

E-MAC DE 2007-I Investor Report February 2009

Cashflow analysis for the period

Total interest received	7,145,762	
Interest received on transaction accounts	153,811	
Liquidity available	16,454,200	
Reserve account available	13,132,085	
Receivables under hedging arrangements	206,496	
Total funds available		37,092,355
Company management expenses	16,789	
MPT fee	163,740	
Administration fee	10,234	
Third party fees	11,238	
Liquidity Facility fee	5,051	
Payments under hedging arrangements	55,000	
Interest on the Notes F Notes	6,581,605	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,843,656
Available after distribution of funds		30,248,699
Undrawn Liquidity Facility	16,454,200	
Reserve account funding	13,794,498	
Available liquidity		30,248,699
Net cashflow		-

Collateral

Starting current balance 1st November 2008	545,799,510.19	
To be disbursed per 1 November 2008	2,673,826.21	
Starting principal balance 1 November 2008	548,473,336.40	
Unused amount		
Principal (p)repayments	(1,353,849.75)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		547,119,487
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		547,119,487

Performance

	Last period	This period	Since issue
Prepayment rate	0.62%	0.07%	0.70%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	496,536,504	90.8%	3629	91.2%
1 - 30	75,949	15,759,697	2.9%	115	2.9%
31 - 60	75,338	7,208,890	1.3%	49	1.2%
61 - 90	51,143	3,183,564	0.6%	21	0.5%
91 - 120	65,145	2,934,860	0.5%	21	0.5%
121-150	96,055	3,457,927	0.6%	24	0.6%
> 151	1,059,947	18,038,054	3.3%	122	3.1%
Total	1,423,576	547,119,487	100.0%	3,981	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Characteristics

Amounts to be disbursed -

Number of loans 3,981
 Number of loans parts 4,644

	Weighted average	Minimum	Maximum
Loan size	137,433	2,651	705,202
Loan part size	117,812	2,651	705,202
Coupon	5.44%	0.00%	8.90%
Remaining maturity (months)	361.2	14	523
Remaining interest period (months)	107.7	11	221
Original interest period (months)	131.8	60	240
Seasoning (months)	25.2	10.2	51.8
Loan to Lending Value	112.5%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	187,068,421.43	40.0%	34.19%
Owner occupied	360,051,065.22	60.0%	65.81%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	399,814,323	73.1%	3,462	74.5%	115,487	5.43%	373.4
Interest Only With Life Insurance Redemption	43,497,672	8.0%	355	7.6%	122,529	5.45%	299.3
Interest Only With Building Savings Account Redempti	41,671,096	7.6%	313	6.7%	133,134	5.38%	281.6
Interest Only	62,136,396	11.4%	514	11.1%	120,888	5.50%	379.6
Total	547,119,487	100.0%	4,644	100.0%	117,812	5.44%	361.2

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	3,766,392	0.7%	48	1.0%	78,466	4.24%	322.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	453,040	0.1%	5	0.1%	90,608	5.18%	312.0
85 - 96	5,524,541	1.0%	54	1.2%	102,306	4.88%	380.7
97 - 108	22,954,316	4.2%	185	4.0%	124,077	5.80%	359.8
109 - 125	427,950,631	78.2%	3,740	80.5%	114,425	5.48%	363.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	86,470,568	15.8%	612	13.2%	141,292	5.19%	349.4
Total	547,119,487	100.0%	4,644	100.0%	117,812	5.44%	361.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	15,975,528	2.9%	168	3.6%	95,092	4.17%	333.2
4.50% - 4.75%	38,608,556	7.1%	264	5.7%	146,245	4.67%	372.8
4.75% - 5.00%	73,749,943	13.5%	528	11.4%	139,678	4.88%	368.6
5.00% - 5.25%	77,267,054	14.1%	587	12.6%	131,630	5.14%	364.8
5.25% - 5.50%	101,955,321	18.6%	853	18.4%	119,526	5.38%	368.5
5.50% - 5.75%	97,326,736	17.8%	859	18.5%	113,302	5.62%	363.7
5.75% - 6.00%	59,875,130	10.9%	597	12.9%	100,293	5.88%	357.4
6.00% - 6.25%	40,072,710	7.3%	394	8.5%	101,707	6.13%	343.6
6.25% - 6.50%	22,891,624	4.2%	209	4.5%	109,529	6.35%	344.2
6.50% - 6.75%	10,417,834	1.9%	93	2.0%	112,020	6.61%	343.2
6.75% - 7.00%	4,522,976	0.8%	45	1.0%	100,511	6.85%	330.2
7.00% - 7.25%	2,579,846	0.5%	24	0.5%	107,494	7.09%	325.2
7.25% - 7.50%	1,385,365	0.3%	14	0.3%	98,955	7.37%	328.8
7.50% - >	490,863	0.1%	9	0.2%	54,540	7.86%	311.1
Total	547,119,487	100.0%	4,644	100.0%	117,812	5.44%	361.2

