

E-MAC DE 2007-I Investor Report November 2016

Cashflow analysis for the period

Total interest received	4,983,631	
Interest correction Post foreclosure Proceeds **	274,122	
Interest received on transaction accounts	(483)	
Net Post Foreclosure Proceeds	440,557	
Liquidity available	11,495,976	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		17,193,802
Company management expenses	-	
MPT fee	185,841	
Administration fee	-	
Third party fees	475,145	
Liquidity Facility fee	5,915	
Payments under hedging arrangements	4,086,027	
Interest on the Notes	236,505	
Class C PDL Repayment	708,395	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,697,827
Available after distribution of funds		11,495,976
Undrawn Liquidity Facility	11,495,976	
Reserve account funding	-	
Available liquidity		11,495,976
Net cashflow		-

** Note:

On the February and May Quarterly Payment Dates, the last item of the interest priority of payments was the replenishment of the PDL balance just as on the November QPD. During the February and May Quarterly Payment Dates the Notes Interest Available Amount did not reflect the actual interest available amounts due to handling of post foreclosure recoveries. This is now corrected for the current Quarterly Payment Date.

Collateral

Starting current balance 1 August 2016	354,091,607	
To be disbursed per 1 August 2016	-	
Starting principal balance 1 August 2016	354,091,607	
Unused amount	-	
Principal (p)repayments	(32,794,908)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,462,027)	
Ending principal balance		319,834,673
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		319,834,673

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	6,907,586	1,462,027	708,395	7,661,219
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	29,107,586	1,462,027	708,395	29,861,219

Performance

	Last period	This period	Since issue
Prepayment rate	9.80%	32.05%	5.03%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	253,646,666	79.3%	2139	80.6%
1 - 30	168,243	31,550,695	9.9%	251	9.5%
31 - 60	54,686	6,022,464	1.9%	51	1.9%
61 - 90	47,801	3,285,941	1.0%	27	1.0%
91 - 120	27,472	1,423,896	0.4%	12	0.5%
121-150	46,770	1,780,195	0.6%	11	0.4%
> 151	3,295,107	22,124,814	6.9%	164	6.2%
Total	3,640,079	319,834,673	100.0%	2,655	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	1,676,473	1,462,027	345,187	47,781,986

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 2,655
Number of loans parts 3,059

	Weighted average	Minimum	Maximum
Loan size	120,465	3,494	391,608
Loan part size	104,555	3,494	391,608
Coupon	5.36%	2.70%	8.90%
Remaining maturity (months)	275.5	1	471
Remaining interest period (months)	22.5	1	197
Original interest period (months)	129.1	3	240
Seasoning (months)	114.5	100.6	144.9
Loan to Lending Value	102.5%	4.3%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	111,903,778.94	41.0%	34.99%
Owner occupied	207,930,893.74	59.0%	65.01%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	239,164,862	74.8%	2,362	77.2%	101,255	5.34%	288.2
Interest Only With Life Insurance Redemption	23,673,794	7.4%	225	7.4%	105,217	5.39%	225.3
Interest Only With Building Savings Account Redem	27,677,470	8.7%	220	7.2%	125,807	5.27%	196.9
Interest Only	29,318,547	9.2%	252	8.2%	116,343	5.57%	286.1
Total	319,834,673	100.0%	3,059	100.0%	104,555	5.36%	275.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,991,707	3.4%	118	3.9%	93,150	4.19%	321.0
13 - 24	2,524,680	0.8%	28	0.9%	90,167	2.70%	320.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	5,948,746	1.9%	69	2.3%	86,214	3.79%	323.8
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	242,166,582	75.7%	2,349	76.8%	103,093	5.52%	277.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	58,202,958	18.2%	495	16.2%	117,582	5.19%	253.2
Total	319,834,673	100.0%	3,059	100.0%	104,555	5.36%	275.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	20,267,620	6.3%	222	7.3%	91,296	3.85%	318.6
4.50% - 4.75%	22,507,897	7.0%	182	5.9%	123,670	4.68%	265.6
4.75% - 5.00%	42,683,923	13.3%	357	11.7%	119,563	4.88%	272.4
5.00% - 5.25%	41,529,241	13.0%	357	11.7%	116,328	5.14%	273.5
5.25% - 5.50%	60,640,269	19.0%	556	18.2%	109,065	5.37%	281.1
5.50% - 5.75%	55,653,193	17.4%	543	17.8%	102,492	5.62%	278.5
5.75% - 6.00%	34,700,079	10.8%	378	12.4%	91,799	5.88%	272.2
6.00% - 6.25%	20,034,789	6.3%	220	7.2%	91,067	6.13%	258.6
6.25% - 6.50%	11,696,321	3.7%	130	4.2%	89,972	6.35%	257.2
6.50% - 6.75%	5,562,942	1.7%	57	1.9%	97,595	6.61%	253.5
6.75% - 7.00%	2,564,392	0.8%	30	1.0%	85,480	6.84%	238.7
7.00% - 7.25%	1,139,960	0.4%	13	0.4%	87,689	7.08%	240.4
7.25% - 7.50%	669,800	0.2%	8	0.3%	83,725	7.34%	244.7
7.50% - >	184,246	0.1%	6	0.2%	30,708	8.00%	209.9
Total	319,834,673	100.0%	3,059	100.0%	104,555	5.36%	275.5

