

**E-MAC DE 2007-I Investor Report August 2015**

**Cashflow analysis for the period**

Total interest received	5,583,310	
Interest received on transaction accounts	(498)	
Net Post Foreclosure Proceeds	329,922	
Liquidity available	12,776,520	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		18,689,254
Company management expenses	1,097	
MPT fee	120,589	
Administration fee	7,537	
Third party fees	350,850	
Liquidity Facility fee	6,565	
Payments under hedging arrangements	4,687,338	
Interest on the Notes	660,335	
Class D PDL Repayment	78,423	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,912,734
Available after distribution of funds		12,776,520
Undrawn Liquidity Facility	12,776,520	
Reserve account funding	-	
Available liquidity		12,776,520
Net cashflow		-

**Collateral**

Starting current balance 1 May 2015	406,481,101.82	
To be disbursed per 1 May 2015	-	
Starting principal balance 1 May 2015	406,481,101.82	
Unused amount	-	
Principal (p)repayments	(9,078,579.15)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,751,100.08)	
Ending principal balance		395,651,423
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		395,651,423

**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	11,102,891	1,751,100	78,423	12,775,568
Class E	8,300,000	-	-	8,300,000
Total	19,402,891	1,751,100	78,423	21,075,568

**Performance**

	Last period	This period	Since issue
Prepayment rate	8.24%	8.87%	4.01%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	319,926,739	80.9%	2573	82.0%
1 - 30	185,639	32,879,344	8.3%	252	8.0%
31 - 60	45,611	4,067,076	1.0%	29	0.9%
61 - 90	49,180	2,865,900	0.7%	21	0.7%
91 - 120	35,634	1,626,428	0.4%	13	0.4%
121-150	76,796	2,607,414	0.7%	17	0.5%
> 151	4,411,554	31,678,522	8.0%	233	7.4%
Total	4,804,415	395,651,423	100.0%	3,138	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	2,788,394	1,751,100	238,150	38,230,701

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 3,138  
Number of loans parts 3,671

	Weighted average	Minimum	Maximum
Loan size	126,084	2,054	563,570
Loan part size	107,778	2,054	563,570
Coupon	5.44%	3.76%	8.90%
Remaining maturity (months)	285.5	1	445
Remaining interest period (months)	30.5	1	212
Original interest period (months)	132.6	6	240
Seasoning (months)	103.2	88.6	129.9
Loan to Lending Value	104.6%	1.7%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	136,824,979.65	41.0%	34.58%
Owner occupied	258,826,442.94	59.0%	65.42%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	283,118,854	71.6%	2,741	74.7%	103,290	5.43%	298.1
Interest Only With Life Insurance Redemption	31,467,937	8.0%	277	7.5%	113,603	5.48%	228.9
Interest Only With Building Savings Account Redemp	32,071,140	8.1%	250	6.8%	128,285	5.34%	205.3
