E-MAC DE 2007-I Investor Report August 2014

Cashflow analysis for the period			
Total interest received	6,436,429		
Interest received on transaction accounts	663		
Net Post Foreclosure Proceeds Liquidity available	374,055		
Reserve account available	13,495,970		
Receivables under hedging arrangements			
Total funds available		20,307,117	
2		-	
Company management expenses MPT fee	- 130,875		
Administration fee	8.180		
Third party fees	295,943		
Liquidity Facility fee	4.152		
Payments under hedging arrangements	4,796,784		
Interest on the Notes	1,052,758		
Class D PDL Repayment	522,455		
Class E PDL Repayment	-		
Redemption on Class F Notes	-		
Deferred Purchase Price Instalment Total funds distributed	-	6,811,147	
Total funds distributed		0,011,147	
Available after distribution of funds		13,495,970	
Undrawn Liquidity Facility	13,495,970	1	
Reserve account funding	-		
Available liquidity		13,495,970	
Net cashflow		-	
<u>Collateral</u>			
Starting current balance 1 May 2014		441,151,898.02	
To be disbursed per 1 May 2014		-	
Starting principal balance 1 May 2014		441,151,898.02	
Unused amount		-	
Principal (p)repayments		(5,128,941.16)	
Loans re-assigned to Seller		-	
Further Advances bought (incl. amounts to be disbur Losses for the period	sed)	- (3,843,286.18)	
Losses for the period		(3,043,200.10)	
Ending principal balance		I	432,179,671
Balance Reset Participation		-	
Total balance E-MAC DE 2007-I		j	432,179,671

Principal Deficiency Ledger

Principal Deficiency Ledger				
	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	413,779	3,843,286	522,455	3,734,611
Class E	8,300,000	-	-	8,300,000
Total	8,713,779	3,843,286	522,455	12,034,611

Performance

Last period	This period	Since issue
5.44%	6.64%	2.87%
	Lasi periou	Lasi perioù This perioù

Delinguent amount	Principal	As percentage of total	Number of loans	As percentage of tota
-	341,539,395	79.0%	2703	80.4%
192,633	34,018,495	7.9%	245	7.3%
78,297	7,038,481	1.6%	52	1.5%
52,921	3,322,965	0.8%	23	0.7%
53,379	2,527,192	0.6%	13	0.4%
95,760	3,439,057	0.8%	23	0.7%
5,530,907	40,294,085	9.3%	301	9.0%
6,003,896	432,179,671	100.0%	3,360	100.0%
	192,633 78,297 52,921 53,379 95,760 5,530,907	- 341,539,395 192,633 34,018,495 78,297 7,038,481 52,921 3,322,965 53,379 2,627,192 95,760 3,439,057 5,530,907 40,294,085	- 341,539,395 79.0% 192,633 34,018,495 7.9% 78,297 7.038,481 1.6% 52,921 3.322,965 0.8% 53,379 2.527,192 0.6% 95,760 3,439,057 0.8% 5,530,907 40,294,085 9.3%	- 341,539,395 79.0% 2703 192,633 34,018,495 7.9% 245 78,297 7,038,481 1.6% 52 52,921 3,322,965 0.8% 23 53,379 2,527,192 0.6% 13 95,760 3,439,057 0.8% 23 5,530,907 40,294,085 9.3% 301

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	3,032,790	3,843,286	175,553	28,589,602

