

E-MAC DE 2007-I Investor Report May 2020

Cashflow analysis for the period

Total interest received	720,502	
Interest received on transaction accounts	(164)	
Net Post Foreclosure Proceeds	183,153	
Liquidity available	3,345,600	
Reserve account available	-	
Receivables under hedging arrangements	383,156	
Total funds available		4,632,246
Company management expenses	33,386	
MPT fee	91,154	
Administration fee	10,588	
Third party fees	217,601	
Liquidity Facility fee	1,687	
Payments under hedging arrangements	585,790	
Interest on the Notes	131,688	
Class C PDL Repayment	214,753	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,286,646
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 February 2020	79,282,289	
To be disbursed per 1 February 2020	-	
Starting principal balance 1 February 2020	79,282,289	
Unused amount	-	
Principal (p)repayments	(2,052,388)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(89,824)	
Ending principal balance		77,140,076
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		77,140,076

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	8,972,944	89,824	214,753	8,848,015
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	31,172,944	89,824	214,753	31,048,015

Performance

	Last period	This period	Since issue
Prepayment rate	15.59%	8.03%	14.50%

Delinquent payments	Delinquent amount	Principal	As percentage of total		
			Number of loans	As percentage of total	
Current	-	58,950,025	76.4%	591	79.4%
1 - 30	43,095	8,859,982	11.5%	79	10.6%
31 - 60	14,556	1,924,396	2.5%	18	2.4%
61 - 90	5,116	335,534	0.4%	3	0.4%
91 - 120	3,387	184,080	0.2%	2	0.3%
121-150	5,976	277,074	0.4%	2	0.3%
> 151	1,078,387	6,608,986	8.6%	49	6.6%
Total	1,150,517	77,140,076	100.0%	744	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	223,399	89,824	87,477	55,208,130

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	744		
Number of loan parts	864		
	Weighted average	Minimum	Maximum
Loan size	103,683	1,844	367,493
Loan part size	89,282	1,844	367,493
Coupon	3.64%	2.70%	6.47%
Remaining maturity (months)	299.3	5	559
Remaining interest period (months)	16.7	1	85
Original interest period (months)	62.4	3	240
Seasoning (months)	160.2	153.1	184.5
Loan to Lending Value	97.4%	0.0%	129.2%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	34,282,833.04	50.7%	44.44%
Owner occupied	42,857,243.43	49.3%	55.56%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	65,012,607	84.3%	746	86.3%	87,148	3.60%	310.3
Interest Only With Life Insurance Redemption	4,437,617	5.8%	53	6.1%	83,729	3.69%	236.5
Interest Only With Building Savings Account Redemp	7,284,132	9.4%	60	6.9%	121,402	3.88%	242.8
Interest Only	405,720	0.5%	5	0.6%	81,144	5.57%	230.6
Total	77,140,076	100.0%	864	100.0%	89,282	3.64%	299.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,168,719	13.2%	105	12.2%	96,845	4.20%	297.5
13 - 24	22,562,112	29.2%	259	30.0%	87,112	2.70%	343.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	31,894,529	41.3%	367	42.5%	86,906	3.44%	305.3
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	2,097,075	2.7%	21	2.4%	99,861	5.76%	226.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	10,417,642	13.5%	112	13.0%	93,015	5.31%	202.4
Total	77,140,076	100.0%	864	100.0%	89,282	3.64%	299.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	63,802,315	82.7%	723	83.7%	88,247	3.28%	318.5
4.50% - 4.75%	694,722	0.9%	9	1.0%	77,191	4.70%	166.3
4.75% - 5.00%	2,403,559	3.1%	29	3.4%	82,881	4.92%	202.4
5.00% - 5.25%	2,258,181	2.9%	22	2.5%	102,645	5.13%	223.9
5.25% - 5.50%	3,848,639	5.0%	37	4.3%	104,017	5.40%	211.5
5.50% - 5.75%	1,863,470	2.4%	19	2.2%	98,077	5.64%	216.9
5.75% - 6.00%	1,070,502	1.4%	13	1.5%	82,346	5.88%	200.0
6.00% - 6.25%	780,198	1.0%	9	1.0%	86,689	6.09%	184.2
6.25% - 6.50%	418,490	0.5%	3	0.3%	139,497	6.35%	198.5
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	77,140,076	100.0%	864	100.0%	89,282	3.64%	299.3

