

E-MAC DE 2007-I Investor Report February 2021

Cashflow analysis for the period

Total interest received	593,285	
Interest received on transaction accounts	(273)	
Post Foreclosure Proceeds	261,443	
Liquidity available	3,345,600	
Reserve account available	-	
Receivables under hedging arrangements	432,714	
Total funds available		4,632,770
Company management expenses	30,967	
MPT fee	89,647	
Administration fee	10,588	
Post Foreclosure Fee	96,202	
Third party fees	202,370	
Liquidity Facility fee	1,710	
Payments under hedging arrangements	594,711	
Interest on the Notes	112,834	
Class C PDL Repayment	148,141	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,287,170
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 November 2020	71,976,329
To be disbursed per 1 November 2020	-
Starting principal balance 1 November 2020	71,976,329
Unused amount	-
Principal (p) repayments	(2,718,850)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	69,257,480
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	69,257,480

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	8,508,215	-	148,141	8,360,074
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	30,708,215	-	148,141	30,560,074

Performance

	Last period	This period	Since issue
Prepayment rate	8.14%	12.01%	14.59%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	60,611,023	87.5%	610	90.1%
1 - 30	7,585	2,006,163	2.9%	17	2.5%
31 - 60	2,281	372,848	0.5%	4	0.6%
61 - 90	1,796	68,925	0.1%	1	0.1%
91 - 120	10,176	573,905	0.8%	3	0.4%
121-150	16,783	731,684	1.1%	5	0.7%
> 151	981,506	4,892,932	7.1%	37	5.5%
Total	1,020,127	69,257,480	100.0%	677	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	10,310	-	210,309	55,075,180

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 677
Number of loans parts 789

	Weighted average	Minimum	Maximum
Loan size	102,301	7,055	362,118
Loan part size	87,779	7,055	362,118
Coupon	3.62%	2.70%	6.47%
Remaining maturity (months)	293.1	2	566
Remaining interest period (months)	11.9	1	75
Original interest period (months)	62.2	6	240
Seasoning (months)	169.3	162.3	193.5
Loan to Lending Value	96.2%	8.5%	129.2%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	30,589,880.73	50.7%	44.17%
Owner occupied	38,667,598.80	49.3%	55.83%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	57,838,054	83.5%	677	85.8%	85,433	3.57%	302.5
Interest Only With Life Insurance Redemption	4,149,092	6.0%	50	6.3%	82,982	3.75%	238.9
Interest Only With Building Savings Account Redem	6,867,542	9.9%	57	7.2%	120,483	3.82%	251.1
Interest Only	402,793	0.6%	5	0.6%	80,559	5.57%	221.6
Total	69,257,480	100.0%	789	100.0%	87,779	3.62%	293.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	9,023,020	13.0%	98	12.4%	92,072	4.20%	286.3
13 - 24	18,919,276	27.3%	212	26.9%	89,242	2.70%	341.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	30,655,814	44.3%	362	45.9%	84,685	3.39%	298.1
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	1,822,092	2.6%	19	2.4%	95,900	5.81%	212.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	8,837,277	12.8%	98	12.4%	90,176	5.31%	196.0
Total	69,257,480	100.0%	789	100.0%	87,779	3.62%	293.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	58,598,110	84.6%	672	85.2%	87,200	3.29%	310.3
4.50% - 4.75%	644,421	0.9%	9	1.1%	71,602	4.70%	162.8
4.75% - 5.00%	1,968,497	2.8%	24	3.0%	82,021	4.91%	187.5
5.00% - 5.25%	1,211,756	1.7%	14	1.8%	86,554	5.13%	216.3
5.25% - 5.50%	3,254,070	4.7%	31	3.9%	104,970	5.40%	205.7
5.50% - 5.75%	1,576,675	2.3%	16	2.0%	98,542	5.64%	215.5
5.75% - 6.00%	835,256	1.2%	11	1.4%	75,932	5.89%	197.0
6.00% - 6.25%	755,474	1.1%	9	1.1%	83,942	6.09%	175.1
6.25% - 6.50%	413,221	0.6%	3	0.4%	137,740	6.35%	188.9
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	69,257,480	100.0%	789	100.0%	87,779	3.62%	293.1

