

E-MAC DE 2007-I Investor Report November 2008

Cashflow analysis for the period

| | | |
|---|------------|------------|
| Total interest received | 7,123,510 | |
| Interest received on transaction accounts | 287,875 | |
| Liquidity available | 16,514,823 | |
| Reserve account available | 12,267,200 | |
| Receivables under hedging arrangements | 1,518,460 | |
| Total funds available | | 37,711,868 |
| Company management expenses | - | |
| MPT fee | 161,973 | |
| Administration fee | 10,123 | |
| Third party fees | 9,738 | |
| Liquidity Facility fee | 5,078 | |
| Payments under hedging arrangements | 34,581 | |
| Interest on the Notes | 7,843,467 | |
| Redemption on Class F Notes | - | |
| Deferred Purchase Price Instalment | - | |
| Total funds distributed | | 8,064,959 |
| Available after distribution of funds | | 29,646,909 |
| Undrawn Liquidity Facility | 16,514,823 | |
| Reserve account funding | 13,132,085 | |
| Available liquidity | | 29,646,909 |
| Net cashflow | | - |

Collateral

| | | |
|---|----------------|-------------|
| Starting current balance 1st August 2008 | 545,975,695.82 | |
| To be disbursed per 1 August 2008 | 4,518,416.68 | |
| Starting principal balance 1 August 2008 | 550,494,112.50 | |
| Unused amount | | |
| Principal (p)repayments | (2,020,776.10) | |
| Further Advances bought (incl. amounts to be disbursed) | - | |
| Losses for the period | - | |
| Ending principal balance | | 548,473,336 |
| Balance Reset Participation | | - |
| Total balance E-MAC DE 2007-I | | 548,473,336 |

Performance

| | | | |
|-----------------|-------------|-------------|-------------|
| | Last period | This period | Since issue |
| Prepayment rate | 1.34% | 0.62% | 0.86% |

| Delinquent payments | Delinquent amount | Principal | As percentage of total | Number of loans | As percentage of total |
|---------------------|-------------------|-------------|------------------------|-----------------|------------------------|
| Current | - | 492,554,339 | 89.8% | 3576 | 90.4% |
| 1 - 30 | 110,467 | 22,008,233 | 4.0% | 154 | 3.9% |
| 31 - 60 | 83,709 | 7,837,239 | 1.4% | 48 | 1.2% |
| 61 - 90 | 62,482 | 3,759,593 | 0.7% | 27 | 0.7% |
| 91 - 120 | 75,526 | 3,369,005 | 0.6% | 24 | 0.6% |
| 121-150 | 96,447 | 3,259,899 | 0.6% | 16 | 0.4% |
| > 151 | 823,982 | 15,685,029 | 2.9% | 110 | 2.8% |
| Total | 1,252,614 | 548,473,336 | 100.0% | 3,955 | 100.0% |

| | | | |
|----------------------------|-------------|-------------|-------|
| | Last period | This period | Total |
| Aggregate principal losses | - | - | - |

Characteristics

| | |
|-------------------------|--------------|
| Amounts to be disbursed | 2,539,426.21 |
| Number of loans | 3,955 |
| Number of loans parts | 4,606 |

| | Weighted average | Minimum | Maximum |
|------------------------------------|------------------|---------|---------|
| Loan size | 138,678 | 2,651 | 707,019 |
| Loan part size | 119,078 | 2,651 | 707,019 |
| Coupon | 5.42% | 0.00% | 8.90% |
| Remaining maturity (months) | 364.7 | 17 | 526 |
| Remaining interest period (months) | 110.7 | 14 | 224 |
| Original interest period (months) | 132.6 | 60 | 240 |
| Seasoning (months) | 22.2 | 15.2 | 48.8 |
| Loan to Lending Value | 112.2% | 3.9% | 129.4% |

