

E-MAC DE 2007-I Investor Report February 2008

Cashflow analysis for the period

Total interest received	13,765,551	
Interest received on transaction accounts	424,877	
Liquidity available	16,728,000	
Reserve account available	12,300,000	
Receivables under hedging arrangements	1,130,282	
Total funds available		44,348,710
Company management expenses	-	
MPT fee	143,563	
Administration fee	8,973	
Third party fees	1,354	
Liquidity Facility fee	5,502	
Payments under hedging arrangements	-	
Interest on the Notes	7,807,604	
Redemption on Class F Notes	5,965,226	
Fees paid out in November payment	36,500	
Interest on the Notes paid out in November payment	1,384,789	
Deferred Purchase Price Instalment	-	
Total funds distributed		15,353,510
Available after distribution of funds		28,995,200
Undrawn Liquidity Facility	16,728,000	
Reserve account funding	12,267,200	
Available liquidity		28,995,200
Net cashflow		-

Collateral

Starting principal balance 1st Nov 2007	522,085,404.07	
To be disbursed per 1 Nov 2007	35,451,097.93	
Starting principal balance 1 Nov 2007	557,536,502.00	
Unused amount	63,498.00	
Principal (p)repayments	(2,044,796.16)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		555,555,204
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		555,555,204

Performance

	Last period	This period	Since issue
Prepayment rate		0.88%	0.88%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	524,309,969	94.4%	3760	94.8%
1 - 30	82,804	18,665,709	3.4%	123	3.1%
31 - 60	42,849	3,733,252	0.7%	30	0.8%
61 - 90	86,649	4,890,938	0.9%	31	0.8%
91 - 120	39,615	1,842,578	0.3%	12	0.3%
121-150	26,217	1,022,687	0.2%	6	0.2%
> 151	37,183	1,090,070	0.2%	6	0.2%
Total	315,317	555,555,204	100.0%	3,968	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Characteristics

Amounts to be disbursed	17,066,946.60
Number of loans	3,968
Number of loans parts	4,629

	Weighted average	Minimum	Maximum
Loan size	140,009	2,651	710,000
Loan part size	120,016	2,651	710,000
Coupon	5.42%	2.85%	8.90%
Remaining maturity (months)	373.5	26	535
Remaining interest period (months)	119.7	23	233
Original interest period (months)	132.5	60	240
Seasoning (months)	13.2	6.2	39.8
Loan to Lending Value	113.1%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	184,349,310.25	39.2%	33.18%
Owner occupied	371,205,893.59	60.8%	66.82%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	416,830,939	75.0%	3,533	76.3%	117,982	5.42%	382.3
Interest Only With Life Insurance Redemption	32,448,529	5.8%	267	5.8%	121,530	5.38%	323.4
Interest Only With Building Savings Account Redempti	41,974,696	7.6%	309	6.7%	135,840	5.37%	295.7
Interest Only	64,301,039	11.6%	520	11.2%	123,656	5.48%	392.8
Total	555,555,204	100.0%	4,629	100.0%	120,016	5.42%	373.5

