.45%	276.6
01-Jan-2025 - 31-Dec-2025	3,782,033	12.5%	57	13.1%	66,351	3.30%	279.5
01-Jan-2026 - 31-Dec-2111	2,617,636	8.6%	40	9.2%	65,441	3.30%	281.1
Total	30,326,287	100.0%	435	100.0%	69,716	3.46%	276.9

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of		Average loan part size	WAC	WAM
				total	total			
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%	(32.1)	
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-	
01-Jan-2022 - 31-Dec-2023	2,843	0.0%	2	0.5%	1,421	4.20%	7.4	
01-Jan-2024 - 31-Dec-2025	231,200	0.8%	2	0.5%	115,600	2.70%	46.9	
01-Jan-2026 - 31-Dec-2027	314,998	1.0%	5	1.1%	63,000	3.38%	59.2	
01-Jan-2028 - 31-Dec-2029	209,394	0.7%	4	0.9%	52,348	3.22%	93.5	
01-Jan-2030 - 31-Dec-2031	598,887	2.0%	9	2.1%	66,543	3.73%	112.7	
01-Jan-2032 - 31-Dec-2033	465,628	1.5%	6	1.4%	77,605	3.20%	132.7	
01-Jan-2034 - 31-Dec-2035	1,430,438	4.7%	18	4.1%	79,469	3.26%	162.1	
01-Jan-2036 - 31-Dec-2037	1,071,732	3.5%	17	3.9%	63,043	3.07%	179.2	
01-Jan-2038 - 31-Dec-2039	739,913	2.4%	8	1.8%	92,489	3.53%	207.1	
01-Jan-2040 - 31-Dec-2041	2,237,988	7.4%	29	6.7%	77,172	3.79%	228.9	
01-Jan-2042 - 31-Dec-2043	3,931,251	13.0%	57	13.1%	68,969	3.89%	254.4	
01-Jan-2044 - 31-Dec-2045	7,075,479	23.3%	101	23.2%	70,054	3.93%	279.8	
01-Jan-2046 - 31-Dec-2047	2,027,235	6.7%	30	6.9%	67,575	2.99%	302.6	
01-Jan-2048 - 31-Dec-2137	9,989,218	32.9%	146	33.6%	68,419	3.07%	354.0	
Total	30,326,287	100.0%	435	100.0%	69,716	3.46%	276.9	

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of		Average loan size	WAC	WAM
				total	total			
0% - 60%	848,924	2.8%	21	6.5%	40,425	3.45%	134.3	
60% - 70%	1,035,029	3.4%	15	4.7%	69,002	3.11%	247.8	
70% - 80%	2,326,524	7.7%	22	6.8%	105,751	3.20%	250.6	
80% - 90%	7,027,531	23.2%	71	22.0%	98,979	3.39%	290.2	
90% - 100%	12,540,262	41.4%	136	42.2%	92,208	3.36%	301.6	
100% - 110%	2,281,851	7.5%	23	7.1%	99,211	3.68%	313.8	
110% - 120%	4,266,166	14.1%	34	10.6%	125,475	3.97%	212.4	
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-	
130% - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	30,326,287	100.0%	322	100.0%	94,181	3.46%	276.9	

Province	Value	As percentage of total	Number of Loans	As percentage of		Average loan size	WAC	WAM
				total	total			
Baden-Württemberg	2,813,337	9.3%	29	9.0%	97,012	3.31%	246.3	
Bayern	3,132,055	10.3%	34	10.6%	92,119	3.19%	261.8	
Berlin	2,015,920	6.6%	21	6.5%	95,996	3.24%	307.1	
Brandenburg	786,448	2.6%	7	2.2%	112,350	3.47%	296.4	
Bremen	294,701	1.0%	5	1.6%	58,940	3.78%	285.8	
Hamburg	83,082	0.3%	1	0.3%	83,082	4.20%	273.0	
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-	
Hessen	1,909,418	6.3%	20	6.2%	95,471	3.16%	288.0	
Mecklenburg-Vorpommern	327,009	1.1%	3	0.9%	109,003	3.23%	273.4	
Niedersachsen	1,412,698	4.7%	18	5.6%	78,483	3.28%	276.3	
Nordrhein-Westfalen	6,364,261	21.0%	61	18.9%	104,332	3.78%	284.3	
Rheinland-Pfalz	1,923,102	6.3%	17	5.3%	113,124	3.39%	288.0	
Saarland	816,254	2.7%	7	2.2%	116,608	3.68%	222.2	
Sachsen	5,247,051	17.3%	65	20.2%	80,724	3.50%	280.4	
Sachsen-Anhalt	1,702,677	5.6%	20	6.2%	85,134	3.50%	284.4	
Schleswig-Holstein	559,753	1.8%	5	1.6%	111,951	3.07%	311.5	
Thüringen	938,524	3.1%	9	2.8%	104,280	3.90%	235.8	
Unspecified	-	0.0%	-	0.0%	-	0.00%	-	
Total	30,326,287	100.0%	322	100.0%	94,181	3.46%	276.9	

