

E-MAC DE 2007-I Investor Report August 2019

Cashflow analysis for the period

Total interest received	917,066	
Interest received on transaction accounts	(290)	
Net Post Foreclosure Proceeds	212,465	
Liquidity available	3,720,349	
Reserve account available	-	
Receivables under hedging arrangements	370,732	
Total funds available		5,220,322
Company management expenses	881	
MPT fee	97,399	
Administration fee	10,588	
Third party fees	259,084	
Liquidity Facility fee	1,928	
Payments under hedging arrangements	492,978	
Interest on the Notes	157,945	
Class C PDL Repayment	479,170	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,499,973
Available after distribution of funds		3,720,349
Undrawn Liquidity Facility	3,720,349	
Reserve account funding	-	
Available liquidity		3,720,349
Net cashflow		-

Collateral

Starting current balance 1 May 2019	91,868,223	
To be disbursed per 1 May 2019	-	
Starting principal balance 1 May 2019	91,868,223	
Unused amount	-	
Principal (p)repayments	(5,038,478)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(316,433)	
Ending principal balance		86,513,313
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		86,513,313

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available	
			Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9,943,406	316,433	479,170	9,780,668
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	32,143,406	316,433	479,170	31,980,668

Performance

	Last period	This period	Since issue
Prepayment rate	20.92%	19.47%	14.55%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	67,310,503	77.8%	657	80.3%
1 - 30	39,113	8,269,093	9.6%	73	8.9%
31 - 60	18,917	2,631,897	3.0%	25	3.1%
61 - 90	12,791	972,865	1.1%	7	0.9%
91 - 120	2,095	120,387	0.1%	1	0.1%
121-150	8,021	333,944	0.4%	3	0.4%
> 151	1,290,027	6,874,624	7.9%	52	6.4%
Total	1,370,963	86,513,313	100.0%	818	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	566,672	316,433	155,660	55,264,561

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 818
Number of loan parts 952

	Weighted average	Minimum	Maximum
Loan size	105,762	4,274	373,364
Loan part size	90,875	4,274	373,364
Coupon	3.72%	2.70%	6.51%
Remaining maturity (months)	308.3	12	570
Remaining interest period (months)	25.6	1	97
Original interest period (months)	62.3	3	240
Seasoning (months)	148.2	141.1	174.9
Loan to Lending Value	98.9%	10.1%	129.2%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	38,226,117.24	50.2%	44.19%
Owner occupied	48,287,195.52	49.8%	55.81%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	73,017,118	84.4%	818	85.9%	89,263	3.67%	319.7
Interest Only With Life Insurance Redemption	5,018,423	5.8%	60	6.3%	83,640	3.75%	235.0
Interest Only With Building Savings Account Redem	7,942,440	9.2%	68	7.1%	116,801	4.00%	252.1
Interest Only	535,331	0.6%	6	0.6%	89,222	4.95%	262.7
Total	86,513,313	100.0%	952	100.0%	90,875	3.72%	308.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	15,602,073	18.0%	164	17.2%	95,135	4.19%	306.8
13 - 24	22,745,376	26.3%	255	26.8%	89,198	2.70%	353.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	33,247,776	38.4%	379	39.8%	87,725	3.44%	317.9
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	2,382,245	2.8%	25	2.6%	95,290	5.73%	238.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	12,535,843	14.5%	129	13.6%	97,177	5.31%	216.2
Total	86,513,313	100.0%	952	100.0%	90,875	3.72%	308.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	70,757,557	81.8%	790	83.0%	89,567	3.35%	327.8
4.50% - 4.75%	739,222	0.9%	9	0.9%	82,136	4.70%	175.7
4.75% - 5.00%	3,012,165	3.5%	33	3.5%	91,278	4.90%	224.3
5.00% - 5.25%	2,894,943	3.3%	29	3.0%	99,826	5.13%	230.5
5.25% - 5.50%	4,172,601	4.8%	40	4.2%	104,315	5.39%	226.3
5.50% - 5.75%	2,352,169	2.7%	24	2.5%	98,007	5.64%	222.2
5.75% - 6.00%	1,087,061	1.3%	13	1.4%	83,620	5.88%	211.5
6.00% - 6.25%	804,579	0.9%	9	0.9%	89,398	6.09%	196.6
6.25% - 6.50%	460,173	0.5%	4	0.4%	115,043	6.34%	204.4
6.50% - 6.75%	232,845	0.3%	1	0.1%	232,845	6.51%	231.0
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	86,513,313	100.0%	952	100.0%	90,875	3.72%	308.3

