

**E-MAC DE 2007-I Investor Report May 2010**

**Cashflow analysis for the period**

Total interest received	6,556,163	
Interest received on transaction accounts	8,596	
Net Post Foreclosure Proceeds	-	
Liquidity available	16,069,725	
Reserve account available	13,697,631	
Receivables under hedging arrangements	-	
<b>Total funds available</b>		<b>36,332,116</b>
Company management expenses	-	
MPT fee	160,697	
Administration fee	10,044	
Third party fees	1,273	
Liquidity Facility fee	4,776	
Payments under hedging arrangements	4,491,190	
Interest on the Notes	1,777,386	
PDL Repayment	848,895	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
<b>Total funds distributed</b>		<b>7,294,261</b>
<b>Available after distribution of funds</b>		<b>29,037,855</b>
Undrawn Liquidity Facility	16,069,725	
Reserve account funding	12,968,130	
<b>Available liquidity</b>		<b>29,037,855</b>
Net cashflow		-

**Collateral**

Starting current balance 1st February 2010	535,657,516.11	
To be disbursed per 1 February 2010	-	
Starting principal balance 1 February 2010	535,657,516.11	
Unused amount	-	
Principal (p)repayments	(3,057,177.53)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(848,894.56)	
<b>Ending principal balance</b>		<b>531,751,444</b>
Balance Reset Participation	-	
<b>Total balance E-MAC DE 2007-I</b>		<b>531,751,444</b>

**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	-	848,895	848,895	-
<b>Total</b>	-	<b>848,895</b>	<b>848,895</b>	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	1.56%	1.95%	1.05%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	453,759,962	85.3%	3380	86.2%
1 - 30	86,126	17,818,596	3.4%	126	3.2%
31 - 60	73,133	6,979,066	1.3%	46	1.2%
61 - 90	80,236	5,256,184	1.0%	36	0.9%
91 - 120	69,821	3,090,312	0.6%	23	0.6%
121-150	132,929	4,604,213	0.9%	32	0.8%
> 151	2,930,208	40,243,112	7.6%	280	7.1%
<b>Total</b>	<b>3,372,453</b>	<b>531,751,444</b>	<b>100.0%</b>	<b>3,923</b>	<b>100.0%</b>

	Last period	This period	Recoveries	Total
Aggregate principal losses	504,839	848,895	-	1,527,847

