

E-MAC DE 2007-I Investor Report August 2020

Cashflow analysis for the period

Total interest received	763,885	
Interest received on transaction accounts	(193)	
Net Post Foreclosure Proceeds	221,000	
Liquidity available	3,345,600	
Reserve account available	-	
Receivables under hedging arrangements	379,064	
Total funds available		4,709,355
Company management expenses	902	
MPT fee	89,150	
Administration fee	10,588	
Third party fees	196,551	
Liquidity Facility fee	1,710	
Payments under hedging arrangements	568,150	
Interest on the Notes	160,495	
Class C PDL Repayment	336,209	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,363,755
Available after distribution of funds		3,345,600
Undrawn Liquidity Facility	3,345,600	
Reserve account funding	-	
Available liquidity		3,345,600
Net cashflow		-

Collateral

Starting current balance 1 May 2020	77,140,076	
To be disbursed per 1 May 2020	-	
Starting principal balance 1 May 2020	77,140,076	
Unused amount	-	
Principal (p)repayments	(2,931,011)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(207,861)	
Ending principal balance		74,001,205
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		74,001,205

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	8,848,015	207,861	336,209	8,719,667
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	31,048,015	207,861	336,209	30,919,667

Performance

	Last period	This period	Since issue
Prepayment rate	8.03%	13.10%	14.70%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	57,888,477	78.2%	588	81.4%
1 - 30	37,811	7,509,894	10.1%	69	9.6%
31 - 60	8,218	1,183,054	1.6%	10	1.4%
61 - 90	7,161	545,539	0.7%	3	0.4%
91 - 120	9,993	539,054	0.7%	4	0.6%
121-150	10,769	558,702	0.8%	3	0.4%
> 151	1,012,668	5,776,484	7.8%	45	6.2%
Total	1,086,619	74,001,205	100.0%	722	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	148,504	207,861	29,070	55,386,921

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	722			
Number of loans parts	839			
	Weighted average	Minimum	Maximum	
Loan size	102,495	6,709	365,495	
Loan part size	88,202	6,709	365,495	
Coupon	3.61%	2.70%	6.47%	
Remaining maturity (months)	297.8	2	556	
Remaining interest period (months)	14.7	1	82	
Original interest period (months)	61.9	6	240	
Seasoning (months)	163.3	156.3	187.5	
Loan to Lending Value	96.8%	0.0%	129.2%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	32,868,530.18	50.7%	44.42%	
Owner occupied	41,132,674.77	49.3%	55.58%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	62,071,610	83.9%	721	85.9%	86,091	3.57%	308.8
Interest Only With Life Insurance Redemption	4,405,069	6.0%	53	6.3%	83,115	3.69%	236.0
Interest Only With Building Savings Account Redem	7,121,098	9.6%	60	7.2%	118,685	3.84%	244.4
Interest Only	403,428	0.5%	5	0.6%	80,686	5.57%	227.6
Total	74,001,205	100.0%	839	100.0%	88,202	3.61%	297.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,200,884	12.4%	98	11.7%	93,887	4.20%	296.8
13 - 24	21,831,149	29.5%	249	29.7%	87,675	2.70%	341.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	31,533,701	42.6%	367	43.7%	85,923	3.42%	302.2
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	1,822,092	2.5%	19	2.3%	95,900	5.81%	218.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	9,613,379	13.0%	106	12.6%	90,692	5.32%	201.2
Total	74,001,205	100.0%	839	100.0%	88,202	3.61%	297.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	62,072,256	83.9%	708	84.4%	87,673	3.27%	316.0
4.50% - 4.75%	670,304	0.9%	9	1.1%	74,478	4.70%	166.2
4.75% - 5.00%	2,314,795	3.1%	27	3.2%	85,733	4.92%	201.1
5.00% - 5.25%	1,310,291	1.8%	17	2.0%	77,076	5.13%	217.2
5.25% - 5.50%	3,693,738	5.0%	36	4.3%	102,604	5.40%	207.0
5.50% - 5.75%	1,694,432	2.3%	17	2.0%	99,672	5.64%	215.3
5.75% - 6.00%	1,065,317	1.4%	13	1.5%	81,947	5.88%	197.2
6.00% - 6.25%	763,770	1.0%	9	1.1%	84,863	6.09%	181.0
6.25% - 6.50%	416,303	0.6%	3	0.4%	138,768	6.35%	195.2
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	74,001,205	100.0%	839	100.0%	88,202	3.61%	297.8