| | Value | As % of number of loans | As % Outstanding principle amount |
|-----------------------|----------------|-------------------------|-----------------------------------|
| Investment properties | 182,750,885.18 | 39.3% | 33.32% |
| Owner occupied | 365,722,451.22 | 60.7% | 66.68% |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|--|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity | 399,111,535 | 72.8% | 3,423 | 74.3% | 116,597 | 5.41% | 376.6 |
| Interest Only With Life Insurance Redemption | 42,926,859 | 7.8% | 351 | 7.6% | 122,299 | 5.43% | 302.2 |
| Interest Only With Building Savings Account Redempti | 42,643,150 | 7.8% | 313 | 6.8% | 136,240 | 5.38% | 288.0 |
| Interest Only | 63,791,792 | 11.6% | 519 | 11.3% | 122,913 | 5.48% | 383.6 |
| Total | 548,473,336 | 100.0% | 4,606 | 100.0% | 119,078 | 5.42% | 364.7 |

| 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 | 3,872,179 | 0.7% | 50 | 1.1% | 77,444 | 4.25% | 327.5 |
| 61 - 72 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 73 - 84 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 85 - 96 | 1,321,676 | 0.2% | 16 | 0.3% | 82,605 | 3.96% | 390.3 |
| 97 - 108 | 603,221 | 0.1% | 6 | 0.1% | 100,537 | 4.75% | 403.0 |
| 109 - 125 | 455,675,739 | 83.1% | 3,923 | 85.2% | 116,155 | 5.48% | 367.2 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | 87,000,520 | 15.9% | 611 | 13.3% | 142,390 | 5.17% | 352.5 |
| Total | 548,473,336 | 100.0% | 4,606 | 100.0% | 119,078 | 5.42% | 364.7 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|------------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 4.50% | 15,697,800 | 2.9% | 167 | 3.6% | 93,999 | 4.17% | 333.7 |
| 4.50% - 4.75% | 38,539,003 | 7.0% | 262 | 5.7% | 147,095 | 4.67% | 375.1 |
| 4.75% - 5.00% | 74,645,714 | 13.6% | 533 | 11.6% | 140,048 | 4.88% | 371.1 |
| 5.00% - 5.25% | 81,258,509 | 14.8% | 606 | 13.2% | 134,090 | 5.14% | 370.7 |
| 5.25% - 5.50% | 103,753,569 | 18.9% | 859 | 18.6% | 120,784 | 5.38% | 371.5 |
| 5.50% - 5.75% | 98,005,273 | 17.9% | 855 | 18.6% | 114,626 | 5.62% | 366.5 |
| 5.75% - 6.00% | 59,867,470 | 10.9% | 595 | 12.9% | 100,618 | 5.88% | 359.5 |
| 6.00% - 6.25% | 39,461,902 | 7.2% | 387 | 8.4% | 101,969 | 6.13% | 348.3 |
| 6.25% - 6.50% | 22,520,927 | 4.1% | 205 | 4.5% | 109,858 | 6.34% | 347.4 |
| 6.50% - 6.75% | 8,397,448 | 1.5% | 77 | 1.7% | 109,058 | 6.60% | 345.4 |
| 6.75% - 7.00% | 2,811,082 | 0.5% | 25 | 0.5% | 112,443 | 6.86% | 331.4 |
| 7.00% - 7.25% | 2,317,700 | 0.4% | 20 | 0.4% | 115,885 | 7.09% | 322.4 |
| 7.25% - 7.50% | 856,524 | 0.2% | 9 | 0.2% | 95,169 | 7.38% | 331.5 |
| 7.50% - > | 340,416 | 0.1% | 6 | 0.1% | 56,736 | 7.84% | 318.2 |
| Total | 548,473,336 | 100.0% | 4,606 | 100.0% | 119,078 | 5.42% | 364.7 |

