

E-MAC DE 2006-I Investor Report August 2013

Cashflow analysis for the period

Total interest received	5,027,516	
Interest received on transaction accounts	(401)	
Net Post Foreclosure Proceeds	86,985	
Liquidity available	12,052,849	
Reserve account available	-	
Receivables under hedging arrangements	66,500	
Total funds available		17,233,448
Company management expenses	980	
MPT fee	118,904	
Administration fee	7,432	
Third party fees	284,495	
Liquidity Facility fee	3,705	
Payments under hedging arrangements	3,403,418	
Interest on the Notes	406,182	
Shortfall Class E PDL Repayment	955,484	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,180,600
Available after distribution of funds		12,052,849
Undrawn Liquidity Facility	12,052,849	
Reserve account funding	-	
Available liquidity		12,052,849
Net cashflow		-

Collateral

Starting current balance per 1 May 2013	400,801,131.61
To be disbursed per 1 May 2013	-
Starting principal balance 1 May 2013	400,801,131.61
Principal (p)repayments	(3,005,073.98)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(2,111,739.18)
Ending principal balance	395,684,318
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	395,684,318

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	960,485	2,111,739	955,484	2,116,741
Total	960,485	2,111,739	955,484	2,116,741

Performance

	Last period	This period	Since issue
Prepayment rate	2.93%	3.92%	2.68%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	323,467,276	81.7%	2,600	82.9%
1 - 30	89,636	20,299,258	5.1%	143	4.6%
31 - 60	46,299	4,446,117	1.1%	34	1.1%
61 - 90	35,920	2,382,522	0.6%	19	0.6%
91 - 120	44,774	2,156,912	0.5%	15	0.5%
121-150	50,143	1,925,471	0.5%	15	0.5%
> 151	4,951,426	41,006,764	10.4%	310	9.9%
Total	5,218,198	395,684,318	100%	3,136	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,840,738	2,111,739	139,365	26,193,442

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	3,136			
Number of loans parts	4,182			
	Weighted average	Minimum	Maximum	
Loan size	126,175	13,867	580,000	
Loan part size	94,616	1,461	580,000	
Coupon	4.86%	3.51%	6.50%	
Remaining maturity (months)	315.8	3	1,109	
Remaining interest period (months)	26.5	1	108	
Original interest period (months)	119.8	60	180	
Seasoning (months)	93.9	72.6	111.8	
Loan to Lending Value	105.5%	1.0%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	133,857,022.98	42.1%	33.83%	
Owner occupied	261,827,295.47	57.9%	66.17%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	245,974,058	62.2%	2,738	65.5%	89,837	4.85%	337.9
Interest Only With Life Insurance Redemption	34,355,734	8.7%	314	7.5%	109,413	4.86%	230.9
Interest Only With Building Savings Account Redem	28,747,551	7.3%	218	5.2%	131,870	4.73%	161.5
Interest Only	86,606,974	21.9%	912	21.8%	94,964	4.94%	337.8
Total	395,684,318	100.0%	4,182	100.0%	94,616	4.86%	315.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
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	790,741	0.2%	12	0.3%	65,895	5.05%	329.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,079,860	0.5%	21	0.5%	99,041	4.97%	319.7
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	392,468,154	99.2%	4,147	99.2%	94,639	4.86%	315.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	345,564	0.1%	2	0.0%	172,782	5.78%	318.7
Total	395,684,318	100.0%	4,182	100.0%	94,616	4.86%	315.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	80,556,882	20.4%	672	16.1%	119,876	4.28%	332.9
4.50% - 4.75%	80,934,857	20.5%	748	17.9%	108,202	4.64%	317.7
4.75% - 5.00%	84,869,371	21.4%	896	21.4%	94,720	4.88%	317.2
5.00% - 5.25%	86,491,995	21.9%	1,048	25.1%	82,531	5.12%	308.4
5.25% - 5.50%	39,576,340	10.0%	500	12.0%	79,153	5.36%	301.2
5.50% - 5.75%	14,535,088	3.7%	199	4.8%	73,041	5.61%	296.2
5.75% - 6.00%	5,916,645	1.5%	83	2.0%	71,285	5.86%	297.0
6.00% - 6.25%	2,648,876	0.7%	35	0.8%	75,682	6.06%	296.3
6.25% - 6.50%	154,263	0.0%	1	0.0%	154,263	6.50%	301.0
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	395,684,318	100.0%	4,182	100.0%	94,616	4.86%	315.8

