

E-MAC DE 2007-I Investor Report November 2011 - Amended

Cashflow analysis for the period

Total interest received	6,412,050	
Interest received on transaction accounts	33,603	
Net Post Foreclosure Proceeds	68,354	
Liquidity available	15,290,977	
Reserve account available	10,593,183	
Receivables under hedging arrangements	-	
Total funds available		32,398,167
Company management expenses	1,452	
MPT fee	152,910	
Administration fee	9,557	
Third party fees	127,225	
Liquidity Facility fee	4,702	
Payments under hedging arrangements	3,289,112	=> Amended
Interest on the Notes	2,906,658	
PDL Repayment	1,138,079	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,629,695
Available after distribution of funds		24,768,473
Undrawn Liquidity Facility	15,290,977	
Reserve account funding	9,477,496	=> Amended
Available liquidity		24,768,473
Net cashflow		-

Collateral

Starting current balance 1st August 2011	509,699,235.17	
To be disbursed per 1 August 2011	-	
Starting principal balance 1 August 2011	509,699,235.17	
Unused amount	-	
Principal (p)repayments	(3,123,418.17)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,138,078.98)	
Ending principal balance		505,437,738
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		505,437,738

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	-	1,138,079	1,138,079	-
Total	-	1,138,079	1,138,079	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.72%	2.27%	1.54%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	416,053,310	82.3%	3115	83.1%
1 - 30	97,093	19,946,811	3.9%	145	3.9%
31 - 60	72,910	6,751,916	1.3%	48	1.3%
61 - 90	64,203	4,150,780	0.8%	25	0.7%
91 - 120	76,456	3,373,970	0.7%	25	0.7%
121-150	110,166	3,864,217	0.8%	25	0.7%
> 151	5,344,228	51,296,733	10.1%	367	9.8%
Total	5,765,057	505,437,738	100.0%	3,750	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	1,082,833	1,138,079	13,614	6,340,699

Characteristics

Amounts to be disbursed -

Number of loans 3,750
Number of loans parts 4,384

	Weighted average	Minimum	Maximum
Loan size	134,783	2,651	683,763
Loan part size	115,291	2,651	683,763
Coupon	5.45%	3.76%	8.90%
Remaining maturity (months)	328.8	25	490
Remaining interest period (months)	74.9	1	188
Original interest period (months)	132.6	60	240
Seasoning (months)	58.3	43.6	84.9
Loan to Lending Value	109.8%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	174,948,636.08	40.8%	34.61%
Owner occupied	330,489,101.94	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	366,616,090	72.5%	3,263	74.4%	112,356	5.44%	341.1
Interest Only With Life Insurance Redemption	40,352,104	8.0%	332	7.6%	121,542	5.47%	269.2
Interest Only With Building Savings Account Redemp	39,329,825	7.8%	299	6.8%	131,538	5.38%	247.6
Interest Only	59,139,719	11.7%	490	11.2%	120,693	5.49%	346.7
Total	505,437,738	100.0%	4,384	100.0%	115,291	5.45%	328.8

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	1,481,602	0.3%	19	0.4%	77,979	5.01%	305.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,129,251	0.2%	15	0.3%	75,283	4.03%	393.0
97 - 108	596,044	0.1%	6	0.1%	99,341	4.75%	367.2
109 - 125	423,223,858	83.7%	3,755	85.7%	112,709	5.50%	330.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	79,006,983	15.6%	589	13.4%	134,137	5.19%	317.0
Total	505,437,738	100.0%	4,384	100.0%	115,291	5.45%	328.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,693,707	2.3%	126	2.9%	92,807	4.23%	308.2
4.50% - 4.75%	34,748,269	6.9%	247	5.6%	140,681	4.67%	339.9
4.75% - 5.00%	68,004,661	13.5%	507	11.6%	134,131	4.88%	336.2
5.00% - 5.25%	72,386,317	14.3%	562	12.8%	128,801	5.14%	331.8
5.25% - 5.50%	96,416,528	19.1%	816	18.6%	118,158	5.38%	335.8
5.50% - 5.75%	90,270,912	17.9%	810	18.5%	111,446	5.62%	330.5
5.75% - 6.00%	55,629,554	11.0%	562	12.8%	98,985	5.88%	324.5
6.00% - 6.25%	37,536,040	7.4%	378	8.6%	99,302	6.13%	310.9
6.25% - 6.50%	21,412,235	4.2%	203	4.6%	105,479	6.35%	311.9
6.50% - 6.75%	9,220,685	1.8%	86	2.0%	107,217	6.61%	310.1
6.75% - 7.00%	4,055,275	0.8%	42	1.0%	96,554	6.85%	296.4
7.00% - 7.25%	2,387,958	0.5%	23	0.5%	103,824	7.09%	297.3
7.25% - 7.50%	1,193,916	0.2%	13	0.3%	91,840	7.37%	296.1
7.50% - >	481,679	0.1%	9	0.2%	53,520	7.86%	278.4
Total	505,437,738	100.0%	4,384	100.0%	115,291	5.45%	328.8

