

E-MAC DE 2006-I Investor Report August 2014

Cashflow analysis for the period

Total interest received	4,344,944	
Interest received on transaction accounts	1,438	
Net Post Foreclosure Proceeds	416,885	
Liquidity available	11,420,357	
Reserve account available	-	
Receivables under hedging arrangements	98,000	
Total funds available		16,281,625
Company management expenses	-	
MPT fee	110,474	
Administration fee	6,905	
Third party fees	342,220	
Liquidity Facility fee	3,514	
Payments under hedging arrangements	3,052,467	
Interest on the Notes	480,362	
Shortfall Class D PDL Repayment	865,326	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		4,861,268
Available after distribution of funds		11,420,357
Undrawn Liquidity Facility	11,420,357	
Reserve account funding	-	
Available liquidity		11,420,357
Net cashflow		-

Collateral

Starting current balance per 1 May 2014	372,384,361.39
To be disbursed per 1 May 2014	-
Starting principal balance 1 May 2014	372,384,361.39
Principal (p)repayments	(4,594,061.60)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,785,476.92)
Ending principal balance	366,004,823
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	366,004,823

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	1,294,198	1,785,477	865,326	2,214,349
Class E	7,000,000	-	-	7,000,000
Total	8,294,198	1,785,477	865,326	9,214,349

Performance

	Last period	This period	Since issue
Prepayment rate	5.95%	5.58%	3.24%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	291,112,551	79.5%	2,397	81.2%
1 - 30	139,013	28,711,774	7.8%	209	7.1%
31 - 60	58,616	5,624,495	1.5%	38	1.3%
61 - 90	39,592	2,470,480	0.7%	21	0.7%
91 - 120	31,698	1,434,322	0.4%	14	0.5%
121-150	43,826	1,753,658	0.5%	15	0.5%
> 151	4,198,615	34,897,542	9.5%	258	8.7%
Total	4,511,360	366,004,823	100%	2,952	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	3,312,209	1,785,477	150,727	36,653,244

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	2,952			
Number of loans parts	3,933			
	Weighted average	Minimum	Maximum	
Loan size	123,985	12,075	580,000	
Loan part size	93,060	1,461	580,000	
Coupon	4.86%	3.51%	6.50%	
Remaining maturity (months)	302.8	1	788	
Remaining interest period (months)	14.6	1	96	
Original interest period (months)	119.9	60	180	
Seasoning (months)	105.9	84.6	123.8	
Loan to Lending Value	104.2%	3.9%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	123,110,549.73	42.0%	33.64%	
Owner occupied	242,894,273.14	58.0%	66.36%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	226,924,464	62.0%	2,585	65.7%	87,785	4.84%	324.4
Interest Only With Life Insurance Redemption	31,211,679	8.5%	293	7.4%	106,525	4.86%	222.3
Interest Only With Building Savings Account Redem	26,633,054	7.3%	200	5.1%	133,165	4.72%	157.8
Interest Only	81,235,625	22.2%	855	21.7%	95,012	4.94%	321.0
Total	366,004,823	100.0%	3,933	100.0%	93,060	4.86%	302.8

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	615,307	0.2%	10	0.3%	61,531	5.10%	313.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	911,999	0.2%	9	0.2%	101,333	5.36%	319.4
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	364,137,595	99.5%	3,912	99.5%	93,082	4.85%	302.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	339,921	0.1%	2	0.1%	169,960	5.78%	306.7
Total	366,004,823	100.0%	3,933	100.0%	93,060	4.86%	302.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	75,686,817	20.7%	638	16.2%	118,631	4.28%	317.5
4.50% - 4.75%	74,397,759	20.3%	703	17.9%	105,829	4.64%	304.3
4.75% - 5.00%	78,486,030	21.4%	842	21.4%	93,214	4.88%	304.8
5.00% - 5.25%	79,140,558	21.6%	981	24.9%	80,673	5.12%	297.5
5.25% - 5.50%	37,146,385	10.1%	481	12.2%	77,227	5.36%	288.3
5.50% - 5.75%	13,548,382	3.7%	182	4.6%	74,442	5.61%	284.4
5.75% - 6.00%	5,220,990	1.4%	72	1.8%	72,514	5.87%	282.4
6.00% - 6.25%	2,226,135	0.6%	33	0.8%	67,459	6.06%	278.8
6.25% - 6.50%	151,767	0.0%	1	0.0%	151,767	6.50%	289.0
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	366,004,823	100.0%	3,933	100.0%	93,060	4.86%	302.8

