

E-MAC DE 2007-I Investor Report August 2018

Cashflow analysis for the period

Total interest received	1,205,608	
Interest received on transaction accounts	(252)	
Net Post Foreclosure Proceeds	259,032	
Liquidity available	4,546,190	
Reserve account available	-	
Receivables under hedging arrangements	422,129	
Total funds available		6,432,707
Company management expenses	-	
MPT fee	84,325	
Administration fee	-	
Third party fees	288,255	
Liquidity Facility fee	2,451	
Payments under hedging arrangements	827,274	
Interest on the Notes	167,662	
Class C PDL Repayment	516,551	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,886,517
Available after distribution of funds		4,546,190
Undrawn Liquidity Facility	4,546,190	
Reserve account funding	-	
Available liquidity		4,546,190
Net cashflow		-

Collateral

Starting current balance 1 May 2018	119,379,067	
To be disbursed per 1 May 2018	-	
Starting principal balance 1 May 2018	119,379,067	
Unused amount	-	
Principal (p)repayments	(9,030,064)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(382,064)	
Ending principal balance		109,966,939
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		109,966,939

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9,960,603	382,064	516,551	9,826,116
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	32,160,603	382,064	516,551	32,026,116

Performance

	Last period	This period	Since issue
Prepayment rate	27.02%	26.39%	13.99%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	82,739,724	75.2%	780	78.3%
1 - 30	65,310	13,531,210	12.3%	111	11.1%
31 - 60	11,887	1,604,094	1.5%	15	1.5%
61 - 90	9,321	825,468	0.8%	7	0.7%
91 - 120	7,777	450,279	0.4%	4	0.4%
121-150	24,112	884,346	0.8%	6	0.6%
> 151	1,799,574	9,931,818	9.0%	73	7.3%
Total	1,917,981	109,966,939	100.0%	996	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	872,270	382,064	223,020	54,199,915

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	996		
Number of loans parts	1,152		
	Weighted average	Minimum	Maximum
Loan size	110,409	8,074	385,849
Loan part size	95,457	4,919	385,849
Coupon	3.74%	2.70%	6.62%
Remaining maturity (months)	318.6	21	572
Remaining interest period (months)	26.0	1	106
Original interest period (months)	67.8	3	240
Seasoning (months)	139.1	132.1	165.9
Loan to Lending Value	100.6%	9.8%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	48,935,878.77	50.6%	44.50%
Owner occupied	61,031,060.70	49.4%	55.50%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	92,222,584	83.9%	985	85.5%	93,627	3.70%	332.6
Interest Only With Life Insurance Redemption	7,078,283	6.4%	78	6.8%	90,747	3.74%	235.7
Interest Only With Building Savings Account Redemp	9,737,173	8.9%	81	7.0%	120,212	3.94%	254.2
Interest Only	928,899	0.8%	8	0.7%	116,112	5.28%	230.4
Total	109,966,939	100.0%	1,152	100.0%	95,457	3.74%	318.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	17,445,554	15.9%	181	15.7%	96,384	4.19%	319.5
13 - 24	35,318,107	32.1%	379	32.9%	93,188	2.70%	366.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	32,957,002	30.0%	368	31.9%	89,557	3.44%	326.1
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	3,653,493	3.3%	36	3.1%	101,486	5.78%	240.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	20,592,784	18.7%	188	16.3%	109,536	5.25%	238.3
Total	109,966,939	100.0%	1,152	100.0%	95,457	3.74%	318.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	84,798,905	77.1%	919	79.8%	92,273	3.27%	342.1
4.50% - 4.75%	1,787,564	1.6%	16	1.4%	111,723	4.68%	220.6
4.75% - 5.00%	5,793,939	5.3%	51	4.4%	113,607	4.91%	247.5
5.00% - 5.25%	4,415,332	4.0%	39	3.4%	113,214	5.13%	254.0
5.25% - 5.50%	5,784,117	5.3%	55	4.8%	105,166	5.39%	241.5
5.50% - 5.75%	3,478,123	3.2%	33	2.9%	105,398	5.65%	229.0
5.75% - 6.00%	1,645,839	1.5%	17	1.5%	96,814	5.89%	232.4
6.00% - 6.25%	1,288,385	1.2%	13	1.1%	99,107	6.11%	222.3
6.25% - 6.50%	634,203	0.6%	6	0.5%	105,700	6.37%	201.3
6.50% - 6.75%	340,533	0.3%	3	0.3%	113,511	6.54%	238.9
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	109,966,939	100.0%	1,152	100.0%	95,457	3.74%	318.6

