

E-MAC DE 2006-I Investor Report November 2015

Cashflow analysis for the period

Total interest received	3,309,334	
Interest received on transaction accounts	(508)	
Net Post Foreclosure Proceeds	170,125	
Liquidity available	9,196,826	
Reserve account available	-	
Receivables under hedging arrangements	16,900	
Total funds available		12,692,677
Company management expenses	-	
MPT fee	87,698	
Administration fee	5,481	
Third party fees	438,916	
Liquidity Facility fee	2,910	
Payments under hedging arrangements	2,369,106	
Interest on the Notes	127,927	
Shortfall Class C PDL Repayment	-	
Shortfall Class D PDL Repayment	463,813	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		3,495,851
Available after distribution of funds		9,196,826
Undrawn Liquidity Facility	9,196,826	
Reserve account funding	-	
Available liquidity		9,196,826
Net cashflow		-

Collateral

Starting current balance per 1 August 2015	292,325,004
To be disbursed per 1 August 2015	-
Starting principal balance 1 August 2015	292,325,004
Principal (p)repayments	(71,670,717)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,529,168)
Ending principal balance	219,125,120
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	219,125,120

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	7,235,852	1,529,168	463,813	8,301,206
Class E	7,000,000	-	-	7,000,000
Total	14,235,852	1,529,168	463,813	15,301,206

Performance

	Last period	This period	Since issue
Prepayment rate	36.20%	67.96%	8.34%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	179,853,537	82.1%	1,590	82.5%
1 - 30	45,593	9,717,568	4.4%	103	5.3%
31 - 60	26,022	2,278,847	1.0%	21	1.1%
61 - 90	38,649	2,015,164	0.9%	17	0.9%
91 - 120	26,479	1,168,561	0.5%	11	0.6%
121-150	28,090	1,058,285	0.5%	9	0.5%
> 151	3,138,657	23,033,158	10.5%	177	9.2%
Total	3,303,490	219,125,120	100%	1,928	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	781,730	1,529,168	170,125	45,656,629

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	1,928			
Number of loans parts	2,592			
	Weighted average	Minimum	Maximum	
Loan size	113,654	1,097	440,363	
Loan part size	84,539	1,097	440,363	
Coupon	4.84%	3.79%	6.17%	
Remaining maturity (months)	294.9	1	469	
Remaining interest period (months)	5.7	1	64	
Original interest period (months)	93.4	3	180	
Seasoning (months)	119.6	103.3	137.2	
Loan to Lending Value	103.6%	0.8%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	81,401,364.75	44.9%	37.15%	
Owner occupied	137,723,755.23	55.1%	62.85%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	143,638,629	65.6%	1,821	70.3%	78,879	4.80%	314.9	
Interest Only With Life Insurance Redemption	17,983,509	8.2%	180	6.9%	99,908	4.74%	223.7	
Interest Only With Building Savings Account Redem	13,842,820	6.3%	122	4.7%	113,466	4.72%	144.3	
Interest Only	43,660,162	19.9%	469	18.1%	93,092	5.06%	306.0	
Total	219,125,120	100.0%	2,592	100.0%	84,539	4.84%	294.9	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	44,185,780	20.2%	525	20.3%	84,163	4.22%	314.7	
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	13,338,072	6.1%	168	6.5%	79,393	5.15%	289.2	
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	161,416,997	73.7%	1,898	73.2%	85,046	4.98%	289.9	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	184,271	0.1%	1	0.0%	184,271	5.20%	306.0	
Total	219,125,120	100.0%	2,592	100.0%	84,539	4.84%	294.9	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 4.50%	61,416,469	28.0%	709	27.4%	86,624	4.24%	313.2	
4.50% - 4.75%	32,534,002	14.8%	334	12.9%	97,407	4.66%	290.2	
4.75% - 5.00%	42,852,266	19.6%	467	18.0%	91,761	4.89%	291.6	
5.00% - 5.25%	36,987,671	16.9%	465	17.9%	79,543	5.13%	289.0	
5.25% - 5.50%	28,279,130	12.9%	376	14.5%	75,210	5.37%	286.0	
5.50% - 5.75%	10,919,639	5.0%	151	5.8%	72,315	5.61%	274.3	
5.75% - 6.00%	4,150,782	1.9%	61	2.4%	68,046	5.85%	271.0	
6.00% - 6.25%	1,985,162	0.9%	29	1.1%	68,454	6.05%	270.2	
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	219,125,120	100.0%	2,592	100.0%	84,539	4.84%	294.9	

