

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

**Cashflow analysis for the period**

Total interest received	5,935,391	
Interest received on transaction accounts	190,002	
Liquidity available	14,915,626	
Reserve account available	7,229,105	
Receivables under hedging arrangements	690,738	
Total funds available		28,960,864
Company management expenses	-	
MPT fee	154,084	
Administration fee	9,630	
Third party fees	18,125	
Liquidity Facility fee	4,527	
Payments under hedging arrangements	139,309	
Interest on the Notes	5,653,762	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,979,437
Available after distribution of funds		22,981,426
Undrawn Liquidity Facility	14,915,626	
Reserve account funding	8,065,800	
Available liquidity		22,981,426
Net cashflow		-

**Collateral**

Starting current balance 1st May 2007	497,045,005.60	
To be disbursed per 1st May 2007	142,538.82	
Starting principal balance 1st May 2007	497,187,544.42	
Principal (p)repayments	(1,803,279.01)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		495,384,265
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		495,384,265

**Performance**

	Last period	This period	Since issue
Prepayment rate	0.00%	0.00%	0.09%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	463,760,625	93.6%	3,387	94.0%
1 - 30	47,439	10,088,271	2.0%	70	1.9%
31 - 60	45,473	4,733,044	1.0%	32	0.9%
61 - 90	38,136	2,636,172	0.5%	19	0.5%
91 - 120	71,582	3,581,127	0.7%	21	0.6%
121-150	38,153	1,431,236	0.3%	14	0.4%
> 151	369,074	9,153,791	1.8%	61	1.7%
Total	609,857	495,384,265	100%	3,604	100%

