## E-MAC DE 2005-I Investor Report May 2013

# Cashflow analysis for the period Total interest received Interest received on transaction accounts Net Post Foreclusere Proceeds Liquidity available Reserve account available Receivables under hedging arrangements Total funds available 3,114,615 (575) 120,192 7,152,822 5,228,156 30,000 15,645,211 Company management expenses MPT fee Administration fee Third party fees Liquidly Facility fee Payments under hedging arrangements Interest on the Notes DD. Becompared 26,898 73,912 4,620 97,938 2,131 2,076,604 306,388 845,209 PDL Repayment Deferred Purchase Price Instalment Total funds distributed 3,433,699 Available after distribution of funds 12,211,512 Г Undrawn Liquidity Facility Reserve account funding 7,152,822 5,058,690 Available liquidity Г 12,211,512 Net cashflow Г -**Collateral** Starting current balance per 1 February 2013 To be disbursed per 1 February 2013 Starting principal balance 1 February 2013 Principal redemptions and repayments Loans re-assigned to Seller Loans assigned (substituted) Further Advances bought Losses for the period 238,427,388 238,427,388 (2,237,299) (845,209)

Ending principal balance

Balance Reset Participation

Total balance E-MAC DE 2005-I

#### Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance	
Class A		-	-	-	L
Class B	-	-	-	-	L
Class C	-	-	-	-	L
Class D	-	-	-	-	L
Class E	-	845,209	845,209	-	L
Total	-	845,209	845,209	-	L

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## Performance

	Last Period	This period	Since issue
Prepayment rate	4.77%	3.93%	2.09%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current		195,869,690	83.2%	1718	84.5%
1 - 30	61,076	11,722,329	5.0%	87	4.3%
31 - 60	17,852	1,217,522	0.5%	11	0.5%
61 - 90	26,287	1,638,654	0.7%	13	0.6%
91 - 120	22,474	1,055,071	0.4%	9	0.4%
121 - 150	61,283	2,088,006	0.9%	19	0.9%
> 150	2,786,157	21,753,607	9.2%	175	8.6%
Total	2,975,131	235,344,880	100.0%	2,032	100.0%
	Last period	This period	Net Recovered	Total	
Aggregate principal losses	876,835	845,209	122,861	9,691,830	

235,344,880

235,344,880

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# Summary - Total Portfolio

<b>Characteristics</b>	

Amounts to be disbursed	-						
Number of home	0.000						
Number of borrowers Number of loans parts	2,032 2,486						
	2,100						
	(Weighted) average	Minimum	Maximum				
Borrower size Loan part size	115,819 94,668	1,911 912	830,000 830,000				
Coupon	5.28%	3.80%	6.50%				
Remaining maturity (months)	290.4	1	435				
Remaining interest period (months)	22.6	1	77				
Original interest period (months)	119.6	60	120				
Seasoning (months) Loan to Lending Value	97.8 104.5%	66.2 1.0%	111.0 120.0%				
Loan to Lending value	104.376	1.078	120.078				
	Value	As % of number of loans	As % (	Outstanding principal a	imount		
Investment properties	111,112,877	57.97%		47.21%			
Owner occupied	124,232,004	42.03%		52.79%			
			Number of loan	As percentage of			
Redemption type	Value	As percentage of total	parts	total	Average loan Part Size	WAC	WAM
