

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

**Cashflow analysis for the period**

Total interest received	6,621,676	
Interest received on transaction accounts	17,462	
Net Post Foreclosure Proceeds	105,675	
Liquidity available	15,836,338	
Reserve account available	12,124,566	
Receivables under hedging arrangements	-	
<b>Total funds available</b>		<b>34,705,717</b>
Company management expenses	-	
MPT fee	158,363	
Administration fee	9,898	
Third party fees	42,762	
Liquidity Facility fee	4,866	
Payments under hedging arrangements	4,162,324	
Interest on the Notes	2,126,479	
PDL Repayment	819,062	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
<b>Total funds distributed</b>		<b>7,323,755</b>
<b>Available after distribution of funds</b>		<b>27,381,962</b>
Undrawn Liquidity Facility	15,836,338	
Reserve account funding	11,545,624	
<b>Available liquidity</b>		<b>27,381,962</b>
Net cashflow		-

**Collateral**

Starting current balance 1st August 2010	527,877,932.60	
To be disbursed per 1 August 2010	-	
Starting principal balance 1 August 2010	527,877,932.60	
Unused amount	-	
Principal (p)repayments	(3,296,698.37)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(819,061.74)	
<b>Ending principal balance</b>		<b>523,762,172</b>
Balance Reset Participation	-	
<b>Total balance E-MAC DE 2007-I</b>		<b>523,762,172</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	-	819,062	819,062	-
<b>Total</b>	-	<b>819,062</b>	<b>819,062</b>	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	1.92%	2.11%	1.22%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	443,404,796	84.7%	3315	85.4%
1 - 30	73,975	15,436,697	2.9%	107	2.8%
31 - 60	69,203	6,392,953	1.2%	45	1.2%
61 - 90	70,190	4,385,238	0.8%	32	0.8%
91 - 120	89,362	4,109,358	0.8%	29	0.7%
121-150	131,275	4,674,464	0.9%	31	0.8%
> 151	3,691,309	45,358,667	8.7%	322	8.3%
<b>Total</b>	<b>4,125,314</b>	<b>523,762,172</b>	<b>100.0%</b>	<b>3,881</b>	<b>100.0%</b>

	Last period	This period	Net Recoveries	Total
Aggregate principal losses	824,417	819,062	19,466	3,151,860

**Characteristics**

Amounts to be disbursed -

Number of loans 3,881  
 Number of loans parts 4,528

	Weighted average	Minimum	Maximum
Loan size	134,955	2,651	691,877
Loan part size	115,672	2,651	691,877
Coupon	5.45%	0.00%	8.90%
Remaining maturity (months)	340.6	3	502
Remaining interest period (months)	86.9	1	200
Original interest period (months)	132.6	60	240
Seasoning (months)	46.3	31.6	72.9
Loan to Lending Value	110.7%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	180,199,558.74	40.2%	34.40%
Owner occupied	343,562,613.75	59.8%	65.60%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	381,070,044	72.8%	3,377	74.6%	112,843	5.44%	352.8
Interest Only With Life Insurance Redemption	41,886,729	8.0%	345	7.6%	121,411	5.47%	280.6
Interest Only With Building Savings Account Redempti	40,361,599	7.7%	307	6.8%	131,471	5.38%	261.4
Interest Only	60,443,801	11.5%	499	11.0%	121,130	5.50%	358.6
