

E-MAC DE 2006-I Investor Report August 2016

Cashflow analysis for the period

Total interest received	1,187,848	
Interest received on transaction accounts	(243)	
Net Post Foreclosure Proceeds	260,506	
Liquidity available	3,720,913	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,169,024
Company management expenses	-	
MPT fee	81,605	
Administration fee	-	
Third party fees	438,268	
Liquidity Facility fee	1,239	
Payments under hedging arrangements	299,691	
Interest on the Notes	18,459	
Shortfall Class C PDL Repayment	582,549	
Shortfall Class D PDL Repayment	26,302	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,448,111
Available after distribution of funds		3,720,913
Undrawn Liquidity Facility	3,720,913	
Reserve account funding	-	
Available liquidity		3,720,913
Net cashflow		-

Collateral

Starting current balance per 1 May 2016	105,796,752	
To be disbursed per 1 May 2016	-	
Starting principal balance 1 May 2016	105,796,752	
Principal (p)repayments	(13,429,831)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(848,858)	
Ending principal balance		91,518,063
Balance Reset Participation	-	
Total balance E-MAC DE 2006-I		91,518,063

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	582,549	582,549	-
Class D	11,233,691	266,309	26,302	11,473,698
Class E	7,000,000	-	-	7,000,000
Total	18,233,691	848,858	608,850	18,473,698

Performance

	Last period	This period	Since issue
Prepayment rate	71.46%	43.08%	15.98%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	61,012,594	66.7%	606	71.2%
1 - 30	21,878	5,603,576	6.1%	49	5.8%
31 - 60	26,333	3,234,440	3.5%	28	3.3%
61 - 90	8,686	629,443	0.7%	5	0.6%
91 - 120	24,585	1,063,519	1.2%	11	1.3%
121-150	29,341	1,503,855	1.6%	13	1.5%
> 151	2,260,659	18,470,636	20.2%	139	16.3%
Total	2,371,483	91,518,063	100%	851	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,269,137	848,858	119,002	50,077,429

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	851			
Number of loans parts	1,145			
	Weighted average	Minimum	Maximum	
Loan size	107,542	15,372	300,171	
Loan part size	79,928	1,461	280,000	
Coupon	4.40%	2.70%	6.16%	
Remaining maturity (months)	308.4	15	480	
Remaining interest period (months)	15.4	1	59	
Original interest period (months)	33.5	3	180	
Seasoning (months)	129.5	112.3	146.2	
Loan to Lending Value	103.3%	5.2%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	45,057,778.75	57.5%	49.23%	
Owner occupied	46,460,284.58	42.5%	50.77%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	77,268,194	84.4%	1,006	87.9%	76,807	4.39%	321.2	
Interest Only With Life Insurance Redemption	7,755,711	8.5%	76	6.6%	102,049	4.38%	230.7	
Interest Only With Building Savings Account Redem	4,392,338	4.8%	40	3.5%	109,808	4.35%	221.4	
Interest Only	2,101,820	2.3%	23	2.0%	91,383	4.83%	304.7	
Total	91,518,063	100.0%	1,145	100.0%	79,928	4.40%	308.4	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	55,271,133	60.4%	695	60.7%	79,527	4.11%	320.2	
13 - 24	361,095	0.4%	3	0.3%	120,365	2.70%	383.6	
25 - 36	-	0.0%	-	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	26,550,964	29.0%	347	30.3%	76,516	4.84%	291.3	
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	9,153,224	10.0%	99	8.6%	92,457	4.92%	283.7	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	181,647	0.2%	1	0.1%	181,647	5.20%	298.0	
Total	91,518,063	100.0%	1,145	100.0%	79,928	4.40%	308.4	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 4.50%	63,356,247	69.2%	800	69.9%	79,195	4.07%	321.7	
4.50% - 4.75%	2,317,440	2.5%	23	2.0%	100,758	4.66%	251.5	
4.75% - 5.00%	5,822,692	6.4%	74	6.5%	78,685	4.94%	288.4	
5.00% - 5.25%	14,413,951	15.7%	182	15.9%	79,198	5.18%	278.7	
5.25% - 5.50%	4,588,387	5.0%	53	4.6%	86,573	5.36%	279.8	
5.50% - 5.75%	358,721	0.4%	3	0.3%	119,574	5.70%	281.0	
5.75% - 6.00%	477,863	0.5%	7	0.6%	68,266	5.92%	271.1	
6.00% - 6.25%	182,762	0.2%	3	0.3%	60,921	6.10%	263.0	
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	91,518,063	100.0%	1,145	100.0%	79,928	4.40%	308.4	

