

E-MAC DE 2006-I Investor Report August 2006

Cashflow analysis for the period

| | | |
|---|------------|------------|
| Total interest received | 4,520,367 | |
| Interest received on transaction accounts | 354,591 | |
| Liquidity available | 15,000,000 | |
| Reserve account available | 2,500,000 | |
| Notional adjustment payments received | - | |
| Total funds available | | 22,374,959 |
| Company management expenses | 8,265 | |
| MPT fee | 83,177 | |
| Administration fee | 5,199 | |
| Third party fees | 1,018 | |
| Liquidity Facility fee | 2,050 | |
| Payments under hedging arrangements | 408,583 | |
| Interest on the Notes | 2,876,514 | |
| Deferred Purchase Price Instalment | - | |
| Total funds distributed | | 3,384,806 |
| Available after distribution of funds | | 18,990,153 |
| Undrawn Liquidity Facility | 15,000,000 | |
| Reserve account funding | 3,990,153 | |
| Available liquidity | | 18,990,153 |
| Net cashflow | | - |

Collateral

| | | |
|---|----------------|----------------|
| Starting current balance 1st May 2006 | 383,894,682.66 | |
| To be disbursed per 1st May 2006 | 1,016,457.19 | |
| Starting principal balance 1st May 2006 | 384,911,139.85 | |
| Principal redemptions and repayments | (1,018,325.56) | |
| Further Advances bought | 748,527.68 | |
| Losses for the period | - | |
| Ending principal balance | | 384,641,341.97 |
| Balance Reset Participation | | - |
| Total balance E-MAC DE 2006-I | | 384,641,341.97 |

Performance

| | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | - | 0.00% | 0.00% |

| Delinquent payments | Delinquent amount | Principal | As percentage of total | Number of loans | As percentage of total |
|---------------------|-------------------|-------------|------------------------|-----------------|------------------------|
| Current | - | 367,758,648 | 95.6% | 2,715 | 96.1% |
| 1 - 30 | 61,487 | 13,966,844 | 3.6% | 92 | 3.3% |
| 31 - 60 | 26,494 | 2,656,480 | 0.7% | 16 | 0.6% |
| 61 - 90 | 3,526 | 259,370 | 0.1% | 2 | 0.1% |
| 91 - 120 | - | - | 0.0% | - | 0.0% |
| > 120 | - | - | 0.0% | - | 0.0% |
| Total | 91,507 | 384,641,342 | 100% | 2,825 | 100% |

| | Last period | This period | Total |
|----------------------------|-------------|-------------|-------|
| Aggregate principal losses | - | - | - |

Characteristics

| | | | |
|------------------------------------|--------------------|---------------------------------|---------|
| Amounts to be disbursed | 519,788.19 | | |
| Number of borrowers | 2,825 | | |
| Number of loan parts | 3,702 | | |
| | (Weighted) average | Minimum | Maximum |
| Loan size borrower | 136,156 | 36,300 | 580,000 |
| Loan part size | 103,901 | 100 | 580,000 |
| Coupon | 4.80% | 3.13% | 6.04% |
| Remaining maturity (months) | 398.7 | 49 | 1,193 |
| Remaining interest period (months) | 109.3 | 45 | 175 |
| Original interest period (months) | 119.5 | 60 | 180 |
| Seasoning (months) | 10.5 | 3.2 | 27.6 |
| Loan to Foreclosure Value | 113.2% | 23.2% | 120.0% |
| | Value | As Percentage (of no. of loans) | |
| Investment properties | 133,557,229 | 43.1% | |
| Owner occupied | 251,084,113 | 56.9% | |