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	2,097,075	2.7%	21	2.4%	99,861	5.76%	226.4
01-Jan-2018 - 31-Dec-2018	228,450	0.3%	3	0.3%	76,150	3.82%	292.1
01-Jan-2019 - 31-Dec-2019	194,559	0.3%	2	0.2%	97,279	3.36%	328.2
01-Jan-2020 - 31-Dec-2020	17,990,095	23.3%	203	23.5%	88,621	3.64%	300.7
01-Jan-2021 - 31-Dec-2021	29,062,861	37.7%	324	37.5%	89,700	3.21%	323.2
01-Jan-2022 - 31-Dec-2022	21,890,299	28.4%	247	28.6%	88,625	3.84%	287.3
01-Jan-2023 - 31-Dec-2023	1,292,781	1.7%	12	1.4%	107,732	3.60%	275.8
01-Jan-2024 - 31-Dec-2024	1,458,846	1.9%	17	2.0%	85,814	3.49%	327.4
01-Jan-2025 - 31-Dec-2025	120,000	0.2%	1	0.1%	120,000	3.30%	84.0
01-Jan-2026 - 31-Dec-2026	694,618	0.9%	10	1.2%	69,462	5.09%	209.0
01-Jan-2027 - 31-Dec-2027	2,110,494	2.7%	24	2.8%	87,937	5.07%	188.8
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	77,140,076	100.0%	864	100.0%	89,282	3.64%	299.3

