

**E-MAC DE 2007-I Investor Report February 2019**

**Cashflow analysis for the period**

Total interest received	1,160,777	
Interest received on transaction accounts	(194)	
Net Post Foreclosure Proceeds	381,473	
Liquidity available	4,093,569	
Reserve account available	-	
Receivables under hedging arrangements	376,186	
Total funds available		6,011,811
Company management expenses	-	
MPT fee	90,831	
Administration fee	10,588	
Third party fees	351,300	
Liquidity Facility fee	2,116	
Payments under hedging arrangements	769,974	
Interest on the Notes	159,334	
Class C PDL Repayment	534,098	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,918,241
Available after distribution of funds		4,093,569
Undrawn Liquidity Facility	4,093,569	
Reserve account funding	-	
Available liquidity		4,093,569
Net cashflow		-

**Collateral**

Starting current balance 1 November 2018	104,336,734	
To be disbursed per 1 November 2018	-	
Starting principal balance 1 November 2018	104,336,734	
Unused amount	(6,128,935)	
Principal (p)repayments	-	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(226,116)	
Ending principal balance		97,981,683
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		97,981,683

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	9,915,554	226,116	534,098	9,607,572
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	32,115,554	226,116	534,098	31,807,572

**Performance**

	Last period	This period	Since issue
Prepayment rate	17.05%	20.41%	14.19%

Delinquent payments	Delinquent amount	Principal	As percentage of total		
			Number of loans	As percentage of total	
Current	-	75,274,660	76.8%	724	79.6%
1 - 30	54,346	10,998,493	11.2%	94	10.3%
31 - 60	13,083	1,580,407	1.6%	16	1.8%
61 - 90	9,169	865,467	0.9%	7	0.8%
91 - 120	3,404	163,966	0.2%	2	0.2%
121-150	23,423	893,936	0.9%	5	0.6%
> 151	1,463,853	8,204,780	8.4%	61	6.7%
Total	1,567,277	97,981,709	100.0%	909	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	646,253	226,116	221,139	54,514,832

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 909  
Number of loans parts 1,053

