

E-MAC DE 2007-I Investor Report August 2013

Cashflow analysis for the period

| | | |
|---|------------|------------|
| Total interest received | 6,703,750 | |
| Interest received on transaction accounts | (409) | |
| Net Post Foreclosure Proceeds | 55,798 | |
| Liquidity available | 14,219,906 | |
| Reserve account available | 2,835,571 | |
| Receivables under hedging arrangements | - | |
| Total funds available | | 23,814,616 |
| Company management expenses | 1,590 | |
| MPT fee | 140,619 | |
| Administration fee | 8,789 | |
| Third party fees | 218,362 | |
| Liquidity Facility fee | 4,375 | |
| Payments under hedging arrangements | 5,086,600 | |
| Interest on the Notes | 1,097,584 | |
| PDL Repayment | 2,243,628 | |
| Redemption on Class F Notes | - | |
| Deferred Purchase Price Instalment | - | |
| Total funds distributed | | 8,801,547 |
| Available after distribution of funds | | 15,013,070 |
| Undrawn Liquidity Facility | 14,219,906 | |
| Reserve account funding | 793,164 | |
| Available liquidity | | 15,013,070 |
| Net cashflow | | - |

Collateral

| | | |
|---|----------------|-------------|
| Starting current balance 1 May 2013 | 473,996,869.53 | |
| To be disbursed per 1 May 2013 | - | |
| Starting principal balance 1 May 2013 | 473,996,869.53 | |
| Unused amount | - | |
| Principal (p)repayments | (5,187,691.05) | |
| Loans re-assigned to Seller | - | |
| Further Advances bought (incl. amounts to be disbursed) | - | |
| Losses for the period | (2,243,628.07) | |
| Ending principal balance | | 466,565,550 |
| Balance Reset Participation | | - |
| Total balance E-MAC DE 2007-I | | 466,565,550 |

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 | - | 2,243,628 | 2,243,628 | - |
| Total | - | 2,243,628 | 2,243,628 | - |

Performance

| | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 3.00% | 4.98% | 2.13% |

| Delinquent payments | Delinquent amount | As percentage of | | Number of loans | As percentage of total |
|---------------------|-------------------|------------------|--------|-----------------|------------------------|
| | | Principal | total | | |
| Current | - | 381,794,367 | 81.8% | 2951 | 82.6% |
| 1 - 30 | 99,453 | 19,695,639 | 4.2% | 148 | 4.1% |
| 31 - 60 | 67,249 | 6,007,104 | 1.3% | 38 | 1.1% |
| 61 - 90 | 45,342 | 2,764,984 | 0.6% | 23 | 0.6% |
| 91 - 120 | 48,345 | 2,268,934 | 0.5% | 17 | 0.5% |
| 121-150 | 106,955 | 3,785,229 | 0.8% | 24 | 0.7% |
| > 151 | 6,637,185 | 50,249,293 | 10.8% | 371 | 10.4% |
| Total | 7,004,529 | 466,565,550 | 100.0% | 3,572 | 100.0% |

| | Last period | This period | Net Recoveries | Total |
|----------------------------|-------------|-------------|----------------|------------|
| Aggregate principal losses | 1,245,458 | 2,243,628 | 66,054 | 15,004,452 |

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 3,572
Number of loans parts 4,178

| | Weighted average | Minimum | Maximum |
|------------------------------------|------------------|---------|---------|
| Loan size | 130,617 | 2,121 | 668,625 |
| Loan part size | 111,672 | 2,121 | 668,625 |
| Coupon | 5.45% | 3.76% | 8.90% |
| Remaining maturity (months) | 308.3 | 4 | 469 |
| Remaining interest period (months) | 53.8 | 1 | 167 |
| Original interest period (months) | 132.5 | 60 | 240 |
| Seasoning (months) | 79.3 | 64.6 | 105.9 |
| Loan to Lending Value | 107.4% | 1.7% | 129.4% |

