

**E-MAC DE 2006-I Investor Report May 2017**

**Cashflow analysis for the period**

Total interest received	873,195	
Interest received on transaction accounts	(178)	
Net Post Foreclosure Proceeds	230,277	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		4,103,294
Company management expenses	-	
MPT fee	47,244	
Administration fee	-	
Third party fees	279,254	
Liquidity Facility fee	892	
Payments under hedging arrangements	319,927	
Interest on the Notes	3,037	
Shortfall Class C PDL Repayment	452,941	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,103,294
Available after distribution of funds		3,000,000
Undrawn Liquidity Facility	3,000,000	
Reserve account funding	-	
Available liquidity		3,000,000
Net cashflow		-

**Collateral**

Starting current balance per 1 February 2017	77,034,908
To be disbursed per 1 February 2017	-
Starting principal balance 1 February 2017	77,034,908
Principal (p)repayments	(3,298,377)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,177,061)
Ending principal balance	72,559,470
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	72,559,470

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	88,811	1,177,061	452,941	812,931
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	18,588,811	1,177,061	452,941	19,312,931

**Performance**

	Last period	This period	Since issue
Prepayment rate	22.11%	20.01%	17.07%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	47,595,632	65.6%	483	70.4%
1 - 30	17,410	4,633,944	6.4%	42	6.1%
31 - 60	20,886	2,734,556	3.8%	23	3.4%
61 - 90	20,352	1,831,736	2.5%	14	2.0%
91 - 120	14,224	774,226	1.1%	8	1.2%
121-150	16,944	799,166	1.1%	8	1.2%
> 151	1,945,912	14,190,211	19.6%	108	15.7%
Total	2,035,727	72,559,470	100%	686	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	808,067	1,177,061	109,810	52,639,026

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 686  
Number of loans parts 916

	Weighted average	Minimum	Maximum
Loan size	105,772	3,340	280,000
Loan part size	79,213	1,461	280,000
Coupon	4.19%	2.70%	6.16%
Remaining maturity (months)	306.2	6	541
Remaining interest period (months)	20.7	1	59
Original interest period (months)	40.2	3	180
Seasoning (months)	138.8	121.5	155.2
Loan to Lending Value	102.0%	3.6%	120.0%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	35,011,478.02	56.7%	48.25%
Owner occupied	37,547,992.12	43.3%	51.75%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	61,354,424	84.6%	808	88.2%	75,934	4.19%	320.4
Interest Only With Life Insurance Redemption	6,271,916	8.6%	62	6.8%	101,160	4.16%	211.7
Interest Only With Building Savings Account Redemption	3,858,524	5.3%	34	3.7%	113,486	4.14%	236.7
Interest Only	1,074,607	1.5%	12	1.3%	89,551	4.98%	295.2
<b>Total</b>	<b>72,559,470</b>	<b>100.0%</b>	<b>916</b>	<b>100.0%</b>	<b>79,213</b>	<b>4.19%</b>	<b>306.2</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	25,515,972	35.2%	328	35.8%	77,793	4.21%	308.0
13 - 24	11,011,625	15.2%	131	14.3%	84,058	2.70%	373.4
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	30,560,245	42.1%	396	43.2%	77,172	4.58%	288.5
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	5,292,708	7.3%	60	6.6%	88,212	4.92%	260.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	178,919	0.2%	1	0.1%	178,919	5.20%	289.0
<b>Total</b>	<b>72,559,470</b>	<b>100.0%</b>	<b>916</b>	<b>100.0%</b>	<b>79,213</b>	<b>4.19%</b>	<b>306.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	48,639,061	67.0%	616	67.2%	78,960	3.72%	325.7
4.50% - 4.75%	1,908,876	2.6%	19	2.1%	100,467	4.66%	229.3
4.75% - 5.00%	4,221,131	5.8%	55	6.0%	76,748	4.96%	274.9
5.00% - 5.25%	13,474,011	18.6%	172	18.8%	78,337	5.18%	269.3
5.25% - 5.50%	3,614,777	5.0%	45	4.9%	80,328	5.37%	266.3
5.50% - 5.75%	246,588	0.3%	2	0.2%	123,294	5.75%	269.8
5.75% - 6.00%	272,265	0.4%	4	0.4%	68,066	5.89%	264.2
6.00% - 6.25%	182,762	0.3%	3	0.3%	60,921	6.10%	254.0
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%	-
<b>Total</b>	<b>72,559,470</b>	<b>100.0%</b>	<b>916</b>	<b>100.0%</b>	<b>79,213</b>	<b>4.19%</b>	<b>306.2</b>

