

E-MAC DE 2007-I Investor Report November 2012

Cashflow analysis for the period

Total interest received	6,513,696	
Interest received on transaction accounts	(688)	
Net Post Foreclosure Proceeds	67,732	
Liquidity available	14,718,545	
Reserve account available	5,349,395	
Receivables under hedging arrangements	-	
Total funds available		26,648,680
Company management expenses		
MPT fee	143,915	
Administration fee	8,995	
Third party fees	191,418	
Liquidity Facility fee	4,528	
Payments under hedging arrangements	4,946,091	
Interest on the Notes	1,238,359	
PDL Repayment	864,662	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,397,968
Available after distribution of funds		19,250,712
Undrawn Liquidity Facility	14,718,545	
Reserve account funding	4,532,167	
Available liquidity		19,250,712
Net cashflow		-

Collateral

Starting current balance 1 August 2012	490,618,183.28	
To be disbursed per 1 August 2012	-	
Starting principal balance 1 August 2012	490,618,183.28	
Unused amount	-	
Principal (p)repayments	(4,965,277.25)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(864,661.79)	
Ending principal balance		484,788,244
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		484,788,244

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	-	864,662	864,662	-
Total	-	864,662	864,662	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.99%	3.56%	1.85%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	394,958,691	81.5%	3001	82.2%
1 - 30	97,039	19,709,978	4.1%	141	3.9%
31 - 60	64,051	6,074,835	1.3%	44	1.2%
61 - 90	53,473	3,155,769	0.7%	25	0.7%
91 - 120	63,955	2,940,299	0.6%	25	0.7%
121-150	111,034	3,912,923	0.8%	26	0.7%
> 151	6,419,827	54,035,750	11.1%	388	10.6%
Total	6,809,380	484,788,244	100.0%	3,650	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	982,016	864,662	96,960	10,805,629

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 3,650
Number of loans parts 4,271

	Weighted average	Minimum	Maximum
Loan size	132,819	2,651	675,264
Loan part size	113,507	2,651	675,264
Coupon	5.44%	3.76%	8.90%
Remaining maturity (months)	316.9	13	478
Remaining interest period (months)	62.8	1	176
Original interest period (months)	132.5	60	240
Seasoning (months)	70.4	55.6	96.9
Loan to Lending Value	108.5%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	168,191,914.64	40.9%	34.69%
Owner occupied	316,596,329.60	59.1%	65.31%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	350,301,985	72.3%	3,181	74.5%	110,123	5.44%	329.4
Interest Only With Life Insurance Redemption	38,375,471	7.9%	318	7.4%	120,678	5.47%	256.5
Interest Only With Building Savings Account Redemp	38,193,467	7.9%	291	6.8%	131,249	5.37%	235.4
Interest Only	57,917,321	11.9%	481	11.3%	120,410	5.50%	334.5
Total	484,788,244	100.0%	4,271	100.0%	113,507	5.44%	316.9

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	1,075,844	0.2%	16	0.4%	67,240	4.76%	282.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	968,719	0.2%	14	0.3%	69,194	4.04%	383.9
97 - 108	421,225	0.1%	5	0.1%	84,245	4.84%	349.3
109 - 125	407,489,148	84.1%	3,667	85.9%	111,123	5.50%	318.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	74,833,309	15.4%	569	13.3%	131,517	5.19%	305.4
Total	484,788,244	100.0%	4,271	100.0%	113,507	5.44%	316.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,121,965	2.3%	123	2.9%	90,422	4.23%	296.8
4.50% - 4.75%	33,601,161	6.9%	243	5.7%	138,276	4.67%	327.1
4.75% - 5.00%	65,479,408	13.5%	495	11.6%	132,282	4.88%	324.7
5.00% - 5.25%	69,725,300	14.4%	551	12.9%	126,543	5.14%	320.6
5.25% - 5.50%	91,343,552	18.8%	784	18.4%	116,510	5.38%	323.8
5.50% - 5.75%	87,390,662	18.0%	796	18.6%	109,787	5.62%	318.7
5.75% - 6.00%	53,536,706	11.0%	547	12.8%	97,873	5.88%	312.5
6.00% - 6.25%	36,299,173	7.5%	371	8.7%	97,841	6.13%	298.5
6.25% - 6.50%	19,519,400	4.0%	192	4.5%	101,664	6.35%	299.2
6.50% - 6.75%	8,934,785	1.8%	84	2.0%	106,366	6.61%	297.9
6.75% - 7.00%	4,026,472	0.8%	42	1.0%	95,868	6.85%	284.4
7.00% - 7.25%	2,151,437	0.4%	21	0.5%	102,449	7.09%	284.7
7.25% - 7.50%	1,181,868	0.2%	13	0.3%	90,913	7.37%	284.1
7.50% - >	476,356	0.1%	9	0.2%	52,928	7.86%	266.5
Total	484,788,244	100.0%	4,271	100.0%	113,507	5.44%	316.9

