

**E-MAC DE 2007-I Investor Report August 2017**

**Cashflow analysis for the period**

Total interest received	2,449,995	
Interest received on transaction accounts	(468)	
Net Post Foreclosure Proceeds	235,356	
Liquidity available	7,024,757	
Reserve account available	-	
Receivables under hedging arrangements	662,197	
Total funds available		10,371,837
Company management expenses	20,044	
MPT fee	171,325	
Administration fee	-	
Third party fees	458,961	
Liquidity Facility fee	3,840	
Payments under hedging arrangements	1,184,945	
Interest on the Notes	174,869	
Class C PDL Repayment	1,333,096	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		3,347,080
Available after distribution of funds		7,024,757
Undrawn Liquidity Facility	7,024,757	
Reserve account funding	-	
Available liquidity		7,024,757
Net cashflow		-

**Collateral**

Starting current balance 1 May 2017	202,815,020	
To be disbursed per 1 May 2017	-	
Starting principal balance 1 May 2017	202,815,020	
Unused amount	-	
Principal (p)repayments	(32,474,679)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,583,514)	
Ending principal balance		168,756,826
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		168,756,826

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9,143,538	1,583,514	1,333,096	9,393,956
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	31,343,538	1,583,514	1,333,096	31,593,956

**Performance**

	Last period	This period	Since issue
Prepayment rate	62.53%	50.85%	11.09%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	124,864,087	74.0%	1122	76.0%
1 - 30	81,105	17,881,216	10.6%	150	10.2%
31 - 60	34,291	5,160,140	3.1%	44	3.0%
61 - 90	28,427	2,574,850	1.5%	21	1.4%
91 - 120	24,466	1,468,514	0.9%	13	0.9%
121-150	23,133	784,679	0.5%	6	0.4%
> 151	2,593,433	16,023,340	9.5%	120	8.1%
Total	2,784,855	168,756,826	100.0%	1,476	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	1,132,350	1,583,514	89,391	51,802,790

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 1,476  
Number of loans parts 1,680