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	4,174,195	5.8%	43	4.7%	97,074	4.79%	256.0
01-Jan-2016 - 31-Dec-2016	2,551,988	3.5%	35	3.8%	72,914	4.79%	283.5
01-Jan-2017 - 31-Dec-2017	24,082,498	33.2%	310	33.8%	77,685	4.20%	309.1
01-Jan-2018 - 31-Dec-2018	7,020,871	9.7%	82	9.0%	85,620	2.79%	373.1
01-Jan-2019 - 31-Dec-2019	4,945,260	6.8%	61	6.7%	81,070	3.01%	353.5
01-Jan-2020 - 31-Aug-2111	29,784,658	41.0%	385	42.0%	77,363	4.58%	289.1
<b>Total</b>	<b>72,559,470</b>	<b>100.0%</b>	<b>916</b>	<b>100.0%</b>	<b>79,213</b>	<b>4.19%</b>	<b>306.2</b>

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	99,896	0.1%	1	0.1%	99,896	4.74%	6.0
01-Jan-2018 - 31-Dec-2019	180,813	0.2%	3	0.3%	60,271	4.59%	28.8
01-Jan-2020 - 31-Dec-2021	204,522	0.3%	3	0.3%	68,174	4.76%	45.3
01-Jan-2022 - 31-Dec-2023	85,556	0.1%	2	0.2%	42,778	4.77%	65.7
01-Jan-2024 - 31-Dec-2025	858,668	1.2%	9	1.0%	95,408	4.67%	95.8
01-Jan-2026 - 31-Dec-2027	577,939	0.8%	8	0.9%	72,242	4.05%	114.7
01-Jan-2028 - 31-Dec-2029	791,731	1.1%	8	0.9%	98,966	4.22%	137.7
01-Jan-2030 - 31-Dec-2031	1,420,543	2.0%	15	1.6%	94,703	4.97%	165.9
01-Jan-2032 - 31-Dec-2033	1,916,670	2.6%	22	2.4%	87,121	4.07%	189.5
01-Jan-2034 - 31-Dec-2035	2,914,772	4.0%	33	3.6%	88,326	4.22%	218.1
01-Jan-2036 - 31-Dec-2037	1,394,350	1.9%	17	1.9%	82,021	3.74%	233.4
01-Jan-2038 - 31-Dec-2039	2,257,876	3.1%	24	2.6%	94,078	4.53%	263.2
01-Jan-2040 - 31-Dec-2041	16,963,113	23.4%	219	23.9%	77,457	5.03%	287.7
01-Jan-2042 - 31-Dec-2043	11,807,960	16.3%	148	16.2%	79,784	4.16%	308.4
01-Jan-2044 - 31-Dec-2045	16,603,690	22.9%	218	23.8%	76,164	4.14%	334.6
01-Jan-2046 - 31-Dec-2047	5,348,698	7.4%	70	7.6%	76,410	3.65%	353.1
01-Jan-2048 - 31-Dec-2137	9,132,683	12.6%	116	12.7%	78,730	2.91%	418.0
<b>Total</b>	<b>72,559,470</b>	<b>100.0%</b>	<b>916</b>	<b>100.0%</b>	<b>79,213</b>	<b>4.19%</b>	<b>306.2</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	347,373	0.5%	16	2.3%	21,711	3.84%	214.0
60% - 70%	981,013	1.4%	11	1.6%	89,183	4.41%	157.3
70% - 80%	2,693,619	3.7%	28	4.1%	96,201	4.08%	260.8
80% - 90%	5,005,334	6.9%	45	6.6%	111,230	4.13%	288.1
90% - 100%	16,783,108	23.1%	163	23.8%	102,964	4.22%	309.8
100% - 110%	28,954,547	39.9%	272	39.7%	106,451	4.17%	324.7