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	1,822,092	2.5%	19	2.3%	95,900	5.81%	218.9
01-Jan-2018 - 31-Dec-2018	228,450	0.3%	3	0.4%	76,150	3.82%	289.1
01-Jan-2019 - 31-Dec-2019	194,559	0.3%	2	0.2%	97,279	3.36%	325.2
01-Jan-2020 - 31-Dec-2020	15,940,900	21.5%	184	21.9%	86,635	3.62%	297.5
01-Jan-2021 - 31-Dec-2021	28,169,809	38.1%	315	37.5%	89,428	3.20%	321.7
01-Jan-2022 - 31-Dec-2022	21,993,656	29.7%	251	29.9%	87,624	3.78%	288.0
01-Jan-2023 - 31-Dec-2023	1,284,041	1.7%	12	1.4%	107,003	3.60%	273.0
01-Jan-2024 - 31-Dec-2024	1,450,095	2.0%	17	2.0%	85,300	3.49%	325.9
01-Jan-2025 - 31-Dec-2025	291,674	0.4%	3	0.4%	97,225	3.30%	148.0
01-Jan-2026 - 31-Dec-2026	676,525	0.9%	10	1.2%	67,652	5.10%	208.0
01-Jan-2027 - 31-Dec-2027	1,949,405	2.6%	23	2.7%	84,757	5.07%	185.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	74,001,205	100.0%	839	100.0%	88,202	3.61%	297.8