	Last period	This period	Total
Aggregate principal losses	-	-	-

**Characteristics**

Amounts to be disbursed	131,125.99		
Number of loans	3,604		
Number of loans parts	4,812		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	137,454	14,924	580,000
Loan part size	102,948	6,581	580,000
Coupon	4.86%	3.13%	6.70%
Remaining maturity (months)	386.5	37	1,181
Remaining interest period (months)	98.2	33	163
Original interest period (months)	119.6	60	180
Seasoning (months)	21.6	4.2	39.6
Loan to Lending Value	112.1%	0.6%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principle amount</b>
Investment properties	164,633,568.84	41.1%	33.23%
Owner occupied	330,750,696.57	58.9%	66.77%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	340,158,081	68.7%	3,338	69.4%	101,905	4.84%	398.8
Interest Only With Life Insurance Redemption	22,178,704	4.5%	192	4.0%	115,514	4.85%	328.6
Interest Only With Building Savings Account Redemp	32,882,954	6.6%	249	5.2%	132,060	4.73%	227.2
Interest Only	100,164,527	20.2%	1,033	21.5%	96,965	4.94%	409.7
<b>Total</b>	<b>495,384,265</b>	<b>100.0%</b>	<b>4,812</b>	<b>100.0%</b>	<b>102,948</b>	<b>4.86%</b>	<b>386.5</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	3,038,781	0.6%	32	0.7%	94,962	4.29%	368.0
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	2,420,855	0.5%	23	0.5%	105,255	4.80%	383.5
109 - 125	489,717,522	98.9%	4,756	98.8%	102,968	4.86%	386.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	207,107	0.0%	1	0.0%	207,107	5.20%	405.0
<b>Total</b>	<b>495,384,265</b>	<b>100.0%</b>	<b>4,812</b>	<b>100.0%</b>	<b>102,948</b>	<b>4.86%</b>	<b>386.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	101,835,751	20.6%	788	16.4%	129,233	4.28%	402.0
4.50% - 4.75%	101,773,642	20.5%	868	18.0%	117,251	4.64%	390.2
4.75% - 5.00%	107,045,229	21.6%	1,040	21.6%	102,928	4.88%	387.1
5.00% - 5.25%	104,086,967	21.0%	1,161	24.1%	89,653	5.12%	377.9
5.25% - 5.50%	51,818,593	10.5%	594	12.3%	87,237	5.37%	377.1
5.50% - 5.75%	18,645,889	3.8%	227	4.7%	82,140	5.61%	363.3
5.75% - 6.00%	6,602,611	1.3%	91	1.9%	72,556	5.85%	364.5
6.00% - 6.25%	3,302,585	0.7%	42	0.9%	78,633	6.06%	367.9
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%	416.0
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>495,384,265</b>	<b>100.0%</b>	<b>4,812</b>	<b>100.0%</b>	<b>102,948</b>	<b>4.86%</b>	<b>386.5</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	724,707	0.1%	6	0.1%	120,784	4.56%	374.4
01-Jul-2010 - 31-Dec-2010	2,083,175	0.4%	21	0.4%	99,199	4.13%	368.7
01-Jan-2011 - 30-Jun-2011	230,900	0.0%	5	0.1%	46,180	4.80%	342.0
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	770,708	0.2%	4	0.1%	192,677	4.82%	381.7
01-Jul-2013 - 31-Dec-2013	1,108,944	0.2%	16	0.3%	69,309	4.65%	384.4
01-Jan-2014 - 31-Dec-2014	7,619,092	1.5%	67	1.4%	113,718	5.29%	356.6
01-Jan-2015 - 31-Dec-2015	375,705,691	75.8%	3,553	73.8%	105,743	4.77%	388.0
01-Jan-2016 - 31-Dec-2016	105,544,897	21.3%	1,131	23.5%	93,320	5.15%	384.0
01-Jan-2017 - 31-Dec-2017	1,389,046	0.3%	8	0.2%	173,631	5.14%	387.6
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	207,107	0.0%	1	0.0%	207,107	5.20%	405.0
<b>Total</b>	<b>495,384,265</b>	<b>100.0%</b>	<b>4,812</b>	<b>100.0%</b>	<b>102,948</b>	<b>4.86%</b>	<b>386.5</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	169,285	0.0%	3	0.1%	56,428	4.49%	43.7
01-Jan-2012 - 31-Dec-2013	333,700	0.1%	4	0.1%	83,425	4.50%	62.0
01-Jan-2014 - 31-Dec-2015	4,373,231	0.9%	34	0.7%	128,624	4.65%	98.0
01-Jan-2016 - 31-Dec-2017	3,160,008	0.6%	22	0.5%	143,637	4.65%	108.9
01-Jan-2018 - 31-Dec-2019	1,542,306	0.3%	18	0.4%	85,684	4.82%	137.8
01-Jan-2020 - 31-Dec-2021	3,057,134	0.6%	31	0.6%	98,617	4.69%	159.2
01-Jan-2022 - 31-Dec-2023	3,890,742	0.8%	32	0.7%	121,586	4.93%	186.7
