

**E-MAC DE 2007-I Investor Report May 2024**

**Cashflow analysis for the period**

Total interest received	423,498	
Interest received on transaction accounts	(81)	
Post Foreclosure Proceeds	123,759	
Liquidity available	3,345,600	
Reserve account available	-	
Receivables under hedging arrangements	109,910	
Total funds available		4,002,687
Company management expenses	-	
MPT fee	70,992	
Administration fee	12,100	
Post Foreclosure Fee	45,806	
Third party fees	91,967	
Liquidity Facility Commitment fee	1,459	
Repayment funded Liquidity Facility loan previous period	490,457	
Other amounts due and payable to Liquidity Facility provider	5,503	
Payments under hedging arrangements	911	
Interest on the Notes	593,431	
Class C PDL Repayment	-	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,312,626
Available after distribution of funds		2,690,061
Undrawn Liquidity Facility	2,690,061	
Reserve account funding	-	
Available liquidity		2,690,061
Net cashflow		-

**Liquidity Facility**

Undrawn Liquidity Facility start period	2,855,143
Repayment funded Liquidity Facility loan previous period	490,457
Liquidity available	3,345,600
Liquidity Facility Drawing this period	655,539
Undrawn Liquidity Facility	2,690,061
Of which Stand-By Drawing	-

**Collateral**

Starting current balance 1 February 2024	37,074,559
To be disbursed per 1 February 2024	-
Starting principal balance 1 February 2024	37,074,559
Unused amount	-
Principal (p)repayments	(1,468,044)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	35,606,515
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	35,606,515

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	7,396,475	-	-	7,396,475
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	29,596,475	-	-	29,596,475

**Performance**

	Last period	This period	Since issue
Prepayment rate	9.31%	11.61%	14.72%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	29,526,881	82.9%	325	85.3%
1 - 30	8,147	1,157,884	3.3%	17	4.5%
31 - 60	13,807	1,155,704	3.2%	9	2.4%
61 - 90	3,731	291,465	0.8%	3	0.8%
91 - 120	3,096	91,471	0.3%	1	0.3%
121-150	2,153	57,509	0.2%	1	0.3%
> 151	667,425	3,325,601	9.3%	25	6.6%
Total	698,359	35,606,515	100.0%	381	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	-	-	9,651	54,250,635

