

This report is an amended report for the distribution made on 25 August 2005. We have updated the report to clarify the delinquency information, rectify calculations and to provide consistency with our other EMAC series transactions. We are now reporting:

- (i) delinquency as number of missed payments instead of showing the *Mahnstufe* status. This change clarifies delinquency status;
- (ii) delinquency based on principal balance rather than disbursed amounts. This change brings the reporting basis into line with the format of the Offering Circular disclosure; and
- (iii) Mortgage Loans as current where delinquency relates only to fees due to the originator but which are current in respect of principal or interest payments. These fees were not assigned to the Issuer. The delinquencies are small amounts, will not trigger special collection action to be initiated, do not reflect borrower inability to pay.

Furthermore we have found Mortgage Loans that are in breach of the Mortgage Loan Criteria. Due to a reporting issue, these Mortgage Loans were reported as current when they were in arrears at the point in time when the Mortgage Loan Criteria are tested. We have now solved this reporting issue. In accordance with our obligations under the Mortgage Receivables Transfer and Purchase Agreement, the Mortgage Loans in question (including some that were transferred to the Issuer on the recent Pre-funding Purchase Date) will be repurchased on the next Mortgage Payment Date. It is currently our intention to transfer to the Issuer New Mortgage Receivables in accordance with the procedures and requirements set out on pp62 and 63 of the Offering Circular, subject to Eligible Mortgage Receivables being available.

As these Mortgage Loans were in the pool in August, they are included in the delinquency table in the investor report. Would substitution with Eligible Mortgage Loans have taken place on August 1<sup>st</sup> the delinquency table would have looked like the following table.

| Delinquent payments | Delinquent amount | Loan Balance       | Loan balance as percentage | Number of loans | Number of loans as percentage |
|---------------------|-------------------|--------------------|----------------------------|-----------------|-------------------------------|
| Current             | -                 | 230,246,876        | 97.3%                      | 1,807           | 97.6%                         |
| 1 - 30              | 20,204            | 4,778,955          | 2.0%                       | 33              | 1.8%                          |
| 31 - 60             | 17,530            | 1,555,619          | 0.7%                       | 10              | 0.5%                          |
| 61 - 90             | 1,274             | 85,500             | 0.0%                       | 1               | 0.1%                          |
| 91 - 120            | -                 | -                  | 0.0%                       | -               | 0.0%                          |
| > 120               | -                 | -                  | 0.0%                       | -               | 0.0%                          |
| <b>Total</b>        | <b>39,008.90</b>  | <b>236,666,950</b> | <b>100.0%</b>              | <b>1,851</b>    | <b>100.0%</b>                 |

**Notice: This table sets out a hypothetical scenario and is for illustrative purposes only.**

## Updated report

### E-MAC DE 2005-I Investor report August 2005

#### Cashflow analysis for the period

|   |           |            |
|---|-----------|------------|
| Total interest received                   | 2,825,735 |            |
| Interest received on transaction accounts | 130,964   |            |
| Liquidity available                       | 9,000,000 |            |
| Reserve account available                 | 1,500,000 |            |
| Notional adjustment payments received     | 2,950     |            |
| Total funds available                     |           | 13,459,649 |
|   |           |            |
| Company management expenses               | -         |            |
| Administration fee                        | 43,508    |            |
| MPT fee                                   | 2,719     |            |
| Third party fees                          | -         |            |
| Liquidity Facility fee                    | 1,140     |            |
| Payments under hedging arrangements       | 657,005   |            |
| Interest on the Notes                     | 1,257,071 |            |
| Deferred Purchase Price Instalment        | -         |            |
| Total funds distributed                   |           | 1,961,443  |
| Available after distribution of funds     |           | 11,498,206 |
|   |           |            |
| Undrawn Liquidity Facility                | 9,000,000 |            |
| Reserve account funding                   | 2,498,206 |            |
| Available liquidity                       |           | 11,498,206 |
| Net cashflow                              |           | -          |

#### Collateral\*

|                                      |                |                |
|--------------------------------------|----------------|----------------|
| Starting principal balance           | 210,523,536.07 |                |
| Disbursed from Construction Deposit  | 14,729,453.84  |                |
| Principal redemptions and repayments | 347,965.00     |                |
| Losses for the period                | -              |                |
| Ending principal balance             |                | 224,905,024.91 |
| Balance Reset Participation          |                | -              |
| Total balance E-MAC DE 2005-I        |                | 224,905,024.91 |

*\*amounts are disbursed principal*

#### Performance

|                 | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | -           | 0.05%       | 0.05%       |

| Delinquent payments | Delinquent amount | Principal          | As percentage of total | Number of loans | As percentage of total |
|---------------------|-------------------|--------------------|------------------------|-----------------|------------------------|
| Current             | -                 | 228,548,306        | 96.6%                  | 1,797           | 97.1%                  |
| 1 - 30              | 22,286            | 5,178,945          | 2.2%                   | 34              | 1.8%                   |
| 31 - 60             | 17,530            | 1,555,619          | 0.7%                   | 10              | 0.5%                   |
| 61 - 90             | 3,905             | 230,384            | 0.1%                   | 2               | 0.1%                   |
| 91 - 120            | 1,882             | 86,732             | 0.0%                   | 1               | 0.1%                   |
| > 120               | 40,476            | 1,066,963          | 0.5%                   | 7               | 0.4%                   |
| <b>Total</b>        | <b>86,080</b>     | <b>236,666,950</b> | <b>100.0%</b>          | <b>1,851</b>    | <b>100.0%</b>          |

|                            | Last period | This period | Total |
|----------------------------|-------------|-------------|-------|
| Aggregate principal losses | -           | -           | -     |