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	78,683	0.0%	1	0.0%	78,683	6.00%	310.0
01-Jan-2013 - 30-Jun-2013	217,907	0.0%	4	0.1%	54,477	5.42%	272.5
01-Jul-2013 - 31-Dec-2013	850,210	0.2%	11	0.3%	77,292	3.98%	396.2
01-Jan-2014 - 31-Dec-2014	1,895,094	0.4%	18	0.4%	105,283	5.13%	317.8
01-Jan-2015 - 31-Dec-2015	15,491,800	3.2%	157	3.7%	98,674	4.55%	289.7
01-Jan-2016 - 31-Dec-2016	173,179,097	35.7%	1,578	36.9%	109,746	5.42%	319.9
01-Jan-2017 - 31-Dec-2017	218,223,131	45.0%	1,932	45.2%	112,952	5.62%	320.1
01-Jan-2018 - 31-Dec-2018	19,014	0.0%	1	0.0%	19,014	8.01%	276.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	74,833,309	15.4%	569	13.3%	131,517	5.19%	305.4
Total	484,788,244	100.0%	4,271	100.0%	113,507	5.44%	316.9

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	7,828	0.0%	1	0.0%	7,828	3.90%	13.0
01-Jan-2014 - 31-Dec-2015	889,920	0.2%	9	0.2%	98,880	4.31%	34.3
01-Jan-2016 - 31-Dec-2017	4,767,292	1.0%	39	0.9%	122,238	5.23%	51.6
01-Jan-2018 - 31-Dec-2019	464,620	0.1%	8	0.2%	58,077	4.64%	74.7
01-Jan-2020 - 31-Dec-2021	1,536,287	0.3%	19	0.4%	80,857	4.95%	100.7
01-Jan-2022 - 31-Dec-2023	1,692,618	0.3%	23	0.5%	73,582	5.17%	118.9
01-Jan-2024 - 31-Dec-2025	3,116,190	0.6%	28	0.7%	111,292	5.26%	148.2
01-Jan-2026 - 31-Dec-2027	6,857,905	1.4%	68	1.6%	100,852	5.22%	171.5
01-Jan-2028 - 31-Dec-2029	8,459,644	1.7%	80	1.9%	105,746	5.56%	197.8
01-Jan-2030 - 31-Dec-2031	15,988,900	3.3%	140	3.3%	114,206	5.38%	218.6
01-Jan-2032 - 31-Dec-2033	13,919,020	2.9%	121	2.8%	115,033	5.01%	239.5
01-Jan-2034 - 31-Dec-2035	5,680,780	1.2%	49	1.1%	115,934	5.62%	268.3
01-Jan-2036 - 31-Dec-2037	61,490,306	12.7%	496	11.6%	123,972	5.61%	291.4
01-Jan-2038 - 31-Dec-2039	78,076,616	16.1%	808	18.9%	96,629	6.09%	317.2
01-Jan-2040 - 31-Dec-2041	168,605,217	34.8%	1,517	35.5%	111,144	5.51%	339.1
01-Jan-2042 - 31-Dec-2043	89,491,486	18.5%	684	16.0%	130,836	5.00%	361.4
01-Jan-2044 - 31-Dec-2045	21,818,054	4.5%	156	3.7%	139,859	4.62%	380.3
01-Jan-2046 - 31-Dec-2047	1,871,794	0.4%	24	0.6%	77,991	3.92%	405.8
01-Jan-2048 - 31-Dec-2137	53,768	0.0%	1	0.0%	53,768	5.94%	478.0
Total	484,788,244	100.0%	4,271	100.0%	113,507	5.44%	316.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	4,331,191	0.9%	78	2.1%	55,528	4.48%	250.5
60% - 70%	5,324,864	1.1%	48	1.3%	110,935	4.71%	293.9
70% - 80%	11,390,280	2.3%	90	2.5%	126,559	4.78%	299.3
80% - 90%	18,358,121	3.8%	138	3.8%	133,030	4.90%	294.1
90% - 100%	42,288,870	8.7%	301	8.2%	140,495	5.06%	308.3
100% - 110%	152,869,773	31.5%	1,081	29.6%	141,415	5.34%	328.2
110% - 120%	182,772,003	37.7%	1,341	36.7%	136,295	5.62%	314.7
120% - 130%	67,453,141	13.9%	573	15.7%	117,719	5.83%	317.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	484,788,244	100.0%	3,650	100.0%	132,819	5.44%	316.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	67,576,814	13.9%	428	11.7%	157,890	5.36%	322.5
Bayern	54,952,455	11.3%	381	10.4%	144,232	5.37%	320.3
Berlin	38,815,383	8.0%	301	8.2%	128,955	5.58%	321.2
Brandenburg	20,383,445	4.2%	151	4.1%	134,990	5.27%	314.3
Bremen	2,434,573	0.5%	24	0.7%	101,441	5.39%	324.9