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	191,966	0.3%	3	0.4%	63,989	5.53%	7.3
01-Jan-2022 - 31-Dec-2023	161,434	0.2%	6	0.7%	26,906	3.68%	25.7
01-Jan-2024 - 31-Dec-2025	203,485	0.3%	6	0.7%	33,914	4.35%	56.8
01-Jan-2026 - 31-Dec-2027	796,549	1.1%	16	1.9%	49,784	4.08%	81.3
01-Jan-2028 - 31-Dec-2029	1,279,278	1.7%	17	2.0%	75,252	4.29%	103.6
01-Jan-2030 - 31-Dec-2031	1,563,014	2.1%	23	2.7%	67,957	4.16%	124.3
01-Jan-2032 - 31-Dec-2033	2,163,100	2.9%	25	3.0%	86,524	4.32%	149.6
01-Jan-2034 - 31-Dec-2035	2,837,571	3.8%	37	4.4%	76,691	3.55%	177.4
01-Jan-2036 - 31-Dec-2037	6,430,324	8.7%	66	7.9%	97,429	3.92%	197.6
01-Jan-2038 - 31-Dec-2039	2,505,666	3.4%	36	4.3%	69,602	4.01%	220.7
01-Jan-2040 - 31-Dec-2041	4,720,930	6.4%	52	6.2%	90,787	4.74%	246.4
01-Jan-2042 - 31-Dec-2043	5,917,144	8.0%	61	7.3%	97,002	3.97%	270.1
01-Jan-2044 - 31-Dec-2045	5,344,035	7.2%	53	6.3%	100,831	3.64%	295.6
01-Jan-2046 - 31-Dec-2047	9,465,503	12.8%	92	11.0%	102,886	3.80%	314.1
01-Jan-2048 - 31-Dec-2137	30,421,208	41.1%	346	41.2%	87,923	3.08%	383.4
Total	74,001,205	100.0%	839	100.0%	88,202	3.61%	297.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,734,380	3.7%	56	7.8%	48,828	4.03%	180.0
60% - 70%	2,177,241	2.9%	27	3.7%	80,639	3.87%	213.6
70% - 80%	4,160,068	5.6%	49	6.8%	84,899	3.92%	215.7
80% - 90%	6,583,668	8.9%	65	9.0%	101,287	3.78%	264.6
90% - 100%	26,570,961	35.9%	242	33.5%	109,797	3.45%	323.7
100% - 110%	23,925,499	32.3%	221	30.6%	108,260	3.43%	336.4
110% - 120%	6,345,767	8.6%	51	7.1%	124,427	4.10%	230.5
120% - 130%	1,503,622	2.0%	11	1.5%	136,693	4.66%	219.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	74,001,205	100.0%	722	100.0%	102,495	3.61%	297.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	7,219,958	9.8%	56	7.8%	128,928	3.54%	307.3
Bayern	4,880,977	6.6%	41	5.7%	119,048	3.55%	299.2
Berlin	4,565,216	6.2%	44	6.1%	103,755	3.54%	315.2
Brandenburg	2,138,857	2.9%	21	2.9%	101,850	3.82%	250.0
Bremen	433,242	0.6%	4	0.6%	108,310	3.88%	316.8
Hamburg	174,530	0.2%	2	0.3%	87,265	3.64%	272.6
Hessen	4,328,184	5.8%	32	4.4%	135,256	3.70%	285.0
Mecklenburg-Vorpommern	1,000,487	1.4%	8	1.1%	125,061	3.74%	301.2
Niedersachsen	4,209,782	5.7%	43	6.0%	97,902	3.99%	255.0
Nordrhein-Westfalen	11,030,581	14.9%	102	14.1%	108,143	4.00%	272.2
Rheinland-Pfalz	2,577,519	3.5%	26	3.6%	99,135	3.77%	302.9
Saarland	2,157,100	2.9%	19	2.6%	113,532	3.79%	266.8
Sachsen	20,496,317	27.7%	226	31.3%	90,692	3.33%	321.9
Sachsen-Anhalt	6,266,949	8.5%	73	10.1%	85,849	3.41%	297.2
Schleswig-Holstein	1,166,469	1.6%	13	1.8%	89,728	4.09%	286.5
Thüringen	1,355,036	1.8%	12	1.7%	112,920	3.45%	323.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	74,001,205	100.0%	722	100.0%	102,495	3.61%	297.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	26,801,728	36.2%	221	30.6%	121,275	98.2%	1.8%
Hochhaus/appartement	38,020,020	51.4%	433	60.0%	87,806	18.5%	81.5%
Mehrfamilienhaus	5,393,841	7.3%	36	5.0%	149,829	80.6%	19.4%
Zweifamilienhaus	3,664,368	5.0%	31	4.3%	118,205	96.8%	3.2%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	121,249	0.2%	1	0.1%	121,249	0.0%	100.0%
Total	74,001,205	100.0%	722	100.0%	102,495	49.3%	50.7%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	28,186,007	38.1%	405	56.1%	69,595	3.58%	286.9
100,000 - 150,000	24,343,822	32.9%	203	28.1%	119,920	3.62%	306.3
150,000 - 200,000	13,451,996	18.2%	79	10.9%	170,278	3.67%	303.7
200,000 - 250,000	6,067,707	8.2%	28	3.9%	216,704	3.72%	303.7
250,000 - 300,000	1,282,976	1.7%	5	0.7%	256,595	3.09%	276.1
300,000 - 350,000	303,201	0.4%	1	0.1%	303,201	2.70%	322.1
350,000 - 400,000	365,495	0.5%	1	0.1%	365,495	4.20%	306.0
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	74,001,205	100.0%	722	100.0%	102,495	3.61%	297.8