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	639,436	0.1%	9	0.2%	71,048	4.30%	313.6
01-Jan-2010 - 30-Jun-2010	1,596,512	0.3%	20	0.4%	79,826	4.02%	350.0
01-Jul-2010 - 31-Dec-2010	945,388	0.2%	14	0.3%	67,528	3.65%	283.4
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%	219.0
01-Jan-2012 - 30-Jun-2012	416,536	0.1%	3	0.1%	138,845	5.80%	358.4
01-Jul-2012 - 31-Dec-2012	48,520	0.0%	1	0.0%	48,520	6.51%	250.0
01-Jan-2013 - 30-Jun-2013	150,433	0.0%	3	0.1%	50,144	4.39%	296.2
01-Jul-2013 - 31-Dec-2013	1,238,385	0.2%	14	0.3%	88,456	3.97%	399.3
01-Jan-2014 - 31-Dec-2014	1,946,126	0.4%	17	0.4%	114,478	5.14%	355.0
01-Jan-2015 - 31-Dec-2015	16,689,180	3.1%	158	3.4%	105,628	4.54%	334.4
01-Jan-2016 - 31-Dec-2016	190,934,415	34.9%	1,680	36.2%	113,651	5.43%	364.8
01-Jan-2017 - 31-Dec-2017	245,904,074	44.9%	2,111	45.5%	116,487	5.62%	364.9
01-Jan-2018 - 31-Dec-2018	19,916	0.0%	1	0.0%	19,916	8.01%	321.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	86,470,568	15.8%	612	13.2%	141,292	5.19%	349.4
Total	547,119,487	100.0%	4,644	100.0%	117,812	5.44%	361.2