	Weighted average	Minimum	Maximum
Loan size	107,791	5,357	385,849
Loan part size	93,050	4,654	385,849
Coupon	3.71%	2.70%	6.54%
Remaining maturity (months)	312.4	1	573
Remaining interest period (months)	22.7	1	100
Original interest period (months)	63.3	3	240
Seasoning (months)	145.1	138.1	171.9
Loan to Lending Value	99.8%	8.2%	129.3%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	43,850,161.44	50.7%	44.75%
Owner occupied	54,131,547.88	49.3%	55.25%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	82,076,375	83.8%	901	85.6%	91,095	3.67%	326.2
Interest Only With Life Insurance Redemption	6,091,410	6.2%	69	6.6%	88,281	3.76%	226.1
Interest Only With Building Savings Account Redemp	9,277,621	9.5%	77	7.3%	120,489	3.98%	249.7
Interest Only	536,304	0.5%	6	0.6%	89,384	4.95%	265.6
<b>Total</b>	<b>97,981,709</b>	<b>100.0%</b>	<b>1,053</b>	<b>100.0%</b>	<b>93,050</b>	<b>3.71%</b>	<b>312.4</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	17,115,564	17.5%	175	16.6%	97,803	4.20%	311.5
13 - 24	29,464,092	30.1%	326	31.0%	90,381	2.70%	358.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	32,837,632	33.5%	370	35.1%	88,750	3.44%	319.7
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	2,809,980	2.9%	29	2.8%	96,896	5.66%	247.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	15,754,441	16.1%	153	14.5%	102,970	5.30%	222.6
<b>Total</b>	<b>97,981,709</b>	<b>100.0%</b>	<b>1,053</b>	<b>100.0%</b>	<b>93,050</b>	<b>3.71%</b>	<b>312.4</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	78,669,483	80.3%	864	82.1%	91,053	3.31%	333.5
4.50% - 4.75%	1,361,820	1.4%	14	1.3%	97,273	4.69%	198.3
4.75% - 5.00%	3,953,780	4.0%	37	3.5%	106,859	4.91%	235.7
5.00% - 5.25%	3,047,791	3.1%	30	2.8%	101,593	5.13%	235.1
5.25% - 5.50%	5,114,283	5.2%	48	4.6%	106,548	5.40%	229.8
5.50% - 5.75%	2,424,600	2.5%	25	2.4%	96,984	5.64%	220.5
5.75% - 6.00%	1,488,336	1.5%	16	1.5%	93,021	5.88%	223.2
6.00% - 6.25%	1,157,642	1.2%	12	1.1%	96,470	6.11%	213.4
6.25% - 6.50%	518,073	0.5%	5	0.5%	103,615	6.34%	200.1
6.50% - 6.75%	245,901	0.3%	2	0.2%	122,951	6.51%	234.0
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>97,981,709</b>	<b>100.0%</b>	<b>1,053</b>	<b>100.0%</b>	<b>93,050</b>	<b>3.71%</b>	<b>312.4</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	2,737,537	2.8%	29	2.8%	94,398	5.72%	244.3
01-Jan-2018 - 31-Dec-2018	729,458	0.7%	10	0.9%	72,946	3.85%	319.5
01-Jan-2019 - 31-Dec-2019	37,686,552	38.5%	390	37.0%	96,632	3.36%	344.0
01-Jan-2020 - 31-Dec-2020	8,990,964	9.2%	109	10.4%	82,486	2.93%	323.0
01-Jan-2021 - 31-Dec-2021	17,826,298	18.2%	194	18.4%	91,888	3.79%	305.0
01-Jan-2022 - 31-Dec-2022	24,464,130	25.0%	263	25.0%	93,020	4.01%	290.5
01-Jan-2023 - 31-Dec-2023	1,239,058	1.3%	11	1.0%	112,642	3.60%	299.2
01-Jan-2024 - 31-Dec-2024	99,493	0.1%	1	0.1%	99,493	3.64%	343.0
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	1,095,554	1.1%	14	1.3%	78,254	5.15%	219.1
01-Jan-2027 - 31-Dec-2027	3,112,666	3.2%	32	3.0%	97,271	5.17%	209.0
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>97,981,709</b>	<b>100.0%</b>	<b>1,053</b>	<b>100.0%</b>	<b>93,050</b>	<b>3.71%</b>	<b>312.4</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%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	11,386	0.0%	1	0.1%	11,386	4.20%	(3.0)
01-Jan-2020 - 31-Dec-2021	335,669	0.3%	4	0.4%	83,917	5.32%	28.6
01-Jan-2022 - 31-Dec-2023	270,319	0.3%	7	0.7%	38,617	4.10%	43.1
01-Jan-2024 - 31-Dec-2025	415,780	0.4%	9	0.9%	46,198	4.08%	71.2
01-Jan-2026 - 31-Dec-2027	1,436,841	1.5%	25	2.4%	57,474	4.48%	98.4
01-Jan-2028 - 31-Dec-2029	1,365,056	1.4%	18	1.7%	75,861	4.34%	121.6
01-Jan-2030 - 31-Dec-2031	2,516,095	2.6%	34	3.2%	74,003	3.95%	141.7