Summary - Total Portfolio

	<u>Characteristics</u>							
Nume of samp price 5.82 Lass large price lange pri	Amounts to be disbursed	-						
Last as man. Cooper Table 1 19.65 (2.25) Table 1 2.26 (2.25) Table 1 2.26 (2.25) Table 1 2.26 (2.25) Table 1 2.26 (2.25) Image intervieweit intervi								
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Lan sinc 1925 1925 2,246 09240 Bearson puttery (rentified model) 2272 0 0 124 Bearson puttery (rentified model) 2272 0 0 240 Bearson puttery (rentified model) 2272 0 0 275 Bearson puttery (rentified model) 2272 0 0 0 75 Bearson puttery (rentified model) 22772 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Weighted average	Minimum	Maximum				
Design: State 3.775 1.055 Organization membrane membran		128,625	2,466	659,406				
Remaining matrix (month) 122 3 0 1000 Second (month) 122 0 0 10000 Second (month) 122 0 0 10000 Second (month) 122 0 0								
Branch granted (method) 41.9 1 1 100 Upper line specifies 106.1% 0.0% 124.4% Land Longy Value 106.1% 0.0% 124.4% Linestanding Value 106.1% 0.0% 45.4% Linestanding Value A Strot Construction Springed Januari A Strot Construction Springed Januari A Strot Construction Springed Januari Linestanding Value A Strot Construction Springed Januari A Strot Construction Springed Januari Note WMM Analogo Value A Strot Construction Springed Januari A Strot Construction Springed Januari Note WMM Analogo Value A Strot Construction Springed Januari A Strot Construction Springed Januari Note WMM Analogo Value 11.13.840 Particle Strot Springed Januari A Strot Construction Springed Januari Note Note </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
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Interactional 143,888,57,88 40,9% 34,81% Redemption type Association of loss of	Loan to Lending Value	106.1%	0.9%	129.4%				
Owner cosuped 282,510.113.00 98.1% 65.39% Referencies Value As percentage of test Number of booms Average loss part isse WAC WAM Annaly 11.31.840 72.0% 2.057 74.7% 105.997 5.40% 306.85 Interest Only With Building Savinge Account Redemption 34.43.232 8.0% 266 6.7% 103.05 5.5% 31.6 Tail 422.178.671 300.0% 3.02 100.0% 106.917 5.44% 297.5 Tail 422.178.671 300.0% 3.02 100.0% 106.913 5.44% 297.5 Tail - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% </td <td></td> <td></td> <td></td> <td>ns As%Ou</td> <td></td> <td>amount</td> <td></td> <td></td>				ns As%Ou		amount		
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Interest Only Building Bawigs Account Redem 34,420,233 8.0% 265 6.7% 129,255 5.5% 226.6 Teld 422,179,071 100.0% 3.092 100.0% 109,913 5.44% 227.5 Teld 422,179,071 100.0% 3.092 100.0% 109,913 5.44% 227.5 Teld As percentage of teld Number of loargins teld Average loan partize WAC WAM 0 - 13 - 0.0% - 0.0% - 0.00% - 25 - 58 - 0.0% - 0.00% - 0.00% - 27 - 64 - 0.0% - 0.00% - 0.00% - 7 - 84 - 0.00% - 0.00% - 0.00% - 7 - 84 - 0.00% - 0.00% - 0.00% - 7 - 84 - 0.00% - 0.00% - 0.00% -								
Interest Only 5.391.66 1.1% 436 11.1% 120.164 5.50% 310.9 Test 432.179.671 100.0% 3.542 100.0% 109.013 5.44% 297 Interest term Value As percentage of total Number of loagents 0.0% . 0.00% . 0								
Total 432,178,671 100.0% 3.982 100.0% 105,913 5.44% 297.5 Interest term Value As percentage of total Number of loangest total As apercentage of total WAC WAA 10:12 . . 0.0% . 0.0% . 0.00% . </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
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Interest term Value As percentage of total Number of loarparts total Average ban part size WAC WAM 0.12 - 0.0% </td <td>Total</td> <td>432,179,671</td> <td>100.0%</td> <td>3,932</td> <td>100.0%</td> <td>109,913</td> <td>5.44%</td> <td>297.5</td>	Total	432,179,671	100.0%	3,932	100.0%	109,913	5.44%	297.5
Interest term Value As percentage of total Number of loarparts total Average ban part size WAC WAM 0.12 - 0.0% </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
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13-24 - 0.0% - 0.0% - 0.00% - 37 - 88 - 0.0% - 0.0% - 0.00% - 37 - 88 - 0.0% - 0.0% - 0.00% - 37 - 88 - 0.0% - 0.00% - 0.00% - 73 - 48 - 0.0% - 0.00% - 0.00% - 73 - 44 - 0.0% - 0.00% - 0.00% - 85 - 65 0.402271 0.1% 4 0.1% 100.818 4.40% 322.5 109 - 125 383.018.918 84.0% 3.373 85.5% 107.625 5.44% 300.3 125 - 2 - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% 287.5 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.								
25-58 . . 0.0% . 0.0% . 0.00% . 0.00% . 48-60 97.371 0.2% 15 0.4% 64.891 4.65% 277.4 49-60 97.371 0.2% 15 0.4% 64.891 4.65% 277.4 85-66 403.271 0.1% 4 0.1% 19.622 4.48% 322.3 109-125 363.019.918 64.0% 3.373 8.8.% 107.625 5.44% 300.3 126-12 0.0% - 0.0% - 0.0% - 27.9 5.19% 282.2 Teld 432.17971 100.0% 3.332 100.0% 108.913 5.44% 303.1 450% -4.75% 9.208.29 2.1% 107 2.7% 8.6176 4.25% 922.3 450% -4.75% 9.208.29 2.1% 107 2.7% 8.6176 4.25% 922.3 450% -5.05% 9.208.29 2.1% 101.00%				-		-		-