| | Value | As % of number of loans | As % Outstanding principal amount |
|-----------------------|----------------|-------------------------|-----------------------------------|
| Investment properties | 162,305,248.57 | 41.0% | 34.79% |
| Owner occupied | 304,260,301.84 | 59.0% | 65.21% |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|--|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity | 336,694,349 | 72.2% | 3,115 | 74.6% | 108,088 | 5.44% | 320.9 |
| Interest Only With Life Insurance Redemption | 36,669,620 | 7.9% | 310 | 7.4% | 118,289 | 5.48% | 250.4 |
| Interest Only With Building Savings Account Redemp | 37,463,274 | 8.0% | 287 | 6.9% | 130,534 | 5.37% | 225.7 |
| Interest Only | 55,738,307 | 11.9% | 466 | 11.2% | 119,610 | 5.50% | 325.3 |
| Total | 466,565,550 | 100.0% | 4,178 | 100.0% | 111,672 | 5.45% | 308.3 |

| 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 | 1,059,246 | 0.2% | 16 | 0.4% | 66,203 | 4.66% | 277.6 |
| 61 - 72 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 73 - 84 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 85 - 96 | 874,337 | 0.2% | 11 | 0.3% | 79,485 | 4.04% | 385.8 |
| 97 - 108 | 368,912 | 0.1% | 4 | 0.1% | 92,228 | 4.88% | 337.6 |
| 109 - 125 | 391,960,207 | 84.0% | 3,586 | 85.8% | 109,303 | 5.50% | 310.2 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | 72,302,847 | 15.5% | 561 | 13.4% | 128,882 | 5.19% | 296.9 |
| Total | 466,565,550 | 100.0% | 4,178 | 100.0% | 111,672 | 5.45% | 308.3 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|------------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 4.50% | 10,049,010 | 2.2% | 115 | 2.8% | 87,383 | 4.22% | 302.5 |
| 4.50% - 4.75% | 32,373,223 | 6.9% | 240 | 5.7% | 134,888 | 4.67% | 317.9 |
| 4.75% - 5.00% | 62,992,586 | 13.5% | 486 | 11.6% | 129,614 | 4.88% | 316.5 |
| 5.00% - 5.25% | 65,590,373 | 14.1% | 527 | 12.6% | 124,460 | 5.14% | 311.6 |
| 5.25% - 5.50% | 89,085,355 | 19.1% | 774 | 18.5% | 115,097 | 5.38% | 314.7 |
| 5.50% - 5.75% | 84,444,724 | 18.1% | 782 | 18.7% | 107,986 | 5.62% | 309.5 |
| 5.75% - 6.00% | 51,869,765 | 11.1% | 534 | 12.8% | 97,134 | 5.88% | 303.4 |
| 6.00% - 6.25% | 35,236,173 | 7.6% | 366 | 8.8% | 96,274 | 6.13% | 289.1 |
| 6.25% - 6.50% | 18,879,854 | 4.0% | 188 | 4.5% | 100,425 | 6.35% | 290.5 |
| 6.50% - 6.75% | 8,593,816 | 1.8% | 84 | 2.0% | 102,307 | 6.61% | 288.7 |
| 6.75% - 7.00% | 3,898,027 | 0.8% | 41 | 1.0% | 95,074 | 6.85% | 275.2 |
| 7.00% - 7.25% | 2,136,172 | 0.5% | 21 | 0.5% | 101,722 | 7.09% | 275.8 |
| 7.25% - 7.50% | 943,370 | 0.2% | 11 | 0.3% | 85,761 | 7.35% | 276.0 |
| 7.50% - > | 473,103 | 0.1% | 9 | 0.2% | 52,567 | 7.86% | 257.6 |
| Total | 466,565,550 | 100.0% | 4,178 | 100.0% | 111,672 | 5.45% | 308.3 |

