

E-MAC DE 2007-I Investor Report August 2021

Cashflow analysis for the period

Total interest received	591,686	
Interest received on transaction accounts	(163)	
Post Foreclosure Proceeds	241,360	
Liquidity available	3,345,600	
Reserve account available	-	
Receivables under hedging arrangements	464,037	
Total funds available		4,642,519
Company management expenses	1,875	
MPT fee	89,311	
Administration fee	10,588	
Post Foreclosure Fee	94,563	
Third party fees	146,671	
Liquidity Facility fee	1,710	
Payments under hedging arrangements	593,357	
Interest on the Notes	108,675	
Class C PDL Repayment	250,171	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,296,919
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 May 2021	65,185,406
To be disbursed per 1 May 2021	-
Starting principal balance 1 May 2021	65,185,406
Unused amount	-
Principal (p)repayments	(3,126,267)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(36,879)
Ending principal balance	62,022,259
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	62,022,259

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	8,007,832	36,879	250,171	7,794,541
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	30,207,832	36,879	250,171	29,994,541

Performance

	Last period	This period	Since issue
Prepayment rate	19.20%	15.65%	14.04%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	54,397,453	87.7%	556	90.6%
1 - 30	4,184	1,022,676	1.6%	9	1.5%
31 - 60	5,420	792,426	1.3%	6	1.0%
61 - 90	4,028	307,327	0.5%	3	0.5%
91 - 120	9,714	446,940	0.7%	3	0.5%
121-150	2,892	133,087	0.2%	1	0.2%
> 151	952,036	4,922,350	7.9%	36	5.9%
Total	978,274	62,022,259	100.0%	614	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	52,221	36,879	168,224	54,741,319

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	614			
Number of loans parts	716			
	Weighted average	Minimum	Maximum	
Loan size	101,013	3,905	357,986	
Loan part size	86,623	3,905	357,986	
Coupon	3.64%	2.70%	6.47%	
Remaining maturity (months)	285.6	5	560	
Remaining interest period (months)	10.6	1	69	
Original interest period (months)	63.9	6	240	
Seasoning (months)	175.3	168.3	199.5	
Loan to Lending Value	95.0%	5.2%	129.2%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	26,476,886.02	48.9%	42.69%	
Owner occupied	35,545,373.16	51.1%	57.31%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	51,727,486	83.4%	614	85.8%	84,247	3.59%	295.5
Interest Only With Life Insurance Redemption	4,016,005	6.5%	48	6.7%	83,667	3.75%	229.5
Interest Only With Building Savings Account Redem	5,876,622	9.5%	49	6.8%	119,931	3.85%	241.8
Interest Only	402,146	0.6%	5	0.7%	80,429	5.58%	215.7
Total	62,022,259	100.0%	716	100.0%	86,623	3.64%	285.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	7,758,919	12.5%	83	11.6%	93,481	4.20%	276.9
13 - 24	15,692,990	25.3%	181	25.3%	86,702	2.70%	336.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	28,609,690	46.1%	341	47.6%	83,899	3.38%	292.3
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	1,822,092	2.9%	19	2.7%	95,900	5.81%	206.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	8,138,568	13.1%	92	12.8%	88,463	5.31%	191.0
Total	62,022,259	100.0%	716	100.0%	86,623	3.64%	285.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	52,061,599	83.9%	605	84.5%	86,052	3.30%	303.2
4.50% - 4.75%	579,636	0.9%	8	1.1%	72,454	4.70%	165.1
4.75% - 5.00%	1,906,657	3.1%	24	3.4%	79,444	4.91%	182.6
5.00% - 5.25%	1,017,192	1.6%	13	1.8%	78,246	5.13%	202.1
5.25% - 5.50%	3,003,956	4.8%	29	4.1%	103,585	5.39%	201.0
5.50% - 5.75%	1,533,382	2.5%	15	2.1%	102,225	5.64%	212.7
5.75% - 6.00%	827,659	1.3%	11	1.5%	75,242	5.89%	191.4
6.00% - 6.25%	682,766	1.1%	8	1.1%	85,346	6.09%	174.0
6.25% - 6.50%	409,413	0.7%	3	0.4%	136,471	6.35%	182.6
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	62,022,259	100.0%	716	100.0%	86,623	3.64%	285.6

