

E-MAC DE 2006-I Investor Report February 2017

Cashflow analysis for the period

Total interest received	843,156	
Interest received on transaction accounts	(194)	
Net Post Foreclosure Proceeds	353,465	
Liquidity available	3,020,356	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		4,216,783
Company management expenses	-	
MPT fee	62,368	
Administration fee	-	
Third party fees	283,637	
Liquidity Facility fee	950	
Payments under hedging arrangements	276,324	
Interest on the Notes	15,111	
Shortfall Class C PDL Repayment	558,038	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,196,427
Available after distribution of funds		3,020,356
Undrawn Liquidity Facility	3,020,356	
Reserve account funding	-	
Available liquidity		3,020,356
Net cashflow		-

Collateral

Starting current balance per 1 November 2016	82,339,766
To be disbursed per 1 November 2016	-
Starting principal balance 1 November 2016	82,339,766
Principal (p)repayments	(4,496,791)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(808,067)
Ending principal balance	77,034,908
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	77,034,908

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	646,849	558,038	88,811
Class D	11,338,782	161,218	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,338,782	808,067	558,038	18,588,811

Performance

	Last period	This period	Since issue
Prepayment rate	33.45%	22.11%	16.70%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	40,560,063	52.7%	429	59.2%
1 - 30	47,910	10,315,631	13.4%	90	12.4%
31 - 60	35,918	4,876,097	6.3%	40	5.5%
61 - 90	21,117	1,653,353	2.1%	13	1.8%
91 - 120	36,221	2,154,411	2.8%	16	2.2%
121-150	25,512	1,187,875	1.5%	12	1.7%
> 151	2,054,108	16,287,479	21.1%	125	17.2%
Total	2,220,785	77,034,908	100%	725	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,050,190	808,067	182,716	51,571,774

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	725		
Number of loans parts	971		
	Weighted average	Minimum	Maximum
Loan size	106,255	15,059	280,000
Loan part size	79,336	1,461	280,000
Coupon	4.31%	2.70%	6.16%
Remaining maturity (months)	308.4	9	470
Remaining interest period (months)	22.5	1	59
Original interest period (months)	39.2	3	180
Seasoning (months)	132.7	115.3	152.2
Loan to Lending Value	102.3%	5.1%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	37,142,721.28	56.8%	48.22%
Owner occupied	39,892,186.81	43.2%	51.78%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	65,274,139	84.7%	854	88.0%	76,433	4.30%	322.4
Interest Only With Life Insurance Redemption	6,382,684	8.3%	64	6.6%	99,729	4.27%	217.0
Interest Only With Building Savings Account Redemption	4,036,698	5.2%	36	3.7%	112,131	4.33%	228.2
Interest Only	1,341,387	1.7%	17	1.8%	78,905	4.95%	301.9
Total	77,034,908	100.0%	971	100.0%	79,336	4.31%	308.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	33,128,450	43.0%	425	43.8%	77,949	4.22%	313.6
13 - 24	6,663,074	8.6%	77	7.9%	86,533	2.70%	383.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	30,169,059	39.2%	391	40.3%	77,159	4.61%	294.0
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	6,894,790	9.0%	77	7.9%	89,543	4.92%	273.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	179,535	0.2%	1	0.1%	179,535	5.20%	295.0
Total	77,034,908	100.0%	971	100.0%	79,336	4.31%	308.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	51,275,687	66.6%	652	67.1%	78,644	3.89%	325.6
4.50% - 4.75%	2,300,672	3.0%	22	2.3%	104,576	4.66%	248.9
4.75% - 5.00%	4,796,167	6.2%	62	6.4%	77,358	4.95%	281.5
5.00% - 5.25%	13,974,439	18.1%	178	18.3%	78,508	5.18%	275.9
5.25% - 5.50%	3,782,419	4.9%	46	4.7%	82,226	5.36%	273.6
5.50% - 5.75%	246,588	0.3%	2	0.2%	123,294	5.75%	275.8
5.75% - 6.00%	476,174	0.6%	6	0.6%	79,362	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	77,034,908	100.0%	971	100.0%	79,336	4.31%	308.4

