

**E-MAC DE 2007-I Investor Report May 2009**

**Cashflow analysis for the period**

Total interest received	7,003,908	
Interest received on transaction accounts	48,220	
Liquidity available	16,413,585	
Reserve account available	13,794,498	
Receivables under hedging arrangements	-	
Total funds available		37,260,212
Company management expenses		
MPT fee	165,960	
Administration fee	10,372	
Third party fees	24,814	
Liquidity Facility fee	4,873	
Payments under hedging arrangements	2,784,037	
Interest on the Notes	3,737,259	
PDL Repayment	-	
Redemption on Class F Notes	179,312	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,906,627
Available after distribution of funds		30,353,585
Undrawn Liquidity Facility	16,413,585	
Reserve account funding	13,940,000	
Available liquidity		30,353,585
Net cashflow		-

**Collateral**

Starting current balance 1st February 2009	547,119,486.65
To be disbursed per 1 February 2009	-
Starting principal balance 1 February 2009	547,119,486.65
Unused amount	-
Principal (p)repayments	(1,836,735.89)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	545,282,751
Balance Reset Participation	-
Total balance E-MAC DE 2007-I	545,282,751

**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	0.07%	0.71%	0.70%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	485,066,190	89.0%	3569	89.8%
1 - 30	92,895	19,848,054	3.6%	130	3.3%
31 - 60	86,367	8,178,440	1.5%	60	1.5%
61 - 90	70,260	4,273,817	0.8%	30	0.8%
91 - 120	67,786	3,259,198	0.6%	18	0.5%
121-150	74,667	2,759,811	0.5%	19	0.5%
> 151	1,389,233	21,897,241	4.0%	149	3.7%
Total	1,781,208	545,282,751	100.0%	3,975	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

**Characteristics**

Amounts to be disbursed -

Number of loans 3,975  
 Number of loans parts 4,638

	Weighted average	Minimum	Maximum
Loan size	137,178	2,651	703,364
Loan part size	117,569	2,651	703,364
Coupon	5.44%	0.00%	8.90%
Remaining maturity (months)	358.3	11	520
Remaining interest period (months)	104.7	8	218
Original interest period (months)	131.4	60	240
Seasoning (months)	28.2	13.2	54.8
Loan to Lending Value	112.3%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	186,423,636.02	40.0%	34.19%
Owner occupied	358,859,114.74	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	398,113,320	73.0%	3,457	74.5%	115,162	5.43%	370.5
Interest Only With Life Insurance Redemption	43,422,956	8.0%	354	7.6%	122,664	5.45%	296.0
Interest Only With Building Savings Account Redempti	41,625,929	7.6%	313	6.7%	132,990	5.38%	279.4
Interest Only	62,120,546	11.4%	514	11.1%	120,857	5.50%	376.6
<b>Total</b>	<b>545,282,751</b>	<b>100.0%</b>	<b>4,638</b>	<b>100.0%</b>	<b>117,569</b>	<b>5.44%</b>	<b>358.3</b>

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	3,709,398	0.7%	47	1.0%	78,923	4.25%	322.6
61 - 72	36,257	0.0%	1	0.0%	36,257	5.24%	374.0
73 - 84	1,382,103	0.3%	15	0.3%	92,140	5.23%	354.8
85 - 96	20,300,189	3.7%	176	3.8%	115,342	5.84%	361.6
97 - 108	7,178,390	1.3%	53	1.1%	135,441	5.09%	356.8
109 - 125	426,484,924	78.2%	3,734	80.5%	114,217	5.48%	360.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	86,191,491	15.8%	612	13.2%	140,836	5.19%	346.7
<b>Total</b>	<b>545,282,751</b>	<b>100.0%</b>	<b>4,638</b>	<b>100.0%</b>	<b>117,569</b>	<b>5.44%</b>	<b>358.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	15,747,667	2.9%	165	3.6%	95,440	4.17%	330.6
4.50% - 4.75%	38,497,072	7.1%	264	5.7%	145,822	4.67%	369.9
4.75% - 5.00%	73,522,789	13.5%	527	11.4%	139,512	4.88%	365.7
5.00% - 5.25%	77,100,464	14.1%	587	12.7%	131,347	5.14%	361.8
5.25% - 5.50%	101,719,909	18.7%	853	18.4%	119,250	5.38%	365.6
5.50% - 5.75%	96,871,738	17.8%	858	18.5%	112,904	5.62%	360.6
5.75% - 6.00%	59,638,678	10.9%	596	12.9%	100,065	5.88%	354.4
6.00% - 6.25%	39,985,543	7.3%	394	8.5%	101,486	6.13%	341.2
6.25% - 6.50%	22,844,399	4.2%	209	4.5%	109,303	6.35%	341.2
6.50% - 6.75%	10,392,848	1.9%	93	2.0%	111,751	6.61%	339.1
6.75% - 7.00%	4,516,009	0.8%	45	1.0%	100,356	6.85%	327.2
7.00% - 7.25%	2,573,563	0.5%	24	0.5%	107,232	7.09%	322.2
7.25% - 7.50%	1,382,179	0.3%	14	0.3%	98,727	7.37%	325.8
7.50% - >	489,893	0.1%	9	0.2%	54,433	7.86%	308.1
<b>Total</b>	<b>545,282,751</b>	<b>100.0%</b>	<b>4,638</b>	<b>100.0%</b>	<b>117,569</b>	<b>5.44%</b>	<b>358.3</b>