| 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 | 643,582 | 0.1% | 9 | 0.2% | 71,509 | 4.30% | 315.8 |
| 01-Jan-2010 - 30-Jun-2010 | 1,603,767 | 0.3% | 20 | 0.4% | 80,188 | 4.02% | 352.7 |
| 01-Jul-2010 - 31-Dec-2010 | 988,589 | 0.2% | 15 | 0.3% | 65,906 | 3.64% | 293.7 |
| 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% | 222.0 |
| 01-Jan-2012 - 30-Jun-2012 | 467,451 | 0.1% | 4 | 0.1% | 116,863 | 5.79% | 363.8 |
| 01-Jul-2012 - 31-Dec-2012 | 48,791 | 0.0% | 1 | 0.0% | 48,791 | 6.51% | 253.0 |
| 01-Jan-2013 - 30-Jun-2013 | 152,392 | 0.0% | 3 | 0.1% | 50,797 | 4.38% | 297.0 |
| 01-Jul-2013 - 31-Dec-2013 | 1,169,284 | 0.2% | 13 | 0.3% | 89,945 | 3.90% | 402.5 |
| 01-Jan-2014 - 31-Dec-2014 | 1,884,640 | 0.3% | 16 | 0.3% | 117,790 | 5.14% | 333.0 |
| 01-Jan-2015 - 31-Dec-2015 | 12,875,283 | 2.3% | 134 | 2.9% | 96,084 | 4.44% | 329.5 |
| 01-Jan-2016 - 31-Dec-2016 | 194,032,806 | 35.4% | 1,684 | 36.6% | 115,221 | 5.42% | 368.5 |
| 01-Jan-2017 - 31-Dec-2017 | 247,486,232 | 45.1% | 2,095 | 45.5% | 118,132 | 5.59% | 368.6 |
| 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 | 87,000,520 | 15.9% | 611 | 13.3% | 142,390 | 5.17% | 352.5 |
| Total | 548,473,336 | 100.0% | 4,606 | 100.0% | 119,078 | 5.42% | 364.7 |

| 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 | 120,264 | 0.0% | 3 | 0.1% | 40,088 | 3.94% | 20.0 |
| 01-Jan-2012 - 31-Dec-2013 | 75,966 | 0.0% | 2 | 0.0% | 37,983 | 4.14% | 59.9 |
| 01-Jan-2014 - 31-Dec-2015 | 1,138,129 | 0.2% | 11 | 0.2% | 103,466 | 4.29% | 80.7 |
| 01-Jan-2016 - 31-Dec-2017 | 5,045,690 | 0.9% | 43 | 0.9% | 117,342 | 5.18% | 100.2 |
| 01-Jan-2018 - 31-Dec-2019 | 423,032 | 0.1% | 8 | 0.2% | 52,879 | 4.42% | 121.3 |
| 01-Jan-2020 - 31-Dec-2021 | 1,765,730 | 0.3% | 20 | 0.4% | 88,287 | 4.90% | 147.8 |
| 01-Jan-2022 - 31-Dec-2023 | 2,827,873 | 0.5% | 30 | 0.7% | 94,262 | 4.98% | 169.1 |
| 01-Jan-2024 - 31-Dec-2025 | 3,169,210 | 0.6% | 30 | 0.7% | 105,640 | 5.19% | 194.0 |
| 01-Jan-2026 - 31-Dec-2027 | 7,839,789 | 1.4% | 69 | 1.5% | 113,620 | 5.14% | 219.4 |
| 01-Jan-2028 - 31-Dec-2029 | 10,188,419 | 1.9% | 86 | 1.9% | 118,470 | 5.57% | 245.8 |
| 01-Jan-2030 - 31-Dec-2031 | 18,961,876 | 3.5% | 153 | 3.3% | 123,934 | 5.38% | 266.6 |
| 01-Jan-2032 - 31-Dec-2033 | 16,481,860 | 3.0% | 129 | 2.8% | 127,766 | 4.95% | 287.1 |
| 01-Jan-2034 - 31-Dec-2035 | 6,370,408 | 1.2% | 50 | 1.1% | 127,408 | 5.49% | 316.1 |
| 01-Jan-2036 - 31-Dec-2037 | 67,954,827 | 12.4% | 519 | 11.3% | 130,934 | 5.56% | 339.3 |
| 01-Jan-2038 - 31-Dec-2039 | 84,911,762 | 15.5% | 848 | 18.4% | 100,132 | 6.08% | 365.2 |
| 01-Jan-2040 - 31-Dec-2041 | 188,711,224 | 34.4% | 1,637 | 35.5% | 115,279 | 5.51% | 387.1 |
| 01-Jan-2042 - 31-Dec-2043 | 103,096,754 | 18.8% | 752 | 16.3% | 137,097 | 5.01% | 409.4 |
| 01-Jan-2044 - 31-Dec-2045 | 26,700,836 | 4.9% | 184 | 4.0% | 145,113 | 4.61% | 428.6 |
| 01-Jan-2046 - 31-Dec-2047 | 2,295,572 | 0.4% | 26 | 0.6% | 88,291 | 4.02% | 453.8 |
| 01-Jan-2048 - 31-Dec-2137 | 394,116 | 0.1% | 6 | 0.1% | 65,686 | 4.44% | 487.7 |
| Total | 548,473,336 | 100.0% | 4,606 | 100.0% | 119,078 | 5.42% | 364.7 |

