

**E-MAC DE 2007-I Investor Report August 2010**

**Cashflow analysis for the period**

Total interest received	6,576,572	
Interest received on transaction accounts	11,232	
Net Post Foreclosure Proceeds	-	
Liquidity available	15,952,543	
Reserve account available	12,968,130	
Receivables under hedging arrangements	-	
<b>Total funds available</b>		<b>35,508,477</b>
Company management expenses	-	
MPT fee	159,525	
Administration fee	9,970	
Third party fees	19,635	
Liquidity Facility fee	4,902	
Payments under hedging arrangements	4,544,085	
Interest on the Notes	1,868,834	
PDL Repayment	824,417	
Redemption on Class F Notes	-	
Deferred Purchase Price Instalment	-	
<b>Total funds distributed</b>		<b>7,431,368</b>
<b>Available after distribution of funds</b>		<b>28,077,109</b>
Undrawn Liquidity Facility	15,952,543	
Reserve account funding	12,124,566	
<b>Available liquidity</b>		<b>28,077,109</b>
Net cashflow		-

**Collateral**

Starting current balance 1st May 2010	531,751,444.02	
To be disbursed per 1 May 2010	-	
Starting principal balance 1 May 2010	531,751,444.02	
Unused amount	-	
Principal (p)repayments	(3,049,094.05)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(824,417.37)	
<b>Ending principal balance</b>		<b>527,877,933</b>
Balance Reset Participation	-	
<b>Total balance E-MAC DE 2007-I</b>		<b>527,877,933</b>

**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	-	824,417	824,417	-
<b>Total</b>	-	<b>824,417</b>	<b>824,417</b>	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	1.95%	1.92%	1.13%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	453,093,536	85.8%	3380	86.5%
1 - 30	62,169	13,058,389	2.5%	92	2.4%
31 - 60	60,382	5,617,012	1.1%	41	1.0%
61 - 90	89,343	5,560,301	1.1%	38	1.0%
91 - 120	76,119	3,627,870	0.7%	26	0.7%
121-150	138,816	4,735,463	0.9%	34	0.9%
> 151	3,270,418	42,185,362	8.0%	296	7.6%
<b>Total</b>	<b>3,697,247</b>	<b>527,877,933</b>	<b>100.0%</b>	<b>3,907</b>	<b>100.0%</b>

	Last period	This period	Recoveries	Total
Aggregate principal losses	848,895	824,417	-	2,352,264

