

E-MAC DE 2007-I Investor Report February 2012

Cashflow analysis for the period

Total interest received	6,602,257	
Interest received on transaction accounts	18,024	
Net Post Foreclosure Proceeds	57,509	
Liquidity available	15,163,132	
Reserve account available	9,477,496	
Receivables under hedging arrangements	-	
Total funds available		31,318,417
Company management expenses	-	
MPT fee	155,001	
Administration fee	9,688	
Third party fees	154,671	
Liquidity Facility fee	4,661	
Payments under hedging arrangements	3,605,276	
Interest on the Notes	2,862,432	
PDL Repayment	674,973	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,466,701
Available after distribution of funds		23,851,716
Undrawn Liquidity Facility	15,163,132	
Reserve account funding	8,688,584	
Available liquidity		23,851,716
Net cashflow		-

Collateral

Starting current balance 1st november 2011	505,437,738.02
To be disbursed per 1 november 2011	-
Starting principal balance 1 november 2011	505,437,738.02
Unused amount	-
Principal (p)repayments	(3,917,410.55)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(674,972.97)
Ending principal balance	500,845,355
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	500,845,355

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	-	674,973	674,973	-
Total	-	674,973	674,973	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.27%	2.52%	1.61%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	413,397,786	82.5%	3109	83.3%
1 - 30	83,913	17,797,392	3.6%	132	3.5%
31 - 60	70,695	6,577,083	1.3%	46	1.2%
61 - 90	80,275	5,166,179	1.0%	33	0.9%
91 - 120	48,831	2,163,976	0.4%	17	0.5%
121-150	130,015	4,461,672	0.9%	29	0.8%
> 151	5,574,104	51,281,266	10.2%	368	9.9%
Total	5,987,832	500,845,355	100.0%	3,734	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	1,138,079	674,973	33,983	6,981,689

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	3,734			
Number of loans parts	4,366			
	Weighted average	Minimum	Maximum	
Loan size	134,131	2,651	681,675	
Loan part size	114,715	2,651	681,675	
Coupon	5.44%	3.76%	8.90%	
Remaining maturity (months)	325.7	22	487	
Remaining interest period (months)	71.9	1	185	
Original interest period (months)	132.6	60	240	
Seasoning (months)	61.4	46.6	87.9	
Loan to Lending Value	109.4%	3.5%	129.4%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	173,288,057.60	40.8%	34.60%	
Owner occupied	327,557,296.90	59.2%	65.40%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	362,781,611	72.4%	3,250	74.4%	111,625	5.44%	338.1
Interest Only With Life Insurance Redemption	39,747,002	7.9%	328	7.5%	121,180	5.47%	266.1
Interest Only With Building Savings Account Redem	39,320,999	7.9%	299	6.8%	131,508	5.38%	244.6
Interest Only	58,995,742	11.8%	489	11.2%	120,646	5.50%	343.7
Total	500,845,355	100.0%	4,366	100.0%	114,715	5.44%	325.7

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	1,474,917	0.3%	19	0.4%	77,627	4.96%	302.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	996,453	0.2%	14	0.3%	71,175	4.04%	389.0
97 - 108	595,461	0.1%	6	0.1%	99,243	4.75%	364.3
109 - 125	419,720,454	83.8%	3,741	85.7%	112,195	5.50%	327.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	78,058,070	15.6%	586	13.4%	133,205	5.19%	313.7
Total	500,845,355	100.0%	4,366	100.0%	114,715	5.44%	325.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,498,141	2.3%	125	2.9%	91,985	4.23%	304.6
4.50% - 4.75%	34,573,685	6.9%	247	5.7%	139,974	4.67%	336.2
4.75% - 5.00%	67,359,772	13.4%	505	11.6%	133,386	4.88%	333.0
5.00% - 5.25%	71,790,165	14.3%	559	12.8%	128,426	5.14%	329.0
5.25% - 5.50%	95,588,746	19.1%	813	18.6%	117,575	5.38%	332.7
5.50% - 5.75%	89,451,774	17.9%	805	18.4%	111,120	5.62%	327.6
5.75% - 6.00%	55,370,212	11.1%	561	12.8%	98,699	5.88%	321.6
6.00% - 6.25%	37,337,441	7.5%	377	8.6%	99,038	6.13%	307.9
6.25% - 6.50%	20,605,818	4.1%	201	4.6%	102,517	6.35%	308.5
6.50% - 6.75%	9,192,936	1.8%	86	2.0%	106,895	6.61%	307.1
6.75% - 7.00%	4,048,441	0.8%	42	1.0%	96,391	6.85%	293.4
7.00% - 7.25%	2,356,601	0.5%	23	0.5%	102,461	7.09%	294.3
7.25% - 7.50%	1,190,770	0.2%	13	0.3%	91,598	7.37%	293.1
7.50% - >	480,852	0.1%	9	0.2%	53,428	7.86%	275.4
Total	500,845,355	100.0%	4,366	100.0%	114,715	5.44%	325.7