| 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% | 5,921,275 | 1.1% | 139 | 3.5% | 42,599 | 4.68% | 319.2 |
| 60% - 70% | 3,221,425 | 0.6% | 35 | 0.9% | 92,041 | 4.59% | 349.3 |
| 70% - 80% | 6,819,670 | 1.2% | 45 | 1.1% | 151,548 | 4.66% | 347.8 |
| 80% - 90% | 14,688,935 | 2.7% | 100 | 2.5% | 146,889 | 4.76% | 347.0 |
| 90% - 100% | 38,866,953 | 7.1% | 240 | 6.1% | 161,946 | 4.96% | 364.1 |
| 100% - 110% | 122,124,269 | 22.3% | 743 | 18.8% | 164,366 | 5.16% | 374.0 |
| 110% - 120% | 254,998,256 | 46.5% | 1,829 | 46.2% | 139,419 | 5.55% | 362.8 |
| 120% - 130% | 101,832,553 | 18.6% | 824 | 20.8% | 123,583 | 5.79% | 365.4 |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 548,473,336 | 100.0% | 3,955 | 100.0% | 138,678 | 5.42% | 364.7 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan part size | WAC | WAM |
|------------------------|--------------------|------------------------|-----------------|------------------------|------------------------|--------------|--------------|
| Baden-Württemberg | 80,509,515 | 14.7% | 499 | 12.6% | 161,342 | 5.34% | 372.5 |
| Bayern | 65,999,533 | 12.0% | 444 | 11.2% | 148,648 | 5.34% | 366.8 |
| Berlin | 45,088,981 | 8.2% | 334 | 8.4% | 134,997 | 5.58% | 369.1 |
| Brandenburg | 22,420,276 | 4.1% | 160 | 4.0% | 140,127 | 5.25% | 357.1 |
| Bremen | 2,514,922 | 0.5% | 26 | 0.7% | 96,728 | 5.38% | 367.3 |
| Hamburg | 5,321,447 | 1.0% | 36 | 0.9% | 147,818 | 5.20% | 360.0 |
| Hessen | 35,340,252 | 6.4% | 221 | 5.6% | 159,911 | 5.34% | 370.1 |
| Mecklenburg-Vorpommern | 4,988,259 | 0.9% | 34 | 0.9% | 146,713 | 5.19% | 351.3 |
| Niedersachsen | 31,295,636 | 5.7% | 233 | 5.9% | 134,316 | 5.29% | 354.9 |
| Nordrhein-Westfalen | 76,453,851 | 13.9% | 542 | 13.7% | 141,059 | 5.30% | 356.6 |
| Rheinland-Pfalz | 27,638,765 | 5.0% | 182 | 4.6% | 151,861 | 5.33% | 363.7 |
| Saarland | 12,422,841 | 2.3% | 91 | 2.3% | 136,515 | 5.49% | 364.9 |
| Sachsen | 91,729,930 | 16.7% | 772 | 19.5% | 118,821 | 5.68% | 364.3 |
| Sachsen-Anhalt | 24,662,023 | 4.5% | 220 | 5.6% | 112,100 | 5.74% | 365.2 |
| Schleswig-Holstein | 13,320,005 | 2.4% | 97 | 2.5% | 137,320 | 5.24% | 367.3 |
| Thüringen | 8,767,101 | 1.6% | 64 | 1.6% | 136,986 | 5.20% | 371.0 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 548,473,336 | 100.0% | 3,955 | 100.0% | 138,678 | 5.42% | 364.7 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan part size | Owner Occupied | Investment Property |
|----------------------|--------------------|------------------------|-----------------|------------------------|------------------------|----------------|---------------------|
| Einfamilienhaus | 224,696,679 | 41.0% | 1,415 | 35.8% | 158,796 | 98.0% | 2.0% |
| Hochhaus/appartement | 256,120,876 | 46.7% | 2,170 | 54.9% | 118,028 | 32.5% | 67.5% |
| Mehrfamilienhaus | 39,657,504 | 7.2% | 199 | 5.0% | 199,284 | 70.9% | 29.1% |
| Zweifamilienhaus | 27,359,290 | 5.0% | 168 | 4.2% | 162,853 | 98.2% | 1.8% |
| Laden/wohnhaus | 638,987 | 0.1% | 3 | 0.1% | 212,996 | 100.0% | 0.0% |
| unspecified | - | 0.0% | - | 0.0% | - | 0.0% | 0.0% |
| Total | 548,473,336 | 100.0% | 3,955 | 100.0% | 138,678 | 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 | 84,450,599 | 15.4% | 1,117 | 28.2% | 75,605 | 5.58% | 349.1 |
| 100,000 - 150,000 | 182,742,582 | 33.3% | 1,469 | 37.1% | 124,399 | 5.47% | 363.8 |
| 150,000 - 200,000 | 132,219,307 | 24.1% | 770 | 19.5% | 171,713 | 5.41% | 367.5 |
| 200,000 - 250,000 | 83,486,522 | 15.2% | 377 | 9.5% | 221,450 | 5.26% | 374.0 |
| 250,000 - 300,000 | 44,010,535 | 8.0% | 162 | 4.1% | 271,670 | 5.30% | 372.4 |
| 300,000 - 350,000 | 12,822,819 | 2.3% | 39 | 1.0% | 328,790 | 5.32% | 375.0 |
| 350,000 - 400,000 | 4,066,719 | 0.7% | 11 | 0.3% | 369,702 | 5.36% | 355.4 |
| 400,000 - 450,000 | 2,958,207 | 0.5% | 7 | 0.2% | 422,601 | 5.25% | 372.3 |
| 450,000 - 500,000 | 497,725 | 0.1% | 1 | 0.0% | 497,725 | 6.43% | 359.0 |
| 500,000 - 550,000 | 511,292 | 0.1% | 1 | 0.0% | 511,292 | 4.34% | 84.0 |
| 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 | 707,019 | 0.1% | 1 | 0.0% | 707,019 | 4.65% | 425.0 |
| 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 | 548,473,336 | 100.0% | 3,955 | 100.0% | 138,678 | 5.42% | 364.7 |

