

**E-MAC DE 2007-I Investor Report February 2013**

**Cashflow analysis for the period**

Total interest received	6,921,501	
Interest received on transaction accounts	(590)	
Net Post Foreclosure Proceeds	47,134	
Liquidity available	14,543,647	
Reserve account available	4,532,167	
Receivables under hedging arrangements	-	
Total funds available		26,043,859
Company management expenses	1,210	
MPT fee	143,821	
Administration fee	8,989	
Third party fees	192,950	
Liquidity Facility fee	4,475	
Payments under hedging arrangements	5,094,506	
Interest on the Notes	1,103,148	
PDL Repayment	840,272	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,389,370
Available after distribution of funds		18,654,489
Undrawn Liquidity Facility	14,543,647	
Reserve account funding	4,110,841	
Available liquidity		18,654,489
Net cashflow		-

**Collateral**

Starting current balance 1 November 2012	484,788,244.24	
To be disbursed per 1 November 2012	-	
Starting principal balance 1 November 2012	484,788,244.24	
Unused amount	-	
Principal (p)repayments	(4,901,878.40)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(840,271.65)	
Ending principal balance		479,046,094
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		479,046,094

**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	-	840,272	840,272	-
Total	-	840,272	840,272	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	3.56%	3.45%	1.93%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	391,914,730	81.8%	2997	82.6%
1 - 30	100,303	19,174,012	4.0%	140	3.9%
31 - 60	71,521	6,733,222	1.4%	47	1.3%
61 - 90	41,512	2,553,722	0.5%	18	0.5%
91 - 120	41,850	1,936,426	0.4%	13	0.4%
121-150	125,082	4,413,357	0.9%	29	0.8%
> 151	6,481,623	52,320,626	10.9%	383	10.6%
Total	6,861,890	479,046,094	100.0%	3,627	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	864,662	840,272	26,816	11,619,084

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	3,627		
Number of loans parts	4,245		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	132,078	2,651	673,076
Loan part size	112,849	2,651	673,076
Coupon	5.45%	0.00%	8.90%
Remaining maturity (months)	314.2	10	475
Remaining interest period (months)	59.9	1	173
Original interest period (months)	132.6	60	240
Seasoning (months)	73.3	58.6	99.9
Loan to Lending Value	108.2%	3.9%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	165,838,082.10	40.9%	34.62%
Owner occupied	313,208,012.09	59.1%	65.38%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	346,406,926	72.3%	3,165	74.6%	109,449	5.44%	326.6
Interest Only With Life Insurance Redemption	37,309,567	7.8%	313	7.4%	119,200	5.48%	256.5
Interest Only With Building Savings Account Redemp	38,010,173	7.9%	290	6.8%	131,070	5.37%	232.2
Interest Only	57,319,429	12.0%	477	11.2%	120,167	5.50%	331.4
