

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

**Cashflow analysis for the period**

Total interest received	520,369	
Interest received on transaction accounts	(157)	
Post Foreclosure Proceeds	224,403	
Liquidity available	3,345,600	
Reserve account available		
Receivables under hedging arrangements	483,887	
Total funds available		4,574,102
Company management expenses	1,897	
MPT fee	89,311	
Administration fee	10,588	
Post Foreclosure Fee	81,575	
Third party fees	154,302	
Liquidity Facility fee	1,710	
Payments under hedging arrangements	642,851	
Interest on the Notes	105,431	
Class C PDL Repayment	140,839	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,228,502
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 August 2021	62,022,259
To be disbursed per 1 August 2021	-
Starting principal balance 1 August 2021	62,022,259
Unused amount	
Principal (p)repayments	(2,405,223)
Loans re-assigned to Seller	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(5,383)
Ending principal balance	59,611,653
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	59,611,653

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	7,794,541	5,383	140,839	7,659,085
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	29,994,541	5,383	140,839	29,859,085

**Performance**

	Last period	This period	Since issue
Prepayment rate	15.65%	12.26%	14.05%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	52,055,588	87.3%	537	90.1%
1 - 30	4,271	920,910	1.5%	8	1.3%
31 - 60	6,588	1,004,459	1.7%	8	1.3%
61 - 90	1,853	193,677	0.3%	2	0.3%
91 - 120	16,042	839,931	1.4%	6	1.0%
121-150	4,752	227,605	0.4%	2	0.3%
> 151	947,985	4,369,483	7.3%	33	5.5%
Total	981,491	59,611,653	100.0%	596	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	36,879	5,383	169,557	54,577,145

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	596		
Number of loans parts	696		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	100,020	2,309	355,888
Loan part size	85,649	2,309	355,888
Coupon	3.63%	2.70%	6.34%
Remaining maturity (months)	283.6	2	557
Remaining interest period (months)	9.9	1	66
Original interest period (months)	62.5	6	240
Seasoning (months)	178.3	171.3	202.5
Loan to Lending Value	94.5%	0.7%	129.2%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	25,414,901.39	48.7%	42.63%
Owner occupied	34,196,751.85	51.3%	57.37%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
Annuity	49,878,772	83.7%	597	85.8%	83,549	3.58%	292.2	
Interest Only With Life Insurance Redemption	3,802,162	6.4%	47	6.8%	80,897	3.75%	226.3	
Interest Only With Building Savings Account Redem	5,528,900	9.3%	47	6.8%	117,636	3.88%	250.5	
Interest Only	401,819	0.7%	5	0.7%	80,364	5.58%	220.8	
<b>Total</b>	<b>59,611,653</b>	<b>100.0%</b>	<b>696</b>	<b>100.0%</b>	<b>85,649</b>	<b>3.63%</b>	<b>283.6</b>	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0 - 12	8,066,505	13.5%	86	12.4%	93,797	4.20%	278.2	
13 - 24	15,239,903	25.6%	178	25.6%	85,617	2.70%	329.9	
25 - 36	-	0.0%	-	0.0%	-	0.00%	-	
37 - 48	-	0.0%	-	0.0%	-	0.00%	-	
49 - 60	27,123,075	45.5%	326	46.8%	83,200	3.38%	291.9	
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	3.1%	19	2.7%	95,900	5.81%	203.9	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	7,360,078	12.3%	87	12.5%	84,599	5.30%	183.0	
<b>Total</b>	<b>59,611,653</b>	<b>100.0%</b>	<b>696</b>	<b>100.0%</b>	<b>85,649</b>	<b>3.63%</b>	<b>283.6</b>	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
0% - 4.50%	50,429,483	84.6%	590	84.8%	85,474	3.31%	301.2	
4.50% - 4.75%	565,646	0.9%	8	1.1%	70,706	4.70%	163.8	
4.75% - 5.00%	1,878,889	3.2%	24	3.4%	78,287	4.91%	172.6	
5.00% - 5.25%	790,422	1.3%	12	1.7%	65,868	5.12%	184.0	
5.25% - 5.50%	2,608,080	4.4%	26	3.7%	100,311	5.41%	196.4	
5.50% - 5.75%	1,529,070	2.6%	15	2.2%	101,938	5.64%	209.7	
5.75% - 6.00%	823,563	1.4%	11	1.6%	74,869	5.89%	188.7	
6.00% - 6.25%	679,138	1.1%	8	1.1%	84,892	6.09%	171.1	
6.25% - 6.50%	307,363	0.5%	2	0.3%	153,682	6.31%	166.8	
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>59,611,653</b>	<b>100.0%</b>	<b>696</b>	<b>100.0%</b>	<b>85,649</b>	<b>3.63%</b>	<b>283.6</b>	