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	78,252	0.0%	1	0.0%	78,252	4.76%	349.0
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	208,680	0.1%	2	0.0%	104,340	6.00%	304.0
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2013 - 30-jun-2013	429,308	0.1%	3	0.1%	143,103	4.92%	309.7
01-jul-2013 - 31-dec-2013	1,158,584	0.3%	15	0.4%	77,239	4.94%	325.7
01-jan-2014 - 31-dec-2014	6,512,085	1.6%	60	1.4%	108,535	5.29%	283.3
01-jan-2015 - 31-dec-2015	305,662,535	77.2%	3,151	75.3%	97,005	4.77%	317.2
01-jan-2016 - 31-dec-2016	80,177,608	20.3%	940	22.5%	85,295	5.15%	312.6
01-jan-2017 - 31-dec-2017	1,111,703	0.3%	8	0.2%	138,963	5.11%	320.9
01-jan-2018 - 31-dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2019 - 31-dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2020 - 31-aug-2111	345,564	0.1%	2	0.0%	172,782	5.78%	318.7
Total	395,684,318	100.0%	4,182	100.0%	94,616	4.86%	315.8

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	50,000	0.0%	1	0.0%	50,000	4.43%	3.0
01-jan-2014 - 31-dec-2015	3,668,598	0.9%	29	0.7%	126,503	4.61%	26.0
01-jan-2016 - 31-dec-2017	2,861,313	0.7%	19	0.5%	150,595	4.64%	37.1
01-jan-2018 - 31-dec-2019	1,214,042	0.3%	13	0.3%	93,388	4.82%	66.0
01-jan-2020 - 31-dec-2021	2,297,824	0.6%	23	0.5%	99,905	4.69%	87.0
01-jan-2022 - 31-dec-2023	3,154,890	0.8%	29	0.7%	108,789	4.94%	115.1
01-jan-2024 - 31-dec-2025	5,233,047	1.3%	48	1.1%	109,022	4.80%	138.6
01-jan-2026 - 31-dec-2027	3,614,118	0.9%	37	0.9%	97,679	4.82%	157.9
01-jan-2028 - 31-dec-2029	5,024,057	1.3%	50	1.2%	100,481	5.07%	186.8
01-jan-2030 - 31-dec-2031	16,146,568	4.1%	155	3.7%	104,171	4.88%	210.0
01-jan-2032 - 31-dec-2033	7,026,038	1.8%	72	1.7%	97,584	4.41%	231.2
01-jan-2034 - 31-dec-2035	13,658,396	3.5%	117	2.8%	116,738	4.86%	261.7
01-jan-2036 - 31-dec-2037	8,286,477	2.1%	72	1.7%	115,090	4.77%	252.7
01-jan-2038 - 31-dec-2039	23,163,672	5.9%	292	7.0%	79,328	5.54%	309.2
01-jan-2040 - 31-dec-2041	134,272,707	33.9%	1,688	40.4%	79,545	5.14%	330.6
01-jan-2042 - 31-dec-2043	121,352,705	30.7%	1,174	28.1%	103,367	4.68%	352.3
01-jan-2044 - 31-dec-2045	38,671,376	9.8%	317	7.6%	121,992	4.29%	373.4
01-jan-2046 - 31-dec-2047	5,380,026	1.4%	41	1.0%	131,220	3.90%	397.4
01-jan-2048 - 31-dec-2137	608,466	0.2%	5	0.1%	121,693	4.62%	495.3
Total	395,684,318	100.0%	4,182	100.0%	94,616	4.86%	315.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,044,123	0.5%	34	1.1%	60,121	4.38%	325.5
60% - 70%	3,601,080	0.9%	38	1.2%	94,765	4.44%	304.3
70% - 80%	6,701,472	1.7%	56	1.8%	119,669	4.39%	314.6
80% - 90%	20,129,154	5.1%	165	5.3%	121,995	4.49%	303.9
90% - 100%	54,932,982	13.9%	410	13.1%	133,983	4.64%	310.8