	Weighted average	Minimum	Maximum
Loan size	114,334	5,482	386,230
Loan part size	100,450	5,434	386,230
Coupon	4.14%	2.70%	8.50%
Remaining maturity (months)	306.3	1	579
Remaining interest period (months)	39.0	1	119
Original interest period (months)	89.1	3	240
Seasoning (months)	126.7	118.1	153.9
Loan to Lending Value	100.2%	7.2%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	62,809,689.96	42.7%	37.22%
Owner occupied	105,947,135.98	57.3%	62.78%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	139,665,599	82.8%	1,417	84.3%	98,564	4.10%	320.9
Interest Only With Life Insurance Redemption	12,414,795	7.4%	123	7.3%	100,933	4.19%	233.6
Interest Only With Building Savings Account Redemp	15,099,723	8.9%	126	7.5%	119,839	4.35%	236.2
Interest Only	1,576,708	0.9%	14	0.8%	112,622	5.51%	254.3
<b>Total</b>	<b>168,756,826</b>	<b>100.0%</b>	<b>1,680</b>	<b>100.0%</b>	<b>100,450</b>	<b>4.14%</b>	<b>306.3</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	39,734,161	23.5%	414	24.6%	95,976	4.17%	322.0
13 - 24	33,953,246	20.1%	348	20.7%	97,567	2.70%	375.4
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	32,251,156	19.1%	354	21.1%	91,105	3.45%	338.5
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	7,791,067	4.6%	84	5.0%	92,751	5.80%	248.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	55,027,196	32.6%	480	28.6%	114,640	5.18%	241.6
<b>Total</b>	<b>168,756,826</b>	<b>100.0%</b>	<b>1,680</b>	<b>100.0%</b>	<b>100,450</b>	<b>4.14%</b>	<b>306.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	105,416,655	62.5%	1,110	66.1%	94,970	3.47%	343.9
4.50% - 4.75%	6,719,084	4.0%	56	3.3%	119,984	4.67%	229.9
4.75% - 5.00%	17,724,953	10.5%	153	9.1%	115,849	4.89%	242.0
5.00% - 5.25%	11,175,820	6.6%	96	5.7%	116,415	5.13%	248.6
5.25% - 5.50%	11,217,183	6.6%	99	5.9%	113,305	5.39%	258.3
5.50% - 5.75%	6,858,169	4.1%	66	3.9%	103,912	5.63%	241.1
5.75% - 6.00%	4,222,020	2.5%	42	2.5%	100,524	5.88%	248.5
6.00% - 6.25%	2,798,299	1.7%	27	1.6%	103,641	6.12%	224.9
6.25% - 6.50%	993,007	0.6%	10	0.6%	99,301	6.37%	219.2
6.50% - 6.75%	1,074,110	0.6%	11	0.7%	97,646	6.57%	238.4
6.75% - 7.00%	455,154	0.3%	6	0.4%	75,859	6.79%	227.6
7.00% - 7.25%	63,244	0.0%	2	0.1%	31,622	7.11%	234.3
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	39,127	0.0%	2	0.1%	19,564	8.50%	163.7
<b>Total</b>	<b>168,756,826</b>	<b>100.0%</b>	<b>1,680</b>	<b>100.0%</b>	<b>100,450</b>	<b>4.14%</b>	<b>306.3</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	55,121	0.0%	2	0.1%	27,560	4.23%	262.0
01-Jan-2016 - 31-Dec-2016	2,558,422	1.5%	23	1.4%	111,236	5.44%	248.4
01-Jan-2017 - 31-Dec-2017	44,602,383	26.4%	472	28.1%	94,497	4.41%	313.2
01-Jan-2018 - 31-Dec-2018	13,598,570	8.1%	143	8.5%	95,095	2.75%	358.1
01-Jan-2019 - 31-Dec-2019	21,151,354	12.5%	212	12.6%	99,771	2.70%	384.7
01-Jan-2020 - 31-Aug-2111	86,790,976	51.4%	828	49.3%	104,820	4.54%	277.3
<b>Total</b>	<b>168,756,826</b>	<b>100.0%</b>	<b>1,680</b>	<b>100.0%</b>	<b>100,450</b>	<b>4.14%</b>	<b>306.3</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	-	0.0%	-	0.1%	-	4.09%	(6.0)
01-Jan-2018 - 31-Dec-2019	58,837	0.0%	2	0.1%	29,418	2.99%	21.4
01-Jan-2020 - 31-Dec-2021	913,140	0.5%	10	0.6%	91,314	4.82%	48.2
01-Jan-2022 - 31-Dec-2023	1,044,065	0.6%	18	1.1%	58,007	4.58%	63.2
01-Jan-2024 - 31-Dec-2025	1,427,182	0.8%	25	1.5%	57,087	4.50%	90.4
01-Jan-2026 - 31-Dec-2027	4,480,252	2.7%	53	3.2%	84,533	4.75%	116.2
01-Jan-2028 - 31-Dec-2029	3,340,131	2.0%	39	2.3%	85,644	4.62%	137.7
01-Jan-2030 - 31-Dec-2031	4,369,670	2.6%	49	2.9%	89,177	4.51%	161.9
01-Jan-2032 - 31-Dec-2033	6,958,787	4.1%	63	3.8%	110,457	4.69%	185.3
01-Jan-2034 - 31-Dec-2035	5,117,688	3.0%	56	3.3%	91,387	4.03%	211.4
