

E-MAC DE 2006-I Investor Report November 2017

Cashflow analysis for the period

Total interest received	847,300	
Interest received on transaction accounts	(168)	
Net Post Foreclosure Proceeds	265,465	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		4,112,596
Company management expenses	10,787	
MPT fee	48,836	
Administration fee	-	
Third party fees	262,175	
Liquidity Facility fee	920	
Payments under hedging arrangements	283,343	
Interest on the Notes	3,244	
Shortfall Class C PDL Repayment	503,290	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,112,596
Available after distribution of funds		3,000,000
Undrawn Liquidity Facility	3,000,000	
Reserve account funding	-	
Available liquidity		3,000,000
Net cashflow		-

* Note:
After the downgrade of Deutsche Bank by Fitch on September 28, 2017 the Issuer and Security Trustee are determining proper follow up actions.

Collateral

Starting current balance per 1 August 2017	69,168,435
To be disbursed per 1 August 2017	-
Starting principal balance 1 August 2017	69,168,435
Principal (p)repayments	(2,341,828)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(979,827)
Ending principal balance	65,846,780
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	65,846,780

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	851,929	979,827	503,290	1,328,466
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,351,929	979,827	503,290	19,828,466

Performance

	Last period	This period	Since issue
Prepayment rate	15.79%	16.31%	17.60%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	35,774,565	54.3%	387	61.9%
1 - 30	51,201	10,611,523	16.1%	91	14.6%
31 - 60	34,172	4,200,827	6.4%	32	5.1%
61 - 90	19,951	1,806,052	2.7%	11	1.8%
91 - 120	6,812	425,768	0.6%	4	0.6%
121-150	9,113	438,109	0.7%	4	0.6%
> 151	1,827,849	12,589,935	19.1%	96	15.4%
Total	1,949,098	65,846,780	100%	625	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	619,707	979,827	207,240	53,786,969

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	625		
Number of loans parts	834		
	Weighted average	Minimum	Maximum
Loan size	105,355	10,103	280,000
Loan part size	78,953	1,461	280,000
Coupon	4.12%	2.70%	6.16%
Remaining maturity (months)	307.0	16	535
Remaining interest period (months)	22.6	1	57
Original interest period (months)	41.4	3	180
Seasoning (months)	141.8	124.5	161.2
Loan to Lending Value	100.9%	4.3%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	31,043,130.72	55.5%	47.14%
Owner occupied	34,803,649.49	44.5%	52.86%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	55,756,414	84.7%	735	88.1%	75,859	4.11%	321.3
Interest Only With Life Insurance Redemption	5,747,896	8.7%	58	7.0%	99,102	4.07%	216.5
Interest Only With Building Savings Account Redemption	3,607,536	5.5%	33	4.0%	109,319	4.06%	232.6
Interest Only	734,934	1.1%	8	1.0%	91,867	4.92%	295.4
Total	65,846,780	100.0%	834	100.0%	78,953	4.12%	307.0

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	19,062,362	28.9%	243	29.1%	78,446	4.22%	306.7
13 - 24	12,277,892	18.6%	151	18.1%	81,311	2.70%	366.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	30,512,720	46.3%	398	47.7%	76,665	4.52%	290.2
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	3,817,082	5.8%	41	4.9%	93,100	4.86%	254.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	176,723	0.3%	1	0.1%	176,723	5.20%	286.0
Total	65,846,780	100.0%	834	100.0%	78,953	4.12%	307.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	44,421,377	67.5%	562	67.4%	79,042	3.62%	327.5
4.50% - 4.75%	1,478,060	2.2%	14	1.7%	105,576	4.64%	225.4
4.75% - 5.00%	3,684,090	5.6%	49	5.9%	75,186	4.96%	269.5
5.00% - 5.25%	12,415,434	18.9%	161	19.3%	77,114	5.18%	268.5
5.25% - 5.50%	3,446,799	5.2%	43	5.2%	80,158	5.37%	262.4
5.50% - 5.75%	149,990	0.2%	1	0.1%	149,990	5.75%	266.0
5.75% - 6.00%	68,268	0.1%	1	0.1%	68,268	5.89%	264.0
6.00% - 6.25%	182,762	0.3%	3	0.4%	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	65,846,780	100.0%	834	100.0%	78,953	4.12%	307.0