Annuity	152,673,511	64.9%	1,691	68.0%	90,286	5.28%	310.3
Interest Only With Life Insurance Redemption	26,481,849	11.3%	226	9.1%	117,176	5.37%	240.2
Interest Only With Building Savings Account Redemption	24,295,506	10.3%	211	8.5%	115,145	5.21%	181.4
Interest Only	31,894,015	13.6%	358	14.4%	89,089	5.25%	320.2
Total	235,344,880	100.0%	2,486	100.0%	94,668	5.28%	290.4
			,100		1.,000	0.2070	
			<u></u>				
Interest term	Value	As percentage of total	Number of Ioan parts	As percentage of total	Average loan Part Size	WAC	WAM
Interest term	value	no percentage or total	parts	total	Average loan Fait Size	WAU	VY AIVI
0 - 12	-	0.0%	-	0.0%		0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36 37 - 48	-	0.0% 0.0%	-	0.0% 0.0%	-	0.00% 0.00%	-
49 - 60	1,040,498	0.0%	- 17	0.7%	61,206	5.29%	302.6
61 - 72	-	0.0%		0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%		0.00%	-
85 - 96	1,667,522	0.7%	26	1.0%	64,135	5.14%	299.0
97 - 108 109 - 125	- 232,636,860	0.0%	-	0.0% 98.3%	-	0.00%	- 290.3
126 - 132	232,030,000	98.8% 0.0%	2,443	0.0%	95,226	5.28% 0.00%	- 290.5
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	235,344,880	100.0%	2,486	100.0%	94,668	5.28%	290.4
Masteria	)/=!	A	Number of loan	As percentage of	August Lang Dart Cine	WAC	WAM
Mortgage coupons	Value	As percentage of total	parts	total	Average loan Part Size	WAC	WAN
0% - 4.50%	7,576,537	3.2%	66	2.7%	114,796	4.28%	326.4
4.50% - 4.75%	14,387,116	6.1%	128	5.1%	112,399	4.66%	312.1
4.75% - 5.00%	30,458,008	12.9%	267	10.7%	114,075	4.89%	302.6
5.00% - 5.25% 5.25% - 5.50%	60,391,521 56,251,818	25.7% 23.9%	653 616	26.3% 24.8%	92,483 91,318	5.15% 5.38%	292.0 290.9
5.50% - 5.75%	40,758,117		010				
		17.3%	447			5.63%	273.9
5.75% - 6.00%	22,039,697	17.3% 9.4%	447 258	18.0% 10.4%	91,181 85,425	5.63% 5.87%	273.9 270.8
6.00% - 6.25%	22,039,697 3,248,306	9.4% 1.4%	258 48	18.0% 10.4% 1.9%	91,181 85,425 67,673	5.87% 6.07%	270.8 298.2
6.00% - 6.25% 6.25% - 6.50%	22,039,697	9.4% 1.4% 0.1%	258	18.0% 10.4% 1.9% 0.1%	91,181 85,425 67,673 77,920	5.87% 6.07% 6.47%	270.8 298.2 303.9
6.00% - 6.25% 6.25% - 6.50% 6.50% - 6.75%	22,039,697 3,248,306	9.4% 1.4% 0.1% 0.0%	258 48	18.0% 10.4% 1.9% 0.1% 0.0%	91,181 85,425 67,673	5.87% 6.07% 6.47% 0.00%	270.8 298.2
6.00% - 6.25% 6.25% - 6.50%	22,039,697 3,248,306	9.4% 1.4% 0.1%	258 48	18.0% 10.4% 1.9% 0.1%	91,181 85,425 67,673 77,920	5.87% 6.07% 6.47%	270.8 298.2 303.9
6.00% - 6.25% 6.25% - 6.50% 6.50% - 6.75% 6.75% - 7.00% 7.00% - 7.25% 7.25% - 7.50%	22,039,697 3,248,306	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0%	258 48	18.0% 10.4% 1.9% 0.1% 0.0% 0.0% 0.0%	91,181 85,425 67,673 77,920 - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00%	270.8 298.2 303.9 -
6.00% - 6.25% 6.25% - 6.50% 6.50% - 6.75% 6.75% - 7.0% 7.00% - 7.25%	22,039,697 3,248,306	9.4% 1.4% 0.1% 0.0% 0.0%	258 48 3 - -	18.0% 10.4% 1.9% 0.1% 0.0% 0.0%	91,181 85,425 67,673 77,920 - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00%	270.8 298.2 303.9 - -