| Interest reset date | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2013 - 30-Jun-2013 | 188,983 | 0.0% | 2 | 0.0% | 94,491 | 5.59% | 292.8 |
| 01-Jul-2013 - 31-Dec-2013 | 783,965 | 0.2% | 10 | 0.2% | 78,397 | 3.98% | 389.4 |
| 01-Jan-2014 - 31-Dec-2014 | 1,868,657 | 0.4% | 18 | 0.4% | 103,814 | 5.13% | 310.1 |
| 01-Jan-2015 - 31-Dec-2015 | 14,421,443 | 3.1% | 151 | 3.6% | 95,506 | 4.56% | 290.3 |
| 01-Jan-2016 - 31-Dec-2016 | 167,477,202 | 35.9% | 1,547 | 37.0% | 108,259 | 5.42% | 310.9 |
| 01-Jan-2017 - 31-Dec-2017 | 209,427,432 | 44.9% | 1,887 | 45.2% | 110,984 | 5.62% | 310.9 |
| 01-Jan-2018 - 31-Dec-2018 | 95,021 | 0.0% | 2 | 0.0% | 47,510 | 5.26% | 339.6 |
| 01-Jan-2019 - 31-Dec-2019 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2020 - 31-Aug-2111 | 72,302,847 | 15.5% | 561 | 13.4% | 128,882 | 5.19% | 296.9 |
| Total | 466,565,550 | 100.0% | 4,178 | 100.0% | 111,672 | 5.45% | 308.3 |

| Legal Maturity | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2012 - 31-Dec-2013 | 2,151 | 0.0% | 1 | 0.0% | 2,151 | 3.90% | 4.0 |
| 01-Jan-2014 - 31-Dec-2015 | 348,175 | 0.1% | 7 | 0.2% | 49,739 | 4.27% | 23.4 |
| 01-Jan-2016 - 31-Dec-2017 | 4,750,589 | 1.0% | 39 | 0.9% | 121,810 | 5.24% | 42.6 |
| 01-Jan-2018 - 31-Dec-2019 | 430,148 | 0.1% | 7 | 0.2% | 61,450 | 4.67% | 65.3 |
| 01-Jan-2020 - 31-Dec-2021 | 1,494,062 | 0.3% | 19 | 0.5% | 78,635 | 4.96% | 91.8 |
| 01-Jan-2022 - 31-Dec-2023 | 1,634,261 | 0.4% | 23 | 0.6% | 71,055 | 5.18% | 109.8 |
| 01-Jan-2024 - 31-Dec-2025 | 2,856,862 | 0.6% | 25 | 0.6% | 114,274 | 5.23% | 139.1 |
| 01-Jan-2026 - 31-Dec-2027 | 6,263,151 | 1.3% | 65 | 1.6% | 96,356 | 5.26% | 162.6 |
| 01-Jan-2028 - 31-Dec-2029 | 8,237,197 | 1.8% | 79 | 1.9% | 104,268 | 5.57% | 188.8 |
| 01-Jan-2030 - 31-Dec-2031 | 15,538,394 | 3.3% | 138 | 3.3% | 112,597 | 5.38% | 209.6 |
| 01-Jan-2032 - 31-Dec-2033 | 13,235,362 | 2.8% | 118 | 2.8% | 112,164 | 5.01% | 230.6 |
| 01-Jan-2034 - 31-Dec-2035 | 5,278,443 | 1.1% | 48 | 1.1% | 109,968 | 5.65% | 259.5 |
| 01-Jan-2036 - 31-Dec-2037 | 59,223,880 | 12.7% | 484 | 11.6% | 122,363 | 5.61% | 282.4 |
| 01-Jan-2038 - 31-Dec-2039 | 75,498,581 | 16.2% | 796 | 19.1% | 94,847 | 6.09% | 308.2 |
| 01-Jan-2040 - 31-Dec-2041 | 163,260,274 | 35.0% | 1,486 | 35.6% | 109,866 | 5.51% | 330.1 |
| 01-Jan-2042 - 31-Dec-2043 | 85,715,088 | 18.4% | 665 | 15.9% | 128,895 | 5.00% | 352.5 |
| 01-Jan-2044 - 31-Dec-2045 | 20,943,875 | 4.5% | 154 | 3.7% | 135,999 | 4.62% | 371.3 |
| 01-Jan-2046 - 31-Dec-2047 | 1,801,834 | 0.4% | 23 | 0.6% | 78,341 | 3.92% | 396.8 |
| 01-Jan-2048 - 31-Dec-2137 | 53,222 | 0.0% | 1 | 0.0% | 53,222 | 5.94% | 469.0 |
| Total | 466,565,550 | 100.0% | 4,178 | 100.0% | 111,672 | 5.45% | 308.3 |