**Characteristics**

Amounts to be disbursed -

Number of loans 3,907  
 Number of loans parts 4,560

	Weighted average	Minimum	Maximum
Loan size	135,111	2,651	693,848
Loan part size	115,763	2,651	693,848
Coupon	5.44%	0.00%	8.90%
Remaining maturity (months)	343.5	6	505
Remaining interest period (months)	89.8	1	203
Original interest period (months)	132.6	60	240
Seasoning (months)	43.4	28.6	69.9
Loan to Lending Value	111.0%	3.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	183,040,939.03	40.4%	34.67%
Owner occupied	344,836,993.57	59.6%	65.33%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	383,740,125	72.7%	3,397	74.5%	112,964	5.44%	355.7
Interest Only With Life Insurance Redemption	42,447,793	8.0%	349	7.7%	121,627	5.46%	282.8
Interest Only With Building Savings Account Redempti	40,504,149	7.7%	308	6.8%	131,507	5.38%	264.6
Interest Only	61,185,865	11.6%	506	11.1%	120,921	5.50%	361.5
<b>Total</b>	<b>527,877,933</b>	<b>100.0%</b>	<b>4,560</b>	<b>100.0%</b>	<b>115,763</b>	<b>5.44%</b>	<b>343.5</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	2,117,889	0.4%	28	0.6%	75,639	4.55%	292.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,290,862	0.2%	16	0.4%	80,679	4.02%	380.5
97 - 108	598,912	0.1%	6	0.1%	99,819	4.75%	382.1
109 - 125	441,008,535	83.5%	3,907	85.7%	112,877	5.50%	345.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	82,861,735	15.7%	603	13.2%	137,416	5.19%	332.1
<b>Total</b>	<b>527,877,933</b>	<b>100.0%</b>	<b>4,560</b>	<b>100.0%</b>	<b>115,763</b>	<b>5.44%</b>	<b>343.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	13,140,805	2.5%	141	3.1%	93,197	4.19%	315.8
4.50% - 4.75%	36,653,532	6.9%	258	5.7%	142,068	4.67%	355.2
4.75% - 5.00%	70,952,866	13.4%	522	11.4%	135,925	4.88%	350.8
5.00% - 5.25%	74,574,980	14.1%	576	12.6%	129,470	5.14%	346.9
5.25% - 5.50%	99,625,284	18.9%	844	18.5%	118,039	5.38%	351.0
5.50% - 5.75%	94,399,570	17.9%	849	18.6%	111,189	5.62%	345.5
5.75% - 6.00%	58,731,643	11.1%	593	13.0%	99,042	5.88%	339.5
6.00% - 6.25%	38,992,777	7.4%	389	8.5%	100,239	6.13%	326.2
6.25% - 6.50%	21,951,663	4.2%	205	4.5%	107,081	6.35%	326.9
6.50% - 6.75%	10,272,440	1.9%	93	2.0%	110,456	6.61%	324.2
6.75% - 7.00%	4,187,897	0.8%	43	0.9%	97,393	6.85%	311.6
7.00% - 7.25%	2,543,611	0.5%	24	0.5%	105,984	7.09%	307.4
7.25% - 7.50%	1,365,438	0.3%	14	0.3%	97,531	7.37%	310.8
7.50% - >	485,428	0.1%	9	0.2%	53,936	7.86%	293.2
<b>Total</b>	<b>527,877,933</b>	<b>100.0%</b>	<b>4,560</b>	<b>100.0%</b>	<b>115,763</b>	<b>5.44%</b>	<b>343.5</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	948,054	0.2%	14	0.3%	67,718	3.83%	272.6
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%	201.0
01-Jan-2012 - 30-Jun-2012	408,353	0.1%	3	0.1%	136,118	5.80%	340.5
01-Jul-2012 - 31-Dec-2012	46,798	0.0%	1	0.0%	46,798	6.51%	232.0
01-Jan-2013 - 30-Jun-2013	138,247	0.0%	3	0.1%	46,082	4.41%	292.7
01-Jul-2013 - 31-Dec-2013	1,152,616	0.2%	13	0.3%	88,663	3.97%	391.0
01-Jan-2014 - 31-Dec-2014	1,961,141	0.4%	18	0.4%	108,952	5.12%	341.4
01-Jan-2015 - 31-Dec-2015	16,772,165	3.2%	164	3.6%	102,269	4.55%	316.8
01-Jan-2016 - 31-Dec-2016	185,698,221	35.2%	1,658	36.4%	112,001	5.43%	346.9
