

E-MAC DE 2007-I Investor Report February 2011

Cashflow analysis for the period

Total interest received	6,619,770	
Interest received on transaction accounts	19,843	
Net Post Foreclosure Proceeds	36,500	
Liquidity available	15,712,865	
Reserve account available	11,545,624	
Receivables under hedging arrangements	-	
Total funds available		33,934,602
Company management expenses	-	
MPT fee	157,129	
Administration fee	9,821	
Third party fees	33,057	
Liquidity Facility fee	4,829	
Payments under hedging arrangements	3,836,270	
Interest on the Notes	2,305,645	
PDL Repayment	143,332	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,490,081
Available after distribution of funds		27,444,521
Undrawn Liquidity Facility	15,712,865	
Reserve account funding	11,731,656	
Available liquidity		27,444,521
Net cashflow		-

Collateral

Starting current balance 1st November 2010	523,762,172.49
To be disbursed per 1 November 2010	-
Starting principal balance 1 November 2010	523,762,172.49
Unused amount	-
Principal (p)repayments	(3,008,598.30)
Loans re-assigned to Seller	(1,393,621.54)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(143,331.64)
Ending principal balance	519,216,621
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	519,216,621

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from available excess spread	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	143,332	143,332	-
Total	-	143,332	143,332	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.11%	2.44%	1.31%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	434,247,499	83.6%	3222	84.4%
1 - 30	96,225	19,543,426	3.8%	133	3.5%
31 - 60	63,904	5,881,670	1.1%	42	1.1%
61 - 90	46,943	3,021,569	0.6%	23	0.6%
91 - 120	76,772	3,472,812	0.7%	27	0.7%
121-150	136,017	4,797,388	0.9%	32	0.8%
> 151	4,171,329	48,252,258	9.3%	337	8.8%
Total	4,591,189	519,216,621	100.0%	3,816	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	819,062	143,332	12,105	3,283,087

Characteristics

Amounts to be disbursed -

Number of loans 3,816
 Number of loans parts 4,462

	Weighted average	Minimum	Maximum
Loan size	136,063	2,651	689,884
Loan part size	116,364	2,651	689,884
Coupon	5.45%	0.00%	8.90%
Remaining maturity (months)	337.6	34	499
Remaining interest period (months)	83.9	2	197
Original interest period (months)	132.6	60	240
Seasoning (months)	49.3	34.6	75.9
Loan to Lending Value	110.7%	7.3%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	179,234,145.97	40.7%	34.52%
Owner occupied	339,982,475.04	59.3%	65.48%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	377,031,913	72.6%	3,315	74.3%	113,735	5.44%	349.8
Interest Only With Life Insurance Redemption	41,558,079	8.0%	343	7.7%	121,161	5.47%	278.0
Interest Only With Building Savings Account Redempti	40,183,303	7.7%	305	6.8%	131,749	5.38%	258.1
Interest Only	60,443,326	11.6%	499	11.2%	121,129	5.50%	355.6
Total	519,216,621	100.0%	4,462	100.0%	116,364	5.45%	337.6

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	1,583,190	0.3%	20	0.4%	79,160	5.06%	311.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,275,780	0.2%	16	0.4%	79,736	4.02%	376.0
97 - 108	597,807	0.1%	6	0.1%	99,634	4.75%	376.2
109 - 125	434,210,965	83.6%	3,824	85.7%	113,549	5.50%	339.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	81,548,879	15.7%	596	13.4%	136,827	5.19%	326.1
Total	519,216,621	100.0%	4,462	100.0%	116,364	5.45%	337.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,225,000	2.4%	129	2.9%	94,767	4.22%	313.2
4.50% - 4.75%	35,981,206	6.9%	253	5.7%	142,218	4.67%	349.3
4.75% - 5.00%	69,961,055	13.5%	514	11.5%	136,111	4.88%	344.6
5.00% - 5.25%	73,836,153	14.2%	570	12.8%	129,537	5.14%	340.9
5.25% - 5.50%	98,302,179	18.9%	826	18.5%	119,010	5.38%	344.9
5.50% - 5.75%	92,594,211	17.8%	825	18.5%	112,235	5.62%	339.6
5.75% - 6.00%	57,547,053	11.1%	576	12.9%	99,908	5.88%	333.8
6.00% - 6.25%	38,613,894	7.4%	384	8.6%	100,557	6.13%	320.2
6.25% - 6.50%	21,840,531	4.2%	205	4.6%	106,539	6.35%	321.0
6.50% - 6.75%	9,890,795	1.9%	91	2.0%	108,690	6.61%	318.4
6.75% - 7.00%	4,079,000	0.8%	42	0.9%	97,119	6.85%	305.4
7.00% - 7.25%	2,503,214	0.5%	24	0.5%	104,301	7.09%	302.5
7.25% - 7.50%	1,358,264	0.3%	14	0.3%	97,019	7.37%	304.8
7.50% - >	484,065	0.1%	9	0.2%	53,785	7.86%	287.3
Total	519,216,621	100.0%	4,462	100.0%	116,364	5.45%	337.6