| Loan to Lending Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-----------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0% - 60% | 5,558,318 | 1.2% | 98 | 2.7% | 56,718 | 4.64% | 250.2 |
| 60% - 70% | 6,369,820 | 1.4% | 58 | 1.6% | 109,824 | 4.74% | 284.6 |
| 70% - 80% | 11,715,248 | 2.5% | 99 | 2.8% | 118,336 | 4.85% | 306.6 |
| 80% - 90% | 18,284,848 | 3.9% | 145 | 4.1% | 126,102 | 4.95% | 287.1 |
| 90% - 100% | 44,202,493 | 9.5% | 321 | 9.0% | 137,702 | 5.12% | 296.7 |
| 100% - 110% | 162,335,075 | 34.8% | 1,164 | 32.6% | 139,463 | 5.37% | 321.6 |
| 110% - 120% | 169,916,650 | 36.4% | 1,287 | 36.0% | 132,025 | 5.65% | 304.7 |
| 120% - 130% | 48,183,098 | 10.3% | 400 | 11.2% | 120,458 | 5.83% | 304.6 |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 466,565,550 | 100.0% | 3,572 | 100.0% | 130,617 | 5.45% | 308.3 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| Baden-Württemberg | 63,635,039 | 13.6% | 410 | 11.5% | 155,207 | 5.36% | 313.2 |
| Bayern | 51,887,813 | 11.1% | 368 | 10.3% | 140,999 | 5.38% | 311.9 |
| Berlin | 37,321,674 | 8.0% | 294 | 8.2% | 126,944 | 5.57% | 313.0 |
| Brandenburg | 19,697,504 | 4.2% | 149 | 4.2% | 132,198 | 5.27% | 305.1 |
| Bremen | 2,378,994 | 0.5% | 23 | 0.6% | 103,435 | 5.40% | 318.1 |
| Hamburg | 4,218,043 | 0.9% | 32 | 0.9% | 131,814 | 5.30% | 307.1 |
| Hessen | 28,364,955 | 6.1% | 185 | 5.2% | 153,324 | 5.32% | 316.2 |
| Mecklenburg-Vorpommern | 3,997,790 | 0.9% | 29 | 0.8% | 137,855 | 5.18% | 290.2 |
| Niedersachsen | 27,035,075 | 5.8% | 209 | 5.9% | 129,354 | 5.30% | 298.1 |
| Nordrhein-Westfalen | 66,329,763 | 14.2% | 490 | 13.7% | 135,367 | 5.35% | 297.1 |
| Rheinland-Pfalz | 23,359,775 | 5.0% | 163 | 4.6% | 143,312 | 5.31% | 303.5 |
| Saarland | 10,676,109 | 2.3% | 81 | 2.3% | 131,804 | 5.51% | 305.8 |
| Sachsen | 86,515,543 | 18.5% | 781 | 21.9% | 110,775 | 5.72% | 310.2 |
| Sachsen-Anhalt | 21,686,216 | 4.6% | 206 | 5.8% | 105,273 | 5.76% | 310.8 |
| Schleswig-Holstein | 11,461,939 | 2.5% | 90 | 2.5% | 127,355 | 5.23% | 314.3 |
| Thüringen | 7,999,318 | 1.7% | 62 | 1.7% | 129,021 | 5.24% | 316.4 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 466,565,550 | 100.0% | 3,572 | 100.0% | 130,617 | 5.45% | 308.3 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
|--------------------|--------------------|------------------------|-----------------|------------------------|-------------------|----------------|---------------------|
| Einfamilienhaus | 188,154,735 | 40.3% | 1,238 | 34.7% | 151,983 | 98.1% | 1.9% |
| Hochhaus/apartment | 221,086,773 | 47.4% | 2,010 | 56.3% | 109,993 | 30.9% | 69.1% |
| Mehrfamilienhaus | 33,408,790 | 7.2% | 174 | 4.9% | 192,005 | 70.7% | 29.3% |
| Zweifamilienhaus | 23,208,042 | 5.0% | 146 | 4.1% | 158,959 | 97.9% | 2.1% |
| Laden/wohnhaus | 571,336 | 0.1% | 3 | 0.1% | 190,445 | 100.0% | 0.0% |
| unspecified | 135,874 | 0.0% | 1 | 0.0% | 135,874 | 0.0% | 100.0% |
| Total | 466,565,550 | 100.0% | 3,572 | 100.0% | 130,617 | 59.0% | 41.0% |