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	381		
Number of loans parts	444		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	93,455	375	335,836
Loan part size	80,195	375	335,836
Coupon	5.36%	2.70%	8.19%
Remaining maturity (months)	205.9	10	392
Remaining interest period (months)	14.5	1	59
Original interest period (months)	46.0	3	240
Seasoning (months)	208.6	201.4	231.5
Loan to Lending Value	88.5%	0.3%	128.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	14,633,330.85	47.0%	41.10%
Owner occupied	20,973,184.17	53.0%	58.90%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
Annuity	29,898,681	84.0%	385	86.7%	77,659	5.37%	208.5
Interest Only With Life Insurance Redemption	1,856,486	5.2%	25	5.6%	74,259	4.65%	185.3
Interest Only With Building Savings Account Redemption	3,348,982	9.4%	28	6.3%	119,606	5.53%	196.6
Interest Only	502,366	1.4%	6	1.4%	83,728	6.10%	189.2
<b>Total</b>	<b>35,606,515</b>	<b>100.0%</b>	<b>444</b>	<b>100.0%</b>	<b>80,195</b>	<b>5.36%</b>	<b>205.9</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
0 - 12	8,435,104	23.7%	107	24.1%	78,833	7.95%	161.1
13 - 24	10,755,560	30.2%	128	28.8%	84,028	5.04%	212.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	13,643,433	38.3%	174	39.2%	78,411	3.98%	235.1
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	1,280,641	3.6%	13	2.9%	98,511	5.88%	163.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,491,777	4.2%	22	5.0%	67,808	5.18%	179.6
<b>Total</b>	<b>35,606,515</b>	<b>100.0%</b>	<b>444</b>	<b>100.0%</b>	<b>80,195</b>	<b>5.36%</b>	<b>205.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
0% - 3.00%	1,961,818	5.5%	22	5.0%	89,174	2.77%	295.8
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	9,894,182	27.8%	130	29.3%	76,109	3.31%	248.9
3.50% - 3.75%	444,200	1.2%	5	1.1%	88,840	3.53%	277.6
3.75% - 4.00%	396,444	1.1%	5	1.1%	79,289	3.84%	228.9
4.00% - 4.25%	1,642,269	4.6%	19	4.3%	86,435	4.09%	220.7
4.25% - 4.50%	176,534	0.5%	2	0.5%	88,267	4.47%	263.6
4.50% - 4.75%	274,007	0.8%	5	1.1%	54,801	4.67%	219.6
4.75% - 5.00%	986,134	2.8%	13	2.9%	75,856	4.92%	212.6
5.00% - 5.25%	169,531	0.5%	4	0.9%	42,383	5.14%	152.7
5.25% - 5.50%	921,763	2.6%	11	2.5%	83,797	5.35%	166.3
5.50% - 5.75%	2,496,476	7.0%	26	5.9%	96,018	5.63%	198.9
5.75% - 6.00%	2,292,587	6.4%	27	6.1%	84,911	5.86%	181.7
6.00% - >	13,950,569	39.2%	175	39.4%	79,718	7.36%	165.1
<b>Total</b>	<b>35,606,515</b>	<b>100.0%</b>	<b>444</b>	<b>100.0%</b>	<b>80,195</b>	<b>5.36%</b>	<b>205.9</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan part size	WAC	
01-Jan-2015 - 31-Dec-2017	1,280,641	3.6%	13	2.9%	98,511	5.88%	163.9
01-Jan-2018 - 31-Dec-2018	95,625	0.3%	1	0.2%	95,625	4.20%	278.0
01-Jan-2019 - 31-Dec-2019	109,559	0.3%	1	0.2%	109,559	2.70%	379.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	225,570	0.6%	3	0.7%	75,190	3.63%	253.1
01-Jan-2022 - 31-Dec-2022	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2023 - 31-Dec-2023	324,328	0.9%	4	0.9%	81,082	6.20%	185.7
01-Jan-2024 - 31-Dec-2024	12,707,214	35.7%	159	35.8%	79,920	6.40%	192.6
01-Jan-2025 - 31-Dec-2025	6,094,745	17.1%	72	16.2%	84,649	5.70%	187.6
01-Jan-2026 - 31-Dec-2026	5,388,414	15.1%	76	17.1%	70,900	4.00%	237.9
01-Jan-2027 - 31-Dec-2027	6,795,891	19.1%	85	19.1%	79,952	3.80%	237.0
