

E-MAC DE 2007-I Investor Report February 2014

Cashflow analysis for the period

Total interest received	6,430,533	
Interest received on transaction accounts	(65)	
Net Post Foreclosure Proceeds	353,014	
Liquidity available	13,803,156	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		20,586,638
Company management expenses	28,054	
MPT fee	137,185	
Administration fee	8,574	
Third party fees	228,979	
Liquidity Facility fee	4,249	
Payments under hedging arrangements	5,153,895	
Interest on the Notes	1,109,216	
PDL Repayment	113,329	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,783,482
Available after distribution of funds		13,803,156
Undrawn Liquidity Facility	13,803,156	
Reserve account funding	-	
Available liquidity		13,803,156
Net cashflow		-

Collateral

Starting current balance 1 November 2013	457,284,658.70	
To be disbursed per 1 November 2013	-	
Starting principal balance 1 November 2013	457,284,658.70	
Unused amount	-	
Principal (p)repayments	(5,072,074.29)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(3,508,962.86)	
Ending principal balance		448,703,622
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		448,703,622

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	-	-	-	-
Class E	2,820,558	3,508,963	113,329	6,216,192
Total	2,820,558	3,508,963	113,329	6,216,192

Performance

	Last period	This period	Since issue
Prepayment rate	6.57%	6.16%	2.49%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	357,398,616	79.7%	2788	80.8%
1 - 30	156,425	29,076,243	6.5%	207	6.0%
31 - 60	75,789	7,145,618	1.6%	52	1.5%
61 - 90	40,037	2,409,500	0.5%	16	0.5%
91 - 120	41,231	1,968,671	0.4%	13	0.4%
121-150	98,258	3,375,449	0.8%	24	0.7%
> 151	6,300,463	47,329,524	10.5%	350	10.1%
Total	6,712,202	448,703,622	100.0%	3,450	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	3,714,131	3,508,963	135,453	22,017,421

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 3,450
Number of loans parts 4,035

	Weighted average	Minimum	Maximum
Loan size	130,059	6,728	664,069
Loan part size	111,203	3,195	664,069
Coupon	5.44%	3.76%	8.90%
Remaining maturity (months)	302.8	9	463
Remaining interest period (months)	47.9	1	161
Original interest period (months)	132.5	60	240
Seasoning (months)	85.3	70.6	111.9
Loan to Lending Value	107.0%	14.7%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	156,257,534.71	41.1%	34.82%
Owner occupied	292,446,086.84	58.9%	65.18%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	324,439,390	72.3%	3,018	74.8%	107,501	5.44%	315.1
Interest Only With Life Insurance Redemption	34,949,614	7.8%	298	7.4%	117,281	5.48%	246.1
Interest Only With Building Savings Account Redemp	35,329,454	7.9%	272	6.7%	129,888	5.35%	220.7
Interest Only	53,985,163	12.0%	447	11.1%	120,772	5.50%	319.4
Total	448,703,622	100.0%	4,035	100.0%	111,203	5.44%	302.8

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	1,047,155	0.2%	16	0.4%	65,447	4.66%	272.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	452,122	0.1%	5	0.1%	90,424	4.74%	350.9
97 - 108	367,636	0.1%	4	0.1%	91,909	4.88%	331.6
109 - 125	377,434,595	84.1%	3,464	85.8%	108,959	5.49%	304.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	69,402,113	15.5%	546	13.5%	127,110	5.19%	291.3
Total	448,703,622	100.0%	4,035	100.0%	111,203	5.44%	302.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,451,168	2.1%	108	2.7%	87,511	4.25%	292.6
4.50% - 4.75%	31,986,341	7.1%	237	5.9%	134,963	4.67%	311.9
4.75% - 5.00%	61,023,604	13.6%	473	11.7%	129,014	4.88%	310.3
5.00% - 5.25%	63,270,847	14.1%	510	12.6%	124,060	5.14%	305.4
5.25% - 5.50%	85,745,520	19.1%	749	18.6%	114,480	5.38%	309.6
5.50% - 5.75%	81,166,152	18.1%	756	18.7%	107,363	5.62%	304.7
5.75% - 6.00%	50,109,780	11.2%	518	12.8%	96,737	5.88%	297.6
6.00% - 6.25%	33,415,409	7.4%	350	8.7%	95,473	6.13%	285.5
6.25% - 6.50%	17,602,333	3.9%	178	4.4%	98,890	6.35%	284.3
6.50% - 6.75%	7,970,567	1.8%	78	1.9%	102,187	6.61%	282.3
6.75% - 7.00%	3,461,451	0.8%	38	0.9%	91,091	6.85%	271.0
7.00% - 7.25%	2,126,783	0.5%	21	0.5%	101,275	7.09%	269.8
7.25% - 7.50%	937,088	0.2%	11	0.3%	85,190	7.35%	270.0
7.50% - >	436,578	0.1%	8	0.2%	54,572	7.80%	252.5
Total	448,703,622	100.0%	4,035	100.0%	111,203	5.44%	302.8