## Updated report

### Characteristics

|                         |               |
|-------------------------|---------------|
| Amounts to be disbursed | 11,761,924.84 |
| Number of borrowers     | 1,851         |
| Number of loan parts    | 2,161         |

\* amounts are remaining balance + amounts to be disbursed

|   | (Weighted) average | Minimum | Maximum |
|---|--------------------|---------|---------|
| Loan size borrower                        | 127,859            | 42,200  | 830,000 |
| Loan part size                            | 109,517            | 7,487   | 830,000 |
| Coupon                                    | 5.34%              | 2.35%   | 6.08%   |
| Remaining maturity (months)               | 375.7              | 39      | 528     |
| Remaining interest period (months)        | 109.8              | 44      | 117     |
| Original interest period (months)         | 119.9              | 61      | 123     |
| Seasoning (months)                        | 9.6                | 3.6     | 18.2    |
| Loan to Foreclosure Value (non-NHG loans) | 112.5%             | 0.0%    | 120.0%  |

  

|                       | Value       | As Percentage |
|-----------------------|-------------|---------------|
| Investment properties | 112,272,833 | 47.4%         |
| Owner occupied        | 124,394,116 | 52.6%         |

| Redemption type                            | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|--|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| Annuity                                    | 165,666,832        | 70.0%                  | 1,498           | 69.3%                  | 110,592        | 5.33%        | 392.3        |
| Interest Only With Life Insurance Redempti | 24,239,776         | 10.2%                  | 195             | 9.0%                   | 124,307        | 5.45%        | 329.4        |
| Interest Only With Building Savings Accour | 22,819,700         | 9.6%                   | 194             | 9.0%                   | 117,627        | 5.29%        | 272.1        |
| Interest Only                              | 23,940,641         | 10.1%                  | 274             | 12.7%                  | 87,375         | 5.32%        | 406.0        |
| <b>Total</b>                               | <b>236,666,950</b> | <b>100.0%</b>          | <b>2,161</b>    | <b>100.0%</b>          | <b>109,517</b> | <b>5.34%</b> | <b>375.7</b> |

| Interest term | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|---------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 5-year        | 3,365,759          | 1.4%                   | 35              | 1.6%                   | 96,165         | 4.76%        | 378.4        |
| 8-year        | 2,469,374          | 1.0%                   | 29              | 1.3%                   | 85,151         | 5.26%        | 336.6        |
| 10-year       | 230,831,817        | 97.5%                  | 2,097           | 97.0%                  | 110,077        | 5.35%        | 376.0        |
| <b>Total</b>  | <b>236,666,950</b> | <b>100.0%</b>          | <b>2,161</b>    | <b>100.0%</b>          | <b>109,517</b> | <b>5.34%</b> | <b>375.7</b> |

| Mortgage coupons | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 0% - 4.50%       | 3,181,192          | 1.3%                   | 21              | 1.0%                   | 151,485        | 4.08%        | 388.7        |
| 4.50% - 4.75%    | 10,414,419         | 4.4%                   | 71              | 3.3%                   | 146,682        | 4.66%        | 405.0        |
| 4.75% - 5.00%    | 27,995,828         | 11.8%                  | 200             | 9.3%                   | 139,979        | 4.89%        | 388.0        |
| 5.00% - 5.25%    | 55,414,520         | 23.4%                  | 506             | 23.4%                  | 109,515        | 5.15%        | 379.4        |
| 5.25% - 5.50%    | 59,239,355         | 25.0%                  | 567             | 26.2%                  | 104,479        | 5.39%        | 379.8        |
| 5.50% - 5.75%    | 50,764,687         | 21.4%                  | 498             | 23.0%                  | 101,937        | 5.63%        | 365.7        |
| 5.75% - 6.00%    | 28,015,207         | 11.8%                  | 280             | 13.0%                  | 100,054        | 5.87%        | 353.4        |
| 6.00% - 6.25%    | 1,641,742          | 0.7%                   | 18              | 0.8%                   | 91,208         | 6.04%        | 364.1        |
| 6.25% - 6.50%    | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 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%        | -            |
| <b>Total</b>     | <b>236,666,950</b> | <b>100.0%</b>          | <b>2,161</b>    | <b>100.0%</b>          | <b>109,517</b> | <b>5.34%</b> | <b>375.7</b> |

