

E-MAC DE 2007-I Investor Report February 2010

Cashflow analysis for the period

Total interest received	6,758,300	
Interest received on transaction accounts	9,821	
Net Post Foreclosure Proceeds	-	
Liquidity available	16,171,911	
Reserve account available	13,940,000	
Receivables under hedging arrangements	-	
Total funds available		36,880,032
Company management expenses	16,019	
MPT fee	161,719	
Administration fee	10,107	
Third party fees	29,673	
Liquidity Facility fee	4,967	
Payments under hedging arrangements	4,362,241	
Interest on the Notes	1,920,925	
PDL Repayment	504,839	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,010,490
Available after distribution of funds		29,869,541
Undrawn Liquidity Facility	16,171,911	
Reserve account funding	13,697,631	
Available liquidity		29,869,541
Net cashflow		-

Collateral

Starting current balance 1st November 2009	539,063,684.15	
To be disbursed per 1 November 2009	-	
Starting principal balance 1 November 2009	539,063,684.15	
Unused amount	-	
Principal (p)repayments	(2,901,328.97)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(504,839.07)	
Ending principal balance		535,657,516
Balance Reset Participation	-	
Total balance E-MAC DE 2007-I		535,657,516

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	-	504,839	504,839	-
Total	-	504,839	504,839	-

Performance

	Last period	This period	Since issue
Prepayment rate	1.27%	1.56%	0.95%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	461,406,829	86.1%	3431	87.1%
1 - 30	86,387	17,369,681	3.2%	115	2.9%
31 - 60	70,322	6,562,607	1.2%	48	1.2%
61 - 90	128,581	7,949,820	1.5%	46	1.2%
91 - 120	85,669	3,937,264	0.7%	30	0.8%
121-150	122,509	4,555,509	0.9%	31	0.8%
> 151	2,463,685	33,875,805	6.3%	239	6.1%
Total	2,957,154	535,657,516	100.0%	3,940	100.0%

	Last period	This period	Recoveries	Total
Aggregate principal losses	174,113	504,839	-	678,952

Characteristics

Amounts to be disbursed -

Number of loans 3,940
 Number of loans parts 4,598

	Weighted average	Minimum	Maximum
Loan size	135,954	2,893	697,721
Loan part size	116,498	2,651	697,721
Coupon	5.44%	0.00%	8.90%
Remaining maturity (months)	349.5	2	511
Remaining interest period (months)	95.6	1	209
Original interest period (months)	132.4	60	240
Seasoning (months)	37.4	22.6	63.9
Loan to Lending Value	111.5%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	185,626,597.51	40.4%	34.65%
Owner occupied	350,030,918.60	59.6%	65.35%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	390,512,733	72.9%	3,427	74.5%	113,952	5.44%	361.7
Interest Only With Life Insurance Redemption	42,855,107	8.0%	352	7.7%	121,747	5.45%	287.1
Interest Only With Building Savings Account Redempti	40,751,841	7.6%	310	6.7%	131,458	5.38%	270.8
Interest Only	61,537,835	11.5%	509	11.1%	120,899	5.50%	367.5
Total	535,657,516	100.0%	4,598	100.0%	116,498	5.44%	349.5

