

E-MAC DE 2007-I Investor Report August 2011

Cashflow analysis for the period

Total interest received	6,494,912	
Interest received on transaction accounts	40,791	
Net Post Foreclosure Proceeds	28,501	
Liquidity available	15,438,432	
Reserve account available	11,434,146	
Receivables under hedging arrangements	-	
Total funds available		33,436,782
Company management expenses	-	
MPT fee	154,384	
Administration fee	9,649	
Third party fees	47,162	
Liquidity Facility fee	4,746	
Payments under hedging arrangements	3,309,560	
Interest on the Notes	2,796,833	
PDL Repayment	1,082,833	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,405,168
Available after distribution of funds		26,031,614
Undrawn Liquidity Facility	15,438,432	
Reserve account funding	10,593,183	
Available liquidity		26,031,614
Net cashflow		-

Collateral

Starting current balance 1st May 2011	514,614,396.98
To be disbursed per 1 May 2011	-
Starting principal balance 1 May 2011	514,614,396.98
Unused amount	-
Principal (p)repayments	(3,832,328.64)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,082,833.17)
Ending principal balance	509,699,235
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	509,699,235

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	1,082,833	1,082,833	-
Total	-	1,082,833	1,082,833	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.44%	2.72%	1.49%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	431,187,217	84.6%	3220	85.3%
1 - 30	66,625	14,152,490	2.8%	96	2.5%
31 - 60	40,308	3,928,644	0.8%	33	0.9%
61 - 90	82,715	4,895,125	1.0%	35	0.9%
91 - 120	45,850	2,228,747	0.4%	16	0.4%
121-150	98,875	3,529,100	0.7%	22	0.6%
> 151	4,884,257	49,777,912	9.8%	354	9.4%
Total	5,218,630	509,699,235	100.0%	3,776	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	905,681	1,082,833	26,340	5,216,234

Characteristics

Amounts to be disbursed -

Number of loans 3,776
 Number of loans parts 4,411

	Weighted average	Minimum	Maximum
Loan size	134,984	2,651	685,827
Loan part size	115,552	2,651	685,827
Coupon	5.45%	0.00%	8.90%
Remaining maturity (months)	331.7	28	493
Remaining interest period (months)	77.9	2	191
Original interest period (months)	132.6	60	240
Seasoning (months)	55.3	40.6	81.9
Loan to Lending Value	110.0%	6.6%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	176,683,034.04	40.8%	34.66%
Owner occupied	333,016,201.13	59.2%	65.34%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	370,111,021	72.6%	3,281	74.4%	112,804	5.44%	344.1
Interest Only With Life Insurance Redemption	40,853,192	8.0%	337	7.6%	121,226	5.47%	272.0
Interest Only With Building Savings Account Redempti	39,504,734	7.8%	302	6.8%	130,810	5.38%	250.8
Interest Only	59,230,288	11.6%	491	11.1%	120,632	5.50%	349.7
Total	509,699,235	100.0%	4,411	100.0%	115,552	5.45%	331.7

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,488,403	0.3%	19	0.4%	78,337	5.01%	307.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,255,088	0.2%	16	0.4%	78,443	4.02%	371.5
97 - 108	596,620	0.1%	6	0.1%	99,437	4.75%	370.2
109 - 125	426,590,910	83.7%	3,777	85.6%	112,944	5.50%	333.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	79,768,214	15.7%	593	13.4%	134,516	5.19%	320.1
Total	509,699,235	100.0%	4,411	100.0%	115,552	5.45%	331.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,880,732	2.3%	127	2.9%	93,549	4.22%	309.1
4.50% - 4.75%	34,925,217	6.9%	248	5.6%	140,827	4.67%	343.0
4.75% - 5.00%	68,375,592	13.4%	508	11.5%	134,598	4.88%	339.0
5.00% - 5.25%	73,047,873	14.3%	567	12.9%	128,832	5.14%	334.8
5.25% - 5.50%	97,321,646	19.1%	821	18.6%	118,540	5.38%	338.9
5.50% - 5.75%	90,838,641	17.8%	814	18.5%	111,595	5.62%	333.5
5.75% - 6.00%	56,165,694	11.0%	566	12.8%	99,233	5.88%	327.6
6.00% - 6.25%	37,848,635	7.4%	380	8.6%	99,602	6.13%	314.0
6.25% - 6.50%	21,603,196	4.2%	204	4.6%	105,898	6.35%	314.9
6.50% - 6.75%	9,403,600	1.8%	88	2.0%	106,859	6.61%	313.2
6.75% - 7.00%	4,061,827	0.8%	42	1.0%	96,710	6.85%	299.4
7.00% - 7.25%	2,392,635	0.5%	23	0.5%	104,028	7.09%	300.2
7.25% - 7.50%	1,351,497	0.3%	14	0.3%	96,536	7.37%	298.8
7.50% - >	482,450	0.1%	9	0.2%	53,606	7.86%	281.3
Total	509,699,235	100.0%	4,411	100.0%	115,552	5.45%	331.7

