

**E-MAC DE 2007-I Investor Report May 2018**

**Cashflow analysis for the period**

Total interest received	1,359,904	
Interest received on transaction accounts	(378)	
Net Post Foreclosure Proceeds	212,199	
Liquidity available	4,851,454	
Reserve account available	-	
Receivables under hedging arrangements	532,368	
Total funds available		6,955,547
Company management expenses	20,334	
MPT fee	80,698	
Administration fee	-	
Third party fees	307,035	
Liquidity Facility fee	2,487	
Payments under hedging arrangements	973,698	
Interest on the Notes	155,749	
Class C PDL Repayment	564,092	
Class D PDL Repayment	-	
Class E PDL Repayment	-	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		2,104,093
Available after distribution of funds		4,851,454
Undrawn Liquidity Facility	4,851,454	
Reserve account funding	-	
Available liquidity		4,851,454
Net cashflow		-

**Collateral**

Starting current balance 1 February 2018	129,862,707	
To be disbursed per 1 February 2018	-	
Starting principal balance 1 February 2018	129,862,707	
Unused amount	-	
Principal (p)repayments	(9,611,370)	
Loans re-assigned to Seller	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(872,270)	
Ending principal balance		119,379,067
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		119,379,067

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class B	-	-	-	-
Class C	9,652,425	872,270	564,092	9,960,603
Class D	13,900,000	-	-	13,900,000
Class E	8,300,000	-	-	8,300,000
Total	31,852,425	872,270	564,092	32,160,603

**Performance**

	Last period	This period	Since issue
Prepayment rate	42.60%	27.02%	13.61%

Delinquent payments	Delinquent amount	Principal	As percentage of total		
			Number of loans	As percentage of total	
Current	-	87,610,469	73.4%	806	75.6%
1 - 30	68,300	14,149,725	11.9%	125	11.7%
31 - 60	14,892	2,353,146	2.0%	19	1.8%
61 - 90	4,225	474,033	0.4%	4	0.4%
91 - 120	8,776	393,142	0.3%	4	0.4%
121-150	2,832	160,474	0.1%	2	0.2%
> 151	1,972,477	14,238,079	11.9%	106	9.9%
Total	2,071,502	119,379,067	100.0%	1,066	100.0%

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	580,598	872,270	19,507	54,040,871

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 1,066  
Number of loan parts 1,227