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	160,929	0.0%	2	0.0%	80,465	6.00%	297.5
01-Jul-2011 - 31-Dec-2011	120,000	0.0%	1	0.0%	120,000	5.20%	195.0
01-Jan-2012 - 30-Jun-2012	405,465	0.1%	3	0.1%	135,155	5.80%	334.6
01-Jul-2012 - 31-Dec-2012	46,185	0.0%	1	0.0%	46,185	6.51%	226.0
01-Jan-2013 - 30-Jun-2013	134,016	0.0%	3	0.1%	44,672	4.42%	292.4
01-Jul-2013 - 31-Dec-2013	1,141,764	0.2%	13	0.3%	87,828	3.97%	385.8
01-Jan-2014 - 31-Dec-2014	1,948,374	0.4%	18	0.4%	108,243	5.12%	336.1
01-Jan-2015 - 31-Dec-2015	16,734,934	3.2%	166	3.7%	100,813	4.55%	311.3
01-Jan-2016 - 31-Dec-2016	183,728,361	35.4%	1,645	36.9%	111,689	5.43%	340.9
01-Jan-2017 - 31-Dec-2017	233,228,245	44.9%	2,013	45.1%	115,861	5.63%	340.9
01-Jan-2018 - 31-Dec-2018	19,469	0.0%	1	0.0%	19,469	8.01%	297.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	81,548,879	15.7%	596	13.4%	136,827	5.19%	326.1
Total	519,216,621	100.0%	4,462	100.0%	116,364	5.45%	337.6

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	20,445	0.0%	1	0.0%	20,445	3.90%	34.0
01-Jan-2014 - 31-Dec-2015	950,552	0.2%	9	0.2%	105,617	4.31%	55.0
01-Jan-2016 - 31-Dec-2017	4,834,118	0.9%	40	0.9%	120,853	5.22%	72.5
01-Jan-2018 - 31-Dec-2019	496,308	0.1%	8	0.2%	62,039	4.60%	95.5
01-Jan-2020 - 31-Dec-2021	1,630,800	0.3%	19	0.4%	85,832	4.93%	121.3
01-Jan-2022 - 31-Dec-2023	2,159,177	0.4%	26	0.6%	83,045	5.09%	140.7
01-Jan-2024 - 31-Dec-2025	3,241,656	0.6%	28	0.6%	115,773	5.26%	169.1
01-Jan-2026 - 31-Dec-2027	7,624,312	1.5%	71	1.6%	107,385	5.20%	192.6
01-Jan-2028 - 31-Dec-2029	9,117,838	1.8%	82	1.8%	111,193	5.57%	218.7
01-Jan-2030 - 31-Dec-2031	17,286,562	3.3%	146	3.3%	118,401	5.39%	239.6
01-Jan-2032 - 31-Dec-2033	15,251,787	2.9%	127	2.8%	120,093	5.00%	260.5
01-Jan-2034 - 31-Dec-2035	6,035,817	1.2%	51	1.1%	118,349	5.61%	289.5
01-Jan-2036 - 31-Dec-2037	65,517,408	12.6%	525	11.8%	124,795	5.61%	312.3
01-Jan-2038 - 31-Dec-2039	85,316,114	16.4%	855	19.2%	99,785	6.10%	338.1
01-Jan-2040 - 31-Dec-2041	179,313,902	34.5%	1,576	35.3%	113,778	5.51%	360.1
01-Jan-2042 - 31-Dec-2043	94,917,263	18.3%	709	15.9%	133,875	5.00%	382.5
01-Jan-2044 - 31-Dec-2045	23,168,875	4.5%	162	3.6%	143,018	4.62%	401.3
01-Jan-2046 - 31-Dec-2047	2,169,031	0.4%	25	0.6%	86,761	4.03%	426.7
01-Jan-2048 - 31-Dec-2137	164,655	0.0%	2	0.0%	82,328	5.64%	479.6
Total	519,216,621	100.0%	4,462	100.0%	116,364	5.45%	337.6