<b>Total</b>	<b>479,046,094</b>	<b>100.0%</b>	<b>4,245</b>	<b>100.0%</b>	<b>112,849</b>	<b>5.45%</b>	<b>314.2</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	1,069,095	0.2%	16	0.4%	66,818	4.76%	279.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	960,863	0.2%	14	0.3%	68,633	4.04%	382.3
97 - 108	370,158	0.1%	4	0.1%	92,539	4.88%	343.5
109 - 125	402,143,093	83.9%	3,642	85.8%	110,418	5.50%	316.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	74,502,885	15.6%	569	13.4%	130,937	5.19%	302.5
<b>Total</b>	<b>479,046,094</b>	<b>100.0%</b>	<b>4,245</b>	<b>100.0%</b>	<b>112,849</b>	<b>5.45%</b>	<b>314.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,386,263	2.2%	121	2.9%	85,837	4.22%	306.6
4.50% - 4.75%	32,910,093	6.9%	239	5.6%	137,699	4.67%	323.8
4.75% - 5.00%	64,931,234	13.6%	493	11.6%	131,706	4.88%	322.2
5.00% - 5.25%	68,656,071	14.3%	545	12.8%	125,974	5.14%	317.4
5.25% - 5.50%	90,817,770	19.0%	781	18.4%	116,284	5.38%	320.8
5.50% - 5.75%	86,363,462	18.0%	792	18.7%	109,045	5.62%	315.5
5.75% - 6.00%	53,091,392	11.1%	545	12.8%	97,415	5.88%	309.4
6.00% - 6.25%	36,009,672	7.5%	371	8.7%	97,061	6.13%	295.4
6.25% - 6.50%	19,380,292	4.0%	191	4.5%	101,467	6.35%	296.7
6.50% - 6.75%	8,909,972	1.9%	84	2.0%	106,071	6.61%	294.9
6.75% - 7.00%	4,018,877	0.8%	42	1.0%	95,688	6.85%	281.4
7.00% - 7.25%	2,146,112	0.4%	21	0.5%	102,196	7.09%	281.7
7.25% - 7.50%	949,428	0.2%	11	0.3%	86,312	7.35%	282.0
7.50% - >	475,459	0.1%	9	0.2%	52,829	7.86%	263.6
<b>Total</b>	<b>479,046,094</b>	<b>100.0%</b>	<b>4,245</b>	<b>100.0%</b>	<b>112,849</b>	<b>5.45%</b>	<b>314.2</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	292,160	0.1%	5	0.1%	58,432	5.58%	280.9
01-Jul-2013 - 31-Dec-2013	844,663	0.2%	11	0.3%	76,788	3.98%	394.1
01-Jan-2014 - 31-Dec-2014	1,888,275	0.4%	18	0.4%	104,904	5.13%	315.2
01-Jan-2015 - 31-Dec-2015	14,827,965	3.1%	155	3.7%	95,664	4.56%	295.8
01-Jan-2016 - 31-Dec-2016	171,502,093	35.8%	1,570	37.0%	109,237	5.42%	316.7
01-Jan-2017 - 31-Dec-2017	215,169,110	44.9%	1,916	45.1%	112,301	5.62%	317.2
01-Jan-2018 - 31-Dec-2018	18,944	0.0%	1	0.0%	18,944	8.01%	273.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	74,502,885	15.6%	569	13.4%	130,937	5.19%	302.5
<b>Total</b>	<b>479,046,094</b>	<b>100.0%</b>	<b>4,245</b>	<b>100.0%</b>	<b>112,849</b>	<b>5.45%</b>	<b>314.2</b>

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	5,954	0.0%	1	0.0%	5,954	3.90%	10.0
01-Jan-2014 - 31-Dec-2015	369,587	0.1%	8	0.2%	46,198	4.27%	29.1
01-Jan-2016 - 31-Dec-2017	4,762,741	1.0%	39	0.9%	122,122	5.23%	48.6
01-Jan-2018 - 31-Dec-2019	459,300	0.1%	8	0.2%	57,412	4.64%	71.7
01-Jan-2020 - 31-Dec-2021	1,523,564	0.3%	19	0.4%	80,188	4.95%	97.7
01-Jan-2022 - 31-Dec-2023	1,678,443	0.4%	23	0.5%	72,976	5.18%	115.9
01-Jan-2024 - 31-Dec-2025	3,011,569	0.6%	27	0.6%	111,540	5.25%	145.3
