

E-MAC DE 2007-I Investor Report February 2017

Cashflow analysis for the period

Total interest received	4,497,392	
Interest received on transaction accounts	(250)	
Net Post Foreclosure Proceeds	231,047	
Liquidity available	10,490,877	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		15,219,066
Company management expenses	-	
MPT fee	182,137	
Administration fee	-	
Third party fees	417,687	
Liquidity Facility fee	5,502	
Payments under hedging arrangements	3,438,463	
Interest on the Notes	219,085	
Class C PDL Repayment	465,317	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		4,728,190
Available after distribution of funds		10,490,877
Undrawn Liquidity Facility	10,490,877	
Reserve account funding	-	
Available liquidity		10,490,877
Net cashflow		-

Collateral

Starting current balance 1 November 2016	319,834,673	
To be disbursed per 1 November 2016	-	
Starting principal balance 1 November 2016	319,834,673	
Unused amount	-	
Principal (p)repayments	(57,559,744)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,689,518)	
Ending principal balance		260,585,410
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		260,585,410

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class B	-	-	-	-
Class C	7,661,219	1,689,518	465,317	8,885,420
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	29,861,219	1,689,518	465,317	31,085,420

Performance

	Last period	This period	Since issue
Prepayment rate	32.05%	55.02%	6.96%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	199,778,912	76.7%	1727
1 - 30	141,216	27,211,365	10.4%	227
31 - 60	64,905	7,836,260	3.0%	70
61 - 90	31,516	2,169,726	0.8%	20
91 - 120	39,557	2,040,485	0.8%	18
121-150	52,720	1,844,909	0.7%	15
> 151	3,062,405	19,703,754	7.6%	146
Total	3,392,319	260,585,410	100.0%	2,223

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	1,462,027	1,689,518	90,041	49,381,463

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 2,223
Number of loan parts 2,540

	Weighted average	Minimum	Maximum
Loan size	117,222	4,681	389,698
Loan part size	102,593	4,681	389,698
Coupon	5.07%	2.70%	8.90%
Remaining maturity (months)	280.2	1	582
Remaining interest period (months)	24.0	1	194
Original interest period (months)	116.8	3	240
Seasoning (months)	120.2	106.6	147.9
Loan to Lending Value	101.9%	4.7%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	93,761,776.18	41.3%	35.98%
Owner occupied	166,823,634.25	58.7%	64.02%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	201,255,212	77.2%	2,025	79.7%	99,385	5.02%	294.7
Interest Only With Life Insurance Redemption	20,041,267	7.7%	190	7.5%	105,480	5.06%	224.7
Interest Only With Building Savings Account Redemp	23,060,787	8.8%	186	7.3%	123,983	5.12%	204.1
Interest Only	16,228,145	6.2%	139	5.5%	116,749	5.70%	276.7
Total	260,585,410	100.0%	2,540	100.0%	102,593	5.07%	280.2

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	29,123,938	11.2%	305	12.0%	95,488	4.19%	323.7
13 - 24	12,875,925	4.9%	135	5.3%	95,377	2.70%	367.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	16,130,633	6.2%	175	6.9%	92,175	3.48%	346.7
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	145,181,718	55.7%	1,435	56.5%	101,172	5.59%	269.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	57,273,196	22.0%	490	19.3%	116,884	5.19%	247.3
Total	260,585,410	100.0%	2,540	100.0%	102,593	5.07%	280.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	57,934,522	22.2%	614	24.2%	94,356	3.64%	339.1
4.50% - 4.75%	15,435,694	5.9%	127	5.0%	121,541	4.68%	246.4
4.75% - 5.00%	31,262,559	12.0%	278	10.9%	112,455	4.88%	260.6
5.00% - 5.25%	25,787,553	9.9%	227	8.9%	113,602	5.15%	266.3
5.25% - 5.50%	37,481,508	14.4%	332	13.1%	112,896	5.37%	273.5
5.50% - 5.75%	36,069,150	13.8%	343	13.5%	105,158	5.63%	271.1
5.75% - 6.00%	24,954,260	9.6%	261	10.3%	95,610	5.88%	266.4
6.00% - 6.25%	13,815,486	5.3%	153	6.0%	90,297	6.13%	251.1
6.25% - 6.50%	8,283,310	3.2%	96	3.8%	86,284	6.36%	253.2
6.50% - 6.75%	5,200,047	2.0%	54	2.1%	96,297	6.60%	247.4
6.75% - 7.00%	2,555,264	1.0%	30	1.2%	85,175	6.84%	236.9
7.00% - 7.25%	972,618	0.4%	12	0.5%	81,052	7.09%	232.9
7.25% - 7.50%	667,872	0.3%	8	0.3%	83,484	7.34%	238.7
7.50% - >	165,567	0.1%	5	0.2%	33,113	7.95%	202.7
Total	260,585,410	100.0%	2,540	100.0%	102,593	5.07%	280.2