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	2,382,245	2.8%	25	2.6%	95,290	5.73%	238.5
01-Jan-2018 - 31-Dec-2018	228,450	0.3%	3	0.3%	76,150	3.82%	304.1
01-Jan-2019 - 31-Dec-2019	17,717,904	20.5%	190	20.0%	93,252	4.00%	317.8
01-Jan-2020 - 31-Dec-2020	8,999,913	10.4%	110	11.6%	81,817	2.93%	317.1
01-Jan-2021 - 31-Dec-2021	28,951,629	33.5%	311	32.7%	93,092	3.31%	329.5
01-Jan-2022 - 31-Dec-2022	22,156,859	25.6%	246	25.8%	90,069	3.90%	292.2
01-Jan-2023 - 31-Dec-2023	1,321,396	1.5%	12	1.3%	110,116	3.60%	302.2
01-Jan-2024 - 31-Dec-2024	1,221,599	1.4%	14	1.5%	87,257	3.53%	342.4
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	906,224	1.0%	12	1.3%	75,519	5.09%	219.1
01-Jan-2027 - 31-Dec-2027	2,627,093	3.0%	29	3.0%	90,589	5.22%	196.1
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	86,513,313	100.0%	952	100.0%	90,875	3.72%	308.3

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	332,874	0.4%	4	0.4%	83,218	5.33%	26.2
01-Jan-2022 - 31-Dec-2023	200,105	0.2%	6	0.6%	33,351	3.71%	41.8
01-Jan-2024 - 31-Dec-2025	263,539	0.3%	7	0.7%	37,648	4.17%	70.8
01-Jan-2026 - 31-Dec-2027	1,203,426	1.4%	23	2.4%	52,323	4.38%	95.3
01-Jan-2028 - 31-Dec-2029	1,489,886	1.7%	19	2.0%	78,415	4.33%	119.0
01-Jan-2030 - 31-Dec-2031	1,780,925	2.1%	27	2.8%	65,960	4.17%	139.4
01-Jan-2032 - 31-Dec-2033	2,466,967	2.9%	26	2.7%	94,883	3.53%	164.8
01-Jan-2034 - 31-Dec-2035	2,963,627	3.4%	38	4.0%	77,990	4.00%	191.6
01-Jan-2036 - 31-Dec-2037	7,737,135	8.9%	79	8.3%	97,938	4.23%	212.0
01-Jan-2038 - 31-Dec-2039	3,155,623	3.6%	39	4.1%	80,913	4.79%	235.6
01-Jan-2040 - 31-Dec-2041	5,362,134	6.2%	57	6.0%	94,073	4.16%	261.3
01-Jan-2042 - 31-Dec-2043	7,536,260	8.7%	74	7.8%	101,841	4.16%	285.3
01-Jan-2044 - 31-Dec-2045	6,528,774	7.5%	63	6.6%	103,631	3.77%	310.4
01-Jan-2046 - 31-Dec-2047	13,805,523	16.0%	137	14.4%	100,770	3.88%	329.0
01-Jan-2048 - 31-Dec-2137	31,686,515	36.6%	353	37.1%	89,763	3.09%	398.1
Total	86,513,313	100.0%	952	100.0%	90,875	3.72%	308.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,768,801	3.2%	50	6.1%	55,376	3.94%	194.9
60% - 70%	1,857,732	2.1%	25	3.1%	74,309	4.25%	228.6
70% - 80%	3,723,980	4.3%	47	5.7%	79,234	3.93%	223.2
80% - 90%	7,050,136	8.1%	65	7.9%	108,464	3.88%	266.8
90% - 100%	25,079,539	29.0%	231	28.2%	108,569	3.64%	330.3
100% - 110%	33,914,714	39.2%	304	37.2%	111,562	3.50%	337.3
