

E-MAC DE 2007-I Investor Report February 2015

Cashflow analysis for the period

Total interest received	5,894,234	
Interest received on transaction accounts	(572)	
Net Post Foreclosure Proceeds	417,605	
Liquidity available	13,158,126	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		19,469,393
Company management expenses	3,137	
MPT fee	127,410	
Administration fee	7,963	
Third party fees	404,942	
Liquidity Facility fee	6,749	
Payments under hedging arrangements	4,807,295	
Interest on the Notes	782,775	
Class D PDL Repayment	170,997	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,311,268
Available after distribution of funds		13,158,126
Undrawn Liquidity Facility	13,158,126	
Reserve account funding	-	
Available liquidity		13,158,126
Net cashflow		-

Collateral

Starting current balance 1 November 2014	424,698,584.45	
To be disbursed per 1 November 2014	-	
Starting principal balance 1 November 2014	424,698,584.45	
Unused amount	-	
Principal (p)repayments	(4,580,849.69)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(3,276,757.34)	
Ending principal balance		416,840,977
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		416,840,977

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	5,605,608	3,276,757	170,997	8,711,368
Class E	8,300,000	-	-	8,300,000
Total	13,905,608	3,276,757	170,997	17,011,368

Performance

	Last period	This period	Since issue
Prepayment rate	5.46%	5.89%	3.33%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	358,521,353	86.0%	2848	87.2%
1 - 30	48,460	11,012,041	2.6%	78	2.4%
31 - 60	55,992	5,018,149	1.2%	34	1.0%
61 - 90	39,021	2,199,197	0.5%	18	0.6%
91 - 120	63,022	3,057,301	0.7%	19	0.6%
121-150	77,191	2,652,748	0.6%	16	0.5%
> 151	4,675,200	34,380,188	8.2%	252	7.7%
Total	4,958,887	416,840,977	100.0%	3,265	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	2,651,985	3,276,757	160,175	34,208,218

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 3,265
Number of loans parts 3,817

	Weighted average	Minimum	Maximum
Loan size	127,670	2,337	578,057
Loan part size	109,206	2,337	578,057
Coupon	5.43%	3.76%	8.90%
Remaining maturity (months)	291.0	3	451
Remaining interest period (months)	36.2	1	218
Original interest period (months)	132.5	6	240
Seasoning (months)	97.4	79.6	123.9
Loan to Lending Value	105.4%	0.8%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	144,074,300.01	40.9%	34.56%
Owner occupied	272,766,677.41	59.1%	65.44%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	299,593,664	71.9%	2,855	74.8%	104,936	5.43%	303.8
Interest Only With Life Insurance Redemption	32,867,653	7.9%	285	7.5%	115,325	5.46%	231.9
Interest Only With Building Savings Account Redemp	33,686,004	8.1%	259	6.8%	130,062	5.34%	209.8
Interest Only	50,693,656	12.2%	418	11.0%	121,277	5.49%	307.7
Total	416,840,977	100.0%	3,817	100.0%	109,206	5.43%	291.0

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	924,915	0.2%	8	0.2%	115,614	4.28%	287.4
13 - 24	41,835	0.0%	1	0.0%	41,835	5.17%	387.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,184,691	0.3%	16	0.4%	74,043	4.54%	306.0
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	348,724,252	83.7%	3,263	85.5%	106,872	5.48%	293.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	65,965,285	15.8%	529	13.9%	124,698	5.19%	280.0
Total	416,840,977	100.0%	3,817	100.0%	109,206	5.43%	291.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,971,403	2.4%	113	3.0%	88,243	4.25%	282.8
4.50% - 4.75%	29,193,105	7.0%	226	5.9%	129,173	4.67%	302.9
4.75% - 5.00%	56,494,404	13.6%	445	11.7%	126,954	4.88%	298.7
5.00% - 5.25%	59,270,694	14.2%	488	12.8%	121,456	5.14%	291.5
5.25% - 5.50%	81,281,333	19.5%	722	18.9%	112,578	5.38%	297.5
5.50% - 5.75%	76,923,687	18.5%	721	18.9%	106,690	5.62%	293.3
5.75% - 6.00%	46,573,577	11.2%	488	12.8%	95,438	5.88%	285.2
6.00% - 6.25%	28,873,087	6.9%	314	8.2%	91,953	6.13%	273.1
6.25% - 6.50%	15,801,057	3.8%	166	4.3%	95,187	6.34%	270.3
6.50% - 6.75%	6,548,644	1.6%	66	1.7%	99,222	6.60%	271.8
6.75% - 7.00%	2,914,340	0.7%	33	0.9%	88,313	6.84%	257.3
7.00% - 7.25%	1,747,964	0.4%	18	0.5%	97,109	7.09%	257.2
7.25% - 7.50%	816,065	0.2%	9	0.2%	90,674	7.34%	258.8
7.50% - >	431,617	0.1%	8	0.2%	53,952	7.80%	240.7
Total	416,840,977	100.0%	3,817	100.0%	109,206	5.43%	291.0