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	2.9%	19	2.7%	95,900	5.81%	206.9
01-Jan-2018 - 31-Dec-2018	228,450	0.4%	3	0.4%	76,150	3.82%	277.1
01-Jan-2019 - 31-Dec-2019	194,559	0.3%	2	0.3%	97,279	3.36%	313.2
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	21,186,499	34.2%	241	33.7%	87,911	3.73%	289.8
01-Jan-2022 - 31-Dec-2022	23,972,873	38.7%	285	39.8%	84,115	3.59%	282.1
01-Jan-2023 - 31-Dec-2023	9,130,431	14.7%	97	13.5%	94,128	2.82%	325.8
01-Jan-2024 - 31-Dec-2024	1,418,540	2.3%	17	2.4%	83,444	3.49%	314.3
01-Jan-2025 - 31-Dec-2025	1,178,395	1.9%	14	2.0%	84,171	3.30%	258.0
01-Jan-2026 - 31-Dec-2026	1,150,177	1.9%	18	2.5%	63,899	4.30%	236.4
01-Jan-2027 - 31-Dec-2027	1,740,244	2.8%	20	2.8%	87,012	5.07%	181.0
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	62,022,259	100.0%	716	100.0%	86,623	3.64%	285.6

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	68,000	0.1%	1	0.1%	68,000	5.84%	5.0
01-Jan-2022 - 31-Dec-2023	125,902	0.2%	5	0.7%	25,180	3.54%	12.0
01-Jan-2024 - 31-Dec-2025	125,073	0.2%	5	0.7%	25,015	4.44%	45.3
01-Jan-2026 - 31-Dec-2027	684,117	1.1%	15	2.1%	45,608	4.02%	69.1
01-Jan-2028 - 31-Dec-2029	1,110,192	1.8%	14	2.0%	79,299	4.43%	92.3
01-Jan-2030 - 31-Dec-2031	1,344,525	2.2%	20	2.8%	67,226	4.04%	112.3
01-Jan-2032 - 31-Dec-2033	1,830,093	3.0%	23	3.2%	79,569	4.33%	136.7
01-Jan-2034 - 31-Dec-2035	2,373,968	3.8%	33	4.6%	71,938	3.61%	165.4
01-Jan-2036 - 31-Dec-2037	4,973,940	8.0%	53	7.4%	93,848	4.07%	186.0
01-Jan-2038 - 31-Dec-2039	1,993,170	3.2%	29	4.1%	68,730	4.17%	209.3
01-Jan-2040 - 31-Dec-2041	4,347,789	7.0%	48	6.7%	90,579	4.68%	233.4
01-Jan-2042 - 31-Dec-2043	4,427,592	7.1%	47	6.6%	94,204	4.08%	256.7
01-Jan-2044 - 31-Dec-2045	4,918,884	7.9%	50	7.0%	98,378	3.60%	283.9
01-Jan-2046 - 31-Dec-2047	8,428,459	13.6%	83	11.6%	101,548	3.70%	303.2
01-Jan-2048 - 31-Dec-2137	25,270,556	40.7%	290	40.5%	87,140	3.11%	368.7
Total	62,022,259	100.0%	716	100.0%	86,623	3.64%	285.6

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,551,099	4.1%	52	8.5%	49,060	4.07%	163.5
60% - 70%	2,286,287	3.7%	29	4.7%	78,837	4.02%	209.9
70% - 80%	3,340,165	5.4%	40	6.5%	83,504	3.80%	212.0
80% - 90%	8,571,182	13.8%	81	13.2%	105,817	3.56%	278.5
90% - 100%	22,331,388	36.0%	206	33.6%	108,405	3.47%	312.2
100% - 110%	16,282,005	26.3%	154	25.1%	105,727	3.44%	324.1
110% - 120%	5,301,333	8.5%	42	6.8%	126,222	4.25%	224.3
120% - 130%	1,358,800	2.2%	10	1.6%	135,880	4.87%	209.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	62,022,259	100.0%	614	100.0%	101,013	3.64%	285.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	6,103,631	9.8%	49	8.0%	124,564	3.35%	314.7
Bayern	4,336,935	7.0%	38	6.2%	114,130	3.50%	281.1
Berlin	3,485,082	5.6%	35	5.7%	99,574	3.53%	296.5
Brandenburg	1,980,681	3.2%	20	3.3%	99,034	3.88%	226.6
Bremen	295,096	0.5%	3	0.5%	98,365	3.73%	310.2
Hamburg	163,956	0.3%	2	0.3%	81,978	3.68%	240.4
Hessen	3,760,510	6.1%	28	4.6%	134,304	3.61%	276.8
Mecklenburg-Vorpommern	963,389	1.6%	8	1.3%	120,424	3.73%	292.5
Niedersachsen	3,703,021	6.0%	37	6.0%	100,082	4.01%	248.3
Nordrhein-Westfalen	9,093,437	14.7%	85	13.8%	106,982	4.19%	256.8
Rheinland-Pfalz	2,259,102	3.6%	22	3.6%	102,686	3.72%	298.2
Saarland	2,063,375	3.3%	18	2.9%	114,632	3.73%	267.1
Sachsen	16,824,203	27.1%	189	30.8%	89,017	3.38%	307.4
Sachsen-Anhalt	5,017,825	8.1%	58	9.4%	86,514	3.46%	287.6
Schleswig-Holstein	841,937	1.4%	11	1.8%	76,540	4.33%	254.9
Thüringen	1,130,081	1.8%	11	1.8%	102,735	3.62%	291.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	62,022,259	100.0%	614	100.0%	101,013	3.64%	285.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	23,911,057	38.6%	203	33.1%	117,788	98.5%	1.5%
Hochhaus/appartement	30,375,452	49.0%	354	57.7%	85,806	17.5%	82.5%
Mehrfamilienhaus	4,445,314	7.2%	29	4.7%	153,287	82.8%	17.2%
Zweifamilienhaus	3,290,436	5.3%	28	4.6%	117,516	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	62,022,259	100.0%	614	100.0%	101,013	51.1%	48.9%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	24,342,460	39.2%	353	57.5%	68,959	3.61%	276.2
100,000 - 150,000	20,393,410	32.9%	169	27.5%	120,671	3.62%	293.2
150,000 - 200,000	11,222,441	18.1%	66	10.7%	170,037	3.75%	290.6
200,000 - 250,000	4,638,458	7.5%	21	3.4%	220,879	3.64%	295.5
250,000 - 300,000	1,067,504	1.7%	4	0.7%	266,876	3.17%	257.5
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	357,986	0.6%	1	0.2%	357,986	4.20%	294.0
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	62,022,259	100.0%	614	100.0%	101,013	3.64%	285.6