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	3,761,517	3.4%	38	3.3%	98,987	5.74%	242.1
01-Jan-2018 - 31-Dec-2018	29,487,793	26.8%	312	27.1%	94,512	3.59%	333.9
01-Jan-2019 - 31-Dec-2019	22,292,045	20.3%	234	20.3%	95,265	2.70%	372.5
01-Jan-2020 - 31-Dec-2020	1,995,560	1.8%	23	2.0%	86,763	3.76%	307.6
01-Jan-2021 - 31-Dec-2021	18,827,558	17.1%	200	17.4%	94,138	3.84%	311.1
01-Jan-2022 - 31-Dec-2022	26,757,793	24.3%	280	24.3%	95,564	4.09%	295.0
01-Jan-2023 - 31-Dec-2023	460,773	0.4%	5	0.4%	92,155	3.59%	275.7
01-Jan-2024 - 31-Dec-2024	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	1,630,477	1.5%	18	1.6%	90,582	5.17%	240.8
01-Jan-2027 - 31-Dec-2027	4,753,424	4.3%	42	3.6%	113,177	5.08%	229.1
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	109,966,939	100.0%	1,152	100.0%	95,457	3.74%	318.6

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	349,804	0.3%	5	0.4%	69,961	5.27%	34.3
01-Jan-2022 - 31-Dec-2023	311,628	0.3%	7	0.6%	44,518	3.98%	51.2
01-Jan-2024 - 31-Dec-2025	502,317	0.5%	11	1.0%	45,665	3.72%	79.9
01-Jan-2026 - 31-Dec-2027	1,677,951	1.5%	26	2.3%	64,537	4.17%	105.3
01-Jan-2028 - 31-Dec-2029	1,875,853	1.7%	21	1.8%	89,326	4.43%	125.8
01-Jan-2030 - 31-Dec-2031	2,489,509	2.3%	33	2.9%	75,440	3.92%	148.0
01-Jan-2032 - 31-Dec-2033	3,171,512	2.9%	33	2.9%	96,106	4.52%	174.0
01-Jan-2034 - 31-Dec-2035	3,685,605	3.4%	46	4.0%	80,122	3.61%	200.9
01-Jan-2036 - 31-Dec-2037	9,496,529	8.6%	90	7.8%	105,517	3.98%	221.5
01-Jan-2038 - 31-Dec-2039	9,908,615	3.6%	46	4.0%	84,970	4.61%	245.9
01-Jan-2040 - 31-Dec-2041	7,426,365	6.8%	74	6.4%	100,356	4.79%	269.7
01-Jan-2042 - 31-Dec-2043	10,269,175	9.3%	89	7.7%	115,384	4.46%	294.2
01-Jan-2044 - 31-Dec-2045	9,035,647	8.2%	84	7.3%	107,567	4.06%	319.9
01-Jan-2046 - 31-Dec-2047	14,912,736	13.6%	145	12.6%	102,846	3.82%	338.8
01-Jan-2048 - 31-Dec-2137	40,853,695	37.2%	442	38.4%	92,429	3.00%	412.7
Total	109,966,939	100.0%	1,152	100.0%	95,457	3.74%	318.6

