

**E-MAC DE 2007-I Investor Report May 2021**

**Cashflow analysis for the period**

Total interest received	647,238	
Interest received on transaction accounts	(278)	
Post Foreclosure Proceeds	335,915	
Liquidity available	3,345,600	
Reserve account available	-	
Receivables under hedging arrangements	434,411	
Total funds available		4,762,886
Company management expenses	-	
MPT fee	89,311	
Administration fee	10,588	
Post Foreclosure Fee	122,533	
Third party fees	150,007	
Liquidity Facility fee	1,654	
Payments under hedging arrangements	532,666	
Interest on the Notes	106,066	
Class C PDL Repayment	404,463	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,417,286
Available after distribution of funds		3,345,600
Undrawn Liquidity Facility	3,345,600	
Reserve account funding	-	
Available liquidity		3,345,600
Net cashflow		-

**Collateral**

Starting current balance 1 February 2021	69,257,480	
To be disbursed per 1 February 2021	-	
Starting principal balance 1 February 2021	69,257,480	
Unused amount	-	
Principal (p)repayments	(4,019,853)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(52,221)	
Ending principal balance		65,185,406
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		65,185,406

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	8,360,074	52,221	404,463	8,007,832
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	30,560,074	52,221	404,463	30,207,832

**Performance**

	Last period	This period	Since issue
Prepayment rate	12.01%	19.20%	13.97%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	49,966,510	76.7%	511	79.7%
1 - 30	36,060	7,238,070	11.1%	67	10.5%
31 - 60	11,692	1,488,801	2.3%	17	2.7%
61 - 90	3,335	374,197	0.6%	2	0.3%
91 - 120	2,486	139,614	0.2%	1	0.2%
121-150	11,504	445,840	0.7%	3	0.5%
> 151	976,212	5,532,374	8.5%	40	6.2%
Total	1,041,289	65,185,406	100.0%	641	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	-	52,221	254,737	54,872,664

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-			
Number of loans	641			
Number of loans parts	748			
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>	
Loan size	101,693	4,961	359,373	
Loan part size	87,146	4,961	359,373	
Coupon	3.64%	2.70%	6.47%	
Remaining maturity (months)	289.4	1	563	
Remaining interest period (months)	11.5	1	72	
Original interest period (months)	63.6	6	240	
Seasoning (months)	172.4	165.3	196.5	
Loan to Lending Value	95.6%	0.5%	129.2%	
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>	
Investment properties	28,483,524.84	50.1%	43.70%	
Owner occupied	36,701,880.73	49.9%	56.30%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	54,345,009	83.4%	641	85.7%	84,782	3.59%	299.5
Interest Only With Life Insurance Redemption	4,098,820	6.3%	49	6.6%	83,649	3.76%	231.7
Interest Only With Building Savings Account Redem	6,339,105	9.7%	53	7.1%	119,606	3.91%	244.4
Interest Only	402,471	0.6%	5	0.7%	80,494	5.57%	218.6
<b>Total</b>	<b>65,185,406</b>	<b>100.0%</b>	<b>748</b>	<b>100.0%</b>	<b>87,146</b>	<b>3.64%</b>	<b>289.4</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	8,484,998	13.0%	90	12.0%	94,278	4.20%	278.4
13 - 24	16,127,557	24.7%	184	24.6%	87,650	2.70%	342.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	30,256,089	46.4%	360	48.1%	84,045	3.39%	296.3
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	1,822,092	2.8%	19	2.5%	95,900	5.81%	209.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	8,494,669	13.0%	95	12.7%	89,418	5.32%	192.9
<b>Total</b>	<b>65,185,406</b>	<b>100.0%</b>	<b>748</b>	<b>100.0%</b>	<b>87,146</b>	<b>3.64%</b>	<b>289.4</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	54,868,644	84.2%	634	84.8%	86,544	3.31%	307.0
4.50% - 4.75%	600,878	0.9%	8	1.1%	75,110	4.70%	166.6
4.75% - 5.00%	1,933,708	3.0%	24	3.2%	80,571	4.91%	185.3
5.00% - 5.25%	1,024,031	1.6%	13	1.7%	78,772	5.13%	204.7
5.25% - 5.50%	3,229,415	5.0%	31	4.1%	104,175	5.40%	202.8
5.50% - 5.75%	1,536,747	2.4%	15	2.0%	102,450	5.64%	215.6
5.75% - 6.00%	830,500	1.3%	11	1.5%	75,500	5.89%	194.3
6.00% - 6.25%	750,787	1.2%	9	1.2%	83,421	6.09%	172.2
6.25% - 6.50%	410,696	0.6%	3	0.4%	136,899	6.35%	185.7
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%	-
<b>Total</b>	<b>65,185,406</b>	<b>100.0%</b>	<b>748</b>	<b>100.0%</b>	<b>87,146</b>	<b>3.64%</b>	<b>289.4</b>

