

E-MAC DE 2007-I Investor Report May 2012

Cashflow analysis for the period

Total interest received	6,224,591	
Interest received on transaction accounts	7,312	
Net Post Foreclosure Proceeds	29,769	
Liquidity available	15,025,361	
Reserve account available	8,688,584	
Receivables under hedging arrangements	-	
Total funds available		29,975,616
Company management expenses	17,549	
MPT fee	146,915	
Administration fee	9,182	
Third party fees	61,294	
Liquidity Facility fee	4,520	
Payments under hedging arrangements	3,735,851	
Interest on the Notes	2,099,116	
PDL Repayment	2,187,229	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,261,655
Available after distribution of funds		21,713,961
Undrawn Liquidity Facility	15,025,361	
Reserve account funding	6,688,601	
Available liquidity		21,713,961
Net cashflow		-

Collateral

Starting current balance 1 February 2012	500,845,354.50
To be disbursed per 1 February 2012	-
Starting principal balance 1 February 2012	500,845,354.50
Unused amount	-
Principal (p)repayments	(2,900,864.85)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(2,187,228.58)
Ending principal balance	495,757,261
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	495,757,261

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	-	2,187,229	2,187,229	-
Total	-	2,187,229	2,187,229	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.52%	2.94%	1.68%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	408,275,198	82.4%	3076	83.0%
1 - 30	89,948	18,132,902	3.7%	130	3.5%
31 - 60	57,974	5,636,498	1.1%	43	1.2%
61 - 90	75,192	4,898,497	1.0%	36	1.0%
91 - 120	48,587	2,168,780	0.4%	17	0.5%
121-150	113,854	3,878,386	0.8%	26	0.7%
> 151	5,889,709	52,767,000	10.6%	377	10.2%
Total	6,275,263	495,757,261	100.0%	3,705	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	674,973	2,187,229	25,446	9,143,472

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 3,705
Number of loans parts 4,335

	Weighted average	Minimum	Maximum
Loan size	133,808	2,651	679,563
Loan part size	114,362	2,651	679,563
Coupon	5.44%	3.76%	8.90%
Remaining maturity (months)	322.7	19	484
Remaining interest period (months)	68.9	1	182
Original interest period (months)	132.6	60	240
Seasoning (months)	64.4	49.6	90.9
Loan to Lending Value	109.2%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	171,569,497.31	40.8%	34.61%
Owner occupied	324,187,763.76	59.2%	65.39%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	358,572,731	72.3%	3,227	74.4%	111,116	5.44%	335.2
Interest Only With Life Insurance Redemption	39,162,080	7.9%	322	7.4%	121,621	5.47%	262.9
Interest Only With Building Savings Account Redempti	39,311,892	7.9%	299	6.9%	131,478	5.38%	241.5
Interest Only	58,710,559	11.8%	487	11.2%	120,556	5.50%	340.7
Total	495,757,261	100.0%	4,335	100.0%	114,362	5.44%	322.7

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	1,468,112	0.3%	19	0.4%	77,269	5.04%	297.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	988,873	0.2%	14	0.3%	70,634	4.04%	387.3
97 - 108	594,870	0.1%	6	0.1%	99,145	4.75%	361.3
109 - 125	415,613,398	83.8%	3,716	85.7%	111,844	5.50%	324.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	77,092,008	15.6%	580	13.4%	132,917	5.19%	310.5
Total	495,757,261	100.0%	4,335	100.0%	114,362	5.44%	322.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,427,930	2.3%	125	2.9%	91,423	4.23%	302.1
4.50% - 4.75%	34,439,586	6.9%	247	5.7%	139,432	4.67%	333.3
4.75% - 5.00%	66,764,919	13.5%	500	11.5%	133,530	4.88%	330.3
5.00% - 5.25%	70,747,870	14.3%	555	12.8%	127,474	5.14%	325.7
5.25% - 5.50%	94,256,078	19.0%	806	18.6%	116,943	5.38%	329.8
5.50% - 5.75%	88,900,040	17.9%	802	18.5%	110,848	5.62%	324.5
5.75% - 6.00%	55,078,548	11.1%	558	12.9%	98,707	5.88%	318.7
6.00% - 6.25%	36,920,876	7.4%	374	8.6%	98,719	6.13%	304.8
6.25% - 6.50%	20,181,210	4.1%	197	4.5%	102,443	6.35%	305.1
6.50% - 6.75%	9,050,988	1.8%	85	2.0%	106,482	6.61%	304.1
6.75% - 7.00%	4,041,669	0.8%	42	1.0%	96,230	6.85%	290.4
7.00% - 7.25%	2,279,559	0.5%	22	0.5%	103,616	7.09%	291.2
7.25% - 7.50%	1,187,980	0.2%	13	0.3%	91,383	7.37%	290.1
7.50% - >	480,007	0.1%	9	0.2%	53,334	7.86%	272.4
Total	495,757,261	100.0%	4,335	100.0%	114,362	5.44%	322.7