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	-	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	199,148	0.1%	2	0.1%	99,574	6.00%	291.8
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	54,537	0.0%	2	0.1%	27,268	4.39%	351.5
01-jan-2014 - 31-dec-2014	6,081,921	1.7%	57	1.4%	106,700	5.32%	276.1
01-jan-2015 - 31-dec-2015	284,003,259	77.6%	2,980	75.8%	95,303	4.77%	304.0
01-jan-2016 - 31-dec-2016	73,946,272	20.2%	878	22.3%	84,221	5.14%	300.3
01-jan-2017 - 31-dec-2017	1,084,331	0.3%	8	0.2%	135,541	5.10%	311.0
01-jan-2018 - 31-dec-2018	295,434	0.1%	4	0.1%	73,858	5.18%	319.3
01-jan-2019 - 31-dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2020 - >	339,921	0.1%	2	0.1%	169,960	5.78%	306.7
Total	366,004,823	100.0%	3,933	100.0%	93,060	4.86%	302.8

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	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2014 - 31-dec-2015	3,321,578	0.9%	26	0.7%	127,753	4.60%	13.5
01-jan-2016 - 31-dec-2017	2,548,786	0.7%	17	0.4%	149,929	4.65%	24.4
01-jan-2018 - 31-dec-2019	1,208,412	0.3%	13	0.3%	92,955	4.83%	54.0
01-jan-2020 - 31-dec-2021	2,202,681	0.6%	22	0.6%	100,122	4.69%	75.4
01-jan-2022 - 31-dec-2023	2,978,826	0.8%	31	0.8%	96,091	4.87%	102.9
01-jan-2024 - 31-dec-2025	5,180,743	1.4%	50	1.3%	103,615	4.78%	127.2
01-jan-2026 - 31-dec-2027	4,289,220	1.2%	49	1.2%	87,535	4.93%	146.7
01-jan-2028 - 31-dec-2029	5,374,219	1.5%	58	1.5%	92,659	4.96%	173.2
01-jan-2030 - 31-dec-2031	14,077,045	3.8%	147	3.7%	95,762	4.89%	197.8
01-jan-2032 - 31-dec-2033	8,807,797	2.4%	85	2.2%	103,621	4.52%	219.5
01-jan-2034 - 31-dec-2035	12,823,942	3.5%	117	3.0%	109,606	4.84%	249.4
01-jan-2036 - 31-dec-2037	8,739,177	2.4%	78	2.0%	112,041	4.74%	242.5
01-jan-2038 - 31-dec-2039	21,879,576	6.0%	271	6.9%	80,736	5.48%	297.0
01-jan-2040 - 31-dec-2041	119,556,303	32.7%	1,518	38.6%	78,759	5.13%	318.9
01-jan-2042 - 31-dec-2043	107,452,667	29.4%	1,073	27.3%	100,142	4.71%	340.8
01-jan-2044 - 31-dec-2045	38,388,544	10.5%	323	8.2%	118,850	4.34%	361.4
01-jan-2046 - 31-dec-2047	6,133,862	1.7%	45	1.1%	136,308	4.05%	385.6
01-jan-2048 - >	1,041,445	0.3%	10	0.3%	104,144	4.81%	433.3
Total	366,004,823	100.0%	3,933	100.0%	93,060	4.86%	302.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,549,723	0.7%	45	1.5%	56,661	4.39%	239.1
60% - 70%	3,837,103	1.0%	39	1.3%	98,387	4.36%	269.6
70% - 80%	8,186,276	2.2%	78	2.6%	104,952	4.51%	273.5
80% - 90%	25,290,211	6.9%	201	6.8%	125,822	4.50%	290.4
90% - 100%	62,969,906	17.2%	470	15.9%	133,979	4.64%	310.2
100% - 110%	156,171,846	42.7%	1,282	43.4%	121,819	4.91%	318.8
