

**E-MAC DE 2006-I Investor Report February 2008**

**Cashflow analysis for the period**

Total interest received	5,675,628	
Interest received on transaction accounts	207,346	
Liquidity available	14,830,139	
Reserve account available	9,069,227	
Receivables under hedging arrangements	1,395,337	
Total funds available		31,177,678
Company management expenses	-	
MPT fee	146,621	
Administration fee	9,164	
Third party fees	-	
Liquidity Facility fee	4,501	
Payments under hedging arrangements	143,900	
Interest on the Notes	6,127,359	
Deferred Purchase Price Instalment	415,994	
Total funds distributed		6,847,539
Available after distribution of funds		24,330,139
Undrawn Liquidity Facility	14,830,139	
Reserve account funding	9,500,000	
Available liquidity		24,330,139
Net cashflow		-

**Collateral**

Starting current balance 1 Nov 2007	494,227,412.63	
To be disbursed per 1 Nov 2007	110,547.63	
Starting principal balance 1 Nov 2007	494,337,960.26	
Principal (p)repayments	(1,377,403.91)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		492,960,556
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		492,960,556

**Performance**

	Last period	This period	Since issue
Prepayment rate	0.80%	0.27%	0.24%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	437,509,744	88.8%	3,239	89.9%
1 - 30	82,142	18,906,950	3.8%	124	3.4%
31 - 60	54,057	5,550,075	1.1%	38	1.1%
61 - 90	65,892	4,349,634	0.9%	32	0.9%
91 - 120	101,736	4,926,701	1.0%	29	0.8%
121-150	64,507	2,609,516	0.5%	19	0.5%
> 151	917,136	19,107,937	3.9%	123	3.4%
Total	1,285,469	492,960,556	100%	3,604	100%

