

**E-MAC DE 2006-I Investor Report May 2007**

**Cashflow analysis for the period**

Total interest received	5,826,383	
Interest received on transaction accounts	187,162	
Liquidity available	14,949,091	
Reserve account available	6,000,000	
Receivables under hedging arrangements	345,237	
Total funds available		27,307,873
Company management expenses	16,197	
MPT fee	147,726	
Administration fee	9,233	
Third party fees	813	
Liquidity Facility fee	4,437	
Payments under hedging arrangements	-	
Interest on the Notes	4,951,270	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,129,676
Available after distribution of funds		22,178,196
Undrawn Liquidity Facility	14,949,091	
Reserve account funding	7,229,105	
Available liquidity		22,178,196
Net cashflow		-

**Collateral**

Starting current balance 1st February 2007	497,954,284.46	
To be disbursed per 1st February 2007	348,748.67	
Starting principal balance 1st February 2007	498,303,033.13	
Principal (p)repayments	(1,115,488.71)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		497,187,544
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		497,187,544

**Performance**

	Last period	This period	Since issue
Prepayment rate	0.10%	0.00%	0.11%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	462,288,963	93.0%	3,365	93.3%
1 - 30	70,939	15,540,323	3.1%	109	3.0%
31 - 60	57,228	5,910,083	1.2%	41	1.1%
61 - 90	39,313	2,637,366	0.5%	17	0.5%
91 - 120	33,833	1,823,560	0.4%	15	0.4%
121-150	73,628	2,968,620	0.6%	20	0.6%
> 151	236,460	6,018,630	1.2%	40	1.1%
Total	511,400	497,187,544	100%	3,607	100%

	Last period	This period	Total
Aggregate principal losses	-	-	-

**Characteristics**

Amounts to be disbursed	142,538.82		
Number of borrowers	3,607		
Number of loans parts	4,817		
	(Weighted) average	Minimum	Maximum
Loan size borrower	137,840	46,354	580,000
Loan part size	103,215	6,673	580,000
Coupon	4.86%	3.13%	6.70%
Remaining maturity (months)	392.4	43	1,187
Remaining interest period (months)	104.2	39	169
Original interest period (months)	119.6	60	180
Seasoning (months)	15.6	3.2	33.6
Loan to Foreclosure Value	112.5%	0.6%	123.9%
	Value: Percentage (of no. of loans)		
Investment properties	165,538,158.55	41.1%	
Owner occupied	331,649,385.87	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	341,804,770	68.7%	3,343	69.4%	102,245	4.84%	404.6
Interest Only With Life Insurance Redemption	22,183,840	4.5%	192	4.0%	115,541	4.85%	334.6
Interest Only With Building Savings Account Redemp	32,884,475	6.6%	249	5.2%	132,066	4.73%	233.2
Interest Only	100,314,459	20.2%	1,033	21.4%	97,110	4.94%	415.9
<b>Total</b>	<b>497,187,544</b>	<b>100.0%</b>	<b>4,817</b>	<b>100.0%</b>	<b>103,215</b>	<b>4.86%</b>	<b>392.4</b>

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	3,057,035	0.6%	32	0.7%	95,532	4.29%	373.7
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	2,426,423	0.5%	23	0.5%	105,497	4.80%	389.4
109 - 125	491,496,422	98.9%	4,761	98.8%	103,234	4.86%	392.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	207,665	0.0%	1	0.0%	207,665	5.20%	411.0
<b>Total</b>	<b>497,187,544</b>	<b>100.0%</b>	<b>4,817</b>	<b>100.0%</b>	<b>103,215</b>	<b>4.86%</b>	<b>392.4</b>

Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	103,281,262	20.8%	793	16.5%	130,241	4.27%	407.6
4.50% - 4.75%	101,664,897	20.4%	867	18.0%	117,261	4.64%	396.0
4.75% - 5.00%	107,209,281	21.6%	1,040	21.6%	103,086	4.88%	392.7
5.00% - 5.25%	104,585,811	21.0%	1,165	24.2%	89,773	5.12%	383.9
5.25% - 5.50%	51,868,596	10.4%	594	12.3%	87,321	5.37%	383.0
5.50% - 5.75%	18,482,447	3.7%	226	4.7%	81,781	5.61%	371.3
5.75% - 6.00%	6,615,166	1.3%	91	1.9%	72,694	5.85%	370.5
6.00% - 6.25%	3,207,086	0.6%	40	0.8%	80,177	6.05%	374.7
6.25% - 6.50%	-	0.0%	-	0.0%	-	0.00%	-
6.50% - 6.75%	273,000	0.1%	1	0.0%	273,000	6.70%	422.0
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%	-
<b>Total</b>	<b>497,187,544</b>	<b>100.0%</b>	<b>4,817</b>	<b>100.0%</b>	<b>103,215</b>	<b>4.86%</b>	<b>392.4</b>

