

E-MAC DE 2006-I Investor Report August 2017

Cashflow analysis for the period

Total interest received	869,834	
Interest received on transaction accounts	(270)	
Net Post Foreclosure Proceeds	477,401	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		4,346,965
Company management expenses	9,486	
MPT fee	47,244	
Administration fee	-	
Third party fees	388,004	
Liquidity Facility fee	920	
Payments under hedging arrangements	317,505	
Interest on the Notes	3,097	
Shortfall Class C PDL Repayment	580,709	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,346,965
Available after distribution of funds		3,000,000
Undrawn Liquidity Facility	3,000,000	
Reserve account funding	-	
Available liquidity		3,000,000
Net cashflow		-

Collateral

Starting current balance per 1 May 2017	72,559,470
To be disbursed per 1 May 2017	-
Starting principal balance 1 May 2017	72,559,470
Principal (p)repayments	(2,771,328)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(619,707)
Ending principal balance	69,168,435
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	69,168,435

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	812,931	619,707	580,709	851,929
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,312,931	619,707	580,709	19,351,929

Performance

	Last period	This period	Since issue
Prepayment rate	20.01%	15.79%	17.47%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	36,720,249	53.1%	395	60.2%
1 - 30	47,682	10,276,531	14.9%	89	13.6%
31 - 60	38,518	4,831,725	7.0%	40	6.1%
61 - 90	18,184	1,677,927	2.4%	13	2.0%
91 - 120	26,275	1,672,957	2.4%	11	1.7%
121-150	18,033	836,776	1.2%	7	1.1%
> 151	1,893,852	13,152,270	19.0%	101	15.4%
Total	2,042,544	69,168,435	100%	656	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,177,061	619,707	244,351	53,014,382

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	656		
Number of loans parts	877		
	Weighted average	Minimum	Maximum
Loan size	105,440	10,103	280,000
Loan part size	78,869	1,461	280,000
Coupon	4.13%	2.70%	6.16%
Remaining maturity (months)	306.4	3	538
Remaining interest period (months)	20.8	1	59
Original interest period (months)	41.4	3	180
Seasoning (months)	141.8	124.5	158.2
Loan to Lending Value	101.3%	4.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	33,215,043.14	56.6%	48.02%
Owner occupied	35,953,392.12	43.4%	51.98%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	58,772,894	85.0%	775	88.4%	75,836	4.12%	320.7
Interest Only With Life Insurance Redemption	5,875,556	8.5%	59	6.7%	99,586	4.11%	211.2
Interest Only With Building Savings Account Redemption	3,630,479	5.2%	33	3.8%	110,015	4.10%	231.9
Interest Only	889,507	1.3%	10	1.1%	88,951	4.97%	292.5
Total	69,168,435	100.0%	877	100.0%	78,869	4.13%	306.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	20,925,592	30.3%	269	30.7%	77,790	4.21%	307.2
13 - 24	12,406,664	17.9%	152	17.3%	81,623	2.70%	366.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	31,115,529	45.0%	405	46.2%	76,828	4.53%	289.7
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	4,542,977	6.6%	50	5.7%	90,860	4.89%	253.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	177,672	0.3%	1	0.1%	177,672	5.20%	286.0
Total	69,168,435	100.0%	877	100.0%	78,869	4.13%	306.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	46,577,941	67.3%	592	67.5%	78,679	3.64%	327.0
4.50% - 4.75%	1,833,677	2.7%	17	1.9%	107,863	4.66%	273.2
4.75% - 5.00%	3,784,237	5.5%	50	5.7%	75,685	4.96%	269.8
5.00% - 5.25%	12,803,938	18.5%	165	18.8%	77,600	5.18%	268.3
5.25% - 5.50%	3,591,058	5.2%	45	5.1%	79,801	5.37%	263.2
5.50% - 5.75%	246,588	0.4%	2	0.2%	123,294	5.75%	266.8
5.75% - 6.00%	148,235	0.2%	3	0.3%	49,412	5.94%	259.7
6.00% - 6.25%	182,762	0.3%	3	0.3%	60,921	6.10%	251.0
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	69,168,435	100.0%	877	100.0%	78,869	4.13%	306.4