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	635,200	0.1%	9	0.2%	70,578	4.30%	311.5
01-Jan-2010 - 30-Jun-2010	1,589,184	0.3%	20	0.4%	79,459	4.02%	347.3
01-Jul-2010 - 31-Dec-2010	901,548	0.2%	13	0.3%	69,350	3.65%	290.1
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%	216.0
01-Jan-2012 - 30-Jun-2012	415,221	0.1%	3	0.1%	138,407	5.80%	355.4
01-Jul-2012 - 31-Dec-2012	48,245	0.0%	1	0.0%	48,245	6.51%	247.0
01-Jan-2013 - 30-Jun-2013	148,453	0.0%	3	0.1%	49,484	4.39%	295.4
01-Jul-2013 - 31-Dec-2013	1,232,874	0.2%	14	0.3%	88,062	3.97%	396.6
01-Jan-2014 - 31-Dec-2014	1,941,012	0.4%	17	0.4%	114,177	5.14%	352.4
01-Jan-2015 - 31-Dec-2015	16,521,989	3.0%	156	3.4%	105,910	4.55%	331.0
01-Jan-2016 - 31-Dec-2016	190,420,221	34.9%	1,678	36.2%	113,480	5.43%	361.8
01-Jan-2017 - 31-Dec-2017	245,097,450	44.9%	2,110	45.5%	116,160	5.62%	361.9
01-Jan-2018 - 31-Dec-2018	19,863	0.0%	1	0.0%	19,863	8.01%	318.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	86,191,491	15.8%	612	13.2%	140,836	5.19%	346.7
<b>Total</b>	<b>545,282,751</b>	<b>100.0%</b>	<b>4,638</b>	<b>100.0%</b>	<b>117,569</b>	<b>5.44%</b>	<b>358.3</b>