Summary - Total Portfolio

| Redemption type | Value | As percentage of total | Number of loan parts | As percentage of total | Average loan part size | WAC | WAM |
|--|--------------------|------------------------|----------------------|------------------------|------------------------|--------------|--------------|
| Annuity | 267,850,235 | 69.6% | 2,589 | 69.9% | 103,457 | 4.79% | 411.4 |
| Interest Only With Life Insurance Redemption | 18,247,864 | 4.7% | 156 | 4.2% | 116,973 | 4.82% | 343.0 |
| Interest Only With Building Savings Acc.Redemption | 26,674,471 | 6.9% | 205 | 5.5% | 130,119 | 4.72% | 239.8 |
| Interest Only | 71,868,771 | 18.7% | 752 | 20.3% | 95,570 | 4.87% | 424.7 |
| Total | 384,641,342 | 100.0% | 3,702 | 100.0% | 103,901 | 4.80% | 398.7 |

| Interest term | Value | As percentage of total | Number of loan parts | As percentage of total | Average loan part size | WAC | WAM |
|---------------|--------------------|------------------------|----------------------|------------------------|------------------------|--------------|--------------|
| 49 - 60 | 2,843,134 | 0.7% | 27 | 0.7% | 105,301 | 4.24% | 375.3 |
| 97 - 108 | 1,851,075 | 0.5% | 19 | 0.5% | 97,425 | 4.74% | 402.6 |
| 109 - 125 | 379,737,660 | 98.7% | 3,655 | 98.7% | 103,895 | 4.81% | 396.3 |
| 132 - > | 209,473 | 0.1% | 1 | 0.0% | 209,473 | 5.20% | 417.0 |
| Total | 384,641,342 | 100.0% | 3,702 | 100.0% | 103,901 | 4.80% | 396.2 |

| Mortgage coupons | Value | As percentage of total | Number of loan parts | As percentage of total | Average loan part size | WAC | WAM |
|------------------|--------------------|------------------------|----------------------|------------------------|------------------------|--------------|--------------|
| 0% - 4.50% | 86,628,698 | 22.5% | 659 | 17.8% | 131,455 | 4.28% | 413.2 |
| 4.50% - 4.75% | 83,188,629 | 21.6% | 721 | 19.5% | 115,380 | 4.64% | 394.4 |
| 4.75% - 5.00% | 85,534,609 | 22.2% | 841 | 22.7% | 101,706 | 4.88% | 395.9 |
| 5.00% - 5.25% | 85,193,219 | 22.1% | 964 | 26.0% | 88,375 | 5.12% | 386.2 |
| 5.25% - 5.50% | 38,236,139 | 9.9% | 441 | 11.9% | 86,703 | 5.36% | 386.6 |
| 5.50% - 5.75% | 4,883,163 | 1.3% | 63 | 1.7% | 77,511 | 5.58% | 383.7 |
| 5.75% - 6.00% | 871,790 | 0.2% | 12 | 0.3% | 72,649 | 5.81% | 364.3 |
| 6.00% - 6.25% | 105,096 | 0.0% | 1 | 0.0% | 105,096 | 6.04% | 365.0 |
| 6.25% - 6.50% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 6.50% - 6.75% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 6.75% - 7.00% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.00% - 7.25% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.25% - 7.50% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.50% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 384,641,342 | 100.0% | 3,702 | 100.0% | 103,901 | 4.80% | 396.2 |

| Interest reset date | Value | As percentage of total | Number of loan parts | 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 | 735,703 | 0.2% | 6 | 0.2% | 122,617 | 4.56% | 386.1 |
| 01-Jul-2010 - 31-Dec-2010 | 2,041,205 | 0.5% | 19 | 0.5% | 107,432 | 4.13% | 378.7 |
| 01-Jan-2011 - 30-Jun-2011 | 66,225 | 0.0% | 2 | 0.1% | 33,113 | 4.17% | 149.9 |
| 01-Jul-2011 - 31-Dec-2011 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2012 - 30-Jun-2012 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jul-2012 - 31-Dec-2012 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2013 - 30-Jun-2013 | 779,034 | 0.2% | 4 | 0.1% | 194,759 | 4.82% | 393.7 |
| 01-Jul-2013 - 31-Dec-2013 | 1,072,041 | 0.3% | 15 | 0.4% | 71,469 | 4.69% | 409.0 |
| 01-Jan-2014 - 31-Dec-2014 | 6,996,038 | 1.8% | 63 | 1.7% | 111,048 | 5.30% | 366.0 |
| 01-Jan-2015 - 31-Dec-2015 | 332,055,708 | 86.3% | 3,154 | 85.2% | 105,281 | 4.78% | 397.2 |
| 01-Jan-2016 - 31-Dec-2016 | 40,685,914 | 10.6% | 438 | 11.8% | 92,890 | 4.98% | 393.7 |
| 01-Jan-2017 - 31-Dec-2017 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 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 | 209,473 | 0.1% | 1 | 0.0% | 209,473 | 5.20% | 417.0 |
| Total | 384,641,342 | 100.0% | 3,702 | 100.0% | 103,901 | 4.80% | 396.2 |

