E-MAC DE 2006-I Investor Report August 2013

Cashflow analysis for the period			
Total interest received Interest received on transaction accounts Net Post Foreclosure Proceeds Liquidity available Reserve account available Receivables under hedging arrangements Total funds available	5,027,516 (401) 86,985 12,052,849 - 66,500	17,233,448	
Company management expenses MPT fee Administration fee Third party fees Liquidity Facility fee Payments under hedging arrangements Interest on the Notes Shortfall Class E PDL Repayment Redemption Class F Notes Deferred Purchase Price Instalment	980 118,904 7,432 284,495 3,705 3,403,418 406,182 955,484 -		
Total funds distributed		5,180,600	
Available after distribution of funds		12,052,849	
Undrawn Liquidity Facility Reserve account funding	12,052,849]	
Available liquidity		12,052,849	
Net cashflow		-	
Collateral			
Starting current balance per 1 May 2013 To be disbursed per 1 May 2013 Starting principal balance 1 May 2013 Principal (p)repayments Further Advances bought (incl. amounts to be disbursed) Losses for the period		400,801,131.61 400,801,131.61 (3,005,073.98) (2,111,739.18)	
Ending principal balance		1	395,684,318
51			
Balance Reset Participation		-	

Principal Deficiency Ledger				
			Repayment from Interest Available	
	Start balance	New Losses This Period	Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	960,485	2,111,739	955,484	2,116,741
Total	960,485	2,111,739	955,484	2,116,741

Performance

	Last period	This period	Since issue
Prepayment rate	2.93%	3.92%	2.68%

			As percentage of		
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of total
Current		323,467,276	81.7%	2,600	82.9%
1 - 30	89,636	20,299,258	5.1%	143	4.6%
31 - 60	46,299	4,446,117	1.1%	34	1.1%
61 - 90	35,920	2,382,522	0.6%	19	0.6%
91 - 120	44,774	2,156,912	0.5%	15	0.5%
121-150	50,143	1,925,471	0.5%	15	0.5%
> 151	4,951,426	41,006,764	10.4%	310	9.9%
Total	5,218,198	395,684,318	100%	3,136	100%
	Last period	This period	Net Recovered	Total	
Aggregate principal losses	1,840,738	2,111,739	139,365	26,193,442	

Summary - Total Portfolio

Characteristics

Total

Amounts to be disbursed Number of loans Number of loans parts 3,136 4,182 Weighted average 126,175 94,616 4.86% 315.8 26.5 119.8 93.9 105.5% Minimum 13,867 1,461 3.51% 3 1 60 72.6 1.0% Loan size Loan part size Coupon Remaining maturity (months) Remaining interest period (months) Original interest period (months) Seasoning (months) Loan to Lending Value

	Weighted average	e Minimum	Maximum	
		-		
Loan size	126,175	5 13,867	580,000	
Loan part size	94,616	5 1,461	580,000	
Coupon	4.86%	6 3.51%	6.50%	
Remaining maturity (months)	315.8	3 3	1,109	
Remaining interest period (months)	26.5	5 1	108	
Original interest period (months)	119.8	60	180	
Seasoning (months)	93.9	72.6	111.8	
Loan to Lending Value	105.5%	6 1.0%	120.0%	
	Value	As % of number of loans	As % Outst	anding principal amount
Investment properties	133,857,022.98	42.1%		33.83%
Owner occupied	261,827,295.47	57.9%		66.17%

395,684,318

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	245,974,058	62.2%	2,738	65.5%	89,837	4.85%	337.9
Interest Only With Life Insurance Redemption	34,355,734	8.7%	314	7.5%	109,413	4.86%	230.9
Interest Only With Building Savings Account Redem	28,747,551	7.3%	218	5.2%	131,870	4.73%	161.5
Interest Only	86,606,974	21.9%	912	21.8%	94,964	4.94%	337.8
Total	395,684,318	100.0%	4,182	100.0%	94,616	4.86%	315.8
				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	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	790,741	0.2%	12	0.3%	65,895	5.05%	329.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,079,860	0.5%	21	0.5%	99,041	4.97%	319.7
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	392,468,154	99.2%	4,147	99.2%	94,639	4.86%	315.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	
132 - >	345,564	0.1%	2	0.0%	172,782	5.78%	318.7

