

E-MAC DE 2007-I Investor Report May 2011

Cashflow analysis for the period

Total interest received	6,719,035	
Interest received on transaction accounts	29,156	
Net Post Foreclosure Proceeds	136,381	
Liquidity available	15,576,499	
Reserve account available	11,731,656	
Receivables under hedging arrangements	-	
Total funds available		34,192,727
Company management expenses	18,396	
MPT fee	155,765	
Administration fee	9,735	
Third party fees	54,057	
Liquidity Facility fee	4,632	
Payments under hedging arrangements	3,752,732	
Interest on the Notes	2,281,083	
PDL Repayment	905,681	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,182,082
Available after distribution of funds		27,010,644
Undrawn Liquidity Facility	15,576,499	
Reserve account funding	11,434,146	
Available liquidity		27,010,644
Net cashflow		-

Collateral

Starting current balance 1st February 2011	519,216,621.01
To be disbursed per 1 February 2011	-
Starting principal balance 1 February 2011	519,216,621.01
Unused amount	
Principal (p)repayments	(3,696,542.60)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(905,681.43)
Ending principal balance	514,614,397
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	514,614,397

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	-	905,681	905,681	-
Total	-	905,681	905,681	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.44%	2.44%	1.40%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	435,134,779	84.6%	3227	85.1%
1 - 30	75,514	15,185,904	3.0%	108	2.8%
31 - 60	52,043	5,011,776	1.0%	39	1.0%
61 - 90	72,193	4,457,119	0.9%	31	0.8%
91 - 120	48,715	2,305,676	0.4%	18	0.5%
121-150	109,019	3,838,742	0.7%	26	0.7%
> 151	4,483,588	48,680,401	9.5%	344	9.1%
Total	4,841,073	514,614,397	100.0%	3,793	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	143,332	905,681	29,027	4,159,741

Characteristics

Amounts to be disbursed -

Number of loans 3,793
 Number of loans parts 4,432

	Weighted average	Minimum	Maximum
Loan size	135,675	2,651	687,867
Loan part size	116,113	2,651	687,867
Coupon	5.45%	0.00%	8.90%
Remaining maturity (months)	334.7	31	496
Remaining interest period (months)	81.0	5	194
Original interest period (months)	132.7	60	240
Seasoning (months)	52.3	37.6	78.9
Loan to Lending Value	110.4%	7.0%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	178,212,951.65	40.8%	34.63%
Owner occupied	336,401,445.33	59.2%	65.37%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	373,866,402	72.6%	3,294	74.3%	113,499	5.44%	347.0
Interest Only With Life Insurance Redemption	41,092,484	8.0%	339	7.6%	121,217	5.47%	275.0
Interest Only With Building Savings Account Redempti	40,002,293	7.8%	305	6.9%	131,155	5.37%	254.9
Interest Only	59,653,218	11.6%	494	11.1%	120,756	5.50%	352.7
Total	514,614,397	100.0%	4,432	100.0%	116,113	5.45%	334.7

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	1,495,170	0.3%	19	0.4%	78,693	5.01%	310.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,268,053	0.2%	16	0.4%	79,253	4.02%	373.8
97 - 108	597,244	0.1%	6	0.1%	99,541	4.75%	373.2
109 - 125	430,360,917	83.6%	3,796	85.6%	113,372	5.50%	336.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	80,893,013	15.7%	595	13.4%	135,955	5.19%	323.2
Total	514,614,397	100.0%	4,432	100.0%	116,113	5.45%	334.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,988,001	2.3%	127	2.9%	94,394	4.22%	311.8
4.50% - 4.75%	35,499,411	6.9%	250	5.6%	141,998	4.67%	346.0
4.75% - 5.00%	69,401,776	13.5%	511	11.5%	135,816	4.88%	341.9
5.00% - 5.25%	73,610,426	14.3%	569	12.8%	129,368	5.14%	337.8
5.25% - 5.50%	97,607,660	19.0%	821	18.5%	118,889	5.38%	341.9
5.50% - 5.75%	91,630,394	17.8%	818	18.5%	112,018	5.62%	336.7
5.75% - 6.00%	56,687,316	11.0%	570	12.9%	99,451	5.88%	330.7
6.00% - 6.25%	38,376,682	7.5%	383	8.6%	100,200	6.13%	317.2
6.25% - 6.50%	21,792,673	4.2%	205	4.6%	106,306	6.35%	318.0
6.50% - 6.75%	9,712,717	1.9%	90	2.0%	107,919	6.61%	316.3
6.75% - 7.00%	4,071,656	0.8%	42	0.9%	96,944	6.85%	302.4
7.00% - 7.25%	2,397,596	0.5%	23	0.5%	104,243	7.09%	303.2
7.25% - 7.50%	1,354,844	0.3%	14	0.3%	96,775	7.37%	301.8
7.50% - >	483,246	0.1%	9	0.2%	53,694	7.86%	284.3
Total	514,614,397	100.0%	4,432	100.0%	116,113	5.45%	334.7