**Characteristics**

Amounts to be disbursed -

Number of loans 3,923  
 Number of loans parts 4,578

	Weighted average	Minimum	Maximum
Loan size	135,547	2,651	695,796
Loan part size	116,154	2,651	695,796
Coupon	5.44%	0.00%	8.90%
Remaining maturity (months)	346.5	3	508
Remaining interest period (months)	92.8	1	206
Original interest period (months)	132.6	60	240
Seasoning (months)	40.4	25.6	66.9
Loan to Lending Value	111.3%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	184,263,217.72	40.4%	34.65%
Owner occupied	347,488,226.30	59.6%	65.35%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	387,208,886	72.8%	3,413	74.6%	113,451	5.44%	358.7
Interest Only With Life Insurance Redemption	42,543,255	8.0%	349	7.6%	121,900	5.46%	285.5
Interest Only With Building Savings Account Redempti	40,711,246	7.7%	309	6.7%	131,752	5.38%	267.9
Interest Only	61,288,057	11.5%	507	11.1%	120,884	5.50%	364.5
<b>Total</b>	<b>531,751,444</b>	<b>100.0%</b>	<b>4,578</b>	<b>100.0%</b>	<b>116,154</b>	<b>5.44%</b>	<b>346.5</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	2,432,783	0.5%	34	0.7%	71,552	4.35%	312.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,303,842	0.2%	16	0.3%	81,490	4.02%	382.9
97 - 108	599,511	0.1%	6	0.1%	99,918	4.75%	385.1
109 - 125	443,963,523	83.5%	3,919	85.6%	113,285	5.50%	348.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	83,451,786	15.7%	603	13.2%	138,394	5.19%	335.0
<b>Total</b>	<b>531,751,444</b>	<b>100.0%</b>	<b>4,578</b>	<b>100.0%</b>	<b>116,154</b>	<b>5.44%</b>	<b>346.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	13,809,481	2.6%	150	3.3%	92,063	4.18%	320.4
4.50% - 4.75%	37,197,346	7.0%	259	5.7%	143,619	4.67%	358.0
4.75% - 5.00%	71,510,527	13.4%	522	11.4%	136,993	4.88%	354.0
5.00% - 5.25%	75,021,444	14.1%	577	12.6%	130,020	5.14%	350.0
5.25% - 5.50%	99,887,931	18.8%	844	18.4%	118,351	5.38%	354.0
5.50% - 5.75%	94,745,342	17.8%	850	18.6%	111,465	5.62%	348.5
5.75% - 6.00%	59,071,157	11.1%	596	13.0%	99,113	5.88%	342.7
6.00% - 6.25%	39,086,050	7.4%	389	8.5%	100,478	6.13%	329.2
6.25% - 6.50%	22,517,913	4.2%	208	4.5%	108,259	6.35%	329.3
6.50% - 6.75%	10,299,069	1.9%	93	2.0%	110,743	6.61%	327.2
6.75% - 7.00%	4,201,385	0.8%	43	0.9%	97,707	6.85%	314.6
7.00% - 7.25%	2,548,800	0.5%	24	0.5%	106,200	7.09%	310.4
7.25% - 7.50%	1,368,834	0.3%	14	0.3%	97,774	7.37%	313.8
7.50% - >	486,165	0.1%	9	0.2%	54,018	7.86%	296.2
<b>Total</b>	<b>531,751,444</b>	<b>100.0%</b>	<b>4,578</b>	<b>100.0%</b>	<b>116,154</b>	<b>5.44%</b>	<b>346.5</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	555,657	0.1%	9	0.2%	61,740	3.91%	364.4
01-Jul-2010 - 31-Dec-2010	880,357	0.2%	13	0.3%	67,720	3.65%	279.0
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%	204.0
01-Jan-2012 - 30-Jun-2012	409,766	0.1%	3	0.1%	136,589	5.80%	343.5