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73-84 - 0.0% - 0.0% - 0.00% - 97-108 386.329 0.1% 4 0.1% 91.582 4.88% 325.6 109-125 386.329 0.1% 4 0.1% 91.582 4.88% 325.6 128-132 - 0.0% - 0.0% - 0.0% - 0.00% - 128-2 - 67.47.782 15.6% 55.6 13.6% 125.79 5.19% 222.2 Total 432.179.671 100.0% 3.932 100.0% 109.913 5.44% 297.5 Mortage coupons Value As percentage of total Number of loanparts Value As percentage of total Average loan part size WAC WAM 0% - 4.50% 9.220.829 2.1% 107 2.7% 86.176 4.25% 292.3 4.75% 30.599.701 7.1% 232 5.9% 131.895 4.67% 308.9 4.75% 5.05% 81.816.192 12.2% 12.30.08 5.18% 233.5 5.75%		973,371		15		64,891		277.4
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126 - 0.0% - 0.0% - 0.0% - 0.00% - - 0.0% - 0.0% - 0.0% - 0.00% - 0.00% 109.913 5.44% 297.5 Total 432.178.671 100.0% 3.932 100.0% 109.913 5.44% 297.5 Mortgage coupons Value As percentage of total Number of loanparts foral Average loan part size WAC WAM 0% - 4.50% 9.220.829 2.1% 107 2.7% 86,175 4.25% 292.3 4.50% - 4.75% 30.989.701 7.1% 2.22 5.9% 131.855 4.67% 306.9 5.25% - 557% 88,617.922 1.9.5% 738 11.8% 113.030 5.3% 303.3 5.50% - 57% 78.62.365 18.2% 738 11.8% 113.030 5.3% 293.5 5.00% - 5.7% 71.79.949 1.7% 5.03 12.8% 96.048 5.8% 293.5 5.00% - 5.7% 7.17.94.94 1.7% 7.4 4.3% 96.017 6.3% <								
Total 432,179,671 100.0% 3,932 100.0% 109,913 5.44% 297.5 Mortgage coupons Value As percentage of total Number of loanparts Average loan part size WAC WAM 0% - 4.50% 9,220,829 2.1% 107 2.7% 86,176 4.25% 292.3 4.50% - 4.75% 30,599,701 7.1% 232 5.9% 131,895 4.67% 306.3 5.00% - 5.25% 81,810,449 14.2% 499 12.7% 103.03 5.48% 303.1 5.00% - 5.25% 81,817,425 19.3% 738 10.87% 113.03 5.48% 303.1 5.00% - 5.25% 31,50675 7.3% 339 16.8% 103.03 5.89% 291.2 6.00% - 6.25% 31,530.75 7.3% 339 8.6% 39.011 6.13% 291.2 6.00% - 6.25% 31,530.75 7.3% 339 8.6% 39.011 6.13% 291.2 6.25% - 6.50% 16,521.460 3.8% 171<	126 - 132	-	0.0%	-	0.0%	-	0.00%	-
Value As percentage of total Number of loanparts As percentage of total Number of loanparts Value WAC WAM 0% - 4.50% 9.220,829 2.1% 107 2.7% 86,176 4.25% 292.3 4.50% - 475% 30.599,701 7.1% 232 5.9% 131,895 4.67% 308.9 5.00% - 525% 61,381,049 14.2% 499 12.7% 123,008 5.14% 298.8 5.50% - 525% 61,381,049 14.2% 499 12.7% 123,008 5.14% 298.8 5.50% - 525% 81,617,922 13.3% 738 18.8% 113,303 5.62% 299.8 5.50% - 57% 78,629,365 18.2% 736 18.7% 106,633 5.62% 293.5 6.00% - 625% 31,530,675 7.3% 339 8.6% 93,011 6.13% 281.2 6.50% - 675% 7.179,849 1.7% 72 1.8% 99.722 6.61% 276.5 7.50% - 7.25% 13.030,31 0	132 - >	67,417,782	15.6%	536	13.6%	125,779	5.19%	282.2
Mortgage coupons Value As percentage of total Number of loanparts Iotal Average loan part size WAC WAM 0% - 450% 9,220,829 2.1% 107 2.7% 86,176 4.25% 30,89 4.75% - 5.00% 58,865,052 13.6% 463 11.8% 127,138 4.88% 303.1 6.00% - 5.25% 61,381,049 14.2% 469 12.7% 123,008 5.14% 298.8 5.25% - 5.05% 81,617,922 19.3% 738 18.8% 113,003 5.38% 203.5 5.07% - 5.75% 76,629,365 18.2% 736 18.7% 106,833 5.62% 299.8 5.75% - 6.00% 44,311,930 11.2% 503 12.8% 96,048 5.88% 203.5 6.00% - 6.25% 31,550,675 7.3% 339 8.6% 93.011 6.13% 221.2 6.25% - 6.50% 61,621,400 3.8% 171 4.3% 96,617 6.34% 277.7 6.50% - 7.0% 7,179,449	Total	432,179,671	100.0%	3,932	100.0%	109,913	5.44%	297.5
Mortgage coupons Value As percentage of total Number of loanparts Iotal Average loan part size WAC WAM 0% - 450% 9,220,829 2.1% 107 2.7% 86,176 4.25% 30,89 4.75% - 5.00% 58,865,052 13.6% 463 11.8% 127,138 4.88% 303.1 6.00% - 5.25% 61,381,049 14.2% 469 12.7% 123,008 5.14% 298.8 5.25% - 5.05% 81,617,922 19.3% 738 18.8% 113,003 5.38% 203.5 5.07% - 5.75% 76,629,365 18.2% 736 18.7% 106,833 5.62% 299.8 5.75% - 6.00% 44,311,930 11.2% 503 12.8% 96,048 5.88% 203.5 6.00% - 6.25% 31,550,675 7.3% 339 8.6% 93.011 6.13% 221.2 6.25% - 6.50% 61,621,400 3.8% 171 4.3% 96,617 6.34% 277.7 6.50% - 7.0% 7,179,449								
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7.50% -> 433,917 0.1% 8 0.2% 54,240 7.80% 246.6 Total 432,179,671 100.0% 3,932 100.0% 109,913 5.44% 297.5 Interest reset date Value As percentage of total Number of loanparts Average loan part size WAC WAM 01-Jan-2013 30-Jun-2013 95,064 0.0% 1 0.0% - 0.00% - 01-Jan-2014 31-Dec-2014 1,661,994 0.4% 17 0.4% 95,529 5,16% 297.3 01-Jan-2016 31-Dec-2015 13,508,329 3,11% 144 3,7% 93,808 4,55% 304.3 01-Jan-2016 31-Dec-2016 157,798,441 36.5% 1,482 37.7% 106,477 5.42% 301.0 01-Jan-2017 191,214,930 44.2% 1,747 44.4% 109,453 5.61% 299.4 01-Jan-2018 31-Dec-2019 - 0.0% - 0.0% - 0.0% -								
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01-Jan-2019 - 31-Dec-2019 - 0.0% - 0.0% - 0.00	01-Jan-2018 - 31-Dec-2018		0.1%		0.1%		4.85%	
		-		-		-		-
Total 432,179,671 100.0% 3,932 100.0% 109,913 5,44% 297.5								
	Total	432,179,671	100.0%	3,932	100.0%	109,913	5.44%	297.5