01-Jan-2024 - 31-Dec-2025	6,607,731	1.3%	56	1.2%	117,995	4.81%	210.3
01-Jan-2026 - 31-Dec-2027	5,529,678	1.1%	48	1.0%	115,202	4.77%	230.1
01-Jan-2028 - 31-Dec-2029	8,092,224	1.6%	66	1.4%	122,609	5.13%	259.1
01-Jan-2030 - 31-Dec-2031	22,892,573	4.6%	188	3.9%	121,769	4.88%	282.0
01-Jan-2032 - 31-Dec-2033	10,891,177	2.2%	90	1.9%	121,013	4.42%	303.5
01-Jan-2034 - 31-Dec-2035	16,291,617	3.3%	132	2.7%	123,421	4.87%	333.7
01-Jan-2036 - 31-Dec-2037	10,034,718	2.0%	82	1.7%	122,375	4.75%	348.7
01-Jan-2038 - 31-Dec-2039	26,357,547	5.3%	319	6.6%	82,626	5.54%	381.5
01-Jan-2040 - 31-Dec-2041	164,946,067	33.3%	1,914	39.8%	86,179	5.14%	402.4
01-Jan-2042 - 31-Dec-2043	153,238,632	30.9%	1,361	28.3%	112,593	4.69%	424.4
01-Jan-2044 - 31-Dec-2045	46,124,607	9.3%	356	7.4%	129,564	4.29%	445.3
01-Jan-2046 - 31-Dec-2047	6,656,204	1.3%	48	1.0%	138,671	3.88%	469.3
01-Jan-2048 - 31-Dec-2137	1,195,085	0.2%	8	0.2%	149,386	4.10%	557.7
<b>Total</b>	<b>495,384,265</b>	<b>100.0%</b>	<b>4,812</b>	<b>100.0%</b>	<b>102,948</b>	<b>4.86%</b>	<b>386.5</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
0% - 60%	62,500,934	12.6%	131	3.6%	477,106	4.87%	396.0
60% - 70%	7,933,111	1.6%	56	1.6%	141,663	4.73%	381.5
70% - 80%	96,749,247	19.5%	960	26.6%	100,780	4.93%	406.8
80% - 90%	10,788,496	2.2%	76	2.1%	141,954	4.47%	377.5
90% - 100%	26,590,712	5.4%	167	4.6%	159,226	4.39%	396.9
100% - 110%	71,195,078	14.4%	466	12.9%	152,779	4.61%	397.9
110% - 120%	219,626,687	44.3%	1,748	48.5%	125,645	4.98%	370.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>495,384,265</b>	<b>100.0%</b>	<b>3,604</b>	<b>100.0%</b>	<b>137,454</b>	<b>4.86%</b>	<b>386.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Wuerttemberg	86,038,875	17.4%	532	14.8%	161,727	4.77%	395.7
Bayern	68,627,401	13.9%	455	12.6%	150,829	4.77%	387.3
Berlin	29,797,422	6.0%	276	7.7%	107,962	5.12%	381.6
Brandenburg	13,553,206	2.7%	99	2.7%	136,901	4.87%	378.8
Bremen	3,002,478	0.6%	25	0.7%	120,099	4.75%	403.6
Hamburg	2,257,402	0.5%	16	0.4%	141,088	4.77%	418.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	31,629,699	6.4%	197	5.5%	160,557	4.73%	385.7
Mecklenburg-Vorpomm.	2,590,189	0.5%	25	0.7%	103,608	4.67%	372.2
Niedersachsen	31,997,862	6.5%	247	6.9%	129,546	4.77%	371.9
Nordrhein-Westfalen	94,853,666	19.1%	645	17.9%	147,060	4.85%	387.4
Rheinland-Pfalz	22,504,638	4.5%	152	4.2%	148,057	4.73%	386.6
Saarland	10,338,368	2.1%	78	2.2%	132,543	4.70%	387.0
Sachsen	63,038,867	12.7%	589	16.3%	107,027	5.13%	380.5
Sachsen-Anhalt	17,887,341	3.6%	146	4.1%	122,516	5.08%	384.2
Schleswig-Holstein	10,574,812	2.1%	68	1.9%	155,512	4.64%	400.6
Thuringen	6,692,038	1.4%	54	1.5%	123,927	4.86%	384.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>495,384,265</b>	<b>100.0%</b>	<b>3,604</b>	<b>100.0%</b>	<b>137,454</b>	<b>4.86%</b>	<b>386.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	206,235,460	41.6%	1,251	34.7%	164,856	98.6%	1.4%
Hochhaus/appartement	232,494,219	46.9%	2,073	57.5%	112,154	31.7%	68.3%
Mehrfamilienhaus	37,118,123	7.5%	175	4.9%	212,104	76.0%	24.0%
Zweifamilienhaus	18,891,786	3.8%	102	2.8%	185,214	96.1%	3.9%
Laden/wohnhaus	644,678	0.1%	3	0.1%	214,893	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>495,384,265</b>	<b>100.0%</b>	<b>3,604</b>	<b>100.0%</b>	<b>137,454</b>	<b>58.9%</b>	<b>41.1%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	96,067,217	19.4%	1,208	33.5%	79,526	5.04%	375.1
100,000 - 150,000	144,744,490	29.2%	1,168	32.4%	123,925	4.91%	387.4
150,000 - 200,000	117,317,717	23.7%	679	18.8%	172,780	4.80%	387.4
200,000 - 250,000	77,144,050	15.6%	347	9.6%	222,317	4.72%	397.2
250,000 - 300,000	38,288,747	7.7%	142	3.9%	269,639	4.75%	391.8