| Legal Maturity | Value | As percentage of total | Number of loan parts | As percentage of total | Average loan part size | WAC | WAM |
|---------------------------|--------------------|------------------------|----------------------|------------------------|------------------------|--------------|--------------|
| 00-Jan-1900 - 31-Dec-2003 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2004 - 31-Dec-2005 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2006 - 31-Dec-2007 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2008 - 31-Dec-2009 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2010 - 31-Dec-2011 | 123,400 | 0.0% | 2 | 0.1% | 61,700 | 4.19% | 53.1 |
| 01-Jan-2012 - 31-Dec-2013 | 290,000 | 0.1% | 3 | 0.1% | 96,667 | 4.61% | 72.1 |
| 01-Jan-2014 - 31-Dec-2015 | 4,171,086 | 1.1% | 32 | 0.9% | 130,346 | 4.66% | 110.0 |
| 01-Jan-2016 - 31-Dec-2017 | 1,430,986 | 0.4% | 10 | 0.3% | 143,099 | 4.54% | 122.8 |
| 01-Jan-2018 - 31-Dec-2019 | 1,313,924 | 0.3% | 14 | 0.4% | 93,852 | 4.71% | 150.2 |
| 01-Jan-2020 - 31-Dec-2021 | 2,487,510 | 0.6% | 25 | 0.7% | 99,500 | 4.62% | 171.2 |
| 01-Jan-2022 - 31-Dec-2023 | 2,943,414 | 0.8% | 25 | 0.7% | 117,737 | 4.94% | 199.9 |
| 01-Jan-2024 - 31-Dec-2025 | 5,725,446 | 1.5% | 49 | 1.3% | 116,846 | 4.84% | 222.6 |
| 01-Jan-2026 - 31-Dec-2027 | 4,502,934 | 1.2% | 39 | 1.1% | 115,460 | 4.73% | 241.2 |
| 01-Jan-2028 - 31-Dec-2029 | 5,210,517 | 1.4% | 43 | 1.2% | 121,175 | 4.96% | 271.7 |
| 01-Jan-2030 - 31-Dec-2031 | 18,526,492 | 4.8% | 151 | 4.1% | 122,692 | 4.86% | 293.8 |
| 01-Jan-2032 - 31-Dec-2033 | 9,981,128 | 2.6% | 77 | 2.1% | 129,625 | 4.38% | 315.5 |
| 01-Jan-2034 - 31-Dec-2035 | 13,951,114 | 3.6% | 114 | 3.1% | 122,378 | 4.85% | 346.4 |
| 01-Jan-2036 - 31-Dec-2037 | 8,158,925 | 2.1% | 63 | 1.7% | 129,507 | 4.67% | 362.5 |
| 01-Jan-2038 - 31-Dec-2039 | 10,703,714 | 2.8% | 120 | 3.2% | 89,198 | 5.22% | 394.4 |
| 01-Jan-2040 - 31-Dec-2041 | 131,460,486 | 34.2% | 1,537 | 41.5% | 85,531 | 5.12% | 414.7 |
| 01-Jan-2042 - 31-Dec-2043 | 120,453,104 | 31.3% | 1,073 | 29.0% | 112,258 | 4.67% | 436.7 |
| 01-Jan-2044 - 31-Dec-2045 | 37,643,860 | 9.8% | 286 | 7.7% | 131,622 | 4.28% | 457.3 |
| 01-Jan-2046 - 31-Dec-2047 | 4,722,136 | 1.2% | 33 | 0.9% | 143,095 | 3.85% | 482.2 |
| 01-Jan-2048 - 31-Dec-2137 | 841,166 | 0.2% | 6 | 0.2% | 140,194 | 3.77% | 601.7 |
| Total | 384,641,342 | 100.0% | 3,702 | 100.0% | 103,901 | 4.80% | 398.7 |