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	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	315,843	0.1%	7	0.2%	45,120	4.26%	11.5
01-Jan-2016 - 31-Dec-2017	3,638,232	0.8%	34	0.9%	107,007	5.18%	31.7
01-Jan-2018 - 31-Dec-2019	515,668	0.1%	12	0.3%	42,972	4.77%	53.6
01-Jan-2020 - 31-Dec-2021	1,445,375	0.3%	18	0.5%	80,299	4.96%	80.1
01-Jan-2022 - 31-Dec-2023	1,463,428	0.3%	21	0.5%	69,687	5.20%	98.8
01-Jan-2024 - 31-Dec-2025 01-Jan-2026 - 31-Dec-2027	2,226,025 7,655,501	0.5% 1.8%	28 82	0.7% 2.1%	79,501 93,360	5.13% 5.14%	124.1 150.7
01-Jan-2028 - 31-Dec-2029	7,840,093	1.8%	79	2.1%	99,242	5.46%	176.5
01-Jan-2030 - 31-Dec-2031	15,025,074	3.5%	138	3.5%	108,877	5.44%	198.2
01-Jan-2032 - 31-Dec-2033	13,323,066	3.1%	120	3.1%	111,026	5.03%	219.1
01-Jan-2034 - 31-Dec-2035	5,540,299	1.3%	50	1.3%	110,806	5.57%	247.0
01-Jan-2036 - 31-Dec-2037	54,694,534	12.7%	449	11.4%	121,814	5.57%	270.2
01-Jan-2038 - 31-Dec-2039	64,311,415	14.9%	683	17.4%	94,160	6.07%	296.4
01-Jan-2040 - 31-Dec-2041	146,162,419	33.8%	1,345	34.2%	108,671	5.52%	318.5
01-Jan-2042 - 31-Dec-2043 01-Jan-2044 - 31-Dec-2045	82,565,594 22,552,433	19.1% 5.2%	663 173	16.9% 4.4%	124,533 130,361	5.07% 4.70%	340.2 359.7
01-Jan-2046 - 31-Dec-2047	1,864,969	0.4%	23	0.6%	81,086	4.41%	385.4
01-Jan-2048 - >	1,039,704	0.2%	7	0.2%	148,529	4.88%	740.0
Total	432,179,671	100.0%	3,932	100.0%	109,913	5.44%	297.5
Total	432,179,071	100.078	3,332	100.078	109,913	5.44 /6	231.3
				As percentage of			
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	6,119,635	1.4%	101	3.0%	60,590	4.59%	216.2
60% - 70%	6,743,913	1.6%	63	1.9%	107,046	4.80%	252.8
70% - 80% 80% - 90%	11,116,846 19,900,393	2.6% 4.6%	94 157	2.8% 4.7%	118,264 126,754	4.87% 4.98%	276.2 269.3
80% - 90% 90% - 100%	19,900,393 47,215,293	4.6% 10.9%	359	4.7% 10.7%	126,754 131,519	4.98% 5.16%	269.3
100% - 110%	166,518,744	38.5%	1,216	36.2%	136,940	5.39%	315.0
110% - 120%	156,437,287	36.2%	1,220	36.3%	128,227	5.68%	295.3
120% - 130%	18,127,561	4.2%	150	4.5%	120,850	5.87%	270.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	432,179,671	100.0%	3,360	100.0%	128,625	5.44%	297.5
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	58,463,285	13.5%	382	11.4%	153,045	5.37%	303.1
Bayern	46,136,442	10.7%	332	9.9%	138,965	5.36%	299.6
Berlin	33,430,895	7.7%	267	7.9%	125,209	5.53%	300.1
Brandenburg Bremen	18,570,858 2,281,292	4.3% 0.5%	142 22	4.2% 0.7%	130,781 103,695	5.26% 5.41%	291.3 305.3
Hamburg	3,980,333	0.5%	31	0.9%	128,398	5.29%	297.1
Hessen	26,819,131	6.2%	175	5.2%	153,252	5.32%	308.3
Mecklenburg-Vorpommern	3,720,024	0.9%	27	0.8%	137,779	5.18%	276.4
Niedersachsen	24,629,414	5.7%	192	5.7%	128,278	5.29%	289.8
Nordrhein-Westfalen	59,907,038	13.9%	449	13.4%	133,423	5.33%	285.8
Rheinland-Pfalz Saarland	21,934,453 10,562,314	5.1% 2.4%	154 81	4.6% 2.4%	142,432 130,399	5.30% 5.51%	301.1 293.2
Sachsen	82,832,299	19.2%	760	2.4%	108,990	5.71%	293.2
Sachsen-Anhalt	20,502,516	4.7%	199	5.9%	103,028	5.76%	299.2
Schleswig-Holstein	10,667,072	2.5%	86	2.6%	124,036	5.20%	298.2
Thüringen	7,742,304	1.8%	61	1.8%	126,923	5.24%	304.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	432,179,671	100.0%	3,360	100.0%	128,625	5.44%	297.5
				As percentage of			
Property type	Value	As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	175,827,641	40.7%	1,179	35.1%	149,133	98.3%	1.7%
Hochhaus/appartement	202,598,804	46.9%	1,873	55.7%	108,168	30.2%	69.8%
Mehrfamilienhaus	30,753,064	7.1%	164	4.9%	187,519	73.2%	26.8%
Zweifamilienhaus	22,309,770 556,547	5.2%	140	4.2%	159,355 185,516	98.6% 100.0%	1.4%
Laden/wohnhaus unspecified	133,846	0.1% 0.0%	3 1	0.1% 0.0%	133,846	100.0% 0.0%	0.0% 100.0%
Total	432,179,671	100.0%	3,360	100.0%	128,625	59.1%	40.9%
Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
	00 500 :			04.555		5.0407	051.5
- 100,000 100,000 - 150,000	88,583,483 156.036.806	20.5% 36.1%	1,160 1,270	34.5% 37.8%	76,365 122,864	5.61% 5.46%	281.6 297.9
150,000 - 200,000	94.353.056	21.8%	549	16.3%	171,863	5.39%	297.9 303.4
200,000 - 250,000	55,991,745	13.0%	254	7.6%	220,440	5.27%	310.0
250,000 - 300,000	24,638,796	5.7%	91	2.7%	270,756	5.34%	296.1
300,000 - 350,000	8,986,785	2.1%	28	0.8%	320,957	5.43%	308.0
350,000 - 400,000	1,515,899	0.4%	4	0.1%	378,975	4.94%	285.3
400,000 - 450,000	835,638	0.2%	2	0.1%	417,819	5.38%	317.2
450,000 - 500,000 500,000 - 550,000	-	0.0% 0.0%	-	0.0% 0.0%		0.00% 0.00%	-
550,000 - 600,000	578,057	0.0%	- 1	0.0%	578,057	5.24%	- 269.0
	-	0.0%	- '	0.0%	-	0.00%	-
600,000 - 650,000					659,406	4.65%	356.0
650,000 - 700,000	659,406	0.2%	1	0.0%	039,400	1.0070	000.0
650,000 - 700,000 700,000 - 750,000	659,406 -	0.0%	1	0.0%		0.00%	-
600,000 - 650,000 650,000 - 700,000 700,000 - 750,000 750,000 - 800,000	659,406 - -	0.0% 0.0%	1 - -	0.0% 0.0%		0.00% 0.00%	-
650,000 - 700,000 700,000 - 750,000 750,000 - 800,000 800,000 - 850,000	659,406 - - -	0.0% 0.0% 0.0%	1 - - -	0.0% 0.0% 0.0%		0.00% 0.00% 0.00%	-
650,000 - 700,000 700,000 - 750,000 750,000 - 800,000	659,406 - - - - -	0.0% 0.0%	1 - - -	0.0% 0.0%	- - - -	0.00% 0.00%	
\$50,000 - 700,000 '00,000 - 750,000 '50,000 - 800,000 '00,000 - 850,000	659,406 - - - - 432,179,671	0.0% 0.0% 0.0%	1 - - - 3,360	0.0% 0.0% 0.0%	128,625	0.00% 0.00% 0.00%	