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
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	-	0.0%	-	0.0%	-	0.00%	-
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	3,690,735	5.3%	35	4.0%	105,450	4.77%	249.3
01-Jan-2016 - 31-Dec-2016	1,920,632	2.8%	28	3.2%	68,594	4.82%	273.8
01-Jan-2017 - 31-Dec-2017	19,857,203	28.7%	256	29.2%	77,567	4.21%	308.8
01-Jan-2018 - 31-Dec-2018	6,829,927	9.9%	81	9.2%	84,320	2.79%	368.8
01-Jan-2019 - 31-Dec-2019	6,526,023	9.4%	83	9.5%	78,627	2.93%	349.8
01-Jan-2020 - 31-Aug-2111	30,343,917	43.9%	394	44.9%	77,015	4.52%	290.4
Total	69,168,435	100.0%	877	100.0%	78,869	4.13%	306.4

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	99,896	0.1%	1	0.1%	99,896	4.74%	3.0
01-Jan-2018 - 31-Dec-2019	174,483	0.3%	3	0.3%	58,161	4.61%	26.1
01-Jan-2020 - 31-Dec-2021	202,047	0.3%	3	0.3%	67,349	4.59%	43.1
01-Jan-2022 - 31-Dec-2023	83,622	0.1%	2	0.2%	41,811	4.78%	62.7
01-Jan-2024 - 31-Dec-2025	743,562	1.1%	8	0.9%	92,945	4.43%	92.6
01-Jan-2026 - 31-Dec-2027	526,869	0.8%	8	0.9%	65,859	4.04%	112.2
01-Jan-2028 - 31-Dec-2029	561,177	0.8%	6	0.7%	93,530	4.23%	132.3
01-Jan-2030 - 31-Dec-2031	1,306,234	1.9%	14	1.6%	93,302	4.97%	163.2
01-Jan-2032 - 31-Dec-2033	1,845,813	2.7%	21	2.4%	87,896	3.96%	186.6
01-Jan-2034 - 31-Dec-2035	2,822,994	4.1%	30	3.4%	94,100	4.20%	215.2
01-Jan-2036 - 31-Dec-2037	1,366,507	2.0%	16	1.8%	85,407	3.55%	230.1
01-Jan-2038 - 31-Dec-2039	2,003,270	2.9%	22	2.5%	91,058	4.41%	260.9
01-Jan-2040 - 31-Dec-2041	16,281,986	23.5%	212	24.2%	76,802	5.03%	284.7
01-Jan-2042 - 31-Dec-2043	10,461,749	15.1%	134	15.3%	78,073	4.12%	305.6
01-Jan-2044 - 31-Dec-2045	14,881,724	21.5%	191	21.8%	77,915	4.11%	331.3
01-Jan-2046 - 31-Dec-2047	5,345,825	7.7%	71	8.1%	75,293	3.62%	351.2
01-Jan-2048 - 31-Dec-2137	10,460,687	15.1%	135	15.4%	77,487	2.90%	414.0
Total	69,168,435	100.0%	877	100.0%	78,869	4.13%	306.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	341,374	0.5%	13	2.0%	26,260	3.73%	217.3
60% - 70%	1,039,010	1.5%	12	1.8%	86,584	4.48%	163.8
70% - 80%	2,658,571	3.8%	27	4.1%	98,466	4.03%	264.1
80% - 90%	4,965,891	7.2%	46	7.0%	107,954	3.93%	297.2
90% - 100%	18,548,224	26.8%	183	27.9%	101,356	4.19%	313.0
100% - 110%	26,869,826	38.8%	251	38.3%	107,051	4.11%	323.4
110% - 120%	14,745,540	21.3%	124	18.9%	118,916	4.16%	290.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	69,168,435	100.0%	656	100.0%	105,440	4.13%	306.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	9,194,100	13.3%	74	11.3%	124,245	4.04%	302.7
Bayern	6,105,133	8.8%	57	8.7%	107,108	4.08%	311.0
Berlin	4,744,614	6.9%	51	7.8%	93,032	3.96%	324.5
Brandenburg	1,487,289	2.2%	13	2.0%	114,407	4.37%	305.3
Bremen	526,490	0.8%	7	1.1%	75,213	4.31%	302.3
Hamburg	92,042	0.1%	1	0.2%	92,042	5.19%	285.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,343,070	6.3%	36	5.5%	120,641	4.13%	320.5
Mecklenburg-Vorpommern	533,559	0.8%	4	0.6%	133,390	3.51%	321.1
Niedersachsen	3,804,211	5.5%	43	6.6%	88,470	4.17%	285.3
Nordrhein-Westfalen	12,449,781	18.0%	109	16.6%	114,218	4.10%	302.8
Rheinland-Pfalz	3,669,366	5.3%	29	4.4%	126,530	4.04%	311.5
Saarland	1,147,255	1.7%	9	1.4%	127,473	4.28%	251.0
Sachsen	14,207,628	20.5%	159	24.2%	89,356	4.17%	314.2
Sachsen-Anhalt	4,023,329	5.8%	42	6.4%	95,794	4.46%	292.3
Schleswig-Holstein	1,656,397	2.4%	12	1.8%	138,033	4.16%	308.6
Thüringen	1,184,173	1.7%	10	1.5%	118,417	4.37%	287.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	69,168,435	100.0%	656	100.0%	105,440	4.13%	306.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	21,931,080	31.7%	170	25.9%	129,006	97.6%	2.4%
Hochhaus/appartement	39,129,373	56.6%	436	66.5%	89,746	17.9%	82.1%
Mehrfamilienhaus	5,329,133	7.7%	31	4.7%	171,908	74.2%	25.8%
Zweifamilienhaus	2,778,849	4.0%	19	2.9%	146,255	94.7%	5.3%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	69,168,435	100.0%	656	100.0%	105,440	43.4%	56.6%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	26,097,149	37.7%	363	55.3%	71,893	4.20%	300.2
100,000 - 150,000	22,978,770	33.2%	186	28.4%	123,542	4.21%	312.9
150,000 - 200,000	12,769,451	18.5%	75	11.4%	170,259	4.04%	302.5
200,000 - 250,000	5,994,936	8.7%	27	4.1%	222,035	3.69%	323.8
250,000 - 300,000	1,328,130	1.9%	5	0.8%	265,626	4.26%	274.7
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	69,168,435	100.0%	656	100.0%	105,440	4.13%	306.4