	Weighted average	Minimum	Maximum
Loan size	111,988	10,016	385,849
Loan part size	97,293	5,049	385,849
Coupon	3.81%	2.70%	6.80%
Remaining maturity (months)	317.6	6	575
Remaining interest period (months)	29.3	1	109
Original interest period (months)	71.3	3	240
Seasoning (months)	136.0	129.1	162.9
Loan to Lending Value	100.7%	15.2%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	51,876,628.93	49.5%	43.46%
Owner occupied	67,502,438.46	50.5%	56.54%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	100,116,134	83.9%	1,050	85.6%	95,349	3.78%	331.4
Interest Only With Life Insurance Redemption	7,780,029	6.5%	83	6.8%	93,735	3.80%	238.4
Interest Only With Building Savings Account Redemp	10,553,712	8.8%	86	7.0%	122,718	4.01%	252.5
Interest Only	929,193	0.8%	8	0.7%	116,149	5.28%	233.4
<b>Total</b>	<b>119,379,067</b>	<b>100.0%</b>	<b>1,227</b>	<b>100.0%</b>	<b>97,293</b>	<b>3.81%</b>	<b>317.6</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	21,393,380	17.9%	220	17.9%	97,243	4.19%	320.9
13 - 24	35,570,653	29.8%	377	30.7%	94,352	2.70%	366.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	33,242,196	27.8%	369	30.1%	90,087	3.44%	329.5
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	3,808,160	3.2%	37	3.0%	102,923	5.79%	240.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	25,364,678	21.2%	224	18.3%	113,235	5.23%	242.1
<b>Total</b>	<b>119,379,067</b>	<b>100.0%</b>	<b>1,227</b>	<b>100.0%</b>	<b>97,293</b>	<b>3.81%</b>	<b>317.6</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	89,279,436	74.8%	957	78.0%	93,291	3.31%	343.0
4.50% - 4.75%	2,152,214	1.8%	20	1.6%	107,611	4.68%	215.3
4.75% - 5.00%	7,955,716	6.7%	67	5.5%	118,742	4.91%	251.8
5.00% - 5.25%	5,494,749	4.6%	45	3.7%	122,106	5.14%	256.8
5.25% - 5.50%	6,280,363	5.3%	58	4.7%	108,282	5.38%	243.2
5.50% - 5.75%	3,907,484	3.3%	37	3.0%	105,608	5.65%	233.3
5.75% - 6.00%	1,706,134	1.4%	18	1.5%	94,785	5.89%	236.0
6.00% - 6.25%	1,452,311	1.2%	14	1.1%	103,736	6.11%	229.2
6.25% - 6.50%	671,620	0.6%	6	0.5%	111,937	6.37%	203.1
6.50% - 6.75%	342,971	0.3%	4	0.3%	85,743	6.54%	241.9
6.75% - 7.00%	136,069	0.1%	1	0.1%	136,069	6.80%	177.9
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>119,379,067</b>	<b>100.0%</b>	<b>1,227</b>	<b>100.0%</b>	<b>97,293</b>	<b>3.81%</b>	<b>317.6</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	4,230,323	3.5%	44	3.6%	96,144	5.63%	247.0
01-Jan-2018 - 31-Dec-2018	33,412,304	28.0%	348	28.4%	96,012	3.65%	333.3
01-Jan-2019 - 31-Dec-2019	22,833,766	19.1%	238	19.4%	95,940	2.70%	375.2
01-Jan-2020 - 31-Dec-2020	1,467,849	1.2%	16	1.3%	91,741	4.16%	265.6
01-Jan-2021 - 31-Dec-2021	19,959,836	16.7%	207	16.9%	96,424	3.90%	311.0
01-Jan-2022 - 31-Dec-2022	28,473,312	23.9%	291	23.7%	97,846	4.15%	297.2
01-Jan-2023 - 31-Dec-2023	384,880	0.3%	4	0.3%	96,220	3.55%	306.6
01-Jan-2024 - 31-Dec-2024	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	1,993,377	1.7%	20	1.6%	99,669	5.16%	245.8
01-Jan-2027 - 31-Dec-2027	6,623,420	5.5%	59	4.8%	112,261	5.06%	227.1
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>119,379,067</b>	<b>100.0%</b>	<b>1,227</b>	<b>100.0%</b>	<b>97,293</b>	<b>3.81%</b>	<b>317.6</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	58,837	0.0%	2	0.2%	29,418	2.99%	12.4
01-Jan-2020 - 31-Dec-2021	428,706	0.4%	5	0.4%	85,741	4.76%	37.4
01-Jan-2022 - 31-Dec-2023	320,186	0.3%	7	0.6%	45,741	3.97%	54.3
01-Jan-2024 - 31-Dec-2025	561,775	0.5%	11	0.9%	51,070	3.96%	83.3