Hamburg	4,476,684	0.9%	33	0.9%	135,657	5.28%	317.1
Hessen	29,130,990	6.0%	189	5.2%	154,132	5.32%	325.0
Mecklenburg-Vorpommern	4,056,545	0.8%	29	0.8%	139,881	5.18%	298.9
Niedersachsen	27,919,645	5.8%	213	5.8%	131,078	5.30%	307.1
Nordrhein-Westfalen	69,325,485	14.3%	506	13.9%	137,007	5.35%	306.4
Rheinland-Pfalz	23,935,726	4.9%	164	4.5%	145,950	5.31%	312.5
Saarland	10,990,615	2.3%	83	2.3%	132,417	5.50%	315.5
Sachsen	88,682,348	18.3%	787	21.6%	112,684	5.71%	317.4
Sachsen-Anhalt	21,933,440	4.5%	206	5.6%	106,473	5.76%	319.7
Schleswig-Holstein	11,919,504	2.5%	92	2.5%	129,560	5.22%	322.8
Thüringen	8,254,592	1.7%	63	1.7%	131,025	5.26%	325.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	484,788,244	100.0%	3,650	100.0%	132,819	5.44%	316.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	194,215,084	40.1%	1,262	34.6%	153,895	98.1%	1.9%
Hochhaus/apartment	230,461,853	47.5%	2,055	56.3%	112,147	31.3%	68.7%
Mehrfamilienhaus	35,404,601	7.3%	181	5.0%	195,606	70.7%	29.3%
Zweifamilienhaus	23,987,438	4.9%	148	4.1%	162,077	98.0%	2.0%
Laden/wohnhaus	581,942	0.1%	3	0.1%	193,981	100.0%	0.0%
unspecified	137,326	0.0%	1	0.0%	137,326	0.0%	100.0%
Total	484,788,244	100.0%	3,650	100.0%	132,819	59.1%	40.9%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	89,058,268	18.4%	1,152	31.6%	77,308	5.61%	302.5
100,000 - 150,000	171,648,907	35.4%	1,392	38.1%	123,311	5.48%	317.8
150,000 - 200,000	109,282,118	22.5%	639	17.5%	171,021	5.40%	321.9
200,000 - 250,000	69,711,350	14.4%	315	8.6%	221,306	5.28%	326.4
250,000 - 300,000	29,080,871	6.0%	107	2.9%	271,784	5.37%	316.8
300,000 - 350,000	10,655,794	2.2%	33	0.9%	322,903	5.31%	327.5
350,000 - 400,000	1,905,563	0.4%	5	0.1%	381,113	5.46%	293.4
400,000 - 450,000	1,663,850	0.3%	4	0.1%	415,963	5.29%	343.8
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%	36.0
550,000 - 600,000	594,967	0.1%	1	0.0%	594,967	5.24%	153.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	675,264	0.1%	1	0.0%	675,264	4.65%	377.0
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	484,788,244	100.0%	3,650	100.0%	132,819	5.44%	316.9

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,537
Number of loans parts 1,713

	Weighted average	Minimum	Maximum
Loan size	118,494	12,340	675,264
Loan part size	106,320	9,494	675,264
Coupon	5.61%	3.80%	8.90%
Remaining maturity (months)	318.1	24	414
Remaining interest period (months)	56.3	1	175
Original interest period (months)	126.0	60	240
Seasoning (months)	70.5	61.1	96.9
Loan to Foreclosure Value	112.6%	7.1%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	125,857,259.35	74.2%	69.10%
Owner occupied	56,268,493.64	25.8%	30.90%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	148,025,576	81.3%	1,391	81.2%	106,417	5.61%	326.4
Interest Only With Life Insurance Redemption	13,231,404	7.3%	131	7.6%	101,003	5.64%	249.1
Interest Only With Building Savings Account Redemp	7,354,578	4.0%	59	3.4%	124,654	5.36%	257.0
Interest Only	13,514,195	7.4%	132	7.7%	102,380	5.65%	328.1
Total	182,125,753	100.0%	1,713	100.0%	106,320	5.61%	318.1

