

E-MAC DE 2006-I Investor Report May 2016

Cashflow analysis for the period

Total interest received	1,186,024	
Interest received on transaction accounts	(443)	
Net Post Foreclosure Proceeds	372,387	
Liquidity available	4,892,107	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		6,450,075
Company management expenses	20,219	
MPT fee	86,660	
Administration fee	-	
Third party fees	426,640	
Liquidity Facility fee	1,646	
Payments under hedging arrangements	617,049	
Interest on the Notes	22,938	
Shortfall Class C PDL Repayment	114,507	
Shortfall Class D PDL Repayment	266,309	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,557,967
Available after distribution of funds		4,892,107
Undrawn Liquidity Facility	4,892,107	
Reserve account funding	-	
Available liquidity		4,892,107
Net cashflow		-

Collateral

Starting current balance per 1 February 2016	145,724,873	
To be disbursed per 1 February 2016	-	
Starting principal balance 1 February 2016	145,724,873	
Principal (p)repayments	(38,658,984)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,269,137)	
Ending principal balance		105,796,752
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		105,796,752

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	114,507	114,507	-
Class D	10,345,370	1,154,630	266,309	11,233,691
Class E	7,000,000	-	-	7,000,000
Total	17,345,370	1,269,137	380,816	18,233,691

Performance

	Last period	This period	Since issue
Prepayment rate	80.16%	71.46%	15.04%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	71,679,497	67.8%	692	70.9%
1 - 30	24,201	6,662,173	6.3%	65	6.7%
31 - 60	28,310	3,616,265	3.4%	31	3.2%
61 - 90	24,560	2,074,722	2.0%	15	1.5%
91 - 120	25,414	1,410,264	1.3%	12	1.2%
121-150	31,157	1,393,432	1.3%	14	1.4%
> 151	2,419,034	18,960,399	17.9%	147	15.1%
Total	2,552,676	105,796,752	100%	976	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,529,168	1,269,137	372,387	49,347,573

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	976			
Number of loans parts	1,317			
	Weighted average	Minimum	Maximum	
Loan size	108,398	13,818	399,119	
Loan part size	80,332	1,461	399,119	
Coupon	4.51%	3.84%	6.17%	
Remaining maturity (months)	309.2	8	486	
Remaining interest period (months)	13.5	1	59	
Original interest period (months)	37.4	3	180	
Seasoning (months)	126.3	109.3	143.2	
Loan to Lending Value	103.8%	5.1%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	51,221,687.15	56.6%	48.42%	
Owner occupied	54,575,064.85	43.4%	51.58%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	87,254,141	82.5%	1,131	85.9%	77,148	4.46%	322.2	
Interest Only With Life Insurance Redemption	8,467,646	8.0%	85	6.5%	99,619	4.43%	237.2	
Interest Only With Building Savings Account Redem	4,845,140	4.6%	46	3.5%	105,329	4.59%	223.1	
Interest Only	5,229,825	4.9%	55	4.2%	95,088	5.28%	289.5	
Total	105,796,752	100.0%	1,317	100.0%	80,332	4.51%	309.2	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	63,751,600	60.3%	791	60.1%	80,596	4.15%	323.9	
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	24,754,122	23.4%	322	24.4%	76,876	4.94%	292.2	
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	17,108,497	16.2%	203	15.4%	84,278	5.19%	279.1	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	182,533	0.2%	1	0.1%	182,533	5.20%	301.0	
Total	105,796,752	100.0%	1,317	100.0%	80,332	4.51%	309.2	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 4.50%	69,443,835	65.6%	867	65.8%	80,097	4.13%	325.0	
4.50% - 4.75%	2,499,144	2.4%	25	1.9%	99,966	4.66%	259.1	
4.75% - 5.00%	6,660,062	6.3%	82	6.2%	81,220	4.93%	294.6	
5.00% - 5.25%	15,573,264	14.7%	194	14.7%	80,275	5.17%	283.0	
5.25% - 5.50%	6,213,044	5.9%	69	5.2%	90,044	5.37%	276.8	
5.50% - 5.75%	2,422,187	2.3%	32	2.4%	75,693	5.62%	251.5	
5.75% - 6.00%	1,729,717	1.6%	28	2.1%	61,776	5.87%	267.5	
6.00% - 6.25%	1,255,498	1.2%	20	1.5%	62,775	6.06%	268.0	
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	105,796,752	100.0%	1,317	100.0%	80,332	4.51%	309.2	

