

E-MAC DE 2006-I Investor Report February 2014

Cashflow analysis for the period

Total interest received	5,125,441	
Interest received on transaction accounts	110	
Net Post Foreclosure Proceeds	145,471	
Liquidity available	11,764,737	
Reserve account available	-	
Receivables under hedging arrangements	71,000	
Total funds available		17,106,759
Company management expenses	19,959	
MPT fee	116,527	
Administration fee	7,283	
Third party fees	252,152	
Liquidity Facility fee	3,622	
Payments under hedging arrangements	3,317,768	
Interest on the Notes	419,874	
Shortfall Class E PDL Repayment	1,189,378	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,326,563
Available after distribution of funds		11,780,196
Undrawn Liquidity Facility	11,764,737	
Reserve account funding	-	
Available liquidity		11,764,737
Net cashflow		15,459.24

Collateral

Starting current balance per 1 November 2013	388,424,860.04
To be disbursed per 1 November 2013	-
Starting principal balance 1 November 2013	388,424,860.04
Principal (p)repayments	(5,991,595.18)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(3,282,428.79)
Ending principal balance	379,150,836
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	379,150,836

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	15,459	15,459	-
Class E	3,733,030	3,266,970	1,189,378	5,810,622
Total	3,733,030	3,282,429	1,204,837	5,810,622

Performance

	Last period	This period	Since issue
Prepayment rate	6.10%	8.21%	3.04%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	302,088,873	79.7%	2,464	81.2%
1 - 30	131,236	26,676,510	7.0%	198	6.5%
31 - 60	58,928	5,789,973	1.5%	42	1.4%
61 - 90	65,791	4,035,822	1.1%	26	0.9%
91 - 120	51,011	2,664,434	0.7%	19	0.6%
121-150	30,812	1,256,259	0.3%	10	0.3%
> 151	4,579,903	36,638,965	9.7%	276	9.1%
Total	4,917,681	379,150,836	100%	3,035	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,677,949	3,282,429	158,419	31,838,811

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	3,035			
Number of loans parts	4,042			
	Weighted average	Minimum	Maximum	
Loan size	124,926	13,765	580,000	
Loan part size	93,803	1,461	580,000	
Coupon	4.86%	3.51%	6.50%	
Remaining maturity (months)	310.8	11	1,103	
Remaining interest period (months)	20.6	1	102	
Original interest period (months)	119.9	60	180	
Seasoning (months)	99.9	78.6	117.8	
Loan to Lending Value	104.9%	3.9%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	128,047,565.77	42.0%	33.77%	
Owner occupied	251,103,270.30	58.0%	66.23%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	236,019,963	62.2%	2,657	65.7%	88,829	4.84%	331.7
Interest Only With Life Insurance Redemption	32,311,445	8.5%	300	7.4%	107,705	4.86%	233.0
Interest Only With Building Savings Account Redem	27,224,146	7.2%	206	5.1%	132,156	4.73%	156.7
Interest Only	83,595,283	22.0%	879	21.7%	95,103	4.94%	331.8
Total	379,150,836	100.0%	4,042	100.0%	93,803	4.86%	310.8

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	702,115	0.2%	11	0.3%	63,829	5.07%	321.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,412,113	0.4%	14	0.3%	100,865	5.14%	321.0
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	376,693,825	99.4%	4,015	99.3%	93,822	4.86%	310.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	342,783	0.1%	2	0.0%	171,392	5.78%	312.7
Total	379,150,836	100.0%	4,042	100.0%	93,803	4.86%	310.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	77,369,854	20.4%	648	16.0%	119,398	4.28%	327.2
4.50% - 4.75%	77,490,849	20.4%	727	18.0%	106,590	4.64%	313.0
4.75% - 5.00%	81,880,036	21.6%	872	21.6%	93,899	4.88%	311.5
5.00% - 5.25%	82,485,552	21.8%	1,010	25.0%	81,669	5.12%	302.8
5.25% - 5.50%	37,861,818	10.0%	488	12.1%	77,586	5.36%	300.2
5.50% - 5.75%	14,001,621	3.7%	186	4.6%	75,278	5.61%	289.6
5.75% - 6.00%	5,265,264	1.4%	75	1.9%	70,204	5.86%	291.8
6.00% - 6.25%	2,642,806	0.7%	35	0.9%	75,509	6.06%	290.3
6.25% - 6.50%	153,035	0.0%	1	0.0%	153,035	6.50%	295.0
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	379,150,836	100.0%	4,042	100.0%	93,803	4.86%	310.8

