

**E-MAC DE 2007-I Investor Report August 2014**

**Cashflow analysis for the period**

Total interest received	6,436,429	
Interest received on transaction accounts	663	
Net Post Foreclosure Proceeds	374,055	
Liquidity available	13,495,970	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		20,307,117
Company management expenses		
MPT fee	130,875	
Administration fee	8,180	
Third party fees	295,943	
Liquidity Facility fee	4,152	
Payments under hedging arrangements	4,796,784	
Interest on the Notes	1,052,758	
Class D PDL Repayment	522,455	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,811,147
Available after distribution of funds		13,495,970
Undrawn Liquidity Facility	13,495,970	
Reserve account funding	-	
Available liquidity		13,495,970
Net cashflow		-

**Collateral**

Starting current balance 1 May 2014	441,151,898.02	
To be disbursed per 1 May 2014	-	
Starting principal balance 1 May 2014	441,151,898.02	
Unused amount	-	
Principal (p)repayments	(5,128,941.16)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(3,843,286.18)	
Ending principal balance		432,179,671
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		432,179,671

**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	413,779	3,843,286	522,455	3,734,611
Class E	8,300,000	-	-	8,300,000
Total	8,713,779	3,843,286	522,455	12,034,611

**Performance**

	Last period	This period	Since issue
Prepayment rate	5.44%	6.64%	2.87%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	341,539,395	79.0%	2703	80.4%
1 - 30	192,633	34,018,495	7.9%	245	7.3%
31 - 60	78,297	7,038,481	1.6%	52	1.5%
61 - 90	52,921	3,322,965	0.8%	23	0.7%
91 - 120	53,379	2,527,192	0.6%	13	0.4%
121-150	95,760	3,439,057	0.8%	23	0.7%
> 151	5,530,907	40,294,085	9.3%	301	9.0%
Total	6,003,896	432,179,671	100.0%	3,360	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	3,032,790	3,843,286	175,553	28,589,602

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 3,360  
Number of loans parts 3,932

	Weighted average	Minimum	Maximum
Loan size	128,625	2,466	659,406
Loan part size	109,913	2,466	659,406
Coupon	5.44%	3.76%	8.90%
Remaining maturity (months)	297.5	3	1,119
Remaining interest period (months)	41.9	1	155
Original interest period (months)	132.6	60	240
Seasoning (months)	91.4	76.6	117.9
Loan to Lending Value	106.1%	0.9%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	149,569,557.68	40.9%	34.61%
Owner occupied	282,610,113.00	59.1%	65.39%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	311,313,840	72.0%	2,937	74.7%	105,997	5.43%	308.8
Interest Only With Life Insurance Redemption	34,043,902	7.9%	294	7.5%	115,796	5.47%	244.6
Interest Only With Building Savings Account Redemp	34,430,233	8.0%	265	6.7%	129,925	5.35%	226.6
Interest Only	52,391,696	12.1%	436	11.1%	120,164	5.50%	310.9
<b>Total</b>	<b>432,179,671</b>	<b>100.0%</b>	<b>3,932</b>	<b>100.0%</b>	<b>109,913</b>	<b>5.44%</b>	<b>297.5</b>