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%	269.0	
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	7,160,237	6.8%	76	5.8%	94,214	4.76%	287.5	
01-jan-2016 - 31-dec-2016	73,185,275	69.2%	915	69.5%	79,984	4.33%	317.3	
01-jan-2017 - 31-dec-2017	465,316	0.4%	4	0.3%	116,329	5.07%	288.5	
01-jan-2018 - 31-dec-2018	290,164	0.3%	4	0.3%	72,541	4.79%	314.6	
01-jan-2019 - 31-dec-2019	576,822	0.5%	7	0.5%	82,403	5.38%	259.6	
01-jan-2020 - 31-aug-2111	23,979,732	22.7%	310	23.5%	77,354	4.93%	292.7	
Total	105,796,752	100.0%	1,317	100.0%	80,332	4.51%	309.2	

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	169,886	0.2%	2	0.2%	84,943	5.12%	13.8
01-jan-2018 - 31-dec-2019	186,322	0.2%	2	0.2%	93,161	4.60%	40.3
01-jan-2020 - 31-dec-2021	499,893	0.5%	6	0.5%	83,315	4.68%	56.3
01-jan-2022 - 31-dec-2023	406,294	0.4%	6	0.5%	67,716	4.50%	83.7
01-jan-2024 - 31-dec-2025	1,103,077	1.0%	13	1.0%	84,852	4.80%	106.8
01-jan-2026 - 31-dec-2027	580,899	0.5%	8	0.6%	72,612	4.31%	126.2
01-jan-2028 - 31-dec-2029	1,128,123	1.1%	13	1.0%	86,779	4.76%	149.0
01-jan-2030 - 31-dec-2031	2,091,062	2.0%	20	1.5%	104,553	4.79%	176.9
01-jan-2032 - 31-dec-2033	3,092,427	2.9%	41	3.1%	75,425	4.19%	201.8
01-jan-2034 - 31-dec-2035	3,100,000	2.9%	33	2.5%	93,939	4.56%	229.9
01-jan-2036 - 31-dec-2037	1,586,788	1.5%	20	1.5%	79,339	4.41%	250.2
01-jan-2038 - 31-dec-2039	4,934,860	4.7%	69	5.2%	71,520	5.56%	273.2
01-jan-2040 - 31-dec-2041	22,005,448	20.8%	283	21.5%	77,758	5.15%	298.7
01-jan-2042 - 31-dec-2043	20,226,613	19.1%	240	18.2%	84,278	4.35%	321.2
01-jan-2044 - 31-dec-2045	37,564,511	35.5%	473	35.9%	79,418	4.14%	348.0
01-jan-2046 - 31-dec-2047	5,681,205	5.4%	79	6.0%	71,914	4.08%	360.8
01-Jan-2048 - 31-Dec-2137	1,439,345	1.4%	9	0.7%	159,927	4.13%	443.2
Total	105,796,752	100.0%	1,317	100.0%	80,332	4.51%	309.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	506,016	0.5%	27	2.8%	18,741	4.62%	203.7
60% - 70%	846,931	0.8%	9	0.9%	94,103	4.70%	194.2
70% - 80%	2,438,125	2.3%	27	2.8%	90,301	4.53%	250.5
80% - 90%	7,137,960	6.7%	69	7.1%	103,449	4.49%	271.7
90% - 100%	15,409,774	14.6%	128	13.1%	120,389	4.43%	306.7
100% - 110%	45,322,299	42.8%	420	43.0%	107,910	4.51%	323.3
110% - 120%	34,135,645	32.3%	296	30.3%	115,323	4.53%	308.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	105,796,752	100.0%	976	100.0%	108,398	4.51%	309.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	15,202,248	14.4%	112	11.5%	135,734	4.50%	312.9
Bayern	10,047,332	9.5%	89	9.1%	112,891	4.48%	312.8
Berlin	8,151,712	7.7%	89	9.1%	91,592	4.34%	317.2
Brandenburg	2,863,665	2.7%	24	2.5%	119,319	4.58%	310.2
Bremen	733,604	0.7%	9	0.9%	81,512	4.32%	337.5
Hamburg	280,427	0.3%	3	0.3%	93,476	4.48%	319.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	5,353,563	5.1%	46	4.7%	116,382	4.69%	311.2
Mecklenburg-Vorpommern	639,567	0.6%	6	0.6%	106,595	4.65%	316.9
Niedersachsen	5,796,628	5.5%	61	6.3%	95,027	4.50%	291.9
Nordrhein-Westfalen	19,200,559	18.1%	162	16.6%	118,522	4.48%	307.6
Rheinland-Pfalz	5,054,753	4.8%	39	4.0%	129,609	4.54%	309.5
Saarland	1,747,967	1.7%	14	1.4%	124,855	4.67%	276.6
Sachsen	20,900,510	19.8%	232	23.8%	90,088	4.48%	310.6
Sachsen-Anhalt	5,775,594	5.5%	58	5.9%	99,579	4.55%	303.7
Schleswig-Holstein	2,175,432	2.1%	16	1.6%	135,965	4.62%	311.6
Thüringen	1,873,189	1.8%	16	1.6%	117,074	4.77%	301.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	105,796,752	100.0%	976	100.0%	108,398	4.51%	309.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	30,649,554	29.0%	231	23.7%	132,682	97.8%	2.2%
Hochhaus/appartement	62,049,863	58.7%	666	68.2%	93,168	20.1%	79.9%
Mehrfamilienhaus	8,871,137	8.4%	51	5.2%	173,944	72.5%	27.5%
Zweifamilienhaus	4,226,198	4.0%	28	2.9%	150,936	96.4%	3.6%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	105,796,752	100.0%	976	100.0%	108,398	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	36,749,910	34.7%	516	52.9%	71,221	4.49%	299.6
100,000 - 150,000	35,015,790	33.1%	283	29.0%	123,731	4.50%	317.1
150,000 - 200,000	21,025,645	19.9%	122	12.5%	172,341	4.52%	308.3
200,000 - 250,000	9,601,871	9.1%	43	4.4%	223,299	4.50%	318.3
250,000 - 300,000	2,371,753	2.2%	9	0.9%	263,528	4.68%	299.8
300,000 - 350,000	632,664	0.6%	2	0.2%	316,332	4.47%	334.5
350,000 - 400,000	399,119	0.4%	1	0.1%	399,119	4.15%	347.0
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	105,796,752	100.0%	976	100.0%	108,398	4.51%	309.2