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	78,683	0.0%	1	0.0%	78,683	6.00%	319.0
01-Jan-2012 - 30-Jun-2012	399,434	0.1%	3	0.1%	133,145	5.80%	322.6
01-Jul-2012 - 31-Dec-2012	44,899	0.0%	1	0.0%	44,899	6.51%	214.0
01-Jan-2013 - 30-Jun-2013	125,290	0.0%	3	0.1%	41,763	4.45%	293.3
01-Jul-2013 - 31-Dec-2013	871,162	0.2%	11	0.3%	79,197	3.98%	402.8
01-Jan-2014 - 31-Dec-2014	1,923,043	0.4%	18	0.4%	106,836	5.13%	325.6
01-Jan-2015 - 31-Dec-2015	16,219,439	3.2%	163	3.7%	99,506	4.55%	299.4
01-Jan-2016 - 31-Dec-2016	178,172,988	35.6%	1,609	36.9%	110,735	5.42%	329.0
01-Jan-2017 - 31-Dec-2017	224,933,128	44.9%	1,970	45.1%	114,179	5.62%	328.9
01-Jan-2018 - 31-Dec-2018	19,217	0.0%	1	0.0%	19,217	8.01%	285.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	78,058,070	15.6%	586	13.4%	133,205	5.19%	313.7
Total	500,845,355	100.0%	4,366	100.0%	114,715	5.44%	325.7