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	973,371	0.2%	15	0.4%	64,891	4.65%	277.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	403,271	0.1%	4	0.1%	100,818	4.80%	342.3
97 - 108	366,329	0.1%	4	0.1%	91,582	4.88%	325.6
109 - 125	363,018,918	84.0%	3,373	85.8%	107,625	5.49%	300.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	67,417,782	15.6%	536	13.6%	125,779	5.19%	282.2
<b>Total</b>	<b>432,179,671</b>	<b>100.0%</b>	<b>3,932</b>	<b>100.0%</b>	<b>109,913</b>	<b>5.44%</b>	<b>297.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,220,829	2.1%	107	2.7%	86,176	4.25%	292.3
4.50% - 4.75%	30,599,701	7.1%	232	5.9%	131,895	4.67%	308.9
4.75% - 5.00%	58,865,052	13.6%	463	11.8%	127,138	4.88%	303.1
5.00% - 5.25%	61,381,049	14.2%	499	12.7%	123,008	5.14%	298.8
5.25% - 5.50%	83,617,922	19.3%	738	18.8%	113,303	5.38%	303.3
5.50% - 5.75%	78,629,365	18.2%	736	18.7%	106,833	5.62%	299.8
5.75% - 6.00%	48,311,930	11.2%	503	12.8%	96,048	5.88%	293.5
6.00% - 6.25%	31,530,675	7.3%	339	8.6%	93,011	6.13%	281.2
6.25% - 6.50%	16,521,460	3.8%	171	4.3%	96,617	6.34%	277.7
6.50% - 6.75%	7,179,949	1.7%	72	1.8%	99,722	6.61%	278.5
6.75% - 7.00%	3,064,906	0.7%	34	0.9%	90,144	6.84%	264.3
7.00% - 7.25%	1,891,936	0.4%	19	0.5%	99,576	7.09%	264.4
7.25% - 7.50%	930,981	0.2%	11	0.3%	84,635	7.35%	264.5
7.50% - >	433,917	0.1%	8	0.2%	54,240	7.80%	246.6
<b>Total</b>	<b>432,179,671</b>	<b>100.0%</b>	<b>3,932</b>	<b>100.0%</b>	<b>109,913</b>	<b>5.44%</b>	<b>297.5</b>

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	95,064	0.0%	1	0.0%	95,064	6.55%	224.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	1,691,994	0.4%	17	0.4%	99,529	5.16%	297.3
01-Jan-2015 - 31-Dec-2015	13,508,329	3.1%	144	3.7%	93,808	4.55%	304.3
01-Jan-2016 - 31-Dec-2016	157,798,441	36.5%	1,482	37.7%	106,477	5.42%	301.0
01-Jan-2017 - 31-Dec-2017	191,214,930	44.2%	1,747	44.4%	109,453	5.61%	299.4
01-Jan-2018 - 31-Dec-2018	453,131	0.1%	5	0.1%	90,626	4.85%	341.2
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - >	67,417,782	15.6%	536	13.6%	125,779	5.19%	282.2
<b>Total</b>	<b>432,179,671</b>	<b>100.0%</b>	<b>3,932</b>	<b>100.0%</b>	<b>109,913</b>	<b>5.44%</b>	<b>297.5</b>

