

E-MAC DE 2007-I Investor Report November 2020

Cashflow analysis for the period

Total interest received	664,343	
Interest received on transaction accounts	(176)	
Post Foreclosure Proceeds	220,144	
Liquidity available	3,345,600	
Reserve account available	-	
Receivables under hedging arrangements	414,681	
Total funds available		4,644,592
Company management expenses	-	
MPT fee	90,152	
Administration fee	10,588	
Post Foreclosure Fee	80,023	
Third party fees	154,646	
Liquidity Facility fee	1,710	
Payments under hedging arrangements	620,535	
Interest on the Notes	119,576	
Class C PDL Repayment	221,763	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,298,992
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 August 2020	74,001,205
To be disbursed per 1 August 2020	-
Starting principal balance 1 August 2020	74,001,205
Unused amount	-
Principal (p) repayments	(2,014,566)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(10,310)
Ending principal balance	71,976,329
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	71,976,329

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	8,719,667	10,310	221,763	8,508,215
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	30,919,667	10,310	221,763	30,708,215

Performance

	Last period	This period	Since issue
Prepayment rate	13.10%	8.14%	14.42%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	63,145,042	87.7%	633	90.3%
1 - 30	6,727	1,681,610	2.3%	13	1.9%
31 - 60	8,053	896,738	1.2%	8	1.1%
61 - 90	4,805	401,851	0.6%	3	0.4%
91 - 120	5,734	424,707	0.6%	2	0.3%
121-150	11,660	452,697	0.6%	3	0.4%
> 151	976,837	4,973,684	6.9%	39	5.6%
Total	1,013,816	71,976,329	100.0%	701	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	207,861	10,310	111,742	55,285,489

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	701			
Number of loans parts	816			
	Weighted average	Minimum	Maximum	
Loan size	102,677	8,610	364,151	
Loan part size	88,206	8,610	364,151	
Coupon	3.60%	2.70%	6.47%	
Remaining maturity (months)	297.1	1	569	
Remaining interest period (months)	12.9	1	78	
Original interest period (months)	61.5	3	240	
Seasoning (months)	166.3	159.3	190.5	
Loan to Lending Value	96.6%	9.0%	129.2%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	32,136,308.14	51.2%	44.65%	
Owner occupied	39,840,021.02	48.8%	55.35%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	60,256,949	83.7%	702	86.0%	85,836	3.56%	306.7
Interest Only With Life Insurance Redemption	4,314,196	6.0%	51	6.3%	84,592	3.68%	241.1
Interest Only With Building Savings Account Redem	7,002,072	9.7%	58	7.1%	120,725	3.81%	253.5
Interest Only	403,112	0.6%	5	0.6%	80,622	5.57%	224.6
Total	71,976,329	100.0%	816	100.0%	88,206	3.60%	297.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,021,231	12.5%	96	11.8%	93,971	4.20%	294.3
13 - 24	21,016,601	29.2%	239	29.3%	87,936	2.70%	344.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	31,012,118	43.1%	362	44.4%	85,669	3.40%	299.6
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	1,822,092	2.5%	19	2.3%	95,900	5.81%	215.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	9,104,287	12.6%	100	12.3%	91,043	5.31%	198.0
Total	71,976,329	100.0%	816	100.0%	88,206	3.60%	297.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	60,883,070	84.6%	695	85.2%	87,602	3.27%	315.1
4.50% - 4.75%	660,011	0.9%	9	1.1%	73,335	4.70%	164.2
4.75% - 5.00%	2,066,893	2.9%	25	3.1%	82,676	4.91%	191.4
5.00% - 5.25%	1,266,752	1.8%	15	1.8%	84,450	5.13%	216.2
5.25% - 5.50%	3,396,108	4.7%	32	3.9%	106,128	5.40%	201.0
5.50% - 5.75%	1,688,630	2.3%	17	2.1%	99,331	5.64%	212.4
5.75% - 6.00%	839,592	1.2%	11	1.3%	76,327	5.89%	199.7
6.00% - 6.25%	760,192	1.1%	9	1.1%	84,466	6.09%	178.0
6.25% - 6.50%	415,080	0.6%	3	0.4%	138,360	6.35%	192.1
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	71,976,329	100.0%	816	100.0%	88,206	3.60%	297.1

