

E-MAC DE 2007-I Investor Report November 2018

Cashflow analysis for the period

Total interest received	1,107,136	
Interest received on transaction accounts	(225)	
Net Post Foreclosure Proceeds	439,547	
Liquidity available	4,259,792	
Reserve account available	-	
Receivables under hedging arrangements	374,755	
Total funds available		6,181,004
Company management expenses	-	
MPT fee	79,792	
Administration fee	-	
Third party fees	353,570	
Liquidity Facility fee	2,222	
Payments under hedging arrangements	770,863	
Interest on the Notes	157,977	
Class C PDL Repayment	556,789	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,921,212
Available after distribution of funds		4,259,792
Undrawn Liquidity Facility	4,259,792	
Reserve account funding	-	
Available liquidity		4,259,792
Net cashflow		-

Collateral

Starting current balance 1 August 2018	109,966,939	
To be disbursed per 1 August 2018	-	
Starting principal balance 1 August 2018	109,966,939	
Unused amount	-	
Principal (p)repayments	(4,983,952)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(646,253)	
Ending principal balance		104,336,734
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		104,336,734

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9,826,116	646,253	556,789	9,915,580
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	32,026,116	646,253	556,789	32,115,580

Performance

	Last period	This period	Since issue
Prepayment rate	26.39%	17.05%	14.11%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	80,490,462	77.1%	760	79.6%
1 - 30	54,702	11,161,753	10.7%	97	10.2%
31 - 60	10,388	1,951,132	1.9%	17	1.8%
61 - 90	4,922	382,671	0.4%	4	0.4%
91 - 120	9,525	537,122	0.5%	5	0.5%
121-150	21,187	780,264	0.7%	5	0.5%
> 151	1,671,867	9,033,330	8.7%	67	7.0%
Total	1,772,590	104,336,734	100.0%	955	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	382,064	646,253	336,314	54,509,854

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 955
Number of loan parts 1,106

	Weighted average	Minimum	Maximum
Loan size	109,253	6,720	385,849
Loan part size	94,337	4,787	385,849
Coupon	3.70%	2.70%	6.62%
Remaining maturity (months)	316.8	1	576
Remaining interest period (months)	23.8	1	103
Original interest period (months)	65.6	6	240
Seasoning (months)	142.1	135.1	168.9
Loan to Lending Value	100.4%	10.2%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	46,490,410.90	50.8%	44.56%
Owner occupied	57,846,323.44	49.2%	55.44%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	87,455,702	83.8%	946	85.5%	92,448	3.66%	330.7
Interest Only With Life Insurance Redemption	6,787,094	6.5%	75	6.8%	90,495	3.69%	233.2
Interest Only With Building Savings Account Redem	9,557,336	9.2%	79	7.1%	120,979	3.93%	251.7
Interest Only	536,602	0.5%	6	0.5%	89,434	4.95%	268.6
Total	104,336,734	100.0%	1,106	100.0%	94,337	3.70%	316.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	15,926,498	15.3%	164	14.8%	97,113	4.19%	315.1
13 - 24	34,477,345	33.0%	374	33.8%	92,185	2.70%	363.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	32,731,430	31.4%	367	33.2%	89,186	3.43%	322.9
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	3,036,976	2.9%	31	2.8%	97,967	5.77%	247.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	18,164,485	17.4%	170	15.4%	106,850	5.28%	231.2
Total	104,336,734	100.0%	1,106	100.0%	94,337	3.70%	316.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	82,283,516	78.9%	897	81.1%	91,732	3.25%	339.1
4.50% - 4.75%	1,568,987	1.5%	15	1.4%	104,599	4.70%	205.1
4.75% - 5.00%	4,664,620	4.5%	42	3.8%	111,062	4.91%	240.1
5.00% - 5.25%	3,861,306	3.7%	35	3.2%	110,323	5.13%	250.3
5.25% - 5.50%	5,409,785	5.2%	52	4.7%	104,034	5.40%	234.0
5.50% - 5.75%	2,911,194	2.8%	28	2.5%	103,971	5.63%	232.5
5.75% - 6.00%	1,494,413	1.4%	16	1.4%	93,401	5.88%	226.1
6.00% - 6.25%	1,283,354	1.2%	13	1.2%	98,720	6.11%	219.3
6.25% - 6.50%	520,539	0.5%	5	0.5%	104,108	6.34%	203.2
6.50% - 6.75%	339,021	0.3%	3	0.3%	113,007	6.54%	235.9
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	104,336,734	100.0%	1,106	100.0%	94,337	3.70%	316.8