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
01-jul-2010 - 31-dec-2010	-	0.0%	-	0.0%	-	0.00%	-	
01-jan-2011 - 30-jun-2011	-	0.0%	-	0.0%	-	0.00%	-	
01-jul-2011 - 31-dec-2011	-	0.0%	-	0.0%	-	0.00%	-	
01-jan-2012 - 30-jun-2012	139,206	0.2%	1	0.1%	139,206	6.00%	266.0	
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-	
01-jan-2013 - 30-jun-2013	-	0.0%	-	0.0%	-	0.00%	-	
01-jul-2013 - 31-dec-2013	-	0.0%	-	0.0%	-	0.00%	-	
01-jan-2014 - 31-dec-2014	-	0.0%	-	0.0%	-	0.00%	-	
01-jan-2015 - 31-dec-2015	6,598,946	7.2%	68	5.9%	97,043	4.77%	282.2	
01-jan-2016 - 31-dec-2016	57,223,192	62.5%	722	63.1%	79,256	4.16%	319.2	
01-jan-2017 - 31-dec-2017	463,306	0.5%	4	0.3%	115,826	5.07%	285.5	
01-jan-2018 - 31-dec-2018	751,676	0.8%	8	0.7%	93,960	3.69%	323.5	
01-jan-2019 - 31-dec-2019	574,856	0.6%	7	0.6%	82,122	5.38%	256.5	
01-jan-2020 - 31-aug-2111	25,766,882	28.2%	335	29.3%	76,916	4.83%	292.5	
Total	91,518,063	100.0%	1,145	100.0%	79,928	4.40%	308.4	

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	99,886	0.1%	1	0.1%	99,886	4.74%	15.0
01-jan-2018 - 31-dec-2019	186,322	0.2%	2	0.2%	93,161	4.60%	36.6
01-jan-2020 - 31-dec-2021	398,088	0.4%	5	0.4%	79,618	4.47%	53.9
01-jan-2022 - 31-dec-2023	266,267	0.3%	4	0.3%	66,567	4.29%	81.9
01-jan-2024 - 31-dec-2025	933,281	1.0%	10	0.9%	93,328	4.74%	104.4
01-jan-2026 - 31-dec-2027	646,757	0.7%	9	0.8%	71,862	4.00%	124.4
01-jan-2028 - 31-dec-2029	959,076	1.0%	10	0.9%	95,908	4.18%	146.9
01-jan-2030 - 31-dec-2031	2,155,039	2.4%	20	1.7%	107,752	4.70%	174.5
01-jan-2032 - 31-dec-2033	2,855,390	3.1%	37	3.2%	77,173	4.16%	199.7
01-jan-2034 - 31-dec-2035	2,878,932	3.1%	30	2.6%	95,964	4.56%	226.8
01-jan-2036 - 31-dec-2037	1,458,805	1.6%	18	1.6%	81,045	4.34%	246.6
01-jan-2038 - 31-dec-2039	2,077,391	2.3%	25	2.2%	83,096	5.21%	269.3
01-jan-2040 - 31-dec-2041	18,578,260	20.3%	240	21.0%	77,409	5.11%	296.6
01-jan-2042 - 31-dec-2043	17,803,154	19.5%	215	18.8%	82,805	4.28%	318.0
01-jan-2044 - 31-dec-2045	29,236,543	31.9%	386	33.7%	75,742	4.11%	345.4
01-jan-2046 - 31-dec-2047	9,353,718	10.2%	120	10.5%	77,948	4.04%	358.0
01-Jan-2048 - 31-Dec-2137	1,631,155	1.8%	13	1.1%	125,473	3.76%	439.2
Total	91,518,063	100.0%	1,145	100.0%	79,928	4.40%	308.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	470,042	0.5%	19	2.2%	24,739	4.30%	238.4
60% - 70%	931,636	1.0%	9	1.1%	103,515	4.44%	184.9
70% - 80%	2,204,480	2.4%	24	2.8%	91,853	4.53%	252.6
80% - 90%	6,955,636	7.6%	66	7.8%	105,388	4.31%	278.9
90% - 100%	14,296,467	15.6%	122	14.3%	117,184	4.39%	306.6
100% - 110%	37,822,654	41.3%	355	41.7%	106,543	4.43%	323.7
110% - 120%	28,837,149	31.5%	256	30.1%	112,645	4.39%	305.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	91,518,063	100.0%	851	100.0%	107,542	4.40%	308.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	11,173,449	12.2%	91	10.7%	122,785	4.38%	307.4
Bayern	8,301,689	9.1%	74	8.7%	112,185	4.39%	312.2
Berlin	6,818,047	7.4%	74	8.7%	92,136	4.29%	315.1
Brandenburg	2,428,786	2.7%	20	2.4%	121,439	4.44%	317.7
Bremen	731,686	0.8%	9	1.1%	81,298	4.25%	326.6
Hamburg	279,548	0.3%	3	0.4%	93,183	4.48%	316.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,818,545	5.3%	39	4.6%	123,552	4.45%	317.4
Mecklenburg-Vorpommern	547,700	0.6%	4	0.5%	136,925	3.95%	360.7
Niedersachsen	5,246,231	5.7%	58	6.8%	90,452	4.51%	284.7
Nordrhein-Westfalen	17,461,985	19.1%	145	17.0%	120,427	4.38%	305.4
Rheinland-Pfalz	4,683,190	5.1%	35	4.1%	133,805	4.33%	317.3
Saarland	1,517,845	1.7%	12	1.4%	126,487	4.52%	269.0
Sachsen	18,816,715	20.6%	208	24.4%	90,465	4.42%	311.0
Sachsen-Anhalt	4,992,335	5.5%	51	6.0%	97,889	4.53%	299.4
Schleswig-Holstein	2,165,208	2.4%	15	1.8%	144,347	4.48%	314.2
Thüringen	1,535,104	1.7%	13	1.5%	118,085	4.30%	309.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	91,518,063	100.0%	851	100.0%	107,542	4.40%	308.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	27,269,330	29.8%	208	24.4%	131,103	97.6%	2.4%
Hochhaus/appartement	52,933,956	57.8%	575	67.6%	92,059	18.1%	81.9%
Mehrfamilienhaus	7,817,612	8.5%	45	5.3%	173,725	73.3%	26.7%
Zweifamilienhaus	3,497,166	3.8%	23	2.7%	152,051	95.7%	4.3%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	91,518,063	100.0%	851	100.0%	107,542	42.5%	57.5%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	33,001,123	36.1%	456	53.6%	72,371	4.41%	299.9
100,000 - 150,000	30,230,166	33.0%	245	28.8%	123,388	4.44%	315.6
150,000 - 200,000	18,115,538	19.8%	106	12.5%	170,901	4.38%	308.2
200,000 - 250,000	7,755,493	8.5%	35	4.1%	221,586	4.26%	319.2
250,000 - 300,000	2,115,572	2.3%	8	0.9%	264,447	4.38%	299.3
300,000 - 350,000	300,171	0.3%	1	0.1%	300,171	4.82%	308.9
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	91,518,063	100.0%	851	100.0%	107,542	4.40%	308.4