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	117,130	0.0%	3	0.1%	39,043	3.93%	14.0
01-Jan-2012 - 31-Dec-2013	69,020	0.0%	2	0.0%	34,510	4.14%	53.9
01-Jan-2014 - 31-Dec-2015	1,084,165	0.2%	10	0.2%	108,417	4.32%	75.3
01-Jan-2016 - 31-Dec-2017	5,106,403	0.9%	43	0.9%	118,754	5.22%	93.5
01-Jan-2018 - 31-Dec-2019	535,964	0.1%	9	0.2%	59,552	4.56%	116.8
01-Jan-2020 - 31-Dec-2021	1,756,691	0.3%	20	0.4%	87,835	4.89%	141.9
01-Jan-2022 - 31-Dec-2023	2,584,101	0.5%	28	0.6%	92,289	4.90%	163.4
01-Jan-2024 - 31-Dec-2025	3,504,875	0.6%	30	0.6%	116,829	5.20%	189.8
01-Jan-2026 - 31-Dec-2027	8,264,890	1.5%	74	1.6%	111,688	5.18%	213.5
01-Jan-2028 - 31-Dec-2029	9,464,801	1.7%	83	1.8%	114,034	5.55%	239.9
01-Jan-2030 - 31-Dec-2031	18,708,501	3.4%	153	3.3%	122,278	5.39%	260.6
01-Jan-2032 - 31-Dec-2033	16,393,198	3.0%	130	2.8%	126,102	4.99%	281.4
01-Jan-2034 - 31-Dec-2035	6,388,154	1.2%	54	1.2%	118,299	5.57%	310.3
01-Jan-2036 - 31-Dec-2037	68,478,921	12.6%	538	11.6%	127,284	5.61%	333.4
01-Jan-2038 - 31-Dec-2039	88,241,455	16.2%	878	18.9%	100,503	6.09%	359.1
01-Jan-2040 - 31-Dec-2041	187,022,105	34.3%	1,640	35.4%	114,038	5.51%	381.1
01-Jan-2042 - 31-Dec-2043	98,738,158	18.1%	729	15.7%	135,443	5.00%	403.6
01-Jan-2044 - 31-Dec-2045	26,233,150	4.8%	184	4.0%	142,571	4.60%	422.6
01-Jan-2046 - 31-Dec-2047	2,236,413	0.4%	25	0.5%	89,457	4.02%	447.9
01-Jan-2048 - 31-Dec-2137	354,655	0.1%	5	0.1%	70,931	4.54%	482.6
<b>Total</b>	<b>545,282,751</b>	<b>100.0%</b>	<b>4,638</b>	<b>100.0%</b>	<b>117,569</b>	<b>5.44%</b>	<b>358.3</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%	5,759,025	1.1%	135	3.4%	42,659	4.68%	310.5
60% - 70%	3,121,058	0.6%	33	0.8%	94,578	4.58%	341.6
70% - 80%	6,374,893	1.2%	41	1.0%	155,485	4.63%	343.4
80% - 90%	15,241,693	2.8%	105	2.6%	145,159	4.76%	343.0
90% - 100%	32,900,986	6.0%	214	5.4%	153,743	4.92%	352.2
100% - 110%	123,073,853	22.6%	762	19.2%	161,514	5.16%	370.5
110% - 120%	260,214,411	47.7%	1,874	47.1%	138,855	5.56%	355.9
120% - 130%	98,596,831	18.1%	811	20.4%	121,574	5.85%	358.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>545,282,751</b>	<b>100.0%</b>	<b>3,975</b>	<b>100.0%</b>	<b>137,178</b>	<b>5.44%</b>	<b>358.3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	76,174,274	14.0%	482	12.1%	158,038	5.37%	365.2
Bayern	66,541,332	12.2%	452	11.4%	147,215	5.36%	361.2
Berlin	42,769,582	7.8%	323	8.1%	132,414	5.58%	362.1
Brandenburg	23,073,919	4.2%	162	4.1%	142,432	5.26%	355.5
Bremen	2,503,434	0.5%	26	0.7%	96,286	5.38%	361.3
Hamburg	5,294,769	1.0%	36	0.9%	147,077	5.20%	354.2
Hessen	34,981,675	6.4%	221	5.6%	158,288	5.33%	366.2
Mecklenburg-Vorpommern	4,753,640	0.9%	33	0.8%	144,050	5.19%	343.2
Niedersachsen	31,563,022	5.8%	235	5.9%	134,311	5.29%	349.8
Nordrhein-Westfalen	77,195,247	14.2%	549	13.8%	140,611	5.33%	348.8
Rheinland-Pfalz	26,756,392	4.9%	178	4.5%	150,317	5.35%	352.6
Saarland	11,864,707	2.2%	89	2.2%	133,311	5.52%	357.5
Sachsen	94,947,747	17.4%	803	20.2%	118,241	5.71%	358.3
Sachsen-Anhalt	24,675,618	4.5%	223	5.6%	110,653	5.74%	359.1
Schleswig-Holstein	13,211,866	2.4%	97	2.4%	136,205	5.22%	362.2
Thüringen	8,975,526	1.6%	66	1.7%	135,993	5.24%	365.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>545,282,751</b>	<b>100.0%</b>	<b>3,975</b>	<b>100.0%</b>	<b>137,178</b>	<b>5.44%</b>	<b>358.3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	219,875,196	40.3%	1,402	35.3%	156,830	97.9%	2.1%
Hochhaus/appartement	259,284,072	47.6%	2,207	55.5%	117,483	32.1%	67.9%
Mehrfamilienhaus	38,867,064	7.1%	197	5.0%	197,295	70.1%	29.9%
Zweifamilienhaus	26,479,719	4.9%	165	4.2%	160,483	98.2%	1.8%
Laden/wohnhaus	633,302	0.1%	3	0.1%	211,101	100.0%	0.0%
unspecified	143,398	0.0%	1	0.0%	143,398	0.0%	100.0%
<b>Total</b>	<b>545,282,751</b>	<b>100.0%</b>	<b>3,975</b>	<b>100.0%</b>	<b>137,178</b>	<b>60.0%</b>	<b>40.0%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	86,216,093	15.8%	1,138	28.6%	75,761	5.60%	343.4
100,000 - 150,000	187,116,663	34.3%	1,505	37.9%	124,330	5.48%	357.4
150,000 - 200,000	131,806,682	24.2%	768	19.3%	171,623	5.43%	361.4
200,000 - 250,000	80,671,210	14.8%	364	9.2%	221,624	5.26%	369.4
250,000 - 300,000	39,471,582	7.2%	145	3.6%	272,218	5.31%	364.3
300,000 - 350,000	12,160,281	2.2%	37	0.9%	328,656	5.32%	365.3
350,000 - 400,000	2,970,456	0.5%	8	0.2%	371,307	5.37%	360.0
400,000 - 450,000	2,557,401	0.5%	6	0.2%	426,234	5.27%	362.8
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	353.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	78.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	195.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	703,364	0.1%	1	0.0%	703,364	4.65%	419.0
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%	-
<b>Total</b>	<b>545,282,751</b>	<b>100.0%</b>	<b>3,975</b>	<b>100.0%</b>	<b>137,178</b>	<b>5.44%</b>	<b>358.3</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,610		
Number of loan parts	1,796		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	123,724	7,714	703,364
Loan part size	110,911	7,714	703,364
Coupon	5.60%	3.52%	8.90%
Remaining maturity (months)	358.9	15	471
Remaining interest period (months)	97.8	8	217
Original interest period (months)	124.5	60	240
Seasoning (months)	28.4	19.0	54.8
Loan to Foreclosure Value	117.1%	4.5%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principle amount</b>
Investment properties	136,713,660.71	73.7%	68.63%
Owner occupied	62,482,372.52	26.3%	31.37%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	162,126,048	81.4%	1,453	31.3%	111,580	5.61%	367.3
Interest Only With Life Insurance Redemption	14,458,575	7.3%	140	3.0%	103,276	5.60%	288.3
Interest Only With Building Savings Account Redempti	7,811,810	3.9%	62	1.3%	125,997	5.39%	297.3
Interest Only	14,799,600	7.4%	141	3.0%	104,962	5.65%	367.8
<b>Total</b>	<b>199,196,033</b>	<b>100.0%</b>	<b>1,796</b>	<b>38.7%</b>	<b>110,911</b>	<b>5.60%</b>	<b>358.9</b>

