

E-MAC DE 2006-I Investor Report February 2016

Cashflow analysis for the period

Total interest received	2,738,168	
Interest received on transaction accounts	(447)	
Net Post Foreclosure Proceeds	257,403	
Liquidity available	7,032,790	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		10,027,913
Company management expenses	6,541	
MPT fee	65,738	
Administration fee	4,109	
Third party fees	457,764	
Liquidity Facility fee	2,337	
Payments under hedging arrangements	1,386,578	
Interest on the Notes	64,625	
Shortfall Class C PDL Repayment	-	
Shortfall Class D PDL Repayment	1,007,433	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		2,995,123
Available after distribution of funds		7,032,790
Undrawn Liquidity Facility	7,032,790	
Reserve account funding	-	
Available liquidity		7,032,790
Net cashflow		-

Collateral

Starting current balance per 1 November 2015	219,125,120
To be disbursed per 1 November 2015	-
Starting principal balance 1 November 2015	219,125,120
Principal (p)repayments	(70,348,650)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(3,051,597)
Ending principal balance	145,724,873
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	145,724,873

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	8,301,206	3,051,597	1,007,433	10,345,370
Class E	7,000,000	-	-	7,000,000
Total	15,301,206	3,051,597	1,007,433	17,345,370

Performance

	Last period	This period	Since issue
Prepayment rate	67.96%	80.16%	12.51%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	109,582,667	75.2%	1,032	75.8%
1 - 30	48,213	9,955,665	6.8%	116	8.5%
31 - 60	24,501	2,342,538	1.6%	19	1.4%
61 - 90	22,046	1,404,158	1.0%	12	0.9%
91 - 120	43,957	1,876,898	1.3%	18	1.3%
121-150	37,880	1,485,071	1.0%	12	0.9%
> 151	2,469,881	19,077,876	13.1%	153	11.2%
Total	2,646,478	145,724,873	100%	1,362	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,529,168	3,051,597	257,403	48,450,823

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	1,362			
Number of loan parts	1,820			
	Weighted average	Minimum	Maximum	
Loan size	106,993	1,032	438,343	
Loan part size	80,069	1,032	438,343	
Coupon	4.75%	3.83%	6.17%	
Remaining maturity (months)	297.8	1	466	
Remaining interest period (months)	8.5	1	61	
Original interest period (months)	65.8	3	180	
Seasoning (months)	122.6	106.3	140.2	
Loan to Lending Value	103.5%	0.8%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	62,885,596.95	50.7%	43.15%	
Owner occupied	82,839,275.97	49.3%	56.85%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	104,756,775	71.9%	1,390	76.4%	75,365	4.68%	316.2
Interest Only With Life Insurance Redemption	11,727,898	8.0%	124	6.8%	94,580	4.64%	232.4
Interest Only With Building Savings Account Redem	8,823,112	6.1%	83	4.6%	106,303	4.68%	164.5
Interest Only	20,417,088	14.0%	223	12.3%	91,556	5.21%	298.7
Total	145,724,873	100.0%	1,820	100.0%	80,069	4.75%	297.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	59,289,938	40.7%	716	39.3%	82,807	4.19%	319.2
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	19,091,498	13.1%	242	13.3%	78,890	5.18%	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	67,160,029	46.1%	861	47.3%	78,002	5.13%	282.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	183,407	0.1%	1	0.1%	183,407	5.20%	304.0
Total	145,724,873	100.0%	1,820	100.0%	80,069	4.75%	297.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	63,236,508	43.4%	761	41.8%	83,097	4.19%	318.1
4.50% - 4.75%	9,209,747	6.3%	108	5.9%	85,275	4.66%	276.4
4.75% - 5.00%	18,799,938	12.9%	228	12.5%	82,456	4.91%	287.6
5.00% - 5.25%	25,840,740	17.7%	322	17.7%	80,251	5.16%	288.9
5.25% - 5.50%	14,596,314	10.0%	199	10.9%	73,348	5.39%	280.3
5.50% - 5.75%	8,458,195	5.8%	118	6.5%	71,680	5.63%	269.0
5.75% - 6.00%	3,987,715	2.7%	59	3.2%	67,588	5.85%	268.4
6.00% - 6.25%	1,595,716	1.1%	25	1.4%	63,829	6.06%	266.6
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	145,724,873	100.0%	1,820	100.0%	80,069	4.75%	297.8