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	105,768	0.0%	1	0.0%	105,768	5.13%	306.0
01-Jan-2015 - 31-Dec-2015	14,300,305	3.4%	151	4.0%	94,704	4.53%	275.2
01-Jan-2016 - 31-Dec-2016	153,259,589	36.8%	1,450	38.0%	105,696	5.42%	294.1
01-Jan-2017 - 31-Dec-2017	182,761,067	43.8%	1,681	44.0%	108,722	5.60%	293.4
01-Jan-2018 - 31-Dec-2018	448,963	0.1%	5	0.1%	89,793	4.84%	358.9
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	65,965,285	15.8%	529	13.9%	124,698	5.19%	280.0
Total	416,840,977	100.0%	3,817	100.0%	109,206	5.43%	291.0

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	297,283	0.1%	5	0.1%	59,457	4.26%	5.4
01-Jan-2016 - 31-Dec-2017	3,986,882	1.0%	36	0.9%	110,747	5.21%	25.4
01-Jan-2018 - 31-Dec-2019	354,514	0.1%	6	0.2%	59,086	4.78%	47.0
01-Jan-2020 - 31-Dec-2021	1,413,770	0.3%	19	0.5%	74,409	4.98%	74.2
01-Jan-2022 - 31-Dec-2023	1,363,153	0.3%	21	0.6%	64,912	5.18%	91.9
01-Jan-2024 - 31-Dec-2025	2,278,703	0.5%	20	0.5%	113,935	5.11%	120.3
01-Jan-2026 - 31-Dec-2027	5,404,441	1.3%	60	1.6%	90,074	5.24%	144.3
01-Jan-2028 - 31-Dec-2029	6,910,079	1.7%	70	1.8%	98,715	5.53%	171.1
01-Jan-2030 - 31-Dec-2031	13,668,650	3.3%	126	3.3%	108,481	5.38%	191.5
01-Jan-2032 - 31-Dec-2033	12,143,213	2.9%	113	3.0%	107,462	5.02%	212.4
01-Jan-2034 - 31-Dec-2035	5,116,278	1.2%	48	1.3%	106,589	5.66%	241.3
01-Jan-2036 - 31-Dec-2037	52,616,023	12.6%	435	11.4%	120,956	5.57%	264.2
01-Jan-2038 - 31-Dec-2039	63,708,808	15.3%	695	18.2%	91,667	6.07%	290.5
01-Jan-2040 - 31-Dec-2041	150,563,844	36.1%	1,387	36.3%	108,554	5.51%	312.1
01-Jan-2042 - 31-Dec-2043	76,084,262	18.3%	605	15.9%	125,759	5.00%	334.6
01-Jan-2044 - 31-Dec-2045	19,288,024	4.6%	149	3.9%	129,450	4.62%	353.6
01-Jan-2046 - 31-Dec-2047	1,396,456	0.3%	18	0.5%	77,581	4.03%	377.5
01-Jan-2048 - 31-Dec-2137	199,146	0.0%	3	0.1%	66,382	4.95%	411.0
Total	416,840,977	100.0%	3,817	100.0%	109,206	5.43%	291.0