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	1,454,820	0.7%	20	1.1%	72,741	4.34%	334.5
61 - 72	36,257	0.0%	1	0.1%	36,257	5.24%	374.0
73 - 84	292,807	0.1%	3	0.2%	97,602	5.24%	379.4
85 - 96	9,849,809	4.9%	85	4.7%	115,880	5.94%	360.2
97 - 108	1,280,242	0.6%	14	0.8%	91,446	5.52%	369.4
109 - 125	171,327,962	86.0%	1,566	87.2%	109,405	5.63%	360.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,954,135	7.5%	107	6.0%	139,758	5.19%	339.5
<b>Total</b>	<b>199,196,033</b>	<b>100.0%</b>	<b>1,796</b>	<b>100.0%</b>	<b>110,911</b>	<b>5.60%</b>	<b>358.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	5,364,549	2.7%	57	3.2%	94,115	4.18%	300.4
4.50% - 4.75%	8,393,230	4.2%	55	3.1%	152,422	4.68%	375.9
4.75% - 5.00%	16,585,695	8.3%	126	7.0%	131,633	4.88%	364.7
5.00% - 5.25%	21,835,341	11.0%	171	9.5%	127,692	5.16%	367.3
5.25% - 5.50%	31,236,051	15.7%	272	15.1%	114,838	5.38%	369.5
5.50% - 5.75%	39,329,387	19.7%	363	20.2%	108,345	5.61%	367.7
5.75% - 6.00%	30,077,735	15.1%	295	16.4%	101,958	5.88%	361.5
6.00% - 6.25%	22,766,183	11.4%	228	12.7%	99,852	6.13%	344.7
6.25% - 6.50%	13,094,522	6.6%	128	7.1%	102,301	6.34%	340.2
6.50% - 6.75%	5,065,002	2.5%	47	2.6%	107,766	6.61%	336.9
6.75% - 7.00%	2,503,052	1.3%	24	1.3%	104,294	6.86%	328.5
7.00% - 7.25%	1,889,644	0.9%	18	1.0%	104,980	7.08%	319.1
7.25% - 7.50%	699,646	0.4%	8	0.4%	87,456	7.40%	326.2
7.50% - >	365,997	0.2%	4	0.2%	91,499	7.68%	316.4
<b>Total</b>	<b>199,196,033</b>	<b>100.0%</b>	<b>1,796</b>	<b>100.0%</b>	<b>110,911</b>	<b>5.60%</b>	<b>358.9</b>