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	425			
Number of loans parts	560			
	Weighted average	Minimum	Maximum	
Loan size	94,598	36,953	243,639	
Loan part size	71,793	14,159	242,727	
Coupon	4.49%	3.92%	6.17%	
Remaining maturity (months)	310.6	18	486	
Remaining interest period (months)	15.3	1	59	
Original interest period (months)	32.3	6	120	
Seasoning (months)	126.9	109.5	141.4	
Loan to Lending Value	104.7%	39.6%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	34,306,881.95	88.5%	85.33%	
Owner occupied	5,897,356.12	11.5%	14.67%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	34,602,571	86.1%	493	88.0%	70,188	4.46%	323.0
Interest Only With Life Insurance Redemption	2,515,907	6.3%	29	5.2%	86,755	4.42%	194.8
Interest Only With Building Savings Account Redem	1,686,921	4.2%	20	3.6%	84,346	4.40%	248.7
Interest Only	1,398,839	3.5%	18	3.2%	77,713	5.43%	286.7
Total	40,204,238	100.0%	560	100.0%	71,793	4.49%	310.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	25,383,990	63.1%	346	61.8%	73,364	4.14%	324.2
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	10,533,563	26.2%	155	27.7%	67,958	4.96%	292.9
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	4,286,685	10.7%	59	10.5%	72,656	5.40%	273.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	40,204,238	100.0%	560	100.0%	71,793	4.49%	310.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	27,381,218	68.1%	375	67.0%	73,017	4.13%	325.2
4.50% - 4.75%	559,900	1.4%	5	0.9%	111,980	4.61%	229.5
4.75% - 5.00%	2,173,626	5.4%	33	5.9%	65,867	4.96%	275.9
5.00% - 5.25%	6,433,626	16.0%	90	16.1%	71,485	5.16%	284.5
5.25% - 5.50%	1,634,266	4.1%	23	4.1%	71,055	5.38%	291.4
5.50% - 5.75%	454,725	1.1%	10	1.8%	45,472	5.58%	273.8
5.75% - 6.00%	477,200	1.2%	7	1.3%	68,171	5.86%	280.5
6.00% - 6.25%	1,089,678	2.7%	17	3.0%	64,099	6.07%	266.4
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	40,204,238	100.0%	560	100.0%	71,793	4.49%	310.6

