

E-MAC DE 2006-I Investor Report May 2013

Cashflow analysis for the period

Total interest received	4,637,992	
Interest received on transaction accounts	(557)	
Net Post Foreclosure Proceeds	127,134	
Liquidity available	12,146,503	
Reserve account available	255,008	
Receivables under hedging arrangements	39,000	
Total funds available		17,205,080
Company management expenses	20,609	
MPT fee	125,514	
Administration fee	7,845	
Third party fees	130,064	
Liquidity Facility fee	3,620	
Payments under hedging arrangements	3,455,434	
Interest on the Notes	435,238	
Shortfall Class E PDL Repayment	880,253	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,058,577
Available after distribution of funds		12,146,503
Undrawn Liquidity Facility	12,146,503	
Reserve account funding	-	
Available liquidity		12,146,503
Net cashflow		-

Collateral

Starting current balance per 1 February 2013	404,883,432.73
To be disbursed per 1 February 2013	-
Starting principal balance 1 February 2013	404,883,432.73
Principal (p)repayments	(2,241,562.68)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,840,738.44)
Ending principal balance	400,801,132
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	400,801,132

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	-	1,840,738	880,253	960,485
Total	-	1,840,738	880,253	960,485

Performance

	Last period	This period	Since issue
Prepayment rate	5.18%	2.93%	2.62%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	326,582,858	81.5%	2,613	82.7%
1 - 30	86,554	19,983,941	5.0%	143	4.5%
31 - 60	40,839	3,967,980	1.0%	28	0.9%
61 - 90	44,601	3,013,225	0.8%	24	0.8%
91 - 120	59,971	2,788,372	0.7%	17	0.5%
121-150	70,226	2,775,114	0.7%	20	0.6%
> 151	5,078,353	41,689,641	10.4%	316	10.0%
Total	5,380,543	400,801,132	100%	3,161	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,850,468	1,840,738	173,306	24,221,068

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	3,161			
Number of loans parts	4,218			
	Weighted average	Minimum	Maximum	
Loan size	126,796	13,917	580,000	
Loan part size	95,022	1,461	580,000	
Coupon	4.86%	3.51%	6.50%	
Remaining maturity (months)	321.9	6	1,112	
Remaining interest period (months)	32.5	1	111	
Original interest period (months)	119.8	60	180	
Seasoning (months)	87.9	66.6	108.8	
Loan to Lending Value	105.9%	3.9%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	135,726,431.65	42.1%	33.86%	
Owner occupied	265,074,699.96	57.9%	66.14%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	249,513,379	62.3%	2,762	65.5%	90,338	4.85%	343.9
Interest Only With Life Insurance Redemption	34,706,464	8.7%	315	7.5%	110,179	4.86%	236.4
Interest Only With Building Savings Account Redem	28,828,193	7.2%	219	5.2%	131,636	4.73%	167.5
Interest Only	87,753,095	21.9%	922	21.9%	95,177	4.94%	343.8
Total	400,801,132	100.0%	4,218	100.0%	95,022	4.86%	321.9

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	793,151	0.2%	12	0.3%	66,096	5.05%	335.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,170,721	0.5%	21	0.5%	103,368	4.82%	327.0
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	397,490,335	99.2%	4,183	99.2%	95,025	4.86%	321.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	346,925	0.1%	2	0.0%	173,462	5.78%	324.7
Total	400,801,132	100.0%	4,218	100.0%	95,022	4.86%	321.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	81,932,454	20.4%	679	16.1%	120,666	4.28%	339.1
4.50% - 4.75%	81,895,235	20.4%	754	17.9%	108,614	4.64%	323.9
4.75% - 5.00%	85,742,294	21.4%	903	21.4%	94,953	4.88%	323.1
5.00% - 5.25%	87,485,412	21.8%	1,055	25.0%	82,925	5.12%	314.4
5.25% - 5.50%	40,440,014	10.1%	508	12.0%	79,606	5.36%	307.6
5.50% - 5.75%	14,607,708	3.6%	199	4.7%	73,406	5.61%	302.2
5.75% - 6.00%	5,711,719	1.4%	82	1.9%	69,655	5.85%	302.9
6.00% - 6.25%	2,831,434	0.7%	37	0.9%	76,525	6.06%	302.4
6.25% - 6.50%	154,863	0.0%	1	0.0%	154,863	6.50%	307.0
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	400,801,132	100.0%	4,218	100.0%	95,022	4.86%	321.9