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	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	5,091,273	6.6%	54	5.6%	94,283	4.80%	270.0
01-Jan-2016 - 31-Dec-2016	2,961,582	3.8%	40	4.1%	74,040	4.81%	284.6
01-Jan-2017 - 31-Dec-2017	31,831,180	41.3%	407	41.9%	78,209	4.21%	314.8
01-Jan-2018 - 31-Dec-2018	7,050,247	9.2%	82	8.4%	85,979	2.79%	379.1
01-Jan-2019 - 31-Dec-2019	569,749	0.7%	7	0.7%	81,393	5.38%	253.2
01-Jan-2020 - 31-Aug-2111	29,391,672	38.2%	380	39.1%	77,347	4.61%	294.7
Total	77,034,908	100.0%	971	100.0%	79,336	4.31%	308.4

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	99,886	0.1%	1	0.1%	99,886	4.74%	12.0
01-Jan-2018 - 31-Dec-2019	190,792	0.2%	3	0.3%	63,597	4.57%	34.5
01-Jan-2020 - 31-Dec-2021	268,007	0.3%	4	0.4%	67,002	4.63%	51.0
01-Jan-2022 - 31-Dec-2023	197,513	0.3%	3	0.3%	65,838	4.45%	79.7
01-Jan-2024 - 31-Dec-2025	859,708	1.1%	9	0.9%	95,523	4.81%	101.8
01-Jan-2026 - 31-Dec-2027	613,824	0.8%	9	0.9%	68,203	4.06%	121.0
01-Jan-2028 - 31-Dec-2029	810,157	1.1%	8	0.8%	101,270	4.28%	143.5
01-Jan-2030 - 31-Dec-2031	1,498,463	1.9%	15	1.5%	99,898	4.94%	171.5
01-Jan-2032 - 31-Dec-2033	1,984,000	2.6%	25	2.6%	79,360	4.15%	194.5
01-Jan-2034 - 31-Dec-2035	2,815,507	3.7%	30	3.1%	93,850	4.39%	224.1
01-Jan-2036 - 31-Dec-2037	1,729,015	2.2%	18	1.9%	96,056	3.89%	241.9
01-Jan-2038 - 31-Dec-2039	2,176,707	2.8%	25	2.6%	87,068	4.94%	268.2
01-Jan-2040 - 31-Dec-2041	17,222,510	22.4%	226	23.3%	76,206	5.08%	294.0
01-Jan-2042 - 31-Dec-2043	13,864,292	18.0%	170	17.5%	81,555	4.22%	314.3
01-Jan-2044 - 31-Dec-2045	21,399,145	27.8%	280	28.8%	76,426	4.15%	340.3
01-Jan-2046 - 31-Dec-2047	4,833,077	6.3%	66	6.8%	73,228	3.81%	357.8
01-Jan-2048 - 31-Dec-2137	6,472,306	8.4%	79	8.1%	81,928	3.01%	421.9
Total	77,034,908	100.0%	971	100.0%	79,336	4.31%	308.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	353,535	0.5%	14	1.9%	25,252	4.10%	196.1
60% - 70%	1,014,674	1.3%	11	1.5%	92,243	4.33%	170.7
70% - 80%	2,744,334	3.6%	28	3.9%	98,012	4.25%	263.9
80% - 90%	5,319,841	6.9%	49	6.8%	108,568	4.21%	287.3
90% - 100%	16,211,816	21.0%	151	20.8%	107,363	4.29%	315.0
100% - 110%	30,152,362	39.1%	287	39.6%	105,060	4.29%	325.1
110% - 120%	21,238,345	27.6%	185	25.5%	114,802	4.38%	299.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	77,034,908	100.0%	725	100.0%	106,255	4.31%	308.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	9,990,917	13.0%	81	11.2%	123,345	4.23%	309.9
Bayern	7,038,523	9.1%	63	8.7%	111,723	4.28%	310.9
Berlin	5,304,650	6.9%	58	8.0%	91,459	4.17%	322.9
Brandenburg	1,727,247	2.2%	15	2.1%	115,150	4.41%	313.6
Bremen	725,871	0.9%	9	1.2%	80,652	4.28%	319.8
Hamburg	93,015	0.1%	1	0.1%	93,015	5.19%	294.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,450,293	5.8%	37	5.1%	120,278	4.29%	320.8
Mecklenburg-Vorpommern	540,827	0.7%	4	0.6%	135,207	3.51%	330.1
Niedersachsen	4,767,509	6.2%	51	7.0%	93,481	4.38%	288.1
Nordrhein-Westfalen	13,847,031	18.0%	119	16.4%	116,382	4.26%	306.0
Rheinland-Pfalz	4,151,629	5.4%	33	4.6%	125,807	4.29%	314.7
Saarland	1,279,894	1.7%	10	1.4%	127,989	4.43%	258.7
Sachsen	15,648,049	20.3%	174	24.0%	89,931	4.37%	310.3
Sachsen-Anhalt	4,330,708	5.6%	45	6.2%	96,238	4.49%	295.0
Schleswig-Holstein	1,814,910	2.4%	13	1.8%	139,608	4.41%	315.1
Thüringen	1,323,833	1.7%	12	1.7%	110,319	4.39%	298.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	77,034,908	100.0%	725	100.0%	106,255	4.31%	308.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	24,329,574	31.6%	187	25.8%	130,105	97.9%	2.1%
Hochhaus/appartement	43,815,744	56.9%	483	66.6%	90,716	17.4%	82.6%
Mehrfamilienhaus	5,807,353	7.5%	34	4.7%	170,804	76.5%	23.5%
Zweifamilienhaus	3,082,238	4.0%	21	2.9%	146,773	95.2%	4.8%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	77,034,908	100.0%	725	100.0%	106,255	43.2%	56.8%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	28,574,045	37.1%	396	54.6%	72,157	4.36%	302.0
100,000 - 150,000	25,582,543	33.2%	207	28.6%	123,587	4.35%	314.3
150,000 - 200,000	15,018,203	19.5%	88	12.1%	170,661	4.24%	305.6
200,000 - 250,000	6,254,650	8.1%	28	3.9%	223,380	4.03%	324.5
250,000 - 300,000	1,605,468	2.1%	6	0.8%	267,578	4.31%	289.9
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	77,034,908	100.0%	725	100.0%	106,255	4.31%	308.4