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	3,198,324	0.6%	40	0.9%	79,958	4.24%	314.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,311,145	0.2%	16	0.3%	81,947	4.02%	385.1
97 - 108	600,103	0.1%	6	0.1%	100,017	4.75%	388.1
109 - 125	446,636,073	83.4%	3,930	85.5%	113,648	5.50%	351.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	83,911,872	15.7%	606	13.2%	138,468	5.19%	338.0
Total	535,657,516	100.0%	4,598	100.0%	116,498	5.44%	349.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	14,828,811	2.8%	158	3.4%	93,853	4.17%	322.0
4.50% - 4.75%	37,496,306	7.0%	259	5.6%	144,773	4.67%	361.3
4.75% - 5.00%	71,651,030	13.4%	521	11.3%	137,526	4.88%	357.1
5.00% - 5.25%	75,434,694	14.1%	580	12.6%	130,060	5.14%	352.8
5.25% - 5.50%	100,272,700	18.7%	847	18.4%	118,386	5.38%	357.0
5.50% - 5.75%	95,765,456	17.9%	854	18.6%	112,138	5.62%	351.7
5.75% - 6.00%	59,247,039	11.1%	596	13.0%	99,408	5.88%	345.6
6.00% - 6.25%	39,293,712	7.3%	391	8.5%	100,495	6.13%	332.2
6.25% - 6.50%	22,566,908	4.2%	208	4.5%	108,495	6.35%	332.3
6.50% - 6.75%	10,321,069	1.9%	93	2.0%	110,979	6.61%	330.2
6.75% - 7.00%	4,366,158	0.8%	44	1.0%	99,231	6.85%	317.9
7.00% - 7.25%	2,554,377	0.5%	24	0.5%	106,432	7.09%	313.3
7.25% - 7.50%	1,372,262	0.3%	14	0.3%	98,019	7.37%	316.8
7.50% - >	486,994	0.1%	9	0.2%	54,110	7.86%	299.2
Total	535,657,516	100.0%	4,598	100.0%	116,498	5.44%	349.5

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	148,276	0.0%	1	0.0%	148,276	4.30%	163.0
01-Jan-2010 - 30-Jun-2010	1,537,135	0.3%	20	0.4%	76,857	4.02%	345.9
01-Jul-2010 - 31-Dec-2010	885,727	0.2%	13	0.3%	68,133	3.65%	281.8
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%	207.0
01-Jan-2012 - 30-Jun-2012	411,159	0.1%	3	0.1%	137,053	5.80%	346.5
01-Jul-2012 - 31-Dec-2012	47,391	0.0%	1	0.0%	47,391	6.51%	238.0
01-Jan-2013 - 30-Jun-2013	142,392	0.0%	3	0.1%	47,464	4.40%	293.5
01-Jul-2013 - 31-Dec-2013	1,168,753	0.2%	13	0.3%	89,904	3.97%	396.3
01-Jan-2014 - 31-Dec-2014	1,972,988	0.4%	18	0.4%	109,610	5.12%	346.7
01-Jan-2015 - 31-Dec-2015	16,349,305	3.1%	156	3.4%	104,803	4.55%	322.8
01-Jan-2016 - 31-Dec-2016	187,133,989	34.9%	1,664	36.2%	112,460	5.43%	352.8
01-Jan-2017 - 31-Dec-2017	241,808,830	45.1%	2,098	45.6%	115,257	5.62%	353.1
01-Jan-2018 - 31-Dec-2018	19,701	0.0%	1	0.0%	19,701	8.01%	309.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	83,911,872	15.7%	606	13.2%	138,468	5.19%	338.0
Total	535,657,516	100.0%	4,598	100.0%	116,498	5.44%	349.5

