

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

**Cashflow analysis for the period**

Total interest received	6,411,449	
Interest received on transaction accounts	(626)	
Net Post Foreclosure Proceeds	16,794	
Liquidity available	14,371,383	
Reserve account available	4,110,841	
Receivables under hedging arrangements	-	
Total funds available		24,909,840
Company management expenses	20,572	
MPT fee	148,504	
Administration fee	9,282	
Third party fees	154,034	
Liquidity Facility fee	4,278	
Payments under hedging arrangements	4,977,556	
Interest on the Notes	1,143,203	
PDL Repayment	1,245,458	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,702,886
Available after distribution of funds		17,206,954
Undrawn Liquidity Facility	14,371,383	
Reserve account funding	2,835,571	
Available liquidity		17,206,954
Net cashflow		-

**Collateral**

Starting current balance 1 February 2013	479,046,094.19	
To be disbursed per 1 February 2013	-	
Starting principal balance 1 February 2013	479,046,094.19	
Unused amount	-	
Principal (p)repayments	(3,803,766.89)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,245,457.77)	
Ending principal balance		473,996,870
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		473,996,870

**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	-	1,245,458	1,245,458	-
Total	-	1,245,458	1,245,458	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	3.45%	3.00%	1.99%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	384,090,042	81.0%	2952	81.9%
1 - 30	120,378	24,277,806	5.1%	172	4.8%
31 - 60	55,965	5,319,797	1.1%	37	1.0%
61 - 90	51,900	3,134,676	0.7%	27	0.7%
91 - 120	68,728	3,018,259	0.6%	21	0.6%
121-150	102,522	3,513,405	0.7%	24	0.7%
> 151	6,594,316	50,642,884	10.7%	372	10.3%
Total	6,993,810	473,996,870	100.0%	3,605	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	840,272	1,245,458	37,665	12,826,877

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 3,605  
Number of loans parts 4,218