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	55,271	0.0%	3	0.1%	18,424	4.23%	273.6
01-Jan-2016 - 31-Dec-2016	88,878,928	27.8%	884	28.9%	100,542	5.36%	282.1
01-Jan-2017 - 31-Dec-2017	164,282,578	51.4%	1,582	51.7%	103,845	5.51%	277.4
01-Jan-2018 - 31-Dec-2018	2,956,076	0.9%	32	1.0%	92,377	3.01%	319.8
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	63,661,819	19.9%	558	18.2%	114,089	5.06%	259.2
Total	319,834,673	100.0%	3,059	100.0%	104,555	5.36%	275.5

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	2,271,233	0.7%	20	0.7%	113,562	5.18%	10.1
01-Jan-2018 - 31-Dec-2019	258,618	0.1%	9	0.3%	28,735	4.85%	28.3
01-Jan-2020 - 31-Dec-2021	1,308,631	0.4%	15	0.5%	87,255	4.98%	58.3
01-Jan-2022 - 31-Dec-2023	2,315,789	0.7%	31	1.0%	74,703	5.09%	75.2
01-Jan-2024 - 31-Dec-2025	2,002,896	0.6%	30	1.0%	66,763	4.97%	102.3
01-Jan-2026 - 31-Dec-2027	6,109,482	1.9%	78	2.5%	78,327	5.18%	127.0
01-Jan-2028 - 31-Dec-2029	5,800,758	1.8%	64	2.1%	90,637	5.10%	150.7
01-Jan-2030 - 31-Dec-2031	9,957,874	3.1%	110	3.6%	90,526	5.48%	175.0
01-Jan-2032 - 31-Dec-2033	11,766,371	3.7%	111	3.6%	106,003	5.14%	196.0
01-Jan-2034 - 31-Dec-2035	6,592,845	2.1%	67	2.2%	98,401	5.23%	222.2
01-Jan-2036 - 31-Dec-2037	43,644,114	13.6%	378	12.4%	115,461	5.42%	246.5
01-Jan-2038 - 31-Dec-2039	34,238,860	10.7%	381	12.5%	89,866	6.07%	272.8
01-Jan-2040 - 31-Dec-2041	90,653,605	28.3%	875	28.6%	103,604	5.60%	295.1
01-Jan-2042 - 31-Dec-2043	71,084,517	22.2%	609	19.9%	116,723	5.17%	315.8
01-Jan-2044 - 31-Dec-2045	23,075,301	7.2%	179	5.9%	128,912	4.70%	337.2
01-Jan-2046 - 31-Dec-2047	5,421,558	1.7%	64	2.1%	84,712	4.13%	362.5
01-Jan-2048 - 31-Dec-2137	3,332,020	1.0%	38	1.2%	87,685	3.18%	423.8
Total	319,834,673	100.0%	3,059	100.0%	104,555	5.36%	275.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	7,186,651	2.2%	127	4.8%	56,588	4.84%	153.0
60% - 70%	6,522,917	2.0%	63	2.4%	103,538	4.84%	200.9
70% - 80%	12,411,690	3.9%	115	4.3%	107,928	4.99%	230.4
80% - 90%	21,116,307	6.6%	189	7.1%	111,726	5.08%	244.8
90% - 100%	57,464,188	18.0%	439	16.5%	130,898	5.15%	293.2
100% - 110%	110,946,709	34.7%	878	33.1%	126,363	5.38%	293.7
110% - 120%	93,398,308	29.2%	756	28.5%	123,543	5.59%	274.6
