

E-MAC DE 2007-I Investor Report August 2012

Cashflow analysis for the period

Total interest received	6,639,465	
Interest received on transaction accounts	4,343	
Net Post Foreclosure Proceeds	8,913	
Liquidity available	14,872,718	
Reserve account available	6,688,601	
Receivables under hedging arrangements	-	
Total funds available		28,214,040
Company management expenses	1,010	
MPT fee	153,685	
Administration fee	9,605	
Third party fees	222,324	
Liquidity Facility fee	4,574	
Payments under hedging arrangements	4,808,688	
Interest on the Notes	1,810,026	
PDL Repayment	982,016	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,991,927
Available after distribution of funds		20,222,113
Undrawn Liquidity Facility	14,872,718	
Reserve account funding	5,349,395	
Available liquidity		20,222,113
Net cashflow		-

Collateral

Starting current balance 1 May 2012	495,757,261.07	
To be disbursed per 1 May 2012	-	
Starting principal balance 1 May 2012	495,757,261.07	
Unused amount	-	
Principal (p)repayments	(4,157,061.53)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(982,016.26)	
Ending principal balance		490,618,183
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		490,618,183

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	-	982,016	982,016	-
Total	-	982,016	982,016	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.94%	2.99%	1.76%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	402,058,402	81.9%	3045	82.7%
1 - 30	97,206	19,474,563	4.0%	143	3.9%
31 - 60	67,460	6,206,111	1.3%	46	1.2%
61 - 90	47,106	2,977,242	0.6%	24	0.7%
91 - 120	62,004	2,892,442	0.6%	22	0.6%
121-150	91,829	3,271,787	0.7%	21	0.6%
> 151	6,199,279	53,737,635	11.0%	383	10.4%
Total	6,564,884	490,618,183	100.0%	3,684	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	2,187,229	982,016	87,561	10,037,927

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,684		
Number of loans parts	4,312		
	Weighted average	Minimum	Maximum
Loan size	133,175	2,651	677,426
Loan part size	113,780	2,651	677,426
Coupon	5.44%	3.76%	8.90%
Remaining maturity (months)	319.9	16	481
Remaining interest period (months)	65.8	1	179
Original interest period (months)	132.5	60	240
Seasoning (months)	67.4	52.6	93.9
Loan to Lending Value	108.8%	3.9%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	169,645,031.60	40.8%	34.58%
Owner occupied	320,973,151.68	59.2%	65.42%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	354,604,898	72.3%	3,210	74.4%	110,469	5.44%	332.3
Interest Only With Life Insurance Redemption	39,021,214	8.0%	322	7.5%	121,184	5.47%	260.0
Interest Only With Building Savings Account Redemp	38,528,336	7.9%	295	6.8%	130,605	5.37%	238.6
Interest Only	58,463,735	11.9%	485	11.2%	120,544	5.50%	337.7
Total	490,618,183	100.0%	4,312	100.0%	113,780	5.44%	319.9

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	1,147,427	0.2%	17	0.4%	67,496	4.76%	289.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	976,496	0.2%	14	0.3%	69,750	4.04%	385.6
97 - 108	594,335	0.1%	6	0.1%	99,056	4.75%	358.3
109 - 125	411,952,898	84.0%	3,697	85.7%	111,429	5.50%	321.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	75,947,027	15.5%	578	13.4%	131,396	5.19%	308.1
Total	490,618,183	100.0%	4,312	100.0%	113,780	5.44%	319.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,307,993	2.3%	125	2.9%	90,464	4.23%	299.7
4.50% - 4.75%	33,942,792	6.9%	245	5.7%	138,542	4.67%	330.3
4.75% - 5.00%	66,156,591	13.5%	499	11.6%	132,578	4.88%	327.5
5.00% - 5.25%	70,164,964	14.3%	554	12.8%	126,652	5.14%	323.2
5.25% - 5.50%	93,288,554	19.0%	800	18.6%	116,611	5.38%	326.8
5.50% - 5.75%	88,309,123	18.0%	800	18.6%	110,386	5.62%	321.8
5.75% - 6.00%	54,290,972	11.1%	554	12.8%	97,998	5.88%	315.6
6.00% - 6.25%	36,479,278	7.4%	372	8.6%	98,063	6.13%	301.6
6.25% - 6.50%	19,961,603	4.1%	195	4.5%	102,367	6.35%	302.1
6.50% - 6.75%	8,860,153	1.8%	83	1.9%	106,749	6.61%	301.4
6.75% - 7.00%	4,034,414	0.8%	42	1.0%	96,057	6.85%	287.4
7.00% - 7.25%	2,157,630	0.4%	21	0.5%	102,744	7.09%	287.7
7.25% - 7.50%	1,184,970	0.2%	13	0.3%	91,152	7.37%	287.1
7.50% - >	479,145	0.1%	9	0.2%	53,238	7.86%	269.5
Total	490,618,183	100.0%	4,312	100.0%	113,780	5.44%	319.9