| Loan to Foreclosure Value Loans | Value | As percentage of total | Number of loans | As percentage of | | | |
|---------------------------------|--------------------|------------------------|-----------------|------------------|----------------|--------------|--------------|
| | | | | total | Average loan | WAC | WAM |
| 0% - 60% | 1,058,598 | 0.3% | 13 | 0.5% | 81,431 | 4.07% | 393.2 |
| 60% - 70% | 672,569 | 0.2% | 5 | 0.2% | 134,514 | 4.35% | 350.4 |
| 70% - 80% | 1,694,529 | 0.4% | 15 | 0.5% | 112,969 | 4.34% | 411.7 |
| 80% - 90% | 4,582,237 | 1.2% | 33 | 1.2% | 138,856 | 4.17% | 363.0 |
| 90% - 100% | 22,970,931 | 6.0% | 147 | 5.2% | 156,265 | 4.25% | 416.0 |
| 100% - 110% | 64,266,927 | 16.7% | 391 | 13.8% | 164,366 | 4.54% | 414.0 |
| 110% - 120% | 289,395,551 | 75.2% | 2,221 | 78.6% | 130,300 | 4.92% | 394.6 |
| 120% - 130% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 384,641,342 | 100.0% | 2,825 | 100.0% | 136,156 | 4.80% | 398.7 |

| Province | Value | As percentage of total | Number of loans | As percentage of | | | |
|-----------------------|--------------------|------------------------|-----------------|------------------|----------------|--------------|--------------|
| | | | | total | Average loan | WAC | WAM |
| Baden-Wuerttemberg | 63,195,443 | 16.4% | 394 | 13.9% | 160,395 | 4.70% | 407.5 |
| Bayern | 53,892,836 | 14.0% | 359 | 12.7% | 150,119 | 4.71% | 397.3 |
| Berlin | 22,715,152 | 5.9% | 216 | 7.6% | 105,163 | 5.04% | 394.8 |
| Brandenburg | 11,119,448 | 2.9% | 80 | 2.8% | 138,993 | 4.88% | 384.4 |
| Bremen | 2,444,074 | 0.6% | 21 | 0.7% | 116,384 | 4.74% | 419.8 |
| Hamburg | 1,968,513 | 0.5% | 14 | 0.5% | 140,608 | 4.72% | 431.9 |
| Hamburg/Niedersachsen | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Hessen | 25,127,237 | 6.5% | 158 | 5.6% | 159,033 | 4.66% | 404.0 |
| Mecklenburg-Vorpomm. | 1,627,450 | 0.4% | 15 | 0.5% | 108,497 | 4.51% | 389.7 |
| Niedersachsen | 26,725,657 | 6.9% | 207 | 7.3% | 129,109 | 4.74% | 387.9 |
| Nordrhein-Westfalen | 74,554,896 | 19.4% | 511 | 18.1% | 145,900 | 4.79% | 399.7 |
| Rheinland-Pfalz | 18,416,350 | 4.8% | 123 | 4.4% | 149,726 | 4.67% | 397.2 |
| Saarland | 7,846,142 | 2.0% | 60 | 2.1% | 130,769 | 4.65% | 390.6 |
| Sachsen | 48,482,350 | 12.6% | 460 | 16.3% | 105,396 | 5.10% | 393.9 |
| Sachsen-Anhalt | 13,102,782 | 3.4% | 111 | 3.9% | 118,043 | 5.05% | 395.4 |
| Schleswig-Holstein | 8,280,393 | 2.2% | 55 | 1.9% | 150,553 | 4.60% | 416.7 |
| Thuringen | 5,142,619 | 1.3% | 41 | 1.5% | 125,430 | 4.91% | 394.0 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 384,641,342 | 100.0% | 2,825 | 100.0% | 136,156 | 4.80% | 398.7 |