	Weighted average	Minimum	Maximum
Loan size	131,483	4,062	670,863
Loan part size	112,375	3,195	670,863
Coupon	5.45%	3.76%	8.90%
Remaining maturity (months)	311.2	7	472
Remaining interest period (months)	56.9	1	170
Original interest period (months)	132.6	60	240
Seasoning (months)	73.3	58.6	99.9
Loan to Lending Value	107.8%	2.1%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	164,377,166.87	41.0%	34.68%
Owner occupied	309,619,702.66	59.0%	65.32%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	342,663,609	72.3%	3,147	74.6%	108,886	5.44%	326.7
Interest Only With Life Insurance Redemption	37,115,685	7.8%	312	7.4%	118,961	5.48%	256.5
Interest Only With Building Savings Account Redemp	37,633,697	7.9%	287	6.8%	131,128	5.37%	231.6
Interest Only	56,583,879	11.9%	472	11.2%	119,881	5.51%	331.2
<b>Total</b>	<b>473,996,870</b>	<b>100.0%</b>	<b>4,218</b>	<b>100.0%</b>	<b>112,375</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	1,063,962	0.2%	16	0.4%	66,498	4.76%	279.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	952,930	0.2%	14	0.3%	68,066	4.04%	383.7
97 - 108	369,539	0.1%	4	0.1%	92,385	4.88%	343.5
109 - 125	397,869,018	83.9%	3,618	85.8%	109,969	5.50%	316.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	73,741,420	15.6%	566	13.4%	130,285	5.19%	302.5
<b>Total</b>	<b>473,996,870</b>	<b>100.0%</b>	<b>4,218</b>	<b>100.0%</b>	<b>112,375</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%	10,256,644	2.2%	118	2.8%	86,921	4.22%	308.1
4.50% - 4.75%	32,777,028	6.9%	239	5.7%	137,142	4.67%	323.8
4.75% - 5.00%	64,193,287	13.5%	490	11.6%	131,007	4.88%	322.2
5.00% - 5.25%	67,321,096	14.2%	538	12.8%	125,132	5.14%	317.4
5.25% - 5.50%	89,989,570	19.0%	777	18.4%	115,817	5.38%	320.8
5.50% - 5.75%	85,626,852	18.1%	786	18.6%	108,940	5.62%	315.4
5.75% - 6.00%	52,700,602	11.1%	544	12.9%	96,876	5.88%	309.3
6.00% - 6.25%	35,540,110	7.5%	369	8.7%	96,315	6.13%	295.2
6.25% - 6.50%	19,158,546	4.0%	190	4.5%	100,834	6.35%	296.6
6.50% - 6.75%	8,859,320	1.9%	84	2.0%	105,468	6.61%	294.9
6.75% - 7.00%	4,011,724	0.8%	42	1.0%	95,517	6.85%	281.5
7.00% - 7.25%	2,141,321	0.5%	21	0.5%	101,968	7.09%	281.7
7.25% - 7.50%	946,427	0.2%	11	0.3%	86,039	7.35%	282.0
7.50% - >	474,343	0.1%	9	0.2%	52,705	7.86%	263.6
<b>Total</b>	<b>473,996,870</b>	<b>100.0%</b>	<b>4,218</b>	<b>100.0%</b>	<b>112,375</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-2013 - 30-Jun-2013	289,309	0.1%	5	0.1%	57,862	5.59%	282.5
01-Jul-2013 - 31-Dec-2013	839,060	0.2%	11	0.3%	76,278	3.98%	394.9
01-Jan-2014 - 31-Dec-2014	1,881,161	0.4%	18	0.4%	104,509	5.13%	315.6
01-Jan-2015 - 31-Dec-2015	14,516,055	3.1%	151	3.6%	96,133	4.56%	296.1
01-Jan-2016 - 31-Dec-2016	169,811,033	35.8%	1,561	37.0%	108,783	5.42%	316.7
01-Jan-2017 - 31-Dec-2017	212,900,159	44.9%	1,905	45.2%	111,759	5.62%	317.1
01-Jan-2018 - 31-Dec-2018	18,672	0.0%	1	0.0%	18,672	8.01%	273.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	73,741,420	15.6%	566	13.4%	130,285	5.19%	302.5
<b>Total</b>	<b>473,996,870</b>	<b>100.0%</b>	<b>4,218</b>	<b>100.0%</b>	<b>112,375</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-2012 - 31-Dec-2013	4,062	0.0%	1	0.0%	4,062	3.90%	10.0
01-Jan-2014 - 31-Dec-2015	360,448	0.1%	8	0.2%	45,056	4.27%	29.2
01-Jan-2016 - 31-Dec-2017	4,758,140	1.0%	39	0.9%	122,004	5.23%	48.6
01-Jan-2018 - 31-Dec-2019	453,925	0.1%	8	0.2%	56,741	4.65%	71.7
01-Jan-2020 - 31-Dec-2021	1,510,694	0.3%	19	0.5%	79,510	4.96%	97.8
01-Jan-2022 - 31-Dec-2023	1,664,090	0.4%	23	0.5%	72,352	5.18%	115.8
01-Jan-2024 - 31-Dec-2025	2,991,351	0.6%	26	0.6%	115,052	5.25%	145.3
01-Jan-2026 - 31-Dec-2027	6,523,156	1.4%	66	1.6%	98,836	5.25%	168.5
01-Jan-2028 - 31-Dec-2029	8,321,197	1.8%	79	1.9%	105,332	5.56%	194.9
01-Jan-2030 - 31-Dec-2031	15,706,370	3.3%	138	3.3%	113,814	5.38%	215.6
01-Jan-2032 - 31-Dec-2033	13,725,887	2.9%	121	2.9%	113,437	5.01%	236.5
