

E-MAC DE 2007-I Investor Report May 2014

Cashflow analysis for the period

Total interest received	6,437,996	
Interest received on transaction accounts	645	
Net Post Foreclosure Proceeds	277,248	
Liquidity available	13,647,594	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		20,363,484
Company management expenses	1,816	
MPT fee	137,602	
Administration fee	8,600	
Third party fees	257,839	
Liquidity Facility fee	4,062	
Payments under hedging arrangements	4,743,716	
Interest on the Notes	1,027,051	
Class D PDL Repayment	535,203	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,715,889
Available after distribution of funds		13,647,594
Undrawn Liquidity Facility	13,647,594	
Reserve account funding	-	
Available liquidity		13,647,594
Net cashflow		-

Collateral

Starting current balance 1 February 2014	448,703,621.55	
To be disbursed per 1 February 2014	-	
Starting principal balance 1 February 2014	448,703,621.55	
Unused amount	-	
Principal (p)repayments	(4,518,933.46)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(3,032,790.07)	
Ending principal balance		441,151,898
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		441,151,898

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	-	948,982	535,203	413,779
Class E	6,216,192	2,083,808	-	8,300,000
Total	6,216,192	3,032,790	535,203	8,713,779

Performance

	Last period	This period	Since issue
Prepayment rate	6.16%	5.44%	2.61%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	350,499,245	79.5%	2751	80.7%
1 - 30	168,718	30,332,290	6.9%	217	6.4%
31 - 60	74,140	7,121,471	1.6%	46	1.3%
61 - 90	47,258	2,811,336	0.6%	22	0.6%
91 - 120	44,605	2,029,424	0.5%	14	0.4%
121-150	111,742	3,882,685	0.9%	29	0.9%
> 151	5,971,921	44,475,448	10.1%	331	9.7%
Total	6,418,384	441,151,898	100.0%	3,410	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	3,508,963	3,032,790	128,341	24,921,869

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,410		
Number of loans parts	3,990		
	Weighted average	Minimum	Maximum
Loan size	129,370	4,959	661,751
Loan part size	110,564	3,195	661,751
Coupon	5.44%	3.76%	8.90%
Remaining maturity (months)	299.9	6	460
Remaining interest period (months)	44.9	1	158
Original interest period (months)	132.5	60	240
Seasoning (months)	88.4	73.6	114.9
Loan to Lending Value	106.5%	1.8%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	153,314,677.09	41.0%	34.75%
Owner occupied	287,837,220.93	59.0%	65.25%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	318,479,404	72.2%	2,982	74.7%	106,801	5.44%	312.3
Interest Only With Life Insurance Redemption	34,520,690	7.8%	296	7.4%	116,624	5.47%	242.9
Interest Only With Building Savings Account Redemp	35,060,168	7.9%	270	6.8%	129,852	5.35%	217.6
Interest Only	53,091,636	12.0%	442	11.1%	120,117	5.50%	316.4
Total	441,151,898	100.0%	3,990	100.0%	110,564	5.44%	299.9

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	1,041,576	0.2%	16	0.4%	65,099	4.66%	269.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	414,865	0.1%	5	0.1%	82,973	4.78%	345.9
97 - 108	366,987	0.1%	4	0.1%	91,747	4.88%	328.6
109 - 125	370,880,014	84.1%	3,425	85.8%	108,286	5.49%	301.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	68,448,456	15.5%	540	13.5%	126,756	5.19%	288.8
Total	441,151,898	100.0%	3,990	100.0%	110,564	5.44%	299.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,345,817	2.1%	108	2.7%	86,535	4.25%	289.9
4.50% - 4.75%	31,616,589	7.2%	236	5.9%	133,969	4.67%	309.4
4.75% - 5.00%	60,182,698	13.6%	470	11.8%	128,048	4.88%	307.3
5.00% - 5.25%	62,550,339	14.2%	507	12.7%	123,373	5.14%	302.2
5.25% - 5.50%	84,906,124	19.2%	746	18.7%	113,815	5.38%	306.5
5.50% - 5.75%	79,964,713	18.1%	745	18.7%	107,335	5.62%	301.6
5.75% - 6.00%	49,048,753	11.1%	510	12.8%	96,174	5.88%	294.8
6.00% - 6.25%	32,523,372	7.4%	345	8.6%	94,271	6.13%	282.3
6.25% - 6.50%	16,778,027	3.8%	172	4.3%	97,547	6.35%	280.9
6.50% - 6.75%	7,646,164	1.7%	76	1.9%	100,607	6.61%	280.7
6.75% - 7.00%	3,198,893	0.7%	36	0.9%	88,858	6.84%	267.4
7.00% - 7.25%	2,020,888	0.5%	20	0.5%	101,044	7.09%	266.6
7.25% - 7.50%	934,261	0.2%	11	0.3%	84,933	7.35%	267.0
7.50% - >	435,261	0.1%	8	0.2%	54,408	7.80%	249.6
Total	441,151,898	100.0%	3,990	100.0%	110,564	5.44%	299.9