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| Interest reset date       | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|---------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 01-Jan-2008 - 30-Jun-2008 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jul-2008 - 31-Dec-2008 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2009 - 30-Jun-2009 | 1,426,624          | 0.6%                   | 12              | 0.6%                   | 118,885        | 4.44%        | 364.5        |
| 01-Jul-2009 - 31-Dec-2009 | 1,834,485          | 0.8%                   | 22              | 1.0%                   | 83,386         | 5.01%        | 393.7        |
| 01-Jan-2010 - 30-Jun-2010 | 104,649            | 0.0%                   | 1               | 0.0%                   | 104,649        | 4.83%        | 300.0        |
| 01-Jul-2010 - 31-Dec-2010 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2011 - 30-Jun-2011 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jul-2011 - 31-Dec-2011 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2012 - 30-Jun-2012 | 368,889            | 0.2%                   | 2               | 0.1%                   | 184,445        | 5.79%        | 229.1        |
| 01-Jul-2012 - 31-Dec-2012 | 1,310,638          | 0.6%                   | 19              | 0.9%                   | 68,981         | 5.40%        | 364.9        |
| 01-Jan-2013 - 30-Jun-2013 | 789,846            | 0.3%                   | 8               | 0.4%                   | 98,731         | 4.77%        | 339.7        |
| 01-Jul-2013 - 31-Dec-2013 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2014 - 31-Dec-2014 | 179,859,054        | 76.0%                  | 1,637           | 75.8%                  | 109,871        | 5.43%        | 371.8        |
| 01-Jan-2015 - 31-Dec-2015 | 50,972,763         | 21.5%                  | 460             | 21.3%                  | 110,810        | 5.04%        | 391.0        |
| 01-Jan-2016 - 31-Dec-2016 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| <b>Total</b>              | <b>236,666,950</b> | <b>100.0%</b>          | <b>2,161</b>    | <b>100.0%</b>          | <b>109,517</b> | <b>5.34%</b> | <b>375.7</b> |

| Legal Maturity            | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|---------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 00-Jan-1900 - 31-Dec-2003 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2004 - 31-Dec-2005 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2006 - 31-Dec-2007 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2008 - 31-Dec-2009 | 50,000             | 0.0%                   | 1               | 0.0%                   | 50,000         | 5.11%        | 39.0         |
| 01-Jan-2010 - 31-Dec-2011 | 92,000             | 0.0%                   | 1               | 0.0%                   | 92,000         | 5.52%        | 71.0         |
| 01-Jan-2012 - 31-Dec-2013 | 165,100            | 0.1%                   | 3               | 0.1%                   | 55,033         | 5.31%        | 84.0         |
| 01-Jan-2014 - 31-Dec-2015 | 3,148,900          | 1.3%                   | 29              | 1.3%                   | 108,583        | 5.10%        | 113.3        |
| 01-Jan-2016 - 31-Dec-2017 | 485,749            | 0.2%                   | 3               | 0.1%                   | 161,916        | 5.38%        | 134.6        |
| 01-Jan-2018 - 31-Dec-2019 | 2,240,283          | 0.9%                   | 18              | 0.8%                   | 124,460        | 5.25%        | 162.3        |
| 01-Jan-2020 - 31-Dec-2021 | 551,217            | 0.2%                   | 7               | 0.3%                   | 78,745         | 5.16%        | 188.0        |
| 01-Jan-2022 - 31-Dec-2023 | 2,392,073          | 1.0%                   | 19              | 0.9%                   | 125,899        | 5.32%        | 214.4        |
| 01-Jan-2024 - 31-Dec-2025 | 6,530,006          | 2.8%                   | 55              | 2.5%                   | 118,727        | 5.28%        | 231.9        |
| 01-Jan-2026 - 31-Dec-2027 | 5,204,542          | 2.2%                   | 42              | 1.9%                   | 123,918        | 5.55%        | 258.9        |
| 01-Jan-2028 - 31-Dec-2029 | 11,968,669         | 5.1%                   | 103             | 4.8%                   | 116,201        | 5.48%        | 282.2        |
| 01-Jan-2030 - 31-Dec-2031 | 5,752,749          | 2.4%                   | 47              | 2.2%                   | 122,399        | 5.12%        | 303.3        |
| 01-Jan-2032 - 31-Dec-2033 | 5,281,352          | 2.2%                   | 43              | 2.0%                   | 122,822        | 5.38%        | 332.4        |
| 01-Jan-2034 - 31-Dec-2035 | 15,009,678         | 6.3%                   | 116             | 5.4%                   | 129,394        | 5.40%        | 349.8        |
| 01-Jan-2036 - 31-Dec-2037 | 27,501,314         | 11.6%                  | 281             | 13.0%                  | 97,869         | 5.73%        | 383.1        |
| 01-Jan-2038 - 31-Dec-2039 | 87,682,098         | 37.0%                  | 881             | 40.8%                  | 99,526         | 5.45%        | 402.5        |
| 01-Jan-2040 - 31-Dec-2041 | 53,462,159         | 22.6%                  | 455             | 21.1%                  | 117,499        | 5.05%        | 422.6        |
| 01-Jan-2042 - 31-Dec-2043 | 8,581,534          | 3.6%                   | 52              | 2.4%                   | 165,030        | 4.64%        | 443.7        |
| 01-Jan-2044 - 31-Dec-2045 | 462,727            | 0.2%                   | 3               | 0.1%                   | 154,242        | 4.50%        | 464.9        |
| 01-Jan-2046 - 31-Dec-2047 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2048 - 31-Dec-2137 | 104,800            | 0.0%                   | 2               | 0.1%                   | 52,400         | 5.49%        | 521.1        |
| <b>Total</b>              | <b>236,666,950</b> | <b>100.0%</b>          | <b>2,161</b>    | <b>100.0%</b>          | <b>109,517</b> | <b>5.34%</b> | <b>375.7</b> |