01-Jan-2017 - 31-Dec-2017	237,751,017	45.0%	2,081	45.6%	114,248	5.63%	346.9
01-Jan-2018 - 31-Dec-2018	19,587	0.0%	1	0.0%	19,587	8.01%	303.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	82,861,735	15.7%	603	13.2%	137,416	5.19%	332.1
<b>Total</b>	<b>527,877,933</b>	<b>100.0%</b>	<b>4,560</b>	<b>100.0%</b>	<b>115,763</b>	<b>5.44%</b>	<b>343.5</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	32,723	0.0%	1	0.0%	32,723	3.83%	6.0
01-Jan-2012 - 31-Dec-2013	23,895	0.0%	1	0.0%	23,895	3.90%	40.0
01-Jan-2014 - 31-Dec-2015	967,053	0.2%	9	0.2%	107,450	4.31%	60.9
01-Jan-2016 - 31-Dec-2017	4,844,236	0.9%	40	0.9%	121,106	5.22%	78.5
01-Jan-2018 - 31-Dec-2019	504,842	0.1%	8	0.2%	63,105	4.59%	101.5
01-Jan-2020 - 31-Dec-2021	1,690,977	0.3%	20	0.4%	84,549	4.90%	127.1
01-Jan-2022 - 31-Dec-2023	2,433,116	0.5%	28	0.6%	86,897	4.94%	147.8
01-Jan-2024 - 31-Dec-2025	3,350,544	0.6%	29	0.6%	115,536	5.23%	175.1
01-Jan-2026 - 31-Dec-2027	7,715,486	1.5%	71	1.6%	108,669	5.20%	198.6
01-Jan-2028 - 31-Dec-2029	9,317,103	1.8%	83	1.8%	112,254	5.58%	224.8
01-Jan-2030 - 31-Dec-2031	18,133,454	3.4%	153	3.4%	118,519	5.39%	245.6
01-Jan-2032 - 31-Dec-2033	15,261,179	2.9%	125	2.7%	122,089	5.00%	266.5
01-Jan-2034 - 31-Dec-2035	6,298,037	1.2%	54	1.2%	116,630	5.57%	295.4
01-Jan-2036 - 31-Dec-2037	66,262,938	12.6%	530	11.6%	125,024	5.62%	318.4
01-Jan-2038 - 31-Dec-2039	86,153,792	16.3%	866	19.0%	99,485	6.09%	344.1
01-Jan-2040 - 31-Dec-2041	182,467,223	34.6%	1,621	35.5%	112,565	5.51%	366.0
01-Jan-2042 - 31-Dec-2043	96,023,567	18.2%	721	15.8%	133,181	5.00%	388.5
01-Jan-2044 - 31-Dec-2045	23,874,387	4.5%	170	3.7%	140,438	4.62%	407.3
01-Jan-2046 - 31-Dec-2047	2,250,072	0.4%	26	0.6%	86,541	4.03%	433.0
01-Jan-2048 - 31-Dec-2137	273,307	0.1%	4	0.1%	68,327	4.83%	472.1
<b>Total</b>	<b>527,877,933</b>	<b>100.0%</b>	<b>4,560</b>	<b>100.0%</b>	<b>115,763</b>	<b>5.44%</b>	<b>343.5</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%	5,248,687	1.0%	130	3.3%	40,375	4.70%	287.9
60% - 70%	3,943,417	0.7%	33	0.8%	119,497	4.60%	320.4
70% - 80%	9,585,779	1.8%	68	1.7%	140,967	4.73%	321.8
80% - 90%	14,848,912	2.8%	109	2.8%	136,229	4.84%	331.1
90% - 100%	36,385,891	6.9%	243	6.2%	149,736	4.97%	333.3
100% - 110%	126,549,948	24.0%	806	20.6%	157,010	5.21%	352.8
110% - 120%	244,842,541	46.4%	1,801	46.1%	135,948	5.59%	343.1
120% - 130%	86,472,758	16.4%	717	18.4%	120,604	5.84%	344.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>527,877,933</b>	<b>100.0%</b>	<b>3,907</b>	<b>100.0%</b>	<b>135,111</b>	<b>5.44%</b>	<b>343.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	73,733,943	14.0%	473	12.1%	155,886	5.37%	349.6
Bayern	61,987,314	11.7%	432	11.1%	143,489	5.38%	345.9
Berlin	42,637,070	8.1%	325	8.3%	131,191	5.58%	347.2
Brandenburg	21,732,838	4.1%	156	4.0%	139,313	5.28%	341.1
Bremen	2,616,157	0.5%	26	0.7%	100,621	5.41%	351.9
Hamburg	5,112,312	1.0%	36	0.9%	142,009	5.20%	340.2
Hessen	32,896,984	6.2%	211	5.4%	155,910	5.33%	351.6
Mecklenburg-Vorpommern	4,342,471	0.8%	30	0.8%	144,749	5.20%	326.3
Niedersachsen	30,367,470	5.8%	231	5.9%	131,461	5.30%	333.3
