

E-MAC DE 2007-I Investor Report November 2013

Cashflow analysis for the period

Total interest received	6,506,139	
Interest received on transaction accounts	(564)	
Net Post Foreclosure Proceeds	63,581	
Liquidity available	13,996,967	
Reserve account available	793,164	
Receivables under hedging arrangements	-	
Total funds available		21,359,286
Company management expenses	10,347	
MPT fee	136,859	
Administration fee	8,554	
Third party fees	205,312	
Liquidity Facility fee	4,312	
Payments under hedging arrangements	4,999,978	
Interest on the Notes	1,103,383	
PDL Repayment	893,574	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,362,320
Available after distribution of funds		13,996,967
Undrawn Liquidity Facility	13,996,967	
Reserve account funding	-	
Available liquidity		13,996,967
Net cashflow		-

Collateral

Starting current balance 1 August 2013	466,565,550.41	
To be disbursed per 1 August 2013	-	
Starting principal balance 1 August 2013	466,565,550.41	
Unused amount	-	
Principal (p)repayments	(5,566,760.37)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(3,714,131.34)	
Ending principal balance		457,284,659
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		457,284,659

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	3,714,131	893,574	2,820,558
Total	-	3,714,131	893,574	2,820,558

Performance

	Last period	This period	Since issue
Prepayment rate	4.98%	6.57%	2.32%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	373,525,623	81.7%	2898	82.6%
1 - 30	106,052	20,661,590	4.5%	146	4.2%
31 - 60	55,049	5,087,382	1.1%	39	1.1%
61 - 90	55,769	3,456,211	0.8%	26	0.7%
91 - 120	53,088	2,451,225	0.5%	18	0.5%
121-150	86,312	2,955,845	0.6%	18	0.5%
> 151	6,584,794	49,146,783	10.7%	362	10.3%
Total	6,941,064	457,284,659	100.0%	3,507	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	2,243,628	3,714,131	74,672	18,643,911

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,507		
Number of loans parts	4,096		
	Weighted average	Minimum	Maximum
Loan size	130,392	2,212	666,360
Loan part size	111,642	2,212	666,360
Coupon	5.45%	3.76%	8.90%
Remaining maturity (months)	305.5	12	466
Remaining interest period (months)	50.9	1	164
Original interest period (months)	132.5	60	240
Seasoning (months)	82.3	67.6	108.9
Loan to Lending Value	107.2%	2.8%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	159,525,976.59	41.0%	34.89%
Owner occupied	297,758,682.11	59.0%	65.11%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	330,756,318	72.3%	3,062	74.8%	108,020	5.44%	321.0
Interest Only With Life Insurance Redemption	35,734,420	7.8%	304	7.4%	117,547	5.48%	251.8
Interest Only With Building Savings Account Redemp	36,418,733	8.0%	279	6.8%	130,533	5.37%	225.4
Interest Only	54,375,187	11.9%	451	11.0%	120,566	5.50%	325.3
Total	457,284,659	100.0%	4,096	100.0%	111,642	5.45%	308.5

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	1,052,807	0.2%	16	0.4%	65,800	4.66%	277.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	453,908	0.1%	5	0.1%	90,782	4.61%	363.4
97 - 108	368,278	0.1%	4	0.1%	92,070	4.88%	337.6
109 - 125	384,550,328	84.1%	3,517	85.9%	109,340	5.50%	310.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	70,859,337	15.5%	554	13.5%	127,905	5.19%	297.2
Total	457,284,659	100.0%	4,096	100.0%	111,642	5.45%	308.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,562,385	2.1%	109	2.7%	87,728	4.25%	298.5
4.50% - 4.75%	32,142,478	7.0%	238	5.8%	135,052	4.67%	317.9
4.75% - 5.00%	61,773,405	13.5%	477	11.6%	129,504	4.88%	316.5
5.00% - 5.25%	64,461,150	14.1%	519	12.7%	124,203	5.14%	311.4
5.25% - 5.50%	87,428,413	19.1%	761	18.6%	114,886	5.38%	315.7
5.50% - 5.75%	82,727,769	18.1%	766	18.7%	108,000	5.62%	310.6
5.75% - 6.00%	50,771,495	11.1%	523	12.8%	97,077	5.88%	303.3
6.00% - 6.25%	34,719,075	7.6%	361	8.8%	96,175	6.13%	289.0
6.25% - 6.50%	18,469,604	4.0%	183	4.5%	100,927	6.35%	290.3
6.50% - 6.75%	8,016,730	1.8%	79	1.9%	101,478	6.61%	288.3
6.75% - 7.00%	3,702,371	0.8%	40	1.0%	92,559	6.85%	277.6
7.00% - 7.25%	2,131,655	0.5%	21	0.5%	101,507	7.09%	275.8
7.25% - 7.50%	940,258	0.2%	11	0.3%	85,478	7.35%	276.0
7.50% - >	437,869	0.1%	8	0.2%	54,734	7.81%	258.5
Total	457,284,659	100.0%	4,096	100.0%	111,642	5.45%	308.5

