

E-MAC DE 2007-I Investor Report August 2008

Cashflow analysis for the period

Total interest received	7,468,635	
Interest received on transaction accounts	362,034	
Liquidity available	16,606,341	
Reserve account available	12,267,200	
Receivables under hedging arrangements	1,375,452	
Total funds available		38,079,661
Company management expenses	-	
MPT fee	161,466	
Administration fee	10,092	
Third party fees	813	
Liquidity Facility fee	5,098	
Payments under hedging arrangements	-	
Interest on the Notes	7,862,778	
Redemption on Class F Notes	1,165,874	
Deferred Purchase Price Instalment	-	
Total funds distributed		9,206,120
Available after distribution of funds		28,873,541
Undrawn Liquidity Facility	16,606,341	
Reserve account funding	12,267,200	
Available liquidity		28,873,541
Net cashflow		-

Collateral

Starting current balance 1st May 2008	544,266,937.28	
To be disbursed per 1 May 2008	9,277,752.16	
Starting principal balance 1 May 2008	553,544,689.44	
Unused amount		
Principal (p)repayments	(3,050,576.94)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		550,494,113
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		550,494,113

Performance

	Last period	This period	Since issue
Prepayment rate	0.58%	1.34%	0.94%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	498,172,193	90.5%	3602	91.1%
1 - 30	119,298	24,150,821	4.4%	162	4.1%
31 - 60	82,316	7,997,898	1.5%	53	1.3%
61 - 90	74,920	4,503,717	0.8%	30	0.8%
91 - 120	40,503	1,923,787	0.3%	14	0.4%
121-150	53,869	2,105,945	0.4%	14	0.4%
> 151	536,329	11,639,752	2.1%	80	2.0%
Total	907,236	550,494,113	100.0%	3,955	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Characteristics

Amounts to be disbursed	4,518,416.68
Number of loans	3,955
Number of loans parts	4,606

	Weighted average	Minimum	Maximum
Loan size	139,189	2,651	708,814
Loan part size	119,517	2,651	708,814
Coupon	5.42%	2.85%	8.90%
Remaining maturity (months)	367.7	20	529
Remaining interest period (months)	113.7	17	227
Original interest period (months)	132.6	60	240
Seasoning (months)	19.2	12.2	45.8
Loan to Lending Value	112.5%	0.0%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	183,295,493.59	39.3%	33.30%
Owner occupied	367,198,618.91	60.7%	66.70%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	400,673,958	72.8%	3,422	74.3%	117,088	5.41%	379.6
Interest Only With Life Insurance Redemption	42,995,304	7.8%	351	7.6%	122,494	5.43%	305.2
Interest Only With Building Savings Account Redempti	42,675,990	7.8%	313	6.8%	136,345	5.38%	290.6
Interest Only	64,148,861	11.7%	520	11.3%	123,363	5.48%	386.7
Total	550,494,113	100.0%	4,606	100.0%	119,517	5.42%	367.7