<b>Total</b>	<b>523,762,172</b>	<b>100.0%</b>	<b>4,528</b>	<b>100.0%</b>	<b>115,672</b>	<b>5.45%</b>	<b>340.6</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	1,622,688	0.3%	21	0.5%	77,271	4.87%	313.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,283,359	0.2%	16	0.4%	80,210	4.02%	378.2
97 - 108	598,362	0.1%	6	0.1%	99,727	4.75%	379.2
109 - 125	438,034,668	83.6%	3,885	85.8%	112,750	5.50%	342.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	82,223,095	15.7%	600	13.3%	137,038	5.19%	329.1
<b>Total</b>	<b>523,762,172</b>	<b>100.0%</b>	<b>4,528</b>	<b>100.0%</b>	<b>115,672</b>	<b>5.45%</b>	<b>340.6</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,440,322	2.4%	133	2.9%	93,536	4.21%	315.7
4.50% - 4.75%	36,511,667	7.0%	255	5.6%	143,183	4.67%	352.3
4.75% - 5.00%	70,443,811	13.4%	519	11.5%	135,730	4.88%	347.7
5.00% - 5.25%	74,259,210	14.2%	574	12.7%	129,371	5.14%	344.0
5.25% - 5.50%	99,125,594	18.9%	840	18.6%	118,007	5.38%	347.9
5.50% - 5.75%	93,631,672	17.9%	844	18.6%	110,938	5.62%	342.5
5.75% - 6.00%	58,160,295	11.1%	589	13.0%	98,744	5.88%	336.9
6.00% - 6.25%	38,776,664	7.4%	388	8.6%	99,940	6.13%	323.2
6.25% - 6.50%	21,898,034	4.2%	205	4.5%	106,820	6.35%	323.9
6.50% - 6.75%	9,950,121	1.9%	91	2.0%	109,342	6.61%	321.1
6.75% - 7.00%	4,180,452	0.8%	43	0.9%	97,220	6.85%	308.6
7.00% - 7.25%	2,537,554	0.5%	24	0.5%	105,731	7.09%	304.4
7.25% - 7.50%	1,361,984	0.3%	14	0.3%	97,285	7.37%	307.8
7.50% - >	484,791	0.1%	9	0.2%	53,866	7.86%	290.2
<b>Total</b>	<b>523,762,172</b>	<b>100.0%</b>	<b>4,528</b>	<b>100.0%</b>	<b>115,672</b>	<b>5.45%</b>	<b>340.6</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	332,391	0.1%	5	0.1%	66,478	3.73%	335.9
01-Jan-2011 - 30-Jun-2011	79,737	0.0%	1	0.0%	79,737	6.00%	334.0
01-Jul-2011 - 31-Dec-2011	120,000	0.0%	1	0.0%	120,000	5.20%	198.0
01-Jan-2012 - 30-Jun-2012	406,919	0.1%	3	0.1%	135,640	5.80%	337.5
01-Jul-2012 - 31-Dec-2012	46,494	0.0%	1	0.0%	46,494	6.51%	229.0
01-Jan-2013 - 30-Jun-2013	136,142	0.0%	3	0.1%	45,381	4.42%	292.5
01-Jul-2013 - 31-Dec-2013	1,147,217	0.2%	13	0.3%	88,247	3.97%	388.4
01-Jan-2014 - 31-Dec-2014	1,954,703	0.4%	18	0.4%	108,595	5.12%	338.7
01-Jan-2015 - 31-Dec-2015	16,619,171	3.2%	164	3.6%	101,336	4.56%	313.4
01-Jan-2016 - 31-Dec-2016	184,605,312	35.2%	1,649	36.4%	111,950	5.43%	343.8
01-Jan-2017 - 31-Dec-2017	236,071,463	45.1%	2,069	45.7%	114,099	5.62%	344.0
01-Jan-2018 - 31-Dec-2018	19,528	0.0%	1	0.0%	19,528	8.01%	300.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	82,223,095	15.7%	600	13.3%	137,038	5.19%	329.1
<b>Total</b>	<b>523,762,172</b>	<b>100.0%</b>	<b>4,528</b>	<b>100.0%</b>	<b>115,672</b>	<b>5.45%</b>	<b>340.6</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	32,723	0.0%	1	0.0%	32,723	3.83%	3.0
01-Jan-2012 - 31-Dec-2013	22,179	0.0%	1	0.0%	22,179	3.90%	37.0
01-Jan-2014 - 31-Dec-2015	958,847	0.2%	9	0.2%	106,539	4.31%	57.9
01-Jan-2016 - 31-Dec-2017	4,839,263	0.9%	40	0.9%	120,982	5.22%	75.5