01-Jan-2028 - 31-Dec-2111	2,584,528	7.3%	30	6.8%	86,151	6.32%	175.1
<b>Total</b>	<b>35,606,515</b>	<b>100.0%</b>	<b>444</b>	<b>100.0%</b>	<b>80,195</b>	<b>5.36%</b>	<b>205.9</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-2024 - 31-Dec-2025	65,948	0.2%	5	1.1%	13,190	6.53%	15.9
01-Jan-2026 - 31-Dec-2027	276,442	0.8%	8	1.8%	34,555	4.18%	37.8
01-Jan-2028 - 31-Dec-2029	861,060	2.4%	17	3.8%	50,651	5.90%	60.1
01-Jan-2030 - 31-Dec-2031	1,045,944	2.9%	19	4.3%	55,050	6.38%	83.2
01-Jan-2032 - 31-Dec-2033	1,270,083	3.5%	16	3.6%	79,380	5.86%	104.3
01-Jan-2034 - 31-Dec-2035	1,173,231	3.3%	20	4.5%	58,662	5.52%	127.7
01-Jan-2036 - 31-Dec-2037	6,994,721	19.8%	81	18.2%	86,355	6.72%	155.8
01-Jan-2038 - 31-Dec-2039	4,201,732	11.8%	51	11.5%	82,387	6.64%	175.3
01-Jan-2040 - 31-Dec-2041	5,691,536	16.0%	64	14.4%	88,930	5.75%	202.3
01-Jan-2042 - 31-Dec-2043	3,386,843	9.5%	42	9.5%	80,639	4.98%	221.8
01-Jan-2044 - 31-Dec-2045	1,576,989	4.4%	19	4.3%	82,999	4.13%	247.1
01-Jan-2046 - 31-Dec-2047	2,437,388	6.8%	24	5.4%	101,558	4.26%	271.9
01-Jan-2048 - 31-Dec-2137	6,624,597	18.6%	78	17.6%	84,931	3.35%	319.7
<b>Total</b>	<b>35,606,515</b>	<b>100.0%</b>	<b>444</b>	<b>100.0%</b>	<b>80,195</b>	<b>5.36%</b>	<b>205.9</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%	2,564,225	7.2%	57	15.0%	44,986	4.92%	125.4
60% - 70%	1,938,017	5.4%	25	6.6%	77,521	4.78%	170.1
70% - 80%	3,735,798	10.5%	38	10.0%	98,310	4.77%	206.9
80% - 90%	10,006,274	28.1%	102	26.8%	98,101	5.26%	218.1
90% - 100%	11,312,075	31.8%	110	28.9%	102,837	5.58%	226.4
100% - 110%	2,734,137	7.7%	24	6.3%	113,922	6.41%	213.2
110% - 120%	2,694,450	7.6%	20	5.2%	134,723	5.69%	182.8
120% - 130%	621,539	1.7%	5	1.3%	124,308	4.20%	142.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>35,606,515</b>	<b>100.0%</b>	<b>381</b>	<b>100.0%</b>	<b>93,455</b>	<b>5.36%</b>	<b>205.9</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	2,965,375	8.3%	28	7.3%	105,906	4.66%	232.2
Bayern	2,809,070	7.9%	25	6.6%	112,363	5.32%	189.6
Berlin	2,018,328	5.7%	21	5.5%	96,111	5.07%	215.0
Brandenburg	906,603	2.5%	9	2.4%	100,623	4.92%	168.5
Bremen	164,250	0.5%	2	0.5%	82,125	3.86%	266.5
Hamburg	101,385	0.3%	1	0.3%	101,385	5.63%	220.0
Hessen	2,954,000	8.3%	22	5.8%	134,273	5.82%	190.6
Mecklenburg-Vorpommern	368,824	1.0%	4	1.0%	92,206	4.80%	216.2
Niedersachsen	2,054,048	5.8%	24	6.3%	85,585	5.13%	184.8
Nordrhein-Westfalen	4,795,541	13.5%	49	12.9%	97,868	5.36%	209.3
Rheinland-Pfalz	1,628,326	4.6%	17	4.5%	95,784	5.70%	205.9
Saarland	1,675,559	4.7%	15	3.9%	111,704	5.20%	226.8
Sachsen	9,777,413	27.5%	123	32.3%	79,491	5.70%	201.1
Sachsen-Anhalt	2,261,720	6.4%	28	7.3%	80,776	5.00%	225.7
Schleswig-Holstein	553,655	1.6%	7	1.8%	79,094	5.17%	213.9
Thüringen	573,417	1.6%	6	1.6%	95,570	5.32%	211.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>35,606,515</b>	<b>100.0%</b>	<b>381</b>	<b>100.0%</b>	<b>93,455</b>	<b>5.36%</b>	<b>205.9</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	14,259,247	40.0%	130	34.1%	109,687	98.5%	1.5%
Hochhaus/appartement	16,525,743	46.4%	211	55.4%	78,321	17.5%	82.5%
Mehrfamilienhaus	2,686,135	7.5%	18	4.7%	149,230	83.3%	16.7%
Zweifamilienhaus	2,135,390	6.0%	22	5.8%	97,063	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>35,606,515</b>	<b>100.0%</b>	<b>381</b>	<b>100.0%</b>	<b>93,455</b>	<b>53.0%</b>	<b>47.0%</b>