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	4,227,576	0.8%	53	1.1%	79,766	4.27%	337.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,418,612	0.3%	17	0.4%	83,448	3.96%	381.1
97 - 108	659,017	0.1%	7	0.2%	94,145	4.72%	386.0
109 - 125	461,161,947	83.0%	3,940	85.1%	117,046	5.48%	376.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	88,088,053	15.9%	612	13.2%	143,935	5.17%	361.3
Total	555,555,204	100.0%	4,629	100.0%	120,016	5.42%	373.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	16,312,984	2.9%	170	3.7%	95,959	4.17%	341.2
4.50% - 4.75%	39,311,546	7.1%	263	5.7%	149,474	4.67%	384.1
4.75% - 5.00%	75,790,899	13.6%	537	11.6%	141,138	4.88%	379.8
5.00% - 5.25%	82,701,634	14.9%	613	13.2%	134,913	5.14%	379.9
5.25% - 5.50%	104,878,216	18.9%	862	18.6%	121,668	5.38%	380.5
5.50% - 5.75%	99,039,024	17.8%	857	18.5%	115,565	5.62%	375.0
5.75% - 6.00%	60,222,382	10.8%	596	12.9%	101,044	5.88%	368.3
6.00% - 6.25%	39,801,046	7.2%	388	8.4%	102,580	6.12%	357.1
6.25% - 6.50%	22,672,793	4.1%	205	4.4%	110,599	6.34%	356.4
6.50% - 6.75%	8,449,031	1.5%	77	1.7%	109,728	6.60%	354.3
6.75% - 7.00%	2,825,583	0.5%	25	0.5%	113,023	6.86%	340.4
7.00% - 7.25%	2,334,158	0.4%	20	0.4%	116,708	7.09%	331.4
7.25% - 7.50%	861,570	0.2%	9	0.2%	95,730	7.38%	340.5
7.50% - >	354,340	0.1%	7	0.2%	50,620	7.87%	323.7
Total	555,555,204	100.0%	4,629	100.0%	120,016	5.42%	373.5

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	655,711	0.1%	9	0.2%	72,857	4.30%	322.3
01-Jan-2010 - 30-Jun-2010	1,752,897	0.3%	21	0.5%	83,471	4.02%	367.3
01-Jul-2010 - 31-Dec-2010	1,003,498	0.2%	15	0.3%	66,900	3.64%	302.2
01-Jan-2011 - 30-Jun-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	132,500	0.0%	2	0.0%	66,250	5.16%	249.7
01-Jan-2012 - 30-Jun-2012	633,391	0.1%	5	0.1%	126,678	5.60%	351.6
01-Jul-2012 - 31-Dec-2012	49,579	0.0%	1	0.0%	49,579	6.51%	262.0
01-Jan-2013 - 30-Jun-2013	158,151	0.0%	3	0.1%	52,717	4.37%	300.1
01-Jul-2013 - 31-Dec-2013	1,260,460	0.2%	14	0.3%	90,033	3.91%	391.3
01-Jan-2014 - 31-Dec-2014	1,949,133	0.4%	17	0.4%	114,655	5.12%	334.2
01-Jan-2015 - 31-Dec-2015	13,022,807	2.3%	134	2.9%	97,185	4.44%	337.6
01-Jan-2016 - 31-Dec-2016	197,005,379	35.5%	1,696	36.6%	116,159	5.41%	377.5
01-Jan-2017 - 31-Dec-2017	249,843,645	45.0%	2,100	45.4%	118,973	5.59%	377.5
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	88,088,053	15.9%	612	13.2%	143,935	5.17%	361.3
Total	555,555,204	100.0%	4,629	100.0%	120,016	5.42%	373.5