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	328,600	0.4%	3	0.3%	109,533	5.36%	14.4
01-Jan-2022 - 31-Dec-2023	153,711	0.2%	5	0.6%	30,742	3.73%	28.2
01-Jan-2024 - 31-Dec-2025	252,481	0.3%	7	0.8%	36,069	4.35%	60.2
01-Jan-2026 - 31-Dec-2027	818,909	1.1%	16	1.9%	51,182	4.08%	84.3
01-Jan-2028 - 31-Dec-2029	1,305,578	1.7%	17	2.0%	76,799	4.39%	106.7
01-Jan-2030 - 31-Dec-2031	1,627,276	2.1%	24	2.8%	67,803	4.18%	127.1
01-Jan-2032 - 31-Dec-2033	2,188,234	2.8%	25	2.9%	87,529	4.32%	152.7
01-Jan-2034 - 31-Dec-2035	3,035,662	3.9%	39	4.5%	77,837	3.50%	180.1
01-Jan-2036 - 31-Dec-2037	6,865,080	8.9%	71	8.2%	96,691	3.84%	200.1
01-Jan-2038 - 31-Dec-2039	2,457,004	3.2%	35	4.1%	70,200	4.03%	223.6
01-Jan-2040 - 31-Dec-2041	4,982,765	6.5%	54	6.3%	92,273	4.77%	249.5
01-Jan-2042 - 31-Dec-2043	6,314,323	8.2%	63	7.3%	100,227	4.03%	272.9
01-Jan-2044 - 31-Dec-2045	6,032,151	7.8%	57	6.6%	105,827	3.75%	298.3
01-Jan-2046 - 31-Dec-2047	9,902,023	12.8%	96	11.1%	103,146	3.80%	317.1
01-Jan-2048 - 31-Dec-2137	30,876,278	40.0%	352	40.7%	87,717	3.08%	386.6
Total	77,140,076	100.0%	864	100.0%	89,282	3.64%	299.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,699,850	3.5%	53	7.1%	50,941	4.03%	182.9
60% - 70%	2,062,823	2.7%	27	3.6%	76,401	3.98%	221.2
70% - 80%	4,303,080	5.6%	51	6.9%	84,374	3.94%	215.5
80% - 90%	6,462,374	8.4%	61	8.2%	105,941	3.81%	256.1
90% - 100%	26,794,795	34.7%	245	32.9%	109,367	3.51%	324.1
100% - 110%	26,209,584	34.0%	240	32.3%	109,207	3.40%	339.9
110% - 120%	6,829,899	8.9%	54	7.3%	126,480	4.19%	231.9
120% - 130%	1,777,671	2.3%	13	1.7%	136,744	4.66%	212.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	77,140,076	100.0%	744	100.0%	103,683	3.64%	299.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	7,500,784	9.7%	57	7.7%	131,593	3.56%	309.7
Bayern	5,426,088	7.0%	45	6.0%	120,580	3.62%	295.1
Berlin	4,760,949	6.2%	45	6.0%	105,799	3.61%	315.9
Brandenburg	2,162,414	2.8%	21	2.8%	102,972	3.82%	252.5
Bremen	436,018	0.6%	4	0.5%	109,004	3.88%	319.6
Hamburg	175,853	0.2%	2	0.3%	87,927	3.64%	275.4
Hessen	4,477,606	5.8%	33	4.4%	135,685	3.78%	287.0
Mecklenburg-Vorpommern	1,009,811	1.3%	8	1.1%	126,226	3.74%	303.2
Niedersachsen	4,293,250	5.6%	44	5.9%	97,574	4.01%	255.9
Nordrhein-Westfalen	11,451,883	14.8%	105	14.1%	109,066	4.04%	274.3
Rheinland-Pfalz	2,732,651	3.5%	26	3.5%	105,102	3.64%	291.5
Saarland	2,166,864	2.8%	19	2.6%	114,045	3.79%	269.7
Sachsen	21,171,133	27.4%	231	31.0%	91,650	3.35%	323.4
Sachsen-Anhalt	6,835,104	8.9%	78	10.5%	87,630	3.41%	304.4
Schleswig-Holstein	1,177,408	1.5%	14	1.9%	84,101	4.09%	288.9
Thüringen	1,362,262	1.8%	12	1.6%	113,522	3.45%	326.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	77,140,076	100.0%	744	100.0%	103,683	3.64%	299.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	28,046,675	36.4%	229	30.8%	122,475	98.3%	1.7%
Hochhaus/apartment	39,711,869	51.5%	446	59.9%	89,040	18.4%	81.6%
Mehrfamilienhaus	5,574,432	7.2%	37	5.0%	150,660	81.1%	18.9%
Zweifamilienhaus	3,685,325	4.8%	31	4.2%	118,881	96.8%	3.2%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	121,776	0.2%	1	0.1%	121,776	0.0%	100.0%
Total	77,140,076	100.0%	744	100.0%	103,683	49.3%	50.7%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	28,810,548	37.3%	411	55.2%	70,099	3.57%	289.4
100,000 - 150,000	25,787,911	33.4%	214	28.8%	120,504	3.67%	305.9
150,000 - 200,000	14,035,208	18.2%	82	11.0%	171,161	3.70%	306.7
200,000 - 250,000	6,539,645	8.5%	30	4.0%	217,988	3.81%	302.8
250,000 - 300,000	1,294,128	1.7%	5	0.7%	258,826	3.09%	279.5
300,000 - 350,000	305,142	0.4%	1	0.1%	305,142	2.70%	325.1
350,000 - 400,000	367,493	0.5%	1	0.1%	367,493	4.20%	309.0
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	77,140,076	100.0%	744	100.0%	103,683	3.64%	299.3