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan part size			
01-Jan-2015 - 31-Dec-2017	1,822,092	3.1%	19	2.7%	95,900	5.81%	203.9	
01-Jan-2018 - 31-Dec-2018	170,102	0.3%	2	0.3%	85,051	4.20%	234.0	
01-Jan-2019 - 31-Dec-2019	194,559	0.3%	2	0.3%	97,279	3.36%	310.2	
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-	
01-Jan-2021 - 31-Dec-2021	12,679,826	21.3%	145	20.8%	87,447	3.73%	292.3	
01-Jan-2022 - 31-Dec-2022	27,781,408	46.6%	328	47.1%	84,699	3.67%	278.1	
01-Jan-2023 - 31-Dec-2023	10,552,825	17.7%	117	16.8%	90,195	2.81%	324.9	
01-Jan-2024 - 31-Dec-2024	1,410,149	2.4%	17	2.4%	82,950	3.49%	311.4	
01-Jan-2025 - 31-Dec-2025	1,167,744	2.0%	14	2.0%	83,410	3.30%	255.5	
01-Jan-2026 - 31-Dec-2026	2,119,949	3.6%	32	4.6%	66,248	3.83%	258.4	
01-Jan-2027 - 31-Dec-2027	1,712,998	2.9%	20	2.9%	85,650	5.07%	170.4	
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-	
<b>Total</b>	<b>59,611,653</b>	<b>100.0%</b>	<b>696</b>	<b>100.0%</b>	<b>85,649</b>	<b>3.63%</b>	<b>283.6</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	68,000	0.1%	1	0.1%	68,000	5.84%	2.0
01-Jan-2022 - 31-Dec-2023	119,237	0.2%	5	0.7%	23,847	3.53%	8.9
01-Jan-2024 - 31-Dec-2025	117,408	0.2%	5	0.7%	23,482	4.44%	42.4
01-Jan-2026 - 31-Dec-2027	663,488	1.1%	15	2.2%	44,233	4.02%	66.2
01-Jan-2028 - 31-Dec-2029	1,138,987	1.9%	14	2.0%	81,356	4.69%	89.5
01-Jan-2030 - 31-Dec-2031	1,315,346	2.2%	20	2.9%	65,767	4.04%	109.4
01-Jan-2032 - 31-Dec-2033	1,721,206	2.9%	21	3.0%	81,962	4.39%	133.3
01-Jan-2034 - 31-Dec-2035	2,054,171	3.4%	30	4.3%	68,472	3.57%	161.2
01-Jan-2036 - 31-Dec-2037	4,576,452	7.7%	51	7.3%	89,734	3.97%	182.7
01-Jan-2038 - 31-Dec-2039	1,834,204	3.1%	27	3.9%	67,933	4.07%	205.9
01-Jan-2040 - 31-Dec-2041	4,385,221	7.4%	49	7.0%	89,494	4.65%	230.5
01-Jan-2042 - 31-Dec-2043	4,169,050	7.0%	45	6.5%	92,646	4.02%	254.3
01-Jan-2044 - 31-Dec-2045	4,933,424	8.3%	51	7.3%	96,734	3.60%	280.9
01-Jan-2046 - 31-Dec-2047	7,883,336	13.2%	80	11.5%	98,542	3.72%	300.4
01-Jan-2048 - 31-Dec-2137	24,632,123	41.3%	282	40.5%	87,348	3.13%	365.9
<b>Total</b>	<b>59,611,653</b>	<b>100.0%</b>	<b>696</b>	<b>100.0%</b>	<b>85,649</b>	<b>3.63%</b>	<b>283.6</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%	2,373,723	4.0%	50	8.4%	47,474	4.12%	158.1
60% - 70%	2,713,394	4.6%	36	6.0%	75,372	4.05%	191.5
70% - 80%	3,185,191	5.3%	37	6.2%	86,086	3.67%	212.5
80% - 90%	8,598,631	14.4%	83	13.9%	103,598	3.50%	280.3
90% - 100%	21,652,264	36.3%	201	33.7%	107,723	3.44%	311.7
100% - 110%	14,695,150	24.7%	139	23.3%	105,721	3.44%	325.2
110% - 120%	5,034,500	8.4%	40	6.7%	125,863	4.42%	222.3
120% - 130%	1,358,800	2.3%	10	1.7%	135,880	4.87%	206.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>59,611,653</b>	<b>100.0%</b>	<b>596</b>	<b>100.0%</b>	<b>100,020</b>	<b>3.63%</b>	<b>283.6</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	5,906,370	9.9%	47	7.9%	125,667	3.35%	312.1
Bayern	4,296,723	7.2%	38	6.4%	113,072	3.57%	275.7
Berlin	3,463,588	5.8%	35	5.9%	98,960	3.63%	290.5
Brandenburg	1,820,075	3.1%	18	3.0%	101,115	3.70%	229.7
Bremen	292,923	0.5%	3	0.5%	97,641	3.73%	307.6
Hamburg	162,200	0.3%	2	0.3%	81,100	3.69%	238.0
Hessen	3,738,866	6.3%	28	4.7%	133,531	3.67%	274.0
Mecklenburg-Vorpommern	737,782	1.2%	7	1.2%	105,397	3.13%	308.5
Niedersachsen	3,388,653	5.7%	35	5.9%	96,819	3.94%	249.7
Nordrhein-Westfalen	8,493,599	14.2%	82	13.8%	103,580	4.21%	254.3
Rheinland-Pfalz	2,241,678	3.8%	22	3.7%	101,894	3.73%	293.1
Saarland	2,054,540	3.4%	18	3.0%	114,141	3.69%	283.6
Sachsen	16,249,966	27.3%	184	30.9%	88,315	3.39%	302.9
Sachsen-Anhalt	4,872,819	8.2%	56	9.4%	87,015	3.45%	285.1
Schleswig-Holstein	768,197	1.3%	10	1.7%	76,820	4.25%	253.4
Thüringen	1,123,674	1.9%	11	1.8%	102,152	3.63%	288.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>59,611,653</b>	<b>100.0%</b>	<b>596</b>	<b>100.0%</b>	<b>100,020</b>	<b>3.63%</b>	<b>283.6</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	22,639,442	38.0%	195	32.7%	116,100	98.5%	1.5%
Hochhaus/appartement	29,280,546	49.1%	344	57.7%	85,118	18.0%	82.0%
Mehrfamilienhaus	4,418,443	7.4%	29	4.9%	152,360	82.8%	17.2%
Zweifamilienhaus	3,273,223	5.5%	28	4.7%	116,901	100.0%	0.0%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>59,611,653</b>	<b>100.0%</b>	<b>596</b>	<b>100.0%</b>	<b>100,020</b>	<b>51.3%</b>	<b>48.7%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	24,020,645	40.3%	349	58.6%	68,827	3.62%	270.9
100,000 - 150,000	19,906,123	33.4%	164	27.5%	121,379	3.59%	294.7
150,000 - 200,000	10,072,222	16.9%	59	9.9%	170,716	3.72%	292.7
200,000 - 250,000	4,192,786	7.0%	19	3.2%	220,673	3.66%	289.2
250,000 - 300,000	1,063,990	1.8%	4	0.7%	265,998	3.38%	254.3
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	355,888	0.6%	1	0.2%	355,888	4.20%	291.0
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>59,611,653</b>	<b>100.0%</b>	<b>596</b>	<b>100.0%</b>	<b>100,020</b>	<b>3.63%</b>	<b>283.6</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 311  
Number of loans parts 344