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2009 - 30-Jun-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2009 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	-	0.0%	-	0.0%	-	0.00%	-
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	198,879	0.0%	2	0.0%	99,439	5.52%	242.9
01-Jan-2012 - 30-Jun-2012	402,493	0.1%	3	0.1%	134,164	5.80%	328.6
01-Jul-2012 - 31-Dec-2012	45,553	0.0%	1	0.0%	45,553	6.51%	220.0
01-Jan-2013 - 30-Jun-2013	129,698	0.0%	3	0.1%	43,233	4.43%	292.6
01-Jul-2013 - 31-Dec-2013	1,125,390	0.2%	13	0.3%	86,568	3.98%	380.5
01-Jan-2014 - 31-Dec-2014	1,935,876	0.4%	18	0.4%	107,549	5.13%	330.8
01-Jan-2015 - 31-Dec-2015	16,351,607	3.2%	163	3.7%	100,317	4.55%	304.8
01-Jan-2016 - 31-Dec-2016	180,519,963	35.4%	1,624	36.8%	111,158	5.43%	334.9
01-Jan-2017 - 31-Dec-2017	229,202,219	45.0%	1,990	45.1%	115,177	5.62%	335.0
01-Jan-2018 - 31-Dec-2018	19,345	0.0%	1	0.0%	19,345	8.01%	291.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	79,768,214	15.7%	593	13.4%	134,516	5.19%	320.1
Total	509,699,235	100.0%	4,411	100.0%	115,552	5.45%	331.7