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	6,613,512	1.6%	105	3.2%	62,986	4.60%	228.9
60% - 70%	6,255,608	1.5%	61	1.9%	102,551	4.83%	282.1
70% - 80%	11,698,903	2.8%	101	3.1%	115,831	4.88%	281.4
80% - 90%	19,943,204	4.8%	163	5.0%	122,351	5.01%	270.7
90% - 100%	50,204,839	12.0%	383	11.7%	131,083	5.18%	285.4
100% - 110%	164,566,872	39.5%	1,212	37.1%	135,781	5.41%	306.4
110% - 120%	142,059,856	34.1%	1,112	34.1%	127,752	5.68%	285.8
120% - 130%	15,498,184	3.7%	128	3.9%	121,080	5.82%	256.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	416,840,977	100.0%	3,265	100.0%	127,670	5.43%	291.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	57,440,956	13.8%	378	11.6%	151,960	5.36%	297.1
Bayern	43,832,890	10.5%	317	9.7%	138,274	5.34%	294.1
Berlin	31,466,452	7.5%	252	7.7%	124,867	5.51%	296.6
Brandenburg	17,950,039	4.3%	138	4.2%	130,073	5.24%	286.6
Bremen	2,176,126	0.5%	21	0.6%	103,625	5.35%	300.2
Hamburg	3,614,658	0.9%	29	0.9%	124,643	5.31%	287.4
Hessen	26,242,997	6.3%	172	5.3%	152,576	5.31%	299.3
Mecklenburg-Vorpommern	3,689,890	0.9%	27	0.8%	136,663	5.18%	271.4
Niedersachsen	24,426,508	5.9%	191	5.8%	127,887	5.28%	283.7
Nordrhein-Westfalen	57,161,001	13.7%	431	13.2%	132,624	5.32%	278.0
Rheinland-Pfalz	21,087,655	5.1%	149	4.6%	141,528	5.29%	287.8
Saarland	9,965,902	2.4%	77	2.4%	129,427	5.53%	284.9
Sachsen	80,387,837	19.3%	747	22.9%	107,614	5.72%	292.8
Sachsen-Anhalt	19,574,669	4.7%	192	5.9%	101,951	5.76%	292.8
Schleswig-Holstein	10,392,238	2.5%	84	2.6%	123,717	5.20%	297.4
Thüringen	7,431,058	1.8%	60	1.8%	123,851	5.22%	299.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	416,840,977	100.0%	3,265	100.0%	127,670	5.43%	291.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	171,043,738	41.0%	1,153	35.3%	148,347	98.3%	1.7%
Hochhaus/apartment	193,333,701	46.4%	1,809	55.4%	106,873	29.8%	70.2%
Mehrfamilienhaus	29,814,640	7.2%	160	4.9%	186,341	73.1%	26.9%
Zweifamilienhaus	21,966,702	5.3%	139	4.3%	158,034	98.6%	1.4%
Laden/wohnhaus	549,228	0.1%	3	0.1%	183,076	100.0%	0.0%
unspecified	132,970	0.0%	1	0.0%	132,970	0.0%	100.0%
Total	416,840,977	100.0%	3,265	100.0%	127,670	59.1%	40.9%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	89,208,866	21.4%	1,166	35.7%	76,508	5.59%	278.2
100,000 - 150,000	149,065,549	35.8%	1,211	37.1%	123,093	5.46%	292.7
150,000 - 200,000	90,182,789	21.6%	525	16.1%	171,777	5.38%	294.6
200,000 - 250,000	53,275,095	12.8%	242	7.4%	220,145	5.25%	298.5
250,000 - 300,000	23,558,789	5.7%	87	2.7%	270,791	5.32%	298.3
300,000 - 350,000	8,634,091	2.1%	27	0.8%	319,781	5.41%	300.5
350,000 - 400,000	1,506,398	0.4%	4	0.1%	376,600	4.94%	279.5
400,000 - 450,000	831,343	0.2%	2	0.1%	415,672	5.38%	311.2
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	578,057	0.1%	1	0.0%	578,057	5.24%	126.0
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	416,840,977	100.0%	3,265	100.0%	127,670	5.43%	291.0

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,416
Number of loans parts 1,578

