

E-MAC DE 2007-I Investor Report November 2009

Cashflow analysis for the period

Total interest received	6,944,613	
Interest received on transaction accounts	10,220	
Net Post Foreclosure Proceeds	-	
Liquidity available	16,262,301	
Reserve account available	13,940,000	
Receivables under hedging arrangements	-	
Total funds available		37,157,134
Company management expenses	-	
MPT fee	162,623	
Administration fee	10,164	
Third party fees	7,500	
Liquidity Facility fee	4,995	
Payments under hedging arrangements	4,233,942	
Interest on the Notes	2,163,411	
PDL Repayment	174,113	
Redemption on Class F Notes	198,085	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,954,833
Available after distribution of funds		30,202,301
Undrawn Liquidity Facility	16,262,301	
Reserve account funding	13,940,000	
Available liquidity		30,202,301
Net cashflow		-

Collateral

Starting current balance 1st August 2009	542,076,691.39	
To be disbursed per 1 August 2009	-	
Starting principal balance 1 August 2009	542,076,691.39	
Unused amount	-	
Principal (p)repayments	(2,838,894.04)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(174,113.20)	
Ending principal balance		539,063,684
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		539,063,684

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	-	174,113	174,113	-
Total	-	174,113	174,113	-

Performance

	Last period	This period	Since issue
Prepayment rate	1.41%	1.27%	0.87%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	469,413,804	87.1%	3473	87.7%
1 - 30	88,207	18,166,298	3.4%	127	3.2%
31 - 60	92,658	8,647,142	1.6%	59	1.5%
61 - 90	90,715	5,595,328	1.0%	41	1.0%
91 - 120	91,289	4,085,878	0.8%	31	0.8%
121-150	101,531	3,635,805	0.7%	24	0.6%
> 151	2,084,836	29,519,429	5.5%	205	5.2%
Total	2,549,236	539,063,684	100.0%	3,960	100.0%

	Last period	This period	Recoveries	Total
Aggregate principal losses	-	174,113	-	174,113

Characteristics

Amounts to be disbursed -

Number of loans 3,960
 Number of loans parts 4,621

	Weighted average	Minimum	Maximum
Loan size	136,127	2,651	699,624
Loan part size	116,655	2,651	699,624
Coupon	5.44%	2.85%	8.90%
Remaining maturity (months)	352.3	5	514
Remaining interest period (months)	98.6	2	212
Original interest period (months)	132.4	60	240
Seasoning (months)	34.4	19.6	60.9
Loan to Lending Value	111.7%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	186,484,424.43	40.3%	34.59%
Owner occupied	352,579,259.72	59.7%	65.41%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	393,121,260	72.9%	3,443	74.5%	114,180	5.43%	364.6
Interest Only With Life Insurance Redemption	43,120,400	8.0%	353	7.6%	122,154	5.45%	290.2
Interest Only With Building Savings Account Redempti	40,968,287	7.6%	312	6.8%	131,309	5.38%	272.9
Interest Only	61,853,737	11.5%	513	11.1%	120,573	5.50%	370.5
Total	539,063,684	100.0%	4,621	100.0%	116,655	5.44%	352.3