6.00% - 6.25% 6.25% - 6.50% 6.75% - 7.00% 7.00% - 7.25% 7.25% - 7.50% 7.50% - >	22,039,697 3,248,306 233,761 - - - - -	9,4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0%	258 48 3 - - - -	$\begin{array}{c} 18.0\%\\ 10.4\%\\ 1.9\%\\ 0.1\%\\ 0.0$	91,181 85,425 67,673 77,920 - - - - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00%	270.8 298.2 303.9 - - - -
6.00% - 6.25% 6.25% - 6.50% 6.50% - 6.75% 6.75% - 7.00% 7.00% - 7.25% 7.25% - 7.50%	22,039,697 3,248,306	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0%	258 48 3 - - -	18.0% 10.4% 1.9% 0.1% 0.0% 0.0% 0.0%	91,181 85,425 67,673 77,920 - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00%	270.8 298.2 303.9 - - -
6.00% - 6.25% 6.25% - 6.50% 6.75% - 7.00% 7.00% - 7.25% 7.25% - 7.50% 7.50% - >	22,039,697 3,248,306 233,761 - - - - -	9,4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0%	258 48 3 - - - - - - - - - - - - - - - - - -	18.0% 10.4% 1.9% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 100.0%	91,181 85,425 67,673 77,920 - - - - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00%	270.8 298.2 303.9 - - - - -
6.00% - 6.25% 6.25% - 6.50% 6.50% - 7.0% 7.00% - 7.25% 7.25% - 7.50% 7.50% -> Total	22,039,697 3,248,306 233,761 - - - - - - - - - - - - - - - - - - -	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 100.0%	258 48 3 - - 2,486 Number of Ioan	18.0% 10.4% 1.9% 0.1% 0.0% 0.0% 0.0% 0.0% 100.0% As percentage of	91,181 85,425 67,673 77,920 - - - - - - - - 94,668	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 0.00% 5.28%	270.8 298.2 303.9 - - - - - 290.4
6.00% - 6.25% 6.25% - 6.50% 6.75% - 7.00% 7.00% - 7.25% 7.25% - 7.50% 7.50% - >	22,039,697 3,248,306 233,761 - - - - -	9,4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0%	258 48 3 - - - - - - - - - - - - - - - - - -	18.0% 10.4% 1.9% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 100.0%	91,181 85,425 67,673 77,920 - - - - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00%	270.8 298.2 303.9 - - - -
6.00% - 6.25% 6.25% - 6.50% 6.50% - 6.75% 6.75% - 7.00% 7.00% - 7.25% 7.25% - 7.50% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010	22,039,697 3,248,306 233,761 - - - - 235,344,880 Value 69,586	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0%	258 48 3 - - - 2,486 Number of Ioan parts	18.0% 10.4% 1.9% 0.0% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0%	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.8% 6.07% 6.4% 0.00% 0.00% 0.00% 0.00% 5.28% WAC 6.00%	270.8 298.2 303.9 - - - 290.4 WAM 291.0
6.00% - 6.25% 6.25% - 6.50% 6.75% 6.75% 6.75% 7.00% - 7.00% 7.25% - 7.50% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2010 - 31-Dec-2010	22,039,697 3,248,306 233,761 - - - 235,344,880 Value	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	258 48 3 - - - 2,486 Number of loan parts	18.0% 10.4% 1.9% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0% 0.1%	91,181 85,425 67,673 77,920 - - - - - - - 94,668 Average Ioan Part Size	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 5.28% WAC 6.00%	270.8 298.2 303.9 - - - - 290.4 WAM