100.0%

4,182

100.0%

94,616

315.8

4.86%

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	80,556,882	20.4%	672	16.1%	119,876	4.28%	332.9
4.50% - 4.75%	80,934,857	20.5%	748	17.9%	108,202	4.64%	317.
4.75% - 5.00%	84,869,371	21.4%	896	21.4%	94,720	4.88%	317.3
5.00% - 5.25%	86,491,995	21.9%	1,048	25.1%	82,531	5.12%	308.4
5.25% - 5.50%	39,576,340	10.0%	500	12.0%	79,153	5.36%	301.3
5.50% - 5.75%	14,535,088	3.7%	199	4.8%	73,041	5.61%	296.3
5.75% - 6.00%	5,916,645	1.5%	83	2.0%	71,285	5.86%	297.0
6.00% - 6.25%	2,648,876	0.7%	35	0.8%	75,682	6.06%	296.3
6.25% - 6.50%	154,263	0.0%	1	0.0%	154,263	6.50%	301.0
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	395,684,318	100.0%	4,182	100.0%	94,616	4.86%	315.
				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-jul-2010 - 31-dec-2010	78,252	0.0%	1	0.0%	78,252	4.76%	349.0
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	208,680	0.1%	2	0.0%	104,340	6.00%	304.0
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2013 - 30-jun-2013	429,308	0.1%	3	0.1%	143,103	4.92%	309.1
01-jul-2013 - 31-dec-2013	1,158,584	0.3%	15	0.4%	77,239	4.94%	325.
01-jan-2014 - 31-dec-2014	6,512,085	1.6%	60	1.4%	108,535	5.29%	283.3
-	305,662,535	77.2%	3,151	75.3%	97,005	4.77%	317.3
01-jan-2015 - 31-dec-2015					85,295	5.15%	312.
	80,177,608	20.3%	940	22.5%	00,290	5.15%	
01-jan-2016 - 31-dec-2016		20.3% 0.3%		22.5%	138,963	5.15%	320.9
01-jan-2016 - 31-dec-2016 01-jan-2017 - 31-dec-2017	80,177,608		8				
01-jan-2015 - 31-dec-2015 01-jan-2016 - 31-dec-2016 01-jan-2017 - 31-dec-2017 01-jan-2018 - 31-dec-2018 01-jan-2019 - 31-dec-2019	80,177,608	0.3% 0.0%	8	0.2% 0.0%	138,963	5.11% 0.00%	320.
01-jan-2016 - 31-dec-2016 01-jan-2017 - 31-dec-2017	80,177,608	0.3%	8	0.2%	138,963	5.11%	320.9