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	308		
Number of loans parts	405		
	Weighted average	Minimum	Maximum
Loan size	93,751	25,021	242,727
Loan part size	71,297	1,461	242,727
Coupon	4.34%	2.70%	6.16%
Remaining maturity (months)	310.3	9	450
Remaining interest period (months)	24.0	1	59
Original interest period (months)	37.4	3	120
Seasoning (months)	133.2	115.5	147.4
Loan to Lending Value	103.6%	34.7%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	24,436,040.99	89.0%	84.63%
Owner occupied	4,439,274.38	11.0%	15.37%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	25,095,803	86.9%	362	89.4%	69,325	4.34%	322.3
Interest Only With Life Insurance Redemption	1,871,664	6.5%	21	5.2%	89,127	4.34%	195.4
Interest Only With Building Savings Account Redemption	1,428,515	4.9%	16	4.0%	89,282	4.04%	252.0
Interest Only	479,334	1.7%	6	1.5%	79,889	4.95%	305.3
Total	28,875,315	100.0%	405	100.0%	71,297	4.34%	310.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	12,353,051	42.8%	176	43.5%	70,188	4.20%	319.4
13 - 24	2,644,968	9.2%	34	8.4%	77,793	2.70%	386.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,049,878	41.7%	173	42.7%	69,652	4.73%	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	1,827,418	6.3%	22	5.4%	83,064	5.05%	259.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	28,875,315	100.0%	405	100.0%	71,297	4.34%	310.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	18,614,147	64.5%	258	63.7%	72,148	3.89%	330.4
4.50% - 4.75%	558,257	1.9%	5	1.2%	111,651	4.61%	223.2
4.75% - 5.00%	1,981,686	6.9%	30	7.4%	66,056	4.97%	267.5
5.00% - 5.25%	6,103,650	21.1%	88	21.7%	69,360	5.16%	278.0
5.25% - 5.50%	1,300,951	4.5%	19	4.7%	68,471	5.37%	288.6
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	133,863	0.5%	2	0.5%	66,932	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	28,875,315	100.0%	405	100.0%	71,297	4.34%	310.3