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	1,822,092	2.5%	19	2.3%	95,900	5.81%	215.9
01-Jan-2018 - 31-Dec-2018	228,450	0.3%	3	0.4%	76,150	3.82%	286.1
01-Jan-2019 - 31-Dec-2019	194,559	0.3%	2	0.2%	97,279	3.36%	322.2
01-Jan-2020 - 31-Dec-2020	8,784,234	12.2%	101	12.4%	86,973	3.46%	306.2
01-Jan-2021 - 31-Dec-2021	32,149,597	44.7%	359	44.0%	89,553	3.34%	314.8
01-Jan-2022 - 31-Dec-2022	22,841,562	31.7%	264	32.4%	86,521	3.69%	288.6
01-Jan-2023 - 31-Dec-2023	1,273,082	1.8%	12	1.5%	106,090	3.60%	270.2
01-Jan-2024 - 31-Dec-2024	1,443,825	2.0%	17	2.1%	84,931	3.49%	323.0
01-Jan-2025 - 31-Dec-2025	674,904	0.9%	7	0.9%	96,415	3.30%	242.0
01-Jan-2026 - 31-Dec-2026	669,321	0.9%	10	1.2%	66,932	5.10%	205.8
01-Jan-2027 - 31-Dec-2027	1,894,703	2.6%	22	2.7%	86,123	5.07%	183.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	71,976,329	100.0%	816	100.0%	88,206	3.60%	297.1