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	3,145,001	3.0%	33	3.0%	95,303	5.71%	249.0
01-Jan-2018 - 31-Dec-2018	17,684,216	16.9%	190	17.2%	93,075	3.38%	340.2
01-Jan-2019 - 31-Dec-2019	29,701,062	28.5%	310	28.0%	95,810	3.08%	353.3
01-Jan-2020 - 31-Dec-2020	3,770,747	3.6%	45	4.1%	83,794	3.26%	318.8
01-Jan-2021 - 31-Dec-2021	18,239,170	17.5%	196	17.7%	93,057	3.80%	308.4
01-Jan-2022 - 31-Dec-2022	25,589,903	24.5%	272	24.6%	94,081	4.06%	292.9
01-Jan-2023 - 31-Dec-2023	812,598	0.8%	7	0.6%	116,085	3.61%	292.6
01-Jan-2024 - 31-Dec-2024	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	1,366,231	1.3%	16	1.4%	85,389	5.18%	235.4
01-Jan-2027 - 31-Dec-2027	4,027,808	3.9%	37	3.3%	108,860	5.11%	219.1
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	104,336,734	100.0%	1,106	100.0%	94,337	3.70%	316.8

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%	(0.0)
01-Jan-2020 - 31-Dec-2021	337,049	0.3%	4	0.4%	84,262	5.31%	31.6
01-Jan-2022 - 31-Dec-2023	302,734	0.3%	7	0.6%	43,248	3.98%	48.1
01-Jan-2024 - 31-Dec-2025	488,671	0.5%	11	1.0%	44,425	3.71%	75.2
01-Jan-2026 - 31-Dec-2027	1,648,185	1.6%	26	2.4%	63,392	4.18%	102.3
01-Jan-2028 - 31-Dec-2029	1,507,289	1.4%	19	1.7%	79,331	4.20%	124.7
01-Jan-2030 - 31-Dec-2031	2,504,742	2.4%	34	3.1%	73,669	3.89%	144.9
01-Jan-2032 - 31-Dec-2033	3,107,780	3.0%	32	2.9%	97,118	4.41%	170.8
01-Jan-2034 - 31-Dec-2035	3,383,830	3.2%	42	3.8%	80,567	3.48%	197.8
01-Jan-2036 - 31-Dec-2037	8,996,676	8.6%	87	7.9%	103,410	3.97%	218.5
01-Jan-2038 - 31-Dec-2039	3,952,543	3.8%	45	4.1%	87,834	4.68%	243.1
01-Jan-2040 - 31-Dec-2041	6,731,259	6.5%	67	6.1%	100,467	4.79%	266.8
01-Jan-2042 - 31-Dec-2043	8,903,813	8.5%	80	7.2%	111,298	4.36%	290.9
01-Jan-2044 - 31-Dec-2045	7,923,628	7.6%	75	6.8%	105,651	3.98%	316.9
01-Jan-2046 - 31-Dec-2047	14,695,030	14.1%	144	13.0%	102,049	3.80%	336.0
01-Jan-2048 - 31-Dec-2137	39,841,920	38.2%	432	39.1%	92,227	3.00%	409.5
Total	104,336,734	100.0%	1,106	100.0%	94,337	3.70%	316.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,413,277	2.3%	46	4.8%	52,463	3.97%	193.4
60% - 70%	3,010,649	2.9%	36	3.8%	83,629	4.28%	227.5
70% - 80%	4,043,456	3.9%	47	4.9%	86,031	3.76%	230.2
80% - 90%	6,865,343	6.6%	82	6.5%	110,731	4.10%	262.4
90% - 100%	27,138,491	26.0%	242	25.3%	112,143	3.60%	331.0
100% - 110%	38,221,763	36.6%	336	35.2%	113,755	3.54%	346.3
