

E-MAC DE 2006-I Investor Report February 2007

Cashflow analysis for the period

Total interest received	5,983,250	
Interest received on transaction accounts	49,226	
Liquidity available	14,980,267	
Reserve account available	4,675,623	
Notional adjustment payments received	1,192,926	
Total funds available		26,881,292
Company management expenses	-	
MPT fee	147,969	
Administration fee	9,248	
Third party fees	724	
Liquidity Facility fee	4,494	
Payments under hedging arrangements	39,736	
Interest on the Notes	4,845,156	
Deferred Purchase Price Instalment	853,698	
Total funds distributed		5,901,025
Available after distribution of funds		20,980,267
Undrawn Liquidity Facility	14,980,267	
Reserve account funding	6,000,000	
Available liquidity		20,980,267
Net cashflow		-

Collateral

Starting current balance 1st November 2006	498,773,175.53	
To be disbursed per 1st November 2006	569,052.64	
Starting principal balance 1st November 2006	499,342,228.17	
Principal (p)repayments	(1,039,195.04)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		498,303,033
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		498,303,033

Performance

	Last period	This period	Since issue
Prepayment rate	0.35%	0.10%	0.15%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	475,365,268	95.4%	3,449	95.6%
1 - 30	48,044	10,279,572	2.1%	73	2.0%
31 - 60	29,804	3,183,816	0.6%	24	0.7%
61 - 90	36,828	2,473,434	0.5%	17	0.5%
91 - 120	47,678	2,520,751	0.5%	15	0.4%
121-150	60,127	2,364,397	0.5%	14	0.4%
> 151	78,742	2,115,795	0.4%	15	0.4%
Total	301,222	498,303,033	100%	3,607	100%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Characteristics

Amounts to be disbursed	348,748.67		
Number of borrowers	3,607		
Number of loans parts	4,817		
Loan size borrower	(Weighted) average	Minimum	Maximum
Loan part size	138,149	47,016	580,000
Coupon	103,447	99	580,000
Remaining maturity (months)	4.85%	3.13%	6.17%
Remaining interest period (months)	392.4	43	1,187
Original interest period (months)	104.2	39	169
Seasoning (months)	119.6	60	180
Loan to Foreclosure Value	15.6	3.2	33.6
	112.7%	10.9%	120.0%
Investment properties	Value: Percentage (of no. of loans)		
Owner occupied	165,895,076.58	41.1%	
	332,407,956.55	58.9%	

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	342,889,734	68.8%	3,343	69.4%	102,569	4.84%	404.6
Interest Only With Life Insurance Redemption	22,188,292	4.5%	192	4.0%	115,564	4.85%	334.6
Interest Only With Building Savings Account Redem	32,885,581	6.6%	249	5.2%	132,071	4.73%	233.2
Interest Only	100,339,427	20.1%	1,033	21.4%	97,134	4.94%	415.9
Total	498,303,033	100.0%	4,817	100.0%	103,447	4.85%	392.4

Interest term	Value	As percentage of total	Number of loan parts	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	3,069,644	0.6%	32	0.7%	95,926	4.29%	373.5
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	2,432,013	0.5%	23	0.5%	105,740	4.80%	389.4
109 - 125	492,593,161	98.9%	4,761	98.8%	103,464	4.86%	392.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	208,215	0.0%	1	0.0%	208,215	5.20%	411.0
Total	498,303,033	100.0%	4,817	100.0%	103,447	4.85%	392.4

Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	103,514,712	20.8%	793	16.5%	130,536	4.27%	407.6
4.50% - 4.75%	101,963,709	20.5%	867	18.0%	117,605	4.64%	396.0
4.75% - 5.00%	107,692,201	21.6%	1,041	21.6%	103,451	4.88%	392.8
5.00% - 5.25%	104,809,527	21.0%	1,165	24.2%	89,965	5.12%	383.9
5.25% - 5.50%	51,967,752	10.4%	594	12.3%	87,488	5.37%	383.0
5.50% - 5.75%	18,516,607	3.7%	226	4.7%	81,932	5.61%	371.3
5.75% - 6.00%	6,626,928	1.3%	91	1.9%	72,823	5.85%	370.5
6.00% - 6.25%	3,211,599	0.6%	40	0.8%	80,290	6.05%	374.7
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	498,303,033	100.0%	4,817	100.0%	103,447	4.85%	392.4