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	3,890,260	0.7%	50	1.1%	77,805	4.25%	330.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,328,828	0.2%	16	0.3%	83,052	3.96%	392.7
97 - 108	606,910	0.1%	6	0.1%	101,152	4.75%	406.1
109 - 125	457,379,622	83.1%	3,923	85.2%	116,589	5.48%	370.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	87,288,493	15.9%	611	13.3%	142,862	5.17%	355.5
Total	550,494,113	100.0%	4,606	100.0%	119,517	5.42%	367.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	15,770,222	2.9%	166	3.6%	95,001	4.17%	336.3
4.50% - 4.75%	38,805,599	7.0%	262	5.7%	148,113	4.67%	378.1
4.75% - 5.00%	75,083,801	13.6%	534	11.6%	140,606	4.88%	374.1
5.00% - 5.25%	81,626,331	14.8%	607	13.2%	134,475	5.14%	373.8
5.25% - 5.50%	103,912,341	18.9%	858	18.6%	121,110	5.38%	374.4
5.50% - 5.75%	98,373,288	17.9%	854	18.5%	115,191	5.62%	369.5
5.75% - 6.00%	59,997,036	10.9%	596	12.9%	100,666	5.88%	362.3
6.00% - 6.25%	39,577,922	7.2%	387	8.4%	102,269	6.13%	351.1
6.25% - 6.50%	22,593,880	4.1%	205	4.5%	110,214	6.34%	350.4
6.50% - 6.75%	8,415,749	1.5%	77	1.7%	109,295	6.60%	348.4
6.75% - 7.00%	2,815,682	0.5%	25	0.5%	112,627	6.86%	334.4
7.00% - 7.25%	2,323,141	0.4%	20	0.4%	116,157	7.09%	325.4
7.25% - 7.50%	858,176	0.2%	9	0.2%	95,353	7.38%	334.5
7.50% - >	340,945	0.1%	6	0.1%	56,824	7.84%	321.2
Total	550,494,113	100.0%	4,606	100.0%	119,517	5.42%	367.7

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	647,683	0.1%	9	0.2%	71,965	4.30%	317.9
01-Jan-2010 - 30-Jun-2010	1,610,950	0.3%	20	0.4%	80,547	4.02%	355.3
01-Jul-2010 - 31-Dec-2010	993,711	0.2%	15	0.3%	66,247	3.64%	296.5
01-Jan-2011 - 30-Jun-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	120,000	0.0%	1	0.0%	120,000	5.20%	225.0
01-Jan-2012 - 30-Jun-2012	468,858	0.1%	4	0.1%	117,215	5.79%	366.8
01-Jul-2012 - 31-Dec-2012	49,058	0.0%	1	0.0%	49,058	6.51%	256.0
01-Jan-2013 - 30-Jun-2013	154,331	0.0%	3	0.1%	51,444	4.38%	298.0
01-Jul-2013 - 31-Dec-2013	1,174,496	0.2%	13	0.3%	90,346	3.90%	405.1
01-Jan-2014 - 31-Dec-2014	1,889,149	0.3%	16	0.3%	118,072	5.14%	335.7
01-Jan-2015 - 31-Dec-2015	12,926,192	2.3%	134	2.9%	96,464	4.44%	332.2
01-Jan-2016 - 31-Dec-2016	195,093,497	35.4%	1,686	36.6%	115,714	5.42%	371.5
01-Jan-2017 - 31-Dec-2017	248,077,693	45.1%	2,093	45.4%	118,527	5.59%	371.6
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	87,288,493	15.9%	611	13.3%	142,862	5.17%	355.5
Total	550,494,113	100.0%	4,606	100.0%	119,517	5.42%	367.7