110% - 120%	19,476,806	18.7%	163	17.1%	119,490	3.76%	314.5
120% - 130%	3,166,949	3.0%	23	2.4%	137,693	4.26%	262.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	104,336,734	100.0%	955	100.0%	109,253	3.70%	316.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	10,140,763	9.7%	74	7.7%	137,037	3.69%	323.7
Bayern	7,417,385	7.1%	58	6.1%	127,886	3.71%	313.8
Berlin	6,275,190	6.0%	57	6.0%	110,091	3.63%	332.8
Brandenburg	4,166,768	4.0%	36	3.8%	115,744	3.75%	279.2
Bremen	705,129	0.7%	7	0.7%	100,733	3.75%	350.2
Hamburg	552,643	0.5%	6	0.6%	92,107	3.93%	304.5
Hessen	6,154,600	5.9%	46	4.8%	133,796	4.10%	291.3
Mecklenburg-Vorpommern	1,370,418	1.3%	10	1.0%	137,042	3.84%	320.8
Niedersachsen	5,443,996	5.2%	53	5.5%	102,717	3.91%	279.9
Nordrhein-Westfalen	14,338,728	13.7%	122	12.8%	117,531	4.02%	293.4
Rheinland-Pfalz	4,287,052	4.1%	36	3.8%	119,085	3.76%	320.0
Saarland	2,634,330	2.5%	22	2.3%	119,742	3.88%	297.0
Sachsen	28,773,198	27.6%	301	31.5%	95,592	3.40%	339.3
Sachsen-Anhalt	8,172,528	7.8%	90	9.4%	90,806	3.37%	332.8
Schleswig-Holstein	2,094,694	2.0%	21	2.2%	99,747	4.51%	287.7
Thüringen	1,809,311	1.7%	16	1.7%	113,082	3.73%	320.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	104,336,734	100.0%	955	100.0%	109,253	3.70%	316.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	37,031,868	35.5%	288	30.2%	128,583	98.3%	1.7%
Hochhaus/apartment	54,414,910	52.2%	581	60.8%	93,657	20.0%	80.0%
Mehrfamilienhaus	7,805,919	7.5%	48	5.0%	162,623	75.0%	25.0%
Zweifamilienhaus	4,959,168	4.8%	37	3.9%	134,032	94.6%	5.4%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	124,870	0.1%	1	0.1%	124,870	0.0%	100.0%
Total	104,336,734	100.0%	955	100.0%	109,253	49.2%	50.8%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	34,530,108	33.1%	479	50.2%	72,088	3.57%	305.0
100,000 - 150,000	37,039,577	35.5%	306	32.0%	121,044	3.69%	323.8
150,000 - 200,000	19,996,280	19.2%	116	12.1%	172,382	3.84%	319.6
200,000 - 250,000	9,306,521	8.9%	42	4.4%	221,584	3.88%	326.2
250,000 - 300,000	2,383,553	2.3%	9	0.9%	264,839	3.64%	312.9
300,000 - 350,000	316,518	0.3%	1	0.1%	316,518	2.70%	358.9
350,000 - 400,000	764,178	0.7%	2	0.2%	382,089	3.85%	320.4
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	104,336,734	100.0%	955	100.0%	109,253	3.70%	316.8

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 510
Number of loans parts 558

