

E-MAC DE 2006-I Investor Report February 2015

Cashflow analysis for the period

Total interest received	4,342,586	
Interest received on transaction accounts	(388)	
Net Post Foreclosure Proceeds	463,367	
Liquidity available	11,062,144	
Reserve account available	-	
Receivables under hedging arrangements	94,000	
Total funds available		15,961,709
Company management expenses	-	
MPT fee	107,322	
Administration fee	6,708	
Third party fees	349,202	
Liquidity Facility fee	3,409	
Payments under hedging arrangements	3,164,419	
Interest on the Notes	251,962	
Shortfall Class C PDL Repayment	-	
Shortfall Class D PDL Repayment	1,016,543	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		4,899,564
Available after distribution of funds		11,062,144
Undrawn Liquidity Facility	11,062,144	
Reserve account funding	-	
Available liquidity		11,062,144
Net cashflow		-

Collateral

Starting current balance per 1 November 2014	357,740,827.46	
To be disbursed per 1 November 2014	-	
Starting principal balance 1 November 2014	357,740,827.46	
Principal (p)repayments	(6,871,004.07)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(2,770,412.45)	
Ending principal balance		348,099,411
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		348,099,411

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	3,997,321	2,770,412	1,016,543	5,751,191
Class E	7,000,000	-	-	7,000,000
Total	10,997,321	2,770,412	1,016,543	12,751,191

Performance

	Last period	This period	Since issue
Prepayment rate	7.59%	9.20%	3.60%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	305,825,289	87.9%	2,513	88.6%
1 - 30	24,812	6,153,823	1.8%	48	1.7%
31 - 60	28,506	2,547,743	0.7%	19	0.7%
61 - 90	34,242	2,297,020	0.7%	19	0.7%
91 - 120	33,452	1,537,284	0.4%	12	0.4%
121-150	37,241	1,476,694	0.4%	12	0.4%
> 151	3,503,975	28,261,557	8.1%	212	7.5%
Total	3,662,229	348,099,411	100%	2,835	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,939,106	2,770,412	261,903	41,880,196

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	2,835			
Number of loans parts	3,774			
	Weighted average	Minimum	Maximum	
Loan size	122,786	9,386	580,000	
Loan part size	92,236	1,461	580,000	
Coupon	4.85%	3.51%	6.50%	
Remaining maturity (months)	299.2	6	469	
Remaining interest period (months)	8.8	1	90	
Original interest period (months)	119.2	3	180	
Seasoning (months)	111.8	90.6	128.2	
Loan to Lending Value	103.6%	7.0%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	116,140,973.03	41.7%	33.36%	
Owner occupied	231,958,437.91	58.3%	66.64%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	216,025,301	62.1%	2,481	65.7%	87,072	4.83%	320.2	
Interest Only With Life Insurance Redemption	28,935,589	8.3%	277	7.3%	104,461	4.83%	221.9	
Interest Only With Building Savings Account Redem	25,422,005	7.3%	193	5.1%	131,720	4.71%	145.2	
Interest Only	77,716,516	22.3%	823	21.8%	94,431	4.93%	320.1	
Total	348,099,411	100.0%	3,774	100.0%	92,236	4.85%	299.2	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	2,020,183	0.6%	17	0.5%	118,834	4.99%	276.9	
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	1,113,284	0.3%	17	0.5%	65,487	4.99%	315.8	
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	344,627,816	99.0%	3,738	99.0%	92,196	4.85%	299.3	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	338,129	0.1%	2	0.1%	169,064	5.78%	300.7	
Total	348,099,411	100.0%	3,774	100.0%	92,236	4.85%	299.2	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 4.50%	73,986,134	21.3%	632	16.7%	117,067	4.28%	313.5	
4.50% - 4.75%	72,052,156	20.7%	686	18.2%	105,032	4.64%	301.2	
4.75% - 5.00%	74,267,254	21.3%	811	21.5%	91,575	4.88%	300.0	
5.00% - 5.25%	74,101,361	21.3%	931	24.7%	79,593	5.12%	290.5	
5.25% - 5.50%	35,228,658	10.1%	460	12.2%	76,584	5.36%	290.1	
5.50% - 5.75%	11,330,396	3.3%	156	4.1%	72,631	5.61%	283.7	
5.75% - 6.00%	4,989,700	1.4%	68	1.8%	73,378	5.87%	282.7	
6.00% - 6.25%	1,992,418	0.6%	29	0.8%	68,704	6.05%	279.0	
6.25% - 6.50%	151,335	0.0%	1	0.0%	151,335	6.50%	283.0	
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	348,099,411	100.0%	3,774	100.0%	92,236	4.85%	299.2	

