

**E-MAC DE 2007-I Investor Report August 2009**

**Cashflow analysis for the period**

Total interest received	6,908,925	
Interest received on transaction accounts	22,626	
Liquidity available	16,358,483	
Reserve account available	13,940,000	
Receivables under hedging arrangements	-	
Total funds available		37,230,034
Company management expenses	-	
MPT fee	161,767	
Administration fee	10,110	
Third party fees	19,475	
Liquidity Facility fee	5,021	
Payments under hedging arrangements	3,695,775	
Interest on the Notes	2,702,818	
PDL Repayment	-	
Redemption on Class F Notes	336,584	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,931,551
Available after distribution of funds		30,298,483
Undrawn Liquidity Facility	16,358,483	
Reserve account funding	13,940,000	
Available liquidity		30,298,483
Net cashflow		-

**Collateral**

Starting current balance 1st May 2009	545,282,750.76	
To be disbursed per 1 May 2009	-	
Starting principal balance 1 May 2009	545,282,750.76	
Unused amount	-	
Principal (p)repayments	(3,206,059.37)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		542,076,691
Balance Reset Participation		-
Total balance E-MAC DE 2007-I		542,076,691

**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	-	-	-	-
Total	-	-	-	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	0.71%	1.41%	0.81%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	472,544,644	87.2%	3488	87.8%
1 - 30	103,195	21,307,990	3.9%	147	3.7%
31 - 60	91,137	8,592,383	1.6%	62	1.6%
61 - 90	99,263	6,000,546	1.1%	47	1.2%
91 - 120	74,705	3,466,459	0.6%	24	0.6%
121-150	84,117	3,244,515	0.6%	20	0.5%
> 151	1,796,455	26,920,154	5.0%	184	4.6%
Total	2,248,872	542,076,691	100.0%	3,972	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

**Characteristics**

Amounts to be disbursed -

Number of loans 3,972  
 Number of loans parts 4,634

	Weighted average	Minimum	Maximum
Loan size	136,474	2,651	701,505
Loan part size	116,978	2,651	701,505
Coupon	5.44%	0.00%	8.90%
Remaining maturity (months)	355.2	8	517
Remaining interest period (months)	101.6	5	215
Original interest period (months)	131.3	60	240
Seasoning (months)	31.2	16.2	57.8
Loan to Lending Value	111.9%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	185,882,171.97	40.1%	34.29%
Owner occupied	356,194,519.42	59.9%	65.71%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	395,482,724	73.0%	3,453	74.5%	114,533	5.43%	367.5
Interest Only With Life Insurance Redemption	43,354,610	8.0%	354	7.6%	122,471	5.45%	293.1
Interest Only With Building Savings Account Redempti	41,174,752	7.6%	313	6.8%	131,549	5.38%	275.8
Interest Only	62,064,606	11.4%	514	11.1%	120,748	5.50%	373.5
<b>Total</b>	<b>542,076,691</b>	<b>100.0%</b>	<b>4,634</b>	<b>100.0%</b>	<b>116,978</b>	<b>5.44%</b>	<b>355.2</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	3,690,965	0.7%	47	1.0%	78,531	4.25%	320.0
61 - 72	205,632	0.0%	3	0.1%	68,544	4.84%	386.3
73 - 84	1,330,445	0.2%	14	0.3%	95,032	5.23%	350.7