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,899,487	0.8%	73	1.9%	53,418	4.47%	268.3
60% - 70%	3,583,435	0.7%	30	0.8%	119,448	4.66%	312.8
70% - 80%	9,769,225	1.9%	72	1.9%	135,684	4.73%	315.0
80% - 90%	15,832,917	3.0%	115	3.0%	137,678	4.85%	327.5
90% - 100%	36,324,577	7.0%	247	6.5%	147,063	5.00%	324.3
100% - 110%	129,195,520	24.9%	831	21.8%	155,470	5.22%	345.7
110% - 120%	237,791,539	45.8%	1,757	46.0%	135,340	5.60%	338.1
120% - 130%	82,819,921	16.0%	691	18.1%	119,855	5.84%	338.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	519,216,621	100.0%	3,816	100.0%	136,063	5.45%	337.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	72,425,404	13.9%	452	11.8%	160,233	5.36%	343.7
Bayern	59,982,111	11.6%	410	10.7%	146,298	5.38%	340.7
Berlin	42,043,177	8.1%	321	8.4%	130,976	5.58%	341.2
Brandenburg	21,420,030	4.1%	153	4.0%	140,000	5.28%	334.9
Bremen	2,604,053	0.5%	26	0.7%	100,156	5.41%	345.8
Hamburg	5,082,574	1.0%	36	0.9%	141,183	5.20%	334.4
Hessen	32,259,801	6.2%	200	5.2%	161,299	5.33%	345.8
Mecklenburg-Vorpommern	4,314,592	0.8%	30	0.8%	143,820	5.20%	320.3
Niedersachsen	29,797,554	5.7%	223	5.8%	133,621	5.30%	327.4
Nordrhein-Westfalen	75,414,170	14.5%	538	14.1%	140,175	5.35%	328.1
Rheinland-Pfalz	25,691,238	4.9%	172	4.5%	149,368	5.31%	334.8
Saarland	11,591,653	2.2%	87	2.3%	133,237	5.52%	336.8
Sachsen	92,519,145	17.8%	798	20.9%	115,939	5.72%	338.1
Sachsen-Anhalt	22,967,289	4.4%	211	5.5%	108,850	5.74%	339.1
Schleswig-Holstein	12,449,633	2.4%	94	2.5%	132,443	5.23%	343.2
Thüringen	8,654,195	1.7%	65	1.7%	133,141	5.26%	344.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	519,216,621	100.0%	3,816	100.0%	136,063	5.45%	337.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	207,863,171	40.0%	1,317	34.5%	157,831	98.1%	1.9%
Hochhaus/appartement	247,035,200	47.6%	2,146	56.2%	115,114	31.6%	68.4%
Mehrfamilienhaus	37,873,761	7.3%	190	5.0%	199,336	70.5%	29.5%
Zweifamilienhaus	25,691,774	4.9%	159	4.2%	161,583	98.1%	1.9%
Laden/wohnhaus	612,214	0.1%	3	0.1%	204,071	100.0%	0.0%
unspecified	140,501	0.0%	1	0.0%	140,501	0.0%	100.0%
Total	519,216,621	100.0%	3,816	100.0%	136,063	59.3%	40.7%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	86,935,658	16.7%	1,114	29.2%	78,039	5.63%	322.4
100,000 - 150,000	183,583,759	35.4%	1,482	38.8%	123,876	5.49%	337.8
150,000 - 200,000	119,967,729	23.1%	700	18.3%	171,382	5.42%	341.0
200,000 - 250,000	76,755,470	14.8%	346	9.1%	221,837	5.27%	349.1
250,000 - 300,000	33,541,753	6.5%	123	3.2%	272,697	5.34%	341.9
300,000 - 350,000	11,049,340	2.1%	34	0.9%	324,981	5.31%	346.0
350,000 - 400,000	2,574,187	0.5%	7	0.2%	367,741	5.54%	330.4
400,000 - 450,000	2,509,823	0.5%	6	0.2%	418,304	5.27%	342.3
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	332.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	57.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	174.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	689,884	0.1%	1	0.0%	689,884	4.65%	398.0
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	519,216,621	100.0%	3,816	100.0%	136,063	5.45%	337.6

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,578
Number of loan parts 1,761