Legal Maturity 01-jan-2012 - 31-dec-2013 01-jan-2014 - 31-dec-2015 01-jan-2016 - 31-dec-2015 01-jan-2018 - 31-dec-2019 01-jan-2020 - 31-dec-2021 01-jan-2020 - 31-dec-2023 01-jan-2020 - 31-dec-2025 01-jan-2020 - 31-dec-2025 01-jan-2020 - 31-dec-2025 01-jan-2020 - 31-dec-2029 01-jan-2020 - 31-dec-2029 01-jan-2020 - 31-dec-2029 01-jan-2030 - 31-dec-2031	Value						
11-jan-2014 - 31-dec-2015 11-jan-2016 - 31-dec-2017 11-jan-2018 - 31-dec-2019 11-jan-2020 - 31-dec-2021 11-jan-2022 - 31-dec-2023 11-jan-2024 - 31-dec-2025 11-jan-2026 - 31-dec-2027 11-jan-2028 - 31-dec-2029 11-jan-2030 - 31-dec-2021		As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
11-jan-2014 - 31-dec-2015 11-jan-2016 - 31-dec-2017 11-jan-2018 - 31-dec-2019 11-jan-2020 - 31-dec-2021 11-jan-2022 - 31-dec-2023 11-jan-2024 - 31-dec-2025 11-jan-2026 - 31-dec-2027 11-jan-2028 - 31-dec-2029 11-jan-2030 - 31-dec-2021	50,000	0.0%	1	0.0%	50,000	4.43%	3.0
11-jan-2018 - 31-dec-2019 11-jan-2020 - 31-dec-2021 11-jan-2022 - 31-dec-2023 11-jan-2024 - 31-dec-2023 11-jan-2026 - 31-dec-2027 11-jan-2028 - 31-dec-2029 11-jan-2030 - 31-dec-2031	3,668,598	0.9%	29	0.7%	126,503	4.61%	26.
11-jan-2020 - 31-dec-2021 11-jan-2022 - 31-dec-2023 11-jan-2024 - 31-dec-2025 11-jan-2026 - 31-dec-2027 11-jan-2028 - 31-dec-2029 11-jan-2030 - 31-dec-2021	2,861,313	0.7%	19	0.5%	150,595	4.64%	37.
11-jan-2022 - 31-dec-2023 11-jan-2024 - 31-dec-2025 11-jan-2026 - 31-dec-2027 11-jan-2028 - 31-dec-2029 11-jan-2020 - 31-dec-2031	1,214,042	0.3%	13 23	0.3% 0.5%	93,388	4.82%	66.0
)1-jan-2024 - 31-dec-2025)1-jan-2026 - 31-dec-2027)1-jan-2028 - 31-dec-2029)1-jan-2020 - 31-dec-2029)1-jan-2030 - 31-dec-2031	2,297,824 3,154,890	0.6% 0.8%	23	0.5%	99,905 108,789	4.69% 4.94%	87.0 115.1
)1-jan-2026 - 31-dec-2027)1-jan-2028 - 31-dec-2029)1-jan-2030 - 31-dec-2031	5,233,047	1.3%	48	1.1%	109,022	4.80%	138.0
01-jan-2030 - 31-dec-2031	3,614,118	0.9%	37	0.9%	97,679	4.82%	157.
	5,024,057	1.3%	50	1.2%	100,481	5.07%	186.
	16,146,568	4.1%	155	3.7%	104,171	4.88%	210.0
01-jan-2032 - 31-dec-2033	7,026,038	1.8%	72	1.7%	97,584	4.41%	231.
01-jan-2034 - 31-dec-2035	13,658,396	3.5%	117	2.8%	116,738	4.86%	261.
01-jan-2036 - 31-dec-2037 01-jan-2038 - 31-dec-2039	8,286,477 23,163,672	2.1% 5.9%	72 292	1.7% 7.0%	115,090 79,328	4.77% 5.54%	252. 309.2
)1-jan-2040 - 31-dec-2041	134,272,707	33.9%	1,688	40.4%	79,545	5.14%	330.0
)1-jan-2042 - 31-dec-2043	121,352,705	30.7%	1,174	28.1%	103,367	4.68%	352.3
01-jan-2044 - 31-dec-2045	38,671,376	9.8%	317	7.6%	121,992	4.29%	373.
01-jan-2046 - 31-dec-2047	5,380,026	1.4%	41	1.0%	131,220	3.90%	397.
01-jan-2048 - 31-dec-2137	608,466	0.2%	5	0.1%	121,693	4.62%	495.
Fotal	395,684,318	100.0%	4,182	100.0%	94,616	4.86%	315.
				A			
oan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,044,123	0.5%	34	1.1%	60,121	4.38%	325.
60% - 70%	3,601,080	0.9%	38	1.2%	94,765	4.44%	304.
70% - 80%	6,701,472	1.7%	56	1.8%	119,669	4.39%	314.
80% - 90%	20,129,154	5.1%	165	5.3%	121,995	4.49%	303.
90% - 100%	54,932,982	13.9%	410	13.1%	133,983	4.64%	310.
100% - 110% 10% - 120%	186,063,625 122,211,883	47.0% 30.9%	1,485 948	47.4% 30.2%	125,295 128,915	4.88% 5.04%	332. 294.
10% - 120% 20% - 130%	- 122,211,083	30.9%	948	30.2%	120,915	5.04%	294.
30% - >	-	0.0%	-	0.0%	-	0.00%	-
otal	395,684,318	100.0%	3,136	100.0%	126,175	4.86%	315.
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	69,328,276	17.5%	460	14.7%	150,714	4.78%	323.
Bayern	50,440,136	12.7%	368	11.7%	137,066	4.75%	316.
Berlin	23,817,562	6.0%	242	7.7%	98,420	5.12%	313.
Brandenburg	11,577,600	2.9%	90	2.9%	128,640	4.87%	311.
Bremen	2,490,661	0.6%	22	0.7%	113,212	4.76%	329.