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	2.6%	19	2.4%	95,900	5.81%	212.9
01-Jan-2018 - 31-Dec-2018	228,450	0.3%	3	0.4%	76,150	3.82%	283.1
01-Jan-2019 - 31-Dec-2019	194,559	0.3%	2	0.3%	97,279	3.36%	319.2
01-Jan-2020 - 31-Dec-2020	162,810	0.2%	2	0.3%	81,405	4.20%	297.2
01-Jan-2021 - 31-Dec-2021	35,165,371	50.8%	392	49.7%	89,708	3.45%	308.5
01-Jan-2022 - 31-Dec-2022	25,259,655	36.5%	296	37.5%	85,337	3.57%	289.2
01-Jan-2023 - 31-Dec-2023	1,262,696	1.8%	12	1.5%	105,225	3.60%	267.4
01-Jan-2024 - 31-Dec-2024	1,435,824	2.1%	17	2.2%	84,460	3.49%	320.1
01-Jan-2025 - 31-Dec-2025	1,200,638	1.7%	14	1.8%	85,760	3.30%	263.0
01-Jan-2026 - 31-Dec-2026	659,031	1.0%	10	1.3%	65,903	5.10%	203.9
01-Jan-2027 - 31-Dec-2027	1,866,353	2.7%	22	2.8%	84,834	5.07%	181.8
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	69,257,480	100.0%	789	100.0%	87,779	3.62%	293.1

