

**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
<b>Total</b>	<b>548,473,336</b>	<b>100.0%</b>	<b>4,606</b>	<b>100.0%</b>	<b>119,078</b>	<b>5.42%</b>	<b>364.7</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	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
<b>Total</b>	<b>548,473,336</b>	<b>100.0%</b>	<b>4,606</b>	<b>100.0%</b>	<b>119,078</b>	<b>5.42%</b>	<b>364.7</b>

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
<b>Total</b>	<b>548,473,336</b>	<b>100.0%</b>	<b>4,606</b>	<b>100.0%</b>	<b>119,078</b>	<b>5.42%</b>	<b>364.7</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	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
<b>Total</b>	<b>548,473,336</b>	<b>100.0%</b>	<b>4,606</b>	<b>100.0%</b>	<b>119,078</b>	<b>5.42%</b>	<b>364.7</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	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
<b>Total</b>	<b>548,473,336</b>	<b>100.0%</b>	<b>4,606</b>	<b>100.0%</b>	<b>119,078</b>	<b>5.42%</b>	<b>364.7</b>

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%	-
<b>Total</b>	<b>548,473,336</b>	<b>100.0%</b>	<b>3,955</b>	<b>100.0%</b>	<b>138,678</b>	<b>5.42%</b>	<b>364.7</b>

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%	-
<b>Total</b>	<b>548,473,336</b>	<b>100.0%</b>	<b>3,955</b>	<b>100.0%</b>	<b>138,678</b>	<b>5.42%</b>	<b>364.7</b>

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%
<b>Total</b>	<b>548,473,336</b>	<b>100.0%</b>	<b>3,955</b>	<b>100.0%</b>	<b>138,678</b>	<b>60.7%</b>	<b>39.3%</b>

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%	-
<b>Total</b>	<b>548,473,336</b>	<b>100.0%</b>	<b>3,955</b>	<b>100.0%</b>	<b>138,678</b>	<b>5.42%</b>	<b>364.7</b>

## 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
<b>Total</b>	<b>197,656,569</b>	<b>100.0%</b>	<b>1,759</b>	<b>38.2%</b>	<b>112,369</b>	<b>5.58%</b>	<b>364.6</b>

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
<b>Total</b>	<b>197,656,569</b>	<b>100.0%</b>	<b>1,759</b>	<b>100.0%</b>	<b>112,369</b>	<b>5.58%</b>	<b>364.6</b>

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
<b>Total</b>	<b>197,656,569</b>	<b>100.0%</b>	<b>1,759</b>	<b>100.0%</b>	<b>112,369</b>	<b>5.58%</b>	<b>364.6</b>

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
<b>Total</b>	<b>197,656,569</b>	<b>100.0%</b>	<b>1,759</b>	<b>100.0%</b>	<b>112,369</b>	<b>5.58%</b>	<b>364.6</b>

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
<b>Total</b>	<b>197,656,569</b>	<b>100.0%</b>	<b>1,759</b>	<b>100.0%</b>	<b>112,369</b>	<b>5.58%</b>	<b>364.6</b>

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%	-
<b>Total</b>	<b>197,656,569</b>	<b>100.0%</b>	<b>1,584</b>	<b>100.0%</b>	<b>124,783</b>	<b>5.58%</b>	<b>364.6</b>

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%	-
<b>Total</b>	<b>197,656,569</b>	<b>100.0%</b>	<b>1,584</b>	<b>40.1%</b>	<b>124,783</b>	<b>5.58%</b>	<b>364.6</b>

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%
Laden/wohnhaus	493,147	0.2%	2	0.1%	246,573	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>197,656,569</b>	<b>100.0%</b>	<b>1,584</b>	<b>40.1%</b>	<b>124,783</b>	<b>26.70%</b>	<b>73.30%</b>

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%	-
<b>Total</b>	<b>197,656,569</b>	<b>100.0%</b>	<b>1,584</b>	<b>40.1%</b>	<b>124,783</b>	<b>5.58%</b>	<b>364.6</b>