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	315,843	0.1%	7	0.2%	45,120	4.26%	11.5
01-Jan-2016 - 31-Dec-2017	3,638,232	0.8%	34	0.9%	107,007	5.18%	31.7
01-Jan-2018 - 31-Dec-2019	515,668	0.1%	12	0.3%	42,972	4.77%	53.6
01-Jan-2020 - 31-Dec-2021	1,445,375	0.3%	18	0.5%	80,299	4.96%	80.1
01-Jan-2022 - 31-Dec-2023	1,463,428	0.3%	21	0.5%	69,687	5.20%	98.8
01-Jan-2024 - 31-Dec-2025	2,226,025	0.5%	28	0.7%	79,501	5.13%	124.1
01-Jan-2026 - 31-Dec-2027	7,655,501	1.8%	82	2.1%	93,360	5.14%	150.7
01-Jan-2028 - 31-Dec-2029	7,840,093	1.8%	79	2.0%	99,242	5.46%	176.5
01-Jan-2030 - 31-Dec-2031	15,025,074	3.5%	138	3.5%	108,877	5.44%	198.2
01-Jan-2032 - 31-Dec-2033	13,323,066	3.1%	120	3.1%	111,026	5.03%	219.1
01-Jan-2034 - 31-Dec-2035	5,540,299	1.3%	50	1.3%	110,806	5.57%	247.0
01-Jan-2036 - 31-Dec-2037	54,694,534	12.7%	449	11.4%	121,814	5.57%	270.2
01-Jan-2038 - 31-Dec-2039	64,311,415	14.9%	683	17.4%	94,160	6.07%	296.4
01-Jan-2040 - 31-Dec-2041	146,162,419	33.8%	1,345	34.2%	108,671	5.52%	318.5
01-Jan-2042 - 31-Dec-2043	82,565,594	19.1%	663	16.9%	124,533	5.07%	340.2
01-Jan-2044 - 31-Dec-2045	22,552,433	5.2%	173	4.4%	130,361	4.70%	359.7
01-Jan-2046 - 31-Dec-2047	1,864,969	0.4%	23	0.6%	81,086	4.41%	385.4
01-Jan-2048 - >	1,039,704	0.2%	7	0.2%	148,529	4.88%	740.0
<b>Total</b>	<b>432,179,671</b>	<b>100.0%</b>	<b>3,932</b>	<b>100.0%</b>	<b>109,913</b>	<b>5.44%</b>	<b>297.5</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	6,119,635	1.4%	101	3.0%	60,590	4.59%	216.2
60% - 70%	6,743,913	1.6%	63	1.9%	107,046	4.80%	252.8
70% - 80%	11,116,846	2.6%	94	2.8%	118,264	4.87%	276.2
80% - 90%	19,900,393	4.6%	157	4.7%	126,754	4.98%	269.3
90% - 100%	47,215,293	10.9%	359	10.7%	131,519	5.16%	287.3
100% - 110%	166,518,744	38.5%	1,216	36.2%	136,940	5.39%	315.0
110% - 120%	156,437,287	36.2%	1,220	36.3%	128,227	5.68%	295.3
120% - 130%	18,127,561	4.2%	150	4.5%	120,850	5.87%	270.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>432,179,671</b>	<b>100.0%</b>	<b>3,360</b>	<b>100.0%</b>	<b>128,625</b>	<b>5.44%</b>	<b>297.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	58,463,285	13.5%	382	11.4%	153,045	5.37%	303.1
Bayern	46,136,442	10.7%	332	9.9%	138,965	5.36%	299.6
Berlin	33,430,895	7.7%	267	7.9%	125,209	5.53%	300.1
Brandenburg	18,570,858	4.3%	142	4.2%	130,781	5.26%	291.3