6.00% - 6.25% 6.25% - 6.75% 6.75% - 7.0% 7.00% - 7.25% 7.25% - 7.5% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jal-2011 - 30-Jun-2011	22,039,697 3,248,306 233,761 - - - - - 235,344,880 Value 69,586 81,940 -	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0%	258 48 3 - - - 2,486 Number of Ioan parts	18.0% 10.4% 1.9% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0% 0.1% 0.0%	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.8% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 5.28% WAC 6.00% 6.00%	270.8 298.2 303.9 - - - 290.4 WAM 291.0 291.7 -
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6.00% - 6.25% 6.25% - 6.75% 6.75% - 7.0% 7.00% - 7.25% 7.25% - 7.5% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jal-2011 - 30-Jun-2011	22,039,697 3,248,306 233,761 - - - - 235,344,880 Value 69,586 81,940 - - - -	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0%	258 48 3 - - - 2,486 Number of Ioan parts	18.0% 10.4% 1.9% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0% 0.1% 0.0%	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.8% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 5.28% WAC 6.00% 6.00%	270.8 298.2 303.9 - - - 290.4 WAM 291.0 291.7 - - -
6.00% - 6.25% 6.25% - 6.50% 6.50% - 6.75% 6.75% - 7.00% 7.25% - 7.00% 7.25% - 7.50% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2010 - 31-Dec-2010 01-Jul-2010 - 31-Dec-2010 01-Jul-2011 - 31-Dec-2011 01-Jul-2012 - 30-Jun-2013	22,039,697 3,248,306 233,761 - - - - - - - - - - - - - - - - - - -	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	258 48 3 - - - 2,486 Number of Ioan parts	18.0% 10.4% 1.9% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 100.0% 100.0% 0.0%	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 5.28% WAC WAC 6.00% 6.00% 0.00% 0.00% 0.00% 0.00% 0.00%	270.8 298.2 303.9 - - - 290.4 WAM 291.0 291.7 - - - 291.9
6.00% - 6.25% 6.25% - 6.75% 6.75% - 7.0% 7.0% - 7.25% 7.25% - 7.0% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2010 - 31-Dec-2010 01-Jan-2011 - 30-Jun-2011 01-Jan-2012 - 30-Jun-2011 01-Jan-2012 - 30-Jun-2012 01-Jan-2013 - 30-Jun-2012 01-Jan-2013 - 30-Jun-2012 01-Jan-2013 - 31-Dec-2013	22,039,697 3,248,306 233,761 - - - - - - - - - - - - - - - - - - -	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.5% 0.5% 0.5%	258 48 3 - - - - - - - - - - - - - - - - - -	18.0% 10.4% 1.9% 0.1% 0.0% 0.0% 0.0% 0.0% 100.0% Total 0.0% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.8% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 5.28% WAC 6.00% 6.00% 0.00% 0.00% 0.00% 0.00% 5.33%	270.8 298.2 303.9 - - - 290.4 WAM 291.0 291.7 - - - 291.9 291.9 289.0
