

E-MAC DE 2007-I Investor Report November 2017

Cashflow analysis for the period

Total interest received	1,807,108	
Interest received on transaction accounts	(300)	
Net Post Foreclosure Proceeds	215,644	
Liquidity available	6,010,523	
Reserve account available	-	
Receivables under hedging arrangements	789,232	
Total funds available		8,822,208
Company management expenses	8,434	
MPT fee	177,100	
Administration fee	-	
Third party fees	370,778	
Liquidity Facility fee	3,213	
Payments under hedging arrangements	1,384,908	
Interest on the Notes	174,101	
Class C PDL Repayment	693,151	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		2,811,685
Available after distribution of funds		6,010,523
Undrawn Liquidity Facility	6,010,523	
Reserve account funding	-	
Available liquidity		6,010,523
Net cashflow		-

Collateral

Starting current balance 1 August 2017	168,756,826	
To be disbursed per 1 August 2017	-	
Starting principal balance 1 August 2017	168,756,826	
Unused amount	-	
Principal (p)repayments	(17,638,341)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,117,671)	
Ending principal balance		150,000,814
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		150,000,814

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9,393,956	1,117,671	693,151	9,818,476
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	31,593,956	1,117,671	693,151	32,018,476

Performance

	Last period	This period	Since issue
Prepayment rate	50.85%	36.19%	11.99%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	111,349,032	74.2%	1007	76.0%
1 - 30	81,887	17,694,260	11.8%	149	11.2%
31 - 60	27,639	3,684,969	2.5%	34	2.6%
61 - 90	17,980	1,403,803	0.9%	13	1.0%
91 - 120	13,210	740,827	0.5%	5	0.4%
121-150	16,041	588,377	0.4%	4	0.3%
> 151	2,391,334	14,539,546	9.7%	113	8.5%
Total	2,548,090	150,000,814	100.0%	1,325	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	1,583,514	1,117,671	24,473	52,895,988

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 1,325
Number of loan parts 1,510

	Weighted average	Minimum	Maximum
Loan size	113,208	4,333	385,849
Loan part size	99,338	4,333	385,849
Coupon	4.02%	2.70%	8.50%
Remaining maturity (months)	310.3	1	581
Remaining interest period (months)	37.1	1	116
Original interest period (months)	84.6	3	240
Seasoning (months)	129.7	121.1	156.9
Loan to Lending Value	100.1%	5.7%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	58,661,540.00	44.6%	39.11%
Owner occupied	91,339,274.14	55.4%	60.89%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	124,921,706	83.3%	1,283	85.0%	97,367	3.98%	324.1
Interest Only With Life Insurance Redemption	11,121,717	7.4%	111	7.4%	100,196	4.09%	236.2
Interest Only With Building Savings Account Redem	12,941,923	8.6%	107	7.1%	120,953	4.21%	246.9
Interest Only	1,015,469	0.7%	9	0.6%	112,830	5.33%	241.5
Total	150,000,814	100.0%	1,510	100.0%	99,338	4.02%	310.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	31,778,866	21.2%	331	21.9%	96,009	4.16%	321.8
13 - 24	35,496,692	23.7%	370	24.5%	95,937	2.70%	374.3
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	32,981,143	22.0%	363	24.0%	90,857	3.44%	336.1
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	4,771,008	3.2%	49	3.2%	97,368	5.77%	240.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	44,973,106	30.0%	397	26.3%	113,282	5.19%	240.2
Total	150,000,814	100.0%	1,510	100.0%	99,338	4.02%	310.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	99,376,919	66.3%	1,057	70.0%	94,018	3.39%	345.6
4.50% - 4.75%	5,777,875	3.9%	48	3.2%	120,372	4.67%	227.2
4.75% - 5.00%	14,405,203	9.6%	127	8.4%	113,427	4.89%	241.1
5.00% - 5.25%	8,843,046	5.9%	74	4.9%	119,501	5.13%	248.8
5.25% - 5.50%	8,552,722	5.7%	79	5.2%	108,262	5.39%	250.3
5.50% - 5.75%	5,864,267	3.9%	57	3.8%	102,882	5.64%	235.4
5.75% - 6.00%	3,380,590	2.3%	31	2.1%	109,051	5.88%	249.1
6.00% - 6.25%	2,195,011	1.5%	22	1.5%	99,773	6.12%	224.3
6.25% - 6.50%	752,058	0.5%	7	0.5%	107,437	6.37%	214.3
6.50% - 6.75%	693,549	0.5%	6	0.4%	115,591	6.57%	247.5
6.75% - 7.00%	138,690	0.1%	1	0.1%	138,690	6.80%	183.9
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	20,883	0.0%	1	0.1%	20,883	8.50%	195.0
Total	150,000,814	100.0%	1,510	100.0%	99,338	4.02%	310.3