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	-	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	0.1%	1	0.0%	139,206	6.00%	275.0	
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%	238.8	
01-jan-2015 - 31-dec-2015	106,972,322	48.8%	1,231	47.5%	86,899	4.80%	295.1	
01-jan-2016 - 31-dec-2016	97,913,826	44.7%	1,189	45.9%	82,350	4.84%	295.4	
01-jan-2017 - 31-dec-2017	469,262	0.2%	4	0.2%	117,315	5.07%	324.4	
01-jan-2018 - 31-dec-2018	291,727	0.1%	4	0.2%	72,932	4.79%	320.6	
01-jan-2019 - 31-dec-2019	581,581	0.3%	7	0.3%	83,083	5.38%	265.9	
01-jan-2020 - 31-aug-2111	12,490,021	5.7%	154	5.9%	81,104	5.15%	289.6	
Total	219,125,120	100.0%	2,592	100.0%	84,539	4.84%	294.9	

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-jan-2012 - 31-dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2014 - 31-dec-2015	924,054	0.4%	10	0.4%	92,405	4.75%	0.7
01-jan-2016 - 31-dec-2017	2,689,668	1.2%	20	0.8%	134,483	4.69%	11.3
01-jan-2018 - 31-dec-2019	763,584	0.3%	6	0.2%	127,264	4.74%	39.1
01-jan-2020 - 31-dec-2021	1,265,147	0.6%	16	0.6%	79,072	4.70%	63.0
01-jan-2022 - 31-dec-2023	1,281,027	0.6%	14	0.5%	91,502	4.84%	88.8
01-jan-2024 - 31-dec-2025	2,018,372	0.9%	26	1.0%	77,630	4.72%	113.1
01-jan-2026 - 31-dec-2027	2,163,175	1.0%	36	1.4%	60,088	4.73%	133.7
01-jan-2028 - 31-dec-2029	2,204,455	1.0%	25	1.0%	88,178	5.01%	155.7
01-jan-2030 - 31-dec-2031	6,687,119	3.1%	73	2.8%	91,604	4.93%	184.2
01-jan-2032 - 31-dec-2033	4,164,096	1.9%	52	2.0%	80,079	4.46%	203.8
01-jan-2034 - 31-dec-2035	6,397,115	2.9%	67	2.6%	95,479	4.73%	233.5
01-jan-2036 - 31-dec-2037	5,215,016	2.4%	55	2.1%	94,818	4.73%	249.8
01-jan-2038 - 31-dec-2039	12,848,877	5.9%	170	6.6%	75,582	5.61%	281.5
01-jan-2040 - 31-dec-2041	66,980,666	30.6%	877	33.8%	76,375	5.20%	303.0
01-jan-2042 - 31-dec-2043	64,167,581	29.3%	687	26.5%	93,403	4.71%	324.7
01-jan-2044 - 31-dec-2045	36,151,848	16.5%	428	16.5%	84,467	4.25%	349.8
01-jan-2046 - 31-dec-2047	2,676,597	1.2%	25	1.0%	107,064	4.26%	368.8
01-Jan-2048 - 31-Dec-2137	526,722	0.2%	5	0.2%	105,344	4.31%	452.3
Total	219,125,120	100.0%	2,592	100.0%	84,539	4.84%	294.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of		WAC	WAM
				total	Average loan size		
0% - 60%	2,499,263	1.1%	99	5.1%	25,245	4.62%	215.6
60% - 70%	2,037,082	0.9%	24	1.2%	84,878	4.49%	292.9
70% - 80%	5,323,290	2.4%	56	2.9%	95,059	4.58%	246.6
80% - 90%	15,513,048	7.1%	137	7.1%	113,234	4.67%	266.7
90% - 100%	33,450,279	15.3%	264	13.7%	126,706	4.64%	302.8
100% - 110%	92,545,328	42.2%	793	41.1%	116,703	4.87%	312.8
110% - 120%	67,756,831	30.9%	555	28.8%	122,084	4.97%	279.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	219,125,120	100.0%	1,928	100.0%	113,654	4.84%	294.9