6.00% - 6.25% 6.25% - 6.50% 6.75% - 7.0% 7.00% - 7.25% 7.25% - 7.50% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2010 - 31-Dec-2010 01-Jul-2011 - 31-Dec-2011 01-Jul-2011 - 31-Dec-2011 01-Jul-2011 - 31-Dec-2011 01-Jul-2013 - 30-Jun-2012 01-Jul-2013 - 30-Jun-2013 01-Jul-2013 - 30-Jun-2013 01-Jul-2014 - 31-Dec-2014	22,039,697 3,248,306 233,761 - - - - - - - - - - - - - - - - - - -	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0%	258 48 3 - - - 2,486 Number of loan parts 1 2 - - - - 15 6 1,460	18.0% 10.4% 1.9% 0.0% 0.0% 0.0% 0.0% 100.0% 100.0% 100.0% 0.1% 0.0% 0.1% 0.0% 0.0	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 0.00% 5.28% WAC WAC 6.00% 6.00% 6.00% 0.00% 0.00% 0.00% 0.00% 0.00% 5.03% 5.33%	270.8 298.2 303.9 - - - 290.4 290.4 WAM 291.0 291.7 - - - 291.9 289.0 289.0 281.4
6.00% - 6.25% 6.25% - 6.75% 6.25% - 6.75% 7.00% - 7.25% 7.25% - 7.0% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2011 - 31-Dec-2010 01-Jan-2011 - 30-Jun-2011 01-Jan-2012 - 30-Jun-2011 01-Jan-2012 - 30-Jun-2012 01-Jan-2013 - 30-Jun-2013 01-Jan-2013 - 30-Jun-2013 01-Jan-2013 - 31-Dec-2014 01-Jan-2015 - 31-Dec-2015	22,039,697 3,248,306 233,761 - - - - - - - - - - - - - - - - - - -	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0%	258 48 3 - - - - - - - - - - - - - - - - - -	18.0% 10.4% 10.4% 1.9% 0.0% 0.0% 0.0% 0.0% 100.0% 100.0% 0.0%	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 5.28% WAC 6.00% 6.00% 0.00% 0.00% 0.00% 0.00% 5.33% 5.93% 5.43%	270.8 298.2 303.9 - - - - 290.4 WAM 291.0 291.7 - - - 291.9 289.0 281.4 304.0
6.00% - 6.25% 6.25% - 6.57% 6.50% - 6.75% 6.75% - 7.00% 7.25% - 7.00% 7.25% - 7.50% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2010 - 31-Dec-2010 01-Jan-2011 - 30-Jun-2011 01-Jan-2011 - 30-Jun-2011 01-Jan-2012 - 31-Dec-2010 01-Jul-2012 - 31-Dec-2012 01-Jan-2013 - 31-Dec-2012 01-Jan-2013 - 31-Dec-2013 01-Jan-2014 - 31-Dec-2013 01-Jan-2014 - 31-Dec-2013 01-Jan-2014 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2016	22,039,697 3,248,306 233,761 - - - - - - - - - - - - - - - - - - -	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0%	258 48 3 - - - 2,486 Number of loan parts 1 2 - - - - - - - - - - - - - - - - - -	18.0% 10.4% 10.4% 1.9% 0.0% 0.0% 0.0% 0.0% 100.0% 100.0% 0.1% 0.0% 0.1% 0.0% 0.0	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 5.28% WAC 6.00% 6.00% 0.00% 0.00% 6.00% 0.00% 5.33% 5.33% 5.43% 4.39% 5.78%	270.8 298.2 303.9 - - - 290.4 WAM 291.0 291.0 291.7 - - - 291.9 289.0 281.4 304.0 307.2
6.00% - 6.25% 6.25% - 6.75% 6.25% - 6.75% 7.00% - 7.25% 7.25% - 7.00% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2010 - 31-Dec-2010 01-Jan-2011 - 30-Jun-2011 01-Jan-2011 - 30-Jun-2011 01-Jan-2012 - 30-Jun-2011 01-Jan-2012 - 30-Jun-2012 01-Jan-2013 - 30-Jun-2012 01-Jan-2013 - 30-Jun-2013 01-Jan-2014 - 31-Dec-2013 01-Jan-2015 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2015	22,039,697 3,248,306 233,761 - - - - - - - - - - - - - - - - - - -	9.4% 1.4% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0%	258 48 3 - - - - - - - - - - - - - - - - - -	18.0% 10.4% 10.4% 1.9% 0.0% 0.0% 0.0% 0.0% 100.0% 100.0% 0.0%	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.8% 6.07% 6.47% 0.00% 0.00% 0.00% 5.28% WAC WAC 6.00% 6.00% 0.00% 0.00% 0.00% 0.00% 5.33% 5.33% 5.43% 5.43% 5.58%	270.8 298.2 303.9 - - - 290.4 WAM 291.0 291.7 - - - - - - - 291.9 289.0 281.4 304.0 307.2 323.3 -