| Loansize | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| - 100,000 | 90,953,725 | 19.5% | 1,186 | 33.2% | 76,689 | 5.61% | 294.5 |
| 100,000 - 150,000 | 165,784,354 | 35.5% | 1,347 | 37.7% | 123,077 | 5.48% | 309.3 |
| 150,000 - 200,000 | 103,554,949 | 22.2% | 605 | 16.9% | 171,165 | 5.40% | 313.4 |
| 200,000 - 250,000 | 64,711,794 | 13.9% | 293 | 8.2% | 220,859 | 5.28% | 316.8 |
| 250,000 - 300,000 | 27,461,214 | 5.9% | 101 | 2.8% | 271,893 | 5.36% | 306.2 |
| 300,000 - 350,000 | 9,675,815 | 2.1% | 30 | 0.8% | 322,527 | 5.40% | 320.0 |
| 350,000 - 400,000 | 2,323,791 | 0.5% | 6 | 0.2% | 387,299 | 5.27% | 299.7 |
| 400,000 - 450,000 | 843,563 | 0.2% | 2 | 0.1% | 421,782 | 5.39% | 329.1 |
| 450,000 - 500,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 500,000 - 550,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 550,000 - 600,000 | 587,720 | 0.1% | 1 | 0.0% | 587,720 | 5.24% | 144.0 |
| 600,000 - 650,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 650,000 - 700,000 | 668,625 | 0.1% | 1 | 0.0% | 668,625 | 4.65% | 368.0 |
| 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 | 466,565,550 | 100.0% | 3,572 | 100.0% | 130,617 | 5.45% | 308.3 |

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,521
Number of loans parts 1,697

| | Weighted average | Minimum | Maximum |
|------------------------------------|------------------|---------|---------|
| Loan size | 116,514 | 9,010 | 668,625 |
| Loan part size | 104,430 | 9,010 | 668,625 |
| Coupon | 5.61% | 3.80% | 8.90% |
| Remaining maturity (months) | 310.1 | 15 | 405 |
| Remaining interest period (months) | 47.2 | 1 | 166 |
| Original interest period (months) | 126.0 | 60 | 240 |
| Seasoning (months) | 79.4 | 70.1 | 105.9 |
| Loan to Foreclosure Value | 111.5% | 4.5% | 129.4% |

| | Value | As % of number of loans | As % Outstanding principal amount |
|-----------------------|----------------|-------------------------|-----------------------------------|
| Investment properties | 122,365,267.80 | 74.2% | 69.05% |
| Owner occupied | 54,852,777.01 | 25.8% | 30.95% |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|--|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity | 143,793,115 | 81.1% | 1,376 | 81.1% | 104,501 | 5.61% | 317.8 |
| Interest Only With Life Insurance Redemption | 12,586,510 | 7.1% | 130 | 7.7% | 96,819 | 5.89% | 249.1 |
| Interest Only With Building Savings Account Redemp | 7,347,459 | 4.1% | 59 | 3.5% | 124,533 | 5.36% | 248.0 |
| Interest Only | 13,490,961 | 7.6% | 132 | 7.8% | 102,204 | 5.65% | 319.1 |
| Total | 177,218,045 | 100.0% | 1,697 | 100.0% | 104,430 | 5.61% | 310.1 |