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	95,714	0.0%	1	0.0%	95,714	6.55%	227.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	1,699,430	0.4%	17	0.4%	99,966	5.16%	300.0
01-Jan-2015 - 31-Dec-2015	14,008,884	3.2%	150	3.8%	93,393	4.56%	281.9
01-Jan-2016 - 31-Dec-2016	160,402,927	36.4%	1,497	37.5%	107,150	5.42%	302.7
01-Jan-2017 - 31-Dec-2017	196,041,419	44.4%	1,780	44.6%	110,136	5.61%	302.6
01-Jan-2018 - 31-Dec-2018	455,069	0.1%	5	0.1%	91,014	4.85%	344.1
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	68,448,456	15.5%	540	13.5%	126,756	5.19%	288.8
Total	441,151,898	100.0%	3,990	100.0%	110,564	5.44%	299.9

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	324,059	0.1%	7	0.2%	46,294	4.26%	14.5
01-Jan-2016 - 31-Dec-2017	4,251,328	1.0%	36	0.9%	118,092	5.17%	34.3
01-Jan-2018 - 31-Dec-2019	415,429	0.1%	7	0.2%	59,347	4.69%	56.5
01-Jan-2020 - 31-Dec-2021	1,453,967	0.3%	19	0.5%	76,525	4.97%	83.0
01-Jan-2022 - 31-Dec-2023	1,589,807	0.4%	23	0.6%	69,122	5.19%	100.7
01-Jan-2024 - 31-Dec-2025	2,412,416	0.5%	21	0.5%	114,877	5.14%	129.4
01-Jan-2026 - 31-Dec-2027	5,695,051	1.3%	62	1.6%	91,856	5.24%	153.3
01-Jan-2028 - 31-Dec-2029	7,671,266	1.7%	75	1.9%	102,284	5.54%	180.0
01-Jan-2030 - 31-Dec-2031	14,194,950	3.2%	130	3.3%	109,192	5.38%	200.4
01-Jan-2032 - 31-Dec-2033	12,749,194	2.9%	116	2.9%	109,907	5.01%	221.6
01-Jan-2034 - 31-Dec-2035	4,965,428	1.1%	46	1.2%	107,944	5.67%	250.4
01-Jan-2036 - 31-Dec-2037	55,665,785	12.6%	460	11.5%	121,013	5.59%	273.3
01-Jan-2038 - 31-Dec-2039	69,934,581	15.9%	746	18.7%	93,746	6.08%	299.3
01-Jan-2040 - 31-Dec-2041	156,226,438	35.4%	1,430	35.6%	109,249	5.51%	321.1
01-Jan-2042 - 31-Dec-2043	81,567,602	18.5%	641	16.1%	127,251	5.00%	343.6
01-Jan-2044 - 31-Dec-2045	20,742,487	4.7%	152	3.8%	136,464	4.62%	362.2
01-Jan-2046 - 31-Dec-2047	1,239,271	0.3%	18	0.5%	68,848	3.94%	386.5
01-Jan-2048 - 31-Dec-2137	52,840	0.0%	1	0.0%	52,840	5.94%	460.0
Total	441,151,898	100.0%	3,990	100.0%	110,564	5.44%	299.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	5,836,512	1.3%	99	2.9%	58,955	4.60%	242.0
60% - 70%	6,084,384	1.4%	58	1.7%	104,903	4.80%	273.5
70% - 80%	11,826,628	2.7%	96	2.8%	123,194	4.83%	289.5
80% - 90%	18,665,863	4.2%	148	4.3%	126,121	4.95%	279.9
90% - 100%	48,325,492	11.0%	359	10.5%	134,611	5.16%	290.7
100% - 110%	164,671,370	37.3%	1,198	35.1%	137,455	5.39%	315.2
110% - 120%	159,612,631	36.2%	1,240	36.4%	128,720	5.67%	295.6
120% - 130%	26,129,017	5.9%	212	6.2%	123,250	5.82%	283.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	441,151,898	100.0%	3,410	100.0%	129,370	5.44%	299.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	59,753,341	13.5%	389	11.4%	153,608	5.37%	304.8
Bayern	47,832,606	10.8%	341	10.0%	140,272	5.37%	301.9
Berlin	34,298,112	7.8%	273	8.0%	125,634	5.54%	304.7
Brandenburg	18,993,331	4.3%	144	4.2%	131,898	5.25%	296.1
Bremen	2,287,935	0.5%	22	0.6%	103,997	5.41%	308.2
Hamburg	4,014,300	0.9%	31	0.9%	129,494	5.28%	299.5