6.00% - 6.25% 6.25% - 6.50% 6.75% - 7.00% 7.00% - 7.25% 7.25% - 7.50% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2010 - 31-Dec-2010 01-Jul-2010 - 31-Dec-2010 01-Jul-2011 - 31-Dec-2011 01-Jul-2012 - 30-Jun-2012 01-Jul-2012 - 31-Dec-2012 01-Jul-2013 - 31-Dec-2013 01-Jul-2013 - 31-Dec-2013 01-Jul-2013 - 31-Dec-2014 01-Jan-2015 - 31-Dec-2016 01-Jan-2016 - 31-Dec-2016 01-Jan-2017 - 31-Dec-2018 01-Jan-2019 - 31-Dec-2019	22,039,697 3,248,306 233,761 - - - 235,344,880 Value 69,586 81,940 - - 1,198,331 224,324 +143,371,535 84,708,831 2,227,488 3,383,873 - 78,971	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 100.0% 4s percentage of total 0.0%	258 48 3 - - - - 2,486 Number of loan parts 1 2 - - - - - - - - - - - - - - - - - -	18.0% 10.4% 10.4% 1.9% 0.0% 0.0% 0.0% 100.0% 100.0% 100.0% 0.0% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.8% 0.2% 1.8% 1.3% 0.0	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 5.28% WAC WAC 6.00% 6.00% 6.00% 0.00% 0.00% 0.00% 5.33% 5.93% 5.93% 5.59% 0.00%	270.8 298.2 303.9 - - - - 290.4 291.0 291.0 291.7 - - - 291.9 289.0 289.0 289.0 289.0 289.0 289.2 290.2
6.00% - 6.25% 6.25% - 6.75% 6.25% - 6.75% 7.00% - 7.25% 7.25% - 7.00% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2010 - 31-Dec-2010 01-Jan-2011 - 30-Jun-2011 01-Jan-2011 - 30-Jun-2011 01-Jan-2012 - 30-Jun-2011 01-Jan-2012 - 30-Jun-2012 01-Jan-2013 - 30-Jun-2012 01-Jan-2013 - 30-Jun-2013 01-Jan-2014 - 31-Dec-2013 01-Jan-2015 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2015	22,039,697 3,248,306 233,761 - - - - - - - - - - - - - - - - - - -	9.4% 1.4% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0%	258 48 3 - - - - - - - - - - - - - - - - - -	18.0% 10.4% 10.4% 1.9% 0.0% 0.0% 0.0% 0.0% 100.0% 100.0% 0.0%	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.8% 6.07% 6.47% 0.00% 0.00% 0.00% 5.28% WAC WAC 6.00% 6.00% 0.00% 0.00% 0.00% 0.00% 5.33% 5.33% 5.43% 5.43% 5.58%	270.8 298.2 303.9 - - - 290.4 WAM 291.0 291.7 - - - - - 291.9 289.0 281.4 304.0 307.2 323.3 -
6.00% - 6.25% 6.25% - 6.50% 6.75% - 7.0% 7.0% - 7.25% 7.25% - 7.0% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2010 - 31-Dec-2010 01-Jan-2011 - 30-Jun-2011 01-Jul-2010 - 31-Dec-2011 01-Jul-2012 - 30-Jun-2012 01-Jul-2012 - 31-Dec-2012 01-Jul-2013 - 31-Dec-2013 01-Jul-2013 - 31-Dec-2013 01-Jul-2013 - 31-Dec-2014 01-Jan-2015 - 31-Dec-2016 01-Jan-2017 - 31-Dec-2016 01-Jan-2017 - 31-Dec-2019	22,039,697 3,248,306 233,761 - - - 235,344,880 Value 69,586 81,940 - - - 1,198,331 224,324 +143,371,535 84,708,831 2,227,488 3,383,873 - 78,971	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 100.0% As percentage of total 0.0%	258 48 3 - - 2,486 Number of loan parts 1 2 - - - 15 6 1,460 924 45 32 - 1 - 1 - 1 - 1 - - - - - - - - - - -	18.0% 10.4% 10.4% 1.9% 0.0% 0.0% 0.0% 100.0% 100.0% 100.0% 100.0% 0	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 5.28% WAC WAC 6.00% 6.00% 6.00% 0.00% 0.00% 0.00% 0.00% 5.03% 5.93% 5.93% 5.59% 0.00%	270.8 298.2 303.9 - - - 290.4 290.4 WAM 291.0 291.7 - - - 291.9 289.0 281.4 304.0 307.2 323.3 - - -
