

E-MAC DE 2007-I Investor Report May 2019

Cashflow analysis for the period

Total interest received	706,263	
Interest received on transaction accounts	(223)	
Net Post Foreclosure Proceeds	254,167	
Liquidity available	3,893,678	
Reserve account available	-	
Receivables under hedging arrangements	377,258	
Total funds available		5,231,142
Company management expenses	26,673	
MPT fee	101,776	
Administration fee	10,588	
Third party fees	263,365	
Liquidity Facility fee	1,953	
Payments under hedging arrangements	541,125	
Interest on the Notes	161,147	
Class C PDL Repayment	230,838	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,337,464
Available after distribution of funds		3,893,678
Undrawn Liquidity Facility	3,893,678	
Reserve account funding	-	
Available liquidity		3,893,678
Net cashflow		-

Collateral

Starting current balance 1 February 2019	97,981,709	
To be disbursed per 1 February 2019	-	
Starting principal balance 1 February 2019	97,981,709	
Unused amount	-	
Principal (p)repayments	(5,546,814)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(566,672)	
Ending principal balance		91,868,223
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		91,868,223

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9,607,572	566,672	230,838	9,943,406
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	31,807,572	566,672	230,838	32,143,406

Performance

	Last period	This period	Since issue
Prepayment rate	20.41%	20.92%	14.39%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	79,237,963	86.3%	755	87.8%
1 - 30	10,323	2,481,388	2.7%	24	2.8%
31 - 60	5,501	688,845	0.7%	7	0.8%
61 - 90	10,779	691,213	0.8%	8	0.9%
91 - 120	11,878	655,953	0.7%	5	0.6%
121-150	18,497	658,282	0.7%	5	0.6%
> 151	1,319,168	7,454,579	8.1%	56	6.5%
Total	1,376,146	91,868,223	100.0%	860	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	226,116	566,672	(22,285)	55,103,789

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 860
Number of loan parts 998

	Weighted average	Minimum	Maximum
Loan size	106,824	4,443	385,849
Loan part size	92,052	4,443	385,849
Coupon	3.73%	2.70%	6.54%
Remaining maturity (months)	310.4	1	570
Remaining interest period (months)	26.1	1	97
Original interest period (months)	62.9	3	240
Seasoning (months)	145.2	138.1	174.9
Loan to Lending Value	99.6%	6.8%	129.2%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	40,862,562.22	50.5%	44.48%
Owner occupied	51,005,661.07	49.5%	55.52%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	76,883,767	83.7%	855	85.7%	89,923	3.68%	323.6
Interest Only With Life Insurance Redemption	5,555,296	6.0%	63	6.3%	88,179	3.77%	234.2
Interest Only With Building Savings Account Redemp	8,893,525	9.7%	74	7.4%	120,183	4.06%	246.5
Interest Only	535,635	0.6%	6	0.6%	89,272	4.95%	265.7
Total	91,868,223	100.0%	998	100.0%	92,052	3.73%	310.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	16,654,177	18.1%	177	17.7%	94,091	4.19%	305.8
13 - 24	25,244,414	27.5%	279	28.0%	90,482	2.70%	357.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	33,228,763	36.2%	375	37.6%	88,610	3.44%	320.1
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	2,709,292	2.9%	28	2.8%	96,760	5.73%	243.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,031,576	15.3%	139	13.9%	100,947	5.31%	220.4
Total	91,868,223	100.0%	998	100.0%	92,052	3.73%	310.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	74,283,509	80.9%	823	82.5%	90,259	3.34%	330.7
4.50% - 4.75%	850,856	0.9%	10	1.0%	85,086	4.69%	174.5
4.75% - 5.00%	3,687,345	4.0%	35	3.5%	105,353	4.91%	231.0
5.00% - 5.25%	3,035,423	3.3%	30	3.0%	101,181	5.13%	235.2
5.25% - 5.50%	4,531,217	4.9%	44	4.4%	102,982	5.39%	230.3
5.50% - 5.75%	2,418,073	2.6%	25	2.5%	96,723	5.64%	220.7
5.75% - 6.00%	1,290,564	1.4%	14	1.4%	92,183	5.88%	220.7
6.00% - 6.25%	1,065,442	1.2%	11	1.1%	96,858	6.10%	210.1
6.25% - 6.50%	462,431	0.5%	4	0.4%	115,608	6.34%	207.6
6.50% - 6.75%	243,362	0.3%	2	0.2%	121,681	6.51%	234.0
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	91,868,223	100.0%	998	100.0%	92,052	3.73%	310.4