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,649,972	2.4%	48	4.8%	55,208	4.02%	198.4
60% - 70%	3,085,742	2.8%	33	3.3%	93,810	4.37%	240.2
70% - 80%	4,109,031	3.7%	47	4.7%	87,426	3.91%	247.5
80% - 90%	7,384,155	6.7%	68	6.8%	108,591	4.17%	251.2
90% - 100%	26,534,194	24.1%	238	23.9%	111,488	3.65%	331.4
100% - 110%	39,590,239	36.0%	339	34.0%	116,785	3.61%	344.4
110% - 120%	23,155,242	21.1%	198	19.9%	116,946	3.71%	326.1
120% - 130%	3,448,365	3.1%	25	2.5%	137,935	4.19%	265.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	109,966,939	100.0%	996	100.0%	110,409	3.74%	318.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	11,073,613	10.1%	80	8.0%	138,420	3.78%	324.9
Bayern	7,893,828	7.2%	61	6.1%	129,407	3.77%	315.5
Berlin	6,913,709	6.3%	63	6.3%	109,741	3.70%	328.2
Brandenburg	4,473,808	4.1%	38	3.8%	117,732	3.85%	281.0
Bremen	779,430	0.7%	8	0.8%	97,429	3.79%	351.0
Hamburg	557,484	0.5%	6	0.6%	92,914	3.93%	306.8
Hessen	6,185,352	5.6%	46	4.6%	134,464	4.10%	300.1
Mecklenburg-Vorpommern	1,378,509	1.3%	10	1.0%	137,851	3.84%	323.3
Niedersachsen	6,078,967	5.5%	56	5.6%	108,553	4.06%	272.8
Nordrhein-Westfalen	15,011,290	13.7%	126	12.7%	119,137	4.09%	294.7
Rheinland-Pfalz	4,313,618	3.9%	36	3.6%	119,823	3.80%	320.2
Saarland	2,796,492	2.5%	23	2.3%	121,587	3.95%	299.6
Sachsen	30,103,224	27.4%	313	31.4%	96,176	3.40%	343.2
Sachsen-Anhalt	8,302,975	7.6%	91	9.1%	91,241	3.35%	337.1
Schleswig-Holstein	2,285,966	2.1%	23	2.3%	99,390	4.54%	286.4
Thüringen	1,818,676	1.7%	16	1.6%	113,667	3.73%	322.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	109,966,939	100.0%	996	100.0%	110,409	3.74%	318.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	39,075,328	35.5%	302	30.3%	129,389	98.3%	1.7%
Hochhaus/apartment	57,364,980	52.2%	605	60.7%	94,818	20.3%	79.7%
Mehrfamilienhaus	8,421,271	7.7%	51	5.1%	165,123	72.5%	27.5%
Zweifamilienhaus	4,979,987	4.5%	37	3.7%	134,594	94.6%	5.4%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	125,373	0.1%	1	0.1%	125,373	0.0%	100.0%
Total	109,966,939	100.0%	996	100.0%	110,409	49.4%	50.6%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	35,503,408	32.3%	490	49.2%	72,456	3.59%	308.1
100,000 - 150,000	39,293,864	35.7%	324	32.5%	121,277	3.74%	326.0
150,000 - 200,000	21,381,053	19.4%	124	12.4%	172,428	3.91%	319.3
200,000 - 250,000	9,750,315	8.9%	44	4.4%	221,598	3.91%	329.1
250,000 - 300,000	2,643,952	2.4%	10	1.0%	264,395	3.62%	318.1
300,000 - 350,000	628,567	0.6%	2	0.2%	314,284	4.21%	257.4
350,000 - 400,000	765,780	0.7%	2	0.2%	382,890	3.84%	323.6
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	109,966,939	100.0%	996	100.0%	110,409	3.74%	318.6