01-Jan-2018 - 31-Dec-2019	500,596	0.1%	8	0.2%	62,575	4.59%	98.5
01-Jan-2020 - 31-Dec-2021	1,642,297	0.3%	19	0.4%	86,437	4.93%	124.3
01-Jan-2022 - 31-Dec-2023	2,173,060	0.4%	26	0.6%	83,579	5.09%	143.8
01-Jan-2024 - 31-Dec-2025	3,266,333	0.6%	28	0.6%	116,655	5.26%	172.1
01-Jan-2026 - 31-Dec-2027	7,669,105	1.5%	71	1.6%	108,016	5.20%	195.6
01-Jan-2028 - 31-Dec-2029	9,195,534	1.8%	82	1.8%	112,141	5.57%	221.7
01-Jan-2030 - 31-Dec-2031	17,801,880	3.4%	150	3.3%	118,679	5.39%	242.6
01-Jan-2032 - 31-Dec-2033	15,176,807	2.9%	125	2.8%	121,414	5.00%	263.5
01-Jan-2034 - 31-Dec-2035	6,164,193	1.2%	53	1.2%	116,306	5.58%	292.4
01-Jan-2036 - 31-Dec-2037	65,856,039	12.6%	528	11.7%	124,727	5.61%	315.3
01-Jan-2038 - 31-Dec-2039	85,750,019	16.4%	864	19.1%	99,248	6.09%	341.1
01-Jan-2040 - 31-Dec-2041	181,149,479	34.6%	1,610	35.6%	112,515	5.51%	363.0
01-Jan-2042 - 31-Dec-2043	95,558,860	18.2%	718	15.9%	133,090	5.00%	385.5
01-Jan-2044 - 31-Dec-2045	23,596,882	4.5%	167	3.7%	141,299	4.62%	404.3
01-Jan-2046 - 31-Dec-2047	2,243,316	0.4%	26	0.6%	86,281	4.03%	430.0
01-Jan-2048 - 31-Dec-2137	164,761	0.0%	2	0.0%	82,381	5.64%	482.6
<b>Total</b>	<b>523,762,172</b>	<b>100.0%</b>	<b>4,528</b>	<b>100.0%</b>	<b>115,672</b>	<b>5.45%</b>	<b>340.6</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%	5,041,779	1.0%	123	3.2%	40,990	4.73%	285.2
60% - 70%	3,711,058	0.7%	31	0.8%	119,712	4.65%	319.0
70% - 80%	9,721,858	1.9%	70	1.8%	138,884	4.73%	318.4
80% - 90%	15,283,961	2.9%	112	2.9%	136,464	4.85%	329.9
90% - 100%	36,084,460	6.9%	242	6.2%	149,109	4.99%	329.4
100% - 110%	128,115,000	24.5%	822	21.2%	155,858	5.21%	349.0
110% - 120%	241,232,875	46.1%	1,777	45.8%	135,753	5.60%	340.7
120% - 130%	84,571,182	16.1%	704	18.1%	120,130	5.84%	341.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>523,762,172</b>	<b>100.0%</b>	<b>3,881</b>	<b>100.0%</b>	<b>134,955</b>	<b>5.45%</b>	<b>340.6</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	73,274,853	14.0%	470	12.1%	155,904	5.37%	346.8
Bayern	61,006,656	11.6%	424	10.9%	143,884	5.38%	343.4
Berlin	42,284,716	8.1%	323	8.3%	130,912	5.58%	344.2
Brandenburg	21,533,057	4.1%	155	4.0%	138,923	5.28%	337.9
Bremen	2,610,027	0.5%	26	0.7%	100,386	5.41%	348.8
Hamburg	5,096,747	1.0%	36	0.9%	141,576	5.20%	337.3
Hessen	32,686,259	6.2%	210	5.4%	155,649	5.33%	348.7
Mecklenburg-Vorpommern	4,328,556	0.8%	30	0.8%	144,285	5.20%	323.3
Niedersachsen	30,279,707	5.8%	230	5.9%	131,651	5.30%	330.3
Nordrhein-Westfalen	75,759,806	14.5%	544	14.0%	139,264	5.35%	331.1
Rheinland-Pfalz	25,784,142	4.9%	174	4.5%	148,185	5.32%	337.8
Saarland	11,907,593	2.3%	90	2.3%	132,307	5.53%	340.4
Sachsen	92,845,305	17.7%	799	20.6%	116,202	5.71%	341.0
Sachsen-Anhalt	23,031,864	4.4%	211	5.4%	109,156	5.74%	342.1
Schleswig-Holstein	12,653,237	2.4%	94	2.4%	134,609	5.23%	346.4
Thüringen	8,679,647	1.7%	65	1.7%	133,533	5.24%	348.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>523,762,172</b>	<b>100.0%</b>	<b>3,881</b>	<b>100.0%</b>	<b>134,955</b>	<b>5.45%</b>	<b>340.6</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	210,582,334	40.2%	1,365	35.2%	154,273	98.1%	1.9%