<b>Loan size</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	15,836,501	44.5%	242	63.5%	65,440	5.27%	198.4
100,000 - 150,000	11,616,388	32.6%	94	24.7%	123,579	5.25%	218.9
150,000 - 200,000	6,681,818	18.8%	39	10.2%	171,329	5.41%	204.9
200,000 - 250,000	1,135,972	3.2%	5	1.3%	227,194	6.73%	196.9
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	335,836	0.9%	1	0.3%	335,836	8.08%	162.0
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>35,606,515</b>	<b>100.0%</b>	<b>381</b>	<b>100.0%</b>	<b>93,455</b>	<b>5.36%</b>	<b>205.9</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 191  
Number of loans parts 209

	Weighted average	Minimum	Maximum
Loan size	83,274	12,300	335,836
Loan part size	76,102	12,300	335,836
Coupon	5.44%	2.70%	8.19%
Remaining maturity (months)	205.2	16	392
Remaining interest period (months)	15.2	1	59
Original interest period (months)	40.3	6	240
Seasoning (months)	207.8	202.1	231.2
Loan to Lending Value	90.0%	0.4%	128.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	11,876,562.71	77.5%	74.67%
Owner occupied	4,028,741.35	22.5%	25.33%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	14,601,856	91.8%	192	91.9%	76,051	5.50%	207.5
Interest Only With Life Insurance Redemption	792,958	5.0%	12	5.7%	66,080	5.35%	155.7
Interest Only With Building Savings Account Redemption	422,976	2.7%	3	1.4%	140,992	3.83%	218.2
Interest Only	87,514	0.6%	2	1.0%	43,757	4.75%	207.3
<b>Total</b>	<b>15,905,304</b>	<b>100.0%</b>	<b>209</b>	<b>100.0%</b>	<b>76,102</b>	<b>5.44%</b>	<b>205.2</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	3,959,235	24.9%	49	23.4%	80,801	7.95%	157.8
13 - 24	5,600,629	35.2%	70	33.5%	80,009	4.95%	214.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	5,567,846	35.0%	79	37.8%	70,479	4.16%	237.7
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	2.0%	4	1.9%	78,746	5.99%	138.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	462,612	2.9%	7	3.3%	66,087	5.03%	151.9
<b>Total</b>	<b>15,905,304</b>	<b>100.0%</b>	<b>209</b>	<b>100.0%</b>	<b>76,102</b>	<b>5.44%</b>	<b>205.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 3.00%	1,195,608	7.5%	14	6.7%	85,401	2.77%	300.6
3.00% - 3.25%	-	0.0%	-	0.0%	-	0.00%	-
3.25% - 3.50%	3,616,618	22.7%	55	26.3%	65,757	3.31%	262.1
3.50% - 3.75%	73,628	0.5%	1	0.5%	73,628	3.53%	207.0
3.75% - 4.00%	255,710	1.6%	3	1.4%	85,237	3.84%	232.1
4.00% - 4.25%	868,703	5.5%	12	5.7%	72,392	4.11%	220.0
4.25% - 4.50%	176,534	1.1%	2	1.0%	88,267	4.47%	263.6
4.50% - 4.75%	123,658	0.8%	2	1.0%	61,829	4.74%	157.0
4.75% - 5.00%	509,034	3.2%	7	3.3%	72,719	4.93%	194.5
5.00% - 5.25%	12,300	0.1%	1	0.5%	12,300	5.04%	39.0
5.25% - 5.50%	394,122	2.5%	4	1.9%	98,531	5.33%	142.7
5.50% - 5.75%	871,964	5.5%	10	4.8%	87,196	5.63%	193.1
5.75% - 6.00%	1,366,577	8.6%	17	8.1%	80,387	5.85%	189.6
6.00% - >	6,440,848	40.5%	81	38.8%	79,517	7.38%	161.8
<b>Total</b>	<b>15,905,304</b>	<b>100.0%</b>	<b>209</b>	<b>100.0%</b>	<b>76,102</b>	<b>5.44%</b>	<b>205.2</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	2.0%	4	1.9%	78,746	5.99%	138.4
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	109,559	0.7%	1	0.5%	109,559	2.70%	379.0
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	81,980	0.5%	1	0.5%	81,980	4.20%	261.0
01-Jan-2022 - 31-Dec-2022	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2023 - 31-Dec-2023	141,068	0.9%	3	1.4%	47,023	5.32%	189.2
01-Jan-2024 - 31-Dec-2024	6,452,160	40.6%	79	37.8%	81,673	6.21%	195.4
01-Jan-2025 - 31-Dec-2025	2,839,584	17.9%	35	16.7%	81,131	5.97%	185.0
