

E-MAC DE 2006-I Investor Report November 2007

Cashflow analysis for the period

Total interest received	5,688,988	
Interest received on transaction accounts	204,441	
Liquidity available	14,861,528	
Reserve account available	8,065,800	
Receivables under hedging arrangements	1,425,043	
Total funds available		30,245,800
Company management expenses	285	
MPT fee	145,274	
Administration fee	9,080	
Third party fees	13,347	
Liquidity Facility fee	4,513	
Payments under hedging arrangements	28,000	
Interest on the Notes	6,114,998	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,315,497
Available after distribution of funds		23,930,303
Undrawn Liquidity Facility	14,861,528	
Reserve account funding	9,068,775	
Available liquidity		23,930,303
Net cashflow		-

Collateral

Starting current balance 1 Aug 2007	495,253,139.42	
To be disbursed per 1 Aug 2007	131,125.99	
Starting principal balance 1 Aug 2007	495,384,265.41	
Principal (p)repayments	(1,046,305.15)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		494,337,960
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		494,337,960

Performance

	Last period	This period	Since issue
Prepayment rate	0.00%	0.80%	0.21%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	447,719,700	90.6%	3,296	91.5%
1 - 30	79,218	17,966,466	3.6%	115	3.2%
31 - 60	49,938	4,878,281	1.0%	35	1.0%
61 - 90	80,027	5,185,134	1.0%	29	0.8%
91 - 120	69,557	3,227,392	0.7%	23	0.6%
121-150	48,556	2,017,053	0.4%	15	0.4%
> 151	596,112	13,343,936	2.7%	91	2.5%
Total	923,408	494,337,960	100%	3,604	100%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	110,547.63			
Number of loans	3,604			
Number of loan parts	4,812			
	Weighted average	Minimum	Maximum	
Loan size	137,164	15,000	580,000	
Loan part size	102,730	6,488	580,000	
Coupon	4.86%	3.13%	6.70%	
Remaining maturity (months)	383.6	34	1,178	
Remaining interest period (months)	95.2	30	160	
Original interest period (months)	119.6	60	180	
Seasoning (months)	24.6	7.2	42.6	
Loan to Lending Value	111.9%	0.6%	120.0%	
	Value	As % of number of loans	As % Outstanding principle amount	
Investment properties	164,281,064.47	41.1%	33.23%	
Owner occupied	330,056,895.79	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	339,711,261	68.7%	3,343	69.5%	101,619	4.84%	395.7
Interest Only With Life Insurance Redemption	22,006,644	4.5%	190	3.9%	115,824	4.85%	325.1
Interest Only With Building Savings Account Redemp	32,458,340	6.6%	246	5.1%	131,944	4.74%	224.5
Interest Only	100,161,714	20.3%	1,033	21.5%	96,962	4.94%	406.7
Total	494,337,960	100.0%	4,812	100.0%	102,730	4.86%	383.6

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	3,025,649	0.6%	32	0.7%	94,552	4.29%	365.3
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	2,415,038	0.5%	23	0.5%	105,002	4.80%	380.5
109 - 125	488,690,731	98.9%	4,756	98.8%	102,752	4.86%	383.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	206,542	0.0%	1	0.0%	206,542	5.20%	402.0
Total	494,337,960	100.0%	4,812	100.0%	102,730	4.86%	383.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	101,597,652	20.6%	788	16.4%	128,931	4.28%	399.3
4.50% - 4.75%	101,550,940	20.5%	868	18.0%	116,994	4.64%	387.2
4.75% - 5.00%	106,831,404	21.6%	1,040	21.6%	102,723	4.88%	384.1
5.00% - 5.25%	103,867,504	21.0%	1,161	24.1%	89,464	5.12%	374.9
5.25% - 5.50%	51,716,696	10.5%	594	12.3%	87,065	5.37%	374.1
5.50% - 5.75%	18,612,193	3.8%	227	4.7%	81,992	5.61%	360.4
5.75% - 6.00%	6,589,680	1.3%	91	1.9%	72,414	5.85%	361.6
6.00% - 6.25%	3,298,892	0.7%	42	0.9%	78,545	6.06%	365.0
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%	413.0
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%	-
Total	494,337,960	100.0%	4,812	100.0%	102,730	4.86%	383.6