Interest reset date	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2004 - 30-Jun-2004	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2004 - 31-Dec-2004	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2005 - 30-Jun-2005	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2005 - 31-Dec-2005	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2006 - 30-Jun-2006	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2006 - 31-Dec-2006	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2007 - 30-Jun-2007	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2007 - 31-Dec-2007	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2008 - 30-Jun-2008	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2008 - 31-Dec-2008	-	0.0%	-	0.0%	-	0.00%	-
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	730,188	0.1%	6	0.1%	121,698	4.56%	380.2
01-Jul-2010 - 31-Dec-2010	2,105,817	0.4%	21	0.4%	100,277	4.13%	374.1
01-Jan-2011 - 30-Jun-2011	233,640	0.0%	5	0.1%	46,728	4.80%	346.4
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	775,306	0.2%	4	0.1%	193,826	4.82%	387.6
01-Jul-2013 - 31-Dec-2013	1,112,653	0.2%	16	0.3%	69,541	4.65%	390.4
01-Jan-2014 - 31-Dec-2014	7,647,877	1.5%	67	1.4%	114,147	5.29%	362.7
01-Jan-2015 - 31-Dec-2015	379,263,606	76.1%	3,564	74.0%	106,415	4.77%	393.8
01-Jan-2016 - 31-Dec-2016	106,225,731	21.3%	1,133	23.5%	93,756	5.15%	390.0
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	208,215	0.0%	1	0.0%	208,215	5.20%	411.0
Total	498,303,033	100.0%	4,817	100.0%	103,447	4.85%	392.4

Legal Maturity	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
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	169,400	0.0%	3	0.1%	56,467	4.49%	49.7
01-Jan-2012 - 31-Dec-2013	333,700	0.1%	4	0.1%	83,425	4.50%	68.0
01-Jan-2014 - 31-Dec-2015	4,373,663	0.9%	34	0.7%	128,637	4.65%	104.0
01-Jan-2016 - 31-Dec-2017	3,162,011	0.6%	22	0.5%	143,728	4.65%	114.9
01-Jan-2018 - 31-Dec-2019	1,551,743	0.3%	18	0.4%	86,208	4.81%	143.8
01-Jan-2020 - 31-Dec-2021	3,082,350	0.6%	31	0.6%	99,431	4.69%	165.2
01-Jan-2022 - 31-Dec-2023	3,708,841	0.7%	31	0.6%	119,640	4.89%	193.1
01-Jan-2024 - 31-Dec-2025	6,638,610	1.3%	56	1.2%	118,547	4.81%	216.3
01-Jan-2026 - 31-Dec-2027	5,566,463	1.1%	48	1.0%	115,968	4.77%	236.2
01-Jan-2028 - 31-Dec-2029	8,326,427	1.7%	67	1.4%	124,275	5.12%	265.2
01-Jan-2030 - 31-Dec-2031	23,094,704	4.6%	187	3.9%	123,501	4.88%	288.0
01-Jan-2032 - 31-Dec-2033	11,462,596	2.3%	91	1.9%	125,963	4.42%	309.2
01-Jan-2034 - 31-Dec-2035	16,324,189	3.3%	132	2.7%	123,668	4.87%	339.7
01-Jan-2036 - 31-Dec-2037	10,412,368	2.1%	83	1.7%	125,450	4.73%	355.1
01-Jan-2038 - 31-Dec-2039	26,382,844	5.3%	318	6.6%	82,965	5.54%	387.5
01-Jan-2040 - 31-Dec-2041	166,100,367	33.3%	1,920	39.9%	86,511	5.15%	408.4
01-Jan-2042 - 31-Dec-2043	153,485,162	30.8%	1,359	28.2%	112,940	4.68%	430.4
01-Jan-2044 - 31-Dec-2045	45,963,918	9.2%	355	7.4%	129,476	4.28%	451.3
01-Jan-2046 - 31-Dec-2047	6,959,655	1.4%	50	1.0%	139,193	3.89%	475.0
01-Jan-2048 - 31-Dec-2137	1,204,022	0.2%	8	0.2%	150,503	4.10%	565.8
Total	498,303,033	100.0%	4,817	100.0%	103,447	4.85%	392.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	970,106	0.2%	12	0.3%	80,842	4.07%	372.4
60% - 70%	870,822	0.2%	6	0.2%	145,137	4.32%	370.9
70% - 80%	2,391,313	0.5%	22	0.6%	108,696	4.27%	392.5
80% - 90%	7,358,869	1.5%	52	1.4%	141,517	4.32%	371.8
90% - 100%	31,244,358	6.3%	201	5.6%	155,445	4.30%	411.8
100% - 110%	99,029,754	19.9%	607	16.8%	163,146	4.61%	408.6
110% - 120%	356,437,812	71.5%	2,707	75.0%	131,673	4.99%	386.8
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	498,303,033	100.0%	3,607	100.0%	138,149	4.85%	392.4

Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
Baden-Wuerttemberg	86,316,480	17.3%	532	14.7%	162,249	4.77%	401.7
Bayern	69,233,776	13.9%	455	12.6%	152,162	4.76%	392.5
Berlin	30,073,332	6.0%	278	7.7%	108,177	5.12%	387.7
Brandenburg	13,627,268	2.7%	99	2.7%	137,649	4.87%	384.7
Bremen	3,015,925	0.6%	25	0.7%	120,637	4.74%	409.5
Hamburg	2,266,456	0.5%	16	0.4%	141,653	4.77%	424.3
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	31,540,433	6.3%	195	5.4%	161,746	4.72%	392.9
Mecklenburg-Vorpomm.	2,500,964	0.5%	24	0.7%	104,207	4.61%	379.5
Niedersachsen	32,163,760	6.5%	247	6.8%	130,218	4.77%	377.7
Nordrhein-Westfalen	96,288,299	19.3%	650	18.0%	148,105	4.85%	393.1
Rheinland-Pfalz	22,607,975	4.5%	152	4.2%	148,737	4.73%	392.6
Saarland	10,478,430	2.1%	79	2.2%	132,638	4.70%	393.5
Sachsen	63,001,431	12.6%	588	16.3%	107,145	5.13%	386.4
Sachsen-Anhalt	17,857,486	3.6%	145	4.0%	123,155	5.08%	390.0
Schleswig-Holstein	10,623,213	2.1%	68	1.9%	156,224	4.64%	406.6
Thuringen	6,727,805	1.4%	54	1.5%	124,589	4.86%	390.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	498,303,033	100.0%	3,607	100.0%	138,149	4.85%	392.4

Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	207,181,377	41.6%	1,250	34.7%	165,745	98.6%	1.4%
Hochhaus/appartement	234,286,859	47.0%	2,078	57.6%	112,746	31.7%	68.3%
Mehrfamilienhaus	37,021,777	7.4%	173	4.8%	213,999	75.7%	24.3%
Zweifamilienhaus	19,157,886	3.8%	103	2.9%	185,999	96.1%	3.9%
Laden/wohnhaus	655,134	0.1%	3	0.1%	218,378	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	-	1
Total	498,303,033	100.0%	3,607	100.0%	138,149	58.86%	41.14%

Borrower size)	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
- 100,000	95,612,322	19.2%	1,200	33.3%	79,677	5.04%	381.4
100,000 - 150,000	144,980,316	29.1%	1,168	32.4%	124,127	4.91%	393.3
150,000 - 200,000	116,570,195	23.4%	675	18.7%	172,697	4.80%	394.2
200,000 - 250,000	78,868,273	15.8%	355	9.8%	222,164	4.73%	401.4
250,000 - 300,000	39,673,434	8.0%	147	4.1%	269,887	4.72%	398.1
300,000 - 350,000	11,614,183	2.3%	36	1.0%	322,616	4.72%	379.6
350,000 - 400,000	4,113,128	0.8%	11	0.3%	373,921	4.30%	449.2
400,000 - 450,000	3,445,853	0.7%	8	0.2%	430,732	4.81%	392.7
450,000 - 500,000	2,330,317	0.5%	5	0.1%	466,063	5.03%	364.3
500,000 - 550,000	515,012	0.1%	1	0.0%	515,012	4.35%	281.1
550,000 - 600,000	580,000	0.1%	1	0.0%	580,000	4.20%	104.0
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	498,303,033	100.0%	3,607	100.0%	138,149	4.85%	392.4

Summary - East Germany

Characteristics

Characteristics				
Number of borrowers	1,188			
Number of loan parts	1,531			
	(Weighted) average	Minimum	Maximum	
Loan size borrower	112,616		47,716	496,617
Loan part size	87,386		99	496,617
Coupon	5.07%		3.13%	6.17%
Remaining maturity (months)	387.1		43	529
Remaining interest period (months)	103.3		39	115
Original interest period (months)	119.5		60	120
Seasoning (months)	16.5		5.0	31.5
Loan to Foreclosure Value	114.8%		0.0%	120.0%