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	198,683	0.0%	2	0.0%	99,341	5.52%	239.8
01-Jan-2012 - 30-Jun-2012	400,975	0.1%	3	0.1%	133,658	5.80%	325.6
01-Jul-2012 - 31-Dec-2012	45,228	0.0%	1	0.0%	45,228	6.51%	217.0
01-Jan-2013 - 30-Jun-2013	127,505	0.0%	3	0.1%	42,502	4.44%	292.8
01-Jul-2013 - 31-Dec-2013	1,001,745	0.2%	12	0.3%	83,479	3.98%	405.8
01-Jan-2014 - 31-Dec-2014	1,929,499	0.4%	18	0.4%	107,194	5.13%	328.2
01-Jan-2015 - 31-Dec-2015	16,286,044	3.2%	163	3.7%	99,914	4.55%	302.1
01-Jan-2016 - 31-Dec-2016	179,441,010	35.5%	1,617	36.9%	110,972	5.43%	331.9
01-Jan-2017 - 31-Dec-2017	226,980,783	44.9%	1,975	45.1%	114,927	5.62%	332.0
01-Jan-2018 - 31-Dec-2018	19,282	0.0%	1	0.0%	19,282	8.01%	288.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	79,006,983	15.6%	589	13.4%	134,137	5.19%	317.0
Total	505,437,738	100.0%	4,384	100.0%	115,291	5.45%	328.8