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	727,384	0.1%	6	0.1%	121,231	4.56%	380.3
01-Jul-2010 - 31-Dec-2010	2,097,337	0.4%	21	0.4%	99,873	4.13%	374.4
01-Jan-2011 - 30-Jun-2011	232,314	0.0%	5	0.1%	46,463	4.80%	347.2
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	773,021	0.2%	4	0.1%	193,255	4.82%	387.7
01-Jul-2013 - 31-Dec-2013	1,110,867	0.2%	16	0.3%	69,429	4.65%	390.4
01-Jan-2014 - 31-Dec-2014	7,633,928	1.5%	67	1.4%	113,939	5.29%	362.7
01-Jan-2015 - 31-Dec-2015	378,370,604	76.1%	3,564	74.0%	106,165	4.77%	393.9
01-Jan-2016 - 31-Dec-2016	106,034,426	21.3%	1,133	23.5%	93,587	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	207,665	0.0%	1	0.0%	207,665	5.20%	411.0
<b>Total</b>	<b>497,187,544</b>	<b>100.0%</b>	<b>4,817</b>	<b>100.0%</b>	<b>103,215</b>	<b>4.86%</b>	<b>392.4</b>

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	4,373,448	0.9%	34	0.7%	128,631	4.65%	104.0
01-Jan-2016 - 31-Dec-2017	3,161,038	0.6%	22	0.5%	143,684	4.65%	114.9
01-Jan-2018 - 31-Dec-2019	1,547,049	0.3%	18	0.4%	85,947	4.81%	143.8
01-Jan-2020 - 31-Dec-2021	3,073,314	0.6%	31	0.6%	99,139	4.69%	165.2
01-Jan-2022 - 31-Dec-2023	3,700,897	0.7%	31	0.6%	119,384	4.89%	193.1
01-Jan-2024 - 31-Dec-2025	6,623,405	1.3%	56	1.2%	118,275	4.81%	216.3
01-Jan-2026 - 31-Dec-2027	5,550,515	1.1%	48	1.0%	115,636	4.77%	236.2
01-Jan-2028 - 31-Dec-2029	8,293,309	1.7%	67	1.4%	123,781	5.12%	265.2
01-Jan-2030 - 31-Dec-2031	22,986,061	4.6%	187	3.9%	122,920	4.88%	288.0
01-Jan-2032 - 31-Dec-2033	11,419,007	2.3%	91	1.9%	125,484	4.42%	309.2
01-Jan-2034 - 31-Dec-2035	16,307,830	3.3%	132	2.7%	123,544	4.87%	339.7
01-Jan-2036 - 31-Dec-2037	10,331,321	2.1%	83	1.7%	124,474	4.73%	355.1
01-Jan-2038 - 31-Dec-2039	26,344,095	5.3%	318	6.6%	82,843	5.54%	387.5
01-Jan-2040 - 31-Dec-2041	165,799,050	33.3%	1,920	39.9%	86,354	5.15%	408.4
01-Jan-2042 - 31-Dec-2043	153,165,999	30.8%	1,359	28.2%	112,705	4.69%	430.4
01-Jan-2044 - 31-Dec-2045	45,861,959	9.2%	355	7.4%	129,189	4.28%	451.3
01-Jan-2046 - 31-Dec-2047	6,944,623	1.4%	50	1.0%	138,892	3.89%	475.0
01-Jan-2048 - 31-Dec-2137	1,201,521	0.2%	8	0.2%	150,190	4.10%	565.8
<b>Total</b>	<b>498,303,033</b>	<b>100.0%</b>	<b>4,817</b>	<b>100.0%</b>	<b>103,447</b>	<b>4.85%</b>	<b>392.4</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	961,415	0.2%	13	0.4%	73,955	4.06%	372.8
60% - 70%	868,582	0.2%	6	0.2%	144,764	4.32%	371.0
70% - 80%	2,791,673	0.6%	26	0.7%	107,372	4.22%	383.6
80% - 90%	7,228,104	1.5%	49	1.4%	147,512	4.34%	377.2
90% - 100%	32,672,614	6.6%	210	5.8%	155,584	4.32%	410.3
100% - 110%	101,091,812	20.3%	620	17.2%	163,051	4.61%	408.9
110% - 120%	351,391,047	70.7%	2,682	74.4%	131,018	4.99%	386.5
120% - 130%	182,297	0.0%	1	0.0%	182,297	4.60%	434.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>497,187,544</b>	<b>100.0%</b>	<b>3,607</b>	<b>100.0%</b>	<b>137,840</b>	<b>4.86%</b>	<b>392.4</b>

Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
Baden-Wuerttemberg	85,978,691	17.3%	531	14.7%	161,918	4.77%	401.7
Bayern	69,281,081	13.9%	456	12.6%	151,932	4.77%	392.7
Berlin	30,010,309	6.0%	278	7.7%	107,951	5.12%	387.7
Brandenburg	13,594,119	2.7%	99	2.7%	137,314	4.87%	384.8
Bremen	3,009,095	0.6%	25	0.7%	120,364	4.75%	409.6
Hamburg	2,261,745	0.5%	16	0.4%	141,359	4.77%	424.3
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	31,382,182	6.3%	195	5.4%	160,934	4.72%	392.9
Mecklenburg-Vorpomm.	2,495,652	0.5%	24	0.7%	103,986	4.61%	379.4
Niedersachsen	32,088,313	6.5%	247	6.8%	129,912	4.77%	377.8
Nordrhein-Westfalen	95,894,167	19.3%	649	18.0%	147,757	4.85%	393.1
Rheinland-Pfalz	22,563,745	4.5%	152	4.2%	148,446	4.73%	392.6
Saarland	10,379,494	2.1%	78	2.2%	133,070	4.70%	393.1
Sachsen	63,110,714	12.7%	590	16.4%	106,967	5.12%	386.6
Sachsen-Anhalt	17,819,096	3.6%	145	4.0%	122,890	5.08%	390.0
Schleswig-Holstein	10,604,139	2.1%	68	1.9%	155,943	4.64%	406.6
Thuringen	6,715,003	1.4%	54	1.5%	124,352	4.86%	390.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>497,187,544</b>	<b>100.0%</b>	<b>3,607</b>	<b>100.0%</b>	<b>137,840</b>	<b>4.86%</b>	<b>392.4</b>

Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	206,860,395	41.6%	1,251	34.7%	165,356	98.6%	1.4%
Hochhaus/appartement	233,788,278	47.0%	2,078	57.6%	112,506	31.7%	68.3%
Mehrfamilienhaus	36,946,220	7.4%	173	4.8%	213,562	75.7%	24.3%
Zweifamilienhaus	18,938,739	3.8%	102	2.8%	185,674	96.1%	3.9%
Laden/wohnhaus	653,913	0.1%	3	0.1%	217,971	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	-	1
<b>Total</b>	<b>497,187,544</b>	<b>100.0%</b>	<b>3,607</b>	<b>100.0%</b>	<b>137,840</b>	<b>58.86%</b>	<b>41.14%</b>

Borrower size)	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
- 100,000	95,627,781	19.2%	1,203	33.4%	79,491	5.04%	381.6
100,000 - 150,000	145,280,073	29.2%	1,171	32.5%	124,065	4.91%	393.1
150,000 - 200,000	116,836,219	23.5%	676	18.7%	172,835	4.80%	393.9
200,000 - 250,000	77,300,172	15.5%	348	9.6%	222,127	4.72%	402.1
250,000 - 300,000	39,597,015	8.0%	147	4.1%	269,367	4.73%	398.1
300,000 - 350,000	11,590,630	2.3%	36	1.0%	321,962	4.72%	379.6
350,000 - 400,000	4,103,389	0.8%	11	0.3%	373,035	4.30%	449.2
400,000 - 450,000	3,437,051	0.7%	8	0.2%	429,631	4.81%	392.8
450,000 - 500,000	2,323,734	0.5%	5	0.1%	464,747	5.03%	364.4
500,000 - 550,000	511,480	0.1%	1	0.0%	511,480	4.35%	281.3
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%	-
<b>Total</b>	<b>497,187,544</b>	<b>100.0%</b>	<b>3,607</b>	<b>100.0%</b>	<b>137,840</b>	<b>4.86%</b>	<b>392.4</b>