110% - 120%	10,081,608	11.7%	81	9.9%	124,464	4.12%	279.2
120% - 130%	2,036,803	2.4%	15	1.8%	135,787	4.44%	222.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	86,513,313	100.0%	818	100.0%	105,762	3.72%	308.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	8,745,935	10.1%	66	8.1%	132,514	3.62%	315.3
Bayern	5,920,016	6.8%	49	6.0%	120,817	3.69%	305.5
Berlin	5,033,831	5.8%	47	5.7%	107,103	3.65%	328.2
Brandenburg	2,581,526	3.0%	25	3.1%	103,261	3.84%	272.9
Bremen	444,174	0.5%	4	0.5%	111,043	3.89%	330.8
Hamburg	296,944	0.3%	3	0.4%	98,981	3.27%	340.3
Hessen	5,110,999	5.9%	40	4.9%	127,775	3.96%	294.5
Mecklenburg-Vorpommern	1,036,531	1.2%	8	1.0%	129,566	3.74%	324.0
Niedersachsen	4,738,835	5.5%	48	5.9%	98,726	4.05%	265.7
Nordrhein-Westfalen	12,481,126	14.4%	111	13.6%	112,443	4.02%	287.2
Rheinland-Pfalz	3,543,271	4.1%	31	3.8%	114,299	4.02%	301.6
Saarland	2,384,630	2.8%	20	2.4%	119,232	3.81%	283.8
Sachsen	23,495,191	27.2%	251	30.7%	93,606	3.43%	330.8
Sachsen-Anhalt	7,568,790	8.7%	85	10.4%	89,045	3.53%	309.4
Schleswig-Holstein	1,681,253	1.9%	17	2.1%	98,897	4.54%	283.2
Thüringen	1,450,260	1.7%	13	1.6%	111,558	3.60%	329.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	86,513,313	100.0%	818	100.0%	105,762	3.72%	308.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	31,408,162	36.3%	251	30.7%	125,132	98.4%	1.6%
Hochhaus/appartement	44,563,641	51.5%	492	60.1%	90,577	19.5%	80.5%
Mehrfamilienhaus	6,331,376	7.3%	41	5.0%	154,424	78.0%	22.0%
Zweifamilienhaus	4,086,795	4.7%	33	4.0%	123,842	97.0%	3.0%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	123,339	0.1%	1	0.1%	123,339	0.0%	100.0%
Total	86,513,313	100.0%	818	100.0%	105,762	49.8%	50.2%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	30,993,247	35.8%	436	53.3%	71,085	3.65%	296.9
100,000 - 150,000	29,493,051	34.1%	245	30.0%	120,380	3.73%	315.7
150,000 - 200,000	16,502,850	19.1%	96	11.7%	171,905	3.77%	315.6
200,000 - 250,000	7,283,811	8.4%	33	4.0%	220,722	3.91%	312.0
250,000 - 300,000	1,556,102	1.8%	6	0.7%	259,350	3.37%	288.9
300,000 - 350,000	310,888	0.4%	1	0.1%	310,888	2.70%	337.0
350,000 - 400,000	373,364	0.4%	1	0.1%	373,364	4.20%	321.0
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	86,513,313	100.0%	818	100.0%	105,762	3.72%	308.3

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 429
Number of loans parts 473