| Loan to Foreclosure Value Loans | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|---------------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 0% - 60%                        | 874,346            | 0.4%                   | 10              | 0.5%                   | 87,435         | 4.77%        | 342.5        |
| 60% - 70%                       | 768,010            | 0.3%                   | 7               | 0.4%                   | 109,716        | 5.04%        | 366.2        |
| 70% - 80%                       | 5,654,324          | 2.4%                   | 46              | 2.5%                   | 122,920        | 5.09%        | 391.0        |
| 80% - 90%                       | 3,204,162          | 1.4%                   | 19              | 1.0%                   | 168,640        | 4.65%        | 348.2        |
| 90% - 100%                      | 17,167,812         | 7.3%                   | 107             | 5.8%                   | 160,447        | 5.12%        | 378.7        |
| 100% - 110%                     | 34,980,947         | 14.8%                  | 207             | 11.2%                  | 168,990        | 5.22%        | 371.8        |
| 110% - 120%                     | 174,017,349        | 73.5%                  | 1,455           | 78.6%                  | 119,600        | 5.41%        | 376.4        |
| 120% - 130%                     | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| <b>Total</b>                    | <b>236,666,950</b> | <b>100.0%</b>          | <b>1,851</b>    | <b>100.0%</b>          | <b>127,859</b> | <b>5.34%</b> | <b>375.7</b> |

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| Province             | Value              | As percentage of total | Number of loans | As percentage of |                |              |              |
|----------------------|--------------------|------------------------|-----------------|------------------|----------------|--------------|--------------|
|                      |                    |                        |                 | total            | Average loan   | WAC          | WAM          |
| Baden-Wuerttemberg   | 43,908,694         | 18.6%                  | 272             | 14.7%            | 161,429        | 5.21%        | 391.6        |
| Bayern               | 16,785,689         | 7.1%                   | 111             | 6.0%             | 151,222        | 5.21%        | 356.0        |
| Berlin               | 20,267,921         | 8.6%                   | 182             | 9.8%             | 111,362        | 5.42%        | 385.7        |
| Brandenburg          | 8,635,916          | 3.6%                   | 57              | 3.1%             | 151,507        | 5.33%        | 384.8        |
| Hamburg              | 824,411            | 0.3%                   | 6               | 0.3%             | 137,402        | 5.37%        | 400.7        |
| Hessen               | 15,852,459         | 6.7%                   | 106             | 5.7%             | 149,552        | 5.24%        | 373.1        |
| Mecklenburg-Vorpomm. | 1,256,658          | 0.5%                   | 7               | 0.4%             | 179,523        | 5.31%        | 365.1        |
| Niedersachsen        | 8,328,052          | 3.5%                   | 63              | 3.4%             | 132,191        | 5.22%        | 360.3        |
| Nordrhein-Westfalen  | 35,432,432         | 15.0%                  | 278             | 15.0%            | 127,455        | 5.32%        | 375.4        |
| Rheinland-Pfalz      | 10,926,657         | 4.6%                   | 72              | 3.9%             | 151,759        | 5.20%        | 369.1        |
| Saarland             | 2,133,976          | 0.9%                   | 16              | 0.9%             | 133,374        | 5.13%        | 326.9        |
| Sachsen              | 54,961,807         | 23.2%                  | 520             | 28.1%            | 105,696        | 5.53%        | 366.8        |
| Sachsen-Anhalt       | 10,244,627         | 4.3%                   | 100             | 5.4%             | 102,446        | 5.40%        | 386.8        |
| Schleswig-Holstein   | 3,140,712          | 1.3%                   | 22              | 1.2%             | 142,760        | 5.26%        | 398.6        |
| Thueringen           | 3,966,938          | 1.7%                   | 39              | 2.1%             | 101,716        | 5.42%        | 374.2        |
| <b>Total</b>         | <b>236,666,950</b> | <b>100.0%</b>          | <b>1,851</b>    | <b>100.0%</b>    | <b>127,859</b> | <b>5.34%</b> | <b>375.7</b> |

| Property type    | Value              | As percentage of total | Number of loans | As percentage of |                | Owner Occupied | Investment Property |
|------------------|--------------------|------------------------|-----------------|------------------|----------------|----------------|---------------------|
|                  |                    |                        |                 | total            | Average loan   |                |                     |
| Einfamilienhaus  | 78,254,023         | 33.1%                  | 461             | 24.9%            | 169,748        | 98.5%          | 1.5%                |
| Apartment        | 138,738,924        | 58.6%                  | 1,296           | 70.0%            | 107,052        | 20.1%          | 79.9%               |
| Mehrfamilienhaus | 10,207,501         | 4.3%                   | 43              | 2.3%             | 237,384        | 62.8%          | 37.2%               |
| Zweifamilienhaus | 9,466,502          | 4.0%                   | 51              | 2.8%             | 185,618        | 94.1%          | 5.9%                |
| <b>Total</b>     | <b>236,666,950</b> | <b>100.0%</b>          | <b>1,851</b>    | <b>100.0%</b>    | <b>127,859</b> | <b>42.6%</b>   | <b>57.4%</b>        |