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	3,192,439	4.8%	30	3.6%	106,415	4.77%	250.8
01-Jan-2016 - 31-Dec-2016	1,605,073	2.4%	21	2.5%	76,432	4.73%	272.7
01-Jan-2017 - 31-Dec-2017	8,968,122	13.6%	104	12.5%	86,232	4.21%	304.7
01-Jan-2018 - 31-Dec-2018	15,528,060	23.6%	206	24.7%	75,379	3.62%	335.5
01-Jan-2019 - 31-Dec-2019	6,731,241	10.2%	85	10.2%	79,191	2.89%	350.7
01-Jan-2020 - 31-Aug-2111	29,821,845	45.3%	388	46.5%	76,860	4.52%	290.9
Total	65,846,780	100.0%	834	100.0%	78,953	4.12%	307.0

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	168,694	0.3%	2	0.2%	84,347	4.65%	26.5
01-Jan-2020 - 31-Dec-2021	200,318	0.3%	3	0.4%	66,773	4.60%	43.0
01-Jan-2022 - 31-Dec-2023	64,664	0.1%	2	0.2%	32,332	4.68%	63.1
01-Jan-2024 - 31-Dec-2025	741,960	1.1%	8	1.0%	92,745	4.43%	92.6
01-Jan-2026 - 31-Dec-2027	474,917	0.7%	7	0.8%	67,845	4.02%	112.3
01-Jan-2028 - 31-Dec-2029	602,817	0.9%	7	0.8%	86,117	4.11%	132.5
01-Jan-2030 - 31-Dec-2031	1,323,657	2.0%	15	1.8%	88,244	4.96%	163.2
01-Jan-2032 - 31-Dec-2033	1,831,590	2.8%	21	2.5%	87,219	3.96%	186.5
01-Jan-2034 - 31-Dec-2035	2,748,019	4.2%	29	3.5%	94,759	4.12%	215.5
01-Jan-2036 - 31-Dec-2037	1,276,366	1.9%	14	1.7%	91,169	3.51%	229.9
01-Jan-2038 - 31-Dec-2039	1,816,647	2.8%	19	2.3%	95,613	4.27%	260.7
01-Jan-2040 - 31-Dec-2041	15,658,123	23.8%	205	24.6%	76,381	5.03%	284.5
01-Jan-2042 - 31-Dec-2043	9,693,610	14.7%	125	15.0%	77,549	4.13%	305.7
01-Jan-2044 - 31-Dec-2045	13,629,711	20.7%	173	20.7%	78,784	4.11%	331.3
01-Jan-2046 - 31-Dec-2047	5,175,032	7.9%	68	8.2%	76,103	3.62%	351.3
01-Jan-2048 - 31-Dec-2137	10,440,655	15.9%	136	16.3%	76,770	2.91%	414.7
Total	65,846,780	100.0%	834	100.0%	78,953	4.12%	307.0