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	91,627	0.0%	2	0.1%	45,814	4.46%	406.2
01-Jan-2010 - 30-Jun-2010	717,755	0.4%	11	0.6%	65,250	4.04%	301.3
01-Jul-2010 - 31-Dec-2010	364,405	0.2%	6	0.3%	60,734	3.64%	355.1
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	281,033	0.1%	1	0.1%	281,033	5.96%	369.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	95,721	0.0%	1	0.1%	95,721	4.55%	405.9
01-Jul-2013 - 31-Dec-2013	352,469	0.2%	4	0.2%	88,117	4.14%	339.3
01-Jan-2014 - 31-Dec-2014	917,886	0.5%	10	0.6%	91,789	5.24%	326.5
01-Jan-2015 - 31-Dec-2015	5,689,162	2.9%	58	3.2%	98,089	4.59%	306.7
01-Jan-2016 - 31-Dec-2016	79,703,190	40.0%	749	41.7%	106,413	5.58%	361.4
01-Jan-2017 - 31-Dec-2017	96,028,651	48.2%	847	47.2%	113,375	5.77%	363.6
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	14,954,135	7.5%	107	6.0%	139,758	5.19%	339.5
<b>Total</b>	<b>199,196,033</b>	<b>100.0%</b>	<b>1,796</b>	<b>100.0%</b>	<b>110,911</b>	<b>5.60%</b>	<b>358.9</b>