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	529,111	0.3%	8	0.5%	66,139	4.72%	311.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	222,239	0.1%	3	0.2%	74,080	4.13%	385.1
97 - 108	155,607	0.1%	2	0.1%	77,803	5.32%	318.2
109 - 125	167,567,420	92.0%	1,595	93.1%	105,058	5.65%	319.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	13,651,376	7.5%	105	6.1%	130,013	5.20%	301.3
Total	182,125,753	100.0%	1,713	100.0%	106,320	5.61%	318.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	4,003,279	2.2%	42	2.5%	95,316	4.26%	265.0
4.50% - 4.75%	7,495,019	4.1%	53	3.1%	141,415	4.68%	336.4
4.75% - 5.00%	15,385,995	8.4%	123	7.2%	125,089	4.88%	323.7
5.00% - 5.25%	20,109,968	11.0%	164	9.6%	122,622	5.16%	326.4
5.25% - 5.50%	28,763,678	15.8%	261	15.2%	110,206	5.38%	327.6
5.50% - 5.75%	36,032,131	19.8%	347	20.3%	103,839	5.61%	327.6
5.75% - 6.00%	27,871,014	15.3%	285	16.6%	97,793	5.89%	319.5
6.00% - 6.25%	21,180,207	11.6%	221	12.9%	95,838	6.13%	302.6
6.25% - 6.50%	12,093,207	6.6%	124	7.2%	97,526	6.34%	297.9
6.50% - 6.75%	4,254,185	2.3%	42	2.5%	101,290	6.62%	296.7
6.75% - 7.00%	2,322,515	1.3%	23	1.3%	100,979	6.85%	286.0
7.00% - 7.25%	1,580,088	0.9%	16	0.9%	98,756	7.08%	283.1
7.25% - 7.50%	675,068	0.4%	8	0.5%	84,384	7.40%	284.3
7.50% - >	359,398	0.2%	4	0.2%	89,849	7.67%	274.4
Total	182,125,753	100.0%	1,713	100.0%	106,320	5.61%	318.1

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 30-Jun-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	78,683	0.0%	1	0.1%	78,683	6.00%	310.0
01-Jan-2013 - 30-Jun-2013	91,198	0.1%	1	0.1%	91,198	4.55%	363.9
01-Jul-2013 - 31-Dec-2013	131,041	0.1%	2	0.1%	65,521	3.84%	399.9
01-Jan-2014 - 31-Dec-2014	898,073	0.5%	11	0.6%	81,643	5.20%	300.3
01-Jan-2015 - 31-Dec-2015	5,423,916	3.0%	59	3.4%	91,931	4.58%	268.5
01-Jan-2016 - 31-Dec-2016	73,854,820	40.6%	723	42.2%	102,151	5.58%	319.9
01-Jan-2017 - 31-Dec-2017	87,996,646	48.3%	811	47.3%	108,504	5.77%	322.2
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	13,651,376	7.5%	105	6.1%	130,013	5.20%	301.3
Total	182,125,753	100.0%	1,713	100.0%	106,320	5.61%	318.1