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	2,709,292	2.9%	28	2.8%	96,760	5.73%	243.5
01-Jan-2018 - 31-Dec-2018	341,713	0.4%	6	0.6%	56,952	3.94%	294.9
01-Jan-2019 - 31-Dec-2019	25,140,878	27.4%	267	26.8%	94,161	3.67%	332.9
01-Jan-2020 - 31-Dec-2020	9,230,380	10.0%	112	11.2%	82,414	2.93%	319.9
01-Jan-2021 - 31-Dec-2021	24,995,470	27.2%	267	26.8%	93,616	3.42%	323.9
01-Jan-2022 - 31-Dec-2022	23,671,578	25.8%	257	25.8%	92,107	3.96%	292.3
01-Jan-2023 - 31-Dec-2023	1,331,239	1.4%	12	1.2%	110,937	3.60%	305.1
01-Jan-2024 - 31-Dec-2024	611,139	0.7%	7	0.7%	87,306	3.63%	338.6
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	925,017	1.0%	12	1.2%	77,085	5.09%	220.4
01-Jan-2027 - 31-Dec-2027	2,911,517	3.2%	30	3.0%	97,051	5.19%	207.5
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	91,868,223	100.0%	998	100.0%	92,052	3.73%	310.4

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	11,386	0.0%	1	0.1%	11,386	4.20%	(3.0)
01-Jan-2020 - 31-Dec-2021	339,186	0.4%	5	0.5%	67,837	5.29%	28.5
01-Jan-2022 - 31-Dec-2023	265,006	0.3%	7	0.7%	37,858	4.10%	43.0
01-Jan-2024 - 31-Dec-2025	297,884	0.3%	8	0.8%	37,236	4.20%	73.2
01-Jan-2026 - 31-Dec-2027	1,277,762	1.4%	24	2.4%	53,240	4.36%	98.0
01-Jan-2028 - 31-Dec-2029	1,513,987	1.6%	19	1.9%	79,684	4.33%	122.1
01-Jan-2030 - 31-Dec-2031	2,020,179	2.2%	28	2.8%	72,149	4.41%	142.2
01-Jan-2032 - 31-Dec-2033	2,689,909	2.9%	28	2.8%	96,068	4.41%	167.7
01-Jan-2034 - 31-Dec-2035	3,247,418	3.5%	41	4.1%	79,205	3.43%	195.0
01-Jan-2036 - 31-Dec-2037	8,745,839	9.5%	84	8.4%	104,117	4.04%	215.4
01-Jan-2038 - 31-Dec-2039	3,025,657	3.3%	37	3.7%	81,775	4.55%	238.9
01-Jan-2040 - 31-Dec-2041	5,626,116	6.1%	60	6.0%	93,769	4.89%	264.1
01-Jan-2042 - 31-Dec-2043	7,644,967	8.3%	75	7.5%	101,933	4.16%	288.3
01-Jan-2044 - 31-Dec-2045	7,381,394	8.0%	70	7.0%	105,448	3.82%	313.7
01-Jan-2046 - 31-Dec-2047	14,844,977	16.2%	148	14.8%	100,304	3.84%	332.4
01-Jan-2048 - 31-Dec-2137	32,936,554	35.9%	363	36.4%	90,734	3.06%	402.2
Total	91,868,223	100.0%	998	100.0%	92,052	3.73%	310.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,490,269	2.7%	50	5.8%	49,805	3.89%	192.6
60% - 70%	1,957,127	2.1%	26	3.0%	75,274	4.24%	227.3
70% - 80%	4,097,608	4.5%	50	5.8%	81,952	3.97%	226.2
80% - 90%	6,567,821	7.1%	57	6.6%	115,225	4.01%	259.4
90% - 100%	25,022,115	27.2%	227	26.4%	110,230	3.61%	330.9