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	1,822,092	2.8%	19	2.5%	95,900	5.81%	209.9
01-Jan-2018 - 31-Dec-2018	228,450	0.4%	3	0.4%	76,150	3.82%	280.1
01-Jan-2019 - 31-Dec-2019	194,559	0.3%	2	0.3%	97,279	3.36%	316.2
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	27,529,828	42.2%	311	41.6%	88,520	3.61%	300.2
01-Jan-2022 - 31-Dec-2022	24,588,813	37.7%	290	38.8%	84,789	3.58%	286.9
01-Jan-2023 - 31-Dec-2023	5,334,197	8.2%	55	7.4%	96,985	2.91%	316.9
01-Jan-2024 - 31-Dec-2024	1,424,919	2.2%	17	2.3%	83,819	3.49%	317.2
01-Jan-2025 - 31-Dec-2025	1,187,879	1.8%	14	1.9%	84,849	3.30%	260.5
01-Jan-2026 - 31-Dec-2026	1,102,950	1.7%	17	2.3%	64,879	4.35%	233.9
01-Jan-2027 - 31-Dec-2027	1,771,718	2.7%	20	2.7%	88,586	5.07%	183.7
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>65,185,406</b>	<b>100.0%</b>	<b>748</b>	<b>100.0%</b>	<b>87,146</b>	<b>3.64%</b>	<b>289.4</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	-	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	191,100	0.3%	2	0.3%	95,550	4.78%	2.2
01-Jan-2022 - 31-Dec-2023	131,695	0.2%	5	0.7%	26,339	3.55%	15.5
01-Jan-2024 - 31-Dec-2025	135,891	0.2%	5	0.7%	27,178	4.46%	48.1
01-Jan-2026 - 31-Dec-2027	698,851	1.1%	15	2.0%	46,590	4.01%	72.1
01-Jan-2028 - 31-Dec-2029	1,120,794	1.7%	14	1.9%	80,057	4.39%	95.3
01-Jan-2030 - 31-Dec-2031	1,292,004	2.0%	20	2.7%	64,600	4.11%	115.0
01-Jan-2032 - 31-Dec-2033	1,802,244	2.8%	22	2.9%	81,920	4.35%	139.4
01-Jan-2034 - 31-Dec-2035	2,545,753	3.9%	34	4.5%	74,875	3.69%	168.4
01-Jan-2036 - 31-Dec-2037	5,259,829	8.1%	55	7.4%	95,633	4.14%	188.9
01-Jan-2038 - 31-Dec-2039	1,975,059	3.0%	30	4.0%	65,835	4.18%	212.8
01-Jan-2040 - 31-Dec-2041	4,278,812	6.6%	48	6.4%	89,142	4.73%	236.8
01-Jan-2042 - 31-Dec-2043	5,260,999	8.1%	56	7.5%	93,946	3.96%	260.9
01-Jan-2044 - 31-Dec-2045	5,063,889	7.8%	52	7.0%	97,382	3.61%	286.9
01-Jan-2046 - 31-Dec-2047	8,590,407	13.2%	83	11.1%	103,499	3.77%	305.6
01-Jan-2048 - 31-Dec-2137	26,838,079	41.2%	307	41.0%	87,420	3.11%	372.3
<b>Total</b>	<b>65,185,406</b>	<b>100.0%</b>	<b>748</b>	<b>100.0%</b>	<b>87,146</b>	<b>3.64%</b>	<b>289.4</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%	2,596,586	4.0%	52	8.1%	49,934	4.04%	163.6
60% - 70%	2,241,240	3.4%	29	4.5%	77,284	4.08%	204.6
70% - 80%	3,188,858	4.9%	38	5.9%	83,917	3.73%	223.0
80% - 90%	8,691,210	13.3%	82	12.8%	105,990	3.61%	281.9
90% - 100%	23,316,026	35.8%	216	33.7%	107,945	3.49%	313.6
100% - 110%	18,327,448	28.1%	170	26.5%	107,809	3.46%	326.1
110% - 120%	5,465,238	8.4%	44	6.9%	124,210	4.24%	227.1
120% - 130%	1,358,800	2.1%	10	1.6%	135,880	4.87%	212.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>65,185,406</b>	<b>100.0%</b>	<b>641</b>	<b>100.0%</b>	<b>101,693</b>	<b>3.64%</b>	<b>289.4</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	6,184,124	9.5%	49	7.6%	126,207	3.39%	312.6
Bayern	4,519,446	6.9%	39	6.1%	115,883	3.55%	283.8
Berlin	3,732,421	5.7%	36	5.6%	103,678	3.52%	300.5
Brandenburg	2,077,483	3.2%	21	3.3%	98,928	3.87%	229.7
Bremen	296,533	0.5%	3	0.5%	98,844	3.73%	312.9
Hamburg	165,119	0.3%	2	0.3%	82,559	3.68%	243.0
Hessen	3,776,276	5.8%	28	4.4%	134,867	3.67%	279.7
Mecklenburg-Vorpommern	971,663	1.5%	8	1.2%	121,458	3.73%	294.7
Niedersachsen	3,926,573	6.0%	38	5.9%	103,331	4.08%	250.1
Nordrhein-Westfalen	9,595,018	14.7%	89	13.9%	107,809	4.14%	263.1
Rheinland-Pfalz	2,272,808	3.5%	22	3.4%	103,309	3.72%	303.4
Saarland	2,126,101	3.3%	19	3.0%	111,900	3.79%	266.0
Sachsen	18,096,338	27.8%	202	31.5%	89,586	3.37%	313.2
Sachsen-Anhalt	5,463,777	8.4%	63	9.8%	86,727	3.48%	291.3
Schleswig-Holstein	846,982	1.3%	11	1.7%	76,998	4.33%	257.4