01-Jan-2026 - 31-Dec-2027	6,624,175	1.4%	67	1.6%	98,868	5.24%	168.4
01-Jan-2028 - 31-Dec-2029	8,372,889	1.7%	79	1.9%	105,986	5.56%	194.9
01-Jan-2030 - 31-Dec-2031	15,894,138	3.3%	140	3.3%	113,530	5.38%	215.6
01-Jan-2032 - 31-Dec-2033	13,825,858	2.9%	121	2.9%	114,263	5.01%	236.5
01-Jan-2034 - 31-Dec-2035	5,660,776	1.2%	49	1.2%	115,526	5.62%	265.3
01-Jan-2036 - 31-Dec-2037	60,619,647	12.7%	491	11.6%	123,462	5.61%	288.4
01-Jan-2038 - 31-Dec-2039	77,452,336	16.2%	807	19.0%	95,976	6.09%	314.2
01-Jan-2040 - 31-Dec-2041	167,027,524	34.9%	1,510	35.6%	110,614	5.51%	336.1
01-Jan-2042 - 31-Dec-2043	88,472,918	18.5%	677	15.9%	130,684	5.00%	358.5
01-Jan-2044 - 31-Dec-2045	21,366,050	4.5%	154	3.6%	138,741	4.62%	377.3
01-Jan-2046 - 31-Dec-2047	1,865,037	0.4%	24	0.6%	77,710	3.92%	402.8
01-Jan-2048 - 31-Dec-2137	53,589	0.0%	1	0.0%	53,589	5.94%	475.0
<b>Total</b>	<b>479,046,094</b>	<b>100.0%</b>	<b>4,245</b>	<b>100.0%</b>	<b>112,849</b>	<b>5.45%</b>	<b>314.2</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%	4,643,417	1.0%	83	2.3%	55,945	4.55%	250.0
60% - 70%	5,954,106	1.2%	56	1.5%	106,323	4.78%	285.3
70% - 80%	10,330,343	2.2%	84	2.3%	122,980	4.78%	312.3
80% - 90%	18,792,715	3.9%	144	4.0%	130,505	4.93%	290.3
90% - 100%	42,443,344	8.9%	299	8.2%	141,951	5.06%	307.0
100% - 110%	159,482,504	33.3%	1,133	31.2%	140,761	5.36%	325.5
110% - 120%	175,578,144	36.7%	1,303	35.9%	134,749	5.63%	311.0
120% - 130%	61,821,521	12.9%	525	14.5%	117,755	5.82%	314.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>479,046,094</b>	<b>100.0%</b>	<b>3,627</b>	<b>100.0%</b>	<b>132,078</b>	<b>5.45%</b>	<b>314.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	66,363,729	13.9%	422	11.6%	157,260	5.36%	319.3
Bayern	53,789,636	11.2%	376	10.4%	143,058	5.37%	317.9
Berlin	38,351,346	8.0%	299	8.2%	128,265	5.57%	318.2
Brandenburg	20,254,071	4.2%	151	4.2%	134,133	5.27%	311.4
Bremen	2,394,864	0.5%	24	0.7%	99,786	5.40%	324.2
Hamburg	4,461,608	0.9%	33	0.9%	135,200	5.28%	314.2
Hessen	29,013,378	6.1%	188	5.2%	154,326	5.32%	322.0
Mecklenburg-Vorpommern	4,041,353	0.8%	29	0.8%	139,357	5.18%	296.0
Niedersachsen	27,459,508	5.7%	211	5.8%	130,140	5.30%	304.0
Nordrhein-Westfalen	68,695,514	14.3%	503	13.9%	136,572	5.35%	303.4
Rheinland-Pfalz	23,865,596	5.0%	164	4.5%	145,522	5.31%	309.5
Saarland	10,864,562	2.3%	82	2.3%	132,495	5.51%	311.9
Sachsen	87,666,464	18.3%	785	21.6%	111,677	5.72%	316.0
Sachsen-Anhalt	21,866,266	4.6%	206	5.7%	106,147	5.76%	316.7
Schleswig-Holstein	11,730,645	2.4%	91	2.5%	128,908	5.23%	319.5
Thüringen	8,227,554	1.7%	63	1.7%	130,596	5.26%	322.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>479,046,094</b>	<b>100.0%</b>	<b>3,627</b>	<b>100.0%</b>	<b>132,078</b>	<b>5.45%</b>	<b>314.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	192,062,462	40.1%	1,253	34.5%	153,282	98.2%	1.8%