Province	Value	As percentage of total	Number of Loans	As percentage of		WAC	WAM
				total	Average loan size		
Baden-Württemberg	37,740,361	17.2%	273	14.2%	138,243	4.80%	300.8
Bayern	25,938,939	11.8%	217	11.3%	119,534	4.84%	296.9
Berlin	14,291,979	6.5%	158	8.2%	90,456	4.92%	296.4
Brandenburg	5,156,401	2.4%	46	2.4%	112,096	4.89%	290.0
Bremen	1,471,550	0.7%	16	0.8%	91,972	4.83%	300.6
Hamburg	592,772	0.3%	5	0.3%	118,554	5.25%	302.6
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	12,410,120	5.7%	96	5.0%	129,272	4.79%	280.2
Mecklenburg-Vorpommern	1,092,397	0.5%	11	0.6%	99,309	4.59%	268.6
Niedersachsen	14,128,125	6.4%	135	7.0%	104,653	4.85%	291.9
Nordrhein-Westfalen	40,667,333	18.6%	327	17.0%	124,365	4.81%	294.4
Rheinland-Pfalz	9,564,769	4.4%	77	4.0%	124,218	4.74%	292.3
Saarland	4,978,827	2.3%	44	2.3%	113,155	4.74%	283.4
Sachsen	32,680,247	14.9%	360	18.7%	90,778	4.90%	295.8
Sachsen-Anhalt	9,990,406	4.6%	95	4.9%	105,162	5.01%	292.6
Schleswig-Holstein	4,991,852	2.3%	38	2.0%	131,365	4.78%	298.2
Thüringen	3,429,042	1.6%	30	1.6%	114,301	4.86%	307.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	219,125,120	100.0%	1,928	100.0%	113,654	4.84%	294.9

Property type	Value	As percentage of total	Number of Loans	As percentage of		Owner Occupied	Investment Property
				total	Average loan size		
Einfamilienhaus	81,633,756	37.3%	613	31.8%	133,171	98.2%	1.8%
Hochhaus/appartement	109,970,374	50.2%	1,161	60.2%	94,720	28.8%	71.2%
Mehrfamilienhaus	17,805,290	8.1%	95	4.9%	187,424	74.7%	25.3%
Zweifamilienhaus	9,175,283	4.2%	56	2.9%	163,844	94.6%	5.4%
Laden/wohnhaus	540,417	0.2%	3	0.2%	180,139	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	219,125,120	100.0%	1,928	100.0%	113,654	55.1%	44.9%

Loan size	Value	As percentage of total	Number of Loans	As percentage of		WAC	WAM
				total	Average loan size		
- 100,000	63,512,320	29.0%	914	47.4%	69,488	4.90%	282.2
100,000 - 150,000	72,458,047	33.1%	588	30.5%	123,228	4.85%	302.5
150,000 - 200,000	48,465,308	22.1%	282	14.6%	171,863	4.78%	299.7
200,000 - 250,000	23,032,740	10.5%	104	5.4%	221,469	4.82%	297.4
250,000 - 300,000	7,738,221	3.5%	29	1.5%	266,835	4.73%	304.2
300,000 - 350,000	2,249,369	1.0%	7	0.4%	321,338	4.48%	230.7
350,000 - 400,000	392,831	0.2%	1	0.1%	392,831	5.30%	301.0
400,000 - 450,000	1,276,283	0.6%	3	0.2%	425,428	5.05%	312.0
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	219,125,120	100.0%	1,928	100.0%	113,654	4.84%	294.9

