

**E-MAC DE 2006-I Investor Report May 2026**

**Cashflow analysis for the period**

Total interest received	272,099	
Interest received on transaction accounts	36,929	
Post Foreclosure Proceeds	60,934	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	10,465	
Total funds available		3,380,427

Company management expenses	-	
MPT fee	39,896	
Administration fee	12,100	
Post Foreclosure Fee	22,328	
Third party fees	78,613	
Liquidity Facility Commitment fee	-	
Repayment funded Liquidity Facility loan previous period	52,174	
Other amounts due and payable to Liquidity Facility provider	14,415	
Payments under hedging arrangements	15,637	
Interest on the Notes	95,189	
Shortfall Class C PDL Repayment	50,076	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		380,427

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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**Liquidity Facility**

Undrawn Liquidity Facility start period	2,947,826
Repayment funded Liquidity Facility loan previous period	52,174
Liquidity available	3,000,000
Liquidity Facility Drawing this period	-
Undrawn Liquidity Facility	3,000,000
<i>Of which Stand-By Drawing</i>	<i>3,000,000</i>

**\* 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 February 2026	15,643,284
To be disbursed per 1 February 2026	-
Starting principal balance 1 February 2026	15,643,284
Principal (p)repayments	(349,776)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(97,952)
Ending principal balance	15,195,556
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	15,195,556

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	97,952	50,076	47,876
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,500,000	97,952	50,076	18,547,876

**Performance**

	Last period	This period	Since issue
Prepayment rate	0.35%	6.78%	17.00%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	11,117,238	73.2%	147	78.2%
1 - 30	3,780	586,204	3.9%	8	4.3%
31 - 60	6,186	483,137	3.2%	6	3.2%
61 - 90	6,203	407,092	2.7%	4	2.1%
91 - 120	4,335	196,867	1.3%	2	1.1%
121-150	-	-	0.0%	-	0.0%
> 151	603,301	2,405,018	15.8%	21	11.2%
Total	623,805	15,195,556	100%	188	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	-	97,952	(39,961)	55,254,574