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	0.3%	95,550	4.78%	5.2
01-Jan-2022 - 31-Dec-2023	140,522	0.2%	5	0.6%	28,104	3.56%	18.6
01-Jan-2024 - 31-Dec-2025	171,284	0.2%	6	0.8%	28,547	4.49%	50.4
01-Jan-2026 - 31-Dec-2027	760,264	1.1%	16	2.0%	47,516	4.08%	75.3
01-Jan-2028 - 31-Dec-2029	1,141,050	1.6%	14	1.8%	81,504	4.39%	98.3
01-Jan-2030 - 31-Dec-2031	1,418,825	2.0%	22	2.8%	64,492	4.09%	118.4
01-Jan-2032 - 31-Dec-2033	1,966,754	2.8%	23	2.9%	85,511	4.23%	143.6
01-Jan-2034 - 31-Dec-2035	2,674,851	3.9%	36	4.6%	74,301	3.53%	171.5
01-Jan-2036 - 31-Dec-2037	5,655,359	8.2%	58	7.4%	97,506	4.03%	191.7
01-Jan-2038 - 31-Dec-2039	2,364,167	3.4%	36	4.6%	65,671	4.04%	214.9
01-Jan-2040 - 31-Dec-2041	4,347,834	6.3%	50	6.3%	86,957	4.70%	239.7
01-Jan-2042 - 31-Dec-2043	5,402,977	7.8%	55	7.0%	98,236	4.04%	264.2
01-Jan-2044 - 31-Dec-2045	5,577,761	8.1%	54	6.8%	103,292	3.57%	289.5
01-Jan-2046 - 31-Dec-2047	8,734,740	12.6%	86	10.9%	101,567	3.80%	308.6
01-Jan-2048 - 31-Dec-2137	28,709,991	41.5%	326	41.3%	88,067	3.10%	377.5
Total	69,257,480	100.0%	789	100.0%	87,779	3.62%	293.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,500,068	3.6%	50	7.4%	50,001	4.02%	172.7
60% - 70%	2,501,793	3.6%	33	4.9%	75,812	4.05%	196.1
70% - 80%	3,603,593	5.2%	42	6.2%	85,800	3.74%	223.0
80% - 90%	7,792,416	11.3%	75	11.1%	103,899	3.65%	272.8
90% - 100%	24,727,700	35.7%	227	33.5%	108,933	3.47%	319.1
100% - 110%	20,737,509	29.9%	192	28.4%	108,008	3.43%	330.9
110% - 120%	6,035,601	8.7%	48	7.1%	125,742	4.12%	232.6
120% - 130%	1,358,800	2.0%	10	1.5%	135,880	4.87%	215.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	69,257,480	100.0%	677	100.0%	102,301	3.62%	293.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	6,825,050	9.9%	53	7.8%	128,775	3.43%	317.1
Bayern	4,559,725	6.6%	39	5.8%	116,916	3.55%	286.5
Berlin	3,975,100	5.7%	38	5.6%	104,608	3.56%	306.8
Brandenburg	2,104,430	3.0%	21	3.1%	100,211	3.82%	236.8
Bremen	428,550	0.6%	4	0.6%	107,138	3.88%	311.3
Hamburg	167,301	0.2%	2	0.3%	83,650	3.67%	268.9
Hessen	4,042,395	5.8%	30	4.4%	134,747	3.63%	283.9
Mecklenburg-Vorpommern	984,042	1.4%	8	1.2%	123,005	3.74%	296.6
Niedersachsen	4,023,018	5.8%	40	5.9%	100,575	4.03%	250.0
Nordrhein-Westfalen	10,325,113	14.9%	94	13.9%	109,842	4.07%	266.7
Rheinland-Pfalz	2,293,406	3.3%	22	3.2%	104,246	3.72%	306.3
Saarland	2,137,833	3.1%	19	2.8%	112,518	3.79%	269.0
Sachsen	19,266,473	27.8%	214	31.6%	90,030	3.35%	315.3
Sachsen-Anhalt	6,031,476	8.7%	70	10.3%	86,164	3.42%	295.8
Schleswig-Holstein	950,881	1.4%	12	1.8%	79,240	4.23%	269.1
Thüringen	1,142,685	1.6%	11	1.6%	103,880	3.58%	300.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	69,257,480	100.0%	677	100.0%	102,301	3.62%	293.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	25,349,728	36.6%	210	31.0%	120,713	98.6%	1.4%
Hochhaus/appartement	34,920,152	50.4%	401	59.2%	87,083	17.5%	82.5%
Mehrfamilienhaus	5,235,501	7.6%	35	5.2%	149,586	80.0%	20.0%
Zweifamilienhaus	3,631,738	5.2%	30	4.4%	121,058	96.7%	3.3%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	120,361	0.2%	1	0.1%	120,361	0.0%	100.0%
Total	69,257,480	100.0%	677	100.0%	102,301	49.3%	50.7%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	27,116,611	39.2%	387	57.2%	70,069	3.58%	281.3
100,000 - 150,000	22,031,899	31.8%	183	27.0%	120,393	3.60%	303.8
150,000 - 200,000	13,152,191	19.0%	77	11.4%	170,808	3.68%	304.4
200,000 - 250,000	5,268,757	7.6%	24	3.5%	219,532	3.79%	287.3
250,000 - 300,000	1,325,904	1.9%	5	0.7%	265,181	3.08%	266.0
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	362,118	0.5%	1	0.1%	362,118	4.20%	300.0
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	69,257,480	100.0%	677	100.0%	102,301	3.62%	293.1

