

E-MAC DE 2007-I Investor Report August 2016

Cashflow analysis for the period

Total interest received	5,070,693	
Interest received on transaction accounts	(460)	
Net Post Foreclosure Proceeds	238,046	
Liquidity available	11,776,105	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		17,084,384
Company management expenses	-	
MPT fee	185,841	
Administration fee	-	
Third party fees	368,212	
Liquidity Facility fee	6,052	
Payments under hedging arrangements	4,208,043	
Interest on the Notes	277,016	
Class C PDL Repayment	263,116	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,308,280
Available after distribution of funds		11,776,105
Undrawn Liquidity Facility	11,776,105	
Reserve account funding	-	
Available liquidity		11,776,105
Net cashflow		-

Collateral

Starting current balance 1 May 2016	364,842,591	
To be disbursed per 1 May 2016	-	
Starting principal balance 1 May 2016	364,842,591	
Unused amount	-	
Principal (p)repayments	(9,074,511)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,676,473)	
Ending principal balance		354,091,607
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		354,091,607

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	5,494,230	1,676,473	263,116	6,907,586
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	27,694,230	1,676,473	263,116	29,107,586

Performance

	Last period	This period	Since issue
Prepayment rate	9.13%	9.80%	4.09%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	314,636,737	88.9%	2569	89.7%
1 - 30	28,475	6,860,408	1.9%	53	1.9%
31 - 60	29,812	3,239,635	0.9%	24	0.8%
61 - 90	25,395	1,738,236	0.5%	14	0.5%
91 - 120	31,128	1,377,713	0.4%	11	0.4%
121-150	43,068	1,570,135	0.4%	10	0.3%
> 151	3,425,956	24,668,743	7.0%	182	6.4%
Total	3,583,834	354,091,607	100.0%	2,863	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	2,888,011	1,676,473	45,774	46,665,146

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	2,863		
Number of loans parts	3,328		
	Weighted average	Minimum	Maximum
Loan size	123,679	1,563	563,570
Loan part size	106,398	1,563	563,570
Coupon	5.42%	3.00%	8.90%
Remaining maturity (months)	273.9	1	469
Remaining interest period (months)	19.9	1	200
Original interest period (months)	131.3	6	240
Seasoning (months)	114.8	100.6	141.9
Loan to Lending Value	103.2%	4.1%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	122,014,115.48	40.7%	34.46%
Owner occupied	232,077,491.47	59.3%	65.54%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	258,005,669	72.9%	2,526	75.9%	102,140	5.42%	286.0
Interest Only With Life Insurance Redemption	26,859,314	7.6%	244	7.3%	110,079	5.42%	225.5
Interest Only With Building Savings Account Redem	30,175,192	8.5%	236	7.1%	127,861	5.34%	195.2
Interest Only	39,051,432	11.0%	322	9.7%	121,278	5.53%	287.8
Total	354,091,607	100.0%	3,328	100.0%	106,398	5.42%	273.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	5,641,954	1.6%	60	1.8%	94,033	4.12%	322.6
13 - 24	1,563	0.0%	1	0.0%	1,563	4.20%	4.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	2,931,017	0.8%	35	1.1%	83,743	4.35%	300.4
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	286,307,367	80.9%	2,734	82.2%	104,721	5.51%	277.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	59,209,705	16.7%	498	15.0%	118,895	5.19%	253.1
Total	354,091,607	100.0%	3,328	100.0%	106,398	5.42%	273.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,444,604	2.7%	103	3.1%	91,695	4.12%	310.4
4.50% - 4.75%	23,914,431	6.8%	191	5.7%	125,206	4.68%	264.4
4.75% - 5.00%	47,051,481	13.3%	385	11.6%	122,212	4.89%	274.0
5.00% - 5.25%	52,175,376	14.7%	439	13.2%	118,851	5.14%	274.9
5.25% - 5.50%	71,078,116	20.1%	644	19.4%	110,370	5.38%	281.2
5.50% - 5.75%	64,590,818	18.2%	626	18.8%	103,180	5.61%	278.3
5.75% - 6.00%	39,312,720	11.1%	419	12.6%	93,825	5.88%	271.4
6.00% - 6.25%	23,284,835	6.6%	262	7.9%	88,873	6.13%	257.9
6.25% - 6.50%	12,776,144	3.6%	143	4.3%	89,344	6.35%	256.4
6.50% - 6.75%	5,725,863	1.6%	58	1.7%	98,722	6.60%	253.6
6.75% - 7.00%	2,575,877	0.7%	30	0.9%	85,863	6.84%	238.6
7.00% - 7.25%	1,177,828	0.3%	13	0.4%	90,602	7.08%	240.8
7.25% - 7.50%	797,160	0.2%	9	0.3%	88,573	7.34%	244.2
7.50% - >	186,354	0.1%	6	0.2%	31,059	8.00%	209.4
Total	354,091,607	100.0%	3,328	100.0%	106,398	5.42%	273.9