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%	343.0
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	203,948	0.1%	2	0.0%	101,974	6.00%	297.9
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2013 - 30-jun-2013	151,518	0.0%	1	0.0%	151,518	4.84%	335.0
01-jul-2013 - 31-dec-2013	305,127	0.1%	5	0.1%	61,025	4.86%	337.5
01-jan-2014 - 31-dec-2014	6,469,216	1.7%	60	1.5%	107,820	5.32%	278.9
01-jan-2015 - 31-dec-2015	293,977,451	77.5%	3,060	75.7%	96,071	4.77%	312.5
01-jan-2016 - 31-dec-2016	76,230,562	20.1%	899	22.2%	84,795	5.14%	306.4
01-jan-2017 - 31-dec-2017	1,094,155	0.3%	8	0.2%	136,769	5.11%	315.4
01-jan-2018 - 31-dec-2018	297,824	0.1%	4	0.1%	74,456	5.18%	325.3
01-jan-2019 - 31-dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2020 - 31-aug-2111	342,783	0.1%	2	0.0%	171,392	5.78%	312.7
Total	379,150,836	100.0%	4,042	100.0%	93,803	4.86%	310.8

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	3,313,031	0.9%	26	0.6%	127,424	4.60%	20.1
01-jan-2016 - 31-dec-2017	2,548,786	0.7%	17	0.4%	149,929	4.65%	30.4
01-jan-2018 - 31-dec-2019	1,211,257	0.3%	13	0.3%	93,174	4.83%	60.0
01-jan-2020 - 31-dec-2021	2,280,213	0.6%	23	0.6%	99,140	4.69%	81.0
01-jan-2022 - 31-dec-2023	2,967,106	0.8%	28	0.7%	105,968	4.93%	109.1
01-jan-2024 - 31-dec-2025	5,074,948	1.3%	47	1.2%	107,978	4.80%	132.4
01-jan-2026 - 31-dec-2027	3,586,600	0.9%	37	0.9%	96,935	4.82%	151.9
01-jan-2028 - 31-dec-2029	4,610,139	1.2%	46	1.1%	100,220	5.05%	180.4
01-jan-2030 - 31-dec-2031	14,872,188	3.9%	147	3.6%	101,171	4.89%	204.1
01-jan-2032 - 31-dec-2033	6,908,350	1.8%	72	1.8%	95,949	4.42%	225.1
01-jan-2034 - 31-dec-2035	12,774,942	3.4%	111	2.7%	115,090	4.86%	255.7
01-jan-2036 - 31-dec-2037	8,082,862	2.1%	71	1.8%	113,843	4.77%	271.0
01-jan-2038 - 31-dec-2039	22,309,251	5.9%	280	6.9%	79,676	5.54%	303.4
01-jan-2040 - 31-dec-2041	129,111,278	34.1%	1,636	40.5%	78,919	5.14%	324.6
01-jan-2042 - 31-dec-2043	116,854,063	30.8%	1,140	28.2%	102,504	4.68%	346.3
01-jan-2044 - 31-dec-2045	36,788,496	9.7%	303	7.5%	121,414	4.29%	367.3
01-jan-2046 - 31-dec-2047	5,252,412	1.4%	40	1.0%	131,310	3.90%	391.3
01-jan-2048 - 31-dec-2137	604,914	0.2%	5	0.1%	120,983	4.62%	488.3
Total	379,150,836	100.0%	4,042	100.0%	93,803	4.86%	310.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,374,002	0.6%	40	1.3%	59,350	4.40%	305.0
60% - 70%	4,216,679	1.1%	44	1.4%	95,834	4.41%	305.7
70% - 80%	7,043,603	1.9%	63	2.1%	111,803	4.44%	309.7
80% - 90%	22,691,037	6.0%	187	6.2%	121,342	4.51%	295.0
90% - 100%	58,943,128	15.5%	443	14.6%	133,054	4.63%	311.5