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	3,529,820	0.7%	46	1.0%	76,735	4.25%	317.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,318,376	0.2%	16	0.3%	82,398	4.02%	387.4
97 - 108	600,633	0.1%	6	0.1%	100,105	4.75%	391.1
109 - 125	449,191,263	83.3%	3,945	85.4%	113,863	5.50%	354.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	84,423,593	15.7%	608	13.2%	138,855	5.19%	340.7
Total	539,063,684	100.0%	4,621	100.0%	116,655	5.44%	352.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	15,212,061	2.8%	163	3.5%	93,326	4.17%	324.9
4.50% - 4.75%	37,867,410	7.0%	261	5.6%	145,086	4.67%	364.0
4.75% - 5.00%	72,203,914	13.4%	523	11.3%	138,057	4.88%	359.9
5.00% - 5.25%	76,251,508	14.1%	586	12.7%	130,122	5.14%	355.9
5.25% - 5.50%	100,707,171	18.7%	850	18.4%	118,479	5.38%	359.6
5.50% - 5.75%	96,095,491	17.8%	856	18.5%	112,261	5.62%	354.7
5.75% - 6.00%	59,376,147	11.0%	596	12.9%	99,624	5.88%	348.4
6.00% - 6.25%	39,466,705	7.3%	393	8.5%	100,424	6.13%	335.2
6.25% - 6.50%	22,742,648	4.2%	209	4.5%	108,816	6.35%	335.3
6.50% - 6.75%	10,344,011	1.9%	93	2.0%	111,226	6.61%	333.2
6.75% - 7.00%	4,373,039	0.8%	44	1.0%	99,387	6.85%	320.9
7.00% - 7.25%	2,560,056	0.5%	24	0.5%	106,669	7.09%	316.3
7.25% - 7.50%	1,375,629	0.3%	14	0.3%	98,259	7.37%	319.8
7.50% - >	487,895	0.1%	9	0.2%	54,211	7.86%	302.1
Total	539,063,684	100.0%	4,621	100.0%	116,655	5.44%	352.3

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	513,196	0.1%	8	0.2%	64,150	4.30%	284.6
01-Jan-2010 - 30-Jun-2010	1,545,363	0.3%	20	0.4%	77,268	4.02%	348.4
01-Jul-2010 - 31-Dec-2010	891,048	0.2%	13	0.3%	68,542	3.65%	284.6
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%	210.0
01-Jan-2012 - 30-Jun-2012	412,532	0.1%	3	0.1%	137,511	5.80%	349.5
01-Jul-2012 - 31-Dec-2012	47,680	0.0%	1	0.0%	47,680	6.51%	241.0
01-Jan-2013 - 30-Jun-2013	144,433	0.0%	3	0.1%	48,144	4.40%	294.0
01-Jul-2013 - 31-Dec-2013	1,173,943	0.2%	13	0.3%	90,303	3.97%	398.9
01-Jan-2014 - 31-Dec-2014	1,930,128	0.4%	17	0.4%	113,537	5.14%	347.0
01-Jan-2015 - 31-Dec-2015	16,407,544	3.0%	156	3.4%	105,177	4.55%	325.5
01-Jan-2016 - 31-Dec-2016	188,313,907	34.9%	1,673	36.2%	112,561	5.43%	355.7
01-Jan-2017 - 31-Dec-2017	243,120,561	45.1%	2,104	45.5%	115,552	5.62%	355.9
01-Jan-2018 - 31-Dec-2018	19,756	0.0%	1	0.0%	19,756	8.01%	312.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	84,423,593	15.7%	608	13.2%	138,855	5.19%	340.7
Total	539,063,684	100.0%	4,621	100.0%	116,655	5.44%	352.3