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of 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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	55,271	0.0%	3	0.1%	18,424	4.23%	273.6
01-Jan-2016 - 31-Dec-2016	132,667,152	37.5%	1,278	38.4%	103,808	5.35%	281.2
01-Jan-2017 - 31-Dec-2017	159,406,059	45.0%	1,516	45.6%	105,149	5.59%	275.1
01-Jan-2018 - 31-Dec-2018	435,015	0.1%	5	0.2%	87,003	4.83%	312.7
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	61,528,110	17.4%	526	15.8%	116,974	5.16%	255.0
Total	354,091,607	100.0%	3,328	100.0%	106,398	5.42%	273.9

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	3,498,835	1.0%	30	0.9%	116,628	5.26%	7.9
01-Jan-2018 - 31-Dec-2019	268,246	0.1%	9	0.3%	29,805	4.83%	28.3
01-Jan-2020 - 31-Dec-2021	1,369,725	0.4%	17	0.5%	80,572	5.19%	58.5
01-Jan-2022 - 31-Dec-2023	1,618,341	0.5%	25	0.8%	64,734	5.00%	74.7
01-Jan-2024 - 31-Dec-2025	2,332,841	0.7%	34	1.0%	68,613	5.16%	103.4
01-Jan-2026 - 31-Dec-2027	6,205,810	1.8%	77	2.3%	80,596	5.27%	127.3
01-Jan-2028 - 31-Dec-2029	6,151,376	1.7%	69	2.1%	89,150	5.22%	150.9
01-Jan-2030 - 31-Dec-2031	10,672,596	3.0%	117	3.5%	91,219	5.52%	175.0
01-Jan-2032 - 31-Dec-2033	12,714,681	3.6%	115	3.5%	110,522	5.16%	195.5
01-Jan-2034 - 31-Dec-2035	6,868,945	1.9%	67	2.0%	102,522	5.33%	222.5
01-Jan-2036 - 31-Dec-2037	47,386,722	13.4%	399	12.0%	118,764	5.49%	246.2
01-Jan-2038 - 31-Dec-2039	40,083,702	11.3%	438	13.2%	91,515	6.05%	273.0
01-Jan-2040 - 31-Dec-2041	108,096,660	30.5%	1,031	31.0%	104,846	5.59%	295.2
01-Jan-2042 - 31-Dec-2043	80,344,207	22.7%	682	20.5%	117,807	5.19%	315.6
01-Jan-2044 - 31-Dec-2045	23,317,583	6.6%	177	5.3%	131,738	4.73%	336.6
01-Jan-2046 - 31-Dec-2047	2,555,987	0.7%	33	1.0%	77,454	4.13%	365.2
01-Jan-2048 - 31-Dec-2137	605,250	0.2%	8	0.2%	75,656	3.77%	414.3
Total	354,091,607	100.0%	3,328	100.0%	106,398	5.42%	273.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	6,507,897	1.8%	102	3.6%	63,803	4.89%	146.8
60% - 70%	6,734,944	1.9%	63	2.2%	106,904	4.85%	204.7
70% - 80%	13,200,817	3.7%	120	4.2%	110,007	5.04%	227.2
80% - 90%	22,017,068	6.2%	187	6.5%	117,738	5.10%	243.2
90% - 100%	63,384,586	17.9%	485	16.9%	130,690	5.18%	290.3
100% - 110%	126,713,270	35.8%	975	34.1%	129,962	5.47%	291.4
110% - 120%	103,196,387	29.1%	830	29.0%	124,333	5.66%	271.8