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	531		
Number of loans parts	579		
	Weighted average	Minimum	Maximum
Loan size	99,795	11,386	379,931
Loan part size	91,521	9,527	379,931
Coupon	3.49%	2.70%	6.47%
Remaining maturity (months)	333.8	27	572
Remaining interest period (months)	21.2	1	105
Original interest period (months)	49.1	3	240
Seasoning (months)	138.9	132.9	165.9
Loan to Foreclosure Value	103.9%	9.8%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	40,454,899.57	80.0%	76.34%
Owner occupied	12,536,000.90	20.0%	23.66%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	47,301,610	89.3%	519	89.6%	91,140	3.49%	343.5
Interest Only With Life Insurance Redemption	3,368,905	6.4%	39	6.7%	86,380	3.38%	235.8
Interest Only With Building Savings Account Redemp	2,094,587	4.0%	18	3.1%	116,366	3.76%	277.6
Interest Only	225,899	0.4%	3	0.5%	75,300	3.73%	295.0
Total	52,990,900	100.0%	579	100.0%	91,521	3.49%	333.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,452,139	19.7%	107	18.5%	97,684	4.19%	322.0
13 - 24	21,035,783	39.7%	226	39.0%	93,079	2.70%	372.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,600,708	29.4%	191	33.0%	81,679	3.39%	327.0
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	1,405,389	2.7%	15	2.6%	93,693	5.73%	248.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,496,881	8.5%	40	6.9%	112,422	5.26%	232.8
Total	52,990,900	100.0%	579	100.0%	91,521	3.49%	333.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	47,039,306	88.8%	523	90.3%	89,941	3.26%	346.2
4.50% - 4.75%	321,634	0.6%	3	0.5%	107,278	4.73%	251.4
4.75% - 5.00%	1,857,983	3.5%	19	3.3%	97,789	4.91%	218.4
5.00% - 5.25%	1,068,055	2.0%	9	1.6%	118,673	5.17%	281.1
5.25% - 5.50%	757,543	1.4%	6	1.0%	126,257	5.46%	217.8
5.50% - 5.75%	515,677	1.0%	5	0.9%	103,175	5.65%	238.2
5.75% - 6.00%	435,259	0.8%	4	0.7%	108,815	5.93%	254.5
6.00% - 6.25%	660,606	1.2%	6	1.0%	110,101	6.13%	242.1
6.25% - 6.50%	334,437	0.6%	4	0.7%	83,609	6.34%	176.0
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	52,990,900	100.0%	579	100.0%	91,521	3.49%	333.8

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	1,405,389	2.7%	15	2.6%	93,693	5.73%	248.4
01-Jan-2018 - 31-Dec-2018	17,556,050	33.1%	188	32.5%	93,383	3.59%	338.6
01-Jan-2019 - 31-Dec-2019	13,449,805	25.4%	139	24.0%	96,761	2.70%	374.6
01-Jan-2020 - 31-Dec-2020	531,391	1.0%	7	1.2%	75,913	2.93%	406.9
01-Jan-2021 - 31-Dec-2021	8,007,355	15.1%	99	17.1%	80,882	3.59%	320.4
01-Jan-2022 - 31-Dec-2022	9,934,237	18.7%	113	19.5%	87,914	3.73%	311.2
01-Jan-2023 - 31-Dec-2023	86,620	0.2%	1	0.2%	86,820	3.50%	381.0
01-Jan-2024 - 31-Dec-2024	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	296,377	0.6%	3	0.5%	98,792	5.28%	234.6
01-Jan-2027 - 31-Dec-2027	1,723,476	3.3%	14	2.4%	123,105	4.94%	221.3
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	52,990,900	100.0%	579	100.0%	91,521	3.49%	333.8