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	0.1%	1	0.1%	139,206	6.00%	272.0
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	242,978	0.2%	2	0.1%	121,489	5.42%	246.8
01-jan-2015 - 31-dec-2015	10,813,460	7.4%	155	8.5%	69,764	4.81%	291.7
01-jan-2016 - 31-dec-2016	114,901,452	78.8%	1,418	77.9%	81,031	4.67%	300.2
01-jan-2017 - 31-dec-2017	467,301	0.3%	4	0.2%	116,825	5.07%	321.4
01-jan-2018 - 31-dec-2018	290,889	0.2%	4	0.2%	72,722	4.79%	317.6
01-jan-2019 - 31-dec-2019	579,274	0.4%	7	0.4%	82,753	5.38%	262.8
01-jan-2020 - 31-aug-2111	18,290,313	12.6%	229	12.6%	79,870	5.18%	287.0
Total	145,724,873	100.0%	1,820	100.0%	80,069	4.75%	297.8

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	56	0.0%	1	0.1%	56	4.49%	(1.0)
01-jan-2016 - 31-dec-2017	1,980,739	1.4%	15	0.8%	132,049	4.72%	8.0
01-jan-2018 - 31-dec-2019	481,038	0.3%	5	0.3%	96,208	4.57%	38.3
01-jan-2020 - 31-dec-2021	743,811	0.5%	10	0.5%	74,381	4.56%	58.6
01-jan-2022 - 31-dec-2023	540,119	0.4%	7	0.4%	77,160	4.56%	85.8
01-jan-2024 - 31-dec-2025	1,131,684	0.8%	14	0.8%	80,835	4.84%	110.5
01-jan-2026 - 31-dec-2027	1,113,711	0.8%	19	1.0%	58,616	4.55%	129.4
01-jan-2028 - 31-dec-2029	1,682,166	1.2%	22	1.2%	76,462	4.94%	153.9
01-jan-2030 - 31-dec-2031	3,899,910	2.7%	44	2.4%	88,634	4.96%	180.1
01-jan-2032 - 31-dec-2033	2,873,919	2.0%	38	2.1%	75,629	4.41%	202.1
01-jan-2034 - 31-dec-2035	4,553,907	3.1%	51	2.8%	89,292	4.65%	229.7
01-jan-2036 - 31-dec-2037	3,753,899	2.6%	40	2.2%	93,847	4.67%	247.4
01-jan-2038 - 31-dec-2039	10,650,126	7.3%	143	7.9%	74,476	5.62%	278.2
01-jan-2040 - 31-dec-2041	40,631,588	27.9%	545	29.9%	74,553	5.21%	300.3
01-jan-2042 - 31-dec-2043	32,203,747	22.1%	386	21.2%	83,429	4.61%	321.7
01-jan-2044 - 31-dec-2045	36,044,975	24.7%	448	24.6%	80,458	4.20%	349.5
01-jan-2046 - 31-dec-2047	2,145,672	1.5%	24	1.3%	89,403	4.33%	365.5
01-Jan-2048 - 31-Dec-2137	1,293,805	0.9%	8	0.4%	161,726	4.18%	444.3
Total	145,724,873	100.0%	1,820	100.0%	80,069	4.75%	297.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,628,035	1.1%	97	7.1%	16,784	4.74%	205.2
60% - 70%	1,048,154	0.7%	12	0.9%	87,346	4.55%	260.3
70% - 80%	3,747,381	2.6%	43	3.2%	87,148	4.61%	247.7
80% - 90%	11,498,342	7.9%	104	7.6%	110,561	4.64%	263.8
90% - 100%	20,186,242	13.9%	166	12.2%	121,604	4.57%	298.6
100% - 110%	60,747,055	41.7%	547	40.2%	111,055	4.78%	315.6
110% - 120%	46,869,665	32.2%	393	28.9%	119,261	4.85%	290.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	145,724,873	100.0%	1,362	100.0%	106,993	4.75%	297.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	23,307,918	16.0%	174	12.8%	133,954	4.73%	302.2
Bayern	15,249,603	10.5%	140	10.3%	108,926	4.78%	306.2
Berlin	10,787,312	7.4%	123	9.0%	87,702	4.73%	304.0
Brandenburg	3,235,530	2.2%	28	2.1%	115,555	4.85%	301.6
Bremen	977,233	0.7%	11	0.8%	88,839	4.52%	331.9
Hamburg	494,859	0.3%	4	0.3%	123,715	5.15%	303.6
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	7,844,905	5.4%	65	4.8%	120,691	4.80%	274.7
Mecklenburg-Vorpommern	846,206	0.6%	8	0.6%	105,776	4.81%	277.1
Niedersachsen	8,597,384	5.9%	89	6.5%	96,600	4.75%	279.8
Nordrhein-Westfalen	25,989,850	17.8%	225	16.5%	115,510	4.72%	295.2
Rheinland-Pfalz	6,909,795	4.7%	54	4.0%	127,959	4.68%	302.0
Saarland	2,703,203	1.9%	24	1.8%	112,633	4.71%	287.1
Sachsen	25,230,401	17.3%	292	21.4%	86,405	4.78%	299.2
Sachsen-Anhalt	8,041,931	5.5%	79	5.8%	101,797	4.87%	297.3
Schleswig-Holstein	3,184,436	2.2%	24	1.8%	132,685	4.69%	305.3
Thüringen	2,324,307	1.6%	22	1.6%	105,650	4.78%	304.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	145,724,873	100.0%	1,362	100.0%	106,993	4.75%	297.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	47,723,118	32.7%	371	27.2%	128,634	98.1%	1.9%
Hochhaus/appartement	80,024,415	54.9%	881	64.7%	90,834	24.6%	75.4%
Mehrfamilienhaus	12,432,533	8.5%	71	5.2%	175,106	73.2%	26.8%
Zweifamilienhaus	5,417,908	3.7%	38	2.8%	142,577	97.4%	2.6%
Laden/wohnhaus	126,900	0.1%	1	0.1%	126,900	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	145,724,873	100.0%	1,362	100.0%	106,993	49.3%	50.7%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	48,484,312	33.3%	727	53.4%	66,691	4.78%	288.7
100,000 - 150,000	45,744,566	31.4%	370	27.2%	123,634	4.78%	305.2
150,000 - 200,000	30,208,738	20.7%	176	12.9%	171,641	4.70%	304.2
200,000 - 250,000	14,872,966	10.2%	67	4.9%	221,985	4.71%	302.2
250,000 - 300,000	4,002,635	2.7%	15	1.1%	266,842	4.71%	301.7
300,000 - 350,000	1,572,360	1.1%	5	0.4%	314,472	4.58%	184.4
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	839,295	0.6%	2	0.1%	419,647	5.28%	301.8
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	145,724,873	100.0%	1,362	100.0%	106,993	4.75%	297.8