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	289,800	0.4%	11	1.8%	26,345	3.82%	171.1
60% - 70%	1,148,154	1.7%	12	1.9%	95,680	4.35%	196.2
70% - 80%	2,396,317	3.6%	27	4.3%	88,752	4.02%	252.1
80% - 90%	5,055,044	7.7%	46	7.4%	109,892	3.85%	298.2
90% - 100%	19,772,505	30.0%	197	31.5%	100,368	4.19%	318.1
100% - 110%	25,608,727	38.9%	237	37.9%	108,054	4.11%	322.1
110% - 120%	11,576,233	17.6%	95	15.2%	121,855	4.12%	284.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	65,846,780	100.0%	625	100.0%	105,355	4.12%	307.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	8,681,264	13.2%	70	11.2%	124,018	4.03%	302.4
Bayern	5,670,886	8.6%	54	8.6%	105,016	4.04%	312.2
Berlin	4,507,617	6.8%	48	7.7%	93,909	3.93%	325.3
Brandenburg	1,376,989	2.1%	12	1.9%	114,749	4.31%	306.3
Bremen	524,226	0.8%	7	1.1%	74,889	4.31%	302.4
Hamburg	91,546	0.1%	1	0.2%	91,546	5.19%	285.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,307,620	6.5%	36	5.8%	119,656	4.13%	321.6
Mecklenburg-Vorpommern	529,227	0.8%	4	0.6%	132,307	3.51%	321.2
Niedersachsen	3,643,094	5.5%	41	6.6%	88,856	4.08%	286.2
Nordrhein-Westfalen	11,822,936	18.0%	103	16.5%	114,786	4.10%	301.2
Rheinland-Pfalz	3,648,453	5.5%	29	4.6%	125,809	4.01%	313.6
Saarland	1,141,075	1.7%	9	1.4%	126,786	4.28%	250.7
Sachsen	13,709,292	20.8%	154	24.6%	89,021	4.17%	314.0
Sachsen-Anhalt	3,706,026	5.6%	37	5.9%	100,163	4.43%	299.7
Schleswig-Holstein	1,305,352	2.0%	10	1.6%	130,535	4.13%	309.9
Thüringen	1,181,179	1.8%	10	1.6%	118,118	4.37%	287.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	65,846,780	100.0%	625	100.0%	105,355	4.12%	307.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	20,834,811	31.6%	163	26.1%	127,821	98.2%	1.8%
Hochhaus/appartement	37,188,261	56.5%	413	66.1%	90,044	18.6%	81.4%
Mehrfamilienhaus	5,062,535	7.7%	30	4.8%	168,751	76.7%	23.3%
Zweifamilienhaus	2,761,173	4.2%	19	3.0%	145,325	94.7%	5.3%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	65,846,780	100.0%	625	100.0%	105,355	44.5%	55.5%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	24,500,940	37.2%	342	54.7%	71,640	4.15%	303.2
100,000 - 150,000	22,514,513	34.2%	182	29.1%	123,706	4.20%	312.6
150,000 - 200,000	12,454,916	18.9%	73	11.7%	170,615	4.06%	301.9
200,000 - 250,000	5,304,912	8.1%	24	3.8%	221,038	3.75%	320.9
250,000 - 300,000	1,071,500	1.6%	4	0.6%	267,875	4.14%	269.5
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	65,846,780	100.0%	625	100.0%	105,355	4.12%	307.0

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	265		
Number of loans parts	346		
	Weighted average	Minimum	Maximum
Loan size	94,379	23,525	242,727
Loan part size	72,284	1,461	242,727
Coupon	4.17%	2.70%	6.16%
Remaining maturity (months)	312.4	83	535
Remaining interest period (months)	23.2	1	57
Original interest period (months)	40.0	3	120
Seasoning (months)	142.1	124.5	156.4
Loan to Lending Value	102.1%	32.6%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	20,940,865.90	87.9%	83.73%
Owner occupied	4,069,463.81	12.1%	16.27%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	21,860,318	87.4%	311	89.9%	70,290	4.18%	322.0
Interest Only With Life Insurance Redemption	1,525,836	6.1%	17	4.9%	89,755	4.33%	197.7
Interest Only With Building Savings Account Redemption	1,301,641	5.2%	15	4.3%	86,776	3.59%	288.2
Interest Only	322,534	1.3%	3	0.9%	107,511	4.92%	300.9
Total	25,010,330	100.0%	346	100.0%	72,284	4.17%	312.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	7,371,168	29.5%	102	29.5%	72,266	4.20%	315.9
13 - 24	4,656,399	18.6%	63	18.2%	73,911	2.70%	379.4
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	11,865,610	47.4%	170	49.1%	69,798	4.65%	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	1,117,152	4.5%	11	3.2%	101,559	5.01%	254.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	25,010,330	100.0%	346	100.0%	72,284	4.17%	312.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	16,144,112	64.5%	218	63.0%	74,056	3.63%	336.5
4.50% - 4.75%	456,838	1.8%	4	1.2%	114,210	4.59%	260.1
4.75% - 5.00%	1,639,923	6.6%	24	6.9%	68,330	4.97%	252.5
5.00% - 5.25%	5,370,949	21.5%	79	22.8%	67,987	5.17%	272.6
5.25% - 5.50%	1,147,477	4.6%	17	4.9%	67,499	5.37%	279.2
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	68,268	0.3%	1	0.3%	68,268	5.89%	264.0
6.00% - 6.25%	182,762	0.7%	3	0.9%	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	25,010,330	100.0%	346	100.0%	72,284	4.17%	312.4