Summary - East Germany

Characteristics

| | |
|-------------------------|------------|
| Amounts to be disbursed | 948,362.99 |
| Number of loans | 1,584 |
| Number of loan parts | 1,759 |

| | Weighted average | Minimum | Maximum |
|------------------------------------|------------------|---------|---------|
| Loan size | 124,783 | 10,848 | 707,019 |
| Loan part size | 112,369 | 10,000 | 707,019 |
| Coupon | 5.58% | 3.52% | 8.90% |
| Remaining maturity (months) | 364.6 | 21 | 477 |
| Remaining interest period (months) | 103.6 | 14 | 223 |
| Original interest period (months) | 125.7 | 60 | 240 |
| Seasoning (months) | 22.5 | 15.4 | 48.8 |
| Loan to Foreclosure Value | 117.3% | 6.4% | 129.4% |

| | Value | As % of number of loans | As % Outstanding principle amount |
|-----------------------|----------------|-------------------------|-----------------------------------|
| Investment properties | 134,746,023.73 | 73.3% | 68.17% |
| Owner occupied | 62,910,545.18 | 26.7% | 31.83% |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan | WAC | WAM |
|--|--------------------|------------------------|---------------------|------------------------|----------------|--------------|--------------|
| Annuity | 161,216,812 | 81.6% | 1,427 | 31.0% | 112,976 | 5.59% | 373.1 |
| Interest Only With Life Insurance Redemption | 14,419,773 | 7.3% | 136 | 3.0% | 106,028 | 5.57% | 292.9 |
| Interest Only With Building Savings Account Redempti | 7,256,795 | 3.7% | 58 | 1.3% | 125,117 | 5.38% | 300.6 |
| Interest Only | 14,763,189 | 7.5% | 138 | 3.0% | 106,980 | 5.65% | 374.2 |
| Total | 197,656,569 | 100.0% | 1,759 | 38.2% | 112,369 | 5.58% | 364.6 |