Property type	Value	As percentage of total	Number of Loans	As percentage of		Average loan size	Owner Occupied	Investment Property
				total	total			
Einfamilienhaus	10,225,321	33.7%	92	28.6%	111,145	100.0%	0.0%	
Hochhaus/appartement	16,456,062	54.3%	201	62.4%	81,871	21.4%	78.6%	
Mehrfamilienhaus	1,557,179	5.1%	12	3.7%	129,765	75.0%	25.0%	
Zweifamilienhaus	2,087,725	6.9%	17	5.3%	122,807	94.1%	5.9%	
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%	
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%	
Total	30,326,287	100.0%	322	100.0%	94,181	49.7%	50.3%	

Loan size	Value	As percentage of total	Number of Loans	As percentage of		Average loan size	WAC	WAM
				total	total			
- 100,000	13,420,849	44.3%	201	62.4%	66,770	3.35%	273.3	
100,000 - 150,000	10,030,149	33.1%	82	25.5%	122,319	3.56%	276.0	
150,000 - 200,000	5,545,795	18.3%	33	10.2%	168,054	3.43%	290.0	
200,000 - 250,000	1,329,494	4.4%	6	1.9%	221,582	4.02%	265.7	
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	30,326,287	100.0%	322	100.0%	94,181	3.46%	276.9	

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	125			
Number of loans parts	161			
	Weighted average	Minimum	Maximum	
Loan size	88,141	21,131	242,727	
Loan part size	68,432	13,128	242,727	
Coupon	3.48%	2.70%	6.06%	
Remaining maturity (months)	283.0	43	490	
Remaining interest period (months)	12.7	1	59	
Original interest period (months)	36.3	6	120	
Seasoning (months)	193.6	185.5	207.4	
Loan to Lending Value	94.2%	0.3%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	8,449,718.17	82.4%	76.69%	
Owner occupied	2,567,909.89	17.6%	23.31%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	9,614,963	87.3%	143	88.8%	67,238	3.50%	294.9
Interest Only With Life Insurance Redemption	786,099	7.1%	10	6.2%	78,610	3.68%	161.3
Interest Only With Building Savings Account Redemption	616,565	5.6%	8	5.0%	77,071	2.89%	253.3
Interest Only	-	0.0%	-	0.0%	-	0.00%	-
Total	11,017,628	100.0%	161	100.0%	68,432	3.48%	283.0

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,174,764	28.8%	46	28.6%	69,017	4.20%	271.2
13 - 24	3,493,532	31.7%	55	34.2%	63,519	2.70%	300.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	3,744,758	34.0%	55	34.2%	68,087	3.33%	292.7
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	604,575	5.5%	5	3.1%	120,915	5.02%	187.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	11,017,628	100.0%	161	100.0%	68,432	3.48%	283.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,465,654	95.0%	157	97.5%	66,660	3.39%	288.5
4.50% - 4.75%	242,727	2.2%	1	0.6%	242,727	4.59%	166.0
4.75% - 5.00%	77,510	0.7%	1	0.6%	77,510	4.77%	117.0
5.00% - 5.25%	-	0.0%	-	0.0%	-	0.00%	-
5.25% - 5.50%	122,053	1.1%	1	0.6%	122,053	5.38%	225.0
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	1.0%	1	0.6%	109,684	6.06%	202.0
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	11,017,628	100.0%	161	100.0%	68,432	3.48%	283.0

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	604,575	5.5%	5	3.1%	120,915	5.02%	187.3
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%	281.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	1,911,077	17.3%	27	16.8%	70,781	3.90%	277.9
01-Jan-2022 - 31-Dec-2022	4,675,113	42.4%	67	41.6%	69,778	3.41%	295.1
01-Jan-2023 - 31-Dec-2023	1,354,883	12.3%	21	13.0%	64,518	2.73%	280.1
01-Jan-2024 - 31-Dec-2024	62,406	0.6%	1	0.6%	62,406	3.36%	322.0
01-Jan-2025 - 31-Dec-2025	1,404,800	12.8%	21	13.0%	66,895	3.30%	274.3
01-Jan-2026 - 31-Dec-2111	1,004,596	9.1%	18	11.2%	55,811	3.30%	307.8
Total	11,017,628	100.0%	161	100.0%	68,432	3.48%	283.0