Hamburg Hamburg/Niedersachsen	1,416,391	0.4%	11	0.4%	128,763	4.81% 0.00%	343.
lessen	23,804,936	6.0%	- 163	5.2%	146,043	4.73%	317.
Mecklenburg-Vorpommern	1,975,039	0.5%	21	0.7%	94,049	4.59%	306.
Niedersachsen	27,311,757	6.9%	225	7.2%	121,386	4.77%	299.
Nordrhein-Westfalen	72,776,188	18.4%	536	17.1%	135,776	4.83%	317.
Rheinland-Pfalz	17,670,520	4.5%	127	4.0%	139,138	4.72%	315.
Saarland	8,459,546	2.1%	70	2.2%	120,851	4.72%	313.
Sachsen	54,586,482	13.8%	556	17.7%	98,177	5.13%	310.
Sachsen-Anhalt Schleswig-Holstein	15,751,160	4.0% 2.2%	138 60	4.4% 1.9%	114,139 145,816	5.08% 4.66%	312. 325.
Chüringen	8,748,960 5,529,103	2.2%	47	1.5%	145,816	4.00%	325
Jnspecified	-	0.0%	-	0.0%	-	0.00%	- 324
otal	395,684,318	100.0%	3,136	100.0%	126,175	4.86%	315
Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investme Prope
	166,101,572	42.0%	1,087	34.7%	152,807	98.4%	1.6
Infamilienhaus	185,711,775	46.9%	1,813	57.8%	102,433	30.1%	69.9
	27,694,909	7.0%	142	4.5%	195,035	76.8%	23.2
łochhaus/appartement /lehrfamilienhaus	15,606,971	3.9%	91	2.9%	171,505	95.6%	4.4
lochhaus/appartement Iehrfamilienhaus weifamilienhaus		0.1%	3		189,697	100.0%	0.0
łochhaus/appartement dehrfamilienhaus weifamilienhaus aden/wohnhaus	569,091		-	0.1%	-		0.0
Iochhaus/appartement Idehfamilienhaus weifamilienhaus .aden/wohnhaus inspecified	-	0.0%	-	0.0%	-	0.0%	
Einfamilienhaus Jochhaus/appartement Wehrfamilienhaus 2.aden/wohnhaus Junspecified	395,684,318		- 3,136		- 126,175		0.0 42.1
Iochhaus/appartement Mehrfamilienhaus Zweifamilienhaus .aden/wohnhaus unspecified	-	0.0%	-	0.0%	-	0.0%	
Iochhaus/appartement Idehfamilienhaus .aden/wohnhaus .nspecified Total	- 395,684,318 Value	0.0% 100.0% As percentage of total	- 3,136 Number of Loans	0.0% 100.0% As percentage of total	- 126,175 Average loan size	0.0% 57.9% WAC	42.1 WAM
Hochhaus/appartement Alehrfamilienhaus .aden/wohnhaus .nspecified Total .oan size - 100,000	- 395,684,318 Value 97,366,481	0.0% 100.0% As percentage of total 24.6%	- 3,136 Number of Loans 1,274	0.0% 100.0% As percentage of total 40.6%	- 126,175 Average loan size 76,426	0.0% 57.9% WAC 5.04%	42.1 WAM 304
Iochhaus/appartement tehrfamilienhaus aden/wohnhaus nspecified otal oan size -100,000 00,000 - 150,000	- 395,684,318 Value	0.0% 100.0% As percentage of total	- 3,136 Number of Loans	0.0% 100.0% As percentage of total	- 126,175 Average loan size	0.0% 57.9% WAC	42.1 WAM 304 317
lochhaus/appartement ///weifamilienhaus .aden/wohnhaus inspecified //otal	- 395,684,318 Value 97,386,481 119,326,526	0.0% 100.0% As percentage of total 24.6% 30.2%	- 3,136 Number of Loans 1,274 969	0.0% 100.0% As percentage of total 40.6% 30.9%	- 126,175 Average loan size 76,426 123,144	0.0% 57.9% WAC 5.04% 4.90%	42.1 WAM 304 317 322
lochhaus/appartement fehrfamilienhaus aden/wohnhaus nspecified total 	- 395,684,318 Value 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3%	- 3,136 Number of Loans 1,274 969 538 243 78	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 2.5%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.75% 4.68%	42.1 WAM 304 317 322 321 324
lochhaus/appartement fehrfamilienhaus aden/wohnhaus nspecified total	- 395,684,318 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3% 2.0%	- 3.136 Number of Loans 1,274 969 538 243 78 243 78 25	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 2.5% 0.8%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.69% 4.69% 4.62%	42.1 WAM 304 317 322 321 324 299