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	96,983	0.0%	1	0.0%	96,983	6.55%	236.0
01-Jul-2013 - 31-Dec-2013	42,662	0.0%	1	0.0%	42,662	3.80%	405.0
01-Jan-2014 - 31-Dec-2014	1,742,953	0.4%	18	0.4%	96,831	5.15%	308.2
01-Jan-2015 - 31-Dec-2015	14,160,274	3.1%	150	3.7%	94,402	4.55%	290.2
01-Jan-2016 - 31-Dec-2016	165,578,414	36.2%	1,529	37.3%	108,292	5.42%	311.1
01-Jan-2017 - 31-Dec-2017	204,344,446	44.7%	1,838	44.9%	111,178	5.62%	311.6
01-Jan-2018 - 31-Dec-2018	459,589	0.1%	5	0.1%	91,918	4.85%	353.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	70,859,337	15.5%	554	13.5%	127,905	5.19%	297.2
Total	457,284,659	100.0%	4,096	100.0%	111,642	5.45%	308.5

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	340,224	0.1%	7	0.2%	48,603	4.27%	23.5
01-Jan-2016 - 31-Dec-2017	4,650,285	1.0%	39	1.0%	119,238	5.23%	42.6
01-Jan-2018 - 31-Dec-2019	425,291	0.1%	7	0.2%	60,756	4.68%	65.3
01-Jan-2020 - 31-Dec-2021	1,480,849	0.3%	19	0.5%	77,939	4.96%	91.9
01-Jan-2022 - 31-Dec-2023	1,619,348	0.4%	23	0.6%	70,406	5.18%	109.8
01-Jan-2024 - 31-Dec-2025	2,613,368	0.6%	23	0.6%	113,625	5.20%	138.5
01-Jan-2026 - 31-Dec-2027	5,786,881	1.3%	62	1.5%	93,337	5.24%	162.3
01-Jan-2028 - 31-Dec-2029	7,968,108	1.7%	77	1.9%	103,482	5.55%	188.9
01-Jan-2030 - 31-Dec-2031	14,846,723	3.2%	134	3.3%	110,796	5.38%	209.3
01-Jan-2032 - 31-Dec-2033	13,139,779	2.9%	118	2.9%	111,354	5.01%	230.6
01-Jan-2034 - 31-Dec-2035	5,223,165	1.1%	47	1.1%	111,131	5.63%	259.5
01-Jan-2036 - 31-Dec-2037	58,051,737	12.7%	476	11.6%	121,957	5.61%	282.4
01-Jan-2038 - 31-Dec-2039	73,559,994	16.1%	772	18.8%	95,285	6.08%	308.3
01-Jan-2040 - 31-Dec-2041	161,036,861	35.2%	1,465	35.8%	109,923	5.51%	330.1
01-Jan-2042 - 31-Dec-2043	84,250,473	18.4%	655	16.0%	128,627	5.00%	352.5
01-Jan-2044 - 31-Dec-2045	20,947,450	4.6%	152	3.7%	137,612	4.62%	371.2
01-Jan-2046 - 31-Dec-2047	1,291,225	0.3%	19	0.5%	67,959	3.94%	395.8
01-Jan-2048 - 31-Dec-2137	53,097	0.0%	1	0.0%	53,097	5.94%	469.0
Total	457,284,659	100.0%	4,096	100.0%	111,642	5.45%	308.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	5,320,536	1.2%	96	2.7%	55,422	4.59%	244.9
60% - 70%	6,403,306	1.4%	57	1.6%	112,339	4.80%	285.9
70% - 80%	11,126,911	2.4%	93	2.7%	119,644	4.82%	304.1
80% - 90%	18,388,314	4.0%	144	4.1%	127,697	4.93%	289.1
90% - 100%	45,345,318	9.9%	332	9.5%	136,582	5.14%	297.3
100% - 110%	163,244,072	35.7%	1,174	33.5%	139,049	5.38%	322.7
110% - 120%	167,454,299	36.6%	1,279	36.5%	130,926	5.66%	304.6