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	191,100	0.3%	2	0.2%	95,550	5.53%	4.3
01-Jan-2022 - 31-Dec-2023	147,440	0.2%	5	0.6%	29,488	3.57%	21.7
01-Jan-2024 - 31-Dec-2025	180,848	0.3%	6	0.7%	30,141	4.50%	53.3
01-Jan-2026 - 31-Dec-2027	781,811	1.1%	16	2.0%	48,863	4.08%	78.3
01-Jan-2028 - 31-Dec-2029	1,101,592	1.5%	14	1.7%	78,685	4.44%	100.9
01-Jan-2030 - 31-Dec-2031	1,557,428	2.2%	23	2.8%	67,714	4.09%	121.4
01-Jan-2032 - 31-Dec-2033	1,943,689	2.7%	23	2.8%	84,508	4.30%	146.0
01-Jan-2034 - 31-Dec-2035	2,771,987	3.9%	37	4.5%	74,919	3.54%	174.2
01-Jan-2036 - 31-Dec-2037	5,942,098	8.3%	60	7.4%	99,035	3.96%	194.7
01-Jan-2038 - 31-Dec-2039	2,566,519	3.6%	38	4.7%	67,540	4.00%	217.7
01-Jan-2040 - 31-Dec-2041	4,551,501	6.3%	51	6.3%	89,245	4.66%	243.0
01-Jan-2042 - 31-Dec-2043	5,649,525	7.8%	58	7.1%	97,406	3.96%	267.2
01-Jan-2044 - 31-Dec-2045	5,371,650	7.5%	53	6.5%	101,352	3.67%	292.6
01-Jan-2046 - 31-Dec-2047	8,829,856	12.3%	86	10.5%	102,673	3.81%	311.3
01-Jan-2048 - 31-Dec-2137	30,389,285	42.2%	344	42.2%	88,341	3.07%	381.4
Total	71,976,329	100.0%	816	100.0%	88,206	3.60%	297.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,580,260	3.6%	51	7.3%	50,593	3.94%	179.3
60% - 70%	2,224,840	3.1%	28	4.0%	79,459	3.86%	209.5
70% - 80%	4,010,144	5.6%	47	6.7%	85,322	3.88%	219.9
80% - 90%	7,344,774	10.2%	72	10.3%	102,011	3.68%	271.8
90% - 100%	25,936,673	36.0%	236	33.7%	109,901	3.44%	323.1
100% - 110%	22,196,980	30.8%	206	29.4%	107,752	3.43%	332.9
110% - 120%	6,179,422	8.6%	50	7.1%	123,588	4.12%	239.7
120% - 130%	1,503,237	2.1%	11	1.6%	136,658	4.66%	216.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	71,976,329	100.0%	701	100.0%	102,677	3.60%	297.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	6,867,534	9.5%	53	7.6%	129,576	3.43%	321.1
Bayern	4,593,735	6.4%	39	5.6%	117,788	3.53%	292.7
Berlin	4,288,216	6.0%	42	6.0%	102,100	3.57%	309.6
Brandenburg	2,124,583	3.0%	21	3.0%	101,171	3.82%	247.2
Bremen	431,375	0.6%	4	0.6%	107,844	3.88%	314.0
Hamburg	173,642	0.2%	2	0.3%	86,821	3.64%	269.7
Hessen	4,188,767	5.8%	31	4.4%	135,122	3.64%	285.8
Mecklenburg-Vorpommern	993,512	1.4%	8	1.1%	124,189	3.74%	298.7
Niedersachsen	4,158,162	5.8%	42	6.0%	99,004	3.99%	253.5
Nordrhein-Westfalen	10,766,593	15.0%	98	14.0%	109,863	4.03%	270.9
Rheinland-Pfalz	2,528,632	3.5%	24	3.4%	105,360	3.79%	297.0
Saarland	2,148,636	3.0%	19	2.7%	113,086	3.79%	271.9
Sachsen	20,006,205	27.8%	221	31.5%	90,526	3.32%	318.8
Sachsen-Anhalt	6,195,906	8.6%	72	10.3%	86,054	3.41%	299.9
Schleswig-Holstein	1,160,900	1.6%	13	1.9%	89,300	4.09%	283.8
Thüringen	1,349,932	1.9%	12	1.7%	112,494	3.45%	320.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	71,976,329	100.0%	701	100.0%	102,677	3.60%	297.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	26,262,533	36.5%	215	30.7%	122,151	98.1%	1.9%
Hochhaus/appartement	36,571,187	50.8%	419	59.8%	87,282	17.4%	82.6%
Mehrfamilienhaus	5,371,781	7.5%	36	5.1%	149,216	80.6%	19.4%
Zweifamilienhaus	3,649,934	5.1%	30	4.3%	121,664	96.7%	3.3%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	120,895	0.2%	1	0.1%	120,895	0.0%	100.0%
Total	71,976,329	100.0%	701	100.0%	102,677	48.8%	51.2%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	27,562,081	38.3%	394	56.2%	69,955	3.56%	285.4
100,000 - 150,000	23,499,735	32.6%	196	28.0%	119,897	3.60%	306.3
150,000 - 200,000	13,321,761	18.5%	78	11.1%	170,792	3.67%	307.0
200,000 - 250,000	5,897,616	8.2%	27	3.9%	218,430	3.70%	299.0
250,000 - 300,000	1,029,085	1.4%	4	0.6%	257,271	3.19%	254.4
300,000 - 350,000	301,900	0.4%	1	0.1%	301,900	2.70%	319.1
350,000 - 400,000	364,151	0.5%	1	0.1%	364,151	4.20%	303.0
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	71,976,329	100.0%	701	100.0%	102,677	3.60%	297.1