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	1,275,428	4.4%	14	3.5%	91,102	4.84%	248.6
01-Jan-2016 - 31-Dec-2016	515,493	1.8%	8	2.0%	64,437	5.41%	287.7
01-Jan-2017 - 31-Dec-2017	12,389,548	42.9%	176	43.5%	70,395	4.21%	319.1
01-Jan-2018 - 31-Dec-2018	2,860,613	9.9%	37	9.1%	77,314	2.84%	381.0
01-Jan-2019 - 31-Dec-2019	217,833	0.8%	3	0.7%	72,611	5.55%	283.3
01-Jan-2020 - 31-Aug-2111	11,616,401	40.2%	167	41.2%	69,559	4.72%	291.8
Total	28,875,315	100.0%	405	100.0%	71,297	4.34%	310.3

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	476,081	1.6%	6	1.5%	79,347	4.75%	103.4
01-Jan-2026 - 31-Dec-2027	215,901	0.7%	4	1.0%	53,975	4.35%	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	747,912	2.6%	6	1.5%	124,652	4.86%	171.4
01-Jan-2032 - 31-Dec-2033	347,437	1.2%	5	1.2%	69,487	4.21%	197.0
01-Jan-2034 - 31-Dec-2035	1,074,594	3.7%	13	3.2%	82,661	3.96%	222.6
01-Jan-2036 - 31-Dec-2037	234,052	0.8%	3	0.7%	78,017	3.73%	237.3
01-Jan-2038 - 31-Dec-2039	931,149	3.2%	13	3.2%	71,627	4.45%	268.2
01-Jan-2040 - 31-Dec-2041	7,934,827	27.5%	117	28.9%	67,819	5.12%	293.7
01-Jan-2042 - 31-Dec-2043	4,386,235	15.2%	62	15.3%	70,746	4.19%	313.9
01-Jan-2044 - 31-Dec-2045	8,393,541	29.1%	117	28.9%	71,740	4.16%	339.6
01-Jan-2046 - 31-Dec-2047	1,335,100	4.6%	24	5.9%	55,629	3.88%	357.3
01-Jan-2048 - 31-Dec-2137	2,549,863	8.8%	32	7.9%	79,683	2.95%	428.7
Total	28,875,315	100.0%	405	100.0%	71,297	4.34%	310.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	143,620	0.5%	4	1.3%	35,905	4.20%	288.1
60% - 70%	367,907	1.3%	4	1.3%	91,977	4.98%	153.9
70% - 80%	399,375	1.4%	5	1.6%	79,875	4.51%	275.6
80% - 90%	1,604,406	5.6%	15	4.9%	106,960	4.44%	258.0
90% - 100%	4,532,097	15.7%	50	16.2%	90,642	4.26%	310.2
100% - 110%	13,225,890	45.8%	146	47.4%	90,588	4.34%	326.9
110% - 120%	8,602,021	29.8%	84	27.3%	102,405	4.33%	303.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	28,875,315	100.0%	308	100.0%	93,751	4.34%	310.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	5,304,650	18.4%	58	18.8%	91,459	4.17%	322.9
Brandenburg	1,727,247	6.0%	15	4.9%	115,150	4.41%	313.6
Mecklenburg-Vorpommern	540,827	1.9%	4	1.3%	135,207	3.51%	330.1
Sachsen	15,648,049	54.2%	174	56.5%	89,931	4.37%	310.3
Sachsen-Anhalt	4,330,708	15.0%	45	14.6%	96,238	4.49%	295.0
Thüringen	1,323,833	4.6%	12	3.9%	110,319	4.39%	298.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	28,875,315	100.0%	308	100.0%	93,751	4.34%	310.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,813,998	13.2%	28	9.1%	136,214	96.43%	3.57%
Hochhaus/appartement	23,903,932	82.8%	273	88.6%	87,560	1.83%	98.17%
Mehrfamilienhaus	978,370	3.4%	6	1.9%	163,062	16.67%	83.33%
Zweifamilienhaus	179,015	0.6%	1	0.3%	179,015	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	28,875,315	100.0%	308	100.0%	93,751	11.04%	88.96%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	15,400,916	53.3%	211	68.5%	72,990	4.36%	307.4
100,000 - 150,000	8,501,189	29.4%	70	22.7%	121,446	4.43%	308.9
150,000 - 200,000	3,846,957	13.3%	22	7.1%	174,862	4.12%	324.7
200,000 - 250,000	1,126,253	3.9%	5	1.6%	225,251	4.11%	312.9
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	28,875,315	100.0%	308	100.0%	93,751	4.34%	310.3