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%	355.0
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	208,974	0.1%	2	0.0%	104,487	6.00%	310.0
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2013 - 30-jun-2013	720,878	0.2%	4	0.1%	180,219	4.82%	317.0
01-jul-2013 - 31-dec-2013	955,513	0.2%	14	0.3%	68,251	4.70%	338.1
01-jan-2014 - 31-dec-2014	6,737,179	1.7%	61	1.4%	110,446	5.29%	290.4
01-jan-2015 - 31-dec-2015	309,492,291	77.2%	3,177	75.3%	97,417	4.77%	323.3
01-jan-2016 - 31-dec-2016	81,134,180	20.2%	949	22.5%	85,494	5.15%	318.7
01-jan-2017 - 31-dec-2017	1,126,940	0.3%	8	0.2%	140,867	5.10%	326.8
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	346,925	0.1%	2	0.0%	173,462	5.78%	324.7
Total	400,801,132	100.0%	4,218	100.0%	95,022	4.86%	321.9

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%	9.0
01-jan-2014 - 31-dec-2015	3,668,882	0.9%	29	0.7%	126,513	4.61%	32.0
01-jan-2016 - 31-dec-2017	2,861,908	0.7%	19	0.5%	150,627	4.64%	43.1
01-jan-2018 - 31-dec-2019	1,215,411	0.3%	13	0.3%	93,493	4.82%	72.1
01-jan-2020 - 31-dec-2021	2,307,773	0.6%	23	0.5%	100,338	4.69%	93.0
01-jan-2022 - 31-dec-2023	3,211,787	0.8%	29	0.7%	110,751	4.94%	121.1
01-jan-2024 - 31-dec-2025	5,314,447	1.3%	49	1.2%	108,458	4.79%	144.5
01-jan-2026 - 31-dec-2027	3,632,868	0.9%	37	0.9%	98,186	4.82%	163.9
01-jan-2028 - 31-dec-2029	5,142,501	1.3%	51	1.2%	100,833	5.08%	192.7
01-jan-2030 - 31-dec-2031	16,387,041	4.1%	156	3.7%	105,045	4.88%	216.0
01-jan-2032 - 31-dec-2033	7,090,682	1.8%	72	1.7%	98,482	4.41%	237.2
01-jan-2034 - 31-dec-2035	13,675,685	3.4%	117	2.8%	116,886	4.86%	267.7
01-jan-2036 - 31-dec-2037	8,315,867	2.1%	72	1.7%	115,498	4.77%	258.7
01-jan-2038 - 31-dec-2039	23,410,554	5.8%	294	7.0%	79,628	5.54%	315.3
01-jan-2040 - 31-dec-2041	136,047,841	33.9%	1,705	40.4%	79,793	5.14%	336.6
01-jan-2042 - 31-dec-2043	122,954,810	30.7%	1,183	28.0%	103,935	4.68%	358.3
01-jan-2044 - 31-dec-2045	39,454,599	9.8%	322	7.6%	122,530	4.29%	379.3
01-jan-2046 - 31-dec-2047	5,445,882	1.4%	41	1.0%	132,826	3.89%	403.4
01-jan-2048 - 31-dec-2137	612,594	0.2%	5	0.1%	122,519	4.62%	504.2
Total	400,801,132	100.0%	4,218	100.0%	95,022	4.86%	321.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,044,807	0.5%	30	0.9%	68,160	4.37%	326.5
60% - 70%	3,118,016	0.8%	34	1.1%	91,706	4.32%	311.5
70% - 80%	6,061,948	1.5%	55	1.7%	110,217	4.37%	324.2
80% - 90%	20,003,721	5.0%	155	4.9%	129,056	4.49%	309.5
90% - 100%	52,357,249	13.1%	392	12.4%	133,564	4.62%	313.5
100% - 110%	191,330,193	47.7%	1,515	47.9%	126,291	4.87%	339.2
110% - 120%	125,885,197	31.4%	980	31.0%	128,454	5.04%	301.2
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	400,801,132	100.0%	3,161	100.0%	126,796	4.86%	321.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	69,953,891	17.5%	463	14.6%	151,088	4.78%	330.1
Bayern	51,417,872	12.8%	372	11.8%	138,220	4.75%	322.6
Berlin	24,420,953	6.1%	246	7.8%	99,272	5.12%	318.7
Brandenburg	11,617,019	2.9%	90	2.8%	129,078	4.87%	317.8
Bremen	2,585,620	0.6%	23	0.7%	112,418	4.78%	335.0
Hamburg	1,420,085	0.4%	11	0.3%	129,099	4.81%	349.4
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	23,904,688	6.0%	163	5.2%	146,655	4.72%	323.5
Mecklenburg-Vorpommern	2,058,091	0.5%	22	0.7%	93,550	4.61%	313.4
Niedersachsen	27,447,896	6.8%	225	7.1%	121,991	4.77%	305.6
Nordrhein-Westfalen	74,101,776	18.5%	542	17.1%	136,719	4.83%	323.7
Rheinland-Pfalz	17,785,779	4.4%	127	4.0%	140,046	4.72%	321.3
Saarland	8,599,711	2.1%	71	2.2%	121,123	4.72%	320.1
Sachsen	55,189,308	13.8%	559	17.7%	98,729	5.13%	316.3
Sachsen-Anhalt	15,900,926	4.0%	139	4.4%	114,395	5.08%	318.4
Schleswig-Holstein	8,835,795	2.2%	61	1.9%	144,849	4.66%	330.4
Thüringen	5,561,721	1.4%	47	1.5%	118,334	4.90%	330.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	400,801,132	100.0%	3,161	100.0%	126,796	4.86%	321.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	167,786,707	41.9%	1,094	34.6%	153,370	98.4%	1.6%
Hochhaus/appartement	188,059,197	46.9%	1,826	57.8%	102,990	30.1%	69.9%
Mehrfamilienhaus	28,349,526	7.1%	145	4.6%	195,514	77.2%	22.8%
Zweifamilienhaus	16,027,486	4.0%	93	2.9%	172,339	95.7%	4.3%
Laden/wohnhaus	578,215	0.1%	3	0.1%	192,738	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	400,801,132	100.0%	3,161	100.0%	126,796	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	96,932,725	24.2%	1,266	40.1%	76,566	5.04%	310.4
100,000 - 150,000	122,172,469	30.5%	992	31.4%	123,158	4.89%	323.5
150,000 - 200,000	93,373,741	23.3%	541	17.1%	172,595	4.76%	328.5
200,000 - 250,000	54,886,620	13.7%	248	7.8%	221,317	4.75%	327.0
250,000 - 300,000	21,173,456	5.3%	79	2.5%	268,018	4.68%	331.3
300,000 - 350,000	8,370,379	2.1%	26	0.8%	321,938	4.61%	308.4
350,000 - 400,000	757,026	0.2%	2	0.1%	378,513	4.46%	380.3
400,000 - 450,000	2,096,094	0.5%	5	0.2%	419,219	4.95%	345.7
450,000 - 500,000	458,622	0.1%	1	0.0%	458,622	5.11%	344.0
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%	32.0
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	400,801,132	100.0%	3,161	100.0%	126,796	4.86%	321.9