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 279
Number of loans parts 364

	Weighted average	Minimum	Maximum
Loan size	93,837	24,022	242,727
Loan part size	71,925	1,461	242,727
Coupon	4.18%	2.70%	6.16%
Remaining maturity (months)	311.1	3	538
Remaining interest period (months)	21.3	1	59
Original interest period (months)	39.8	3	120
Seasoning (months)	142.2	124.5	156.4
Loan to Lending Value	102.4%	33.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	21,929,229.77	88.2%	83.76%
Owner occupied	4,251,362.03	11.8%	16.24%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	22,922,034	87.6%	328	90.1%	69,884	4.19%	321.5
Interest Only With Life Insurance Redemption	1,631,742	6.2%	18	4.9%	90,652	4.35%	185.7
Interest Only With Building Savings Account Redemption	1,304,282	5.0%	15	4.1%	86,952	3.71%	288.3
Interest Only	322,534	1.2%	3	0.8%	107,511	4.92%	300.9
Total	26,180,592	100.0%	364	100.0%	71,925	4.18%	311.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	8,061,308	30.8%	115	31.6%	70,098	4.20%	314.7
13 - 24	4,744,174	18.1%	64	17.6%	74,128	2.70%	382.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,099,496	46.2%	172	47.3%	70,346	4.67%	288.8
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	1,275,614	4.9%	13	3.6%	98,124	5.01%	235.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	26,180,592	100.0%	364	100.0%	71,925	4.18%	311.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	16,867,433	64.4%	231	63.5%	73,019	3.65%	335.9
4.50% - 4.75%	557,241	2.1%	5	1.4%	111,448	4.61%	214.1
4.75% - 5.00%	1,650,117	6.3%	24	6.6%	68,755	4.97%	252.4
5.00% - 5.25%	5,570,588	21.3%	81	22.3%	68,773	5.17%	273.1
5.25% - 5.50%	1,283,797	4.9%	19	5.2%	67,568	5.37%	279.6
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	68,655	0.3%	1	0.3%	68,655	5.89%	264.0
6.00% - 6.25%	182,762	0.7%	3	0.8%	60,921	6.10%	251.0
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	26,180,592	100.0%	364	100.0%	71,925	4.18%	311.1