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	139,206	0.0%	1	0.0%	139,206	6.00%	310.0	
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	455,308	0.1%	5	0.1%	91,062	5.30%	243.8	
01-jan-2015 - 31-dec-2015	275,452,855	79.1%	2,908	77.1%	94,722	4.77%	300.4	
01-jan-2016 - 31-dec-2016	70,155,625	20.2%	844	22.4%	83,123	5.14%	294.2	
01-jan-2017 - 31-dec-2017	857,967	0.2%	5	0.1%	171,593	4.90%	341.7	
01-jan-2018 - 31-dec-2018	294,179	0.1%	4	0.1%	73,545	4.79%	323.7	
01-jan-2019 - 31-dec-2019	406,142	0.1%	5	0.1%	81,228	5.44%	299.2	
01-jan-2020 - 31-aug-2111	338,129	0.1%	2	0.1%	169,064	5.78%	300.7	
Total	348,099,411	100.0%	3,774	100.0%	92,236	4.85%	299.2	

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	3,196,950	0.9%	24	0.6%	133,206	4.58%	8.1
01-jan-2016 - 31-dec-2017	2,548,786	0.7%	17	0.5%	149,929	4.65%	18.4
01-jan-2018 - 31-dec-2019	1,197,778	0.3%	13	0.3%	92,137	4.83%	48.0
01-jan-2020 - 31-dec-2021	1,987,865	0.6%	21	0.6%	94,660	4.71%	69.4
01-jan-2022 - 31-dec-2023	2,742,089	0.8%	26	0.7%	105,465	4.90%	97.6
01-jan-2024 - 31-dec-2025	4,236,657	1.2%	41	1.1%	103,333	4.78%	128.9
01-jan-2026 - 31-dec-2027	3,046,212	0.9%	34	0.9%	89,594	4.69%	139.6
01-jan-2028 - 31-dec-2029	4,165,533	1.2%	42	1.1%	99,179	4.98%	168.1
01-jan-2030 - 31-dec-2031	13,498,963	3.9%	137	3.6%	98,533	4.88%	192.1
01-jan-2032 - 31-dec-2033	6,214,464	1.8%	68	1.8%	91,389	4.37%	213.0
01-jan-2034 - 31-dec-2035	12,397,033	3.6%	110	2.9%	112,700	4.86%	243.7
01-jan-2036 - 31-dec-2037	7,056,570	2.0%	63	1.7%	112,009	4.70%	258.6
01-jan-2038 - 31-dec-2039	19,108,804	5.5%	247	6.5%	77,364	5.51%	291.8
01-jan-2040 - 31-dec-2041	119,087,474	34.2%	1,532	40.6%	77,733	5.14%	312.7
01-jan-2042 - 31-dec-2043	107,580,011	30.9%	1,067	28.3%	100,825	4.68%	334.4
01-jan-2044 - 31-dec-2045	34,330,514	9.9%	288	7.6%	119,203	4.29%	355.4
01-jan-2046 - 31-dec-2047	5,145,908	1.5%	40	1.1%	128,648	3.90%	379.3
01-Jan-2048 - 31-Dec-2137	557,803	0.2%	4	0.1%	139,451	4.64%	429.7
Total	348,099,411	100.0%	3,774	100.0%	92,236	4.85%	299.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,059,083	0.9%	52	1.8%	58,829	4.39%	294.5
60% - 70%	3,970,169	1.1%	38	1.3%	104,478	4.35%	306.6
70% - 80%	8,169,196	2.3%	88	3.1%	92,832	4.56%	265.9
80% - 90%	25,379,848	7.3%	196	6.9%	129,489	4.51%	290.6
90% - 100%	62,096,748	17.8%	464	16.4%	133,829	4.63%	306.8
100% - 110%	148,218,429	42.6%	1,225	43.2%	120,995	4.91%	314.1