Hochhaus/appartement	248,433,357	47.4%	2,153	55.5%	115,389	31.6%	68.4%
Mehrfamilienhaus	38,104,828	7.3%	195	5.0%	195,409	70.3%	29.7%
Zweifamilienhaus	25,885,378	4.9%	164	4.2%	157,838	98.2%	1.8%
Laden/wohnhaus	615,344	0.1%	3	0.1%	205,115	100.0%	0.0%
unspecified	140,932	0.0%	1	0.0%	140,932	0.0%	100.0%
<b>Total</b>	<b>523,762,172</b>	<b>100.0%</b>	<b>3,881</b>	<b>100.0%</b>	<b>134,955</b>	<b>59.8%</b>	<b>40.2%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	88,076,434	16.8%	1,162	29.9%	75,797	5.63%	325.9
100,000 - 150,000	183,439,738	35.0%	1,480	38.1%	123,946	5.49%	340.9
150,000 - 200,000	122,672,662	23.4%	716	18.4%	171,331	5.42%	343.3
200,000 - 250,000	76,513,095	14.6%	345	8.9%	221,777	5.27%	352.0
250,000 - 300,000	34,594,578	6.6%	127	3.3%	272,398	5.33%	346.1
300,000 - 350,000	11,069,966	2.1%	34	0.9%	325,587	5.31%	349.9
350,000 - 400,000	2,577,928	0.5%	7	0.2%	368,275	5.54%	333.3
400,000 - 450,000	2,516,879	0.5%	6	0.2%	419,480	5.27%	345.2
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	335.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	60.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	177.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	691,877	0.1%	1	0.0%	691,877	4.65%	401.0
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>523,762,172</b>	<b>100.0%</b>	<b>3,881</b>	<b>100.0%</b>	<b>134,955</b>	<b>5.45%</b>	<b>340.6</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,583		
Number of loan parts	1,766		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	121,733	19,286	691,877
Loan part size	109,118	9,740	691,877
Coupon	5.61%	3.55%	8.90%
Remaining maturity (months)	341.4	48	438
Remaining interest period (months)	80.1	1	199
Original interest period (months)	126.0	60	240
Seasoning (months)	46.5	37.1	72.9
Loan to Foreclosure Value	115.3%	8.3%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	132,580,694.39	73.9%	68.80%
Owner occupied	60,122,451.23	26.1%	31.20%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	156,544,121	81.2%	1,429	31.6%	109,548	5.61%	349.7
Interest Only With Life Insurance Redemption	14,152,455	7.3%	138	3.0%	102,554	5.62%	271.8
Interest Only With Building Savings Account Redempti	7,653,620	4.0%	61	1.3%	125,469	5.40%	280.8
Interest Only	14,352,950	7.4%	138	3.0%	104,007	5.65%	352.2
<b>Total</b>	<b>192,703,146</b>	<b>100.0%</b>	<b>1,766</b>	<b>39.0%</b>	<b>109,118</b>	<b>5.61%</b>	<b>341.4</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	908,572	0.5%	10	0.6%	90,857	4.95%	342.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	361,186	0.2%	4	0.2%	90,296	4.07%	326.1
97 - 108	158,495	0.1%	2	0.1%	79,248	5.32%	342.2
109 - 125	176,766,195	91.7%	1,643	93.0%	107,587	5.65%	342.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,508,697	7.5%	107	6.1%	135,595	5.20%	323.7