	Weighted average	Minimum	Maximum
Loan size	99,152	11,386	378,329
Loan part size	90,623	9,469	378,329
Coupon	3.48%	2.70%	6.47%
Remaining maturity (months)	331.3	1	569
Remaining interest period (months)	19.2	1	102
Original interest period (months)	48.1	6	240
Seasoning (months)	141.9	135.9	168.9
Loan to Foreclosure Value	103.7%	9.8%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	38,777,036.90	80.4%	76.68%
Owner occupied	11,790,375.75	19.6%	23.32%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	45,049,271	89.1%	500	89.6%	90,099	3.47%	341.2
Interest Only With Life Insurance Redemption	3,205,099	6.3%	37	6.6%	86,624	3.37%	231.8
Interest Only With Building Savings Account Redemp	2,087,440	4.1%	18	3.2%	115,969	3.76%	274.6
Interest Only	225,602	0.4%	3	0.5%	75,201	3.73%	292.1
Total	50,567,413	100.0%	558	100.0%	90,623	3.48%	331.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,764,576	19.3%	100	17.9%	97,646	4.19%	317.4
13 - 24	20,014,417	39.6%	218	39.1%	91,809	2.70%	369.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,590,806	30.8%	191	34.2%	81,627	3.39%	324.0
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	1,405,389	2.8%	15	2.7%	93,693	5.73%	245.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	3,792,224	7.5%	34	6.1%	111,536	5.26%	228.1
Total	50,567,413	100.0%	558	100.0%	90,623	3.48%	331.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	45,321,084	89.6%	508	91.0%	89,215	3.26%	342.8
4.50% - 4.75%	318,748	0.6%	3	0.5%	106,249	4.73%	246.0
4.75% - 5.00%	1,503,344	3.0%	16	2.9%	93,959	4.91%	216.8
5.00% - 5.25%	923,146	1.8%	8	1.4%	115,393	5.17%	275.7
5.25% - 5.50%	754,594	1.5%	6	1.1%	125,766	5.46%	214.9
5.50% - 5.75%	465,857	0.9%	4	0.7%	116,464	5.64%	238.4
5.75% - 6.00%	289,067	0.6%	3	0.5%	96,356	5.91%	244.8
6.00% - 6.25%	658,535	1.3%	6	1.1%	109,756	6.13%	239.1
6.25% - 6.50%	333,037	0.7%	4	0.7%	83,259	6.34%	172.9
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	50,567,413	100.0%	558	100.0%	90,623	3.48%	331.3

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	1,405,389	2.8%	15	2.7%	93,693	5.73%	245.4
01-Jan-2018 - 31-Dec-2018	10,414,796	20.6%	114	20.4%	91,358	3.39%	343.1
01-Jan-2019 - 31-Dec-2019	18,224,617	36.0%	188	33.7%	96,939	3.10%	355.6
01-Jan-2020 - 31-Dec-2020	1,188,295	2.3%	17	3.0%	69,900	2.80%	374.8
01-Jan-2021 - 31-Dec-2021	7,735,029	15.3%	97	17.4%	79,743	3.55%	317.9
01-Jan-2022 - 31-Dec-2022	9,593,212	19.0%	110	19.7%	87,211	3.69%	309.2
01-Jan-2023 - 31-Dec-2023	254,421	0.5%	2	0.4%	127,210	3.63%	347.6
01-Jan-2024 - 31-Dec-2024	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	294,156	0.6%	3	0.5%	98,052	5.28%	231.6
01-Jan-2027 - 31-Dec-2027	1,457,498	2.9%	12	2.2%	121,458	4.96%	224.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	50,567,413	100.0%	558	100.0%	90,623	3.48%	331.3