120% - 130%	12,336,637	3.5%	101	3.5%	122,145	5.77%	236.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	354,091,607	100.0%	2,863	100.0%	123,679	5.42%	273.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	47,096,417	13.3%	324	11.3%	145,359	5.37%	276.6
Bayern	35,599,455	10.1%	263	9.2%	135,359	5.32%	272.8
Berlin	25,290,827	7.1%	207	7.2%	122,178	5.52%	279.8
Brandenburg	15,838,119	4.5%	125	4.4%	126,705	5.22%	268.3
Bremen	2,069,297	0.6%	20	0.7%	103,465	5.39%	277.6
Hamburg	3,139,507	0.9%	26	0.9%	120,750	5.42%	259.9
Hessen	22,268,566	6.3%	151	5.3%	147,474	5.29%	281.0
Mecklenburg-Vorpommern	3,326,797	0.9%	25	0.9%	133,072	5.22%	262.8
Niedersachsen	21,709,343	6.1%	177	6.2%	122,652	5.28%	269.2
Nordrhein-Westfalen	45,967,621	13.0%	352	12.3%	130,590	5.30%	258.7
Rheinland-Pfalz	18,071,370	5.1%	132	4.6%	136,904	5.27%	274.6
Saarland	9,042,005	2.6%	71	2.5%	127,352	5.53%	271.1
Sachsen	71,408,715	20.2%	685	23.9%	104,246	5.68%	279.8
Sachsen-Anhalt	17,218,653	4.9%	173	6.0%	99,530	5.72%	282.4
Schleswig-Holstein	9,087,009	2.6%	76	2.7%	119,566	5.21%	269.5
Thüringen	6,957,907	2.0%	56	2.0%	124,248	5.22%	282.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	354,091,607	100.0%	2,863	100.0%	123,679	5.42%	273.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	146,700,643	41.4%	1,027	35.9%	142,844	98.3%	1.7%
Hochhaus/apartment	162,862,759	46.0%	1,572	54.9%	103,602	29.2%	70.8%
Mehrfamilienhaus	24,824,863	7.0%	135	4.7%	183,888	75.6%	24.4%
Zweifamilienhaus	19,047,701	5.4%	125	4.4%	152,382	98.4%	1.6%
Laden/wohnhhaus	525,992	0.1%	3	0.1%	175,331	100.0%	0.0%
unspecified	129,650	0.0%	1	0.0%	129,650	0.0%	100.0%
Total	354,091,607	100.0%	2,863	100.0%	123,679	59.3%	40.7%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	83,958,780	23.7%	1,104	38.6%	76,050	5.58%	255.1
100,000 - 150,000	130,060,072	36.7%	1,057	36.9%	123,046	5.44%	278.2
150,000 - 200,000	72,478,156	20.5%	422	14.7%	171,749	5.34%	280.4
200,000 - 250,000	42,455,959	12.0%	193	6.7%	219,979	5.25%	281.9
250,000 - 300,000	16,681,969	4.7%	62	2.2%	269,064	5.34%	280.5
300,000 - 350,000	6,731,199	1.9%	21	0.7%	320,533	5.36%	288.4
350,000 - 400,000	1,161,902	0.3%	3	0.1%	387,301	5.29%	284.1
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	563,570	0.2%	1	0.0%	563,570	4.15%	274.0
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	354,091,607	100.0%	2,863	100.0%	123,679	5.42%	273.9

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,271
Number of loans parts 1,408