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	13,341	0.0%	1	0.0%	13,341	3.90%	22.0
01-Jan-2014 - 31-Dec-2015	916,466	0.2%	9	0.2%	101,830	4.31%	43.2
01-Jan-2016 - 31-Dec-2017	4,807,681	1.0%	40	0.9%	120,192	5.22%	60.5
01-Jan-2018 - 31-Dec-2019	478,723	0.1%	8	0.2%	59,840	4.62%	83.6
01-Jan-2020 - 31-Dec-2021	1,577,644	0.3%	19	0.4%	83,034	4.94%	109.5
01-Jan-2022 - 31-Dec-2023	1,904,802	0.4%	24	0.5%	79,367	5.17%	127.6
01-Jan-2024 - 31-Dec-2025	3,179,378	0.6%	28	0.6%	113,549	5.26%	157.2
01-Jan-2026 - 31-Dec-2027	7,242,949	1.4%	70	1.6%	103,471	5.21%	180.5
01-Jan-2028 - 31-Dec-2029	8,793,355	1.8%	81	1.9%	108,560	5.56%	206.8
01-Jan-2030 - 31-Dec-2031	16,701,310	3.3%	145	3.3%	115,181	5.38%	227.6
01-Jan-2032 - 31-Dec-2033	14,501,092	2.9%	124	2.8%	116,944	5.00%	248.5
01-Jan-2034 - 31-Dec-2035	5,954,612	1.2%	51	1.2%	116,757	5.61%	277.5
01-Jan-2036 - 31-Dec-2037	63,347,040	12.6%	509	11.7%	124,454	5.61%	300.4
01-Jan-2038 - 31-Dec-2039	81,050,054	16.2%	830	19.0%	97,665	6.09%	326.2
01-Jan-2040 - 31-Dec-2041	174,178,949	34.8%	1,549	35.5%	112,446	5.51%	348.1
01-Jan-2042 - 31-Dec-2043	91,696,798	18.3%	693	15.9%	132,319	5.00%	370.5
01-Jan-2044 - 31-Dec-2045	22,471,019	4.5%	160	3.7%	140,444	4.62%	389.3
01-Jan-2046 - 31-Dec-2047	1,866,033	0.4%	23	0.5%	81,132	3.91%	414.8
01-Jan-2048 - 31-Dec-2137	164,109	0.0%	2	0.0%	82,055	5.64%	467.5
Total	500,845,355	100.0%	4,366	100.0%	114,715	5.44%	325.7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,543,117	0.7%	71	1.9%	49,903	4.43%	256.9
60% - 70%	5,249,102	1.0%	47	1.3%	111,683	4.76%	292.6
70% - 80%	11,365,585	2.3%	87	2.3%	130,639	4.76%	311.9
80% - 90%	17,336,325	3.5%	131	3.5%	132,338	4.90%	302.5
90% - 100%	40,467,031	8.1%	278	7.4%	145,565	5.03%	315.2
100% - 110%	129,324,505	25.8%	861	23.1%	150,203	5.26%	334.9
110% - 120%	219,393,119	43.8%	1,633	43.7%	134,350	5.61%	326.5
120% - 130%	74,166,571	14.8%	626	16.8%	118,477	5.83%	326.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	500,845,355	100.0%	3,734	100.0%	134,131	5.44%	325.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	69,920,751	14.0%	442	11.8%	158,192	5.36%	331.4
Bayern	57,502,529	11.5%	398	10.7%	144,479	5.38%	328.4
Berlin	40,455,253	8.1%	312	8.4%	129,664	5.58%	329.9
Brandenburg	20,644,135	4.1%	151	4.0%	136,716	5.27%	323.1
Bremen	2,542,298	0.5%	25	0.7%	101,692	5.42%	333.0
Hamburg	4,623,167	0.9%	33	0.9%	140,096	5.27%	325.2
Hessen	30,775,341	6.1%	196	5.2%	157,017	5.31%	334.4
Mecklenburg-Vorpommern	4,117,240	0.8%	29	0.8%	141,974	5.18%	307.7
Niedersachsen	28,565,376	5.7%	217	5.8%	131,638	5.30%	315.2
Nordrhein-Westfalen	72,324,542	14.4%	523	14.0%	138,288	5.35%	315.9
Rheinland-Pfalz	24,884,020	5.0%	168	4.5%	148,119	5.32%	322.1
Saarland	11,170,457	2.2%	84	2.2%	132,982	5.51%	324.6
Sachsen	90,333,355	18.0%	791	21.2%	114,201	5.72%	326.2
Sachsen-Anhalt	22,430,248	4.5%	209	5.6%	107,322	5.76%	328.0
Schleswig-Holstein	12,116,642	2.4%	92	2.5%	131,703	5.22%	331.5
Thüringen	8,440,002	1.7%	64	1.7%	131,875	5.26%	333.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	500,845,355	100.0%	3,734	100.0%	134,131	5.44%	325.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	200,979,953	40.1%	1,292	34.6%	155,557	98.1%	1.9%
Hochhaus/appartement	237,650,247	47.4%	2,098	56.2%	113,275	31.4%	68.6%
Mehrfamilienhaus	36,633,318	7.3%	186	5.0%	196,953	70.4%	29.6%
Zweifamilienhaus	24,850,967	5.0%	154	4.1%	161,370	98.1%	1.9%
Laden/wohnhaus	592,148	0.1%	3	0.1%	197,383	100.0%	0.0%
unspecified	138,723	0.0%	1	0.0%	138,723	0.0%	100.0%
Total	500,845,355	100.0%	3,734	100.0%	134,131	59.2%	40.8%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	88,060,989	17.6%	1,137	30.4%	77,450	5.62%	311.2
100,000 - 150,000	177,074,614	35.4%	1,435	38.4%	123,397	5.49%	326.1
150,000 - 200,000	114,996,826	23.0%	672	18.0%	171,126	5.40%	330.1
200,000 - 250,000	72,406,761	14.5%	327	8.8%	221,427	5.28%	336.2
250,000 - 300,000	31,212,300	6.2%	115	3.1%	271,411	5.35%	327.6
300,000 - 350,000	11,325,178	2.3%	35	0.9%	323,577	5.29%	332.3
350,000 - 400,000	2,289,811	0.5%	6	0.2%	381,635	5.56%	305.9
400,000 - 450,000	1,685,908	0.3%	4	0.1%	421,477	5.29%	352.8
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	45.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	162.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	681,675	0.1%	1	0.0%	681,675	4.65%	386.0
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	500,845,355	100.0%	3,734	100.0%	134,131	5.44%	325.7

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,556
Number of loans parts 1,735