Iochnaus/appartement Idehfamilienhaus .aden/wohnhaus inspecified .oan size - 100,000 00,000 - 150,000 50,000 - 200,000 150,000 - 300,000 150,000 - 350,000 150,000 - 400,000	- 395,684,318 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3% 2.0% 0.2%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 2.5% 0.8% 0.1%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.76% 4.62% 4.62% 4.46%	42.1 WAM 304 317 322 321 324 299 374
lochhaus/appartement fehrfamilienhaus aden/wohnhaus nspecified otal 	- 395,684,318 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181 2,089,102	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3% 2.0% 0.2% 0.5%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2 5	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 2.5% 0.8% 0.1% 0.2%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090 417,820	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.76% 4.76% 4.63% 4.63% 4.63% 4.63% 4.63%	42. WAM 304 317 322 321 324 299 374 339
lochhaus/appartement tehrfamilienhaus ader/wohnhaus nspecified otal 00.000 00,000 - 150,000 50,000 - 250,000 50,000 - 250,000 50,000 - 300,000 00,000 - 350,000 50,000 - 300,000 00,000 - 450,000 50,000 - 450,000 50,000 - 500,000	- 395,684,318 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3% 2.0% 0.5% 0.1%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 2.5% 0.8% 0.1% 0.2%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.76% 4.68% 4.68% 4.68% 4.68% 4.68% 5.11%	42. WAM 304 317 322 321 324 299 374 339 338
lochhaus/appartement Iden/familienhaus aden/wohnhaus nspecified otal oan size 100,000 00,000 - 150,000 50,000 - 200,000 00,000 - 250,000 50,000 - 300,000 50,000 - 300,000 50,000 - 350,000 50,000 - 450,000 50,000 - 500,000	395,684,318 Value 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181 2,089,102 456,835	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3% 2.0% 0.2% 0.5% 0.2% 0.5% 0.1% 0.0%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2 5 1 -	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 2.5% 0.8% 0.1% 0.2% 0.0% 0.0%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090 417,820 416,835 -	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.76% 4.62% 4.62% 4.62% 4.62% 5.11% 0.00%	42. WAM 304 317 322 321 324 299 374 338 338
lochhaus/appartement fehrfamilienhaus aden/wohnhaus nspecified otal oan size 100,000 00,000 - 150,000 50,000 - 200,000 00,000 - 250,000 50,000 - 350,000 50,000 - 360,000 50,000 - 400,000 00,000 - 550,000 50,000 - 500,000 50,000 - 500,000	- 395,684,318 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181 2,089,102	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 2.0% 0.5% 0.2% 0.5% 0.1% 0.1% 0.1%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2 5	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 0.8% 0.1% 0.2% 0.2% 0.0% 0.0% 0.0%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090 417,820	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.75% 4.68% 4.62% 4.62% 4.46% 4.95% 5.11% 0.00% 4.20%	42. WAM 304 317 322 321 324 299 374 339 338 - 26
lochhaus/appartement tehrfamilienhaus aden/wohnhaus nspecified oan size 100,000 00,000 - 150,000 50,000 - 200,000 50,000 - 200,000 50,000 - 200,000 50,000 - 300,000 00,000 - 350,000 50,000 - 400,000 00,000 - 550,000 50,000 - 550,000 50,000 - 600,000 50,000 - 600,000	395,684,318 Value 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181 2,089,102 456,835	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3% 0.2% 0.5% 0.5% 0.5% 0.5% 0.5% 0.5% 0.5% 0.5% 0.0% 0.0%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2 5 1 -	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 2.5% 0.8% 0.1% 0.2% 0.0% 0.0% 0.0%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090 417,820 416,835 -	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.75% 4.68% 4.68% 4.68% 4.46% 4.46% 5.11% 0.00% 4.20% 0.00%	42. WAM 304 317 322 321 324 299 374 335 336 - 26