100% - 110%	36,409,414	39.6%	324	37.7%	112,375	3.56%	338.2
110% - 120%	13,176,351	14.3%	110	12.8%	119,785	3.97%	294.5
120% - 130%	2,147,518	2.3%	16	1.9%	134,220	4.49%	227.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	91,868,223	100.0%	860	100.0%	106,824	3.73%	310.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	9,081,173	9.9%	69	8.0%	131,611	3.67%	316.6
Bayern	6,311,718	6.9%	51	5.9%	123,759	3.74%	308.4
Berlin	5,277,799	5.7%	50	5.8%	105,556	3.53%	335.8
Brandenburg	3,129,527	3.4%	28	3.3%	111,769	3.83%	280.1
Bremen	522,140	0.6%	5	0.6%	104,428	4.11%	325.0
Hamburg	426,770	0.5%	4	0.5%	106,693	3.54%	335.2
Hessen	5,146,900	5.6%	40	4.7%	128,672	3.96%	287.7
Mecklenburg-Vorpommern	1,048,846	1.1%	8	0.9%	131,106	3.74%	325.6
Niedersachsen	4,891,847	5.3%	49	5.7%	99,834	4.05%	267.1
Nordrhein-Westfalen	13,289,285	14.5%	116	13.5%	114,563	4.02%	288.4
Rheinland-Pfalz	3,916,866	4.3%	33	3.8%	118,693	4.01%	308.1
Saarland	2,524,927	2.7%	21	2.4%	120,235	3.94%	284.5
Sachsen	25,189,727	27.4%	266	30.9%	94,698	3.44%	331.7
Sachsen-Anhalt	7,641,486	8.3%	85	9.9%	89,900	3.51%	318.7
Schleswig-Holstein	1,867,605	2.0%	20	2.3%	93,380	4.51%	289.3
Thüringen	1,601,607	1.7%	15	1.7%	106,774	3.65%	321.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	91,868,223	100.0%	860	100.0%	106,824	3.73%	310.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	33,061,768	36.0%	264	30.7%	125,234	98.5%	1.5%
Hochhaus/appartement	47,267,039	51.5%	517	60.1%	91,426	19.3%	80.7%
Mehrfamilienhaus	7,171,651	7.8%	44	5.1%	162,992	77.3%	22.7%
Zweifamilienhaus	4,243,742	4.6%	34	4.0%	124,816	94.1%	5.9%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	124,023	0.1%	1	0.1%	124,023	0.0%	100.0%
Total	91,868,223	100.0%	860	100.0%	106,824	49.5%	50.5%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	31,949,911	34.8%	450	52.3%	71,000	3.64%	299.1
100,000 - 150,000	31,709,769	34.5%	263	30.6%	120,569	3.74%	317.4
150,000 - 200,000	17,372,427	18.9%	101	11.7%	172,004	3.81%	316.0
200,000 - 250,000	8,197,342	8.9%	37	4.3%	221,550	3.92%	317.4
250,000 - 300,000	1,563,886	1.7%	6	0.7%	260,648	3.37%	292.0
300,000 - 350,000	313,404	0.3%	1	0.1%	313,404	2.70%	340.0
350,000 - 400,000	761,485	0.8%	2	0.2%	380,742	3.85%	317.1
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	91,868,223	100.0%	860	100.0%	106,824	3.73%	310.4

