

**E-MAC DE 2007-I Investor Report May 2023**

**Cashflow analysis for the period**

Total interest received	348,860	
Interest received on transaction accounts	(281)	
Post Foreclosure Proceeds	144,816	
Liquidity available	3,345,600	
Reserve account available	-	
Receivables under hedging arrangements	281,232	
Total funds available		4,120,227
Company management expenses	706	
MPT fee	72,738	
Administration fee	12,100	
Post Foreclosure Fee	53,938	
Third party fees	62,972	
Liquidity Facility Commitment fee	1,617	
Repayment funded Liquidity Facility loan previous period	108,226	
Other amounts due and payable to Liquidity Facility provider	862	
Payments under hedging arrangements	140,244	
Interest on the Notes	482,864	
Class C PDL Repayment	-	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		936,266
Available after distribution of funds		3,183,961
Undrawn Liquidity Facility	3,183,961	
Reserve account funding	-	
Available liquidity		3,183,961
Net cashflow		-

**Liquidity Facility**

Undrawn Liquidity Facility start period	3,237,374
Repayment funded Liquidity Facility loan previous period	108,226
Liquidity available	3,345,600
Liquidity Facility Drawing this period	161,639
Undrawn Liquidity Facility	3,183,961
Of which Stand-By Drawing	-

**Collateral**

Starting current balance 1 February 2023	43,620,430
To be disbursed per 1 February 2023	-
Starting principal balance 1 February 2023	43,620,430
Unused amount	-
Principal (p)repayments	(1,705,982)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	41,914,447
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	41,914,447

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	7,327,422	-	-	7,327,422
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	29,527,422	-	-	29,527,422

**Performance**

	Last period	This period	Since issue
Prepayment rate	5.60%	11.98%	14.71%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	35,590,273	84.9%	381	87.8%
1 - 30	4,057	1,089,819	2.6%	12	2.8%
31 - 60	8,199	948,796	2.3%	11	2.5%
61 - 90	10,595	729,674	1.7%	5	1.2%
91 - 120	4,275	143,510	0.3%	1	0.2%
121-150	-	-	0.0%	0	0.0%
> 151	816,675	3,412,376	8.1%	24	5.5%
Total	843,801	41,914,447	100.0%	434	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	3,543	-	78,300	54,269,091

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	434		
Number of loans parts	508		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	96,577	3,378	344,753
Loan part size	82,509	3,378	344,753
Coupon	3.97%	2.70%	6.40%
Remaining maturity (months)	255.2	7	495
Remaining interest period (months)	15.9	1	58
Original interest period (months)	43.6	3	240
Seasoning (months)	196.6	189.4	220.5
Loan to Lending Value	90.9%	3.4%	128.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	17,812,455.15	48.2%	42.50%
Owner occupied	24,101,992.23	51.8%	57.50%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	35,782,415	85.4%	446	87.8%	80,230	3.93%	261.5	
Interest Only With Life Insurance Redemption	2,092,176	5.0%	28	5.5%	74,721	3.67%	216.7	
Interest Only With Building Savings Account Redemption	3,639,942	8.7%	29	5.7%	125,515	4.28%	220.8	
Interest Only	399,914	1.0%	5	1.0%	79,983	5.59%	202.5	
<b>Total</b>	<b>41,914,447</b>	<b>100.0%</b>	<b>508</b>	<b>100.0%</b>	<b>82,509</b>	<b>3.97%</b>	<b>255.2</b>	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	9,064,270	21.6%	107	21.1%	84,713	5.42%	218.5	
13 - 24	16,295,568	38.9%	198	39.0%	82,301	3.25%	286.4	
25 - 36	-	0.0%	-	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	13,529,734	32.3%	165	32.5%	81,998	3.52%	259.4	
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	1,280,641	3.1%	13	2.6%	98,511	5.88%	175.9	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	1,744,235	4.2%	25	4.9%	69,769	5.15%	180.7	
<b>Total</b>	<b>41,914,447</b>	<b>100.0%</b>	<b>508</b>	<b>100.0%</b>	<b>82,509</b>	<b>3.97%</b>	<b>255.2</b>	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 3.00%	12,060,429	28.8%	148	29.1%	81,489	2.71%	310.0	
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-	
3.25% - 3.50%	10,536,567	25.1%	132	26.0%	79,822	3.31%	261.2	
3.50% - 3.75%	1,799,158	4.3%	19	3.7%	94,693	3.60%	271.3	
3.75% - 4.00%	535,526	1.3%	7	1.4%	76,504	3.84%	235.1	
4.00% - 4.25%	1,849,113	4.4%	23	4.5%	80,396	4.10%	224.4	
4.25% - 4.50%	914,604	2.2%	12	2.4%	76,217	4.31%	262.5	
4.50% - 4.75%	1,732,870	4.1%	23	4.5%	75,342	4.56%	241.6	
4.75% - 5.00%	1,167,659	2.8%	15	3.0%	77,844	4.92%	210.0	
5.00% - 5.25%	183,865	0.4%	4	0.8%	45,966	5.14%	157.1	
5.25% - 5.50%	2,890,561	6.9%	33	6.5%	87,593	5.29%	210.9	
5.50% - 5.75%	3,323,842	7.9%	36	7.1%	92,329	5.62%	219.2	
5.75% - 6.00%	582,429	1.4%	7	1.4%	83,204	5.85%	205.9	
6.00% - >	4,337,824	10.3%	49	9.6%	88,527	6.14%	181.1	
<b>Total</b>	<b>41,914,447</b>	<b>100.0%</b>	<b>508</b>	<b>100.0%</b>	<b>82,509</b>	<b>3.97%</b>	<b>255.2</b>	