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	83,066	0.0%	3	0.1%	27,689	3.92%	6.0
01-Jan-2012 - 31-Dec-2013	27,279	0.0%	1	0.0%	27,279	3.90%	46.0
01-Jan-2014 - 31-Dec-2015	1,060,202	0.2%	10	0.2%	106,020	4.32%	66.4
01-Jan-2016 - 31-Dec-2017	4,873,563	0.9%	41	0.9%	118,867	5.21%	84.5
01-Jan-2018 - 31-Dec-2019	465,757	0.1%	7	0.2%	66,537	4.61%	107.0
01-Jan-2020 - 31-Dec-2021	1,718,291	0.3%	20	0.4%	85,915	4.89%	133.0
01-Jan-2022 - 31-Dec-2023	2,540,417	0.5%	28	0.6%	90,729	4.91%	154.3
01-Jan-2024 - 31-Dec-2025	3,451,586	0.6%	30	0.7%	115,053	5.20%	180.9
01-Jan-2026 - 31-Dec-2027	7,847,010	1.5%	72	1.6%	108,986	5.19%	204.5
01-Jan-2028 - 31-Dec-2029	9,319,349	1.7%	83	1.8%	112,281	5.55%	230.9
01-Jan-2030 - 31-Dec-2031	18,406,813	3.4%	153	3.3%	120,306	5.39%	251.6
01-Jan-2032 - 31-Dec-2033	15,878,859	3.0%	129	2.8%	123,092	5.00%	272.4
01-Jan-2034 - 31-Dec-2035	6,335,253	1.2%	54	1.2%	117,319	5.57%	301.3
01-Jan-2036 - 31-Dec-2037	66,966,224	12.5%	533	11.6%	125,640	5.61%	324.4
01-Jan-2038 - 31-Dec-2039	87,327,156	16.3%	874	19.0%	99,917	6.09%	350.1
01-Jan-2040 - 31-Dec-2041	184,716,349	34.5%	1,630	35.5%	113,323	5.51%	372.0
01-Jan-2042 - 31-Dec-2043	96,607,866	18.0%	720	15.7%	134,178	5.00%	394.6
01-Jan-2044 - 31-Dec-2045	25,415,264	4.7%	179	3.9%	141,985	4.60%	413.6
01-Jan-2046 - 31-Dec-2047	2,264,648	0.4%	26	0.6%	87,102	4.02%	439.0
01-Jan-2048 - 31-Dec-2137	352,563	0.1%	5	0.1%	70,513	4.55%	473.6
Total	535,657,516	100.0%	4,598	100.0%	116,498	5.44%	349.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	5,412,780	1.0%	133	3.4%	40,698	4.63%	292.6
60% - 70%	3,009,135	0.6%	29	0.7%	103,763	4.61%	342.1
70% - 80%	8,410,763	1.6%	56	1.4%	150,192	4.65%	321.6
80% - 90%	14,875,677	2.8%	107	2.7%	139,025	4.79%	333.1
90% - 100%	35,527,959	6.6%	231	5.9%	153,801	4.94%	344.7
100% - 110%	125,442,220	23.4%	793	20.1%	158,187	5.19%	359.2
110% - 120%	252,046,123	47.1%	1,840	46.7%	136,982	5.58%	348.3
120% - 130%	90,932,859	17.0%	751	19.1%	121,082	5.84%	350.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	535,657,516	100.0%	3,940	100.0%	135,954	5.44%	349.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	74,955,433	14.0%	477	12.1%	157,139	5.36%	356.0
Bayern	63,716,885	11.9%	439	11.1%	145,141	5.37%	352.2
Berlin	43,085,528	8.0%	327	8.3%	131,760	5.57%	353.2