100% - 110%	186,063,625	47.0%	1,485	47.4%	125,295	4.88%	332.8
110% - 120%	122,211,883	30.9%	948	30.2%	128,915	5.04%	294.2
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	395,684,318	100.0%	3,136	100.0%	126,175	4.86%	315.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	69,328,276	17.5%	460	14.7%	150,714	4.78%	323.9
Bayern	50,440,136	12.7%	368	11.7%	137,066	4.75%	316.1
Berlin	23,817,562	6.0%	242	7.7%	98,420	5.12%	313.6
Brandenburg	11,577,600	2.9%	90	2.9%	128,640	4.87%	311.8
Bremen	2,490,661	0.6%	22	0.7%	113,212	4.76%	329.4
Hamburg	1,416,391	0.4%	11	0.4%	128,763	4.81%	343.5
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	23,804,936	6.0%	163	5.2%	146,043	4.73%	317.0
Mecklenburg-Vorpommern	1,975,039	0.5%	21	0.7%	94,049	4.59%	306.0
Niedersachsen	27,311,757	6.9%	225	7.2%	121,386	4.77%	299.6
Nordrhein-Westfalen	72,776,188	18.4%	536	17.1%	135,776	4.83%	317.3
Rheinland-Pfalz	17,670,520	4.5%	127	4.0%	139,138	4.72%	315.8
Saarland	8,459,546	2.1%	70	2.2%	120,851	4.72%	313.6
Sachsen	54,586,482	13.8%	556	17.7%	98,177	5.13%	310.1
Sachsen-Anhalt	15,751,160	4.0%	138	4.4%	114,139	5.08%	312.1
Schleswig-Holstein	8,748,960	2.2%	60	1.9%	145,816	4.66%	325.7
Thüringen	5,529,103	1.4%	47	1.5%	117,640	4.90%	324.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	395,684,318	100.0%	3,136	100.0%	126,175	4.86%	315.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	166,101,572	42.0%	1,087	34.7%	152,807	98.4%	1.6%
Hochhaus/appartement	185,711,775	46.9%	1,813	57.8%	102,433	30.1%	69.9%
Mehrfamilienhaus	27,694,909	7.0%	142	4.5%	195,035	76.8%	23.2%
Zweifamilienhaus	15,606,971	3.9%	91	2.9%	171,505	95.6%	4.4%
Laden/wohnhaus	569,091	0.1%	3	0.1%	189,697	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	395,684,318	100.0%	3,136	100.0%	126,175	57.9%	42.1%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	97,366,481	24.6%	1,274	40.6%	76,426	5.04%	304.9
100,000 - 150,000	119,326,526	30.2%	969	30.9%	123,144	4.90%	317.2
150,000 - 200,000	92,556,126	23.4%	538	17.2%	172,037	4.76%	322.1
200,000 - 250,000	53,650,976	13.6%	243	7.7%	220,786	4.75%	321.3
250,000 - 300,000	20,887,505	5.3%	78	2.5%	267,789	4.69%	324.8
300,000 - 350,000	8,014,586	2.0%	25	0.8%	320,583	4.62%	299.4
350,000 - 400,000	756,181	0.2%	2	0.1%	378,090	4.46%	374.3
400,000 - 450,000	2,089,102	0.5%	5	0.2%	417,820	4.95%	339.8
450,000 - 500,000	456,835	0.1%	1	0.0%	456,835	5.11%	338.0
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	580,000	0.1%	1	0.0%	580,000	4.20%	26.0
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	395,684,318	100.0%	3,136	100.0%	126,175	4.86%	315.8