	Weighted average	Minimum	Maximum
Loan size	90,894	6,560	355,888
Loan part size	82,174	6,560	355,888
Coupon	3.45%	2.70%	6.26%
Remaining maturity (months)	293.2	15	470
Remaining interest period (months)	10.0	1	65
Original interest period (months)	49.0	6	240
Seasoning (months)	178.0	172.1	202.5
Loan to Foreclosure Value	96.6%	6.9%	129.2%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	21,076,827.17	77.2%	74.56%
Owner occupied	7,191,077.69	22.8%	25.44%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	25,615,071	90.6%	310	90.1%	82,629	3.44%	299.8
Interest Only With Life Insurance Redemption	1,571,843	5.6%	23	6.7%	68,341	3.45%	207.6
Interest Only With Building Savings Account Redem	990,172	3.5%	9	2.6%	110,019	3.60%	262.1
Interest Only	90,819	0.3%	2	0.6%	45,410	4.70%	238.5
<b>Total</b>	<b>28,267,905</b>	<b>100.0%</b>	<b>344</b>	<b>100.0%</b>	<b>82,174</b>	<b>3.45%</b>	<b>293.2</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	4,728,332	16.7%	51	14.8%	92,712	4.20%	286.9
13 - 24	8,722,331	30.9%	103	29.9%	84,683	2.70%	325.4
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,724,020	45.0%	164	47.7%	77,585	3.37%	292.0
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	636,192	2.3%	8	2.3%	79,524	5.77%	199.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,457,030	5.2%	18	5.2%	80,946	5.17%	171.4
<b>Total</b>	<b>28,267,905</b>	<b>100.0%</b>	<b>344</b>	<b>100.0%</b>	<b>82,174</b>	<b>3.45%</b>	<b>293.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	26,174,683	92.6%	318	92.4%	82,310	3.30%	302.2
4.50% - 4.75%	270,213	1.0%	3	0.9%	90,071	4.73%	218.1
4.75% - 5.00%	651,525	2.3%	10	2.9%	65,152	4.94%	140.6
5.00% - 5.25%	189,647	0.7%	3	0.9%	63,216	5.18%	226.8
5.25% - 5.50%	342,837	1.2%	3	0.9%	114,279	5.44%	194.3
5.50% - 5.75%	97,897	0.3%	1	0.3%	97,897	5.61%	230.0
5.75% - 6.00%	151,976	0.5%	2	0.6%	75,988	5.96%	212.5
6.00% - 6.25%	255,985	0.9%	3	0.9%	85,328	6.13%	191.0
6.25% - 6.50%	133,142	0.5%	1	0.3%	133,142	6.26%	96.0
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%	-
<b>Total</b>	<b>28,267,905</b>	<b>100.0%</b>	<b>344</b>	<b>100.0%</b>	<b>82,174</b>	<b>3.45%</b>	<b>293.2</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	636,192	2.3%	8	2.3%	79,524	5.77%	199.5
01-Jan-2018 - 31-Dec-2018	74,477	0.3%	1	0.3%	74,477	4.20%	139.0
01-Jan-2019 - 31-Dec-2019	194,559	0.7%	2	0.6%	97,279	3.36%	310.2
01-Jan-2020 - 31-Dec-2020	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2021 - 31-Dec-2021	5,843,108	20.7%	70	20.3%	83,473	3.52%	306.8
01-Jan-2022 - 31-Dec-2022	13,324,666	47.1%	164	47.7%	81,248	3.52%	287.1
01-Jan-2023 - 31-Dec-2023	5,562,870	19.7%	63	18.3%	88,300	2.77%	324.8
01-Jan-2024 - 31-Dec-2024	720,682	2.5%	9	2.6%	80,076	3.43%	326.6
01-Jan-2025 - 31-Dec-2025	245,500	0.9%	3	0.9%	81,833	3.30%	245.7
01-Jan-2026 - 31-Dec-2026	1,071,728	3.8%	16	4.7%	66,983	3.57%	260.2
01-Jan-2027 - 31-Dec-2027	594,124	2.1%	8	2.3%	74,266	5.00%	150.3
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>28,267,905</b>	<b>100.0%</b>	<b>344</b>	<b>100.0%</b>	<b>82,174</b>	<b>3.45%</b>	<b>293.2</b>