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	121,808	0.0%	3	0.1%	40,603	3.94%	23.1
01-Jan-2012 - 31-Dec-2013	79,385	0.0%	2	0.0%	39,693	4.14%	62.9
01-Jan-2014 - 31-Dec-2015	1,145,657	0.2%	11	0.2%	104,151	4.29%	83.6
01-Jan-2016 - 31-Dec-2017	5,185,633	0.9%	44	1.0%	117,855	5.20%	103.2
01-Jan-2018 - 31-Dec-2019	428,039	0.1%	8	0.2%	53,505	4.42%	124.3
01-Jan-2020 - 31-Dec-2021	1,777,075	0.3%	20	0.4%	88,854	4.89%	150.8
01-Jan-2022 - 31-Dec-2023	2,839,239	0.5%	30	0.7%	94,641	4.98%	172.1
01-Jan-2024 - 31-Dec-2025	3,216,223	0.6%	30	0.7%	107,207	5.20%	197.0
01-Jan-2026 - 31-Dec-2027	7,761,263	1.4%	68	1.5%	114,136	5.13%	222.4
01-Jan-2028 - 31-Dec-2029	10,239,096	1.9%	86	1.9%	119,059	5.57%	248.8
01-Jan-2030 - 31-Dec-2031	19,037,884	3.5%	152	3.3%	125,249	5.38%	269.6
01-Jan-2032 - 31-Dec-2033	16,571,189	3.0%	129	2.8%	128,459	4.95%	290.1
01-Jan-2034 - 31-Dec-2035	6,388,993	1.2%	50	1.1%	127,780	5.49%	319.1
01-Jan-2036 - 31-Dec-2037	68,005,999	12.4%	519	11.3%	131,033	5.56%	342.3
01-Jan-2038 - 31-Dec-2039	85,096,274	15.5%	848	18.4%	100,349	6.08%	368.2
01-Jan-2040 - 31-Dec-2041	189,432,034	34.4%	1,637	35.5%	115,719	5.51%	390.1
01-Jan-2042 - 31-Dec-2043	103,553,581	18.8%	753	16.3%	137,521	5.01%	412.4
01-Jan-2044 - 31-Dec-2045	26,918,234	4.9%	184	4.0%	146,295	4.61%	431.6
01-Jan-2046 - 31-Dec-2047	2,301,762	0.4%	26	0.6%	88,529	4.02%	456.8
01-Jan-2048 - 31-Dec-2137	394,745	0.1%	6	0.1%	65,791	4.44%	490.7
Total	550,494,113	100.0%	4,606	100.0%	119,517	5.42%	367.7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
0% - 60%	5,741,547	1.0%	135	3.4%	42,530	4.68%	322.0
60% - 70%	2,971,868	0.5%	33	0.8%	90,057	4.53%	350.2
70% - 80%	7,091,640	1.3%	47	1.2%	150,886	4.67%	350.3
80% - 90%	13,901,430	2.5%	93	2.4%	149,478	4.75%	350.2
90% - 100%	38,979,076	7.1%	239	6.0%	163,092	4.95%	366.8
100% - 110%	118,362,816	21.5%	720	18.2%	164,393	5.14%	377.7
110% - 120%	255,125,207	46.3%	1,820	46.0%	140,179	5.55%	365.1
120% - 130%	108,320,529	19.7%	868	21.9%	124,793	5.78%	369.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	550,494,113	100.0%	3,955	100.0%	139,189	5.42%	367.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Württemberg	81,063,333	14.7%	499	12.6%	162,452	5.34%	375.5
Bayern	66,199,632	12.0%	444	11.2%	149,098	5.34%	369.8
Berlin	45,122,812	8.2%	334	8.4%	135,098	5.58%	372.0
Brandenburg	22,482,575	4.1%	160	4.0%	140,516	5.25%	360.0
Bremen	2,520,415	0.5%	26	0.7%	96,939	5.38%	370.3
Hamburg	5,334,330	1.0%	36	0.9%	148,176	5.20%	362.9
Hessen	35,406,486	6.4%	221	5.6%	160,210	5.34%	373.1
Mecklenburg-Vorpommern	5,001,797	0.9%	34	0.9%	147,112	5.19%	354.3
Niedersachsen	31,497,098	5.7%	233	5.9%	135,181	5.30%	357.9
Nordrhein-Westfalen	76,623,421	13.9%	542	13.7%	141,372	5.30%	359.5
Rheinland-Pfalz	27,902,400	5.1%	182	4.6%	153,310	5.33%	366.8
Saarland	12,449,927	2.3%	91	2.3%	136,812	5.49%	367.9
Sachsen	91,973,108	16.7%	772	19.5%	119,136	5.68%	367.3
Sachsen-Anhalt	24,771,207	4.5%	220	5.6%	112,596	5.74%	368.2
Schleswig-Holstein	13,356,633	2.4%	97	2.5%	137,697	5.24%	370.3
Thüringen	8,788,939	1.6%	64	1.6%	137,327	5.20%	374.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	550,494,113	100.0%	3,955	100.0%	139,189	5.42%	367.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	225,749,970	41.0%	1,415	35.8%	159,541	98.0%	2.0%
Hochhaus/appartement	256,776,649	46.6%	2,170	54.9%	118,330	32.5%	67.5%
Mehrfamilienhaus	39,806,926	7.2%	199	5.0%	200,035	70.9%	29.1%
Zweifamilienhaus	27,518,790	5.0%	168	4.2%	163,802	98.2%	1.8%
Laden/wohnhaus	641,776	0.1%	3	0.1%	213,925	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	550,494,113	100.0%	3,955	100.0%	139,189	60.7%	39.3%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	83,828,034	15.2%	1,106	28.0%	75,794	5.57%	351.9
100,000 - 150,000	182,868,115	33.2%	1,489	37.1%	124,485	5.47%	366.5
150,000 - 200,000	133,481,966	24.2%	777	19.6%	171,791	5.41%	371.0
200,000 - 250,000	83,519,178	15.2%	377	9.5%	221,536	5.26%	376.8
250,000 - 300,000	45,157,473	8.2%	166	4.2%	272,033	5.30%	375.1
300,000 - 350,000	12,531,080	2.3%	38	1.0%	329,765	5.32%	377.6
350,000 - 400,000	4,425,668	0.8%	12	0.3%	368,806	5.37%	360.9
400,000 - 450,000	2,964,768	0.5%	7	0.2%	423,538	5.25%	375.2
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	362.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	87.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	708,814	0.1%	1	0.0%	708,814	4.65%	428.0
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	550,494,113	100.0%	3,955	100.0%	139,189	5.42%	367.7