Interest Only	48,993,491	12.4%	403	11.0%	121,572	5.49%	301.9
<b>Total</b>	<b>395,651,423</b>	<b>100.0%</b>	<b>3,671</b>	<b>100.0%</b>	<b>107,778</b>	<b>5.44%</b>	<b>285.5</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	1,000,722	0.3%	13	0.4%	76,979	4.25%	241.6
13 - 24	41,399	0.0%	1	0.0%	41,399	5.17%	381.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,149,911	0.3%	12	0.3%	95,826	4.70%	288.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	330,196,104	83.5%	3,126	85.2%	105,629	5.49%	287.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	63,263,285	16.0%	519	14.1%	121,895	5.19%	274.1
<b>Total</b>	<b>395,651,423</b>	<b>100.0%</b>	<b>3,671</b>	<b>100.0%</b>	<b>107,778</b>	<b>5.44%</b>	<b>285.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	6,954,206	1.8%	88	2.4%	79,025	4.24%	291.3
4.50% - 4.75%	27,827,064	7.0%	217	5.9%	128,235	4.67%	296.5
4.75% - 5.00%	53,776,450	13.6%	429	11.7%	125,353	4.88%	294.7
5.00% - 5.25%	57,186,644	14.5%	478	13.0%	119,637	5.14%	285.3
5.25% - 5.50%	78,411,418	19.8%	701	19.1%	111,857	5.38%	291.3
5.50% - 5.75%	73,734,104	18.6%	703	19.2%	104,885	5.62%	286.8
5.75% - 6.00%	44,563,568	11.3%	471	12.8%	94,615	5.88%	280.7
6.00% - 6.25%	26,334,497	6.7%	292	8.0%	90,187	6.13%	265.9
6.25% - 6.50%	14,840,095	3.8%	161	4.4%	92,175	6.35%	264.2
6.50% - 6.75%	6,337,073	1.6%	65	1.8%	97,493	6.61%	265.7
6.75% - 7.00%	2,819,037	0.7%	32	0.9%	88,095	6.84%	251.0
7.00% - 7.25%	1,629,470	0.4%	17	0.5%	95,851	7.09%	250.9
7.25% - 7.50%	809,532	0.2%	9	0.2%	89,948	7.34%	252.8
7.50% - >	428,264	0.1%	8	0.2%	53,533	7.80%	234.8
<b>Total</b>	<b>395,651,423</b>	<b>100.0%</b>	<b>3,671</b>	<b>100.0%</b>	<b>107,778</b>	<b>5.44%</b>	<b>285.5</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	10,353,322	2.6%	115	3.1%	90,029	4.56%	277.3
01-Jan-2016 - 31-Dec-2016	147,927,208	37.4%	1,415	38.5%	104,542	5.42%	288.7
01-Jan-2017 - 31-Dec-2017	173,308,428	43.8%	1,615	44.0%	107,312	5.60%	287.4
01-Jan-2018 - 31-Dec-2018	443,698	0.1%	5	0.1%	88,740	4.84%	353.2
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	63,618,766	16.1%	521	14.2%	122,109	5.19%	273.9
<b>Total</b>	<b>395,651,423</b>	<b>100.0%</b>	<b>3,671</b>	<b>100.0%</b>	<b>107,778</b>	<b>5.44%</b>	<b>285.5</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	41,449	0.0%	2	0.1%	20,724	4.18%	0.3
01-Jan-2016 - 31-Dec-2017	3,744,893	0.9%	34	0.9%	110,144	5.23%	19.7
01-Jan-2018 - 31-Dec-2019	342,442	0.1%	6	0.2%	57,074	4.80%	41.2
01-Jan-2020 - 31-Dec-2021	1,343,191	0.3%	18	0.5%	74,622	5.01%	68.7
01-Jan-2022 - 31-Dec-2023	1,080,694	0.3%	18	0.5%	60,039	5.13%	84.9
01-Jan-2024 - 31-Dec-2025	2,009,143	0.5%	18	0.5%	111,619	5.17%	114.7
01-Jan-2026 - 31-Dec-2027	5,017,254	1.3%	57	1.6%	88,022	5.25%	138.4