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	55,121	0.0%	2	0.1%	27,560	4.23%	259.0
01-Jan-2016 - 31-Dec-2016	1,716,447	1.1%	17	1.1%	100,967	5.55%	227.4
01-Jan-2017 - 31-Dec-2017	18,607,677	12.4%	196	13.0%	94,937	4.46%	312.0
01-Jan-2018 - 31-Dec-2018	29,271,407	19.5%	305	20.2%	95,972	3.53%	335.8
01-Jan-2019 - 31-Dec-2019	22,768,764	15.2%	234	15.5%	97,302	2.70%	383.8
01-Jan-2020 - 31-Aug-2111	77,581,398	51.7%	756	50.1%	102,621	4.45%	280.6
Total	150,000,814	100.0%	1,510	100.0%	99,338	4.02%	310.3

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	10,210	0.0%	1	0.1%	10,210	4.09%	(9.0)
01-Jan-2018 - 31-Dec-2019	58,837	0.0%	2	0.1%	29,418	2.99%	18.4
01-Jan-2020 - 31-Dec-2021	738,625	0.5%	8	0.5%	92,328	4.81%	44.6
01-Jan-2022 - 31-Dec-2023	828,429	0.6%	14	0.9%	59,173	4.48%	60.9
01-Jan-2024 - 31-Dec-2025	1,250,172	0.8%	23	1.5%	54,355	4.48%	87.2
01-Jan-2026 - 31-Dec-2027	3,396,678	2.3%	43	2.8%	78,993	4.59%	113.9
01-Jan-2028 - 31-Dec-2029	2,769,769	1.8%	32	2.1%	86,555	4.57%	134.2
01-Jan-2030 - 31-Dec-2031	4,036,508	2.7%	47	3.1%	85,888	4.48%	158.9
01-Jan-2032 - 31-Dec-2033	5,645,627	3.8%	51	3.4%	110,699	4.65%	182.6
01-Jan-2034 - 31-Dec-2035	4,672,666	3.1%	54	3.6%	86,531	3.95%	209.3
01-Jan-2036 - 31-Dec-2037	15,547,075	10.4%	140	9.3%	111,051	4.35%	231.3
01-Jan-2038 - 31-Dec-2039	5,546,848	3.7%	60	4.0%	92,447	4.90%	255.7
01-Jan-2040 - 31-Dec-2041	11,414,308	7.6%	108	7.2%	105,688	5.03%	279.2
01-Jan-2042 - 31-Dec-2043	17,314,100	11.5%	150	9.9%	115,427	4.59%	303.7
01-Jan-2044 - 31-Dec-2045	13,192,346	8.8%	126	8.3%	104,701	4.17%	328.0
01-Jan-2046 - 31-Dec-2047	22,530,542	15.0%	219	14.5%	102,879	3.95%	347.2
01-Jan-2048 - 31-Dec-2137	41,048,075	27.4%	432	28.6%	95,019	2.99%	422.4
Total	150,000,814	100.0%	1,510	100.0%	99,338	4.02%	310.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	5,682,942	3.8%	94	7.1%	60,457	4.54%	161.9
60% - 70%	4,994,918	3.3%	43	3.2%	116,161	4.54%	229.6
70% - 80%	5,093,413	3.4%	56	4.2%	90,954	4.33%	245.2
80% - 90%	12,241,375	8.2%	107	8.1%	114,405	4.42%	246.2
90% - 100%	27,439,747	18.3%	225	17.0%	121,954	4.21%	315.0
100% - 110%	50,771,460	33.8%	426	32.2%	119,182	3.85%	343.9
110% - 120%	38,750,700	25.8%	334	25.2%	116,020	3.75%	330.0