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	96,354	0.0%	1	0.0%	96,354	6.55%	230.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	1,706,663	0.4%	17	0.4%	100,392	5.16%	302.5
01-Jan-2015 - 31-Dec-2015	14,114,011	3.1%	150	3.7%	94,093	4.55%	284.7
01-Jan-2016 - 31-Dec-2016	162,638,690	36.2%	1,508	37.4%	107,851	5.42%	305.8
01-Jan-2017 - 31-Dec-2017	200,288,640	44.6%	1,808	44.8%	110,779	5.62%	305.5
01-Jan-2018 - 31-Dec-2018	457,151	0.1%	5	0.1%	91,430	4.85%	347.1
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	69,402,113	15.5%	546	13.5%	127,110	5.19%	291.3
Total	448,703,622	100.0%	4,035	100.0%	111,203	5.44%	302.8

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	332,186	0.1%	7	0.2%	47,455	4.27%	17.5
01-Jan-2016 - 31-Dec-2017	4,256,282	0.9%	36	0.9%	118,230	5.17%	37.3
01-Jan-2018 - 31-Dec-2019	420,385	0.1%	7	0.2%	60,055	4.69%	59.4
01-Jan-2020 - 31-Dec-2021	1,467,485	0.3%	19	0.5%	77,236	4.97%	85.9
01-Jan-2022 - 31-Dec-2023	1,604,249	0.4%	23	0.6%	69,750	5.18%	103.7
01-Jan-2024 - 31-Dec-2025	2,427,664	0.5%	21	0.5%	115,603	5.14%	132.4
01-Jan-2026 - 31-Dec-2027	5,743,128	1.3%	62	1.5%	92,631	5.24%	156.3
01-Jan-2028 - 31-Dec-2029	7,849,255	1.7%	76	1.9%	103,280	5.55%	183.0
01-Jan-2030 - 31-Dec-2031	14,483,078	3.2%	132	3.3%	109,720	5.38%	203.4
01-Jan-2032 - 31-Dec-2033	13,044,975	2.9%	118	2.9%	110,551	5.01%	224.6
01-Jan-2034 - 31-Dec-2035	5,203,037	1.2%	47	1.2%	110,703	5.63%	253.5
01-Jan-2036 - 31-Dec-2037	56,585,955	12.6%	466	11.5%	121,429	5.60%	276.3
01-Jan-2038 - 31-Dec-2039	71,986,786	16.0%	759	18.8%	94,844	6.08%	302.3
01-Jan-2040 - 31-Dec-2041	158,360,465	35.3%	1,446	35.8%	109,516	5.51%	324.0
01-Jan-2042 - 31-Dec-2043	82,778,499	18.4%	645	16.0%	128,339	5.00%	346.5
01-Jan-2044 - 31-Dec-2045	20,863,304	4.6%	152	3.8%	137,259	4.62%	365.2
01-Jan-2046 - 31-Dec-2047	1,243,955	0.3%	18	0.4%	69,109	3.94%	389.5
01-Jan-2048 - 31-Dec-2137	53,033	0.0%	1	0.0%	53,033	5.94%	463.0
Total	448,703,622	100.0%	4,035	100.0%	111,203	5.44%	302.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	5,373,897	1.2%	92	2.7%	58,412	4.58%	240.0
60% - 70%	6,433,222	1.4%	60	1.7%	107,220	4.78%	278.2
70% - 80%	11,327,745	2.5%	91	2.6%	124,481	4.83%	290.7
80% - 90%	18,229,149	4.1%	143	4.1%	127,477	4.92%	286.8
90% - 100%	47,040,837	10.5%	346	10.0%	135,956	5.15%	292.1
100% - 110%	163,193,646	36.4%	1,187	34.4%	137,484	5.38%	317.6
110% - 120%	163,943,279	36.5%	1,257	36.4%	130,424	5.66%	299.0
