

E-MAC DE 2006-I Investor Report May 2015

Cashflow analysis for the period

Total interest received	4,070,566	
Interest received on transaction accounts	(613)	
Net Post Foreclosure Proceeds	296,044	
Liquidity available	10,825,518	
Reserve account available	-	
Receivables under hedging arrangements	80,000	
Total funds available		15,271,515
Company management expenses	20,261	
MPT fee	105,590	
Administration fee	6,599	
Third party fees	298,608	
Liquidity Facility fee	3,231	
Payments under hedging arrangements	3,026,906	
Interest on the Notes	209,886	
Shortfall Class C PDL Repayment	-	
Shortfall Class D PDL Repayment	774,914	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		4,445,997
Available after distribution of funds		10,825,518
Undrawn Liquidity Facility	10,825,518	
Reserve account funding	-	
Available liquidity		10,825,518
Net cashflow		-

Collateral

Starting current balance per 1 February 2015	348,099,410.94	
To be disbursed per 1 February 2015	-	
Starting principal balance 1 February 2015	348,099,410.94	
Principal (p)repayments	(17,526,017.90)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(2,094,488.36)	
Ending principal balance		328,478,905
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		328,478,905

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	5,751,191	2,094,488	774,914	7,070,765
Class E	7,000,000	-	-	7,000,000
Total	12,751,191	2,094,488	774,914	14,070,765

Performance

	Last period	This period	Since issue
Prepayment rate	9.20%	19.64%	4.16%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	264,121,128	80.4%	2,221	81.7%
1 - 30	139,514	28,065,110	8.5%	218	8.0%
31 - 60	40,649	3,740,956	1.1%	32	1.2%
61 - 90	48,544	3,181,054	1.0%	23	0.8%
91 - 120	26,380	927,157	0.3%	11	0.4%
121-150	43,399	1,426,730	0.4%	14	0.5%
> 151	3,490,136	27,016,771	8.2%	199	7.3%
Total	3,788,621	328,478,905	100%	2,718	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,770,412	2,094,488	244,542	43,730,143

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	2,718			
Number of loans parts	3,620			
	Weighted average	Minimum	Maximum	
Loan size	120,853	2,721	580,000	
Loan part size	90,740	1,461	580,000	
Coupon	4.83%	3.51%	6.17%	
Remaining maturity (months)	297.1	1	466	
Remaining interest period (months)	6.2	1	70	
Original interest period (months)	118.3	3	180	
Seasoning (months)	114.6	97.3	131.2	
Loan to Lending Value	103.3%	2.0%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	109,386,960.19	41.3%	33.30%	
Owner occupied	219,091,944.49	58.7%	66.70%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	203,984,244	62.1%	2,388	66.0%	85,421	4.82%	318.0	
Interest Only With Life Insurance Redemption	27,266,545	8.3%	266	7.3%	102,506	4.81%	218.8	
Interest Only With Building Savings Account Redem	22,998,795	7.0%	180	5.0%	127,771	4.70%	139.1	
Interest Only	74,229,322	22.6%	786	21.7%	94,439	4.93%	317.5	
Total	328,478,905	100.0%	3,620	100.0%	90,740	4.83%	297.1	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	4,062,149	1.2%	42	1.2%	96,718	4.42%	277.5	
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	1,764,952	0.5%	25	0.7%	70,598	5.07%	298.4	
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	322,466,119	98.2%	3,552	98.1%	90,784	4.84%	297.4	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	185,685	0.1%	1	0.0%	185,685	5.20%	312.0	
Total	328,478,905	100.0%	3,620	100.0%	90,740	4.83%	297.1	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 4.50%	73,267,780	22.3%	640	17.7%	114,481	4.28%	310.2	
4.50% - 4.75%	70,347,782	21.4%	675	18.6%	104,219	4.63%	299.3	
4.75% - 5.00%	67,494,208	20.5%	771	21.3%	87,541	4.88%	297.4	
5.00% - 5.25%	68,969,622	21.0%	878	24.3%	78,553	5.12%	288.8	
5.25% - 5.50%	30,844,612	9.4%	410	11.3%	75,231	5.36%	289.3	
5.50% - 5.75%	11,172,811	3.4%	154	4.3%	72,551	5.61%	280.6	
5.75% - 6.00%	4,392,727	1.3%	63	1.7%	69,726	5.85%	277.4	
6.00% - 6.25%	1,989,361	0.6%	29	0.8%	68,599	6.05%	276.0	
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	328,478,905	100.0%	3,620	100.0%	90,740	4.83%	297.1	