85 - 96	20,217,420	3.7%	176	3.8%	114,872	5.84%	358.5
97 - 108	7,000,518	1.3%	51	1.1%	137,265	5.10%	352.9
109 - 125	424,267,639	78.3%	3,731	80.5%	113,714	5.49%	357.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	85,364,073	15.7%	612	13.2%	139,484	5.19%	343.5
<b>Total</b>	<b>542,076,691</b>	<b>100.0%</b>	<b>4,634</b>	<b>100.0%</b>	<b>116,978</b>	<b>5.44%</b>	<b>355.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	15,482,537	2.9%	165	3.6%	93,834	4.17%	327.1
4.50% - 4.75%	38,231,758	7.1%	264	5.7%	144,817	4.67%	366.8
4.75% - 5.00%	72,879,583	13.4%	526	11.4%	138,554	4.88%	362.6
5.00% - 5.25%	76,530,707	14.1%	586	12.6%	130,598	5.14%	358.7
5.25% - 5.50%	101,256,235	18.7%	851	18.4%	118,985	5.38%	362.6
5.50% - 5.75%	96,451,001	17.8%	858	18.5%	112,414	5.62%	357.7
5.75% - 6.00%	59,503,496	11.0%	596	12.9%	99,838	5.88%	351.4
6.00% - 6.25%	39,641,202	7.3%	394	8.5%	100,612	6.13%	338.2
6.25% - 6.50%	22,792,314	4.2%	209	4.5%	109,054	6.35%	338.3
6.50% - 6.75%	10,366,837	1.9%	93	2.0%	111,471	6.61%	336.2
6.75% - 7.00%	4,506,702	0.8%	45	1.0%	100,149	6.85%	324.2
7.00% - 7.25%	2,566,345	0.5%	24	0.5%	106,931	7.09%	319.3
7.25% - 7.50%	1,378,934	0.3%	14	0.3%	98,495	7.37%	322.8
7.50% - >	489,040	0.1%	9	0.2%	54,338	7.86%	305.1
<b>Total</b>	<b>542,076,691</b>	<b>100.0%</b>	<b>4,634</b>	<b>100.0%</b>	<b>116,978</b>	<b>5.44%</b>	<b>355.2</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	631,008	0.1%	9	0.2%	70,112	4.30%	309.4
01-Jan-2010 - 30-Jun-2010	1,581,784	0.3%	20	0.4%	79,089	4.02%	344.7
01-Jul-2010 - 31-Dec-2010	896,322	0.2%	13	0.3%	68,948	3.65%	287.3
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%	213.0
01-Jan-2012 - 30-Jun-2012	413,886	0.1%	3	0.1%	137,962	5.80%	352.5
01-Jul-2012 - 31-Dec-2012	47,965	0.0%	1	0.0%	47,965	6.51%	244.0
01-Jan-2013 - 30-Jun-2013	146,453	0.0%	3	0.1%	48,818	4.40%	294.7
01-Jul-2013 - 31-Dec-2013	1,227,309	0.2%	14	0.3%	87,665	3.97%	394.0
01-Jan-2014 - 31-Dec-2014	1,935,834	0.4%	17	0.4%	113,873	5.14%	349.7
01-Jan-2015 - 31-Dec-2015	16,464,373	3.0%	156	3.4%	105,541	4.55%	328.2
01-Jan-2016 - 31-Dec-2016	189,129,713	34.9%	1,675	36.1%	112,913	5.43%	358.7
01-Jan-2017 - 31-Dec-2017	244,098,160	45.0%	2,109	45.5%	115,741	5.62%	358.9
01-Jan-2018 - 31-Dec-2018	19,810	0.0%	1	0.0%	19,810	8.01%	315.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	85,364,073	15.7%	612	13.2%	139,484	5.19%	343.5
<b>Total</b>	<b>542,076,691</b>	<b>100.0%</b>	<b>4,634</b>	<b>100.0%</b>	<b>116,978</b>	<b>5.44%</b>	<b>355.2</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	115,539	0.0%	3	0.1%	38,513	3.93%	11.0
01-Jan-2012 - 31-Dec-2013	65,493	0.0%	2	0.0%	32,747	4.14%	50.9
01-Jan-2014 - 31-Dec-2015	1,076,389	0.2%	10	0.2%	107,639	4.32%	72.3
01-Jan-2016 - 31-Dec-2017	5,101,903	0.9%	43	0.9%	118,649	5.22%	90.5
01-Jan-2018 - 31-Dec-2019	530,802	0.1%	9	0.2%	58,978	4.57%	113.8
01-Jan-2020 - 31-Dec-2021	1,741,543	0.3%	20	0.4%	87,077	4.89%	139.0
01-Jan-2022 - 31-Dec-2023	2,567,033	0.5%	28	0.6%	91,680	4.91%	160.4