6.00% - 6.25% 6.25% - 6.50% 6.75% - 7.00% 7.09% - 7.25% 7.25% - 7.00% 7.50% - > Total Interest reset date 01-Jan-2010 - 30-Jun-2010 01-Jul-2010 - 31-Dec-2010 01-Jul-2011 - 31-Dec-2011 01-Jul-2011 - 31-Dec-2011 01-Jul-2012 - 31-Dec-2011 01-Jul-2012 - 31-Dec-2012 01-Jul-2013 - 30-Jun-2012 01-Jul-2013 - 31-Dec-2013 01-Jul-2013 - 31-Dec-2013 01-Jul-2014 - 31-Dec-2014 01-Jan-2015 - 31-Dec-2016 01-Jan-2015 - 31-Dec-2016 01-Jan-2015 - 31-Dec-2018 01-Jan-2018 - 31-Dec-2018 01-Jan-2019 - 31-Dec-2018 01-Jan-2019 - 31-Dec-2018 01-Jan-2019 - 31-Dec-2018 01-Jan-2020 - 31-Aug-2111	22,039,697 3,248,306 233,761 - - - 235,344,880 Value 69,586 81,940 - - 1,198,331 224,324 +143,371,535 84,708,831 2,227,488 3,383,873 - 78,971	9.4% 1.4% 0.1% 0.0% 0.0% 0.0% 0.0% 100.0% 4s percentage of total 0.0%	258 48 3 - - - - - - - - - - - - - - - - - -	18.0% 10.4% 10.4% 1.9% 0.0% 0.0% 0.0% 100.0% 100.0% 100.0% 0.0% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.8% 0.2% 1.8% 1.3% 0.0	91,181 85,425 67,673 77,920 - - - - - - - - - - - - - - - - - - -	5.87% 6.07% 6.47% 0.00% 0.00% 0.00% 0.00% 5.28% WAC WAC 6.00% 6.00% 6.00% 0.00% 0.00% 0.00% 5.33% 5.93% 5.93% 5.59% 0.00%	270.8 298.2 303.9 - - - 290.4 290.4 291.0 291.0 291.0 291.7 - - - 291.9 289.0 289.0 289.0 281.4 304.0 307.2 323.3 - 290.0

Legal Maturity	Value	As percentage of total	Number of Ioan parts	As percentage of total	Average loan Part Size	WAC	WAM
01-Jan-2012 - 31-Dec-2013 01-Jan-2014 - 31-Dec-2015	47,000 2,907,475	0.0%	1 27	0.0% 1.1%	47,000 107,684	6.00% 5.06%	3.0 23.8
01-Jan-2014 - 31-Dec-2015 01-Jan-2016 - 31-Dec-2017	2,907,475 453,042	1.2%	27	1.1%	107,684 113,261	5.06%	23.8
01-Jan-2018 - 31-Dec-2019	1,944,432	0.8%	17	0.7%	114,378	5.35%	74.1
01-Jan-2020 - 31-Dec-2021	1,176,093	0.5%	11	0.4%	106,918	5.02%	97.3
01-Jan-2022 - 31-Dec-2023	2,336,185	1.0%	24	1.0%	97,341	5.32%	122.1
01-Jan-2024 - 31-Dec-2025 01-Jan-2026 - 31-Dec-2027	6,961,189 4,926,496	3.0% 2.1%	64 45	2.6% 1.8%	108,769 109,478	5.16% 5.41%	142.8 168.9
01-Jan-2028 - 31-Dec-2029	10,242,193	4.4%	110	4.4%	93,111	5.42%	194.0
01-Jan-2030 - 31-Dec-2031	5,848,692	2.5%	56	2.3%	104,441	5.16%	213.3
01-Jan-2032 - 31-Dec-2033	4,501,741	1.9%	37	1.5%	121,669	5.25%	241.5
01-Jan-2034 - 31-Dec-2035	15,120,237	6.4%	122	4.9%	123,936	5.33%	260.4
01-Jan-2036 - 31-Dec-2037 01-Jan-2038 - 31-Dec-2039	22,309,540 75,527,189	9.5% 32.1%	262 877	10.5% 35.3%	85,151 86,120	5.76% 5.45%	292.8 313.0
01-Jan-2040 - 31-Dec-2041	63,532,336	27.0%	679	27.3%	93,568	5.08%	333.0
01-Jan-2042 - 31-Dec-2043	14,245,203	6.1%	120	4.8%	118,710	4.68%	354.7
01-Jan-2044 - 31-Dec-2045	2,833,923	1.2%	25	1.0%	113,357	4.33%	380.5
01-Jan-2046 - 31-Dec-2047	253,785	0.1%	2	0.1%	126,892	3.92%	397.1
01-Jan-2048 - 31-Dec-2137	178,128	0.1%	3	0.1%	59,376	5.28%	430.3
Total	235,344,880	100.0%	2,486	100.0%	94,668	5.28%	290.4
				As percentage of			
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	total	Average loan Size	WAC	WAM