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	188		
Number of loans parts	255		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	80,827	2,393	187,886
Loan part size	59,590	2,393	180,000
Coupon	5.14%	3.30%	8.13%
Remaining maturity (months)	180.9	1	433
Remaining interest period (months)	(3.9)	1	58
Original interest period (months)	42.7	3	120
Seasoning (months)	246.7	239.0	263.2
Loan to Lending Value	83.9%	0.0	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	5,842,483.94	46.3%	38.45%
Owner occupied	9,353,072.18	53.7%	61.55%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total			WAM
				Average loan part size	WAC		
Annuity	13,282,096	87.4%	229	89.8%	58,000	5.11%	184.6
Interest Only With Life Insurance Redemption	786,142	5.2%	13	5.1%	60,472	5.81%	113.1
Interest Only With Building Savings Account Redemption	840,819	5.5%	10	3.9%	84,082	5.39%	182.2
Interest Only	286,500	1.9%	3	1.2%	95,500	4.76%	191.8
<b>Total</b>	<b>15,195,556</b>	<b>100.0%</b>	<b>255</b>	<b>100.0%</b>	<b>59,590</b>	<b>5.14%</b>	<b>180.9</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total			WAM
				Average loan part size	WAC		
0 - 12	3,833,772	25.2%	67	26.3%	57,220	6.06%	163.1
13 - 24	4,039,524	26.6%	69	27.1%	58,544	5.10%	176.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	5,831,866	38.4%	103	40.4%	56,620	4.64%	196.6
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	1,490,394	9.8%	16	6.3%	93,150	4.90%	176.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>15,195,556</b>	<b>100.0%</b>	<b>255</b>	<b>100.0%</b>	<b>59,590</b>	<b>5.14%</b>	<b>180.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total			WAM
				Average loan part size	WAC		
0% - 3.00%	-	0.0%	-	0.0%	-	0.00%	-
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	2,488,757	16.4%	42	16.5%	59,256	3.31%	247.8
3.50% - 3.75%	-	0.0%	-	0.0%	-	0.00%	-
3.75% - 4.00%	135,581	0.9%	4	1.6%	33,895	3.84%	226.5
4.00% - 4.25%	587,762	3.9%	9	3.5%	65,307	4.18%	219.7
4.25% - 4.50%	140,863	0.9%	1	0.4%	140,863	4.27%	220.0
4.50% - 4.75%	1,418,987	9.3%	19	7.5%	74,684	4.68%	191.2
4.75% - 5.00%	2,692,548	17.7%	41	16.1%	65,672	4.90%	184.0
5.00% - 5.25%	716,412	4.7%	15	5.9%	47,761	5.14%	152.1
5.25% - 5.50%	372,166	2.4%	7	2.7%	53,167	5.40%	162.3
5.50% - 5.75%	1,494,984	9.8%	27	10.6%	55,370	5.61%	136.5
5.75% - 6.00%	792,461	5.2%	12	4.7%	66,038	5.86%	163.9
6.00% - >	4,355,035	28.7%	78	30.6%	55,834	6.39%	154.0
<b>Total</b>	<b>15,195,556</b>	<b>100.0%</b>	<b>255</b>	<b>100.0%</b>	<b>59,590</b>	<b>5.14%</b>	<b>180.9</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total			WAM
				Average loan part size	WAC		
01-Jan-2015 - 31-Dec-2020	1,931,066	12.7%	23	9.0%	83,959	4.75%	183.2
01-Jan-2021 - 31-Dec-2025	724,996	4.8%	11	4.3%	65,909	6.29%	170.4
01-Jan-2026 - 31-Dec-2026	6,305,216	41.5%	113	44.3%	55,798	5.13%	187.2
01-Jan-2027 - 31-Dec-2027	3,124,006	20.6%	53	20.8%	58,944	4.56%	195.1
01-Jan-2028 - 31-Dec-2028	1,211,530	8.0%	23	9.0%	52,675	5.78%	164.0
01-Jan-2029 - 31-Dec-2029	508,736	3.3%	7	2.7%	72,677	5.96%	179.2
01-Jan-2030 - 31-Dec-2030	1,120,666	7.4%	18	7.1%	62,259	5.59%	140.6
01-Jan-2031 - 31-Dec-2031	269,340	1.8%	7	2.7%	38,477	5.68%	124.0
01-Jan-2032 - 31-Dec-2032	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2033 - 31-Dec-2033	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2034 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>15,195,556</b>	<b>100.0%</b>	<b>255</b>	<b>100.0%</b>	<b>59,590</b>	<b>5.14%</b>	<b>180.9</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2024 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2027	60,072	0.4%	4	1.6%	15,018	5.16%	3.6
01-Jan-2028 - 31-Dec-2029	57,817	0.4%	3	1.2%	19,272	4.82%	34.7
01-Jan-2030 - 31-Dec-2031	239,418	1.6%	5	2.0%	47,884	5.28%	57.4
01-Jan-2032 - 31-Dec-2033	553,627	3.6%	11	4.3%	50,330	6.02%	81.7
01-Jan-2034 - 31-Dec-2035	734,433	4.8%	16	6.3%	45,902	5.34%	106.2
01-Jan-2036 - 31-Dec-2037	1,827,083	12.0%	33	12.9%	55,366	5.61%	127.8
01-Jan-2038 - 31-Dec-2039	2,306,818	15.2%	42	16.5%	54,924	6.19%	154.3
01-Jan-2040 - 31-Dec-2041	2,522,388	16.6%	41	16.1%	61,522	5.52%	175.8
01-Jan-2042 - 31-Dec-2043	3,590,874	23.6%	46	18.0%	78,062	4.93%	200.5
01-Jan-2044 - 31-Dec-2045	1,207,512	7.9%	19	7.5%	63,555	4.10%	224.8
01-Jan-2046 - 31-Dec-2047	593,898	3.9%	11	4.3%	53,991	4.15%	249.4
01-Jan-2048 - 31-Dec-2137	1,501,615	9.9%	24	9.4%	62,567	3.66%	290.9
<b>Total</b>	<b>15,195,556</b>	<b>100.0%</b>	<b>255</b>	<b>100.0%</b>	<b>59,590</b>	<b>5.14%</b>	<b>180.9</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,063,098	7.0%	29	15.4%	36,659	5.23%	111.2
60% - 70%	1,186,556	7.8%	16	8.5%	74,160	5.04%	175.5