300,000 - 350,000	10,942,308	2.2%	34	0.9%	321,833	4.71%	371.2
350,000 - 400,000	4,491,280	0.9%	12	0.3%	374,273	4.32%	429.2
400,000 - 450,000	3,443,758	0.7%	8	0.2%	430,470	4.84%	405.2
450,000 - 500,000	1,856,790	0.4%	4	0.1%	464,198	5.19%	374.2
500,000 - 550,000	507,909	0.1%	1	0.0%	507,909	4.35%	275.6
550,000 - 600,000	580,000	0.1%	1	0.0%	580,000	4.20%	98.0
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>495,384,265</b>	<b>100.0%</b>	<b>3,604</b>	<b>100.0%</b>	<b>137,454</b>	<b>4.86%</b>	<b>386.5</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	73,591.84		
Number of loans	1,189		
Number of loan parts	1,533		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	112,329	15,905	494,002
Loan part size	87,123	8,263	494,002
Coupon	5.07%	3.13%	6.17%
Remaining maturity (months)	381.1	37	523
Remaining interest period (months)	97.3	33	116
Original interest period (months)	119.5	60	120
Seasoning (months)	22.4	4.2	37.5
Loan to Lending Value	114.1%	8.0%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principle amount</b>
Investment properties	98,264,401.15	78.2%	73.57%
Owner occupied	35,294,662.11	21.8%	26.43%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
Annuity	96,943,026	72.6%	1,099	22.8%	88,210	5.06%	390.4
Interest Only With Life Insurance Redemption	5,871,795	4.4%	63	1.3%	93,203	5.09%	293.5
Interest Only With Building Savings Account Redemp	6,421,865	4.8%	61	1.3%	105,276	4.99%	252.3
Interest Only	24,322,377	18.2%	310	6.4%	78,459	5.15%	399.3
<b>Total</b>	<b>133,559,063</b>	<b>100.0%</b>	<b>1,533</b>	<b>31.9%</b>	<b>87,123</b>	<b>5.07%</b>	<b>381.1</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
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	745,090	0.6%	7	0.5%	106,441	3.73%	396.5
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	1,002,661	0.8%	12	0.8%	83,555	4.84%	388.0
109 - 125	131,811,312	98.7%	1,514	98.8%	87,062	5.08%	381.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>133,559,063</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>87,123</b>	<b>5.07%</b>	<b>381.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
0% - 4.50%	13,395,290	10.0%	124	8.1%	108,027	4.21%	403.8
4.50% - 4.75%	10,532,893	7.9%	91	5.9%	115,746	4.63%	387.4
4.75% - 5.00%	19,862,882	14.9%	244	15.9%	81,405	4.92%	384.1
5.00% - 5.25%	49,549,499	37.1%	572	37.3%	86,625	5.13%	378.3
5.25% - 5.50%	26,899,142	20.1%	316	20.6%	85,124	5.36%	377.1
5.50% - 5.75%	8,016,636	6.0%	113	7.4%	70,944	5.61%	367.9
5.75% - 6.00%	3,470,603	2.6%	46	3.0%	75,448	5.84%	365.7
6.00% - 6.25%	1,832,119	1.4%	27	1.8%	67,856	6.06%	368.6
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>133,559,063</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>87,123</b>	<b>5.07%</b>	<b>381.1</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
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	87,699	0.1%	1	0.1%	87,699	4.71%	421.0
01-Jul-2010 - 31-Dec-2010	657,391	0.5%	6	0.4%	109,565	3.60%	393.3
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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	80,509	0.1%	1	0.1%	80,509	4.37%	286.0
01-Jul-2013 - 31-Dec-2013	690,640	0.5%	10	0.7%	69,064	4.82%	392.2
01-Jan-2014 - 31-Dec-2014	3,921,168	2.9%	38	2.5%	103,189	5.37%	351.2
01-Jan-2015 - 31-Dec-2015	104,292,421	78.1%	1,178	76.8%	88,533	4.99%	383.3
01-Jan-2016 - 31-Dec-2016	23,620,242	17.7%	296	19.3%	79,798	5.44%	375.9
01-Jan-2017 - 31-Dec-2017	208,993	0.2%	3	0.2%	69,664	5.65%	379.5
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>133,559,063</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>87,123</b>	<b>5.07%</b>	<b>381.1</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
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%	41.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	75.0