	Weighted average	Minimum	Maximum
Loan size	110,182	1,563	394,220
Loan part size	99,461	1,563	394,220
Coupon	5.57%	3.00%	8.90%
Remaining maturity (months)	278.6	1	435
Remaining interest period (months)	12.9	1	130
Original interest period (months)	124.4	6	240
Seasoning (months)	114.9	106.1	141.9
Loan to Foreclosure Value	107.0%	4.1%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	96,893,806.07	74.3%	69.19%
Owner occupied	43,147,212.02	25.7%	30.81%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	114,918,956	82.1%	1,162	82.5%	98,898	5.58%	287.1
Interest Only With Life Insurance Redemption	9,966,911	7.1%	111	7.9%	89,792	5.64%	216.1
Interest Only With Building Savings Account Redemp	6,070,601	4.3%	51	3.6%	119,031	5.24%	211.6
Interest Only	9,084,550	6.5%	84	6.0%	108,149	5.62%	283.3
Total	140,041,018	100.0%	1,408	100.0%	99,461	5.57%	278.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	2,190,379	1.6%	29	2.1%	75,530	4.13%	318.5
13 - 24	1,563	0.0%	1	0.1%	1,563	4.20%	4.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,184,577	0.8%	18	1.3%	65,810	3.96%	322.5
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	125,455,850	89.6%	1,264	89.8%	99,253	5.64%	279.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	11,208,648	8.0%	96	6.8%	116,757	5.19%	252.0
Total	140,041,018	100.0%	1,408	100.0%	99,461	5.57%	278.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	3,803,535	2.7%	51	3.6%	74,579	4.05%	320.1
4.50% - 4.75%	5,863,244	4.2%	48	3.4%	122,151	4.69%	275.2
4.75% - 5.00%	11,660,128	8.3%	101	7.2%	115,447	4.88%	274.3
5.00% - 5.25%	16,429,628	11.7%	137	9.7%	119,924	5.16%	281.8
5.25% - 5.50%	22,481,402	16.1%	217	15.4%	103,601	5.38%	287.1
5.50% - 5.75%	29,196,052	20.8%	293	20.8%	99,645	5.61%	288.6
5.75% - 6.00%	21,427,960	15.3%	231	16.4%	92,762	5.88%	278.9
6.00% - 6.25%	14,858,713	10.6%	166	11.8%	89,510	6.13%	260.9
6.25% - 6.50%	8,397,773	6.0%	98	7.0%	85,692	6.35%	254.7
6.50% - 6.75%	2,651,984	1.9%	28	2.0%	94,714	6.63%	257.7
6.75% - 7.00%	1,634,580	1.2%	18	1.3%	90,810	6.85%	245.3
7.00% - 7.25%	1,073,915	0.8%	12	0.9%	89,493	7.08%	240.2
7.25% - 7.50%	447,008	0.3%	6	0.4%	74,501	7.38%	245.8
7.50% - >	115,096	0.1%	2	0.1%	57,548	7.75%	235.6
Total	140,041,018	100.0%	1,408	100.0%	99,461	5.57%	278.6

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of 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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	44,910	0.0%	1	0.1%	44,910	4.26%	335.0
01-Jan-2016 - 31-Dec-2016	59,283,626	42.3%	620	44.0%	95,619	5.50%	280.2
01-Jan-2017 - 31-Dec-2017	68,364,167	48.8%	674	47.9%	101,431	5.72%	280.8
01-Jan-2018 - 31-Dec-2018	158,118	0.1%	2	0.1%	79,059	4.82%	309.1
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	12,190,197	8.7%	111	7.9%	109,822	5.08%	257.8
Total	140,041,018	100.0%	1,408	100.0%	99,461	5.57%	278.6

