

E-MAC DE 2006-I Investor Report November 2016

Cashflow analysis for the period

Total interest received	1,159,318	
Interest correction Post foreclosure Proceeds **	457,338	
Interest received on transaction accounts	(204)	
Net Post Foreclosure Proceeds	254,978	
Liquidity available	3,299,753	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,171,182
Company management expenses	-	
MPT fee	81,605	
Administration fee	-	
Third party fees	322,034	
Liquidity Facility fee	1,047	
Payments under hedging arrangements	277,075	
Interest on the Notes	4,562	
Shortfall Class C PDL Repayment	1,023,889	
Shortfall Class D PDL Repayment	161,218	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,871,429
Available after distribution of funds		3,299,753
Undrawn Liquidity Facility	3,299,753	
Reserve account funding	-	
Available liquidity		3,299,753
Net cashflow		-

** Note:
On the February and May Quarterly Payment Dates, the last item of the interest priority of payments was the replenishment of the PDL balance just as on the November QPD. During the February and May Quarterly Payment Dates the Notes Interest Available Amount did not reflect the actual interest available amounts due to handling of post foreclosure recoveries. This is now corrected for the current Quarterly Payment Date.

Collateral

Starting current balance per 1 August 2016	91,518,063
To be disbursed per 1 August 2016	-
Starting principal balance 1 August 2016	91,518,063
Principal (p)repayments	(8,128,107)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,050,190)
Ending principal balance	82,339,766
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	82,339,766

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	1,023,889	1,023,889	-
Class D	11,473,698	26,302	161,218	11,338,782
Class E	7,000,000	-	-	7,000,000
Total	18,473,698	1,050,190	1,185,107	18,338,782

Performance

	Last period	This period	Since issue
Prepayment rate	43.08%	33.45%	16.52%

Delinquent payments	Delinquent amount	Principal	As percentage of total	
			Number of loans	As percentage of total
Current	-	43,676,378	53.0%	58.8%
1 - 30	53,792	11,051,059	13.4%	13.0%
31 - 60	40,595	4,959,462	6.0%	5.4%
61 - 90	34,710	2,784,892	3.4%	2.6%
91 - 120	21,123	1,204,986	1.5%	1.4%
121-150	38,603	1,727,891	2.1%	1.9%
> 151	2,132,825	16,935,098	20.6%	16.8%
Total	2,321,648	82,339,766	100%	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	848,858	1,050,190	181,196	50,946,424

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	772		
Number of loans parts	1,032		
	Weighted average	Minimum	Maximum
Loan size	106,658	15,213	280,000
Loan part size	79,787	1,461	280,000
Coupon	4.38%	2.70%	6.16%
Remaining maturity (months)	305.5	12	456
Remaining interest period (months)	17.1	1	59
Original interest period (months)	34.9	3	180
Seasoning (months)	132.6	115.3	149.2
Loan to Lending Value	102.9%	5.0%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	40,239,943.67	57.3%	48.87%
Owner occupied	42,099,822.09	42.7%	51.13%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	69,685,976	84.6%	908	88.0%	76,747	4.37%	318.9
Interest Only With Life Insurance Redemption	7,074,091	8.6%	69	6.7%	102,523	4.37%	223.8
Interest Only With Building Savings Account Redemption	4,223,684	5.1%	38	3.7%	111,150	4.32%	222.1
Interest Only	1,356,015	1.6%	17	1.6%	79,766	4.95%	302.0
Total	82,339,766	100.0%	1,032	100.0%	79,787	4.38%	305.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	44,750,290	54.3%	564	54.7%	79,344	4.16%	315.5
13 - 24	2,648,950	3.2%	31	3.0%	85,450	2.70%	362.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	27,584,029	33.5%	357	34.6%	77,266	4.74%	291.6
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	7,176,049	8.7%	79	7.7%	90,836	4.90%	275.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	180,448	0.2%	1	0.1%	180,448	5.20%	295.0
Total	82,339,766	100.0%	1,032	100.0%	79,787	4.38%	305.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	56,355,485	68.4%	712	69.0%	79,151	4.02%	320.0
4.50% - 4.75%	2,301,272	2.8%	22	2.1%	104,603	4.66%	248.9
4.75% - 5.00%	4,833,717	5.9%	62	6.0%	77,963	4.95%	281.5
5.00% - 5.25%	14,145,690	17.2%	179	17.3%	79,026	5.18%	276.1
5.25% - 5.50%	3,797,710	4.6%	46	4.5%	82,559	5.38%	273.6
5.50% - 5.75%	246,588	0.3%	2	0.2%	123,294	5.75%	275.8
5.75% - 6.00%	476,543	0.6%	6	0.6%	79,424	5.92%	268.0
6.00% - 6.25%	182,762	0.2%	3	0.3%	60,921	6.10%	260.0
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	82,339,766	100.0%	1,032	100.0%	79,787	4.38%	305.5