110% - 120%	106,999,757	29.2%	837	28.4%	127,837	5.04%	283.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	366,004,823	100.0%	2,952	100.0%	123,985	4.86%	302.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	64,879,696	17.7%	434	14.7%	149,492	4.78%	309.0
Bayern	46,690,588	12.8%	347	11.8%	134,555	4.75%	303.9
Berlin	21,634,740	5.9%	224	7.6%	96,584	5.12%	300.8
Brandenburg	10,483,579	2.9%	82	2.8%	127,849	4.85%	300.8
Bremen	2,375,006	0.6%	21	0.7%	113,096	4.75%	319.0
Hamburg	1,176,585	0.3%	9	0.3%	130,732	4.87%	332.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	22,139,139	6.0%	154	5.2%	143,761	4.71%	303.4
Mecklenburg-Vorpommern	1,948,174	0.5%	21	0.7%	92,770	4.60%	290.7
Niedersachsen	25,661,918	7.0%	215	7.3%	119,358	4.76%	289.6
Nordrhein-Westfalen	64,842,111	17.7%	488	16.5%	132,873	4.82%	305.2
Rheinland-Pfalz	15,981,927	4.4%	118	4.0%	135,440	4.70%	302.1
Saarland	7,820,734	2.1%	65	2.2%	120,319	4.71%	299.8
Sachsen	51,873,038	14.2%	538	18.2%	96,418	5.14%	298.7
Sachsen-Anhalt	15,372,574	4.2%	136	4.6%	113,034	5.09%	297.4
Schleswig-Holstein	7,974,544	2.2%	56	1.9%	142,403	4.66%	309.2
Thüringen	5,150,472	1.4%	44	1.5%	117,056	4.92%	306.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	366,004,823	100.0%	2,952	100.0%	123,985	4.86%	302.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	154,371,287	42.2%	1,031	34.9%	149,730	98.5%	1.5%
Hochhaus/appartement	169,544,224	46.3%	1,693	57.4%	100,144	29.8%	70.2%
Mehrfamilienhaus	26,399,252	7.2%	136	4.6%	194,112	76.5%	23.5%
Zweifamilienhaus	15,134,751	4.1%	89	3.0%	170,053	95.5%	4.5%
Laden/wohnhaus	555,308	0.2%	3	0.1%	185,103	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	366,004,823	100.0%	2,952	100.0%	123,985	58.0%	42.0%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	92,945,649	25.4%	1,235	41.8%	75,260	5.02%	291.7
100,000 - 150,000	110,817,105	30.3%	903	30.6%	122,721	4.90%	304.8
150,000 - 200,000	84,862,711	23.2%	495	16.8%	171,440	4.74%	310.5
200,000 - 250,000	48,951,998	13.4%	222	7.5%	220,504	4.75%	309.8
250,000 - 300,000	18,194,871	5.0%	68	2.3%	267,572	4.69%	306.0
300,000 - 350,000	6,399,874	1.7%	20	0.7%	319,994	4.50%	273.8
350,000 - 400,000	742,313	0.2%	2	0.1%	371,157	4.46%	368.6
400,000 - 450,000	2,510,301	0.7%	6	0.2%	418,383	4.98%	328.1
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	580,000	0.2%	1	0.0%	580,000	4.20%	14.0
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	366,004,823	100.0%	2,952	100.0%	123,985	4.86%	302.8

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,045
Number of loans parts 1,360