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	700			
Number of loans parts	917			
	Weighted average	Minimum	Maximum	
Loan size	95,201	1,097	440,363	
Loan part size	72,672	1,097	440,363	
Coupon	4.91%	3.87%	6.17%	
Remaining maturity (months)	295.1	1	450	
Remaining interest period (months)	7.0	1	59	
Original interest period (months)	81.4	6	120	
Seasoning (months)	120.4	103.5	135.4	
Loan to Lending Value	104.5%	0.8%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	52,698,795.01	82.1%	79.08%	
Owner occupied	13,941,677.53	17.9%	20.92%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	47,808,588	71.7%	681	74.3%	70,204	4.85%	313.1
Interest Only With Life Insurance Redemption	4,728,893	7.1%	60	6.5%	78,815	4.87%	195.8
Interest Only With Building Savings Account Redem	3,256,577	4.9%	35	3.8%	93,045	4.78%	176.6
Interest Only	10,846,415	16.3%	141	15.4%	76,925	5.27%	295.1
Total	66,640,473	100.0%	917	100.0%	72,672	4.91%	295.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0 - 12	19,626,942	29.5%	261	28.5%	75,199	4.21%	319.0
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	5,598,733	8.4%	80	8.7%	69,984	5.11%	284.3
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	41,414,798	62.1%	576	62.8%	71,901	5.22%	285.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	66,640,473	100.0%	917	100.0%	72,672	4.91%	295.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	23,215,902	34.8%	304	33.2%	76,368	4.22%	315.0
4.50% - 4.75%	2,541,547	3.8%	26	2.8%	97,752	4.63%	275.1
4.75% - 5.00%	5,485,263	8.2%	89	9.7%	61,632	4.92%	289.1
5.00% - 5.25%	12,840,249	19.3%	170	18.5%	75,531	5.15%	286.0
5.25% - 5.50%	13,674,317	20.5%	193	21.0%	70,851	5.38%	289.7
5.50% - 5.75%	5,137,686	7.7%	79	8.6%	65,034	5.60%	275.9
5.75% - 6.00%	2,393,241	3.6%	35	3.8%	68,378	5.84%	272.3
6.00% - 6.25%	1,352,266	2.0%	21	2.3%	64,394	6.07%	271.8
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	66,640,473	100.0%	917	100.0%	72,672	4.91%	295.1

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%	129.0
01-jan-2015 - 31-dec-2015	30,316,440	45.5%	407	44.4%	74,488	4.90%	295.9
01-jan-2016 - 31-dec-2016	30,578,854	45.9%	428	46.7%	71,446	4.89%	296.8
01-jan-2017 - 31-dec-2017	110,361	0.2%	2	0.2%	55,180	5.20%	314.0
01-jan-2018 - 31-dec-2018	218,244	0.3%	3	0.3%	72,748	4.58%	329.9
01-jan-2019 - 31-dec-2019	223,725	0.3%	3	0.3%	74,575	5.55%	295.3
01-jan-2020 - 31-aug-2111	5,112,615	7.7%	73	8.0%	70,036	5.12%	281.4
Total	66,640,473	100.0%	917	100.0%	72,672	4.91%	295.1

