

E-MAC DE 2007-I Investor Report November 2015

Cashflow analysis for the period

Total interest received	5,429,723	
Interest received on transaction accounts	(471)	
Net Post Foreclosure Proceeds	223,222	
Liquidity available	12,501,810	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		18,154,284
Company management expenses	-	
MPT fee	118,695	
Administration fee	7,418	
Third party fees	343,236	
Liquidity Facility fee	6,428	
Payments under hedging arrangements	4,506,653	
Interest on the Notes	515,237	
Class C PDL Repayment	154,807	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,652,474
Available after distribution of funds		12,501,810
Undrawn Liquidity Facility	12,501,810	
Reserve account funding	-	
Available liquidity		12,501,810
Net cashflow		-

Collateral

Starting current balance 1 August 2015	395,651,423	
To be disbursed per 1 August 2015	-	
Starting principal balance 1 August 2015	395,651,423	
Unused amount	-	
Principal (p)repayments	(6,792,779)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,882,675)	
Ending principal balance		386,975,969
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		386,975,969

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	-	758,242	154,807	603,436
Class D	12,775,568	1,124,432	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	21,075,568	1,882,675	154,807	22,803,436

Performance

	Last period	This period	Since issue
Prepayment rate	8.87%	7.12%	4.30%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	335,300,305	86.6%	2692	87.4%
1 - 30	56,900	12,072,764	3.1%	95	3.1%
31 - 60	44,173	3,780,486	1.0%	30	1.0%
61 - 90	40,311	2,398,481	0.6%	14	0.5%
91 - 120	29,325	1,318,703	0.3%	11	0.4%
121-150	79,584	2,870,064	0.7%	20	0.6%
> 151	4,248,092	29,235,166	7.6%	217	7.0%
Total	4,498,386	386,975,969	100.0%	3,079	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	1,751,100	1,882,675	223,222	39,890,154

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 3,079
Number of loans parts 3,599

	Weighted average	Minimum	Maximum
Loan size	125,682	1,398	563,570
Loan part size	107,523	1,398	563,570
Coupon	5.44%	3.76%	8.90%
Remaining maturity (months)	282.1	2	384
Remaining interest period (months)	27.8	1	209
Original interest period (months)	132.0	6	240
Seasoning (months)	106.1	91.6	132.9
Loan to Lending Value	104.4%	1.1%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	133,559,634.33	40.9%	34.51%
Owner occupied	253,416,335.00	59.1%	65.49%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	277,798,595	71.8%	2,694	74.9%	103,118	5.44%	294.1
Interest Only With Life Insurance Redemption	30,547,760	7.9%	270	7.5%	113,140	5.45%	230.4
Interest Only With Building Savings Account Redemp	31,599,678	8.2%	245	6.8%	128,978	5.34%	204.4
Interest Only	47,029,936	12.2%	390	10.8%	120,590	5.51%	297.3
Total	386,975,969	100.0%	3,599	100.0%	107,523	5.44%	282.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,112,876	0.8%	32	0.9%	97,277	4.21%	284.3
13 - 24	45,753	0.0%	2	0.1%	22,877	5.08%	280.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,601,354	0.4%	17	0.5%	94,197	4.87%	288.0
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	319,737,207	82.6%	3,034	84.3%	105,385	5.50%	285.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	62,478,779	16.1%	514	14.3%	121,554	5.19%	265.3
Total	386,975,969	100.0%	3,599	100.0%	107,523	5.44%	282.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	7,084,438	1.8%	79	2.2%	89,676	4.25%	284.1
4.50% - 4.75%	26,364,331	6.8%	207	5.8%	127,364	4.67%	285.7
4.75% - 5.00%	53,140,873	13.7%	426	11.8%	124,744	4.88%	287.9
5.00% - 5.25%	55,009,265	14.2%	460	12.8%	119,585	5.14%	283.7
5.25% - 5.50%	78,070,756	20.2%	701	19.5%	111,371	5.38%	288.9
5.50% - 5.75%	71,873,930	18.6%	687	19.1%	104,620	5.62%	284.4
5.75% - 6.00%	43,906,258	11.3%	468	13.0%	93,817	5.88%	278.6
6.00% - 6.25%	25,454,894	6.6%	287	8.0%	88,693	6.13%	265.2
6.25% - 6.50%	14,521,323	3.8%	158	4.4%	91,907	6.35%	261.6
6.50% - 6.75%	6,133,395	1.6%	62	1.7%	98,926	6.61%	262.8
6.75% - 7.00%	2,687,775	0.7%	31	0.9%	86,702	6.84%	248.1
7.00% - 7.25%	1,625,669	0.4%	17	0.5%	95,628	7.09%	249.0
7.25% - 7.50%	806,960	0.2%	9	0.3%	89,662	7.34%	250.6
7.50% - >	296,102	0.1%	7	0.2%	42,300	7.92%	230.7
Total	386,975,969	100.0%	3,599	100.0%	107,523	5.44%	282.1