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	552			
Number of loans parts	710			
	Weighted average	Minimum	Maximum	
Loan size	91,423	8,938	438,343	
Loan part size	71,078	1,461	438,343	
Coupon	4.79%	4.02%	6.17%	
Remaining maturity (months)	300.0	1	447	
Remaining interest period (months)	10.2	1	59	
Original interest period (months)	57.2	6	120	
Seasoning (months)	123.4	106.5	138.4	
Loan to Lending Value	104.3%	6.0%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	42,191,412.05	85.5%	83.60%	
Owner occupied	8,274,274.63	14.5%	16.40%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	39,477,859	78.2%	572	80.6%	69,017	4.70%	315.9
Interest Only With Life Insurance Redemption	3,293,675	6.5%	41	5.8%	80,334	4.81%	194.2
Interest Only With Building Savings Account Redem	2,241,853	4.4%	30	4.2%	74,728	4.78%	197.8
Interest Only	5,452,300	10.8%	67	9.4%	81,378	5.43%	290.5
Total	50,465,687	100.0%	710	100.0%	71,078	4.79%	300.0

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	23,531,665	46.6%	317	44.6%	74,232	4.19%	322.2
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	8,073,753	16.0%	117	16.5%	69,006	5.15%	287.5
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	18,860,269	37.4%	276	38.9%	68,334	5.38%	277.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	50,465,687	100.0%	710	100.0%	71,078	4.79%	300.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	23,975,752	47.5%	327	46.1%	73,320	4.19%	321.8
4.50% - 4.75%	1,221,932	2.4%	12	1.7%	101,828	4.63%	277.0
4.75% - 5.00%	3,362,984	6.7%	52	7.3%	64,673	4.94%	284.5
5.00% - 5.25%	8,472,999	16.8%	116	16.3%	73,043	5.18%	284.0
5.25% - 5.50%	6,463,234	12.8%	94	13.2%	68,758	5.40%	284.0
5.50% - 5.75%	3,506,975	6.9%	56	7.9%	62,625	5.62%	271.2
5.75% - 6.00%	2,258,736	4.5%	34	4.8%	66,433	5.84%	270.3
6.00% - 6.25%	1,203,075	2.4%	19	2.7%	63,320	6.07%	268.8
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	50,465,687	100.0%	710	100.0%	71,078	4.79%	300.0

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	56,035	0.1%	1	0.1%	56,035	5.79%	126.0
01-jan-2015 - 31-dec-2015	3,032,391	6.0%	51	7.2%	59,459	4.96%	284.7
01-jan-2016 - 31-dec-2016	39,193,147	77.7%	539	75.9%	72,715	4.70%	303.9
01-jan-2017 - 31-dec-2017	110,361	0.2%	2	0.3%	55,180	5.20%	311.0
01-jan-2018 - 31-dec-2018	217,769	0.4%	3	0.4%	72,590	4.58%	326.9
01-jan-2019 - 31-dec-2019	222,653	0.4%	3	0.4%	74,218	5.55%	292.3
01-jan-2020 - 31-aug-2111	7,633,331	15.1%	111	15.6%	68,769	5.15%	286.3
Total	50,465,687	100.0%	710	100.0%	71,078	4.79%	300.0