Brandenburg	22,084,543	4.1%	158	4.0%	139,776	5.28%	347.1
Bremen	2,631,127	0.5%	26	0.7%	101,197	5.41%	357.9
Hamburg	5,168,094	1.0%	36	0.9%	143,558	5.20%	345.9
Hessen	34,241,193	6.4%	217	5.5%	157,794	5.34%	357.8
Mecklenburg-Vorpommern	4,383,218	0.8%	30	0.8%	146,107	5.20%	332.1
Niedersachsen	30,697,822	5.7%	233	5.9%	131,750	5.30%	339.4
Nordrhein-Westfalen	77,074,207	14.4%	549	13.9%	140,390	5.35%	339.6
Rheinland-Pfalz	26,165,752	4.9%	176	4.5%	148,669	5.32%	346.7
Saarland	11,977,287	2.2%	90	2.3%	133,081	5.53%	348.9
Sachsen	94,183,566	17.6%	806	20.5%	116,853	5.71%	349.6
Sachsen-Anhalt	23,258,250	4.3%	212	5.4%	109,709	5.74%	350.8
Schleswig-Holstein	12,991,310	2.4%	97	2.5%	133,931	5.22%	354.6
Thüringen	9,043,300	1.7%	67	1.7%	134,975	5.24%	356.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	535,657,516	100.0%	3,940	100.0%	135,954	5.44%	349.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	215,083,693	40.2%	1,386	35.2%	155,183	97.7%	2.3%
Hochhaus/appartement	255,259,367	47.7%	2,189	55.6%	116,610	31.7%	68.3%
Mehrfamilienhaus	38,480,590	7.2%	197	5.0%	195,333	69.5%	30.5%
Zweifamilienhaus	26,067,182	4.9%	164	4.2%	158,946	98.2%	1.8%
Laden/wohnhaus	624,495	0.1%	3	0.1%	208,165	100.0%	0.0%
unspecified	142,189	0.0%	1	0.0%	142,189	0.0%	100.0%
Total	535,657,516	100.0%	3,940	100.0%	135,954	59.6%	40.4%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	87,640,620	16.4%	1,159	29.4%	75,617	5.60%	334.8
100,000 - 150,000	185,614,830	34.7%	1,494	37.9%	124,240	5.48%	349.3
150,000 - 200,000	128,072,077	23.9%	746	18.9%	171,678	5.42%	352.1
200,000 - 250,000	78,820,853	14.7%	355	9.0%	222,031	5.27%	360.0
250,000 - 300,000	35,968,462	6.7%	132	3.4%	272,488	5.32%	356.8
300,000 - 350,000	11,747,482	2.2%	36	0.9%	326,319	5.30%	357.5
350,000 - 400,000	2,948,933	0.6%	8	0.2%	368,617	5.37%	351.0
400,000 - 450,000	2,537,521	0.5%	6	0.2%	422,920	5.27%	354.0
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	344.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	69.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	186.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	697,721	0.1%	1	0.0%	697,721	4.65%	410.0
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%	-
Total	535,657,516	100.0%	3,940	100.0%	135,954	5.44%	349.5