	Weighted average	Minimum	Maximum
Loan size	101,878	14,502	449,458
Loan part size	78,281	1,461	449,458
Coupon	5.08%	3.81%	6.17%
Remaining maturity (months)	299.4	7	438
Remaining interest period (months)	13.9	1	52
Original interest period (months)	119.8	60	120
Seasoning (months)	106.7	88.5	121.6
Loan to Lending Value	105.7%	7.3%	120.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	77,879,625.36	78.3%	73.15%
Owner occupied	28,582,950.82	21.7%	26.85%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	70,209,447	65.9%	923	67.9%	76,067	5.07%	315.8	
Interest Only With Life Insurance Redemption	8,716,953	8.2%	102	7.5%	85,460	5.09%	205.7	
Interest Only With Building Savings Account Redem	5,327,596	5.0%	51	3.8%	104,463	4.98%	178.5	
Interest Only	22,208,580	20.9%	284	20.9%	78,199	5.13%	313.0	
Total	106,462,576	100.0%	1,360	100.0%	78,281	5.08%	299.4	

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	85,945	0.1%	2	0.1%	42,972	4.61%	322.9	
61 - 72	-	0.0%	-	0.0%	-	0.00%	-	
73 - 84	-	0.0%	-	0.0%	-	0.00%	-	
85 - 96	486,225	0.5%	6	0.4%	81,037	5.41%	314.5	
97 - 108	-	0.0%	-	0.0%	-	0.00%	-	
109 - 125	105,890,407	99.5%	1,352	99.4%	78,321	5.08%	299.3	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	106,462,576	100.0%	1,360	100.0%	78,281	5.08%	299.4	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 4.50%	10,411,926	9.8%	107	7.9%	97,308	4.26%	316.7	
4.50% - 4.75%	8,990,025	8.4%	86	6.3%	104,535	4.63%	302.7	
4.75% - 5.00%	16,112,176	15.1%	224	16.5%	71,929	4.92%	305.4	
5.00% - 5.25%	38,743,338	36.4%	500	36.8%	77,487	5.12%	297.3	
5.25% - 5.50%	21,229,481	19.9%	282	20.7%	75,282	5.36%	296.1	
5.50% - 5.75%	6,656,877	6.3%	99	7.3%	67,241	5.60%	286.0	
5.75% - 6.00%	2,727,537	2.6%	37	2.7%	73,717	5.85%	281.5	
6.00% - 6.25%	1,591,216	1.5%	25	1.8%	63,649	6.07%	285.3	
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	106,462,576	100.0%	1,360	100.0%	78,281	5.08%	299.4	

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	-	0.0%	-	0.0%	-	0.00%	-	
01-jul-2013 - 31-dec-2013	54,537	0.1%	2	0.1%	27,268	4.39%	351.5	
01-jan-2014 - 31-dec-2014	3,159,664	3.0%	35	2.6%	90,276	5.44%	267.3	
01-jan-2015 - 31-dec-2015	84,370,470	79.2%	1,062	78.1%	79,445	4.98%	301.5	
01-jan-2016 - 31-dec-2016	18,449,924	17.3%	254	18.7%	72,637	5.43%	294.8	
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	297.2	
01-jan-2018 - 31-dec-2018	220,324	0.2%	3	0.2%	73,441	5.10%	323.1	
01-jan-2019 - 31-dec-2019	-	0.0%	-	0.0%	-	0.00%	-	
01-jan-2020 - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	106,462,576	100.0%	1,360	100.0%	78,281	5.08%	299.4	