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	15,143	0.0%	1	0.0%	15,143	3.90%	25.0
01-Jan-2014 - 31-Dec-2015	925,126	0.2%	9	0.2%	102,792	4.31%	46.1
01-Jan-2016 - 31-Dec-2017	4,813,050	1.0%	40	0.9%	120,326	5.22%	63.5
01-Jan-2018 - 31-Dec-2019	483,185	0.1%	8	0.2%	60,398	4.61%	96.6
01-Jan-2020 - 31-Dec-2021	1,590,022	0.3%	19	0.4%	83,685	4.94%	112.5
01-Jan-2022 - 31-Dec-2023	1,918,140	0.4%	24	0.5%	79,923	5.17%	130.7
01-Jan-2024 - 31-Dec-2025	3,194,997	0.6%	28	0.6%	114,107	5.26%	160.1
01-Jan-2026 - 31-Dec-2027	7,291,091	1.4%	70	1.6%	104,158	5.22%	183.5
01-Jan-2028 - 31-Dec-2029	8,842,342	1.7%	81	1.8%	109,165	5.56%	209.8
01-Jan-2030 - 31-Dec-2031	16,826,403	3.3%	145	3.3%	116,044	5.38%	230.6
01-Jan-2032 - 31-Dec-2033	14,755,220	2.9%	126	2.9%	117,105	5.00%	251.5
01-Jan-2034 - 31-Dec-2035	5,974,276	1.2%	51	1.2%	117,143	5.61%	280.5
01-Jan-2036 - 31-Dec-2037	63,786,042	12.6%	511	11.7%	124,826	5.61%	303.3
01-Jan-2038 - 31-Dec-2039	82,182,323	16.3%	834	19.0%	98,540	6.09%	329.1
01-Jan-2040 - 31-Dec-2041	175,541,620	34.7%	1,554	35.4%	112,961	5.51%	351.1
01-Jan-2042 - 31-Dec-2043	92,418,980	18.3%	696	15.9%	132,786	5.00%	373.5
01-Jan-2044 - 31-Dec-2045	22,717,772	4.5%	161	3.7%	141,104	4.62%	392.3
01-Jan-2046 - 31-Dec-2047	1,997,731	0.4%	24	0.5%	83,239	3.91%	417.3
01-Jan-2048 - 31-Dec-2137	164,275	0.0%	2	0.0%	82,138	5.64%	470.5
Total	505,437,738	100.0%	4,384	100.0%	115,291	5.45%	328.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	3,533,715	0.7%	68	1.8%	51,966	4.42%	257.0
60% - 70%	4,601,929	0.9%	41	1.1%	112,242	4.66%	293.9
70% - 80%	11,537,269	2.3%	88	2.3%	131,105	4.74%	314.3
80% - 90%	16,753,913	3.3%	127	3.4%	131,921	4.89%	309.1
90% - 100%	39,773,748	7.9%	270	7.2%	147,310	5.02%	317.9
100% - 110%	126,854,616	25.1%	837	22.3%	151,559	5.25%	337.3
110% - 120%	226,236,101	44.8%	1,678	44.7%	134,825	5.61%	329.7
120% - 130%	76,146,449	15.1%	641	17.1%	118,793	5.84%	329.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	505,437,738	100.0%	3,750	100.0%	134,783	5.45%	328.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	70,769,165	14.0%	445	11.9%	159,032	5.37%	334.4
Bayern	57,771,087	11.4%	398	10.6%	145,153	5.38%	331.3
Berlin	40,660,927	8.0%	313	8.3%	129,907	5.57%	332.6
Brandenburg	20,711,800	4.1%	151	4.0%	137,164	5.27%	326.0
Bremen	2,552,174	0.5%	25	0.7%	102,087	5.42%	336.0
Hamburg	4,762,675	0.9%	34	0.9%	140,079	5.23%	330.3
Hessen	31,558,899	6.2%	198	5.3%	159,388	5.33%	337.3
Mecklenburg-Vorpommern	4,131,813	0.8%	29	0.8%	142,476	5.18%	310.7
Niedersachsen	28,957,650	5.7%	219	5.8%	132,227	5.30%	318.6
Nordrhein-Westfalen	73,147,042	14.5%	526	14.0%	139,063	5.35%	319.1
Rheinland-Pfalz	25,131,353	5.0%	169	4.5%	148,706	5.31%	325.5
Saarland	11,194,817	2.2%	84	2.2%	133,272	5.51%	327.6
Sachsen	90,857,564	18.0%	793	21.1%	114,574	5.71%	329.2
Sachsen-Anhalt	22,496,169	4.5%	209	5.6%	107,637	5.76%	330.9
Schleswig-Holstein	12,267,640	2.4%	93	2.5%	131,910	5.23%	334.3
Thüringen	8,466,963	1.7%	64	1.7%	132,296	5.26%	336.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	505,437,738	100.0%	3,750	100.0%	134,783	5.45%	328.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	202,781,577	40.1%	1,296	34.6%	156,467	98.1%	1.9%
Hochhaus/apartment	239,704,774	47.4%	2,108	56.2%	113,712	31.5%	68.5%
Mehrfamilienhaus	37,214,595	7.4%	187	5.0%	199,009	70.1%	29.9%
Zweifamilienhaus	25,002,152	4.9%	155	4.1%	161,304	98.1%	1.9%
Laden/wohnhaus	595,464	0.1%	3	0.1%	198,488	100.0%	0.0%
unspecified	139,176	0.0%	1	0.0%	139,176	0.0%	100.0%
Total	505,437,738	100.0%	3,750	100.0%	134,783	59.2%	40.8%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	87,590,574	17.3%	1,126	30.0%	77,789	5.62%	314.4
100,000 - 150,000	178,192,707	35.3%	1,444	38.5%	123,402	5.49%	329.0
150,000 - 200,000	117,244,889	23.2%	685	18.3%	171,160	5.40%	333.0
200,000 - 250,000	72,722,856	14.4%	328	8.7%	221,716	5.28%	339.2
250,000 - 300,000	32,058,982	6.3%	118	3.1%	271,686	5.35%	331.5
300,000 - 350,000	11,350,854	2.2%	35	0.9%	324,310	5.29%	335.2
350,000 - 400,000	2,294,553	0.5%	6	0.2%	382,426	5.55%	308.8
400,000 - 450,000	1,689,542	0.3%	4	0.1%	422,385	5.29%	355.8
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	323.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	48.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	165.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	683,763	0.1%	1	0.0%	683,763	4.65%	389.0
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	505,437,738	100.0%	3,750	100.0%	134,783	5.45%	328.8

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,559
Number of loans parts 1,740