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	124,849	0.0%	3	0.1%	41,616	3.94%	29.1
01-Jan-2012 - 31-Dec-2013	86,119	0.0%	2	0.0%	43,060	4.14%	68.9
01-Jan-2014 - 31-Dec-2015	1,286,830	0.2%	13	0.3%	98,987	4.28%	89.2
01-Jan-2016 - 31-Dec-2017	5,354,231	1.0%	45	1.0%	118,983	5.21%	109.3
01-Jan-2018 - 31-Dec-2019	437,903	0.1%	8	0.2%	54,738	4.41%	130.4
01-Jan-2020 - 31-Dec-2021	1,799,385	0.3%	20	0.4%	89,969	4.89%	156.7
01-Jan-2022 - 31-Dec-2023	2,867,861	0.5%	30	0.6%	95,595	4.97%	178.2
01-Jan-2024 - 31-Dec-2025	3,250,780	0.6%	30	0.6%	108,359	5.20%	203.0
01-Jan-2026 - 31-Dec-2027	7,953,964	1.4%	70	1.5%	113,628	5.13%	228.4
01-Jan-2028 - 31-Dec-2029	10,335,747	1.9%	86	1.9%	120,183	5.57%	254.9
01-Jan-2030 - 31-Dec-2031	19,241,160	3.5%	153	3.3%	125,759	5.38%	275.6
01-Jan-2032 - 31-Dec-2033	16,679,737	3.0%	129	2.8%	129,300	4.94%	296.1
01-Jan-2034 - 31-Dec-2035	6,423,783	1.2%	50	1.1%	128,476	5.49%	325.1
01-Jan-2036 - 31-Dec-2037	68,617,565	12.4%	521	11.3%	131,704	5.55%	348.3
01-Jan-2038 - 31-Dec-2039	85,564,054	15.4%	848	18.3%	100,901	6.08%	374.2
01-Jan-2040 - 31-Dec-2041	190,855,804	34.4%	1,643	35.5%	116,163	5.51%	396.1
01-Jan-2042 - 31-Dec-2043	104,608,451	18.8%	760	16.4%	137,643	5.00%	418.4
01-Jan-2044 - 31-Dec-2045	27,355,905	4.9%	186	4.0%	147,075	4.61%	437.7
01-Jan-2046 - 31-Dec-2047	2,315,037	0.4%	26	0.6%	89,040	4.02%	462.8
01-Jan-2048 - 31-Dec-2137	396,037	0.1%	6	0.1%	66,006	4.44%	496.7
Total	555,555,204	100.0%	4,629	100.0%	120,016	5.42%	373.5

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%	5,682,946	1.0%	132	3.3%	43,053	4.65%	317.2
60% - 70%	2,861,871	0.5%	31	0.8%	92,318	4.53%	357.0
70% - 80%	6,158,193	1.1%	42	1.1%	146,624	4.61%	348.6
80% - 90%	13,246,907	2.4%	87	2.2%	152,263	4.75%	353.4
90% - 100%	38,323,009	6.9%	233	5.9%	164,476	4.94%	377.5
100% - 110%	111,684,129	20.1%	677	17.1%	164,969	5.14%	381.4
110% - 120%	259,725,893	46.8%	1,830	46.1%	141,927	5.54%	371.1
120% - 130%	117,872,254	21.2%	936	23.6%	125,932	5.75%	376.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	555,555,204	100.0%	3,968	100.0%	140,009	5.42%	373.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Wuerttemberg	81,372,778	14.6%	498	12.6%	163,399	5.34%	381.0
Bayern	66,045,438	11.9%	442	11.1%	149,424	5.34%	375.7
Berlin	46,253,074	8.3%	340	8.6%	136,038	5.57%	378.1
Brandenburg	22,033,702	4.0%	157	4.0%	140,342	5.26%	366.1
Bremen	2,682,125	0.5%	26	0.7%	103,159	5.41%	382.2
Hamburg	5,588,636	1.0%	38	1.0%	147,069	5.17%	364.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	35,378,235	6.4%	219	5.5%	161,544	5.34%	378.9
Mecklenburg-Vorpomm.	4,847,028	0.9%	32	0.8%	151,470	5.20%	360.1
Niedersachsen	32,522,799	5.9%	237	6.0%	137,227	5.29%	361.8
Nordrhein-Westfalen	78,752,614	14.2%	550	13.9%	143,187	5.31%	365.4
Rheinland-Pfalz	28,305,022	5.1%	183	4.6%	154,672	5.33%	374.1
Saarland	12,710,693	2.3%	93	2.3%	136,674	5.48%	373.9
Sachsen	92,719,988	16.7%	779	19.6%	119,024	5.68%	373.4
Sachsen-Anhalt	23,783,425	4.3%	210	5.3%	113,254	5.74%	373.9
Schleswig-Holstein	13,583,965	2.4%	99	2.5%	137,212	5.22%	377.2
Thuringen	8,975,681	1.6%	65	1.6%	138,087	5.20%	380.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	555,555,204	100.0%	3,968	100.0%	140,009	5.42%	373.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	228,589,099	41.1%	1,425	35.9%	160,413	97.8%	2.2%
Hochhaus/appartement	258,421,844	46.5%	2,172	54.7%	118,979	32.6%	67.4%
Mehrfamilienhaus	40,128,605	7.2%	199	5.0%	201,651	70.9%	29.1%
Zweifamilienhaus	27,768,408	5.0%	169	4.3%	164,310	98.2%	1.8%
Laden/wohnhaus	647,248	0.1%	3	0.1%	215,749	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	555,555,204	100.0%	3,968	100.0%	140,009	60.8%	39.2%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	83,652,779	15.1%	1,098	27.7%	76,187	5.57%	357.2
100,000 - 150,000	183,969,732	33.1%	1,474	37.1%	124,810	5.47%	372.4
150,000 - 200,000	135,053,486	24.3%	784	19.8%	172,262	5.41%	377.1
200,000 - 250,000	84,573,915	15.2%	381	9.6%	221,979	5.26%	382.0
250,000 - 300,000	46,601,213	8.4%	171	4.3%	272,522	5.30%	381.6
300,000 - 350,000	12,562,267	2.3%	38	1.0%	330,586	5.32%	383.6
350,000 - 400,000	4,445,135	0.8%	12	0.3%	370,428	5.37%	366.7
400,000 - 450,000	2,977,645	0.5%	7	0.2%	425,378	5.25%	381.1
450,000 - 500,000	497,739	0.1%	1	0.0%	497,739	6.43%	368.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	93.0
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	710,000	0.1%	1	0.0%	710,000	4.65%	434.0
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	555,555,204	100.0%	3,968	100.0%	140,009	5.42%	373.5