01-Jan-2034 - 31-Dec-2035	5,638,799	1.2%	49	1.2%	115,078	5.62%	265.3
01-Jan-2036 - 31-Dec-2037	59,984,717	12.7%	488	11.6%	122,920	5.61%	288.4
01-Jan-2038 - 31-Dec-2039	76,640,647	16.2%	804	19.1%	95,324	6.09%	314.2
01-Jan-2040 - 31-Dec-2041	165,170,613	34.8%	1,497	35.5%	110,334	5.51%	336.1
01-Jan-2042 - 31-Dec-2043	87,344,825	18.4%	673	16.0%	129,784	5.00%	358.5
01-Jan-2044 - 31-Dec-2045	21,286,480	4.5%	154	3.7%	138,224	4.62%	377.3
01-Jan-2046 - 31-Dec-2047	1,858,162	0.4%	24	0.6%	77,423	3.92%	402.8
01-Jan-2048 - 31-Dec-2137	53,407	0.0%	1	0.0%	53,407	5.94%	475.0
<b>Total</b>	<b>473,996,870</b>	<b>100.0%</b>	<b>4,218</b>	<b>100.0%</b>	<b>112,375</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%	5,039,822	1.1%	88	2.4%	57,271	4.64%	257.1
60% - 70%	6,079,111	1.3%	57	1.6%	106,651	4.79%	287.6
70% - 80%	11,181,823	2.4%	92	2.6%	121,542	4.78%	310.2
80% - 90%	18,213,145	3.8%	140	3.9%	130,094	4.93%	289.6
90% - 100%	43,770,291	9.2%	315	6.7%	138,953	5.08%	304.6
100% - 110%	160,316,697	33.8%	1,142	31.7%	140,382	5.37%	326.5
110% - 120%	174,902,657	36.9%	1,311	36.4%	133,412	5.63%	311.3
120% - 130%	54,493,323	11.5%	460	12.8%	118,464	5.83%	312.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>473,996,870</b>	<b>100.0%</b>	<b>3,605</b>	<b>100.0%</b>	<b>131,483</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	65,419,830	13.8%	418	11.6%	156,507	5.36%	319.2
Bayern	53,090,202	11.2%	373	10.3%	142,333	5.37%	317.9
Berlin	37,869,624	8.0%	297	8.2%	127,507	5.57%	318.3
Brandenburg	19,981,023	4.2%	150	4.2%	133,207	5.27%	311.3
Bremen	2,388,357	0.5%	23	0.6%	103,842	5.40%	324.2
Hamburg	4,259,702	0.9%	32	0.9%	133,116	5.30%	312.7
Hessen	28,627,774	6.0%	187	5.2%	153,090	5.32%	322.0
Mecklenburg-Vorpommern	4,026,224	0.8%	29	0.8%	138,835	5.18%	296.0
Niedersachsen	27,146,497	5.7%	209	5.8%	129,888	5.30%	304.0
Nordrhein-Westfalen	67,756,776	14.3%	496	13.8%	136,606	5.35%	303.3
Rheinland-Pfalz	23,738,814	5.0%	164	4.5%	144,749	5.31%	309.6
Saarland	10,775,180	2.3%	82	2.3%	131,404	5.51%	311.9
Sachsen	87,362,751	18.4%	785	21.8%	111,290	5.72%	316.0
Sachsen-Anhalt	21,798,672	4.6%	206	5.7%	105,819	5.76%	316.8
Schleswig-Holstein	11,636,626	2.5%	91	2.5%	127,875	5.23%	319.7
Thüringen	8,118,837	1.7%	63	1.7%	128,870	5.25%	322.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>473,996,870</b>	<b>100.0%</b>	<b>3,605</b>	<b>100.0%</b>	<b>131,483</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	190,212,767	40.1%	1,245	34.5%	152,781	98.2%	1.8%
Hochhaus/apartment	225,321,275	47.5%	2,033	56.4%	110,832	31.2%	68.8%
Mehrfamilienhaus	34,114,881	7.2%	176	4.9%	193,835	70.5%	29.5%
Zweifamilienhaus	23,636,666	5.0%	147	4.1%	160,794	98.0%	2.0%
Laden/wohnhaus	574,917	0.1%	3	0.1%	191,639	100.0%	0.0%
unspecified	136,364	0.0%	1	0.0%	136,364	0.0%	100.0%
<b>Total</b>	<b>473,996,870</b>	<b>100.0%</b>	<b>3,605</b>	<b>100.0%</b>	<b>131,483</b>	<b>59.0%</b>	<b>41.0%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	90,305,708	19.1%	1,173	32.5%	76,987	5.61%	300.2
100,000 - 150,000	168,133,155	35.5%	1,365	37.9%	123,174	5.48%	315.0
150,000 - 200,000	106,409,419	22.4%	622	17.3%	171,076	5.39%	319.3
200,000 - 250,000	66,852,260	14.1%	302	8.4%	221,365	5.28%	323.2
250,000 - 300,000	27,172,393	5.7%	100	2.8%	271,724	5.37%	310.3
300,000 - 350,000	10,311,375	2.2%	32	0.9%	322,230	5.32%	327.0
350,000 - 400,000	1,896,223	0.4%	5	0.1%	379,245	5.46%	290.5
400,000 - 450,000	1,655,991	0.3%	4	0.1%	413,998	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	589,481	0.1%	1	0.0%	589,481	5.24%	150.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	670,863	0.1%	1	0.0%	670,863	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>473,996,870</b>	<b>100.0%</b>	<b>3,605</b>	<b>100.0%</b>	<b>131,483</b>	<b>5.45%</b>	<b>314.2</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,530  
Number of loans parts 1,706