120% - 130%	33,161,847	7.4%	274	7.9%	121,029	5.84%	291.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	448,703,622	100.0%	3,450	100.0%	130,059	5.44%	302.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	60,788,003	13.5%	392	11.4%	155,071	5.36%	307.8
Bayern	49,224,430	11.0%	347	10.1%	141,857	5.38%	305.4
Berlin	35,091,842	7.8%	276	8.0%	127,144	5.54%	307.5
Brandenburg	19,320,865	4.3%	146	4.2%	132,335	5.26%	299.1
Bremen	2,294,490	0.5%	22	0.6%	104,295	5.41%	311.2
Hamburg	4,030,445	0.9%	31	0.9%	130,014	5.28%	302.4
Hessen	27,486,508	6.1%	180	5.2%	152,703	5.32%	310.3
Mecklenburg-Vorpommern	3,966,286	0.9%	29	0.8%	136,768	5.18%	284.3
Niedersachsen	25,334,296	5.6%	197	5.7%	128,600	5.30%	295.2
Nordrhein-Westfalen	63,324,293	14.1%	471	13.7%	134,446	5.34%	291.8
Rheinland-Pfalz	22,644,187	5.0%	157	4.6%	144,230	5.30%	300.3
Saarland	10,624,620	2.4%	81	2.3%	131,168	5.51%	299.8
Sachsen	84,823,207	18.9%	771	22.3%	110,017	5.72%	304.3
Sachsen-Anhalt	20,973,817	4.7%	202	5.9%	103,831	5.76%	304.5
Schleswig-Holstein	10,948,047	2.4%	87	2.5%	125,840	5.22%	309.0
Thüringen	7,828,288	1.7%	61	1.8%	128,333	5.24%	310.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	448,703,622	100.0%	3,450	100.0%	130,059	5.44%	302.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	181,492,294	40.4%	1,203	34.9%	150,866	98.2%	1.8%
Hochhaus/apartment	212,089,164	47.3%	1,933	56.0%	109,720	30.4%	69.6%
Mehrfamilienhaus	31,651,050	7.1%	168	4.9%	188,399	71.4%	28.6%
Zweifamilienhaus	22,772,204	5.1%	142	4.1%	160,368	98.6%	1.4%
Laden/wohnhaus	564,036	0.1%	3	0.1%	188,012	100.0%	0.0%
unspecified	134,873	0.0%	1	0.0%	134,873	0.0%	100.0%
Total	448,703,622	100.0%	3,450	100.0%	130,059	58.9%	41.1%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	88,230,006	19.7%	1,150	33.3%	76,722	5.61%	289.2
100,000 - 150,000	162,049,393	36.1%	1,318	38.2%	122,951	5.47%	303.7
150,000 - 200,000	98,318,865	21.9%	573	16.6%	171,586	5.40%	307.3
200,000 - 250,000	60,442,746	13.5%	274	7.9%	220,594	5.27%	311.2
250,000 - 300,000	26,317,921	5.9%	97	2.8%	271,319	5.34%	304.5
300,000 - 350,000	9,339,345	2.1%	29	0.8%	322,046	5.41%	313.5
350,000 - 400,000	1,922,470	0.4%	5	0.1%	384,494	5.06%	297.3
400,000 - 450,000	839,659	0.2%	2	0.1%	419,829	5.39%	323.2
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	579,148	0.1%	1	0.0%	579,148	5.24%	138.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	664,069	0.1%	1	0.0%	664,069	4.65%	362.0
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	448,703,622	100.0%	3,450	100.0%	130,059	5.44%	302.8

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,485
Number of loans parts 1,657