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	370			
Number of loans parts	489			
	Weighted average	Minimum	Maximum	
Loan size	94,969	30,922	242,727	
Loan part size	71,858	1,461	242,727	
Coupon	4.40%	2.70%	6.16%	
Remaining maturity (months)	311.3	15	480	
Remaining interest period (months)	16.6	1	58	
Original interest period (months)	29.6	6	120	
Seasoning (months)	130.0	112.5	144.4	
Loan to Lending Value	104.4%	46.9%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	29,955,830.38	89.2%	85.25%	
Owner occupied	5,182,857.09	10.8%	14.75%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	30,757,776	87.5%	440	90.0%	69,904	4.40%	323.2
Interest Only With Life Insurance Redemption	2,305,304	6.6%	25	5.1%	92,212	4.43%	192.8
Interest Only With Building Savings Account Redem	1,533,000	4.4%	17	3.5%	90,176	4.22%	251.0
Interest Only	542,607	1.5%	7	1.4%	77,515	4.85%	309.9
Total	35,138,687	100.0%	489	100.0%	71,858	4.40%	311.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	21,980,643	62.6%	303	62.0%	72,543	4.10%	324.2
13 - 24	196,455	0.6%	1	0.2%	196,455	2.70%	432.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	10,892,769	31.0%	160	32.7%	68,080	4.92%	291.5
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	2,068,820	5.9%	25	5.1%	82,753	5.04%	267.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	35,138,687	100.0%	489	100.0%	71,858	4.40%	311.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	24,473,662	69.6%	337	68.9%	72,622	4.07%	326.0
4.50% - 4.75%	559,414	1.6%	5	1.0%	111,883	4.61%	226.4
4.75% - 5.00%	2,163,681	6.2%	33	6.7%	65,566	4.96%	273.0
5.00% - 5.25%	6,278,854	17.9%	89	18.2%	70,549	5.16%	281.3
5.25% - 5.50%	1,345,597	3.8%	20	4.1%	67,280	5.37%	291.6
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	134,717	0.4%	2	0.4%	67,358	5.89%	274.5
6.00% - 6.25%	182,762	0.5%	3	0.6%	60,921	6.10%	263.0
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	35,138,687	100.0%	489	100.0%	71,858	4.40%	311.3