## Summary - East Germany

### Characteristics

Characteristics				
Number of borrowers	1,190			
Number of loan parts	1,533			
	(Weighted) average	Minimum	Maximum	
Loan size borrower	112,391	46,938	495,318	
Loan part size	87,244	8,285	495,318	
Coupon	5.07%	3.13%	6.17%	
Remaining maturity (months)	387.2	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	114.5%	34.7%	120.0%	

Redemption type	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
Annuity	97,283,205	72.7%	1,101	71.8%	88,359	5.05%	396.5
Interest Only With Life Insurance Redemption	5,872,219	4.4%	63	4.1%	93,210	5.09%	299.5
Interest Only With Building Savings Account Redemp	6,422,122	4.8%	61	4.0%	105,281	4.99%	258.3
Interest Only	24,167,348	18.1%	308	20.1%	78,465	5.14%	405.3
<b>Total</b>	<b>133,744,893</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>87,244</b>	<b>5.07%</b>	<b>387.2</b>

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	747,288	0.6%	7	0.5%	106,755	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	1,004,631	0.8%	12	0.8%	83,719	4.84%	394.0
109 - 125	131,992,974	98.7%	1,514	98.8%	87,182	5.08%	387.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>133,744,893</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>87,244</b>	<b>5.07%</b>	<b>387.2</b>

Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	13,533,292	10.1%	125	8.2%	108,266	4.21%	410.0
4.50% - 4.75%	10,738,828	8.0%	92	6.0%	116,726	4.63%	394.0
4.75% - 5.00%	19,916,552	14.9%	244	15.9%	81,625	4.92%	390.1
5.00% - 5.25%	49,735,223	37.2%	573	37.4%	86,798	5.13%	384.3
5.25% - 5.50%	26,576,847	19.9%	315	20.5%	84,371	5.36%	382.8
5.50% - 5.75%	8,032,473	6.0%	113	7.4%	71,084	5.61%	373.9
5.75% - 6.00%	3,477,276	2.6%	46	3.0%	75,593	5.84%	371.7
6.00% - 6.25%	1,734,401	1.3%	25	1.6%	69,376	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%	-
<b>Total</b>	<b>133,744,893</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>87,244</b>	<b>5.07%</b>	<b>387.2</b>

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	87,778	0.1%	1	0.1%	87,778	4.71%	427.0
01-Jul-2010 - 31-Dec-2010	659,511	0.5%	6	0.4%	109,918	3.60%	399.2
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	80,980	0.1%	1	0.1%	80,980	4.37%	292.0
01-Jul-2013 - 31-Dec-2013	691,934	0.5%	10	0.7%	69,193	4.82%	398.3
01-Jan-2014 - 31-Dec-2014	3,928,846	2.9%	38	2.5%	103,391	5.37%	357.2
01-Jan-2015 - 31-Dec-2015	105,003,053	78.5%	1,182	77.1%	88,835	4.99%	389.5
01-Jan-2016 - 31-Dec-2016	23,292,791	17.4%	295	19.2%	78,959	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%	-
<b>Total</b>	<b>133,744,893</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>87,244</b>	<b>5.07%</b>	<b>387.2</b>