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%	307.0	
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	267,175	0.1%	2	0.1%	133,587	5.45%	244.8	
01-jan-2015 - 31-dec-2015	256,810,587	78.2%	2,765	76.4%	92,879	4.75%	298.6	
01-jan-2016 - 31-dec-2016	68,866,281	21.0%	829	22.9%	83,072	5.14%	291.5	
01-jan-2017 - 31-dec-2017	855,443	0.3%	5	0.1%	171,089	4.90%	338.8	
01-jan-2018 - 31-dec-2018	293,100	0.1%	4	0.1%	73,275	4.79%	320.7	
01-jan-2019 - 31-dec-2019	585,245	0.2%	7	0.2%	83,606	5.38%	268.0	
01-jan-2020 - 31-aug-2111	661,867	0.2%	7	0.2%	94,552	5.20%	303.5	
Total	328,478,905	100.0%	3,620	100.0%	90,740	4.83%	297.1	

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	3,135,375	1.0%	23	0.6%	136,321	4.57%	5.2
01-jan-2016 - 31-dec-2017	2,548,786	0.8%	17	0.5%	149,929	4.65%	15.4
01-jan-2018 - 31-dec-2019	1,133,590	0.3%	13	0.4%	87,199	4.80%	45.0
01-jan-2020 - 31-dec-2021	1,716,393	0.5%	20	0.6%	85,820	4.75%	65.7
01-jan-2022 - 31-dec-2023	2,501,556	0.8%	24	0.7%	104,232	4.89%	94.1
01-jan-2024 - 31-dec-2025	3,570,702	1.1%	37	1.0%	96,505	4.80%	126.9
01-jan-2026 - 31-dec-2027	2,918,127	0.9%	32	0.9%	91,191	4.71%	136.6
01-jan-2028 - 31-dec-2029	3,619,050	1.1%	38	1.0%	95,238	4.90%	164.5
01-jan-2030 - 31-dec-2031	12,585,118	3.8%	131	3.6%	96,070	4.86%	189.3
01-jan-2032 - 31-dec-2033	5,792,727	1.8%	66	1.8%	87,769	4.34%	209.5
01-jan-2034 - 31-dec-2035	10,958,322	3.3%	100	2.8%	109,583	4.83%	240.7
01-jan-2036 - 31-dec-2037	6,874,189	2.1%	62	1.7%	110,874	4.68%	255.6
01-jan-2038 - 31-dec-2039	16,080,667	4.9%	217	6.0%	74,104	5.51%	288.4
01-jan-2040 - 31-dec-2041	111,855,014	34.1%	1,471	40.6%	76,040	5.13%	309.7
01-jan-2042 - 31-dec-2043	104,580,451	31.8%	1,045	28.9%	100,077	4.68%	331.5
01-jan-2044 - 31-dec-2045	32,933,383	10.0%	280	7.7%	117,619	4.29%	352.3
01-jan-2046 - 31-dec-2047	5,119,259	1.6%	40	1.1%	127,981	3.90%	376.3
01-Jan-2048 - 31-Dec-2137	556,197	0.2%	4	0.1%	139,049	4.64%	426.8
Total	328,478,905	100.0%	3,620	100.0%	90,740	4.83%	297.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,469,239	1.1%	75	2.8%	46,257	4.43%	285.7
60% - 70%	3,704,119	1.1%	36	1.3%	102,892	4.36%	316.1
70% - 80%	8,031,980	2.4%	88	3.2%	91,273	4.53%	263.1
80% - 90%	24,282,445	7.4%	192	7.1%	126,471	4.52%	282.6
90% - 100%	57,589,724	17.5%	438	16.1%	131,483	4.61%	307.9
100% - 110%	139,412,450	42.4%	1,158	42.6%	120,391	4.90%	312.1
110% - 120%	91,988,948	28.0%	731	26.9%	125,840	5.02%	274.2
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	328,478,905	100.0%	2,718	100.0%	120,853	4.83%	297.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	57,760,790	17.6%	397	14.6%	145,493	4.77%	306.8
Bayern	42,688,911	13.0%	327	12.0%	130,547	4.74%	296.3
Berlin	19,575,063	6.0%	207	7.6%	94,566	5.08%	296.0
Brandenburg	8,590,308	2.6%	72	2.6%	119,310	4.80%	297.5
Bremen	2,280,864	0.7%	20	0.7%	114,043	4.74%	308.2
Hamburg	909,010	0.3%	7	0.3%	129,859	4.89%	323.8
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	19,836,397	6.0%	142	5.2%	139,693	4.70%	295.3
Mecklenburg-Vorpommern	1,831,290	0.6%	20	0.7%	91,564	4.51%	286.7
Niedersachsen	23,397,417	7.1%	201	7.4%	116,405	4.74%	282.9
Nordrhein-Westfalen	57,556,270	17.5%	445	16.4%	129,340	4.80%	297.6
Rheinland-Pfalz	15,203,671	4.6%	112	4.1%	135,747	4.69%	294.4
Saarland	7,215,437	2.2%	61	2.2%	118,286	4.68%	296.7
Sachsen	45,254,663	13.8%	480	17.7%	94,281	5.10%	291.0
Sachsen-Anhalt	14,388,122	4.4%	132	4.9%	109,001	5.06%	293.9
Schleswig-Holstein	7,251,094	2.2%	53	1.9%	136,813	4.66%	312.5
Thüringen	4,739,599	1.4%	42	1.5%	112,848	4.85%	310.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	328,478,905	100.0%	2,718	100.0%	120,853	4.83%	297.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	138,257,437	42.1%	953	35.1%	145,076	98.4%	1.6%
Hochhaus/appartement	151,903,033	46.2%	1,552	57.1%	97,876	30.7%	69.3%
Mehrfamilienhaus	23,217,717	7.1%	123	4.5%	188,762	76.4%	23.6%
Zweifamilienhaus	14,550,624	4.4%	87	3.2%	167,249	95.4%	4.6%
Laden/wohnhaus	550,093	0.2%	3	0.1%	183,364	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	328,478,905	100.0%	2,718	100.0%	120,853	58.7%	41.3%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	87,782,182	26.7%	1,192	43.9%	73,643	4.99%	286.4
100,000 - 150,000	102,169,017	31.1%	828	30.5%	123,393	4.87%	298.9
150,000 - 200,000	73,729,806	22.4%	430	15.8%	171,465	4.72%	304.5
200,000 - 250,000	42,082,614	12.8%	191	7.0%	220,328	4.73%	305.1
250,000 - 300,000	13,926,169	4.2%	52	1.9%	267,811	4.63%	309.9
300,000 - 350,000	5,742,277	1.7%	18	0.7%	319,015	4.49%	262.5
350,000 - 400,000	778,843	0.2%	2	0.1%	389,422	5.00%	327.6
400,000 - 450,000	1,687,997	0.5%	4	0.1%	421,999	4.93%	321.8
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%	5.0
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	328,478,905	100.0%	2,718	100.0%	120,853	4.83%	297.1