| 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 | 1,470,421 | 0.7% | 20 | 1.1% | 73,521 | 4.34% | 339.5 |
| 61 - 72 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 73 - 84 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 85 - 96 | 376,299 | 0.2% | 4 | 0.2% | 94,075 | 4.06% | 353.6 |
| 97 - 108 | 161,212 | 0.1% | 2 | 0.1% | 80,606 | 5.31% | 366.2 |
| 109 - 125 | 181,047,847 | 91.6% | 1,629 | 92.6% | 111,140 | 5.63% | 366.9 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | 14,600,789 | 7.4% | 104 | 5.9% | 140,392 | 5.17% | 339.5 |
| Total | 197,656,569 | 100.0% | 1,759 | 100.0% | 112,369 | 5.58% | 364.6 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan | WAC | WAM |
|------------------|--------------------|------------------------|---------------------|------------------------|----------------|--------------|--------------|
| 0% - 4.50% | 5,602,802 | 2.8% | 59 | 3.4% | 94,963 | 4.18% | 309.6 |
| 4.50% - 4.75% | 8,676,032 | 4.4% | 57 | 3.2% | 152,211 | 4.68% | 380.3 |
| 4.75% - 5.00% | 16,128,068 | 8.2% | 123 | 7.0% | 131,123 | 4.88% | 369.2 |
| 5.00% - 5.25% | 22,546,220 | 11.4% | 170 | 9.7% | 132,625 | 5.16% | 373.1 |
| 5.25% - 5.50% | 31,945,685 | 16.2% | 272 | 15.5% | 117,447 | 5.38% | 374.8 |
| 5.50% - 5.75% | 39,482,478 | 20.0% | 362 | 20.6% | 109,068 | 5.61% | 373.6 |
| 5.75% - 6.00% | 28,155,341 | 14.2% | 280 | 15.9% | 100,555 | 5.89% | 366.1 |
| 6.00% - 6.25% | 22,916,829 | 11.6% | 225 | 12.8% | 101,853 | 6.12% | 350.4 |
| 6.25% - 6.50% | 13,297,779 | 6.7% | 129 | 7.3% | 103,084 | 6.34% | 347.1 |
| 6.50% - 6.75% | 4,683,134 | 2.4% | 43 | 2.4% | 108,910 | 6.61% | 344.5 |
| 6.75% - 7.00% | 1,912,736 | 1.0% | 17 | 1.0% | 112,514 | 6.86% | 334.5 |
| 7.00% - 7.25% | 1,737,961 | 0.9% | 15 | 0.9% | 115,864 | 7.08% | 317.8 |
| 7.25% - 7.50% | 310,881 | 0.2% | 4 | 0.2% | 77,720 | 7.44% | 332.6 |
| 7.50% - > | 260,621 | 0.1% | 3 | 0.2% | 86,874 | 7.64% | 323.0 |
| Total | 197,656,569 | 100.0% | 1,759 | 100.0% | 112,369 | 5.58% | 364.6 |

| 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 | 92,209 | 0.0% | 2 | 0.1% | 46,104 | 4.46% | 412.2 |
| 01-Jan-2010 - 30-Jun-2010 | 726,966 | 0.4% | 11 | 0.6% | 66,088 | 4.04% | 306.0 |
| 01-Jul-2010 - 31-Dec-2010 | 368,652 | 0.2% | 6 | 0.3% | 61,442 | 3.64% | 360.3 |
| 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 | 282,594 | 0.1% | 1 | 0.1% | 282,594 | 5.96% | 375.0 |
| 01-Jul-2012 - 31-Dec-2012 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2013 - 30-Jun-2013 | 96,311 | 0.0% | 1 | 0.1% | 96,311 | 4.55% | 411.9 |
| 01-Jul-2013 - 31-Dec-2013 | 279,989 | 0.1% | 3 | 0.2% | 93,330 | 3.90% | 333.6 |
| 01-Jan-2014 - 31-Dec-2014 | 924,990 | 0.5% | 10 | 0.6% | 92,499 | 5.24% | 331.3 |
| 01-Jan-2015 - 31-Dec-2015 | 5,291,785 | 2.7% | 53 | 3.0% | 99,845 | 4.51% | 307.6 |
| 01-Jan-2016 - 31-Dec-2016 | 80,284,108 | 40.6% | 743 | 42.2% | 108,054 | 5.57% | 367.4 |
| 01-Jan-2017 - 31-Dec-2017 | 94,708,176 | 47.9% | 825 | 46.9% | 114,798 | 5.74% | 370.1 |
| 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 | 14,600,789 | 7.4% | 104 | 5.9% | 140,392 | 5.17% | 339.5 |
| Total | 197,656,569 | 100.0% | 1,759 | 100.0% | 112,369 | 5.58% | 364.6 |