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
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	931,071	3.6%	7	1.9%	133,010	4.74%	223.2
01-Jan-2016 - 31-Dec-2016	308,047	1.2%	6	1.6%	51,341	5.53%	274.0
01-Jan-2017 - 31-Dec-2017	8,097,804	30.9%	115	31.6%	70,416	4.21%	314.3
01-Jan-2018 - 31-Dec-2018	2,831,270	10.8%	37	10.2%	76,521	2.84%	372.1
01-Jan-2019 - 31-Dec-2019	2,343,041	8.9%	33	9.1%	71,001	2.96%	377.8
01-Jan-2020 - 31-Aug-2111	11,669,359	44.6%	166	45.6%	70,297	4.65%	288.7
Total	26,180,592	100.0%	364	100.0%	71,925	4.18%	311.1

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	0.4%	1	0.3%	99,886	4.74%	3.0
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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2025	359,934	1.4%	5	1.4%	71,987	3.95%	94.5
01-Jan-2026 - 31-Dec-2027	204,681	0.8%	4	1.1%	51,170	4.36%	116.5
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	613,353	2.3%	5	1.4%	122,671	4.98%	163.1
01-Jan-2032 - 31-Dec-2033	341,456	1.3%	5	1.4%	68,291	4.21%	188.0
01-Jan-2034 - 31-Dec-2035	1,046,150	4.0%	12	3.3%	87,179	3.95%	213.6
01-Jan-2036 - 31-Dec-2037	188,170	0.7%	3	0.8%	62,723	3.62%	227.4
01-Jan-2038 - 31-Dec-2039	950,878	3.6%	12	3.3%	79,240	4.13%	260.8
01-Jan-2040 - 31-Dec-2041	7,121,830	27.2%	103	28.3%	69,144	5.13%	284.7
01-Jan-2042 - 31-Dec-2043	3,371,614	12.9%	49	13.5%	68,808	4.16%	305.1
01-Jan-2044 - 31-Dec-2045	6,061,206	23.2%	82	22.5%	73,917	4.12%	330.6
01-Jan-2046 - 31-Dec-2047	1,477,448	5.6%	26	7.1%	56,825	3.76%	350.4
01-Jan-2048 - 31-Dec-2137	4,343,986	16.6%	57	15.7%	76,210	2.86%	421.4
Total	26,180,592	100.0%	364	100.0%	71,925	4.18%	311.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	130,553	0.5%	4	1.4%	32,638	4.20%	248.8
60% - 70%	400,867	1.5%	4	1.4%	100,217	5.12%	173.0
70% - 80%	498,727	1.9%	6	2.2%	83,121	4.61%	273.5
80% - 90%	1,446,407	5.5%	14	5.0%	103,315	4.21%	261.3
90% - 100%	7,349,698	28.1%	81	29.0%	90,737	4.20%	317.3
100% - 110%	10,885,724	41.6%	118	42.3%	92,252	4.21%	323.0
110% - 120%	5,468,615	20.9%	52	18.6%	105,166	4.00%	307.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	26,180,592	100.0%	279	100.0%	93,837	4.18%	311.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4,744,614	18.1%	51	18.3%	93,032	3.96%	324.5
Brandenburg	1,487,289	5.7%	13	4.7%	114,407	4.37%	305.3
Mecklenburg-Vorpommern	533,559	2.0%	4	1.4%	133,390	3.51%	321.1
Sachsen	14,207,628	54.3%	159	57.0%	89,356	4.17%	314.2
Sachsen-Anhalt	4,023,329	15.4%	42	15.1%	95,794	4.46%	292.3
Thüringen	1,184,173	4.5%	10	3.6%	118,417	4.37%	287.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	26,180,592	100.0%	279	100.0%	93,837	4.18%	311.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,636,011	13.9%	27	9.7%	134,667	96.30%	3.70%
Hochhaus/appartement	21,393,551	81.7%	245	87.8%	87,321	2.04%	97.96%
Mehrfamilienhaus	977,928	3.7%	6	2.2%	162,988	16.67%	83.33%
Zweifamilienhaus	173,102	0.7%	1	0.4%	173,102	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	26,180,592	100.0%	279	100.0%	93,837	11.83%	88.17%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	13,973,276	53.4%	192	68.8%	72,777	4.23%	304.0
100,000 - 150,000	7,572,478	28.9%	62	22.2%	122,137	4.25%	317.5
150,000 - 200,000	3,512,845	13.4%	20	7.2%	175,642	3.91%	325.5
200,000 - 250,000	1,121,993	4.3%	5	1.8%	224,399	3.94%	311.0
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	26,180,592	100.0%	279	100.0%	93,837	4.18%	311.1