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	362		
Number of loans parts	400		
	Weighted average	Minimum	Maximum
Loan size	92,553	10,276	362,118
Loan part size	83,761	8,951	362,118
Coupon	3.44%	2.70%	6.47%
Remaining maturity (months)	304.8	24	542
Remaining interest period (months)	10.6	1	74
Original interest period (months)	49.0	6	240
Seasoning (months)	169.0	163.1	193.5
Loan to Foreclosure Value	98.5%	10.9%	129.2%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	25,503,105.57	79.3%	76.12%
Owner occupied	8,001,100.27	20.7%	23.88%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total		WAC	WAM
				total	Average loan part size		
Annuity	30,489,658	91.0%	361	90.3%	84,459	3.43%	310.4
Interest Only With Life Insurance Redemption	1,683,271	5.0%	25	6.3%	67,331	3.29%	232.4
Interest Only With Building Savings Account Redem	1,239,484	3.7%	12	3.0%	103,290	3.64%	270.3
Interest Only	91,793	0.3%	2	0.5%	45,896	4.68%	211.6
Total	33,504,206	100.0%	400	100.0%	83,761	3.44%	304.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total		WAC	WAM
				total	Average loan part size		
0 - 12	5,189,778	15.5%	55	13.8%	94,360	4.20%	289.7
13 - 24	11,059,638	33.0%	128	32.0%	86,403	2.70%	345.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	14,763,716	44.1%	189	47.3%	78,115	3.39%	297.8
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	636,192	1.9%	8	2.0%	79,524	5.77%	208.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,854,882	5.5%	20	5.0%	92,744	5.25%	192.2
Total	33,504,206	100.0%	400	100.0%	83,761	3.44%	304.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total		WAC	WAM
				total	Average loan part size		
0% - 4.50%	31,013,132	92.6%	372	93.0%	83,369	3.28%	313.5
4.50% - 4.75%	287,203	0.9%	3	0.8%	95,734	4.73%	224.8
4.75% - 5.00%	680,492	2.0%	10	2.5%	68,049	4.94%	148.7
5.00% - 5.25%	413,022	1.2%	4	1.0%	103,256	5.19%	251.1
5.25% - 5.50%	353,495	1.1%	3	0.8%	117,832	5.44%	202.1
5.50% - 5.75%	97,897	0.3%	1	0.3%	97,897	5.61%	239.0
5.75% - 6.00%	151,976	0.5%	2	0.5%	75,988	5.96%	221.5
6.00% - 6.25%	271,643	0.8%	3	0.8%	90,548	6.13%	199.4
6.25% - 6.50%	235,347	0.7%	2	0.5%	117,674	6.35%	157.9
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	33,504,206	100.0%	400	100.0%	83,761	3.44%	304.8

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	1.9%	8	2.0%	79,524	5.77%	208.5
01-Jan-2018 - 31-Dec-2018	132,825	0.4%	2	0.5%	66,412	3.54%	258.7
01-Jan-2019 - 31-Dec-2019	194,559	0.6%	2	0.5%	97,279	3.36%	319.2
01-Jan-2020 - 31-Dec-2020	162,810	0.5%	2	0.5%	81,405	4.20%	297.2
01-Jan-2021 - 31-Dec-2021	18,576,525	55.4%	220	55.0%	84,439	3.32%	318.8
01-Jan-2022 - 31-Dec-2022	11,584,115	34.6%	140	35.0%	82,744	3.37%	297.6
01-Jan-2023 - 31-Dec-2023	407,610	1.2%	4	1.0%	101,903	3.62%	287.8
01-Jan-2024 - 31-Dec-2024	733,967	2.2%	9	2.3%	81,552	3.43%	335.4
01-Jan-2025 - 31-Dec-2025	255,233	0.8%	3	0.8%	85,078	3.30%	252.0
01-Jan-2026 - 31-Dec-2026	187,026	0.6%	2	0.5%	93,513	4.90%	193.6
01-Jan-2027 - 31-Dec-2027	633,342	1.9%	8	2.0%	79,168	5.00%	157.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	33,504,206	100.0%	400	100.0%	83,761	3.44%	304.8