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	199,169	0.0%	2	0.0%	99,585	5.52%	246.0
01-Jan-2012 - 30-Jun-2012	403,989	0.1%	3	0.1%	134,663	5.80%	331.6
01-Jul-2012 - 31-Dec-2012	45,871	0.0%	1	0.0%	45,871	6.51%	223.0
01-Jan-2013 - 30-Jun-2013	131,868	0.0%	3	0.1%	43,956	4.43%	292.4
01-Jul-2013 - 31-Dec-2013	1,136,185	0.2%	13	0.3%	87,399	3.97%	383.2
01-Jan-2014 - 31-Dec-2014	1,941,815	0.4%	18	0.4%	107,879	5.12%	333.4
01-Jan-2015 - 31-Dec-2015	16,426,944	3.2%	163	3.7%	100,779	4.55%	307.6
01-Jan-2016 - 31-Dec-2016	181,679,439	35.3%	1,629	36.8%	111,528	5.43%	338.0
01-Jan-2017 - 31-Dec-2017	231,736,697	45.0%	2,004	45.2%	115,637	5.62%	338.0
01-Jan-2018 - 31-Dec-2018	19,407	0.0%	1	0.0%	19,407	8.01%	294.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	80,893,013	15.7%	595	13.4%	135,955	5.19%	323.2
Total	514,614,397	100.0%	4,432	100.0%	116,113	5.45%	334.7