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	1,103			
Number of loans parts	1,430			
	Weighted average	Minimum	Maximum	
Loan size	104,033	14,793	458,622	
Loan part size	80,243	1,461	458,622	
Coupon	5.08%	3.81%	6.17%	
Remaining maturity (months)	317.9	22	453	
Remaining interest period (months)	31.6	2	47	
Original interest period (months)	119.8	60	120	
Seasoning (months)	88.7	70.5	103.6	
Loan to Lending Value	107.4%	7.5%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	84,115,276.38	78.3%	73.30%	
Owner occupied	30,632,741.78	21.7%	26.70%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	75,865,849	66.1%	968	67.7%	78,374	5.06%	334.9
Interest Only With Life Insurance Redemption	9,921,443	8.6%	111	7.8%	89,382	5.10%	222.2
Interest Only With Building Savings Account Redem	5,688,676	5.0%	54	3.8%	105,346	4.98%	191.8
Interest Only	23,272,050	20.3%	297	20.8%	78,357	5.13%	333.9
Total	114,748,018	100.0%	1,430	100.0%	80,243	5.08%	317.9

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	87,943	0.1%	2	0.1%	43,972	4.61%	340.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	906,519	0.8%	11	0.8%	82,411	4.89%	337.4
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	113,753,556	99.1%	1,417	99.1%	80,278	5.08%	317.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	114,748,018	100.0%	1,430	100.0%	80,243	5.08%	317.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	10,999,603	9.6%	111	7.8%	99,096	4.26%	340.1
4.50% - 4.75%	9,568,533	8.3%	88	6.2%	108,733	4.63%	320.7
4.75% - 5.00%	17,323,007	15.1%	232	16.2%	74,668	4.92%	322.8
5.00% - 5.25%	42,728,891	37.2%	536	37.5%	79,718	5.12%	315.7
5.25% - 5.50%	22,787,267	19.9%	294	20.6%	77,508	5.36%	313.2
5.50% - 5.75%	6,850,692	6.0%	103	7.2%	66,512	5.60%	304.7
5.75% - 6.00%	2,793,643	2.4%	40	2.8%	69,841	5.84%	302.6
6.00% - 6.25%	1,696,382	1.5%	26	1.8%	65,245	6.07%	302.4
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	114,748,018	100.0%	1,430	100.0%	80,243	5.08%	317.9

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	68,134	0.1%	1	0.1%	68,134	4.37%	220.0
01-jul-2013 - 31-dec-2013	623,893	0.5%	9	0.6%	69,321	4.90%	347.6
01-jan-2014 - 31-dec-2014	3,589,241	3.1%	37	2.6%	97,007	5.36%	284.0
01-jan-2015 - 31-dec-2015	90,429,118	78.8%	1,108	77.5%	81,615	4.99%	320.1
01-jan-2016 - 31-dec-2016	19,829,975	17.3%	271	19.0%	73,173	5.43%	313.1
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	315.2
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	114,748,018	100.0%	1,430	100.0%	80,243	5.08%	317.9