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	118,705	0.0%	3	0.1%	39,568	3.94%	17.0
01-Jan-2012 - 31-Dec-2013	72,511	0.0%	2	0.0%	36,256	4.14%	56.9
01-Jan-2014 - 31-Dec-2015	1,130,518	0.2%	11	0.2%	102,774	4.29%	77.7
01-Jan-2016 - 31-Dec-2017	5,110,858	0.9%	43	0.9%	118,857	5.22%	96.5
01-Jan-2018 - 31-Dec-2019	541,074	0.1%	9	0.2%	60,119	4.56%	119.8
01-Jan-2020 - 31-Dec-2021	1,891,757	0.3%	21	0.5%	90,084	4.91%	145.5
01-Jan-2022 - 31-Dec-2023	2,770,164	0.5%	29	0.6%	95,523	4.97%	166.1
01-Jan-2024 - 31-Dec-2025	3,521,158	0.6%	30	0.6%	117,372	5.20%	192.8
01-Jan-2026 - 31-Dec-2027	8,308,408	1.5%	74	1.6%	112,276	5.18%	216.5
01-Jan-2028 - 31-Dec-2029	9,510,884	1.7%	83	1.8%	114,589	5.55%	242.9
01-Jan-2030 - 31-Dec-2031	18,631,600	3.4%	152	3.3%	122,576	5.38%	263.6
01-Jan-2032 - 31-Dec-2033	16,031,497	2.9%	128	2.8%	125,246	4.97%	284.4
01-Jan-2034 - 31-Dec-2035	6,562,901	1.2%	55	1.2%	119,325	5.58%	313.0
01-Jan-2036 - 31-Dec-2037	68,743,911	12.6%	539	11.6%	127,540	5.62%	336.4
01-Jan-2038 - 31-Dec-2039	88,413,683	16.2%	878	18.9%	100,699	6.09%	362.1
01-Jan-2040 - 31-Dec-2041	187,762,303	34.3%	1,642	35.4%	114,350	5.51%	384.0
01-Jan-2042 - 31-Dec-2043	99,048,049	18.1%	730	15.7%	135,682	5.00%	406.6
01-Jan-2044 - 31-Dec-2045	26,304,898	4.8%	184	4.0%	142,961	4.60%	425.6
01-Jan-2046 - 31-Dec-2047	2,289,159	0.4%	26	0.6%	88,045	4.02%	450.8
01-Jan-2048 - 31-Dec-2137	355,449	0.1%	5	0.1%	71,090	4.54%	485.6
Total	547,119,487	100.0%	4,644	100.0%	117,812	5.44%	361.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	5,692,486	1.0%	135	3.4%	42,167	4.66%	312.7
60% - 70%	3,158,411	0.6%	34	0.9%	92,894	4.58%	346.5
70% - 80%	6,111,164	1.1%	41	1.0%	149,053	4.61%	338.0
80% - 90%	14,690,274	2.7%	100	2.5%	146,903	4.76%	345.2
90% - 100%	32,960,268	6.0%	212	5.3%	155,473	4.91%	356.6
100% - 110%	120,186,699	22.0%	745	18.7%	161,324	5.15%	372.5
110% - 120%	263,977,883	48.2%	1,893	47.6%	139,449	5.56%	359.2
120% - 130%	100,342,303	18.3%	821	20.6%	122,220	5.84%	361.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	547,119,487	100.0%	3,981	100.0%	137,433	5.44%	361.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	76,444,196	14.0%	482	12.1%	158,598	5.37%	368.3
Bayern	66,794,205	12.2%	453	11.4%	147,449	5.36%	364.2
Berlin	42,934,341	7.8%	324	8.1%	132,513	5.58%	365.4
Brandenburg	23,137,464	4.2%	162	4.1%	142,824	5.26%	358.5
Bremen	2,509,289	0.5%	26	0.7%	96,511	5.38%	364.3
Hamburg	5,308,231	1.0%	36	0.9%	147,451	5.20%	357.1
Hessen	35,058,207	6.4%	221	5.6%	158,634	5.33%	369.2
Mecklenburg-Vorpommern	4,767,541	0.9%	33	0.8%	144,471	5.19%	346.2
Niedersachsen	31,761,915	5.8%	237	6.0%	134,017	5.29%	352.9
Nordrhein-Westfalen	77,411,498	14.1%	550	13.8%	140,748	5.33%	351.4
Rheinland-Pfalz	26,929,920	4.9%	179	4.5%	150,446	5.35%	355.7
Saarland	11,886,424	2.2%	89	2.2%	133,555	5.52%	358.8
Sachsen	95,189,818	17.4%	803	20.2%	118,543	5.71%	361.3
Sachsen-Anhalt	24,738,287	4.5%	223	5.6%	110,934	5.74%	362.1
Schleswig-Holstein	13,249,489	2.4%	97	2.4%	136,593	5.21%	365.1
Thüringen	8,998,662	1.6%	66	1.7%	136,343	5.24%	368.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	547,119,487	100.0%	3,981	100.0%	137,433	5.44%	361.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	220,620,912	40.3%	1,404	35.3%	157,137	97.9%	2.1%
Hochhaus/appartement	260,225,698	47.6%	2,210	55.5%	117,749	32.1%	67.9%
Mehrfamilienhaus	38,961,305	7.1%	198	5.0%	196,774	70.2%	29.8%
Zweifamilienhaus	26,531,618	4.8%	165	4.1%	160,798	98.2%	1.8%
Laden/wohnhaus	636,163	0.1%	3	0.1%	212,054	100.0%	0.0%
unspecified	143,791	0.0%	1	0.0%	143,791	0.0%	100.0%
Total	547,119,487	100.0%	3,981	100.0%	137,433	60.0%	40.0%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,889,990	15.7%	1,134	28.5%	75,741	5.59%	346.1
100,000 - 150,000	187,032,005	34.2%	1,504	37.8%	124,356	5.48%	360.4
150,000 - 200,000	132,993,896	24.3%	775	19.5%	171,605	5.43%	364.0
200,000 - 250,000	81,127,203	14.8%	366	9.2%	221,659	5.26%	372.5
250,000 - 300,000	40,039,912	7.3%	147	3.7%	272,380	5.31%	367.7
300,000 - 350,000	11,831,056	2.2%	36	0.9%	328,640	5.31%	367.8
350,000 - 400,000	3,327,344	0.6%	9	0.2%	369,705	5.39%	365.1
400,000 - 450,000	2,563,863	0.5%	6	0.2%	427,311	5.27%	365.7
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	356.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	81.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	198.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	705,202	0.1%	1	0.0%	705,202	4.65%	422.0
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	547,119,487	100.0%	3,981	100.0%	137,433	5.44%	361.2