01-Jan-2024 - 31-Dec-2025	3,483,833	0.6%	30	0.6%	116,128	5.20%	186.8
01-Jan-2026 - 31-Dec-2027	8,212,170	1.5%	74	1.6%	110,975	5.18%	210.5
01-Jan-2028 - 31-Dec-2029	9,412,824	1.7%	83	1.8%	113,408	5.55%	236.9
01-Jan-2030 - 31-Dec-2031	18,580,460	3.4%	153	3.3%	121,441	5.39%	257.6
01-Jan-2032 - 31-Dec-2033	16,275,928	3.0%	130	2.8%	125,199	4.99%	278.4
01-Jan-2034 - 31-Dec-2035	6,371,681	1.2%	54	1.2%	117,994	5.57%	307.3
01-Jan-2036 - 31-Dec-2037	67,920,342	12.5%	538	11.6%	126,246	5.61%	330.4
01-Jan-2038 - 31-Dec-2039	88,037,701	16.2%	878	18.9%	100,271	6.09%	356.1
01-Jan-2040 - 31-Dec-2041	186,351,704	34.4%	1,638	35.3%	113,768	5.51%	378.0
01-Jan-2042 - 31-Dec-2043	97,756,213	18.0%	727	15.7%	134,465	5.00%	400.6
01-Jan-2044 - 31-Dec-2045	25,892,436	4.8%	184	4.0%	140,720	4.60%	419.6
01-Jan-2046 - 31-Dec-2047	2,228,698	0.4%	25	0.5%	89,148	4.02%	444.9
01-Jan-2048 - 31-Dec-2137	353,997	0.1%	5	0.1%	70,799	4.54%	479.6
<b>Total</b>	<b>542,076,691</b>	<b>100.0%</b>	<b>4,634</b>	<b>100.0%</b>	<b>116,978</b>	<b>5.44%</b>	<b>355.2</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%	5,985,920	1.1%	140	3.5%	42,757	4.70%	307.0
60% - 70%	3,373,454	0.6%	35	0.9%	96,384	4.60%	330.9
70% - 80%	7,487,583	1.4%	48	1.2%	155,991	4.62%	333.4
80% - 90%	15,396,377	2.8%	109	2.7%	141,251	4.78%	342.9
90% - 100%	33,036,358	6.1%	216	5.4%	152,946	4.94%	352.7
100% - 110%	123,627,547	22.8%	770	19.4%	160,555	5.17%	366.6
110% - 120%	256,757,334	47.4%	1,860	46.8%	138,042	5.57%	352.7
120% - 130%	96,412,119	17.8%	794	20.0%	121,426	5.85%	355.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>542,076,691</b>	<b>100.0%</b>	<b>3,972</b>	<b>100.0%</b>	<b>136,474</b>	<b>5.44%</b>	<b>355.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	75,430,401	13.9%	481	12.1%	156,820	5.36%	362.3
Bayern	66,093,714	12.2%	452	11.4%	146,225	5.36%	358.1
Berlin	42,428,023	7.8%	321	8.1%	132,175	5.59%	358.9
Brandenburg	22,969,658	4.2%	162	4.1%	141,788	5.27%	352.6
Bremen	2,495,624	0.5%	26	0.7%	95,986	5.38%	358.3
Hamburg	5,262,824	1.0%	36	0.9%	146,190	5.20%	351.4
Hessen	34,840,072	6.4%	221	5.6%	157,647	5.33%	363.2
Mecklenburg-Vorpommern	4,734,560	0.9%	33	0.8%	143,472	5.19%	340.2
Niedersachsen	31,200,908	5.8%	235	5.9%	132,770	5.30%	346.4
Nordrhein-Westfalen	76,770,763	14.2%	549	13.8%	139,837	5.33%	345.9
Rheinland-Pfalz	26,692,134	4.9%	178	4.5%	149,956	5.35%	349.6
Saarland	11,842,507	2.2%	89	2.2%	133,062	5.52%	354.6
Sachsen	94,652,743	17.5%	803	20.2%	117,874	5.71%	355.3
Sachsen-Anhalt	24,612,667	4.5%	223	5.6%	110,371	5.74%	356.1
Schleswig-Holstein	13,105,801	2.4%	97	2.4%	135,111	5.22%	359.2
Thüringen	8,944,291	1.7%	66	1.7%	135,520	5.24%	363.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>542,076,691</b>	<b>100.0%</b>	<b>3,972</b>	<b>100.0%</b>	<b>136,474</b>	<b>5.44%</b>	<b>355.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	217,976,709	40.2%	1,400	35.2%	155,698	97.9%	2.1%
Hochhaus/appartement	258,323,794	47.7%	2,206	55.5%	117,101	32.0%	68.0%