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	55,271	0.0%	3	0.1%	18,424	4.23%	267.6
01-Jan-2016 - 31-Dec-2016	5,934,156	2.3%	63	2.5%	94,193	5.42%	266.4
01-Jan-2017 - 31-Dec-2017	168,374,982	64.6%	1,675	65.9%	100,522	5.36%	278.8
01-Jan-2018 - 31-Dec-2018	13,305,147	5.1%	140	5.5%	95,037	2.77%	365.9
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	72,915,855	28.0%	659	25.9%	110,646	4.81%	268.8
Total	260,585,410	100.0%	2,540	100.0%	102,593	5.07%	280.2

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	-	0.4%	7	0.3%	132,778	5.15%	3.2
01-Jan-2018 - 31-Dec-2019	164,031	0.1%	5	0.2%	32,806	4.15%	19.8
01-Jan-2020 - 31-Dec-2021	1,294,905	0.5%	15	0.6%	86,327	4.91%	52.3
01-Jan-2022 - 31-Dec-2023	1,807,307	0.7%	28	1.1%	64,547	4.98%	69.3
01-Jan-2024 - 31-Dec-2025	2,623,034	1.0%	37	1.5%	70,893	4.87%	97.4
01-Jan-2026 - 31-Dec-2027	5,219,248	2.0%	63	2.5%	82,845	5.07%	121.3
01-Jan-2028 - 31-Dec-2029	4,858,447	1.9%	55	2.2%	88,335	4.88%	144.6
01-Jan-2030 - 31-Dec-2031	7,372,181	2.8%	84	3.3%	87,764	5.27%	168.8
01-Jan-2032 - 31-Dec-2033	9,160,620	3.5%	90	3.5%	101,785	5.04%	190.8
01-Jan-2034 - 31-Dec-2035	5,727,188	2.2%	61	2.4%	93,888	4.95%	215.5
01-Jan-2036 - 31-Dec-2037	35,752,367	13.7%	313	12.3%	114,225	5.28%	240.9
01-Jan-2038 - 31-Dec-2039	25,927,787	9.9%	285	11.2%	90,975	5.97%	266.0
01-Jan-2040 - 31-Dec-2041	56,680,921	21.8%	540	21.3%	104,965	5.60%	288.5
01-Jan-2042 - 31-Dec-2043	49,993,459	19.2%	438	17.2%	114,140	5.12%	309.8
01-Jan-2044 - 31-Dec-2045	18,515,563	7.1%	159	6.3%	116,450	4.54%	333.1
01-Jan-2046 - 31-Dec-2047	17,720,281	6.8%	183	7.2%	96,832	4.10%	355.0
01-Jan-2048 - 31-Dec-2137	16,838,650	6.5%	177	7.0%	95,134	3.02%	427.0
Total	260,585,410	100.0%	2,540	100.0%	102,593	5.07%	280.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	7,307,380	2.8%	146	6.6%	50,051	4.81%	156.3
60% - 70%	7,132,397	2.7%	68	3.1%	104,888	4.71%	213.2
70% - 80%	10,161,353	3.9%	96	4.3%	105,847	4.93%	235.0
80% - 90%	17,535,931	6.7%	159	7.1%	110,987	4.92%	238.3
90% - 100%	43,571,160	16.7%	334	15.0%	130,453	4.96%	298.0
100% - 110%	88,053,011	33.8%	714	32.1%	123,324	5.08%	301.7
110% - 120%	78,053,546	30.0%	634	28.5%	123,113	5.20%	282.5