70% - 80%	4,337,454	28.5%	53	28.2%	81,839	5.11%	183.0
80% - 90%	4,609,587	30.3%	56	29.8%	82,314	5.13%	196.0
90% - 100%	995,428	6.6%	11	5.9%	90,493	6.15%	178.9
100% - 110%	557,749	3.7%	4	2.1%	139,437	4.83%	240.9
110% - 120%	2,445,684	16.1%	19	10.1%	128,720	4.90%	168.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>15,195,556</b>	<b>100.0%</b>	<b>188</b>	<b>100.0%</b>	<b>80,827</b>	<b>5.14%</b>	<b>180.9</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	1,337,042	8.8%	16	8.5%	83,565	5.07%	193.9
Bayern	1,218,632	8.0%	17	9.0%	71,684	4.90%	183.3
Berlin	1,119,060	7.4%	14	7.4%	79,933	4.71%	226.4
Brandenburg	430,366	2.8%	4	2.1%	107,592	5.69%	190.9
Bremen	-	0.0%	-	0.0%	-	0.00%	-
Hamburg	72,123	0.5%	1	0.5%	72,123	5.87%	170.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	757,394	5.0%	10	5.3%	75,739	5.55%	165.1
Mecklenburg-Vorpommern	96,933	0.6%	10	0.5%	96,933	6.20%	157.0
Niedersachsen	988,367	6.5%	15	8.0%	65,891	4.80%	181.2
Nordrhein-Westfalen	3,507,399	23.1%	37	19.7%	94,795	5.14%	177.1
Rheinland-Pfalz	834,810	5.5%	10	5.3%	83,481	5.05%	181.4
Saarland	591,852	3.9%	6	3.2%	98,642	5.17%	129.7
Sachsen	2,451,350	16.1%	36	19.1%	68,093	5.50%	170.9
Sachsen-Anhalt	1,001,195	6.6%	12	6.4%	83,433	4.77%	190.8
Schleswig-Holstein	475,456	3.1%	5	2.7%	95,091	5.05%	180.7
Thüringen	313,578	2.1%	4	2.1%	78,394	5.63%	169.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>15,195,556</b>	<b>100.0%</b>	<b>188</b>	<b>100.0%</b>	<b>80,827</b>	<b>5.14%</b>	<b>180.9</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	5,636,660	37.1%	62	33.0%	90,914	100.0%	0.0%
Hochhaus/appartement	8,366,068	55.1%	114	60.6%	73,387	25.4%	74.6%
Mehrfamilienhaus	501,536	3.3%	5	2.7%	100,307	80.0%	20.0%
Zweifamilienhaus	691,291	4.5%	7	3.7%	98,756	85.7%	14.3%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>15,195,556</b>	<b>100.0%</b>	<b>188</b>	<b>100.0%</b>	<b>80,827</b>	<b>53.7%</b>	<b>46.3%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	8,495,770	55.9%	138	73.4%	61,564	5.36%	165.9
100,000 - 150,000	4,726,241	31.1%	38	20.2%	124,375	4.97%	194.8
150,000 - 200,000	1,973,545	13.0%	12	6.4%	164,462	4.64%	211.8
200,000 - 250,000	-	0.0%	-	0.0%	-	0.00%	-
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>15,195,556</b>	<b>100.0%</b>	<b>188</b>	<b>100.0%</b>	<b>80,827</b>	<b>5.14%</b>	<b>180.9</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	71		
Number of loans parts	93		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	76,232	2,393	187,886
Loan part size	58,199	2,393	153,504
Coupon	5.24%	3.30%	7.55%
Remaining maturity (months)	187.3	4	433
Remaining interest period (months)	7.3	1	57
Original interest period (months)	33.2	6	120
Seasoning (months)	247.7	240.2	261.4
Loan to Lending Value	85.0%	0.2%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	3,922,538.53	81.7%	72.47%
Owner occupied	1,489,943.45	18.3%	27.53%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	4,881,110	90.2%	84	90.3%	58,108	5.21%	190.5
Interest Only With Life Insurance Redemption	116,451	2.2%	3	3.2%	38,817	5.36%	81.1
Interest Only With Building Savings Account Redemption	414,921	7.7%	6	6.5%	69,153	5.54%	179.5
Interest Only	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>5,412,482</b>	<b>100.0%</b>	<b>93</b>	<b>100.0%</b>	<b>58,199</b>	<b>5.24%</b>	<b>187.3</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	1,575,149	29.1%	29	31.2%	54,315	6.15%	157.8
13 - 24	1,841,884	34.0%	32	34.4%	57,559	5.09%	182.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,885,764	34.8%	31	33.3%	60,831	4.56%	219.3
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	109,684	2.0%	1	1.1%	109,684	6.06%	148.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>5,412,482</b>	<b>100.0%</b>	<b>93</b>	<b>100.0%</b>	<b>58,199</b>	<b>5.24%</b>	<b>187.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	-	0.0%	-	0.0%	-	0.00%	-
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	951,168	17.6%	14	15.1%	67,941	3.32%	272.5
3.50% - 3.75%	-	0.0%	-	0.0%	-	0.00%	-
3.75% - 4.00%	-	0.0%	-	0.0%	-	0.00%	-
4.00% - 4.25%	75,853	1.4%	3	3.2%	25,284	4.04%	238.9
4.25% - 4.50%	140,863	2.6%	1	1.1%	140,863	4.27%	220.0
4.50% - 4.75%	327,178	6.0%	4	4.3%	81,794	4.69%	172.0
4.75% - 5.00%	911,112	16.8%	16	17.2%	56,945	4.86%	187.8
5.00% - 5.25%	201,949	3.7%	4	4.3%	50,487	5.17%	224.1
5.25% - 5.50%	118,982	2.2%	3	3.2%	39,661	5.41%	140.4
5.50% - 5.75%	141,789	2.6%	4	4.3%	35,447	5.58%	109.5
5.75% - 6.00%	373,090	6.9%	6	6.5%	62,182	5.88%	159.5
6.00% - >	2,170,497	40.1%	38	40.9%	57,118	6.28%	157.2
<b>Total</b>	<b>5,412,482</b>	<b>100.0%</b>	<b>93</b>	<b>100.0%</b>	<b>58,199</b>	<b>5.24%</b>	<b>187.3</b>