<b>Total</b>	<b>192,703,146</b>	<b>100.0%</b>	<b>1,766</b>	<b>100.0%</b>	<b>109,118</b>	<b>5.61%</b>	<b>341.4</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	4,440,116	2.3%	45	2.5%	98,669	4.23%	283.6
4.50% - 4.75%	7,954,281	4.1%	54	3.1%	147,302	4.68%	359.9
4.75% - 5.00%	16,217,369	8.4%	126	7.1%	128,709	4.88%	346.7
5.00% - 5.25%	20,845,870	10.8%	166	9.4%	125,578	5.16%	349.8
5.25% - 5.50%	30,763,086	16.0%	272	15.4%	113,100	5.38%	351.5
5.50% - 5.75%	37,858,073	19.6%	357	20.2%	106,045	5.61%	350.5
5.75% - 6.00%	29,540,544	15.3%	295	16.7%	100,137	5.88%	343.6
6.00% - 6.25%	22,193,607	11.5%	225	12.7%	98,638	6.13%	326.7
6.25% - 6.50%	12,640,384	6.6%	126	7.1%	100,321	6.34%	322.1
6.50% - 6.75%	4,986,264	2.6%	47	2.7%	106,091	6.61%	319.0
6.75% - 7.00%	2,351,182	1.2%	23	1.3%	102,225	6.85%	310.1
7.00% - 7.25%	1,860,373	1.0%	18	1.0%	103,354	7.08%	301.3
7.25% - 7.50%	689,108	0.4%	8	0.5%	86,139	7.40%	308.2
7.50% - >	362,888	0.2%	4	0.2%	90,722	7.68%	298.4
<b>Total</b>	<b>192,703,146</b>	<b>100.0%</b>	<b>1,766</b>	<b>100.0%</b>	<b>109,118</b>	<b>5.61%</b>	<b>341.4</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	160,938	0.1%	2	0.1%	80,469	3.69%	313.9
01-Jan-2011 - 30-Jun-2011	79,737	0.0%	1	0.1%	79,737	6.00%	334.0
01-Jul-2011 - 31-Dec-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 30-Jun-2012	276,061	0.1%	1	0.1%	276,061	5.96%	351.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	93,871	0.0%	1	0.1%	93,871	4.55%	387.9
01-Jul-2013 - 31-Dec-2013	267,315	0.1%	3	0.2%	89,105	3.90%	304.4
01-Jan-2014 - 31-Dec-2014	943,285	0.5%	11	0.6%	85,753	5.19%	318.5
01-Jan-2015 - 31-Dec-2015	5,882,259	3.1%	63	3.6%	93,369	4.60%	293.1
01-Jan-2016 - 31-Dec-2016	77,351,388	40.1%	740	41.9%	104,529	5.58%	343.8
01-Jan-2017 - 31-Dec-2017	93,139,595	48.3%	837	47.4%	111,278	5.77%	345.6
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	14,508,697	7.5%	107	6.1%	135,595	5.20%	323.7
<b>Total</b>	<b>192,703,146</b>	<b>100.0%</b>	<b>1,766</b>	<b>100.0%</b>	<b>109,118</b>	<b>5.61%</b>	<b>341.4</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	697,947	0.4%	5	0.3%	139,589	4.33%	58.9
01-Jan-2016 - 31-Dec-2017	497,065	0.3%	7	0.4%	71,009	5.04%	72.3
01-Jan-2018 - 31-Dec-2019	129,050	0.1%	2	0.1%	64,525	4.63%	99.3
01-Jan-2020 - 31-Dec-2021	341,769	0.2%	6	0.3%	56,961	5.12%	122.9
01-Jan-2022 - 31-Dec-2023	663,059	0.3%	9	0.5%	73,673	5.02%	143.9
01-Jan-2024 - 31-Dec-2025	415,873	0.2%	4	0.2%	103,968	4.61%	172.0
01-Jan-2026 - 31-Dec-2027	1,828,284	0.9%	19	1.1%	96,225	5.21%	195.1
01-Jan-2028 - 31-Dec-2029	3,914,237	2.0%	39	2.2%	100,365	5.87%	222.6
01-Jan-2030 - 31-Dec-2031	6,461,363	3.4%	57	3.2%	113,357	5.49%	240.4
01-Jan-2032 - 31-Dec-2033	4,464,464	2.3%	38	2.2%	117,486	5.06%	263.6
01-Jan-2034 - 31-Dec-2035	1,697,872	0.9%	19	1.1%	89,362	5.97%	293.1
01-Jan-2036 - 31-Dec-2037	19,740,849	10.2%	175	9.9%	112,805	5.98%	316.3
01-Jan-2038 - 31-Dec-2039	47,658,714	24.7%	493	27.9%	96,671	6.08%	341.0
01-Jan-2040 - 31-Dec-2041	73,734,640	38.3%	664	37.6%	111,046	5.55%	361.9