| 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 | 519,759 | 0.3% | 8 | 0.5% | 64,970 | 4.51% | 311.0 |
| 61 - 72 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 73 - 84 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 85 - 96 | 217,964 | 0.1% | 3 | 0.2% | 72,655 | 4.13% | 376.0 |
| 97 - 108 | 154,446 | 0.1% | 2 | 0.1% | 77,223 | 5.32% | 309.2 |
| 109 - 125 | 163,132,091 | 92.1% | 1,581 | 93.2% | 103,183 | 5.65% | 311.4 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | 13,193,784 | 7.4% | 103 | 6.1% | 128,095 | 5.20% | 293.4 |
| Total | 177,218,045 | 100.0% | 1,697 | 100.0% | 104,430 | 5.61% | 310.1 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|------------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 4.50% | 3,408,340 | 1.9% | 41 | 2.4% | 83,130 | 4.25% | 291.4 |
| 4.50% - 4.75% | 7,434,133 | 4.2% | 54 | 3.2% | 137,669 | 4.68% | 328.3 |
| 4.75% - 5.00% | 15,118,693 | 8.5% | 123 | 7.2% | 122,916 | 4.88% | 315.3 |
| 5.00% - 5.25% | 19,572,244 | 11.0% | 162 | 9.5% | 120,816 | 5.16% | 317.7 |
| 5.25% - 5.50% | 28,039,860 | 15.8% | 259 | 15.3% | 108,262 | 5.38% | 318.3 |
| 5.50% - 5.75% | 35,272,148 | 19.9% | 345 | 20.3% | 102,238 | 5.61% | 318.7 |
| 5.75% - 6.00% | 27,344,583 | 15.4% | 282 | 16.6% | 96,967 | 5.89% | 310.9 |
| 6.00% - 6.25% | 20,522,922 | 11.6% | 218 | 12.8% | 94,142 | 6.13% | 293.3 |
| 6.25% - 6.50% | 11,667,011 | 6.6% | 122 | 7.2% | 95,631 | 6.34% | 288.7 |
| 6.50% - 6.75% | 4,147,070 | 2.3% | 42 | 2.5% | 98,740 | 6.62% | 287.6 |
| 6.75% - 7.00% | 2,206,254 | 1.2% | 22 | 1.3% | 100,284 | 6.85% | 276.5 |
| 7.00% - 7.25% | 1,567,643 | 0.9% | 16 | 0.9% | 97,978 | 7.08% | 274.3 |
| 7.25% - 7.50% | 559,202 | 0.3% | 7 | 0.4% | 79,886 | 7.40% | 275.9 |
| 7.50% - > | 357,943 | 0.2% | 4 | 0.2% | 89,486 | 7.67% | 265.4 |
| Total | 177,218,045 | 100.0% | 1,697 | 100.0% | 104,430 | 5.61% | 310.1 |

| Interest reset date | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2013 - 30-Jun-2013 | 90,372 | 0.1% | 1 | 0.1% | 90,372 | 4.55% | 354.9 |
| 01-Jul-2013 - 31-Dec-2013 | 127,592 | 0.1% | 2 | 0.1% | 63,796 | 3.84% | 391.0 |
| 01-Jan-2014 - 31-Dec-2014 | 877,292 | 0.5% | 11 | 0.6% | 79,754 | 5.21% | 293.7 |
| 01-Jan-2015 - 31-Dec-2015 | 4,826,975 | 2.7% | 58 | 3.4% | 83,224 | 4.60% | 285.2 |
| 01-Jan-2016 - 31-Dec-2016 | 72,588,816 | 41.0% | 720 | 42.4% | 100,818 | 5.58% | 311.1 |
| 01-Jan-2017 - 31-Dec-2017 | 85,436,484 | 48.2% | 801 | 47.2% | 106,662 | 5.76% | 313.3 |
| 01-Jan-2018 - 31-Dec-2018 | 76,728 | 0.0% | 1 | 0.1% | 76,728 | 4.60% | 357.0 |
| 01-Jan-2019 - 31-Dec-2019 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2020 - 31-Aug-2111 | 13,193,784 | 7.4% | 103 | 6.1% | 128,095 | 5.20% | 293.4 |
| Total | 177,218,045 | 100.0% | 1,697 | 100.0% | 104,430 | 5.61% | 310.1 |