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	139,206	0.2%	1	0.1%	139,206	6.00%	263.0
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	5,437,580	6.6%	57	5.5%	95,396	4.77%	274.0
01-jan-2016 - 31-dec-2016	26,154,314	31.8%	312	30.2%	83,828	4.18%	312.7
01-jan-2017 - 31-dec-2017	20,195,238	24.5%	273	26.5%	73,975	4.22%	316.5
01-jan-2018 - 31-dec-2018	3,037,714	3.7%	36	3.5%	84,381	2.90%	355.0
01-jan-2019 - 31-dec-2019	571,780	0.7%	7	0.7%	81,683	5.38%	253.4
01-jan-2020 - 31-aug-2111	26,803,933	32.6%	346	33.5%	77,468	4.74%	292.2
Total	82,339,766	100.0%	1,032	100.0%	79,787	4.38%	305.5

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%	12.0
01-jan-2018 - 31-dec-2019	184,858	0.2%	2	0.2%	92,429	4.61%	33.6
01-jan-2020 - 31-dec-2021	311,646	0.4%	4	0.4%	77,911	4.57%	50.9
01-jan-2022 - 31-dec-2023	282,936	0.3%	4	0.4%	70,734	4.37%	75.6
01-jan-2024 - 31-dec-2025	861,751	1.0%	10	1.0%	86,175	4.81%	101.8
01-jan-2026 - 31-dec-2027	672,983	0.8%	10	1.0%	67,298	4.02%	121.5
01-jan-2028 - 31-dec-2029	813,868	1.0%	8	0.8%	101,733	4.21%	143.7
01-jan-2030 - 31-dec-2031	1,837,051	2.2%	17	1.6%	108,062	4.78%	171.8
01-jan-2032 - 31-dec-2033	2,179,120	2.6%	29	2.8%	75,142	4.23%	195.9
01-jan-2034 - 31-dec-2035	2,670,772	3.2%	28	2.7%	95,385	4.52%	224.3
01-jan-2036 - 31-dec-2037	1,578,602	1.9%	18	1.7%	87,700	4.23%	243.2
01-jan-2038 - 31-dec-2039	2,413,062	2.9%	27	2.6%	89,373	4.99%	266.7
01-jan-2040 - 31-dec-2041	17,029,587	20.7%	224	21.7%	76,025	5.11%	293.9
01-jan-2042 - 31-dec-2043	16,027,690	19.5%	191	18.5%	83,915	4.21%	314.9
01-jan-2044 - 31-dec-2045	25,109,602	30.5%	334	32.4%	75,178	4.14%	341.0
01-jan-2046 - 31-dec-2047	7,352,453	8.9%	94	9.1%	78,218	3.97%	355.7
01-Jan-2048 - 31-Dec-2137	2,913,898	3.5%	31	3.0%	93,997	3.27%	420.2
Total	82,339,766	100.0%	1,032	100.0%	79,787	4.38%	305.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	249,724	0.3%	15	1.9%	16,648	4.15%	202.8
60% - 70%	986,271	1.2%	11	1.4%	89,661	4.42%	163.6
70% - 80%	2,548,311	3.1%	25	3.2%	101,932	4.43%	249.8
80% - 90%	5,810,865	7.1%	57	7.4%	101,945	4.37%	277.8
90% - 100%	14,613,668	17.7%	130	16.8%	112,413	4.39%	307.1
100% - 110%	33,653,315	40.9%	319	41.3%	105,496	4.36%	321.9
110% - 120%	24,477,611	29.7%	215	27.8%	113,849	4.38%	301.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	82,339,766	100.0%	772	100.0%	106,658	4.38%	305.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	10,289,788	12.5%	83	10.8%	123,973	4.32%	304.2
Bayern	7,326,456	8.9%	65	8.4%	112,715	4.30%	310.3
Berlin	5,787,436	7.0%	63	8.2%	91,864	4.24%	313.2
Brandenburg	2,020,195	2.5%	17	2.2%	118,835	4.47%	310.0
Bremen	728,279	0.9%	9	1.2%	80,920	4.28%	322.8
Hamburg	196,216	0.2%	2	0.3%	98,108	4.67%	309.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,568,983	5.5%	38	4.9%	120,236	4.43%	315.7
Mecklenburg-Vorpommern	544,205	0.7%	4	0.5%	136,051	3.99%	355.4
Niedersachsen	5,140,541	6.2%	55	7.1%	93,464	4.48%	283.0
Nordrhein-Westfalen	15,565,246	18.9%	133	17.2%	117,032	4.31%	306.6
Rheinland-Pfalz	4,170,328	5.1%	33	4.3%	126,374	4.33%	315.4
Saarland	1,298,318	1.6%	10	1.3%	129,832	4.47%	257.2
Sachsen	17,079,617	20.7%	188	24.4%	90,849	4.44%	306.8
Sachsen-Anhalt	4,452,738	5.4%	47	6.1%	94,739	4.55%	291.8
Schleswig-Holstein	1,843,296	2.2%	13	1.7%	141,792	4.56%	306.0
Thüringen	1,328,124	1.6%	12	1.6%	110,677	4.37%	299.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	82,339,766	100.0%	772	100.0%	106,658	4.38%	305.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	25,186,890	30.6%	192	24.9%	131,182	97.9%	2.1%
Hochhaus/appartement	47,472,393	57.7%	520	67.4%	91,293	18.1%	81.9%
Mehrfamilienhaus	6,587,865	8.0%	39	5.1%	168,920	71.8%	28.2%
Zweifamilienhaus	3,092,617	3.8%	21	2.7%	147,267	95.2%	4.8%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	82,339,766	100.0%	772	100.0%	106,658	42.7%	57.3%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	30,161,103	36.6%	418	54.1%	72,156	4.42%	297.2
100,000 - 150,000	27,451,035	33.3%	222	28.8%	123,653	4.43%	309.4
150,000 - 200,000	16,003,340	19.4%	94	12.2%	170,248	4.33%	306.3
200,000 - 250,000	7,117,276	8.6%	32	4.1%	222,415	4.10%	326.7
250,000 - 300,000	1,607,012	2.0%	6	0.8%	267,835	4.25%	291.5
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	82,339,766	100.0%	772	100.0%	106,658	4.38%	305.5