Hessen	27,157,459	6.2%	177	5.2%	153,432	5.31%	307.9
Mecklenburg-Vorpommern	3,886,494	0.9%	28	0.8%	138,803	5.17%	282.7
Niedersachsen	24,907,901	5.6%	194	5.7%	128,391	5.30%	292.2
Nordrhein-Westfalen	61,788,495	14.0%	461	13.5%	134,031	5.33%	288.9
Rheinland-Pfalz	22,573,097	5.1%	157	4.6%	143,778	5.30%	297.3
Saarland	10,596,267	2.4%	81	2.4%	130,818	5.51%	296.8
Sachsen	83,732,066	19.0%	764	22.4%	109,597	5.72%	301.5
Sachsen-Anhalt	20,780,043	4.7%	201	5.9%	103,383	5.76%	301.5
Schleswig-Holstein	10,751,428	2.4%	86	2.5%	125,017	5.20%	306.5
Thüringen	7,799,022	1.8%	61	1.8%	127,853	5.24%	307.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	441,151,898	100.0%	3,410	100.0%	129,370	5.44%	299.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	178,744,911	40.5%	1,193	35.0%	149,828	98.2%	1.8%
Hochhaus/apartment	207,690,273	47.1%	1,904	55.8%	109,081	30.4%	69.6%
Mehrfamilienhaus	31,486,732	7.1%	168	4.9%	187,421	71.4%	28.6%
Zweifamilienhaus	22,535,304	5.1%	141	4.1%	159,825	98.6%	1.4%
Laden/wohnhaus	560,315	0.1%	3	0.1%	186,772	100.0%	0.0%
unspecified	134,363	0.0%	1	0.0%	134,363	0.0%	100.0%
Total	441,151,898	100.0%	3,410	100.0%	129,370	59.0%	41.0%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	88,683,904	20.1%	1,159	34.0%	76,518	5.61%	286.2
100,000 - 150,000	158,629,618	36.0%	1,290	37.8%	122,969	5.46%	301.1
150,000 - 200,000	97,173,420	22.0%	566	16.6%	171,684	5.39%	304.4
200,000 - 250,000	57,964,995	13.1%	263	7.7%	220,399	5.27%	308.5
250,000 - 300,000	26,069,426	5.9%	96	2.8%	271,557	5.34%	301.2
300,000 - 350,000	9,021,297	2.0%	28	0.8%	322,189	5.43%	309.2
350,000 - 400,000	1,531,468	0.3%	4	0.1%	382,867	4.94%	288.4
400,000 - 450,000	837,962	0.2%	2	0.1%	418,981	5.38%	320.2
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%	135.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	661,751	0.2%	1	0.0%	661,751	4.65%	359.0
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	441,151,898	100.0%	3,410	100.0%	129,370	5.44%	299.9

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,471
Number of loans parts 1,641

	Weighted average	Minimum	Maximum
Loan size	115,220	4,959	661,751
Loan part size	103,284	4,959	661,751
Coupon	5.60%	3.93%	8.90%
Remaining maturity (months)	301.4	6	390
Remaining interest period (months)	38.3	6	157
Original interest period (months)	126.0	60	240
Seasoning (months)	88.5	79.1	114.9
Loan to Foreclosure Value	110.5%	1.8%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	116,746,058.34	74.1%	68.88%
Owner occupied	52,743,009.22	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	137,495,233	81.1%	1,330	81.0%	103,380	5.60%	309.2
Interest Only With Life Insurance Redemption	12,217,004	7.2%	127	7.7%	96,197	5.88%	240.5
Interest Only With Building Savings Account Redemp	6,938,727	4.1%	58	3.5%	119,633	5.31%	237.0
Interest Only	12,838,103	7.6%	126	7.7%	101,890	5.64%	310.3
Total	169,489,068	100.0%	1,641	100.0%	103,284	5.60%	301.4