01-Jan-2036 - 31-Dec-2037	18,796,964	11.1%	169	10.1%	111,225	4.49%	234.1
01-Jan-2038 - 31-Dec-2039	6,465,279	3.8%	69	4.1%	93,700	5.11%	258.3
01-Jan-2040 - 31-Dec-2041	14,240,155	8.4%	135	8.0%	105,483	5.11%	282.7
01-Jan-2042 - 31-Dec-2043	20,922,874	12.4%	178	10.6%	117,544	4.66%	306.5
01-Jan-2044 - 31-Dec-2045	14,300,740	8.5%	140	8.3%	102,148	4.19%	331.0
01-Jan-2046 - 31-Dec-2047	26,722,649	15.8%	260	15.5%	102,779	4.01%	350.0
01-Jan-2048 - 31-Dec-2137	39,588,201	23.5%	413	24.6%	95,855	3.00%	424.3
<b>Total</b>	<b>168,756,826</b>	<b>100.0%</b>	<b>1,680</b>	<b>100.0%</b>	<b>100,450</b>	<b>4.14%</b>	<b>306.3</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%	6,382,394	3.8%	99	6.7%	64,469	4.59%	160.8
60% - 70%	5,576,776	3.3%	49	3.3%	113,812	4.60%	213.4
70% - 80%	6,828,555	4.0%	70	4.7%	97,551	4.48%	248.7
80% - 90%	13,916,183	8.2%	125	8.5%	111,329	4.50%	246.1
90% - 100%	27,633,300	16.4%	219	14.8%	126,179	4.30%	316.9
100% - 110%	56,834,334	33.7%	476	32.2%	119,400	4.01%	339.4
110% - 120%	45,383,865	26.9%	388	26.3%	116,969	3.88%	323.3
120% - 130%	6,201,418	3.7%	50	3.4%	124,028	4.46%	263.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>168,756,826</b>	<b>100.0%</b>	<b>1,476</b>	<b>100.0%</b>	<b>114,334</b>	<b>4.14%</b>	<b>306.3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	18,551,040	11.0%	134	9.1%	138,441	4.29%	306.1
Bayern	14,577,769	8.6%	114	7.7%	127,875	4.30%	291.7
Berlin	10,669,403	6.3%	99	6.7%	107,772	4.03%	321.7
Brandenburg	7,113,675	4.2%	62	4.2%	114,737	4.24%	275.6
Bremen	1,407,902	0.8%	14	0.9%	100,564	4.30%	310.5
Hamburg	1,721,177	1.0%	16	1.1%	107,574	4.50%	265.7
Hessen	10,320,192	6.1%	79	5.4%	130,635	4.40%	299.9
Mecklenburg-Vorpommern	2,378,525	1.4%	18	1.2%	132,140	4.38%	301.9
Niedersachsen	10,073,649	6.0%	88	6.0%	114,473	4.50%	269.4
Nordrhein-Westfalen	23,967,196	14.2%	199	13.5%	120,438	4.44%	281.2
Rheinland-Pfalz	8,360,397	5.0%	68	4.6%	122,947	4.46%	293.2
Saarland	3,898,512	2.3%	32	2.2%	121,829	4.15%	297.0
Sachsen	37,358,547	22.1%	378	25.6%	98,832	3.62%	343.6
Sachsen-Anhalt	10,449,507	6.2%	107	7.2%	97,659	3.63%	335.7
Schleswig-Holstein	5,483,981	3.2%	46	3.1%	119,217	4.76%	270.7
Thüringen	2,425,355	1.4%	22	1.5%	110,243	3.86%	317.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>168,756,826</b>	<b>100.0%</b>	<b>1,476</b>	<b>100.0%</b>	<b>114,334</b>	<b>4.14%</b>	<b>306.3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	68,012,204	40.3%	520	35.2%	130,793	98.7%	1.3%
Hochhaus/apartment	82,095,681	48.6%	837	56.7%	98,083	28.2%	71.8%
Mehrfamilienhaus	11,199,528	6.6%	65	4.4%	172,300	70.8%	29.2%
Zweifamilienhaus	7,322,059	4.3%	53	3.6%	138,152	96.2%	3.8%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	127,354	0.1%	1	0.1%	127,354	0.0%	100.0%
<b>Total</b>	<b>168,756,826</b>	<b>100.0%</b>	<b>1,476</b>	<b>100.0%</b>	<b>114,334</b>	<b>57.3%</b>	<b>42.7%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	49,021,440	29.0%	667	45.2%	73,495	4.01%	292.7
100,000 - 150,000	63,390,001	37.6%	519	35.2%	122,139	4.16%	312.0
150,000 - 200,000	32,938,083	19.5%	192	13.0%	171,553	4.22%	314.4
200,000 - 250,000	16,173,492	9.6%	73	4.9%	221,555	4.29%	308.2
250,000 - 300,000	4,563,117	2.7%	17	1.2%	268,419	3.97%	313.2
300,000 - 350,000	1,898,613	1.1%	6	0.4%	316,436	4.88%	285.3
350,000 - 400,000	772,079	0.5%	2	0.1%	386,040	3.83%	336.5
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
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>168,756,826</b>	<b>100.0%</b>	<b>1,476</b>	<b>100.0%</b>	<b>114,334</b>	<b>4.14%</b>	<b>306.3</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 686  
Number of loans parts 749