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-2023	-	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	660,293	0.4%	5	0.3%	132,059	4.32%	35.2
01-Jan-2016 - 31-Dec-2017	457,757	0.3%	6	0.4%	76,293	5.13%	48.7
01-Jan-2018 - 31-Dec-2019	114,062	0.1%	2	0.1%	57,031	4.72%	75.8
01-Jan-2020 - 31-Dec-2021	304,479	0.2%	6	0.4%	50,747	5.16%	99.2
01-Jan-2022 - 31-Dec-2023	501,075	0.3%	8	0.5%	62,634	5.25%	117.7
01-Jan-2024 - 31-Dec-2025	393,982	0.2%	4	0.2%	98,496	4.58%	148.2
01-Jan-2026 - 31-Dec-2027	1,734,522	1.0%	19	1.1%	91,291	5.23%	171.2
01-Jan-2028 - 31-Dec-2029	3,613,209	2.0%	38	2.2%	95,084	5.84%	198.8
01-Jan-2030 - 31-Dec-2031	5,777,629	3.2%	54	3.2%	106,997	5.45%	216.2
01-Jan-2032 - 31-Dec-2033	3,956,356	2.2%	36	2.1%	109,899	5.03%	239.8
01-Jan-2034 - 31-Dec-2035	1,465,678	0.8%	17	1.0%	86,216	6.16%	268.9
01-Jan-2036 - 31-Dec-2037	19,231,162	10.6%	173	10.1%	111,163	5.37%	292.2
01-Jan-2038 - 31-Dec-2039	44,863,449	24.6%	476	27.8%	94,251	6.08%	317.0
01-Jan-2040 - 31-Dec-2041	69,870,715	38.4%	645	37.7%	108,327	5.55%	338.0
01-Jan-2042 - 31-Dec-2043	22,058,392	12.1%	173	10.1%	127,505	5.05%	360.4
01-Jan-2044 - 31-Dec-2045	6,697,869	3.7%	45	2.6%	148,842	4.62%	379.2
01-Jan-2046 - 31-Dec-2047	424,924	0.2%	6	0.4%	70,821	3.98%	403.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
Total	182,125,753	100.0%	1,713	100.0%	106,320	5.61%	318.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,198,345	0.7%	25	1.6%	47,934	4.53%	250.4
60% - 70%	2,016,788	1.1%	16	1.0%	126,049	4.55%	303.4
70% - 80%	2,560,088	1.4%	20	1.3%	128,004	4.70%	232.1
80% - 90%	2,636,073	1.4%	24	1.6%	109,836	4.91%	291.0
90% - 100%	9,622,220	5.3%	81	5.3%	118,793	5.09%	293.2
100% - 110%	39,531,182	21.7%	327	21.3%	120,890	5.52%	320.4
110% - 120%	70,604,960	38.8%	583	37.0%	121,106	5.67%	321.3
120% - 130%	53,956,096	29.6%	461	30.0%	117,041	5.83%	324.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	182,125,753	100.0%	1,537	100.0%	118,494	5.61%	318.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	38,815,383	21.3%	301	19.6%	128,955	5.58%	321.2
Brandenburg	20,383,445	11.2%	151	9.8%	134,990	5.27%	314.3
Mecklenburg-Vorpommern	4,056,545	2.2%	29	1.9%	139,881	5.18%	298.9
Sachsen	88,682,348	48.7%	787	51.2%	112,684	5.71%	317.4
Sachsen-Anhalt	21,933,440	12.0%	206	13.4%	106,473	5.76%	319.7
Thüringen	8,254,592	4.5%	63	4.1%	131,025	5.26%	325.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	182,125,753	100.0%	1,537	100.0%	118,494	5.61%	318.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	44,059,843	24.2%	300	19.5%	146,866	97.33%	2.67%
Hochhaus/appartement	130,224,503	71.5%	1,194	77.7%	109,066	6.53%	93.47%
Mehrfamilienhaus	4,624,072	2.5%	25	1.6%	184,963	44.00%	56.00%
Zweifamilienhaus	2,628,867	1.4%	15	1.0%	175,258	93.33%	6.67%
Laden/wohnhaus	451,143	0.2%	2	0.1%	225,571	100.00%	0.00%
unspecified	137,326	0.1%	1	0.1%	137,326	0.00%	100.00%
Total	182,125,753	100.0%	1,537	100.0%	118,494	25.83%	74.17%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,919,197	27.4%	628	40.9%	79,489	5.75%	308.6
100,000 - 150,000	75,857,891	41.7%	626	40.7%	121,179	5.65%	319.5
150,000 - 200,000	31,983,541	17.6%	189	12.3%	169,225	5.50%	325.3
200,000 - 250,000	12,583,624	6.9%	56	3.6%	224,708	5.33%	329.1
250,000 - 300,000	6,131,576	3.4%	23	1.5%	266,590	5.37%	334.9
300,000 - 350,000	2,910,067	1.6%	9	0.6%	323,341	5.33%	329.9
350,000 - 400,000	1,133,477	0.6%	3	0.2%	377,826	5.60%	279.3
400,000 - 450,000	419,825	0.2%	1	0.1%	419,825	5.88%	325.0
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%	36.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	675,264	0.4%	1	0.1%	675,264	4.65%	377.0
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	182,125,753	100.0%	1,537	100.0%	118,494	5.61%	318.1