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%	316.0
01-Jan-2012 - 30-Jun-2012	297,337	0.1%	2	0.0%	148,668	5.95%	333.1
01-Jul-2012 - 31-Dec-2012	145,112	0.0%	2	0.0%	72,556	6.50%	239.4
01-Jan-2013 - 30-Jun-2013	123,053	0.0%	3	0.1%	41,018	4.45%	293.9
01-Jul-2013 - 31-Dec-2013	865,820	0.2%	11	0.3%	78,711	3.98%	400.6
01-Jan-2014 - 31-Dec-2014	1,916,131	0.4%	18	0.4%	106,452	5.13%	323.0
01-Jan-2015 - 31-Dec-2015	16,152,440	3.3%	163	3.8%	99,095	4.55%	296.7
01-Jan-2016 - 31-Dec-2016	176,742,188	35.7%	1,604	37.0%	110,188	5.42%	325.9
01-Jan-2017 - 31-Dec-2017	222,325,340	44.8%	1,950	45.0%	114,013	5.62%	326.1
01-Jan-2018 - 31-Dec-2018	19,151	0.0%	1	0.0%	19,151	8.01%	282.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	77,092,008	15.6%	580	13.4%	132,917	5.19%	310.5
Total	495,757,261	100.0%	4,335	100.0%	114,362	5.44%	322.7