Redemption type	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
Annuity	97,325,560	72.7%	1,099	71.8%	88,558	5.06%	396.4
Interest Only With Life Insurance Redemption	5,872,501	4.4%	63	4.1%	93,214	5.09%	299.5
Interest Only With Building Savings Account Redemp	6,422,185	4.8%	61	4.0%	105,282	4.99%	258.3
Interest Only	24,168,040	18.1%	308	20.1%	78,468	5.14%	405.3
Total	133,788,286	100.0%	1,531	100.0%	87,386	5.07%	387.1

Interest term	Value	As percentage of total	Number of loan parts	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	749,623	0.6%	7	0.5%	107,089	3.73%	402.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	1,006,665	0.8%	12	0.8%	83,889	4.84%	394.0
109 - 125	132,031,998	98.7%	1,512	98.8%	87,323	5.08%	387.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	133,788,286	100.0%	1,531	100.0%	87,386	5.07%	387.1

Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	13,487,388	10.1%	124	8.1%	108,769	4.21%	409.8
4.50% - 4.75%	10,591,865	7.9%	91	5.9%	116,394	4.63%	393.4
4.75% - 5.00%	19,958,622	14.9%	244	15.9%	81,798	4.92%	390.0
5.00% - 5.25%	49,850,392	37.3%	573	37.4%	86,999	5.13%	384.3
5.25% - 5.50%	26,631,380	19.9%	315	20.6%	84,544	5.36%	382.8
5.50% - 5.75%	8,047,974	6.0%	113	7.4%	71,221	5.61%	373.9
5.75% - 6.00%	3,483,925	2.6%	46	3.0%	75,737	5.84%	371.7
6.00% - 6.25%	1,736,741	1.3%	25	1.6%	69,470	6.06%	376.0
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	133,788,286	100.0%	1,531	100.0%	87,386	5.07%	387.1

Interest reset date	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2004 - 30-Jun-2004	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2004 - 31-Dec-2004	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2005 - 30-Jun-2005	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2005 - 31-Dec-2005	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2006 - 30-Jun-2006	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2006 - 31-Dec-2006	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2007 - 30-Jun-2007	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2007 - 31-Dec-2007	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2008 - 30-Jun-2008	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2008 - 31-Dec-2008	-	0.0%	-	0.0%	-	0.00%	-
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	88,013	0.1%	1	0.1%	88,013	4.71%	427.0
01-Jul-2010 - 31-Dec-2010	661,610	0.5%	6	0.4%	110,268	3.60%	399.1
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	81,446	0.1%	1	0.1%	81,446	4.37%	292.0
01-Jul-2013 - 31-Dec-2013	693,098	0.5%	10	0.7%	69,310	4.82%	398.3
01-Jan-2014 - 31-Dec-2014	3,936,085	2.9%	38	2.5%	103,581	5.37%	357.2
01-Jan-2015 - 31-Dec-2015	104,991,163	78.5%	1,180	77.1%	88,976	4.99%	389.3
01-Jan-2016 - 31-Dec-2016	23,336,871	17.4%	295	19.3%	79,108	5.44%	381.6
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	133,788,286	100.0%	1,531	100.0%	87,386	5.07%	387.1