01-Jan-2028 - 31-Dec-2029	6,369,659	1.6%	67	1.8%	95,070	5.41%	165.0
01-Jan-2030 - 31-Dec-2031	12,753,573	3.2%	122	3.3%	104,537	5.04%	185.4
01-Jan-2032 - 31-Dec-2033	11,118,915	2.8%	106	2.9%	104,895	5.04%	206.4
01-Jan-2034 - 31-Dec-2035	5,056,433	1.3%	48	1.3%	105,342	5.66%	235.3
01-Jan-2036 - 31-Dec-2037	51,231,177	12.9%	428	11.7%	119,639	5.56%	258.1
01-Jan-2038 - 31-Dec-2039	59,299,636	15.0%	658	17.9%	90,121	6.07%	284.5
01-Jan-2040 - 31-Dec-2041	144,208,002	36.4%	1,344	36.6%	107,298	5.51%	306.1
01-Jan-2042 - 31-Dec-2043	72,718,383	18.4%	586	16.0%	124,093	5.00%	328.6
01-Jan-2044 - 31-Dec-2045	17,688,950	4.5%	137	3.7%	129,116	4.63%	347.5
01-Jan-2046 - 31-Dec-2047	1,382,834	0.3%	18	0.5%	76,824	4.19%	371.5
01-Jan-2048 - 31-Dec-2137	197,343	0.0%	3	0.1%	65,781	4.81%	405.0
<b>Total</b>	<b>395,651,423</b>	<b>100.0%</b>	<b>3,671</b>	<b>100.0%</b>	<b>107,778</b>	<b>5.44%</b>	<b>285.5</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%	6,926,707	1.8%	111	3.5%	62,403	4.70%	239.3
60% - 70%	6,343,851	1.6%	62	2.0%	102,320	4.85%	270.7
70% - 80%	13,215,087	3.3%	115	3.7%	114,914	4.91%	272.6
80% - 90%	19,663,883	5.0%	161	5.1%	122,136	5.10%	266.3
90% - 100%	65,155,780	16.5%	504	16.1%	129,277	5.16%	295.3
100% - 110%	144,422,861	36.5%	1,071	34.1%	134,849	5.46%	298.0
110% - 120%	124,916,259	31.6%	990	31.5%	126,178	5.69%	277.9
120% - 130%	15,006,995	3.8%	124	4.0%	121,024	5.81%	250.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>395,651,423</b>	<b>100.0%</b>	<b>3,138</b>	<b>100.0%</b>	<b>126,084</b>	<b>5.44%</b>	<b>285.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	54,184,013	13.7%	361	11.5%	150,094	5.36%	291.6
Bayern	40,623,218	10.3%	295	9.4%	137,706	5.34%	288.0
Berlin	29,061,091	7.3%	233	7.4%	124,726	5.54%	290.4
Brandenburg	17,234,026	4.4%	134	4.3%	128,612	5.24%	282.0
Bremen	2,160,199	0.5%	21	0.7%	102,867	5.35%	294.0
Hamburg	3,489,358	0.9%	28	0.9%	124,620	5.33%	284.3
Hessen	25,000,657	6.3%	166	5.3%	150,606	5.31%	293.4
Mecklenburg-Vorpommern	3,386,203	0.9%	25	0.8%	135,448	5.22%	274.0
Niedersachsen	23,527,467	5.9%	186	5.9%	126,492	5.29%	278.6
Nordrhein-Westfalen	54,338,614	13.7%	415	13.2%	130,936	5.32%	272.3
Rheinland-Pfalz	19,870,744	5.0%	143	4.6%	138,956	5.28%	284.2
Saarland	9,640,935	2.4%	75	2.4%	128,546	5.52%	278.9
Sachsen	77,402,211	19.6%	732	23.3%	105,741	5.72%	287.1
Sachsen-Anhalt	18,701,924	4.7%	185	5.9%	101,091	5.76%	287.2
Schleswig-Holstein	9,818,088	2.5%	81	2.6%	121,211	5.20%	292.5
Thüringen	7,212,675	1.8%	58	1.8%	124,356	5.23%	295.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>395,651,423</b>	<b>100.0%</b>	<b>3,138</b>	<b>100.0%</b>	<b>126,084</b>	<b>5.44%</b>	<b>285.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	163,199,824	41.2%	1,112	35.4%	146,762	98.2%	1.8%
