

E-MAC DE 2007-I Investor Report November 2019

Cashflow analysis for the period

| | | |
|---|-----------|-----------|
| Total interest received | 837,761 | |
| Interest received on transaction accounts | (221) | |
| Net Post Foreclosure Proceeds | 252,825 | |
| Liquidity available | 3,554,819 | |
| Reserve account available | - | |
| Receivables under hedging arrangements | 372,915 | |
| Total funds available | | 5,018,099 |
| Company management expenses | 3,037 | |
| MPT fee | 96,304 | |
| Administration fee | 10,588 | |
| Third party fees | 273,633 | |
| Liquidity Facility fee | 1,842 | |
| Payments under hedging arrangements | 370,712 | |
| Interest on the Notes | 129,862 | |
| Class C PDL Repayment | 577,301 | |
| Class D PDL Repayment | - | |
| Class E PDL Repayment | - | |
| Redemption on Class F Notes | - | |
| Deferred Purchase Price Instalment | - | |
| Total funds distributed | | 1,463,279 |
| Available after distribution of funds | | 3,554,819 |
| Undrawn Liquidity Facility | 3,554,819 | |
| Reserve account funding | - | |
| Available liquidity | | 3,554,819 |
| Net cashflow | | - |

Collateral

| | | |
|---|-------------|------------|
| Starting current balance 1 August 2019 | 86,513,313 | |
| To be disbursed per 1 August 2019 | - | |
| Starting principal balance 1 August 2019 | 86,513,313 | |
| Unused amount | - | |
| Principal (p)repayments | (3,093,433) | |
| Loans re-assigned to Seller | - | |
| Further Advances bought (incl. amounts to be disbursed) | - | |
| Losses for the period | (148,504) | |
| Ending principal balance | | 83,271,376 |
| Balance Reset Participation | | - |
| Total balance E-MAC DE 2007-I | | 83,271,376 |

Principal Deficiency Ledger

| | Start balance | New Losses This Period | Repayment from Interest Available Amount | End balance |
|-------------|---------------|------------------------|--|-------------|
| Class A1/A2 | - | - | - | - |
| Class B | - | - | - | - |
| Class C | 9,780,668 | 148,504 | 577,301 | 9,351,870 |
| Class D | 13,900,000 | - | - | 13,900,000 |
| Class E | 8,300,000 | - | - | 8,300,000 |
| Total | 31,980,668 | 148,504 | 577,301 | 31,551,870 |

Performance

| | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 19.47% | 11.96% | 14.53% |

| Delinquent payments | Delinquent amount | Principal | As percentage of | | |
|---------------------|-------------------|------------|------------------|-----------------|--------|
| | | | total | Number of loans | |
| Current | - | 62,089,214 | 74.6% | 613 | 77.9% |
| 1 - 30 | 45,598 | 9,724,776 | 11.7% | 85 | 10.8% |
| 31 - 60 | 19,804 | 3,002,908 | 3.6% | 24 | 3.0% |
| 61 - 90 | 12,259 | 1,035,104 | 1.2% | 10 | 1.3% |
| 91 - 120 | 7,123 | 398,851 | 0.5% | 4 | 0.5% |
| 121-150 | 5,673 | 256,046 | 0.3% | 2 | 0.3% |
| > 151 | 1,226,905 | 6,764,477 | 8.1% | 49 | 6.2% |
| Total | 1,317,362 | 83,271,376 | 100.0% | 787 | 100.0% |

| | Last period | This period | Net Recoveries | Total |
|----------------------------|-------------|-------------|----------------|------------|
| Aggregate principal losses | 316,433 | 148,504 | 137,176 | 55,275,889 |

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 787
Number of loan parts 917

| | Weighted average | Minimum | Maximum |
|------------------------------------|------------------|---------|---------|
| Loan size | 105,809 | 2,858 | 371,428 |
| Loan part size | 90,808 | 2,858 | 371,428 |
| Coupon | 3.68% | 2.70% | 6.51% |
| Remaining maturity (months) | 306.1 | 9 | 567 |
| Remaining interest period (months) | 24.1 | 1 | 94 |
| Original interest period (months) | 62.8 | 6 | 240 |
| Seasoning (months) | 151.2 | 144.1 | 175.5 |
| Loan to Lending Value | 98.5% | 6.7% | 129.2% |