100% - 110%	169,257,671	44.6%	1,368	45.1%	123,726	4.90%	326.9
110% - 120%	114,624,717	30.2%	890	29.3%	128,792	5.04%	290.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	379,150,836	100.0%	3,035	100.0%	124,926	4.86%	310.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	67,238,558	17.7%	448	14.8%	150,086	4.78%	321.6
Bayern	47,699,965	12.6%	352	11.6%	135,511	4.75%	311.4
Berlin	22,706,229	6.0%	233	7.7%	97,452	5.12%	308.5
Brandenburg	10,926,462	2.9%	86	2.8%	127,052	4.85%	307.2
Bremen	2,391,246	0.6%	21	0.7%	113,869	4.74%	323.4
Hamburg	1,267,947	0.3%	10	0.3%	126,795	4.83%	336.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	22,898,561	6.0%	158	5.2%	144,928	4.72%	310.3
Mecklenburg-Vorpommern	1,962,481	0.5%	21	0.7%	93,451	4.59%	299.9
Niedersachsen	26,712,858	7.0%	222	7.3%	120,328	4.77%	294.0
Nordrhein-Westfalen	68,426,910	18.0%	511	16.8%	133,908	4.83%	311.8
Rheinland-Pfalz	16,523,916	4.4%	122	4.0%	135,442	4.70%	310.4
Saarland	8,064,798	2.1%	67	2.2%	120,370	4.72%	309.3
Sachsen	52,912,352	14.0%	544	17.9%	97,265	5.14%	304.3
Sachsen-Anhalt	15,504,687	4.1%	136	4.5%	114,005	5.08%	306.0
Schleswig-Holstein	8,598,335	2.3%	59	1.9%	145,734	4.66%	319.3
Thüringen	5,315,532	1.4%	45	1.5%	118,123	4.93%	316.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	379,150,836	100.0%	3,035	100.0%	124,926	4.86%	310.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	159,195,140	42.0%	1,055	34.8%	150,896	98.6%	1.4%
Hochhaus/appartement	177,230,806	46.7%	1,750	57.7%	101,275	30.0%	70.0%
Mehrfamilienhaus	26,804,124	7.1%	137	4.5%	195,651	76.6%	23.4%
Zweifamilienhaus	15,354,978	4.0%	90	3.0%	170,611	95.6%	4.4%
Laden/wohnhaus	565,788	0.1%	3	0.1%	188,596	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	379,150,836	100.0%	3,035	100.0%	124,926	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	95,327,629	25.1%	1,257	41.4%	75,837	5.03%	299.6
100,000 - 150,000	114,723,904	30.3%	932	30.7%	123,094	4.90%	313.0
150,000 - 200,000	88,058,188	23.2%	513	16.9%	171,653	4.76%	318.2
200,000 - 250,000	51,044,634	13.5%	231	7.6%	220,972	4.74%	315.3
250,000 - 300,000	18,786,996	5.0%	70	2.3%	268,386	4.69%	318.0
300,000 - 350,000	7,356,294	1.9%	23	0.8%	319,839	4.56%	291.1
350,000 - 400,000	744,559	0.2%	2	0.1%	372,280	4.46%	368.3
400,000 - 450,000	2,075,437	0.5%	5	0.2%	415,087	4.95%	333.8
450,000 - 500,000	453,194	0.1%	1	0.0%	453,194	5.11%	332.0
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%	20.0
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	379,150,836	100.0%	3,035	100.0%	124,926	4.86%	310.8