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	5,677,377	1.5%	63	1.8%	90,117	4.55%	289.7
01-Jan-2016 - 31-Dec-2016	147,271,561	38.1%	1,417	39.4%	103,932	5.40%	287.0
01-Jan-2017 - 31-Dec-2017	170,256,603	44.0%	1,593	44.3%	106,878	5.59%	283.7
01-Jan-2018 - 31-Dec-2018	442,042	0.1%	5	0.1%	88,408	4.83%	326.5
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	63,328,385	16.4%	521	14.5%	121,552	5.19%	265.5
Total	386,975,969	100.0%	3,599	100.0%	107,523	5.44%	282.1

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	808	0.0%	1	0.0%	808	4.07%	2.0
01-Jan-2016 - 31-Dec-2017	3,679,660	1.0%	33	0.9%	111,505	5.23%	16.8
01-Jan-2018 - 31-Dec-2019	276,457	0.1%	7	0.2%	39,494	4.70%	37.3
01-Jan-2020 - 31-Dec-2021	1,503,132	0.4%	18	0.5%	83,507	5.08%	66.0
01-Jan-2022 - 31-Dec-2023	1,322,503	0.3%	23	0.6%	57,500	5.12%	82.9
01-Jan-2024 - 31-Dec-2025	1,956,360	0.5%	25	0.7%	78,254	5.11%	111.0
01-Jan-2026 - 31-Dec-2027	5,998,531	1.6%	70	1.9%	85,693	5.19%	135.4
01-Jan-2028 - 31-Dec-2029	7,040,707	1.8%	78	2.2%	90,265	5.45%	160.8
01-Jan-2030 - 31-Dec-2031	12,992,018	3.4%	126	3.5%	103,111	5.43%	183.0
01-Jan-2032 - 31-Dec-2033	11,163,823	2.9%	106	2.9%	105,319	5.11%	204.3
01-Jan-2034 - 31-Dec-2035	5,864,826	1.5%	58	1.6%	101,118	5.50%	232.3
01-Jan-2036 - 31-Dec-2037	50,926,408	13.2%	423	11.8%	120,393	5.54%	255.1
01-Jan-2038 - 31-Dec-2039	52,683,754	13.6%	584	16.2%	90,212	6.04%	281.7
01-Jan-2040 - 31-Dec-2041	134,881,011	34.9%	1,251	34.8%	107,819	5.54%	303.7
01-Jan-2042 - 31-Dec-2043	74,431,283	19.2%	617	17.1%	120,634	5.09%	325.3
01-Jan-2044 - 31-Dec-2045	20,882,638	5.4%	160	4.4%	130,516	4.68%	345.3
01-Jan-2046 - 31-Dec-2047	1,372,052	0.4%	19	0.5%	72,213	4.12%	371.4
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	386,975,969	100.0%	3,599	100.0%	107,523	5.44%	282.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	6,679,658	1.7%	105	3.4%	63,616	4.76%	190.6
60% - 70%	5,993,641	1.5%	57	1.9%	105,152	4.90%	219.2
70% - 80%	13,087,926	3.4%	116	3.8%	112,827	4.94%	259.9
80% - 90%	19,263,997	5.0%	158	5.1%	121,924	5.09%	258.8
90% - 100%	65,160,508	16.8%	503	16.3%	129,544	5.17%	292.3
100% - 110%	141,610,055	36.6%	1,061	34.5%	133,468	5.47%	297.3
110% - 120%	120,940,953	31.3%	961	31.2%	125,849	5.68%	277.0
120% - 130%	14,239,230	3.7%	118	3.8%	120,671	5.78%	250.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	386,975,969	100.0%	3,079	100.0%	125,682	5.44%	282.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	52,563,364	13.6%	354	11.5%	148,484	5.36%	287.7