01-Jan-2032 - 31-Dec-2033	2,916,183	3.0%	30	2.8%	97,205	4.41%	167.7
01-Jan-2034 - 31-Dec-2035	3,329,184	3.4%	42	4.0%	79,266	3.48%	195.1
01-Jan-2036 - 31-Dec-2037	8,556,889	8.7%	83	7.9%	103,095	4.01%	215.6
01-Jan-2038 - 31-Dec-2039	3,255,252	3.3%	40	3.8%	81,381	4.60%	240.0
01-Jan-2040 - 31-Dec-2041	6,176,523	6.3%	64	6.1%	96,508	4.77%	263.8
01-Jan-2042 - 31-Dec-2043	7,782,220	7.9%	74	7.0%	105,165	4.22%	288.3
01-Jan-2044 - 31-Dec-2045	7,909,886	8.1%	73	6.9%	108,355	3.94%	313.8
01-Jan-2046 - 31-Dec-2047	15,885,674	16.2%	156	14.8%	101,831	3.81%	332.7
01-Jan-2048 - 31-Dec-2137	35,818,323	36.6%	393	37.3%	91,141	3.04%	404.5
<b>Total</b>	<b>97,981,709</b>	<b>100.0%</b>	<b>1,053</b>	<b>100.0%</b>	<b>93,050</b>	<b>3.71%</b>	<b>312.4</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%	2,534,646	2.6%	49	5.4%	51,727	4.01%	189.6
60% - 70%	2,638,085	2.7%	33	3.6%	79,942	4.24%	234.5
70% - 80%	4,015,313	4.1%	47	5.2%	85,432	3.88%	226.4
80% - 90%	6,598,244	6.7%	59	6.5%	111,835	4.01%	260.0
90% - 100%	25,548,444	26.1%	231	25.4%	110,599	3.62%	331.8
100% - 110%	38,053,540	38.8%	337	37.1%	112,919	3.52%	341.0
110% - 120%	16,289,673	16.6%	136	15.0%	119,777	3.89%	299.5
120% - 130%	2,303,764	2.4%	17	1.9%	135,516	4.47%	239.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>97,981,709</b>	<b>100.0%</b>	<b>909</b>	<b>100.0%</b>	<b>107,791</b>	<b>3.71%</b>	<b>312.4</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	9,389,309	9.6%	69	7.6%	136,077	3.69%	318.8
Bayern	6,803,250	6.9%	55	6.1%	123,695	3.67%	311.9
Berlin	5,520,530	5.6%	53	5.8%	104,161	3.54%	334.2
Brandenburg	3,444,159	3.5%	31	3.4%	111,102	3.83%	281.6
Bremen	523,893	0.5%	5	0.6%	104,779	4.11%	324.9
Hamburg	543,238	0.6%	6	0.7%	90,540	3.94%	302.8
Hessen	5,723,919	5.8%	43	4.7%	133,114	4.05%	288.4
Mecklenburg-Vorpommern	1,362,249	1.4%	10	1.1%	136,225	3.84%	318.3
Niedersachsen	5,122,080	5.2%	52	5.7%	98,502	4.02%	273.4
Nordrhein-Westfalen	14,106,402	14.4%	121	13.3%	116,582	4.01%	289.1
Rheinland-Pfatz	4,256,698	4.3%	36	4.0%	118,242	3.82%	314.5
Saarland	2,532,576	2.6%	21	2.3%	120,599	3.78%	289.1
Sachsen	27,144,478	27.7%	284	31.2%	95,579	3.44%	333.2
Sachsen-Anhalt	7,817,112	8.0%	87	9.6%	89,852	3.45%	325.7
Schleswig-Holstein	1,892,709	1.9%	20	2.2%	94,635	4.50%	290.0
Thüringen	1,799,109	1.8%	16	1.8%	112,444	3.78%	317.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>97,981,709</b>	<b>100.0%</b>	<b>909</b>	<b>100.0%</b>	<b>107,791</b>	<b>3.71%</b>	<b>312.4</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	34,362,347	35.1%	272	29.9%	126,332	98.5%	1.5%
Hochhaus/appartement	51,157,587	52.2%	553	60.8%	92,509	20.1%	79.9%
Mehrfamilienhaus	7,524,691	7.7%	47	5.2%	160,100	74.5%	25.5%
Zweifamilienhaus	4,812,721	4.9%	36	4.0%	133,687	94.4%	5.6%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	124,363	0.1%	1	0.1%	124,363	0.0%	100.0%
<b>Total</b>	<b>97,981,709</b>	<b>100.0%</b>	<b>909</b>	<b>100.0%</b>	<b>107,791</b>	<b>49.3%</b>	<b>50.7%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	33,568,849	34.3%	469	51.6%	71,575	3.62%	300.0
100,000 - 150,000	34,182,651	34.9%	283	31.1%	120,787	3.69%	322.0
150,000 - 200,000	18,365,407	18.7%	107	11.8%	171,639	3.85%	312.7
200,000 - 250,000	8,413,656	8.6%	38	4.2%	221,412	3.85%	323.4
250,000 - 300,000	2,373,928	2.4%	9	1.0%	263,770	3.80%	302.3
300,000 - 350,000	314,654	0.3%	1	0.1%	314,654	2.70%	340.0
350,000 - 400,000	762,566	0.8%	2	0.2%	381,283	3.85%	317.2
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>97,981,709</b>	<b>100.0%</b>	<b>909</b>	<b>100.0%</b>	<b>107,791</b>	<b>3.71%</b>	<b>312.4</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 481  
Number of loans parts 528