	Weighted average	Minimum	Maximum
Loan size	113,347	2,411	405,364
Loan part size	101,711	2,411	405,364
Coupon	5.59%	3.93%	8.90%
Remaining maturity (months)	292.7	5	396
Remaining interest period (months)	29.5	1	148
Original interest period (months)	125.9	6	240
Seasoning (months)	97.4	88.1	123.9
Loan to Foreclosure Value	109.2%	4.7%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	111,025,559.17	74.2%	69.17%
Owner occupied	49,474,487.12	25.8%	30.83%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	129,973,883	81.0%	1,280	81.1%	101,542	5.60%	300.7
Interest Only With Life Insurance Redemption	11,640,420	7.3%	124	7.9%	93,874	5.86%	230.2
Interest Only With Building Savings Account Redemp	6,742,752	4.2%	56	3.5%	120,406	5.29%	229.5
Interest Only	12,142,992	7.6%	118	7.5%	102,907	5.64%	301.5
Total	160,500,046	100.0%	1,578	100.0%	101,711	5.59%	292.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	393,332	0.2%	4	0.3%	98,333	4.28%	266.7
13 - 24	41,835	0.0%	1	0.1%	41,835	5.17%	387.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	545,716	0.3%	8	0.5%	68,214	4.62%	318.8
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	147,292,441	91.8%	1,466	92.9%	100,472	5.64%	294.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	12,226,723	7.6%	99	6.3%	123,502	5.19%	276.4
Total	160,500,046	100.0%	1,578	100.0%	101,711	5.59%	292.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	3,464,526	2.2%	41	2.6%	84,501	4.27%	273.2
4.50% - 4.75%	6,329,071	3.9%	50	3.2%	126,581	4.68%	309.6
4.75% - 5.00%	13,577,346	8.5%	113	7.2%	120,154	4.88%	298.8
5.00% - 5.25%	18,482,745	11.5%	156	9.9%	118,479	5.15%	299.2
5.25% - 5.50%	25,727,027	16.0%	243	15.4%	105,873	5.38%	300.3
5.50% - 5.75%	33,241,633	20.7%	329	20.8%	101,038	5.61%	301.7
5.75% - 6.00%	24,808,751	15.5%	264	16.7%	93,973	5.88%	292.7
6.00% - 6.25%	17,792,236	11.1%	194	12.3%	91,713	6.13%	274.8
6.25% - 6.50%	9,990,786	6.2%	111	7.0%	90,007	6.34%	269.8
6.50% - 6.75%	3,300,387	2.1%	35	2.2%	94,297	6.62%	272.7
6.75% - 7.00%	1,657,528	1.0%	18	1.1%	92,085	6.85%	261.8
7.00% - 7.25%	1,317,975	0.8%	14	0.9%	94,141	7.08%	255.7
7.25% - 7.50%	455,082	0.3%	6	0.4%	75,847	7.38%	259.2
7.50% - >	354,954	0.2%	4	0.3%	88,738	7.67%	247.5
Total	160,500,046	100.0%	1,578	100.0%	101,711	5.59%	292.7

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	105,768	0.1%	1	0.1%	105,768	5.13%	306.0
01-Jan-2015 - 31-Dec-2015	4,978,545	3.1%	60	3.8%	82,976	4.58%	272.6
01-Jan-2016 - 31-Dec-2016	66,890,054	41.7%	687	43.5%	97,365	5.57%	293.3
01-Jan-2017 - 31-Dec-2017	76,136,347	47.4%	729	46.2%	104,439	5.75%	295.9
01-Jan-2018 - 31-Dec-2018	162,610	0.1%	2	0.1%	81,305	4.82%	364.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	12,226,723	7.6%	99	6.3%	123,502	5.19%	276.4
Total	160,500,046	100.0%	1,578	100.0%	101,711	5.59%	292.7