Bremen	2,281,292	0.5%	22	0.7%	103,695	5.41%	305.3
Hamburg	3,980,333	0.9%	31	0.9%	128,398	5.29%	297.1
Hessen	26,819,131	6.2%	175	5.2%	153,252	5.32%	308.3
Mecklenburg-Vorpommern	3,720,024	0.9%	27	0.8%	137,779	5.18%	276.4
Niedersachsen	24,629,414	5.7%	192	5.7%	128,278	5.29%	289.8
Nordrhein-Westfalen	59,907,038	13.9%	449	13.4%	133,423	5.33%	285.8
Rheinland-Pfalz	21,934,453	5.1%	154	4.6%	142,432	5.30%	301.1
Saarland	10,562,314	2.4%	81	2.4%	130,399	5.51%	293.2
Sachsen	82,832,299	19.2%	760	22.6%	108,990	5.71%	299.0
Sachsen-Anhalt	20,502,516	4.7%	199	5.9%	103,028	5.76%	299.2
Schleswig-Holstein	10,667,072	2.5%	86	2.6%	124,036	5.20%	298.2
Thüringen	7,742,304	1.8%	61	1.8%	126,923	5.24%	304.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>432,179,671</b>	<b>100.0%</b>	<b>3,360</b>	<b>100.0%</b>	<b>128,625</b>	<b>5.44%</b>	<b>297.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	175,827,641	40.7%	1,179	35.1%	149,133	98.3%	1.7%
Hochhaus/apartment	202,598,804	46.9%	1,873	55.7%	108,168	30.2%	69.8%
Mehrfamilienhaus	30,753,064	7.1%	164	4.9%	187,519	73.2%	26.8%
Zweifamilienhaus	22,309,770	5.2%	140	4.2%	159,355	98.6%	1.4%
Laden/wohnhaus	556,547	0.1%	3	0.1%	185,516	100.0%	0.0%
unspecified	133,846	0.0%	1	0.0%	133,846	0.0%	100.0%
<b>Total</b>	<b>432,179,671</b>	<b>100.0%</b>	<b>3,360</b>	<b>100.0%</b>	<b>128,625</b>	<b>59.1%</b>	<b>40.9%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	88,583,483	20.5%	1,160	34.5%	76,365	5.61%	281.6
100,000 - 150,000	156,036,806	36.1%	1,270	37.8%	122,864	5.46%	297.9
150,000 - 200,000	94,353,056	21.8%	549	16.3%	171,863	5.39%	303.4
200,000 - 250,000	55,991,745	13.0%	254	7.6%	220,440	5.27%	310.0
250,000 - 300,000	24,638,796	5.7%	91	2.7%	270,756	5.34%	296.1
300,000 - 350,000	8,986,785	2.1%	28	0.8%	320,957	5.43%	308.0
350,000 - 400,000	1,515,899	0.4%	4	0.1%	378,975	4.94%	285.3
400,000 - 450,000	835,638	0.2%	2	0.1%	417,819	5.38%	317.2
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	578,057	0.1%	1	0.0%	578,057	5.24%	269.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	659,406	0.2%	1	0.0%	659,406	4.65%	356.0
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%	-
<b>Total</b>	<b>432,179,671</b>	<b>100.0%</b>	<b>3,360</b>	<b>100.0%</b>	<b>128,625</b>	<b>5.44%</b>	<b>297.5</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,456  
Number of loans parts 1,624