Bayern	39,484,725	10.2%	288	9.4%	137,100	5.36%	282.6
Berlin	28,080,386	7.3%	227	7.4%	123,702	5.53%	287.1
Brandenburg	17,141,822	4.4%	133	4.3%	128,886	5.25%	277.5
Bremen	2,155,652	0.6%	21	0.7%	102,650	5.35%	288.0
Hamburg	3,478,554	0.9%	28	0.9%	124,234	5.33%	281.8
Hessen	24,556,968	6.3%	162	5.3%	151,586	5.31%	292.9
Mecklenburg-Vorpommern	3,376,390	0.9%	25	0.8%	135,056	5.22%	273.9
Niedersachsen	23,465,096	6.1%	186	6.0%	126,156	5.29%	275.4
Nordrhein-Westfalen	52,453,688	13.6%	397	12.9%	132,125	5.32%	268.3
Rheinland-Pfatz	19,247,260	5.0%	140	4.5%	137,480	5.29%	282.6
Saarland	9,430,085	2.4%	74	2.4%	127,434	5.53%	276.6
Sachsen	76,288,483	19.7%	724	23.5%	105,371	5.72%	284.1
Sachsen-Anhalt	18,317,550	4.7%	182	5.9%	100,646	5.74%	286.4
Schleswig-Holstein	9,782,243	2.5%	81	2.6%	120,768	5.20%	283.1
Thüringen	7,153,704	1.8%	57	1.9%	125,504	5.24%	292.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	386,975,969	100.0%	3,079	100.0%	125,682	5.44%	282.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	159,954,744	41.3%	1,094	35.5%	146,211	98.4%	1.6%
Hochhaus/apartment	179,652,998	46.4%	1,707	55.4%	105,245	29.5%	70.5%
Mehrfamilienhaus	26,230,916	6.8%	142	4.6%	184,725	74.6%	25.4%
Zweifamilienhaus	20,467,662	5.3%	132	4.3%	155,058	98.5%	1.5%
Laden/wohnhaus	538,306	0.1%	3	0.1%	179,435	100.0%	0.0%
unspecified	131,342	0.0%	1	0.0%	131,342	0.0%	100.0%
Total	386,975,969	100.0%	3,079	100.0%	125,682	59.1%	40.9%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	86,935,917	22.5%	1,139	37.0%	76,327	5.60%	265.9
100,000 - 150,000	141,009,295	36.4%	1,147	37.3%	122,937	5.47%	283.9
150,000 - 200,000	81,532,530	21.1%	474	15.4%	172,010	5.36%	288.6
200,000 - 250,000	47,148,559	12.2%	214	7.0%	220,320	5.26%	290.8
250,000 - 300,000	20,497,778	5.3%	76	2.5%	269,708	5.36%	287.2
300,000 - 350,000	7,337,052	1.9%	23	0.7%	319,002	5.32%	294.8
350,000 - 400,000	1,526,718	0.4%	4	0.1%	381,680	5.31%	293.4
400,000 - 450,000	424,551	0.1%	1	0.0%	424,551	4.91%	314.8
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	0.1%	1	0.0%	563,570	4.20%	282.0
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	386,975,969	100.0%	3,079	100.0%	125,682	5.44%	282.1

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,348
Number of loans parts 1,501

