

E-MAC DE 2007-I Investor Report August 2009

Cashflow analysis for the period

Total interest received	6,908,925	
Interest received on transaction accounts	22,626	
Liquidity available	16,358,483	
Reserve account available	13,940,000	
Receivables under hedging arrangements	-	
Total funds available		37,230,034
Company management expenses		
MPT fee	161,767	
Administration fee	10,110	
Third party fees	19,475	
Liquidity Facility fee	5,021	
Payments under hedging arrangements	3,695,775	
Interest on the Notes	2,702,818	
PDL Repayment	-	
Redemption on Class F Notes	336,584	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,931,551
Available after distribution of funds		30,298,483
Undrawn Liquidity Facility	16,358,483	
Reserve account funding	13,940,000	
Available liquidity		30,298,483
Net cashflow		-

Collateral

Starting current balance 1st May 2009	545,282,750.76
To be disbursed per 1 May 2009	-
Starting principal balance 1 May 2009	545,282,750.76
Unused amount	-
Principal (p)repayments	(3,206,059.37)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	542,076,691
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	542,076,691

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from available excess spread	End balance
Class A1/A2	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	-	-	-
Total	-	-	-	-

Performance

	Last period	This period	Since issue
Prepayment rate	0.71%	1.41%	0.81%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	472,544,644	87.2%	3488	87.8%
1 - 30	103,195	21,307,990	3.9%	147	3.7%
31 - 60	91,137	8,592,383	1.6%	62	1.6%
61 - 90	99,263	6,000,546	1.1%	47	1.2%
91 - 120	74,705	3,466,459	0.6%	24	0.6%
121-150	84,117	3,244,515	0.6%	20	0.5%
> 151	1,796,455	26,920,154	5.0%	184	4.6%
Total	2,248,872	542,076,691	100.0%	3,972	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Characteristics

Amounts to be disbursed -

Number of loans 3,972
 Number of loans parts 4,634

	Weighted average	Minimum	Maximum
Loan size	136,474	2,651	701,505
Loan part size	116,978	2,651	701,505
Coupon	5.44%	0.00%	8.90%
Remaining maturity (months)	355.2	8	517
Remaining interest period (months)	101.6	5	215
Original interest period (months)	131.3	60	240
Seasoning (months)	31.2	16.2	57.8
Loan to Lending Value	111.9%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	185,882,171.97	40.1%	34.29%
Owner occupied	356,194,519.42	59.9%	65.71%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	395,482,724	73.0%	3,453	74.5%	114,533	5.43%	367.5
Interest Only With Life Insurance Redemption	43,354,610	8.0%	354	7.6%	122,471	5.45%	293.1
Interest Only With Building Savings Account Redempti	41,174,752	7.6%	313	6.8%	131,549	5.38%	275.8
Interest Only	62,064,606	11.4%	514	11.1%	120,748	5.50%	373.5
Total	542,076,691	100.0%	4,634	100.0%	116,978	5.44%	355.2