Summary - East Germany

Characteristics

Amounts to be disbursed	

Number of loans Number of loans parts	1,456 1,624		
	Weighted average	Minimum	Maximum
Loan size	114,560	2,466	659,406
Loan part size	102,709	2,466	659,406
Coupon	5.60%	3.93%	8.90%
Remaining maturity (months)	298.2	3	438
Remaining interest period (months)	35.3	3	154
Original interest period (months)	126.1	60	240
Seasoning (months)	91.5	82.1	117.9
Loan to Foreclosure Value	110.0%	0.9%	129.4%
	Value As %	of number of loans	As % Outstanding principal amount

-

	Value	As /0 of fluitiber of louris	As /o outstanding principal t
Investment properties	114,917,499.90	74.1%	68.90%
Owner occupied	51,881,395.83	25.9%	31.10%

166,798,896

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	135,080,524	81.0%	1,316	81.0%	102,645	5.60%	305.
Interest Only With Life Insurance Redemption	12,171,607	7.3%		7.8%	95,839	5.68%	238.
Interest Only With Building Savings Account Redemp	6,846,132	4.1%		3.5%	120,108	5.30%	243.
Interest Only	12,700,632	7.6%		7.6%	102,424	5.64%	306.
Total	166,798,896	100.0%	1,624	100.0%	102,709	5.60%	298.2
Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
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	508,484	0.3%		0.5%	63,560	4.51%	300.8
61 - 72		0.0%		0.0%	-	0.00%	
73 - 84	-	0.0%		0.0%	-	0.00%	
85 - 96	130,744	0.1%		0.1%	65,372	5.06%	323.3
97 - 108	152,830	0.1%		0.1%	76,415	5.33%	297.2
109 - 125	153,454,502	92.0%	1,511	93.0%	101,558	5.63%	299.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	12,552,336	7.5%	101	6.2%	124,281	5.20%	276.
Total	166,798,896	100.0%	1,624	100.0%	102,709	5.60%	298.2
Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	3,168,995	1.9%	39	2.4%	81,256	4.27%	278.0
4.50% - 4.75%	7,147,579	4.3%		3.3%	134,860	4.68%	315.9
4.75% - 5.00%	14,329,482	8.6%		7.4%	119,412	4.88%	297.8
5.00% - 5.25%	19,035,811	11.4%		9.8%	119,722	5.15%	303.4
5.25% - 5.50%	26,380,080	15.8%		15.3%	105,944	5.38%	306.8
5.50% - 5.75%	33,816,518	20.3%		20.4%	101,857	5.61%	308.0
5.75% - 6.00%	26,001,468	15.6%		16.7%	95,946	5.88%	299.5
6.00% - 6.25%	19,069,721	11.4%		12.7%	92,124	6.13%	281.4
6.25% - 6.50%	10,235,885	6.1%		7.0%	90.583	6.34%	274.9
6.50% - 6.75%	3,715,192	2.2%		2.3%	97,768	6.62%	279.9
6.75% - 7.00%	1,663,585	2.2%		2.3%	92,421	6.85%	268.4
7.00% - 7.25%	1,325,678	0.8%		0.9%	92,421	7.08%	262.4
7.25% - 7.50%	553,035	0.8%		0.9%	79,005	7.40%	263.9
7.50% - >	355,867	0.3%		0.4%	88,967	7.67%	253.
Total	166,798,896	100.0%	1,624	100.0%	102,709	5.60%	298.2
Total	166,798,896	100.0%	1,624	100.0%	102,709	5.60%	298
				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
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	856,411	0.5%	11	0.7%	77,856	5.22%	285.0
01-Jan-2015 - 31-Dec-2015	4,643,699	2.8%		3.5%	81,468	4.60%	275.
01-Jan-2016 - 31-Dec-2016	69,689,423	41.8%		43.3%	98,991	5.57%	299.
01-Jan-2017 - 31-Dec-2017	78,893,120	47.3%		46.1%	105,331	5.75%	301.3
01-Jan-2018 - 31-Dec-2018	163,907	0.1%		0.1%	81,953	4.82%	333.
01-Jan-2019 - 31-Dec-2019	100,907	0.1%		0.0%		0.00%	
01-Jan-2019 - 31-Dec-2019 01-Jan-2020 - >	10 550 000			6.2%	-	5.20%	276.3
01-Jaii-2020->	12,552,336	7.5%	101	0.2%	124,281	0.20%	276.