Thüringen	1,134,744	1.7%	11	1.7%	103,159	3.62%	294.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>65,185,406</b>	<b>100.0%</b>	<b>641</b>	<b>100.0%</b>	<b>101,693</b>	<b>3.64%</b>	<b>289.4</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	24,453,910	37.5%	205	32.0%	119,287	98.5%	1.5%
Hochhaus/appartement	32,172,898	49.4%	373	58.2%	86,254	16.9%	83.1%
Mehrfamilienhaus	5,134,711	7.9%	34	5.3%	151,021	79.4%	20.6%
Zweifamilienhaus	3,304,243	5.1%	28	4.4%	118,009	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	119,644	0.2%	1	0.2%	119,644	0.0%	100.0%
<b>Total</b>	<b>65,185,406</b>	<b>100.0%</b>	<b>641</b>	<b>100.0%</b>	<b>101,693</b>	<b>49.9%</b>	<b>50.1%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	25,464,123	39.1%	367	57.3%	69,385	3.60%	279.5
100,000 - 150,000	20,939,588	32.1%	174	27.1%	120,342	3.64%	296.8
150,000 - 200,000	12,074,594	18.5%	71	11.1%	170,065	3.71%	299.7
200,000 - 250,000	5,277,896	8.1%	24	3.7%	219,912	3.78%	289.5
250,000 - 300,000	1,069,832	1.6%	4	0.6%	267,458	3.17%	260.6
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	359,373	0.6%	1	0.2%	359,373	4.20%	297.0
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%	-
<b>Total</b>	<b>65,185,406</b>	<b>100.0%</b>	<b>641</b>	<b>100.0%</b>	<b>101,693</b>	<b>3.64%</b>	<b>289.4</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	341		
Number of loans parts	376		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	92,306	8,634	359,373
Loan part size	83,714	8,634	359,373
Coupon	3.46%	2.70%	6.47%
Remaining maturity (months)	301.1	21	539
Remaining interest period (months)	10.8	1	71
Original interest period (months)	50.5	6	240
Seasoning (months)	172.0	166.1	196.5
Loan to Foreclosure Value	97.7%	9.1%	129.2%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	23,635,191.89	78.3%	75.09%
Owner occupied	7,841,234.46	21.7%	24.91%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total			WAC	WAM
				total	Average loan part size			
Annuity	28,586,800	90.8%	339	90.2%	84,327	3.45%	307.7	
Interest Only With Life Insurance Redemption	1,646,153	5.2%	24	6.4%	68,590	3.31%	218.6	
Interest Only With Building Savings Account Redem	1,152,003	3.7%	11	2.9%	104,728	3.75%	263.6	
Interest Only	91,471	0.3%	2	0.5%	45,735	4.69%	208.6	
<b>Total</b>	<b>31,476,426</b>	<b>100.0%</b>	<b>376</b>	<b>100.0%</b>	<b>83,714</b>	<b>3.46%</b>	<b>301.1</b>	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total			WAC	WAM
				total	Average loan part size			
0 - 12	4,861,188	15.4%	50	13.3%	97,224	4.20%	282.4	
13 - 24	9,509,217	30.2%	110	29.3%	86,447	2.70%	344.2	
25 - 36	-	0.0%	-	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	14,642,914	46.5%	188	50.0%	77,888	3.39%	297.4	
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	636,192	2.0%	8	2.1%	79,524	5.77%	205.5	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	1,826,916	5.8%	20	5.3%	91,346	5.25%	189.8	
<b>Total</b>	<b>31,476,426</b>	<b>100.0%</b>	<b>376</b>	<b>100.0%</b>	<b>83,714</b>	<b>3.46%</b>	<b>301.1</b>	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total			WAC	WAM
				total	Average loan part size			
0% - 4.50%	29,013,319	92.2%	348	92.6%	83,372	3.30%	310.2	
4.50% - 4.75%	282,531	0.9%	3	0.8%	94,177	4.73%	222.9	
4.75% - 5.00%	667,749	2.1%	10	2.7%	66,775	4.94%	146.1	
5.00% - 5.25%	409,564	1.3%	4	1.1%	102,391	5.19%	248.4	
5.25% - 5.50%	349,336	1.1%	3	0.8%	116,445	5.44%	199.7	
5.50% - 5.75%	97,897	0.3%	1	0.3%	97,897	5.61%	236.0	
5.75% - 6.00%	151,976	0.5%	2	0.5%	75,988	5.96%	218.5	
6.00% - 6.25%	269,630	0.9%	3	0.8%	89,877	6.13%	196.5	
6.25% - 6.50%	234,424	0.7%	2	0.5%	117,212	6.35%	154.7	
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%	-	
<b>Total</b>	<b>31,476,426</b>	<b>100.0%</b>	<b>376</b>	<b>100.0%</b>	<b>83,714</b>	<b>3.46%</b>	<b>301.1</b>	