01-Jan-2026 - 31-Dec-2027	1,789,167	1.5%	27	2.2%	66,265	4.20%	108.5
01-Jan-2028 - 31-Dec-2029	2,159,046	1.8%	24	2.0%	89,960	4.46%	128.9
01-Jan-2030 - 31-Dec-2031	2,841,531	2.4%	36	2.9%	78,931	4.10%	151.8
01-Jan-2032 - 31-Dec-2033	3,709,934	3.1%	37	3.0%	100,268	4.62%	177.6
01-Jan-2034 - 31-Dec-2035	3,724,245	3.1%	46	3.7%	80,962	3.61%	203.9
01-Jan-2036 - 31-Dec-2037	11,046,648	9.3%	100	8.1%	110,466	4.07%	224.6
01-Jan-2038 - 31-Dec-2039	4,267,630	3.6%	50	4.1%	85,353	4.61%	249.0
01-Jan-2040 - 31-Dec-2041	8,054,288	6.7%	79	6.4%	101,953	4.88%	272.6
01-Jan-2042 - 31-Dec-2043	11,816,208	9.9%	101	8.2%	116,992	4.48%	297.6
01-Jan-2044 - 31-Dec-2045	10,399,482	8.7%	99	8.1%	105,045	4.13%	322.3
01-Jan-2046 - 31-Dec-2047	17,324,689	14.5%	164	13.4%	105,638	3.87%	341.5
01-Jan-2048 - 31-Dec-2137	40,876,697	34.2%	439	35.8%	93,113	3.01%	415.6
<b>Total</b>	<b>119,379,067</b>	<b>100.0%</b>	<b>1,227</b>	<b>100.0%</b>	<b>97,293</b>	<b>3.81%</b>	<b>317.6</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%	2,707,205	2.3%	51	4.8%	53,082	4.12%	185.8
60% - 70%	3,766,175	3.2%	36	3.4%	104,616	4.46%	232.9
70% - 80%	4,044,952	3.4%	45	4.2%	89,888	3.99%	251.7
80% - 90%	8,491,705	7.1%	78	7.3%	108,868	4.20%	252.8
90% - 100%	26,217,642	22.0%	231	21.7%	113,497	3.81%	327.9
100% - 110%	43,286,278	36.3%	363	34.1%	119,246	3.67%	342.3
110% - 120%	27,290,624	22.9%	236	22.1%	115,638	3.72%	329.9
120% - 130%	3,574,287	3.0%	26	2.4%	137,473	4.14%	267.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>119,379,067</b>	<b>100.0%</b>	<b>1,066</b>	<b>100.0%</b>	<b>111,988</b>	<b>3.81%</b>	<b>317.6</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	12,397,769	10.4%	88	8.3%	140,884	3.93%	322.1
Bayern	8,723,076	7.3%	68	6.4%	128,281	3.82%	315.0
Berlin	7,475,191	6.3%	67	6.3%	111,570	3.78%	325.6
Brandenburg	5,356,827	4.5%	45	4.2%	119,041	3.98%	278.0
Bremen	783,397	0.7%	8	0.8%	97,925	3.79%	353.9
Hamburg	687,058	0.6%	7	0.7%	98,151	3.71%	294.1
Hessen	6,840,665	5.7%	51	4.8%	134,131	4.17%	300.1
Mecklenburg-Vorpommern	1,389,008	1.2%	10	0.9%	138,901	3.84%	325.5
Niedersachsen	6,490,735	5.4%	58	5.4%	111,909	4.16%	271.6
Nordrhein-Westfalen	15,558,272	13.0%	129	12.1%	120,607	4.13%	293.7
Rheinland-Pfalz	4,973,176	4.2%	41	3.8%	121,297	3.90%	321.4
Saarland	3,206,510	2.7%	26	2.4%	123,327	3.94%	296.7
Sachsen	31,526,007	26.4%	326	30.6%	96,706	3.43%	344.8
Sachsen-Anhalt	9,138,331	7.7%	97	9.1%	94,210	3.48%	335.8
Schleswig-Holstein	2,760,360	2.3%	27	2.5%	102,236	4.58%	287.5
Thüringen	2,072,686	1.7%	18	1.7%	115,149	3.80%	316.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>119,379,067</b>	<b>100.0%</b>	<b>1,066</b>	<b>100.0%</b>	<b>111,988</b>	<b>3.81%</b>	<b>317.6</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	43,784,630	36.7%	334	31.3%	131,092	98.5%	1.5%
Hochhaus/appartement	61,552,435	51.6%	639	59.9%	96,326	21.0%	79.0%
Mehrfamilienhaus	8,912,802	7.5%	55	5.2%	162,051	72.7%	27.3%
Zweifamilienhaus	5,003,326	4.2%	37	3.5%	135,225	94.6%	5.4%
Laden/wohnhhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	125,873	0.1%	1	0.1%	125,873	0.0%	100.0%
<b>Total</b>	<b>119,379,067</b>	<b>100.0%</b>	<b>1,066</b>	<b>100.0%</b>	<b>111,988</b>	<b>50.5%</b>	<b>49.5%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	36,998,139	31.0%	508	47.7%	72,831	3.63%	306.8
100,000 - 150,000	42,712,737	35.8%	351	32.9%	121,689	3.82%	325.1
150,000 - 200,000	25,097,359	21.0%	146	13.7%	171,900	4.00%	316.9