01-Jul-2012 - 31-Dec-2012	47,097	0.0%	1	0.0%	47,097	6.51%	235.0
01-Jan-2013 - 30-Jun-2013	140,330	0.0%	3	0.1%	46,777	4.41%	293.1
01-Jul-2013 - 31-Dec-2013	1,163,512	0.2%	13	0.3%	89,501	3.97%	393.7
01-Jan-2014 - 31-Dec-2014	1,967,045	0.4%	18	0.4%	109,280	5.12%	344.0
01-Jan-2015 - 31-Dec-2015	16,661,654	3.1%	162	3.5%	102,850	4.55%	319.7
01-Jan-2016 - 31-Dec-2016	186,495,467	35.1%	1,662	36.3%	112,211	5.43%	349.9
01-Jan-2017 - 31-Dec-2017	239,839,131	45.1%	2,089	45.6%	114,810	5.62%	350.0
01-Jan-2018 - 31-Dec-2018	19,645	0.0%	1	0.0%	19,645	8.01%	306.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	83,451,786	15.7%	603	13.2%	138,394	5.19%	335.0
<b>Total</b>	<b>531,751,444</b>	<b>100.0%</b>	<b>4,578</b>	<b>100.0%</b>	<b>116,154</b>	<b>5.44%</b>	<b>346.5</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	33,976	0.0%	2	0.0%	16,988	3.84%	8.7
01-Jan-2012 - 31-Dec-2013	25,595	0.0%	1	0.0%	25,595	3.90%	43.0
01-Jan-2014 - 31-Dec-2015	975,171	0.2%	9	0.2%	108,352	4.31%	63.9
01-Jan-2016 - 31-Dec-2017	4,848,923	0.9%	40	0.9%	121,223	5.22%	81.5
01-Jan-2018 - 31-Dec-2019	509,045	0.1%	8	0.2%	63,631	4.58%	104.5
01-Jan-2020 - 31-Dec-2021	1,706,468	0.3%	20	0.4%	85,323	4.90%	130.1
01-Jan-2022 - 31-Dec-2023	2,463,570	0.5%	28	0.6%	87,985	4.94%	150.8
01-Jan-2024 - 31-Dec-2025	3,366,439	0.6%	29	0.6%	116,084	5.23%	178.1
01-Jan-2026 - 31-Dec-2027	7,769,470	1.5%	71	1.6%	109,429	5.19%	201.6
01-Jan-2028 - 31-Dec-2029	9,231,707	1.7%	82	1.8%	112,582	5.56%	227.9
01-Jan-2030 - 31-Dec-2031	18,319,113	3.4%	153	3.3%	119,733	5.39%	248.6
01-Jan-2032 - 31-Dec-2033	15,728,100	3.0%	128	2.8%	122,876	5.00%	269.4
01-Jan-2034 - 31-Dec-2035	6,317,146	1.2%	54	1.2%	116,984	5.57%	298.4
01-Jan-2036 - 31-Dec-2037	66,613,260	12.5%	531	11.6%	125,449	5.61%	321.4
01-Jan-2038 - 31-Dec-2039	87,007,605	16.4%	872	19.0%	99,779	6.09%	347.1
01-Jan-2040 - 31-Dec-2041	183,167,779	34.4%	1,623	35.5%	112,858	5.51%	369.0
01-Jan-2042 - 31-Dec-2043	96,509,215	18.1%	721	15.7%	133,855	5.00%	391.6
01-Jan-2044 - 31-Dec-2045	24,548,959	4.6%	175	3.8%	140,280	4.61%	410.4
01-Jan-2046 - 31-Dec-2047	2,258,118	0.4%	26	0.6%	86,851	4.03%	436.0
01-Jan-2048 - 31-Dec-2137	351,784	0.1%	5	0.1%	70,357	4.55%	470.6
<b>Total</b>	<b>531,751,444</b>	<b>100.0%</b>	<b>4,578</b>	<b>100.0%</b>	<b>116,154</b>	<b>5.44%</b>	<b>346.5</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%	5,250,715	1.0%	131	3.3%	40,082	4.66%	293.1
60% - 70%	2,972,055	0.6%	28	0.7%	106,145	4.64%	340.0
70% - 80%	8,880,292	1.7%	61	1.6%	145,579	4.66%	320.3
80% - 90%	14,432,467	2.7%	105	2.7%	137,452	4.80%	329.0
90% - 100%	35,741,076	6.7%	234	6.0%	152,740	4.96%	340.2
100% - 110%	125,663,544	23.6%	797	20.3%	157,671	5.19%	356.1
110% - 120%	249,808,532	47.0%	1,830	46.6%	136,507	5.58%	345.7
