

E-MAC DE 2007-I Investor Report February 2020

Cashflow analysis for the period

Total interest received	952.442	
Interest received on transaction accounts	(50)	
Net Post Foreclosure Proceeds	382.806	
Liquidity available	3.444.697	
Reserve account available	-	
Receivables under hedging arrangements	378.169	
Total funds available		5.158.065
Company management expenses	1.967	
MPT fee	93.488	
Administration fee	10.588	
Third party fees	255.620	
Liquidity Facility fee	1.776	
Payments under hedging arrangements	613.059	
Interest on the Notes	134.545	
Class C PDL Repayment	602.326	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1.713.367
Available after distribution of funds		3.444.697
Undrawn Liquidity Facility	3.444.697	
Reserve account funding	-	
Available liquidity		3.444.697
Net cashflow		-

Collateral

Starting current balance 1 November 2019	83.271.376	
To be disbursed per 1 November 2019	-	
Starting principal balance 1 November 2019	83.271.376	
Unused amount	-	
Principal (p)repayments	(3.765.688)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(223.399)	
Ending principal balance		79.282.289
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		79.282.289

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available	
			Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9.351.870	223.399	602.326	8.972.944
Class D	13.900.000	-	-	13.900.000
Class E	8.300.000	-	-	8.300.000
Total	31.551.870	223.399	602.326	31.172.944

Performance

	Last period	This period	Since issue
Prepayment rate	11,96%	15,59%	14,59%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	61.747.902	77,9%	610	80,4%
1 - 30	42.961	8.292.254	10,5%	76	10,0%
31 - 60	9.859	1.615.959	2,0%	15	2,0%
61 - 90	6.103	457.097	0,6%	3	0,4%
91 - 120	6.267	400.584	0,5%	3	0,4%
121-150	9.301	454.115	0,6%	4	0,5%
> 151	1.074.033	6.314.378	8,0%	48	6,3%
Total	1.148.524	79.282.289	100,0%	759	100,0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	148.504	223.399	293.505	55.205.783

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 759
Number of loan parts 883

	Weighted average	Minimum	Maximum
Loan size	104.456	1.431	369.471
Loan part size	89.787	1.431	369.471
Coupon	3,66%	2,70%	6,51%
Remaining maturity (months)	300,7	3	561
Remaining interest period (months)	19,1	1	88
Original interest period (months)	62,7	6	240
Seasoning (months)	157,2	150,1	181,5
Loan to Lending Value	97,8%	0,4%	129,2%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	35.621.353,55	51,0%	44,93%
Owner occupied	43.660.935,35	49,0%	55,07%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	67.097.450	84,6%	764	86,5%	87.824	3,62%	311,6
Interest Only With Life Insurance Redemption	4.459.859	5,6%	54	6,1%	82.590	3,69%	231,3
Interest Only With Building Savings Account Redemp	7.306.347	9,2%	60	6,8%	121.772	3,89%	245,9
Interest Only	418.633	0,5%	5	0,6%	83.727	5,58%	233,4
Total	79.282.289	100,0%	883	100,0%	89.787	3,66%	300,7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	11.312.304	14,3%	118	13,4%	95.867	4,19%	297,0
13 - 24	22.547.323	28,4%	256	29,0%	88.075	2,70%	344,5
25 - 36	-	0,0%	-	0,0%	-	0,00%	-
37 - 48	-	0,0%	-	0,0%	-	0,00%	-
49 - 60	32.288.187	40,7%	373	42,2%	86.564	3,44%	308,2
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	2.109.676	2,7%	21	2,4%	100.461	5,76%	229,4
126 - 132	-	0,0%	-	0,0%	-	0,00%	-
132 - >	11.024.799	13,9%	115	13,0%	95.868	5,33%	206,3
Total	79.282.289	100,0%	883	100,0%	89.787	3,66%	300,7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 005%	65.320.311	82,4%	739	83,7%	88.390	3,29%	319,8
005% - 005%	709.729	0,9%	9	1,0%	78.859	4,70%	167,9
005% - 005%	2.545.832	3,2%	29	3,3%	87.787	4,91%	208,7
005% - 005%	2.389.975	3,0%	23	2,6%	103.912	5,13%	225,1
005% - 006%	3.869.594	4,9%	37	4,2%	104.584	5,40%	214,4
006% - 006%	1.924.454	2,4%	20	2,3%	96.223	5,64%	220,3
006% - 006%	1.075.697	1,4%	13	1,5%	82.746	5,88%	202,8
006% - 006%	796.588	1,0%	9	1,0%	88.510	6,09%	187,7
006% - 007%	419.895	0,5%	3	0,3%	139.965	6,35%	201,6
007% - 007%	230.214	0,3%	1	0,1%	230.214	6,51%	222,0
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 008%	-	0,0%	-	0,0%	-	0,00%	-
008% - >	-	0,0%	-	0,0%	-	0,00%	-
Total	79.282.289	100,0%	883	100,0%	89.787	3,66%	300,7