<b>Legal Maturity</b>	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	6,560	0.0%	1	0.3%	6,560	2.70%	15.0
01-Jan-2024 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2027	371,129	1.3%	9	2.6%	41,237	4.24%	66.8
01-Jan-2028 - 31-Dec-2029	514,084	1.8%	7	2.0%	73,441	4.83%	93.9
01-Jan-2030 - 31-Dec-2031	587,692	2.1%	9	2.6%	65,299	3.10%	105.8
01-Jan-2032 - 31-Dec-2033	443,501	1.6%	7	2.0%	63,357	3.78%	137.5
01-Jan-2034 - 31-Dec-2035	959,979	3.4%	12	3.5%	79,998	3.22%	163.5
01-Jan-2036 - 31-Dec-2037	2,084,696	7.4%	25	7.3%	83,388	3.71%	181.8
01-Jan-2038 - 31-Dec-2039	950,920	3.4%	14	4.1%	67,923	3.75%	205.8
01-Jan-2040 - 31-Dec-2041	1,508,547	5.3%	19	5.5%	79,397	3.49%	231.4
01-Jan-2042 - 31-Dec-2043	1,626,621	5.8%	19	5.5%	85,612	3.93%	251.6
01-Jan-2044 - 31-Dec-2045	1,901,828	6.7%	23	6.7%	82,688	3.61%	282.2
01-Jan-2046 - 31-Dec-2047	4,418,951	15.6%	44	12.8%	100,431	3.87%	300.4
01-Jan-2048 - 31-Dec-2137	12,893,397	45.6%	155	45.1%	83,183	3.10%	367.4
<b>Total</b>	<b>28,267,905</b>	<b>100.0%</b>	<b>344</b>	<b>100.0%</b>	<b>82,174</b>	<b>3.45%</b>	<b>293.2</b>