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	84,689	0.0%	3	0.1%	28,230	3.92%	9.0
01-Jan-2012 - 31-Dec-2013	61,930	0.0%	2	0.0%	30,965	4.14%	47.9
01-Jan-2014 - 31-Dec-2015	1,068,529	0.2%	10	0.2%	106,853	4.32%	69.4
01-Jan-2016 - 31-Dec-2017	5,097,356	0.9%	43	0.9%	118,543	5.23%	87.5
01-Jan-2018 - 31-Dec-2019	525,587	0.1%	9	0.2%	58,399	4.57%	110.8
01-Jan-2020 - 31-Dec-2021	1,729,983	0.3%	20	0.4%	86,499	4.89%	136.0
01-Jan-2022 - 31-Dec-2023	2,553,800	0.5%	28	0.6%	91,207	4.91%	157.3
01-Jan-2024 - 31-Dec-2025	3,468,154	0.6%	30	0.6%	115,605	5.20%	183.8
01-Jan-2026 - 31-Dec-2027	8,012,193	1.5%	73	1.6%	109,756	5.19%	207.5
01-Jan-2028 - 31-Dec-2029	9,366,463	1.7%	83	1.8%	112,849	5.55%	233.9
01-Jan-2030 - 31-Dec-2031	18,494,706	3.4%	153	3.3%	120,880	5.39%	254.6
01-Jan-2032 - 31-Dec-2033	15,940,830	3.0%	128	2.8%	124,538	4.99%	275.4
01-Jan-2034 - 31-Dec-2035	6,353,259	1.2%	54	1.2%	117,653	5.57%	304.3
01-Jan-2036 - 31-Dec-2037	67,491,315	12.5%	535	11.6%	126,152	5.61%	327.4
01-Jan-2038 - 31-Dec-2039	87,718,054	16.3%	877	19.0%	100,021	6.09%	353.1
01-Jan-2040 - 31-Dec-2041	185,465,562	34.4%	1,635	35.4%	113,435	5.51%	375.0
01-Jan-2042 - 31-Dec-2043	97,278,748	18.0%	725	15.7%	134,178	5.00%	397.6
01-Jan-2044 - 31-Dec-2045	25,776,907	4.8%	183	4.0%	140,857	4.60%	416.6
01-Jan-2046 - 31-Dec-2047	2,222,385	0.4%	25	0.5%	88,895	4.02%	441.9
01-Jan-2048 - 31-Dec-2137	353,234	0.1%	5	0.1%	70,647	4.54%	476.6
Total	539,063,684	100.0%	4,621	100.0%	116,655	5.44%	352.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	5,871,799	1.1%	140	3.5%	41,941	4.67%	301.0
60% - 70%	3,086,139	0.6%	32	0.8%	96,442	4.65%	333.9
70% - 80%	7,876,118	1.5%	51	1.3%	154,434	4.63%	328.2
80% - 90%	15,352,612	2.8%	111	2.8%	138,312	4.78%	337.9
90% - 100%	35,080,783	6.5%	226	5.7%	155,225	4.94%	346.6
100% - 110%	124,023,483	23.0%	778	19.6%	159,413	5.18%	363.3
110% - 120%	253,856,898	47.1%	1,846	46.6%	137,517	5.57%	350.6
120% - 130%	93,915,853	17.4%	776	19.6%	121,026	5.85%	352.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	539,063,684	100.0%	3,960	100.0%	136,127	5.44%	352.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	75,102,213	13.9%	479	12.1%	156,790	5.36%	359.3
Bayern	65,210,878	12.1%	447	11.3%	145,886	5.36%	355.1
Berlin	42,330,976	7.9%	321	8.1%	131,872	5.59%	356.0
Brandenburg	22,904,603	4.2%	162	4.1%	141,386	5.27%	349.7
Bremen	2,489,925	0.5%	26	0.7%	95,766	5.38%	355.3
Hamburg	5,248,681	1.0%	36	0.9%	145,797	5.20%	348.4
Hessen	34,507,186	6.4%	219	5.5%	157,567	5.34%	360.8
Mecklenburg-Vorpommern	4,720,305	0.9%	33	0.8%	143,040	5.19%	337.3
Niedersachsen	30,945,609	5.7%	234	5.9%	132,246	5.30%	343.7
Nordrhein-Westfalen	76,476,167	14.2%	548	13.8%	139,555	5.33%	342.8
Rheinland-Pfalz	26,590,637	4.9%	177	4.5%	150,230	5.35%	346.4
Saarland	11,819,899	2.2%	89	2.2%	132,808	5.52%	351.6
Sachsen	94,403,161	17.5%	803	20.3%	117,563	5.71%	352.3
Sachsen-Anhalt	24,440,447	4.5%	223	5.6%	109,598	5.75%	353.8
Schleswig-Holstein	12,952,783	2.4%	97	2.4%	133,534	5.22%	356.0
Thüringen	8,920,213	1.7%	66	1.7%	135,155	5.24%	360.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	539,063,684	100.0%	3,960	100.0%	136,127	5.44%	352.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	216,623,757	40.2%	1,396	35.3%	155,175	97.7%	2.3%
Hochhaus/appartement	256,804,623	47.6%	2,198	55.5%	116,836	31.8%	68.2%
Mehrfamilienhaus	38,675,339	7.2%	197	5.0%	196,322	69.5%	30.5%
Zweifamilienhaus	26,189,899	4.9%	165	4.2%	158,727	98.2%	1.8%
Laden/wohnhaus	627,468	0.1%	3	0.1%	209,156	100.0%	0.0%
unspecified	142,597	0.0%	1	0.0%	142,597	0.0%	100.0%
Total	539,063,684	100.0%	3,960	100.0%	136,127	59.7%	40.3%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	87,678,553	16.3%	1,161	29.3%	75,520	5.60%	337.3
100,000 - 150,000	186,401,479	34.6%	1,500	37.9%	124,268	5.48%	352.0
150,000 - 200,000	129,172,569	24.0%	752	19.0%	171,772	5.43%	355.3
200,000 - 250,000	79,202,227	14.7%	357	9.0%	221,855	5.27%	363.2
250,000 - 300,000	37,030,011	6.9%	136	3.4%	272,279	5.32%	358.8
300,000 - 350,000	11,770,325	2.2%	36	0.9%	326,953	5.30%	360.4
350,000 - 400,000	2,955,648	0.5%	8	0.2%	369,456	5.37%	353.9
400,000 - 450,000	2,544,231	0.5%	6	0.2%	424,039	5.27%	356.9
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	347.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	72.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	189.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	699,624	0.1%	1	0.0%	699,624	4.65%	413.0
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%	-
Total	539,063,684	100.0%	3,960	100.0%	136,127	5.44%	352.3