	Weighted average	Minimum	Maximum
Loan size	102,617	10,588	386,230
Loan part size	93,985	8,772	386,230
Coupon	3.78%	2.70%	7.11%
Remaining maturity (months)	329.9	15	576
Remaining interest period (months)	29.3	1	118
Original interest period (months)	56.4	3	240
Seasoning (months)	126.8	118.1	153.9
Loan to Foreclosure Value	105.1%	7.2%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	50,248,952.63	74.9%	71.38%
Owner occupied	20,146,059.07	25.1%	28.62%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	62,110,448	88.2%	663	88.5%	93,681	3.76%	341.1
Interest Only With Life Insurance Redemption	4,635,929	6.6%	52	6.9%	89,152	3.79%	236.4
Interest Only With Building Savings Account Redemp	3,379,575	4.8%	30	4.0%	112,653	4.13%	255.2
Interest Only	269,060	0.4%	4	0.5%	67,265	4.26%	295.3
<b>Total</b>	<b>70,395,012</b>	<b>100.0%</b>	<b>749</b>	<b>100.0%</b>	<b>93,985</b>	<b>3.78%</b>	<b>329.9</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	21,537,282	30.6%	229	30.6%	94,049	4.18%	328.8
13 - 24	20,548,636	29.2%	211	28.2%	97,387	2.70%	376.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,455,972	22.0%	187	25.0%	82,652	3.39%	338.1
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	2,272,009	3.2%	28	3.7%	81,143	5.85%	258.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	10,581,113	15.0%	94	12.6%	112,565	5.19%	242.0
<b>Total</b>	<b>70,395,012</b>	<b>100.0%</b>	<b>749</b>	<b>100.0%</b>	<b>93,985</b>	<b>3.78%</b>	<b>329.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	57,419,076	81.6%	625	83.4%	91,871	3.44%	349.0
4.50% - 4.75%	1,161,971	1.7%	13	1.7%	89,382	4.69%	214.6
4.75% - 5.00%	4,051,072	5.8%	38	5.1%	106,607	4.89%	232.2
5.00% - 5.25%	2,778,844	3.9%	24	3.2%	115,785	5.14%	282.9
5.25% - 5.50%	1,217,123	1.7%	10	1.3%	121,712	5.45%	236.6
5.50% - 5.75%	869,476	1.2%	9	1.2%	96,608	5.64%	264.8
5.75% - 6.00%	967,620	1.4%	8	1.1%	120,977	5.88%	251.9
6.00% - 6.25%	1,331,305	1.9%	13	1.7%	102,408	6.15%	239.1
6.25% - 6.50%	423,908	0.6%	5	0.7%	84,782	6.33%	204.3
6.50% - 6.75%	56,400	0.1%	1	0.1%	56,400	6.61%	234.9
6.75% - 7.00%	54,773	0.1%	1	0.1%	54,773	6.77%	246.9
7.00% - 7.25%	63,244	0.1%	2	0.3%	31,622	7.11%	234.3
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>70,395,012</b>	<b>100.0%</b>	<b>749</b>	<b>100.0%</b>	<b>93,985</b>	<b>3.78%</b>	<b>329.9</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	44,910	0.1%	1	0.1%	44,910	4.26%	323.0
01-Jan-2016 - 31-Dec-2016	612,619	0.9%	7	0.9%	87,517	5.40%	267.6
01-Jan-2017 - 31-Dec-2017	23,119,273	32.8%	249	33.2%	92,848	4.32%	323.9
01-Jan-2018 - 31-Dec-2018	8,000,916	11.4%	88	11.7%	90,919	2.72%	363.3
01-Jan-2019 - 31-Dec-2019	12,696,253	18.0%	125	16.7%	101,570	2.70%	386.2
01-Jan-2020 - 31-Aug-2111	25,921,040	36.8%	279	37.2%	92,907	4.12%	299.0
<b>Total</b>	<b>70,395,012</b>	<b>100.0%</b>	<b>749</b>	<b>100.0%</b>	<b>93,985</b>	<b>3.78%</b>	<b>329.9</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	11,386	0.0%	-	0.1%	11,386	4.20%	15.0
01-Jan-2020 - 31-Dec-2021	98,000	0.1%	1	0.1%	98,000	2.70%	46.0
01-Jan-2022 - 31-Dec-2023	118,191	0.2%	3	0.4%	39,397	3.80%	70.5
01-Jan-2024 - 31-Dec-2025	416,388	0.6%	7	0.9%	59,484	4.18%	92.9