120% - 130%	89,002,765	16.7%	737	18.8%	120,764	5.84%	346.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>531,751,444</b>	<b>100.0%</b>	<b>3,923</b>	<b>100.0%</b>	<b>135,547</b>	<b>5.44%</b>	<b>346.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	74,549,454	14.0%	477	12.2%	156,288	5.37%	352.8
Bayern	62,893,749	11.8%	436	11.1%	144,252	5.37%	348.8
Berlin	42,972,181	8.1%	328	8.4%	131,013	5.57%	350.4
Brandenburg	21,843,158	4.1%	157	4.0%	139,128	5.28%	344.0
Bremen	2,625,111	0.5%	26	0.7%	100,966	5.41%	354.9
Hamburg	5,154,292	1.0%	36	0.9%	143,175	5.20%	342.9
Hessen	33,371,409	6.3%	213	5.4%	156,673	5.34%	354.7
Mecklenburg-Vorpommern	4,216,259	0.8%	29	0.7%	145,388	5.23%	334.6
Niedersachsen	30,569,570	5.7%	232	5.9%	131,765	5.30%	336.6
Nordrhein-Westfalen	76,955,360	14.5%	550	14.0%	139,919	5.34%	336.3
Rheinland-Pfalz	25,856,163	4.9%	175	4.5%	147,750	5.33%	344.4
Saarland	11,954,218	2.2%	90	2.3%	132,825	5.53%	345.9
Sachsen	93,822,292	17.6%	802	20.4%	116,985	5.71%	346.8
Sachsen-Anhalt	23,161,654	4.4%	211	5.4%	109,771	5.74%	348.0
Schleswig-Holstein	12,855,150	2.4%	95	2.4%	135,317	5.23%	352.4
Thüringen	8,951,424	1.7%	66	1.7%	135,628	5.25%	353.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>531,751,444</b>	<b>100.0%</b>	<b>3,923</b>	<b>100.0%</b>	<b>135,547</b>	<b>5.44%</b>	<b>346.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	213,194,266	40.1%	1,379	35.2%	154,601	97.8%	2.2%
Hochhaus/appartement	253,383,821	47.7%	2,179	55.5%	116,284	31.7%	68.3%
Mehrfamilienhaus	38,396,903	7.2%	197	5.0%	194,908	69.5%	30.5%
Zweifamilienhaus	26,013,195	4.9%	164	4.2%	158,617	98.2%	1.8%
Laden/wohnhaus	621,484	0.1%	3	0.1%	207,161	100.0%	0.0%
unspecified	141,775	0.0%	1	0.0%	141,775	0.0%	100.0%
<b>Total</b>	<b>531,751,444</b>	<b>100.0%</b>	<b>3,923</b>	<b>100.0%</b>	<b>135,547</b>	<b>59.6%</b>	<b>40.4%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	87,683,767	16.5%	1,160	29.6%	75,589	5.61%	332.2
100,000 - 150,000	185,077,733	34.8%	1,491	38.0%	124,130	5.49%	346.7
150,000 - 200,000	126,608,526	23.8%	738	18.8%	171,556	5.42%	349.1
200,000 - 250,000	78,105,395	14.7%	352	9.0%	221,890	5.27%	356.8
250,000 - 300,000	35,121,904	6.6%	129	3.3%	272,263	5.32%	353.1
300,000 - 350,000	11,725,189	2.2%	36	0.9%	325,700	5.30%	354.5
350,000 - 400,000	2,593,392	0.5%	7	0.2%	370,485	5.53%	339.2
400,000 - 450,000	2,530,726	0.5%	6	0.2%	421,788	5.27%	351.1
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	341.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	66.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	183.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	695,796	0.1%	1	0.0%	695,796	4.65%	407.0
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>531,751,444</b>	<b>100.0%</b>	<b>3,923</b>	<b>100.0%</b>	<b>135,547</b>	<b>5.44%</b>	<b>346.5</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,593  
Number of loan parts 1,778