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	1,280,641	3.1%	13	2.6%	98,511	5.88%	175.9	
01-Jan-2018 - 31-Dec-2018	95,625	0.2%	1	0.2%	95,625	4.20%	290.0	
01-Jan-2019 - 31-Dec-2019	109,559	0.3%	1	0.2%	109,559	2.70%	391.0	
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-	
01-Jan-2021 - 31-Dec-2021	225,570	0.5%	3	0.6%	75,190	3.63%	265.1	
01-Jan-2022 - 31-Dec-2022	40,605	0.1%	1	0.2%	40,605	4.20%	135.0	
01-Jan-2023 - 31-Dec-2023	17,289,833	41.3%	204	40.2%	84,754	4.16%	262.8	
01-Jan-2024 - 31-Dec-2024	8,255,483	19.7%	103	20.3%	80,150	3.34%	269.3	
01-Jan-2025 - 31-Dec-2025	2,354,282	5.6%	28	5.5%	84,081	4.83%	210.1	
01-Jan-2026 - 31-Dec-2026	4,717,317	11.3%	64	12.6%	73,708	3.51%	262.3	
01-Jan-2027 - 31-Dec-2027	7,216,011	17.2%	87	17.1%	82,943	3.82%	246.2	
01-Jan-2028 - 31-Dec-2111	329,521	0.8%	3	0.6%	109,840	6.23%	180.6	
<b>Total</b>	<b>41,914,447</b>	<b>100.0%</b>	<b>508</b>	<b>100.0%</b>	<b>82,509</b>	<b>3.97%</b>	<b>255.2</b>	

<b>Legal Maturity</b>	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023	5,735	0.0%	1	0.2%	5,735	4.59%	7.0
01-Jan-2024 - 31-Dec-2025	43,035	0.1%	4	0.8%	10,759	4.26%	27.0
01-Jan-2026 - 31-Dec-2027	406,196	1.0%	10	2.0%	40,619	3.84%	48.5
01-Jan-2028 - 31-Dec-2029	1,053,743	2.5%	14	2.8%	75,267	4.83%	72.6
01-Jan-2030 - 31-Dec-2031	729,407	1.7%	12	2.4%	60,784	4.72%	94.3
01-Jan-2032 - 31-Dec-2033	1,151,130	2.7%	15	3.0%	76,742	4.32%	115.4
01-Jan-2034 - 31-Dec-2035	1,065,629	2.5%	19	3.7%	56,086	4.19%	141.7
01-Jan-2036 - 31-Dec-2037	3,356,668	8.0%	40	7.9%	83,917	3.79%	163.6
01-Jan-2038 - 31-Dec-2039	1,857,639	4.4%	26	5.1%	71,448	4.37%	190.5
01-Jan-2040 - 31-Dec-2041	6,033,046	14.4%	68	13.4%	88,721	5.16%	212.6
01-Jan-2042 - 31-Dec-2043	4,951,286	11.8%	60	11.8%	82,521	4.91%	234.9
01-Jan-2044 - 31-Dec-2045	3,352,530	8.0%	40	7.9%	83,813	4.07%	260.4
01-Jan-2046 - 31-Dec-2047	3,852,039	9.2%	39	7.7%	98,770	3.50%	285.4
01-Jan-2048 - 31-Dec-2137	14,056,372	33.5%	160	31.5%	87,852	3.07%	350.4
<b>Total</b>	<b>41,914,447</b>	<b>100.0%</b>	<b>508</b>	<b>100.0%</b>	<b>82,509</b>	<b>3.97%</b>	<b>255.2</b>