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	18,695	0.0%	1	0.0%	18,695	3.90%	31.0
01-Jan-2014 - 31-Dec-2015	942,168	0.2%	9	0.2%	104,685	4.31%	52.0
01-Jan-2016 - 31-Dec-2017	4,828,918	0.9%	40	0.9%	120,723	5.22%	69.5
01-Jan-2018 - 31-Dec-2019	491,977	0.1%	8	0.2%	61,497	4.60%	92.6
01-Jan-2020 - 31-Dec-2021	1,619,172	0.3%	19	0.4%	85,220	4.93%	118.4
01-Jan-2022 - 31-Dec-2023	2,072,299	0.4%	25	0.6%	82,892	5.10%	137.4
01-Jan-2024 - 31-Dec-2025	3,226,346	0.6%	28	0.6%	115,227	5.26%	166.1
01-Jan-2026 - 31-Dec-2027	7,441,208	1.4%	70	1.6%	106,303	5.22%	189.4
01-Jan-2028 - 31-Dec-2029	8,969,482	1.7%	81	1.8%	110,734	5.55%	215.8
01-Jan-2030 - 31-Dec-2031	17,062,146	3.3%	145	3.3%	117,670	5.38%	236.6
01-Jan-2032 - 31-Dec-2033	15,025,455	2.9%	126	2.8%	119,250	5.00%	257.5
01-Jan-2034 - 31-Dec-2035	6,017,555	1.2%	51	1.2%	117,991	5.61%	286.5
01-Jan-2036 - 31-Dec-2037	65,086,239	12.6%	523	11.8%	124,448	5.61%	309.3
01-Jan-2038 - 31-Dec-2039	84,259,004	16.4%	848	19.1%	99,362	6.10%	335.1
01-Jan-2040 - 31-Dec-2041	178,096,258	34.6%	1,567	35.4%	113,654	5.51%	357.1
01-Jan-2042 - 31-Dec-2043	94,042,922	18.3%	702	15.8%	133,964	5.00%	379.5
01-Jan-2044 - 31-Dec-2045	23,087,657	4.5%	162	3.7%	142,516	4.62%	398.3
01-Jan-2046 - 31-Dec-2047	2,162,401	0.4%	25	0.6%	86,496	4.03%	423.7
01-Jan-2048 - 31-Dec-2137	164,494	0.0%	2	0.0%	82,247	5.64%	476.6
Total	514,614,397	100.0%	4,432	100.0%	116,113	5.45%	334.7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,841,678	0.7%	73	1.9%	52,626	4.45%	265.8
60% - 70%	4,041,978	0.8%	32	0.8%	126,312	4.69%	306.0
70% - 80%	9,821,436	1.9%	73	1.9%	134,540	4.73%	315.3
80% - 90%	15,525,429	3.0%	113	3.0%	137,393	4.85%	320.5
90% - 100%	37,208,156	7.2%	253	6.7%	147,068	5.00%	323.0
100% - 110%	128,913,002	25.1%	837	22.1%	154,018	5.22%	342.8
110% - 120%	234,565,042	45.6%	1,738	45.8%	134,963	5.60%	335.3
120% - 130%	80,697,675	15.7%	674	17.8%	119,729	5.83%	335.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	514,614,397	100.0%	3,793	100.0%	135,675	5.45%	334.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	71,546,007	13.9%	448	11.8%	159,701	5.37%	340.6
Bayern	59,454,561	11.6%	407	10.7%	146,080	5.38%	337.5
Berlin	41,609,611	8.1%	319	8.4%	130,438	5.58%	338.5
Brandenburg	21,008,480	4.1%	152	4.0%	138,214	5.28%	331.8
Bremen	2,566,536	0.5%	25	0.7%	102,661	5.42%	342.2
Hamburg	4,929,546	1.0%	35	0.9%	140,844	5.23%	335.2
Hessen	32,153,020	6.2%	200	5.3%	160,765	5.33%	342.9
Mecklenburg-Vorpommern	4,300,289	0.8%	30	0.8%	143,343	5.20%	317.4
Niedersachsen	29,248,850	5.7%	222	5.9%	131,752	5.30%	324.4
Nordrhein-Westfalen	74,960,459	14.6%	535	14.1%	140,113	5.35%	325.2
Rheinland-Pfalz	25,550,543	5.0%	171	4.5%	149,418	5.32%	331.7
Saarland	11,383,145	2.2%	85	2.2%	133,919	5.52%	333.4
Sachsen	92,063,843	17.9%	796	21.0%	115,658	5.71%	335.3
Sachsen-Anhalt	22,901,354	4.5%	211	5.6%	108,537	5.74%	336.2
Schleswig-Holstein	12,390,737	2.4%	93	2.5%	133,234	5.23%	340.3
Thüringen	8,547,418	1.7%	64	1.7%	133,553	5.26%	342.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	514,614,397	100.0%	3,793	100.0%	135,675	5.45%	334.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	205,618,793	40.0%	1,308	34.5%	157,201	98.1%	1.9%
Hochhaus/appartement	245,079,899	47.6%	2,135	56.3%	114,792	31.5%	68.5%
Mehrfamilienhaus	37,747,701	7.3%	189	5.0%	199,723	70.4%	29.6%
Zweifamilienhaus	25,418,895	4.9%	157	4.1%	161,904	98.1%	1.9%
Laden/wohnhaus	609,044	0.1%	3	0.1%	203,015	100.0%	0.0%
unspecified	140,065	0.0%	1	0.0%	140,065	0.0%	100.0%
Total	514,614,397	100.0%	3,793	100.0%	135,675	59.2%	40.8%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	86,640,977	16.8%	1,112	29.3%	77,915	5.63%	319.6
100,000 - 150,000	182,358,068	35.4%	1,474	38.9%	123,716	5.48%	335.2
150,000 - 200,000	119,211,482	23.2%	696	18.3%	171,281	5.41%	338.1
200,000 - 250,000	75,161,363	14.6%	339	8.9%	221,715	5.27%	345.6
250,000 - 300,000	33,191,413	6.4%	122	3.2%	272,061	5.34%	338.8
300,000 - 350,000	11,380,459	2.2%	35	0.9%	325,156	5.31%	339.7
350,000 - 400,000	1,871,072	0.4%	5	0.1%	374,214	5.51%	341.4
400,000 - 450,000	2,502,679	0.5%	6	0.2%	417,113	5.27%	339.4
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	329.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	54.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	171.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	687,867	0.1%	1	0.0%	687,867	4.65%	395.0
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	514,614,397	100.0%	3,793	100.0%	135,675	5.45%	334.7

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,572
Number of loan parts 1,753