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	376		
Number of loans parts	415		
	Weighted average	Minimum	Maximum
Loan size	92,974	11,498	364,151
Loan part size	84,237	9,013	364,151
Coupon	3.41%	2.70%	6.47%
Remaining maturity (months)	309.5	27	545
Remaining interest period (months)	11.4	1	77
Original interest period (months)	48.2	3	240
Seasoning (months)	166.0	160.1	190.5
Loan to Foreclosure Value	99.1%	12.2%	129.2%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	26,647,725.27	79.5%	76.23%
Owner occupied	8,310,628.60	20.5%	23.77%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total		WAC	WAM
				total	Average loan part size		
Annuity	31,782,619	90.9%	375	90.4%	84,754	3.42%	315.3
Interest Only With Life Insurance Redemption	1,837,709	5.3%	26	6.3%	70,681	3.18%	234.0
Interest Only With Building Savings Account Redem	1,245,914	3.6%	12	2.9%	103,826	3.54%	279.2
Interest Only	92,112	0.3%	2	0.5%	46,056	4.68%	214.6
Total	34,958,354	100.0%	415	100.0%	84,237	3.41%	309.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total		WAC	WAM
				total	Average loan part size		
0 - 12	5,227,341	15.0%	54	13.0%	96,803	4.20%	297.5
13 - 24	12,265,141	35.1%	142	34.2%	86,374	2.70%	347.4
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	14,953,522	42.8%	191	46.0%	78,291	3.40%	301.1
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	636,192	1.8%	8	1.9%	79,524	5.77%	211.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,876,158	5.4%	20	4.8%	93,808	5.25%	194.8
Total	34,958,354	100.0%	415	100.0%	84,237	3.41%	309.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total		WAC	WAM
				total	Average loan part size		
0% - 4.50%	32,402,225	92.7%	386	93.0%	83,944	3.26%	318.3
4.50% - 4.75%	290,658	0.8%	3	0.7%	96,886	4.73%	227.0
4.75% - 5.00%	689,913	2.0%	10	2.4%	68,991	4.94%	151.4
5.00% - 5.25%	459,411	1.3%	5	1.2%	91,882	5.19%	243.1
5.25% - 5.50%	356,622	1.0%	3	0.7%	118,874	5.44%	204.7
5.50% - 5.75%	97,897	0.3%	1	0.2%	97,897	5.61%	242.0
5.75% - 6.00%	151,976	0.4%	2	0.5%	75,988	5.96%	224.5
6.00% - 6.25%	273,625	0.8%	3	0.7%	91,208	6.13%	202.3
6.25% - 6.50%	236,027	0.7%	2	0.5%	118,013	6.35%	161.1
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	34,958,354	100.0%	415	100.0%	84,237	3.41%	309.5

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total		WAC	WAM
				total	Average loan part size		
01-Jan-2015 - 31-Dec-2017	636,192	1.8%	8	1.9%	79,524	5.77%	211.5
01-Jan-2018 - 31-Dec-2018	132,825	0.4%	2	0.5%	66,412	3.54%	261.7
01-Jan-2019 - 31-Dec-2019	194,559	0.6%	2	0.5%	97,279	3.36%	322.2
01-Jan-2020 - 31-Dec-2020	4,686,171	13.4%	52	12.5%	90,119	3.45%	313.5
01-Jan-2021 - 31-Dec-2021	17,099,457	48.9%	204	49.2%	83,821	3.20%	327.0
01-Jan-2022 - 31-Dec-2022	10,154,157	29.0%	123	29.6%	82,554	3.48%	295.2
01-Jan-2023 - 31-Dec-2023	411,442	1.2%	4	1.0%	102,861	3.62%	290.6
01-Jan-2024 - 31-Dec-2024	738,143	2.1%	9	2.2%	82,016	3.43%	338.3
01-Jan-2025 - 31-Dec-2025	72,709	0.2%	1	0.2%	72,709	3.30%	249.0
01-Jan-2026 - 31-Dec-2026	189,007	0.5%	2	0.5%	94,503	4.90%	196.6
01-Jan-2027 - 31-Dec-2027	643,693	1.8%	8	1.9%	80,462	5.00%	160.3
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	34,958,354	100.0%	415	100.0%	84,237	3.41%	309.5