110% - 120%	97,205,938	27.9%	772	27.2%	125,914	5.04%	276.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	348,099,411	100.0%	2,835	100.0%	122,786	4.85%	299.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	61,334,867	17.6%	414	14.6%	148,152	4.78%	309.8
Bayern	44,819,987	12.9%	335	11.8%	133,791	4.75%	299.5
Berlin	20,739,834	6.0%	215	7.6%	96,464	5.10%	297.1
Brandenburg	10,058,017	2.9%	79	2.8%	127,317	4.84%	295.2
Bremen	2,291,679	0.7%	20	0.7%	114,584	4.74%	311.1
Hamburg	912,156	0.3%	7	0.2%	130,308	4.89%	326.8
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	21,053,128	6.0%	148	5.2%	142,251	4.70%	299.2
Mecklenburg-Vorpommern	1,839,465	0.5%	20	0.7%	91,973	4.51%	289.7
Niedersachsen	25,046,915	7.2%	212	7.5%	118,146	4.75%	283.7
Nordrhein-Westfalen	60,724,912	17.4%	462	16.3%	131,439	4.81%	300.1
Rheinland-Pfalz	15,325,721	4.4%	114	4.0%	134,436	4.69%	297.7
Saarland	7,782,361	2.2%	65	2.3%	119,729	4.71%	296.4
Sachsen	48,893,529	14.0%	514	18.1%	95,124	5.11%	292.5
Sachsen-Anhalt	15,173,157	4.4%	135	4.8%	112,394	5.09%	294.1
Schleswig-Holstein	7,279,403	2.1%	53	1.9%	137,347	4.66%	315.5
Thüringen	4,824,279	1.4%	42	1.5%	114,864	4.89%	309.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	348,099,411	100.0%	2,835	100.0%	122,786	4.85%	299.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	147,511,184	42.4%	996	35.1%	148,104	98.5%	1.5%
Hochhaus/appartement	160,170,299	46.0%	1,619	57.1%	98,932	30.0%	70.0%
Mehrfamilienhaus	25,009,650	7.2%	129	4.6%	193,873	76.7%	23.3%
Zweifamilienhaus	14,855,845	4.3%	88	3.1%	168,816	95.5%	4.5%
Laden/wohnhaus	552,433	0.2%	3	0.1%	184,144	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	348,099,411	100.0%	2,835	100.0%	122,786	58.3%	41.7%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	90,995,986	26.1%	1,214	42.8%	74,956	5.01%	288.4
100,000 - 150,000	105,674,429	30.4%	859	30.3%	123,020	4.89%	300.8
150,000 - 200,000	79,907,947	23.0%	467	16.5%	171,109	4.73%	307.5
200,000 - 250,000	45,809,550	13.2%	208	7.3%	220,238	4.75%	305.9
250,000 - 300,000	15,521,518	4.5%	58	2.0%	267,612	4.68%	304.6
300,000 - 350,000	6,376,362	1.8%	20	0.7%	318,818	4.50%	272.6
350,000 - 400,000	1,137,829	0.3%	3	0.1%	379,276	4.75%	340.1
400,000 - 450,000	2,095,791	0.6%	5	0.2%	419,158	4.92%	323.6
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%	8.0
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	348,099,411	100.0%	2,835	100.0%	122,786	4.85%	299.2