| Borrower size     | Value              | As percentage of total | Number of loans | As percentage of |                |              |              |
|-------------------|--------------------|------------------------|-----------------|------------------|----------------|--------------|--------------|
|                   |                    |                        |                 | total            | Average loan   | WAC          | WAM          |
| - 100,000         | 62,695,116         | 26.5%                  | 808             | 43.7%            | 77,593         | 5.47%        | 367.1        |
| 100,000 - 150,000 | 66,446,801         | 28.1%                  | 541             | 29.2%            | 122,822        | 5.39%        | 379.4        |
| 150,000 - 200,000 | 45,524,835         | 19.2%                  | 263             | 14.2%            | 173,098        | 5.22%        | 384.5        |
| 200,000 - 250,000 | 32,246,908         | 13.6%                  | 145             | 7.8%             | 222,392        | 5.22%        | 382.9        |
| 250,000 - 300,000 | 17,562,129         | 7.4%                   | 64              | 3.5%             | 274,408        | 5.32%        | 371.1        |
| 300,000 - 350,000 | 3,228,204          | 1.4%                   | 10              | 0.5%             | 322,820        | 5.23%        | 365.2        |
| 350,000 - 400,000 | 2,646,853          | 1.1%                   | 7               | 0.4%             | 378,122        | 5.40%        | 319.9        |
| 400,000 - 450,000 | 2,565,247          | 1.1%                   | 6               | 0.3%             | 427,541        | 4.55%        | 369.5        |
| 450,000 - 500,000 | 2,920,856          | 1.2%                   | 6               | 0.3%             | 486,809        | 5.19%        | 358.9        |
| 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 | 830,000            | 0.4%                   | 1               | 0.1%             | 830,000        | 5.54%        | 348.0        |
| 850,000 - >       | -                  | 0.0%                   | -               | 0.0%             | -              | 0.00%        | -            |
| <b>Total</b>      | <b>236,666,950</b> | <b>100.0%</b>          | <b>1,851</b>    | <b>100.0%</b>    | <b>127,859</b> | <b>5.34%</b> | <b>375.7</b> |

## Original report

### E-MAC DE 2005-I Investor report August 2005

#### Cashflow analysis for the period

|   |           |            |
|---|-----------|------------|
| Total interest received                   | 2,825,735 |            |
| Interest received on transaction accounts | 130,964   |            |
| Liquidity available                       | 9,000,000 |            |
| Reserve account available                 | 1,500,000 |            |
| Notional adjustment payments received     | 2,950     |            |
| Total funds available                     |           | 13,459,649 |
|   |           |            |
| Company management expenses               | -         |            |
| Administration fee                        | 43,508    |            |
| MPT fee                                   | 2,719     |            |
| Third party fees                          | -         |            |
| Liquidity Facility fee                    | 1,140     |            |
| Payments under hedging arrangements       | 657,005   |            |
| Interest on the Notes                     | 1,257,071 |            |
| Deferred Purchase Price Instalment        | -         |            |
| Total funds distributed                   |           | 1,961,443  |
|   |           |            |
| Available after distribution of funds     |           | 11,498,206 |
|   |           |            |
| Undrawn Liquidity Facility                | 9,000,000 |            |
| Reserve account funding                   | 2,498,206 |            |
|   |           |            |
| Available liquidity                       |           | 11,498,206 |
|   |           |            |
| Net cashflow                              |           | -          |

#### Collateral

|                                      |                |                |
|--------------------------------------|----------------|----------------|
| Starting principal balance           | 210,523,536.07 |                |
| Disbursed from Construction Deposit  | 14,729,453.84  |                |
| Principal redemptions and repayments | 347,965.00     |                |
| Losses for the period                | -              |                |
|                                      |                |                |
| Ending principal balance             |                | 224,905,024.91 |
|                                      |                |                |
| Balance Reset Participation          |                | -              |
|                                      |                |                |
| Total balance E-MAC DE 2005-I        |                | 224,905,024.91 |

#### Performance

|                 | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | -           | 0.05%       | 0.05%       |

| Delinquent payments     | Delinquent amount | Principal          | As percentage of total | Number of loans | As percentage of total |
|-------------------------|-------------------|--------------------|------------------------|-----------------|------------------------|
| None                    | -                 | 214,129,635        | 95.2%                  | 1,779           | 96.1%                  |
| Mahnstufe 1             | 1,286             | 1,261,589          | 0.6%                   | 7               | 0.4%                   |
| Mahnstufe 2             | 26,874            | 6,219,433          | 2.8%                   | 44              | 2.4%                   |
| Mahnstufe 3             | 16,190            | 2,196,965          | 1.0%                   | 16              | 0.9%                   |
| 4 <= 6 monthly payments | 8,785             | 1,097,404          | 0.5%                   | 5               | 0.3%                   |
| > 6 monthly payments    | -                 | -                  | 0.0%                   | -               | 0.0%                   |
| <b>Total</b>            | <b>53,134</b>     | <b>224,905,025</b> | <b>100.0%</b>          | <b>1,851</b>    | <b>100.0%</b>          |

|                            | Last period | This period | Total |
|----------------------------|-------------|-------------|-------|
| Aggregate principal losses | -           | -           | -     |