	Weighted average	Minimum	Maximum
Loan size	97,895	11,386	376,717
Loan part size	89,181	9,412	376,717
Coupon	3.50%	2.70%	6.47%
Remaining maturity (months)	327.2	1	566
Remaining interest period (months)	18.6	1	98
Original interest period (months)	46.5	3	240
Seasoning (months)	144.9	138.9	171.9
Loan to Foreclosure Value	103.2%	9.8%	129.3%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	36,431,617.32	80.7%	77.37%
Owner occupied	10,656,018.03	19.3%	22.63%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	42,146,220	89.5%	475	90.0%	88,729	3.49%	336.7
Interest Only With Life Insurance Redemption	2,760,092	5.9%	33	6.3%	83,639	3.47%	218.4
Interest Only With Building Savings Account Redemp	1,956,020	4.2%	17	3.2%	115,060	3.83%	281.1
Interest Only	225,304	0.5%	3	0.6%	75,101	3.73%	289.2
<b>Total</b>	<b>47,087,635</b>	<b>100.0%</b>	<b>528</b>	<b>100.0%</b>	<b>89,181</b>	<b>3.50%</b>	<b>327.2</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	10,262,425	21.8%	108	20.5%	95,022	4.19%	315.4
13 - 24	16,964,613	36.0%	186	35.2%	91,208	2.70%	365.9
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,440,381	32.8%	191	36.2%	80,840	3.39%	321.0
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	1,271,177	2.7%	14	2.7%	90,798	5.55%	247.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	3,149,040	6.7%	29	5.5%	108,588	5.32%	220.3
<b>Total</b>	<b>47,087,635</b>	<b>100.0%</b>	<b>528</b>	<b>100.0%</b>	<b>89,181</b>	<b>3.50%</b>	<b>327.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	42,718,812	90.7%	485	91.9%	88,080	3.31%	337.7
4.50% - 4.75%	315,625	0.7%	3	0.6%	105,208	4.73%	243.6
4.75% - 5.00%	1,156,287	2.5%	13	2.5%	88,945	4.92%	212.3
5.00% - 5.25%	636,916	1.4%	6	1.1%	106,153	5.20%	266.3
5.25% - 5.50%	639,570	1.4%	5	0.9%	127,914	5.46%	201.9
5.50% - 5.75%	465,857	1.0%	4	0.8%	116,464	5.64%	235.4
5.75% - 6.00%	288,034	0.6%	3	0.6%	96,011	5.91%	241.8
6.00% - 6.25%	534,919	1.1%	5	0.9%	106,984	6.12%	234.1
6.25% - 6.50%	331,615	0.7%	4	0.8%	82,904	6.34%	169.9
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>47,087,635</b>	<b>100.0%</b>	<b>528</b>	<b>100.0%</b>	<b>89,181</b>	<b>3.50%</b>	<b>327.2</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	1,171,684	2.5%	13	2.5%	90,130	5.71%	239.5
01-Jan-2018 - 31-Dec-2018	356,904	0.8%	6	1.1%	59,484	3.49%	327.3
01-Jan-2019 - 31-Dec-2019	22,800,259	48.4%	237	44.9%	96,204	3.36%	347.9
01-Jan-2020 - 31-Dec-2020	4,117,974	8.7%	52	9.8%	79,192	2.73%	340.8
01-Jan-2021 - 31-Dec-2021	7,556,703	16.0%	96	18.2%	78,716	3.56%	313.8
01-Jan-2022 - 31-Dec-2022	9,405,768	20.0%	108	20.5%	87,090	3.67%	306.8
01-Jan-2023 - 31-Dec-2023	333,235	0.7%	3	0.6%	111,078	3.61%	352.3
01-Jan-2024 - 31-Dec-2024	99,493	0.2%	1	0.2%	99,493	3.64%	343.0
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	292,070	0.6%	3	0.6%	97,357	5.28%	228.6
01-Jan-2027 - 31-Dec-2027	953,545	2.0%	9	1.7%	105,949	4.97%	210.8
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>47,087,635</b>	<b>100.0%</b>	<b>528</b>	<b>100.0%</b>	<b>89,181</b>	<b>3.50%</b>	<b>327.2</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	-	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%	1	0.2%	11,386	4.20%	(3.0)