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%	32.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	48.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	69.5
01-jan-2020 - 31-dec-2021	277,851	0.2%	4	0.3%	69,463	4.87%	91.3
01-jan-2022 - 31-dec-2023	723,354	0.6%	8	0.6%	90,419	4.89%	124.3
01-jan-2024 - 31-dec-2025	1,292,782	1.1%	15	1.0%	86,185	4.95%	148.6
01-jan-2026 - 31-dec-2027	969,760	0.8%	13	0.9%	74,597	5.01%	163.7
01-jan-2028 - 31-dec-2029	2,748,421	2.4%	29	2.0%	94,773	5.16%	193.8
01-jan-2030 - 31-dec-2031	4,935,993	4.3%	55	3.8%	89,745	5.08%	212.0
01-jan-2032 - 31-dec-2033	1,044,603	0.9%	11	0.8%	94,964	4.55%	238.6
01-jan-2034 - 31-dec-2035	4,758,014	4.1%	44	3.1%	108,137	4.99%	266.0
01-jan-2036 - 31-dec-2037	1,346,377	1.2%	15	1.0%	89,758	5.14%	281.4
01-jan-2038 - 31-dec-2039	12,177,796	10.6%	169	11.8%	72,058	5.60%	316.2
01-jan-2040 - 31-dec-2041	64,316,068	56.0%	848	59.3%	75,844	5.17%	335.2
01-jan-2042 - 31-dec-2043	12,296,006	10.7%	140	9.8%	87,829	4.67%	358.2
01-jan-2044 - 31-dec-2045	5,434,109	4.7%	55	3.8%	98,802	4.27%	380.0
01-jan-2046 - 31-dec-2047	1,473,299	1.3%	14	1.0%	105,236	3.97%	400.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	456.0
Total	114,748,018	100.0%	1,430	100.0%	80,243	5.08%	317.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	739,040	0.6%	11	1.0%	67,185	4.44%	333.9
60% - 70%	697,711	0.6%	10	0.9%	69,771	4.41%	295.2
70% - 80%	1,504,991	1.3%	16	1.5%	94,062	4.35%	350.2
80% - 90%	3,922,034	3.4%	36	3.3%	108,945	4.70%	320.6
90% - 100%	11,122,215	9.7%	108	9.8%	102,983	4.84%	286.6
100% - 110%	56,522,933	49.3%	555	50.3%	101,843	5.09%	328.9
110% - 120%	40,239,095	35.1%	367	33.3%	109,643	5.20%	309.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	114,748,018	100.0%	1,103	100.0%	104,033	5.08%	317.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	24,420,953	21.3%	246	22.3%	99,272	5.12%	318.7
Brandenburg	11,617,019	10.1%	90	8.2%	129,078	4.87%	317.8
Mecklenburg-Vorpommern	2,058,091	1.8%	22	2.0%	93,550	4.61%	313.4
Sachsen	55,189,308	48.1%	559	50.7%	98,729	5.13%	316.3
Sachsen-Anhalt	15,900,926	13.9%	139	12.6%	114,395	5.08%	318.4
Thüringen	5,561,721	4.8%	47	4.3%	118,334	4.90%	330.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	114,748,018	100.0%	1,103	100.0%	104,033	5.08%	317.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	22,942,118	20.0%	171	15.5%	134,164	98.25%	1.75%
Hochhaus/appartement	86,721,664	75.6%	898	81.4%	96,572	5.35%	94.65%
Mehrfamilienhaus	3,293,359	2.9%	19	1.7%	173,335	52.63%	47.37%
Zweifamilienhaus	1,642,677	1.4%	14	1.3%	117,334	85.71%	14.29%
Laden/wohnhaus	148,200	0.1%	1	0.1%	148,200	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	114,748,018	100.0%	1,103	100.0%	104,033	21.67%	78.33%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	49,615,623	43.2%	650	58.9%	76,332	5.15%	312.1
100,000 - 150,000	37,070,683	32.3%	309	28.0%	119,970	5.07%	323.6
150,000 - 200,000	15,268,367	13.3%	89	8.1%	171,555	4.96%	322.8
200,000 - 250,000	10,150,066	8.8%	46	4.2%	220,654	4.95%	321.8
250,000 - 300,000	1,882,343	1.6%	7	0.6%	268,906	4.70%	285.5
300,000 - 350,000	302,314	0.3%	1	0.1%	302,314	5.12%	332.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	458,622	0.4%	1	0.1%	458,622	5.11%	344.0
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	114,748,018	100.0%	1,103	100.0%	104,033	5.08%	317.9