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	2.109.676	2,7%	21	2,4%	100.461	5,76%	229,4
01-jan-2018 - 31-dec-2018	228.450	0,3%	3	0,3%	76.150	3,82%	295,1
01-jan-2019 - 31-dec-2019	194.559	0,2%	2	0,2%	97.279	3,36%	331,2
01-jan-2020 - 31-dec-2020	19.688.907	24,8%	222	25,1%	88.689	3,64%	302,5
01-jan-2021 - 31-dec-2021	29.916.655	37,7%	331	37,5%	90.383	3,23%	325,7
01-jan-2022 - 31-dec-2022	21.300.235	26,9%	240	27,2%	88.751	3,88%	284,6
01-jan-2023 - 31-dec-2023	1.302.410	1,6%	12	1,4%	108.534	3,60%	278,6
01-jan-2024 - 31-dec-2024	1.467.363	1,9%	17	1,9%	86.315	3,49%	330,4
01-jan-2025 - 31-dec-2025	-	0,0%	-	0,0%	-	0,00%	-
01-jan-2026 - 31-dec-2026	704.058	0,9%	10	1,1%	70.406	5,09%	211,0
01-jan-2027 - 31-dec-2027	2.369.977	3,0%	25	2,8%	94.799	5,21%	194,1
01-jan-2028 - 31-dec-2111	-	0,0%	-	0,0%	-	0,00%	-
Total	79.282.289	100,0%	883	100,0%	89.787	3,66%	300,7