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	395			
Number of loan parts	436			
	Weighted average	Minimum	Maximum	
Loan size	94,435	13,516	367,493	
Loan part size	85,554	9,115	367,493	
Coupon	3.44%	2.70%	6.47%	
Remaining maturity (months)	314.4	33	551	
Remaining interest period (months)	15.1	1	83	
Original interest period (months)	47.4	6	240	
Seasoning (months)	159.9	154.1	184.5	
Loan to Foreclosure Value	100.2%	14.3%	129.2%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	28,612,963.17	79.7%	76.71%	
Owner occupied	8,688,709.48	20.3%	23.29%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	34,090,761	91.4%	396	90.8%	86,088	3.44%	320.4
Interest Only With Life Insurance Redemption	1,855,982	5.0%	26	6.0%	71,384	3.18%	228.7
Interest Only With Building Savings Account Redemp	1,260,209	3.4%	12	2.8%	105,017	3.54%	284.7
Interest Only	94,720	0.3%	2	0.5%	47,360	4.70%	220.7
Total	37,301,673	100.0%	436	100.0%	85,554	3.44%	314.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	6,281,624	16.8%	62	14.2%	101,317	4.20%	300.8
13 - 24	12,982,517	34.8%	152	34.9%	85,411	2.70%	352.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,273,303	40.9%	192	44.0%	79,548	3.40%	307.0
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	799,699	2.1%	9	2.1%	88,855	5.66%	226.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,964,530	5.3%	21	4.8%	93,549	5.24%	198.4
Total	37,301,673	100.0%	436	100.0%	85,554	3.44%	314.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	34,492,549	92.5%	405	92.9%	85,167	3.28%	323.3
4.50% - 4.75%	296,328	0.8%	3	0.7%	98,776	4.73%	231.8
4.75% - 5.00%	749,820	2.0%	11	2.5%	68,165	4.94%	155.0
5.00% - 5.25%	624,118	1.7%	6	1.4%	104,020	5.20%	252.5
5.25% - 5.50%	362,576	1.0%	3	0.7%	120,859	5.44%	210.1
5.50% - 5.75%	97,897	0.3%	1	0.2%	97,897	5.61%	248.0
5.75% - 6.00%	151,976	0.4%	2	0.5%	75,988	5.96%	230.5
6.00% - 6.25%	289,273	0.8%	3	0.7%	96,424	6.14%	208.0
6.25% - 6.50%	237,135	0.6%	2	0.5%	118,568	6.35%	167.5
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	37,301,673	100.0%	436	100.0%	85,554	3.44%	314.4

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	799,699	2.1%	9	2.1%	88,855	5.66%	226.9
01-Jan-2018 - 31-Dec-2018	132,825	0.4%	2	0.5%	66,412	3.54%	267.7
01-Jan-2019 - 31-Dec-2019	194,559	0.5%	2	0.5%	97,279	3.36%	328.2
01-Jan-2020 - 31-Dec-2020	9,926,867	26.6%	109	25.0%	91,072	3.64%	310.2
01-Jan-2021 - 31-Dec-2021	15,025,265	40.3%	181	41.5%	83,013	3.00%	339.5
01-Jan-2022 - 31-Dec-2022	9,201,448	24.7%	110	25.2%	83,650	3.59%	297.5
01-Jan-2023 - 31-Dec-2023	417,884	1.1%	4	0.9%	104,471	3.62%	296.4
01-Jan-2024 - 31-Dec-2024	745,802	2.0%	9	2.1%	82,867	3.43%	344.2
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	196,123	0.5%	2	0.5%	98,061	4.90%	202.5
01-Jan-2027 - 31-Dec-2027	661,201	1.8%	8	1.8%	82,650	4.99%	165.2
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	37,301,673	100.0%	436	100.0%	85,554	3.44%	314.4