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,065
Number of loans parts 1,384

	Weighted average	Minimum	Maximum
Loan size	102,655	14,621	453,194
Loan part size	78,994	1,461	453,194
Coupon	5.08%	3.81%	6.17%
Remaining maturity (months)	306.2	13	444
Remaining interest period (months)	19.8	1	58
Original interest period (months)	119.8	60	120
Seasoning (months)	100.7	82.5	115.6
Loan to Lending Value	106.4%	7.4%	120.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	80,379,329.30	78.5%	73.52%
Owner occupied	28,948,413.55	21.5%	26.48%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	72,317,494	66.1%	940	67.9%	76,934	5.06%	322.8	
Interest Only With Life Insurance Redemption	9,023,046	8.3%	104	7.5%	86,760	5.09%	211.9	
Interest Only With Building Savings Account Redem	5,413,493	5.0%	52	3.8%	104,106	4.98%	176.2	
Interest Only	22,573,710	20.6%	288	20.8%	78,381	5.13%	322.0	
Total	109,327,743	100.0%	1,384	100.0%	78,994	5.08%	306.2	

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	86,758	0.1%	2	0.1%	43,379	4.61%	328.9	
61 - 72	-	0.0%	-	0.0%	-	0.00%	-	
73 - 84	-	0.0%	-	0.0%	-	0.00%	-	
85 - 96	739,155	0.7%	9	0.7%	82,128	4.99%	333.7	
97 - 108	-	0.0%	-	0.0%	-	0.00%	-	
109 - 125	108,501,830	99.2%	1,373	99.2%	79,025	5.08%	306.0	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	109,327,743	100.0%	1,384	100.0%	78,994	5.08%	306.2	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 4.50%	10,521,897	9.6%	107	7.7%	98,335	4.26%	327.9	
4.50% - 4.75%	9,173,935	8.4%	87	6.3%	105,448	4.63%	308.0	
4.75% - 5.00%	16,606,920	15.2%	228	16.5%	72,837	4.92%	310.8	
5.00% - 5.25%	40,355,424	36.9%	513	37.1%	78,666	5.12%	304.6	
5.25% - 5.50%	21,725,358	19.9%	287	20.7%	75,698	5.36%	301.6	
5.50% - 5.75%	6,707,764	6.1%	99	7.2%	67,755	5.60%	292.7	
5.75% - 6.00%	2,546,856	2.3%	37	2.7%	68,834	5.84%	292.5	
6.00% - 6.25%	1,689,587	1.5%	26	1.9%	64,984	6.07%	290.4	
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	109,327,743	100.0%	1,384	100.0%	78,994	5.08%	306.2	

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	305,127	0.3%	5	0.4%	61,025	4.86%	337.5	
01-jan-2014 - 31-dec-2014	3,178,115	2.9%	35	2.5%	90,803	5.38%	270.9	
01-jan-2015 - 31-dec-2015	86,647,455	79.3%	1,079	78.0%	80,303	4.99%	308.5	
01-jan-2016 - 31-dec-2016	18,767,341	17.2%	258	18.6%	72,742	5.43%	301.2	
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	303.2	
01-jan-2018 - 31-dec-2018	222,048	0.2%	3	0.2%	74,016	5.10%	329.1	
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	109,327,743	100.0%	1,384	100.0%	78,994	5.08%	306.2	