Summary - East Germany

Characteristics

Amounts to be disbursed	1,911,377.09
Number of loans	1,584
Number of loan parts	1,758

	Weighted average	Minimum	Maximum
Loan size	125,089	12,391	708,814
Loan part size	112,708	10,000	708,814
Coupon	5.58%	3.52%	8.90%
Remaining maturity (months)	367.6	24	480
Remaining interest period (months)	106.6	17	226
Original interest period (months)	125.7	60	240
Seasoning (months)	19.5	12.4	45.8
Loan to Foreclosure Value	117.6%	7.3%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	135,126,160.38	73.3%	68.20%
Owner occupied	63,014,277.72	26.7%	31.80%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
Annuity	161,673,902	81.6%	1,426	31.0%	113,376	5.59%	376.0
Interest Only With Life Insurance Redemption	14,445,408	7.3%	136	3.0%	106,216	5.57%	295.8
Interest Only With Building Savings Account Redempti	7,256,968	3.7%	58	1.3%	125,120	5.38%	303.6
Interest Only	14,764,160	7.5%	138	3.0%	106,987	5.65%	377.2
Total	198,140,438	100.0%	1,758	38.2%	112,708	5.58%	367.6

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	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	1,478,080	0.7%	20	1.1%	73,904	4.34%	342.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	377,420	0.2%	4	0.2%	94,355	4.06%	356.9
97 - 108	161,418	0.1%	2	0.1%	80,709	5.31%	369.2
109 - 125	181,468,575	91.6%	1,628	92.6%	111,467	5.63%	369.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,654,945	7.4%	104	5.9%	140,913	5.17%	342.4
Total	198,140,438	100.0%	1,758	100.0%	112,708	5.58%	367.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
0% - 4.50%	5,630,500	2.8%	59	3.4%	95,432	4.18%	312.3
4.50% - 4.75%	8,700,513	4.4%	57	3.2%	152,641	4.68%	383.2
4.75% - 5.00%	16,184,144	8.2%	123	7.0%	131,578	4.88%	372.1
5.00% - 5.25%	22,593,524	11.4%	170	9.7%	132,903	5.16%	376.1
5.25% - 5.50%	31,948,732	16.1%	271	15.4%	117,892	5.38%	377.8
5.50% - 5.75%	39,606,781	20.0%	362	20.6%	109,411	5.61%	376.6
5.75% - 6.00%	28,229,975	14.2%	280	15.9%	100,821	5.89%	369.1
6.00% - 6.25%	22,966,890	11.6%	225	12.8%	102,075	6.12%	353.3
6.25% - 6.50%	13,355,633	6.7%	129	7.3%	103,532	6.34%	350.1
6.50% - 6.75%	4,692,972	2.4%	43	2.4%	109,139	6.61%	347.5
6.75% - 7.00%	1,915,892	1.0%	17	1.0%	112,700	6.86%	337.4
7.00% - 7.25%	1,742,341	0.9%	15	0.9%	116,156	7.08%	320.7
7.25% - 7.50%	311,458	0.2%	4	0.2%	77,865	7.44%	335.6
7.50% - >	261,081	0.1%	3	0.2%	87,027	7.64%	326.0
Total	198,140,438	100.0%	1,758	100.0%	112,708	5.58%	367.6