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,600		
Number of loan parts	1,784		
	Weighted average	Minimum	Maximum
Loan size	122,524	2,893	697,721
Loan part size	109,887	2,893	697,721
Coupon	5.60%	3.52%	8.90%
Remaining maturity (months)	350.2	6	462
Remaining interest period (months)	88.9	1	208
Original interest period (months)	125.9	60	240
Seasoning (months)	37.5	28.1	63.9
Loan to Foreclosure Value	116.2%	1.7%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	134,879,158.31	73.8%	68.80%
Owner occupied	61,159,247.61	26.2%	31.20%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	159,459,924	81.3%	1,443	31.4%	110,506	5.61%	358.5
Interest Only With Life Insurance Redemption	14,388,548	7.3%	140	3.0%	102,775	5.60%	279.4
Interest Only With Building Savings Account Redempti	7,694,484	3.9%	62	1.3%	124,105	5.39%	289.4
Interest Only	14,495,450	7.4%	139	3.0%	104,284	5.65%	361.2
Total	196,038,406	100.0%	1,784	38.8%	109,887	5.60%	350.2

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	1,388,329	0.7%	19	1.1%	73,070	4.33%	326.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	370,522	0.2%	4	0.2%	92,631	4.06%	337.3
97 - 108	159,506	0.1%	2	0.1%	79,753	5.31%	351.2
109 - 125	179,349,133	91.5%	1,651	92.5%	108,631	5.65%	351.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,770,915	7.5%	108	6.1%	136,768	5.19%	332.0
Total	196,038,406	100.0%	1,784	100.0%	109,887	5.60%	350.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	5,275,556	2.7%	57	3.2%	92,554	4.18%	292.7
4.50% - 4.75%	7,978,443	4.1%	53	3.0%	150,537	4.68%	368.3
4.75% - 5.00%	16,341,512	8.3%	125	7.0%	130,732	4.88%	355.9
5.00% - 5.25%	21,210,311	10.8%	168	9.4%	126,252	5.16%	358.7
5.25% - 5.50%	31,002,549	15.8%	272	15.2%	113,980	5.38%	360.5
5.50% - 5.75%	38,834,939	19.8%	362	20.3%	107,279	5.61%	359.6
5.75% - 6.00%	29,703,956	15.2%	294	16.5%	101,034	5.88%	352.5
6.00% - 6.25%	22,371,360	11.4%	225	12.6%	99,428	6.13%	335.6
6.25% - 6.50%	12,868,516	6.6%	127	7.1%	101,327	6.34%	331.2
6.50% - 6.75%	5,026,892	2.6%	47	2.6%	106,955	6.61%	328.0
6.75% - 7.00%	2,491,836	1.3%	24	1.3%	103,826	6.86%	319.5
7.00% - 7.25%	1,874,047	1.0%	18	1.0%	104,114	7.08%	310.2
7.25% - 7.50%	694,425	0.4%	8	0.4%	86,803	7.40%	317.2
7.50% - >	364,064	0.2%	4	0.2%	91,016	7.68%	307.4
Total	196,038,406	100.0%	1,784	100.0%	109,887	5.60%	350.2

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	703,202	0.4%	11	0.6%	63,927	4.04%	294.5
01-Jul-2010 - 31-Dec-2010	357,887	0.2%	6	0.3%	59,648	3.64%	347.3
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	278,602	0.1%	1	0.1%	278,602	5.96%	360.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	94,812	0.0%	1	0.1%	94,812	4.55%	396.9
01-Jul-2013 - 31-Dec-2013	275,710	0.1%	3	0.2%	91,903	3.90%	316.9
01-Jan-2014 - 31-Dec-2014	955,530	0.5%	11	0.6%	86,866	5.19%	325.6
01-Jan-2015 - 31-Dec-2015	5,616,687	2.9%	58	3.3%	96,839	4.59%	298.5
01-Jan-2016 - 31-Dec-2016	78,375,735	40.0%	743	41.6%	105,486	5.58%	352.8
01-Jan-2017 - 31-Dec-2017	94,609,325	48.3%	842	47.2%	112,363	5.78%	354.6
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	14,770,915	7.5%	108	6.1%	136,768	5.19%	332.0
Total	196,038,406	100.0%	1,784	100.0%	109,887	5.60%	350.2