01-Jan-2026 - 31-Dec-2026	2,180,651	13.7%	34	16.3%	64,137	3.84%	231.6
01-Jan-2027 - 31-Dec-2027	2,467,214	15.5%	36	17.2%	68,534	3.90%	251.3
01-Jan-2028 - 31-Dec-2111	1,318,105	8.3%	16	7.7%	82,382	6.28%	166.8
<b>Total</b>	<b>15,905,304</b>	<b>100.0%</b>	<b>209</b>	<b>100.0%</b>	<b>76,102</b>	<b>5.44%</b>	<b>205.2</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-2024 - 31-Dec-2025	36,124	0.2%	2	1.0%	18,062	6.04%	16.3
01-Jan-2026 - 31-Dec-2027	93,142	0.6%	4	1.9%	23,285	4.85%	38.5
01-Jan-2028 - 31-Dec-2029	545,348	3.4%	10	4.8%	54,535	5.90%	62.5
01-Jan-2030 - 31-Dec-2031	517,296	3.3%	8	3.8%	64,662	5.67%	81.9
01-Jan-2032 - 31-Dec-2033	711,887	4.5%	9	4.3%	79,099	6.20%	106.2
01-Jan-2034 - 31-Dec-2035	329,783	2.1%	6	2.9%	54,964	5.33%	122.3
01-Jan-2036 - 31-Dec-2037	3,286,008	20.7%	39	18.7%	84,257	7.06%	156.3
01-Jan-2038 - 31-Dec-2039	1,643,337	10.3%	22	10.5%	74,697	7.04%	173.3
01-Jan-2040 - 31-Dec-2041	2,311,418	14.5%	28	13.4%	82,551	5.90%	203.5
01-Jan-2042 - 31-Dec-2043	1,863,095	11.7%	24	11.5%	77,629	4.92%	221.4
01-Jan-2044 - 31-Dec-2045	644,846	4.1%	9	4.3%	71,650	4.01%	245.3
01-Jan-2046 - 31-Dec-2047	790,247	5.0%	9	4.3%	87,805	4.00%	275.7
01-Jan-2048 - 31-Dec-2137	3,132,774	19.7%	39	18.7%	80,328	3.29%	322.5
<b>Total</b>	<b>15,905,304</b>	<b>100.0%</b>	<b>209</b>	<b>100.0%</b>	<b>76,102</b>	<b>5.44%</b>	<b>205.2</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%	1,180,469	7.4%	26	13.6%	45,403	5.28%	142.8
60% - 70%	675,225	4.2%	12	6.3%	56,269	4.53%	129.0
70% - 80%	1,007,747	6.3%	14	7.3%	71,982	5.61%	153.7
80% - 90%	3,322,025	20.9%	38	19.9%	87,422	5.07%	209.6
90% - 100%	6,951,731	43.7%	75	39.3%	92,690	5.61%	227.3
100% - 110%	1,732,764	10.9%	17	8.9%	101,927	6.07%	218.7
110% - 120%	804,304	5.1%	7	3.7%	114,901	4.87%	211.3
120% - 130%	231,039	1.5%	2	1.0%	115,520	5.98%	122.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>15,905,304</b>	<b>100.0%</b>	<b>191</b>	<b>100.0%</b>	<b>83,274</b>	<b>5.44%</b>	<b>205.2</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	2,018,328	12.7%	21	11.0%	96,111	5.07%	215.0
Brandenburg	905,603	5.7%	9	4.7%	100,623	4.92%	168.5
Mecklenburg-Vorpommern	368,824	2.3%	4	2.1%	92,206	4.80%	216.2
Sachsen	9,777,413	61.5%	123	64.4%	79,491	5.70%	201.1
Sachsen-Anhalt	2,261,720	14.2%	28	14.7%	80,776	5.00%	225.7
Thüringen	573,417	3.6%	6	3.1%	95,570	5.32%	211.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>15,905,304</b>	<b>100.0%</b>	<b>191</b>	<b>100.0%</b>	<b>83,274</b>	<b>5.44%</b>	<b>205.2</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	3,394,022	21.3%	33	17.3%	102,849	96.97%	3.03%
Hochhaus/appartement	11,991,924	75.4%	154	80.6%	77,870	5.19%	94.81%
Mehrfamilienhaus	479,945	3.0%	3	1.6%	159,982	66.67%	33.33%
Zweifamilienhaus	39,413	0.2%	1	0.5%	39,413	100.00%	0.00%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>15,905,304</b>	<b>100.0%</b>	<b>191</b>	<b>100.0%</b>	<b>83,274</b>	<b>22.51%</b>	<b>77.49%</b>

<b>Loansize</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0 - 100,000	9,880,695	62.1%	146	76.4%	67,676	5.28%	205.4
100,000 - 150,000	4,102,384	25.8%	35	18.3%	117,211	5.65%	209.3
150,000 - 200,000	1,586,388	10.0%	9	4.7%	176,265	5.39%	203.0
200,000 - 250,000	-	0.0%	-	0.0%	-	0.00%	-
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	335,836	2.1%	1	0.5%	335,836	8.08%	162.0
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>15,905,304</b>	<b>100.0%</b>	<b>191</b>	<b>100.0%</b>	<b>83,274</b>	<b>5.44%</b>	<b>205.2</b>