<b>Loan to Lending Value Loans</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,149,171	5.1%	47	10.8%	45,727	3.87%	147.8
60% - 70%	2,522,695	6.0%	34	7.8%	74,197	3.84%	182.4
70% - 80%	2,474,814	5.9%	29	6.7%	85,338	3.40%	235.0
80% - 90%	9,999,028	23.9%	96	22.1%	104,157	3.88%	264.6
90% - 100%	14,612,264	34.9%	139	32.0%	105,124	3.86%	284.7
100% - 110%	6,164,971	14.7%	59	13.6%	104,491	4.03%	291.1
110% - 120%	3,268,649	7.8%	24	5.5%	136,194	5.12%	187.7
120% - 130%	722,855	1.7%	6	1.4%	120,476	4.25%	170.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>41,914,447</b>	<b>100.0%</b>	<b>434</b>	<b>100.0%</b>	<b>96,577</b>	<b>3.97%</b>	<b>255.2</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	3,241,553	7.7%	31	7.1%	104,566	3.62%	273.2
Bayern	3,205,614	7.6%	29	6.7%	110,538	3.96%	232.9
Berlin	2,398,914	5.7%	25	5.8%	95,957	3.85%	271.0
Brandenburg	1,234,417	2.9%	12	2.8%	102,868	4.00%	189.9
Bremen	171,233	0.4%	2	0.5%	85,616	3.89%	275.0
Hamburg	103,559	0.2%	1	0.2%	103,559	2.70%	279.0
Hessen	3,202,134	7.6%	23	5.3%	139,223	4.34%	237.6
Mecklenburg-Vorpommern	585,258	1.4%	5	1.2%	117,052	4.09%	256.5
Niedersachsen	2,342,083	5.6%	27	6.2%	86,744	3.83%	229.6
Nordrhein-Westfalen	5,586,022	13.3%	54	12.4%	103,445	4.18%	248.7
Rheinland-Pfalz	1,998,476	4.8%	20	4.6%	99,924	3.97%	260.3
Saarland	1,821,128	4.3%	16	3.7%	113,821	4.07%	261.4
Sachsen	11,835,005	28.2%	140	32.3%	84,536	3.94%	269.0
Sachsen-Anhalt	2,923,045	7.0%	35	8.1%	83,516	3.55%	268.3
Schleswig-Holstein	577,154	1.4%	7	1.6%	82,451	4.21%	245.4
Thüringen	688,853	1.6%	7	1.6%	98,408	4.71%	232.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>41,914,447</b>	<b>100.0%</b>	<b>434</b>	<b>100.0%</b>	<b>96,577</b>	<b>3.97%</b>	<b>255.2</b>

<b>Property type</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	16,303,485	38.9%	144	33.2%	113,219	98.6%	1.4%
Hochhaus/appartement	20,186,005	48.2%	247	56.9%	81,725	17.4%	82.6%
Mehrfamilienhaus	2,886,063	6.9%	19	4.4%	151,898	84.2%	15.8%
Zweifamilienhaus	2,538,895	6.1%	24	5.5%	105,787	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>41,914,447</b>	<b>100.0%</b>	<b>434</b>	<b>100.0%</b>	<b>96,577</b>	<b>51.8%</b>	<b>48.2%</b>

<b>Loansize</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	17,791,446	42.4%	264	60.8%	67,392	3.80%	250.4
100,000 - 150,000	14,330,256	34.2%	117	27.0%	122,481	3.97%	265.5
150,000 - 200,000	6,826,773	16.3%	40	9.2%	170,669	4.17%	247.9
200,000 - 250,000	2,368,220	5.7%	11	2.5%	215,293	4.55%	254.6
250,000 - 300,000	253,000	0.6%	1	0.2%	253,000	6.25%	64.0
300,000 - 350,000	344,753	0.8%	1	0.2%	344,753	2.70%	364.0
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>41,914,447</b>	<b>100.0%</b>	<b>434</b>	<b>100.0%</b>	<b>96,577</b>	<b>3.97%</b>	<b>255.2</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 224  
Number of loans parts 248