	Last period	This period	Total
Aggregate principal losses	-	-	-

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	110,661.63			
Number of loans	3,604			
Number of loan parts	4,812			
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>	
Loan size	136,782	15,000	580,000	
Loan part size	102,444	6,488	580,000	
Coupon	4.86%	3.13%	6.70%	
Remaining maturity (months)	380.8	31	1,175	
Remaining interest period (months)	92.2	27	157	
Original interest period (months)	119.6	60	180	
Seasoning (months)	27.6	10.2	45.6	
Loan to Lending Value	111.7%	0.6%	120.0%	
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principle amount</b>	
Investment properties	163,729,092.27	41.1%	33.21%	
Owner occupied	329,231,464.08	58.9%	66.79%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	338,829,200	68.7%	3,347	69.6%	101,234	4.84%	392.6
Interest Only With Life Insurance Redemption	21,851,348	4.4%	189	3.9%	115,616	4.85%	322.1
Interest Only With Building Savings Account Redemp	32,187,212	6.5%	244	5.1%	131,915	4.74%	224.6
Interest Only	100,092,797	20.3%	1,032	21.4%	96,989	4.94%	403.8
<b>Total</b>	<b>492,960,556</b>	<b>100.0%</b>	<b>4,812</b>	<b>100.0%</b>	<b>102,444</b>	<b>4.86%</b>	<b>380.8</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	3,012,336	0.6%	32	0.7%	94,135	4.29%	362.6
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	2,408,697	0.5%	23	0.5%	104,726	4.80%	377.5
109 - 125	487,333,553	98.9%	4,756	98.8%	102,467	4.86%	380.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	205,970	0.0%	1	0.0%	205,970	5.20%	399.0
<b>Total</b>	<b>492,960,556</b>	<b>100.0%</b>	<b>4,812</b>	<b>100.0%</b>	<b>102,444</b>	<b>4.86%</b>	<b>380.8</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	101,361,926	20.6%	788	16.4%	128,632	4.28%	396.3
4.50% - 4.75%	101,192,797	20.5%	868	18.0%	116,582	4.64%	385.1
4.75% - 5.00%	106,616,728	21.6%	1,040	21.6%	102,516	4.88%	381.1
5.00% - 5.25%	103,648,321	21.0%	1,161	24.1%	89,275	5.12%	372.0
5.25% - 5.50%	51,415,226	10.4%	594	12.3%	86,558	5.37%	371.1
5.50% - 5.75%	18,579,381	3.8%	227	4.7%	81,847	5.61%	357.4
5.75% - 6.00%	6,577,750	1.3%	91	1.9%	72,283	5.85%	358.6
6.00% - 6.25%	3,295,428	0.7%	42	0.9%	78,463	6.06%	362.0
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%	410.0
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>492,960,556</b>	<b>100.0%</b>	<b>4,812</b>	<b>100.0%</b>	<b>102,444</b>	<b>4.86%</b>	<b>380.8</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	719,523	0.1%	6	0.1%	119,920	4.56%	368.6
01-Jul-2010 - 31-Dec-2010	2,064,595	0.4%	21	0.4%	98,314	4.13%	363.2
01-Jan-2011 - 30-Jun-2011	228,218	0.0%	5	0.1%	45,644	4.81%	337.7
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	766,000	0.2%	4	0.1%	191,500	4.82%	375.8
01-Jul-2013 - 31-Dec-2013	1,105,259	0.2%	16	0.3%	69,079	4.65%	378.3
01-Jan-2014 - 31-Dec-2014	7,590,440	1.5%	67	1.4%	113,290	5.29%	350.6
01-Jan-2015 - 31-Dec-2015	373,927,991	75.9%	3,553	73.8%	105,243	4.77%	382.3
01-Jan-2016 - 31-Dec-2016	104,972,469	21.3%	1,131	23.5%	92,814	5.15%	378.0
01-Jan-2017 - 31-Dec-2017	1,380,091	0.3%	8	0.2%	172,511	5.14%	382.2
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	205,970	0.0%	1	0.0%	205,970	5.20%	399.0
<b>Total</b>	<b>492,960,556</b>	<b>100.0%</b>	<b>4,812</b>	<b>100.0%</b>	<b>102,444</b>	<b>4.86%</b>	<b>380.8</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	169,049	0.0%	3	0.1%	56,350	4.49%	37.7
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	69.0
01-Jan-2014 - 31-Dec-2015	4,372,788	0.9%	34	0.7%	128,611	4.65%	92.0
01-Jan-2016 - 31-Dec-2017	3,157,167	0.6%	22	0.5%	143,508	4.65%	102.9
01-Jan-2018 - 31-Dec-2019	1,531,872	0.3%	18	0.4%	85,104	4.82%	131.8