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	489,000	0.5%	4	0.3%	122,250	4.57%	14.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	30.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	51.5
01-jan-2020 - 31-dec-2021	275,657	0.3%	4	0.3%	68,914	4.87%	73.3
01-jan-2022 - 31-dec-2023	795,286	0.7%	9	0.7%	88,365	4.80%	105.6
01-jan-2024 - 31-dec-2025	1,232,183	1.2%	15	1.1%	82,146	4.91%	130.4
01-jan-2026 - 31-dec-2027	1,074,797	1.0%	17	1.3%	63,223	5.11%	145.7
01-jan-2028 - 31-dec-2029	2,675,856	2.5%	29	2.1%	92,271	5.11%	173.8
01-jan-2030 - 31-dec-2031	4,112,218	3.9%	53	3.9%	77,589	5.08%	194.6
01-jan-2032 - 31-dec-2033	1,422,119	1.3%	16	1.2%	88,882	4.83%	220.4
01-jan-2034 - 31-dec-2035	4,589,659	4.3%	45	3.3%	101,992	4.96%	248.1
01-jan-2036 - 31-dec-2037	1,497,028	1.4%	16	1.2%	93,564	4.99%	263.2
01-jan-2038 - 31-dec-2039	11,337,129	10.6%	157	11.5%	72,211	5.60%	297.8
01-jan-2040 - 31-dec-2041	57,833,161	54.3%	778	57.2%	74,336	5.17%	317.5
01-jan-2042 - 31-dec-2043	11,434,740	10.7%	140	10.3%	81,677	4.72%	340.5
01-jan-2044 - 31-dec-2045	5,639,842	5.3%	55	4.0%	102,543	4.34%	361.3
01-jan-2046 - 31-dec-2047	1,327,891	1.2%	13	1.0%	102,145	3.99%	382.9
01-jan-2048 - >	321,426	0.3%	4	0.3%	80,356	5.15%	422.0
Total	106,462,576	100.0%	1,360	100.0%	78,281	5.08%	299.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	997,053	0.9%	17	1.6%	58,650	4.42%	245.7
60% - 70%	428,767	0.4%	7	0.7%	61,252	4.61%	303.0
70% - 80%	2,411,788	2.3%	27	2.6%	89,325	4.57%	302.6
80% - 90%	4,622,062	4.3%	46	4.4%	100,480	4.76%	281.8
90% - 100%	12,256,401	11.5%	116	11.1%	105,659	4.89%	275.9
100% - 110%	50,489,712	47.4%	510	48.8%	98,999	5.10%	313.7
110% - 120%	35,256,793	33.1%	322	30.8%	109,493	5.21%	290.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	106,462,576	100.0%	1,045	100.0%	101,878	5.08%	299.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	21,634,740	20.3%	224	21.4%	96,584	5.12%	300.8
Brandenburg	10,483,579	9.8%	82	7.8%	127,849	4.85%	300.8
Mecklenburg-Vorpommern	1,948,174	1.8%	21	2.0%	92,770	4.60%	290.7
Sachsen	51,873,038	48.7%	538	51.5%	96,418	5.14%	298.7
Sachsen-Anhalt	15,372,574	14.4%	136	13.0%	113,034	5.09%	297.4
Thüringen	5,150,472	4.8%	44	4.2%	117,056	4.92%	306.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	106,462,576	100.0%	1,045	100.0%	101,878	5.08%	299.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	21,419,499	20.1%	163	15.6%	131,408	98.16%	1.84%
Hochhaus/appartement	80,136,392	75.3%	849	81.2%	94,389	5.30%	94.70%
Mehrfamilienhaus	3,183,003	3.0%	18	1.7%	176,834	50.00%	50.00%
Zweifamilienhaus	1,590,083	1.5%	14	1.3%	113,577	85.71%	14.29%
Laden/wohnhaus	133,600	0.1%	1	0.1%	133,600	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	106,462,576	100.0%	1,045	100.0%	101,878	21.72%	78.28%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	47,709,483	44.8%	634	60.7%	75,252	5.15%	294.4
100,000 - 150,000	34,495,298	32.4%	287	27.5%	120,193	5.08%	303.7
150,000 - 200,000	12,878,526	12.1%	75	7.2%	171,714	4.93%	305.3
200,000 - 250,000	9,052,897	8.5%	41	3.9%	220,802	4.98%	302.0
250,000 - 300,000	1,876,914	1.8%	7	0.7%	268,131	4.71%	285.8
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	449,458	0.4%	1	0.1%	449,458	5.11%	326.0
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	106,462,576	100.0%	1,045	100.0%	101,878	5.08%	299.4