	Weighted average	Minimum	Maximum
Loan size	117,096	10,132	670,863
Loan part size	105,016	9,427	670,863
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	312.9	18	408
Remaining interest period (months)	50.3	1	169
Original interest period (months)	126.1	60	240
Seasoning (months)	73.4	64.1	99.9
Loan to Foreclosure Value	111.9%	5.3%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	123,601,313.11	74.2%	68.99%
Owner occupied	55,555,817.88	25.8%	31.01%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	145,620,350	81.3%	1,385	81.2%	105,141	5.61%	323.5
Interest Only With Life Insurance Redemption	12,669,715	7.1%	130	7.6%	97,459	5.89%	254.8
Interest Only With Building Savings Account Redemp	7,352,871	4.1%	59	3.5%	124,625	5.36%	254.0
Interest Only	13,514,195	7.5%	132	7.7%	102,380	5.65%	325.1
<b>Total</b>	<b>179,157,131</b>	<b>100.0%</b>	<b>1,706</b>	<b>100.0%</b>	<b>105,016</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	522,297	0.3%	8	0.5%	65,287	4.72%	308.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	219,244	0.1%	3	0.2%	73,081	4.13%	382.1
97 - 108	154,838	0.1%	2	0.1%	77,419	5.32%	315.2
109 - 125	164,796,621	92.0%	1,589	93.1%	103,711	5.65%	317.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	13,464,131	7.5%	104	6.1%	129,463	5.20%	298.5
<b>Total</b>	<b>179,157,131</b>	<b>100.0%</b>	<b>1,706</b>	<b>100.0%</b>	<b>105,016</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%	3,440,555	1.9%	41	2.4%	83,916	4.25%	296.9
4.50% - 4.75%	7,432,673	4.1%	53	3.1%	140,239	4.68%	333.6
4.75% - 5.00%	15,254,720	8.5%	123	7.2%	124,022	4.88%	321.0
5.00% - 5.25%	19,839,749	11.1%	164	9.6%	120,974	5.16%	323.2
5.25% - 5.50%	28,306,174	15.8%	260	15.2%	108,870	5.38%	324.4
5.50% - 5.75%	35,685,891	19.9%	346	20.3%	103,138	5.61%	324.6
5.75% - 6.00%	27,601,207	15.4%	284	16.6%	97,187	5.89%	316.5
6.00% - 6.25%	20,736,963	11.6%	220	12.9%	94,259	6.13%	299.4
6.25% - 6.50%	11,823,710	6.6%	123	7.2%	96,128	6.34%	294.7
6.50% - 6.75%	4,228,773	2.4%	42	2.5%	100,685	6.62%	293.7
6.75% - 7.00%	2,315,615	1.3%	23	1.3%	100,688	6.85%	283.0
7.00% - 7.25%	1,571,789	0.9%	16	0.9%	98,237	7.08%	280.2
7.25% - 7.50%	560,675	0.3%	7	0.4%	80,096	7.40%	281.9
7.50% - >	358,437	0.2%	4	0.2%	89,609	7.67%	271.4
<b>Total</b>	<b>179,157,131</b>	<b>100.0%</b>	<b>1,706</b>	<b>100.0%</b>	<b>105,016</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-2013 - 30-Jun-2013	167,320	0.1%	2	0.1%	83,660	5.22%	336.1
01-Jul-2013 - 31-Dec-2013	128,753	0.1%	2	0.1%	64,376	3.84%	397.0
01-Jan-2014 - 31-Dec-2014	887,887	0.5%	11	0.6%	80,717	5.21%	299.0
01-Jan-2015 - 31-Dec-2015	4,856,564	2.7%	58	3.4%	83,734	4.60%	290.7
01-Jan-2016 - 31-Dec-2016	73,240,327	40.9%	723	42.4%	101,301	5.58%	317.0
01-Jan-2017 - 31-Dec-2017	86,412,150	48.2%	806	47.2%	107,211	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	13,464,131	7.5%	104	6.1%	129,463	5.20%	298.5
<b>Total</b>	<b>179,157,131</b>	<b>100.0%</b>	<b>1,706</b>	<b>100.0%</b>	<b>105,016</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-2014 - 31-Dec-2015	139,049	0.1%	4	0.2%	34,762	4.26%	29.6
01-Jan-2016 - 31-Dec-2017	453,374	0.3%	6	0.4%	75,562	5.14%	45.8
01-Jan-2018 - 31-Dec-2019	110,127	0.1%	2	0.1%	55,064	4.75%	72.9
01-Jan-2020 - 31-Dec-2021	296,825	0.2%	6	0.4%	49,471	5.17%	96.4
01-Jan-2022 - 31-Dec-2023	489,333	0.3%	8	0.5%	61,167	5.25%	114.7