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
01-Jan-2009 - 30-Jun-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2009 - 31-Dec-2009	92,472	0.0%	2	0.1%	46,236	4.46%	415.2
01-Jan-2010 - 30-Jun-2010	731,503	0.4%	11	0.6%	66,500	4.04%	308.4
01-Jul-2010 - 31-Dec-2010	370,747	0.2%	6	0.3%	61,791	3.64%	362.9
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	283,357	0.1%	1	0.1%	283,357	5.96%	378.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	96,601	0.0%	1	0.1%	96,601	4.55%	414.9
01-Jul-2013 - 31-Dec-2013	280,820	0.1%	3	0.2%	93,607	3.90%	336.9
01-Jan-2014 - 31-Dec-2014	928,478	0.5%	10	0.6%	92,848	5.24%	333.7
01-Jan-2015 - 31-Dec-2015	5,313,270	2.7%	53	3.0%	100,250	4.51%	310.3
01-Jan-2016 - 31-Dec-2016	80,533,397	40.6%	743	42.3%	108,389	5.57%	370.4
01-Jan-2017 - 31-Dec-2017	94,854,849	47.9%	824	46.9%	115,115	5.74%	373.1
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	14,654,945	7.4%	104	5.9%	140,913	5.17%	342.4
Total	198,140,438	100.0%	1,758	100.0%	112,708	5.58%	367.6