	Weighted average	Minimum	Maximum
Loan size	95,958	17,092	373,364
Loan part size	87,032	9,295	373,364
Coupon	3.52%	2.70%	6.47%
Remaining maturity (months)	322.7	45	563
Remaining interest period (months)	22.8	1	95
Original interest period (months)	45.9	3	240
Seasoning (months)	148.0	142.1	174.9
Loan to Foreclosure Value	102.0%	18.1%	129.2%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	31,597,332.27	80.0%	76.76%
Owner occupied	9,568,796.99	20.0%	23.24%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	37,235,633	90.5%	426	90.1%	87,408	3.51%	329.5
Interest Only With Life Insurance Redemption	2,193,172	5.3%	30	6.3%	73,106	3.29%	238.1
Interest Only With Building Savings Account Redemp	1,512,993	3.7%	14	3.0%	108,071	3.86%	283.1
Interest Only	224,331	0.5%	3	0.6%	74,777	3.73%	286.4
Total	41,166,129	100.0%	473	100.0%	87,032	3.52%	322.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,307,650	22.6%	97	20.5%	95,955	4.19%	308.5
13 - 24	12,955,573	31.5%	147	31.1%	88,133	2.70%	362.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,657,651	38.0%	195	41.2%	80,296	3.40%	319.6
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	917,865	2.2%	11	2.3%	83,442	5.68%	232.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	2,327,391	5.7%	23	4.9%	101,191	5.30%	211.7
Total	41,166,129	100.0%	473	100.0%	87,032	3.52%	322.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	37,874,031	92.0%	438	92.6%	86,470	3.35%	331.9
4.50% - 4.75%	306,257	0.7%	3	0.6%	102,086	4.73%	241.7
4.75% - 5.00%	779,573	1.9%	11	2.3%	70,870	4.94%	166.2
5.00% - 5.25%	631,895	1.5%	6	1.3%	105,316	5.20%	263.8
5.25% - 5.50%	372,250	0.9%	3	0.6%	124,083	5.44%	221.1
5.50% - 5.75%	465,857	1.1%	4	0.8%	116,464	5.64%	232.4
5.75% - 6.00%	153,388	0.4%	2	0.4%	76,694	5.96%	242.6
6.00% - 6.25%	307,022	0.7%	3	0.6%	102,341	6.13%	220.6
6.25% - 6.50%	275,855	0.7%	3	0.6%	91,952	6.34%	173.2
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	41,166,129	100.0%	473	100.0%	87,032	3.52%	322.7

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	917,865	2.2%	11	2.3%	83,442	5.68%	232.6
01-Jan-2018 - 31-Dec-2018	132,825	0.3%	2	0.4%	66,412	3.54%	279.7
01-Jan-2019 - 31-Dec-2019	10,918,534	26.5%	116	24.5%	94,125	3.96%	322.6
01-Jan-2020 - 31-Dec-2020	4,112,774	10.0%	52	11.0%	79,092	2.73%	333.0
01-Jan-2021 - 31-Dec-2021	14,165,540	34.4%	166	35.1%	85,335	3.10%	343.5
01-Jan-2022 - 31-Dec-2022	9,020,164	21.9%	105	22.2%	85,906	3.62%	305.7
01-Jan-2023 - 31-Dec-2023	427,883	1.0%	4	0.8%	106,971	3.62%	354.5
01-Jan-2024 - 31-Dec-2024	577,231	1.4%	7	1.5%	82,462	3.47%	348.4
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	201,666	0.5%	2	0.4%	100,833	4.90%	214.5
01-Jan-2027 - 31-Dec-2027	691,648	1.7%	8	1.7%	86,456	4.99%	175.5
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	41,166,129	100.0%	473	100.0%	87,032	3.52%	322.7