120% - 130%	5,026,259	3.4%	40	3.0%	125,656	4.33%	264.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	150,000,814	100.0%	1,325	100.0%	113,208	4.02%	310.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	15,534,034	10.4%	114	8.6%	136,263	4.12%	314.4
Bayern	12,730,678	8.5%	99	7.5%	128,593	4.17%	300.0
Berlin	9,181,490	6.1%	84	6.3%	109,303	3.93%	326.8
Brandenburg	6,537,285	4.4%	56	4.2%	116,737	4.18%	272.2
Bremen	1,214,788	0.8%	12	0.9%	101,232	4.14%	313.7
Hamburg	1,163,437	0.8%	11	0.8%	105,767	4.06%	289.5
Hessen	9,349,432	6.2%	70	5.3%	133,563	4.35%	298.8
Mecklenburg-Vorpommern	1,964,167	1.3%	14	1.1%	140,298	4.30%	301.4
Niedersachsen	9,235,219	6.2%	81	6.1%	114,015	4.44%	268.8
Nordrhein-Westfalen	20,787,133	13.9%	174	13.1%	119,466	4.30%	283.2
Rheinland-Pfalz	7,165,571	4.8%	59	4.5%	121,450	4.32%	298.2
Saarland	3,589,984	2.4%	29	2.2%	123,793	4.07%	302.2
Sachsen	34,938,297	23.3%	357	26.9%	97,866	3.51%	344.3
Sachsen-Anhalt	10,243,152	6.8%	106	8.0%	96,634	3.57%	338.8
Schleswig-Holstein	4,059,248	2.7%	38	2.9%	106,822	4.74%	282.6
Thüringen	2,306,899	1.5%	21	1.6%	109,852	3.85%	314.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	150,000,814	100.0%	1,325	100.0%	113,208	4.02%	310.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	58,908,620	39.3%	454	34.3%	129,755	98.7%	1.3%
Hochhaus/appartement	74,351,354	49.6%	762	57.5%	97,574	26.0%	74.0%
Mehrfamilienhaus	10,509,953	7.0%	63	4.8%	166,825	71.4%	28.6%
Zweifamilienhaus	6,104,024	4.1%	45	3.4%	135,645	95.6%	4.4%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	126,864	0.1%	1	0.1%	126,864	0.0%	100.0%
Total	150,000,814	100.0%	1,325	100.0%	113,208	55.4%	44.6%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	45,262,572	30.2%	619	46.7%	73,122	3.86%	295.4
100,000 - 150,000	54,425,204	36.3%	445	33.6%	122,304	4.02%	318.4
150,000 - 200,000	30,031,963	20.0%	175	13.2%	171,611	4.16%	317.5
200,000 - 250,000	14,611,936	9.7%	66	5.0%	221,393	4.23%	311.3
250,000 - 300,000	3,957,813	2.6%	15	1.1%	263,854	3.83%	314.8
300,000 - 350,000	940,806	0.6%	3	0.2%	313,602	4.32%	278.6
350,000 - 400,000	770,520	0.5%	2	0.2%	385,260	3.84%	333.3
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	150,000,814	100.0%	1,325	100.0%	113,208	4.02%	310.3