Summary - East Germany

Characteristics

Amounts to be disbursed	8,415,013.38
Number of loans	1,583
Number of loan parts	1,757

	Weighted average	Minimum	Maximum
Loan size	125,466	15,432	710,000
Loan part size	113,041	15,432	710,000
Coupon	5.58%	3.52%	8.90%
Remaining maturity (months)	373.8	30	486
Remaining interest period (months)	112.7	23	232
Original interest period (months)	125.8	60	240
Seasoning (months)	13.5	33.2	39.8
Loan to Lending Value	118.1%	8.5%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	135,017,422.58	73.2%	67.98%
Owner occupied	63,595,475.77	26.8%	32.02%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
Annuity	166,208,040	83.7%	1,459	31.5%	113,919	5.59%	379.6
Interest Only With Life Insurance Redemption	11,078,313	5.6%	105	2.3%	105,508	5.52%	312.2
Interest Only With Building Savings Account Redempti	6,799,745	3.4%	56	1.2%	121,424	5.33%	306.4
Interest Only	14,526,800	7.3%	137	3.0%	106,035	5.65%	385.4
Total	198,612,898	100.0%	1,757	38.0%	113,041	5.58%	373.8

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	1,493,119	0.8%	20	1.1%	74,656	4.33%	347.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	379,629	0.2%	4	0.2%	94,907	4.06%	363.3
97 - 108	162,023	0.1%	2	0.1%	81,012	5.31%	375.2
109 - 125	181,674,012	91.5%	1,626	92.5%	111,731	5.63%	376.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,904,115	7.5%	105	6.0%	141,944	5.18%	348.7
Total	198,612,898	100.0%	1,757	100.0%	113,041	5.58%	373.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
0% - 4.50%	5,686,249	2.9%	59	3.4%	96,377	4.18%	317.7
4.50% - 4.75%	8,684,348	4.4%	57	3.2%	152,357	4.68%	390.2
4.75% - 5.00%	16,298,866	8.2%	123	7.0%	132,511	4.88%	377.9
5.00% - 5.25%	22,742,157	11.5%	170	9.7%	133,777	5.15%	382.2
5.25% - 5.50%	32,138,145	16.2%	272	15.5%	118,155	5.38%	383.8
5.50% - 5.75%	39,516,811	19.9%	361	20.5%	109,465	5.61%	383.5
5.75% - 6.00%	28,189,018	14.2%	279	15.9%	101,036	5.89%	375.0
6.00% - 6.25%	22,996,521	11.6%	225	12.8%	102,207	6.12%	359.2
6.25% - 6.50%	13,403,675	6.7%	129	7.3%	103,904	6.34%	356.1
6.50% - 6.75%	4,709,681	2.4%	43	2.4%	109,527	6.61%	353.4
6.75% - 7.00%	1,922,613	1.0%	17	1.0%	113,095	6.86%	343.5
7.00% - 7.25%	1,750,565	0.9%	15	0.9%	116,704	7.08%	326.7
7.25% - 7.50%	312,500	0.2%	4	0.2%	78,125	7.44%	341.6
7.50% - >	261,750	0.1%	3	0.2%	87,250	7.64%	332.0
Total	198,612,898	100.0%	1,757	100.0%	113,041	5.58%	373.8