	Weighted average	Minimum	Maximum
Loan size	121,621	19,690	689,884
Loan part size	108,983	9,711	689,884
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	338.4	45	435
Remaining interest period (months)	77.2	2	196
Original interest period (months)	126.0	60	240
Seasoning (months)	49.5	40.1	75.9
Loan to Foreclosure Value	115.1%	12.7%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	132,157,535.03	74.1%	68.86%
Owner occupied	59,760,893.90	25.9%	31.14%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	155,823,971	81.2%	1,424	31.9%	109,427	5.62%	346.7
Interest Only With Life Insurance Redemption	14,094,289	7.3%	138	3.1%	102,133	5.63%	268.5
Interest Only With Building Savings Account Redempti	7,647,220	4.0%	61	1.4%	125,364	5.40%	277.7
Interest Only	14,352,950	7.5%	138	3.1%	104,007	5.65%	349.2
Total	191,918,429	100.0%	1,761	39.5%	108,983	5.61%	338.4

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	904,769	0.5%	10	0.6%	90,477	5.21%	330.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	359,903	0.2%	4	0.2%	89,976	4.07%	322.8
97 - 108	158,150	0.1%	2	0.1%	79,075	5.32%	339.2
109 - 125	176,052,470	91.7%	1,638	93.0%	107,480	5.65%	339.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,443,138	7.5%	107	6.1%	134,983	5.20%	320.8
Total	191,918,429	100.0%	1,761	100.0%	108,983	5.61%	338.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	4,333,548	2.3%	44	2.5%	98,490	4.25%	279.5
4.50% - 4.75%	7,926,910	4.1%	54	3.1%	146,795	4.68%	357.0
4.75% - 5.00%	16,041,497	8.4%	124	7.0%	129,367	4.88%	343.6
5.00% - 5.25%	20,757,121	10.8%	165	9.4%	125,801	5.16%	346.8
5.25% - 5.50%	30,684,247	16.0%	272	15.4%	112,810	5.38%	348.5
5.50% - 5.75%	37,740,078	19.7%	356	20.2%	106,011	5.61%	347.5
5.75% - 6.00%	29,525,337	15.4%	295	16.8%	100,086	5.89%	340.4
6.00% - 6.25%	22,135,733	11.5%	225	12.8%	98,381	6.13%	323.7
6.25% - 6.50%	12,612,272	6.6%	126	7.2%	100,097	6.34%	319.1
6.50% - 6.75%	4,938,083	2.6%	47	2.7%	105,066	6.62%	316.5
6.75% - 7.00%	2,347,630	1.2%	23	1.3%	102,071	6.85%	307.1
7.00% - 7.25%	1,826,389	1.0%	18	1.0%	101,466	7.08%	299.7
7.25% - 7.50%	687,103	0.4%	8	0.5%	85,888	7.40%	305.2
7.50% - >	362,481	0.2%	4	0.2%	90,620	7.68%	295.4
Total	191,918,429	100.0%	1,761	100.0%	108,983	5.61%	338.4

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	160,929	0.1%	2	0.1%	80,465	6.00%	297.5
01-Jul-2011 - 31-Dec-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 30-Jun-2012	275,188	0.1%	1	0.1%	275,188	5.96%	348.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	93,550	0.0%	1	0.1%	93,550	4.55%	384.9
01-Jul-2013 - 31-Dec-2013	266,353	0.1%	3	0.2%	88,784	3.90%	301.0
01-Jan-2014 - 31-Dec-2014	938,801	0.5%	11	0.6%	85,346	5.19%	316.2
01-Jan-2015 - 31-Dec-2015	5,895,591	3.1%	63	3.6%	93,581	4.59%	289.7
01-Jan-2016 - 31-Dec-2016	77,149,598	40.2%	740	42.0%	104,256	5.58%	340.8
01-Jan-2017 - 31-Dec-2017	92,695,280	48.3%	833	47.3%	111,279	5.77%	342.6
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	14,443,138	7.5%	107	6.1%	134,983	5.20%	320.8
Total	191,918,429	100.0%	1,761	100.0%	108,983	5.61%	338.4