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	321		
Number of loans parts	354		
	Weighted average	Minimum	Maximum
Loan size	91,593	7,807	357,986
Loan part size	83,054	7,807	357,986
Coupon	3.47%	2.70%	6.47%
Remaining maturity (months)	296.2	18	536
Remaining interest period (months)	10.3	1	68
Original interest period (months)	51.1	6	240
Seasoning (months)	175.0	169.1	199.5
Loan to Foreclosure Value	97.1%	8.3%	129.2%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	21,838,789.04	77.3%	74.28%
Owner occupied	7,562,471.49	22.7%	25.72%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	26,637,987	90.6%	319	90.1%	83,505	3.46%	303.1	
Interest Only With Life Insurance Redemption	1,581,644	5.4%	23	6.5%	68,767	3.27%	217.0	
Interest Only With Building Savings Account Redem	1,090,483	3.7%	10	2.8%	109,048	3.81%	249.9	
Interest Only	91,146	0.3%	2	0.6%	45,573	4.69%	205.6	
Total	29,401,261	100.0%	354	100.0%	83,054	3.47%	296.2	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	4,550,878	15.5%	47	13.3%	96,827	4.20%	279.8	
13 - 24	8,807,795	30.0%	104	29.4%	84,690	2.70%	337.2	
25 - 36	-	0.0%	-	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	13,610,725	46.3%	175	49.4%	77,776	3.37%	294.0	
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	636,192	2.2%	8	2.3%	79,524	5.77%	202.5	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	1,795,670	6.1%	20	5.6%	89,783	5.25%	187.0	
Total	29,401,261	100.0%	354	100.0%	83,054	3.47%	296.2	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 4.50%	26,969,399	91.7%	326	92.1%	82,728	3.29%	305.7	
4.50% - 4.75%	273,868	0.9%	3	0.8%	91,289	4.73%	220.2	
4.75% - 5.00%	661,299	2.2%	10	2.8%	66,130	4.94%	143.3	
5.00% - 5.25%	408,168	1.4%	4	1.1%	102,042	5.19%	245.6	
5.25% - 5.50%	346,513	1.2%	3	0.8%	115,504	5.44%	196.9	
5.50% - 5.75%	97,897	0.3%	1	0.3%	97,897	5.61%	233.0	
5.75% - 6.00%	151,976	0.5%	2	0.6%	75,988	5.96%	215.5	
6.00% - 6.25%	258,186	0.9%	3	0.8%	86,062	6.13%	193.9	
6.25% - 6.50%	233,955	0.8%	2	0.6%	116,978	6.35%	151.5	
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	29,401,261	100.0%	354	100.0%	83,054	3.47%	296.2	

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
01-Jan-2015 - 31-Dec-2017	636,192	2.2%	8	2.3%	79,524	5.77%	202.5	
01-Jan-2018 - 31-Dec-2018	132,825	0.5%	2	0.6%	66,412	3.54%	252.7	
01-Jan-2019 - 31-Dec-2019	194,559	0.7%	2	0.6%	97,279	3.36%	313.2	
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-	
01-Jan-2021 - 31-Dec-2021	10,737,144	36.5%	130	36.7%	82,593	3.61%	302.2	
01-Jan-2022 - 31-Dec-2022	11,023,288	37.5%	136	38.4%	81,054	3.37%	290.7	
01-Jan-2023 - 31-Dec-2023	4,447,051	15.1%	48	13.6%	92,647	2.78%	331.5	
01-Jan-2024 - 31-Dec-2024	725,145	2.5%	9	2.5%	80,572	3.43%	329.5	
01-Jan-2025 - 31-Dec-2025	248,771	0.8%	3	0.8%	82,924	3.30%	247.8	
01-Jan-2026 - 31-Dec-2026	650,930	2.2%	8	2.3%	81,366	3.75%	259.5	
01-Jan-2027 - 31-Dec-2027	605,357	2.1%	8	2.3%	75,670	5.00%	152.5	
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-	
Total	29,401,261	100.0%	354	100.0%	83,054	3.47%	296.2	