Hochhaus/apartment	227,799,403	47.6%	2,044	56.4%	111,448	31.3%	68.7%
Mehrfamilienhaus	34,662,317	7.2%	179	4.9%	193,644	70.9%	29.1%
Zweifamilienhaus	23,806,611	5.0%	147	4.1%	161,950	98.0%	2.0%
Laden/wohnhaus	578,452	0.1%	3	0.1%	192,817	100.0%	0.0%
unspecified	136,848	0.0%	1	0.0%	136,848	0.0%	100.0%
<b>Total</b>	<b>479,046,094</b>	<b>100.0%</b>	<b>3,627</b>	<b>100.0%</b>	<b>132,078</b>	<b>59.1%</b>	<b>40.9%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	89,605,138	18.7%	1,162	32.0%	77,113	5.61%	299.4
100,000 - 150,000	170,520,013	35.6%	1,383	38.1%	123,297	5.48%	315.1
150,000 - 200,000	107,108,707	22.4%	626	17.3%	171,100	5.40%	319.1
200,000 - 250,000	68,403,432	14.3%	309	8.5%	221,370	5.27%	323.7
250,000 - 300,000	27,948,139	5.8%	103	2.8%	271,341	5.38%	312.1
300,000 - 350,000	10,633,941	2.2%	33	0.9%	322,241	5.31%	324.5
350,000 - 400,000	1,900,849	0.4%	5	0.1%	380,170	5.46%	290.4
400,000 - 450,000	1,659,877	0.3%	4	0.1%	414,969	5.29%	340.8
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	592,921	0.1%	1	0.0%	592,921	5.24%	150.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	673,076	0.1%	1	0.0%	673,076	4.65%	374.0
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>479,046,094</b>	<b>100.0%</b>	<b>3,627</b>	<b>100.0%</b>	<b>132,078</b>	<b>5.45%</b>	<b>314.2</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,533  
Number of loans parts 1,709

	Weighted average	Minimum	Maximum
Loan size	117,682	11,242	673,076
Loan part size	105,563	9,461	673,076
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	315.9	21	411
Remaining interest period (months)	53.3	2	172
Original interest period (months)	126.1	60	240
Seasoning (months)	73.4	64.1	99.9
Loan to Foreclosure Value	112.3%	6.2%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	124,496,322.05	74.2%	69.01%
Owner occupied	55,910,731.67	25.8%	30.99%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	146,844,373	81.4%	1,388	81.2%	105,796	5.61%	323.4
Interest Only With Life Insurance Redemption	12,694,755	7.0%	130	7.6%	97,652	5.89%	254.8
Interest Only With Building Savings Account Redemp	7,353,730	4.1%	59	3.5%	124,639	5.36%	254.0
Interest Only	13,514,195	7.5%	132	7.7%	102,380	5.65%	325.1
<b>Total</b>	<b>180,407,054</b>	<b>100.0%</b>	<b>1,709</b>	<b>100.0%</b>	<b>105,563</b>	<b>5.61%</b>	<b>315.9</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	525,079	0.3%	8	0.5%	65,635	4.72%	308.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	220,749	0.1%	3	0.2%	73,583	4.13%	382.1
97 - 108	155,225	0.1%	2	0.1%	77,612	5.32%	315.2
109 - 125	165,919,674	92.0%	1,591	93.1%	104,286	5.65%	317.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	13,586,327	7.5%	105	6.1%	129,394	5.20%	298.4