01-Jan-2020 - 31-Dec-2021	19,436	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	85,017	0.2%	2	0.4%	19,436	2.70%	48.0
01-Jan-2024 - 31-Dec-2025	689,172	1.5%	11	2.1%	62,652	4.20%	69.2
01-Jan-2026 - 31-Dec-2027	722,739	1.5%	9	1.7%	80,304	4.49%	100.4
01-Jan-2028 - 31-Dec-2029	1,347,430	2.9%	18	3.4%	74,857	4.46%	123.5
01-Jan-2030 - 31-Dec-2031	1,112,145	2.4%	14	2.7%	79,439	3.22%	139.3
01-Jan-2032 - 31-Dec-2033	1,751,366	3.7%	21	4.0%	83,398	3.50%	170.4
01-Jan-2034 - 31-Dec-2035	3,130,427	6.6%	32	6.1%	97,826	3.25%	196.9
01-Jan-2036 - 31-Dec-2037	1,503,184	3.2%	20	3.8%	75,159	3.79%	214.7
01-Jan-2038 - 31-Dec-2041	1,643,642	3.5%	19	3.6%	86,507	4.53%	241.3
01-Jan-2042 - 31-Dec-2043	2,532,269	5.4%	27	5.1%	93,788	4.02%	261.6
01-Jan-2044 - 31-Dec-2045	3,204,775	6.8%	34	6.4%	94,258	3.93%	288.0
01-Jan-2046 - 31-Dec-2047	9,224,646	19.6%	93	17.6%	99,190	3.89%	315.5
01-Jan-2048 - 31-Dec-2137	20,110,000	42.7%	226	42.8%	88,982	3.91%	333.2
<b>Total</b>	<b>47,087,635</b>	<b>100.0%</b>	<b>528</b>	<b>100.0%</b>	<b>89,181</b>	<b>3.50%</b>	<b>327.2</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%	1,278,230	2.7%	23	4.8%	55,575	3.84%	223.0
60% - 70%	671,160	1.4%	11	2.3%	61,015	3.84%	219.1
70% - 80%	804,741	1.7%	12	2.5%	67,062	3.45%	191.7
80% - 90%	1,835,586	3.9%	22	4.6%	83,436	3.80%	242.9
90% - 100%	10,288,595	21.8%	103	21.4%	99,889	3.40%	332.1
100% - 110%	20,149,614	42.8%	203	42.2%	99,259	3.36%	347.2
110% - 120%	10,734,945	22.8%	97	20.2%	110,670	3.68%	336.1
120% - 130%	1,324,764	2.8%	10	2.1%	132,476	4.12%	269.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>47,087,635</b>	<b>100.0%</b>	<b>481</b>	<b>100.0%</b>	<b>97,895</b>	<b>3.50%</b>	<b>327.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	5,520,530	11.7%	53	11.0%	104,161	3.54%	334.2
Brandenburg	3,444,159	7.3%	31	6.4%	111,102	3.83%	281.6
Mecklenburg-Vorpommern	1,362,249	2.9%	10	2.1%	136,225	3.84%	318.3
Sachsen	27,144,478	57.6%	284	59.0%	95,579	3.44%	333.2
Sachsen-Anhalt	7,817,112	16.6%	87	18.1%	89,852	3.45%	325.7
Thüringen	1,799,109	3.8%	16	3.3%	112,444	3.78%	317.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>47,087,635</b>	<b>100.0%</b>	<b>481</b>	<b>100.0%</b>	<b>97,895</b>	<b>3.50%</b>	<b>327.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	8,566,542	18.2%	69	14.3%	124,153	98.55%	1.45%
Hochhaus/appartement	37,437,042	79.5%	404	84.0%	92,666	5.20%	94.80%
Mehrfamilienhaus	796,016	1.7%	5	1.0%	159,203	60.00%	40.00%
Zweifamilienhaus	163,672	0.3%	2	0.4%	81,836	50.00%	50.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	124,363	0.3%	1	0.2%	124,363	0.00%	100.00%
<b>Total</b>	<b>47,087,635</b>	<b>100.0%</b>	<b>481</b>	<b>100.0%</b>	<b>97,895</b>	<b>19.33%</b>	<b>80.67%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	21,752,838	46.2%	292	60.7%	74,496	3.41%	318.0
100,000 - 150,000	17,509,345	37.2%	148	30.8%	118,306	3.51%	339.6
150,000 - 200,000	4,804,883	10.2%	28	5.8%	171,603	3.75%	316.9
200,000 - 250,000	2,643,853	5.6%	12	2.5%	220,321	3.97%	327.2
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	376,717	0.8%	1	0.2%	376,717	2.70%	420.0
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>47,087,635</b>	<b>100.0%</b>	<b>481</b>	<b>100.0%</b>	<b>97,895</b>	<b>3.50%</b>	<b>327.2</b>