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,005
Number of loans parts 1,304

	Weighted average	Minimum	Maximum
Loan size	101,023	1,400	446,272
Loan part size	77,859	1,461	446,272
Coupon	5.06%	3.81%	6.17%
Remaining maturity (months)	294.7	8	432
Remaining interest period (months)	8.2	1	59
Original interest period (months)	118.5	3	120
Seasoning (months)	112.6	94.5	126.4
Loan to Lending Value	105.0%	7.3%	120.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	73,590,786.99	77.7%	72.48%
Owner occupied	27,937,494.61	22.3%	27.52%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	66,783,029	65.8%	885	67.9%	75,461	5.05%	311.4
Interest Only With Life Insurance Redemption	8,274,052	8.1%	97	7.4%	85,300	5.07%	201.2
Interest Only With Building Savings Account Redem	5,197,784	5.1%	50	3.8%	103,956	4.95%	164.6
Interest Only	21,273,418	21.0%	272	20.9%	78,211	5.12%	310.5
Total	101,528,282	100.0%	1,304	100.0%	77,859	5.06%	294.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	1,058,861	1.0%	10	0.8%	105,886	4.82%	274.4
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	531,745	0.5%	8	0.6%	66,468	5.00%	312.4
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	99,937,676	98.4%	1,286	98.6%	77,712	5.06%	294.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	101,528,282	100.0%	1,304	100.0%	77,859	5.06%	294.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	10,733,333	10.6%	111	8.5%	96,697	4.26%	311.4
4.50% - 4.75%	9,060,307	8.9%	87	6.7%	104,141	4.63%	296.0
4.75% - 5.00%	15,534,975	15.3%	218	16.7%	71,261	4.92%	298.9
5.00% - 5.25%	36,907,594	36.4%	481	36.9%	76,731	5.12%	292.5
5.25% - 5.50%	19,846,379	19.5%	268	20.6%	74,054	5.36%	290.8
5.50% - 5.75%	5,360,069	5.3%	81	6.2%	66,174	5.60%	286.6
5.75% - 6.00%	2,727,261	2.7%	37	2.8%	73,710	5.85%	281.7
6.00% - 6.25%	1,358,364	1.3%	21	1.6%	64,684	6.07%	280.8
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	101,528,282	100.0%	1,304	100.0%	77,859	5.06%	294.7

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	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2014 - 31-dec-2014	268,365	0.3%	4	0.3%	67,091	5.30%	208.1
01-jan-2015 - 31-dec-2015	83,002,720	81.8%	1,046	80.2%	79,353	4.98%	296.3
01-jan-2016 - 31-dec-2016	17,700,344	17.4%	246	18.9%	71,953	5.44%	288.2
01-jan-2017 - 31-dec-2017	110,361	0.1%	2	0.2%	55,180	5.20%	323.0
01-jan-2018 - 31-dec-2018	219,639	0.2%	3	0.2%	73,213	4.58%	325.6
01-jan-2019 - 31-dec-2019	226,853	0.2%	3	0.2%	75,618	5.55%	284.0
01-jan-2020 - 31-aug-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	101,528,282	100.0%	1,304	100.0%	77,859	5.06%	294.7