	Weighted average	Minimum	Maximum
Loan size	119,807	15,560	681,675
Loan part size	107,447	9,590	681,675
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	326.8	33	423
Remaining interest period (months)	65.2	1	184
Original interest period (months)	126.0	60	240
Seasoning (months)	61.5	52.1	87.9
Loan to Foreclosure Value	113.7%	9.5%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	128,595,662.31	74.1%	68.98%
Owner occupied	57,824,569.10	25.9%	31.02%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	151,621,366	81.3%	1,407	81.1%	107,762	5.61%	335.0
Interest Only With Life Insurance Redemption	13,401,806	7.2%	132	7.6%	101,529	5.63%	257.8
Interest Only With Building Savings Account Redem	7,639,195	4.1%	61	3.5%	125,233	5.40%	265.7
Interest Only	13,757,865	7.4%	135	7.8%	101,910	5.65%	337.1
Total	186,420,231	100.0%	1,735	100.0%	107,447	5.61%	326.8

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	808,764	0.4%	9	0.5%	89,863	5.13%	325.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	231,328	0.1%	3	0.2%	77,109	4.12%	394.3
97 - 108	156,724	0.1%	2	0.1%	78,362	5.32%	327.2
109 - 125	171,100,385	91.8%	1,614	93.0%	106,010	5.65%	328.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,123,030	7.6%	107	6.2%	131,991	5.20%	309.4
Total	186,420,231	100.0%	1,735	100.0%	107,447	5.61%	326.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	4,102,822	2.2%	43	2.5%	95,414	4.26%	272.2
4.50% - 4.75%	7,625,781	4.1%	53	3.1%	143,883	4.68%	345.0
4.75% - 5.00%	15,735,832	8.4%	124	7.1%	126,902	4.88%	332.3
5.00% - 5.25%	20,480,150	11.0%	165	9.5%	124,122	5.16%	334.8
5.25% - 5.50%	29,785,967	16.0%	268	15.4%	111,142	5.38%	336.3
5.50% - 5.75%	36,560,194	19.6%	348	20.1%	105,058	5.61%	336.0
5.75% - 6.00%	28,644,736	15.4%	291	16.8%	98,436	5.89%	328.5
6.00% - 6.25%	21,602,222	11.6%	223	12.9%	96,871	6.13%	311.6
6.25% - 6.50%	12,375,547	6.6%	125	7.2%	99,004	6.34%	307.0
6.50% - 6.75%	4,423,141	2.4%	43	2.5%	102,864	6.62%	305.9
6.75% - 7.00%	2,333,258	1.3%	23	1.3%	101,446	6.85%	295.1
7.00% - 7.25%	1,710,260	0.9%	17	1.0%	100,604	7.09%	292.9
7.25% - 7.50%	679,550	0.4%	8	0.5%	84,944	7.40%	293.3
7.50% - >	360,770	0.2%	4	0.2%	90,193	7.67%	283.4
Total	186,420,231	100.0%	1,735	100.0%	107,447	5.61%	326.8

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	78,683	0.0%	1	0.1%	78,683	6.00%	319.0
01-Jan-2012 - 30-Jun-2012	271,565	0.1%	1	0.1%	271,565	5.96%	336.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	92,229	0.0%	1	0.1%	92,229	4.55%	372.9
01-Jul-2013 - 31-Dec-2013	139,100	0.1%	2	0.1%	69,550	3.84%	408.6
01-Jan-2014 - 31-Dec-2014	920,579	0.5%	11	0.6%	83,689	5.20%	307.1
01-Jan-2015 - 31-Dec-2015	5,778,123	3.1%	63	3.6%	91,716	4.60%	278.9
01-Jan-2016 - 31-Dec-2016	75,253,879	40.4%	731	42.1%	102,946	5.58%	328.8
01-Jan-2017 - 31-Dec-2017	89,763,043	48.2%	818	47.1%	109,735	5.77%	330.9
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	14,123,030	7.6%	107	6.2%	131,991	5.20%	309.4
Total	186,420,231	100.0%	1,735	100.0%	107,447	5.61%	326.8