120% - 130%	10,787,904	3.4%	88	3.3%	122,590	5.75%	239.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	319,834,673	100.0%	2,655	100.0%	120,465	5.36%	275.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	42,195,355	13.2%	295	11.1%	143,035	5.31%	276.6
Bayern	31,233,775	9.8%	242	9.1%	129,065	5.27%	272.7
Berlin	21,608,734	6.8%	182	6.9%	118,729	5.41%	282.9
Brandenburg	13,487,826	4.2%	112	4.2%	120,427	5.15%	270.5
Bremen	1,874,464	0.6%	19	0.7%	98,656	5.38%	280.9
Hamburg	2,973,947	0.9%	25	0.9%	118,958	5.41%	259.3
Hessen	19,437,862	6.1%	138	5.2%	140,854	5.29%	280.0
Mecklenburg-Vorpommern	3,274,892	1.0%	25	0.9%	130,996	5.08%	269.2
Niedersachsen	19,591,023	6.1%	166	6.3%	118,018	5.27%	268.6
Nordrhein-Westfalen	42,567,080	13.3%	330	12.4%	128,991	5.24%	259.6
Rheinland-Pfalz	15,722,861	4.9%	120	4.5%	131,024	5.20%	279.4
Saarland	8,728,963	2.7%	68	2.6%	128,367	5.48%	271.0
Sachsen	65,947,487	20.6%	643	24.2%	102,562	5.58%	283.1
Sachsen-Anhalt	16,465,727	5.1%	166	6.3%	99,191	5.59%	286.6
Schleswig-Holstein	8,596,696	2.7%	72	2.7%	119,399	5.21%	269.1
Thüringen	6,127,980	1.9%	52	2.0%	117,846	5.21%	286.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	319,834,673	100.0%	2,655	100.0%	120,465	5.36%	275.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	130,364,165	40.8%	942	35.5%	138,391	98.4%	1.6%
Hochhaus/apartment	149,989,934	46.9%	1,470	55.4%	102,034	29.3%	70.7%
Mehrfamilienhaus	22,510,159	7.0%	127	4.8%	177,245	74.8%	25.2%
Zweifamilienhaus	16,720,609	5.2%	114	4.3%	146,672	98.2%	1.8%
Laden/wohnhaus	120,930	0.0%	1	0.0%	120,930	100.0%	0.0%
unspecified	128,877	0.0%	1	0.0%	128,877	0.0%	100.0%
Total	319,834,673	100.0%	2,655	100.0%	120,465	59.0%	41.0%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	78,658,254	24.6%	1,059	39.9%	74,276	5.47%	258.2
100,000 - 150,000	121,059,618	37.9%	987	37.2%	122,654	5.39%	279.3
150,000 - 200,000	63,194,641	19.8%	370	13.9%	170,796	5.27%	282.7
200,000 - 250,000	37,133,182	11.6%	169	6.4%	219,723	5.19%	283.2
250,000 - 300,000	14,515,873	4.5%	54	2.0%	268,812	5.29%	280.6
300,000 - 350,000	4,495,648	1.4%	14	0.5%	321,118	5.26%	293.4
350,000 - 400,000	777,457	0.2%	2	0.1%	388,728	5.43%	264.6
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	319,834,673	100.0%	2,655	100.0%	120,465	5.36%	275.5