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	638		
Number of loans parts	693		
	Weighted average	Minimum	Maximum
Loan size	102,149	11,386	384,671
Loan part size	94,042	9,695	384,671
Coupon	3.68%	2.70%	6.61%
Remaining maturity (months)	331.4	12	581
Remaining interest period (months)	28.4	1	115
Original interest period (months)	55.4	3	240
Seasoning (months)	129.9	121.1	156.9
Loan to Foreclosure Value	104.5%	9.8%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	47,290,203.80	76.2%	72.56%
Owner occupied	17,881,085.87	23.8%	27.44%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	57,649,014	88.5%	615	88.7%	93,738	3.66%	342.0
Interest Only With Life Insurance Redemption	4,381,303	6.7%	49	7.1%	89,414	3.71%	241.0
Interest Only With Building Savings Account Redemp	2,914,104	4.5%	26	3.8%	112,081	4.00%	260.1
Interest Only	226,869	0.3%	3	0.4%	75,623	3.73%	303.7
Total	65,171,290	100.0%	693	100.0%	94,042	3.68%	331.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	17,103,594	26.2%	177	25.5%	96,630	4.18%	326.3
13 - 24	21,532,404	33.0%	225	32.5%	95,700	2.70%	377.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,856,004	24.3%	192	27.7%	82,583	3.39%	334.2
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	1,692,969	2.6%	20	2.9%	84,648	5.82%	255.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	8,986,320	13.8%	79	11.4%	113,751	5.21%	239.6
Total	65,171,290	100.0%	693	100.0%	94,042	3.68%	331.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	54,370,129	83.4%	592	85.4%	91,841	3.36%	349.1
4.50% - 4.75%	1,043,531	1.6%	12	1.7%	86,961	4.69%	210.4
4.75% - 5.00%	3,367,888	5.2%	31	4.5%	108,642	4.89%	233.4
5.00% - 5.25%	2,215,210	3.4%	18	2.6%	123,067	5.15%	275.9
5.25% - 5.50%	975,147	1.5%	8	1.2%	121,893	5.46%	236.6
5.50% - 5.75%	867,305	1.3%	9	1.3%	96,367	5.64%	261.8
5.75% - 6.00%	823,985	1.3%	7	1.0%	117,712	5.89%	252.8
6.00% - 6.25%	1,112,880	1.7%	11	1.6%	101,171	6.15%	231.9
6.25% - 6.50%	338,814	0.5%	4	0.6%	84,704	6.34%	185.1
6.50% - 6.75%	56,400	0.1%	1	0.1%	56,400	6.61%	231.9
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	65,171,290	100.0%	693	100.0%	94,042	3.68%	331.4

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	44,910	0.1%	1	0.1%	44,910	4.26%	320.0
01-Jan-2016 - 31-Dec-2016	506,019	0.8%	6	0.9%	84,337	5.55%	271.9
01-Jan-2017 - 31-Dec-2017	9,325,244	14.3%	99	14.3%	94,194	4.39%	318.6
01-Jan-2018 - 31-Dec-2018	16,842,816	25.8%	179	25.8%	94,094	3.50%	341.8
01-Jan-2019 - 31-Dec-2019	13,725,656	21.1%	139	20.1%	98,746	2.70%	386.1
01-Jan-2020 - 31-Aug-2111	24,726,645	37.9%	269	38.8%	91,921	4.05%	299.9
Total	65,171,290	100.0%	693	100.0%	94,042	3.68%	331.4