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	11,521	0.0%	1	0.0%	11,521	3.90%	19.0
01-Jan-2014 - 31-Dec-2015	907,713	0.2%	9	0.2%	100,857	4.31%	40.2
01-Jan-2016 - 31-Dec-2017	4,802,254	1.0%	40	0.9%	120,056	5.22%	57.6
01-Jan-2018 - 31-Dec-2019	474,216	0.1%	8	0.2%	59,277	4.62%	80.6
01-Jan-2020 - 31-Dec-2021	1,565,401	0.3%	19	0.4%	82,390	4.94%	106.6
01-Jan-2022 - 31-Dec-2023	1,891,297	0.4%	24	0.6%	78,804	5.17%	124.6
01-Jan-2024 - 31-Dec-2025	3,163,415	0.6%	28	0.6%	112,979	5.26%	154.2
01-Jan-2026 - 31-Dec-2027	7,098,146	1.4%	69	1.6%	102,872	5.22%	177.5
01-Jan-2028 - 31-Dec-2029	8,739,302	1.8%	81	1.9%	107,893	5.56%	203.8
01-Jan-2030 - 31-Dec-2031	16,534,899	3.3%	144	3.3%	114,826	5.38%	224.6
01-Jan-2032 - 31-Dec-2033	14,444,656	2.9%	123	2.8%	117,436	5.01%	245.5
01-Jan-2034 - 31-Dec-2035	5,723,938	1.2%	49	1.1%	116,815	5.62%	274.3
01-Jan-2036 - 31-Dec-2037	62,754,947	12.7%	503	11.6%	124,761	5.61%	297.3
01-Jan-2038 - 31-Dec-2039	80,116,761	16.2%	822	19.0%	97,466	6.09%	323.2
01-Jan-2040 - 31-Dec-2041	172,392,754	34.8%	1,542	35.6%	111,798	5.51%	345.1
01-Jan-2042 - 31-Dec-2043	90,720,381	18.3%	688	15.9%	131,861	5.00%	367.5
01-Jan-2044 - 31-Dec-2045	22,392,375	4.5%	160	3.7%	139,952	4.62%	386.3
01-Jan-2046 - 31-Dec-2047	1,859,517	0.4%	23	0.5%	80,849	3.91%	411.8
01-Jan-2048 - 31-Dec-2137	163,770	0.0%	2	0.0%	81,885	5.64%	464.5
Total	495,757,261	100.0%	4,335	100.0%	114,362	5.44%	322.7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,691,035	0.7%	72	1.9%	51,264	4.44%	251.6
60% - 70%	4,670,213	0.9%	43	1.2%	108,610	4.69%	290.1
70% - 80%	11,406,339	2.3%	88	2.4%	129,617	4.75%	309.1
80% - 90%	17,504,781	3.5%	131	3.5%	133,624	4.89%	300.6
90% - 100%	41,451,966	8.4%	288	7.8%	143,930	5.04%	312.1
100% - 110%	134,915,187	27.2%	905	24.4%	149,078	5.28%	332.3
110% - 120%	209,570,314	42.3%	1,567	42.3%	133,740	5.61%	322.9
120% - 130%	72,547,427	14.6%	611	16.5%	118,736	5.83%	323.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	495,757,261	100.0%	3,705	100.0%	133,808	5.44%	322.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	69,375,475	14.0%	437	11.8%	158,754	5.36%	328.5
Bayern	56,985,613	11.5%	394	10.6%	144,634	5.37%	325.7
Berlin	39,841,961	8.0%	308	8.3%	129,357	5.57%	327.0
Brandenburg	20,575,777	4.2%	151	4.1%	136,263	5.27%	320.2
Bremen	2,450,102	0.5%	24	0.6%	102,088	5.39%	331.1
Hamburg	4,608,776	0.9%	33	0.9%	139,660	5.27%	322.2
Hessen	29,962,608	6.0%	194	5.2%	154,446	5.32%	331.0
Mecklenburg-Vorpommern	4,102,473	0.8%	29	0.8%	141,465	5.18%	304.8
Niedersachsen	28,420,825	5.7%	216	5.8%	131,578	5.30%	312.3
Nordrhein-Westfalen	70,850,749	14.3%	513	13.8%	138,111	5.35%	312.6
Rheinland-Pfalz	24,658,956	5.0%	167	4.5%	147,658	5.31%	319.0
Saarland	11,145,789	2.2%	84	2.3%	132,688	5.51%	321.6
Sachsen	89,931,466	18.1%	790	21.3%	113,837	5.72%	323.2
Sachsen-Anhalt	22,361,498	4.5%	209	5.6%	106,993	5.76%	325.0
Schleswig-Holstein	12,072,293	2.4%	92	2.5%	131,221	5.22%	328.5
Thüringen	8,412,900	1.7%	64	1.7%	131,452	5.26%	330.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	495,757,261	100.0%	3,705	100.0%	133,808	5.44%	322.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	198,665,697	40.1%	1,282	34.6%	154,965	98.0%	2.0%
Hochhaus/appartement	235,024,641	47.4%	2,079	56.1%	113,047	31.3%	68.7%
Mehrfamilienhaus	36,547,602	7.4%	186	5.0%	196,492	70.4%	29.6%
Zweifamilienhaus	24,792,268	5.0%	154	4.2%	160,989	98.1%	1.9%
Laden/wohnhaus	588,789	0.1%	3	0.1%	196,263	100.0%	0.0%
unspecified	138,263	0.0%	1	0.0%	138,263	0.0%	100.0%
Total	495,757,261	100.0%	3,705	100.0%	133,808	59.2%	40.8%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	87,965,238	17.7%	1,136	30.7%	77,434	5.61%	308.6
100,000 - 150,000	175,534,079	35.4%	1,423	38.4%	123,355	5.49%	323.3
150,000 - 200,000	113,588,056	22.9%	664	17.9%	171,066	5.40%	326.8
200,000 - 250,000	71,030,368	14.3%	321	8.7%	221,278	5.28%	332.9
250,000 - 300,000	31,210,513	6.3%	115	3.1%	271,396	5.34%	323.4
300,000 - 350,000	10,670,917	2.2%	33	0.9%	323,361	5.29%	333.9
350,000 - 400,000	2,285,009	0.5%	6	0.2%	380,835	5.56%	302.9
400,000 - 450,000	1,682,226	0.3%	4	0.1%	420,557	5.29%	349.8
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%	42.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	159.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	679,563	0.1%	1	0.0%	679,563	4.65%	383.0
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	495,757,261	100.0%	3,705	100.0%	133,808	5.44%	322.7