	Weighted average	Minimum	Maximum
Loan size	120,157	16,610	683,763
Loan part size	107,658	9,621	683,763
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	329.7	36	426
Remaining interest period (months)	68.2	1	187
Original interest period (months)	126.0	60	240
Seasoning (months)	58.5	49.1	84.9
Loan to Foreclosure Value	114.0%	10.3%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	129,144,530.39	74.1%	68.94%
Owner occupied	58,180,705.27	25.9%	31.06%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	152,195,206	81.2%	1,409	81.0%	108,016	5.61%	338.0
Interest Only With Life Insurance Redemption	13,588,765	7.3%	134	7.7%	101,409	5.63%	260.6
Interest Only With Building Savings Account Redemp	7,639,999	4.1%	61	3.5%	125,246	5.40%	268.7
Interest Only	13,901,265	7.4%	136	7.8%	102,215	5.64%	340.3
Total	187,325,236	100.0%	1,740	100.0%	107,658	5.61%	329.7

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	812,325	0.4%	9	0.5%	90,258	5.13%	328.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	232,715	0.1%	3	0.2%	77,572	4.12%	397.4
97 - 108	157,087	0.1%	2	0.1%	78,544	5.32%	330.2
109 - 125	171,936,267	91.8%	1,619	93.0%	106,199	5.65%	331.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,186,842	7.6%	107	6.1%	132,587	5.20%	312.3
Total	187,325,236	100.0%	1,740	100.0%	107,658	5.61%	329.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	4,129,681	2.2%	43	2.5%	96,039	4.26%	274.8
4.50% - 4.75%	7,654,628	4.1%	53	3.0%	144,427	4.68%	347.9
4.75% - 5.00%	15,798,960	8.4%	124	7.1%	127,411	4.88%	335.2
5.00% - 5.25%	20,537,545	11.0%	165	9.5%	124,470	5.16%	337.8
5.25% - 5.50%	30,044,272	16.0%	270	15.5%	111,275	5.38%	339.4
5.50% - 5.75%	36,837,947	19.7%	351	20.2%	104,951	5.61%	338.6
5.75% - 6.00%	28,725,909	15.3%	291	16.7%	98,714	5.89%	331.5
6.00% - 6.25%	21,657,674	11.6%	223	12.8%	97,121	6.13%	314.6
6.25% - 6.50%	12,405,542	6.6%	125	7.2%	99,244	6.34%	310.0
6.50% - 6.75%	4,439,436	2.4%	43	2.5%	103,243	6.62%	308.9
6.75% - 7.00%	2,336,719	1.2%	23	1.3%	101,596	6.85%	298.1
7.00% - 7.25%	1,714,236	0.9%	17	1.0%	100,837	7.09%	295.8
7.25% - 7.50%	681,277	0.4%	8	0.5%	85,160	7.40%	296.3
7.50% - >	361,210	0.2%	4	0.2%	90,303	7.67%	286.4
Total	187,325,236	100.0%	1,740	100.0%	107,658	5.61%	329.7

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	0.1%	78,683	6.00%	322.0
01-Jan-2012 - 30-Jun-2012	272,491	0.1%	1	0.1%	272,491	5.96%	339.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	92,565	0.0%	1	0.1%	92,565	4.55%	375.9
01-Jul-2013 - 31-Dec-2013	140,150	0.1%	2	0.1%	70,075	3.84%	411.5
01-Jan-2014 - 31-Dec-2014	925,267	0.5%	11	0.6%	84,115	5.20%	309.4
01-Jan-2015 - 31-Dec-2015	5,807,605	3.1%	63	3.6%	92,184	4.59%	281.6
01-Jan-2016 - 31-Dec-2016	75,642,015	40.4%	734	42.2%	103,055	5.58%	331.7
01-Jan-2017 - 31-Dec-2017	90,179,619	48.1%	820	47.1%	109,975	5.77%	334.0
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	14,186,842	7.6%	107	6.1%	132,587	5.20%	312.3
Total	187,325,236	100.0%	1,740	100.0%	107,658	5.61%	329.7