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2008 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 31-Dec-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	16,928	0.0%	1	0.0%	16,928	3.90%	28.0
01-Jan-2014 - 31-Dec-2015	933,693	0.2%	9	0.2%	103,744	4.31%	49.1
01-Jan-2016 - 31-Dec-2017	4,818,362	0.9%	40	0.9%	120,459	5.22%	66.5
01-Jan-2018 - 31-Dec-2019	487,603	0.1%	8	0.2%	60,950	4.61%	89.6
01-Jan-2020 - 31-Dec-2021	1,601,717	0.3%	19	0.4%	84,301	4.94%	115.4
01-Jan-2022 - 31-Dec-2023	2,049,292	0.4%	25	0.6%	81,972	5.10%	134.3
01-Jan-2024 - 31-Dec-2025	3,210,839	0.6%	28	0.6%	114,673	5.26%	163.1
01-Jan-2026 - 31-Dec-2027	7,348,592	1.4%	70	1.6%	104,980	5.22%	186.4
01-Jan-2028 - 31-Dec-2029	8,891,119	1.7%	81	1.8%	109,767	5.56%	212.8
01-Jan-2030 - 31-Dec-2031	16,916,858	3.3%	145	3.3%	116,668	5.38%	233.6
01-Jan-2032 - 31-Dec-2033	14,843,484	2.9%	126	2.9%	117,805	5.00%	254.5
01-Jan-2034 - 31-Dec-2035	5,998,670	1.2%	51	1.2%	117,621	5.61%	283.5
01-Jan-2036 - 31-Dec-2037	64,484,011	12.7%	519	11.8%	124,247	5.61%	306.3
01-Jan-2038 - 31-Dec-2039	82,987,524	16.3%	840	19.0%	98,795	6.10%	332.1
01-Jan-2040 - 31-Dec-2041	177,116,138	34.7%	1,562	35.4%	113,391	5.51%	354.1
01-Jan-2042 - 31-Dec-2043	92,978,782	18.2%	699	15.8%	133,017	5.00%	376.5
01-Jan-2044 - 31-Dec-2045	22,846,629	4.5%	162	3.7%	141,029	4.62%	395.3
01-Jan-2046 - 31-Dec-2047	2,004,502	0.4%	24	0.5%	83,521	3.91%	420.3
01-Jan-2048 - 31-Dec-2137	164,494	0.0%	2	0.0%	82,247	5.64%	473.6
Total	509,699,235	100.0%	4,411	100.0%	115,552	5.45%	331.7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,771,608	0.7%	73	1.9%	51,666	4.45%	263.2
60% - 70%	4,464,780	0.9%	39	1.0%	114,482	4.66%	296.8
70% - 80%	10,929,158	2.1%	84	2.2%	130,109	4.76%	316.5
80% - 90%	16,854,643	3.3%	126	3.3%	133,767	4.89%	314.0
90% - 100%	36,947,748	7.2%	251	6.6%	147,202	5.01%	320.9
100% - 110%	128,178,613	25.1%	840	22.2%	152,594	5.24%	339.8
110% - 120%	230,848,830	45.3%	1,712	45.3%	134,842	5.61%	332.5
120% - 130%	77,703,855	15.2%	651	17.2%	119,361	5.84%	332.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	509,699,235	100.0%	3,776	100.0%	134,984	5.45%	331.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	71,043,476	13.9%	446	11.8%	159,290	5.37%	337.4
Bayern	58,816,713	11.5%	405	10.7%	145,226	5.38%	334.4
Berlin	40,914,650	8.0%	315	8.3%	129,888	5.57%	335.6
Brandenburg	20,778,566	4.1%	151	4.0%	137,606	5.27%	328.9
Bremen	2,557,728	0.5%	25	0.7%	102,309	5.42%	339.1
Hamburg	4,807,660	0.9%	35	0.9%	137,362	5.23%	333.0
Hessen	31,649,840	6.2%	198	5.2%	159,848	5.33%	340.2
Mecklenburg-Vorpommern	4,271,433	0.8%	30	0.8%	142,381	5.20%	314.5
Niedersachsen	29,124,757	5.7%	222	5.9%	131,193	5.30%	321.5
Nordrhein-Westfalen	73,950,247	14.5%	531	14.1%	139,266	5.35%	322.1
Rheinland-Pfalz	25,473,332	5.0%	171	4.5%	148,967	5.32%	328.7
Saarland	11,311,960	2.2%	85	2.3%	133,082	5.52%	330.5
Sachsen	91,514,716	18.0%	795	21.1%	115,113	5.71%	332.3
Sachsen-Anhalt	22,680,357	4.4%	210	5.6%	108,002	5.75%	332.9
Schleswig-Holstein	12,310,499	2.4%	93	2.5%	132,371	5.23%	337.3
Thüringen	8,493,300	1.7%	64	1.7%	132,708	5.26%	339.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	509,699,235	100.0%	3,776	100.0%	134,984	5.45%	331.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	204,126,009	40.0%	1,304	34.5%	156,538	98.1%	1.9%
Hochhaus/appartement	242,240,833	47.5%	2,124	56.3%	114,049	31.5%	68.5%
Mehrfamilienhaus	37,297,075	7.3%	187	5.0%	199,450	70.1%	29.9%
Zweifamilienhaus	25,296,957	5.0%	157	4.2%	161,127	98.1%	1.9%
Laden/wohnhaus	598,737	0.1%	3	0.1%	199,579	100.0%	0.0%
unspecified	139,624	0.0%	1	0.0%	139,624	0.0%	100.0%
Total	509,699,235	100.0%	3,776	100.0%	134,984	59.2%	40.8%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	88,044,665	17.3%	1,132	30.0%	77,778	5.62%	317.1
100,000 - 150,000	179,899,764	35.3%	1,455	38.5%	123,642	5.49%	332.2
150,000 - 200,000	117,995,107	23.1%	689	18.2%	171,256	5.41%	335.5
200,000 - 250,000	73,676,086	14.5%	332	8.8%	221,916	5.28%	342.3
250,000 - 300,000	32,107,463	6.3%	118	3.1%	272,097	5.35%	334.5
300,000 - 350,000	11,689,438	2.3%	36	1.0%	324,707	5.29%	338.6
350,000 - 400,000	2,298,741	0.5%	6	0.2%	383,124	5.55%	311.7
400,000 - 450,000	1,693,126	0.3%	4	0.1%	423,282	5.29%	358.8
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	326.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	51.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	168.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	685,827	0.1%	1	0.0%	685,827	4.65%	392.0
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	509,699,235	100.0%	3,776	100.0%	134,984	5.45%	331.7