| | Value | As % of number of loans | As % Outstanding principal amount |
|-----------------------|---------------|-------------------------|-----------------------------------|
| Investment properties | 36,943,272.27 | 50.4% | 44.36% |
| Owner occupied | 46,328,103.74 | 49.6% | 55.64% |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity | 70,276,942 | 84.4% | 789 | 86.0% | 89,071 | 3.64% | 317.3 |
| Interest Only With Life Insurance Redemption | 4,767,053 | 5.7% | 58 | 6.3% | 82,191 | 3.69% | 233.1 |
| Interest Only With Building Savings Account Redem | 7,692,356 | 9.2% | 64 | 7.0% | 120,193 | 3.92% | 251.8 |
| Interest Only | 535,025 | 0.6% | 6 | 0.7% | 89,171 | 4.95% | 259.7 |
| Total | 83,271,376 | 100.0% | 917 | 100.0% | 90,808 | 3.68% | 306.1 |

| Interest term | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0 - 12 | 12,810,798 | 15.4% | 133 | 14.5% | 96,322 | 4.19% | 303.7 |
| 13 - 24 | 23,217,380 | 27.9% | 261 | 28.5% | 88,955 | 2.70% | 349.1 |
| 25 - 36 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 37 - 48 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 49 - 60 | 33,035,491 | 39.7% | 377 | 41.1% | 87,627 | 3.44% | 315.0 |
| 61 - 72 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 73 - 84 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 85 - 96 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 97 - 108 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 109 - 125 | 2,314,892 | 2.8% | 24 | 2.6% | 96,454 | 5.74% | 236.2 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | 11,892,816 | 14.3% | 122 | 13.3% | 97,482 | 5.32% | 213.2 |
| Total | 83,271,376 | 100.0% | 917 | 100.0% | 90,808 | 3.68% | 306.1 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 4.50% | 68,230,911 | 81.9% | 763 | 83.2% | 89,425 | 3.31% | 325.5 |
| 4.50% - 4.75% | 724,561 | 0.9% | 9 | 1.0% | 80,507 | 4.70% | 172.7 |
| 4.75% - 5.00% | 2,846,647 | 3.4% | 31 | 3.4% | 91,827 | 4.90% | 219.4 |
| 5.00% - 5.25% | 2,659,266 | 3.2% | 27 | 2.9% | 98,491 | 5.13% | 228.2 |
| 5.25% - 5.50% | 4,057,556 | 4.9% | 39 | 4.3% | 104,040 | 5.39% | 222.4 |
| 5.50% - 5.75% | 2,179,257 | 2.6% | 21 | 2.3% | 103,774 | 5.65% | 225.4 |
| 5.75% - 6.00% | 1,082,314 | 1.3% | 13 | 1.4% | 83,255 | 5.88% | 208.6 |
| 6.00% - 6.25% | 800,616 | 1.0% | 9 | 1.0% | 88,957 | 6.09% | 193.7 |
| 6.25% - 6.50% | 458,447 | 0.6% | 4 | 0.4% | 114,612 | 6.34% | 201.2 |
| 6.50% - 6.75% | 231,801 | 0.3% | 1 | 0.1% | 231,801 | 6.51% | 228.0 |
| 6.75% - 7.00% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.00% - 7.25% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.25% - 7.50% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.50% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 83,271,376 | 100.0% | 917 | 100.0% | 90,808 | 3.68% | 306.1 |