| 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 | 10,848 | 0.0% | 1 | 0.1% | 10,848 | 4.02% | 21.0 |
| 01-Jan-2012 - 31-Dec-2013 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2014 - 31-Dec-2015 | 809,761 | 0.4% | 6 | 0.3% | 134,960 | 4.34% | 82.0 |
| 01-Jan-2016 - 31-Dec-2017 | 749,235 | 0.4% | 8 | 0.5% | 93,654 | 5.13% | 98.8 |
| 01-Jan-2018 - 31-Dec-2019 | 142,908 | 0.1% | 2 | 0.1% | 71,454 | 4.56% | 123.0 |
| 01-Jan-2020 - 31-Dec-2021 | 414,541 | 0.2% | 7 | 0.4% | 59,220 | 4.95% | 146.1 |
| 01-Jan-2022 - 31-Dec-2023 | 704,500 | 0.4% | 9 | 0.5% | 78,278 | 5.03% | 167.8 |
| 01-Jan-2024 - 31-Dec-2025 | 505,754 | 0.3% | 5 | 0.3% | 101,151 | 4.53% | 194.2 |
| 01-Jan-2026 - 31-Dec-2027 | 2,030,073 | 1.0% | 19 | 1.1% | 106,846 | 5.20% | 218.9 |
| 01-Jan-2028 - 31-Dec-2029 | 4,461,140 | 2.3% | 41 | 2.3% | 108,808 | 5.86% | 245.7 |
| 01-Jan-2030 - 31-Dec-2031 | 6,634,226 | 3.4% | 56 | 3.2% | 118,468 | 5.49% | 264.1 |
| 01-Jan-2032 - 31-Dec-2033 | 5,065,250 | 2.6% | 42 | 2.4% | 120,601 | 5.00% | 287.5 |
| 01-Jan-2034 - 31-Dec-2035 | 1,852,602 | 0.9% | 17 | 1.0% | 108,977 | 5.64% | 318.4 |
| 01-Jan-2036 - 31-Dec-2037 | 18,706,137 | 9.5% | 159 | 9.0% | 117,649 | 5.91% | 340.5 |
| 01-Jan-2038 - 31-Dec-2039 | 48,691,548 | 24.6% | 491 | 27.9% | 99,168 | 6.08% | 364.9 |
| 01-Jan-2040 - 31-Dec-2041 | 74,543,422 | 37.7% | 655 | 37.2% | 113,807 | 5.54% | 386.2 |
| 01-Jan-2042 - 31-Dec-2043 | 24,167,546 | 12.2% | 183 | 10.4% | 132,063 | 5.04% | 408.2 |
| 01-Jan-2044 - 31-Dec-2045 | 7,658,655 | 3.9% | 51 | 2.9% | 150,170 | 4.62% | 427.7 |
| 01-Jan-2046 - 31-Dec-2047 | 397,734 | 0.2% | 5 | 0.3% | 79,547 | 3.95% | 451.3 |
| 01-Jan-2048 - 31-Dec-2137 | 110,690 | 0.1% | 2 | 0.1% | 55,345 | 3.60% | 472.5 |
| Total | 197,656,569 | 100.0% | 1,759 | 100.0% | 112,369 | 5.58% | 364.6 |