## Original report

### **Characteristics**

|                         |               |
|-------------------------|---------------|
| Amounts to be disbursed | 11,844,424.84 |
| Number of borrowers     | 1,852         |
| Number of loan parts    | 2,162         |

|   | (Weighted) average | Minimum       | Maximum |
|---|--------------------|---------------|---------|
| Loan size borrower                        | 121,439            | -             | 830,000 |
| Loan part size                            | 104,026            | -             | 830,000 |
| Coupon                                    | 5.35%              | 2.35%         | 6.08%   |
| Remaining maturity (months)               | 375.0              | 39            | 528     |
| Remaining interest period (months)        | 109.6              | 44            | 117     |
| Original interest period (months)         | 119.9              | 61            | 123     |
| Seasoning (months)                        | 9.6                | 3.6           | 18.2    |
| Loan to Foreclosure Value (non-NHG loans) | 112.5%             | 0.0%          | 120.0%  |
|   | Value              | As Percentage |         |
| Investment properties                     | 109,458,772        | 48.7%         |         |
| Owner occupied                            | 115,446,253        | 51.3%         |         |

| Redemption type                            | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|--|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| Annuity                                    | 156,697,627        | 69.7%                  | 1,498           | 69.3%                  | 104,605        | 5.34%        | 391.4        |
| Interest Only With Life Insurance Redempti | 23,167,904         | 10.3%                  | 196             | 9.1%                   | 118,204        | 5.45%        | 329.8        |
| Interest Only With Building Savings Accour | 21,640,805         | 9.6%                   | 194             | 9.0%                   | 111,551        | 5.31%        | 271.7        |
| Interest Only                              | 23,398,690         | 10.4%                  | 274             | 12.7%                  | 85,397         | 5.33%        | 405.7        |
| <b>Total</b>                               | <b>224,905,025</b> | <b>100.0%</b>          | <b>2,162</b>    | <b>100.0%</b>          | <b>104,026</b> | <b>5.35%</b> | <b>375.0</b> |

| Interest term | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|---------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 5-year        | 3,353,578          | 1.5%                   | 36              | 1.7%                   | 93,155         | 4.76%        | 378.4        |
| 8-year        | 2,425,174          | 1.1%                   | 29              | 1.3%                   | 83,627         | 5.27%        | 338.8        |
| 10-year       | 219,126,273        | 97.4%                  | 2,097           | 97.0%                  | 104,495        | 5.36%        | 375.4        |
| <b>Total</b>  | <b>224,905,025</b> | <b>100.0%</b>          | <b>2,162</b>    | <b>100.0%</b>          | <b>104,026</b> | <b>5.35%</b> | <b>375.0</b> |

| Mortgage coupons | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 0% - 4.50%       | 2,851,640          | 1.3%                   | 21              | 1.0%                   | 135,792        | 4.04%        | 385.8        |
| 4.50% - 4.75%    | 9,180,001          | 4.1%                   | 71              | 3.3%                   | 129,296        | 4.66%        | 401.8        |
| 4.75% - 5.00%    | 24,761,553         | 11.0%                  | 201             | 9.3%                   | 123,192        | 4.89%        | 387.4        |
| 5.00% - 5.25%    | 52,416,351         | 23.3%                  | 506             | 23.4%                  | 103,590        | 5.15%        | 378.7        |
| 5.25% - 5.50%    | 57,059,976         | 25.4%                  | 567             | 26.2%                  | 100,635        | 5.39%        | 380.2        |
| 5.50% - 5.75%    | 49,555,802         | 22.0%                  | 498             | 23.0%                  | 99,510         | 5.63%        | 365.5        |
| 5.75% - 6.00%    | 27,486,338         | 12.2%                  | 280             | 13.0%                  | 98,165         | 5.87%        | 353.6        |
| 6.00% - 6.25%    | 1,593,363          | 0.7%                   | 18              | 0.8%                   | 88,520         | 6.04%        | 363.7        |
| 6.25% - 6.50%    | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 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%        | -            |
| <b>Total</b>     | <b>224,905,025</b> | <b>100.0%</b>          | <b>2,162</b>    | <b>100.0%</b>          | <b>104,026</b> | <b>5.35%</b> | <b>375.0</b> |

## Original report

| Interest reset date       | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|---------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 01-Jan-2008 - 30-Jun-2008 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jul-2008 - 31-Dec-2008 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2009 - 30-Jun-2009 | 1,426,624          | 0.6%                   | 12              | 0.6%                   | 118,885        | 4.44%        | 364.5        |
| 01-Jul-2009 - 31-Dec-2009 | 1,822,305          | 0.8%                   | 22              | 1.0%                   | 82,832         | 5.01%        | 393.8        |
| 01-Jan-2010 - 30-Jun-2010 | 104,649            | 0.0%                   | 2               | 0.1%                   | 52,325         | 4.83%        | 300.0        |
| 01-Jul-2010 - 31-Dec-2010 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2011 - 30-Jun-2011 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jul-2011 - 31-Dec-2011 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2012 - 30-Jun-2012 | 368,889            | 0.2%                   | 2               | 0.1%                   | 184,445        | 5.79%        | 229.1        |
| 01-Jul-2012 - 31-Dec-2012 | 1,310,638          | 0.6%                   | 19              | 0.9%                   | 68,981         | 5.40%        | 364.9        |
| 01-Jan-2013 - 30-Jun-2013 | 745,646            | 0.3%                   | 8               | 0.4%                   | 93,206         | 4.78%        | 347.1        |
| 01-Jul-2013 - 31-Dec-2013 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2014 - 31-Dec-2014 | 172,687,729        | 76.8%                  | 1,637           | 75.7%                  | 105,490        | 5.44%        | 371.2        |
| 01-Jan-2015 - 31-Dec-2015 | 46,438,544         | 20.6%                  | 460             | 21.3%                  | 100,953        | 5.05%        | 390.9        |
| 01-Jan-2016 - 31-Dec-2016 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| <b>Total</b>              | <b>224,905,025</b> | <b>100.0%</b>          | <b>2,162</b>    | <b>100.0%</b>          | <b>104,026</b> | <b>5.35%</b> | <b>375.0</b> |