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	219,247	0.3%	2	0.2%	109,623	4.59%	1.1
01-jan-2016 - 31-dec-2017	271,886	0.4%	3	0.3%	90,629	4.87%	14.7
01-jan-2018 - 31-dec-2019	76,200	0.1%	1	0.1%	76,200	5.61%	31.0
01-jan-2020 - 31-dec-2021	181,579	0.3%	4	0.4%	45,395	4.49%	59.7
01-jan-2022 - 31-dec-2023	568,138	0.9%	6	0.7%	94,690	4.72%	90.0
01-jan-2024 - 31-dec-2025	870,977	1.3%	13	1.4%	66,998	4.56%	114.4
01-jan-2026 - 31-dec-2027	385,847	0.6%	11	1.2%	35,077	4.85%	133.5
01-jan-2028 - 31-dec-2029	794,760	1.2%	11	1.2%	72,251	4.93%	158.9
01-jan-2030 - 31-dec-2031	2,018,066	3.0%	23	2.5%	87,742	5.07%	181.5
01-jan-2032 - 31-dec-2033	1,225,265	1.8%	16	1.7%	76,579	4.46%	205.1
01-jan-2034 - 31-dec-2035	2,049,292	3.1%	25	2.7%	81,972	4.67%	232.5
01-jan-2036 - 31-dec-2037	1,341,182	2.0%	15	1.6%	89,412	4.89%	251.7
01-jan-2038 - 31-dec-2039	6,263,716	9.4%	92	10.0%	68,084	5.71%	280.6
01-jan-2040 - 31-dec-2041	26,681,592	40.0%	382	41.7%	69,847	5.26%	301.3
01-jan-2042 - 31-dec-2043	8,726,782	13.1%	116	12.6%	75,231	4.59%	323.4
01-jan-2044 - 31-dec-2045	14,177,373	21.3%	186	20.3%	76,222	4.23%	350.4
01-jan-2046 - 31-dec-2047	616,163	0.9%	9	1.0%	68,463	4.17%	369.2
01-Jan-2048 - 31-Dec-2137	172,408	0.3%	2	0.2%	86,204	4.54%	440.6
Total	66,640,473	100.0%	917	100.0%	72,672	4.91%	295.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	989,032	1.5%	28	4.0%	35,323	4.56%	246.1
60% - 70%	459,745	0.7%	7	1.0%	65,678	4.50%	279.0
70% - 80%	1,422,689	2.1%	17	2.4%	83,688	4.72%	252.7
80% - 90%	4,253,160	6.4%	44	6.3%	96,663	4.72%	259.9
90% - 100%	5,549,678	8.3%	56	8.0%	99,101	4.65%	289.8
100% - 110%	30,428,653	45.7%	324	46.3%	93,916	4.92%	309.9
110% - 120%	23,537,517	35.3%	224	32.0%	105,078	5.04%	288.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	66,640,473	100.0%	700	100.0%	95,201	4.91%	295.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	14,291,979	21.4%	158	22.6%	90,456	4.92%	296.4
Brandenburg	5,156,401	7.7%	46	6.6%	112,096	4.89%	290.0
Mecklenburg-Vorpommern	1,092,397	1.6%	11	1.6%	99,309	4.59%	288.6
Sachsen	32,680,247	49.0%	360	51.4%	90,778	4.90%	295.8
Sachsen-Anhalt	9,990,406	15.0%	95	13.6%	105,162	5.01%	292.6
Thüringen	3,429,042	5.1%	30	4.3%	114,301	4.86%	307.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	66,640,473	100.0%	700	100.0%	95,201	4.91%	295.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	10,078,158	15.1%	85	12.1%	118,567	97.65%	2.35%
Hochhaus/appartement	53,422,092	80.2%	594	84.9%	89,936	5.05%	94.95%
Mehrfamilienhaus	2,079,358	3.1%	12	1.7%	173,280	33.33%	66.67%
Zweifamilienhaus	933,965	1.4%	8	1.1%	116,746	87.50%	12.50%
Laden/wohnhaus	126,900	0.2%	1	0.1%	126,900	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	66,640,473	100.0%	700	100.0%	95,201	17.86%	82.14%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	33,091,854	49.7%	462	66.0%	71,627	4.94%	287.3
100,000 - 150,000	20,906,791	31.4%	173	24.7%	120,849	4.90%	305.0
150,000 - 200,000	7,883,822	11.8%	45	6.4%	175,196	4.86%	301.6
200,000 - 250,000	3,790,586	5.7%	17	2.4%	222,976	4.93%	286.9
250,000 - 300,000	527,057	0.8%	2	0.3%	263,529	4.19%	346.5
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	440,363	0.7%	1	0.1%	440,363	5.11%	313.0
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	66,640,473	100.0%	700	100.0%	95,201	4.91%	295.1