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
01-Jan-2008 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 31-Dec-2011	12,391	0.0%	1	0.1%	12,391	4.02%	24.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	813,852	0.4%	6	0.3%	135,642	4.34%	85.0
01-Jan-2016 - 31-Dec-2017	752,527	0.4%	8	0.5%	94,066	5.13%	101.8
01-Jan-2018 - 31-Dec-2019	144,564	0.1%	2	0.1%	72,282	4.55%	126.0
01-Jan-2020 - 31-Dec-2021	418,212	0.2%	7	0.4%	59,745	4.94%	149.1
01-Jan-2022 - 31-Dec-2023	707,950	0.4%	9	0.5%	78,661	5.03%	170.8
01-Jan-2024 - 31-Dec-2025	508,538	0.3%	5	0.3%	101,708	4.53%	197.2
01-Jan-2026 - 31-Dec-2027	2,040,656	1.0%	19	1.1%	107,403	5.19%	221.9
01-Jan-2028 - 31-Dec-2029	4,480,303	2.3%	41	2.3%	109,276	5.86%	248.7
01-Jan-2030 - 31-Dec-2031	6,662,188	3.4%	56	3.2%	118,968	5.49%	267.1
01-Jan-2032 - 31-Dec-2033	5,092,856	2.6%	42	2.4%	121,258	5.00%	290.5
01-Jan-2034 - 31-Dec-2035	1,857,464	0.9%	17	1.0%	109,263	5.63%	321.4
01-Jan-2036 - 31-Dec-2037	18,725,607	9.5%	159	9.0%	117,771	5.91%	343.5
01-Jan-2038 - 31-Dec-2039	48,817,187	24.6%	491	27.9%	99,424	6.08%	367.9
01-Jan-2040 - 31-Dec-2041	74,694,004	37.7%	654	37.2%	114,211	5.54%	389.2
01-Jan-2042 - 31-Dec-2043	24,223,971	12.2%	183	10.4%	132,371	5.04%	411.2
01-Jan-2044 - 31-Dec-2045	7,678,283	3.9%	51	2.9%	150,555	4.62%	430.7
01-Jan-2046 - 31-Dec-2047	398,878	0.2%	5	0.3%	79,776	3.95%	454.3
01-Jan-2048 - 31-Dec-2137	111,007	0.1%	2	0.1%	55,504	3.60%	475.5
Total	198,140,438	100.0%	1,758	100.0%	112,708	5.58%	367.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	1,404,557	0.7%	28	1.8%	50,163	4.43%	323.8
60% - 70%	993,841	0.5%	12	0.8%	82,820	4.37%	339.1
70% - 80%	2,341,106	1.2%	15	0.9%	156,074	4.43%	288.2
80% - 90%	2,434,458	1.2%	19	1.2%	128,129	4.81%	317.5
90% - 100%	6,589,818	3.3%	49	3.1%	134,486	4.82%	360.2
100% - 110%	16,246,206	8.2%	102	6.4%	159,277	5.28%	367.2
110% - 120%	93,301,021	47.1%	744	47.0%	125,405	5.59%	368.9
120% - 130%	74,829,432	37.8%	615	38.8%	121,674	5.81%	372.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	198,140,438	100.0%	1,584	100.0%	125,089	5.58%	367.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	45,122,812	22.8%	334	8.4%	135,098	5.58%	372.0
Brandenburg	22,482,575	11.3%	160	4.0%	140,516	5.25%	360.0
Mecklenburg-Vorpommern	5,001,797	2.5%	34	0.9%	147,112	5.19%	354.3
Sachsen	91,973,108	46.4%	772	19.5%	119,136	5.68%	367.3
Sachsen-Anhalt	24,771,207	12.5%	220	5.6%	112,596	5.74%	368.2
Thüringen	8,788,939	4.4%	64	1.6%	137,327	5.20%	374.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	198,140,438	100.0%	1,584	40.1%	125,089	5.58%	367.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	48,407,165	24.4%	314	7.9%	154,163	97.13%	2.87%
Hochhaus/appartement	140,350,855	70.8%	1,221	30.9%	114,947	7.04%	92.96%
Mehrfamilienhaus	5,906,337	3.0%	30	0.8%	196,878	46.67%	53.33%
Zweifamilienhaus	2,980,588	1.5%	17	0.4%	175,329	94.12%	5.88%
Ladenwohnhäuser	495,493	0.3%	2	0.1%	247,747	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	198,140,438	100.0%	1,584	40.1%	125,089	26.70%	73.30%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	45,559,757	23.0%	566	14.3%	80,494	5.70%	356.9
100,000 - 150,000	81,093,059	40.9%	664	16.8%	122,128	5.65%	369.0
150,000 - 200,000	38,825,995	19.6%	229	5.8%	169,546	5.51%	372.6
200,000 - 250,000	15,555,201	7.9%	70	1.8%	222,217	5.33%	381.5
250,000 - 300,000	9,508,809	4.8%	35	0.9%	271,680	5.34%	375.7
300,000 - 350,000	3,967,066	2.0%	12	0.3%	330,589	5.46%	382.6
350,000 - 400,000	1,123,115	0.6%	3	0.1%	374,372	5.69%	334.5
400,000 - 450,000	1,287,329	0.6%	3	0.1%	429,110	5.44%	341.8
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	511,292	0.3%	1	0.0%	511,292	4.34%	87.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	708,814	0.4%	1	0.0%	708,814	4.65%	428.0
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	198,140,438	100.0%	1,584	40.1%	125,089	5.58%	367.6