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	330.031	0,4%	4	0,5%	82.508	5,35%	17,3
01-jan-2022 - 31-dec-2023	184.932	0,2%	6	0,7%	30.822	3,69%	32,6
01-jan-2024 - 31-dec-2025	277.679	0,4%	8	0,9%	34.710	4,34%	63,3
01-jan-2026 - 31-dec-2027	912.039	1,2%	18	2,0%	50.669	4,20%	86,3
01-jan-2028 - 31-dec-2029	1.322.070	1,7%	17	1,9%	77.769	4,39%	109,7
01-jan-2030 - 31-dec-2031	1.787.627	2,3%	26	2,9%	68.755	4,31%	130,9
01-jan-2032 - 31-dec-2033	2.213.630	2,8%	25	2,8%	88.545	4,31%	155,7
01-jan-2034 - 31-dec-2035	2.904.211	3,7%	37	4,2%	78.492	3,51%	183,0
01-jan-2036 - 31-dec-2037	7.208.347	9,1%	73	8,3%	98.744	3,93%	202,9
01-jan-2038 - 31-dec-2039	2.717.994	3,4%	36	4,1%	75.500	4,25%	226,2
01-jan-2040 - 31-dec-2041	5.019.063	6,3%	54	6,1%	92.946	4,80%	252,4
01-jan-2042 - 31-dec-2043	6.466.891	8,2%	65	7,4%	99.491	4,03%	275,9
01-jan-2044 - 31-dec-2045	6.241.152	7,9%	60	6,8%	104.019	3,76%	301,1
01-jan-2046 - 31-dec-2047	10.746.618	13,6%	105	11,9%	102.349	3,83%	320,1
01-jan-2048 - 31-dec-2137	30.950.005	39,0%	349	39,5%	88.682	3,08%	388,5
Total	79.282.289	100,0%	883	100,0%	89.787	3,66%	300,7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2.582.327	3,3%	50	6,6%	51.647	3,93%	187,0
60% - 70%	2.110.048	2,7%	28	3,7%	75.359	4,10%	216,2
70% - 80%	4.034.844	5,1%	49	6,5%	82.346	4,00%	213,5
80% - 90%	6.819.954	8,6%	66	8,7%	103.333	3,75%	252,9
90% - 100%	25.340.619	32,0%	230	30,3%	110.177	3,58%	324,6
100% - 110%	29.558.496	37,3%	267	35,2%	110.706	3,42%	338,9
110% - 120%	7.057.850	8,9%	56	7,4%	126.033	4,21%	238,4
120% - 130%	1.778.051	2,2%	13	1,7%	136.773	4,66%	215,4
130% - >	-	0,0%	-	0,0%	-	0,00%	-
Total	79.282.289	100,0%	759	100,0%	104.456	3,66%	300,7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	7.610.061	9,6%	57	7,5%	133.510	3,57%	311,3
Bayern	5.462.577	6,9%	45	5,9%	121.391	3,62%	297,9
Berlin	4.869.488	6,1%	46	6,1%	105.858	3,62%	318,9
Brandenburg	2.181.862	2,8%	21	2,8%	103.898	3,82%	255,1
Bremen	438.765	0,6%	4	0,5%	109.691	3,88%	322,3
Hamburg	177.165	0,2%	2	0,3%	88.583	3,64%	278,3
Hessen	4.502.895	5,7%	33	4,3%	136.451	3,81%	289,8
Mecklenburg-Vorpommern	1.019.134	1,3%	8	1,1%	127.392	3,74%	305,4
Niedersachsen	4.442.678	5,6%	45	5,9%	98.726	4,04%	256,8
Nordrhein-Westfalen	11.777.807	14,9%	107	14,1%	110.073	4,02%	273,8
Rheinland-Pfalz	2.751.609	3,5%	26	3,4%	105.831	3,93%	288,8
Saarland	2.175.810	2,7%	19	2,5%	114.516	3,78%	273,8
Sachsen	21.944.214	27,7%	238	31,4%	92.203	3,37%	326,0
Sachsen-Anhalt	6.999.050	8,8%	80	10,5%	87.488	3,43%	305,3
Schleswig-Holstein	1.560.156	2,0%	16	2,1%	97.510	4,49%	276,4
Thüringen	1.369.018	1,7%	12	1,6%	114.085	3,50%	326,0
Unspecified	-	0,0%	-	0,0%	-	0,00%	-
Total	79.282.289	100,0%	759	100,0%	104.456	3,66%	300,7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	28.609.242	36,1%	232	30,6%	123.316	98,3%	1,7%
Hochhaus/apartment	40.862.102	51,5%	456	60,1%	89.610	18,2%	81,8%
Mehrfamilienhaus	5.835.025	7,4%	38	5,0%	153.553	78,9%	21,1%
Zweifamilienhaus	3.853.620	4,9%	32	4,2%	120.426	96,9%	3,1%
Laden/wohnhaus	-	0,0%	-	0,0%	-	0,0%	100,0%
unspecified	122.301	0,2%	1	0,1%	122.301	0,0%	100,0%
Total	79.282.289	100,0%	759	100,0%	104.456	49,0%	51,0%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	29.188.114	36,8%	414	54,5%	70.503	3,58%	290,2
100,000 - 150,000	26.749.996	33,7%	222	29,2%	120.495	3,69%	309,4
150,000 - 200,000	14.168.412	17,9%	83	10,9%	170.704	3,73%	305,1
200,000 - 250,000	7.201.819	9,1%	33	4,3%	218.237	3,88%	302,9
250,000 - 300,000	1.297.407	1,6%	5	0,7%	259.481	3,09%	282,6
300,000 - 350,000	307.070	0,4%	1	0,1%	307.070	2,70%	328,0
350,000 - 400,000	369.471	0,5%	1	0,1%	369.471	4,20%	312,0
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	79.282.289	100,0%	759	100,0%	104.456	3,66%	300,7