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	122,960	4,516	699,624
Loan part size	110,212	4,516	699,624
Coupon	5.60%	3.52%	8.90%
Remaining maturity (months)	353.0	9	465
Remaining interest period (months)	91.7	2	211
Original interest period (months)	125.8	60	240
Seasoning (months)	34.6	25.1	60.9
Loan to Foreclosure Value	116.4%	2.7%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	136,180,207.33	73.9%	68.88%
Owner occupied	61,539,498.06	26.1%	31.12%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	160,817,811	81.3%	1,451	31.4%	110,832	5.61%	361.4
Interest Only With Life Insurance Redemption	14,411,477	7.3%	140	3.0%	102,939	5.60%	282.3
Interest Only With Building Savings Account Redempti	7,695,468	3.9%	62	1.3%	124,120	5.39%	292.4
Interest Only	14,794,950	7.5%	141	3.1%	104,929	5.65%	361.8
Total	197,719,705	100.0%	1,794	38.8%	110,212	5.60%	353.0

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	1,439,235	0.7%	20	1.1%	71,962	4.34%	329.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	445,468	0.2%	5	0.3%	89,094	4.23%	347.1
97 - 108	159,835	0.1%	2	0.1%	79,917	5.31%	354.2
109 - 125	180,970,849	91.5%	1,660	92.5%	109,019	5.65%	354.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,704,318	7.4%	107	6.0%	137,424	5.19%	334.6
Total	197,719,705	100.0%	1,794	100.0%	110,212	5.60%	353.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	5,306,531	2.7%	57	3.2%	93,097	4.18%	295.0
4.50% - 4.75%	8,310,029	4.2%	55	3.1%	151,091	4.68%	370.0
4.75% - 5.00%	16,398,331	8.3%	125	7.0%	131,187	4.88%	358.8
5.00% - 5.25%	21,427,280	10.8%	170	9.5%	126,043	5.16%	361.8
5.25% - 5.50%	31,078,158	15.7%	272	15.2%	114,258	5.38%	363.5
5.50% - 5.75%	39,116,667	19.8%	363	20.2%	107,759	5.61%	361.7
5.75% - 6.00%	29,930,285	15.1%	295	16.4%	101,459	5.88%	355.6
6.00% - 6.25%	22,652,407	11.5%	228	12.7%	99,353	6.13%	338.7
6.25% - 6.50%	13,026,430	6.6%	128	7.1%	101,769	6.34%	334.3
6.50% - 6.75%	5,038,431	2.5%	47	2.6%	107,201	6.61%	331.0
6.75% - 7.00%	2,495,402	1.3%	24	1.3%	103,975	6.86%	322.5
7.00% - 7.25%	1,878,921	1.0%	18	1.0%	104,384	7.08%	313.2
7.25% - 7.50%	696,198	0.4%	8	0.4%	87,025	7.40%	320.2
7.50% - >	364,635	0.2%	4	0.2%	91,159	7.68%	310.4
Total	197,719,705	100.0%	1,794	100.0%	110,212	5.60%	353.0