| Interest reset date | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2015 - 31-Dec-2017 | 2,314,892 | 2.8% | 24 | 2.6% | 96,454 | 5.74% | 236.2 |
| 01-Jan-2018 - 31-Dec-2018 | 228,450 | 0.3% | 3 | 0.3% | 76,150 | 3.82% | 301.1 |
| 01-Jan-2019 - 31-Dec-2019 | 6,807,930 | 8.2% | 70 | 7.6% | 97,256 | 4.00% | 317.5 |
| 01-Jan-2020 - 31-Dec-2020 | 15,574,594 | 18.7% | 180 | 19.6% | 86,526 | 3.47% | 307.7 |
| 01-Jan-2021 - 31-Dec-2021 | 30,468,051 | 36.6% | 330 | 36.0% | 92,327 | 3.26% | 329.6 |
| 01-Jan-2022 - 31-Dec-2022 | 21,876,532 | 26.3% | 244 | 26.6% | 89,658 | 3.90% | 289.7 |
| 01-Jan-2023 - 31-Dec-2023 | 1,312,054 | 1.6% | 12 | 1.3% | 109,338 | 3.60% | 299.4 |
| 01-Jan-2024 - 31-Dec-2024 | 1,475,570 | 1.8% | 17 | 1.9% | 86,798 | 3.49% | 336.3 |
| 01-Jan-2025 - 31-Dec-2025 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2026 - 31-Dec-2026 | 713,553 | 0.9% | 10 | 1.1% | 71,355 | 5.09% | 216.2 |
| 01-Jan-2027 - 31-Dec-2027 | 2,499,750 | 3.0% | 27 | 2.9% | 92,583 | 5.21% | 197.6 |
| 01-Jan-2028 - 31-Dec-2111 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 83,271,376 | 100.0% | 917 | 100.0% | 90,808 | 3.68% | 306.1 |

| 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 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2014 - 31-Dec-2015 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2016 - 31-Dec-2017 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2018 - 31-Dec-2019 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2020 - 31-Dec-2021 | 331,458 | 0.4% | 4 | 0.4% | 82,865 | 5.34% | 23.2 |
| 01-Jan-2022 - 31-Dec-2023 | 192,555 | 0.2% | 6 | 0.7% | 32,093 | 3.70% | 38.7 |
| 01-Jan-2024 - 31-Dec-2025 | 290,451 | 0.3% | 8 | 0.9% | 36,306 | 4.36% | 68.6 |
| 01-Jan-2026 - 31-Dec-2027 | 964,266 | 1.2% | 18 | 2.0% | 53,570 | 4.32% | 92.7 |
| 01-Jan-2028 - 31-Dec-2029 | 1,378,653 | 1.7% | 18 | 2.0% | 76,592 | 4.34% | 115.6 |
| 01-Jan-2030 - 31-Dec-2031 | 1,901,607 | 2.3% | 28 | 3.1% | 67,915 | 4.22% | 136.8 |
| 01-Jan-2032 - 31-Dec-2033 | 2,189,371 | 2.6% | 24 | 2.6% | 91,224 | 4.33% | 161.6 |
| 01-Jan-2034 - 31-Dec-2035 | 3,027,277 | 3.6% | 39 | 4.3% | 77,622 | 3.51% | 188.8 |
| 01-Jan-2036 - 31-Dec-2037 | 7,676,052 | 9.2% | 77 | 8.4% | 99,689 | 3.93% | 209.1 |
| 01-Jan-2038 - 31-Dec-2039 | 2,739,738 | 3.3% | 36 | 3.9% | 76,104 | 4.24% | 232.2 |
| 01-Jan-2040 - 31-Dec-2041 | 5,163,614 | 6.2% | 55 | 6.0% | 93,884 | 4.81% | 258.3 |
| 01-Jan-2042 - 31-Dec-2043 | 7,221,763 | 8.7% | 72 | 7.9% | 100,302 | 4.10% | 282.0 |
| 01-Jan-2044 - 31-Dec-2045 | 6,319,082 | 7.6% | 61 | 6.7% | 103,575 | 3.76% | 307.2 |
| 01-Jan-2046 - 31-Dec-2047 | 12,356,752 | 14.8% | 120 | 13.1% | 102,973 | 3.84% | 325.8 |
| 01-Jan-2048 - 31-Dec-2137 | 31,519,736 | 37.9% | 351 | 38.3% | 89,800 | 3.08% | 394.6 |
| Total | 83,271,376 | 100.0% | 917 | 100.0% | 90,808 | 3.68% | 306.1 |