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	824,030	3.3%	6	1.7%	137,338	4.74%	249.4
01-Jan-2016 - 31-Dec-2016	256,476	1.0%	4	1.2%	64,119	5.55%	273.7
01-Jan-2017 - 31-Dec-2017	3,179,974	12.7%	39	11.3%	81,538	4.23%	317.9
01-Jan-2018 - 31-Dec-2018	6,884,289	27.5%	99	28.6%	69,538	3.68%	336.3
01-Jan-2019 - 31-Dec-2019	2,350,744	9.4%	33	9.5%	71,235	2.87%	374.1
01-Jan-2020 - 31-Aug-2111	11,514,817	46.0%	165	47.7%	69,787	4.64%	289.3
Total	25,010,330	100.0%	346	100.0%	72,284	4.17%	312.4

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	-	0.0%	-	0.0%	-	0.00%	-
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	358,332	1.4%	5	1.4%	71,666	3.95%	94.5
01-Jan-2026 - 31-Dec-2027	202,861	0.8%	4	1.2%	50,715	4.38%	116.5
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	608,927	2.4%	5	1.4%	121,785	4.98%	163.1
01-Jan-2032 - 31-Dec-2033	338,293	1.4%	5	1.4%	67,659	4.21%	188.0
01-Jan-2034 - 31-Dec-2035	1,044,414	4.2%	12	3.5%	87,035	3.81%	213.6
01-Jan-2036 - 31-Dec-2037	137,846	0.6%	2	0.6%	68,923	3.42%	225.8
01-Jan-2038 - 31-Dec-2039	944,090	3.8%	12	3.5%	78,674	4.14%	260.8
01-Jan-2040 - 31-Dec-2041	6,784,627	27.1%	99	28.6%	68,532	5.12%	284.6
01-Jan-2042 - 31-Dec-2043	3,127,484	12.5%	45	13.0%	69,500	4.20%	304.8
01-Jan-2044 - 31-Dec-2045	5,657,700	22.6%	74	21.4%	76,455	4.12%	330.6
01-Jan-2046 - 31-Dec-2047	1,469,944	5.9%	26	7.5%	56,536	3.78%	350.5
01-Jan-2048 - 31-Dec-2137	4,335,811	17.3%	57	16.5%	76,067	2.87%	420.3
Total	25,010,330	100.0%	346	100.0%	72,284	4.17%	312.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	82,929	0.3%	2	0.8%	41,465	4.77%	100.5
60% - 70%	337,334	1.3%	3	1.1%	112,445	5.14%	187.2
70% - 80%	495,670	2.0%	6	2.3%	82,612	4.61%	273.7
80% - 90%	1,656,501	6.6%	16	6.0%	103,531	4.06%	267.8
90% - 100%	8,074,051	32.3%	89	33.6%	90,720	4.19%	325.0
100% - 110%	10,161,463	40.6%	110	41.5%	92,377	4.21%	322.2
110% - 120%	4,202,383	16.8%	39	14.7%	107,753	3.95%	300.8
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	25,010,330	100.0%	265	100.0%	94,379	4.17%	312.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4,507,617	18.0%	48	18.1%	93,909	3.93%	325.3
Brandenburg	1,376,989	5.5%	12	4.5%	114,749	4.31%	306.3
Mecklenburg-Vorpommern	529,227	2.1%	4	1.5%	132,307	3.51%	321.2
Sachsen	13,709,292	54.8%	154	58.1%	89,021	4.17%	314.0
Sachsen-Anhalt	3,706,026	14.8%	37	14.0%	100,163	4.43%	299.7
Thüringen	1,181,179	4.7%	10	3.8%	118,118	4.37%	287.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	25,010,330	100.0%	265	100.0%	94,379	4.17%	312.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,357,224	13.4%	25	9.4%	134,289	100.00%	0.00%
Hochhaus/appartement	20,503,429	82.0%	233	87.9%	87,998	2.15%	97.85%
Mehrfamilienhaus	977,336	3.9%	6	2.3%	162,889	16.67%	83.33%
Zweifamilienhaus	172,341	0.7%	1	0.4%	172,341	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	25,010,330	100.0%	265	100.0%	94,379	12.08%	87.92%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	13,215,220	52.8%	181	68.3%	73,012	4.19%	307.1
100,000 - 150,000	7,337,373	29.3%	60	22.6%	122,290	4.26%	317.0
150,000 - 200,000	3,338,183	13.3%	19	7.2%	175,694	3.97%	323.6
200,000 - 250,000	1,119,554	4.5%	5	1.9%	223,911	3.94%	310.9
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	25,010,330	100.0%	265	100.0%	94,379	4.17%	312.4