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,551		
Number of loan parts	1,729		
	Weighted average	Minimum	Maximum
Loan size	119,424	14,498	679,563
Loan part size	107,129	9,558	679,563
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	323.8	30	420
Remaining interest period (months)	62.2	1	181
Original interest period (months)	126.1	60	240
Seasoning (months)	64.5	55.1	90.9
Loan to Foreclosure Value	113.4%	8.7%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	127,715,124.58	74.1%	68.95%
Owner occupied	57,510,950.72	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	150,502,153	81.3%	1,402	81.1%	107,348	5.61%	332.1
Interest Only With Life Insurance Redemption	13,377,678	7.2%	132	7.6%	101,346	5.63%	254.8
Interest Only With Building Savings Account Redempti	7,638,379	4.1%	61	3.5%	125,219	5.40%	262.7
Interest Only	13,707,865	7.4%	134	7.8%	102,298	5.65%	334.1
Total	185,226,075	100.0%	1,729	100.0%	107,129	5.61%	323.8

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	805,109	0.4%	9	0.5%	89,457	5.13%	322.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	229,928	0.1%	3	0.2%	76,643	4.12%	391.3
97 - 108	156,356	0.1%	2	0.1%	78,178	5.32%	324.2
109 - 125	169,977,285	91.8%	1,608	93.0%	105,707	5.65%	325.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,057,397	7.6%	107	6.2%	131,378	5.20%	306.5
Total	185,226,075	100.0%	1,729	100.0%	107,129	5.61%	323.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	4,076,358	2.2%	43	2.5%	94,799	4.26%	269.6
4.50% - 4.75%	7,596,560	4.1%	53	3.1%	143,331	4.68%	342.0
4.75% - 5.00%	15,670,753	8.5%	124	7.2%	126,377	4.88%	329.4
5.00% - 5.25%	20,422,747	11.0%	165	9.5%	123,774	5.16%	331.9
5.25% - 5.50%	29,344,979	15.8%	266	15.4%	110,319	5.38%	333.4
5.50% - 5.75%	36,456,357	19.7%	348	20.1%	104,760	5.61%	333.0
5.75% - 6.00%	28,489,880	15.4%	289	16.7%	98,581	5.89%	325.5
6.00% - 6.25%	21,457,351	11.6%	222	12.8%	96,655	6.12%	308.6
6.25% - 6.50%	12,343,562	6.7%	125	7.2%	98,748	6.34%	304.0
6.50% - 6.75%	4,293,120	2.3%	42	2.4%	102,217	6.62%	302.7
6.75% - 7.00%	2,329,739	1.3%	23	1.3%	101,293	6.85%	292.1
7.00% - 7.25%	1,706,140	0.9%	17	1.0%	100,361	7.09%	289.9
7.25% - 7.50%	678,207	0.4%	8	0.5%	84,776	7.40%	290.3
7.50% - >	360,321	0.2%	4	0.2%	90,080	7.67%	280.4
Total	185,226,075	100.0%	1,729	100.0%	107,129	5.61%	323.8

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	0.1%	78,683	6.00%	316.0
01-Jan-2012 - 30-Jun-2012	270,625	0.1%	1	0.1%	270,625	5.96%	333.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	91,889	0.0%	1	0.1%	91,889	4.55%	369.9
01-Jul-2013 - 31-Dec-2013	138,039	0.1%	2	0.1%	69,019	3.84%	405.6
01-Jan-2014 - 31-Dec-2014	915,633	0.5%	11	0.6%	83,239	5.20%	304.9
01-Jan-2015 - 31-Dec-2015	5,748,996	3.1%	63	3.6%	91,254	4.60%	276.3
01-Jan-2016 - 31-Dec-2016	74,759,059	40.4%	728	42.1%	102,691	5.58%	325.8
01-Jan-2017 - 31-Dec-2017	89,165,753	48.1%	815	47.1%	109,406	5.77%	328.0
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	14,057,397	7.6%	107	6.2%	131,378	5.20%	306.5
Total	185,226,075	100.0%	1,729	100.0%	107,129	5.61%	323.8