120% - 130%	40,001,902	8.7%	332	9.5%	120,488	5.83%	301.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	457,284,659	100.0%	3,507	100.0%	130,392	5.45%	308.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	61,752,903	13.5%	397	11.3%	155,549	5.37%	313.3
Bayern	50,701,972	11.1%	359	10.2%	141,231	5.38%	311.3
Berlin	36,608,744	8.0%	285	8.1%	128,452	5.56%	313.1
Brandenburg	19,544,762	4.3%	148	4.2%	132,059	5.27%	305.1
Bremen	2,300,835	0.5%	22	0.6%	104,583	5.41%	317.3
Hamburg	4,045,622	0.9%	31	0.9%	130,510	5.28%	308.3
Hessen	27,851,998	6.1%	182	5.2%	153,033	5.32%	316.4
Mecklenburg-Vorpommern	3,982,040	0.9%	29	0.8%	137,312	5.18%	290.2
Niedersachsen	25,905,576	5.7%	201	5.7%	128,883	5.30%	300.8
Nordrhein-Westfalen	64,824,324	14.2%	480	13.7%	135,051	5.34%	297.0
Rheinland-Pfalz	22,890,872	5.0%	160	4.6%	143,068	5.31%	305.5
Saarland	10,650,635	2.3%	81	2.3%	131,489	5.51%	305.8
Sachsen	85,758,513	18.8%	778	22.2%	110,229	5.72%	310.3
Sachsen-Anhalt	21,440,142	4.7%	204	5.8%	105,099	5.76%	310.8
Schleswig-Holstein	11,168,807	2.4%	89	2.5%	125,492	5.22%	315.4
Thüringen	7,856,714	1.7%	61	1.7%	128,799	5.24%	316.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	457,284,659	100.0%	3,507	100.0%	130,392	5.45%	308.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	184,455,325	40.3%	1,220	34.8%	151,193	98.2%	1.8%
Hochhaus/apartment	216,347,204	47.3%	1,967	56.1%	109,988	30.7%	69.3%
Mehrfamilienhaus	32,836,403	7.2%	173	4.9%	189,806	70.5%	29.5%
Zweifamilienhaus	22,942,641	5.0%	143	4.1%	160,438	98.6%	1.4%
Laden/wohnhaus	567,710	0.1%	3	0.1%	189,237	100.0%	0.0%
unspecified	135,377	0.0%	1	0.0%	135,377	0.0%	100.0%
Total	457,284,659	100.0%	3,507	100.0%	130,392	59.0%	41.0%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	89,535,419	19.6%	1,168	33.3%	76,657	5.61%	294.6
100,000 - 150,000	163,388,838	35.7%	1,328	37.9%	123,034	5.48%	309.9
150,000 - 200,000	100,740,464	22.0%	588	16.8%	171,327	5.40%	313.2
200,000 - 250,000	62,648,273	13.7%	284	8.1%	220,593	5.28%	317.1
250,000 - 300,000	27,205,453	5.9%	100	2.9%	272,055	5.35%	307.9
300,000 - 350,000	9,357,548	2.0%	29	0.8%	322,674	5.41%	319.5
350,000 - 400,000	2,318,434	0.5%	6	0.2%	386,406	5.28%	299.7
400,000 - 450,000	841,478	0.2%	2	0.1%	420,739	5.39%	329.1
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	582,393	0.1%	1	0.0%	582,393	5.24%	144.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	666,360	0.1%	1	0.0%	666,360	4.65%	368.0
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	457,284,659	100.0%	3,507	100.0%	130,392	5.45%	308.5

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,505
Number of loans parts 1,678