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%	20.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	36.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	57.5
01-jan-2020 - 31-dec-2021	276,550	0.3%	4	0.3%	69,137	4.87%	79.3
01-jan-2022 - 31-dec-2023	720,677	0.7%	8	0.6%	90,085	4.89%	112.3
01-jan-2024 - 31-dec-2025	1,288,832	1.2%	15	1.1%	85,922	4.95%	136.6
01-jan-2026 - 31-dec-2027	947,200	0.9%	13	0.9%	72,862	5.03%	151.6
01-jan-2028 - 31-dec-2029	2,394,917	2.2%	25	1.8%	95,797	5.13%	181.7
01-jan-2030 - 31-dec-2031	4,306,529	3.9%	51	3.7%	84,442	5.08%	200.1
01-jan-2032 - 31-dec-2033	1,015,007	0.9%	11	0.8%	92,273	4.56%	226.5
01-jan-2034 - 31-dec-2035	4,472,751	4.1%	42	3.0%	106,494	4.99%	254.2
01-jan-2036 - 31-dec-2037	1,335,650	1.2%	15	1.1%	89,043	5.14%	269.4
01-jan-2038 - 31-dec-2039	11,635,037	10.6%	164	11.8%	70,945	5.60%	304.1
01-jan-2040 - 31-dec-2041	61,576,464	56.3%	821	59.3%	75,002	5.17%	323.2
01-jan-2042 - 31-dec-2043	11,842,493	10.8%	139	10.0%	85,198	4.67%	346.1
01-jan-2044 - 31-dec-2045	5,114,049	4.7%	52	3.8%	98,347	4.28%	367.6
01-jan-2046 - 31-dec-2047	1,448,001	1.3%	14	1.0%	103,429	3.97%	388.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	444.0
Total	109,327,743	100.0%	1,384	100.0%	78,994	5.08%	306.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,042,528	1.0%	16	1.5%	65,158	4.46%	288.5
60% - 70%	583,623	0.5%	9	0.8%	64,847	4.71%	307.6
70% - 80%	1,787,501	1.6%	19	1.8%	94,079	4.40%	338.4
80% - 90%	4,251,228	3.9%	43	4.0%	98,866	4.79%	295.7
90% - 100%	11,543,479	10.6%	111	10.4%	103,995	4.86%	280.1
100% - 110%	53,233,988	48.7%	532	50.0%	100,064	5.09%	319.0
110% - 120%	36,885,395	33.7%	335	31.5%	110,106	5.21%	296.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	109,327,743	100.0%	1,065	100.0%	102,655	5.08%	306.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	22,706,229	20.8%	233	21.9%	97,452	5.12%	308.5
Brandenburg	10,926,462	10.0%	86	8.1%	127,052	4.85%	307.2
Mecklenburg-Vorpommern	1,962,481	1.8%	21	2.0%	93,451	4.59%	299.9
Sachsen	52,912,352	48.4%	544	51.1%	97,265	5.14%	304.3
Sachsen-Anhalt	15,504,687	14.2%	136	12.8%	114,005	5.08%	306.0
Thüringen	5,315,532	4.9%	45	4.2%	118,123	4.93%	316.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	109,327,743	100.0%	1,065	100.0%	102,655	5.08%	306.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	21,587,308	19.7%	164	15.4%	131,630	98.17%	1.83%
Hochhaus/appartement	82,791,296	75.7%	868	81.5%	95,382	5.30%	94.70%
Mehrfamilienhaus	3,198,198	2.9%	18	1.7%	177,678	50.00%	50.00%
Zweifamilienhaus	1,610,241	1.5%	14	1.3%	115,017	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	109,327,743	100.0%	1,065	100.0%	102,655	21.50%	78.50%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	48,672,480	44.5%	642	60.3%	75,814	5.15%	301.8
100,000 - 150,000	35,025,509	32.0%	291	27.3%	120,363	5.08%	310.0
150,000 - 200,000	14,001,525	12.8%	82	7.7%	170,750	4.95%	312.3
200,000 - 250,000	9,286,069	8.5%	42	3.9%	221,097	4.94%	308.3
250,000 - 300,000	1,888,966	1.7%	7	0.7%	269,852	4.71%	291.8
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	453,194	0.4%	1	0.1%	453,194	5.11%	332.0
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	109,327,743	100.0%	1,065	100.0%	102,655	5.08%	306.2