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	953			
Number of loan parts	1,243			
	Weighted average	Minimum	Maximum	
Loan size	99,034	2,721	443,674	
Loan part size	75,928	1,461	443,674	
Coupon	5.04%	3.81%	6.17%	
Remaining maturity (months)	293.9	5	429	
Remaining interest period (months)	5.9	1	59	
Original interest period (months)	116.6	3	120	
Seasoning (months)	115.2	97.5	129.4	
Loan to Lending Value	104.6%	2.0%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	69,529,244.62	77.9%	73.67%	
Owner occupied	24,849,800.09	22.1%	26.33%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	62,606,194	66.3%	849	68.3%	73,741	5.02%	309.3
Interest Only With Life Insurance Redemption	7,602,678	8.1%	92	7.4%	82,638	5.06%	197.9
Interest Only With Building Savings Account Redem	4,003,855	4.2%	43	3.5%	93,113	5.00%	164.9
Interest Only	20,166,317	21.4%	259	20.8%	77,862	5.12%	308.1
Total	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	2,354,377	2.5%	28	2.3%	84,085	4.29%	279.1
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	826,960	0.9%	13	1.0%	63,612	5.07%	304.6
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	91,197,708	96.6%	1,202	96.7%	75,872	5.06%	294.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	11,962,072	12.7%	128	10.3%	93,454	4.26%	306.3
4.50% - 4.75%	8,376,731	8.9%	84	6.8%	99,723	4.63%	303.4
4.75% - 5.00%	14,057,079	14.9%	212	17.1%	66,307	4.92%	298.9
5.00% - 5.25%	34,394,650	36.4%	452	36.4%	76,094	5.12%	290.4
5.25% - 5.50%	16,597,004	17.6%	231	18.6%	71,849	5.37%	290.4
5.50% - 5.75%	5,231,751	5.5%	80	6.4%	65,397	5.60%	283.4
5.75% - 6.00%	2,404,069	2.5%	35	2.8%	68,688	5.84%	277.2
6.00% - 6.25%	1,355,688	1.4%	21	1.7%	64,557	6.07%	277.8
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	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.9

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	-	0.0%	-	0.0%	-	0.00%	-
01-jul-2013 - 31-dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2014 - 31-dec-2014	80,232	0.1%	1	0.1%	80,232	5.79%	135.0
01-jan-2015 - 31-dec-2015	75,916,519	80.4%	984	79.2%	77,151	4.95%	296.1
01-jan-2016 - 31-dec-2016	17,529,725	18.6%	245	19.7%	71,550	5.44%	285.2
01-jan-2017 - 31-dec-2017	110,361	0.1%	2	0.2%	55,180	5.20%	320.0
01-jan-2018 - 31-dec-2018	219,025	0.2%	3	0.2%	73,008	4.58%	322.6
01-jan-2019 - 31-dec-2019	225,479	0.2%	3	0.2%	75,160	5.55%	281.0
01-jan-2020 - 31-aug-2111	297,704	0.3%	5	0.4%	59,541	5.20%	296.2
Total	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.9