Hochhaus/apartment	183,898,547	46.5%	1,742	55.5%	105,567	29.5%	70.5%
Mehrfamilienhaus	27,202,256	6.9%	147	4.7%	185,049	74.8%	25.2%
Zweifamilienhaus	20,678,107	5.2%	133	4.2%	155,474	98.5%	1.5%
Laden/wohnhaus	540,979	0.1%	3	0.1%	180,326	100.0%	0.0%
unspecified	131,710	0.0%	1	0.0%	131,710	0.0%	100.0%
<b>Total</b>	<b>395,651,423</b>	<b>100.0%</b>	<b>3,138</b>	<b>100.0%</b>	<b>126,084</b>	<b>59.0%</b>	<b>41.0%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	88,380,952	22.3%	1,159	36.9%	76,256	5.60%	273.3
100,000 - 150,000	142,880,852	36.1%	1,161	37.0%	123,067	5.46%	286.6
150,000 - 200,000	83,442,335	21.1%	485	15.5%	172,046	5.36%	290.7
200,000 - 250,000	49,155,031	12.4%	223	7.1%	220,426	5.25%	293.2
250,000 - 300,000	21,309,858	5.4%	79	2.5%	269,745	5.37%	290.0
300,000 - 350,000	7,963,829	2.0%	25	0.8%	318,553	5.35%	295.3
350,000 - 400,000	1,128,375	0.3%	3	0.1%	376,125	5.11%	297.3
400,000 - 450,000	826,621	0.2%	2	0.1%	413,311	5.38%	305.3
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	563,570	0.1%	1	0.0%	563,570	5.24%	120.0
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	-	0.0%	-	0.0%	-	0.00%	-
850,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>395,651,423</b>	<b>100.0%</b>	<b>3,138</b>	<b>100.0%</b>	<b>126,084</b>	<b>5.44%</b>	<b>285.5</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,367		
Number of loans parts	1,525		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	111,823	5,117	401,749
Loan part size	100,327	5,117	401,749
Coupon	5.61%	3.93%	8.90%
Remaining maturity (months)	287.2	1	390
Remaining interest period (months)	23.7	1	142
Original interest period (months)	125.8	6	240
Seasoning (months)	103.2	94.1	129.9
Loan to Foreclosure Value	108.6%	13.4%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	106,015,608.61	74.5%	69.29%
Owner occupied	46,982,521.43	25.5%	30.71%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	123,709,516	80.9%	1,236	81.0%	100,089	5.61%	295.2
Interest Only With Life Insurance Redemption	11,209,206	7.3%	121	7.9%	92,638	5.68%	225.9
Interest Only With Building Savings Account Redemp	6,257,278	4.1%	54	3.5%	115,876	5.27%	223.0
Interest Only	11,822,131	7.7%	114	7.5%	103,703	5.63%	295.8
<b>Total</b>	<b>152,998,130</b>	<b>100.0%</b>	<b>1,525</b>	<b>100.0%</b>	<b>100,327</b>	<b>5.61%</b>	<b>287.2</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	496,515	0.3%	7	0.5%	70,931	4.26%	293.2
13 - 24	41,399	0.0%	1	0.1%	41,399	5.17%	381.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	314,408	0.2%	5	0.3%	62,882	4.56%	322.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	140,622,926	91.9%	1,416	92.9%	99,310	5.65%	288.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	11,522,882	7.5%	96	6.3%	120,030	5.19%	270.1