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,180		
Number of loans parts	1,300		
	Weighted average	Minimum	Maximum
Loan size	107,653	3,494	391,608
Loan part size	97,625	3,494	391,608
Coupon	5.48%	2.70%	8.90%
Remaining maturity (months)	282.0	1	471
Remaining interest period (months)	15.0	1	127
Original interest period (months)	120.1	6	240
Seasoning (months)	114.6	106.1	144.9
Loan to Foreclosure Value	106.5%	4.3%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	89,206,696.40	74.7%	70.29%
Owner occupied	37,705,949.62	25.3%	29.71%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	106,254,790	83.7%	1,088	83.7%	97,661	5.47%	290.7
Interest Only With Life Insurance Redemption	8,705,202	6.9%	100	7.7%	87,052	5.57%	215.7
Interest Only With Building Savings Account Redemp	5,176,831	4.1%	47	3.6%	110,145	5.20%	215.1
Interest Only	6,775,823	5.3%	65	5.0%	104,243	5.64%	281.7
Total	126,912,646	100.0%	1,300	100.0%	97,625	5.48%	282.0

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	5,036,863	4.0%	56	4.3%	89,944	4.19%	331.8
13 - 24	1,685,638	1.3%	20	1.5%	84,292	2.70%	335.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	2,704,717	2.1%	40	3.1%	67,618	3.59%	327.2
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	106,562,383	84.0%	1,089	83.8%	97,853	5.66%	280.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	10,922,845	8.6%	95	7.3%	114,977	5.19%	252.5
Total	126,912,646	100.0%	1,300	100.0%	97,625	5.48%	282.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,850,751	7.8%	119	9.2%	82,779	3.76%	330.8
4.50% - 4.75%	5,393,759	4.2%	45	3.5%	119,861	4.69%	290.6
4.75% - 5.00%	10,678,937	8.4%	93	7.2%	114,827	4.88%	273.3
5.00% - 5.25%	12,839,471	10.1%	111	8.5%	115,671	5.15%	282.3
5.25% - 5.50%	18,199,410	14.3%	182	14.0%	99,997	5.38%	288.1
5.50% - 5.75%	25,580,758	20.2%	257	19.8%	99,536	5.61%	289.1
5.75% - 6.00%	18,589,093	14.6%	206	15.8%	90,238	5.88%	279.0
6.00% - 6.25%	12,229,764	9.6%	132	10.2%	92,650	6.13%	262.8
6.25% - 6.50%	7,688,822	6.1%	89	6.8%	86,391	6.35%	256.2
6.50% - 6.75%	2,636,351	2.1%	28	2.2%	94,155	6.63%	257.8
6.75% - 7.00%	1,629,323	1.3%	18	1.4%	90,518	6.85%	245.3
7.00% - 7.25%	1,036,801	0.8%	12	0.9%	86,400	7.09%	239.7
7.25% - 7.50%	445,157	0.4%	6	0.5%	74,193	7.38%	245.8
7.50% - >	114,251	0.1%	2	0.2%	57,125	7.75%	235.6
Total	126,912,646	100.0%	1,300	100.0%	97,625	5.48%	282.0

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	44,910	0.0%	1	0.1%	44,910	4.26%	335.0
01-Jan-2016 - 31-Dec-2016	40,669,068	32.0%	438	33.7%	92,852	5.52%	281.3
01-Jan-2017 - 31-Dec-2017	70,930,415	55.9%	708	54.5%	100,184	5.63%	283.9
01-Jan-2018 - 31-Dec-2018	1,842,793	1.5%	21	1.6%	87,752	2.88%	333.3
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	13,425,460	10.6%	132	10.2%	101,708	4.88%	266.6
Total	126,912,646	100.0%	1,300	100.0%	97,625	5.48%	282.0