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	674,810	0.4%	5	0.3%	134,962	4.33%	44.1
01-Jan-2016 - 31-Dec-2017	481,868	0.3%	7	0.4%	68,838	5.07%	57.4
01-Jan-2018 - 31-Dec-2019	119,821	0.1%	2	0.1%	59,910	4.68%	84.6
01-Jan-2020 - 31-Dec-2021	319,674	0.2%	6	0.3%	53,279	5.14%	108.1
01-Jan-2022 - 31-Dec-2023	518,119	0.3%	8	0.5%	64,765	5.25%	126.7
01-Jan-2024 - 31-Dec-2025	404,822	0.2%	4	0.2%	101,205	4.60%	157.1
01-Jan-2026 - 31-Dec-2027	1,771,503	1.0%	19	1.1%	93,237	5.22%	180.2
01-Jan-2028 - 31-Dec-2029	3,676,277	2.0%	38	2.2%	96,744	5.84%	207.8
01-Jan-2030 - 31-Dec-2031	6,124,962	3.3%	56	3.2%	109,374	5.46%	225.2
01-Jan-2032 - 31-Dec-2033	4,203,278	2.3%	37	2.1%	113,602	5.03%	248.6
01-Jan-2034 - 31-Dec-2035	1,590,490	0.9%	18	1.0%	88,361	6.10%	278.4
01-Jan-2036 - 31-Dec-2037	19,479,642	10.4%	174	10.0%	111,952	5.98%	301.3
01-Jan-2038 - 31-Dec-2039	45,988,823	24.7%	484	27.9%	95,018	6.08%	326.0
01-Jan-2040 - 31-Dec-2041	71,414,836	38.3%	652	37.6%	109,532	5.55%	347.0
01-Jan-2042 - 31-Dec-2043	22,436,805	12.0%	174	10.0%	128,947	5.04%	369.4
01-Jan-2044 - 31-Dec-2045	6,785,160	3.6%	45	2.6%	150,781	4.62%	388.2
01-Jan-2046 - 31-Dec-2047	429,342	0.2%	6	0.3%	71,557	3.98%	412.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	186,420,231	100.0%	1,735	100.0%	107,447	5.61%	326.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,228,022	0.7%	25	1.6%	49,121	4.50%	255.8
60% - 70%	1,675,607	0.9%	14	0.9%	119,686	4.53%	302.0
70% - 80%	2,402,601	1.3%	17	1.1%	141,329	4.64%	254.3
80% - 90%	2,838,170	1.5%	24	1.5%	118,257	4.90%	299.4
90% - 100%	7,836,779	4.2%	64	4.1%	122,450	5.02%	298.7
100% - 110%	23,766,849	12.7%	173	11.1%	137,381	5.38%	317.7
110% - 120%	88,483,201	47.5%	746	47.9%	118,610	5.66%	332.2
120% - 130%	58,189,002	31.2%	493	31.7%	118,030	5.83%	332.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	186,420,231	100.0%	1,556	100.0%	119,807	5.61%	326.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	40,455,253	21.7%	312	20.1%	129,664	5.58%	329.9
Brandenburg	20,644,135	11.1%	151	9.7%	136,716	5.27%	323.1
Mecklenburg-Vorpommern	4,117,240	2.2%	29	1.9%	141,974	5.18%	307.7
Sachsen	90,333,355	48.5%	791	50.8%	114,201	5.72%	326.2
Sachsen-Anhalt	22,430,248	12.0%	209	13.4%	107,322	5.76%	328.0
Thüringen	8,440,002	4.5%	64	4.1%	131,875	5.26%	333.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	186,420,231	100.0%	1,556	100.0%	119,807	5.61%	326.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	44,995,342	24.1%	304	19.5%	148,011	97.04%	2.96%
Hochhaus/appartement	133,215,922	71.5%	1,208	77.6%	110,278	6.62%	93.38%
Mehrfamilienhaus	4,952,671	2.7%	26	1.7%	190,487	46.15%	53.85%
Zweifamilienhaus	2,657,876	1.4%	15	1.0%	177,192	93.33%	6.67%
Laden/wohnhaus	459,697	0.2%	2	0.1%	229,849	100.00%	0.00%
unspecified	138,723	0.1%	1	0.1%	138,723	0.00%	100.00%
Total	186,420,231	100.0%	1,556	100.0%	119,807	25.90%	74.10%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	48,882,966	26.2%	613	39.4%	79,744	5.76%	316.9
100,000 - 150,000	78,076,066	41.9%	644	41.4%	121,236	5.65%	328.6
150,000 - 200,000	33,400,313	17.9%	198	12.7%	168,688	5.52%	331.6
200,000 - 250,000	13,392,121	7.2%	60	3.9%	223,202	5.31%	341.3
250,000 - 300,000	6,653,141	3.6%	25	1.6%	266,126	5.40%	341.3
300,000 - 350,000	3,232,228	1.7%	10	0.6%	323,223	5.38%	338.5
350,000 - 400,000	1,166,013	0.6%	3	0.2%	388,671	5.60%	288.7
400,000 - 450,000	424,417	0.2%	1	0.1%	424,417	5.88%	334.0
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	511,292	0.3%	1	0.1%	511,292	4.34%	45.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	681,675	0.4%	1	0.1%	681,675	4.65%	386.0
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	186,420,231	100.0%	1,556	100.0%	119,807	5.61%	326.8