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	511,399	0.3%	8	0.5%	63,925	4.51%	302.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	131,312	0.1%	2	0.1%	65,656	5.06%	326.3
97 - 108	153,242	0.1%	2	0.1%	76,621	5.33%	300.2
109 - 125	155,998,623	92.0%	1,528	93.1%	102,093	5.63%	302.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	12,694,493	7.5%	101	6.2%	125,688	5.20%	284.4
Total	169,489,068	100.0%	1,641	100.0%	103,284	5.60%	301.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	3,203,390	1.9%	39	2.4%	82,138	4.27%	280.8
4.50% - 4.75%	7,233,751	4.3%	53	3.2%	136,486	4.68%	319.5
4.75% - 5.00%	14,793,168	8.7%	122	7.4%	121,255	4.88%	306.4
5.00% - 5.25%	19,368,977	11.4%	162	9.9%	119,562	5.16%	308.7
5.25% - 5.50%	26,717,491	15.8%	252	15.4%	106,022	5.38%	309.0
5.50% - 5.75%	34,329,626	20.3%	335	20.4%	102,476	5.61%	309.9
5.75% - 6.00%	26,180,216	15.4%	272	16.6%	96,251	5.89%	301.8
6.00% - 6.25%	19,511,914	11.5%	210	12.8%	92,914	6.13%	283.8
6.25% - 6.50%	10,278,671	6.1%	113	6.9%	90,962	6.34%	278.9
6.50% - 6.75%	3,840,038	2.3%	39	2.4%	98,463	6.62%	281.5
6.75% - 7.00%	1,666,657	1.0%	18	1.1%	92,592	6.85%	270.9
7.00% - 7.25%	1,454,147	0.9%	15	0.9%	96,943	7.08%	264.9
7.25% - 7.50%	554,619	0.3%	7	0.4%	79,231	7.40%	266.9
7.50% - >	356,401	0.2%	4	0.2%	89,100	7.67%	256.4
Total	169,489,068	100.0%	1,641	100.0%	103,284	5.60%	301.4

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	861,838	0.5%	11	0.7%	78,349	5.21%	287.5
01-Jan-2015 - 31-Dec-2015	4,781,035	2.8%	59	3.6%	81,034	4.61%	278.3
01-Jan-2016 - 31-Dec-2016	70,301,831	41.5%	706	43.0%	99,578	5.57%	302.1
01-Jan-2017 - 31-Dec-2017	80,685,262	47.6%	762	46.4%	105,886	5.75%	304.8
01-Jan-2018 - 31-Dec-2018	164,609	0.1%	2	0.1%	82,304	4.82%	336.1
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	12,694,493	7.5%	101	6.2%	125,688	5.20%	284.4
Total	169,489,068	100.0%	1,641	100.0%	103,284	5.60%	301.4