Total

1,624

100.0%

100.0%

102,709

5.60%

298.2

Light Murty Usa Approximative field Multic of					As percentage of			
01-bar 2019 - 10-2019 - 10	Legal Maturity	Value	As percentage of total	Number of loanparts		Average loan part size	WAC	WAM
0 Lance 21 - 21 - 20 - 21 - 22 - 2 - 2 - 2 - 2 - 2 - 2 - 2 -	01-Jan-2014 - 31-Dec-2015	113,173	0.1%	4	0.2%	28,293	4.20%	12.1
01-lan 201-lan 201-201-201-201-201-201-201-201-201-201-				6				27.8
01-46-202-21-56-2020 01-46-202-21-56-2020 01-46-2020	01-Jan-2018 - 31-Dec-2019		0.1%		0.2%	36,913	4.93%	53.9
Di-bar 2015 444 (24) 0.3% 6 0.4% 7.864 4.775 Di-bar 2013 2.20000 1.275 2.41 1.475 0.600 5.575 1 Di-bar 2013 3.51 2.20 3.51 2.20 1.475 0.600 5.575 1 Di-bar 2013 3.51 2.97 3.6 2.275 0.60 5.575 1 Di-bar 2013 3.51 2.57 3.6 2.44 1.65,13 5.575 1 Di-bar 2013 3.56,235 2.57 4.66 2.45,75 5.656 1 Di-bar 2013 2.52,235 7 1.57 1.57 1.20,145 1.556 1 1.57 1.22,223 5.556 1 1.57 1.20,145 1.556 1.556 1.556 1.57 1.57 1.57 1.556 1.556 1.57 1.57 1.57 1.557 1.557 1.557 1.557 1.557 1.557 1.557 1.557 1.557 1.557 1.557 <td< td=""><td>01-Jan-2020 - 31-Dec-2021</td><td></td><td>0.1%</td><td>4</td><td>0.2%</td><td>55,514</td><td>5.22%</td><td>78.6</td></td<>	01-Jan-2020 - 31-Dec-2021		0.1%	4	0.2%	55,514	5.22%	78.6
01-bit-2003 - 10-bit-2003 - 10				7				99.1
01-Jan 2019 - 10 - 10 - 10 - 10 - 10 - 10 - 10 -		441,624						128.5
0 - Jan 200 - 31 - Sec 201 0		2,518,695						149.9
Di-Jan 2013 - 31.0e.2013 Di-Jan 2014 - 31.0e.2013 Di-Jan 2014 - 31.0e.2014 Di-Jan 2014 - 31.0e.2014 - 31.0e.2014 Di-Jan 2014 - 31.0e.2014 - 31.0e.2014 Di-Jan 2014 - 31.0e.2014 - 31.0e.2014 - 31.0e.2014 Di-Jan 2014 - 31.0e.2014 - 31.0								177.5
11.3								195.9
Di Jabe 2013 - 11. Bas 2017 (19.07) 19.07 (19.07) 20.07 (19.07) 19.07 (1								220.0
Jub. 2013. 31 Ubc. 2029 17.031.098 22.2% 405 24.9% 91.455 6.10% 1 Jub. 2010. 31 Ubc. 2010 6.865.012 4.1% 49 1.2% 10.004 4.7% 1 10.004 4.7% 10.004 10.004								248.1
Di-Lan-2014 31-Dac-2014 05413.276 0541 37.76 054 07.76 104.800 0566 177.76 104.800 0566 177.76 104.800 0566 177.76 104.800 0566 177.76 104.800 0556 177.76 117.2523 1577.76 177.75								271.0
Di-Jack 3-15 - 24-00 Page 3-16 -24-00 Page 3-16 -24-00 Page 3-16 -24-00 Page 3-16 -24-00								296.3
01-Jan 204 - 31-De-2045 01-Jan 204 - 31-De-2045 01-Jan 204 - 31-De-2045 01-Jan 204 - 31-De-2045 01-Jan 204 - 31-De-2045 04.000 4.77% 10-Jan 204 - 31-De-2045 10-Jan								317.4
01-Jan 2006 - 31-De-2017 675,062 0.4% 8 0.5% 44.00 47.7% 5 Tel: 198,798,896 00.0% 1.534 100.0% 1.02.79 5.80% 2 Tel: 198,798,896 00.0% 1.534 100.0% 1.02.79 5.80% 2 Tel: 198,798,896 00.0% 1.534 100.0% 1.02.79 5.80% 2 Tel: 198,798,896 00.0% 1.534 100.0% 2.27% 4.57% 1.2 Tel: 198,798,896 00.0% 1.202.58% 2.27% 4.57% 1.2 Tel: 198,798,200 0.5% 8.80 0.5% 8.80 0.5% 100.0% 1.25% 2.57% 4.57% 1.2 Tel: 199,71% 1.707,379 1.0% 2.0 Tel: 199,71% 1.0% 1.000% 1.060 1.000% 1.060 1.000% 1.060 1.000% 1.060 1.000%								339.2 359.0
Di-Lan 2014 -> E 4,000 0.0% 1 0.1% 0.4,000 4.7% 4 Test 168/196.096 100.0% 1.604 100.0% 102/09 5.60% 7 Lean forecolours Value Loops Value As percentage of task Number of Loops As percentage of task Number of Loops Number of Lo								386.3
Total 186,748,866 100,0% 1,824 100,0% 102,700 5,60% 2 Lash to Forectoure Value Lones Value As percentage of tail Mumber of Lones Value As approximation of the second								438.0
Lean to Foreclosure Value Loans Value As percentage of test Number of Loan Assesse loan size WAC WAM 0%: -0%: 1,722,552 1,1% 34 2,2% 62,373 4,49% 2 0%: -0%: 1,772,379 1,0% 34 2,3% 64,33% 4,49% 2 0%: -0%: 5,266,759 3,2% 64 3,5% 110,449 5,56% 2 0%: -0%: 1,757,81 7,25% 669 3,5% 110,430 5,5% 2 10%: -10%: 10,758,175 47,25% 662 5,5% 111,52,73 5,76% 2 10%: -5% 10,342,251 6,2% 66 5,5% 114,560 5,60% 2 12%: -5% 114,560 114,560 5,00% 2 0,00% 1,00,0% 114,560 5,00% 2 12%: -5% 116,570,859 11,1% 142 9,00% 10,00% 114,560 5,20% 2 12%: -7% 10,334,02,855 11,1%	01 0di 2040 >	04,000	0.070		0.170	04,000	4.7070	400.0