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,611
Number of loan parts 1,797

	Weighted average	Minimum	Maximum
Loan size	124,001	9,288	705,202
Loan part size	111,166	9,288	705,202
Coupon	5.60%	3.52%	8.90%
Remaining maturity (months)	361.9	18	474
Remaining interest period (months)	100.8	11	220
Original interest period (months)	125.1	60	240
Seasoning (months)	25.4	16.0	51.8
Loan to Foreclosure Value	117.3%	5.5%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	137,057,812.13	73.7%	68.61%
Owner occupied	62,708,300.74	26.3%	31.39%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	162,673,104	81.4%	1,454	31.3%	111,880	5.60%	370.3
Interest Only With Life Insurance Redemption	14,480,200	7.2%	140	3.0%	103,430	5.60%	292.1
Interest Only With Building Savings Account Redempti	7,813,209	3.9%	62	1.3%	126,019	5.39%	300.3
Interest Only	14,799,600	7.4%	141	3.0%	104,962	5.65%	370.8
Total	199,766,113	100.0%	1,797	38.7%	111,166	5.60%	361.9

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	1,462,683	0.7%	20	1.1%	73,134	4.34%	337.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	329,940	0.2%	4	0.2%	82,485	5.24%	381.8
85 - 96	1,406,241	0.7%	14	0.8%	100,446	5.00%	361.0
97 - 108	9,747,043	4.9%	85	4.7%	114,671	6.02%	364.7
109 - 125	171,812,958	86.0%	1,567	87.2%	109,645	5.63%	363.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	15,007,247	7.5%	107	6.0%	140,255	5.19%	342.4
Total	199,766,113	100.0%	1,797	100.0%	111,166	5.60%	361.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	5,457,586	2.7%	58	3.2%	94,096	4.18%	304.4
4.50% - 4.75%	8,408,523	4.2%	55	3.1%	152,882	4.68%	378.8
4.75% - 5.00%	16,639,984	8.3%	126	7.0%	132,063	4.88%	367.6
5.00% - 5.25%	21,885,472	11.0%	171	9.5%	127,985	5.16%	370.3
5.25% - 5.50%	31,310,139	15.7%	272	15.1%	115,111	5.38%	372.5
5.50% - 5.75%	39,421,283	19.7%	363	20.2%	108,599	5.61%	370.7
5.75% - 6.00%	30,149,028	15.1%	295	16.4%	102,200	5.88%	364.5
6.00% - 6.25%	22,821,189	11.4%	228	12.7%	100,093	6.13%	347.7
6.25% - 6.50%	13,125,232	6.6%	128	7.1%	102,541	6.34%	343.2
6.50% - 6.75%	5,077,852	2.5%	47	2.6%	108,039	6.61%	342.2
6.75% - 7.00%	2,507,016	1.3%	24	1.3%	104,459	6.86%	331.5
7.00% - 7.25%	1,894,828	0.9%	18	1.0%	105,268	7.08%	322.0
7.25% - 7.50%	701,323	0.4%	8	0.4%	87,665	7.40%	329.2
7.50% - >	366,658	0.2%	4	0.2%	91,665	7.68%	319.4
Total	199,766,113	100.0%	1,797	100.0%	111,166	5.60%	361.9