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	2,893	0.0%	1	0.1%	2,893	4.02%	6.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	788,221	0.4%	6	0.3%	131,370	4.34%	67.1
01-Jan-2016 - 31-Dec-2017	505,815	0.3%	7	0.4%	72,259	5.03%	81.2
01-Jan-2018 - 31-Dec-2019	134,375	0.1%	2	0.1%	67,187	4.60%	108.2
01-Jan-2020 - 31-Dec-2021	392,876	0.2%	7	0.4%	56,125	4.97%	131.3
01-Jan-2022 - 31-Dec-2023	680,359	0.3%	9	0.5%	75,595	5.03%	152.9
01-Jan-2024 - 31-Dec-2025	491,342	0.3%	5	0.3%	98,268	4.53%	179.4
01-Jan-2026 - 31-Dec-2027	1,894,401	1.0%	20	1.1%	94,720	5.21%	204.1
01-Jan-2028 - 31-Dec-2029	4,047,147	2.1%	40	2.2%	101,179	5.83%	231.7
01-Jan-2030 - 31-Dec-2031	6,462,614	3.3%	56	3.1%	115,404	5.50%	249.4
01-Jan-2032 - 31-Dec-2033	4,774,485	2.4%	41	2.3%	116,451	5.01%	272.5
01-Jan-2034 - 31-Dec-2035	1,712,090	0.9%	19	1.1%	90,110	5.97%	302.1
01-Jan-2036 - 31-Dec-2037	19,932,125	10.2%	175	9.8%	113,898	5.99%	325.3
01-Jan-2038 - 31-Dec-2039	48,241,097	24.6%	495	27.7%	97,457	6.07%	350.0
01-Jan-2040 - 31-Dec-2041	75,005,038	38.3%	669	37.5%	112,115	5.55%	370.9
01-Jan-2042 - 31-Dec-2043	23,185,448	11.8%	176	9.9%	131,736	5.04%	393.4
01-Jan-2044 - 31-Dec-2045	7,238,538	3.7%	48	2.7%	150,803	4.60%	412.8
01-Jan-2046 - 31-Dec-2047	440,481	0.2%	6	0.3%	73,413	3.98%	436.9
01-Jan-2048 - 31-Dec-2137	109,061	0.1%	2	0.1%	54,531	3.60%	457.5
Total	196,038,406	100.0%	1,784	100.0%	109,887	5.60%	350.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,659,868	0.8%	34	2.1%	48,820	4.40%	279.5
60% - 70%	1,117,187	0.6%	11	0.7%	101,562	4.23%	367.8
70% - 80%	1,831,256	0.9%	10	0.6%	183,126	4.52%	238.0
80% - 90%	2,800,925	1.4%	23	1.4%	121,779	4.79%	308.9
90% - 100%	6,770,529	3.5%	51	3.2%	132,755	4.86%	343.7
100% - 110%	18,013,873	9.2%	120	7.5%	150,116	5.33%	341.3
110% - 120%	93,230,126	47.6%	763	47.7%	122,189	5.61%	352.8
120% - 130%	70,614,642	36.0%	588	36.8%	120,093	5.84%	355.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	196,038,406	100.0%	1,600	100.0%	122,524	5.60%	350.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	43,085,528	22.0%	327	8.3%	131,760	5.57%	353.2
Brandenburg	22,084,543	11.3%	158	4.0%	139,776	5.28%	347.1
Mecklenburg-Vorpommern	4,383,218	2.2%	30	0.8%	146,107	5.20%	332.1
Sachsen	94,183,566	48.0%	806	20.5%	116,853	5.71%	349.6
Sachsen-Anhalt	23,258,250	11.9%	212	5.4%	109,709	5.74%	350.8
Thüringen	9,043,300	4.6%	67	1.7%	134,975	5.24%	356.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	196,038,406	100.0%	1,600	40.6%	122,524	5.60%	350.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	47,454,848	24.2%	315	8.0%	150,650	96.83%	3.17%
Hochhaus/appartement	140,069,187	71.4%	1,239	31.4%	113,050	6.86%	93.14%
Mehrfamilienhaus	5,169,479	2.6%	28	0.7%	184,624	46.43%	53.57%
Zweifamilienhaus	2,721,757	1.4%	15	0.4%	181,450	93.33%	6.67%
Ladenwohnhäuser	480,945	0.2%	2	0.1%	240,473	100.00%	0.00%
unspecified	142,189	0.1%	1	0.0%	142,189	0.00%	100.00%
Total	196,038,406	100.0%	1,600	40.6%	122,524	26.19%	73.81%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	47,954,451	24.5%	599	15.2%	80,058	5.73%	338.9
100,000 - 150,000	81,794,298	41.7%	670	17.0%	122,081	5.66%	352.0
150,000 - 200,000	36,903,765	18.8%	218	5.5%	169,283	5.53%	354.0
200,000 - 250,000	14,737,565	7.5%	66	1.7%	223,296	5.28%	365.4
250,000 - 300,000	7,831,059	4.0%	29	0.7%	270,037	5.42%	366.0
300,000 - 350,000	3,595,894	1.8%	11	0.3%	326,899	5.45%	373.3
350,000 - 400,000	752,772	0.4%	2	0.1%	376,386	5.79%	292.0
400,000 - 450,000	1,259,590	0.6%	3	0.1%	419,863	5.45%	324.4
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%	69.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	697,721	0.4%	1	0.0%	697,721	4.65%	410.0
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%	-
Total	196,038,406	100.0%	1,600	40.6%	122,524	5.60%	350.2