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	3,690,965	0.7%	47	1.0%	78,531	4.25%	320.0
61 - 72	205,632	0.0%	3	0.1%	68,544	4.84%	386.3
73 - 84	1,330,445	0.2%	14	0.3%	95,032	5.23%	350.7
85 - 96	20,217,420	3.7%	176	3.8%	114,872	5.84%	358.5
97 - 108	7,000,518	1.3%	51	1.1%	137,265	5.10%	352.9
109 - 125	424,267,639	78.3%	3,731	80.5%	113,714	5.49%	357.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	85,364,073	15.7%	612	13.2%	139,484	5.19%	343.5
Total	542,076,691	100.0%	4,634	100.0%	116,978	5.44%	355.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	15,482,537	2.9%	165	3.6%	93,834	4.17%	327.1
4.50% - 4.75%	38,231,758	7.1%	264	5.7%	144,817	4.67%	366.8
4.75% - 5.00%	72,879,583	13.4%	526	11.4%	138,554	4.88%	362.6
5.00% - 5.25%	76,530,707	14.1%	586	12.6%	130,598	5.14%	358.7
5.25% - 5.50%	101,256,235	18.7%	851	18.4%	118,985	5.38%	362.6
5.50% - 5.75%	96,451,001	17.8%	858	18.5%	112,414	5.62%	357.7
5.75% - 6.00%	59,503,496	11.0%	596	12.9%	99,838	5.88%	351.4
6.00% - 6.25%	39,641,202	7.3%	394	8.5%	100,612	6.13%	338.2
6.25% - 6.50%	22,792,314	4.2%	209	4.5%	109,054	6.35%	338.3
6.50% - 6.75%	10,366,837	1.9%	93	2.0%	111,471	6.61%	336.2
6.75% - 7.00%	4,506,702	0.8%	45	1.0%	100,149	6.85%	324.2
7.00% - 7.25%	2,566,345	0.5%	24	0.5%	106,931	7.09%	319.3
7.25% - 7.50%	1,378,934	0.3%	14	0.3%	98,495	7.37%	322.8
7.50% - >	489,040	0.1%	9	0.2%	54,338	7.86%	305.1
Total	542,076,691	100.0%	4,634	100.0%	116,978	5.44%	355.2

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	631,008	0.1%	9	0.2%	70,112	4.30%	309.4
01-Jan-2010 - 30-Jun-2010	1,581,784	0.3%	20	0.4%	79,089	4.02%	344.7
01-Jul-2010 - 31-Dec-2010	896,322	0.2%	13	0.3%	68,948	3.65%	287.3
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%	213.0
01-Jan-2012 - 30-Jun-2012	413,886	0.1%	3	0.1%	137,962	5.80%	352.5
01-Jul-2012 - 31-Dec-2012	47,965	0.0%	1	0.0%	47,965	6.51%	244.0
01-Jan-2013 - 30-Jun-2013	146,453	0.0%	3	0.1%	48,818	4.40%	294.7
01-Jul-2013 - 31-Dec-2013	1,227,309	0.2%	14	0.3%	87,665	3.97%	394.0
01-Jan-2014 - 31-Dec-2014	1,935,834	0.4%	17	0.4%	113,873	5.14%	349.7
01-Jan-2015 - 31-Dec-2015	16,464,373	3.0%	156	3.4%	105,541	4.55%	328.2
01-Jan-2016 - 31-Dec-2016	189,129,713	34.9%	1,675	36.1%	112,913	5.43%	358.7
01-Jan-2017 - 31-Dec-2017	244,098,160	45.0%	2,109	45.5%	115,741	5.62%	358.9
01-Jan-2018 - 31-Dec-2018	19,810	0.0%	1	0.0%	19,810	8.01%	315.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	85,364,073	15.7%	612	13.2%	139,484	5.19%	343.5
Total	542,076,691	100.0%	4,634	100.0%	116,978	5.44%	355.2