01-Jan-2026 - 31-Dec-2027	1,405,982	2.0%	17	2.3%	82,705	4.28%	117.5
01-Jan-2028 - 31-Dec-2029	1,332,377	1.9%	16	2.1%	83,274	4.38%	140.1
01-Jan-2030 - 31-Dec-2031	1,948,716	2.8%	22	2.9%	88,578	3.91%	158.6
01-Jan-2032 - 31-Dec-2033	1,920,313	2.7%	21	2.8%	91,443	3.80%	188.4
01-Jan-2034 - 31-Dec-2035	2,242,435	3.2%	26	3.5%	86,248	3.46%	213.9
01-Jan-2036 - 31-Dec-2037	5,639,377	8.0%	55	7.3%	102,534	4.26%	233.7
01-Jan-2038 - 31-Dec-2039	2,384,030	3.4%	29	3.9%	82,208	4.61%	259.7
01-Jan-2040 - 31-Dec-2041	3,763,768	5.3%	40	5.3%	94,094	4.52%	281.6
01-Jan-2042 - 31-Dec-2043	5,326,298	7.6%	52	6.9%	102,429	4.31%	307.3
01-Jan-2044 - 31-Dec-2045	5,719,809	8.1%	66	8.8%	86,664	4.07%	334.2
01-Jan-2046 - 31-Dec-2047	15,790,891	22.4%	155	20.7%	101,877	4.07%	351.0
01-Jan-2048 - 31-Dec-2137	22,277,049	31.6%	238	31.8%	93,601	2.97%	430.2
<b>Total</b>	<b>70,395,012</b>	<b>100.0%</b>	<b>749</b>	<b>100.0%</b>	<b>93,985</b>	<b>3.78%</b>	<b>329.9</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%	1,700,715	2.4%	29	4.2%	58,645	4.17%	202.7
60% - 70%	1,070,337	1.5%	14	2.0%	76,453	4.42%	184.0
70% - 80%	997,280	1.4%	12	1.7%	83,107	4.41%	216.8
80% - 90%	4,386,893	6.2%	44	6.4%	99,702	4.35%	242.0
90% - 100%	5,971,754	8.5%	55	8.0%	108,577	3.97%	291.5
100% - 110%	23,476,298	33.3%	228	33.2%	102,966	3.64%	355.2
110% - 120%	29,019,535	41.2%	273	39.8%	106,299	3.64%	352.4
120% - 130%	3,772,200	5.4%	31	4.5%	121,684	4.26%	291.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>70,395,012</b>	<b>100.0%</b>	<b>686</b>	<b>100.0%</b>	<b>102,617</b>	<b>3.78%</b>	<b>329.9</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	10,669,403	15.2%	99	14.4%	107,772	4.03%	321.7
Brandenburg	7,113,675	10.1%	62	9.0%	114,737	4.24%	275.6
Mecklenburg-Vorpommern	2,378,525	3.4%	18	2.6%	132,140	4.38%	301.9
Sachsen	37,358,547	53.1%	378	55.1%	98,832	3.62%	343.6
Sachsen-Anhalt	10,449,507	14.8%	107	15.6%	97,659	3.63%	335.7
Thüringen	2,425,355	3.4%	22	3.2%	110,243	3.86%	317.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>70,395,012</b>	<b>100.0%</b>	<b>686</b>	<b>100.0%</b>	<b>102,617</b>	<b>3.78%</b>	<b>329.9</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	16,189,992	23.0%	130	19.0%	124,538	98.46%	1.54%
Hochhaus/appartement	52,389,377	74.4%	543	79.2%	96,481	6.63%	93.37%
Mehrfamilienhaus	1,249,059	1.8%	8	1.2%	156,132	62.50%	37.50%
Zweifamilienhaus	439,230	0.6%	4	0.6%	109,807	75.00%	25.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	127,354	0.2%	1	0.1%	127,354	0.00%	100.00%
<b>Total</b>	<b>70,395,012</b>	<b>100.0%</b>	<b>686</b>	<b>100.0%</b>	<b>102,617</b>	<b>25.07%</b>	<b>74.93%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	28,262,060	40.1%	372	54.2%	75,973	3.65%	320.8
100,000 - 150,000	30,141,204	42.8%	251	36.6%	120,084	3.83%	337.7
150,000 - 200,000	7,359,761	10.5%	43	6.3%	171,157	3.92%	329.2
200,000 - 250,000	4,245,758	6.0%	19	2.8%	223,461	4.20%	327.1
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	386,230	0.5%	1	0.1%	386,230	2.70%	438.0
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
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>70,395,012</b>	<b>100.0%</b>	<b>686</b>	<b>100.0%</b>	<b>102,617</b>	<b>3.78%</b>	<b>329.9</b>