	Weighted average	Minimum	Maximum
Loan size	111,542	4,481	399,915
Loan part size	100,172	4,481	399,915
Coupon	5.60%	3.93%	8.90%
Remaining maturity (months)	284.4	7	383
Remaining interest period (months)	20.8	1	139
Original interest period (months)	125.2	6	240
Seasoning (months)	106.2	97.1	132.9
Loan to Foreclosure Value	108.3%	11.7%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	104,090,064.63	74.5%	69.23%
Owner occupied	46,268,270.53	25.5%	30.77%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	121,856,844	81.0%	1,220	81.3%	99,883	5.61%	292.5
Interest Only With Life Insurance Redemption	11,146,658	7.4%	120	8.0%	92,888	5.65%	223.0
Interest Only With Building Savings Account Redemp	6,215,257	4.1%	52	3.5%	119,524	5.28%	221.4
Interest Only	11,139,676	7.4%	109	7.3%	102,199	5.63%	291.9
Total	150,358,335	100.0%	1,501	100.0%	100,172	5.60%	284.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	1,308,133	0.9%	16	1.1%	81,758	4.21%	288.4
13 - 24	45,753	0.0%	2	0.1%	22,877	5.08%	280.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	272,763	0.2%	5	0.3%	54,553	4.59%	294.2
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	137,257,949	91.3%	1,382	92.1%	99,318	5.65%	286.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	11,473,737	7.6%	96	6.4%	119,518	5.19%	260.8
Total	150,358,335	100.0%	1,501	100.0%	100,172	5.60%	284.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	2,470,786	1.6%	33	2.2%	74,872	4.21%	296.2
4.50% - 4.75%	6,017,533	4.0%	48	3.2%	125,365	4.69%	292.6
4.75% - 5.00%	12,603,176	8.4%	107	7.1%	117,787	4.88%	286.3
5.00% - 5.25%	16,981,739	11.3%	141	9.4%	120,438	5.16%	289.3
5.25% - 5.50%	24,860,070	16.5%	238	15.9%	104,454	5.38%	293.2
5.50% - 5.75%	31,588,893	21.0%	318	21.2%	99,336	5.61%	293.1
5.75% - 6.00%	23,773,799	15.8%	256	17.1%	92,866	5.88%	284.3
6.00% - 6.25%	16,196,297	10.8%	182	12.1%	88,991	6.13%	267.4
6.25% - 6.50%	9,314,190	6.2%	106	7.1%	87,870	6.34%	259.9
6.50% - 6.75%	2,929,035	1.9%	31	2.1%	94,485	6.62%	264.6
6.75% - 7.00%	1,646,224	1.1%	18	1.2%	91,457	6.85%	253.4
7.00% - 7.25%	1,303,524	0.9%	14	0.9%	93,109	7.08%	247.9
7.25% - 7.50%	451,012	0.3%	6	0.4%	75,169	7.38%	250.8
7.50% - >	222,059	0.1%	3	0.2%	74,020	7.76%	241.0
Total	150,358,335	100.0%	1,501	100.0%	100,172	5.60%	284.4

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	1,744,960	1.2%	24	1.6%	72,707	4.52%	287.9
01-Jan-2016 - 31-Dec-2016	65,304,160	43.4%	682	45.4%	95,754	5.55%	284.8
01-Jan-2017 - 31-Dec-2017	71,674,962	47.7%	697	46.4%	102,834	5.74%	287.5
01-Jan-2018 - 31-Dec-2018	160,516	0.1%	2	0.1%	80,258	4.82%	318.1
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	11,473,737	7.6%	96	6.4%	119,518	5.19%	260.8
Total	150,358,335	100.0%	1,501	100.0%	100,172	5.60%	284.4

