

E-MAC DE 2007-I Investor Report May 2008

Cashflow analysis for the period

Total interest received	7,197,837	
Interest received on transaction accounts	351,955	
Liquidity available	16,666,656	
Reserve account available	12,267,200	
Receivables under hedging arrangements	706,364	
Total funds available		37,190,012
Company management expenses	20,090	
MPT fee	165,136	
Administration fee	10,321	
Third party fees	955	
Liquidity Facility fee	5,005	
Payments under hedging arrangements		
Interest on the Notes	7,296,919	
Redemption on Class F Notes	757,729	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,256,156
Available after distribution of funds		28,933,856
Undrawn Liquidity Facility	16,666,656	
Reserve account funding	12,267,200	
Available liquidity		28,933,856
Net cashflow		-

Collateral

Starting current balance 1st Feb 2008	538,488,257.24	
To be disbursed per 1 Feb 2008	17,066,946.60	
Starting principal balance 1 Feb 2008	555,555,203.84	
Unused amount		
Principal (p)repayments	(2,010,514.40)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		553,544,689
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		553,544,689

Performance

	Last period	This period	Since issue
Prepayment rate	0.88%	0.58%	0.73%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	513,521,585	92.8%	3685	93.0%
1 - 30	92,441	18,078,245	3.3%	125	3.2%
31 - 60	75,299	7,251,468	1.3%	52	1.3%
61 - 90	55,954	3,411,962	0.6%	25	0.6%
91 - 120	67,267	2,926,913	0.5%	21	0.5%
121-150	69,173	2,456,871	0.4%	18	0.5%
> 151	225,999	5,897,645	1.1%	37	0.9%
Total	586,133	553,544,689	100.0%	3,963	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Characteristics

Amounts to be disbursed	9,277,752.16
Number of loans	3,963
Number of loans parts	4,621

	Weighted average	Minimum	Maximum
Loan size	139,678	2,651	710,000
Loan part size	119,789	2,651	710,000
Coupon	5.42%	2.85%	8.90%
Remaining maturity (months)	370.6	23	532
Remaining interest period (months)	116.7	20	230
Original interest period (months)	133.1	59	241
Seasoning (months)	16.2	9.2	42.8
Loan to Lending Value	112.9%	0.0%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	183,800,731.40	39.2%	33.20%
Owner occupied	369,743,958.04	60.8%	66.80%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	403,181,874	72.8%	3,433	74.3%	117,443	5.41%	382.5
Interest Only With Life Insurance Redemption	43,344,347	7.8%	353	7.6%	122,789	5.42%	308.2
Interest Only With Building Savings Account Redempti	42,861,386	7.7%	315	6.8%	136,068	5.38%	292.9
Interest Only	64,157,082	11.6%	520	11.3%	123,379	5.48%	389.7
Total	553,544,689	100.0%	4,621	100.0%	119,789	5.42%	370.6

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	3,015,512	0.5%	39	0.8%	77,321	3.96%	336.1
61 - 72	1,066,505	0.2%	13	0.3%	82,039	5.19%	317.9
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	29,264	0.0%	1	0.0%	29,264	3.89%	69.0
97 - 108	1,866,046	0.3%	20	0.4%	93,302	4.16%	405.2
109 - 125	459,722,206	83.1%	3,936	85.2%	116,799	5.48%	373.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	87,845,156	15.9%	612	13.2%	143,538	5.17%	358.4
Total	553,544,689	100.0%	4,621	100.0%	119,789	5.42%	370.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	15,985,075	2.9%	167	3.6%	95,719	4.17%	339.7
4.50% - 4.75%	39,219,085	7.1%	263	5.7%	149,122	4.67%	381.0
4.75% - 5.00%	75,603,386	13.7%	537	11.6%	140,788	4.88%	376.9
5.00% - 5.25%	82,507,413	14.9%	612	13.2%	134,816	5.14%	376.8
5.25% - 5.50%	104,302,437	18.8%	860	18.6%	121,282	5.38%	377.4
5.50% - 5.75%	98,656,838	17.8%	856	18.5%	115,253	5.62%	372.1
5.75% - 6.00%	60,121,081	10.9%	596	12.9%	100,874	5.88%	365.3
6.00% - 6.25%	39,730,438	7.2%	388	8.4%	102,398	6.12%	354.1
6.25% - 6.50%	22,635,203	4.1%	205	4.4%	110,416	6.34%	353.4
6.50% - 6.75%	8,432,565	1.5%	77	1.7%	109,514	6.60%	351.4
6.75% - 7.00%	2,820,996	0.5%	25	0.5%	112,840	6.86%	337.4
7.00% - 7.25%	2,328,994	0.4%	20	0.4%	116,450	7.09%	328.4
7.25% - 7.50%	859,798	0.2%	9	0.2%	95,533	7.38%	337.5
7.50% - >	341,382	0.1%	6	0.1%	56,897	7.84%	324.2
Total	553,544,689	100.0%	4,621	100.0%	119,789	5.42%	370.6