200,000 - 250,000	10,245,069	8.6%	46	4.3%	222,719	3.94%	331.7
250,000 - 300,000	2,928,079	2.5%	11	1.0%	266,189	3.75%	312.0
300,000 - 350,000	630,315	0.5%	2	0.2%	315,157	4.20%	260.7
350,000 - 400,000	767,371	0.6%	2	0.2%	383,685	3.84%	326.9
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>119,379,067</b>	<b>100.0%</b>	<b>1,066</b>	<b>100.0%</b>	<b>111,988</b>	<b>3.81%</b>	<b>317.6</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	563		
Number of loan parts	612		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	101,169	11,386	381,522
Loan part size	93,069	9,583	381,522
Coupon	3.56%	2.70%	6.47%
Remaining maturity (months)	333.0	6	575
Remaining interest period (months)	23.9	1	108
Original interest period (months)	51.7	3	240
Seasoning (months)	135.9	129.9	162.9
Loan to Foreclosure Value	103.9%	9.8%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	42,327,283.77	78.2%	74.31%
Owner occupied	14,630,766.68	21.8%	25.69%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	50,713,457	89.0%	547	89.4%	92,712	3.55%	343.2
Interest Only With Life Insurance Redemption	3,595,126	6.3%	41	6.7%	87,686	3.44%	238.6
Interest Only With Building Savings Account Redemp	2,423,275	4.3%	21	3.4%	115,394	3.84%	263.5
Interest Only	226,193	0.4%	3	0.5%	75,398	3.73%	297.9
<b>Total</b>	<b>56,958,050</b>	<b>100.0%</b>	<b>612</b>	<b>100.0%</b>	<b>93,069</b>	<b>3.56%</b>	<b>333.0</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	12,447,400	21.9%	126	20.6%	98,789	4.19%	323.5
13 - 24	21,176,275	37.2%	225	36.8%	94,117	2.70%	372.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	15,868,733	27.9%	193	31.5%	82,221	3.39%	330.1
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	1,415,734	2.5%	15	2.5%	94,382	5.74%	251.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	6,049,907	10.6%	53	8.7%	114,149	5.20%	240.8
<b>Total</b>	<b>56,958,050</b>	<b>100.0%</b>	<b>612</b>	<b>100.0%</b>	<b>93,069</b>	<b>3.56%</b>	<b>333.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	49,442,484	86.8%	543	88.7%	91,054	3.29%	346.8
4.50% - 4.75%	653,181	1.1%	7	1.1%	93,312	4.71%	216.5
4.75% - 5.00%	2,413,051	4.2%	23	3.8%	104,915	4.90%	234.2
5.00% - 5.25%	1,545,987	2.7%	12	2.0%	128,832	5.17%	281.0
5.25% - 5.50%	760,536	1.3%	6	1.0%	126,756	5.46%	220.7
5.50% - 5.75%	696,973	1.2%	7	1.1%	99,568	5.66%	250.7
5.75% - 6.00%	437,034	0.8%	4	0.7%	109,258	5.93%	257.5
6.00% - 6.25%	672,681	1.2%	6	1.0%	112,113	6.13%	245.2
6.25% - 6.50%	336,124	0.6%	4	0.7%	84,031	6.34%	179.0
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>56,958,050</b>	<b>100.0%</b>	<b>612</b>	<b>100.0%</b>	<b>93,069</b>	<b>3.56%</b>	<b>333.0</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	1,460,644	2.6%	16	2.6%	91,290	5.69%	253.3
01-Jan-2018 - 31-Dec-2018	19,733,401	34.6%	208	34.0%	94,872	3.64%	337.4
01-Jan-2019 - 31-Dec-2019	13,729,820	24.1%	141	23.0%	97,375	2.70%	378.2
01-Jan-2020 - 31-Dec-2020	210,378	0.4%	3	0.5%	70,126	3.29%	366.5
01-Jan-2021 - 31-Dec-2021	8,385,432	14.7%	102	16.7%	82,210	3.65%	322.2
01-Jan-2022 - 31-Dec-2022	10,858,263	19.1%	119	19.4%	91,246	3.82%	312.6
01-Jan-2023 - 31-Dec-2023	87,191	0.2%	1	0.2%	87,191	3.50%	384.0
01-Jan-2024 - 31-Dec-2024	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	298,569	0.5%	3	0.5%	99,523	5.28%	237.5
01-Jan-2027 - 31-Dec-2027	2,194,350	3.9%	19	3.1%	115,492	4.90%	214.5
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>56,958,050</b>	<b>100.0%</b>	<b>612</b>	<b>100.0%</b>	<b>93,069</b>	<b>3.56%</b>	<b>333.0</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	11,386	0.0%	1	0.2%	11,386	4.20%	6.0