<b>Total</b>	<b>180,407,054</b>	<b>100.0%</b>	<b>1,709</b>	<b>100.0%</b>	<b>105,563</b>	<b>5.61%</b>	<b>315.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	3,465,992	1.9%	41	2.4%	84,536	4.25%	296.2
4.50% - 4.75%	7,464,103	4.1%	53	3.1%	140,832	4.68%	333.5
4.75% - 5.00%	15,320,461	8.5%	123	7.2%	124,557	4.88%	320.9
5.00% - 5.25%	19,903,222	11.0%	164	9.6%	121,361	5.16%	323.2
5.25% - 5.50%	28,505,288	15.8%	260	15.2%	109,636	5.34%	324.4
5.50% - 5.75%	35,892,795	19.9%	347	20.3%	103,437	5.61%	324.6
5.75% - 6.00%	27,705,475	15.4%	284	16.6%	97,554	5.89%	316.5
6.00% - 6.25%	21,066,072	11.7%	221	12.9%	95,322	6.13%	299.6
6.25% - 6.50%	12,026,280	6.7%	124	7.3%	96,986	6.34%	294.9
6.50% - 6.75%	4,241,362	2.4%	42	2.5%	100,985	6.62%	293.7
6.75% - 7.00%	2,319,099	1.3%	23	1.3%	100,830	6.85%	283.0
7.00% - 7.25%	1,575,863	0.9%	16	0.9%	98,491	7.08%	280.2
7.25% - 7.50%	562,120	0.3%	7	0.4%	80,303	7.40%	281.9
7.50% - >	358,922	0.2%	4	0.2%	89,730	7.67%	271.4
<b>Total</b>	<b>180,407,054</b>	<b>100.0%</b>	<b>1,709</b>	<b>100.0%</b>	<b>105,563</b>	<b>5.61%</b>	<b>315.9</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	167,996	0.1%	2	0.1%	83,998	5.22%	336.1
01-Jul-2013 - 31-Dec-2013	129,903	0.1%	2	0.1%	64,951	3.84%	396.9
01-Jan-2014 - 31-Dec-2014	893,116	0.5%	11	0.6%	81,192	5.21%	298.1
01-Jan-2015 - 31-Dec-2015	4,884,345	2.7%	58	3.4%	84,213	4.60%	290.1
01-Jan-2016 - 31-Dec-2016	73,635,492	40.8%	723	42.3%	101,847	5.58%	316.9
01-Jan-2017 - 31-Dec-2017	87,109,876	48.3%	808	47.3%	107,809	5.77%	319.1
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	13,586,327	7.5%	105	6.1%	129,394	5.20%	298.4
<b>Total</b>	<b>180,407,054</b>	<b>100.0%</b>	<b>1,709</b>	<b>100.0%</b>	<b>105,563</b>	<b>5.61%</b>	<b>315.9</b>

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-2023	-	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	144,053	0.1%	4	0.2%	36,013	4.26%	29.5
01-Jan-2016 - 31-Dec-2017	455,577	0.3%	6	0.4%	75,930	5.13%	45.8
01-Jan-2018 - 31-Dec-2019	112,104	0.1%	2	0.1%	56,052	4.73%	72.8
01-Jan-2020 - 31-Dec-2021	300,675	0.2%	6	0.4%	50,112	5.16%	96.3
01-Jan-2022 - 31-Dec-2023	495,242	0.3%	8	0.5%	61,905	5.25%	114.7
01-Jan-2024 - 31-Dec-2025	391,545	0.2%	4	0.2%	97,886	4.58%	145.2
01-Jan-2026 - 31-Dec-2027	1,722,305	1.0%	19	1.1%	90,648	5.23%	168.2
01-Jan-2028 - 31-Dec-2029	3,592,618	2.0%	38	2.2%	94,543	5.84%	195.8
01-Jan-2030 - 31-Dec-2031	5,743,120	3.2%	54	3.2%	106,354	5.45%	213.2
01-Jan-2032 - 31-Dec-2033	3,929,884	2.2%	36	2.1%	109,163	5.03%	236.8
01-Jan-2034 - 31-Dec-2035	1,460,649	0.8%	17	1.0%	85,921	6.17%	265.9
01-Jan-2036 - 31-Dec-2037	19,092,418	10.6%	172	10.1%	111,002	5.96%	289.3
01-Jan-2038 - 31-Dec-2041	44,656,438	24.8%	476	27.9%	93,816	6.08%	314.0
01-Jan-2040 - 31-Dec-2041	69,373,140	38.5%	643	37.6%	107,890	5.55%	335.0
01-Jan-2042 - 31-Dec-2043	21,840,910	12.1%	173	10.1%	126,248	5.04%	357.4