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	11,386	0.0%	1	0.2%	11,386	4.20%	27.0
01-Jan-2022 - 31-Dec-2023	47,205	0.1%	1	0.2%	47,205	2.70%	64.0
01-Jan-2024 - 31-Dec-2025	116,225	0.2%	3	0.5%	38,742	2.99%	78.7
01-Jan-2026 - 31-Dec-2027	900,319	1.7%	12	2.1%	75,027	4.06%	106.8
01-Jan-2028 - 31-Dec-2029	977,448	1.8%	11	1.9%	88,859	4.27%	128.2
01-Jan-2030 - 31-Dec-2031	1,293,517	2.4%	17	2.9%	76,089	3.29%	145.8
01-Jan-2032 - 31-Dec-2033	1,360,699	2.6%	17	2.9%	80,041	3.58%	176.6
01-Jan-2034 - 31-Dec-2035	1,905,815	3.6%	23	4.0%	82,862	3.30%	203.4
01-Jan-2036 - 31-Dec-2037	3,583,495	6.8%	36	6.2%	99,542	3.74%	220.6
01-Jan-2038 - 31-Dec-2039	1,710,785	3.2%	22	3.8%	77,763	4.57%	247.3
01-Jan-2040 - 31-Dec-2041	2,472,881	4.7%	26	4.5%	95,111	4.13%	268.2
01-Jan-2042 - 31-Dec-2043	3,279,404	6.2%	32	5.5%	102,481	4.06%	294.2
01-Jan-2044 - 31-Dec-2045	3,512,459	6.6%	37	6.4%	94,931	3.97%	322.4
01-Jan-2046 - 31-Dec-2047	8,506,828	16.1%	84	14.5%	101,272	3.93%	339.2
01-Jan-2048 - 31-Dec-2137	23,312,433	44.0%	257	44.4%	90,710	2.97%	419.5
Total	52,990,900	100.0%	579	100.0%	91,521	3.49%	333.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,378,433	2.6%	24	4.5%	57,435	3.80%	244.8
60% - 70%	730,146	1.4%	11	2.1%	66,377	4.02%	196.5
70% - 80%	823,397	1.6%	12	2.3%	68,616	3.76%	201.3
80% - 90%	2,472,981	4.7%	27	5.1%	91,592	3.92%	250.1
90% - 100%	10,420,690	19.7%	105	19.8%	99,245	3.34%	324.7
100% - 110%	19,042,748	35.9%	188	35.4%	101,291	3.39%	351.0
110% - 120%	15,807,141	29.8%	147	27.7%	107,532	3.52%	359.1
120% - 130%	2,315,365	4.4%	17	3.2%	136,198	3.97%	293.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	52,990,900	100.0%	531	100.0%	99,795	3.49%	333.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	6,913,709	13.0%	63	11.9%	109,741	3.70%	328.2
Brandenburg	4,473,808	8.4%	38	7.2%	117,732	3.85%	281.0
Mecklenburg-Vorpommern	1,378,509	2.6%	10	1.9%	137,851	3.84%	323.3
Sachsen	30,103,224	56.8%	313	58.9%	96,176	3.40%	343.2
Sachsen-Anhalt	8,302,975	15.7%	91	17.1%	91,241	3.35%	337.1
Thüringen	1,818,676	3.4%	16	3.0%	113,667	3.73%	322.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	52,990,900	100.0%	531	100.0%	99,795	3.49%	333.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	9,970,973	18.8%	78	14.7%	127,833	97.44%	2.56%
Hochhaus/appartement	41,749,622	78.8%	443	83.4%	94,243	5.42%	94.58%
Mehrfamilienhaus	853,002	1.6%	6	1.1%	142,167	66.67%	33.33%
Zweifamilienhaus	291,930	0.6%	3	0.6%	97,310	66.67%	33.33%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	125,373	0.2%	1	0.2%	125,373	0.00%	100.00%
Total	52,990,900	100.0%	531	100.0%	99,795	19.96%	80.04%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	22,981,380	43.4%	307	57.8%	74,858	3.35%	325.5
100,000 - 150,000	21,189,016	40.0%	178	33.5%	119,039	3.55%	342.6
150,000 - 200,000	5,154,726	9.7%	30	5.6%	171,824	3.71%	326.1
200,000 - 250,000	3,285,847	6.2%	15	2.8%	219,056	3.92%	336.2
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	379,931	0.7%	1	0.2%	379,931	2.70%	426.0
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	52,990,900	100.0%	531	100.0%	99,795	3.49%	333.8