110% - 120%	17,794,477	24.5%	151	22.0%	117,844	4.24%	294.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>72,559,470</b>	<b>100.0%</b>	<b>686</b>	<b>100.0%</b>	<b>105,772</b>	<b>4.19%</b>	<b>306.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	9,600,981	13.2%	78	11.4%	123,090	4.06%	307.7
Bayern	6,712,734	9.3%	61	8.9%	110,045	4.15%	309.0
Berlin	5,001,168	6.9%	54	7.9%	92,614	4.08%	320.9
Brandenburg	1,497,617	2.1%	14	2.0%	106,973	4.37%	308.1
Bremen	607,243	0.8%	8	1.2%	75,905	4.30%	309.6
Hamburg	92,694	0.1%	1	0.1%	92,694	5.19%	288.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,371,197	6.0%	36	5.2%	121,422	4.15%	322.4
Mecklenburg-Vorpommern	537,589	0.7%	4	0.6%	134,397	3.51%	324.1
Niedersachsen	4,560,079	6.3%	49	7.1%	93,063	4.36%	281.8
Nordrhein-Westfalen	12,596,424	17.8%	112	16.3%	115,147	4.15%	304.2
Rheinland-Pfalz	3,786,249	5.2%	31	4.5%	122,137	4.18%	308.6
Saarland	1,149,854	1.6%	9	1.3%	127,762	4.38%	247.2
Sachsen	14,669,092	20.2%	163	23.8%	89,994	4.23%	312.1
Sachsen-Anhalt	4,165,033	5.7%	43	6.3%	96,861	4.50%	289.5
Schleswig-Holstein	1,667,091	2.3%	12	1.7%	138,924	4.16%	311.3
Thüringen	1,244,425	1.7%	11	1.6%	113,130	4.41%	289.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>72,559,470</b>	<b>100.0%</b>	<b>686</b>	<b>100.0%</b>	<b>105,772</b>	<b>4.19%</b>	<b>306.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	22,865,041	31.5%	177	25.8%	129,181	97.7%	2.3%
Hochhaus/appartement	41,389,898	57.0%	457	66.6%	90,569	17.7%	82.3%
Mehrfamilienhaus	5,510,595	7.6%	32	4.7%	172,206	75.0%	25.0%
Zweifamilienhaus	2,793,936	3.9%	20	2.9%	139,697	95.0%	5.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>72,559,470</b>	<b>100.0%</b>	<b>686</b>	<b>100.0%</b>	<b>105,772</b>	<b>43.3%</b>	<b>56.7%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	27,126,135	37.4%	378	55.1%	71,762	4.27%	300.1
100,000 - 150,000	23,920,046	33.0%	193	28.1%	123,938	4.25%	313.0
150,000 - 200,000	13,949,643	19.2%	82	12.0%	170,118	4.14%	300.0
200,000 - 250,000	6,233,506	8.6%	28	4.1%	222,625	3.77%	326.5
250,000 - 300,000	1,330,139	1.8%	5	0.7%	266,028	4.25%	277.8
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%	-