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	115,539	0.0%	3	0.1%	38,513	3.93%	11.0
01-Jan-2012 - 31-Dec-2013	65,493	0.0%	2	0.0%	32,747	4.14%	50.9
01-Jan-2014 - 31-Dec-2015	1,076,389	0.2%	10	0.2%	107,639	4.32%	72.3
01-Jan-2016 - 31-Dec-2017	5,101,903	0.9%	43	0.9%	118,649	5.22%	90.5
01-Jan-2018 - 31-Dec-2019	530,802	0.1%	9	0.2%	58,978	4.57%	113.8
01-Jan-2020 - 31-Dec-2021	1,741,543	0.3%	20	0.4%	87,077	4.89%	139.0
01-Jan-2022 - 31-Dec-2023	2,567,033	0.5%	28	0.6%	91,680	4.91%	160.4
01-Jan-2024 - 31-Dec-2025	3,483,833	0.6%	30	0.6%	116,128	5.20%	186.8
01-Jan-2026 - 31-Dec-2027	8,212,170	1.5%	74	1.6%	110,975	5.18%	210.5
01-Jan-2028 - 31-Dec-2029	9,412,824	1.7%	83	1.8%	113,408	5.55%	236.9
01-Jan-2030 - 31-Dec-2031	18,580,460	3.4%	153	3.3%	121,441	5.39%	257.6
01-Jan-2032 - 31-Dec-2033	16,275,928	3.0%	130	2.8%	125,199	4.99%	278.4
01-Jan-2034 - 31-Dec-2035	6,371,681	1.2%	54	1.2%	117,994	5.57%	307.3
01-Jan-2036 - 31-Dec-2037	67,920,342	12.5%	538	11.6%	126,246	5.61%	330.4
01-Jan-2038 - 31-Dec-2039	88,037,701	16.2%	878	18.9%	100,271	6.09%	356.1
01-Jan-2040 - 31-Dec-2041	186,351,704	34.4%	1,638	35.3%	113,768	5.51%	378.0
01-Jan-2042 - 31-Dec-2043	97,756,213	18.0%	727	15.7%	134,465	5.00%	400.6
01-Jan-2044 - 31-Dec-2045	25,892,436	4.8%	184	4.0%	140,720	4.60%	419.6
01-Jan-2046 - 31-Dec-2047	2,228,698	0.4%	25	0.5%	89,148	4.02%	444.9
01-Jan-2048 - 31-Dec-2137	353,997	0.1%	5	0.1%	70,799	4.54%	479.6
Total	542,076,691	100.0%	4,634	100.0%	116,978	5.44%	355.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	5,985,920	1.1%	140	3.5%	42,757	4.70%	307.0
60% - 70%	3,373,454	0.6%	35	0.9%	96,384	4.60%	330.9
70% - 80%	7,487,583	1.4%	48	1.2%	155,991	4.62%	333.4
80% - 90%	15,396,377	2.8%	109	2.7%	141,251	4.78%	342.9
90% - 100%	33,036,358	6.1%	216	5.4%	152,946	4.94%	352.7
100% - 110%	123,627,547	22.8%	770	19.4%	160,555	5.17%	366.6
110% - 120%	256,757,334	47.4%	1,860	46.8%	138,042	5.57%	352.7
120% - 130%	96,412,119	17.8%	794	20.0%	121,426	5.85%	355.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	542,076,691	100.0%	3,972	100.0%	136,474	5.44%	355.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	75,430,401	13.9%	481	12.1%	156,820	5.36%	362.3
Bayern	66,093,714	12.2%	452	11.4%	146,225	5.36%	358.1
Berlin	42,428,023	7.8%	321	8.1%	132,175	5.59%	358.9
Brandenburg	22,969,658	4.2%	162	4.1%	141,788	5.27%	352.6
Bremen	2,495,624	0.5%	26	0.7%	95,986	5.38%	358.3
Hamburg	5,262,824	1.0%	36	0.9%	146,190	5.20%	351.4
Hessen	34,840,072	6.4%	221	5.6%	157,647	5.33%	363.2
Mecklenburg-Vorpommern	4,734,560	0.9%	33	0.8%	143,472	5.19%	340.2
Niedersachsen	31,200,908	5.8%	235	5.9%	132,770	5.30%	346.4
Nordrhein-Westfalen	76,770,763	14.2%	549	13.8%	139,837	5.33%	345.9
Rheinland-Pfalz	26,692,134	4.9%	178	4.5%	149,956	5.35%	349.6
Saarland	11,842,507	2.2%	89	2.2%	133,062	5.52%	354.6
Sachsen	94,652,743	17.5%	803	20.2%	117,874	5.71%	355.3
Sachsen-Anhalt	24,612,667	4.5%	223	5.6%	110,371	5.74%	356.1
Schleswig-Holstein	13,105,801	2.4%	97	2.4%	135,111	5.22%	359.2
Thüringen	8,944,291	1.7%	66	1.7%	135,520	5.24%	363.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	542,076,691	100.0%	3,972	100.0%	136,474	5.44%	355.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	217,976,709	40.2%	1,400	35.2%	155,698	97.9%	2.1%
Hochhaus/appartement	258,323,794	47.7%	2,206	55.5%	117,101	32.0%	68.0%
Mehrfamilienhaus	38,761,590	7.2%	197	5.0%	196,759	70.1%	29.9%
Zweifamilienhaus	26,241,194	4.8%	165	4.2%	159,038	98.2%	1.8%
Laden/wohnhaus	630,404	0.1%	3	0.1%	210,135	100.0%	0.0%
unspecified	143,000	0.0%	1	0.0%	143,000	0.0%	100.0%
Total	542,076,691	100.0%	3,972	100.0%	136,474	59.9%	40.1%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	87,244,045	16.1%	1,154	29.1%	75,601	5.60%	340.5
100,000 - 150,000	187,449,756	34.6%	1,508	38.0%	124,304	5.48%	354.5
150,000 - 200,000	130,016,106	24.0%	757	19.1%	171,752	5.43%	358.4
200,000 - 250,000	80,111,080	14.8%	361	9.1%	221,914	5.27%	365.6
250,000 - 300,000	37,637,594	6.9%	138	3.5%	272,736	5.32%	362.3
300,000 - 350,000	11,793,165	2.2%	36	0.9%	327,588	5.30%	363.4
350,000 - 400,000	2,963,566	0.5%	8	0.2%	370,446	5.37%	356.9
400,000 - 450,000	2,550,857	0.5%	6	0.2%	425,143	5.27%	359.9
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	350.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	75.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	192.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	701,505	0.1%	1	0.0%	701,505	4.65%	416.0
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	542,076,691	100.0%	3,972	100.0%	136,474	5.44%	355.2