120% - 130%	8,770,633	3.4%	73	3.3%	120,146	5.40%	248.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	260,585,410	100.0%	2,223	100.0%	117,222	5.07%	280.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	34,406,194	13.2%	250	11.2%	137,625	5.07%	279.0
Bayern	24,958,060	9.6%	194	8.7%	128,650	5.03%	274.9
Berlin	16,495,265	6.3%	149	6.7%	110,706	5.07%	285.9
Brandenburg	10,907,848	4.2%	96	4.3%	113,623	4.94%	270.5
Bremen	1,779,165	0.7%	18	0.8%	98,843	5.22%	283.5
Hamburg	2,467,173	0.9%	21	0.9%	117,484	5.36%	249.3
Hessen	16,864,241	6.5%	123	5.5%	137,108	5.14%	277.7
Mecklenburg-Vorpommern	3,034,803	1.2%	23	1.0%	131,948	4.99%	268.3
Niedersachsen	15,775,062	6.1%	137	6.2%	115,146	5.09%	261.1
Nordrhein-Westfalen	35,048,381	13.4%	280	12.6%	125,173	5.08%	264.3
Rheinland-Pfalz	11,532,167	4.4%	93	4.2%	124,002	5.13%	273.1
Saarland	6,566,606	2.5%	54	2.4%	121,604	5.23%	274.1
Sachsen	54,640,460	21.0%	540	24.3%	101,186	5.05%	301.2
Sachsen-Anhalt	13,712,038	5.3%	138	6.2%	99,363	5.06%	300.5
Schleswig-Holstein	7,597,838	2.9%	66	3.0%	115,119	5.13%	265.0
Thüringen	4,800,109	1.8%	41	1.8%	117,076	5.01%	281.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	260,585,410	100.0%	2,223	100.0%	117,222	5.07%	280.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	103,171,161	39.6%	780	35.1%	132,271	98.3%	1.7%
Hochhaus/appartement	125,860,046	48.3%	1,247	56.1%	100,930	29.9%	70.1%
Mehrfamilienhaus	19,760,153	7.6%	112	5.0%	176,430	75.0%	25.0%
Zweifamilienhaus	11,545,477	4.4%	82	3.7%	140,799	97.6%	2.4%
Laden/wohnhaus	120,249	0.0%	1	0.0%	120,249	100.0%	0.0%
unspecified	128,324	0.0%	1	0.0%	128,324	0.0%	100.0%
Total	260,585,410	100.0%	2,223	100.0%	117,222	58.7%	41.3%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	66,864,346	25.7%	929	41.8%	71,975	5.06%	267.7
100,000 - 150,000	100,971,167	38.7%	824	37.1%	122,538	5.11%	283.0
150,000 - 200,000	48,534,692	18.6%	284	12.8%	170,897	5.03%	287.4
200,000 - 250,000	28,976,104	11.1%	132	5.9%	219,516	5.05%	284.5
250,000 - 300,000	11,245,089	4.3%	42	1.9%	267,740	5.05%	284.1
300,000 - 350,000	3,218,465	1.2%	10	0.4%	321,847	5.04%	287.8
350,000 - 400,000	775,548	0.3%	2	0.1%	387,774	4.58%	293.2
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	260,585,410	100.0%	2,223	100.0%	117,222	5.07%	280.2