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	99,556	0.1%	2	0.1%	49,778	4.20%	5.9
01-Jan-2016 - 31-Dec-2017	438,083	0.3%	6	0.4%	73,014	5.17%	21.9
01-Jan-2018 - 31-Dec-2019	96,441	0.1%	2	0.1%	48,220	4.86%	49.5
01-Jan-2020 - 31-Dec-2021	262,695	0.2%	6	0.4%	43,782	5.21%	72.8
01-Jan-2022 - 31-Dec-2023	321,470	0.2%	7	0.4%	45,924	5.14%	93.1
01-Jan-2024 - 31-Dec-2025	311,625	0.2%	3	0.2%	103,875	4.29%	120.5
01-Jan-2026 - 31-Dec-2027	1,494,390	0.9%	17	1.1%	87,905	5.23%	144.1
01-Jan-2028 - 31-Dec-2029	3,082,952	1.9%	35	2.2%	88,084	5.75%	172.2
01-Jan-2030 - 31-Dec-2031	5,200,075	3.2%	50	3.2%	104,001	5.46%	189.2
01-Jan-2032 - 31-Dec-2033	3,259,551	2.0%	33	2.1%	98,774	5.07%	213.0
01-Jan-2034 - 31-Dec-2035	1,486,152	0.9%	18	1.1%	82,564	6.08%	241.6
01-Jan-2036 - 31-Dec-2037	16,382,919	10.2%	154	9.8%	106,383	5.89%	265.0
01-Jan-2038 - 31-Dec-2039	37,841,163	23.6%	422	28.7%	89,671	6.07%	290.1
01-Jan-2040 - 31-Dec-2041	64,150,697	40.0%	610	38.7%	105,165	5.55%	310.9
01-Jan-2042 - 31-Dec-2043	19,740,903	12.3%	161	10.2%	122,614	5.05%	333.2
01-Jan-2044 - 31-Dec-2045	5,891,148	3.7%	46	2.9%	128,068	4.62%	352.6
01-Jan-2046 - 31-Dec-2047	365,563	0.2%	5	0.3%	73,113	4.11%	376.3
01-Jan-2048 - 31-Dec-2137	74,664	0.0%	1	0.1%	74,664	4.60%	396.0
Total	160,500,046	100.0%	1,578	100.0%	101,711	5.59%	292.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,211,252	1.4%	34	2.4%	65,037	4.57%	247.2
60% - 70%	1,903,375	1.2%	18	1.3%	105,743	4.75%	295.4
70% - 80%	1,909,832	1.2%	24	1.7%	79,576	5.00%	260.1
80% - 90%	5,089,242	3.2%	46	3.2%	110,636	5.08%	263.8
90% - 100%	11,460,280	7.1%	106	7.5%	108,116	5.32%	264.7
100% - 110%	54,206,294	33.8%	458	32.3%	118,354	5.52%	304.6
110% - 120%	75,616,966	47.1%	662	46.8%	114,225	5.75%	295.1
120% - 130%	8,102,805	5.0%	68	4.8%	119,159	5.95%	267.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	160,500,046	100.0%	1,416	100.0%	113,347	5.59%	292.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	31,466,452	19.6%	252	17.8%	124,867	5.51%	296.6
Brandenburg	17,950,039	11.2%	138	9.7%	130,073	5.24%	286.6
Mecklenburg-Vorpommern	3,689,890	2.3%	27	1.9%	136,663	5.18%	271.4
Sachsen	80,387,937	50.1%	747	52.8%	107,614	5.72%	292.8
Sachsen-Anhalt	19,574,669	12.2%	192	13.6%	101,951	5.76%	292.8
Thüringen	7,431,058	4.6%	60	4.2%	123,851	5.22%	299.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	160,500,046	100.0%	1,416	100.0%	113,347	5.59%	292.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	39,815,626	24.8%	282	19.9%	141,190	97.52%	2.48%
Hochhaus/appartement	114,410,439	71.3%	1,095	77.3%	104,484	5.75%	94.25%
Mehrfamilienhaus	3,167,861	2.0%	21	1.5%	150,851	52.38%	47.62%
Zweifamilienhaus	2,549,609	1.6%	15	1.1%	169,974	93.33%	6.67%
Laden/wohnhaus	423,542	0.3%	2	0.1%	211,771	100.00%	0.00%
unspecified	132,970	0.1%	1	0.1%	132,970	0.00%	100.00%
Total	160,500,046	100.0%	1,416	100.0%	113,347	25.78%	74.22%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	50,613,379	31.5%	645	45.6%	78,470	5.75%	283.5
100,000 - 150,000	66,001,388	41.1%	546	38.6%	120,882	5.60%	295.7
150,000 - 200,000	25,286,630	15.8%	150	10.6%	168,578	5.48%	295.4
200,000 - 250,000	11,013,766	6.9%	49	3.5%	224,771	5.30%	303.3
250,000 - 300,000	4,282,887	2.7%	16	1.1%	267,680	5.38%	312.0
300,000 - 350,000	2,542,748	1.6%	8	0.6%	317,843	5.34%	302.2
350,000 - 400,000	353,884	0.2%	1	0.1%	353,884	4.40%	201.0
400,000 - 450,000	405,364	0.3%	1	0.1%	405,364	5.88%	298.0
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	160,500,046	100.0%	1,416	100.0%	113,347	5.59%	292.7