Mehrfamilienhaus	38,761,590	7.2%	197	5.0%	196,759	70.1%	29.9%
Zweifamilienhaus	26,241,194	4.8%	165	4.2%	159,038	98.2%	1.8%
Laden/wohnhaus	630,404	0.1%	3	0.1%	210,135	100.0%	0.0%
unspecified	143,000	0.0%	1	0.0%	143,000	0.0%	100.0%
<b>Total</b>	<b>542,076,691</b>	<b>100.0%</b>	<b>3,972</b>	<b>100.0%</b>	<b>136,474</b>	<b>59.9%</b>	<b>40.1%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	87,244,045	16.1%	1,154	29.1%	75,601	5.60%	340.5
100,000 - 150,000	187,449,756	34.6%	1,508	38.0%	124,304	5.48%	354.5
150,000 - 200,000	130,016,106	24.0%	757	19.1%	171,752	5.43%	358.4
200,000 - 250,000	80,111,080	14.8%	361	9.1%	221,914	5.27%	365.6
250,000 - 300,000	37,637,594	6.9%	138	3.5%	272,736	5.32%	362.3
300,000 - 350,000	11,793,165	2.2%	36	0.9%	327,588	5.30%	363.4
350,000 - 400,000	2,963,566	0.5%	8	0.2%	370,446	5.37%	356.9
400,000 - 450,000	2,550,857	0.5%	6	0.2%	425,143	5.27%	359.9
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	350.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	75.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	192.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	-	0.0%	-	0.0%	-	0.00%	-
700,000 - 750,000	701,505	0.1%	1	0.0%	701,505	4.65%	416.0
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>542,076,691</b>	<b>100.0%</b>	<b>3,972</b>	<b>100.0%</b>	<b>136,474</b>	<b>5.44%</b>	<b>355.2</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,608		
Number of loan parts	1,794		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	123,347	6,123	701,505
Loan part size	110,558	6,123	701,505
Coupon	5.60%	3.52%	8.90%
Remaining maturity (months)	355.9	12	468
Remaining interest period (months)	94.8	5	214
Original interest period (months)	124.5	60	240
Seasoning (months)	31.4	22.0	57.8
Loan to Foreclosure Value	116.8%	3.6%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	136,304,718.20	73.8%	68.72%
Owner occupied	62,037,223.96	26.2%	31.28%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	161,307,637	81.3%	1,451	31.3%	111,170	5.61%	364.3
Interest Only With Life Insurance Redemption	14,433,403	7.3%	140	3.0%	103,096	5.60%	285.4
Interest Only With Building Savings Account Redempti	7,805,953	3.9%	62	1.3%	125,902	5.39%	294.2
Interest Only	14,794,950	7.5%	141	3.0%	104,929	5.65%	364.8
<b>Total</b>	<b>198,341,942</b>	<b>100.0%</b>	<b>1,794</b>	<b>38.7%</b>	<b>110,558</b>	<b>5.60%</b>	<b>355.9</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	1,446,966	0.7%	20	1.1%	72,348	4.34%	331.9
61 - 72	36,161	0.0%	1	0.1%	36,161	5.24%	371.0
73 - 84	292,016	0.1%	3	0.2%	97,339	5.24%	376.4
85 - 96	9,828,678	5.0%	85	4.7%	115,632	5.94%	357.2
97 - 108	1,277,928	0.6%	14	0.8%	91,281	5.52%	366.4
109 - 125	170,593,484	86.0%	1,564	87.2%	109,075	5.63%	357.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,866,709	7.5%	107	6.0%	138,941	5.19%	336.6
<b>Total</b>	<b>198,341,942</b>	<b>100.0%</b>	<b>1,794</b>	<b>100.0%</b>	<b>110,558</b>	<b>5.60%</b>	<b>355.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	5,335,581	2.7%	57	3.2%	93,607	4.18%	297.7