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	987			
Number of loans parts	1,073			
	Weighted average	Minimum	Maximum	
Loan size	104,955	5,165	389,698	
Loan part size	96,543	5,165	389,698	
Coupon	5.04%	2.70%	8.90%	
Remaining maturity (months)	293.5	2	582	
Remaining interest period (months)	16.3	1	124	
Original interest period (months)	99.9	3	240	
Seasoning (months)	120.3	112.1	147.9	
Loan to Foreclosure Value	106.3%	4.2%	129.4%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	74,110,964.87	75.0%	71.54%	
Owner occupied	29,479,559.38	25.0%	28.46%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	89,388,105	86.3%	926	86.3%	96,531	5.02%	303.6
Interest Only With Life Insurance Redemption	7,286,509	7.0%	82	7.6%	88,860	5.01%	221.1
Interest Only With Building Savings Account Redemp	4,001,668	3.9%	35	3.3%	114,333	4.95%	217.2
Interest Only	2,914,243	2.8%	30	2.8%	97,141	5.81%	269.7
Total	103,590,524	100.0%	1,073	100.0%	96,543	5.04%	293.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	15,414,096	14.9%	164	15.3%	93,988	4.18%	334.4
13 - 24	7,874,144	7.6%	85	7.9%	92,637	2.70%	374.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	7,819,637	7.5%	99	9.2%	78,986	3.40%	341.6
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	61,637,708	59.5%	630	58.7%	97,838	5.73%	275.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	10,844,939	10.5%	95	8.9%	114,157	5.19%	246.8
Total	103,590,524	100.0%	1,073	100.0%	96,543	5.04%	293.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	31,115,134	30.0%	348	32.4%	89,411	3.60%	346.5
4.50% - 4.75%	3,516,231	3.4%	31	2.9%	113,427	4.69%	260.6
4.75% - 5.00%	8,654,531	8.4%	77	7.2%	112,397	4.87%	265.3
5.00% - 5.25%	6,981,790	6.7%	82	5.8%	112,610	5.16%	278.2
5.25% - 5.50%	8,687,602	8.4%	79	7.4%	109,970	5.39%	286.0
5.50% - 5.75%	14,241,341	13.7%	140	13.0%	101,724	5.62%	283.5
5.75% - 6.00%	12,651,257	12.2%	132	12.3%	95,843	5.87%	278.1
6.00% - 6.25%	7,406,359	7.1%	80	7.5%	92,579	6.14%	253.8
6.25% - 6.50%	4,758,952	4.6%	60	5.6%	79,316	6.36%	250.8
6.50% - 6.75%	2,524,665	2.4%	27	2.5%	93,506	6.62%	251.4
6.75% - 7.00%	1,625,286	1.6%	18	1.7%	90,294	6.85%	239.3
7.00% - 7.25%	870,035	0.8%	11	1.0%	79,094	7.09%	231.9
7.25% - 7.50%	443,738	0.4%	6	0.6%	73,956	7.38%	239.8
7.50% - >	113,602	0.1%	2	0.2%	56,801	7.75%	229.6
Total	103,590,524	100.0%	1,073	100.0%	96,543	5.04%	293.5

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	-	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	44,910	0.0%	1	0.1%	44,910	4.26%	329.0
01-Jan-2016 - 31-Dec-2016	1,239,759	1.2%	17	1.6%	72,927	5.47%	282.2
01-Jan-2017 - 31-Dec-2017	75,812,046	73.2%	777	72.4%	97,570	5.42%	287.1
01-Jan-2018 - 31-Dec-2018	8,030,543	7.8%	87	8.1%	92,305	2.74%	372.9
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	18,463,266	17.8%	191	17.8%	96,666	4.44%	286.3
Total	103,590,524	100.0%	1,073	100.0%	96,543	5.04%	293.5