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	423,563	0.3%	5	0.4%	84,713	5.20%	3.9
01-Jan-2018 - 31-Dec-2019	85,645	0.1%	3	0.2%	28,615	5.31%	31.0
01-Jan-2020 - 31-Dec-2021	180,900	0.1%	3	0.2%	60,100	5.48%	57.3
01-Jan-2022 - 31-Dec-2023	236,701	0.2%	5	0.4%	47,340	5.17%	76.0
01-Jan-2024 - 31-Dec-2025	469,224	0.3%	7	0.5%	67,032	5.09%	105.6
01-Jan-2026 - 31-Dec-2027	2,381,327	1.7%	31	2.2%	76,817	5.29%	128.0
01-Jan-2028 - 31-Dec-2029	2,344,449	1.7%	32	2.3%	73,264	5.38%	151.6
01-Jan-2030 - 31-Dec-2031	5,508,625	3.9%	62	4.4%	88,849	5.66%	173.0
01-Jan-2032 - 31-Dec-2033	3,228,889	2.3%	31	2.2%	104,158	5.26%	196.2
01-Jan-2034 - 31-Dec-2035	1,602,838	1.1%	21	1.5%	76,326	5.74%	232.2
01-Jan-2036 - 31-Dec-2037	14,738,566	10.5%	141	10.0%	104,529	5.74%	246.4
01-Jan-2040 - 31-Dec-2039	20,848,702	14.9%	239	17.0%	87,233	6.11%	273.4
01-Jan-2042 - 31-Dec-2041	47,033,018	33.6%	470	33.4%	100,070	5.68%	294.7
01-Jan-2042 - 31-Dec-2043	32,822,443	23.4%	288	20.5%	113,967	5.29%	314.6
01-Jan-2044 - 31-Dec-2045	6,609,383	4.7%	50	3.6%	132,188	4.76%	338.1
01-Jan-2046 - 31-Dec-2047	1,241,785	0.9%	16	1.1%	77,612	4.13%	365.7
01-Jan-2048 - 31-Dec-2137	285,360	0.2%	4	0.3%	71,340	3.53%	402.1
Total	140,041,018	100.0%	1,408	100.0%	99,461	5.57%	278.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,785,474	1.3%	30	2.4%	59,516	4.97%	183.1
60% - 70%	1,484,193	1.1%	18	1.4%	82,455	4.97%	180.1
70% - 80%	3,104,226	2.2%	34	2.7%	91,301	5.24%	186.0
80% - 90%	5,154,215	3.7%	52	4.1%	99,120	5.21%	221.8
90% - 100%	13,513,320	9.6%	119	9.4%	113,557	5.33%	263.6
100% - 110%	48,252,977	34.5%	424	33.4%	113,804	5.52%	295.9
110% - 120%	60,139,600	42.9%	539	42.4%	111,576	5.71%	286.0
120% - 130%	6,607,011	4.7%	55	4.3%	120,127	5.93%	250.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	140,041,018	100.0%	1,271	100.0%	110,182	5.57%	278.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	25,290,827	18.1%	207	16.3%	122,178	5.52%	279.8
Brandenburg	15,838,119	11.3%	125	9.8%	126,705	5.22%	268.3
Mecklenburg-Vorpommern	3,326,797	2.4%	25	2.0%	133,072	5.22%	262.8
Sachsen	71,408,715	51.0%	685	53.9%	104,246	5.68%	279.8
Sachsen-Anhalt	17,218,653	12.3%	173	13.6%	99,530	5.72%	282.4
Thüringen	6,957,907	5.0%	56	4.4%	124,246	5.22%	282.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	140,041,018	100.0%	1,271	100.0%	110,182	5.57%	278.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	34,870,489	24.9%	256	20.1%	136,213	97.27%	2.73%
Hochhaus/appartement	100,006,181	71.4%	982	77.3%	101,839	5.50%	94.50%
Mehrfamilienhaus	2,239,020	1.6%	16	1.3%	139,939	56.25%	43.75%
Zweifamilienhaus	2,391,512	1.7%	14	1.1%	170,822	92.86%	7.14%
Laden/wohnhaus	404,166	0.3%	2	0.2%	202,083	100.00%	0.00%
unspecified	129,650	0.1%	1	0.1%	129,650	0.00%	100.00%
Total	140,041,018	100.0%	1,271	100.0%	110,182	25.73%	74.27%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	47,705,983	34.1%	615	48.4%	77,571	5.71%	265.6
100,000 - 150,000	58,343,514	41.7%	482	37.9%	121,045	5.57%	283.9
150,000 - 200,000	19,265,878	13.8%	114	9.0%	168,999	5.44%	285.4
200,000 - 250,000	8,701,733	6.2%	39	3.1%	223,121	5.23%	290.7
250,000 - 300,000	4,027,799	2.9%	15	1.2%	268,520	5.40%	282.6
300,000 - 350,000	1,601,891	1.1%	5	0.4%	320,378	5.25%	311.1
350,000 - 400,000	394,220	0.3%	1	0.1%	394,220	5.88%	282.0
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
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	140,041,018	100.0%	1,271	100.0%	110,182	5.57%	278.6