	Weighted average	Minimum	Maximum
Loan size	116,406	7,876	666,360
Loan part size	104,405	7,876	666,360
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	307.2	12	402
Remaining interest period (months)	44.3	1	163
Original interest period (months)	126.0	60	240
Seasoning (months)	82.4	73.1	108.9
Loan to Foreclosure Value	111.1%	3.6%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	120,813,997.88	74.2%	68.96%
Owner occupied	54,376,916.97	25.8%	31.04%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	142,212,395	81.2%	1,362	81.2%	104,414	5.61%	317.8
Interest Only With Life Insurance Redemption	12,399,771	7.1%	128	7.6%	96,873	5.88%	249.6
Interest Only With Building Savings Account Redemp	7,345,889	4.2%	59	3.5%	124,507	5.36%	248.0
Interest Only	13,232,861	7.6%	129	7.7%	102,580	5.64%	319.2
Total	175,190,915	100.0%	1,678	100.0%	104,405	5.61%	310.2

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	517,091	0.3%	8	0.5%	64,636	4.51%	311.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	132,422	0.1%	2	0.1%	66,211	4.62%	357.5
97 - 108	154,050	0.1%	2	0.1%	77,025	5.33%	309.2
109 - 125	161,260,802	92.0%	1,563	93.1%	103,174	5.64%	311.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	13,126,551	7.5%	103	6.1%	127,442	5.20%	293.5
Total	175,190,915	100.0%	1,678	100.0%	104,405	5.61%	310.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	3,297,817	1.9%	40	2.4%	82,445	4.26%	289.8
4.50% - 4.75%	7,311,689	4.2%	53	3.2%	137,956	4.68%	328.1
4.75% - 5.00%	15,050,446	8.6%	123	7.3%	122,361	4.88%	315.5
5.00% - 5.25%	19,501,525	11.1%	162	9.7%	120,380	5.15%	317.7
5.25% - 5.50%	27,861,262	15.9%	258	15.4%	107,989	5.38%	318.3
5.50% - 5.75%	34,954,841	20.0%	341	20.3%	102,507	5.61%	318.7
5.75% - 6.00%	26,925,975	15.4%	276	16.4%	97,558	5.88%	310.9
6.00% - 6.25%	20,294,081	11.6%	217	12.9%	93,521	6.13%	293.2
6.25% - 6.50%	11,509,534	6.6%	120	7.2%	95,913	6.34%	288.6
6.50% - 6.75%	3,990,208	2.3%	40	2.4%	99,755	6.62%	287.3
6.75% - 7.00%	2,014,805	1.2%	21	1.3%	95,943	6.85%	281.0
7.00% - 7.25%	1,563,591	0.9%	16	1.0%	97,724	7.08%	274.3
7.25% - 7.50%	557,703	0.3%	7	0.4%	79,672	7.40%	275.9
7.50% - >	357,439	0.2%	4	0.2%	89,360	7.67%	265.4
Total	175,190,915	100.0%	1,678	100.0%	104,405	5.61%	310.2

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	42,662	0.0%	1	0.1%	42,662	3.80%	405.0
01-Jan-2014 - 31-Dec-2014	872,113	0.5%	11	0.7%	79,283	5.21%	293.9
01-Jan-2015 - 31-Dec-2015	4,797,835	2.7%	58	3.5%	82,721	4.60%	285.7
01-Jan-2016 - 31-Dec-2016	72,248,863	41.2%	718	42.8%	100,625	5.58%	311.1
01-Jan-2017 - 31-Dec-2017	83,936,605	47.9%	785	46.8%	106,926	5.76%	313.4
01-Jan-2018 - 31-Dec-2018	166,286	0.1%	2	0.1%	83,143	4.82%	345.1
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	13,126,551	7.5%	103	6.1%	127,442	5.20%	293.5
Total	175,190,915	100.0%	1,678	100.0%	104,405	5.61%	310.2