| Loan to Foreclosure Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan | WAC | WAM |
|---------------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 0% - 60% | 1,392,043 | 0.7% | 28 | 1.8% | 49,716 | 4.43% | 322.1 |
| 60% - 70% | 1,151,082 | 0.6% | 14 | 0.9% | 82,220 | 4.32% | 323.1 |
| 70% - 80% | 1,974,243 | 1.0% | 12 | 0.8% | 164,520 | 4.37% | 278.7 |
| 80% - 90% | 2,685,901 | 1.4% | 22 | 1.4% | 122,086 | 4.82% | 311.8 |
| 90% - 100% | 6,542,432 | 3.3% | 48 | 3.0% | 136,301 | 4.83% | 361.8 |
| 100% - 110% | 17,783,369 | 9.0% | 110 | 6.9% | 161,667 | 5.33% | 361.5 |
| 110% - 120% | 92,141,874 | 46.6% | 740 | 46.7% | 124,516 | 5.58% | 366.3 |
| 120% - 130% | 73,985,624 | 37.4% | 610 | 38.5% | 121,288 | 5.81% | 369.2 |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 197,656,569 | 100.0% | 1,584 | 100.0% | 124,783 | 5.58% | 364.6 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan | WAC | WAM |
|------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| Berlin | 45,088,981 | 22.8% | 334 | 8.4% | 134,997 | 5.58% | 369.1 |
| Brandenburg | 22,420,276 | 11.3% | 160 | 4.0% | 140,127 | 5.25% | 357.1 |
| Mecklenburg-Vorpommern | 4,988,259 | 2.5% | 34 | 0.9% | 146,713 | 5.19% | 351.3 |
| Sachsen | 91,729,930 | 46.4% | 772 | 19.5% | 118,821 | 5.68% | 364.3 |
| Sachsen-Anhalt | 24,662,023 | 12.5% | 220 | 5.6% | 112,100 | 5.74% | 365.2 |
| Thüringen | 8,767,101 | 4.4% | 64 | 1.6% | 136,986 | 5.20% | 371.0 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 197,656,569 | 100.0% | 1,584 | 40.1% | 124,783 | 5.58% | 364.6 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan | Owner Occupied | Investment Property |
|----------------------|--------------------|------------------------|-----------------|------------------------|----------------|----------------|---------------------|
| Einfamilienhaus | 48,341,531 | 24.5% | 314 | 7.9% | 153,954 | 97.13% | 2.87% |
| Hochhaus/appartement | 139,995,310 | 70.8% | 1,221 | 30.9% | 114,656 | 7.04% | 92.96% |
| Mehrfamilienhaus | 5,851,168 | 3.0% | 30 | 0.8% | 195,039 | 46.67% | 53.33% |
| Zweifamilienhaus | 2,975,413 | 1.5% | 17 | 0.4% | 175,024 | 94.12% | 5.88% |
| Ladenwohnhäuser | 493,147 | 0.2% | 2 | 0.1% | 246,573 | 100.00% | 0.00% |
| unspecified | - | 0.0% | - | 0.0% | - | 0.00% | 0.00% |
| Total | 197,656,569 | 100.0% | 1,584 | 40.1% | 124,783 | 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 | 45,809,940 | 23.2% | 570 | 14.4% | 80,368 | 5.70% | 354.1 |
| 100,000 - 150,000 | 80,928,496 | 40.9% | 663 | 16.8% | 122,064 | 5.65% | 366.1 |
| 150,000 - 200,000 | 38,097,643 | 19.3% | 225 | 5.7% | 169,323 | 5.52% | 369.3 |
| 200,000 - 250,000 | 15,527,430 | 7.9% | 70 | 1.8% | 221,820 | 5.33% | 378.5 |
| 250,000 - 300,000 | 9,747,541 | 4.9% | 36 | 0.9% | 270,765 | 5.34% | 373.2 |
| 300,000 - 350,000 | 3,923,547 | 2.0% | 12 | 0.3% | 326,962 | 5.46% | 379.6 |
| 350,000 - 400,000 | 1,120,812 | 0.6% | 3 | 0.1% | 373,604 | 5.69% | 331.6 |
| 400,000 - 450,000 | 1,282,850 | 0.6% | 3 | 0.1% | 427,617 | 5.44% | 338.9 |
| 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% | 84.0 |
| 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 | 707,019 | 0.4% | 1 | 0.0% | 707,019 | 4.65% | 425.0 |
| 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 | 197,656,569 | 100.0% | 1,584 | 40.1% | 124,783 | 5.58% | 364.6 |