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	118,465	0.1%	4	0.2%	29,616	4.22%	15.0
01-Jan-2016 - 31-Dec-2017	444,329	0.3%	6	0.4%	74,055	5.15%	30.8
01-Jan-2018 - 31-Dec-2019	102,023	0.1%	2	0.1%	51,011	4.81%	58.2
01-Jan-2020 - 31-Dec-2021	277,207	0.2%	6	0.4%	46,201	5.19%	81.6
01-Jan-2022 - 31-Dec-2023	458,111	0.3%	8	0.5%	57,264	5.24%	99.8
01-Jan-2024 - 31-Dec-2025	315,730	0.2%	3	0.2%	105,243	4.29%	129.4
01-Jan-2026 - 31-Dec-2027	1,658,932	1.0%	19	1.2%	87,312	5.24%	153.3
01-Jan-2028 - 31-Dec-2029	3,243,673	1.9%	36	2.2%	90,102	5.78%	180.9
01-Jan-2030 - 31-Dec-2031	5,421,705	3.2%	52	3.2%	104,264	5.45%	198.2
01-Jan-2032 - 31-Dec-2033	3,611,809	2.1%	35	2.1%	103,195	5.03%	222.1
01-Jan-2034 - 31-Dec-2035	1,434,432	0.8%	17	1.0%	84,378	6.18%	250.9
01-Jan-2036 - 31-Dec-2037	17,422,291	10.3%	162	9.9%	107,545	5.31%	274.1
01-Jan-2038 - 31-Dec-2039	40,829,072	24.1%	446	27.2%	91,545	6.08%	299.1
01-Jan-2040 - 31-Dec-2041	66,201,923	39.1%	626	38.1%	105,754	5.55%	319.9
01-Jan-2042 - 31-Dec-2043	21,123,603	12.5%	170	10.4%	124,256	5.04%	342.4
01-Jan-2044 - 31-Dec-2045	6,452,367	3.8%	44	2.7%	146,645	4.63%	361.0
01-Jan-2046 - 31-Dec-2047	373,396	0.2%	5	0.3%	74,679	4.00%	384.7
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	169,489,068	100.0%	1,641	100.0%	103,284	5.60%	301.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,726,247	1.0%	33	2.2%	52,311	4.61%	249.4
60% - 70%	2,275,554	1.3%	19	1.3%	119,766	4.69%	281.3
70% - 80%	1,641,190	1.0%	17	1.2%	96,541	4.85%	266.9
80% - 90%	4,359,259	2.6%	41	2.8%	106,323	4.95%	268.5
90% - 100%	11,260,922	6.6%	98	6.7%	114,907	5.31%	270.6
100% - 110%	54,758,709	32.3%	456	31.0%	120,085	5.49%	313.5
110% - 120%	75,857,070	44.8%	664	45.1%	114,243	5.76%	302.9
120% - 130%	17,610,117	10.4%	143	9.7%	123,148	5.86%	295.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	169,489,068	100.0%	1,471	100.0%	115,220	5.60%	301.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	34,298,112	20.2%	273	18.6%	125,634	5.54%	304.7
Brandenburg	18,993,331	11.2%	144	9.8%	131,898	5.25%	296.1
Mecklenburg-Vorpommern	3,886,494	2.3%	28	1.9%	138,803	5.17%	282.7
Sachsen	83,732,066	49.4%	764	51.9%	109,597	5.72%	301.5
Sachsen-Anhalt	20,780,043	12.3%	201	13.7%	103,383	5.76%	301.5
Thüringen	7,799,022	4.6%	61	4.1%	127,853	5.24%	307.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	169,489,068	100.0%	1,471	100.0%	115,220	5.60%	301.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	41,608,495	24.5%	291	19.8%	142,985	97.59%	2.41%
Hochhaus/appartement	121,137,870	71.5%	1,139	77.4%	106,355	6.15%	93.85%
Mehrfamilienhaus	3,597,183	2.1%	23	1.6%	156,399	47.83%	52.17%
Zweifamilienhaus	2,578,157	1.5%	15	1.0%	171,877	93.33%	6.67%
Laden/wohnhaus	433,000	0.3%	2	0.1%	216,500	100.00%	0.00%
unspecified	134,363	0.1%	1	0.1%	134,363	0.00%	100.00%
Total	169,489,068	100.0%	1,471	100.0%	115,220	25.90%	74.10%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	50,927,809	30.0%	647	44.0%	78,714	5.75%	292.1
100,000 - 150,000	69,475,569	41.0%	575	39.1%	120,827	5.61%	303.0
150,000 - 200,000	28,389,873	16.8%	168	11.4%	168,987	5.48%	305.2
200,000 - 250,000	11,021,318	6.5%	49	3.3%	224,925	5.30%	315.6
250,000 - 300,000	5,336,322	3.1%	20	1.4%	266,816	5.44%	312.5
300,000 - 350,000	2,903,189	1.7%	9	0.6%	322,577	5.41%	309.8
350,000 - 400,000	363,226	0.2%	1	0.1%	363,226	4.40%	210.0
400,000 - 450,000	410,011	0.2%	1	0.1%	410,011	5.88%	307.0
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	661,751	0.4%	1	0.1%	661,751	4.65%	359.0
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	169,489,068	100.0%	1,471	100.0%	115,220	5.60%	301.4