	Weighted average	Minimum	Maximum
Loan size	114,560	2,466	659,406
Loan part size	102,709	2,466	659,406
Coupon	5.60%	3.93%	8.90%
Remaining maturity (months)	298.2	3	438
Remaining interest period (months)	35.3	3	154
Original interest period (months)	126.1	60	240
Seasoning (months)	91.5	82.1	117.9
Loan to Foreclosure Value	110.0%	0.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	114,917,499.90	74.1%	68.90%
Owner occupied	51,881,395.83	25.9%	31.10%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	135,080,524	81.0%	1,316	81.0%	102,645	5.60%	305.5
Interest Only With Life Insurance Redemption	12,171,607	7.3%	127	7.8%	95,839	5.88%	238.3
Interest Only With Building Savings Account Redemp	6,846,132	4.1%	57	3.5%	120,108	5.30%	243.6
Interest Only	12,700,632	7.6%	124	7.6%	102,424	5.64%	306.9
<b>Total</b>	<b>166,798,896</b>	<b>100.0%</b>	<b>1,624</b>	<b>100.0%</b>	<b>102,709</b>	<b>5.60%</b>	<b>298.2</b>

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	508,484	0.3%	8	0.5%	63,560	4.51%	300.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	130,744	0.1%	2	0.1%	65,372	5.06%	323.3
97 - 108	152,830	0.1%	2	0.1%	76,415	5.33%	297.2
109 - 125	153,454,502	92.0%	1,511	93.0%	101,558	5.63%	299.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	12,552,336	7.5%	101	6.2%	124,281	5.20%	276.7
<b>Total</b>	<b>166,798,896</b>	<b>100.0%</b>	<b>1,624</b>	<b>100.0%</b>	<b>102,709</b>	<b>5.60%</b>	<b>298.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	3,168,995	1.9%	39	2.4%	81,256	4.27%	278.6
4.50% - 4.75%	7,147,579	4.3%	53	3.3%	134,860	4.68%	315.9
4.75% - 5.00%	14,329,482	8.6%	120	7.4%	119,412	4.88%	297.8
5.00% - 5.25%	19,035,611	11.4%	159	9.8%	119,722	5.15%	303.4
5.25% - 5.50%	26,380,080	15.8%	249	15.3%	105,944	5.38%	306.8
5.50% - 5.75%	33,816,518	20.3%	332	20.4%	101,857	5.61%	308.0
5.75% - 6.00%	26,001,468	15.6%	271	16.7%	95,946	5.88%	299.5
6.00% - 6.25%	19,069,721	11.4%	207	12.7%	92,124	6.13%	281.4
6.25% - 6.50%	10,235,685	6.1%	113	7.0%	90,583	6.34%	274.9
6.50% - 6.75%	3,715,192	2.2%	38	2.3%	97,768	6.62%	279.9
6.75% - 7.00%	1,663,585	1.0%	18	1.1%	92,421	6.85%	268.4
7.00% - 7.25%	1,325,678	0.8%	14	0.9%	94,691	7.08%	262.4
7.25% - 7.50%	553,035	0.3%	7	0.4%	79,005	7.40%	263.9
7.50% - >	355,867	0.2%	4	0.2%	88,967	7.67%	253.5
<b>Total</b>	<b>166,798,896</b>	<b>100.0%</b>	<b>1,624</b>	<b>100.0%</b>	<b>102,709</b>	<b>5.60%</b>	<b>298.2</b>