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-2020	109,862	2.0%	2	2.2%	54,931	6.06%	148.1
01-Jan-2021 - 31-Dec-2025	246,731	4.6%	3	3.2%	82,244	5.68%	181.8
01-Jan-2026 - 31-Dec-2026	2,787,847	51.5%	51	54.8%	54,664	5.27%	193.2
01-Jan-2027 - 31-Dec-2027	1,316,049	24.3%	17	18.3%	77,415	4.57%	197.5
01-Jan-2028 - 31-Dec-2028	549,211	10.1%	13	14.0%	42,247	5.80%	169.0
01-Jan-2029 - 31-Dec-2029	263,297	4.9%	4	4.3%	65,824	6.06%	173.0
01-Jan-2030 - 31-Dec-2030	111,004	2.1%	2	2.2%	55,502	5.66%	125.2
01-Jan-2031 - 31-Dec-2031	28,481	0.5%	1	1.1%	28,481	5.57%	68.0
01-Jan-2032 - 31-Dec-2032	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2033 - 31-Dec-2033	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2034 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>5,412,482</b>	<b>100.0%</b>	<b>93</b>	<b>100.0%</b>	<b>58,199</b>	<b>5.24%</b>	<b>187.3</b>

<b>Legal Maturity</b>	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2026 - 31-Dec-2027	23,063	0.4%	2	2.2%	11,531	3.60%	4.9
01-Jan-2028 - 31-Dec-2029	33,143	0.6%	1	1.1%	33,143	4.90%	37.0
01-Jan-2030 - 31-Dec-2031	44,332	0.8%	2	2.2%	22,166	5.51%	67.6
01-Jan-2032 - 31-Dec-2033	43,872	0.8%	1	1.1%	43,872	5.41%	92.0
01-Jan-2034 - 31-Dec-2035	215,778	4.0%	5	5.4%	43,156	5.40%	110.3
01-Jan-2036 - 31-Dec-2037	347,277	6.4%	6	6.5%	57,880	6.24%	125.8
01-Jan-2038 - 31-Dec-2039	1,509,527	27.9%	25	26.9%	60,381	6.18%	152.7
01-Jan-2040 - 31-Dec-2041	928,108	17.1%	16	17.2%	58,007	5.76%	174.9
01-Jan-2042 - 31-Dec-2043	924,508	17.1%	14	15.1%	66,036	4.88%	203.4
01-Jan-2044 - 31-Dec-2045	429,176	7.9%	7	7.5%	61,311	3.71%	222.2
01-Jan-2046 - 31-Dec-2047	404,370	7.5%	6	6.5%	67,395	4.50%	249.7
01-Jan-2048 - 31-Dec-2137	509,328	9.4%	8	8.6%	63,666	3.31%	315.8
<b>Total</b>	<b>5,412,482</b>	<b>100.0%</b>	<b>93</b>	<b>100.0%</b>	<b>58,199</b>	<b>5.24%</b>	<b>187.3</b>