0% - 60% 60% - 70%	2,538,123 3,175,664	1.1% 1.3%	33 35	1.6% 1.7%	76,913 90,733	4.95% 4.99%	233.3 304.5
70% - 80%	4,838,274	2.1%	45	2.2%	107,517	5.12%	240.2
80% - 90%	14,263,330	6.1%	118	5.8%	120,876	5.07%	291.5
90% - 100%	35,860,040	15.2%	283	13.9%	126,714	5.16%	290.4
100% - 110% 110% - 120%	102,078,790	43.4% 30.8%	911 607	44.8% 29.9%	112,051 119,589	5.31% 5.36%	307.0 271.7
110% - 120% 120% - 130%	72,590,659	30.8%	- 607	29.9%		5.36%	- 2/1./
Total	235,344,880	100.0%	2,032	100.0%	115,819	5.28%	290.4
			_,				
Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan Size	WAC	WAM
Baden-Württemberg	42,607,294	18.1%	293	14.4%	145,417	5.16%	307.4
Bayern	17,257,917	7.3%	124	6.1%	139,177	5.13%	268.3
Berlin	19,944,559	8.5%	203	10.0%	98,249	5.38%	296.9
Brandenburg Bremen	7,481,098 212,239	3.2% 0.1%	54 2	2.7% 0.1%	138,539 106,120	5.30% 5.98%	302.0 318.3
Hamburg	576,273	0.1%	5	0.1%	115,255	5.57%	304.3
Hessen	16,934,232	7.2%	121	6.0%	139,952	5.18%	288.3
Mecklenburg-Vorpommern	1,378,155	0.6%	9	0.4%	153,128	5.35%	282.3
Niedersachsen	10,474,849	4.5%	81	4.0%	129,319	5.15%	281.1
Nordrhein-Westfalen Rheinland-Pfalz	33,416,997 9,582,432	14.2% 4.1%	298 73	14.7% 3.6%	112,138 131,266	5.21% 5.10%	291.8 285.9
Saarland	2,316,788	1.0%	20	1.0%	115,839	4.99%	205.5
Sachsen	55,396,107	23.5%	577	28.4%	96,007	5.49%	280.2
Sachsen-Anhalt	10,524,662	4.5%	111	5.5%	94,817	5.35%	301.3
Schleswig-Holstein	3,484,220	1.5%	24	1.2%	145,176	5.15%	319.3
Thüringen Unspecified	3,394,259 362,801	1.4% 0.2%	35 2	1.7% 0.1%	96,979 181,401	5.41% 4.63%	289.5 360.7
Total	235,344,880	100.0%	2,032	100.0%	115,819	5.28%	290.4
Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan Size	Percentage owner occupied	Percentage investment
Einfamilienhaus	75,699,496	32.2%	482	23.7%	157,053	99.2%	0.8%
Hochhaus/appartement	136,399,117	58.0%	1,433	70.5%	95,184	19.1%	80.9%
Mehrfamilienhaus	12,844,263	5.5%	57	2.8%	225,338	75.4%	24.6%
Zweifamilienhaus	10,402,004	4.4%	60	3.0%	173,367	98.3%	1.7%
Wohn- und Geschäftshaus unspecified	-	0.0% 0.0%	-	0.0% 0.0%	-	0.0% 0.0%	0.0% 0.0%
Total	235,344,880	100.0%	2,032	100.0%	115,819	42.0%	58.0%
Loansize	Value	As percentage of total	Number of loans	As percentage of total	Average loan Size	WAC	WAM
- 100,000	76,038,197	32.3%	1,044	51.4%	72,834	5.41%	287.1
100,000 - 150,000	66,636,353	28.3%	546	26.9%	122,045	5.30%	291.9
150,000 - 200,000	44,362,158	18.8%	255	12.5%	173,969	5.18%	296.7
200,000 - 250,000 250,000 - 300,000	24,656,182 12,494,486	10.5% 5.3%	111 47	5.5% 2.3%	222,128 265,840	5.11% 5.14%	295.6 275.6
300,000 - 350,000	3,230,840	1.4%	10	0.5%	323,084	5.06%	288.0
350,000 - 400,000	4,537,051	1.9%	12	0.6%	378,088	5.26%	274.9
400,000 - 450,000	2,099,367	0.9%	5	0.2%	419,873	4.88%	301.9
450,000 - 500,000 500,000 - 550,000	460,247	0.2%	1	0.0%	460,247	5.21% 0.00%	325.0
550,000 - 550,000	-	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 - 850,000 850,000 - >	830,000	0.4%	- 1	0.0%	830,000	5.54% 0.00%	258.0
	005 044 000		0.000		445.040		000.1
Total	235,344,880	100.0%	2,032	100.0%	115,819	5.28%	290.4