<b>Total</b>	<b>72,559,470</b>	<b>100.0%</b>	<b>686</b>	<b>100.0%</b>	<b>105,772</b>	<b>4.19%</b>	<b>306.2</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	289		
Number of loans parts	377		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	93,823	24,539	242,727
Loan part size	71,923	1,461	242,727
Coupon	4.24%	2.70%	6.16%
Remaining maturity (months)	309.2	6	541
Remaining interest period (months)	21.7	1	56
Original interest period (months)	38.1	3	120
Seasoning (months)	139.2	121.5	153.4
Loan to Lending Value	103.0%	34.1%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	22,838,207.80	88.6%	84.23%
Owner occupied	4,276,715.51	11.4%	15.77%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	23,593,197	87.0%	338	89.7%	69,802	4.25%	320.8
Interest Only With Life Insurance Redemption	1,835,115	6.8%	20	5.3%	91,756	4.34%	190.7
Interest Only With Building Savings Account Redemption	1,314,977	4.8%	15	4.0%	87,665	3.81%	269.0
Interest Only	371,634	1.4%	4	1.1%	92,908	4.93%	301.9
<b>Total</b>	<b>27,114,923</b>	<b>100.0%</b>	<b>377</b>	<b>100.0%</b>	<b>71,923</b>	<b>4.24%</b>	<b>309.2</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,703,475	35.8%	135	35.8%	71,878	4.20%	314.5
13 - 24	4,162,623	15.4%	57	15.1%	73,028	2.70%	385.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	11,902,121	43.9%	170	45.1%	70,012	4.73%	286.2
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	1,346,704	5.0%	15	4.0%	89,780	5.01%	241.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>27,114,923</b>	<b>100.0%</b>	<b>377</b>	<b>100.0%</b>	<b>71,923</b>	<b>4.24%</b>	<b>309.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	17,470,134	64.4%	240	63.7%	72,792	3.74%	332.7
4.50% - 4.75%	557,921	2.1%	5	1.3%	111,584	4.61%	217.2
4.75% - 5.00%	1,734,518	6.4%	26	6.9%	66,712	4.97%	256.6
5.00% - 5.25%	5,803,727	21.4%	83	22.0%	69,924	5.17%	271.4
5.25% - 5.50%	1,296,700	4.8%	19	5.0%	68,247	5.37%	282.6
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	69,161	0.3%	1	0.3%	69,161	5.89%	267.0
6.00% - 6.25%	182,762	0.7%	3	0.8%	60,921	6.10%	254.0
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%	-
<b>Total</b>	<b>27,114,923</b>	<b>100.0%</b>	<b>377</b>	<b>100.0%</b>	<b>71,923</b>	<b>4.24%</b>	<b>309.2</b>