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%	8.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.2%	93,943	4.93%	24.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	45.5
01-jan-2020 - 31-dec-2021	274,895	0.3%	4	0.3%	68,724	4.87%	67.3
01-jan-2022 - 31-dec-2023	717,266	0.7%	8	0.6%	89,658	4.89%	100.2
01-jan-2024 - 31-dec-2025	1,120,784	1.1%	12	0.9%	93,399	4.92%	124.3
01-jan-2026 - 31-dec-2027	846,849	0.8%	12	0.9%	70,571	4.91%	140.0
01-jan-2028 - 31-dec-2029	2,028,341	2.0%	22	1.7%	92,197	5.02%	169.1
01-jan-2030 - 31-dec-2031	3,941,270	3.9%	48	3.7%	82,110	5.07%	188.4
01-jan-2032 - 31-dec-2033	936,207	0.9%	11	0.8%	85,110	4.53%	214.1
01-jan-2034 - 31-dec-2035	4,403,096	4.3%	42	3.2%	104,836	4.98%	242.3
01-jan-2036 - 31-dec-2037	1,226,964	1.2%	14	1.1%	87,640	5.08%	256.9
01-jan-2038 - 31-dec-2039	10,097,545	9.9%	144	11.0%	70,122	5.58%	292.6
01-jan-2040 - 31-dec-2041	57,451,213	56.6%	779	59.7%	73,750	5.16%	311.3
01-jan-2042 - 31-dec-2043	11,328,104	11.2%	134	10.3%	84,538	4.67%	334.2
01-jan-2044 - 31-dec-2045	4,782,590	4.7%	50	3.8%	95,652	4.27%	355.9
01-jan-2046 - 31-dec-2047	1,419,571	1.4%	14	1.1%	101,398	3.98%	377.0
01-Jan-2048 - 31-Dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	432.0
Total	101,528,282	100.0%	1,304	100.0%	77,859	5.06%	294.7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,116,781	1.1%	20	2.0%	55,839	4.52%	286.1
60% - 70%	481,305	0.5%	6	0.6%	80,217	4.37%	331.2
70% - 80%	2,422,373	2.4%	30	3.0%	80,746	4.62%	286.6
80% - 90%	5,047,871	5.0%	47	4.7%	107,402	4.76%	288.8
90% - 100%	12,104,976	11.9%	116	11.5%	104,353	4.87%	273.5
100% - 110%	47,605,379	46.9%	484	48.2%	98,358	5.09%	307.6
110% - 120%	32,749,598	32.3%	302	30.0%	108,442	5.20%	285.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	101,528,282	100.0%	1,005	100.0%	101,023	5.06%	294.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	20,739,834	20.4%	215	21.4%	96,464	5.10%	297.1
Brandenburg	10,058,017	9.9%	79	7.9%	127,317	4.84%	295.2
Mecklenburg-Vorpommern	1,839,465	1.8%	20	2.0%	91,973	4.51%	289.7
Sachsen	48,893,529	48.2%	514	51.1%	95,124	5.11%	292.5
Sachsen-Anhalt	15,173,157	14.9%	135	13.4%	112,394	5.09%	294.1
Thüringen	4,824,279	4.8%	42	4.2%	114,864	4.89%	309.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	101,528,282	100.0%	1,005	100.0%	101,023	5.06%	294.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	21,023,504	20.7%	161	16.0%	130,581	98.14%	1.86%
Hochhaus/appartement	75,823,748	74.7%	812	80.8%	93,379	5.42%	94.58%
Mehrfamilienhaus	2,970,048	2.9%	17	1.7%	174,709	52.94%	47.06%
Zweifamilienhaus	1,577,382	1.6%	14	1.4%	112,670	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	101,528,282	100.0%	1,005	100.0%	101,023	22.29%	77.71%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	46,629,273	45.9%	623	62.0%	74,846	5.13%	290.3
100,000 - 150,000	31,960,994	31.5%	265	26.4%	120,608	5.05%	299.3
150,000 - 200,000	12,039,994	11.9%	70	7.0%	172,000	4.92%	298.3
200,000 - 250,000	8,580,385	8.5%	39	3.9%	220,010	4.98%	298.3
250,000 - 300,000	1,871,365	1.8%	7	0.7%	267,338	4.71%	279.2
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	446,272	0.4%	1	0.1%	446,272	5.11%	320.0
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	101,528,282	100.0%	1,005	100.0%	101,023	5.06%	294.7