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	91,942	0.0%	2	0.1%	45,971	4.46%	409.3
01-Jan-2010 - 30-Jun-2010	722,384	0.4%	11	0.6%	65,671	4.04%	303.7
01-Jul-2010 - 31-Dec-2010	366,538	0.2%	6	0.3%	61,090	3.64%	357.7
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	281,819	0.1%	1	0.1%	281,819	5.96%	372.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	96,018	0.0%	1	0.1%	96,018	4.55%	408.9
01-Jul-2013 - 31-Dec-2013	353,512	0.2%	4	0.2%	88,378	4.14%	342.6
01-Jan-2014 - 31-Dec-2014	921,460	0.5%	10	0.6%	92,146	5.24%	328.9
01-Jan-2015 - 31-Dec-2015	5,777,040	2.9%	59	3.3%	97,916	4.59%	310.6
01-Jan-2016 - 31-Dec-2016	79,890,485	40.0%	749	41.7%	106,663	5.58%	364.4
01-Jan-2017 - 31-Dec-2017	96,257,667	48.2%	847	47.1%	113,645	5.77%	366.7
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	15,007,247	7.5%	107	6.0%	140,255	5.19%	342.4
Total	199,766,113	100.0%	1,797	100.0%	111,166	5.60%	361.9

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	9,288	0.0%	1	0.1%	9,288	4.02%	18.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	805,623	0.4%	6	0.3%	134,271	4.34%	79.1
01-Jan-2016 - 31-Dec-2017	517,070	0.3%	7	0.4%	73,867	5.01%	93.1
01-Jan-2018 - 31-Dec-2019	141,234	0.1%	2	0.1%	70,617	4.57%	120.0
01-Jan-2020 - 31-Dec-2021	410,829	0.2%	7	0.4%	58,690	4.95%	143.2
01-Jan-2022 - 31-Dec-2023	699,797	0.4%	9	0.5%	77,755	5.03%	164.8
01-Jan-2024 - 31-Dec-2025	502,938	0.3%	5	0.3%	100,588	4.53%	191.3
01-Jan-2026 - 31-Dec-2027	2,044,258	1.0%	20	1.1%	102,213	5.20%	215.9
01-Jan-2028 - 31-Dec-2029	4,367,287	2.2%	41	2.3%	106,519	5.83%	243.0
01-Jan-2030 - 31-Dec-2031	6,421,057	3.2%	55	3.1%	116,746	5.47%	261.3
01-Jan-2032 - 31-Dec-2033	4,886,748	2.4%	41	2.3%	119,189	5.01%	284.5
01-Jan-2034 - 31-Dec-2035	1,730,448	0.9%	19	1.1%	91,076	5.96%	314.1
01-Jan-2036 - 31-Dec-2037	20,471,900	10.2%	177	9.8%	115,660	5.98%	337.4
01-Jan-2038 - 31-Dec-2039	49,189,375	24.6%	500	27.8%	98,379	6.08%	362.0
01-Jan-2040 - 31-Dec-2041	75,789,178	37.9%	670	37.3%	113,118	5.55%	382.9
01-Jan-2042 - 31-Dec-2043	23,890,486	12.0%	181	10.1%	131,992	5.04%	405.4
01-Jan-2044 - 31-Dec-2045	7,381,646	3.7%	49	2.7%	150,646	4.59%	424.8
01-Jan-2046 - 31-Dec-2047	396,579	0.2%	5	0.3%	79,316	3.95%	448.3
01-Jan-2048 - 31-Dec-2137	110,370	0.1%	2	0.1%	55,185	3.60%	469.5
Total	199,766,113	100.0%	1,797	100.0%	111,166	5.60%	361.9