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	405		
Number of loan parts	448		
	Weighted average	Minimum	Maximum
Loan size	94,772	14,716	369,471
Loan part size	85,676	9,175	369,471
Coupon	3,45%	2,70%	6,47%
Remaining maturity (months)	316,7	36	554
Remaining interest period (months)	17,2	1	86
Original interest period (months)	46,9	6	240
Seasoning (months)	156,9	151,1	181,5
Loan to Foreclosure Value	100,7%	15,6%	129,2%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	29.579.250,89	80,0%	77,06%
Owner occupied	8.803.515,30	20,0%	22,94%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	35.142.680	91,6%	408	91,1%	86.134	3,46%	322,6
Interest Only With Life Insurance Redemption	1.865.513	4,9%	26	5,8%	71.750	3,17%	231,5
Interest Only With Building Savings Account Redemp	1.266.940	3,3%	12	2,7%	105.578	3,54%	287,5
Interest Only	107.633	0,3%	2	0,4%	53.816	4,85%	224,3
Total	38.382.766	100,0%	448	100,0%	85.676	3,45%	316,7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	7.054.900	18,4%	72	16,1%	97.985	4,18%	302,5
13 - 24	12.962.069	33,8%	150	33,5%	86.414	2,70%	356,2
25 - 36	-	0,0%	-	0,0%	-	0,00%	-
37 - 48	-	0,0%	-	0,0%	-	0,00%	-
49 - 60	15.514.260	40,4%	195	43,5%	79.560	3,40%	309,8
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	812.300	2,1%	9	2,0%	90.256	5,67%	229,9
126 - 132	-	0,0%	-	0,0%	-	0,00%	-
132 - >	2.039.238	5,3%	22	4,9%	92.693	5,25%	202,1
Total	38.382.766	100,0%	448	100,0%	85.676	3,45%	316,7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 005%	35.485.676	92,5%	416	92,9%	85.302	3,30%	325,5
005% - 005%	299.677	0,8%	3	0,7%	99.892	4,73%	234,1
005% - 005%	759.860	2,0%	11	2,5%	69.078	4,94%	157,8
005% - 005%	627.160	1,6%	6	1,3%	104.527	5,20%	255,3
005% - 006%	365.775	1,0%	3	0,7%	121.925	5,44%	212,7
006% - 006%	151.239	0,4%	2	0,4%	75.620	5,66%	247,4
006% - 006%	151.976	0,4%	2	0,4%	75.988	5,96%	233,5
006% - 006%	303.617	0,8%	3	0,7%	101.206	6,13%	211,7
006% - 007%	237.786	0,6%	2	0,4%	118.893	6,35%	170,7
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 008%	-	0,0%	-	0,0%	-	0,00%	-
008% - >	-	0,0%	-	0,0%	-	0,00%	-
Total	38.382.766	100,0%	448	100,0%	85.676	3,45%	316,7

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	812.300	2,1%	9	2,0%	90.256	5,67%	229,9
01-jan-2018 - 31-dec-2018	132.825	0,3%	2	0,4%	66.412	3,54%	270,7
01-jan-2019 - 31-dec-2019	194.559	0,5%	2	0,4%	97.279	3,36%	331,2
01-jan-2020 - 31-dec-2020	10.880.645	28,3%	121	27,0%	89.923	3,65%	313,1
01-jan-2021 - 31-dec-2021	15.422.058	40,2%	186	41,5%	82.914	3,01%	342,2
01-jan-2022 - 31-dec-2022	8.898.656	23,2%	105	23,4%	84.749	3,62%	297,2
01-jan-2023 - 31-dec-2023	421.623	1,1%	4	0,9%	105.406	3,62%	299,2
01-jan-2024 - 31-dec-2024	750.701	2,0%	9	2,0%	83.411	3,43%	347,2
01-jan-2025 - 31-dec-2025	-	0,0%	-	0,0%	-	0,00%	-
01-jan-2026 - 31-dec-2026	197.993	0,5%	2	0,4%	98.997	4,90%	205,5
01-jan-2027 - 31-dec-2027	671.406	1,7%	8	1,8%	83.926	4,99%	167,6
01-jan-2028 - 31-dec-2111	-	0,0%	-	0,0%	-	0,00%	-
Total	38.382.766	100,0%	448	100,0%	85.676	3,45%	316,7