<b>Total</b>	<b>152,998,130</b>	<b>100.0%</b>	<b>1,525</b>	<b>100.0%</b>	<b>100,327</b>	<b>5.61%</b>	<b>287.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	1,882,252	1.2%	27	1.8%	69,713	4.22%	294.2
4.50% - 4.75%	6,117,293	4.0%	49	3.2%	124,843	4.69%	303.0
4.75% - 5.00%	12,780,788	8.4%	108	7.1%	118,341	4.88%	294.1
5.00% - 5.25%	17,780,732	11.6%	151	9.9%	117,753	5.15%	292.7
5.25% - 5.50%	25,023,208	16.4%	239	15.7%	104,700	5.38%	294.5
5.50% - 5.75%	32,293,976	21.1%	324	21.2%	99,673	5.61%	295.7
5.75% - 6.00%	24,092,361	15.7%	258	16.9%	93,381	5.88%	286.9
6.00% - 6.25%	16,673,148	10.9%	185	12.1%	90,125	6.13%	268.2
6.25% - 6.50%	9,470,882	6.2%	108	7.1%	87,693	6.34%	263.3
6.50% - 6.75%	3,122,293	2.0%	34	2.2%	91,832	6.62%	266.4
6.75% - 7.00%	1,648,672	1.1%	18	1.2%	91,604	6.85%	255.8
7.00% - 7.25%	1,306,974	0.9%	14	0.9%	93,355	7.08%	249.8
7.25% - 7.50%	451,726	0.3%	6	0.4%	75,288	7.38%	253.2
7.50% - >	353,624	0.2%	4	0.3%	88,406	7.67%	241.5
<b>Total</b>	<b>152,998,130</b>	<b>100.0%</b>	<b>1,525</b>	<b>100.0%</b>	<b>100,327</b>	<b>5.61%</b>	<b>287.2</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	3,014,309	2.0%	41	2.7%	73,520	4.64%	280.5
01-Jan-2016 - 31-Dec-2016	65,114,245	42.6%	676	44.3%	96,323	5.57%	287.3
01-Jan-2017 - 31-Dec-2017	73,185,682	47.8%	710	46.6%	103,078	5.75%	290.0
01-Jan-2018 - 31-Dec-2018	161,012	0.1%	2	0.1%	80,506	4.82%	358.1
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	11,522,882	7.5%	96	6.3%	120,030	5.19%	270.1
<b>Total</b>	<b>152,998,130</b>	<b>100.0%</b>	<b>1,525</b>	<b>100.0%</b>	<b>100,327</b>	<b>5.61%</b>	<b>287.2</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	39,000	0.0%	1	0.1%	39,000	4.19%	(0.0)
01-Jan-2016 - 31-Dec-2017	427,117	0.3%	5	0.3%	85,423	5.19%	15.9
01-Jan-2018 - 31-Dec-2019	91,445	0.1%	2	0.1%	45,722	4.91%	43.7
01-Jan-2020 - 31-Dec-2021	215,232	0.1%	5	0.3%	43,046	5.42%	68.9
01-Jan-2022 - 31-Dec-2023	292,214	0.2%	6	0.4%	48,702	5.20%	87.5
01-Jan-2024 - 31-Dec-2025	88,044	0.1%	1	0.1%	88,044	3.93%	124.0
01-Jan-2026 - 31-Dec-2027	1,464,439	1.0%	17	1.1%	86,143	5.24%	138.2
01-Jan-2028 - 31-Dec-2029	2,929,613	1.9%	34	2.2%	86,165	5.79%	166.2
01-Jan-2030 - 31-Dec-2031	4,768,483	3.1%	49	3.2%	97,316	5.54%	182.3
01-Jan-2032 - 31-Dec-2033	2,791,393	1.8%	29	1.9%	96,255	5.13%	207.3
01-Jan-2034 - 31-Dec-2035	1,471,136	1.0%	18	1.2%	81,730	6.08%	235.6
01-Jan-2036 - 31-Dec-2037	15,741,156	10.3%	151	9.9%	104,246	5.89%	258.9
01-Jan-2038 - 31-Dec-2039	35,877,883	23.4%	406	26.6%	88,369	6.06%	284.2
01-Jan-2040 - 31-Dec-2041	62,444,921	40.8%	600	39.3%	104,075	5.55%	305.0
01-Jan-2042 - 31-Dec-2043	18,826,008	12.3%	156	10.2%	120,680	5.06%	327.0
01-Jan-2044 - 31-Dec-2045	5,093,977	3.3%	39	2.6%	130,615	4.68%	346.3