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	78,683	0.0%	1	0.0%	78,683	6.00%	313.0
01-Jan-2012 - 30-Jun-2012	26,712	0.0%	1	0.0%	26,712	5.87%	330.9
01-Jul-2012 - 31-Dec-2012	99,978	0.0%	1	0.0%	99,978	6.50%	249.0
01-Jan-2013 - 30-Jun-2013	120,792	0.0%	3	0.1%	40,264	4.46%	294.6
01-Jul-2013 - 31-Dec-2013	855,704	0.2%	11	0.3%	77,791	3.98%	398.4
01-Jan-2014 - 31-Dec-2014	1,901,626	0.4%	18	0.4%	105,646	5.13%	320.4
01-Jan-2015 - 31-Dec-2015	15,896,686	3.2%	161	3.7%	98,737	4.55%	293.7
01-Jan-2016 - 31-Dec-2016	175,479,173	35.8%	1,598	37.1%	109,812	5.42%	322.8
01-Jan-2017 - 31-Dec-2017	220,192,719	44.9%	1,939	45.0%	113,560	5.62%	323.2
01-Jan-2018 - 31-Dec-2018	19,083	0.0%	1	0.0%	19,083	8.01%	279.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	75,947,027	15.5%	578	13.4%	131,396	5.19%	308.1
Total	490,618,183	100.0%	4,312	100.0%	113,780	5.44%	319.9