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	14.716	0,0%	1	0,2%	14.716	2,70%	36,0
01-jan-2024 - 31-dec-2025	15.178	0,0%	1	0,2%	15.178	3,94%	66,0
01-jan-2026 - 31-dec-2027	460.089	1,2%	9	2,0%	51.121	4,18%	87,9
01-jan-2028 - 31-dec-2029	714.235	1,9%	9	2,0%	79.359	4,58%	111,7
01-jan-2030 - 31-dec-2031	799.146	2,1%	12	2,7%	66.596	3,23%	128,4
01-jan-2032 - 31-dec-2033	838.349	2,2%	12	2,7%	69.862	3,49%	158,2
01-jan-2034 - 31-dec-2035	1.482.873	3,9%	17	3,8%	87.228	3,26%	185,4
01-jan-2036 - 31-dec-2037	2.694.286	7,0%	30	6,7%	89.810	3,65%	201,7
01-jan-2038 - 31-dec-2039	1.260.501	3,3%	19	4,2%	66.342	3,92%	227,3
01-jan-2040 - 31-dec-2041	1.406.721	3,7%	18	4,0%	78.151	3,70%	251,8
01-jan-2042 - 31-dec-2043	2.423.944	6,3%	26	5,8%	93.229	3,94%	274,6
01-jan-2044 - 31-dec-2045	2.302.841	6,0%	26	5,8%	88.571	3,68%	303,5
01-jan-2046 - 31-dec-2047	6.493.324	16,9%	63	14,1%	103.069	3,97%	320,4
01-jan-2048 - 31-dec-2137	17.476.563	45,5%	205	45,8%	85.252	3,04%	394,5
Total	38.382.766	100,0%	448	100,0%	85.676	3,45%	316,7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1.302.307	3,4%	23	5,7%	56.622	3,75%	229,3
60% - 70%	566.261	1,5%	9	2,2%	62.918	3,75%	169,2
70% - 80%	982.388	2,6%	15	3,7%	65.493	3,35%	196,1
80% - 90%	2.023.177	5,3%	25	6,2%	80.927	3,54%	213,5
90% - 100%	10.537.050	27,5%	107	26,4%	98.477	3,37%	327,6
100% - 110%	19.080.563	49,7%	191	47,2%	99.898	3,37%	346,2
110% - 120%	3.007.969	7,8%	28	6,9%	107.427	3,82%	287,1
120% - 130%	883.051	2,3%	7	1,7%	126.150	4,21%	245,2
130% - >	-	0,0%	-	0,0%	-	0,00%	-
Total	38.382.766	100,0%	405	100,0%	94.772	3,45%	316,7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4.869.488	12,7%	46	11,4%	105.858	3,62%	318,9
Brandenburg	2.181.862	5,7%	21	5,2%	103.898	3,82%	255,1
Mecklenburg-Vorpommern	1.019.134	2,7%	8	2,0%	127.392	3,74%	305,4
Sachsen	21.944.214	57,2%	238	58,8%	92.203	3,37%	326,0
Sachsen-Anhalt	6.999.050	18,2%	80	19,8%	87.488	3,43%	305,3
Thüringen	1.369.018	3,6%	12	3,0%	114.085	3,50%	326,0
Unspecified	-	0,0%	-	0,0%	-	0,00%	-
Total	38.382.766	100,0%	405	100,0%	94.772	3,45%	316,7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	7.000.694	18,2%	60	14,8%	116.678	98,33%	1,67%
Hochhaus/appartement	30.579.486	79,7%	339	83,7%	90.205	5,31%	94,69%
Mehrfamilienhaus	630.221	1,6%	4	1,0%	157.555	75,00%	25,00%
Zweifamilienhaus	50.064	0,1%	1	0,2%	50.064	100,00%	0,00%
Laden/wohnhaus	-	0,0%	-	0,0%	-	0,00%	100,00%
unspecified	122.301	0,3%	1	0,2%	122.301	0,00%	100,00%
Total	38.382.766	100,0%	405	100,0%	94.772	20,00%	80,00%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	19.525.516	50,9%	264	65,2%	73.960	3,39%	309,8
100,000 - 150,000	13.069.615	34,1%	111	27,4%	117.744	3,43%	326,9
150,000 - 200,000	3.294.324	8,6%	19	4,7%	173.385	3,53%	322,1
200,000 - 250,000	2.123.841	5,5%	10	2,5%	212.384	3,92%	310,1
250,000 - 300,000	-	0,0%	-	0,0%	-	0,00%	-
300,000 - 350,000	-	0,0%	-	0,0%	-	0,00%	-
350,000 - 400,000	369.471	1,0%	1	0,2%	369.471	4,20%	312,0
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	38.382.766	100,0%	405	100,0%	94.772	3,45%	316,7