01-Jan-2046 - 31-Dec-2047	362,058	0.2%	5	0.3%	72,412	4.11%	370.3
01-Jan-2048 - 31-Dec-2137	74,013	0.0%	1	0.1%	74,013	4.60%	390.0
<b>Total</b>	<b>152,998,130</b>	<b>100.0%</b>	<b>1,525</b>	<b>100.0%</b>	<b>100,327</b>	<b>5.61%</b>	<b>287.2</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%	1,622,600	1.1%	29	2.1%	55,952	4.63%	253.9
60% - 70%	1,763,996	1.2%	19	1.4%	92,842	4.90%	276.8
70% - 80%	2,819,946	1.8%	32	2.3%	88,123	5.02%	250.6
80% - 90%	5,027,572	3.3%	46	3.4%	109,295	5.28%	256.1
90% - 100%	12,847,805	8.4%	118	8.6%	108,880	5.39%	269.8
100% - 110%	50,638,019	33.1%	434	31.7%	116,677	5.53%	300.0
110% - 120%	70,281,617	45.9%	622	45.5%	112,993	5.75%	289.0
120% - 130%	7,996,575	5.2%	67	4.9%	119,352	5.96%	260.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>152,998,130</b>	<b>100.0%</b>	<b>1,367</b>	<b>100.0%</b>	<b>111,923</b>	<b>5.61%</b>	<b>287.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	29,061,091	19.0%	233	17.0%	124,726	5.54%	290.4
Brandenburg	17,234,026	11.3%	134	9.8%	128,612	5.24%	282.0
Mecklenburg-Vorpommern	3,386,203	2.2%	25	1.8%	135,448	5.22%	274.0
Sachsen	77,402,211	50.6%	732	53.5%	105,741	5.72%	287.1
Sachsen-Anhalt	18,701,924	12.2%	185	13.5%	101,091	5.76%	287.2
Thüringen	7,212,675	4.7%	58	4.2%	124,356	5.23%	295.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>152,998,130</b>	<b>100.0%</b>	<b>1,367</b>	<b>100.0%</b>	<b>111,923</b>	<b>5.61%</b>	<b>287.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	37,783,622	24.7%	270	19.8%	139,939	97.41%	2.59%
Hochhaus/appartement	109,636,710	71.7%	1,062	77.7%	103,236	5.56%	94.44%
Mehrfamilienhaus	2,505,280	1.6%	17	1.2%	147,369	58.82%	41.18%
Zweifamilienhaus	2,524,046	1.6%	15	1.1%	168,270	93.33%	6.67%
Laden/wohnhaus	416,762	0.3%	2	0.1%	208,381	100.00%	0.00%
unspecified	131,710	0.1%	1	0.1%	131,710	0.00%	100.00%
<b>Total</b>	<b>152,998,130</b>	<b>100.0%</b>	<b>1,367</b>	<b>100.0%</b>	<b>111,923</b>	<b>25.46%</b>	<b>74.54%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	50,294,753	32.9%	643	47.0%	78,219	5.75%	279.0
100,000 - 150,000	63,497,087	41.5%	524	38.3%	121,178	5.61%	289.4
150,000 - 200,000	21,981,897	14.4%	130	9.5%	169,092	5.48%	290.8
200,000 - 250,000	10,331,414	6.8%	46	3.4%	224,596	5.30%	296.9
250,000 - 300,000	4,274,513	2.8%	16	1.2%	267,157	5.44%	304.1
300,000 - 350,000	2,216,717	1.4%	7	0.5%	316,674	5.24%	297.6
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	401,749	0.3%	1	0.1%	401,749	5.88%	292.0
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	-	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	-	0.0%	-	0.0%	-	0.00%	-
850,000 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>152,998,130</b>	<b>100.0%</b>	<b>1,367</b>	<b>100.0%</b>	<b>111,923</b>	<b>5.61%</b>	<b>287.2</b>