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	13,516	0.0%	1	0.2%	13,516	2.70%	33.0
01-Jan-2024 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2027	447,522	1.2%	9	2.1%	49,725	4.19%	84.9
01-Jan-2028 - 31-Dec-2029	705,542	1.9%	9	2.1%	78,394	4.58%	108.7
01-Jan-2030 - 31-Dec-2031	725,296	1.9%	11	2.5%	65,936	3.15%	124.3
01-Jan-2032 - 31-Dec-2033	827,389	2.2%	12	2.8%	68,949	3.49%	155.2
01-Jan-2034 - 31-Dec-2035	1,464,310	3.9%	17	3.9%	86,136	3.26%	182.4
01-Jan-2036 - 31-Dec-2037	2,689,479	7.2%	31	7.1%	86,757	3.65%	198.7
01-Jan-2038 - 31-Dec-2039	1,239,203	3.3%	19	4.4%	65,221	3.90%	224.3
01-Jan-2040 - 31-Dec-2041	1,385,495	3.7%	18	4.1%	76,972	3.60%	249.1
01-Jan-2042 - 31-Dec-2043	2,295,442	6.2%	24	5.5%	95,643	3.94%	271.5
01-Jan-2044 - 31-Dec-2045	2,432,597	6.5%	25	5.7%	97,304	3.74%	301.0
01-Jan-2046 - 31-Dec-2047	5,734,426	15.4%	55	12.6%	104,262	3.94%	317.5
01-Jan-2048 - 31-Dec-2137	17,341,456	46.5%	205	47.0%	84,592	3.04%	391.7
Total	37,301,673	100.0%	436	100.0%	85,554	3.44%	314.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,228,604	3.3%	22	5.6%	55,846	3.66%	227.3
60% - 70%	555,650	1.5%	9	2.3%	61,739	3.74%	166.8
70% - 80%	1,020,817	2.7%	15	3.8%	68,054	3.30%	203.7
80% - 90%	2,014,162	5.4%	24	6.1%	83,923	3.76%	204.2
90% - 100%	11,275,923	30.2%	115	29.1%	98,052	3.34%	321.4
100% - 110%	17,540,517	47.0%	177	44.8%	99,099	3.35%	349.0
110% - 120%	2,783,329	7.5%	26	6.6%	107,051	3.79%	279.4
120% - 130%	882,671	2.4%	7	1.8%	126,096	4.21%	242.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	37,301,673	100.0%	395	100.0%	94,435	3.44%	314.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4,760,949	12.8%	45	11.4%	105,799	3.61%	315.9
Brandenburg	2,162,414	5.8%	21	5.3%	102,972	3.62%	252.5
Mecklenburg-Vorpommern	1,009,811	2.7%	8	2.0%	126,226	3.74%	303.2
Sachsen	21,171,133	56.8%	231	58.5%	91,650	3.35%	323.4
Sachsen-Anhalt	6,835,104	18.3%	78	19.7%	87,630	3.41%	304.4
Thüringen	1,362,262	3.7%	12	3.0%	113,522	3.45%	326.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	37,301,673	100.0%	395	100.0%	94,435	3.44%	314.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	6,897,020	18.5%	59	14.9%	116,899	98.31%	1.69%
Hochhaus/appartement	29,607,080	79.4%	330	83.5%	89,718	5.45%	94.55%
Mehrfamilienhaus	626,315	1.7%	4	1.0%	156,579	75.00%	25.00%
Zweifamilienhaus	49,482	0.1%	1	0.3%	49,482	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	121,776	0.3%	1	0.3%	121,776	0.00%	100.00%
Total	37,301,673	100.0%	395	100.0%	94,435	20.25%	79.75%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	18,963,623	50.8%	258	65.3%	73,502	3.35%	307.8
100,000 - 150,000	12,580,954	33.7%	107	27.1%	117,579	3.43%	324.5
150,000 - 200,000	3,677,044	9.9%	21	5.3%	175,097	3.52%	316.8
200,000 - 250,000	1,712,558	4.6%	8	2.0%	214,070	4.02%	309.0
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	367,493	1.0%	1	0.3%	367,493	4.20%	309.0
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	37,301,673	100.0%	395	100.0%	94,435	3.44%	314.4