| Property type | Value | As percentage of total | Number of loans | As percentage of | | | |
|----------------------|--------------------|------------------------|-----------------|------------------|----------------|----------------|---------------------|
| | | | | total | Average loan | Owner Occupied | Investment Property |
| Einfamilienhaus | 157,766,938 | 41.0% | 954 | 33.8% | 165,374 | 98.4% | 1.6% |
| Hochhaus/appartement | 187,277,086 | 48.7% | 1,675 | 59.3% | 111,807 | 30.2% | 69.8% |
| Mehrfamilienhaus | 24,334,662 | 6.3% | 112 | 4.0% | 217,274 | 72.3% | 27.7% |
| Zweifamilienhaus | 14,818,943 | 3.9% | 82 | 2.9% | 180,719 | 95.1% | 4.9% |
| Laden/wohnhaus | 443,713 | 0.1% | 2 | 0.1% | 221,856 | 100.0% | 0.0% |
| unspecified | - | 0.0% | - | 0.0% | - | - | - |
| Total | 384,641,342 | 100.0% | 2,825 | 100.0% | 136,156 | 56.85% | 43.15% |

| Borrower size) | Value | As percentage of total | Number of loans | As percentage of | | | |
|-------------------|--------------------|------------------------|-----------------|------------------|----------------|--------------|--------------|
| | | | | total | Average loan | WAC | WAM |
| - 100,000 | 78,723,636 | 20.5% | 984 | 34.8% | 80,004 | 4.98% | 388.9 |
| 100,000 - 150,000 | 112,003,298 | 29.1% | 902 | 31.9% | 124,172 | 4.86% | 399.0 |
| 150,000 - 200,000 | 90,471,557 | 23.5% | 524 | 18.5% | 172,656 | 4.74% | 399.9 |
| 200,000 - 250,000 | 59,398,917 | 15.4% | 267 | 9.5% | 222,468 | 4.68% | 409.9 |
| 250,000 - 300,000 | 28,535,868 | 7.4% | 106 | 3.8% | 269,206 | 4.68% | 402.8 |
| 300,000 - 350,000 | 7,454,728 | 1.9% | 23 | 0.8% | 324,119 | 4.63% | 394.4 |
| 350,000 - 400,000 | 2,999,492 | 0.8% | 8 | 0.3% | 374,937 | 4.46% | 446.8 |
| 400,000 - 450,000 | 2,575,836 | 0.7% | 6 | 0.2% | 429,306 | 4.75% | 389.7 |
| 450,000 - 500,000 | 1,376,246 | 0.4% | 3 | 0.1% | 458,749 | 4.51% | 394.7 |
| 500,000 - 550,000 | 521,764 | 0.1% | 1 | 0.0% | 521,764 | 4.35% | 286.7 |
| 550,000 - 600,000 | 580,000 | 0.2% | 1 | 0.0% | 580,000 | 4.20% | 110.0 |
| 600,000 - 650,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 650,000 - 700,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 700,000 - 750,000 | - | 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 | 384,641,342 | 100.0% | 2,825 | 100.0% | 136,156 | 4.80% | 398.7 |

Summary - East Germany

Characteristics

| | | | | |
|------------------------------------|--------------------|---------|---------|--|
| Number of borrowers | 923 | | | |
| Number of loan parts | 1,177 | | | |
| | (Weighted) average | Minimum | Maximum | |
| Loan size borrower | 110,715 | 36,300 | 396,196 | |
| Loan part size | 86,822 | 100 | 396,196 | |
| Coupon | 5.04% | 3.13% | 6.04% | |
| Remaining maturity (months) | 393.2 | 49 | 535 | |
| Remaining interest period (months) | 108.3 | 45 | 116 | |
| Original interest period (months) | 119.4 | 60 | 120 | |
| Seasoning (months) | 11.4 | 4.3 | 25.5 | |
| Loan to Foreclosure Value | 115.4% | 34.9% | 120.0% | |