Lean & Foreclosure Value Leans Value A percentage of test Mumber of Lean Undel Average test size WAC WAM 90% - 10% 1,755.62 1,1% 19 2.3% 116,879 4.69% 1 90% - 10% 2.220,663 1,3% 19 1.3% 116,579 4.69% 1 90% - 10% 2.220,663 3.2% 4.89 3.3% 110,349 0.0%% 1 90% - 10% 5.266,769 3.2% 4.89 3.1%% 113,349 0.0%% 1 100% - 10% 10,760,127 3.2%% 4.89 3.1%% 115,273 5.0%% 1 100% - 10% 114,560 5.0% 110,272 5.0%% 1 2 0.0%% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 </td <td>Total</td> <td>166,798,896</td> <td>100.0%</td> <td>1,624</td> <td>100.0%</td> <td>102,709</td> <td>5.60%</td> <td>298.2</td>	Total	166,798,896	100.0%	1,624	100.0%	102,709	5.60%	298.2
Lean & Foreclosure Value Leans Value A percentage of test Mumber of Lean Undel Average test size WAC WAM 90% - 10% 1,755.62 1,1% 19 2.3% 116,879 4.69% 1 90% - 10% 2.220,663 1,3% 19 1.3% 116,579 4.69% 1 90% - 10% 2.220,663 3.2% 4.89 3.3% 110,349 0.0%% 1 90% - 10% 5.266,769 3.2% 4.89 3.1%% 113,349 0.0%% 1 100% - 10% 10,760,127 3.2%% 4.89 3.1%% 115,273 5.0%% 1 100% - 10% 114,560 5.0% 110,272 5.0%% 1 2 0.0%% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 0.00% 1 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
Borts 2.220.693 1.3% 19 1.3% 116.679 4.6% 2.20.693 1.3% 19 1.3% 116.679 4.6% 2.20.693 1.3% 19 1.3% 116.79 4.6% 2.6% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6%	Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans		Average loan size	WAC	WAM
Borts 2.220.693 1.3% 19 1.3% 116.679 4.6% 2.20.693 1.3% 19 1.3% 116.679 4.6% 2.20.693 1.3% 19 1.3% 116.79 4.6% 2.6% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6% 111.268 5.26% 2.6%	0% - 60%	1,793,592	1.1%	34	2.3%	52,753	4.58%	243.3
TON- BONS 1,707,379 1,0% 20 1,4% BB.28 4.99% 27 BONS- BONS 11,400 12,007,379 1,0% 20 1,4% BB.23,3% 111,340 5,00% 2 BONS- BONS 11,470,179 12,0% 13,344 111,340 5,00% 2 BONS- BONS 13,344,251 6,2% 66 5,9% 120,22 5,98% 2 120% - 120% 13,044,251 6,2% 66 5,9% 120,22 5,98% 2 120% - 120% 146,0786,896 100,0% 1,466 100,0% 144,560 5,00% 2 Tell 166,788,896 100,0% 1,466 100,0% 114,560 5,00% 2 Berin 33,400,085 20,0% 247 18,3% 132,071 5,20% 130,791 5,20% 2 Berin 33,400,085 20,0% 247 16,3% 130,791 5,20% 2 3 Sacheen -20,000% 14,003								252.5
Borth 5.587.59 3.2% 48 3.3% 10.349 5.0% 2.2% 100% - 107% 5.470.177 3.2.5% 489 6.7% 111.286 5.28% 2 100% - 107% 5.470.177 3.2.5% 489 6.7% 111.286 5.28% 2 100% - 107% 10.442.51 6.27% 112.28 5.28% 2 120% - 570% 10.442.51 6.27% 114.560 5.60% 2 120% - 570% 10.07% 14.56 100.07% 14.560 5.60% 2 120% - 570 10.442.51 10.07% 14.560 5.60% 2 120% - 570 11.1% 142 114.560 5.60% 2 Berlin 3.340.096 20.0% 267 19.3% 153.078 5.28% 2 Berlin 3.70.024 2.2% 27 1.9% 137.79 5.18% 2 Scatum 2.62.296 4.0% 61 12.2% 10.690 5.71% 2 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>238.1</td>								238.1
90% 10% 10% 10,905,800 6.5% 98 6.7% 111,255 5.28% 2 10% 10% 10% 10% 10,905,800 6.5% 98 6.2% 115,273 5.5% 12 10% 12% 2 10% 12%								252.6
10% - 11% 64.700.127 32.8% 459 31.5% 119.303 5.50%								263.8
110% - 120% 78,780,775 47,2% 692 47,5% 115,273 5,78% 2 120% - 120% 0.0% - 0.0% - 0.0% - 0.0% - 0.0% - 0.00% -<								311.6
130% -> . 0.0% . 0.0% . 0.0% Total 166.788.996 100.0% 1.456 100.0% 114.560 5.60% 2 Province Value As percentage of total Number of Loads As percentage of total Aurage lean size WAC WAM Berlin 33.3439.855 20.0% 267 18.3% 125.209 5.55% 5 Mesklemburg /vopommern 33.200.24 2.2% 27 1.9% 137.779 5.18% 2 Sachsen Ashatt 20.062.516 12.2% 199 13.7% 100.028 5.76% 2 Total 166.788.996 100.0% 1.456 100.0% 114.560 5.60% 2 Total 166.788.996 100.0% 1.458 100.0% 114.580 5.60% 2 Property type Value As percentage of total Number of Loans Average loan size Owner Occupied Investmert Pri Property type Value As percentage of total	110% - 120%	79,769,175	47.8%	692	47.5%	115,273	5.76%	302.6