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-jan-2013 - 30-jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jul-2013 - 31-dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2014 - 31-dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2015 - 31-dec-2015	1,599,366	4.6%	18	3.7%	88,854	4.83%	263.7
01-jan-2016 - 31-dec-2016	22,339,737	63.6%	308	63.0%	72,532	4.13%	323.4
01-jan-2017 - 31-dec-2017	110,361	0.3%	2	0.4%	55,180	5.20%	305.0
01-jan-2018 - 31-dec-2018	413,256	1.2%	4	0.8%	103,314	3.69%	373.7
01-jan-2019 - 31-dec-2019	220,465	0.6%	3	0.6%	73,488	5.55%	286.3
01-jan-2020 - 31-aug-2111	10,455,503	29.8%	154	31.5%	67,893	4.91%	291.0
Total	35,138,687	100.0%	489	100.0%	71,858	4.40%	311.3

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	99,886	0.3%	1	0.2%	99,886	4.74%	15.0
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	111,000	0.3%	1	0.2%	111,000	4.07%	89.0
01-jan-2024 - 31-dec-2025	479,653	1.4%	6	1.2%	79,942	4.72%	106.4
01-jan-2026 - 31-dec-2027	186,245	0.5%	3	0.6%	62,082	4.31%	128.5
01-jan-2028 - 31-dec-2029	76,804	0.2%	2	0.4%	38,402	4.10%	156.5
01-jan-2030 - 31-dec-2031	960,256	2.7%	7	1.4%	137,179	4.68%	174.6
01-jan-2032 - 31-dec-2033	927,174	2.6%	13	2.7%	71,321	4.19%	200.6
01-jan-2034 - 31-dec-2035	1,107,659	3.2%	12	2.5%	92,305	4.33%	224.7
01-jan-2036 - 31-dec-2037	269,822	0.8%	4	0.8%	67,456	4.09%	243.1
01-jan-2038 - 31-dec-2039	703,960	2.0%	11	2.2%	63,996	5.17%	268.6
01-jan-2040 - 31-dec-2041	8,045,464	22.9%	120	24.5%	67,046	5.14%	296.7
01-jan-2042 - 31-dec-2043	6,255,506	17.8%	88	18.0%	71,085	4.18%	317.9
01-jan-2044 - 31-dec-2045	12,163,225	34.6%	169	34.6%	71,972	4.11%	346.2
01-jan-2046 - 31-dec-2047	3,150,198	9.0%	47	9.6%	67,025	4.01%	358.0
01-Jan-2048 - 31-Dec-2137	601,835	1.7%	5	1.0%	120,367	3.59%	448.1
Total	35,138,687	100.0%	489	100.0%	71,858	4.40%	311.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	126,690	0.4%	4	1.1%	31,672	4.35%	384.6
60% - 70%	250,918	0.7%	2	0.5%	125,459	5.06%	155.6
70% - 80%	493,245	1.4%	6	1.6%	82,208	4.57%	258.8
80% - 90%	2,202,161	6.3%	24	6.5%	91,757	4.39%	254.2
90% - 100%	3,132,484	8.9%	31	8.4%	101,048	4.33%	293.0
100% - 110%	16,393,034	46.7%	178	48.1%	92,096	4.41%	328.0
110% - 120%	12,540,156	35.7%	125	33.8%	100,321	4.39%	308.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	35,138,687	100.0%	370	100.0%	94,969	4.40%	311.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	6,818,047	19.4%	74	20.0%	92,136	4.29%	315.1
Brandenburg	2,428,786	6.9%	20	5.4%	121,439	4.44%	317.7
Mecklenburg-Vorpommern	547,700	1.6%	4	1.1%	136,925	3.95%	360.7
Sachsen	18,816,715	53.5%	208	56.2%	90,465	4.42%	311.0
Sachsen-Anhalt	4,992,335	14.2%	51	13.8%	97,889	4.53%	299.4
Thüringen	1,535,104	4.4%	13	3.5%	118,085	4.30%	309.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	35,138,687	100.0%	370	100.0%	94,969	4.40%	311.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	4,476,347	12.7%	33	8.9%	135,647	93.94%	6.06%
Hochhaus/appartement	29,169,805	83.0%	328	88.6%	88,932	2.13%	97.87%
Mehrfamilienhaus	1,309,342	3.7%	8	2.2%	163,668	12.50%	87.50%
Zweifamilienhaus	183,193	0.5%	1	0.3%	183,193	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	35,138,687	100.0%	370	100.0%	94,969	10.81%	89.19%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	18,409,169	52.4%	251	67.8%	73,343	4.43%	305.3
100,000 - 150,000	10,124,101	28.8%	83	22.4%	121,977	4.47%	315.6
150,000 - 200,000	5,062,175	14.4%	29	7.8%	174,558	4.22%	322.1
200,000 - 250,000	1,543,243	4.4%	7	1.9%	220,463	4.15%	319.9
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	35,138,687	100.0%	370	100.0%	94,969	4.40%	311.3