| Loan to Lending Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-----------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0% - 60% | 2,605,253 | 3.1% | 49 | 6.2% | 53,168 | 3.92% | 192.5 |
| 60% - 70% | 1,902,099 | 2.3% | 26 | 3.3% | 73,158 | 4.19% | 222.0 |
| 70% - 80% | 3,739,928 | 4.5% | 46 | 5.8% | 81,303 | 3.92% | 216.3 |
| 80% - 90% | 6,937,517 | 8.3% | 66 | 8.4% | 105,114 | 3.80% | 258.1 |
| 90% - 100% | 25,712,385 | 30.9% | 235 | 29.9% | 109,414 | 3.62% | 328.2 |
| 100% - 110% | 31,845,544 | 38.2% | 284 | 36.1% | 112,132 | 3.46% | 341.4 |
| 110% - 120% | 8,492,222 | 10.2% | 66 | 8.4% | 128,670 | 4.15% | 259.5 |
| 120% - 130% | 2,036,428 | 2.4% | 15 | 1.9% | 135,762 | 4.44% | 219.5 |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 83,271,376 | 100.0% | 787 | 100.0% | 105,809 | 3.68% | 306.1 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| Baden-Württemberg | 8,183,621 | 9.8% | 61 | 7.8% | 134,158 | 3.60% | 315.6 |
| Bayern | 5,814,258 | 7.0% | 48 | 6.1% | 121,130 | 3.64% | 302.9 |
| Berlin | 5,008,825 | 6.0% | 47 | 6.0% | 106,571 | 3.62% | 325.4 |
| Brandenburg | 2,315,741 | 2.8% | 22 | 2.8% | 105,261 | 3.84% | 265.7 |
| Bremen | 441,484 | 0.5% | 4 | 0.5% | 110,371 | 3.88% | 328.1 |
| Hamburg | 295,289 | 0.4% | 3 | 0.4% | 98,430 | 3.86% | 299.1 |
| Hessen | 4,826,247 | 5.8% | 37 | 4.7% | 130,439 | 3.86% | 294.9 |
| Mecklenburg-Vorpommern | 1,027,795 | 1.2% | 8 | 1.0% | 128,474 | 3.74% | 310.8 |
| Niedersachsen | 4,474,572 | 5.4% | 45 | 5.7% | 99,435 | 4.04% | 262.5 |
| Nordrhein-Westfalen | 12,270,865 | 14.7% | 109 | 13.9% | 112,577 | 4.02% | 280.9 |
| Rheinland-Pfalz | 3,217,681 | 3.9% | 29 | 3.7% | 110,955 | 3.97% | 299.1 |
| Saarland | 2,375,829 | 2.9% | 20 | 2.5% | 118,791 | 3.81% | 280.8 |
| Sachsen | 22,840,547 | 27.4% | 245 | 31.1% | 93,227 | 3.39% | 329.4 |
| Sachsen-Anhalt | 7,228,572 | 8.7% | 81 | 10.3% | 89,242 | 3.47% | 310.5 |
| Schleswig-Holstein | 1,573,728 | 1.9% | 16 | 2.0% | 98,358 | 4.49% | 281.8 |
| Thüringen | 1,376,322 | 1.7% | 12 | 1.5% | 114,694 | 3.50% | 331.9 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 83,271,376 | 100.0% | 787 | 100.0% | 105,809 | 3.68% | 306.1 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
|----------------------|-------------------|------------------------|-----------------|------------------------|-------------------|----------------|---------------------|
| Einfamilienhaus | 30,180,137 | 36.2% | 242 | 30.7% | 124,711 | 98.3% | 1.7% |
| Hochhaus/appartement | 42,860,804 | 51.5% | 472 | 60.0% | 90,807 | 18.9% | 81.1% |
| Mehrfamilienhaus | 6,038,945 | 7.3% | 39 | 5.0% | 154,845 | 79.5% | 20.5% |
| Zweifamilienhaus | 4,068,668 | 4.9% | 33 | 4.2% | 123,293 | 97.0% | 3.0% |
| Laden/wohnhhaus | - | 0.0% | - | 0.0% | - | 0.0% | 100.0% |
| unspecified | 122,822 | 0.1% | 1 | 0.1% | 122,822 | 0.0% | 100.0% |
| Total | 83,271,376 | 100.0% | 787 | 100.0% | 105,809 | 49.6% | 50.4% |

| Loansize | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| - 100,000 | 29,458,268 | 35.4% | 417 | 53.0% | 70,643 | 3.59% | 295.4 |
| 100,000 - 150,000 | 28,406,330 | 34.1% | 236 | 30.0% | 120,366 | 3.72% | 314.3 |
| 150,000 - 200,000 | 15,922,545 | 19.1% | 93 | 11.8% | 171,210 | 3.74% | 310.1 |
| 200,000 - 250,000 | 7,502,760 | 9.0% | 34 | 4.3% | 220,669 | 3.89% | 309.3 |
| 250,000 - 300,000 | 1,301,060 | 1.6% | 5 | 0.6% | 260,212 | 3.09% | 288.7 |
| 300,000 - 350,000 | 308,985 | 0.4% | 1 | 0.1% | 308,985 | 2.70% | 334.0 |
| 350,000 - 400,000 | 371,428 | 0.4% | 1 | 0.1% | 371,428 | 4.20% | 318.0 |
| 400,000 - 450,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 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 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 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 | 83,271,376 | 100.0% | 787 | 100.0% | 105,809 | 3.68% | 306.1 |