lochhaus/appartement fehrfamilienhaus aden/wohnhaus nspecified total 	395,684,318 Value 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181 2,089,102 456,835	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 0.2% 0.5% 0.5% 0.1% 0.0% 0.0% 0.0%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2 5 1 -	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 0.8% 0.1% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090 417,820 416,835 -	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.76% 4.63% 4.63% 4.63% 4.63% 4.63% 4.63% 4.63% 4.65,11% 0.00% 0.00% 0.00%	42. WAM 304 317 322 321 324 299 374 339 338 - - - -
lochaus/appartement Atenframilienhaus aden/wohnhaus Inspecified otal 	395,684,318 Value 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181 2,089,102 456,835	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3% 0.5% 0.1% 0.5% 0.1% 0.0% 0.1% 0.0% 0.0% 0.0% 0.0%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2 5 1 -	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 2.5% 0.8% 0.1% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090 417,820 416,835 -	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.69% 4.69% 4.68% 4.69% 4.68% 5.11% 0.00% 0.00% 0.00% 0.00%	42. WAM 304 317 322 321 324 299 374 339 338 - 26
Iochnaus/appartement ///wifamilienhaus .aden/wohnhaus inspecified //otal //oan size //oon size //oon 00 00,000 - 150,000 50,000 - 200,000 //oon 00 - 550,000 //oon 00 - 550,000 //oon 00 - 700,000 //oon 00 - 700,000 //oon 00 - 700,000 //oon 00 - 700,000 //oon 00 - 700,000	395,684,318 Value 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181 2,089,102 456,835	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3% 0.2% 0.5% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2 5 1 -	0.0% 100.0% As percentage of total 40.6% 30.9% 7.7% 2.5% 0.8% 0.1% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090 417,820 416,835 -	0.0% 57.9% WAC 5.04% 4.90% 4.75% 4.68% 4.68% 4.68% 4.68% 4.68% 4.68% 4.68% 4.68% 4.68% 0.00% 0.00% 0.00% 0.00% 0.00%	42. WAM 304 317 322 321 324 299 374 339 338 - - - -
lochhaus/appartement tehrfamilienhaus aden/wohnhaus nspecified total	395,684,318 Value 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181 2,089,102 456,835	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3% 0.5% 0.1% 0.5% 0.1% 0.0% 0.1% 0.0% 0.0% 0.0% 0.0%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2 5 1 -	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 2.5% 0.8% 0.1% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090 417,820 416,835 -	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.69% 4.69% 4.68% 4.69% 4.68% 5.11% 0.00% 0.00% 0.00% 0.00%	42.1 WAM 304 317 322 321 324 299 374 339 338 - - - - -
lochaus/appartement Atenframilienhaus aden/wohnhaus Inspecified otal 	395,684,318 Value 97,366,481 119,326,526 92,556,126 53,650,976 20,887,505 8,014,586 756,181 2,089,102 456,835	0.0% 100.0% As percentage of total 24.6% 30.2% 23.4% 13.6% 5.3% 2.0% 0.2% 0.5% 0.5% 0.1% 0.1% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 3,136 Number of Loans 1,274 969 538 243 78 243 78 25 2 5 1 -	0.0% 100.0% As percentage of total 40.6% 30.9% 17.2% 7.7% 2.5% 0.8% 0.1% 0.2% 0.2% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- 126,175 Average loan size 76,426 123,144 172,037 220,786 267,789 320,583 378,090 417,820 416,835 -	0.0% 57.9% WAC 5.04% 4.90% 4.76% 4.76% 4.62% 4.62% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	42. WAM 304 317 322 321 324 299 374 339 338 - - - -