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	651,697	0.1%	9	0.2%	72,411	4.30%	320.1
01-Jan-2010 - 30-Jun-2010	1,618,062	0.3%	20	0.4%	80,903	4.02%	358.0
01-Jul-2010 - 31-Dec-2010	998,391	0.2%	15	0.3%	66,559	3.64%	299.4
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%	246.7
01-Jan-2012 - 30-Jun-2012	632,046	0.1%	5	0.1%	126,409	5.60%	348.6
01-Jul-2012 - 31-Dec-2012	49,321	0.0%	1	0.0%	49,321	6.51%	259.0
01-Jan-2013 - 30-Jun-2013	156,251	0.0%	3	0.1%	52,084	4.38%	299.0
01-Jul-2013 - 31-Dec-2013	1,179,658	0.2%	13	0.3%	90,743	3.90%	407.7
01-Jan-2014 - 31-Dec-2014	1,893,604	0.3%	16	0.3%	118,350	5.14%	338.4
01-Jan-2015 - 31-Dec-2015	12,975,961	2.3%	134	2.9%	96,836	4.44%	334.9
01-Jan-2016 - 31-Dec-2016	196,629,650	35.5%	1,696	36.7%	115,937	5.41%	374.4
01-Jan-2017 - 31-Dec-2017	248,782,392	44.9%	2,095	45.3%	118,751	5.59%	374.4
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	87,845,156	15.9%	612	13.2%	143,538	5.17%	358.4
Total	553,544,689	100.0%	4,621	100.0%	119,789	5.42%	370.6

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	123,336	0.0%	3	0.1%	41,112	3.94%	26.1
01-Jan-2012 - 31-Dec-2013	82,770	0.0%	2	0.0%	41,385	4.14%	65.9
01-Jan-2014 - 31-Dec-2015	1,152,638	0.2%	11	0.2%	104,785	4.29%	86.6
01-Jan-2016 - 31-Dec-2017	5,349,954	1.0%	45	1.0%	118,888	5.22%	106.3
01-Jan-2018 - 31-Dec-2019	432,996	0.1%	8	0.2%	54,125	4.41%	127.4
01-Jan-2020 - 31-Dec-2021	1,788,293	0.3%	20	0.4%	89,415	4.89%	153.8
01-Jan-2022 - 31-Dec-2023	2,857,443	0.5%	30	0.6%	95,248	4.98%	175.1
01-Jan-2024 - 31-Dec-2025	3,236,106	0.6%	30	0.6%	107,870	5.20%	200.0
01-Jan-2026 - 31-Dec-2027	7,902,062	1.4%	69	1.5%	114,523	5.13%	225.4
01-Jan-2028 - 31-Dec-2029	10,295,081	1.9%	86	1.9%	119,710	5.57%	251.9
01-Jan-2030 - 31-Dec-2031	19,165,106	3.5%	153	3.3%	125,262	5.38%	272.6
01-Jan-2032 - 31-Dec-2033	16,766,396	3.0%	130	2.8%	128,972	4.94%	293.1
01-Jan-2034 - 31-Dec-2035	6,406,888	1.2%	50	1.1%	128,138	5.49%	322.1
01-Jan-2036 - 31-Dec-2037	68,495,621	12.4%	522	11.3%	131,218	5.55%	345.3
01-Jan-2038 - 31-Dec-2039	85,328,731	15.4%	849	18.4%	100,505	6.08%	371.2
01-Jan-2040 - 31-Dec-2041	189,882,733	34.3%	1,638	35.4%	115,924	5.51%	393.1
01-Jan-2042 - 31-Dec-2043	104,405,024	18.9%	758	16.4%	137,737	5.01%	415.4
01-Jan-2044 - 31-Dec-2045	27,168,824	4.9%	185	4.0%	146,859	4.61%	434.6
01-Jan-2046 - 31-Dec-2047	2,309,294	0.4%	26	0.6%	88,819	4.02%	459.8
01-Jan-2048 - 31-Dec-2137	395,394	0.1%	6	0.1%	65,899	4.44%	493.7
Total	553,544,689	100.0%	4,621	100.0%	119,789	5.42%	370.6