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of		Average loan part size	WAC	WAM
				total	total			
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%	43.0
01-Jan-2026 - 31-Dec-2027	75,547	0.7%	2	-	1.2%	37,773	3.30%	61.6
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	190,661	1.7%	3	-	1.9%	63,554	3.54%	112.5
01-Jan-2032 - 31-Dec-2033	171,519	1.6%	2	-	1.2%	85,760	3.52%	127.2
01-Jan-2034 - 31-Dec-2035	561,187	5.1%	6	-	3.7%	93,531	3.56%	163.6
01-Jan-2036 - 31-Dec-2037	193,256	1.8%	3	-	1.9%	64,419	3.05%	181.8
01-Jan-2038 - 31-Dec-2039	358,789	3.3%	5	-	3.1%	71,758	4.00%	207.8
01-Jan-2040 - 31-Dec-2041	504,730	4.6%	9	-	5.6%	56,081	3.76%	230.5
01-Jan-2042 - 31-Dec-2043	998,438	9.1%	16	-	9.9%	62,402	3.68%	255.4
01-Jan-2044 - 31-Dec-2045	3,454,459	31.4%	46	-	28.6%	75,097	3.91%	279.1
01-Jan-2046 - 31-Dec-2047	678,592	6.2%	11	-	6.8%	61,690	2.88%	301.7
01-Jan-2048 - 31-Dec-2137	3,748,250	34.0%	57	-	35.4%	65,759	3.07%	353.5
Total	11,017,628	100.0%	161	100.0%	68,432	3.48%	283.0	

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of		Average loan size	WAC	WAM
				total	total			
0% - 60%	252,956	2.3%	5	-	4.0%	50,591	3.70%	142.2
60% - 70%	241,524	2.2%	5	-	4.0%	48,305	3.28%	202.3
70% - 80%	284,641	2.6%	4	-	3.2%	71,160	3.44%	236.2
80% - 90%	2,379,824	21.6%	24	-	19.2%	99,159	3.48%	283.6
90% - 100%	5,500,440	49.9%	64	-	51.2%	85,944	3.36%	299.7
100% - 110%	1,171,958	10.6%	11	-	8.8%	106,542	3.66%	326.0
110% - 120%	1,186,286	10.8%	12	-	9.6%	98,857	3.82%	219.8
120% - 130%	-	0.0%	-	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	-	0.0%	-	0.00%	-
Total	11,017,628	100.0%	125	100.0%	88,141	3.48%	283.0	

Province	Value	As percentage of total	Number of Loans	As percentage of		Average loan size	WAC	WAM
				total	total			
Berlin	2,015,920	18.3%	21	-	16.8%	95,996	3.24%	307.1
Brandenburg	786,448	7.1%	7	-	5.6%	112,350	3.47%	296.4
Mecklenburg-Vorpommern	327,009	3.0%	3	-	2.4%	109,003	3.23%	273.4
Sachsen	5,247,051	47.6%	65	-	52.0%	80,724	3.50%	280.4
Sachsen-Anhalt	1,702,677	15.5%	20	-	16.0%	85,134	3.50%	284.4
Thüringen	938,524	8.5%	9	-	7.2%	104,280	3.90%	235.8
Unspecified	-	0.0%	-	-	0.0%	-	0.00%	-
Total	11,017,628	100.0%	125	100.0%	88,141	3.48%	283.0	

Property type	Value	As percentage of total	Number of Loans	As percentage of		Average loan size	Owner Occupied	Investment Property
				total	total			
Einfamilienhaus	2,203,391	20.0%	18	-	14.4%	122,411	100.00%	0.00%
Hochhaus/appartement	8,257,728	75.0%	103	-	82.4%	80,172	2.91%	97.09%
Mehrfamilienhaus	427,266	3.9%	3	-	2.4%	142,422	0.00%	100.00%
Zweifamilienhaus	129,243	1.2%	1	-	0.8%	129,243	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	-	0.0%	-	0.00%	0.00%
Total	11,017,628	100.0%	125	100.0%	88,141	17.60%	82.40%	

Loan size	Value	As percentage of total	Number of Loans	As percentage of		Average loan size	WAC	WAM
				total	total			
- 100,000	6,081,024	55.2%	90	-	72.0%	67,567	3.29%	277.4
100,000 - 150,000	2,771,227	25.2%	23	-	18.4%	120,488	3.77%	282.7
150,000 - 200,000	1,707,362	15.5%	10	-	8.0%	170,736	3.49%	318.7
200,000 - 250,000	458,015	4.2%	2	-	1.6%	229,008	4.02%	227.2
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	11,017,628	100.0%	125	100.0%	88,141	3.48%	283.0	