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,094
Number of loans parts 1,420

	Weighted average	Minimum	Maximum
Loan size	103,507	14,736	456,835
Loan part size	79,744	1,461	456,835
Coupon	5.08%	3.81%	6.17%
Remaining maturity (months)	311.9	19	450
Remaining interest period (months)	25.7	1	44
Original interest period (months)	119.8	60	120
Seasoning (months)	94.7	76.5	109.6
Loan to Lending Value	107.0%	1.0%	120.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	83,157,069.53	78.5%	73.44%
Owner occupied	30,079,877.65	21.5%	26.56%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	74,655,509	65.9%	960	67.6%	77,766	5.06%	329.0
Interest Only With Life Insurance Redemption	9,719,660	8.6%	110	7.7%	88,361	5.10%	216.6
Interest Only With Building Savings Account Redem	5,688,247	5.0%	54	3.8%	105,338	4.98%	185.8
Interest Only	23,173,531	20.5%	296	20.8%	78,289	5.13%	327.9
Total	113,236,947	100.0%	1,420	100.0%	79,744	5.08%	311.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
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	87,553	0.1%	2	0.1%	43,776	4.61%	334.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	818,567	0.7%	11	0.8%	74,415	4.93%	341.1
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	112,330,827	99.2%	1,407	99.1%	79,837	5.08%	311.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	113,236,947	100.0%	1,420	100.0%	79,744	5.08%	311.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	10,783,464	9.5%	110	7.7%	98,031	4.26%	334.7
4.50% - 4.75%	9,531,956	8.4%	88	6.2%	108,318	4.63%	314.6
4.75% - 5.00%	17,175,231	15.2%	231	16.3%	74,352	4.92%	317.2
5.00% - 5.25%	41,993,777	37.1%	529	37.3%	79,383	5.12%	309.7
5.25% - 5.50%	22,456,352	19.8%	293	20.6%	76,643	5.36%	307.2
5.50% - 5.75%	6,820,248	6.0%	103	7.3%	66,216	5.60%	298.7
5.75% - 6.00%	2,781,768	2.5%	40	2.8%	69,544	5.84%	296.6
6.00% - 6.25%	1,694,151	1.5%	26	1.8%	65,160	6.07%	296.4
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	113,236,947	100.0%	1,420	100.0%	79,744	5.08%	311.9

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	726	0.0%	1	0.1%	726	4.37%	214.0
01-jul-2013 - 31-dec-2013	604,175	0.5%	9	0.6%	67,131	4.89%	342.0
01-jan-2014 - 31-dec-2014	3,376,108	3.0%	36	2.5%	93,781	5.37%	275.7
01-jan-2015 - 31-dec-2015	89,622,347	79.1%	1,104	77.7%	81,180	4.99%	314.2
01-jan-2016 - 31-dec-2016	19,425,932	17.2%	266	18.7%	73,030	5.43%	307.2
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	309.2
01-jan-2018 - 31-dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2019 - 31-dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2020 - 31-aug-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	113,236,947	100.0%	1,420	100.0%	79,744	5.08%	311.9