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	262,138	0.2%	3	0.2%	87,379	5.06%	119.2
01-Jan-2018 - 31-Dec-2019	263,638	0.2%	4	0.3%	65,909	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	919,350	0.7%	9	0.6%	102,150	4.94%	197.7
01-Jan-2024 - 31-Dec-2025	1,543,213	1.2%	17	1.1%	90,777	4.96%	219.1
01-Jan-2026 - 31-Dec-2027	1,436,317	1.1%	16	1.0%	89,770	4.92%	235.4
01-Jan-2028 - 31-Dec-2029	4,328,167	3.2%	38	2.5%	113,899	5.21%	266.0
01-Jan-2030 - 31-Dec-2031	6,386,647	4.8%	61	4.0%	104,699	5.06%	284.3
01-Jan-2032 - 31-Dec-2033	1,678,219	1.3%	15	1.0%	111,881	4.61%	311.3
01-Jan-2034 - 31-Dec-2035	5,011,884	3.7%	46	3.0%	108,954	5.01%	337.8
01-Jan-2036 - 31-Dec-2037	1,426,510	1.1%	15	1.0%	95,101	5.12%	353.6
01-Jan-2038 - 31-Dec-2039	13,694,547	10.2%	180	11.7%	76,081	5.61%	388.2
01-Jan-2040 - 31-Dec-2041	73,170,177	54.7%	893	58.3%	81,937	5.17%	407.1
01-Jan-2042 - 31-Dec-2043	14,022,458	10.5%	147	9.6%	95,391	4.67%	430.1
01-Jan-2044 - 31-Dec-2045	6,013,050	4.5%	57	3.7%	105,492	4.27%	452.0
01-Jan-2046 - 31-Dec-2047	2,005,450	1.5%	17	1.1%	117,968	3.95%	473.2
01-Jan-2048 - 31-Dec-2137	453,131	0.3%	2	0.1%	226,565	3.40%	528.8
<b>Total</b>	<b>133,744,893</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>87,244</b>	<b>5.07%</b>	<b>387.2</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	467,367	0.3%	4	0.3%	116,842	3.89%	474.1
60% - 70%	466,871	0.3%	3	0.3%	155,624	4.41%	346.0
70% - 80%	573,501	0.4%	7	0.6%	81,929	4.17%	418.1
80% - 90%	1,512,399	1.1%	12	1.0%	126,033	4.30%	416.5
90% - 100%	6,118,726	4.6%	48	4.0%	127,473	4.46%	392.8
100% - 110%	11,187,151	8.4%	84	7.1%	133,180	4.71%	385.3
110% - 120%	113,418,878	84.8%	1,032	86.7%	109,902	5.16%	386.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>133,744,893</b>	<b>100.0%</b>	<b>1,190</b>	<b>100.0%</b>	<b>112,391</b>	<b>5.07%</b>	<b>387.2</b>

Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
Berlin	30,010,309	22.4%	278	23.4%	107,951	5.12%	387.7
Brandenburg	13,594,119	10.2%	99	8.3%	137,314	4.87%	384.8
Mecklenburg-Vorpomm.	2,495,652	1.9%	24	2.0%	103,986	4.61%	379.4
Sachsen	63,110,714	47.2%	590	49.6%	106,967	5.12%	386.6
Sachsen-Anhalt	17,819,096	13.3%	145	12.2%	122,890	5.08%	390.0
Thuringen	6,715,003	5.0%	54	4.5%	124,352	4.86%	390.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>133,744,893</b>	<b>100.0%</b>	<b>1,190</b>	<b>100.0%</b>	<b>112,391</b>	<b>5.07%</b>	<b>387.2</b>

Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	26,268,146	19.6%	184	15.5%	142,762	97.8%	2.2%
Hochhaus/appartement	101,236,544	75.7%	968	81.3%	104,583	5.8%	94.2%
Mehrfamilienhaus	4,031,999	3.0%	22	1.8%	183,273	45.5%	54.5%
Zweifamilienhaus	2,018,204	1.5%	15	1.3%	134,547	86.7%	13.3%
Laden/wohnhaus	190,000	0.1%	1	0.1%	190,000	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	-	1
<b>Total</b>	<b>133,744,893</b>	<b>100.0%</b>	<b>1,190</b>	<b>100.0%</b>	<b>112,391</b>	<b>21.85%</b>	<b>78.15%</b>

Borrower size)	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
- 100,000	48,066,303	35.9%	607	51.0%	79,187	5.15%	383.3
100,000 - 150,000	46,947,378	35.1%	389	32.7%	120,687	5.10%	390.4
150,000 - 200,000	19,910,241	14.9%	116	9.7%	171,640	5.00%	384.2
200,000 - 250,000	12,922,252	9.7%	58	4.9%	222,797	4.87%	397.1
250,000 - 300,000	4,072,096	3.0%	15	1.3%	271,473	5.01%	365.3
300,000 - 350,000	938,174	0.7%	3	0.3%	312,725	4.87%	377.9
350,000 - 400,000	393,131	0.3%	1	0.1%	393,131	3.13%	528.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	495,318	0.4%	1	0.1%	495,318	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%	-
<b>Total</b>	<b>133,744,893</b>	<b>100.0%</b>	<b>1,190</b>	<b>100.0%</b>	<b>112,391</b>	<b>5.07%</b>	<b>387.2</b>