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	91,078	0.0%	2	0.1%	45,539	4.46%	400.3
01-Jan-2010 - 30-Jun-2010	708,653	0.4%	11	0.6%	64,423	4.04%	296.6
01-Jul-2010 - 31-Dec-2010	360,080	0.2%	6	0.3%	60,013	3.64%	349.9
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	279,425	0.1%	1	0.1%	279,425	5.96%	363.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	95,118	0.0%	1	0.1%	95,118	4.55%	399.9
01-Jul-2013 - 31-Dec-2013	350,349	0.2%	4	0.2%	87,587	4.14%	332.8
01-Jan-2014 - 31-Dec-2014	910,603	0.5%	10	0.6%	91,060	5.24%	321.8
01-Jan-2015 - 31-Dec-2015	5,641,618	2.9%	58	3.2%	97,269	4.59%	301.3
01-Jan-2016 - 31-Dec-2016	79,097,497	40.0%	748	41.7%	105,745	5.58%	355.4
01-Jan-2017 - 31-Dec-2017	95,480,967	48.3%	846	47.2%	112,862	5.77%	357.6
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	14,704,318	7.4%	107	6.0%	137,424	5.19%	334.6
Total	197,719,705	100.0%	1,794	100.0%	110,212	5.60%	353.0

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	4,516	0.0%	1	0.1%	4,516	4.02%	9.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	792,930	0.4%	6	0.3%	132,155	4.34%	70.1
01-Jan-2016 - 31-Dec-2017	508,673	0.3%	7	0.4%	72,668	5.02%	84.2
01-Jan-2018 - 31-Dec-2019	136,115	0.1%	2	0.1%	68,057	4.59%	111.2
01-Jan-2020 - 31-Dec-2021	396,794	0.2%	7	0.4%	56,685	4.96%	134.3
01-Jan-2022 - 31-Dec-2023	685,314	0.3%	9	0.5%	76,146	5.03%	155.8
01-Jan-2024 - 31-Dec-2025	494,589	0.3%	5	0.3%	98,918	4.53%	182.3
01-Jan-2026 - 31-Dec-2027	1,904,954	1.0%	20	1.1%	95,248	5.20%	207.0
01-Jan-2028 - 31-Dec-2029	4,305,590	2.2%	41	2.3%	105,014	5.83%	234.0
01-Jan-2030 - 31-Dec-2031	6,492,085	3.3%	56	3.1%	115,930	5.50%	252.4
01-Jan-2032 - 31-Dec-2033	4,798,610	2.4%	41	2.3%	117,039	5.01%	275.5
01-Jan-2034 - 31-Dec-2035	1,716,646	0.9%	19	1.1%	90,350	5.97%	305.1
01-Jan-2036 - 31-Dec-2037	20,220,176	10.2%	176	9.8%	114,887	5.97%	328.3
01-Jan-2038 - 31-Dec-2039	48,852,513	24.7%	500	27.9%	97,705	6.08%	353.0
01-Jan-2040 - 31-Dec-2041	75,215,754	38.0%	670	37.3%	112,262	5.55%	373.9
01-Jan-2042 - 31-Dec-2043	23,382,349	11.8%	178	9.9%	131,362	5.04%	396.4
01-Jan-2044 - 31-Dec-2045	7,309,658	3.7%	49	2.7%	149,177	4.59%	415.8
01-Jan-2046 - 31-Dec-2047	393,045	0.2%	5	0.3%	78,609	3.95%	439.3
01-Jan-2048 - 31-Dec-2137	109,393	0.1%	2	0.1%	54,697	3.60%	460.5
Total	197,719,705	100.0%	1,794	100.0%	110,212	5.60%	353.0