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,608		
Number of loan parts	1,794		
	Weighted average	Minimum	Maximum
Loan size	123,347	6,123	701,505
Loan part size	110,558	6,123	701,505
Coupon	5.60%	3.52%	8.90%
Remaining maturity (months)	355.9	12	468
Remaining interest period (months)	94.8	5	214
Original interest period (months)	124.5	60	240
Seasoning (months)	31.4	22.0	57.8
Loan to Foreclosure Value	116.8%	3.6%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	136,304,718.20	73.8%	68.72%
Owner occupied	62,037,223.96	26.2%	31.28%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	161,307,637	81.3%	1,451	31.3%	111,170	5.61%	364.3
Interest Only With Life Insurance Redemption	14,433,403	7.3%	140	3.0%	103,096	5.60%	285.4
Interest Only With Building Savings Account Redempti	7,805,953	3.9%	62	1.3%	125,902	5.39%	294.2
Interest Only	14,794,950	7.5%	141	3.0%	104,929	5.65%	364.8
Total	198,341,942	100.0%	1,794	38.7%	110,558	5.60%	355.9

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	1,446,966	0.7%	20	1.1%	72,348	4.34%	331.9
61 - 72	36,161	0.0%	1	0.1%	36,161	5.24%	371.0
73 - 84	292,016	0.1%	3	0.2%	97,339	5.24%	376.4
85 - 96	9,828,678	5.0%	85	4.7%	115,632	5.94%	357.2
97 - 108	1,277,928	0.6%	14	0.8%	91,281	5.52%	366.4
109 - 125	170,593,484	86.0%	1,564	87.2%	109,075	5.63%	357.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,866,709	7.5%	107	6.0%	138,941	5.19%	336.6
Total	198,341,942	100.0%	1,794	100.0%	110,558	5.60%	355.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	5,335,581	2.7%	57	3.2%	93,607	4.18%	297.7
4.50% - 4.75%	8,335,922	4.2%	55	3.1%	151,562	4.68%	372.9
4.75% - 5.00%	16,454,017	8.3%	125	7.0%	131,632	4.88%	361.7
5.00% - 5.25%	21,586,712	10.9%	170	9.5%	126,981	5.16%	364.0
5.25% - 5.50%	31,152,835	15.7%	272	15.2%	114,532	5.38%	366.5
5.50% - 5.75%	39,209,968	19.8%	363	20.2%	108,016	5.61%	364.7
5.75% - 6.00%	30,004,663	15.1%	295	16.4%	101,711	5.88%	358.5
6.00% - 6.25%	22,706,077	11.4%	228	12.7%	99,588	6.13%	341.7
6.25% - 6.50%	13,059,050	6.6%	128	7.1%	102,024	6.34%	337.2
6.50% - 6.75%	5,050,344	2.5%	47	2.6%	107,454	6.61%	334.0
6.75% - 7.00%	2,499,136	1.3%	24	1.3%	104,131	6.86%	325.5
7.00% - 7.25%	1,884,277	1.0%	18	1.0%	104,682	7.08%	316.1
7.25% - 7.50%	697,938	0.4%	8	0.4%	87,242	7.40%	323.2
7.50% - >	365,424	0.2%	4	0.2%	91,356	7.68%	313.4
Total	198,341,942	100.0%	1,794	100.0%	110,558	5.60%	355.9