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	9,683	0.0%	1	0.0%	9,683	3.90%	16.0
01-Jan-2014 - 31-Dec-2015	898,864	0.2%	9	0.2%	99,874	4.31%	37.3
01-Jan-2016 - 31-Dec-2017	4,787,447	1.0%	40	0.9%	119,686	5.23%	54.6
01-Jan-2018 - 31-Dec-2019	469,664	0.1%	8	0.2%	58,708	4.63%	77.6
01-Jan-2020 - 31-Dec-2021	1,548,866	0.3%	19	0.4%	81,519	4.95%	103.6
01-Jan-2022 - 31-Dec-2023	1,751,442	0.4%	24	0.6%	72,977	5.17%	121.8
01-Jan-2024 - 31-Dec-2025	3,134,394	0.6%	28	0.6%	111,943	5.26%	151.2
01-Jan-2026 - 31-Dec-2027	6,916,816	1.4%	69	1.6%	100,244	5.22%	174.5
01-Jan-2028 - 31-Dec-2029	8,616,123	1.8%	80	1.9%	107,702	5.56%	200.7
01-Jan-2030 - 31-Dec-2031	16,227,787	3.3%	142	3.3%	114,280	5.38%	221.7
01-Jan-2032 - 31-Dec-2033	14,243,067	2.9%	123	2.9%	115,797	5.01%	242.5
01-Jan-2034 - 31-Dec-2035	5,702,380	1.2%	49	1.1%	116,375	5.62%	271.3
01-Jan-2036 - 31-Dec-2037	62,069,695	12.7%	499	11.6%	124,388	5.61%	294.3
01-Jan-2038 - 31-Dec-2039	79,031,945	16.1%	815	18.9%	96,972	6.09%	320.2
01-Jan-2040 - 31-Dec-2041	170,922,739	34.8%	1,534	35.6%	111,423	5.51%	342.1
01-Jan-2042 - 31-Dec-2043	90,209,443	18.4%	688	16.0%	131,118	5.00%	364.5
01-Jan-2044 - 31-Dec-2045	22,062,220	4.5%	159	3.7%	138,756	4.62%	383.4
01-Jan-2046 - 31-Dec-2047	1,851,838	0.4%	23	0.5%	80,515	3.91%	408.8
01-Jan-2048 - 31-Dec-2137	163,769	0.0%	2	0.0%	81,884	5.64%	461.5
Total	490,618,183	100.0%	4,312	100.0%	113,780	5.44%	319.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	4,037,988	0.8%	78	2.1%	51,769	4.47%	250.5
60% - 70%	5,636,120	1.1%	50	1.4%	112,722	4.69%	296.6
70% - 80%	11,236,475	2.3%	88	2.4%	127,687	4.78%	301.6
80% - 90%	16,905,487	3.4%	128	3.5%	132,074	4.90%	300.0
90% - 100%	43,692,025	8.9%	309	8.4%	141,398	5.05%	309.0
100% - 110%	144,654,002	29.5%	1,005	27.3%	143,934	5.32%	330.5
110% - 120%	193,950,974	39.5%	1,430	38.8%	135,630	5.61%	319.0
120% - 130%	70,505,112	14.4%	596	16.2%	118,297	5.83%	320.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	490,618,183	100.0%	3,684	100.0%	133,175	5.44%	319.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	68,848,165	14.0%	436	11.8%	157,909	5.36%	325.8
Bayern	55,744,783	11.4%	386	10.5%	144,417	5.37%	323.2
Berlin	39,355,728	8.0%	306	8.3%	128,613	5.57%	324.1
Brandenburg	20,453,313	4.2%	151	4.1%	135,452	5.27%	317.2
Bremen	2,440,940	0.5%	24	0.7%	101,706	5.39%	328.0
Hamburg	4,565,527	0.9%	33	0.9%	138,349	5.27%	319.6
Hessen	29,692,364	6.1%	192	5.2%	154,648	5.32%	328.2
Mecklenburg-Vorpommern	4,071,545	0.8%	29	0.8%	140,398	5.18%	301.9
Niedersachsen	28,192,956	5.7%	215	5.8%	131,130	5.30%	309.4
Nordrhein-Westfalen	70,104,499	14.3%	510	13.8%	137,460	5.35%	309.5
Rheinland-Pfalz	24,487,182	5.0%	166	4.5%	147,513	5.31%	316.0
Saarland	11,102,469	2.3%	84	2.3%	132,172	5.51%	318.5
Sachsen	88,963,799	18.1%	787	21.4%	113,042	5.71%	320.4
Sachsen-Anhalt	22,264,279	4.5%	209	5.7%	106,528	5.76%	322.1
Schleswig-Holstein	11,965,994	2.4%	92	2.5%	130,065	5.22%	325.8
Thüringen	8,364,641	1.7%	64	1.7%	130,698	5.26%	327.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	490,618,183	100.0%	3,684	100.0%	133,175	5.44%	319.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	196,811,302	40.1%	1,276	34.6%	154,241	98.0%	2.0%
Hochhaus/apartment	232,483,752	47.4%	2,068	56.1%	112,420	31.4%	68.6%
Mehrfamilienhaus	36,035,685	7.3%	184	5.0%	195,846	70.1%	29.9%
Zweifamilienhaus	24,564,260	5.0%	152	4.1%	161,607	98.0%	2.0%
Laden/wohnhaus	585,388	0.1%	3	0.1%	195,129	100.0%	0.0%
unspecified	137,798	0.0%	1	0.0%	137,798	0.0%	100.0%
Total	490,618,183	100.0%	3,684	100.0%	133,175	59.2%	40.8%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	89,233,301	18.2%	1,154	31.3%	77,325	5.61%	305.5
100,000 - 150,000	172,899,372	35.2%	1,402	38.1%	123,323	5.48%	320.6
150,000 - 200,000	111,686,994	22.8%	653	17.7%	171,037	5.40%	324.8
200,000 - 250,000	70,601,772	14.4%	319	8.7%	221,322	5.28%	329.8
250,000 - 300,000	30,154,482	6.1%	111	3.0%	271,662	5.35%	319.1
300,000 - 350,000	10,677,706	2.2%	33	0.9%	323,567	5.31%	330.5
350,000 - 400,000	1,911,357	0.4%	5	0.1%	382,271	5.46%	296.3
400,000 - 450,000	1,667,494	0.3%	4	0.1%	416,873	5.29%	346.8
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	39.0
550,000 - 600,000	596,987	0.1%	1	0.0%	596,987	5.24%	156.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	677,426	0.1%	1	0.0%	677,426	4.65%	380.0
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	490,618,183	100.0%	3,684	100.0%	133,175	5.44%	319.9

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,546
Number of loans parts 1,723