01-Jan-2020 - 31-Dec-2021	2,935,702	0.6%	30	0.6%	97,857	4.68%	153.2
01-Jan-2022 - 31-Dec-2023	3,870,032	0.8%	32	0.7%	120,938	4.93%	180.7
01-Jan-2024 - 31-Dec-2025	6,678,020	1.4%	57	1.2%	117,158	4.82%	204.4
01-Jan-2026 - 31-Dec-2027	5,495,740	1.1%	48	1.0%	114,495	4.77%	224.2
01-Jan-2028 - 31-Dec-2029	8,027,000	1.6%	66	1.4%	121,621	5.13%	253.2
01-Jan-2030 - 31-Dec-2031	22,682,655	4.6%	188	3.9%	120,652	4.88%	276.0
01-Jan-2032 - 31-Dec-2033	10,632,168	2.2%	89	1.8%	119,463	4.42%	297.4
01-Jan-2034 - 31-Dec-2035	16,259,701	3.3%	132	2.7%	123,180	4.87%	327.8
01-Jan-2036 - 31-Dec-2037	9,989,511	2.0%	82	1.7%	121,823	4.75%	342.7
01-Jan-2038 - 31-Dec-2039	26,387,198	5.4%	320	6.7%	82,460	5.54%	375.5
01-Jan-2040 - 31-Dec-2041	164,041,458	33.3%	1,913	39.8%	85,751	5.14%	396.4
01-Jan-2042 - 31-Dec-2043	152,490,359	30.9%	1,361	28.3%	112,043	4.69%	418.4
01-Jan-2044 - 31-Dec-2045	46,157,778	9.4%	358	7.4%	128,932	4.29%	439.4
01-Jan-2046 - 31-Dec-2047	6,798,789	1.4%	49	1.0%	138,751	3.90%	463.2
01-Jan-2048 - 31-Dec-2137	1,189,870	0.2%	8	0.2%	148,734	4.10%	551.6
<b>Total</b>	<b>492,960,556</b>	<b>100.0%</b>	<b>4,812</b>	<b>100.0%</b>	<b>102,444</b>	<b>4.86%</b>	<b>380.8</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%	62,335,394	12.6%	134	3.7%	465,190	4.87%	390.7
60% - 70%	7,836,935	1.6%	55	1.5%	142,490	4.73%	382.1
70% - 80%	97,160,332	19.7%	964	26.7%	100,789	4.93%	400.7
80% - 90%	11,075,596	2.2%	75	2.1%	147,675	4.44%	374.2
90% - 100%	26,852,276	5.4%	173	4.8%	155,215	4.40%	390.4
100% - 110%	74,596,415	15.1%	497	13.8%	150,093	4.64%	387.3
110% - 120%	213,103,608	43.2%	1,706	47.3%	124,914	4.98%	365.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>492,960,556</b>	<b>100.0%</b>	<b>3,604</b>	<b>100.0%</b>	<b>136,782</b>	<b>4.86%</b>	<b>380.8</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Wuerttemberg	85,894,172	17.4%	533	14.8%	161,152	4.77%	390.8
Bayern	68,016,294	13.8%	454	12.6%	149,816	4.77%	381.6
Berlin	29,672,984	6.0%	276	7.7%	107,511	5.12%	375.7
Brandenburg	13,486,949	2.7%	99	2.7%	136,232	4.87%	372.9
Bremen	2,989,012	0.6%	25	0.7%	119,560	4.75%	397.7
Hamburg	2,249,440	0.5%	16	0.4%	140,590	4.77%	412.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	31,478,926	6.4%	197	5.5%	159,792	4.73%	379.7
Mecklenburg-Vorpomm.	2,578,840	0.5%	25	0.7%	103,154	4.67%	366.1
Niedersachsen	31,843,745	6.5%	247	6.9%	128,922	4.77%	365.9
Nordrhein-Westfalen	94,666,914	19.2%	646	17.9%	146,543	4.85%	381.5
Rheinland-Pfalz	22,414,899	4.5%	152	4.2%	147,466	4.73%	380.7
Saarland	10,297,007	2.1%	78	2.2%	132,013	4.70%	381.0
Sachsen	62,382,477	12.7%	588	16.3%	106,059	5.13%	374.5
Sachsen-Anhalt	17,809,621	3.6%	146	4.1%	121,984	5.08%	378.2
Schleswig-Holstein	10,533,590	2.1%	68	1.9%	154,906	4.64%	394.6
Thuringen	6,665,688	1.4%	54	1.5%	123,439	4.86%	378.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>492,960,556</b>	<b>100.0%</b>	<b>3,604</b>	<b>100.0%</b>	<b>136,782</b>	<b>4.86%</b>	<b>380.8</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	205,333,668	41.7%	1,252	34.7%	164,005	98.6%	1.4%
Hochhaus/appartement	231,405,858	46.9%	2,072	57.5%	111,682	31.7%	68.3%
Mehrfamilienhaus	36,762,508	7.5%	175	4.9%	210,071	76.0%	24.0%
Zweifamilienhaus	18,816,357	3.8%	102	2.8%	184,474	96.1%	3.9%
Laden/wohnhaus	642,165	0.1%	3	0.1%	214,055	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>492,960,556</b>	<b>100.0%</b>	<b>3,604</b>	<b>100.0%</b>	<b>136,782</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	96,846,675	19.6%	1,222	33.9%	79,253	5.04%	368.9
100,000 - 150,000	144,729,148	29.4%	1,168	32.4%	123,912	4.92%	382.0
150,000 - 200,000	116,848,262	23.7%	676	18.8%	172,852	4.80%	381.2