| Redemption type | Value | As percentage of total | Number of loan parts | As percentage of total | Average loan part size | WAC | WAM |
|--|--------------------|------------------------|----------------------|------------------------|------------------------|--------------|--------------|
| Annuity | 74,881,321 | 73.3% | 850 | 72.2% | 88,096 | 5.03% | 403.4 |
| Interest Only With Life Insurance Redemption | 4,713,800 | 4.6% | 50 | 4.2% | 94,276 | 5.08% | 307.4 |
| Interest Only With Building Savings Acc.Redemption | 5,604,585 | 5.5% | 52 | 4.4% | 107,780 | 4.95% | 264.0 |
| Interest Only | 16,990,096 | 16.6% | 225 | 19.1% | 75,512 | 5.08% | 414.4 |
| Total | 102,189,801 | 100.0% | 1,177 | 100.0% | 110,715 | 5.04% | 393.2 |

| Interest term | Value | As percentage of total | Number of loan parts | As percentage of total | Average loan part size | WAC | WAM |
|---------------|--------------------|------------------------|----------------------|------------------------|------------------------|--------------|--------------|
| 49 - 60 | 704,350 | 0.7% | 6 | 0.5% | 117,392 | 3.69% | 404.4 |
| 97 - 108 | 733,626 | 0.7% | 10 | 0.8% | 73,363 | 4.84% | 411.4 |
| 109 - 125 | 100,751,826 | 98.6% | 1,161 | 98.6% | 86,780 | 5.05% | 393.0 |
| 132 - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 102,189,801 | 100.0% | 1,177 | 100.0% | 86,822 | 5.04% | 393.2 |

| Mortgage coupons | Value | As percentage of total | Number of loan parts | As percentage of total | Average loan part size | WAC | WAM |
|------------------|--------------------|------------------------|----------------------|------------------------|------------------------|--------------|--------------|
| 0% - 4.50% | 8,602,335 | 8.4% | 78 | 6.6% | 110,286 | 4.18% | 414.1 |
| 4.50% - 4.75% | 8,827,438 | 8.6% | 79 | 6.7% | 111,740 | 4.63% | 393.6 |
| 4.75% - 5.00% | 16,881,096 | 16.5% | 212 | 18.0% | 79,628 | 4.92% | 398.3 |
| 5.00% - 5.25% | 42,589,367 | 41.7% | 499 | 42.4% | 85,349 | 5.13% | 390.5 |
| 5.25% - 5.50% | 21,652,198 | 21.2% | 260 | 22.1% | 83,278 | 5.35% | 388.2 |
| 5.50% - 5.75% | 3,098,479 | 3.0% | 42 | 3.6% | 73,773 | 5.58% | 383.2 |
| 5.75% - 6.00% | 433,791 | 0.4% | 6 | 0.5% | 72,299 | 5.79% | 353.1 |
| 6.00% - 6.25% | 105,096 | 0.1% | 1 | 0.1% | 105,096 | 6.04% | 365.0 |
| 6.25% - 6.50% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 6.50% - 6.75% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 6.75% - 7.00% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.00% - 7.25% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.25% - 7.50% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 7.50% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 102,189,801 | 100.0% | 1,177 | 100.0% | 86,822 | 5.04% | 393.2 |

| Interest reset date | Value | As percentage of total | Number of loan parts | 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 | 88,475 | 0.1% | 1 | 0.1% | 88,475 | 4.71% | 433.0 |
| 01-Jul-2010 - 31-Dec-2010 | 615,876 | 0.6% | 5 | 0.4% | 123,175 | 3.55% | 400.2 |
| 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 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jul-2012 - 31-Dec-2012 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2013 - 30-Jun-2013 | 82,362 | 0.1% | 1 | 0.1% | 82,362 | 4.37% | 298.0 |
| 01-Jul-2013 - 31-Dec-2013 | 651,263 | 0.6% | 9 | 0.8% | 72,363 | 4.90% | 425.7 |
| 01-Jan-2014 - 31-Dec-2014 | 3,585,552 | 3.5% | 36 | 3.1% | 99,599 | 5.40% | 357.9 |
| 01-Jan-2015 - 31-Dec-2015 | 89,945,055 | 88.0% | 1,033 | 87.8% | 87,072 | 5.01% | 394.4 |
| 01-Jan-2016 - 31-Dec-2016 | 7,221,219 | 7.1% | 92 | 7.8% | 78,492 | 5.28% | 392.5 |
| 01-Jan-2017 - 31-Dec-2017 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 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 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 102,189,801 | 100.0% | 1,177 | 100.0% | 86,822 | 5.04% | 393.2 |