Nordrhein-Westfalen	76,534,221	14.5%	548	14.0%	139,661	5.35%	333.9
Rheinland-Pfalz	26,020,938	4.9%	176	4.5%	147,846	5.32%	340.8
Saarland	11,931,187	2.3%	90	2.3%	132,569	5.53%	342.9
Sachsen	93,171,059	17.7%	801	20.5%	116,318	5.71%	344.0
Sachsen-Anhalt	23,098,023	4.4%	211	5.4%	109,469	5.74%	345.1
Schleswig-Holstein	12,788,614	2.4%	95	2.4%	134,617	5.23%	349.5
Thüringen	8,907,330	1.7%	66	1.7%	134,960	5.25%	351.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>527,877,933</b>	<b>100.0%</b>	<b>3,907</b>	<b>100.0%</b>	<b>135,111</b>	<b>5.44%</b>	<b>343.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	212,003,738	40.2%	1,375	35.2%	154,185	97.7%	2.3%
Hochhaus/appartement	250,874,787	47.5%	2,167	55.5%	115,771	31.6%	68.4%
Mehrfamilienhaus	38,297,672	7.3%	197	5.0%	194,404	69.5%	30.5%
Zweifamilienhaus	25,941,946	4.9%	164	4.2%	158,183	98.2%	1.8%
Laden/wohnhaus	618,433	0.1%	3	0.1%	206,144	100.0%	0.0%
unspecified	141,356	0.0%	1	0.0%	141,356	0.0%	100.0%
<b>Total</b>	<b>527,877,933</b>	<b>100.0%</b>	<b>3,907</b>	<b>100.0%</b>	<b>135,111</b>	<b>59.6%</b>	<b>40.4%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	88,276,790	16.7%	1,167	29.9%	75,644	5.62%	328.9
100,000 - 150,000	184,480,874	34.9%	1,487	38.1%	124,062	5.49%	343.7
150,000 - 200,000	124,484,109	23.6%	726	18.6%	171,466	5.42%	346.2
200,000 - 250,000	77,477,361	14.7%	349	8.9%	221,998	5.27%	354.4
250,000 - 300,000	34,650,835	6.6%	127	3.3%	272,841	5.33%	349.1
300,000 - 350,000	11,091,639	2.1%	34	0.9%	326,225	5.31%	351.9
350,000 - 400,000	2,589,614	0.5%	7	0.2%	369,945	5.54%	336.3
400,000 - 450,000	2,523,846	0.5%	6	0.2%	420,641	5.27%	348.2
450,000 - 500,000	497,725	0.1%	1	0.0%	497,725	6.43%	338.0
500,000 - 550,000	511,292	0.1%	1	0.0%	511,292	4.34%	63.0
550,000 - 600,000	600,000	0.1%	1	0.0%	600,000	5.24%	180.0
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	693,848	0.1%	1	0.0%	693,848	4.65%	404.0
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%	-
<b>Total</b>	<b>527,877,933</b>	<b>100.0%</b>	<b>3,907</b>	<b>100.0%</b>	<b>135,111</b>	<b>5.44%</b>	<b>343.5</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,589		
Number of loan parts	1,773		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	122,019	19,346	693,848
Loan part size	109,356	9,769	693,848
Coupon	5.61%	3.52%	8.90%
Remaining maturity (months)	344.4	51	456
Remaining interest period (months)	83.1	1	202
Original interest period (months)	125.9	60	240
Seasoning (months)	43.5	34.1	69.9
Loan to Foreclosure Value	115.6%	8.3%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	133,472,992.89	73.9%	68.84%
Owner occupied	60,415,798.72	26.1%	31.16%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	157,495,441	81.2%	1,434	31.4%	109,829	5.61%	352.7
Interest Only With Life Insurance Redemption	14,249,263	7.3%	139	3.0%	102,513	5.62%	274.5
Interest Only With Building Savings Account Redempti	7,655,938	3.9%	61	1.3%	125,507	5.40%	283.8
Interest Only	14,488,150	7.5%	139	3.0%	104,231	5.65%	355.2
<b>Total</b>	<b>193,888,792</b>	<b>100.0%</b>	<b>1,773</b>	<b>38.9%</b>	<b>109,356</b>	<b>5.61%</b>	<b>344.4</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	1,051,233	0.5%	13	0.7%	80,864	4.72%	341.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	362,456	0.2%	4	0.2%	90,614	4.07%	329.4