Summary - East Germany

Characteristics

| | | | |
|------------------------------------|-------------------------|--------------------------------|--|
| Amounts to be disbursed | - | | |
| Number of loans | 415 | | |
| Number of loans parts | 459 | | |
| | Weighted average | Minimum | Maximum |
| Loan size | 95,898 | 15,908 | 371,428 |
| Loan part size | 86,705 | 9,235 | 371,428 |
| Coupon | 3.47% | 2.70% | 6.47% |
| Remaining maturity (months) | 321.4 | 42 | 560 |
| Remaining interest period (months) | 21.9 | 1 | 92 |
| Original interest period (months) | 47.1 | 6 | 240 |
| Seasoning (months) | 150.9 | 145.1 | 175.5 |
| Loan to Foreclosure Value | 101.6% | 16.8% | 129.2% |
| | Value | As % of number of loans | As % Outstanding principal amount |
| Investment properties | 30,503,287.89 | 79.8% | 76.65% |
| Owner occupied | 9,294,514.39 | 20.2% | 23.35% |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|--|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity | 36,049,025 | 90.6% | 414 | 90.2% | 87,075 | 3.47% | 328.3 |
| Interest Only With Life Insurance Redemption | 2,085,621 | 5.2% | 29 | 6.3% | 71,918 | 3.19% | 232.6 |
| Interest Only With Building Savings Account Redemp | 1,439,131 | 3.6% | 13 | 2.8% | 110,702 | 3.78% | 283.5 |
| Interest Only | 224,025 | 0.6% | 3 | 0.7% | 74,675 | 3.73% | 283.5 |
| Total | 39,797,802 | 100.0% | 459 | 100.0% | 86,705 | 3.47% | 321.4 |

| Interest term | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0 - 12 | 7,603,677 | 19.1% | 78 | 17.0% | 97,483 | 4.19% | 308.5 |
| 13 - 24 | 13,417,258 | 33.7% | 153 | 33.3% | 87,694 | 2.70% | 358.7 |
| 25 - 36 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 37 - 48 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 49 - 60 | 15,619,282 | 39.2% | 195 | 42.5% | 80,099 | 3.40% | 317.1 |
| 61 - 72 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 73 - 84 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 85 - 96 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 97 - 108 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 109 - 125 | 850,511 | 2.1% | 10 | 2.2% | 85,051 | 5.70% | 231.2 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | 2,307,075 | 5.8% | 23 | 5.0% | 100,308 | 5.30% | 209.0 |
| Total | 39,797,802 | 100.0% | 459 | 100.0% | 86,705 | 3.47% | 321.4 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 4.50% | 36,594,015 | 91.9% | 425 | 92.6% | 86,104 | 3.30% | 330.8 |
| 4.50% - 4.75% | 302,986 | 0.8% | 3 | 0.7% | 100,995 | 4.73% | 239.4 |
| 4.75% - 5.00% | 769,777 | 1.9% | 11 | 2.4% | 69,980 | 4.94% | 163.5 |
| 5.00% - 5.25% | 629,336 | 1.6% | 6 | 1.3% | 104,889 | 5.20% | 261.0 |
| 5.25% - 5.50% | 369,238 | 0.9% | 3 | 0.7% | 123,079 | 5.44% | 218.4 |
| 5.50% - 5.75% | 398,504 | 1.0% | 3 | 0.7% | 132,835 | 5.66% | 232.8 |
| 5.75% - 6.00% | 153,388 | 0.4% | 2 | 0.4% | 76,694 | 5.96% | 239.6 |
| 6.00% - 6.25% | 305,333 | 0.8% | 3 | 0.7% | 101,778 | 6.13% | 217.7 |
| 6.25% - 6.50% | 275,225 | 0.7% | 3 | 0.7% | 91,742 | 6.34% | 170.0 |
| 6.50% - 6.75% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 6.75% - 7.00% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.00% - 7.25% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.25% - 7.50% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.50% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 39,797,802 | 100.0% | 459 | 100.0% | 86,705 | 3.47% | 321.4 |