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	384		
Number of loans parts	424		
	Weighted average	Minimum	Maximum
Loan size	93,289	6,709	365,495
Loan part size	84,488	6,709	365,495
Coupon	3.42%	2.70%	6.47%
Remaining maturity (months)	311.9	30	548
Remaining interest period (months)	13.3	1	80
Original interest period (months)	47.8	6	240
Seasoning (months)	163.0	157.1	187.5
Loan to Foreclosure Value	99.5%	6.4%	129.2%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	27,354,907.44	79.7%	76.36%
Owner occupied	8,467,954.04	20.3%	23.64%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total			WAC	WAM
				total	Average loan part size			
Annuity	32,633,128	91.1%	384	90.6%	84,982	3.42%	317.9	
Interest Only With Life Insurance Redemption	1,845,599	5.2%	26	6.1%	70,985	3.18%	231.6	
Interest Only With Building Savings Account Redem	1,251,706	3.5%	12	2.8%	104,309	3.54%	282.1	
Interest Only	92,428	0.3%	2	0.5%	46,214	4.67%	217.6	
Total	35,822,861	100.0%	424	100.0%	84,488	3.42%	311.9	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total			WAC	WAM
				total	Average loan part size			
0 - 12	5,572,710	15.6%	58	13.7%	96,081	4.20%	298.5	
13 - 24	12,559,845	35.1%	146	34.4%	86,026	2.70%	349.2	
25 - 36	-	0.0%	-	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	15,163,058	42.3%	192	45.3%	78,974	3.40%	304.3	
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	636,192	1.8%	8	1.9%	79,524	5.77%	214.5	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	1,891,057	5.3%	20	4.7%	94,553	5.25%	197.6	
Total	35,822,861	100.0%	424	100.0%	84,488	3.42%	311.9	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total			WAC	WAM
				total	Average loan part size			
0% - 4.50%	33,251,384	92.8%	395	93.2%	84,181	3.27%	320.5	
4.50% - 4.75%	292,940	0.8%	3	0.7%	97,647	4.73%	229.5	
4.75% - 5.00%	696,130	1.9%	10	2.4%	69,613	4.94%	154.2	
5.00% - 5.25%	461,204	1.3%	5	1.2%	92,241	5.19%	245.9	
5.25% - 5.50%	359,333	1.0%	3	0.7%	119,778	5.44%	207.5	
5.50% - 5.75%	97,897	0.3%	1	0.2%	97,897	5.61%	245.0	
5.75% - 6.00%	151,976	0.4%	2	0.5%	75,988	5.96%	227.5	
6.00% - 6.25%	275,526	0.8%	3	0.7%	91,842	6.14%	205.3	
6.25% - 6.50%	236,474	0.7%	2	0.5%	118,237	6.35%	164.3	
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-	
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-	
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-	
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-	
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	35,822,861	100.0%	424	100.0%	84,488	3.42%	311.9	

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total			WAC	WAM
				total	Average loan part size			
01-Jan-2015 - 31-Dec-2017	636,192	1.8%	8	1.9%	79,524	5.77%	214.5	
01-Jan-2018 - 31-Dec-2018	132,825	0.4%	2	0.5%	66,412	3.54%	264.7	
01-Jan-2019 - 31-Dec-2019	194,559	0.5%	2	0.5%	97,279	3.36%	325.2	
01-Jan-2020 - 31-Dec-2020	8,793,999	24.5%	100	23.6%	87,940	3.64%	304.2	
01-Jan-2021 - 31-Dec-2021	14,493,241	40.5%	175	41.3%	82,819	3.01%	336.0	
01-Jan-2022 - 31-Dec-2022	9,575,356	26.7%	114	26.9%	83,994	3.53%	300.3	
01-Jan-2023 - 31-Dec-2023	414,111	1.2%	4	0.9%	103,528	3.62%	293.5	
01-Jan-2024 - 31-Dec-2024	741,396	2.1%	9	2.1%	82,377	3.43%	341.3	
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-	
01-Jan-2026 - 31-Dec-2026	190,314	0.5%	2	0.5%	95,157	4.90%	199.6	
01-Jan-2027 - 31-Dec-2027	650,869	1.8%	8	1.9%	81,359	5.00%	162.8	
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-	
Total	35,822,861	100.0%	424	100.0%	84,488	3.42%	311.9	