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	17,092	0.0%	1	0.2%	17,092	2.70%	45.0
01-Jan-2024 - 31-Dec-2025	18,553	0.0%	1	0.2%	18,553	4.20%	64.0
01-Jan-2026 - 31-Dec-2027	486,363	1.2%	9	1.9%	54,040	4.22%	97.7
01-Jan-2028 - 31-Dec-2029	867,418	2.1%	11	2.3%	78,856	4.42%	120.9
01-Jan-2030 - 31-Dec-2031	855,041	2.1%	13	2.7%	65,772	3.37%	137.0
01-Jan-2032 - 31-Dec-2033	810,626	2.0%	11	2.3%	73,693	3.50%	167.2
01-Jan-2034 - 31-Dec-2035	1,531,654	3.7%	18	3.8%	85,092	3.31%	193.7
01-Jan-2036 - 31-Dec-2037	2,971,704	7.2%	32	6.8%	92,866	3.78%	211.3
01-Jan-2038 - 31-Dec-2039	1,587,588	4.1%	23	4.9%	74,033	3.91%	236.6
01-Jan-2040 - 31-Dec-2041	1,587,588	3.9%	19	4.0%	83,557	3.76%	259.9
01-Jan-2042 - 31-Dec-2043	2,346,262	5.7%	25	5.3%	93,850	4.05%	284.0
01-Jan-2044 - 31-Dec-2045	2,402,483	5.8%	27	5.7%	88,981	3.69%	312.6
01-Jan-2046 - 31-Dec-2047	8,097,091	19.7%	80	16.9%	101,214	4.01%	329.5
01-Jan-2048 - 31-Dec-2137	17,471,489	42.4%	203	42.9%	86,066	3.05%	403.5
Total	41,166,129	100.0%	473	100.0%	87,032	3.52%	322.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,442,533	3.5%	25	5.8%	57,701	3.80%	231.5
60% - 70%	377,321	0.9%	6	1.4%	62,887	3.56%	207.4
70% - 80%	978,738	2.4%	15	3.5%	65,249	3.56%	185.6
80% - 90%	1,798,836	4.4%	22	5.1%	81,765	3.65%	230.9
90% - 100%	10,459,370	25.4%	106	24.7%	98,673	3.42%	334.5
100% - 110%	19,457,445	47.3%	197	45.9%	98,769	3.42%	343.8
110% - 120%	5,594,085	13.6%	50	11.7%	111,882	3.62%	326.5
120% - 130%	1,057,803	2.6%	8	1.9%	132,225	3.96%	246.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	41,166,129	100.0%	429	100.0%	95,958	3.52%	322.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	5,033,831	12.2%	47	11.0%	107,103	3.65%	328.2
Brandenburg	2,581,526	6.3%	25	5.8%	103,261	3.84%	272.9
Mecklenburg-Vorpommern	1,036,531	2.5%	8	1.9%	129,566	3.74%	324.0
Sachsen	23,495,191	57.1%	251	58.5%	93,606	3.43%	330.8
Sachsen-Anhalt	7,568,790	18.4%	85	19.8%	89,045	3.53%	309.4
Thüringen	1,450,260	3.5%	13	3.0%	111,558	3.60%	329.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	41,166,129	100.0%	429	100.0%	95,958	3.52%	322.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	7,676,158	18.6%	64	14.9%	119,940	98.44%	1.56%
Hochhaus/appartement	32,677,641	79.4%	359	83.7%	91,024	5.29%	94.71%
Mehrfamilienhaus	637,777	1.5%	4	0.9%	159,444	75.00%	25.00%
Zweifamilienhaus	51,214	0.1%	1	0.2%	51,214	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	123,339	0.3%	1	0.2%	123,339	0.00%	100.00%
Total	41,166,129	100.0%	429	100.0%	95,958	20.05%	79.95%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	20,235,448	49.2%	273	63.6%	74,123	3.45%	315.7
100,000 - 150,000	14,545,172	35.3%	123	28.7%	118,253	3.50%	331.6
150,000 - 200,000	3,832,239	9.3%	22	5.1%	174,193	3.62%	328.1
200,000 - 250,000	2,179,907	5.3%	10	2.3%	217,991	3.92%	319.0
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	373,364	0.9%	1	0.2%	373,364	4.20%	321.0
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	41,166,129	100.0%	429	100.0%	95,958	3.52%	322.7