

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 unspecified	443,713	0.1%	2	0.1%	221,856	100.0%	0.0%
	-	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