	Weighted average	Minimum	Maximum
Loan size	87,792	4,856	344,753
Loan part size	79,296	4,856	344,753
Coupon	3.91%	2.70%	6.26%
Remaining maturity (months)	262.5	12	404
Remaining interest period (months)	15.3	1	58
Original interest period (months)	38.0	6	240
Seasoning (months)	196.1	190.1	220.5
Loan to Foreclosure Value	92.6%	8.9%	128.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	14,720,234.15	77.2%	74.85%
Owner occupied	4,945,257.77	22.8%	25.15%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	18,274,634	92.9%	229	92.3%	79,802	3.93%	267.0
Interest Only With Life Insurance Redemption	870,275	4.4%	14	5.6%	62,163	3.50%	187.6
Interest Only With Building Savings Account Redemption	431,669	2.2%	3	1.2%	143,890	3.83%	230.7
Interest Only	88,914	0.5%	2	0.8%	44,457	4.73%	219.8
<b>Total</b>	<b>19,665,492</b>	<b>100.0%</b>	<b>248</b>	<b>100.0%</b>	<b>79,296</b>	<b>3.91%</b>	<b>262.5</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	4,287,123	21.8%	51	20.6%	84,061	5.39%	222.3
13 - 24	9,330,809	47.4%	114	46.0%	81,849	3.25%	289.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	5,088,459	25.9%	70	28.2%	72,692	3.60%	268.6
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	314,983	1.6%	4	1.6%	78,746	5.99%	150.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	644,118	3.3%	9	3.6%	71,569	4.99%	150.7
<b>Total</b>	<b>19,665,492</b>	<b>100.0%</b>	<b>248</b>	<b>100.0%</b>	<b>79,296</b>	<b>3.91%</b>	<b>262.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	7,012,532	35.7%	85	34.3%	82,500	2.71%	315.7
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	3,854,687	19.6%	56	22.6%	68,834	3.31%	272.5
3.50% - 3.75%	415,388	2.1%	5	2.0%	83,078	3.63%	247.5
3.75% - 4.00%	336,893	1.7%	4	1.6%	84,223	3.84%	259.8
4.00% - 4.25%	926,782	4.7%	13	5.2%	71,291	4.11%	224.7
4.25% - 4.50%	709,248	3.6%	8	3.2%	88,656	4.32%	276.0
4.50% - 4.75%	578,250	2.9%	7	2.8%	82,607	4.58%	225.1
4.75% - 5.00%	676,122	3.4%	9	3.6%	75,125	4.93%	185.3
5.00% - 5.25%	15,669	0.1%	1	0.4%	15,669	5.04%	51.0
5.25% - 5.50%	1,281,828	6.5%	14	5.6%	91,559	5.28%	203.9
5.50% - 5.75%	1,864,691	9.5%	21	8.5%	88,795	5.61%	220.1
5.75% - 6.00%	395,917	2.0%	5	2.0%	79,183	5.85%	218.5
6.00% - >	1,597,486	8.1%	20	8.1%	79,874	6.14%	181.1
<b>Total</b>	<b>19,665,492</b>	<b>100.0%</b>	<b>248</b>	<b>100.0%</b>	<b>79,296</b>	<b>3.91%</b>	<b>262.5</b>