| Legal Maturity | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2014 - 31-Dec-2015 | 133,989 | 0.1% | 4 | 0.2% | 33,497 | 4.25% | 23.7 |
| 01-Jan-2016 - 31-Dec-2017 | 451,148 | 0.3% | 6 | 0.4% | 75,191 | 5.14% | 39.8 |
| 01-Jan-2018 - 31-Dec-2019 | 108,131 | 0.1% | 2 | 0.1% | 54,065 | 4.76% | 67.0 |
| 01-Jan-2020 - 31-Dec-2021 | 289,314 | 0.2% | 6 | 0.4% | 48,219 | 5.17% | 90.4 |
| 01-Jan-2022 - 31-Dec-2023 | 476,013 | 0.3% | 8 | 0.5% | 59,502 | 5.24% | 108.8 |
| 01-Jan-2024 - 31-Dec-2025 | 320,211 | 0.2% | 3 | 0.2% | 106,737 | 4.29% | 138.3 |
| 01-Jan-2026 - 31-Dec-2027 | 1,697,419 | 1.0% | 19 | 1.1% | 89,338 | 5.24% | 162.2 |
| 01-Jan-2028 - 31-Dec-2029 | 3,550,348 | 2.0% | 38 | 2.2% | 93,430 | 5.84% | 189.8 |
| 01-Jan-2030 - 31-Dec-2031 | 5,615,877 | 3.2% | 54 | 3.2% | 103,998 | 5.45% | 207.2 |
| 01-Jan-2032 - 31-Dec-2033 | 3,694,765 | 2.1% | 35 | 2.1% | 105,565 | 5.03% | 231.0 |
| 01-Jan-2034 - 31-Dec-2035 | 1,450,218 | 0.8% | 17 | 1.0% | 85,307 | 6.17% | 259.9 |
| 01-Jan-2036 - 31-Dec-2037 | 18,740,887 | 10.6% | 170 | 10.0% | 110,241 | 5.95% | 283.2 |
| 01-Jan-2038 - 31-Dec-2039 | 43,670,110 | 24.6% | 471 | 27.8% | 92,718 | 6.08% | 308.1 |
| 01-Jan-2040 - 31-Dec-2041 | 68,334,813 | 38.6% | 640 | 37.7% | 106,773 | 5.55% | 329.0 |
| 01-Jan-2042 - 31-Dec-2043 | 21,654,434 | 12.2% | 173 | 10.2% | 125,170 | 5.04% | 351.5 |
| 01-Jan-2044 - 31-Dec-2045 | 6,610,045 | 3.7% | 45 | 2.7% | 146,890 | 4.62% | 370.2 |
| 01-Jan-2046 - 31-Dec-2047 | 420,323 | 0.2% | 6 | 0.4% | 70,054 | 3.98% | 394.9 |
| 01-Jan-2048 - 31-Dec-2137 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 177,218,045 | 100.0% | 1,697 | 100.0% | 104,430 | 5.61% | 310.1 |