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%	5,643,926	1.0%	133	3.4%	42,436	4.68%	321.9
60% - 70%	2,835,475	0.5%	31	0.8%	91,467	4.50%	355.1
70% - 80%	6,039,696	1.1%	41	1.0%	147,310	4.61%	344.6
80% - 90%	13,335,376	2.4%	87	2.2%	153,280	4.75%	349.7
90% - 100%	38,838,690	7.0%	236	6.0%	164,571	4.95%	374.1
100% - 110%	118,263,402	21.4%	716	18.1%	165,172	5.14%	379.7
110% - 120%	253,308,909	45.8%	1,805	45.5%	140,337	5.55%	367.4
120% - 130%	115,279,217	20.8%	914	23.1%	126,126	5.76%	373.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	553,544,689	100.0%	3,963	100.0%	139,678	5.42%	370.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Württemberg	81,385,181	14.7%	500	12.6%	162,770	5.34%	378.0
Bayern	66,468,470	12.0%	444	11.2%	149,704	5.34%	372.8
Berlin	45,307,584	8.2%	334	8.4%	135,651	5.58%	375.0
Brandenburg	22,748,535	4.1%	161	4.1%	141,295	5.24%	362.7
Bremen	2,529,876	0.5%	26	0.7%	97,303	5.38%	373.4
Hamburg	5,365,467	1.0%	36	0.9%	149,041	5.19%	365.5
Hessen	35,511,408	6.4%	221	5.6%	160,685	5.34%	376.1
Mecklenburg-Vorpommern	5,166,143	0.9%	35	0.9%	147,604	5.18%	358.9
Niedersachsen	31,906,736	5.8%	233	5.9%	136,939	5.29%	360.8
Nordrhein-Westfalen	77,131,646	13.9%	544	13.7%	141,786	5.30%	362.3
Rheinland-Pfalz	28,070,301	5.1%	183	4.6%	153,390	5.33%	369.9
Saarland	12,640,848	2.3%	92	2.3%	137,401	5.48%	371.4
Sachsen	92,260,022	16.7%	773	19.5%	119,353	5.68%	370.3
Sachsen-Anhalt	24,822,361	4.5%	220	5.6%	112,829	5.74%	371.2
Schleswig-Holstein	13,414,889	2.4%	97	2.4%	138,298	5.24%	373.1
Thüringen	8,815,223	1.6%	64	1.6%	137,738	5.20%	376.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	553,544,689	100.0%	3,963	100.0%	139,678	5.42%	370.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	227,126,214	41.0%	1,419	35.8%	160,061	98.0%	2.0%
Hochhaus/appartement	258,041,564	46.6%	2,173	54.8%	118,749	32.6%	67.4%
Mehrfamilienhaus	40,006,823	7.2%	199	5.0%	201,039	70.9%	29.1%
Zweifamilienhaus	27,725,558	5.0%	169	4.3%	164,057	98.2%	1.8%
Laden/wohnhaus	644,529	0.1%	3	0.1%	214,843	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	553,544,689	100.0%	3,963	100.0%	139,678	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	83,778,234	15.1%	1,102	27.8%	76,024	5.57%	354.5
100,000 - 150,000	183,405,400	33.1%	1,471	37.1%	124,681	5.47%	369.4
150,000 - 200,000	134,568,604	24.3%	782	19.7%	172,083	5.41%	373.7
200,000 - 250,000	84,111,139	15.2%	379	9.6%	221,929	5.26%	379.8
250,000 - 300,000	46,007,199	8.3%	169	4.3%	272,232	5.30%	378.2
300,000 - 350,000	12,547,980	2.3%	38	1.0%	330,210	5.32%	380.6
350,000 - 400,000	4,435,862	0.8%	12	0.3%	369,655	5.37%	363.8
400,000 - 450,000	2,971,247	0.5%	7	0.2%	424,464	5.25%	378.1
450,000 - 500,000	497,732	0.1%	1	0.0%	497,732	6.43%	365.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	90.0
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%	431.0
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	553,544,689	100.0%	3,963	100.0%	139,678	5.42%	370.6

Summary - East Germany

Characteristics

Amounts to be disbursed	4,511,711.32
Number of loans	1,587
Number of loan parts	1,762