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	679,541	0.4%	5	0.3%	135,908	4.33%	47.0
01-Jan-2016 - 31-Dec-2017	484,970	0.3%	7	0.4%	69,281	5.06%	60.4
01-Jan-2018 - 31-Dec-2019	121,703	0.1%	2	0.1%	60,852	4.67%	87.5
01-Jan-2020 - 31-Dec-2021	323,253	0.2%	6	0.3%	53,875	5.14%	111.1
01-Jan-2022 - 31-Dec-2023	523,654	0.3%	8	0.5%	65,457	5.25%	129.7
01-Jan-2024 - 31-Dec-2025	407,087	0.2%	4	0.2%	101,772	4.60%	160.1
01-Jan-2026 - 31-Dec-2027	1,783,138	1.0%	19	1.1%	93,849	5.22%	183.2
01-Jan-2028 - 31-Dec-2029	3,695,701	2.0%	38	2.2%	97,255	5.84%	210.8
01-Jan-2030 - 31-Dec-2031	6,157,347	3.3%	56	3.2%	109,953	5.46%	228.2
01-Jan-2032 - 31-Dec-2033	4,394,013	2.3%	39	2.2%	112,667	5.05%	251.6
01-Jan-2034 - 31-Dec-2035	1,595,247	0.9%	18	1.0%	88,625	6.10%	281.4
01-Jan-2036 - 31-Dec-2037	19,505,301	10.4%	174	10.0%	112,099	5.98%	304.3
01-Jan-2038 - 31-Dec-2039	46,102,857	24.6%	484	27.8%	95,254	6.08%	329.0
01-Jan-2040 - 31-Dec-2041	71,772,912	38.3%	654	37.6%	109,745	5.55%	350.0
01-Jan-2042 - 31-Dec-2043	22,538,124	12.0%	175	10.1%	128,789	5.04%	372.4
01-Jan-2044 - 31-Dec-2045	6,809,602	3.6%	45	2.6%	151,324	4.62%	391.2
01-Jan-2046 - 31-Dec-2047	430,785	0.2%	6	0.3%	71,797	3.98%	415.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	187,325,236	100.0%	1,740	100.0%	107,658	5.61%	329.7

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,246,286	0.7%	25	1.6%	49,851	4.49%	256.9
60% - 70%	1,686,696	0.9%	14	0.9%	120,478	4.53%	304.7
70% - 80%	2,320,817	1.2%	16	1.0%	145,051	4.64%	254.3
80% - 90%	2,811,648	1.5%	24	1.5%	117,152	4.89%	303.3
90% - 100%	7,513,073	4.0%	62	4.0%	121,179	5.02%	307.7
100% - 110%	23,964,278	12.8%	173	11.1%	138,522	5.38%	318.4
110% - 120%	88,515,790	47.3%	744	47.7%	118,973	5.65%	335.1
120% - 130%	59,266,647	31.6%	501	32.1%	118,297	5.83%	335.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	187,325,236	100.0%	1,559	100.0%	120,157	5.61%	329.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	40,660,927	21.7%	313	20.1%	129,907	5.57%	332.6
Brandenburg	20,711,800	11.1%	151	9.7%	137,164	5.27%	326.0
Mecklenburg-Vorpommern	4,131,813	2.2%	29	1.9%	142,476	5.18%	310.7
Sachsen	90,857,564	48.5%	793	50.9%	114,574	5.71%	329.2
Sachsen-Anhalt	22,496,169	12.0%	209	13.4%	107,637	5.76%	330.9
Thüringen	8,466,963	4.5%	64	4.1%	132,296	5.26%	336.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	187,325,236	100.0%	1,559	100.0%	120,157	5.61%	329.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	45,130,173	24.1%	304	19.5%	148,455	97.04%	2.96%
Hochhaus/appartement	133,957,630	71.5%	1,211	77.7%	110,617	6.89%	93.31%
Mehrfamilienhaus	4,971,713	2.7%	26	1.7%	191,220	46.15%	53.85%
Zweifamilienhaus	2,664,068	1.4%	15	1.0%	177,605	93.33%	6.67%
Laden/wohnhaus	462,476	0.2%	2	0.1%	231,238	100.00%	0.00%
unspecified	139,176	0.1%	1	0.1%	139,176	0.00%	100.00%
Total	187,325,236	100.0%	1,559	100.0%	120,157	25.91%	74.09%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	48,828,718	26.1%	611	39.2%	79,916	5.76%	319.6
100,000 - 150,000	78,560,473	41.9%	647	41.5%	121,423	5.65%	331.5
150,000 - 200,000	33,814,842	18.1%	200	12.8%	169,074	5.51%	334.8
200,000 - 250,000	13,170,927	7.0%	59	3.8%	223,236	5.31%	343.9
250,000 - 300,000	6,919,334	3.7%	26	1.7%	266,128	5.39%	345.0
300,000 - 350,000	3,240,024	1.7%	10	0.6%	324,002	5.38%	341.4
350,000 - 400,000	1,169,958	0.6%	3	0.2%	389,986	5.60%	291.6
400,000 - 450,000	425,904	0.2%	1	0.1%	425,904	5.88%	337.0
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%	48.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	683,763	0.4%	1	0.1%	683,763	4.65%	389.0
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	187,325,236	100.0%	1,559	100.0%	120,157	5.61%	329.7