| Loan to Foreclosure Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|---------------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0% - 60% | 1,479,631 | 0.8% | 31 | 2.0% | 47,730 | 4.64% | 254.3 |
| 60% - 70% | 2,469,899 | 1.4% | 21 | 1.4% | 117,614 | 4.61% | 285.0 |
| 70% - 80% | 2,026,394 | 1.1% | 20 | 1.3% | 101,320 | 4.99% | 290.8 |
| 80% - 90% | 3,412,410 | 1.9% | 35 | 2.3% | 97,497 | 5.00% | 275.0 |
| 90% - 100% | 10,437,178 | 5.9% | 87 | 5.7% | 119,968 | 5.20% | 291.6 |
| 100% - 110% | 50,871,624 | 28.7% | 420 | 27.6% | 121,123 | 5.50% | 317.8 |
| 110% - 120% | 68,167,632 | 38.5% | 586 | 38.5% | 116,327 | 5.73% | 310.1 |
| 120% - 130% | 38,353,277 | 21.6% | 321 | 21.1% | 119,481 | 5.84% | 312.8 |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 177,218,045 | 100.0% | 1,521 | 100.0% | 116,514 | 5.61% | 310.1 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| Berlin | 37,321,674 | 21.1% | 294 | 19.3% | 126,944 | 5.57% | 313.0 |
| Brandenburg | 19,697,504 | 11.1% | 149 | 9.8% | 132,198 | 5.27% | 305.1 |
| Mecklenburg-Vorpommern | 3,997,790 | 2.3% | 29 | 1.9% | 137,855 | 5.18% | 290.2 |
| Sachsen | 86,515,543 | 48.8% | 781 | 51.3% | 110,775 | 5.72% | 310.2 |
| Sachsen-Anhalt | 21,686,216 | 12.2% | 206 | 13.5% | 105,273 | 5.76% | 310.8 |
| Thüringen | 7,999,318 | 4.5% | 62 | 4.1% | 129,021 | 5.24% | 316.4 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 177,218,045 | 100.0% | 1,521 | 100.0% | 116,514 | 5.61% | 310.1 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
|----------------------|--------------------|------------------------|-----------------|------------------------|-------------------|----------------|---------------------|
| Einfamilienhaus | 43,085,216 | 24.3% | 298 | 19.6% | 144,581 | 97.32% | 2.68% |
| Hochhaus/appartement | 126,908,259 | 71.6% | 1,181 | 77.6% | 107,458 | 6.35% | 93.65% |
| Mehrfamilienhaus | 4,046,913 | 2.3% | 24 | 1.6% | 168,621 | 45.83% | 54.17% |
| Zweifamilienhaus | 2,599,535 | 1.5% | 15 | 1.0% | 173,302 | 93.33% | 6.67% |
| Laden/wohnhaus | 442,248 | 0.2% | 2 | 0.1% | 221,124 | 100.00% | 0.00% |
| unspecified | 135,874 | 0.1% | 1 | 0.1% | 135,874 | 0.00% | 100.00% |
| Total | 177,218,045 | 100.0% | 1,521 | 100.0% | 116,514 | 25.77% | 74.23% |

| Loan size | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| - 100,000 | 50,900,834 | 28.7% | 647 | 42.5% | 78,672 | 5.75% | 301.0 |
| 100,000 - 150,000 | 73,277,393 | 41.3% | 606 | 39.8% | 120,920 | 5.63% | 311.2 |
| 150,000 - 200,000 | 30,266,774 | 17.1% | 179 | 11.8% | 169,088 | 5.51% | 314.7 |
| 200,000 - 250,000 | 12,122,659 | 6.8% | 54 | 3.6% | 224,494 | 5.31% | 322.2 |
| 250,000 - 300,000 | 5,576,057 | 3.1% | 21 | 1.4% | 265,527 | 5.43% | 322.5 |
| 300,000 - 350,000 | 3,226,569 | 1.8% | 10 | 0.7% | 322,657 | 5.41% | 320.2 |
| 350,000 - 400,000 | 764,109 | 0.4% | 2 | 0.1% | 382,055 | 5.39% | 251.7 |
| 400,000 - 450,000 | 415,026 | 0.2% | 1 | 0.1% | 415,026 | 5.88% | 316.0 |
| 450,000 - 500,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 500,000 - 550,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 550,000 - 600,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 600,000 - 650,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 650,000 - 700,000 | 668,625 | 0.4% | 1 | 0.1% | 668,625 | 4.65% | 368.0 |
| 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 | 177,218,045 | 100.0% | 1,521 | 100.0% | 116,514 | 5.61% | 310.1 |