	Weighted average	Minimum	Maximum
Loan size	115,828	6,728	664,069
Loan part size	103,805	6,728	664,069
Coupon	5.60%	3.93%	8.90%
Remaining maturity (months)	304.2	9	393
Remaining interest period (months)	41.3	9	160
Original interest period (months)	126.0	60	240
Seasoning (months)	85.5	76.1	111.9
Loan to Foreclosure Value	110.9%	2.7%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	118,477,531.93	74.1%	68.88%
Owner occupied	53,526,772.43	25.9%	31.12%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	139,594,263	81.2%	1,344	81.1%	103,865	5.61%	311.9
Interest Only With Life Insurance Redemption	12,251,719	7.1%	127	7.7%	96,470	5.88%	243.5
Interest Only With Building Savings Account Redemp	6,953,462	4.0%	58	3.5%	119,887	5.31%	240.0
Interest Only	13,204,861	7.7%	128	7.7%	103,163	5.64%	313.3
Total	172,004,304	100.0%	1,657	100.0%	103,805	5.60%	304.2

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	514,176	0.3%	8	0.5%	64,272	4.51%	305.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	131,873	0.1%	2	0.1%	65,937	5.06%	329.3
97 - 108	153,648	0.1%	2	0.1%	76,824	5.33%	303.2
109 - 125	158,377,192	92.1%	1,543	93.1%	102,642	5.64%	305.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	12,827,415	7.5%	102	6.2%	125,759	5.20%	286.8
Total	172,004,304	100.0%	1,657	100.0%	103,805	5.60%	304.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	3,229,474	1.9%	39	2.4%	82,807	4.27%	283.0
4.50% - 4.75%	7,279,538	4.2%	53	3.2%	137,350	4.68%	322.2
4.75% - 5.00%	14,979,973	8.7%	123	7.4%	121,788	4.88%	309.6
5.00% - 5.25%	19,429,543	11.3%	162	9.8%	119,935	5.15%	311.7
5.25% - 5.50%	26,930,002	15.7%	252	15.2%	106,865	5.38%	312.0
5.50% - 5.75%	34,708,501	20.2%	339	20.5%	102,385	5.61%	312.7
5.75% - 6.00%	26,623,138	15.5%	275	16.6%	96,811	5.89%	304.9
6.00% - 6.25%	19,853,965	11.5%	212	12.8%	93,651	6.13%	286.9
6.25% - 6.50%	10,742,164	6.2%	116	7.0%	92,605	6.34%	282.4
6.50% - 6.75%	3,977,749	2.3%	40	2.4%	99,444	6.62%	281.3
6.75% - 7.00%	1,777,592	1.0%	19	1.1%	93,557	6.85%	274.2
7.00% - 7.25%	1,559,567	0.9%	16	1.0%	97,473	7.08%	268.3
7.25% - 7.50%	556,175	0.3%	7	0.4%	79,454	7.40%	269.9
7.50% - >	356,925	0.2%	4	0.2%	89,231	7.67%	259.4
Total	172,004,304	100.0%	1,657	100.0%	103,805	5.60%	304.2

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	867,087	0.5%	11	0.7%	78,826	5.21%	289.5
01-Jan-2015 - 31-Dec-2015	4,811,080	2.8%	59	3.6%	81,544	4.61%	280.7
01-Jan-2016 - 31-Dec-2016	71,267,261	41.4%	712	43.0%	100,094	5.58%	305.2
01-Jan-2017 - 31-Dec-2017	82,066,160	47.7%	771	46.5%	106,441	5.75%	307.6
01-Jan-2018 - 31-Dec-2018	165,303	0.1%	2	0.1%	82,651	4.82%	339.1
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	12,827,415	7.5%	102	6.2%	125,759	5.20%	286.8
Total	172,004,304	100.0%	1,657	100.0%	103,805	5.60%	304.2