97 - 108	158,837	0.1%	2	0.1%	79,418	5.32%	345.2
109 - 125	177,748,260	91.7%	1,647	92.9%	107,922	5.65%	345.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	14,568,007	7.5%	107	6.0%	136,150	5.20%	326.6
<b>Total</b>	<b>193,888,792</b>	<b>100.0%</b>	<b>1,773</b>	<b>100.0%</b>	<b>109,356</b>	<b>5.61%</b>	<b>344.4</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	4,610,751	2.4%	48	2.7%	96,057	4.20%	289.2
4.50% - 4.75%	7,981,327	4.1%	54	3.0%	147,802	4.68%	362.9
4.75% - 5.00%	16,277,445	8.4%	126	7.1%	129,186	4.88%	349.6
5.00% - 5.25%	21,035,324	10.8%	167	9.4%	125,960	5.16%	352.9
5.25% - 5.50%	30,842,261	15.9%	272	15.3%	113,391	5.38%	354.5
5.50% - 5.75%	38,332,441	19.8%	360	20.3%	106,479	5.61%	353.6
5.75% - 6.00%	29,612,577	15.3%	295	16.6%	100,382	5.88%	346.3
6.00% - 6.25%	22,250,805	11.5%	225	12.7%	98,892	6.13%	329.7
6.25% - 6.50%	12,672,900	6.5%	126	7.1%	100,579	6.34%	325.1
6.50% - 6.75%	4,999,512	2.6%	47	2.7%	106,373	6.61%	322.0
6.75% - 7.00%	2,354,523	1.2%	23	1.3%	102,371	6.85%	313.2
7.00% - 7.25%	1,864,872	1.0%	18	1.0%	103,604	7.08%	304.2
7.25% - 7.50%	690,878	0.4%	8	0.5%	86,360	7.40%	311.2
7.50% - >	363,175	0.2%	4	0.2%	90,794	7.68%	301.4
<b>Total</b>	<b>193,888,792</b>	<b>100.0%</b>	<b>1,773</b>	<b>100.0%</b>	<b>109,356</b>	<b>5.61%</b>	<b>344.4</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	426,556	0.2%	7	0.4%	60,937	4.05%	322.6
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	276,921	0.1%	1	0.1%	276,921	5.96%	354.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	94,188	0.0%	1	0.1%	94,188	4.55%	390.9
01-Jul-2013 - 31-Dec-2013	268,268	0.1%	3	0.2%	89,423	3.90%	307.8
01-Jan-2014 - 31-Dec-2014	947,738	0.5%	11	0.6%	86,158	5.19%	320.9
01-Jan-2015 - 31-Dec-2015	5,862,943	3.0%	62	3.5%	94,564	4.60%	295.7
01-Jan-2016 - 31-Dec-2016	77,894,150	40.2%	743	41.9%	104,837	5.58%	346.8
01-Jan-2017 - 31-Dec-2017	93,550,021	48.2%	838	47.3%	111,635	5.77%	348.6
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	14,568,007	7.5%	107	6.0%	136,150	5.20%	326.6
<b>Total</b>	<b>193,888,792</b>	<b>100.0%</b>	<b>1,773</b>	<b>100.0%</b>	<b>109,356</b>	<b>5.61%</b>	<b>344.4</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	702,421	0.4%	5	0.3%	140,484	4.33%	61.9
01-Jan-2016 - 31-Dec-2017	500,012	0.3%	7	0.4%	71,430	5.04%	75.2
01-Jan-2018 - 31-Dec-2019	130,843	0.1%	2	0.1%	65,421	4.62%	102.3
01-Jan-2020 - 31-Dec-2021	382,397	0.2%	7	0.4%	54,628	4.98%	125.4
01-Jan-2022 - 31-Dec-2023	668,243	0.3%	9	0.5%	74,249	5.02%	146.9
01-Jan-2024 - 31-Dec-2025	418,002	0.2%	4	0.2%	104,501	4.61%	175.0
01-Jan-2026 - 31-Dec-2027	1,839,230	0.9%	19	1.1%	96,802	5.21%	198.1
01-Jan-2028 - 31-Dec-2029	4,007,387	2.1%	40	2.3%	100,185	5.87%	225.7
01-Jan-2030 - 31-Dec-2031	6,492,276	3.3%	57	3.2%	113,900	5.49%	243.4
01-Jan-2032 - 31-Dec-2033	4,488,777	2.3%	38	2.1%	118,126	5.06%	266.6
01-Jan-2034 - 31-Dec-2035	1,702,726	0.9%	19	1.1%	89,617	5.97%	296.1
01-Jan-2036 - 31-Dec-2037	19,721,864	10.2%	174	9.8%	113,344	5.98%	319.3