	Weighted average	Minimum	Maximum
Loan size	121,139	18,675	687,867
Loan part size	108,631	9,681	687,867
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	335.6	42	432
Remaining interest period (months)	74.2	5	193
Original interest period (months)	126.0	60	240
Seasoning (months)	52.5	43.1	78.9
Loan to Foreclosure Value	114.7%	11.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	131,311,123.37	74.1%	68.95%
Owner occupied	59,119,871.34	25.9%	31.05%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	154,922,383	81.4%	1,420	32.0%	109,100	5.61%	343.9
Interest Only With Life Insurance Redemption	13,772,205	7.2%	135	3.0%	102,016	5.62%	285.5
Interest Only With Building Savings Account Redempti	7,646,438	4.0%	61	1.4%	125,351	5.40%	274.7
Interest Only	14,089,969	7.4%	137	3.1%	102,846	5.64%	346.3
Total	190,430,995	100.0%	1,753	39.6%	108,631	5.61%	335.6

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	819,760	0.4%	9	0.5%	91,084	5.13%	334.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	358,607	0.2%	4	0.2%	89,652	4.07%	319.5
97 - 108	157,800	0.1%	2	0.1%	78,900	5.32%	336.2
109 - 125	174,712,137	91.7%	1,631	93.0%	107,120	5.65%	337.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,382,691	7.6%	107	6.1%	134,418	5.20%	317.9
Total	190,430,995	100.0%	1,753	100.0%	108,631	5.61%	335.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	4,309,210	2.3%	44	2.5%	97,937	4.25%	276.8
4.50% - 4.75%	7,899,227	4.1%	54	3.1%	146,282	4.68%	354.1
4.75% - 5.00%	15,980,241	8.4%	124	7.1%	128,873	4.88%	340.7
5.00% - 5.25%	20,702,266	10.9%	165	9.4%	125,468	5.16%	343.8
5.25% - 5.50%	30,603,531	16.1%	272	15.5%	112,513	5.38%	345.5
5.50% - 5.75%	37,372,651	19.6%	353	20.1%	105,872	5.61%	344.6
5.75% - 6.00%	29,017,842	15.2%	292	16.7%	99,376	5.89%	337.5
6.00% - 6.25%	22,075,409	11.6%	225	12.8%	98,113	6.13%	320.8
6.25% - 6.50%	12,583,615	6.6%	126	7.2%	99,870	6.34%	316.1
6.50% - 6.75%	4,773,998	2.5%	46	2.6%	103,783	6.62%	315.3
6.75% - 7.00%	2,343,795	1.2%	23	1.3%	101,904	6.85%	304.1
7.00% - 7.25%	1,721,984	0.9%	17	1.0%	101,293	7.09%	301.8
7.25% - 7.50%	685,161	0.4%	8	0.5%	85,645	7.40%	302.2
7.50% - >	362,065	0.2%	4	0.2%	90,516	7.68%	292.4
Total	190,430,995	100.0%	1,753	100.0%	108,631	5.61%	335.6

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	79,169	0.0%	1	0.1%	79,169	6.00%	328.0
01-Jan-2012 - 30-Jun-2012	274,303	0.1%	1	0.1%	274,303	5.96%	345.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	93,225	0.0%	1	0.1%	93,225	4.55%	381.9
01-Jul-2013 - 31-Dec-2013	265,382	0.1%	3	0.2%	88,461	3.90%	297.6
01-Jan-2014 - 31-Dec-2014	934,279	0.5%	11	0.6%	84,934	5.20%	313.9
01-Jan-2015 - 31-Dec-2015	5,868,215	3.1%	63	3.6%	93,146	4.59%	287.0
01-Jan-2016 - 31-Dec-2016	76,794,835	40.3%	738	42.1%	104,058	5.58%	337.8
01-Jan-2017 - 31-Dec-2017	91,738,896	48.2%	828	47.2%	110,796	5.77%	339.9
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	14,382,691	7.6%	107	6.1%	134,418	5.20%	317.9
Total	190,430,995	100.0%	1,753	100.0%	108,631	5.61%	335.6