<b>Loan to Lending Value Loans</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	92,372	1.7%	7	9.9%	13,196	5.51%	95.2
60% - 70%	234,199	4.3%	3	4.2%	78,066	6.03%	138.3
70% - 80%	1,477,825	27.3%	18	25.4%	82,101	5.00%	185.0
80% - 90%	2,353,203	43.5%	31	43.7%	75,910	5.15%	190.7
90% - 100%	334,590	6.2%	4	5.6%	83,647	5.96%	205.2
100% - 110%	277,632	5.1%	2	2.8%	138,816	4.45%	300.3
110% - 120%	642,661	11.9%	6	8.5%	107,110	5.73%	153.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>5,412,482</b>	<b>100.0%</b>	<b>71</b>	<b>100.0%</b>	<b>76,232</b>	<b>5.24%</b>	<b>187.3</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	1,119,060	20.7%	14	19.7%	79,933	4.71%	226.4
Brandenburg	430,366	8.0%	4	5.6%	107,592	5.69%	190.9
Mecklenburg-Vorpommern	96,933	1.8%	1	1.4%	96,933	6.20%	157.0
Sachsen	2,451,350	45.3%	36	50.7%	68,093	5.50%	170.9
Sachsen-Anhalt	1,001,195	18.5%	12	16.9%	83,433	4.77%	190.8
Thüringen	313,578	5.8%	4	5.6%	78,394	5.63%	169.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>5,412,482</b>	<b>100.0%</b>	<b>71</b>	<b>100.0%</b>	<b>76,232</b>	<b>5.24%</b>	<b>187.3</b>

<b>Property type</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	1,352,838	25.0%	11	15.5%	122,985	100.00%	0.00%
Hochhaus/appartement	3,997,158	73.9%	59	83.1%	67,748	3.39%	96.61%
Mehrfamilienhaus	62,486	1.2%	1	1.4%	62,486	0.00%	100.00%
Zweifamilienhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>5,412,482</b>	<b>100.0%</b>	<b>71</b>	<b>100.0%</b>	<b>76,232</b>	<b>18.31%</b>	<b>81.69%</b>

<b>Loan size</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	3,073,656	56.8%	53	74.6%	57,994	5.45%	170.3
100,000 - 150,000	1,665,791	30.8%	14	19.7%	118,985	5.36%	188.9
150,000 - 200,000	673,035	12.4%	4	5.6%	168,259	3.96%	261.0
200,000 - 250,000	-	0.0%	-	0.0%	-	0.00%	-
250,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>5,412,482</b>	<b>100.0%</b>	<b>71</b>	<b>100.0%</b>	<b>76,232</b>	<b>5.24%</b>	<b>187.3</b>