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	331		
Number of loans parts	434		
	Weighted average	Minimum	Maximum
Loan size	94,297	25,472	242,727
Loan part size	71,918	1,461	242,727
Coupon	4.41%	2.70%	6.16%
Remaining maturity (months)	306.6	12	453
Remaining interest period (months)	18.5	1	59
Original interest period (months)	33.1	3	120
Seasoning (months)	133.0	115.5	147.4
Loan to Lending Value	104.1%	35.0%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	26,661,517.94	89.4%	85.42%
Owner occupied	4,550,796.51	10.6%	14.58%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	27,184,114	87.1%	389	89.6%	69,882	4.42%	318.6
Interest Only With Life Insurance Redemption	2,018,548	6.5%	22	5.1%	91,752	4.40%	189.1
Interest Only With Building Savings Account Redemption	1,530,319	4.9%	17	3.9%	90,019	4.14%	249.7
Interest Only	479,334	1.5%	6	1.4%	79,889	4.95%	305.3
Total	31,212,314	100.0%	434	100.0%	71,918	4.41%	306.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	17,107,427	54.8%	236	54.4%	72,489	4.15%	320.0
13 - 24	864,618	2.8%	12	2.8%	72,052	2.70%	367.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	11,305,164	36.2%	163	37.6%	69,357	4.84%	289.4
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	1,935,105	6.2%	23	5.3%	84,135	5.05%	261.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	31,212,314	100.0%	434	100.0%	71,918	4.41%	306.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	20,796,213	66.6%	286	65.9%	72,714	4.04%	322.9
4.50% - 4.75%	558,757	1.8%	5	1.2%	111,751	4.61%	223.3
4.75% - 5.00%	1,991,600	6.4%	30	6.9%	66,387	4.97%	267.4
5.00% - 5.25%	6,241,865	20.0%	89	20.5%	70,133	5.16%	278.3
5.25% - 5.50%	1,306,885	4.2%	19	4.4%	68,783	5.37%	288.6
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	134,233	0.4%	2	0.5%	67,116	5.89%	271.5
6.00% - 6.25%	182,762	0.6%	3	0.7%	60,921	6.10%	260.0
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	31,212,314	100.0%	434	100.0%	71,918	4.41%	306.6