| Interest reset date | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 01-Jan-2015 - 31-Dec-2017 | 850,511 | 2.1% | 10 | 2.2% | 85,051 | 5.70% | 231.2 |
| 01-Jan-2018 - 31-Dec-2018 | 132,825 | 0.3% | 2 | 0.4% | 66,412 | 3.54% | 276.7 |
| 01-Jan-2019 - 31-Dec-2019 | 4,651,463 | 11.7% | 46 | 10.0% | 101,119 | 3.91% | 319.5 |
| 01-Jan-2020 - 31-Dec-2020 | 7,785,033 | 19.6% | 92 | 20.0% | 84,620 | 3.43% | 320.3 |
| 01-Jan-2021 - 31-Dec-2021 | 15,356,592 | 38.6% | 181 | 39.4% | 84,843 | 3.06% | 344.2 |
| 01-Jan-2022 - 31-Dec-2022 | 8,959,784 | 22.5% | 105 | 22.9% | 85,331 | 3.62% | 303.0 |
| 01-Jan-2023 - 31-Dec-2023 | 425,097 | 1.1% | 4 | 0.9% | 106,274 | 3.62% | 351.5 |
| 01-Jan-2024 - 31-Dec-2024 | 754,864 | 1.9% | 9 | 2.0% | 83,874 | 3.43% | 353.1 |
| 01-Jan-2025 - 31-Dec-2025 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2026 - 31-Dec-2026 | 199,841 | 0.5% | 2 | 0.4% | 99,920 | 4.90% | 211.5 |
| 01-Jan-2027 - 31-Dec-2027 | 681,793 | 1.7% | 8 | 1.7% | 85,224 | 4.99% | 173.1 |
| 01-Jan-2028 - 31-Dec-2111 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 39,797,802 | 100.0% | 459 | 100.0% | 86,705 | 3.47% | 321.4 |

| 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 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2016 - 31-Dec-2017 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2018 - 31-Dec-2019 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2020 - 31-Dec-2021 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2022 - 31-Dec-2023 | 15,908 | 0.0% | 1 | 0.2% | 15,908 | 2.70% | 42.0 |
| 01-Jan-2024 - 31-Dec-2025 | 17,217 | 0.0% | 1 | 0.2% | 17,217 | 4.20% | 61.0 |
| 01-Jan-2026 - 31-Dec-2027 | 436,916 | 1.1% | 8 | 1.7% | 54,615 | 4.30% | 94.8 |
| 01-Jan-2028 - 31-Dec-2029 | 763,449 | 1.9% | 10 | 2.2% | 76,345 | 4.47% | 117.5 |
| 01-Jan-2030 - 31-Dec-2031 | 845,178 | 2.1% | 13 | 2.8% | 65,014 | 3.37% | 134.0 |
| 01-Jan-2032 - 31-Dec-2033 | 800,786 | 2.0% | 11 | 2.4% | 72,799 | 3.50% | 164.2 |
| 01-Jan-2034 - 31-Dec-2035 | 1,590,681 | 4.0% | 19 | 4.1% | 83,720 | 3.28% | 190.8 |
| 01-Jan-2036 - 31-Dec-2037 | 2,963,010 | 7.4% | 32 | 7.0% | 92,594 | 3.68% | 208.1 |
| 01-Jan-2038 - 31-Dec-2039 | 1,271,102 | 3.2% | 19 | 4.1% | 66,900 | 3.91% | 233.3 |
| 01-Jan-2040 - 31-Dec-2041 | 1,499,333 | 3.8% | 18 | 3.9% | 83,296 | 3.81% | 257.2 |
| 01-Jan-2042 - 31-Dec-2043 | 2,437,404 | 6.1% | 26 | 5.7% | 93,746 | 3.94% | 280.6 |
| 01-Jan-2044 - 31-Dec-2045 | 2,312,582 | 5.8% | 26 | 5.7% | 88,945 | 3.67% | 309.5 |
| 01-Jan-2046 - 31-Dec-2047 | 7,292,659 | 18.3% | 71 | 15.5% | 102,714 | 3.96% | 326.4 |
| 01-Jan-2048 - 31-Dec-2137 | 17,551,576 | 44.1% | 204 | 44.4% | 86,037 | 3.04% | 400.5 |
| Total | 39,797,802 | 100.0% | 459 | 100.0% | 86,705 | 3.47% | 321.4 |