	Weighted average	Minimum	Maximum
Loan size	118,676	13,425	677,426
Loan part size	106,485	9,526	677,426
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	321.0	27	417
Remaining interest period (months)	59.3	1	178
Original interest period (months)	126.1	60	240
Seasoning (months)	67.5	58.1	93.9
Loan to Foreclosure Value	112.9%	7.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	126,744,778.54	74.1%	69.08%
Owner occupied	56,728,526.44	25.9%	30.92%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	149,212,422	81.3%	1,399	81.2%	106,656	5.61%	329.2
Interest Only With Life Insurance Redemption	13,336,134	7.3%	132	7.7%	101,031	5.63%	251.9
Interest Only With Building Savings Account Redemp	7,356,553	4.0%	59	3.4%	124,687	5.36%	260.0
Interest Only	13,568,195	7.4%	133	7.7%	102,017	5.65%	331.1
Total	183,473,305	100.0%	1,723	100.0%	106,485	5.61%	321.0

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	531,788	0.3%	8	0.5%	66,474	4.72%	314.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	223,715	0.1%	3	0.2%	74,572	4.13%	388.1
97 - 108	155,984	0.1%	2	0.1%	77,992	5.32%	321.2
109 - 125	168,644,986	91.9%	1,603	93.0%	105,206	5.65%	322.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	13,916,833	7.6%	107	6.2%	130,064	5.20%	303.8
Total	183,473,305	100.0%	1,723	100.0%	106,485	5.61%	321.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	4,044,864	2.2%	43	2.5%	94,067	4.26%	266.8
4.50% - 4.75%	7,525,059	4.1%	53	3.1%	141,982	4.68%	339.3
4.75% - 5.00%	15,540,646	8.5%	124	7.2%	125,329	4.88%	326.7
5.00% - 5.25%	20,283,628	11.1%	165	9.6%	122,931	5.16%	328.8
5.25% - 5.50%	29,078,299	15.8%	264	15.3%	110,145	5.38%	330.4
5.50% - 5.75%	36,139,392	19.7%	347	20.1%	104,148	5.61%	330.6
5.75% - 6.00%	28,114,722	15.3%	288	16.7%	97,621	5.89%	322.5
6.00% - 6.25%	21,237,499	11.6%	221	12.8%	96,097	6.13%	305.5
6.25% - 6.50%	12,294,335	6.7%	125	7.3%	98,355	6.34%	301.1
6.50% - 6.75%	4,266,950	2.3%	42	2.4%	101,594	6.62%	299.7
6.75% - 7.00%	2,326,158	1.3%	23	1.3%	101,137	6.85%	289.0
7.00% - 7.25%	1,585,020	0.9%	16	0.9%	99,064	7.08%	286.1
7.25% - 7.50%	676,671	0.4%	8	0.5%	84,584	7.40%	287.3
7.50% - >	359,864	0.2%	4	0.2%	89,966	7.67%	277.4
Total	183,473,305	100.0%	1,723	100.0%	106,485	5.61%	321.0

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	78,683	0.0%	1	0.1%	78,683	6.00%	313.0
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	91,546	0.0%	1	0.1%	91,546	4.55%	366.9
01-Jul-2013 - 31-Dec-2013	132,169	0.1%	2	0.1%	66,085	3.84%	402.9
01-Jan-2014 - 31-Dec-2014	902,768	0.5%	11	0.6%	82,070	5.20%	302.5
01-Jan-2015 - 31-Dec-2015	5,550,158	3.0%	61	3.5%	90,986	4.58%	271.7
01-Jan-2016 - 31-Dec-2016	74,264,010	40.5%	727	42.2%	102,151	5.58%	322.8
01-Jan-2017 - 31-Dec-2017	88,537,140	48.3%	813	47.2%	108,902	5.77%	325.2
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	13,916,833	7.6%	107	6.2%	130,064	5.20%	303.8
Total	183,473,305	100.0%	1,723	100.0%	106,485	5.61%	321.0