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	693,423	0.4%	5	0.3%	138,685	4.33%	55.9
01-Jan-2016 - 31-Dec-2017	494,088	0.3%	7	0.4%	70,584	5.05%	69.3
01-Jan-2018 - 31-Dec-2019	127,240	0.1%	2	0.1%	63,620	4.64%	96.4
01-Jan-2020 - 31-Dec-2021	338,414	0.2%	6	0.3%	56,402	5.12%	119.9
01-Jan-2022 - 31-Dec-2023	657,807	0.3%	9	0.5%	73,090	5.02%	140.9
01-Jan-2024 - 31-Dec-2025	413,717	0.2%	4	0.2%	103,429	4.61%	169.0
01-Jan-2026 - 31-Dec-2027	1,817,203	0.9%	19	1.1%	95,642	5.21%	192.1
01-Jan-2028 - 31-Dec-2029	3,865,285	2.0%	39	2.2%	99,110	5.86%	219.7
01-Jan-2030 - 31-Dec-2031	6,395,393	3.3%	57	3.2%	112,200	5.48%	237.4
01-Jan-2032 - 31-Dec-2033	4,599,718	2.4%	40	2.3%	114,993	5.06%	260.7
01-Jan-2034 - 31-Dec-2035	1,614,206	0.8%	18	1.0%	89,678	6.09%	290.4
01-Jan-2036 - 31-Dec-2037	19,710,654	10.3%	175	9.9%	112,632	5.98%	313.3
01-Jan-2038 - 31-Dec-2039	47,428,641	24.7%	491	27.9%	96,596	6.08%	338.0
01-Jan-2040 - 31-Dec-2041	73,499,996	38.3%	662	37.6%	111,027	5.55%	358.9
01-Jan-2042 - 31-Dec-2043	22,925,969	11.9%	176	10.0%	130,261	5.04%	381.4
01-Jan-2044 - 31-Dec-2045	6,901,689	3.6%	45	2.6%	153,371	4.62%	400.3
01-Jan-2046 - 31-Dec-2047	434,986	0.2%	6	0.3%	72,498	3.98%	424.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	191,918,429	100.0%	1,761	100.0%	108,983	5.61%	338.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,299,720	0.7%	25	1.6%	51,989	4.49%	260.6
60% - 70%	1,403,512	0.7%	10	0.6%	140,351	4.45%	326.1
70% - 80%	1,854,674	1.0%	13	0.8%	142,667	4.67%	220.6
80% - 90%	2,670,642	1.4%	22	1.4%	121,393	4.82%	325.1
90% - 100%	7,456,102	3.9%	59	3.7%	126,375	5.00%	319.0
100% - 110%	22,326,459	11.6%	156	9.9%	143,118	5.33%	325.9
110% - 120%	89,980,325	46.9%	749	47.5%	120,134	5.65%	342.8
120% - 130%	64,926,995	33.8%	544	34.5%	119,351	5.83%	344.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	191,918,429	100.0%	1,578	100.0%	121,621	5.61%	338.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	42,043,177	21.9%	321	8.4%	130,976	5.58%	341.2
Brandenburg	21,420,030	11.2%	153	4.0%	140,000	5.28%	334.9
Mecklenburg-Vorpommern	4,314,592	2.2%	30	0.8%	143,820	5.20%	320.3
Sachsen	92,519,145	48.2%	798	20.9%	115,939	5.72%	338.1
Sachsen-Anhalt	22,967,289	12.0%	211	5.5%	108,850	5.74%	339.1
Thüringen	8,654,195	4.5%	65	1.7%	133,141	5.26%	344.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	191,918,429	100.0%	1,578	41.4%	121,621	5.61%	338.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	46,404,593	24.2%	307	8.0%	151,155	97.07%	2.93%
Hochhaus/appartement	137,183,143	71.5%	1,227	32.2%	111,804	6.68%	93.32%
Mehrfamilienhaus	5,027,490	2.6%	26	0.7%	193,365	46.15%	53.85%
Zweifamilienhaus	2,692,105	1.4%	15	0.4%	179,474	93.33%	6.67%
Ladenwohnhäuser	470,597	0.2%	2	0.1%	235,299	100.00%	0.00%
unspecified	140,501	0.1%	1	0.0%	140,501	0.00%	100.00%
Total	191,918,429	100.0%	1,578	41.4%	121,621	25.86%	74.14%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	48,502,984	25.3%	603	15.8%	80,436	5.76%	328.1
100,000 - 150,000	80,774,739	42.1%	663	17.4%	121,832	5.66%	340.0
150,000 - 200,000	34,735,600	18.1%	205	5.4%	169,442	5.51%	342.8
200,000 - 250,000	13,877,595	7.2%	62	1.6%	223,832	5.31%	353.4
250,000 - 300,000	7,268,524	3.8%	27	0.7%	269,205	5.40%	353.9
300,000 - 350,000	3,575,650	1.9%	11	0.3%	325,059	5.45%	361.4
350,000 - 400,000	742,256	0.4%	2	0.1%	371,128	5.79%	280.3
400,000 - 450,000	1,239,905	0.6%	3	0.1%	413,302	5.46%	312.8
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	511,292	0.3%	1	0.0%	511,292	4.34%	57.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	689,884	0.4%	1	0.0%	689,884	4.65%	398.0
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	191,918,429	100.0%	1,578	41.4%	121,621	5.61%	338.4