01-Jan-2042 - 31-Dec-2043	23,097,917	12.0%	178	10.1%	129,764	5.04%	384.5
01-Jan-2044 - 31-Dec-2045	6,923,652	3.6%	45	2.5%	153,859	4.62%	403.3
01-Jan-2046 - 31-Dec-2047	436,392	0.2%	6	0.3%	72,732	3.98%	427.9
01-Jan-2048 - 31-Dec-2137	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>192,703,146</b>	<b>100.0%</b>	<b>1,766</b>	<b>100.0%</b>	<b>109,118</b>	<b>5.61%</b>	<b>341.4</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%	1,424,738	0.7%	29	1.8%	49,129	4.54%	269.4
60% - 70%	1,410,874	0.7%	10	0.6%	141,087	4.41%	330.2
70% - 80%	1,864,475	1.0%	13	0.8%	143,421	4.67%	223.7
80% - 90%	2,581,042	1.3%	21	1.3%	122,907	4.80%	326.3
90% - 100%	7,126,111	3.7%	56	3.5%	127,252	4.93%	327.8
100% - 110%	21,092,845	10.9%	146	9.2%	144,472	5.31%	329.9
110% - 120%	91,241,188	47.3%	756	47.8%	120,689	5.64%	345.1
120% - 130%	65,961,872	34.2%	552	34.9%	119,496	5.84%	347.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>192,703,146</b>	<b>100.0%</b>	<b>1,583</b>	<b>100.0%</b>	<b>121,733</b>	<b>5.61%</b>	<b>341.4</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	42,284,716	21.9%	323	8.3%	130,912	5.58%	344.2
Brandenburg	21,533,057	11.2%	155	4.0%	138,923	5.28%	337.9
Mecklenburg-Vorpommern	4,328,556	2.2%	30	0.8%	144,285	5.20%	323.3
Sachsen	92,845,305	48.2%	799	20.6%	116,202	5.71%	341.0
Sachsen-Anhalt	23,031,864	12.0%	211	5.4%	109,156	5.74%	342.1
Thüringen	8,679,647	4.5%	65	1.7%	133,533	5.24%	348.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>192,703,146</b>	<b>100.0%</b>	<b>1,583</b>	<b>40.8%</b>	<b>121,733</b>	<b>5.61%</b>	<b>341.4</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	46,607,322	24.2%	310	8.0%	150,346	97.10%	2.90%
Hochhaus/appartement	137,699,294	71.5%	1,228	31.6%	112,133	6.76%	93.24%
Mehrfamilienhaus	5,084,508	2.6%	27	0.7%	188,315	48.15%	51.85%
Zweifamilienhaus	2,697,856	1.4%	15	0.4%	179,857	93.33%	6.67%
Ladenwohnhäuser	473,235	0.2%	2	0.1%	236,617	100.00%	0.00%
unspecified	140,932	0.1%	1	0.0%	140,932	0.00%	100.00%
<b>Total</b>	<b>192,703,146</b>	<b>100.0%</b>	<b>1,583</b>	<b>40.8%</b>	<b>121,733</b>	<b>26.09%</b>	<b>73.91%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	48,646,590	25.2%	606	15.6%	80,275	5.75%	331.2
100,000 - 150,000	80,195,723	41.6%	658	17.0%	121,878	5.66%	343.4
150,000 - 200,000	35,494,139	18.4%	210	5.4%	169,020	5.53%	344.1
200,000 - 250,000	14,308,936	7.4%	64	1.6%	223,577	5.29%	357.5
250,000 - 300,000	7,284,370	3.8%	27	0.7%	269,791	5.40%	356.8
300,000 - 350,000	3,580,777	1.9%	11	0.3%	325,525	5.45%	364.4
350,000 - 400,000	744,521	0.4%	2	0.1%	372,260	5.79%	283.2
400,000 - 450,000	1,244,919	0.6%	3	0.1%	414,973	5.46%	315.7
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%	60.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	691,877	0.4%	1	0.0%	691,877	4.65%	401.0
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>192,703,146</b>	<b>100.0%</b>	<b>1,583</b>	<b>40.8%</b>	<b>121,733</b>	<b>5.61%</b>	<b>341.4</b>