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	429,000	0.5%	3	0.2%	143,000	4.50%	6.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.2%	93,943	4.93%	21.1
01-jan-2018 - 31-dec-2019	154,972	0.2%	3	0.2%	51,657	5.46%	41.5
01-jan-2020 - 31-dec-2021	206,859	0.2%	4	0.3%	51,715	4.94%	64.7
01-jan-2022 - 31-dec-2023	575,986	0.6%	7	0.6%	82,284	4.89%	97.5
01-jan-2024 - 31-dec-2025	864,223	0.9%	11	0.9%	78,566	4.98%	120.9
01-jan-2026 - 31-dec-2027	729,792	0.8%	10	0.8%	72,979	5.01%	136.9
01-jan-2028 - 31-dec-2029	1,570,739	1.7%	19	1.5%	82,670	4.87%	165.4
01-jan-2030 - 31-dec-2031	3,612,590	3.8%	46	3.7%	78,535	5.08%	185.1
01-jan-2032 - 31-dec-2033	886,089	0.9%	10	0.8%	88,609	4.50%	210.7
01-jan-2034 - 31-dec-2035	3,590,992	3.8%	36	2.9%	99,750	4.96%	239.8
01-jan-2036 - 31-dec-2037	1,221,285	1.3%	14	1.1%	87,235	5.08%	253.9
01-jan-2038 - 31-dec-2039	8,435,186	8.9%	126	10.1%	66,946	5.54%	288.6
01-jan-2040 - 31-dec-2041	54,652,124	57.9%	756	60.8%	72,291	5.15%	308.3
01-jan-2042 - 31-dec-2043	11,152,916	11.8%	132	10.6%	84,492	4.67%	331.2
01-jan-2044 - 31-dec-2045	4,635,110	4.9%	49	3.9%	94,594	4.27%	352.8
01-jan-2046 - 31-dec-2047	1,413,298	1.5%	14	1.1%	100,950	3.98%	374.0
01-Jan-2048 - 31-Dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	429.0
Total	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,081,368	1.1%	27	2.8%	40,051	4.47%	276.1
60% - 70%	763,994	0.8%	10	1.0%	76,399	4.47%	320.2
70% - 80%	2,128,181	2.3%	27	2.8%	78,822	4.59%	285.4
80% - 90%	5,189,521	5.5%	50	5.2%	103,790	4.77%	264.6
90% - 100%	10,703,422	11.3%	105	11.0%	101,937	4.79%	288.6
100% - 110%	43,406,569	46.0%	446	46.8%	97,324	5.08%	305.7
110% - 120%	31,105,991	33.0%	288	30.2%	108,007	5.17%	284.8
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	94,379,045	100.0%	953	100.0%	99,034	5.04%	293.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	19,575,063	20.7%	207	21.7%	94,566	5.08%	296.0
Brandenburg	8,590,308	9.1%	72	7.6%	119,310	4.80%	297.5
Mecklenburg-Vorpommern	1,831,290	1.9%	20	2.1%	91,564	4.51%	286.7
Sachsen	45,254,663	47.9%	480	50.4%	94,281	5.10%	291.0
Sachsen-Anhalt	14,388,122	15.2%	132	13.9%	109,001	5.06%	293.9
Thüringen	4,739,599	5.0%	42	4.4%	112,848	4.85%	310.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	94,379,045	100.0%	953	100.0%	99,034	5.04%	293.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	18,870,635	20.0%	150	15.7%	125,804	98.00%	2.00%
Hochhaus/appartement	71,368,573	75.6%	772	81.0%	92,446	5.57%	94.43%
Mehrfamilienhaus	2,439,179	2.6%	16	1.7%	152,449	50.00%	50.00%
Zweifamilienhaus	1,567,058	1.7%	14	1.5%	111,933	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	94,379,045	100.0%	953	100.0%	99,034	22.14%	77.86%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	44,687,496	47.3%	606	63.6%	73,742	5.12%	288.4
100,000 - 150,000	30,119,825	31.9%	248	26.0%	121,451	5.02%	297.0
150,000 - 200,000	10,303,608	10.9%	59	6.2%	174,637	4.92%	299.9
200,000 - 250,000	7,483,925	7.9%	34	3.6%	220,115	4.88%	300.5
250,000 - 300,000	1,340,517	1.4%	5	0.5%	268,103	4.68%	320.0
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	443,674	0.5%	1	0.1%	443,674	5.11%	317.0
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	94,379,045	100.0%	953	100.0%	99,034	5.04%	293.9