| Legal Maturity | Value | As percentage of total | Number of loan parts | As percentage of total | Average loan part size | WAC | WAM |
|---------------------------|--------------------|------------------------|----------------------|------------------------|------------------------|--------------|--------------|
| 00-Jan-1900 - 31-Dec-2003 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2004 - 31-Dec-2005 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2006 - 31-Dec-2007 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2008 - 31-Dec-2009 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2010 - 31-Dec-2011 | 123,400 | 0.1% | 2 | 0.2% | 61,700 | 4.19% | 53.1 |
| 01-Jan-2012 - 31-Dec-2013 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2014 - 31-Dec-2015 | 424,600 | 0.4% | 4 | 0.3% | 106,150 | 4.75% | 110.1 |
| 01-Jan-2016 - 31-Dec-2017 | 122,486 | 0.1% | 1 | 0.1% | 122,486 | 4.74% | 135.0 |
| 01-Jan-2018 - 31-Dec-2019 | 189,747 | 0.2% | 3 | 0.3% | 63,249 | 5.11% | 148.1 |
| 01-Jan-2020 - 31-Dec-2021 | 388,300 | 0.4% | 5 | 0.4% | 77,660 | 4.92% | 169.5 |
| 01-Jan-2022 - 31-Dec-2023 | 664,702 | 0.7% | 7 | 0.6% | 94,957 | 5.04% | 204.1 |
| 01-Jan-2024 - 31-Dec-2025 | 1,523,820 | 1.5% | 16 | 1.4% | 95,239 | 4.96% | 225.1 |
| 01-Jan-2026 - 31-Dec-2027 | 1,098,191 | 1.1% | 13 | 1.1% | 84,476 | 4.98% | 241.2 |
| 01-Jan-2028 - 31-Dec-2029 | 2,706,801 | 2.6% | 22 | 1.9% | 123,036 | 5.14% | 273.2 |
| 01-Jan-2030 - 31-Dec-2031 | 5,512,288 | 5.4% | 52 | 4.4% | 106,006 | 5.04% | 290.3 |
| 01-Jan-2032 - 31-Dec-2033 | 1,241,691 | 1.2% | 11 | 0.9% | 112,881 | 4.70% | 317.4 |
| 01-Jan-2034 - 31-Dec-2035 | 4,272,358 | 4.2% | 40 | 3.4% | 106,809 | 4.97% | 345.0 |
| 01-Jan-2036 - 31-Dec-2037 | 763,631 | 0.7% | 8 | 0.7% | 95,454 | 5.09% | 361.3 |
| 01-Jan-2038 - 31-Dec-2039 | 6,575,083 | 6.4% | 85 | 7.2% | 77,354 | 5.40% | 396.5 |
| 01-Jan-2040 - 31-Dec-2041 | 60,862,362 | 59.6% | 748 | 63.6% | 81,367 | 5.15% | 413.3 |
| 01-Jan-2042 - 31-Dec-2043 | 10,762,327 | 10.5% | 119 | 10.1% | 90,440 | 4.67% | 435.9 |
| 01-Jan-2044 - 31-Dec-2045 | 3,466,429 | 3.4% | 31 | 2.6% | 111,820 | 4.24% | 459.0 |
| 01-Jan-2046 - 31-Dec-2047 | 1,035,389 | 1.0% | 8 | 0.7% | 129,424 | 3.89% | 480.6 |
| 01-Jan-2048 - 31-Dec-2137 | 456,196 | 0.4% | 2 | 0.2% | 228,098 | 3.40% | 534.8 |
| Total | 102,189,801 | 100.0% | 1,177 | 100.0% | 86,822 | 5.04% | 393.2 |