4.50% - 4.75%	8,335,922	4.2%	55	3.1%	151,562	4.68%	372.9
4.75% - 5.00%	16,454,017	8.3%	125	7.0%	131,632	4.88%	361.7
5.00% - 5.25%	21,586,712	10.9%	170	9.5%	126,981	5.16%	364.0
5.25% - 5.50%	31,152,835	15.7%	272	15.2%	114,532	5.38%	366.5
5.50% - 5.75%	39,209,968	19.8%	363	20.2%	108,016	5.61%	364.7
5.75% - 6.00%	30,004,663	15.1%	295	16.4%	101,711	5.88%	358.5
6.00% - 6.25%	22,706,077	11.4%	228	12.7%	99,588	6.13%	341.7
6.25% - 6.50%	13,059,050	6.6%	128	7.1%	102,024	6.34%	337.2
6.50% - 6.75%	5,050,344	2.5%	47	2.6%	107,454	6.61%	334.0
6.75% - 7.00%	2,499,136	1.3%	24	1.3%	104,131	6.86%	325.5
7.00% - 7.25%	1,884,277	1.0%	18	1.0%	104,682	7.08%	316.1
7.25% - 7.50%	697,938	0.4%	8	0.4%	87,242	7.40%	323.2
7.50% - >	365,424	0.2%	4	0.2%	91,356	7.68%	313.4
<b>Total</b>	<b>198,341,942</b>	<b>100.0%</b>	<b>1,794</b>	<b>100.0%</b>	<b>110,558</b>	<b>5.60%</b>	<b>355.9</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	91,399	0.0%	2	0.1%	45,700	4.46%	403.3
01-Jan-2010 - 30-Jun-2010	713,079	0.4%	11	0.6%	64,825	4.04%	299.0
01-Jul-2010 - 31-Dec-2010	362,252	0.2%	6	0.3%	60,375	3.64%	352.5
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	280,235	0.1%	1	0.1%	280,235	5.96%	366.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	95,422	0.0%	1	0.1%	95,422	4.55%	402.9
01-Jul-2013 - 31-Dec-2013	351,414	0.2%	4	0.2%	87,854	4.14%	336.1
01-Jan-2014 - 31-Dec-2014	914,267	0.5%	10	0.6%	91,427	5.24%	324.1
01-Jan-2015 - 31-Dec-2015	5,665,411	2.9%	58	3.2%	97,679	4.59%	304.0
01-Jan-2016 - 31-Dec-2016	79,288,828	40.0%	748	41.7%	106,001	5.58%	358.4
01-Jan-2017 - 31-Dec-2017	95,712,926	48.3%	846	47.2%	113,136	5.77%	360.6
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	14,866,709	7.5%	107	6.0%	138,941	5.19%	336.6
<b>Total</b>	<b>198,341,942</b>	<b>100.0%</b>	<b>1,794</b>	<b>100.0%</b>	<b>110,558</b>	<b>5.60%</b>	<b>355.9</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	6,123	0.0%	1	0.1%	6,123	4.02%	12.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	797,209	0.4%	6	0.3%	132,868	4.34%	73.1
01-Jan-2016 - 31-Dec-2017	511,501	0.3%	7	0.4%	73,072	5.01%	87.1
01-Jan-2018 - 31-Dec-2019	137,838	0.1%	2	0.1%	68,919	4.58%	114.1
01-Jan-2020 - 31-Dec-2021	400,668	0.2%	7	0.4%	57,238	4.96%	137.2
01-Jan-2022 - 31-Dec-2023	690,204	0.3%	9	0.5%	76,689	5.03%	158.8
01-Jan-2024 - 31-Dec-2025	497,207	0.3%	5	0.3%	99,441	4.53%	185.3
01-Jan-2026 - 31-Dec-2027	2,023,706	1.0%	20	1.1%	101,185	5.20%	209.9
01-Jan-2028 - 31-Dec-2029	4,325,751	2.2%	41	2.3%	105,506	5.83%	237.0
01-Jan-2030 - 31-Dec-2031	6,521,047	3.3%	56	3.1%	116,447	5.50%	255.4
01-Jan-2032 - 31-Dec-2033	4,822,404	2.4%	41	2.3%	117,620	5.01%	278.5
01-Jan-2034 - 31-Dec-2035	1,721,367	0.9%	19	1.1%	90,598	5.96%	308.1
01-Jan-2036 - 31-Dec-2037	20,246,374	10.2%	176	9.8%	115,036	5.97%	331.3
01-Jan-2038 - 31-Dec-2039	48,958,279	24.7%	500	27.9%	97,917	6.08%	356.0
01-Jan-2040 - 31-Dec-2041	75,402,773	38.0%	670	37.3%	112,541	5.55%	376.9