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	722,080	0.1%	6	0.1%	120,347	4.56%	371.5
01-Jul-2010 - 31-Dec-2010	2,073,970	0.4%	21	0.4%	98,760	4.13%	365.9
01-Jan-2011 - 30-Jun-2011	229,599	0.0%	5	0.1%	45,920	4.80%	339.9
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	768,368	0.2%	4	0.1%	192,092	4.82%	378.7
01-Jul-2013 - 31-Dec-2013	1,107,229	0.2%	16	0.3%	69,202	4.65%	381.4
01-Jan-2014 - 31-Dec-2014	7,604,234	1.5%	67	1.4%	113,496	5.29%	353.6
01-Jan-2015 - 31-Dec-2015	374,881,796	75.8%	3,553	73.8%	105,511	4.77%	385.1
01-Jan-2016 - 31-Dec-2016	105,359,663	21.3%	1,131	23.5%	93,156	5.15%	381.0
01-Jan-2017 - 31-Dec-2017	1,384,479	0.3%	8	0.2%	173,060	5.14%	384.9
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	206,542	0.0%	1	0.0%	206,542	5.20%	402.0
Total	494,337,960	100.0%	4,812	100.0%	102,730	4.86%	383.6

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	169,167	0.0%	3	0.1%	56,389	4.49%	40.7
01-Jan-2012 - 31-Dec-2013	333,700	0.1%	4	0.1%	83,425	4.50%	59.0
01-Jan-2014 - 31-Dec-2015	4,373,011	0.9%	34	0.7%	128,618	4.65%	95.0
01-Jan-2016 - 31-Dec-2017	3,158,790	0.6%	22	0.5%	143,581	4.65%	105.9
01-Jan-2018 - 31-Dec-2019	1,537,145	0.3%	18	0.4%	85,397	4.82%	134.8
01-Jan-2020 - 31-Dec-2021	3,047,613	0.6%	31	0.6%	98,310	4.69%	156.2
01-Jan-2022 - 31-Dec-2023	3,880,454	0.8%	32	0.7%	121,264	4.93%	183.7
01-Jan-2024 - 31-Dec-2025	6,592,143	1.3%	56	1.2%	117,717	4.81%	207.3
01-Jan-2026 - 31-Dec-2027	5,512,943	1.1%	48	1.0%	114,853	4.77%	227.1
01-Jan-2028 - 31-Dec-2029	8,058,739	1.6%	66	1.4%	122,102	5.13%	256.2
01-Jan-2030 - 31-Dec-2031	22,787,616	4.6%	188	3.9%	121,211	4.88%	279.0
01-Jan-2032 - 31-Dec-2033	10,675,452	2.2%	89	1.8%	119,949	4.42%	300.4
01-Jan-2034 - 31-Dec-2035	16,276,164	3.3%	132	2.7%	123,304	4.87%	330.7
01-Jan-2036 - 31-Dec-2037	10,011,608	2.0%	82	1.7%	122,093	4.75%	345.7
01-Jan-2038 - 31-Dec-2039	26,425,103	5.3%	320	6.7%	82,578	5.54%	378.5
01-Jan-2040 - 31-Dec-2041	164,538,191	33.3%	1,913	39.8%	86,011	5.14%	399.4
01-Jan-2042 - 31-Dec-2043	152,932,206	30.9%	1,361	28.3%	112,368	4.69%	421.4
01-Jan-2044 - 31-Dec-2045	46,021,183	9.3%	356	7.4%	129,273	4.29%	442.3
01-Jan-2046 - 31-Dec-2047	6,814,244	1.4%	49	1.0%	139,066	3.90%	466.2
01-Jan-2048 - 31-Dec-2137	1,192,491	0.2%	8	0.2%	149,061	4.10%	554.7
Total	494,337,960	100.0%	4,812	100.0%	102,730	4.86%	383.6