| Loan to Foreclosure Value Loans | Value | As percentage of total | Number of loans | As percentage of total | Average loan | WAC | WAM |
|---------------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 0% - 60% | 573,126 | 0.6% | 6 | 0.5% | 95,521 | 4.08% | 470.6 |
| 60% - 70% | 469,143 | 0.5% | 3 | 0.3% | 156,381 | 4.41% | 352.0 |
| 70% - 80% | 255,840 | 0.3% | 3 | 0.3% | 85,280 | 4.42% | 405.8 |
| 80% - 90% | 951,792 | 0.9% | 7 | 0.6% | 135,970 | 4.27% | 402.1 |
| 90% - 100% | 3,269,113 | 3.2% | 27 | 2.3% | 121,078 | 4.39% | 396.3 |
| 100% - 110% | 6,760,708 | 6.6% | 52 | 4.4% | 130,014 | 4.66% | 386.4 |
| 110% - 120% | 89,910,079 | 88.0% | 825 | 70.1% | 108,982 | 5.11% | 393.2 |
| 120% - 130% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 102,189,801 | 100.0% | 923 | 78.4% | 110,715 | 5.04% | 393.2 |

| Province | Value | As percentage of total | Number of loans | As percentage of total | Average loan | WAC | WAM |
|----------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| Berlin | 22,715,152 | 22.2% | 216 | 23.4% | 105,163 | 5.04% | 394.8 |
| Brandenburg | 11,119,448 | 10.9% | 80 | 8.7% | 138,993 | 4.88% | 384.4 |
| Mecklenburg-Vorpomm. | 1,627,450 | 1.6% | 15 | 1.6% | 108,497 | 4.51% | 389.7 |
| Sachsen | 48,482,350 | 47.4% | 460 | 49.8% | 105,396 | 5.10% | 393.9 |
| Sachsen-Anhalt | 13,102,782 | 12.8% | 111 | 12.0% | 118,043 | 5.05% | 395.4 |
| Thuringen | 5,142,619 | 5.0% | 41 | 4.4% | 125,430 | 4.91% | 394.0 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 102,189,801 | 100.0% | 923 | 100.0% | 110,715 | 5.04% | 393.2 |

| Property type | Value | As percentage of total | Number of loans | As percentage of total | Average loan | Owner Occupied | Investment Property |
|----------------------|--------------------|------------------------|-----------------|------------------------|----------------|----------------|---------------------|
| Einfamilienhaus | 18,264,982 | 17.9% | 128 | 10.9% | 142,695 | 96.9% | 3.1% |
| Hochhaus/appartement | 79,552,114 | 77.8% | 769 | 65.3% | 103,449 | 4.7% | 95.3% |
| Mehrfamilienhaus | 2,672,168 | 2.6% | 15 | 1.3% | 178,145 | 40.0% | 60.0% |
| Zweifamilienhaus | 1,510,538 | 1.5% | 10 | 0.8% | 151,054 | 80.0% | 20.0% |
| Laden/wohnhaus | 190,000 | 0.2% | 1 | 0.1% | 190,000 | 100.0% | 0.0% |
| unspecified | - | 0.0% | - | 0.0% | - | - | 1 |
| Total | 102,189,801 | 100.0% | 923 | 78.4% | 110,715 | 18.96% | 81.04% |

| Borrower size) | Value | As percentage of total | Number of loans | As percentage of total | Average loan | WAC | WAM |
|-------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| - 100,000 | 38,935,347 | 38.1% | 490 | 53.1% | 79,460 | 5.10% | 390.5 |
| 100,000 - 150,000 | 34,304,898 | 33.6% | 285 | 30.9% | 120,368 | 5.07% | 396.5 |
| 150,000 - 200,000 | 16,242,978 | 15.9% | 95 | 10.3% | 170,979 | 4.98% | 388.9 |
| 200,000 - 250,000 | 9,183,431 | 9.0% | 41 | 4.4% | 223,986 | 4.84% | 403.3 |
| 250,000 - 300,000 | 2,179,262 | 2.1% | 8 | 0.9% | 272,408 | 4.98% | 356.7 |
| 300,000 - 350,000 | 947,690 | 0.9% | 3 | 0.3% | 315,897 | 4.87% | 383.7 |
| 350,000 - 400,000 | 396,196 | 0.4% | 1 | 0.1% | 396,196 | 3.13% | 534.9 |
| 400,000 - 450,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 450,000 - 500,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 500,000 - 550,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 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 | - | 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 | 102,189,801 | 100.0% | 923 | 100.0% | 110,715 | 5.04% | 393.2 |