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	92,948	0.0%	2	0.1%	46,474	4.46%	421.2
01-Jan-2010 - 30-Jun-2010	740,441	0.4%	11	0.6%	67,313	4.04%	313.2
01-Jul-2010 - 31-Dec-2010	374,879	0.2%	6	0.3%	62,480	3.64%	368.2
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	284,851	0.1%	1	0.1%	284,851	5.96%	384.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	97,170	0.0%	1	0.1%	97,170	4.55%	420.9
01-Jul-2013 - 31-Dec-2013	282,458	0.1%	3	0.2%	94,153	3.90%	343.5
01-Jan-2014 - 31-Dec-2014	935,324	0.5%	10	0.6%	93,532	5.23%	338.6
01-Jan-2015 - 31-Dec-2015	5,356,865	2.7%	53	3.0%	101,073	4.50%	315.8
01-Jan-2016 - 31-Dec-2016	80,919,299	40.7%	744	42.3%	108,762	5.57%	376.8
01-Jan-2017 - 31-Dec-2017	94,624,547	47.6%	821	46.7%	115,255	5.75%	379.2
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	14,904,115	7.5%	105	6.0%	141,944	5.18%	348.7
Total	198,612,898	100.0%	1,757	100.0%	113,041	5.58%	373.8

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	15,432	0.0%	1	0.1%	15,432	4.02%	30.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	821,899	0.4%	6	0.3%	136,983	4.34%	91.0
01-Jan-2016 - 31-Dec-2017	757,872	0.4%	8	0.5%	94,734	5.12%	107.7
01-Jan-2018 - 31-Dec-2019	147,830	0.1%	2	0.1%	73,915	4.54%	131.9
01-Jan-2020 - 31-Dec-2021	425,431	0.2%	7	0.4%	60,776	4.94%	155.0
01-Jan-2022 - 31-Dec-2023	713,544	0.4%	9	0.5%	79,283	5.03%	176.8
01-Jan-2024 - 31-Dec-2025	514,009	0.3%	5	0.3%	102,802	4.53%	203.1
01-Jan-2026 - 31-Dec-2027	2,060,741	1.0%	19	1.1%	108,460	5.19%	227.9
01-Jan-2028 - 31-Dec-2029	4,283,369	2.2%	40	2.3%	107,084	5.86%	255.4
01-Jan-2030 - 31-Dec-2031	6,713,904	3.4%	56	3.2%	119,891	5.49%	273.1
01-Jan-2032 - 31-Dec-2033	4,983,601	2.5%	41	2.3%	121,551	5.01%	296.5
01-Jan-2034 - 31-Dec-2035	1,865,519	0.9%	17	1.0%	109,736	5.63%	327.4
01-Jan-2036 - 31-Dec-2037	18,851,545	9.5%	160	9.1%	117,822	5.90%	349.4
01-Jan-2038 - 31-Dec-2039	48,767,544	24.6%	490	27.9%	99,526	6.08%	373.8
01-Jan-2040 - 31-Dec-2041	75,048,964	37.8%	655	37.3%	114,579	5.54%	395.2
01-Jan-2042 - 31-Dec-2043	24,397,099	12.3%	183	10.4%	133,317	5.04%	417.2
01-Jan-2044 - 31-Dec-2045	7,731,830	3.9%	51	2.9%	151,605	4.62%	436.7
01-Jan-2046 - 31-Dec-2047	401,132	0.2%	5	0.3%	80,226	3.95%	460.3
01-Jan-2048 - 31-Dec-2137	111,633	0.1%	2	0.1%	55,816	3.60%	481.5
Total	198,612,898	100.0%	1,757	100.0%	113,041	5.58%	373.8