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	1,002,160	3.7%	9	2.4%	111,351	4.76%	230.6
01-Jan-2016 - 31-Dec-2016	308,047	1.1%	6	1.6%	51,341	5.53%	277.0
01-Jan-2017 - 31-Dec-2017	9,739,972	35.9%	135	35.8%	72,148	4.21%	314.1
01-Jan-2018 - 31-Dec-2018	2,848,937	10.5%	37	9.8%	76,998	2.84%	375.0
01-Jan-2019 - 31-Dec-2019	1,746,060	6.4%	26	6.9%	67,156	3.05%	378.8
01-Jan-2020 - 31-Aug-2111	11,469,747	42.3%	164	43.5%	69,937	4.72%	285.9
<b>Total</b>	<b>27,114,923</b>	<b>100.0%</b>	<b>377</b>	<b>100.0%</b>	<b>71,923</b>	<b>4.24%</b>	<b>309.2</b>

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	0.4%	1	0.3%	99,886	4.74%	6.0
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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2025	475,041	1.8%	6	1.6%	79,173	4.49%	97.4
01-Jan-2026 - 31-Dec-2027	182,404	0.7%	3	0.8%	60,801	4.37%	119.5
01-Jan-2028 - 31-Dec-2029	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2030 - 31-Dec-2031	781,051	2.9%	7	1.9%	111,579	4.82%	165.3
01-Jan-2032 - 31-Dec-2033	345,198	1.3%	5	1.3%	69,040	4.20%	191.0
01-Jan-2034 - 31-Dec-2035	1,072,978	4.0%	13	3.4%	82,537	3.96%	216.6
01-Jan-2036 - 31-Dec-2037	233,155	0.9%	3	0.8%	77,718	3.73%	231.3
01-Jan-2038 - 31-Dec-2039	968,403	3.6%	12	3.2%	80,700	4.11%	263.9
01-Jan-2040 - 31-Dec-2041	7,506,376	27.7%	108	28.6%	69,503	5.12%	287.7
01-Jan-2042 - 31-Dec-2043	3,697,726	13.6%	53	14.1%	69,768	4.16%	308.2
01-Jan-2044 - 31-Dec-2045	6,715,084	24.8%	91	24.1%	73,792	4.15%	333.8
01-Jan-2046 - 31-Dec-2047	1,525,087	5.6%	27	7.2%	56,485	3.71%	352.1
01-Jan-2048 - 31-Dec-2137	3,512,535	13.0%	48	12.7%	73,178	2.84%	427.6
<b>Total</b>	<b>27,114,923</b>	<b>100.0%</b>	<b>377</b>	<b>100.0%</b>	<b>71,923</b>	<b>4.24%</b>	<b>309.2</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	121,428	0.4%	5	1.7%	24,286	4.20%	249.7
60% - 70%	329,739	1.2%	3	1.0%	109,913	5.06%	150.6
70% - 80%	450,481	1.7%	6	2.1%	75,080	4.57%	272.1
80% - 90%	1,635,367	6.0%	15	5.2%	109,024	4.48%	251.9
90% - 100%	5,703,797	21.0%	64	22.1%	89,122	4.25%	311.6
100% - 110%	11,864,552	43.8%	129	44.6%	91,973	4.21%	325.8
110% - 120%	7,009,560	25.9%	67	23.2%	104,620	4.18%	303.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>27,114,923</b>	<b>100.0%</b>	<b>289</b>	<b>100.0%</b>	<b>93,823</b>	<b>4.24%</b>	<b>309.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	5,001,168	18.4%	54	18.7%	92,614	4.08%	320.9
Brandenburg	1,497,617	5.5%	14	4.8%	106,973	4.37%	308.1
Mecklenburg-Vorpommern	537,589	2.0%	4	1.4%	134,397	3.51%	324.1
Sachsen	14,669,092	54.1%	163	56.4%	89,994	4.23%	312.1
Sachsen-Anhalt	4,165,033	15.4%	43	14.9%	96,861	4.50%	289.5
Thüringen	1,244,425	4.6%	11	3.8%	113,130	4.41%	289.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>27,114,923</b>	<b>100.0%</b>	<b>289</b>	<b>100.0%</b>	<b>93,823</b>	<b>4.24%</b>	<b>309.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,656,465	13.5%	27	9.3%	135,425	96.30%	3.70%
Hochhaus/appartement	22,304,919	82.3%	255	88.2%	87,470	1.96%	98.04%
Mehrfamilienhaus	978,229	3.6%	6	2.1%	163,038	16.67%	83.33%
Zweifamilienhaus	175,310	0.6%	1	0.3%	175,310	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>27,114,923</b>	<b>100.0%</b>	<b>289</b>	<b>100.0%</b>	<b>93,823</b>	<b>11.42%</b>	<b>88.58%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	14,376,120	53.0%	198	68.5%	72,607	4.27%	305.2
100,000 - 150,000	7,932,155	29.3%	65	22.5%	122,033	4.29%	312.0
150,000 - 200,000	3,681,781	13.6%	21	7.3%	175,323	4.08%	319.9
200,000 - 250,000	1,124,867	4.1%	5	1.7%	224,973	4.11%	306.9
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%	-
<b>Total</b>	<b>27,114,923</b>	<b>100.0%</b>	<b>289</b>	<b>100.0%</b>	<b>93,823</b>	<b>4.24%</b>	<b>309.2</b>