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	314,983	1.6%	4	1.6%	78,746	5.99%	150.4
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	109,559	0.6%	1	0.4%	109,559	2.70%	391.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	81,980	0.4%	1	0.4%	81,980	4.20%	273.0
01-Jan-2022 - 31-Dec-2022	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2023 - 31-Dec-2023	9,146,812	46.5%	108	43.5%	84,693	3.98%	273.7
01-Jan-2024 - 31-Dec-2024	4,232,431	21.5%	53	21.4%	79,857	3.40%	268.9
01-Jan-2025 - 31-Dec-2025	949,256	4.8%	13	5.2%	73,020	5.41%	191.2
01-Jan-2026 - 31-Dec-2026	1,936,335	9.8%	29	11.7%	66,770	3.44%	251.4
01-Jan-2027 - 31-Dec-2027	2,720,660	13.8%	38	15.3%	71,596	3.94%	257.5
01-Jan-2028 - 31-Dec-2111	173,476	0.9%	1	0.4%	173,476	6.07%	229.0
<b>Total</b>	<b>19,665,492</b>	<b>100.0%</b>	<b>248</b>	<b>100.0%</b>	<b>79,296</b>	<b>3.91%</b>	<b>262.5</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2022 - 31-Dec-2023	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2025	20,176	0.1%	2	0.8%	10,088	3.55%	24.9
01-Jan-2026 - 31-Dec-2027	197,799	1.0%	5	2.0%	39,560	3.67%	47.7
01-Jan-2028 - 31-Dec-2029	511,252	2.6%	8	3.2%	63,906	4.20%	77.7
01-Jan-2030 - 31-Dec-2031	342,459	1.7%	5	2.0%	68,492	4.49%	94.3
01-Jan-2032 - 31-Dec-2033	616,230	3.1%	8	3.2%	77,029	4.34%	117.8
01-Jan-2034 - 31-Dec-2035	387,420	2.0%	6	2.4%	64,570	5.29%	139.5
01-Jan-2036 - 31-Dec-2037	1,562,015	7.9%	21	8.5%	74,382	3.83%	163.6
01-Jan-2038 - 31-Dec-2039	714,157	3.6%	12	4.8%	59,513	4.71%	189.7
01-Jan-2040 - 31-Dec-2041	2,090,852	10.6%	25	10.1%	83,634	5.15%	213.4
01-Jan-2042 - 31-Dec-2043	2,962,083	15.1%	36	14.5%	82,280	4.88%	234.3
01-Jan-2044 - 31-Dec-2045	1,191,920	6.1%	15	6.0%	79,461	4.31%	260.8
01-Jan-2046 - 31-Dec-2047	1,443,558	7.3%	16	6.5%	90,222	3.58%	288.3
01-Jan-2048 - 31-Dec-2137	7,625,570	38.8%	89	35.9%	85,681	2.99%	353.5
<b>Total</b>	<b>19,665,492</b>	<b>100.0%</b>	<b>248</b>	<b>100.0%</b>	<b>79,296</b>	<b>3.91%</b>	<b>262.5</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,068,432	5.4%	21	9.4%	50,878	3.93%	182.3
60% - 70%	812,253	4.1%	13	5.8%	62,481	3.39%	165.9
70% - 80%	817,841	4.2%	13	5.8%	62,911	3.46%	181.9
80% - 90%	3,171,561	16.1%	35	15.6%	90,616	3.70%	251.5
90% - 100%	7,610,875	38.7%	80	35.7%	95,136	3.90%	283.1
100% - 110%	4,729,017	24.0%	49	21.9%	96,511	3.93%	299.5
110% - 120%	1,123,158	5.7%	10	4.5%	112,316	4.65%	229.4
120% - 130%	332,355	1.7%	3	1.3%	110,785	5.54%	175.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>19,665,492</b>	<b>100.0%</b>	<b>224</b>	<b>100.0%</b>	<b>87,792</b>	<b>3.91%</b>	<b>262.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,398,914	12.2%	25	11.2%	95,957	3.85%	271.0
Brandenburg	1,234,417	6.3%	12	5.4%	102,868	4.00%	189.9
Mecklenburg-Vorpommern	585,258	3.0%	5	2.2%	117,052	4.09%	256.5
Sachsen	11,836,005	60.2%	140	62.5%	84,536	3.94%	269.0
Sachsen-Anhalt	2,923,045	14.9%	35	15.6%	83,516	3.55%	268.3
Thüringen	688,853	3.5%	7	3.1%	98,408	4.71%	232.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>19,665,492</b>	<b>100.0%</b>	<b>224</b>	<b>100.0%</b>	<b>87,792</b>	<b>3.91%</b>	<b>262.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	4,051,393	20.6%	38	17.0%	106,616	97.37%	2.63%
Hochhaus/appartement	15,076,058	76.7%	182	81.3%	82,835	6.04%	93.96%
Mehrfamilienhaus	495,409	2.5%	3	1.3%	165,136	66.67%	33.33%
Zweifamilienhaus	42,632	0.2%	1	0.4%	42,632	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>19,665,492</b>	<b>100.0%</b>	<b>224</b>	<b>100.0%</b>	<b>87,792</b>	<b>22.77%</b>	<b>77.23%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	11,389,091	57.9%	162	72.3%	70,303	3.74%	261.5
100,000 - 150,000	5,754,455	29.3%	49	21.9%	117,438	4.27%	261.8
150,000 - 200,000	1,769,886	9.0%	10	4.5%	176,989	4.33%	240.7
200,000 - 250,000	407,306	2.1%	2	0.9%	203,653	2.76%	309.8
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	344,753	1.8%	1	0.4%	344,753	2.70%	364.0
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>19,665,492</b>	<b>100.0%</b>	<b>224</b>	<b>100.0%</b>	<b>87,792</b>	<b>3.91%</b>	<b>262.5</b>