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	426,481	0.3%	5	0.3%	85,296	5.19%	12.9
01-Jan-2018 - 31-Dec-2019	104,312	0.1%	3	0.2%	34,771	4.98%	39.7
01-Jan-2020 - 31-Dec-2021	199,834	0.1%	4	0.3%	49,958	5.43%	66.3
01-Jan-2022 - 31-Dec-2023	289,445	0.2%	6	0.4%	48,241	5.20%	84.8
01-Jan-2024 - 31-Dec-2025	355,410	0.2%	6	0.4%	59,235	4.92%	118.3
01-Jan-2026 - 31-Dec-2027	2,062,221	1.4%	24	1.6%	85,926	5.17%	135.4
01-Jan-2028 - 31-Dec-2029	3,230,404	2.1%	41	2.7%	78,790	5.66%	162.1
01-Jan-2030 - 31-Dec-2031	5,188,987	3.5%	55	3.7%	94,345	5.59%	180.6
01-Jan-2032 - 31-Dec-2033	3,036,566	2.0%	31	2.1%	97,954	5.14%	204.9
01-Jan-2034 - 31-Dec-2035	1,742,775	1.2%	22	1.5%	79,217	5.92%	232.1
01-Jan-2036 - 31-Dec-2037	15,822,283	10.5%	149	9.9%	106,190	5.86%	255.6
01-Jan-2038 - 31-Dec-2039	29,392,074	19.5%	338	22.5%	86,959	6.09%	281.6
01-Jan-2040 - 31-Dec-2041	58,514,255	38.9%	567	37.8%	103,200	5.59%	302.6
01-Jan-2042 - 31-Dec-2043	23,659,660	15.7%	200	13.3%	118,298	5.18%	323.8
01-Jan-2044 - 31-Dec-2045	5,637,194	3.7%	41	2.7%	137,493	4.70%	345.9
01-Jan-2046 - 31-Dec-2047	696,433	0.5%	9	0.6%	77,381	4.09%	371.0
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	150,358,335	100.0%	1,501	100.0%	100,172	5.60%	284.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,717,768	1.1%	30	2.2%	57,259	4.73%	222.3
60% - 70%	1,598,574	1.1%	17	1.3%	94,034	4.89%	215.0
70% - 80%	2,751,499	1.8%	31	2.3%	88,758	5.01%	219.9
80% - 90%	4,910,371	3.3%	45	3.3%	109,119	5.26%	245.3
90% - 100%	13,015,870	8.7%	119	8.8%	109,377	5.38%	263.7
100% - 110%	50,587,103	33.6%	437	32.4%	115,760	5.53%	298.9
110% - 120%	68,068,707	45.3%	604	44.8%	112,697	5.74%	288.5
120% - 130%	7,708,444	5.1%	65	4.8%	118,591	5.92%	263.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	150,358,335	100.0%	1,348	100.0%	111,542	5.60%	284.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	28,080,386	18.7%	227	16.8%	123,702	5.53%	287.1
Brandenburg	17,141,822	11.4%	133	9.9%	128,886	5.25%	277.5
Mecklenburg-Vorpommern	3,376,390	2.2%	25	1.9%	135,056	5.22%	273.9
Sachsen	76,288,483	50.7%	724	53.7%	105,371	5.72%	284.1
Sachsen-Anhalt	18,317,550	12.2%	182	13.5%	100,646	5.74%	286.4
Thüringen	7,153,704	4.8%	57	4.2%	125,504	5.24%	292.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	150,358,335	100.0%	1,348	100.0%	111,542	5.60%	284.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	37,398,758	24.9%	268	19.9%	139,548	97.39%	2.61%
Hochhaus/appartement	107,622,559	71.6%	1,046	77.6%	102,890	5.54%	94.46%
Mehrfamilienhaus	2,272,720	1.5%	16	1.2%	142,045	56.25%	43.75%
Zweifamilienhaus	2,518,440	1.7%	15	1.1%	167,896	93.33%	6.67%
Laden/wohnhaus	414,516	0.3%	2	0.1%	207,258	100.00%	0.00%
unspecified	131,342	0.1%	1	0.1%	131,342	0.00%	100.00%
Total	150,358,335	100.0%	1,348	100.0%	111,542	25.52%	74.48%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	49,569,680	33.0%	635	47.1%	78,062	5.74%	272.6
100,000 - 150,000	62,717,301	41.7%	518	38.4%	121,076	5.60%	288.1
150,000 - 200,000	21,823,192	14.5%	129	9.6%	169,172	5.47%	290.3
200,000 - 250,000	9,646,938	6.4%	43	3.2%	224,347	5.28%	295.4
250,000 - 300,000	3,988,403	2.7%	15	1.1%	265,894	5.39%	304.0
300,000 - 350,000	2,212,906	1.5%	7	0.5%	316,129	5.24%	297.8
350,000 - 400,000	399,915	0.3%	1	0.1%	399,915	5.88%	291.0
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	150,358,335	100.0%	1,348	100.0%	111,542	5.60%	284.4