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,565		
Number of loan parts	1,746		
	Weighted average	Minimum	Maximum
Loan size	120,545	17,648	685,827
Loan part size	108,049	9,651	685,827
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	332.6	39	429
Remaining interest period (months)	71.2	2	190
Original interest period (months)	126.0	60	240
Seasoning (months)	55.5	46.1	81.9
Loan to Foreclosure Value	114.3%	11.1%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	130,171,043.80	74.1%	69.00%
Owner occupied	58,481,978.42	25.9%	31.00%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	153,381,968	81.3%	1,414	32.1%	108,474	5.61%	341.0
Interest Only With Life Insurance Redemption	13,729,493	7.3%	135	3.1%	101,700	5.62%	262.5
Interest Only With Building Savings Account Redempti	7,640,297	4.0%	61	1.4%	125,251	5.40%	271.7
Interest Only	13,901,265	7.4%	136	3.1%	102,215	5.64%	343.3
Total	188,653,022	100.0%	1,746	39.6%	108,049	5.61%	332.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	816,040	0.4%	9	0.5%	90,671	5.13%	331.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	352,065	0.2%	4	0.2%	88,016	4.07%	314.8
97 - 108	157,446	0.1%	2	0.1%	78,723	5.32%	333.2
109 - 125	173,077,779	91.7%	1,624	93.0%	106,575	5.65%	334.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,249,693	7.6%	107	6.1%	133,175	5.20%	315.2
Total	188,653,022	100.0%	1,746	100.0%	108,049	5.61%	332.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	4,273,519	2.3%	44	2.5%	97,125	4.25%	273.8
4.50% - 4.75%	7,683,134	4.1%	53	3.0%	144,965	4.68%	350.8
4.75% - 5.00%	15,861,478	8.4%	124	7.1%	127,915	4.88%	338.0
5.00% - 5.25%	20,593,878	10.9%	165	9.5%	124,811	5.16%	340.8
5.25% - 5.50%	30,500,990	16.2%	272	15.6%	112,136	5.38%	342.6
5.50% - 5.75%	37,040,352	19.6%	352	20.2%	105,228	5.61%	341.6
5.75% - 6.00%	28,930,272	15.3%	292	16.7%	99,076	5.89%	334.5
6.00% - 6.25%	21,713,316	11.5%	223	12.8%	97,369	6.13%	317.6
6.25% - 6.50%	12,433,697	6.6%	125	7.2%	99,470	6.34%	313.0
6.50% - 6.75%	4,519,415	2.4%	44	2.5%	102,714	6.62%	312.0
6.75% - 7.00%	2,340,000	1.2%	23	1.3%	101,739	6.85%	301.1
7.00% - 7.25%	1,718,147	0.9%	17	1.0%	101,067	7.09%	298.8
7.25% - 7.50%	683,184	0.4%	8	0.5%	85,398	7.40%	299.2
7.50% - >	361,642	0.2%	4	0.2%	90,410	7.67%	289.4
Total	188,653,022	100.0%	1,746	100.0%	108,049	5.61%	332.6

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2009 - 30-Jun-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2009 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	-	0.0%	-	0.0%	-	0.00%	-
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	78,879	0.0%	1	0.1%	78,879	6.00%	325.0
01-Jan-2012 - 30-Jun-2012	273,404	0.1%	1	0.1%	273,404	5.96%	342.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	92,897	0.0%	1	0.1%	92,897	4.55%	378.9
01-Jul-2013 - 31-Dec-2013	259,168	0.1%	3	0.2%	86,389	3.90%	291.8
01-Jan-2014 - 31-Dec-2014	929,897	0.5%	11	0.6%	84,536	5.20%	311.6
01-Jan-2015 - 31-Dec-2015	5,836,462	3.1%	63	3.6%	92,642	4.59%	284.3
01-Jan-2016 - 31-Dec-2016	76,321,950	40.5%	737	42.2%	103,558	5.58%	334.8
01-Jan-2017 - 31-Dec-2017	90,610,673	48.0%	822	47.1%	110,232	5.77%	336.9
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	14,249,693	7.6%	107	6.1%	133,175	5.20%	315.2
Total	188,653,022	100.0%	1,746	100.0%	108,049	5.61%	332.6