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	7,714	0.0%	1	0.1%	7,714	4.02%	15.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	801,440	0.4%	6	0.3%	133,573	4.34%	76.1
01-Jan-2016 - 31-Dec-2017	514,300	0.3%	7	0.4%	73,471	5.01%	90.1
01-Jan-2018 - 31-Dec-2019	139,544	0.1%	2	0.1%	69,772	4.58%	117.1
01-Jan-2020 - 31-Dec-2021	407,076	0.2%	7	0.4%	58,154	4.96%	140.2
01-Jan-2022 - 31-Dec-2023	695,032	0.3%	9	0.5%	77,226	5.03%	161.8
01-Jan-2024 - 31-Dec-2025	500,089	0.3%	5	0.3%	100,018	4.53%	188.3
01-Jan-2026 - 31-Dec-2027	2,034,004	1.0%	20	1.1%	101,700	5.20%	212.9
01-Jan-2028 - 31-Dec-2029	4,348,107	2.2%	41	2.3%	106,051	5.83%	240.0
01-Jan-2030 - 31-Dec-2031	6,555,646	3.3%	56	3.1%	117,065	5.50%	258.4
01-Jan-2032 - 31-Dec-2033	4,863,249	2.4%	41	2.3%	118,616	5.01%	281.5
01-Jan-2034 - 31-Dec-2035	1,725,586	0.9%	19	1.1%	90,820	5.96%	311.1
01-Jan-2036 - 31-Dec-2037	20,283,931	10.2%	176	9.8%	115,250	5.97%	334.3
01-Jan-2038 - 31-Dec-2039	49,082,154	24.6%	500	27.8%	98,164	6.08%	359.0
01-Jan-2040 - 31-Dec-2041	75,606,938	38.0%	670	37.3%	112,846	5.55%	379.9
01-Jan-2042 - 31-Dec-2043	23,765,224	11.9%	180	10.0%	132,029	5.04%	402.4
01-Jan-2044 - 31-Dec-2045	7,360,539	3.7%	49	2.7%	150,215	4.59%	421.8
01-Jan-2046 - 31-Dec-2047	395,413	0.2%	5	0.3%	79,083	3.95%	445.3
01-Jan-2048 - 31-Dec-2137	110,047	0.1%	2	0.1%	55,024	3.60%	466.5
<b>Total</b>	<b>199,196,033</b>	<b>100.0%</b>	<b>1,796</b>	<b>100.0%</b>	<b>110,911</b>	<b>5.60%</b>	<b>358.9</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%	1,543,581	0.8%	31	1.9%	49,793	4.44%	308.4
60% - 70%	999,927	0.5%	12	0.7%	83,327	4.22%	321.8
70% - 80%	1,777,664	0.9%	9	0.6%	197,518	4.38%	272.4
80% - 90%	2,674,275	1.3%	22	1.4%	121,558	4.77%	307.5
90% - 100%	6,421,192	3.2%	48	3.0%	133,775	4.85%	352.8
100% - 110%	16,306,319	8.2%	102	6.3%	159,866	5.32%	357.1
110% - 120%	94,040,966	47.2%	761	47.3%	123,576	5.59%	360.2
120% - 130%	75,432,109	37.9%	625	38.8%	120,691	5.84%	363.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>199,196,033</b>	<b>100.0%</b>	<b>1,610</b>	<b>100.0%</b>	<b>123,724</b>	<b>5.60%</b>	<b>358.9</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	42,769,582	21.5%	323	8.1%	132,414	5.58%	362.1
Brandenburg	23,073,919	11.6%	162	4.1%	142,432	5.26%	355.5
Mecklenburg-Vorpommern	4,753,640	2.4%	33	0.8%	144,050	5.19%	343.2
Sachsen	94,947,747	47.7%	803	20.2%	118,241	5.71%	358.3
Sachsen-Anhalt	24,675,618	12.4%	223	5.6%	110,653	5.74%	359.1
Thüringen	8,975,526	4.5%	66	1.7%	135,993	5.24%	365.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>199,196,033</b>	<b>100.0%</b>	<b>1,610</b>	<b>40.5%</b>	<b>123,724</b>	<b>5.60%</b>	<b>358.9</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	48,289,402	24.2%	316	7.9%	152,815	97.15%	2.85%
Hochhaus/appartement	141,923,272	71.2%	1,246	31.3%	113,903	6.90%	93.10%
Mehrfamilienhaus	5,536,704	2.8%	29	0.7%	190,921	44.83%	55.17%
Zweifamilienhaus	2,814,896	1.4%	16	0.4%	175,931	93.75%	6.25%
Ladenwohnhäuser	488,361	0.2%	2	0.1%	244,180	100.00%	0.00%
unspecified	143,398	0.1%	1	0.0%	143,398	0.00%	100.00%
<b>Total</b>	<b>199,196,033</b>	<b>100.0%</b>	<b>1,610</b>	<b>40.5%</b>	<b>123,724</b>	<b>26.27%</b>	<b>73.73%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	46,837,246	23.5%	584	14.7%	80,201	5.72%	348.1
100,000 - 150,000	82,584,581	41.5%	677	17.0%	121,986	5.66%	360.2
150,000 - 200,000	39,209,890	19.7%	232	5.8%	169,008	5.53%	363.1
200,000 - 250,000	14,243,588	7.2%	64	1.6%	222,556	5.32%	377.4
250,000 - 300,000	9,148,169	4.6%	34	0.9%	269,064	5.35%	368.3
300,000 - 350,000	3,920,508	2.0%	12	0.3%	326,709	5.47%	372.7
350,000 - 400,000	763,675	0.4%	2	0.1%	381,838	5.78%	300.9
400,000 - 450,000	1,273,720	0.6%	3	0.1%	424,573	5.45%	333.1
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%	78.0
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	703,364	0.4%	1	0.0%	703,364	4.65%	419.0
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%	-
<b>Total</b>	<b>199,196,033</b>	<b>100.0%</b>	<b>1,610</b>	<b>40.5%</b>	<b>123,724</b>	<b>5.60%</b>	<b>358.9</b>