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total			WAC	WAM
				total	Average loan part size			
01-Jan-2015 - 31-Dec-2017	636,192	2.0%	8	2.1%	79,524	5.77%	205.5	
01-Jan-2018 - 31-Dec-2018	132,825	0.4%	2	0.5%	66,412	3.54%	255.7	
01-Jan-2019 - 31-Dec-2019	194,559	0.6%	2	0.5%	97,279	3.36%	316.2	
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-	
01-Jan-2021 - 31-Dec-2021	14,514,191	46.1%	172	45.7%	84,385	3.47%	312.8	
01-Jan-2022 - 31-Dec-2022	11,315,984	36.0%	138	36.7%	82,000	3.36%	295.5	
01-Jan-2023 - 31-Dec-2023	2,490,683	7.9%	27	7.2%	92,248	2.85%	326.7	
01-Jan-2024 - 31-Dec-2024	728,304	2.3%	9	2.4%	80,923	3.43%	332.5	
01-Jan-2025 - 31-Dec-2025	251,109	0.8%	3	0.8%	83,703	3.30%	250.2	
01-Jan-2026 - 31-Dec-2026	593,477	1.9%	7	1.9%	84,782	3.80%	256.8	
01-Jan-2027 - 31-Dec-2027	619,103	2.0%	8	2.1%	77,388	5.00%	155.9	
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-	
<b>Total</b>	<b>31,476,426</b>	<b>100.0%</b>	<b>376</b>	<b>100.0%</b>	<b>83,714</b>	<b>3.46%</b>	<b>301.1</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	-	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	8,634	0.0%	1	0.3%	8,634	2.70%	21.0
01-Jan-2024 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2027	394,344	1.3%	9	2.4%	43,816	4.22%	72.9
01-Jan-2028 - 31-Dec-2029	622,596	2.0%	8	2.1%	77,825	4.66%	98.9
01-Jan-2030 - 31-Dec-2031	610,105	1.9%	9	2.4%	67,789	3.12%	111.6
01-Jan-2032 - 31-Dec-2033	497,368	1.6%	8	2.1%	62,171	3.74%	143.5
01-Jan-2034 - 31-Dec-2035	1,302,592	4.1%	16	4.3%	81,412	3.35%	169.8
01-Jan-2036 - 31-Dec-2037	2,096,213	6.7%	25	6.6%	83,849	3.87%	187.2
01-Jan-2038 - 31-Dec-2039	1,055,418	3.4%	16	4.3%	65,964	4.04%	213.5
01-Jan-2040 - 31-Dec-2041	1,530,752	4.9%	19	5.1%	80,566	3.52%	237.5
01-Jan-2042 - 31-Dec-2043	2,159,696	6.9%	24	6.4%	89,987	3.90%	260.0
01-Jan-2044 - 31-Dec-2045	1,875,000	6.0%	22	5.9%	85,227	3.61%	288.4
01-Jan-2046 - 31-Dec-2047	4,522,395	14.4%	43	11.4%	105,172	3.88%	305.3
01-Jan-2048 - 31-Dec-2137	14,801,312	47.0%	176	46.8%	84,098	3.09%	375.8
<b>Total</b>	<b>31,476,426</b>	<b>100.0%</b>	<b>376</b>	<b>100.0%</b>	<b>83,714</b>	<b>3.46%</b>	<b>301.1</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%	1,315,349	4.2%	25	7.3%	52,614	3.71%	205.3