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,571,878	0.8%	32	2.0%	49,121	4.42%	290.7
60% - 70%	969,442	0.5%	12	0.7%	80,787	4.28%	326.8
70% - 80%	1,898,113	1.0%	9	0.6%	210,901	4.42%	264.6
80% - 90%	2,784,032	1.4%	24	1.5%	116,001	4.78%	311.5
90% - 100%	6,773,952	3.4%	51	3.2%	132,823	4.86%	346.8
100% - 110%	17,588,407	8.9%	113	7.0%	155,650	5.32%	346.6
110% - 120%	93,717,477	47.4%	764	47.5%	122,667	5.60%	354.9
120% - 130%	72,416,405	36.6%	603	37.5%	120,094	5.84%	358.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	197,719,705	100.0%	1,608	100.0%	122,960	5.60%	353.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	42,330,976	21.4%	321	8.1%	131,872	5.59%	356.0
Brandenburg	22,904,603	11.6%	162	4.1%	141,386	5.27%	349.7
Mecklenburg-Vorpommern	4,720,305	2.4%	33	0.8%	143,040	5.19%	337.3
Sachsen	94,403,161	47.7%	803	20.3%	117,563	5.71%	352.3
Sachsen-Anhalt	24,440,447	12.4%	223	5.6%	109,598	5.75%	353.8
Thüringen	8,920,213	4.5%	66	1.7%	135,155	5.24%	360.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	197,719,705	100.0%	1,608	40.6%	122,960	5.60%	353.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	47,720,585	24.1%	315	8.0%	151,494	96.83%	3.17%
Hochhaus/appartement	141,074,049	71.4%	1,245	31.4%	113,312	6.83%	93.17%
Mehrfamilienhaus	5,498,107	2.8%	29	0.7%	189,590	44.83%	55.17%
Zweifamilienhaus	2,800,918	1.4%	16	0.4%	175,057	93.75%	6.25%
Ladenwohnhäuser	483,449	0.2%	2	0.1%	241,725	100.00%	0.00%
unspecified	142,597	0.1%	1	0.0%	142,597	0.00%	100.00%
Total	197,719,705	100.0%	1,608	40.6%	122,960	26.12%	73.88%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	47,802,452	24.2%	597	15.1%	80,071	5.72%	342.0
100,000 - 150,000	82,448,599	41.7%	675	17.0%	122,146	5.66%	354.8
150,000 - 200,000	37,446,515	18.9%	221	5.6%	169,441	5.54%	357.1
200,000 - 250,000	14,768,719	7.5%	66	1.7%	223,768	5.28%	368.4
250,000 - 300,000	8,111,427	4.1%	30	0.8%	270,381	5.40%	367.7
300,000 - 350,000	3,911,004	2.0%	12	0.3%	325,917	5.47%	366.7
350,000 - 400,000	755,715	0.4%	2	0.1%	377,858	5.78%	294.9
400,000 - 450,000	1,264,359	0.6%	3	0.1%	421,453	5.45%	327.3
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%	72.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	699,624	0.4%	1	0.0%	699,624	4.65%	413.0
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%	-
Total	197,719,705	100.0%	1,608	40.6%	122,960	5.60%	353.0