01-Jan-2044 - 31-Dec-2045	6,672,952	3.7%	45	2.6%	148,288	4.62%	376.2
01-Jan-2046 - 31-Dec-2047	423,423	0.2%	6	0.4%	70,570	3.98%	400.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>180,407,054</b>	<b>100.0%</b>	<b>1,709</b>	<b>100.0%</b>	<b>105,563</b>	<b>5.61%</b>	<b>315.9</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%	1,285,529	0.7%	27	1.8%	47,612	4.63%	255.3
60% - 70%	2,285,566	1.3%	19	1.2%	120,293	4.65%	288.5
70% - 80%	1,975,094	1.1%	19	1.2%	103,952	4.76%	286.7
80% - 90%	2,900,872	1.6%	28	1.8%	103,603	5.07%	285.2
90% - 100%	9,206,770	5.1%	76	5.0%	121,142	5.07%	292.7
100% - 110%	45,062,652	25.0%	371	24.2%	121,463	5.50%	320.0
110% - 120%	67,555,016	37.4%	565	36.9%	119,566	5.70%	316.9
120% - 130%	50,135,556	27.8%	428	27.9%	117,139	5.82%	320.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>180,407,054</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>117,682</b>	<b>5.61%</b>	<b>315.9</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	38,351,346	21.3%	299	19.5%	128,265	5.57%	318.2
Brandenburg	20,254,071	11.2%	151	9.8%	134,133	5.27%	311.4
Mecklenburg-Vorpommern	4,041,353	2.2%	29	1.9%	139,357	5.18%	296.0
Sachsen	87,666,464	48.6%	785	51.2%	111,677	5.72%	316.0
Sachsen-Anhalt	21,866,266	12.1%	206	13.4%	106,147	5.76%	316.7
Thüringen	8,227,554	4.6%	63	4.1%	130,596	5.26%	322.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>180,407,054</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>117,682</b>	<b>5.61%</b>	<b>315.9</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	43,744,012	24.2%	299	19.5%	146,301	97.32%	2.68%
Hochhaus/apartment	129,362,625	71.7%	1,192	77.8%	108,526	6.54%	93.46%
Mehrfamilienhaus	4,093,179	2.3%	24	1.6%	170,549	45.83%	54.17%
Zweifamilienhaus	2,622,174	1.5%	15	1.0%	174,812	93.33%	6.67%
Laden/wohnhaus	448,216	0.2%	2	0.1%	224,108	100.00%	0.00%
unspecified	136,848	0.1%	1	0.1%	136,848	0.00%	100.00%
<b>Total</b>	<b>180,407,054</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>117,682</b>	<b>25.83%</b>	<b>74.17%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	50,211,002	27.8%	634	41.4%	79,197	5.75%	305.8
100,000 - 150,000	75,152,287	41.7%	621	40.5%	121,018	5.64%	316.8
150,000 - 200,000	31,644,457	17.5%	187	12.2%	169,222	5.51%	322.1
200,000 - 250,000	12,407,512	6.9%	55	3.6%	225,591	5.30%	326.7
250,000 - 300,000	5,868,252	3.3%	22	1.4%	266,739	5.43%	329.1
300,000 - 350,000	2,903,028	1.6%	9	0.6%	322,559	5.33%	327.0
350,000 - 400,000	1,129,191	0.6%	3	0.2%	376,397	5.60%	276.5
400,000 - 450,000	418,248	0.2%	1	0.1%	418,248	5.88%	322.0
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	673,076	0.4%	1	0.1%	673,076	4.65%	374.0
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>180,407,054</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>117,682</b>	<b>5.61%</b>	<b>315.9</b>