01-Jan-2038 - 31-Dec-2039	47,872,108	24.7%	494	27.9%	96,907	6.07%	344.0
01-Jan-2040 - 31-Dec-2041	74,306,911	38.3%	667	37.6%	111,405	5.55%	364.9
01-Jan-2042 - 31-Dec-2043	23,163,658	11.9%	178	10.0%	130,133	5.04%	387.5
01-Jan-2044 - 31-Dec-2045	6,945,740	3.6%	45	2.5%	154,350	4.62%	406.3
01-Jan-2046 - 31-Dec-2047	437,808	0.2%	6	0.3%	72,968	3.98%	430.9
01-Jan-2048 - 31-Dec-2137	108,389	0.1%	2	0.1%	54,195	3.60%	451.5
<b>Total</b>	<b>193,888,792</b>	<b>100.0%</b>	<b>1,773</b>	<b>100.0%</b>	<b>109,356</b>	<b>5.61%</b>	<b>344.4</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%	1,507,880	0.8%	31	2.0%	48,641	4.50%	270.6
60% - 70%	1,418,128	0.7%	10	0.6%	141,813	4.28%	339.4
70% - 80%	1,829,555	0.9%	12	0.8%	152,463	4.66%	223.3
80% - 90%	2,711,018	1.4%	23	1.4%	117,870	4.83%	327.8
90% - 100%	6,948,099	3.6%	54	3.4%	128,668	4.91%	331.6
100% - 110%	20,430,022	10.5%	140	8.8%	145,929	5.32%	335.3
110% - 120%	91,761,731	47.3%	758	47.7%	121,058	5.64%	347.6
120% - 130%	67,282,358	34.7%	561	35.3%	119,933	5.83%	349.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>193,888,792</b>	<b>100.0%</b>	<b>1,589</b>	<b>100.0%</b>	<b>122,019</b>	<b>5.61%</b>	<b>344.4</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	42,637,070	22.0%	325	8.3%	131,191	5.58%	347.2
Brandenburg	21,732,838	11.2%	156	4.0%	139,313	5.28%	341.1
Mecklenburg-Vorpommern	4,342,471	2.2%	30	0.8%	144,749	5.20%	326.3
Sachsen	93,171,059	48.1%	801	20.5%	116,318	5.71%	344.0
Sachsen-Anhalt	23,098,023	11.9%	211	5.4%	109,469	5.74%	345.1
Thüringen	8,907,330	4.6%	66	1.7%	134,960	5.25%	351.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>193,888,792</b>	<b>100.0%</b>	<b>1,589</b>	<b>40.7%</b>	<b>122,019</b>	<b>5.61%</b>	<b>344.4</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	46,907,557	24.2%	312	8.0%	150,345	96.79%	3.21%
Hochhaus/appartement	138,527,466	71.4%	1,231	31.5%	112,532	6.82%	93.18%
Mehrfamilienhaus	5,132,885	2.6%	28	0.7%	183,317	46.43%	53.57%
Zweifamilienhaus	2,703,689	1.4%	15	0.4%	180,246	93.33%	6.67%
Ladenwohnhäuser	475,839	0.2%	2	0.1%	237,919	100.00%	0.00%
unspecified	141,356	0.1%	1	0.0%	141,356	0.00%	100.00%
<b>Total</b>	<b>193,888,792</b>	<b>100.0%</b>	<b>1,589</b>	<b>40.7%</b>	<b>122,019</b>	<b>26.12%</b>	<b>73.88%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	48,644,177	25.1%	606	15.5%	80,271	5.74%	334.3
100,000 - 150,000	80,701,003	41.6%	661	16.9%	122,089	5.66%	346.2
150,000 - 200,000	35,910,698	18.5%	212	5.4%	169,390	5.53%	347.2
200,000 - 250,000	14,543,276	7.5%	65	1.7%	223,743	5.30%	360.4
250,000 - 300,000	7,300,142	3.8%	27	0.7%	270,376	5.40%	359.8
300,000 - 350,000	3,586,099	1.8%	11	0.3%	326,009	5.45%	367.3
350,000 - 400,000	748,386	0.4%	2	0.1%	374,193	5.79%	286.2
400,000 - 450,000	1,249,871	0.6%	3	0.1%	416,624	5.46%	318.6
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%	63.0
550,000 - 600,000	-	0.0%	-	0.0%	-	0.00%	-
600,000 - 650,000	-	0.0%	-	0.0%	-	0.00%	-
650,000 - 700,000	693,848	0.4%	1	0.0%	693,848	4.65%	404.0
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%	-
<b>Total</b>	<b>193,888,792</b>	<b>100.0%</b>	<b>1,589</b>	<b>40.7%</b>	<b>122,019</b>	<b>5.61%</b>	<b>344.4</b>