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	12,308	0.0%	1	0.2%	12,308	2.70%	30.0
01-Jan-2024 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2027	433,226	1.2%	9	2.1%	48,136	4.20%	81.9
01-Jan-2028 - 31-Dec-2029	736,251	2.1%	10	2.4%	73,625	4.48%	106.0
01-Jan-2030 - 31-Dec-2031	676,352	1.9%	10	2.4%	67,635	3.04%	121.6
01-Jan-2032 - 31-Dec-2033	815,871	2.3%	12	2.8%	67,989	3.49%	152.2
01-Jan-2034 - 31-Dec-2035	1,380,667	3.9%	16	3.8%	86,292	3.29%	179.9
01-Jan-2036 - 31-Dec-2037	2,529,390	7.1%	29	6.8%	87,220	3.63%	195.7
01-Jan-2038 - 31-Dec-2039	1,227,316	3.4%	19	4.5%	64,596	3.90%	221.3
01-Jan-2040 - 31-Dec-2041	1,374,480	3.8%	18	4.2%	76,360	3.60%	246.1
01-Jan-2042 - 31-Dec-2043	2,195,332	6.1%	24	5.7%	91,472	3.80%	269.3
01-Jan-2044 - 31-Dec-2045	2,087,026	5.8%	23	5.4%	90,740	3.67%	297.8
01-Jan-2046 - 31-Dec-2047	5,347,275	14.9%	52	12.3%	102,832	3.95%	314.5
01-Jan-2048 - 31-Dec-2137	17,007,368	47.5%	201	47.4%	84,614	3.04%	388.4
Total	35,822,861	100.0%	424	100.0%	84,488	3.42%	311.9

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,233,788	3.4%	24	6.3%	51,408	3.58%	223.8
60% - 70%	479,789	1.3%	7	1.8%	68,541	3.85%	164.9
70% - 80%	1,202,176	3.4%	17	4.4%	70,716	3.42%	205.3
80% - 90%	2,139,870	6.0%	25	6.5%	85,595	3.62%	216.6
90% - 100%	10,934,497	30.5%	114	29.7%	95,917	3.32%	319.8
100% - 110%	16,468,340	46.0%	166	43.2%	99,207	3.35%	346.4
110% - 120%	2,618,280	7.3%	25	6.5%	104,731	3.71%	281.3
120% - 130%	746,122	2.1%	6	1.6%	124,354	4.22%	228.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	35,822,861	100.0%	384	100.0%	93,289	3.42%	311.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4,565,216	12.7%	44	11.5%	103,755	3.54%	315.2
Brandenburg	2,138,857	6.0%	21	5.5%	101,850	3.82%	250.0
Mecklenburg-Vorpommern	1,000,487	2.8%	8	2.1%	125,061	3.74%	301.2
Sachsen	20,496,317	57.2%	226	58.9%	90,692	3.33%	321.9
Sachsen-Anhalt	6,266,949	17.5%	73	19.0%	85,849	3.41%	297.2
Thüringen	1,355,036	3.8%	12	3.1%	112,920	3.45%	323.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	35,822,861	100.0%	384	100.0%	93,289	3.42%	311.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	6,801,100	19.0%	58	15.1%	117,260	98.28%	1.72%
Hochhaus/appartement	28,229,196	78.8%	320	83.3%	88,216	5.31%	94.69%
Mehrfamilienhaus	622,423	1.7%	4	1.0%	155,606	75.00%	25.00%
Zweifamilienhaus	48,895	0.1%	1	0.3%	48,895	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	121,249	0.3%	1	0.3%	121,249	0.00%	100.00%
Total	35,822,861	100.0%	384	100.0%	93,289	20.31%	79.69%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	18,506,793	51.7%	254	66.1%	72,861	3.36%	304.8
100,000 - 150,000	11,957,899	33.4%	102	26.6%	117,234	3.40%	322.4
150,000 - 200,000	3,490,618	9.7%	20	5.2%	174,531	3.55%	310.5
200,000 - 250,000	1,502,057	4.2%	7	1.8%	214,580	3.73%	320.8
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	365,495	1.0%	1	0.3%	365,495	4.20%	306.0
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	35,822,861	100.0%	384	100.0%	93,289	3.42%	311.9