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	7,807	0.0%	1	0.3%	7,807	2.70%	18.0
01-Jan-2024 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2027	384,446	1.3%	9	2.5%	42,716	4.23%	69.8
01-Jan-2028 - 31-Dec-2029	616,742	2.1%	8	2.3%	77,093	4.72%	96.0
01-Jan-2030 - 31-Dec-2031	604,250	2.1%	9	2.5%	67,139	3.12%	108.6
01-Jan-2032 - 31-Dec-2033	492,522	1.7%	8	2.3%	61,565	3.74%	140.5
01-Jan-2034 - 31-Dec-2035	1,127,478	3.8%	14	4.0%	80,534	3.23%	167.0
01-Jan-2036 - 31-Dec-2037	2,015,766	6.9%	24	6.8%	83,990	3.85%	184.3
01-Jan-2038 - 31-Dec-2039	1,103,235	3.8%	16	4.5%	68,952	3.98%	209.6
01-Jan-2040 - 31-Dec-2041	1,456,899	5.0%	18	5.1%	80,939	3.53%	234.2
01-Jan-2042 - 31-Dec-2043	1,756,140	6.0%	19	5.4%	92,428	4.02%	255.3
01-Jan-2044 - 31-Dec-2045	1,867,867	6.4%	22	6.2%	84,903	3.61%	285.4
01-Jan-2046 - 31-Dec-2047	4,463,558	15.2%	43	12.1%	103,804	3.84%	302.7
01-Jan-2048 - 31-Dec-2137	13,504,550	45.9%	163	46.0%	82,850	3.09%	372.0
Total	29,401,261	100.0%	354	100.0%	83,054	3.47%	296.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,352,410	4.6%	26	8.1%	52,016	3.80%	205.1
60% - 70%	321,819	1.1%	5	1.6%	64,364	3.36%	197.3
70% - 80%	1,415,752	4.8%	18	5.6%	78,653	3.81%	190.8
80% - 90%	2,172,851	7.4%	26	8.1%	83,571	3.26%	235.0
90% - 100%	10,114,708	34.4%	104	32.4%	97,257	3.39%	308.0
100% - 110%	11,284,106	38.4%	117	36.4%	96,445	3.38%	336.1
110% - 120%	2,138,316	7.3%	20	6.2%	106,916	3.77%	254.3
120% - 130%	601,300	2.0%	5	1.6%	120,260	4.58%	224.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	29,401,261	100.0%	321	100.0%	91,593	3.47%	296.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,485,082	11.9%	35	10.9%	99,574	3.53%	296.5
Brandenburg	1,980,681	6.7%	20	6.2%	99,034	3.88%	226.6
Mecklenburg-Vorpommern	963,389	3.3%	8	2.5%	120,424	3.73%	292.5
Sachsen	16,824,203	57.2%	189	58.9%	89,017	3.38%	307.4
Sachsen-Anhalt	5,017,825	17.1%	58	18.1%	86,514	3.46%	287.6
Thüringen	1,130,081	3.8%	11	3.4%	102,735	3.62%	291.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	29,401,261	100.0%	321	100.0%	91,593	3.47%	296.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	6,185,219	21.0%	56	17.4%	110,450	98.21%	1.79%
Hochhaus/appartement	22,561,929	76.7%	260	81.0%	86,777	5.38%	94.62%
Mehrfamilienhaus	607,616	2.1%	4	1.2%	151,904	75.00%	25.00%
Zweifamilienhaus	46,497	0.2%	1	0.3%	46,497	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	29,401,261	100.0%	321	100.0%	91,593	22.74%	77.26%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	15,793,205	53.7%	219	68.2%	72,115	3.38%	294.7
100,000 - 150,000	8,959,429	30.5%	77	24.0%	116,356	3.51%	300.3
150,000 - 200,000	3,234,687	11.0%	19	5.9%	170,247	3.55%	292.8
200,000 - 250,000	1,055,953	3.6%	5	1.6%	211,191	3.91%	294.7
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	357,986	1.2%	1	0.3%	357,986	4.20%	294.0
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	29,401,261	100.0%	321	100.0%	91,593	3.47%	296.2