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%	62,353,244	12.6%	131	3.6%	475,979	4.87%	393.0
60% - 70%	7,924,335	1.6%	56	1.6%	141,506	4.73%	378.5
70% - 80%	96,905,134	19.6%	962	26.7%	100,733	4.93%	403.8
80% - 90%	10,952,739	2.2%	75	2.1%	146,037	4.45%	377.9
90% - 100%	26,472,598	5.4%	169	4.7%	156,643	4.40%	393.0
100% - 110%	74,330,883	15.0%	491	13.6%	151,387	4.63%	391.6
110% - 120%	215,399,026	43.6%	1,720	47.7%	125,232	4.98%	368.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	494,337,960	100.0%	3,604	100.0%	137,164	4.86%	383.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Wuerttemberg	86,061,744	17.4%	533	14.8%	161,467	4.77%	392.7
Bayern	68,298,784	13.8%	454	12.6%	150,438	4.77%	384.7
Berlin	29,734,675	6.0%	276	7.7%	107,734	5.12%	378.7
Brandenburg	13,520,007	2.7%	99	2.7%	136,566	4.87%	375.9
Bremen	2,995,765	0.6%	25	0.7%	119,831	4.75%	400.6
Hamburg	2,253,634	0.5%	16	0.4%	140,852	4.77%	415.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	31,549,431	6.4%	197	5.5%	160,149	4.73%	382.7
Mecklenburg-Vorpomm.	2,584,546	0.5%	25	0.7%	103,382	4.67%	369.2
Niedersachsen	31,921,565	6.5%	247	6.9%	129,237	4.77%	368.9
Nordrhein-Westfalen	95,050,954	19.2%	646	17.9%	147,138	4.85%	384.5
Rheinland-Pfalz	22,459,153	4.5%	152	4.2%	147,758	4.73%	383.6
Saarland	10,318,046	2.1%	78	2.2%	132,283	4.70%	384.0
Sachsen	62,507,865	12.6%	588	16.3%	106,306	5.13%	377.4
Sachsen-Anhalt	17,848,613	3.6%	146	4.1%	122,251	5.08%	381.2
Schleswig-Holstein	10,554,258	2.1%	68	1.9%	155,210	4.64%	397.6
Thuringen	6,678,920	1.4%	54	1.5%	123,684	4.86%	381.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	494,337,960	100.0%	3,604	100.0%	137,164	4.86%	383.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	205,805,548	41.6%	1,251	34.7%	164,513	98.6%	1.4%
Hochhaus/appartement	231,992,152	46.9%	2,073	57.5%	111,911	31.7%	68.3%
Mehrfamilienhaus	37,042,486	7.5%	175	4.9%	211,671	76.0%	24.0%
Zweifamilienhaus	18,854,346	3.8%	102	2.8%	184,847	96.1%	3.9%
Laden/wohnhaus	643,428	0.1%	3	0.1%	214,476	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	494,337,960	100.0%	3,604	100.0%	137,164	58.9%	41.1%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	96,132,791	19.4%	1,211	33.6%	79,383	5.04%	371.9
100,000 - 150,000	145,035,190	29.3%	1,171	32.5%	123,856	4.92%	384.7
150,000 - 200,000	117,566,479	23.8%	680	18.9%	172,892	4.80%	384.1
200,000 - 250,000	76,112,519	15.4%	342	9.5%	222,551	4.72%	394.7
250,000 - 300,000	37,714,305	7.6%	140	3.9%	269,388	4.75%	389.3
300,000 - 350,000	10,922,861	2.2%	34	0.9%	321,261	4.71%	368.2
350,000 - 400,000	4,478,267	0.9%	12	0.3%	373,189	4.32%	426.3
400,000 - 450,000	3,437,352	0.7%	8	0.2%	429,669	4.84%	402.1
450,000 - 500,000	1,853,897	0.4%	4	0.1%	463,474	5.19%	371.2
500,000 - 550,000	504,299	0.1%	1	0.0%	504,299	4.35%	272.8
550,000 - 600,000	580,000	0.1%	1	0.0%	580,000	4.20%	95.0
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	494,337,960	100.0%	3,604	100.0%	137,164	4.86%	383.6