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	10,276	0.0%	1	0.3%	10,276	2.70%	24.0
01-Jan-2024 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2027	411,768	1.2%	9	2.3%	45,752	4.21%	75.9
01-Jan-2028 - 31-Dec-2029	634,182	1.9%	8	2.0%	79,273	4.65%	101.9
01-Jan-2030 - 31-Dec-2031	720,396	2.2%	11	2.8%	65,491	3.21%	115.8
01-Jan-2032 - 31-Dec-2033	701,797	2.1%	10	2.5%	70,180	3.45%	147.9
01-Jan-2034 - 31-Dec-2035	1,283,120	3.8%	16	4.0%	80,195	3.28%	173.6
01-Jan-2036 - 31-Dec-2037	2,228,344	6.7%	26	6.5%	85,706	3.78%	189.4
01-Jan-2038 - 31-Dec-2039	1,211,442	3.6%	19	4.8%	63,760	3.91%	215.4
01-Jan-2040 - 31-Dec-2041	1,500,795	4.5%	20	5.0%	75,040	3.55%	239.7
01-Jan-2042 - 31-Dec-2043	2,127,838	6.4%	23	5.8%	92,515	3.89%	263.5
01-Jan-2044 - 31-Dec-2045	2,230,218	6.7%	24	6.0%	92,926	3.57%	291.2
01-Jan-2046 - 31-Dec-2047	4,770,667	14.2%	46	11.5%	103,710	3.92%	309.0
01-Jan-2048 - 31-Dec-2137	15,673,364	46.8%	187	46.8%	83,815	3.07%	381.4
Total	33,504,206	100.0%	400	100.0%	83,761	3.44%	304.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,290,626	3.9%	24	6.6%	53,776	3.67%	213.7
60% - 70%	450,647	1.3%	7	1.9%	64,378	3.96%	157.4
70% - 80%	1,322,033	3.9%	18	5.0%	73,446	3.53%	205.8
80% - 90%	2,159,645	6.4%	25	6.9%	86,386	3.61%	217.0
90% - 100%	10,230,313	30.5%	109	30.1%	93,856	3.31%	314.1
100% - 110%	14,975,731	44.7%	151	41.7%	99,177	3.36%	341.3
110% - 120%	2,473,910	7.4%	23	6.4%	107,561	3.74%	267.1
120% - 130%	601,300	1.8%	5	1.4%	120,260	4.58%	230.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	33,504,206	100.0%	362	100.0%	92,553	3.44%	304.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,975,100	11.9%	38	10.5%	104,608	3.56%	306.8
Brandenburg	2,104,430	6.3%	21	5.8%	100,211	3.82%	236.8
Mecklenburg-Vorpommern	984,042	2.9%	8	2.2%	123,005	3.74%	296.6
Sachsen	19,266,473	57.5%	214	59.1%	90,030	3.35%	315.3
Sachsen-Anhalt	6,031,476	18.0%	70	19.3%	86,164	3.42%	295.8
Thüringen	1,142,685	3.4%	11	3.0%	103,880	3.58%	300.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	33,504,206	100.0%	362	100.0%	92,553	3.44%	304.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	6,512,069	19.4%	57	15.7%	114,247	98.25%	1.75%
Hochhaus/appartement	26,208,378	78.2%	299	82.6%	87,653	5.02%	94.98%
Mehrfamilienhaus	615,693	1.8%	4	1.1%	153,923	75.00%	25.00%
Zweifamilienhaus	47,706	0.1%	1	0.3%	47,706	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	120,361	0.4%	1	0.3%	120,361	0.00%	100.00%
Total	33,504,206	100.0%	362	100.0%	92,553	20.72%	79.28%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	17,999,633	53.7%	246	68.0%	73,169	3.36%	299.3
100,000 - 150,000	10,400,440	31.0%	89	24.6%	116,859	3.44%	315.1
150,000 - 200,000	3,454,922	10.3%	20	5.5%	172,746	3.55%	304.7
200,000 - 250,000	1,287,093	3.8%	6	1.7%	214,516	3.89%	299.0
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	362,118	1.1%	1	0.3%	362,118	4.20%	300.0
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	33,504,206	100.0%	362	100.0%	92,553	3.44%	304.8