Legal Maturity	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
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	0.1%	61,700	4.19%	47.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	81.0
01-Jan-2014 - 31-Dec-2015	574,600	0.4%	5	0.3%	114,920	4.65%	104.2
01-Jan-2016 - 31-Dec-2017	263,111	0.2%	3	0.2%	87,704	5.05%	119.3
01-Jan-2018 - 31-Dec-2019	264,416	0.2%	4	0.3%	66,104	5.26%	140.3
01-Jan-2020 - 31-Dec-2021	388,300	0.3%	5	0.3%	77,660	4.92%	163.5
01-Jan-2022 - 31-Dec-2023	921,056	0.7%	9	0.6%	102,340	4.94%	197.7
01-Jan-2024 - 31-Dec-2025	1,543,755	1.2%	17	1.1%	90,809	4.96%	219.1
01-Jan-2026 - 31-Dec-2027	1,440,611	1.1%	16	1.0%	90,038	4.92%	235.4
01-Jan-2028 - 31-Dec-2029	4,344,421	3.2%	38	2.5%	114,327	5.21%	266.1
01-Jan-2030 - 31-Dec-2031	6,419,772	4.8%	61	4.0%	105,242	5.06%	284.3
01-Jan-2032 - 31-Dec-2033	1,684,036	1.3%	15	1.0%	112,269	4.61%	311.3
01-Jan-2034 - 31-Dec-2035	5,015,486	3.7%	46	3.0%	109,032	5.01%	337.8
01-Jan-2036 - 31-Dec-2037	1,429,841	1.1%	15	1.0%	95,323	5.12%	353.6
01-Jan-2038 - 31-Dec-2039	13,716,786	10.3%	180	11.8%	76,204	5.61%	388.2
01-Jan-2040 - 31-Dec-2041	73,322,059	54.8%	893	58.3%	82,108	5.17%	407.1
01-Jan-2042 - 31-Dec-2043	13,882,537	10.4%	146	9.5%	95,086	4.67%	430.2
01-Jan-2044 - 31-Dec-2045	5,946,293	4.4%	56	3.7%	106,184	4.27%	452.1
01-Jan-2046 - 31-Dec-2047	2,009,945	1.5%	17	1.1%	118,232	3.95%	473.2
01-Jan-2048 - 31-Dec-2137	454,160	0.3%	2	0.1%	227,080	3.40%	528.8
Total	133,788,286	100.0%	1,531	100.0%	87,386	5.07%	387.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	468,605	0.4%	4	0.3%	117,151	3.89%	474.1
60% - 70%	467,636	0.3%	3	0.3%	155,879	4.41%	346.0
70% - 80%	415,742	0.3%	5	0.4%	83,148	4.28%	426.0
80% - 90%	1,675,473	1.3%	14	1.2%	119,677	4.26%	414.5
90% - 100%	6,135,113	4.6%	48	4.0%	127,815	4.46%	392.8
100% - 110%	10,535,094	7.9%	79	6.6%	133,356	4.69%	383.3
110% - 120%	114,090,623	85.3%	1,035	87.1%	110,232	5.16%	386.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
Total	133,788,286	100.0%	1,188	100.0%	112,616	5.07%	387.1

Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
Berlin	30,073,332	22.5%	278	23.4%	108,177	5.12%	387.7
Brandenburg	13,627,268	10.2%	99	8.3%	137,649	4.87%	384.7
Mecklenburg-Vorpomm.	2,500,964	1.9%	24	2.0%	104,207	4.61%	379.5
Sachsen	63,001,431	47.1%	588	49.5%	107,145	5.13%	386.4
Sachsen-Anhalt	17,857,486	13.3%	145	12.2%	123,155	5.08%	390.0
Thuringen	6,727,805	5.0%	54	4.5%	124,589	4.86%	390.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	133,788,286	100.0%	1,188	100.0%	112,616	5.07%	387.1

Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	26,243,102	19.6%	183	15.4%	143,405	97.8%	2.2%
Hochhaus/appartement	101,460,658	75.8%	968	81.5%	104,815	5.8%	94.2%
Mehrfamilienhaus	4,039,286	3.0%	22	1.9%	183,604	45.5%	54.5%
Zweifamilienhaus	1,855,240	1.4%	14	1.2%	132,517	85.7%	14.3%
Laden/wohnhaus	190,000	0.1%	1	0.1%	190,000	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	-	1
Total	133,788,286	100.0%	1,188	100.0%	112,616	21.72%	78.28%

Borrower size)	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
- 100,000	47,890,655	35.8%	604	50.8%	79,289	5.15%	383.0
100,000 - 150,000	46,799,312	35.0%	388	32.7%	120,617	5.09%	390.8
150,000 - 200,000	20,238,065	15.1%	118	9.9%	171,509	5.01%	383.3
200,000 - 250,000	12,946,294	9.7%	58	4.9%	223,212	4.86%	397.1
250,000 - 300,000	4,079,558	3.0%	15	1.3%	271,971	5.01%	365.4
300,000 - 350,000	943,625	0.7%	3	0.3%	314,542	4.87%	377.6
350,000 - 400,000	394,160	0.3%	1	0.1%	394,160	3.13%	528.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	496,617	0.4%	1	0.1%	496,617	5.11%	416.0
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	133,788,286	100.0%	1,188	100.0%	112,616	5.07%	387.1