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	1,871,059	4.7%	20	3.6%	93,553	4.85%	273.0
01-jan-2016 - 31-dec-2016	27,689,256	68.9%	383	68.4%	72,296	4.28%	319.8
01-jan-2017 - 31-dec-2017	110,361	0.3%	2	0.4%	55,180	5.20%	308.0
01-jan-2018 - 31-dec-2018	217,288	0.5%	3	0.5%	72,429	4.58%	323.9
01-jan-2019 - 31-dec-2019	221,567	0.6%	3	0.5%	73,856	5.55%	289.3
01-jan-2020 - 31-aug-2111	10,094,708	25.1%	149	26.6%	67,750	4.95%	292.3
Total	40,204,238	100.0%	560	100.0%	71,793	4.49%	310.6

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	0.2%	1	0.2%	99,886	4.74%	18.0
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	173,421	0.4%	2	0.4%	86,710	4.11%	85.8
01-jan-2024 - 31-dec-2025	602,385	1.5%	8	1.4%	75,298	4.58%	107.7
01-jan-2026 - 31-dec-2027	117,500	0.3%	2	0.4%	58,750	4.58%	130.7
01-jan-2028 - 31-dec-2029	116,643	0.3%	3	0.5%	38,881	4.61%	156.3
01-jan-2030 - 31-dec-2031	964,357	2.4%	7	1.3%	137,765	4.70%	177.2
01-jan-2032 - 31-dec-2033	1,150,829	2.9%	17	3.0%	67,696	4.18%	202.6
01-jan-2034 - 31-dec-2035	1,227,331	3.1%	14	2.5%	87,666	4.32%	228.2
01-jan-2036 - 31-dec-2037	410,040	1.0%	6	1.1%	68,340	4.39%	247.3
01-jan-2038 - 31-dec-2039	2,140,978	5.3%	34	6.1%	62,970	5.65%	271.3
01-jan-2040 - 31-dec-2041	8,795,572	21.9%	131	23.4%	67,142	5.14%	299.1
01-jan-2042 - 31-dec-2043	6,670,105	16.6%	92	16.4%	72,501	4.23%	321.0
01-jan-2044 - 31-dec-2045	15,550,063	38.7%	207	37.0%	75,121	4.15%	347.9
01-jan-2046 - 31-dec-2047	1,836,813	4.6%	33	5.9%	55,661	4.05%	359.9
01-Jan-2048 - 31-Dec-2137	348,316	0.9%	3	0.5%	116,105	4.03%	466.2
Total	40,204,238	100.0%	560	100.0%	71,793	4.49%	310.6

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	176,563	0.4%	6	1.4%	29,427	4.76%	317.8
60% - 70%	352,930	0.9%	4	0.9%	88,233	4.97%	174.0
70% - 80%	501,957	1.2%	6	1.4%	83,659	4.75%	263.6
80% - 90%	2,670,677	6.6%	30	7.1%	89,023	4.40%	251.5
90% - 100%	2,798,154	7.0%	26	6.1%	107,621	4.32%	294.0
100% - 110%	19,563,935	48.7%	215	50.6%	90,995	4.48%	326.1
110% - 120%	14,140,023	35.2%	138	32.5%	102,464	4.52%	308.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	40,204,238	100.0%	425	100.0%	94,598	4.49%	310.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	8,151,712	20.3%	89	20.9%	91,592	4.34%	317.2
Brandenburg	2,863,665	7.1%	24	5.6%	119,319	4.58%	310.2
Mecklenburg-Vorpommern	639,567	1.6%	6	1.4%	106,595	4.65%	316.9
Sachsen	20,900,510	52.0%	232	54.6%	90,088	4.48%	310.6
Sachsen-Anhalt	5,775,594	14.4%	58	13.6%	99,579	4.55%	303.7
Thüringen	1,873,189	4.7%	16	3.8%	117,074	4.77%	301.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	40,204,238	100.0%	425	100.0%	94,598	4.49%	310.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	4,781,321	11.9%	36	8.5%	132,814	94.44%	5.56%
Hochhaus/appartement	33,880,915	84.3%	379	89.2%	89,396	3.17%	96.83%
Mehrfamilienhaus	1,310,198	3.3%	8	1.9%	163,775	12.50%	87.50%
Zweifamilienhaus	231,804	0.6%	2	0.5%	115,902	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	40,204,238	100.0%	425	100.0%	94,598	11.53%	88.47%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	20,445,787	50.9%	283	66.6%	72,247	4.50%	304.2
100,000 - 150,000	12,407,971	30.9%	102	24.0%	121,647	4.51%	316.9
150,000 - 200,000	5,598,059	13.9%	32	7.5%	174,939	4.49%	316.0
200,000 - 250,000	1,752,422	4.4%	8	1.9%	219,053	4.19%	323.1
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	40,204,238	100.0%	425	100.0%	94,598	4.49%	310.6