| Legal Maturity            | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|---------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 00-Jan-1900 - 31-Dec-2003 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2004 - 31-Dec-2005 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2006 - 31-Dec-2007 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2008 - 31-Dec-2009 | 50,000             | 0.0%                   | 1               | 0.0%                   | 50,000         | 5.11%        | 39.0         |
| 01-Jan-2010 - 31-Dec-2011 | 92,000             | 0.0%                   | 1               | 0.0%                   | 92,000         | 5.52%        | 71.0         |
| 01-Jan-2012 - 31-Dec-2013 | 136,900            | 0.1%                   | 3               | 0.1%                   | 45,633         | 5.45%        | 84.0         |
| 01-Jan-2014 - 31-Dec-2015 | 3,113,365          | 1.4%                   | 29              | 1.3%                   | 107,357        | 5.11%        | 113.3        |
| 01-Jan-2016 - 31-Dec-2017 | 404,956            | 0.2%                   | 3               | 0.1%                   | 134,985        | 5.37%        | 134.9        |
| 01-Jan-2018 - 31-Dec-2019 | 2,224,452          | 1.0%                   | 18              | 0.8%                   | 123,581        | 5.25%        | 162.3        |
| 01-Jan-2020 - 31-Dec-2021 | 551,217            | 0.2%                   | 7               | 0.3%                   | 78,745         | 5.16%        | 188.0        |
| 01-Jan-2022 - 31-Dec-2023 | 2,211,170          | 1.0%                   | 19              | 0.9%                   | 116,377        | 5.35%        | 214.0        |
| 01-Jan-2024 - 31-Dec-2025 | 6,128,692          | 2.7%                   | 55              | 2.5%                   | 111,431        | 5.29%        | 231.9        |
| 01-Jan-2026 - 31-Dec-2027 | 4,927,838          | 2.2%                   | 42              | 1.9%                   | 117,329        | 5.56%        | 259.1        |
| 01-Jan-2028 - 31-Dec-2029 | 11,585,519         | 5.2%                   | 103             | 4.8%                   | 112,481        | 5.48%        | 282.2        |
| 01-Jan-2030 - 31-Dec-2031 | 5,383,281          | 2.4%                   | 47              | 2.2%                   | 114,538        | 5.14%        | 303.4        |
| 01-Jan-2032 - 31-Dec-2033 | 5,058,309          | 2.2%                   | 43              | 2.0%                   | 117,635        | 5.38%        | 332.6        |
| 01-Jan-2034 - 31-Dec-2035 | 14,407,441         | 6.4%                   | 117             | 5.4%                   | 123,141        | 5.40%        | 349.8        |
| 01-Jan-2036 - 31-Dec-2037 | 27,063,702         | 12.0%                  | 281             | 13.0%                  | 96,312         | 5.73%        | 383.1        |
| 01-Jan-2038 - 31-Dec-2039 | 84,902,368         | 37.8%                  | 881             | 40.7%                  | 96,370         | 5.45%        | 402.4        |
| 01-Jan-2040 - 31-Dec-2041 | 48,957,725         | 21.8%                  | 455             | 21.0%                  | 107,599        | 5.05%        | 422.4        |
| 01-Jan-2042 - 31-Dec-2043 | 7,138,563          | 3.2%                   | 52              | 2.4%                   | 137,280        | 4.64%        | 443.7        |
| 01-Jan-2044 - 31-Dec-2045 | 462,727            | 0.2%                   | 3               | 0.1%                   | 154,242        | 4.50%        | 464.9        |
| 01-Jan-2046 - 31-Dec-2047 | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| 01-Jan-2048 - 31-Dec-2137 | 104,800            | 0.0%                   | 2               | 0.1%                   | 52,400         | 5.49%        | 521.1        |
| <b>Total</b>              | <b>224,905,025</b> | <b>100.0%</b>          | <b>2,162</b>    | <b>100.0%</b>          | <b>104,026</b> | <b>5.35%</b> | <b>375.0</b> |

| Loan to Foreclosure Value Loans | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|---------------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 0% - 60%                        | 743,935            | 0.3%                   | 10              | 0.5%                   | 74,394         | 4.76%        | 335.6        |
| 60% - 70%                       | 814,066            | 0.4%                   | 9               | 0.5%                   | 90,452         | 5.03%        | 353.7        |
| 70% - 80%                       | 4,997,023          | 2.2%                   | 45              | 2.4%                   | 111,045        | 5.09%        | 388.4        |
| 80% - 90%                       | 3,411,147          | 1.5%                   | 23              | 1.2%                   | 148,311        | 4.72%        | 349.3        |
| 90% - 100%                      | 16,570,327         | 7.4%                   | 117             | 6.3%                   | 141,627        | 5.15%        | 375.5        |
| 100% - 110%                     | 31,918,977         | 14.2%                  | 212             | 11.4%                  | 150,561        | 5.24%        | 371.9        |
| 110% - 120%                     | 166,449,551        | 74.0%                  | 1,436           | 77.5%                  | 115,912        | 5.41%        | 376.0        |
| 120% - 130%                     | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| <b>Total</b>                    | <b>224,905,025</b> | <b>100.0%</b>          | <b>1,852</b>    | <b>100.0%</b>          | <b>121,439</b> | <b>5.35%</b> | <b>375.0</b> |