	Weighted average	Minimum	Maximum
Loan size	125,469	13,919	710,000
Loan part size	113,008	10,000	710,000
Coupon	5.58%	3.52%	8.90%
Remaining maturity (months)	370.6	27	483
Remaining interest period (months)	109.6	20	229
Original interest period (months)	126.3	59	241
Seasoning (months)	16.5	9.4	42.8
Loan to Foreclosure Value	117.9%	8.2%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	135,511,762.30	73.2%	68.06%
Owner occupied	63,608,105.53	26.8%	31.94%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
Annuity	162,448,770	81.6%	1,429	30.9%	113,680	5.59%	379.0
Interest Only With Life Insurance Redemption	14,648,358	7.4%	137	3.0%	106,922	5.56%	299.3
Interest Only With Building Savings Account Redempti	7,257,940	3.6%	58	1.3%	125,137	5.38%	306.6
Interest Only	14,764,800	7.4%	138	3.0%	106,991	5.65%	380.2
Total	199,119,868	100.0%	1,762	38.1%	113,008	5.58%	370.6

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	1,108,019	0.6%	17	1.0%	65,178	3.95%	339.4
61 - 72	377,598	0.2%	3	0.2%	125,866	5.47%	360.2
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	492,253	0.2%	5	0.3%	98,451	4.28%	362.6
109 - 125	182,405,927	91.6%	1,633	92.7%	111,700	5.63%	372.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,736,072	7.4%	104	5.9%	141,693	5.17%	345.4
Total	199,119,868	100.0%	1,762	100.0%	113,008	5.58%	370.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
0% - 4.50%	5,659,116	2.8%	59	3.3%	95,917	4.18%	315.0
4.50% - 4.75%	8,935,988	4.5%	58	3.3%	154,069	4.68%	385.3
4.75% - 5.00%	16,253,961	8.2%	123	7.0%	132,146	4.88%	375.0
5.00% - 5.25%	22,798,262	11.4%	171	9.7%	133,323	5.15%	379.4
5.25% - 5.50%	32,082,865	16.1%	272	15.4%	117,952	5.38%	380.8
5.50% - 5.75%	39,684,712	19.9%	362	20.5%	109,626	5.61%	379.6
5.75% - 6.00%	28,289,730	14.2%	280	15.9%	101,035	5.89%	372.1
6.00% - 6.25%	23,091,939	11.6%	226	12.8%	102,177	6.12%	356.3
6.25% - 6.50%	13,381,745	6.7%	129	7.3%	103,734	6.34%	353.1
6.50% - 6.75%	4,701,630	2.4%	43	2.4%	109,340	6.61%	350.5
6.75% - 7.00%	1,919,539	1.0%	17	1.0%	112,914	6.86%	340.5
7.00% - 7.25%	1,746,938	0.9%	15	0.9%	116,463	7.08%	323.7
7.25% - 7.50%	312,025	0.2%	4	0.2%	78,006	7.44%	338.6
7.50% - >	261,418	0.1%	3	0.2%	87,139	7.64%	329.0
Total	199,119,868	100.0%	1,762	100.0%	113,008	5.58%	370.6

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	92,690	0.0%	2	0.1%	46,345	4.46%	418.2
01-Jan-2010 - 30-Jun-2010	735,994	0.4%	11	0.6%	66,909	4.04%	310.8
01-Jul-2010 - 31-Dec-2010	372,823	0.2%	6	0.3%	62,137	3.64%	365.5
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	284,110	0.1%	1	0.1%	284,110	5.96%	381.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	96,887	0.0%	1	0.1%	96,887	4.55%	417.9
01-Jul-2013 - 31-Dec-2013	281,643	0.1%	3	0.2%	93,881	3.90%	340.2
01-Jan-2014 - 31-Dec-2014	931,922	0.5%	10	0.6%	93,192	5.24%	336.2
01-Jan-2015 - 31-Dec-2015	5,335,842	2.7%	53	3.0%	100,676	4.51%	313.1
01-Jan-2016 - 31-Dec-2016	81,123,093	40.7%	746	42.3%	108,744	5.57%	373.4
01-Jan-2017 - 31-Dec-2017	95,128,793	47.8%	825	46.8%	115,308	5.74%	376.1
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	14,736,072	7.4%	104	5.9%	141,693	5.17%	345.4
Total	199,119,868	100.0%	1,762	100.0%	113,008	5.58%	370.6