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	1,465,652	4.7%	16	3.7%	91,603	4.82%	256.8
01-jan-2016 - 31-dec-2016	8,987,204	28.8%	116	26.7%	77,476	4.17%	324.0
01-jan-2017 - 31-dec-2017	8,589,677	27.5%	127	29.3%	67,635	4.21%	313.4
01-jan-2018 - 31-dec-2018	1,080,762	3.5%	15	3.5%	72,051	3.08%	357.3
01-jan-2019 - 31-dec-2019	218,971	0.7%	3	0.7%	72,990	5.55%	283.3
01-jan-2020 - 31-aug-2111	10,870,048	34.8%	157	36.2%	69,236	4.83%	289.0
Total	31,212,314	100.0%	434	100.0%	71,918	4.41%	306.6

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	0.3%	1	0.2%	99,886	4.74%	12.0
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	0.4%	1	0.2%	111,000	4.20%	86.0
01-jan-2024 - 31-dec-2025	477,624	1.5%	6	1.4%	79,604	4.75%	103.4
01-jan-2026 - 31-dec-2027	217,820	0.7%	4	0.9%	54,455	4.30%	125.6
01-jan-2028 - 31-dec-2029	37,740	0.1%	1	0.2%	37,740	4.20%	152.0
01-jan-2030 - 31-dec-2031	893,231	2.9%	7	1.6%	127,604	4.73%	171.7
01-jan-2032 - 31-dec-2033	627,051	2.0%	9	2.1%	69,672	4.29%	197.3
01-jan-2034 - 31-dec-2035	981,466	3.1%	11	2.5%	89,224	4.16%	222.7
01-jan-2036 - 31-dec-2037	249,087	0.8%	3	0.7%	83,029	4.11%	239.9
01-jan-2038 - 31-dec-2039	780,442	2.5%	12	2.8%	65,037	4.94%	265.0
01-jan-2040 - 31-dec-2041	7,878,422	25.2%	116	26.7%	67,917	5.14%	293.5
01-jan-2042 - 31-dec-2043	5,328,586	17.1%	74	17.1%	72,008	4.15%	314.3
01-jan-2044 - 31-dec-2045	10,390,211	33.3%	147	33.9%	70,682	4.15%	341.3
01-jan-2046 - 31-dec-2047	2,304,425	7.4%	33	7.6%	69,831	3.97%	355.7
01-Jan-2048 - 31-Dec-2137	835,323	2.7%	9	2.1%	92,814	3.23%	433.5
Total	31,212,314	100.0%	434	100.0%	71,918	4.41%	306.6

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	25,716	0.1%	3	0.9%	8,572	4.06%	297.4
60% - 70%	279,368	0.9%	3	0.9%	93,123	4.95%	149.6
70% - 80%	528,286	1.7%	5	1.5%	105,657	4.57%	245.4
80% - 90%	1,953,089	6.3%	21	6.3%	93,004	4.44%	259.2
90% - 100%	3,570,205	11.4%	37	11.2%	96,492	4.46%	293.2
100% - 110%	14,346,125	46.0%	159	48.0%	90,227	4.42%	323.8
110% - 120%	10,509,525	33.7%	103	31.1%	102,034	4.36%	303.8
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	31,212,314	100.0%	331	100.0%	94,297	4.41%	306.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	5,787,436	18.5%	63	19.0%	91,864	4.24%	313.2
Brandenburg	2,020,195	6.5%	17	5.1%	118,835	4.47%	310.0
Mecklenburg-Vorpommern	544,205	1.7%	4	1.2%	136,051	3.99%	355.4
Sachsen	17,079,617	54.7%	188	56.8%	90,849	4.44%	306.8
Sachsen-Anhalt	4,452,738	14.3%	47	14.2%	94,739	4.55%	291.8
Thüringen	1,328,124	4.3%	12	3.6%	110,677	4.37%	299.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	31,212,314	100.0%	331	100.0%	94,297	4.41%	306.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,830,915	12.3%	28	8.5%	136,818	96.43%	3.57%
Hochhaus/appartement	25,952,321	83.1%	294	88.8%	88,273	2.04%	97.96%
Mehrfamilienhaus	1,248,675	4.0%	8	2.4%	156,084	12.50%	87.50%
Zweifamilienhaus	180,403	0.6%	1	0.3%	180,403	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	31,212,314	100.0%	331	100.0%	94,297	10.57%	89.43%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	16,395,790	52.5%	225	68.0%	72,870	4.45%	301.3
100,000 - 150,000	9,293,191	29.8%	76	23.0%	122,279	4.50%	306.2
150,000 - 200,000	4,185,617	13.4%	24	7.3%	174,401	4.20%	325.0
200,000 - 250,000	1,337,716	4.3%	6	1.8%	222,953	4.07%	316.4
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	31,212,314	100.0%	331	100.0%	94,297	4.41%	306.6