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,406,771	0.7%	29	1.8%	48,509	4.43%	315.7
60% - 70%	1,141,194	0.6%	14	0.9%	81,514	4.31%	321.6
70% - 80%	1,866,284	0.9%	10	0.6%	186,628	4.34%	277.0
80% - 90%	2,570,156	1.3%	21	1.3%	122,388	4.81%	304.6
90% - 100%	6,240,343	3.1%	46	2.9%	135,660	4.82%	357.7
100% - 110%	16,117,239	8.1%	102	6.3%	158,012	5.32%	359.3
110% - 120%	94,335,728	47.2%	760	47.2%	124,126	5.58%	363.6
120% - 130%	76,088,398	38.1%	629	39.0%	120,967	5.84%	366.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	199,766,113	100.0%	1,611	100.0%	124,001	5.60%	361.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	42,934,341	21.5%	324	8.1%	132,513	5.58%	365.4
Brandenburg	23,137,464	11.6%	162	4.1%	142,824	5.26%	358.5
Mecklenburg-Vorpommern	4,767,541	2.4%	33	0.8%	144,471	5.19%	346.2
Sachsen	95,189,818	47.7%	803	20.2%	118,543	5.71%	361.3
Sachsen-Anhalt	24,738,287	12.4%	223	5.6%	110,934	5.74%	362.1
Thüringen	8,998,662	4.5%	66	1.7%	136,343	5.24%	368.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	199,766,113	100.0%	1,611	40.5%	124,001	5.60%	361.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	48,410,632	24.2%	316	7.9%	153,198	97.15%	2.85%
Hochhaus/appartement	142,345,758	71.3%	1,247	31.3%	114,151	6.98%	93.02%
Mehrfamilienhaus	5,554,911	2.8%	29	0.7%	191,549	44.83%	55.17%
Zweifamilienhaus	2,820,252	1.4%	16	0.4%	176,266	93.75%	6.25%
Ladenwohnhäuser	490,769	0.2%	2	0.1%	245,385	100.00%	0.00%
unspecified	143,791	0.1%	1	0.0%	143,791	0.00%	100.00%
Total	199,766,113	100.0%	1,611	40.5%	124,001	26.32%	73.68%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	46,440,175	23.2%	579	14.5%	80,208	5.72%	350.8
100,000 - 150,000	82,793,116	41.4%	679	17.1%	121,934	5.66%	363.4
150,000 - 200,000	39,904,319	20.0%	236	5.9%	169,086	5.54%	366.2
200,000 - 250,000	14,270,633	7.1%	64	1.6%	222,979	5.32%	380.4
250,000 - 300,000	9,171,046	4.6%	34	0.9%	269,737	5.35%	371.3
300,000 - 350,000	3,574,540	1.8%	11	0.3%	324,958	5.47%	375.0
350,000 - 400,000	1,117,477	0.6%	3	0.1%	372,492	5.69%	328.6
400,000 - 450,000	1,278,313	0.6%	3	0.1%	426,104	5.45%	336.0
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%	81.0
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	705,202	0.4%	1	0.0%	705,202	4.65%	422.0
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	199,766,113	100.0%	1,611	40.5%	124,001	5.60%	361.9