<b>Loan to Foreclosure Value Loans</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,224,170	4.3%	24	7.7%	51,007	3.89%	199.3
60% - 70%	419,517	1.5%	7	2.3%	59,931	3.30%	177.7
70% - 80%	1,524,032	5.4%	19	6.1%	80,212	3.76%	188.6
80% - 90%	2,284,330	8.1%	27	8.7%	84,605	3.21%	236.7
90% - 100%	10,148,200	35.9%	105	33.8%	96,650	3.32%	308.0
100% - 110%	10,024,710	35.5%	105	33.8%	95,473	3.38%	336.1
110% - 120%	2,041,646	7.2%	19	6.1%	107,455	3.93%	250.8
120% - 130%	601,300	2.1%	5	1.6%	120,260	4.58%	221.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>28,267,905</b>	<b>100.0%</b>	<b>311</b>	<b>100.0%</b>	<b>90,894</b>	<b>3.45%</b>	<b>293.2</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	3,463,588	12.3%	35	11.3%	98,960	3.63%	290.5
Brandenburg	1,820,075	6.4%	18	5.8%	101,115	3.70%	229.7
Mecklenburg-Vorpommern	737,782	2.6%	7	2.3%	105,397	3.13%	308.5
Sachsen	16,249,966	57.5%	184	59.2%	88,315	3.39%	302.9
Sachsen-Anhalt	4,872,819	17.2%	56	18.0%	87,015	3.45%	285.1
Thüringen	1,123,674	4.0%	11	3.5%	102,152	3.63%	288.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>28,267,905</b>	<b>100.0%</b>	<b>311</b>	<b>100.0%</b>	<b>90,894</b>	<b>3.45%</b>	<b>293.2</b>

<b>Property type</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	5,824,389	20.6%	54	17.4%	107,859	98.15%	1.85%
Hochhaus/appartement	21,794,074	77.1%	252	81.0%	86,484	5.56%	94.44%
Mehrfamilienhaus	603,514	2.1%	4	1.3%	150,878	75.00%	25.00%
Zweifamilienhaus	45,928	0.2%	1	0.3%	45,928	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>28,267,905</b>	<b>100.0%</b>	<b>311</b>	<b>100.0%</b>	<b>90,894</b>	<b>22.83%</b>	<b>77.17%</b>

<b>Loansize</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	15,408,814	54.5%	214	68.8%	72,004	3.40%	289.0
100,000 - 150,000	8,765,189	31.0%	75	24.1%	116,869	3.46%	302.4
150,000 - 200,000	2,904,993	10.3%	17	5.5%	170,882	3.59%	283.4
200,000 - 250,000	833,021	2.9%	4	1.3%	208,255	3.43%	308.1
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	355,888	1.3%	1	0.3%	355,888	4.20%	291.0
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>28,267,905</b>	<b>100.0%</b>	<b>311</b>	<b>100.0%</b>	<b>90,894</b>	<b>3.45%</b>	<b>293.2</b>