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	856,411	0.5%	11	0.7%	77,856	5.22%	285.0
01-Jan-2015 - 31-Dec-2015	4,643,699	2.8%	57	3.5%	81,468	4.60%	275.1
01-Jan-2016 - 31-Dec-2016	69,689,423	41.8%	704	43.3%	98,991	5.57%	299.7
01-Jan-2017 - 31-Dec-2017	78,893,120	47.3%	749	46.1%	105,331	5.75%	301.7
01-Jan-2018 - 31-Dec-2018	163,907	0.1%	2	0.1%	81,953	4.82%	333.1
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - >	12,552,336	7.5%	101	6.2%	124,281	5.20%	276.7
<b>Total</b>	<b>166,798,896</b>	<b>100.0%</b>	<b>1,624</b>	<b>100.0%</b>	<b>102,709</b>	<b>5.60%</b>	<b>298.2</b>

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	113,173	0.1%	4	0.2%	28,293	4.20%	12.1
01-Jan-2016 - 31-Dec-2017	442,007	0.3%	6	0.4%	73,668	5.16%	27.8
01-Jan-2018 - 31-Dec-2019	147,654	0.1%	4	0.2%	36,913	4.93%	53.9
01-Jan-2020 - 31-Dec-2021	222,054	0.1%	4	0.2%	55,514	5.22%	78.6
01-Jan-2022 - 31-Dec-2023	328,250	0.2%	7	0.4%	46,893	5.14%	99.1
01-Jan-2024 - 31-Dec-2025	441,624	0.3%	6	0.4%	73,604	4.73%	128.5
01-Jan-2026 - 31-Dec-2027	2,518,695	1.5%	28	1.7%	89,953	5.18%	149.9
01-Jan-2028 - 31-Dec-2029	3,552,030	2.1%	41	2.5%	86,635	5.70%	177.5
01-Jan-2030 - 31-Dec-2031	5,633,948	3.4%	56	3.4%	100,606	5.56%	195.9
01-Jan-2032 - 31-Dec-2033	3,918,993	2.3%	38	2.3%	103,131	5.06%	220.0
01-Jan-2034 - 31-Dec-2035	1,619,123	1.0%	20	1.2%	80,956	6.17%	248.1
01-Jan-2036 - 31-Dec-2037	16,563,251	9.9%	153	9.4%	108,257	5.89%	271.0
01-Jan-2038 - 31-Dec-2039	37,031,098	22.2%	405	24.9%	91,435	6.10%	296.3
01-Jan-2040 - 31-Dec-2041	63,413,726	38.0%	604	37.2%	104,990	5.56%	317.4
01-Jan-2042 - 31-Dec-2043	23,223,597	13.9%	190	11.7%	122,229	5.13%	339.2
01-Jan-2044 - 31-Dec-2045	6,889,612	4.1%	49	3.0%	140,604	4.70%	359.0
01-Jan-2046 - 31-Dec-2047	676,062	0.4%	8	0.5%	84,508	4.71%	386.3
01-Jan-2048 - >	64,000	0.0%	1	0.1%	64,000	4.75%	438.0
<b>Total</b>	<b>166,798,896</b>	<b>100.0%</b>	<b>1,624</b>	<b>100.0%</b>	<b>102,709</b>	<b>5.60%</b>	<b>298.2</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,793,592	1.1%	34	2.3%	52,753	4.58%	243.3
60% - 70%	2,220,693	1.3%	19	1.3%	116,879	4.67%	252.5
70% - 80%	1,707,379	1.0%	20	1.4%	85,369	4.96%	238.1
80% - 90%	5,296,759	3.2%	48	3.3%	110,349	5.08%	252.6
90% - 100%	10,906,920	6.5%	98	6.7%	111,295	5.28%	263.8
100% - 110%	54,760,127	32.8%	459	31.5%	119,303	5.50%	311.6
110% - 120%	79,769,175	47.8%	692	47.5%	115,273	5.76%	302.6
120% - 130%	10,344,251	6.2%	86	5.9%	120,282	5.98%	281.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>166,798,896</b>	<b>100.0%</b>	<b>1,456</b>	<b>100.0%</b>	<b>114,560</b>	<b>5.60%</b>	<b>298.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	33,430,895	20.0%	267	18.3%	125,209	5.53%	300.1
Brandenburg	18,570,858	11.1%	142	9.8%	130,781	5.26%	291.3
Mecklenburg-Vorpommern	3,720,024	2.2%	27	1.9%	137,779	5.18%	276.4
Sachsen	82,832,299	49.7%	760	52.2%	108,990	5.71%	299.0
Sachsen-Anhalt	20,502,516	12.3%	199	13.7%	103,028	5.76%	299.2
Thüringen	7,742,304	4.6%	61	4.2%	126,923	5.24%	304.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>166,798,896</b>	<b>100.0%</b>	<b>1,456</b>	<b>100.0%</b>	<b>114,560</b>	<b>5.60%</b>	<b>298.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	41,033,130	24.6%	289	19.8%	141,983	97.58%	2.42%
Hochhaus/appartement	119,187,085	71.5%	1,127	77.4%	105,756	6.03%	93.97%
Mehrfamilienhaus	3,452,498	2.1%	22	1.5%	156,932	50.00%	50.00%
Zweifamilienhaus	2,562,500	1.5%	15	1.0%	170,833	93.33%	6.67%
Laden/wohnhaus	429,836	0.3%	2	0.1%	214,918	100.00%	0.00%
unspecified	133,846	0.1%	1	0.1%	133,846	0.00%	100.00%
<b>Total</b>	<b>166,798,896</b>	<b>100.0%</b>	<b>1,456</b>	<b>100.0%</b>	<b>114,560</b>	<b>25.89%</b>	<b>74.11%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	50,941,739	30.5%	650	44.6%	78,372	5.75%	286.7
100,000 - 150,000	68,576,186	41.1%	567	38.9%	120,946	5.60%	300.9
150,000 - 200,000	26,704,163	16.0%	158	10.9%	169,014	5.50%	300.5
200,000 - 250,000	11,469,272	6.9%	51	3.5%	224,888	5.32%	316.7
250,000 - 300,000	4,801,743	2.9%	18	1.2%	266,764	5.41%	315.9
300,000 - 350,000	2,878,342	1.7%	9	0.6%	319,816	5.41%	308.1
350,000 - 400,000	359,755	0.2%	1	0.1%	359,755	4.40%	207.0
400,000 - 450,000	408,289	0.2%	1	0.1%	408,289	5.88%	304.0
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	659,406	0.4%	1	0.1%	659,406	4.65%	356.0
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%	-
<b>Total</b>	<b>166,798,896</b>	<b>100.0%</b>	<b>1,456</b>	<b>100.0%</b>	<b>114,560</b>	<b>5.60%</b>	<b>298.2</b>