Summary - East Germany

Characteristics

Amounts to be disbursed	73,591.84			
Number of loans	1,188			
Number of loan parts	1,532			
	Weighted average	Minimum	Maximum	
Loan size	111,847	15,864	492,670	
Loan part size	86,733	8,240	492,670	
Coupon	5.07%	3.13%	6.17%	
Remaining maturity (months)	378.1	34	520	
Remaining interest period (months)	94.3	30	113	
Original interest period (months)	119.5	60	120	
Seasoning (months)	25.4	7.2	40.5	
Loan to Lending Value	113.9%	8.0%	120.0%	
	Value	As % of number of loans	As % Outstanding principle amount	
Investment properties	97,657,585.72	78.2%	73.50%	
Owner occupied	35,217,041.08	21.8%	26.50%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			
				total	Average loan	WAC	WAM
Annuity	96,326,874	72.5%	1,099	22.8%	87,650	5.06%	387.3
Interest Only With Life Insurance Redemption	5,871,505	4.4%	63	1.3%	93,198	5.09%	290.5
Interest Only With Building Savings Account Redemp	6,356,585	4.8%	60	1.2%	105,943	4.99%	250.3
Interest Only	24,319,662	18.3%	310	6.4%	78,451	5.15%	396.3
Total	132,874,627	100.0%	1,532	31.8%	86,733	5.07%	378.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			
				total	Average loan	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	742,950	0.6%	7	0.5%	106,136	3.73%	393.6
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	1,000,489	0.8%	12	0.8%	83,374	4.84%	385.0
109 - 125	131,131,188	98.7%	1,513	98.8%	86,670	5.08%	378.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	132,874,627	100.0%	1,532	100.0%	86,733	5.07%	378.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			
				total	Average loan	WAC	WAM
0% - 4.50%	13,360,902	10.1%	124	8.1%	107,749	4.21%	400.9
4.50% - 4.75%	10,510,666	7.9%	91	5.9%	115,502	4.63%	384.4
4.75% - 5.00%	19,820,869	14.9%	244	15.9%	81,233	4.92%	381.1
5.00% - 5.25%	49,433,180	37.2%	572	37.3%	86,422	5.13%	375.4
5.25% - 5.50%	26,455,317	19.9%	315	20.6%	83,985	5.36%	373.8
5.50% - 5.75%	8,000,905	6.0%	113	7.4%	70,804	5.61%	364.9
5.75% - 6.00%	3,463,245	2.6%	46	3.0%	75,288	5.84%	362.8
6.00% - 6.25%	1,829,544	1.4%	27	1.8%	67,761	6.06%	365.6
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%	-
Total	132,874,627	100.0%	1,532	100.0%	86,733	5.07%	378.1

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			
				total	Average loan	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	87,699	0.1%	1	0.1%	87,699	4.71%	418.0
01-Jul-2010 - 31-Dec-2010	655,252	0.5%	6	0.4%	109,209	3.60%	390.3
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	80,033	0.1%	1	0.1%	80,033	4.37%	283.0
01-Jul-2013 - 31-Dec-2013	689,562	0.5%	10	0.7%	68,956	4.82%	389.2
01-Jan-2014 - 31-Dec-2014	3,913,014	2.9%	38	2.5%	102,974	5.37%	348.2
01-Jan-2015 - 31-Dec-2015	104,050,689	78.3%	1,178	76.9%	88,328	4.99%	380.3
01-Jan-2016 - 31-Dec-2016	23,189,548	17.5%	295	19.3%	78,609	5.44%	372.6
01-Jan-2017 - 31-Dec-2017	208,830	0.2%	3	0.2%	69,610	5.65%	376.6
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	-	0.0%	-	0.0%	-	0.00%	-
Total	132,874,627	100.0%	1,532	100.0%	86,733	5.07%	378.1