01-Jan-2014 - 31-Dec-2015	574,600	0.4%	5	0.3%	114,920	4.65%	98.2
01-Jan-2016 - 31-Dec-2017	261,108	0.2%	3	0.2%	87,036	5.06%	113.2
01-Jan-2018 - 31-Dec-2019	262,851	0.2%	4	0.3%	65,713	5.26%	134.4
01-Jan-2020 - 31-Dec-2021	388,300	0.3%	5	0.3%	77,660	4.92%	157.5
01-Jan-2022 - 31-Dec-2023	917,623	0.7%	9	0.6%	101,958	4.94%	191.7
01-Jan-2024 - 31-Dec-2025	1,542,663	1.2%	17	1.1%	90,745	4.96%	213.1
01-Jan-2026 - 31-Dec-2027	1,431,973	1.1%	16	1.0%	89,498	4.92%	229.4
01-Jan-2028 - 31-Dec-2029	4,310,386	3.2%	38	2.5%	113,431	5.21%	260.0
01-Jan-2030 - 31-Dec-2031	6,388,582	4.8%	62	4.0%	103,042	5.06%	278.3
01-Jan-2032 - 31-Dec-2033	1,664,373	1.2%	15	1.0%	110,958	4.61%	305.3
01-Jan-2034 - 31-Dec-2035	5,008,260	3.7%	46	3.0%	108,875	5.01%	331.8
01-Jan-2036 - 31-Dec-2037	1,423,816	1.1%	15	1.0%	94,921	5.12%	347.6
01-Jan-2038 - 31-Dec-2039	13,733,938	10.3%	181	11.8%	75,878	5.61%	382.1
01-Jan-2040 - 31-Dec-2041	73,324,208	54.9%	893	58.3%	82,110	5.17%	401.1
01-Jan-2042 - 31-Dec-2043	13,799,851	10.3%	146	9.5%	94,520	4.67%	424.2
01-Jan-2044 - 31-Dec-2045	5,912,827	4.4%	56	3.7%	105,586	4.27%	446.1
01-Jan-2046 - 31-Dec-2047	1,994,513	1.5%	17	1.1%	117,324	3.95%	467.2
01-Jan-2048 - 31-Dec-2137	452,093	0.3%	2	0.1%	226,046	3.40%	522.8
<b>Total</b>	<b>133,559,063</b>	<b>100.0%</b>	<b>1,533</b>	<b>100.0%</b>	<b>87,123</b>	<b>5.07%</b>	<b>381.1</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	14,294,493	10.7%	30	2.5%	476,483	5.06%	394.5
60% - 70%	2,260,609	1.7%	15	1.3%	150,707	4.81%	379.2
70% - 80%	23,200,124	17.4%	292	24.6%	79,452	5.15%	397.7
80% - 90%	2,158,321	1.6%	21	1.8%	102,777	4.52%	392.0
90% - 100%	5,726,221	4.3%	43	3.6%	133,168	4.57%	381.8
100% - 110%	8,371,953	6.3%	64	5.4%	130,812	4.79%	363.4
110% - 120%	77,547,342	58.1%	724	60.9%	107,110	5.14%	375.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>133,559,063</b>	<b>100.0%</b>	<b>1,189</b>	<b>100.0%</b>	<b>112,329</b>	<b>5.07%</b>	<b>381.1</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	29,797,422	22.3%	276	7.7%	107,962	5.12%	381.6
Brandenburg	13,553,206	10.1%	99	2.7%	136,901	4.87%	378.8
Mecklenburg-Vorpomm.	2,590,189	1.9%	25	0.7%	103,608	4.67%	372.2
Sachsen	63,038,867	47.2%	589	16.3%	107,027	5.13%	380.5
Sachsen-Anhalt	17,887,341	13.4%	146	4.1%	122,516	5.08%	384.2
Thuringen	6,692,038	5.0%	54	1.5%	123,927	4.86%	384.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>133,559,063</b>	<b>100.0%</b>	<b>1,189</b>	<b>33.0%</b>	<b>112,329</b>	<b>5.07%</b>	<b>381.1</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	26,219,974	19.6%	184	5.1%	142,500	97.83%	2.17%
Hochhaus/appartement	101,295,194	75.8%	968	26.9%	104,644	5.79%	94.21%
Mehrfamilienhaus	4,025,342	3.0%	22	0.6%	182,970	45.45%	54.55%
Zweifamilienhaus	1,836,553	1.4%	14	0.4%	131,182	85.71%	14.29%
Laden/wohnhaus	182,000	0.1%	1	0.0%	182,000	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>133,559,063</b>	<b>100.0%</b>	<b>1,189</b>	<b>33.0%</b>	<b>112,329</b>	<b>21.78%</b>	<b>78.22%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	48,017,511	36.0%	607	16.8%	79,106	5.15%	377.3
100,000 - 150,000	46,857,181	35.1%	389	10.8%	120,455	5.10%	384.4
150,000 - 200,000	19,928,473	14.9%	116	3.2%	171,797	5.00%	376.3
200,000 - 250,000	12,483,279	9.3%	56	1.6%	222,916	4.86%	393.4
250,000 - 300,000	4,065,251	3.0%	15	0.4%	271,017	5.01%	359.4
300,000 - 350,000	934,923	0.7%	3	0.1%	311,641	4.87%	372.0
350,000 - 400,000	778,441	0.6%	2	0.1%	389,221	4.29%	458.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	494,002	0.4%	1	0.0%	494,002	5.11%	410.0
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>133,559,063</b>	<b>100.0%</b>	<b>1,189</b>	<b>33.0%</b>	<b>112,329</b>	<b>5.07%</b>	<b>381.1</b>