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	104,643	0.1%	1	0.1%	104,643	5.20%	2.0
01-Jan-2018 - 31-Dec-2019	16,979	0.0%	2	0.2%	8,489	5.12%	17.4
01-Jan-2020 - 31-Dec-2021	162,400	0.2%	2	0.2%	81,200	3.29%	48.4
01-Jan-2022 - 31-Dec-2023	245,986	0.2%	4	0.4%	61,497	4.59%	71.7
01-Jan-2024 - 31-Dec-2025	505,210	0.5%	8	0.7%	63,151	4.44%	99.2
01-Jan-2026 - 31-Dec-2027	1,599,764	1.5%	19	1.8%	84,198	4.83%	121.8
01-Jan-2028 - 31-Dec-2029	1,905,210	1.8%	25	2.3%	76,208	4.97%	145.4
01-Jan-2030 - 31-Dec-2031	3,281,109	3.2%	38	3.5%	86,345	5.31%	166.6
01-Jan-2032 - 31-Dec-2033	2,091,057	2.0%	24	2.2%	87,127	4.85%	193.4
01-Jan-2034 - 31-Dec-2035	1,684,998	1.6%	24	2.2%	70,208	4.80%	215.9
01-Jan-2036 - 31-Dec-2037	11,136,731	10.8%	110	10.3%	101,243	5.38%	241.1
01-Jan-2038 - 31-Dec-2039	11,901,838	11.5%	138	12.9%	86,245	5.88%	266.2
01-Jan-2040 - 31-Dec-2041	23,322,813	22.5%	234	21.8%	99,671	5.88%	287.9
01-Jan-2042 - 31-Dec-2043	18,452,480	17.8%	167	15.6%	110,494	5.25%	308.9
01-Jan-2044 - 31-Dec-2045	6,553,130	6.3%	59	5.5%	111,070	4.44%	335.1
01-Jan-2046 - 31-Dec-2047	11,184,261	10.8%	114	10.6%	98,108	4.15%	355.8
01-Jan-2048 - 31-Dec-2137	9,441,617	9.1%	104	9.7%	90,787	2.99%	434.4
Total	103,590,524	100.0%	1,073	100.0%	96,543	5.04%	293.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,063,576	2.0%	50	5.1%	41,272	4.66%	203.8
60% - 70%	1,624,436	1.6%	21	2.1%	77,354	4.71%	182.5
70% - 80%	1,614,227	1.6%	19	1.9%	84,959	4.98%	199.1
80% - 90%	4,623,643	4.5%	48	4.9%	96,330	4.88%	230.4
90% - 100%	8,573,971	8.3%	74	7.5%	115,864	4.90%	270.2
100% - 110%	33,750,653	32.6%	316	32.0%	106,806	4.95%	314.6
110% - 120%	46,457,086	44.8%	418	42.4%	111,141	5.14%	302.9
120% - 130%	4,882,731	4.7%	41	4.2%	119,091	5.35%	265.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	103,590,524	100.0%	987	100.0%	104,955	5.04%	293.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	16,495,265	15.9%	149	15.1%	110,706	5.07%	285.9
Brandenburg	10,907,848	10.5%	96	9.7%	113,623	4.94%	270.5
Mecklenburg-Vorpommern	3,034,803	2.9%	23	2.3%	131,948	4.99%	268.3
Sachsen	54,640,460	52.7%	540	54.7%	101,186	5.05%	301.2
Sachsen-Anhalt	13,712,038	13.2%	138	14.0%	99,363	5.06%	300.5
Thüringen	4,800,109	4.6%	41	4.2%	117,076	5.01%	281.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	103,590,524	100.0%	987	100.0%	104,955	5.04%	293.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	23,976,710	23.1%	193	19.6%	124,232	97.93%	2.07%
Hochhaus/appartement	76,848,129	74.2%	774	78.4%	99,287	5.81%	94.19%
Mehrfamilienhaus	1,833,155	1.8%	13	1.3%	141,012	61.54%	38.46%
Zweifamilienhaus	804,206	0.8%	6	0.6%	134,034	83.33%	16.67%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	128,324	0.1%	1	0.1%	128,324	0.00%	100.00%
Total	103,590,524	100.0%	987	100.0%	104,955	25.03%	74.97%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	37,161,912	35.9%	501	50.8%	74,175	4.97%	287.7
100,000 - 150,000	45,363,152	43.8%	376	38.1%	120,647	5.05%	297.8
150,000 - 200,000	12,541,999	12.1%	74	7.5%	169,486	5.17%	292.3
200,000 - 250,000	6,234,873	6.0%	28	2.8%	222,674	5.00%	295.0
250,000 - 300,000	1,584,131	1.5%	6	0.6%	264,022	5.70%	282.7
300,000 - 350,000	314,759	0.3%	1	0.1%	314,759	4.20%	368.0
350,000 - 400,000	389,698	0.4%	1	0.1%	389,698	4.20%	345.0
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	103,590,524	100.0%	987	100.0%	104,955	5.04%	293.5