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	56	0.0%	1	0.1%	56	4.49%	(1.0)
01-jan-2016 - 31-dec-2017	210,440	0.4%	3	0.4%	70,147	4.91%	12.0
01-jan-2018 - 31-dec-2019	50,834	0.1%	1	0.1%	50,834	5.61%	28.0
01-jan-2020 - 31-dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2022 - 31-dec-2023	265,842	0.5%	3	0.4%	88,614	4.18%	86.3
01-jan-2024 - 31-dec-2025	630,024	1.2%	9	1.3%	70,003	4.66%	111.9
01-jan-2026 - 31-dec-2027	278,671	0.6%	6	0.8%	46,445	4.74%	131.0
01-jan-2028 - 31-dec-2029	454,094	0.9%	10	1.4%	45,409	5.08%	158.0
01-jan-2030 - 31-dec-2031	1,383,639	2.7%	16	2.3%	86,477	4.97%	179.2
01-jan-2032 - 31-dec-2033	1,137,803	2.3%	14	2.0%	81,272	4.57%	203.7
01-jan-2034 - 31-dec-2035	1,687,677	3.3%	23	3.2%	73,377	4.64%	228.3
01-jan-2036 - 31-dec-2037	936,632	1.9%	10	1.4%	93,663	4.82%	248.8
01-jan-2038 - 31-dec-2039	5,094,000	10.1%	76	10.7%	67,026	5.74%	277.0
01-jan-2040 - 31-dec-2041	15,855,830	31.4%	235	33.1%	67,472	5.24%	299.5
01-jan-2042 - 31-dec-2043	7,065,404	14.0%	93	13.1%	75,972	4.43%	321.7
01-jan-2044 - 31-dec-2045	14,786,909	29.3%	199	28.0%	74,306	4.19%	349.2
01-jan-2046 - 31-dec-2047	515,820	1.0%	10	1.4%	51,582	4.18%	362.2
01-Jan-2048 - 31-Dec-2137	112,012	0.2%	1	0.1%	112,012	4.19%	447.0
Total	50,465,687	100.0%	710	100.0%	71,078	4.79%	300.0

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	589,081	1.2%	34	6.2%	17,326	4.73%	238.1
60% - 70%	92,549	0.2%	2	0.4%	46,275	4.81%	217.0
70% - 80%	1,138,559	2.3%	15	2.7%	75,904	4.80%	230.3
80% - 90%	3,939,590	7.8%	41	7.4%	96,088	4.67%	255.9
90% - 100%	3,465,534	6.9%	34	6.2%	101,927	4.48%	296.7
100% - 110%	23,240,029	46.1%	254	46.0%	91,496	4.77%	318.0
110% - 120%	18,000,345	35.7%	172	31.2%	104,653	4.90%	293.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	50,465,687	100.0%	552	100.0%	91,423	4.79%	300.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	10,787,312	21.4%	123	22.3%	87,702	4.73%	304.0
Brandenburg	3,235,530	6.4%	28	5.1%	115,555	4.85%	301.6
Mecklenburg-Vorpommern	846,206	1.7%	8	1.4%	105,776	4.81%	277.1
Sachsen	25,230,401	50.0%	292	52.9%	86,405	4.78%	299.2
Sachsen-Anhalt	8,041,931	15.9%	79	14.3%	101,797	4.87%	297.3
Thüringen	2,324,307	4.6%	22	4.0%	105,650	4.78%	304.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	50,465,687	100.0%	552	100.0%	91,423	4.79%	300.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	6,242,296	12.4%	54	9.8%	115,598	96.30%	3.70%
Hochhaus/appartement	41,984,747	83.2%	483	87.5%	86,925	4.35%	95.65%
Mehrfamilienhaus	1,875,224	3.7%	10	1.8%	187,522	20.00%	80.00%
Zweifamilienhaus	236,521	0.5%	4	0.7%	59,130	100.00%	0.00%
Laden/wohnhaus	126,900	0.3%	1	0.2%	126,900	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	50,465,687	100.0%	552	100.0%	91,423	14.49%	85.51%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	25,613,743	50.8%	377	68.3%	67,941	4.81%	292.1
100,000 - 150,000	14,919,886	29.6%	123	22.3%	121,300	4.78%	306.1
150,000 - 200,000	6,801,015	13.5%	39	7.1%	174,385	4.72%	310.8
200,000 - 250,000	2,438,278	4.8%	11	2.0%	221,662	4.77%	308.9
250,000 - 300,000	254,423	0.5%	1	0.2%	254,423	4.19%	336.6
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	438,343	0.9%	1	0.2%	438,343	5.11%	310.0
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	50,465,687	100.0%	552	100.0%	91,423	4.79%	300.0