	Weighted average	Minimum	Maximum
Loan size	122,390	1,254	695,796
Loan part size	109,655	1,254	695,796
Coupon	5.60%	3.52%	8.90%
Remaining maturity (months)	347.5	3	459
Remaining interest period (months)	86.1	1	205
Original interest period (months)	126.0	60	240
Seasoning (months)	40.5	31.1	66.9
Loan to Foreclosure Value	115.9%	0.7%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	134,187,472.98	73.9%	68.83%
Owner occupied	60,779,493.56	26.1%	31.17%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	158,772,280	81.4%	1,440	31.5%	110,259	5.61%	355.5
Interest Only With Life Insurance Redemption	14,035,425	7.2%	137	3.0%	102,448	5.63%	278.8
Interest Only With Building Savings Account Redempti	7,663,811	3.9%	62	1.4%	123,610	5.40%	286.8
Interest Only	14,495,450	7.4%	139	3.0%	104,284	5.65%	358.2
<b>Total</b>	<b>194,966,967</b>	<b>100.0%</b>	<b>1,778</b>	<b>38.8%</b>	<b>109,655</b>	<b>5.60%</b>	<b>347.5</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	1,068,539	0.5%	15	0.8%	71,236	4.47%	357.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	369,331	0.2%	4	0.2%	92,333	4.06%	334.1
97 - 108	159,174	0.1%	2	0.1%	79,587	5.32%	348.2
109 - 125	178,441,474	91.5%	1,649	92.7%	108,212	5.65%	349.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,928,448	7.7%	108	6.1%	138,226	5.18%	328.5
<b>Total</b>	<b>194,966,967</b>	<b>100.0%</b>	<b>1,778</b>	<b>100.0%</b>	<b>109,655</b>	<b>5.60%</b>	<b>347.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	4,674,449	2.4%	51	2.9%	91,656	4.18%	296.9
4.50% - 4.75%	8,306,764	4.3%	55	3.1%	151,032	4.67%	362.9
4.75% - 5.00%	16,284,674	8.4%	125	7.0%	130,277	4.88%	353.0
5.00% - 5.25%	21,125,611	10.8%	167	9.4%	126,501	5.16%	355.9
5.25% - 5.50%	30,926,126	15.9%	272	15.3%	113,699	5.38%	357.5
5.50% - 5.75%	38,566,008	19.8%	362	20.4%	106,536	5.61%	356.6
5.75% - 6.00%	29,629,636	15.2%	294	16.5%	100,781	5.88%	349.6
6.00% - 6.25%	22,317,352	11.4%	225	12.7%	99,188	6.13%	332.6
6.25% - 6.50%	12,837,368	6.6%	127	7.1%	101,082	6.34%	328.2
6.50% - 6.75%	5,015,380	2.6%	47	2.6%	106,710	6.61%	325.0
6.75% - 7.00%	2,358,044	1.2%	23	1.3%	102,524	6.85%	316.2
7.00% - 7.25%	1,869,365	1.0%	18	1.0%	103,854	7.08%	307.2
7.25% - 7.50%	692,620	0.4%	8	0.4%	86,578	7.40%	314.2
7.50% - >	363,569	0.2%	4	0.2%	90,892	7.68%	304.4
<b>Total</b>	<b>194,966,967</b>	<b>100.0%</b>	<b>1,778</b>	<b>100.0%</b>	<b>109,655</b>	<b>5.60%</b>	<b>347.5</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	185,726	0.1%	4	0.2%	46,432	3.83%	319.0
01-Jul-2010 - 31-Dec-2010	355,675	0.2%	6	0.3%	59,279	3.64%	344.7
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	277,768	0.1%	1	0.1%	277,768	5.96%	357.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	94,502	0.0%	1	0.1%	94,502	4.55%	393.9
01-Jul-2013 - 31-Dec-2013	274,830	0.1%	3	0.2%	91,610	3.90%	313.5
01-Jan-2014 - 31-Dec-2014	951,681	0.5%	11	0.6%	86,516	5.19%	323.2
01-Jan-2015 - 31-Dec-2015	5,639,904	2.9%	60	3.4%	93,998	4.60%	302.6
01-Jan-2016 - 31-Dec-2016	78,180,950	40.1%	743	41.8%	105,223	5.58%	349.8
01-Jan-2017 - 31-Dec-2017	94,077,482	48.3%	841	47.3%	111,864	5.77%	351.6
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	14,928,448	7.7%	108	6.1%	138,226	5.18%	328.5
<b>Total</b>	<b>194,966,967</b>	<b>100.0%</b>	<b>1,778</b>	<b>100.0%</b>	<b>109,655</b>	<b>5.60%</b>	<b>347.5</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	1,254	0.0%	1	0.1%	1,254	4.02%	3.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	706,846	0.4%	5	0.3%	141,369	4.34%	64.9
01-Jan-2016 - 31-Dec-2017	502,928	0.3%	7	0.4%	71,847	5.03%	78.2
01-Jan-2018 - 31-Dec-2019	132,617	0.1%	2	0.1%	66,309	4.61%	105.2
01-Jan-2020 - 31-Dec-2021	388,915	0.2%	7	0.4%	55,559	4.97%	128.4