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	1,094			
Number of loans parts	1,420			
	Weighted average	Minimum	Maximum	
Loan size	103,507	14,736	456,835	
Loan part size	79,744	1,461	456,835	
Coupon	5.08%	3.81%	6.17%	
Remaining maturity (months)	311.9	19	450	
Remaining interest period (months)	25.7	1	44	
Original interest period (months)	119.8	60	120	
Seasoning (months)	94.7	76.5	109.6	
Loan to Lending Value	107.0%	1.0%	120.0%	
	Value A	s % of number of loans	As % Outsta	nding principal amount
Investment properties	83,157,069.53	78.5%		73.44%
Owner occupied	30,079,877.65	21.5%		26.56%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	74,655,509	65.9%	960	67.6%	77,766	5.06%	329.0
Interest Only With Life Insurance Redemption	9,719,660	8.6%		7.7%	88,361	5.10%	216.6
Interest Only With Building Savings Account Redem	5,688,247	5.0%		3.8%	105,338	4.98%	185.8
Interest Only With Building Savings Account Redem		20.5%		20.8%		5.13%	327.9
Interest Only	23,173,531	20.5%	290	20.8%	78,289	5.13%	327.8
Total	113,236,947	100.0%	1,420	100.0%	79,744	5.08%	311.9
				As parameters of			
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	87,553	0.1%	2	0.1%	43,776	4.61%	334.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84		0.0%		0.0%	-	0.00%	-
85 - 96	818,567	0.7%		0.8%	74,415	4.93%	341.1
97 - 108	010,007	0.0%			74,415	0.00%	041.1
	-			0.0%	-		-
109 - 125	112,330,827	99.2%		99.1%	79,837	5.08%	311.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	113,236,947	100.0%	1,420	100.0%	79,744	5.08%	311.9
	-, -,		,				
				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	10,783,464	9.5%	110	7.7%	98,031	4.26%	334.7
4.50% - 4.75%	9,531,956	8.4%		6.2%	108,318	4.63%	314.6
4.75% - 5.00%	17,175,231	15.2%		16.3%	74,352	4.92%	317.2
5.00% - 5.25%	41,993,777	37.1%		37.3%	79,383	5.12%	309.7
5.25% - 5.50%	22,456,352	19.8%		20.6%	76,643	5.36%	307.2
5.50% - 5.75%	6,820,248	6.0%	103	7.3%	66,216	5.60%	298.7
5.75% - 6.00%	2,781,768	2.5%	40	2.8%	69,544	5.84%	296.6
6.00% - 6.25%	1,694,151	1.5%		1.8%	65,160	6.07%	296.4
	1,054,101				00,100		200
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	113,236,947	100.0%	1,420	100.0%	79,744	5.08%	311.9
	Malina	A	Number of Land 1	As percentage of	Access laws and 1	11/10	
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-jan-2013 - 30-jun-2013	726	0.0%		0.1%	726	4.37%	214.0
01-jul-2013 - 31-dec-2013	604,175	0.5%	9	0.6%	67,131	4.89%	342.0
01-jan-2014 - 31-dec-2014	3,376,108	3.0%		2.5%	93,781	5.37%	275.7
01-jan-2015 - 31-dec-2015	89,622,347	79.1%		77.7%	81,180	4.99%	314.
01-jan-2016 - 31-dec-2016	19,425,932	17.2%		18.7%	73,030	5.43%	307.
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	309.
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-2019 - 31-dec-2019 01-jan-2020 - 31-aug-2111	-	0.0%		0.0%	-	0.00%	-
	440.000.047				70 714		011
Total	113,236,947	100.0%	1,420	100.0%	79,744	5.08%	311.9