01-Jan-2020 - 31-Dec-2021	88,931	0.2%	1	0.2%	88,931	2.70%	37.0
01-Jan-2022 - 31-Dec-2023	49,286	0.1%	1	0.2%	49,286	2.70%	67.0
01-Jan-2024 - 31-Dec-2025	204,076	0.4%	4	0.7%	51,019	3.68%	83.9
01-Jan-2026 - 31-Dec-2027	916,760	1.6%	12	2.0%	76,397	4.05%	109.8
01-Jan-2028 - 31-Dec-2029	1,054,881	1.9%	12	2.0%	87,907	4.26%	130.9
01-Jan-2030 - 31-Dec-2031	1,387,155	2.4%	18	2.9%	77,064	3.36%	149.2
01-Jan-2032 - 31-Dec-2033	1,704,407	3.0%	20	3.3%	85,220	3.75%	180.1
01-Jan-2034 - 31-Dec-2035	1,926,466	3.4%	23	3.8%	83,759	3.30%	206.4
01-Jan-2036 - 31-Dec-2037	3,979,026	7.0%	39	6.4%	102,026	3.47%	224.3
01-Jan-2038 - 31-Dec-2039	1,728,709	3.0%	22	3.6%	78,578	4.57%	224.3
01-Jan-2040 - 31-Dec-2041	2,587,374	4.5%	27	4.4%	95,829	4.28%	250.3
01-Jan-2042 - 31-Dec-2043	3,841,123	6.7%	36	5.9%	106,698	4.14%	271.4
01-Jan-2044 - 31-Dec-2045	4,139,672	7.3%	45	7.4%	91,993	4.05%	298.0
01-Jan-2046 - 31-Dec-2047	9,930,752	17.4%	95	15.5%	104,534	3.97%	341.9
01-Jan-2048 - 31-Dec-2137	23,408,044	41.1%	256	41.8%	91,438	2.98%	422.2
<b>Total</b>	<b>56,958,050</b>	<b>100.0%</b>	<b>612</b>	<b>100.0%</b>	<b>93,069</b>	<b>3.56%</b>	<b>333.0</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%	1,508,499	2.6%	26	4.6%	58,019	3.88%	238.4
60% - 70%	861,592	1.5%	11	2.0%	78,327	4.30%	205.6
70% - 80%	807,176	1.4%	11	2.0%	73,380	4.05%	223.8
80% - 90%	3,120,893	5.5%	34	6.0%	91,791	3.97%	238.0
90% - 100%	9,203,049	16.2%	92	16.3%	100,033	3.47%	321.6
100% - 110%	20,382,896	35.8%	196	34.8%	103,994	3.43%	347.2
110% - 120%	18,757,659	32.9%	176	31.3%	106,578	3.55%	361.7
120% - 130%	2,316,287	4.1%	17	3.0%	136,252	3.97%	296.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>56,958,050</b>	<b>100.0%</b>	<b>563</b>	<b>100.0%</b>	<b>101,169</b>	<b>3.56%</b>	<b>333.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	7,475,191	13.1%	67	11.9%	111,570	3.78%	325.6
Brandenburg	5,356,827	9.4%	45	8.0%	119,041	3.98%	278.0
Mecklenburg-Vorpommern	1,389,008	2.4%	10	1.8%	138,901	3.84%	325.5
Sachsen	31,526,007	55.3%	326	57.9%	96,706	3.43%	344.8
Sachsen-Anhalt	9,138,331	16.0%	97	17.2%	94,210	3.48%	335.8
Thüringen	2,072,686	3.6%	18	3.2%	115,149	3.80%	316.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>56,958,050</b>	<b>100.0%</b>	<b>563</b>	<b>100.0%</b>	<b>101,169</b>	<b>3.56%</b>	<b>333.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	11,684,262	20.5%	92	16.3%	127,003	97.83%	2.17%
Hochhaus/appartement	43,836,270	77.0%	460	81.7%	95,296	5.65%	94.35%
Mehrfamilienhaus	1,017,710	1.8%	7	1.2%	145,387	71.43%	28.57%
Zweifamilienhaus	293,934	0.5%	3	0.5%	97,978	66.67%	33.33%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	125,873	0.2%	1	0.2%	125,873	0.00%	100.00%
<b>Total</b>	<b>56,958,050</b>	<b>100.0%</b>	<b>563</b>	<b>100.0%</b>	<b>101,169</b>	<b>21.85%</b>	<b>78.15%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	23,932,248	42.0%	318	56.5%	75,259	3.39%	322.6
100,000 - 150,000	22,685,547	39.8%	190	33.7%	119,398	3.62%	344.9
150,000 - 200,000	6,434,400	11.3%	38	6.7%	169,326	3.84%	320.6
200,000 - 250,000	3,524,334	6.2%	16	2.8%	220,271	3.93%	339.4
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	381,522	0.7%	1	0.2%	381,522	2.70%	429.0
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>56,958,050</b>	<b>100.0%</b>	<b>563</b>	<b>100.0%</b>	<b>101,169</b>	<b>3.56%</b>	<b>333.0</b>