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%	(0.0)
01-Jan-2020 - 31-Dec-2021	45,109	0.1%	-	0.0%	-	2.70%	-
01-Jan-2022 - 31-Dec-2023	111,914	0.2%	3	0.5%	45,109	2.99%	61.0
01-Jan-2024 - 31-Dec-2025	886,230	1.8%	12	2.2%	37,305	4.06%	75.8
01-Jan-2026 - 31-Dec-2027	886,230	1.8%	12	1.8%	73,853	4.20%	103.8
01-Jan-2028 - 31-Dec-2029	855,819	1.7%	10	1.8%	85,582	4.20%	126.4
01-Jan-2030 - 31-Dec-2031	1,322,755	2.6%	18	3.2%	73,486	3.26%	142.7
01-Jan-2032 - 31-Dec-2033	1,287,895	2.5%	16	2.9%	80,493	3.62%	173.3
01-Jan-2034 - 31-Dec-2035	1,890,401	3.7%	22	3.9%	85,927	3.27%	199.4
01-Jan-2036 - 31-Dec-2037	3,206,893	6.3%	33	5.9%	97,170	3.77%	217.1
01-Jan-2038 - 31-Dec-2039	1,702,823	3.4%	22	3.9%	77,401	4.57%	244.4
01-Jan-2040 - 31-Dec-2041	2,064,794	4.1%	22	3.9%	93,854	4.10%	264.4
01-Jan-2042 - 31-Dec-2043	3,033,270	6.0%	30	5.4%	101,109	3.98%	290.7
01-Jan-2044 - 31-Dec-2045	3,221,546	6.4%	34	6.1%	94,751	3.96%	319.3
01-Jan-2046 - 31-Dec-2047	8,482,212	16.8%	85	15.2%	99,791	3.91%	336.2
01-Jan-2048 - 31-Dec-2137	22,444,365	44.4%	249	44.6%	90,138	2.97%	415.8
Total	50,567,413	100.0%	558	100.0%	90,623	3.48%	331.3

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,155,057	2.3%	22	4.3%	52,503	3.74%	236.7
60% - 70%	722,941	1.4%	11	2.2%	65,722	3.92%	198.0
70% - 80%	920,375	1.8%	14	2.7%	65,741	3.35%	179.6
80% - 90%	2,211,772	4.4%	25	4.9%	88,471	3.89%	250.4
90% - 100%	11,145,366	22.0%	110	21.6%	101,322	3.36%	325.8
100% - 110%	19,222,518	38.0%	194	38.0%	99,085	3.36%	353.1
110% - 120%	13,001,434	25.7%	118	23.1%	110,182	3.57%	351.2
120% - 130%	2,187,949	4.3%	16	3.1%	136,747	3.96%	288.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	50,567,413	100.0%	510	100.0%	99,152	3.48%	331.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	6,275,190	12.4%	57	11.2%	110,091	3.63%	332.8
Brandenburg	4,166,768	8.2%	36	7.1%	115,744	3.75%	279.2
Mecklenburg-Vorpommern	1,370,418	2.7%	10	2.0%	137,042	3.84%	320.8
Sachsen	28,773,198	56.9%	301	59.0%	95,592	3.40%	339.3
Sachsen-Anhalt	8,172,528	16.2%	90	17.6%	90,806	3.37%	332.8
Thüringen	1,809,311	3.6%	16	3.1%	113,082	3.73%	320.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	50,567,413	100.0%	510	100.0%	99,152	3.48%	331.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	9,544,847	18.9%	75	14.7%	127,265	97.33%	2.67%
Hochhaus/appartement	39,808,349	78.7%	426	83.5%	93,447	5.16%	94.84%
Mehrfamilienhaus	799,435	1.6%	5	1.0%	159,887	60.00%	40.00%
Zweifamilienhaus	289,911	0.6%	3	0.6%	96,637	66.67%	33.33%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	124,870	0.2%	1	0.2%	124,870	0.00%	100.00%
Total	50,567,413	100.0%	510	100.0%	99,152	19.61%	80.39%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	22,392,684	44.3%	300	58.8%	74,642	3.34%	323.0
100,000 - 150,000	19,539,088	38.6%	165	32.4%	118,419	3.52%	340.5
150,000 - 200,000	5,187,070	10.3%	30	5.9%	172,903	3.71%	324.6
200,000 - 250,000	3,070,242	6.1%	14	2.7%	219,303	3.95%	332.8
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	378,329	0.7%	1	0.2%	378,329	2.70%	423.0
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	50,567,413	100.0%	510	100.0%	99,152	3.48%	331.3