01-Jan-2042 - 31-Dec-2043	23,444,309	11.8%	178	9.9%	131,710	5.04%	399.4
01-Jan-2044 - 31-Dec-2045	7,331,226	3.7%	49	2.7%	149,617	4.59%	418.8
01-Jan-2046 - 31-Dec-2047	394,235	0.2%	5	0.3%	78,847	3.95%	442.3
01-Jan-2048 - 31-Dec-2137	109,722	0.1%	2	0.1%	54,861	3.60%	463.5
<b>Total</b>	<b>198,341,942</b>	<b>100.0%</b>	<b>1,794</b>	<b>100.0%</b>	<b>110,558</b>	<b>5.60%</b>	<b>355.9</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%	1,555,230	0.8%	31	1.9%	50,169	4.40%	294.1
60% - 70%	976,009	0.5%	12	0.7%	81,334	4.28%	329.2
70% - 80%	1,712,094	0.9%	8	0.5%	214,012	4.36%	271.3
80% - 90%	2,928,855	1.5%	24	1.5%	122,036	4.78%	310.3
90% - 100%	6,624,650	3.3%	50	3.1%	132,493	4.87%	350.5
100% - 110%	16,640,469	8.4%	107	6.7%	155,518	5.33%	352.5
110% - 120%	94,228,617	47.5%	764	47.5%	123,336	5.60%	357.0
120% - 130%	73,676,018	37.1%	612	38.1%	120,386	5.84%	361.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>198,341,942</b>	<b>100.0%</b>	<b>1,608</b>	<b>100.0%</b>	<b>123,347</b>	<b>5.60%</b>	<b>355.9</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	42,428,023	21.4%	321	8.1%	132,175	5.59%	358.9
Brandenburg	22,969,658	11.6%	162	4.1%	141,788	5.27%	352.6
Mecklenburg-Vorpommern	4,734,560	2.4%	33	0.8%	143,472	5.19%	340.2
Sachsen	94,652,743	47.7%	803	20.2%	117,874	5.71%	355.3
Sachsen-Anhalt	24,612,667	12.4%	223	5.6%	110,371	5.74%	356.1
Thüringen	8,944,291	4.5%	66	1.7%	135,520	5.24%	363.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>198,341,942</b>	<b>100.0%</b>	<b>1,608</b>	<b>40.5%</b>	<b>123,347</b>	<b>5.60%</b>	<b>355.9</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	47,952,251	24.2%	315	7.9%	152,229	97.14%	2.86%
Hochhaus/appartement	141,436,556	71.3%	1,245	31.3%	113,604	6.83%	93.17%
Mehrfamilienhaus	5,517,758	2.8%	29	0.7%	190,268	44.83%	55.17%
Zweifamilienhaus	2,806,455	1.4%	16	0.4%	175,403	93.75%	6.25%
Ladenwohnhäuser	485,921	0.2%	2	0.1%	242,961	100.00%	0.00%
unspecified	143,000	0.1%	1	0.0%	143,000	0.00%	100.00%
<b>Total</b>	<b>198,341,942</b>	<b>100.0%</b>	<b>1,608</b>	<b>40.5%</b>	<b>123,347</b>	<b>26.18%</b>	<b>73.82%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	47,514,613	24.0%	592	14.9%	80,261	5.73%	345.2
100,000 - 150,000	82,303,202	41.5%	674	17.0%	122,112	5.66%	357.2
150,000 - 200,000	38,038,222	19.2%	225	5.7%	169,059	5.54%	360.3
200,000 - 250,000	15,199,758	7.7%	68	1.7%	223,526	5.30%	371.0
250,000 - 300,000	8,128,499	4.1%	30	0.8%	270,950	5.40%	370.7
300,000 - 350,000	3,915,872	2.0%	12	0.3%	326,323	5.47%	369.7
350,000 - 400,000	759,910	0.4%	2	0.1%	379,955	5.78%	297.9
400,000 - 450,000	1,269,069	0.6%	3	0.1%	423,023	5.45%	330.2
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%	75.0
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	701,505	0.4%	1	0.0%	701,505	4.65%	416.0
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>198,341,942</b>	<b>100.0%</b>	<b>1,608</b>	<b>40.5%</b>	<b>123,347</b>	<b>5.60%</b>	<b>355.9</b>