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	230,391	0.2%	4	0.3%	57,598	5.13%	6.3
01-Jan-2018 - 31-Dec-2019	82,003	0.1%	3	0.2%	27,334	5.32%	31.4
01-Jan-2020 - 31-Dec-2021	162,400	0.1%	2	0.2%	81,200	3.81%	54.4
01-Jan-2022 - 31-Dec-2023	233,737	0.2%	5	0.4%	46,747	5.17%	75.0
01-Jan-2024 - 31-Dec-2025	402,443	0.3%	6	0.5%	67,074	4.94%	105.5
01-Jan-2026 - 31-Dec-2027	2,172,562	1.7%	30	2.3%	72,419	5.17%	127.6
01-Jan-2028 - 31-Dec-2029	2,076,297	1.6%	27	2.1%	76,900	5.38%	151.7
01-Jan-2030 - 31-Dec-2031	4,934,601	3.9%	56	4.3%	88,118	5.65%	173.0
01-Jan-2032 - 31-Dec-2033	2,514,038	2.0%	28	2.2%	89,787	5.23%	198.1
01-Jan-2034 - 31-Dec-2035	1,733,893	1.4%	23	1.8%	75,387	5.45%	222.8
01-Jan-2036 - 31-Dec-2037	14,169,527	11.2%	140	10.8%	101,211	5.59%	246.5
01-Jan-2038 - 31-Dec-2039	17,813,579	14.0%	205	15.8%	86,896	6.11%	273.2
01-Jan-2040 - 31-Dec-2041	39,603,626	31.2%	401	30.8%	98,762	5.69%	294.5
01-Jan-2042 - 31-Dec-2043	28,884,003	22.8%	259	19.9%	111,521	5.27%	314.7
01-Jan-2044 - 31-Dec-2045	6,881,923	5.4%	54	4.2%	127,443	4.69%	339.2
01-Jan-2046 - 31-Dec-2047	3,251,784	2.6%	34	2.6%	95,641	4.14%	362.7
01-Jan-2048 - 31-Dec-2137	1,765,839	1.4%	23	1.8%	76,776	3.09%	429.4
Total	126,912,646	100.0%	1,300	100.0%	97,625	5.48%	282.0

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,158,037	1.7%	46	3.9%	46,914	4.82%	190.1
60% - 70%	1,310,778	1.0%	17	1.4%	77,105	4.95%	156.6
70% - 80%	2,594,486	2.0%	31	2.6%	83,693	5.08%	197.9
80% - 90%	5,575,132	4.4%	59	5.0%	94,494	5.21%	229.8
90% - 100%	11,364,667	9.0%	99	8.4%	114,795	5.27%	266.5
100% - 110%	42,750,654	33.7%	383	32.5%	111,621	5.40%	300.1
110% - 120%	55,554,077	43.8%	498	42.2%	111,554	5.62%	289.6
120% - 130%	5,604,816	4.4%	47	4.0%	119,251	5.93%	255.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	126,912,646	100.0%	1,180	100.0%	107,553	5.48%	282.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	21,608,734	17.0%	182	15.4%	118,729	5.41%	282.9
Brandenburg	13,487,626	10.6%	112	9.5%	120,427	5.15%	270.5
Mecklenburg-Vorpommern	3,274,892	2.6%	25	2.1%	130,996	5.08%	269.2
Sachsen	65,947,487	52.0%	643	54.5%	102,562	5.58%	283.1
Sachsen-Anhalt	16,465,727	13.0%	166	14.1%	99,191	5.59%	286.6
Thüringen	6,127,980	4.8%	52	4.4%	117,846	5.21%	286.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	126,912,646	100.0%	1,180	100.0%	107,553	5.48%	282.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	31,120,949	24.5%	235	19.9%	132,430	97.45%	2.55%
Hochhaus/appartement	91,981,830	72.5%	918	77.8%	100,198	5.56%	94.44%
Mehrfamilienhaus	2,223,897	1.8%	16	1.4%	138,994	56.25%	43.75%
Zweifamilienhaus	1,457,093	1.1%	10	0.8%	145,709	90.00%	10.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	128,877	0.1%	1	0.1%	128,877	0.00%	100.00%
Total	126,912,646	100.0%	1,180	100.0%	107,553	25.25%	74.75%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	44,226,978	34.8%	585	49.6%	75,602	5.55%	270.8
100,000 - 150,000	54,062,859	42.6%	447	37.9%	120,946	5.49%	285.7
150,000 - 200,000	16,672,828	13.1%	99	8.4%	168,412	5.41%	288.6
200,000 - 250,000	7,606,956	6.0%	34	2.9%	223,734	5.09%	299.8
250,000 - 300,000	2,665,621	2.1%	10	0.8%	266,562	5.47%	286.5
300,000 - 350,000	1,285,797	1.0%	4	0.3%	321,449	5.28%	311.4
350,000 - 400,000	391,608	0.3%	1	0.1%	391,608	5.88%	282.0
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	126,912,646	100.0%	1,180	100.0%	107,553	5.48%	282.0