01-Jan-2024 - 31-Dec-2025	389,078	0.2%	4	0.2%	97,270	4.57%	145.2
01-Jan-2026 - 31-Dec-2027	1,709,938	1.0%	19	1.1%	89,997	5.23%	168.2
01-Jan-2028 - 31-Dec-2029	3,571,731	2.0%	38	2.2%	93,993	5.84%	195.8
01-Jan-2030 - 31-Dec-2031	5,709,436	3.2%	54	3.2%	105,730	5.45%	213.2
01-Jan-2032 - 31-Dec-2033	3,900,803	2.2%	36	2.1%	108,356	5.03%	236.8
01-Jan-2034 - 31-Dec-2035	1,455,390	0.8%	17	1.0%	85,611	6.17%	265.9
01-Jan-2036 - 31-Dec-2037	19,037,026	10.6%	172	10.1%	110,680	5.96%	289.3
01-Jan-2038 - 31-Dec-2039	44,108,197	24.6%	474	27.8%	93,055	6.08%	314.0
01-Jan-2040 - 31-Dec-2041	68,949,265	38.5%	642	37.6%	107,398	5.55%	335.0
01-Jan-2042 - 31-Dec-2043	21,766,947	12.1%	173	10.1%	125,821	5.04%	357.4
01-Jan-2044 - 31-Dec-2045	6,648,756	3.7%	45	2.6%	147,750	4.62%	376.2
01-Jan-2046 - 31-Dec-2047	421,855	0.2%	6	0.4%	70,309	3.98%	400.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>179,157,131</b>	<b>100.0%</b>	<b>1,706</b>	<b>100.0%</b>	<b>105,016</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%	1,481,711	0.8%	31	2.0%	47,797	4.81%	260.4
60% - 70%	2,439,595	1.4%	20	1.3%	121,980	4.68%	293.1
70% - 80%	2,014,081	1.1%	20	1.3%	100,704	4.81%	288.1
80% - 90%	3,079,970	1.7%	30	2.0%	102,666	4.99%	274.4
90% - 100%	9,749,093	5.4%	81	5.3%	120,359	5.10%	297.4
100% - 110%	47,009,905	26.2%	386	25.2%	121,787	5.29%	321.5
110% - 120%	69,199,825	38.6%	586	38.3%	118,088	5.70%	317.1
120% - 130%	44,182,952	24.7%	376	24.6%	117,508	5.84%	319.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>179,157,131</b>	<b>100.0%</b>	<b>1,530</b>	<b>100.0%</b>	<b>117,096</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	37,869,624	21.1%	297	19.4%	127,507	5.57%	318.3
Brandenburg	19,981,023	11.2%	150	9.8%	133,207	5.27%	311.3
Mecklenburg-Vorpommern	4,026,224	2.2%	29	1.9%	138,835	5.18%	296.0
Sachsen	87,362,751	48.8%	785	51.3%	111,290	5.72%	316.0
Sachsen-Anhalt	21,798,672	12.2%	206	13.5%	105,819	5.76%	316.8
Thüringen	8,118,837	4.5%	63	4.1%	128,870	5.25%	322.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>179,157,131</b>	<b>100.0%</b>	<b>1,530</b>	<b>100.0%</b>	<b>117,096</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	43,486,864	24.3%	299	19.5%	145,441	97.32%	2.68%
Hochhaus/appartement	128,399,442	71.7%	1,189	77.7%	107,989	6.48%	93.52%
Mehrfamilienhaus	4,073,816	2.3%	24	1.6%	169,742	45.83%	54.17%
Zweifamilienhaus	2,615,393	1.5%	15	1.0%	174,360	93.33%	6.67%
Laden/wohnhaus	445,251	0.2%	2	0.1%	222,626	100.00%	0.00%
unspecified	136,364	0.1%	1	0.1%	136,364	0.00%	100.00%
<b>Total</b>	<b>179,157,131</b>	<b>100.0%</b>	<b>1,530</b>	<b>100.0%</b>	<b>117,096</b>	<b>25.82%</b>	<b>74.18%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	50,759,986	28.3%	643	42.0%	78,942	5.75%	306.1
100,000 - 150,000	74,058,623	41.3%	612	40.0%	121,011	5.64%	316.8
150,000 - 200,000	31,262,214	17.4%	185	12.1%	168,985	5.50%	322.0
200,000 - 250,000	12,379,283	6.9%	55	3.6%	225,078	5.30%	326.8
250,000 - 300,000	5,588,865	3.1%	21	1.4%	266,136	5.43%	328.5
300,000 - 350,000	2,895,795	1.6%	9	0.6%	321,755	5.33%	327.1
350,000 - 400,000	1,124,854	0.6%	3	0.2%	374,951	5.60%	276.6
400,000 - 450,000	416,649	0.2%	1	0.1%	416,649	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	670,863	0.4%	1	0.1%	670,863	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>179,157,131</b>	<b>100.0%</b>	<b>1,530</b>	<b>100.0%</b>	<b>117,096</b>	<b>5.61%</b>	<b>315.9</b>