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	489,000	0.4%	4	0.3%	122,250	4.57%	26.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	42.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	63.5
01-jan-2020 - 31-dec-2021	277,422	0.2%	4	0.3%	69,356	4.87%	85.3
01-jan-2022 - 31-dec-2023	722,473	0.6%	8	0.6%	90,309	4.89%	118.3
01-jan-2024 - 31-dec-2025	1,292,043	1.1%	15	1.1%	86,136	4.95%	142.6
01-jan-2026 - 31-dec-2027	959,064	0.8%	13	0.9%	73,774	5.02%	157.7
01-jan-2028 - 31-dec-2029	2,642,483	2.3%	28	2.0%	94,374	5.16%	188.1
01-jan-2030 - 31-dec-2031	4,771,077	4.2%	54	3.8%	88,353	5.09%	205.9
01-jan-2032 - 31-dec-2033	1,030,121	0.9%	11	0.8%	93,647	4.55%	232.5
01-jan-2034 - 31-dec-2035	4,753,707	4.2%	44	3.1%	108,039	4.99%	260.0
01-jan-2036 - 31-dec-2037	1,342,947	1.2%	15	1.1%	89,530	5.14%	275.4
01-jan-2038 - 31-dec-2039	11,918,790	10.5%	168	11.8%	70,945	5.60%	310.1
01-jan-2040 - 31-dec-2041	63,542,088	56.1%	842	59.3%	75,466	5.17%	329.2
01-jan-2042 - 31-dec-2043	12,242,137	10.8%	140	9.9%	87,444	4.67%	352.2
01-jan-2044 - 31-dec-2045	5,332,202	4.7%	54	3.8%	98,744	4.27%	374.0
01-jan-2046 - 31-dec-2047	1,456,807	1.3%	14	1.0%	104,058	3.97%	394.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	450.0
Total	113,236,947	100.0%	1,420	100.0%	79,744	5.08%	311.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	941,259	0.8%	15	1.4%	62,751	4.39%	318.2
60% - 70%	551,178	0.5%	8	0.7%	68,897	4.52%	302.7
70% - 80%	1,664,261	1.5%	18	1.6%	92,459	4.40%	344.5
80% - 90%	4,176,349	3.7%	41	3.7%	101,862	4.76%	305.7
90% - 100%	11,328,047	10.0%	111	10.1%	102,054	4.86%	284.0
100% - 110%	55,811,847	49.3%	548	50.1%	101,846	5.09%	323.6
110% - 120%	38,764,007	34.2%	353	32.3%	109,813	5.21%	302.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	113,236,947	100.0%	1,094	100.0%	103,507	5.08%	311.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	23,817,562	21.0%	242	22.1%	98,420	5.12%	313.6
Brandenburg	11,577,600	10.2%	90	8.2%	128,640	4.87%	311.8
Mecklenburg-Vorpommern	1,975,039	1.7%	21	1.9%	94,049	4.59%	306.0
Sachsen	54,586,482	48.2%	556	50.8%	98,177	5.13%	310.1
Sachsen-Anhalt	15,751,160	13.9%	138	12.6%	114,139	5.08%	312.1
Thüringen	5,529,103	4.9%	47	4.3%	117,640	4.90%	324.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	113,236,947	100.0%	1,094	100.0%	103,507	5.08%	311.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	22,573,368	19.9%	169	15.4%	133,570	98.22%	1.78%
Hochhaus/appartement	85,684,134	75.7%	892	81.5%	96,058	5.27%	94.73%
Mehrfamilienhaus	3,213,976	2.8%	18	1.6%	178,554	50.00%	50.00%
Zweifamilienhaus	1,624,769	1.4%	14	1.3%	116,055	85.71%	14.29%
Laden/wohnhaus	140,700	0.1%	1	0.1%	140,700	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	113,236,947	100.0%	1,094	100.0%	103,507	21.48%	78.52%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	49,740,159	43.9%	653	59.7%	76,172	5.16%	306.8
100,000 - 150,000	35,911,208	31.7%	299	27.3%	120,104	5.07%	317.4
150,000 - 200,000	15,023,881	13.3%	88	8.0%	170,726	4.96%	316.6
200,000 - 250,000	9,927,990	8.8%	45	4.1%	220,622	4.94%	315.8
250,000 - 300,000	1,875,500	1.7%	7	0.6%	267,929	4.71%	279.2
300,000 - 350,000	301,375	0.3%	1	0.1%	301,375	5.12%	326.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	456,835	0.4%	1	0.1%	456,835	5.11%	338.0
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	113,236,947	100.0%	1,094	100.0%	103,507	5.08%	311.9