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2008 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 31-Dec-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	684,220	0.4%	5	0.3%	136,844	4.33%	50.0
01-Jan-2016 - 31-Dec-2017	488,041	0.3%	7	0.4%	69,720	5.06%	63.3
01-Jan-2018 - 31-Dec-2019	123,567	0.1%	2	0.1%	61,784	4.66%	90.5
01-Jan-2020 - 31-Dec-2021	326,790	0.2%	6	0.3%	54,465	5.13%	114.0
01-Jan-2022 - 31-Dec-2023	647,094	0.3%	9	0.5%	71,899	5.01%	135.0
01-Jan-2024 - 31-Dec-2025	409,324	0.2%	4	0.2%	102,331	4.60%	163.1
01-Jan-2026 - 31-Dec-2027	1,794,632	1.0%	19	1.1%	94,454	5.22%	186.2
01-Jan-2028 - 31-Dec-2029	3,715,641	2.0%	38	2.2%	97,780	5.84%	213.8
01-Jan-2030 - 31-Dec-2031	6,189,307	3.3%	56	3.2%	110,523	5.46%	231.2
01-Jan-2032 - 31-Dec-2033	4,420,629	2.3%	39	2.2%	113,349	5.05%	254.6
01-Jan-2034 - 31-Dec-2035	1,605,156	0.9%	18	1.0%	89,175	6.09%	284.4
01-Jan-2036 - 31-Dec-2037	19,529,217	10.4%	174	10.0%	112,237	5.98%	307.3
01-Jan-2038 - 31-Dec-2039	46,278,721	24.5%	485	27.8%	95,420	6.08%	332.0
01-Jan-2040 - 31-Dec-2041	72,570,116	38.5%	658	37.7%	110,289	5.55%	353.0
01-Jan-2042 - 31-Dec-2043	22,605,391	12.0%	175	10.0%	129,174	5.04%	375.4
01-Jan-2044 - 31-Dec-2045	6,832,965	3.6%	45	2.6%	151,844	4.62%	394.2
01-Jan-2046 - 31-Dec-2047	432,214	0.2%	6	0.3%	72,036	3.98%	418.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	188,653,022	100.0%	1,746	100.0%	108,049	5.61%	332.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,264,354	0.7%	25	1.6%	50,574	4.49%	258.0
60% - 70%	1,697,711	0.9%	14	0.9%	121,265	4.53%	307.5
70% - 80%	2,198,461	1.2%	15	1.0%	146,564	4.68%	253.0
80% - 90%	2,926,700	1.6%	25	1.6%	117,068	4.91%	304.4
90% - 100%	7,387,389	3.9%	60	3.8%	123,123	4.95%	311.3
100% - 110%	23,815,702	12.6%	170	10.9%	140,092	5.37%	321.1
110% - 120%	88,898,576	47.1%	747	47.7%	119,007	5.66%	337.7
120% - 130%	60,464,128	32.1%	509	32.5%	118,790	5.83%	338.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	188,653,022	100.0%	1,565	100.0%	120,545	5.61%	332.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	40,914,650	21.7%	315	8.3%	129,888	5.57%	335.6
Brandenburg	20,778,566	11.0%	151	4.0%	137,606	5.27%	328.9
Mecklenburg-Vorpommern	4,271,433	2.3%	30	0.8%	142,381	5.20%	314.5
Sachsen	91,514,716	48.5%	795	21.1%	115,113	5.71%	332.3
Sachsen-Anhalt	22,680,357	12.0%	210	5.6%	108,002	5.75%	332.9
Thüringen	8,493,300	4.5%	64	1.7%	132,708	5.26%	339.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	188,653,022	100.0%	1,565	41.4%	120,545	5.61%	332.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	45,387,052	24.1%	305	8.1%	148,810	97.05%	2.95%
Hochhaus/appartement	135,000,624	71.6%	1,216	32.2%	111,020	6.66%	93.34%
Mehrfamilienhaus	4,990,286	2.6%	26	0.7%	191,934	46.15%	53.85%
Zweifamilienhaus	2,670,218	1.4%	15	0.4%	178,015	93.33%	6.67%
Ladenwohnhäuser	465,218	0.2%	2	0.1%	232,609	100.00%	0.00%
unspecified	139,624	0.1%	1	0.0%	139,624	0.00%	100.00%
Total	188,653,022	100.0%	1,565	41.4%	120,545	25.88%	74.12%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	48,819,161	25.9%	610	16.2%	80,031	5.76%	322.4
100,000 - 150,000	79,138,226	41.9%	651	17.2%	121,564	5.65%	334.2
150,000 - 200,000	34,002,002	18.0%	201	5.3%	169,164	5.51%	337.7
200,000 - 250,000	13,400,052	7.1%	60	1.6%	223,334	5.31%	347.2
250,000 - 300,000	6,935,086	3.7%	26	0.7%	266,734	5.39%	348.0
300,000 - 350,000	3,560,649	1.9%	11	0.3%	323,695	5.39%	345.3
350,000 - 400,000	1,173,360	0.6%	3	0.1%	391,120	5.59%	294.5
400,000 - 450,000	427,368	0.2%	1	0.0%	427,368	5.88%	340.0
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	511,292	0.3%	1	0.0%	511,292	4.34%	51.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	685,827	0.4%	1	0.0%	685,827	4.65%	392.0
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	188,653,022	100.0%	1,565	41.4%	120,545	5.61%	332.6