## Original report

| Province             | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|----------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| Baden-Wuerttemberg   | 40,170,671         | 17.9%                  | 273             | 14.7%                  | 147,145        | 5.23%        | 389.0        |
| Bayern               | 16,290,357         | 7.2%                   | 111             | 6.0%                   | 146,760        | 5.21%        | 356.6        |
| Berlin               | 19,213,453         | 8.5%                   | 182             | 9.8%                   | 105,568        | 5.43%        | 384.9        |
| Brandenburg          | 7,523,512          | 3.3%                   | 57              | 3.1%                   | 131,991        | 5.34%        | 385.8        |
| Hamburg              | 824,411            | 0.4%                   | 6               | 0.3%                   | 137,402        | 5.37%        | 400.7        |
| Hessen               | 15,447,145         | 6.9%                   | 106             | 5.7%                   | 145,728        | 5.25%        | 373.1        |
| Mecklenburg-Vorpomm. | 1,134,903          | 0.5%                   | 7               | 0.4%                   | 162,129        | 5.35%        | 372.2        |
| Niedersachsen        | 7,683,951          | 3.4%                   | 63              | 3.4%                   | 121,967        | 5.24%        | 355.0        |
| Nordrhein-Westfalen  | 34,993,010         | 15.6%                  | 278             | 15.0%                  | 125,874        | 5.32%        | 375.3        |
| Rheinland-Pfalz      | 10,503,120         | 4.7%                   | 72              | 3.9%                   | 145,877        | 5.21%        | 371.9        |
| Saarland             | 2,126,285          | 0.9%                   | 16              | 0.9%                   | 132,893        | 5.13%        | 326.9        |
| Sachsen              | 52,385,840         | 23.3%                  | 520             | 28.1%                  | 100,742        | 5.53%        | 367.0        |
| Sachsen-Anhalt       | 9,786,209          | 4.4%                   | 100             | 5.4%                   | 97,862         | 5.41%        | 385.7        |
| Schleswig-Holstein   | 2,992,140          | 1.3%                   | 22              | 1.2%                   | 136,006        | 5.28%        | 396.7        |
| Thueringen           | 3,830,019          | 1.7%                   | 39              | 2.1%                   | 98,206         | 5.44%        | 376.6        |
| <b>Total</b>         | <b>224,905,025</b> | <b>100.0%</b>          | <b>1,852</b>    | <b>100.0%</b>          | <b>121,439</b> | <b>5.35%</b> | <b>375.0</b> |

| Property type    | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | Owner Occupied | Investment Property |
|------------------|--------------------|------------------------|-----------------|------------------------|----------------|----------------|---------------------|
| Einfamilienhaus  | 70,724,420         | 31.4%                  | 461             | 24.9%                  | 153,415        | 98.5%          | 1.5%                |
| Apartment        | 134,834,680        | 60.0%                  | 1,297           | 70.0%                  | 103,959        | 20.0%          | 80.0%               |
| Mehrfamilienhaus | 10,144,106         | 4.5%                   | 43              | 2.3%                   | 235,909        | 62.8%          | 37.2%               |
| Zweifamilienhaus | 9,201,819          | 4.1%                   | 51              | 2.8%                   | 180,428        | 94.1%          | 5.9%                |
| <b>Total</b>     | <b>224,905,025</b> | <b>100.0%</b>          | <b>1,852</b>    | <b>100.0%</b>          | <b>121,439</b> | <b>42.6%</b>   | <b>57.4%</b>        |

| Borrower size     | Value              | As percentage of total | Number of loans | As percentage of total | Average loan   | WAC          | WAM          |
|-------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| - 100,000         | 66,570,479         | 29.6%                  | 876             | 47.3%                  | 75,994         | 5.45%        | 369.7        |
| 100,000 - 150,000 | 65,255,137         | 29.0%                  | 534             | 28.8%                  | 122,201        | 5.38%        | 380.6        |
| 150,000 - 200,000 | 43,065,421         | 19.1%                  | 249             | 13.4%                  | 172,953        | 5.23%        | 381.1        |
| 200,000 - 250,000 | 24,995,880         | 11.1%                  | 113             | 6.1%                   | 221,202        | 5.27%        | 377.2        |
| 250,000 - 300,000 | 15,469,010         | 6.9%                   | 56              | 3.0%                   | 276,232        | 5.35%        | 359.0        |
| 300,000 - 350,000 | 2,556,102          | 1.1%                   | 8               | 0.4%                   | 319,513        | 5.25%        | 367.4        |
| 350,000 - 400,000 | 3,065,893          | 1.4%                   | 8               | 0.4%                   | 383,237        | 5.26%        | 369.5        |
| 400,000 - 450,000 | 2,139,247          | 1.0%                   | 5               | 0.3%                   | 427,849        | 4.45%        | 358.9        |
| 450,000 - 500,000 | 957,856            | 0.4%                   | 2               | 0.1%                   | 478,928        | 5.63%        | 390.8        |
| 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 | 830,000            | 0.4%                   | 1               | 0.1%                   | 830,000        | 5.54%        | 348.0        |
| 850,000 - >       | -                  | 0.0%                   | -               | 0.0%                   | -              | 0.00%        | -            |
| <b>Total</b>      | <b>224,905,025</b> | <b>100.0%</b>          | <b>1,852</b>    | <b>100.0%</b>          | <b>121,439</b> | <b>5.35%</b> | <b>375.0</b> |