Total 166,798,896 100.0% 1,456 100.0% 114,560 5,80% 2 Province Value As percentage of total Number of Loans Average loan size WAC WAM Berlin 33,430,895 20,0% 267 18,3% 125,209 5,53% 2 Berlin 33,202,42 2,2% 77 6,13,7% 100,08 5,75% 2 Berlin 0,200,202,67 42,2% 77 6,13,7% 100,08 5,75% 2 Sachsen-Anhat 0,006,267 42,2% 79 6,13,7% 100,08 5,75% 2 Total 166,786,896 100,0% 1,466 100,0% 114,560 5,60% 2 Total 166,786,896 100,0% 1,466 100,0% 114,560 5,60% 2 Property type Value As percentage of total Number of Loans total Average loan size Owner Occupied Investment Property T7,77,74,74,74,74,74,74,74,74,74,74,74,74	120% - 130%	10,344,251	6.2%	86	5.9%	120,282	5.98%	281.1
Province Value As percentage of total Number of Loss As percentage of total Average loan size WAC WAM Berlin 33.430.985 20.0% 267 18.3% 125.009 5.3% 2 Brandenburg 13.570.850 11.1% 142 9.8% 130.781 5.26% 2 Backsenburg-Voponnern 3.720.024 2.2% 27 1.9% 137.779 5.18% 2 Sachsen 82.852.290 40.7% 760 52.2% 108.9900 5.71% 2 Sachsen/Antalt 20.652.216 12.3% 199 13.7% 103.022 5.76% 2 Inspecified 7.742.294 0.0% - 0.07% 14.560 5.60% 2 Foal 166,786.969 100.0% 1.466 100.0% 114.560 5.60% 2 Property type Value As percentage of total Number of Loans total As percentage of total As percentage of total As percentage of total Numetererentage of total	130% - >	-	0.0%	-	0.0%	-	0.00%	-
Province Value As percentage of total Number of Loans total Average bean size WAC WAM Berlin 33.430,895 20.0% 267 18.3% 125.209 5.53% 2 Berlandenburg 18.570,885 1.1% 142 9.8% 130,711 5.16% 2 Mecklamburg-Vorponnarm 3.720,024 2.2% 27 1.9% 137,779 5.16% 2 Macklamburg-Vorponnarm 3.720,024 2.2% 27 1.9% 137,779 5.16% 2 Unspecified 7,742,304 4.2% 120,823 5.24% 2 1 100,0% 1 14.56 00,0% 1 1 00,0% 1 1 00,0% 1 1 0 0,0% 1 1 0 0 1 1 0 1 1 1 0 0 0 0 1 0 0 1 1 1 1 1 1 0 0 0 <td>Total</td> <td>166,798,896</td> <td>100.0%</td> <td>1,456</td> <td>100.0%</td> <td>114,560</td> <td>5.60%</td> <td>298.2</td>	Total	166,798,896	100.0%	1,456	100.0%	114,560	5.60%	298.2
Province Value As percentage of total Number of Loans total Average bean size WAC WAM Berlin 33.430,895 20.0% 267 18.3% 125.209 5.53% 2 Berlandenburg 18.570,885 1.1% 142 9.8% 130,711 5.16% 2 Mecklamburg-Vorponnarm 3.720,024 2.2% 27 1.9% 137,779 5.16% 2 Macklamburg-Vorponnarm 3.720,024 2.2% 27 1.9% 137,779 5.16% 2 Unspecified 7,742,304 4.2% 120,823 5.24% 2 1 100,0% 1 14.56 00,0% 1 1 00,0% 1 1 00,0% 1 1 0 0,0% 1 1 0 0 1 1 0 1 1 1 0 0 0 0 1 0 0 1 1 1 1 1 1 0 0 0 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
Brandenburg Mediahung/vopmmern 15,70,858 11.1% 142 9.8% 130,781 5.28% 2 Sachsen 82,832,299 43.7% 760 52.2% 108,990 5.71% 2 Sachsen-Anhalt 20,002,516 12.3% 199 13.7% 103,202 5.24% 2 Unspecified - 0.0%	Province	Value	As percentage of total	Number of Loans		Average loan size	WAC	WAM
Brandenburg Mediahung/vopmmern 15,70,858 11.1% 142 9.8% 130,781 5.28% 2 Sachsen 82,832,299 43.7% 760 52.2% 108,990 5.71% 2 Sachsen-Anhalt 20,002,516 12.3% 199 13.7% 103,202 5.24% 2 Unspecified - 0.0%	Rorlin	22 /20 805	20.0%	267	19 3%	125 200	5 53%	300.1
Mecklehurg-Vorpommern 3.720.024 2.2% 2.7 1.9% 137.779 5.18% 2.2 Sachsen 82.83299 49.7% 760 52.2% 108.890 5.71% 2 Sachsen-Anhait 20.502.516 12.3% 199 13.7% 103.028 5.76% 2 Unspecified - 0.0% - 0.0% - 0.00% 1.41.850 9.75% - - 0.01% 1.41.853 97.55% - - - 0.01% - 1.61.61 - - - -								291.3
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Property type Value As percentage of total Number of Leans Total Average loan size Owner Occupied Investment Print Einfamilienhaus 41,033,130 24,6% 289 19.8% 141,983 97.85% 2 Mehramlienhaus 3,452,448 2.1% 22 1.5% 166,932 50.00% 55 Zwefamilienhaus 2,262,500 1.5% 15 1.0% 170,833 93.33% 6 Ladenwohnhaus 428,836 0.3% 2 0.1% 141,860 25.89% 7 Total 166,798,896 100.0% 1,456 100.0% 114,560 25.89% 7 Loansize Value As percentage of total Number of Leans total Average loan size WAC WAM -100,000 50,941,739 30.5% 650 44.6% 76,372 5.75% 2 -100,000 26,764,165 16.1% 567 38.9% 120,946 5.60% 2 -100,000 26,764,163								
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Total 166,798,896 100.0% 1,456 100.0% 114,560 5.60% 22	· · · · · · · · · · · · · · · · · · ·							
	Total	166,798,896	100.0%	1,456	100.0%	114,560	5.60%	298.2