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	91,399	0.0%	2	0.1%	45,700	4.46%	403.3
01-Jan-2010 - 30-Jun-2010	713,079	0.4%	11	0.6%	64,825	4.04%	299.0
01-Jul-2010 - 31-Dec-2010	362,252	0.2%	6	0.3%	60,375	3.64%	352.5
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	280,235	0.1%	1	0.1%	280,235	5.96%	366.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	95,422	0.0%	1	0.1%	95,422	4.55%	402.9
01-Jul-2013 - 31-Dec-2013	351,414	0.2%	4	0.2%	87,854	4.14%	336.1
01-Jan-2014 - 31-Dec-2014	914,267	0.5%	10	0.6%	91,427	5.24%	324.1
01-Jan-2015 - 31-Dec-2015	5,665,411	2.9%	58	3.2%	97,679	4.59%	304.0
01-Jan-2016 - 31-Dec-2016	79,288,828	40.0%	748	41.7%	106,001	5.58%	358.4
01-Jan-2017 - 31-Dec-2017	95,712,926	48.3%	846	47.2%	113,136	5.77%	360.6
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	14,866,709	7.5%	107	6.0%	138,941	5.19%	336.6
Total	198,341,942	100.0%	1,794	100.0%	110,558	5.60%	355.9

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	6,123	0.0%	1	0.1%	6,123	4.02%	12.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	797,209	0.4%	6	0.3%	132,868	4.34%	73.1
01-Jan-2016 - 31-Dec-2017	511,501	0.3%	7	0.4%	73,072	5.01%	87.1
01-Jan-2018 - 31-Dec-2019	137,838	0.1%	2	0.1%	68,919	4.58%	114.1
01-Jan-2020 - 31-Dec-2021	400,668	0.2%	7	0.4%	57,238	4.96%	137.2
01-Jan-2022 - 31-Dec-2023	690,204	0.3%	9	0.5%	76,689	5.03%	158.8
01-Jan-2024 - 31-Dec-2025	497,207	0.3%	5	0.3%	99,441	4.53%	185.3
01-Jan-2026 - 31-Dec-2027	2,023,706	1.0%	20	1.1%	101,185	5.20%	209.9
01-Jan-2028 - 31-Dec-2029	4,325,751	2.2%	41	2.3%	105,506	5.83%	237.0
01-Jan-2030 - 31-Dec-2031	6,521,047	3.3%	56	3.1%	116,447	5.50%	255.4
01-Jan-2032 - 31-Dec-2033	4,822,404	2.4%	41	2.3%	117,620	5.01%	278.5
01-Jan-2034 - 31-Dec-2035	1,721,367	0.9%	19	1.1%	90,598	5.96%	308.1
01-Jan-2036 - 31-Dec-2037	20,246,374	10.2%	176	9.8%	115,036	5.97%	331.3
01-Jan-2038 - 31-Dec-2039	48,958,279	24.7%	500	27.9%	97,917	6.08%	356.0
01-Jan-2040 - 31-Dec-2041	75,402,773	38.0%	670	37.3%	112,541	5.55%	376.9
01-Jan-2042 - 31-Dec-2043	23,444,309	11.8%	178	9.9%	131,710	5.04%	399.4
01-Jan-2044 - 31-Dec-2045	7,331,226	3.7%	49	2.7%	149,617	4.59%	418.8
01-Jan-2046 - 31-Dec-2047	394,235	0.2%	5	0.3%	78,847	3.95%	442.3
01-Jan-2048 - 31-Dec-2137	109,722	0.1%	2	0.1%	54,861	3.60%	463.5
Total	198,341,942	100.0%	1,794	100.0%	110,558	5.60%	355.9