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	11,386	0.0%	1	0.1%	11,386	4.20%	12.0
01-Jan-2020 - 31-Dec-2021	98,000	0.2%	1	0.1%	98,000	2.70%	43.0
01-Jan-2022 - 31-Dec-2023	115,254	0.2%	3	0.4%	38,418	3.80%	67.4
01-Jan-2024 - 31-Dec-2025	278,421	0.4%	5	0.7%	55,684	3.88%	89.7
01-Jan-2026 - 31-Dec-2027	1,291,613	2.0%	16	2.3%	80,726	4.24%	114.7
01-Jan-2028 - 31-Dec-2029	1,254,714	1.9%	14	2.0%	89,622	4.39%	137.4
01-Jan-2030 - 31-Dec-2031	1,703,083	2.6%	19	2.7%	89,636	3.82%	155.5
01-Jan-2032 - 31-Dec-2033	1,836,171	2.8%	21	3.0%	87,437	3.73%	185.6
01-Jan-2034 - 31-Dec-2035	2,114,882	3.2%	25	3.6%	84,595	3.39%	211.8
01-Jan-2036 - 31-Dec-2037	5,100,759	7.8%	50	7.2%	102,015	4.14%	230.6
01-Jan-2038 - 31-Dec-2039	2,176,189	3.3%	27	3.9%	80,600	4.62%	256.7
01-Jan-2040 - 31-Dec-2041	3,207,715	4.9%	34	4.9%	94,345	4.40%	278.1
01-Jan-2042 - 31-Dec-2043	4,763,447	7.3%	46	6.6%	103,553	4.24%	304.0
01-Jan-2044 - 31-Dec-2045	4,985,078	7.6%	54	7.8%	92,316	4.01%	330.7
01-Jan-2046 - 31-Dec-2047	13,216,478	20.3%	129	18.6%	102,453	4.01%	348.1
01-Jan-2048 - 31-Dec-2137	23,018,100	35.3%	248	35.8%	92,815	2.96%	428.4
Total	65,171,290	100.0%	693	100.0%	94,042	3.68%	331.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,786,196	2.7%	30	4.7%	59,540	4.07%	206.6
60% - 70%	789,024	1.2%	10	1.6%	78,902	4.25%	195.1
70% - 80%	920,143	1.4%	13	2.0%	70,780	4.28%	192.6
80% - 90%	4,063,690	6.2%	40	6.3%	101,592	4.32%	241.6
90% - 100%	6,603,628	10.1%	64	10.0%	103,182	3.82%	293.7
100% - 110%	22,164,762	34.0%	212	33.2%	104,551	3.55%	355.2
110% - 120%	25,900,088	39.7%	245	38.4%	105,715	3.55%	355.6
120% - 130%	2,943,759	4.5%	24	3.8%	122,657	4.05%	302.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	65,171,290	100.0%	638	100.0%	102,149	3.68%	331.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	9,181,490	14.1%	84	13.2%	109,303	3.93%	326.8
Brandenburg	6,537,285	10.0%	56	8.8%	116,737	4.18%	272.2
Mecklenburg-Vorpommern	1,964,167	3.0%	14	2.2%	140,298	4.30%	301.4
Sachsen	34,938,297	53.6%	357	56.0%	97,866	3.51%	344.3
Sachsen-Anhalt	10,243,152	15.7%	106	16.6%	96,634	3.57%	338.8
Thüringen	2,306,899	3.5%	21	3.3%	109,852	3.85%	314.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	65,171,290	100.0%	638	100.0%	102,149	3.68%	331.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	14,479,835	22.2%	116	18.2%	124,826	98.28%	1.72%
Hochhaus/appartement	49,024,847	75.2%	510	79.9%	96,127	6.08%	93.92%
Mehrfamilienhaus	1,241,843	1.9%	8	1.3%	155,230	62.50%	37.50%
Zweifamilienhaus	297,901	0.5%	3	0.5%	99,300	66.67%	33.33%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	126,864	0.2%	1	0.2%	126,864	0.00%	100.00%
Total	65,171,290	100.0%	638	100.0%	102,149	23.82%	76.18%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	27,124,161	41.6%	356	55.8%	76,191	3.54%	320.1
100,000 - 150,000	26,630,497	40.9%	222	34.8%	119,957	3.71%	343.4
150,000 - 200,000	6,806,484	10.4%	40	6.3%	170,162	3.90%	327.8
200,000 - 250,000	4,225,477	6.5%	19	3.0%	222,394	4.20%	324.2
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	384,671	0.6%	1	0.2%	384,671	2.70%	435.0
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	65,171,290	100.0%	638	100.0%	102,149	3.68%	331.4