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
)1-jan-2014 - 31-dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	26.6
)1-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	42.1
)1-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	63.5
01-jan-2020 - 31-dec-2021	277,422	0.2%	4	0.3%	69,356	4.87%	85.3
01-jan-2022 - 31-dec-2023	722,473	0.6%	8	0.6%	90,309	4.89%	118.3
01-jan-2024 - 31-dec-2025	1,292,043	1.1%	15	1.1%	86,136	4.95%	142.6
01-jan-2026 - 31-dec-2027	959,064	0.8%	13	0.9%	73,774	5.02%	157.7
01-jan-2028 - 31-dec-2029	2,642,483	2.3%	28	2.0%	94,374	5.16%	188.1
01-jan-2030 - 31-dec-2031	4,771,077	4.2%	54	3.8%	88,353	5.09%	205.9
01-jan-2032 - 31-dec-2033	1,030,121	0.9%	11	0.8%	93,647	4.55%	232.5
01-jan-2032 - 31-dec-2035	4,753,707	4.2%	44	3.1%	108,039	4.99%	260.0
01-jan-2036 - 31-dec-2037	1,342,947	1.2%	15	1.1%	89,530	5.14%	275.4
01-jan-2038 - 31-dec-2039	11,918,790	10.5%	168	11.8%	70,945	5.60%	310.1
01-jan-2040 - 31-dec-2041	63,542,088	56.1%	842	59.3%	75,466	5.17%	329.2
01-jan-2042 - 31-dec-2043	12,242,137	10.8%	140	9.9%	87,444	4.67%	352.2
01-jan-2044 - 31-dec-2045	5,332,202	4.7%	54	3.8%	98,744	4.27%	374.0
01-jan-2046 - 31-dec-2047	1,456,807	1.3%	14	1.0%	104,058	3.97%	394.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	450.0
	,						
Total	113,236,947	100.0%	1,420	100.0%	79,744	5.08%	311.9
				As perceptage of			
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	941,259	0.8%	15	1.4%	62,751	4.39%	318.2
60% - 70%	551,178	0.5%	8	0.7%	68,897	4.52%	302.7
70% - 80%	1,664,261	1.5%	18	1.6%	92,459	4.40%	
							344.5
80% - 90%	4,176,349	3.7%	41	3.7%	101,862	4.76%	305.7
90% - 100%	11,328,047	10.0%	111	10.1%	102,054	4.86%	284.0
100% - 110%	55,811,847	49.3%	548	50.1%	101,846	5.09%	323.6
110% - 120%	38,764,007	34.2%	353	32.3%	109,813	5.21%	302.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	113,236,947	100.0%	1,094	100.0%	103,507	5.08%	311.9
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Berlin	23,817,562	21.0%	242	22.1%	98,420	5.12%	313.6
Brandenburg	11,577,600	10.2%	90	8.2%	128,640	4.87%	311.8
Mecklenburg-Vorpommern	1,975,039	1.7%	21	1.9%	94,049	4.59%	306.0
Sachsen	54,586,482	48.2%	556	50.8%	98,177	5.13%	310.1
Sachsen-Anhalt	15,751,160	13.9%	138	12.6%	114,139	5.08%	312.1
Thüringen	5,529,103	4.9%	47	4.3%	117,640	4.90%	324.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	113,236,947	100.0%	1,094	100.0%	103,507	5.08%	311.9
rotar	110,200,047	100.076	1,004	100.070	100,007	0.0070	011.0
	Malua	A	Number of Lease	As percentage of	A		Investment
Property type	Value	As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Property
Einfamilienhaus	22,573,368	19.9%	169	15.4%	133,570	98.22%	1.78%
Hochhaus/appartement	85,684,134	75.7%	892	81.5%	96,058	5.27%	94.73%
Mehrfamilienhaus	3,213,976	2.8%	18	1.6%	178,554	50.00%	50.00%
Zweifamilienhaus	1,624,769	1.4%	14	1.3%	116,055	85.71%	14.29%
Laden/wohnhaus	140,700	0.1%	1	0.1%	140,700	100.00%	0.00%
unspecified	-	0.0%		0.0%	-	0.00%	0.00%
Total	113,236,947	100.0%	1,094	100.0%	103,507	21.48%	78.52%
				As percentage of			
Loan size	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
- 100,000	49,740,159	43.9%	653	59.7%	76,172	5.16%	306.8
100,000 - 150,000	35,911,208	31.7%	299	27.3%	120,104	5.07%	317.4
150,000 - 200,000	15,023,881	13.3%	88	8.0%	170,726	4.96%	316.6
200,000 - 250,000	9,927,990	8.8%	45	4.1%	220,622	4.94%	315.8
250.000 - 300.000	1,875,500	1.7%	7	0.6%	267,929	4.71%	279.2
300,000 - 350,000	301,375	0.3%	1	0.1%	301,375	5.12%	326.5
			1				
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
150 000 500 000	456,835	0.4%	1	0.1%	456,835	5.11%	338.0
	,		-	0.0%	-	0.00%	-
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500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000 550,000 - 600,000	-	0.0%	-	0.0%	-		-
500,000 - 550,000 550,000 - 600,000 600,000 - 650,000	-	0.0% 0.0%	-	0.0% 0.0%	-	0.00%	-
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