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	670,025	0.4%	5	0.3%	134,005	4.33%	41.1
01-Jan-2016 - 31-Dec-2017	478,734	0.3%	7	0.4%	68,391	5.08%	54.4
01-Jan-2018 - 31-Dec-2019	117,920	0.1%	2	0.1%	58,960	4.69%	81.7
01-Jan-2020 - 31-Dec-2021	316,054	0.2%	6	0.3%	52,676	5.15%	105.2
01-Jan-2022 - 31-Dec-2023	512,512	0.3%	8	0.5%	64,064	5.25%	123.7
01-Jan-2024 - 31-Dec-2025	402,529	0.2%	4	0.2%	100,632	4.60%	154.1
01-Jan-2026 - 31-Dec-2027	1,759,725	1.0%	19	1.1%	92,617	5.22%	177.2
01-Jan-2028 - 31-Dec-2029	3,656,309	2.0%	38	2.2%	96,219	5.84%	204.8
01-Jan-2030 - 31-Dec-2031	6,092,445	3.3%	56	3.2%	108,794	5.46%	222.2
01-Jan-2032 - 31-Dec-2033	4,174,716	2.3%	37	2.1%	112,830	5.03%	245.6
01-Jan-2034 - 31-Dec-2035	1,475,376	0.8%	17	1.0%	86,787	6.16%	274.9
01-Jan-2036 - 31-Dec-2037	19,454,190	10.5%	174	10.1%	111,806	5.98%	298.3
01-Jan-2038 - 31-Dec-2039	45,597,061	24.6%	480	27.8%	94,994	6.08%	323.0
01-Jan-2040 - 31-Dec-2041	70,960,572	38.3%	651	37.7%	109,002	5.55%	344.0
01-Jan-2042 - 31-Dec-2043	22,368,866	12.1%	174	10.1%	128,557	5.04%	366.4
01-Jan-2044 - 31-Dec-2045	6,761,206	3.7%	45	2.6%	150,249	4.62%	385.2
01-Jan-2046 - 31-Dec-2047	427,835	0.2%	6	0.3%	71,306	3.98%	409.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	185,226,075	100.0%	1,729	100.0%	107,129	5.61%	323.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,281,962	0.7%	27	1.7%	47,480	4.53%	251.6
60% - 70%	1,618,827	0.9%	13	0.8%	124,525	4.52%	304.7
70% - 80%	2,508,119	1.4%	19	1.2%	132,006	4.65%	249.0
80% - 90%	2,923,440	1.6%	24	1.5%	121,810	4.86%	300.7
90% - 100%	8,212,545	4.4%	68	4.4%	120,773	5.05%	297.2
100% - 110%	24,714,257	13.3%	184	11.9%	134,317	5.42%	315.0
110% - 120%	86,609,285	46.8%	730	47.1%	118,643	5.66%	329.2
120% - 130%	57,357,661	31.0%	486	31.3%	118,020	5.83%	330.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	185,226,075	100.0%	1,551	100.0%	119,424	5.61%	323.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	39,841,961	21.5%	308	19.9%	129,357	5.57%	327.0
Brandenburg	20,575,777	11.1%	151	9.7%	136,263	5.27%	320.2
Mecklenburg-Vorpommern	4,102,473	2.2%	29	1.9%	141,465	5.18%	304.8
Sachsen	89,931,466	48.6%	790	50.9%	113,837	5.72%	323.2
Sachsen-Anhalt	22,361,498	12.1%	209	13.5%	106,993	5.76%	325.0
Thüringen	8,412,900	4.5%	64	4.1%	131,452	5.26%	330.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	185,226,075	100.0%	1,551	100.0%	119,424	5.61%	323.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	44,858,943	24.2%	304	19.6%	147,562	97.04%	2.96%
Hochhaus/appartement	132,187,593	71.4%	1,203	77.6%	109,882	6.57%	93.43%
Mehrfamilienhaus	4,932,969	2.7%	26	1.7%	189,730	46.15%	53.85%
Zweifamilienhaus	2,651,524	1.4%	15	1.0%	176,768	93.33%	6.67%
Ladenwohnhäuser	456,883	0.2%	2	0.1%	228,441	100.00%	0.00%
unspecified	138,263	0.1%	1	0.1%	138,263	0.00%	100.00%
Total	185,226,075	100.0%	1,551	100.0%	119,424	25.92%	74.08%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,070,772	26.5%	617	39.8%	79,531	5.76%	314.1
100,000 - 150,000	77,591,200	41.9%	640	41.3%	121,236	5.65%	325.7
150,000 - 200,000	32,763,041	17.7%	194	12.5%	168,882	5.51%	328.9
200,000 - 250,000	13,412,533	7.2%	60	3.9%	223,542	5.33%	336.1
250,000 - 300,000	6,388,324	3.4%	24	1.5%	266,180	5.37%	341.6
300,000 - 350,000	3,224,421	1.7%	10	0.6%	322,442	5.38%	335.5
350,000 - 400,000	1,162,021	0.6%	3	0.2%	387,340	5.60%	285.8
400,000 - 450,000	422,909	0.2%	1	0.1%	422,909	5.88%	331.0
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%	42.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	679,563	0.4%	1	0.1%	679,563	4.65%	383.0
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	185,226,075	100.0%	1,551	100.0%	119,424	5.61%	323.8