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	1,429,018	0.7%	28	1.8%	51,036	4.43%	327.2
60% - 70%	910,194	0.5%	11	0.7%	82,745	4.35%	335.4
70% - 80%	2,262,301	1.1%	15	0.9%	150,820	4.35%	290.5
80% - 90%	1,846,304	0.9%	15	0.9%	123,087	4.87%	292.9
90% - 100%	6,677,240	3.4%	48	3.0%	139,109	4.83%	374.4
100% - 110%	16,106,369	8.1%	99	6.3%	162,691	5.25%	372.9
110% - 120%	93,903,756	47.3%	748	47.3%	125,540	5.58%	375.3
120% - 130%	75,477,716	38.0%	619	38.1%	121,935	5.81%	377.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	198,612,898	100.0%	1,583	100.0%	125,466	5.58%	373.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	46,253,074	23.3%	340	8.6%	136,038	5.57%	378.1
Brandenburg	22,033,702	11.1%	157	4.0%	140,342	5.26%	366.1
Mecklenburg-Vorpomm.	4,847,028	2.4%	32	0.8%	151,470	5.20%	360.1
Sachsen	92,719,988	46.7%	779	19.6%	119,024	5.68%	373.4
Sachsen-Anhalt	23,783,425	12.0%	210	5.3%	113,254	5.74%	373.9
Thuringen	8,975,681	4.5%	65	1.6%	138,087	5.20%	380.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	198,612,898	100.0%	1,583	39.9%	125,466	5.58%	373.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	48,910,829	24.6%	316	8.0%	154,781	97.15%	2.85%
Hochhaus/appartement	140,627,962	70.8%	1,219	30.7%	115,363	7.05%	92.95%
Mehrfamilienhaus	5,585,195	2.8%	29	0.7%	192,593	48.28%	51.72%
Zweifamilienhaus	2,988,817	1.5%	17	0.4%	175,813	94.12%	5.88%
Ladenwohnhäuser	500,096	0.3%	2	0.1%	250,048	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	198,612,898	100.0%	1,583	39.9%	125,466	26.85%	73.15%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	45,498,202	22.9%	563	14.2%	80,814	5.70%	362.7
100,000 - 150,000	81,426,918	41.0%	665	16.8%	122,446	5.65%	374.9
150,000 - 200,000	38,885,594	19.6%	229	5.8%	169,806	5.52%	379.2
200,000 - 250,000	16,002,588	8.1%	72	1.8%	222,258	5.32%	385.6
250,000 - 300,000	9,532,179	4.8%	35	0.9%	272,348	5.36%	383.0
300,000 - 350,000	3,622,144	1.8%	11	0.3%	329,286	5.43%	398.3
350,000 - 400,000	1,127,859	0.6%	3	0.1%	375,953	5.69%	340.3
400,000 - 450,000	1,296,123	0.7%	3	0.1%	432,041	5.44%	347.7
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%	93.0
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	710,000	0.4%	1	0.0%	710,000	4.65%	434.0
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	198,612,898	100.0%	1,583	39.9%	125,466	5.58%	373.8