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	688,847	0.4%	5	0.3%	137,769	4.33%	53.0
01-Jan-2016 - 31-Dec-2017	491,080	0.3%	7	0.4%	70,154	5.05%	66.3
01-Jan-2018 - 31-Dec-2019	125,413	0.1%	2	0.1%	62,706	4.65%	93.4
01-Jan-2020 - 31-Dec-2021	335,020	0.2%	6	0.3%	55,837	5.13%	117.0
01-Jan-2022 - 31-Dec-2023	652,485	0.3%	9	0.5%	72,498	5.02%	137.9
01-Jan-2024 - 31-Dec-2025	411,534	0.2%	4	0.2%	102,883	4.60%	166.0
01-Jan-2026 - 31-Dec-2027	1,805,986	0.9%	19	1.1%	95,052	5.22%	189.1
01-Jan-2028 - 31-Dec-2029	3,745,219	2.0%	38	2.2%	98,558	5.83%	216.8
01-Jan-2030 - 31-Dec-2031	6,237,419	3.3%	56	3.2%	111,382	5.46%	234.2
01-Jan-2032 - 31-Dec-2033	4,492,740	2.4%	39	2.2%	115,198	5.05%	257.6
01-Jan-2034 - 31-Dec-2035	1,609,639	0.8%	18	1.0%	89,424	6.09%	287.4
01-Jan-2036 - 31-Dec-2037	19,594,897	10.3%	174	9.9%	112,614	5.98%	310.3
01-Jan-2038 - 31-Dec-2039	47,056,429	24.7%	490	28.0%	96,034	6.08%	334.9
01-Jan-2040 - 31-Dec-2041	73,011,634	38.3%	659	37.6%	110,792	5.55%	356.0
01-Jan-2042 - 31-Dec-2043	22,859,080	12.0%	176	10.0%	129,881	5.04%	378.4
01-Jan-2044 - 31-Dec-2045	6,879,991	3.6%	45	2.6%	152,889	4.62%	397.3
01-Jan-2046 - 31-Dec-2047	433,582	0.2%	6	0.3%	72,264	3.98%	421.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	190,430,995	100.0%	1,753	100.0%	108,631	5.61%	335.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,282,227	0.7%	25	1.6%	51,289	4.49%	259.3
60% - 70%	1,625,319	0.9%	12	0.8%	135,443	4.60%	319.1
70% - 80%	2,112,646	1.1%	14	0.9%	150,903	4.69%	241.6
80% - 90%	2,548,867	1.3%	22	1.4%	115,858	4.82%	310.6
90% - 100%	7,293,808	3.8%	58	3.7%	125,755	4.94%	316.5
100% - 110%	23,189,004	12.2%	164	10.4%	141,396	5.34%	323.8
110% - 120%	89,192,869	46.8%	747	47.5%	119,401	5.65%	340.1
120% - 130%	63,186,254	33.2%	530	33.7%	119,219	5.83%	341.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	190,430,995	100.0%	1,572	100.0%	121,139	5.61%	335.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	41,609,611	21.9%	319	8.4%	130,438	5.58%	338.5
Brandenburg	21,008,480	11.0%	152	4.0%	138,214	5.28%	331.8
Mecklenburg-Vorpommern	4,300,289	2.3%	30	0.8%	143,343	5.20%	317.4
Sachsen	92,063,843	48.3%	796	21.0%	115,658	5.71%	335.3
Sachsen-Anhalt	22,901,354	12.0%	211	5.6%	108,537	5.74%	336.2
Thüringen	8,547,418	4.5%	64	1.7%	133,553	5.26%	342.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	190,430,995	100.0%	1,572	41.4%	121,139	5.61%	335.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	45,807,303	24.1%	306	8.1%	149,697	97.06%	2.94%
Hochhaus/appartement	136,320,608	71.6%	1,222	32.2%	111,555	6.71%	93.29%
Mehrfamilienhaus	5,008,890	2.6%	26	0.7%	192,650	46.15%	53.85%
Zweifamilienhaus	2,686,203	1.4%	15	0.4%	179,080	93.33%	6.67%
Ladenwohnhäuser	467,925	0.2%	2	0.1%	233,963	100.00%	0.00%
unspecified	140,065	0.1%	1	0.0%	140,065	0.00%	100.00%
Total	190,430,995	100.0%	1,572	41.4%	121,139	25.89%	74.11%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	48,307,761	25.4%	602	15.9%	80,245	5.76%	325.3
100,000 - 150,000	80,252,068	42.1%	660	17.4%	121,594	5.65%	337.4
150,000 - 200,000	34,671,493	18.2%	205	5.4%	169,129	5.52%	339.7
200,000 - 250,000	13,845,856	7.3%	62	1.6%	223,320	5.31%	350.4
250,000 - 300,000	6,955,758	3.7%	26	0.7%	267,529	5.39%	351.0
300,000 - 350,000	3,572,728	1.9%	11	0.3%	324,793	5.39%	348.2
350,000 - 400,000	391,344	0.2%	1	0.0%	391,344	6.34%	309.9
400,000 - 450,000	1,234,828	0.6%	3	0.1%	411,609	5.46%	309.9
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%	54.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	687,867	0.4%	1	0.0%	687,867	4.65%	395.0
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	190,430,995	100.0%	1,572	41.4%	121,139	5.61%	335.6