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	11,498	0.0%	1	0.2%	11,498	2.70%	27.0
01-Jan-2024 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2027	424,685	1.2%	9	2.2%	47,187	4.20%	78.9
01-Jan-2028 - 31-Dec-2029	563,547	1.6%	7	1.7%	80,507	4.83%	104.2
01-Jan-2030 - 31-Dec-2031	738,870	2.1%	11	2.7%	67,170	3.01%	118.4
01-Jan-2032 - 31-Dec-2033	728,129	2.1%	11	2.7%	66,194	3.58%	149.2
01-Jan-2034 - 31-Dec-2035	1,300,349	3.7%	16	3.9%	81,272	3.28%	176.6
01-Jan-2036 - 31-Dec-2037	2,497,170	7.1%	28	6.7%	89,185	3.63%	192.7
01-Jan-2038 - 31-Dec-2039	1,220,120	3.5%	19	4.6%	64,217	3.91%	218.3
01-Jan-2040 - 31-Dec-2041	1,489,320	4.3%	20	4.8%	74,466	3.58%	243.0
01-Jan-2042 - 31-Dec-2043	2,170,958	6.2%	24	5.8%	90,457	3.81%	265.9
01-Jan-2044 - 31-Dec-2045	2,163,545	6.2%	24	5.8%	90,148	3.63%	294.2
01-Jan-2046 - 31-Dec-2047	5,070,740	14.5%	49	11.8%	103,484	3.94%	311.7
01-Jan-2048 - 31-Dec-2137	16,579,423	47.4%	196	47.2%	84,589	3.04%	385.8
Total	34,958,354	100.0%	415	100.0%	84,237	3.41%	309.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,231,730	3.5%	23	6.1%	53,553	3.59%	220.1
60% - 70%	484,327	1.4%	7	1.9%	69,190	3.74%	165.3
70% - 80%	1,291,890	3.7%	18	4.8%	71,772	3.57%	214.7
80% - 90%	1,997,191	5.7%	24	6.4%	83,216	3.51%	212.7
90% - 100%	10,912,859	31.2%	114	30.3%	95,727	3.33%	318.7
100% - 110%	15,679,366	44.9%	159	42.3%	98,612	3.34%	343.9
110% - 120%	2,615,254	7.5%	25	6.6%	104,610	3.71%	278.2
120% - 130%	745,737	2.1%	6	1.6%	124,289	4.22%	225.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	34,958,354	100.0%	376	100.0%	92,974	3.41%	309.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4,288,216	12.3%	42	11.2%	102,100	3.57%	309.6
Brandenburg	2,124,583	6.1%	21	5.6%	101,171	3.82%	247.2
Mecklenburg-Vorpommern	993,512	2.8%	8	2.1%	124,189	3.74%	298.7
Sachsen	20,006,205	57.2%	221	58.8%	90,526	3.32%	318.8
Sachsen-Anhalt	6,195,906	17.7%	72	19.1%	86,054	3.41%	299.9
Thüringen	1,349,932	3.9%	12	3.2%	112,494	3.45%	320.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	34,958,354	100.0%	376	100.0%	92,974	3.41%	309.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	6,762,752	19.3%	58	15.4%	116,599	98.28%	1.72%
Hochhaus/appartement	27,406,758	78.4%	312	83.0%	87,842	5.13%	94.87%
Mehrfamilienhaus	619,646	1.8%	4	1.1%	154,912	75.00%	25.00%
Zweifamilienhaus	48,303	0.1%	1	0.3%	48,303	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	120,895	0.3%	1	0.3%	120,895	0.00%	100.00%
Total	34,958,354	100.0%	376	100.0%	92,974	20.48%	79.52%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	18,204,275	52.1%	250	66.5%	72,817	3.35%	304.0
100,000 - 150,000	11,419,488	32.7%	98	26.1%	116,525	3.40%	317.8
150,000 - 200,000	3,474,044	9.9%	20	5.3%	173,702	3.55%	307.6
200,000 - 250,000	1,496,396	4.3%	7	1.9%	213,771	3.73%	317.8
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	364,151	1.0%	1	0.3%	364,151	4.20%	303.0
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	34,958,354	100.0%	376	100.0%	92,974	3.41%	309.5