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	123,698	0.1%	4	0.2%	30,924	4.23%	17.9
01-Jan-2016 - 31-Dec-2017	446,626	0.3%	6	0.4%	74,438	5.15%	33.8
01-Jan-2018 - 31-Dec-2019	104,079	0.1%	2	0.1%	52,039	4.80%	61.1
01-Jan-2020 - 31-Dec-2021	281,290	0.2%	6	0.4%	46,882	5.19%	84.5
01-Jan-2022 - 31-Dec-2023	463,596	0.3%	8	0.5%	57,950	5.24%	102.8
01-Jan-2024 - 31-Dec-2025	317,240	0.2%	3	0.2%	105,747	4.29%	132.4
01-Jan-2026 - 31-Dec-2027	1,671,918	1.0%	19	1.1%	87,996	5.24%	156.3
01-Jan-2028 - 31-Dec-2029	3,390,406	2.0%	37	2.2%	91,633	5.81%	183.8
01-Jan-2030 - 31-Dec-2031	5,534,480	3.2%	53	3.2%	104,424	5.45%	201.2
01-Jan-2032 - 31-Dec-2033	3,639,724	2.1%	35	2.1%	103,992	5.03%	225.0
01-Jan-2034 - 31-Dec-2035	1,439,820	0.8%	17	1.0%	84,695	6.18%	253.9
01-Jan-2036 - 31-Dec-2037	17,668,118	10.3%	164	9.9%	107,732	5.33%	277.1
01-Jan-2038 - 31-Dec-2039	41,891,273	24.4%	453	27.3%	92,475	6.08%	302.0
01-Jan-2040 - 31-Dec-2041	66,866,178	38.9%	630	38.0%	106,137	5.55%	322.9
01-Jan-2042 - 31-Dec-2043	21,314,550	12.4%	171	10.3%	124,646	5.04%	345.5
01-Jan-2044 - 31-Dec-2045	6,476,550	3.8%	44	2.7%	147,194	4.63%	364.0
01-Jan-2046 - 31-Dec-2047	374,761	0.2%	5	0.3%	74,952	4.00%	387.7
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	172,004,304	100.0%	1,657	100.0%	103,805	5.60%	304.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,547,433	0.9%	31	2.1%	49,917	4.59%	246.7
60% - 70%	2,399,081	1.4%	20	1.3%	119,954	4.66%	281.8
70% - 80%	1,592,306	0.9%	16	1.1%	99,519	4.82%	272.6
80% - 90%	4,232,490	2.5%	39	2.6%	108,525	4.95%	274.1
90% - 100%	10,570,751	6.1%	91	6.1%	116,162	5.27%	273.8
100% - 110%	55,085,969	32.0%	457	30.8%	120,538	5.49%	316.2
110% - 120%	72,854,654	42.4%	633	42.6%	115,094	5.76%	304.6
120% - 130%	23,721,620	13.8%	198	13.3%	119,806	5.86%	302.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	172,004,304	100.0%	1,485	100.0%	115,828	5.60%	304.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	35,091,842	20.4%	276	18.6%	127,144	5.54%	307.5
Brandenburg	19,320,865	11.2%	146	9.8%	132,335	5.26%	299.1
Mecklenburg-Vorpommern	3,966,286	2.3%	29	2.0%	136,768	5.18%	284.3
Sachsen	84,823,207	49.3%	771	51.9%	110,017	5.72%	304.3
Sachsen-Anhalt	20,973,817	12.2%	202	13.6%	103,831	5.76%	304.5
Thüringen	7,828,288	4.6%	61	4.1%	128,333	5.24%	310.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	172,004,304	100.0%	1,485	100.0%	115,828	5.60%	304.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	42,414,777	24.7%	295	19.9%	143,779	97.29%	2.71%
Hochhaus/appartement	122,816,419	71.4%	1,149	77.4%	106,890	6.09%	93.91%
Mehrfamilienhaus	3,616,693	2.1%	23	1.5%	157,248	47.83%	52.17%
Zweifamilienhaus	2,585,420	1.5%	15	1.0%	172,361	93.33%	6.67%
Laden/wohnhaus	436,123	0.3%	2	0.1%	218,061	100.00%	0.00%
unspecified	134,873	0.1%	1	0.1%	134,873	0.00%	100.00%
Total	172,004,304	100.0%	1,485	100.0%	115,828	25.86%	74.14%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	50,208,055	29.2%	638	43.0%	78,696	5.75%	295.1
100,000 - 150,000	71,448,715	41.5%	592	39.9%	120,690	5.63%	305.4
150,000 - 200,000	28,918,864	16.8%	171	11.5%	169,116	5.50%	309.1
200,000 - 250,000	11,476,292	6.7%	51	3.4%	225,025	5.32%	315.0
250,000 - 300,000	5,598,745	3.3%	21	1.4%	266,607	5.40%	317.8
300,000 - 350,000	2,911,198	1.7%	9	0.6%	323,466	5.41%	312.7
350,000 - 400,000	366,660	0.2%	1	0.1%	366,660	4.40%	213.0
400,000 - 450,000	411,707	0.2%	1	0.1%	411,707	5.88%	310.0
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	664,069	0.4%	1	0.1%	664,069	4.65%	362.0
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	172,004,304	100.0%	1,485	100.0%	115,828	5.60%	304.2