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,555,230	0.8%	31	1.9%	50,169	4.40%	294.1
60% - 70%	976,009	0.5%	12	0.7%	81,334	4.28%	329.2
70% - 80%	1,712,094	0.9%	8	0.5%	214,012	4.36%	271.3
80% - 90%	2,928,855	1.5%	24	1.5%	122,036	4.78%	310.3
90% - 100%	6,624,650	3.3%	50	3.1%	132,493	4.87%	350.5
100% - 110%	16,640,469	8.4%	107	6.7%	155,518	5.33%	352.5
110% - 120%	94,228,617	47.5%	764	47.5%	123,336	5.60%	357.0
120% - 130%	73,676,018	37.1%	612	38.1%	120,386	5.84%	361.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	198,341,942	100.0%	1,608	100.0%	123,347	5.60%	355.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	42,428,023	21.4%	321	8.1%	132,175	5.59%	358.9
Brandenburg	22,969,658	11.6%	162	4.1%	141,788	5.27%	352.6
Mecklenburg-Vorpommern	4,734,560	2.4%	33	0.8%	143,472	5.19%	340.2
Sachsen	94,652,743	47.7%	803	20.2%	117,874	5.71%	355.3
Sachsen-Anhalt	24,612,667	12.4%	223	5.6%	110,371	5.74%	356.1
Thüringen	8,944,291	4.5%	66	1.7%	135,520	5.24%	363.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	198,341,942	100.0%	1,608	40.5%	123,347	5.60%	355.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	47,952,251	24.2%	315	7.9%	152,229	97.14%	2.86%
Hochhaus/appartement	141,436,556	71.3%	1,245	31.3%	113,604	6.83%	93.17%
Mehrfamilienhaus	5,517,758	2.8%	29	0.7%	190,268	44.83%	55.17%
Zweifamilienhaus	2,806,455	1.4%	16	0.4%	175,403	93.75%	6.25%
Ladenwohnhäuser	485,921	0.2%	2	0.1%	242,961	100.00%	0.00%
unspecified	143,000	0.1%	1	0.0%	143,000	0.00%	100.00%
Total	198,341,942	100.0%	1,608	40.5%	123,347	26.18%	73.82%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	47,514,613	24.0%	592	14.9%	80,261	5.73%	345.2
100,000 - 150,000	82,303,202	41.5%	674	17.0%	122,112	5.66%	357.2
150,000 - 200,000	38,038,222	19.2%	225	5.7%	169,059	5.54%	360.3
200,000 - 250,000	15,199,758	7.7%	68	1.7%	223,526	5.30%	371.0
250,000 - 300,000	8,128,499	4.1%	30	0.8%	270,950	5.40%	370.7
300,000 - 350,000	3,915,872	2.0%	12	0.3%	326,323	5.47%	369.7
350,000 - 400,000	759,910	0.4%	2	0.1%	379,955	5.78%	297.9
400,000 - 450,000	1,269,069	0.6%	3	0.1%	423,023	5.45%	330.2
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%	75.0
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	701,505	0.4%	1	0.0%	701,505	4.65%	416.0
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	198,341,942	100.0%	1,608	40.5%	123,347	5.60%	355.9