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	13,919	0.0%	1	0.1%	13,919	4.02%	27.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	817,898	0.4%	6	0.3%	136,316	4.34%	88.0
01-Jan-2016 - 31-Dec-2017	755,213	0.4%	8	0.5%	94,402	5.12%	104.8
01-Jan-2018 - 31-Dec-2019	146,205	0.1%	2	0.1%	73,103	4.55%	128.9
01-Jan-2020 - 31-Dec-2021	421,842	0.2%	7	0.4%	60,263	4.94%	152.1
01-Jan-2022 - 31-Dec-2023	710,765	0.4%	9	0.5%	78,974	5.03%	173.8
01-Jan-2024 - 31-Dec-2025	511,289	0.3%	5	0.3%	102,258	4.53%	200.2
01-Jan-2026 - 31-Dec-2027	2,051,109	1.0%	19	1.1%	107,953	5.19%	224.9
01-Jan-2028 - 31-Dec-2029	4,504,159	2.3%	41	2.3%	109,858	5.86%	251.7
01-Jan-2030 - 31-Dec-2031	6,688,786	3.4%	56	3.2%	119,443	5.49%	270.1
01-Jan-2032 - 31-Dec-2033	5,118,977	2.6%	42	2.4%	121,880	5.00%	293.5
01-Jan-2034 - 31-Dec-2035	1,861,979	0.9%	17	1.0%	109,528	5.63%	324.4
01-Jan-2036 - 31-Dec-2037	18,944,724	9.5%	160	9.1%	118,405	5.90%	346.4
01-Jan-2038 - 31-Dec-2039	48,983,256	24.6%	492	27.9%	99,559	6.08%	370.9
01-Jan-2040 - 31-Dec-2041	74,916,126	37.6%	655	37.2%	114,376	5.54%	392.2
01-Jan-2042 - 31-Dec-2043	24,446,059	12.3%	184	10.4%	132,859	5.04%	414.2
01-Jan-2044 - 31-Dec-2045	7,716,229	3.9%	51	2.9%	151,299	4.62%	433.7
01-Jan-2046 - 31-Dec-2047	400,011	0.2%	5	0.3%	80,002	3.95%	457.3
01-Jan-2048 - 31-Dec-2137	111,321	0.1%	2	0.1%	55,661	3.60%	478.5
Total	199,119,868	100.0%	1,762	100.0%	113,008	5.58%	370.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	1,416,853	0.7%	28	1.8%	50,602	4.43%	325.5
60% - 70%	1,000,764	0.5%	12	0.8%	83,397	4.37%	341.4
70% - 80%	2,156,440	1.1%	14	0.9%	154,031	4.34%	281.7
80% - 90%	1,841,935	0.9%	15	0.9%	122,796	4.87%	289.9
90% - 100%	6,755,479	3.4%	49	3.1%	137,867	4.83%	372.2
100% - 110%	16,387,482	8.2%	101	6.4%	162,252	5.25%	368.4
110% - 120%	94,362,013	47.4%	751	47.3%	125,648	5.58%	372.1
120% - 130%	75,198,902	37.8%	617	38.9%	121,878	5.81%	374.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	199,119,868	100.0%	1,587	100.0%	125,469	5.58%	370.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	45,307,584	22.8%	334	8.4%	135,651	5.58%	375.0
Brandenburg	22,748,535	11.4%	161	4.1%	141,295	5.24%	362.7
Mecklenburg-Vorpommern	5,166,143	2.6%	35	0.9%	147,604	5.18%	358.9
Sachsen	92,260,022	46.3%	773	19.5%	119,353	5.68%	370.3
Sachsen-Anhalt	24,822,361	12.5%	220	5.6%	112,829	5.74%	371.2
Thüringen	8,815,223	4.4%	64	1.6%	137,738	5.20%	376.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	199,119,868	100.0%	1,587	40.0%	125,469	5.58%	370.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	48,954,907	24.6%	316	8.0%	154,921	97.15%	2.85%
Hochhaus/appartement	140,760,545	70.7%	1,222	30.8%	115,189	7.04%	92.96%
Mehrfamilienhaus	5,921,769	3.0%	30	0.8%	197,392	46.67%	53.33%
Zweifamilienhaus	2,984,838	1.5%	17	0.4%	175,579	94.12%	5.88%
Ladenwohnhäuser	497,809	0.3%	2	0.1%	248,905	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	199,119,868	100.0%	1,587	40.0%	125,469	26.78%	73.22%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	45,482,458	22.8%	564	14.2%	80,643	5.70%	359.9
100,000 - 150,000	81,595,056	41.0%	667	16.8%	122,331	5.65%	371.9
150,000 - 200,000	39,064,923	19.6%	230	5.8%	169,847	5.51%	375.4
200,000 - 250,000	15,580,737	7.8%	70	1.8%	222,582	5.33%	384.5
250,000 - 300,000	9,787,488	4.9%	36	0.9%	271,875	5.34%	379.2
300,000 - 350,000	3,970,259	2.0%	12	0.3%	330,855	5.46%	385.6
350,000 - 400,000	1,125,901	0.6%	3	0.1%	375,300	5.69%	337.4
400,000 - 450,000	1,291,754	0.6%	3	0.1%	430,585	5.44%	344.7
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%	90.0
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%	431.0
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	199,119,868	100.0%	1,587	40.0%	125,469	5.58%	370.6