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	128,872	0.1%	4	0.2%	32,218	4.24%	23.8
01-Jan-2016 - 31-Dec-2017	448,899	0.3%	6	0.4%	74,816	5.14%	39.8
01-Jan-2018 - 31-Dec-2019	106,115	0.1%	2	0.1%	53,057	4.78%	67.1
01-Jan-2020 - 31-Dec-2021	285,326	0.2%	6	0.4%	47,554	5.18%	90.5
01-Jan-2022 - 31-Dec-2023	469,845	0.3%	8	0.5%	58,731	5.24%	108.8
01-Jan-2024 - 31-Dec-2025	318,733	0.2%	3	0.2%	106,244	4.29%	138.3
01-Jan-2026 - 31-Dec-2027	1,684,746	1.0%	19	1.1%	88,671	5.24%	162.3
01-Jan-2028 - 31-Dec-2029	3,413,005	1.9%	37	2.2%	92,243	5.81%	189.8
01-Jan-2030 - 31-Dec-2031	5,569,473	3.2%	53	3.2%	105,084	5.45%	207.2
01-Jan-2032 - 31-Dec-2033	3,667,037	2.1%	35	2.1%	104,772	5.03%	231.0
01-Jan-2034 - 31-Dec-2035	1,444,973	0.8%	17	1.0%	84,998	6.17%	259.9
01-Jan-2036 - 31-Dec-2037	18,535,270	10.6%	169	10.1%	109,676	5.95%	283.2
01-Jan-2038 - 31-Dec-2039	42,852,302	24.5%	461	27.5%	92,955	6.08%	308.0
01-Jan-2040 - 31-Dec-2041	67,958,757	38.8%	637	38.0%	106,686	5.55%	329.0
01-Jan-2042 - 31-Dec-2043	21,387,890	12.2%	171	10.2%	125,075	5.04%	351.5
01-Jan-2044 - 31-Dec-2045	6,500,897	3.7%	44	2.6%	147,748	4.63%	370.0
01-Jan-2046 - 31-Dec-2047	418,775	0.2%	6	0.4%	69,796	3.98%	394.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	175,190,915	100.0%	1,678	100.0%	104,405	5.61%	310.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,423,393	0.8%	30	2.0%	47,446	4.59%	252.3
60% - 70%	2,627,179	1.5%	22	1.5%	119,417	4.78%	281.6
70% - 80%	1,718,400	1.0%	17	1.1%	101,082	4.85%	294.6
80% - 90%	3,740,452	2.1%	36	2.4%	103,901	4.99%	280.8
90% - 100%	10,738,536	6.1%	91	6.0%	118,006	5.23%	282.8
100% - 110%	53,974,613	30.8%	443	29.4%	121,839	5.49%	320.5
110% - 120%	70,408,700	40.2%	610	40.5%	115,424	5.76%	310.0
120% - 130%	30,559,641	17.4%	256	17.0%	119,374	5.84%	311.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	175,190,915	100.0%	1,505	100.0%	116,406	5.61%	310.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	36,608,744	20.9%	285	18.9%	128,452	5.56%	313.1
Brandenburg	19,544,762	11.2%	148	9.8%	132,059	5.27%	305.1
Mecklenburg-Vorpommern	3,982,040	2.3%	29	1.9%	137,312	5.18%	290.2
Sachsen	85,758,513	49.0%	778	51.7%	110,229	5.72%	310.3
Sachsen-Anhalt	21,440,142	12.2%	204	13.6%	105,099	5.76%	310.8
Thüringen	7,856,714	4.5%	61	4.1%	128,799	5.24%	316.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	175,190,915	100.0%	1,505	100.0%	116,406	5.61%	310.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	42,940,435	24.5%	298	19.8%	144,095	97.32%	2.68%
Hochhaus/appartement	125,056,534	71.4%	1,165	77.4%	107,345	6.18%	93.82%
Mehrfamilienhaus	4,026,949	2.3%	24	1.6%	167,790	45.83%	54.17%
Zweifamilienhaus	2,592,415	1.5%	15	1.0%	172,828	93.33%	6.67%
Laden/wohnhaus	439,205	0.3%	2	0.1%	219,603	100.00%	0.00%
unspecified	135,377	0.1%	1	0.1%	135,377	0.00%	100.00%
Total	175,190,915	100.0%	1,505	100.0%	116,406	25.85%	74.15%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	50,648,157	28.9%	643	42.7%	78,769	5.75%	300.9
100,000 - 150,000	72,110,299	41.2%	597	39.7%	120,788	5.63%	311.4
150,000 - 200,000	29,913,876	17.1%	177	11.8%	169,005	5.49%	315.1
200,000 - 250,000	11,896,698	6.8%	53	3.5%	224,466	5.32%	321.6
250,000 - 300,000	5,862,615	3.3%	22	1.5%	266,482	5.43%	323.2
300,000 - 350,000	2,918,782	1.7%	9	0.6%	324,309	5.41%	318.6
350,000 - 400,000	760,750	0.4%	2	0.1%	380,375	5.40%	251.8
400,000 - 450,000	413,378	0.2%	1	0.1%	413,378	5.88%	316.0
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	666,360	0.4%	1	0.1%	666,360	4.65%	368.0
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	175,190,915	100.0%	1,505	100.0%	116,406	5.61%	310.2