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%	38.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	72.0
01-Jan-2014 - 31-Dec-2015	574,600	0.4%	5	0.3%	114,920	4.65%	95.2
01-Jan-2016 - 31-Dec-2017	260,199	0.2%	3	0.2%	86,733	5.06%	110.2
01-Jan-2018 - 31-Dec-2019	262,055	0.2%	4	0.3%	65,514	5.26%	131.4
01-Jan-2020 - 31-Dec-2021	388,083	0.3%	5	0.3%	77,617	4.92%	154.5
01-Jan-2022 - 31-Dec-2023	915,872	0.7%	9	0.6%	101,764	4.94%	188.7
01-Jan-2024 - 31-Dec-2025	1,542,107	1.2%	17	1.1%	90,712	4.96%	210.1
01-Jan-2026 - 31-Dec-2027	1,427,388	1.1%	16	1.0%	89,212	4.93%	226.4
01-Jan-2028 - 31-Dec-2029	4,292,714	3.2%	38	2.5%	112,966	5.21%	257.0
01-Jan-2030 - 31-Dec-2031	6,358,235	4.8%	62	4.0%	102,552	5.06%	275.3
01-Jan-2032 - 31-Dec-2033	1,658,349	1.2%	15	1.0%	110,557	4.61%	302.3
01-Jan-2034 - 31-Dec-2035	5,004,309	3.8%	46	3.0%	108,789	5.01%	328.8
01-Jan-2036 - 31-Dec-2037	1,420,544	1.1%	15	1.0%	94,703	5.12%	344.6
01-Jan-2038 - 31-Dec-2039	13,711,077	10.3%	181	11.8%	75,752	5.61%	379.1
01-Jan-2040 - 31-Dec-2041	72,781,008	54.8%	892	58.2%	81,593	5.17%	398.1
01-Jan-2042 - 31-Dec-2043	13,770,007	10.4%	146	9.5%	94,315	4.67%	421.2
01-Jan-2044 - 31-Dec-2045	5,899,992	4.4%	56	3.7%	105,357	4.27%	443.1
01-Jan-2046 - 31-Dec-2047	1,989,939	1.5%	17	1.1%	117,055	3.95%	464.2
01-Jan-2048 - 31-Dec-2137	451,047	0.3%	2	0.1%	225,523	3.40%	519.8
Total	132,874,627	100.0%	1,532	100.0%	86,733	5.07%	378.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	14,258,743	10.7%	30	2.5%	475,291	5.06%	391.5
60% - 70%	2,256,632	1.7%	15	1.3%	150,442	4.81%	376.3
70% - 80%	23,194,418	17.5%	292	24.6%	79,433	5.15%	394.7
80% - 90%	2,154,421	1.6%	21	1.8%	102,591	4.52%	389.1
90% - 100%	5,849,934	4.4%	44	3.7%	132,953	4.57%	379.8
100% - 110%	9,447,707	7.1%	73	6.1%	129,421	4.81%	360.0
110% - 120%	75,712,772	57.0%	713	60.0%	106,189	5.14%	372.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	132,874,627	100.0%	1,188	100.0%	111,847	5.07%	378.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	29,734,675	22.4%	276	7.7%	107,734	5.12%	378.7
Brandenburg	13,520,007	10.2%	99	2.7%	136,566	4.87%	375.9
Mecklenburg-Vorpomm.	2,584,546	1.9%	25	0.7%	103,382	4.67%	369.2
Sachsen	62,507,865	47.0%	588	16.3%	106,306	5.13%	377.4
Sachsen-Anhalt	17,848,613	13.4%	146	4.1%	122,251	5.08%	381.2
Thuringen	6,678,920	5.0%	54	1.5%	123,684	4.86%	381.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	132,874,627	100.0%	1,188	33.0%	111,847	5.07%	378.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	26,163,538	19.7%	184	5.1%	142,193	97.83%	2.17%
Hochhaus/appartement	100,680,177	75.8%	967	26.8%	104,116	5.79%	94.21%
Mehrfamilienhaus	4,017,683	3.0%	22	0.6%	182,622	45.45%	54.55%
Zweifamilienhaus	1,831,228	1.4%	14	0.4%	130,802	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%
Total	132,874,627	100.0%	1,188	33.0%	111,847	21.80%	78.20%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	48,106,668	36.2%	609	16.9%	78,993	5.15%	374.3
100,000 - 150,000	46,700,847	35.1%	388	10.8%	120,363	5.10%	381.4
150,000 - 200,000	20,131,699	15.2%	117	3.2%	172,066	5.00%	373.1
200,000 - 250,000	12,061,164	9.1%	54	1.5%	223,355	4.86%	391.1
250,000 - 300,000	4,058,899	3.1%	15	0.4%	270,593	5.01%	356.4
300,000 - 350,000	931,632	0.7%	3	0.1%	310,544	4.87%	369.1
350,000 - 400,000	391,047	0.3%	1	0.0%	391,047	3.13%	519.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	492,670	0.4%	1	0.0%	492,670	5.11%	407.0
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	132,874,627	100.0%	1,188	33.0%	111,847	5.07%	378.1