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	665,186	0.4%	5	0.3%	133,037	4.33%	38.1
01-Jan-2016 - 31-Dec-2017	475,568	0.3%	7	0.4%	67,938	5.08%	51.4
01-Jan-2018 - 31-Dec-2019	116,000	0.1%	2	0.1%	58,000	4.71%	78.7
01-Jan-2020 - 31-Dec-2021	308,240	0.2%	6	0.3%	51,373	5.15%	102.2
01-Jan-2022 - 31-Dec-2023	506,831	0.3%	8	0.5%	63,354	5.25%	120.7
01-Jan-2024 - 31-Dec-2025	396,389	0.2%	4	0.2%	99,097	4.58%	151.1
01-Jan-2026 - 31-Dec-2027	1,746,591	1.0%	19	1.1%	91,926	5.23%	174.2
01-Jan-2028 - 31-Dec-2029	3,633,937	2.0%	38	2.2%	95,630	5.84%	201.8
01-Jan-2030 - 31-Dec-2031	5,890,908	3.2%	55	3.2%	107,107	5.45%	219.3
01-Jan-2032 - 31-Dec-2033	4,100,580	2.2%	37	2.1%	110,826	5.03%	242.6
01-Jan-2034 - 31-Dec-2035	1,470,483	0.8%	17	1.0%	86,499	6.16%	271.9
01-Jan-2036 - 31-Dec-2037	19,260,321	10.5%	173	10.0%	111,331	5.97%	295.2
01-Jan-2038 - 31-Dec-2039	45,280,854	24.7%	479	27.8%	94,532	6.08%	320.0
01-Jan-2040 - 31-Dec-2041	70,256,434	38.3%	648	37.6%	108,420	5.55%	341.0
01-Jan-2042 - 31-Dec-2043	22,216,228	12.1%	174	10.1%	127,679	5.04%	363.4
01-Jan-2044 - 31-Dec-2045	6,722,393	3.7%	45	2.6%	149,387	4.62%	382.2
01-Jan-2046 - 31-Dec-2047	426,362	0.2%	6	0.3%	71,060	3.98%	406.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	183,473,305	100.0%	1,723	100.0%	106,485	5.61%	321.0

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,258,842	0.7%	27	1.7%	46,624	4.53%	250.8
60% - 70%	2,030,956	1.1%	16	1.0%	126,935	4.55%	306.3
70% - 80%	2,486,709	1.4%	20	1.3%	124,335	4.72%	234.6
80% - 90%	2,523,162	1.4%	22	1.4%	114,689	4.86%	302.2
90% - 100%	9,914,969	5.4%	82	5.3%	120,914	5.08%	294.0
100% - 110%	32,785,133	17.9%	263	17.0%	124,658	5.50%	319.6
110% - 120%	76,200,658	41.5%	638	41.3%	119,437	5.66%	325.6
120% - 130%	56,272,876	30.7%	478	30.9%	117,726	5.83%	327.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	183,473,305	100.0%	1,546	100.0%	118,676	5.61%	321.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	39,355,728	21.5%	306	19.8%	128,613	5.57%	324.1
Brandenburg	20,453,313	11.1%	151	9.8%	135,452	5.27%	317.2
Mecklenburg-Vorpommern	4,071,545	2.2%	29	1.9%	140,398	5.18%	301.9
Sachsen	88,963,799	48.5%	787	50.9%	113,042	5.71%	320.4
Sachsen-Anhalt	22,264,279	12.1%	209	13.5%	106,528	5.76%	322.1
Thüringen	8,364,641	4.6%	64	4.1%	130,698	5.26%	327.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	183,473,305	100.0%	1,546	100.0%	118,676	5.61%	321.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	44,442,284	24.2%	303	19.6%	146,674	97.03%	2.97%
Hochhaus/appartement	131,159,894	71.5%	1,200	77.6%	109,300	6.58%	93.42%
Mehrfamilienhaus	4,643,865	2.5%	25	1.6%	185,755	44.00%	56.00%
Zweifamilienhaus	2,635,432	1.4%	15	1.0%	175,695	93.33%	6.67%
Laden/wohnhaus	454,031	0.2%	2	0.1%	227,016	100.00%	0.00%
unspecified	137,798	0.1%	1	0.1%	137,798	0.00%	100.00%
Total	183,473,305	100.0%	1,546	100.0%	118,676	25.87%	74.13%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,873,860	27.2%	628	40.6%	79,417	5.76%	311.3
100,000 - 150,000	76,488,123	41.7%	631	40.8%	121,217	5.65%	322.6
150,000 - 200,000	32,488,611	17.7%	192	12.4%	169,212	5.51%	327.6
200,000 - 250,000	12,811,744	7.0%	57	3.7%	224,767	5.32%	332.7
250,000 - 300,000	6,144,912	3.3%	23	1.5%	267,170	5.37%	337.9
300,000 - 350,000	2,917,110	1.6%	9	0.6%	324,123	5.33%	332.9
350,000 - 400,000	1,138,850	0.6%	3	0.2%	379,617	5.60%	282.2
400,000 - 450,000	421,378	0.2%	1	0.1%	421,378	5.88%	328.0
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	511,292	0.3%	1	0.1%	511,292	4.34%	39.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	677,426	0.4%	1	0.1%	677,426	4.65%	380.0
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	183,473,305	100.0%	1,546	100.0%	118,676	5.61%	321.0