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	452		
Number of loans parts	498		
	Weighted average	Minimum	Maximum
Loan size	97,100	11,386	375,636
Loan part size	88,131	9,373	375,636
Coupon	3.51%	2.70%	6.47%
Remaining maturity (months)	325.8	1	563
Remaining interest period (months)	22.3	1	95
Original interest period (months)	46.0	3	240
Seasoning (months)	145.0	139.1	174.9
Loan to Foreclosure Value	103.0%	9.8%	129.2%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	33,774,343.21	80.3%	76.95%
Owner occupied	10,114,650.31	19.7%	23.05%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	39,548,095	90.1%	449	90.2%	88,080	3.50%	333.4
Interest Only With Life Insurance Redemption	2,450,835	5.6%	31	6.2%	79,059	3.36%	237.3
Interest Only With Building Savings Account Redemp	1,665,429	3.8%	15	3.0%	111,029	3.89%	280.0
Interest Only	224,635	0.5%	3	0.6%	74,878	3.73%	289.3
Total	43,888,994	100.0%	498	100.0%	88,131	3.51%	325.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,789,429	22.3%	107	21.5%	91,490	4.19%	311.5
13 - 24	14,919,986	34.0%	163	32.7%	91,534	2.70%	364.4
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,411,850	35.1%	191	38.4%	80,690	3.40%	321.3
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	1,170,489	2.7%	13	2.6%	90,038	5.71%	239.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	2,597,239	5.9%	24	4.8%	108,218	5.26%	222.9
Total	43,888,994	100.0%	498	100.0%	88,131	3.51%	325.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	40,073,581	91.3%	460	92.4%	87,116	3.33%	335.2
4.50% - 4.75%	313,523	0.7%	3	0.6%	104,508	4.73%	244.0
4.75% - 5.00%	1,033,746	2.4%	12	2.4%	86,145	4.94%	201.2
5.00% - 5.25%	635,257	1.4%	6	1.2%	105,876	5.20%	266.4
5.25% - 5.50%	485,871	1.1%	4	0.8%	121,468	5.45%	233.0
5.50% - 5.75%	465,857	1.1%	4	0.8%	116,464	5.64%	235.4
5.75% - 6.00%	159,213	0.4%	2	0.4%	79,606	5.96%	245.7
6.00% - 6.25%	445,266	1.0%	4	0.8%	111,316	6.11%	230.1
6.25% - 6.50%	276,680	0.6%	3	0.6%	92,227	6.34%	176.4
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	43,888,994	100.0%	498	100.0%	88,131	3.51%	325.8

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	1,170,489	2.7%	13	2.6%	90,038	5.71%	239.5
01-Jan-2018 - 31-Dec-2018	246,088	0.6%	5	1.0%	49,218	3.84%	277.0
01-Jan-2019 - 31-Dec-2019	15,856,609	36.1%	167	33.5%	94,950	3.60%	340.2
01-Jan-2020 - 31-Dec-2020	4,300,227	9.8%	54	10.8%	79,634	2.73%	332.9
01-Jan-2021 - 31-Dec-2021	11,434,449	26.1%	136	27.3%	84,077	3.20%	336.9
01-Jan-2022 - 31-Dec-2022	9,180,486	20.9%	106	21.3%	86,608	3.62%	308.9
01-Jan-2023 - 31-Dec-2023	430,995	1.0%	4	0.8%	107,749	3.62%	357.5
01-Jan-2024 - 31-Dec-2024	119,458	0.3%	2	0.4%	59,729	3.68%	299.8
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	204,065	0.5%	2	0.4%	102,032	4.90%	217.5
01-Jan-2027 - 31-Dec-2027	946,126	2.2%	9	1.8%	105,125	4.97%	211.2
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	43,888,994	100.0%	498	100.0%	88,131	3.51%	325.8