60% - 70%	345,532	1.1%	5	1.5%	69,106	3.84%	159.0
70% - 80%	1,291,826	4.1%	18	5.3%	71,768	3.53%	204.4
80% - 90%	2,314,431	7.4%	26	7.6%	89,017	3.54%	230.5
90% - 100%	10,533,912	33.5%	110	32.3%	95,763	3.36%	310.5
100% - 110%	12,829,306	40.8%	131	38.4%	97,934	3.38%	340.3
110% - 120%	2,244,771	7.1%	21	6.2%	106,894	3.77%	259.7
120% - 130%	601,300	1.9%	5	1.5%	120,260	4.58%	227.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>31,476,426</b>	<b>100.0%</b>	<b>341</b>	<b>100.0%</b>	<b>92,306</b>	<b>3.46%</b>	<b>301.1</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,732,421	11.9%	36	10.6%	103,678	3.52%	300.5
Brandenburg	2,077,483	6.6%	21	6.2%	98,928	3.87%	229.7
Mecklenburg-Vorpommern	971,663	3.1%	8	2.3%	121,458	3.73%	294.7
Sachsen	18,096,338	57.5%	202	59.2%	89,586	3.37%	313.2
Sachsen-Anhalt	5,463,777	17.4%	63	18.5%	86,727	3.48%	291.3
Thüringen	1,134,744	3.6%	11	3.2%	103,159	3.62%	294.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>31,476,426</b>	<b>100.0%</b>	<b>341</b>	<b>100.0%</b>	<b>92,306</b>	<b>3.46%</b>	<b>301.1</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	6,446,429	20.5%	57	16.7%	113,095	98.25%	1.75%
Hochhaus/appartement	24,252,744	77.1%	278	81.5%	87,240	5.04%	94.96%
Mehrfamilienhaus	610,506	1.9%	4	1.2%	152,627	75.00%	25.00%
Zweifamilienhaus	47,104	0.1%	1	0.3%	47,104	100.00%	0.00%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	119,644	0.4%	1	0.3%	119,644	0.00%	100.00%
<b>Total</b>	<b>31,476,426</b>	<b>100.0%</b>	<b>341</b>	<b>100.0%</b>	<b>92,306</b>	<b>21.70%</b>	<b>78.30%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	16,860,204	53.6%	232	68.0%	72,673	3.38%	296.9
100,000 - 150,000	9,550,131	30.3%	82	24.0%	116,465	3.48%	310.2
150,000 - 200,000	3,430,701	10.9%	20	5.9%	171,535	3.55%	298.7
200,000 - 250,000	1,276,018	4.1%	6	1.8%	212,670	3.89%	296.0
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	359,373	1.1%	1	0.3%	359,373	4.20%	297.0
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%	-
<b>Total</b>	<b>31,476,426</b>	<b>100.0%</b>	<b>341</b>	<b>100.0%</b>	<b>92,306</b>	<b>3.46%</b>	<b>301.1</b>