| Loan to Foreclosure Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|---------------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0% - 60% | 1,327,201 | 3.3% | 24 | 5.8% | 55,300 | 3.75% | 229.1 |
| 60% - 70% | 448,631 | 1.1% | 7 | 1.7% | 64,090 | 3.87% | 189.1 |
| 70% - 80% | 918,624 | 2.3% | 14 | 3.4% | 65,616 | 3.35% | 190.7 |
| 80% - 90% | 1,817,393 | 4.6% | 23 | 5.5% | 79,017 | 3.55% | 217.1 |
| 90% - 100% | 10,624,680 | 26.7% | 108 | 26.0% | 98,377 | 3.37% | 330.0 |
| 100% - 110% | 19,363,186 | 48.7% | 194 | 46.7% | 99,810 | 3.39% | 349.7 |
| 110% - 120% | 4,240,660 | 10.7% | 37 | 8.9% | 114,612 | 3.86% | 305.8 |
| 120% - 130% | 1,057,428 | 2.7% | 8 | 1.9% | 132,178 | 3.96% | 243.4 |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 39,797,802 | 100.0% | 415 | 100.0% | 95,898 | 3.47% | 321.4 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| Berlin | 5,008,825 | 12.6% | 47 | 11.3% | 106,571 | 3.62% | 325.4 |
| Brandenburg | 2,315,741 | 5.8% | 22 | 5.3% | 105,261 | 3.84% | 265.7 |
| Mecklenburg-Vorpommern | 1,027,795 | 2.6% | 8 | 1.9% | 128,474 | 3.74% | 310.8 |
| Sachsen | 22,840,547 | 57.4% | 245 | 59.0% | 93,227 | 3.39% | 329.4 |
| Sachsen-Anhalt | 7,228,572 | 18.2% | 81 | 19.5% | 89,242 | 3.47% | 310.5 |
| Thüringen | 1,376,322 | 3.5% | 12 | 2.9% | 114,694 | 3.50% | 331.9 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 39,797,802 | 100.0% | 415 | 100.0% | 95,898 | 3.47% | 321.4 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
|----------------------|-------------------|------------------------|-----------------|------------------------|-------------------|----------------|---------------------|
| Einfamilienhaus | 7,479,920 | 18.8% | 63 | 15.2% | 118,729 | 98.41% | 1.59% |
| Hochhaus/appartement | 31,510,017 | 79.2% | 346 | 83.4% | 91,069 | 5.20% | 94.80% |
| Mehrfamilienhaus | 634,401 | 1.6% | 4 | 1.0% | 158,600 | 75.00% | 25.00% |
| Zweifamilienhaus | 50,642 | 0.1% | 1 | 0.2% | 50,642 | 100.00% | 0.00% |
| Laden/wohnhaus | - | 0.0% | - | 0.0% | - | 0.00% | 100.00% |
| unspecified | 122,822 | 0.3% | 1 | 0.2% | 122,822 | 0.00% | 100.00% |
| Total | 39,797,802 | 100.0% | 415 | 100.0% | 95,898 | 20.24% | 79.76% |

| Loan size | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| - 100,000 | 19,515,682 | 49.0% | 264 | 63.6% | 73,923 | 3.40% | 314.4 |
| 100,000 - 150,000 | 13,924,799 | 35.0% | 118 | 28.4% | 118,007 | 3.47% | 330.7 |
| 150,000 - 200,000 | 3,816,946 | 9.6% | 22 | 5.3% | 173,498 | 3.54% | 326.7 |
| 200,000 - 250,000 | 2,168,947 | 5.4% | 10 | 2.4% | 216,895 | 3.92% | 316.1 |
| 250,000 - 300,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 300,000 - 350,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 350,000 - 400,000 | 371,428 | 0.9% | 1 | 0.2% | 371,428 | 4.20% | 318.0 |
| 400,000 - 450,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 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 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 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 | 39,797,802 | 100.0% | 415 | 100.0% | 95,898 | 3.47% | 321.4 |