01-Jan-2022 - 31-Dec-2023	675,339	0.3%	9	0.5%	75,038	5.03%	149.9
01-Jan-2024 - 31-Dec-2025	266,719	0.1%	3	0.2%	88,906	4.67%	178.5
01-Jan-2026 - 31-Dec-2027	1,850,044	0.9%	19	1.1%	97,371	5.21%	201.1
01-Jan-2028 - 31-Dec-2029	4,027,037	2.1%	40	2.2%	100,676	5.83%	228.7
01-Jan-2030 - 31-Dec-2031	6,432,432	3.3%	56	3.1%	114,865	5.50%	246.4
01-Jan-2032 - 31-Dec-2033	4,830,955	2.5%	40	2.2%	120,774	5.02%	269.9
01-Jan-2034 - 31-Dec-2035	1,707,560	0.9%	19	1.1%	89,872	5.97%	299.1
01-Jan-2036 - 31-Dec-2037	19,782,295	10.1%	175	9.8%	113,042	5.98%	322.3
01-Jan-2038 - 31-Dec-2039	48,135,540	24.7%	495	27.8%	97,244	6.07%	347.0
01-Jan-2040 - 31-Dec-2041	74,638,621	38.3%	668	37.6%	111,734	5.55%	367.9
01-Jan-2042 - 31-Dec-2043	23,276,199	11.9%	178	10.0%	130,765	5.04%	390.5
01-Jan-2044 - 31-Dec-2045	7,063,766	3.6%	46	2.6%	153,560	4.61%	409.5
01-Jan-2046 - 31-Dec-2047	439,174	0.2%	6	0.3%	73,196	3.98%	433.9
01-Jan-2048 - 31-Dec-2137	108,727	0.1%	2	0.1%	54,363	3.60%	454.5
<b>Total</b>	<b>194,966,967</b>	<b>100.0%</b>	<b>1,778</b>	<b>100.0%</b>	<b>109,655</b>	<b>5.60%</b>	<b>347.5</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%	1,561,081	0.8%	33	2.1%	47,305	4.41%	281.0
60% - 70%	1,089,008	0.6%	10	0.6%	108,901	4.31%	367.4
70% - 80%	1,898,865	1.0%	11	0.7%	172,624	4.54%	235.9
80% - 90%	2,939,336	1.5%	22	1.4%	133,606	4.78%	307.5
90% - 100%	6,636,976	3.4%	50	3.1%	132,740	4.90%	345.8
100% - 110%	18,710,617	9.6%	126	7.9%	148,497	5.31%	338.4
110% - 120%	92,778,952	47.6%	763	47.9%	121,598	5.62%	350.1
120% - 130%	69,352,133	35.6%	578	36.3%	119,986	5.84%	352.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>194,966,967</b>	<b>100.0%</b>	<b>1,593</b>	<b>100.0%</b>	<b>122,390</b>	<b>5.60%</b>	<b>347.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	42,972,181	22.0%	328	8.4%	131,013	5.57%	350.4
Brandenburg	21,843,158	11.2%	157	4.0%	139,128	5.28%	344.0
Mecklenburg-Vorpommern	4,216,259	2.2%	29	0.7%	145,388	5.23%	334.6
Sachsen	93,822,292	48.1%	802	20.4%	116,985	5.71%	346.8
Sachsen-Anhalt	23,161,654	11.9%	211	5.4%	109,771	5.74%	348.0
Thüringen	8,951,424	4.6%	66	1.7%	135,628	5.25%	353.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>194,966,967</b>	<b>100.0%</b>	<b>1,593</b>	<b>40.6%</b>	<b>122,390</b>	<b>5.60%</b>	<b>347.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	47,113,335	24.2%	312	8.0%	151,004	96.79%	3.21%
Hochhaus/appartement	139,365,925	71.5%	1,235	31.5%	112,847	6.88%	93.12%
Mehrfamilienhaus	5,151,242	2.6%	28	0.7%	183,973	46.43%	53.57%
Zweifamilienhaus	2,716,280	1.4%	15	0.4%	181,085	93.33%	6.67%
Ladenwohnhäuser	478,409	0.2%	2	0.1%	239,204	100.00%	0.00%
unspecified	141,775	0.1%	1	0.0%	141,775	0.00%	100.00%
<b>Total</b>	<b>194,966,967</b>	<b>100.0%</b>	<b>1,593</b>	<b>40.6%</b>	<b>122,390</b>	<b>26.11%</b>	<b>73.89%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	47,856,889	24.5%	598	15.2%	80,028	5.74%	336.8
100,000 - 150,000	81,506,308	41.8%	668	17.0%	122,015	5.66%	349.2
150,000 - 200,000	36,032,242	18.5%	213	5.4%	169,165	5.54%	351.5
200,000 - 250,000	15,452,695	7.9%	69	1.8%	223,952	5.28%	361.1
250,000 - 300,000	7,315,294	3.8%	27	0.7%	270,937	5.40%	362.8
300,000 - 350,000	3,591,097	1.8%	11	0.3%	326,463	5.45%	370.3
350,000 - 400,000	750,593	0.4%	2	0.1%	375,297	5.79%	289.1
400,000 - 450,000	1,254,761	0.6%	3	0.1%	418,254	5.45%	321.5
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%	66.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	695,796	0.4%	1	0.0%	695,796	4.65%	407.0
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>194,966,967</b>	<b>100.0%</b>	<b>1,593</b>	<b>40.6%</b>	<b>122,390</b>	<b>5.60%</b>	<b>347.5</b>