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	11,386	0.0%	1	0.2%	11,386	4.20%	(3.0)
01-Jan-2020 - 31-Dec-2021	18,658	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	19,988	0.0%	2	0.2%	18,658	2.70%	48.0
01-Jan-2024 - 31-Dec-2025	504,038	1.1%	9	0.4%	9,994	4.20%	67.0
01-Jan-2026 - 31-Dec-2027	881,854	2.0%	11	1.8%	56,004	4.21%	100.7
01-Jan-2028 - 31-Dec-2029	921,002	2.1%	13	2.2%	80,169	4.42%	123.9
01-Jan-2030 - 31-Dec-2031	795,086	1.8%	11	2.6%	70,846	3.36%	139.6
01-Jan-2032 - 31-Dec-2033	1,758,417	4.0%	21	4.2%	72,281	3.53%	169.1
01-Jan-2034 - 31-Dec-2035	3,446,966	7.9%	36	7.2%	83,734	3.14%	196.5
01-Jan-2036 - 31-Dec-2037	1,425,515	3.2%	19	3.8%	95,749	3.75%	215.1
01-Jan-2040 - 31-Dec-2041	1,564,331	3.6%	19	3.8%	75,027	4.33%	240.3
01-Jan-2042 - 31-Dec-2043	2,629,783	6.0%	28	5.6%	82,333	3.93%	262.5
01-Jan-2044 - 31-Dec-2045	3,100,717	7.1%	33	6.6%	93,921	3.91%	287.5
01-Jan-2046 - 31-Dec-2047	8,582,649	19.6%	88	17.7%	93,961	3.81%	315.7
01-Jan-2048 - 31-Dec-2137	18,228,602	41.5%	206	41.4%	97,530	3.95%	333.0
					88,488	3.02%	408.1
Total	43,888,994	100.0%	498	100.0%	88,131	3.51%	325.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,274,567	2.9%	24	5.3%	53,107	3.79%	224.0
60% - 70%	453,964	1.0%	7	1.5%	64,852	3.55%	214.6
70% - 80%	977,468	2.2%	15	3.3%	65,165	3.53%	191.8
80% - 90%	1,508,629	3.4%	18	4.0%	83,824	3.60%	241.4
90% - 100%	10,344,493	23.6%	104	23.0%	99,466	3.35%	331.4
100% - 110%	19,854,193	45.2%	200	44.2%	99,271	3.45%	343.4
110% - 120%	8,306,962	18.9%	75	16.6%	110,759	3.68%	340.0
120% - 130%	1,168,518	2.7%	9	2.0%	129,835	4.11%	250.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	43,888,994	100.0%	452	100.0%	97,100	3.51%	325.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	5,277,799	12.0%	50	11.1%	105,556	3.53%	335.8
Brandenburg	3,129,527	7.1%	28	6.2%	111,769	3.83%	280.1
Mecklenburg-Vorpommern	1,048,846	2.4%	8	1.8%	131,106	3.74%	325.6
Sachsen	25,189,727	57.4%	266	58.8%	94,698	3.44%	331.7
Sachsen-Anhalt	7,641,486	17.4%	85	18.8%	89,900	3.51%	318.7
Thüringen	1,601,607	3.6%	15	3.3%	106,774	3.65%	321.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	43,888,994	100.0%	452	100.0%	97,100	3.51%	325.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	8,128,869	18.5%	66	14.6%	123,165	98.48%	1.52%
Hochhaus/appartement	34,831,451	79.4%	379	83.8%	91,904	5.28%	94.72%
Mehrfamilienhaus	642,335	1.5%	4	0.9%	160,584	75.00%	25.00%
Zweifamilienhaus	162,315	0.4%	2	0.4%	81,158	50.00%	50.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	124,023	0.3%	1	0.2%	124,023	0.00%	100.00%
Total	43,888,994	100.0%	452	100.0%	97,100	19.69%	80.31%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	20,775,849	47.3%	280	61.9%	74,199	3.43%	317.3
100,000 - 150,000	15,931,738	36.3%	135	29.9%	118,013	3.53%	333.3
150,000 - 200,000	4,171,473	9.5%	24	5.3%	173,811	3.58%	330.0
200,000 - 250,000	2,634,297	6.0%	12	2.7%	219,525	3.97%	327.2
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	375,636	0.9%	1	0.2%	375,636	2.70%	420.0
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	43,888,994	100.0%	452	100.0%	97,100	3.51%	325.8