200,000 - 250,000	76,653,798	15.5%	344	9.5%	222,831	4.72%	391.5
250,000 - 300,000	36,147,722	7.3%	134	3.7%	269,759	4.76%	388.3
300,000 - 350,000	11,254,934	2.3%	35	1.0%	321,570	4.69%	367.6
350,000 - 400,000	4,117,326	0.8%	11	0.3%	374,302	4.33%	421.5
400,000 - 450,000	3,431,074	0.7%	8	0.2%	428,884	4.84%	399.1
450,000 - 500,000	1,850,966	0.4%	4	0.1%	462,742	5.19%	368.1
500,000 - 550,000	500,650	0.1%	1	0.0%	500,650	4.35%	270.0
550,000 - 600,000	580,000	0.1%	1	0.0%	580,000	4.20%	92.0
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>492,960,556</b>	<b>100.0%</b>	<b>3,604</b>	<b>100.0%</b>	<b>136,782</b>	<b>4.86%</b>	<b>380.8</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	16,987.94			
Number of loans	1,188			
Number of loan parts	1,532			
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>	
Loan size	111,847	15,822	491,321	
Loan part size	86,733	8,240	491,321	
Coupon	5.07%	3.13%	6.17%	
Remaining maturity (months)	378.1	31	517	
Remaining interest period (months)	94.3	27	110	
Original interest period (months)	119.5	60	120	
Seasoning (months)	25.4	10.2	43.5	
Loan to Lending Value	113.6%	8.0%	120.0%	
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principle amount</b>	
Investment properties	97,436,217.15	78.2%	73.49%	
Owner occupied	35,140,341.38	21.8%	26.51%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
Annuity	96,132,018	72.5%	1,100	22.9%	87,393	5.06%	384.1
Interest Only With Life Insurance Redemption	5,939,311	4.5%	64	1.3%	92,802	5.10%	288.4
Interest Only With Building Savings Account Redemp	6,254,386	4.7%	59	1.2%	106,007	4.99%	248.8
Interest Only	24,250,843	18.3%	309	6.4%	78,482	5.14%	393.4
<b>Total</b>	<b>132,576,559</b>	<b>100.0%</b>	<b>1,532</b>	<b>31.8%</b>	<b>86,538</b>	<b>5.07%</b>	<b>375.2</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	740,790	0.6%	7	0.5%	105,827	3.73%	390.7
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	997,658	0.8%	12	0.8%	83,138	4.84%	382.0
109 - 125	130,838,110	98.7%	1,513	98.8%	86,476	5.08%	375.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>132,576,559</b>	<b>100.0%</b>	<b>1,532</b>	<b>100.0%</b>	<b>86,538</b>	<b>5.07%</b>	<b>375.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
0% - 4.50%	13,326,258	10.1%	124	8.1%	107,470	4.21%	397.9
4.50% - 4.75%	10,488,724	7.9%	91	5.9%	115,261	4.63%	381.4
4.75% - 5.00%	19,777,700	14.9%	244	15.9%	81,056	4.92%	378.1
5.00% - 5.25%	49,315,745	37.2%	572	37.3%	86,216	5.13%	372.5
5.25% - 5.50%	26,399,432	19.9%	315	20.6%	83,808	5.36%	370.8
5.50% - 5.75%	7,985,320	6.0%	113	7.4%	70,667	5.61%	361.9
5.75% - 6.00%	3,456,450	2.6%	46	3.0%	75,140	5.84%	359.8
6.00% - 6.25%	1,826,930	1.4%	27	1.8%	67,664	6.06%	362.6
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>132,576,559</b>	<b>100.0%</b>	<b>1,532</b>	<b>100.0%</b>	<b>86,538</b>	<b>5.07%</b>	<b>375.2</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%	415.0
01-Jul-2010 - 31-Dec-2010	653,092	0.5%	6	0.4%	108,849	3.60%	387.4
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	79,552	0.1%	1	0.1%	79,552	4.37%	280.0
01-Jul-2013 - 31-Dec-2013	688,237	0.5%	10	0.7%	68,824	4.82%	386.2
01-Jan-2014 - 31-Dec-2014	3,905,074	2.9%	38	2.5%	102,765	5.37%	345.1
01-Jan-2015 - 31-Dec-2015	103,809,205	78.3%	1,178	76.9%	88,123	4.99%	377.4
01-Jan-2016 - 31-Dec-2016	23,145,035	17.5%	295	19.3%	78,458	5.44%	369.6
01-Jan-2017 - 31-Dec-2017	208,664	0.2%	3	0.2%	69,555	5.65%	373.7
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>132,576,559</b>	<b>100.0%</b>	<b>1,532</b>	<b>100.0%</b>	<b>86,538</b>	<b>5.07%</b>	<b>375.2</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%	35.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	69.0
01-Jan-2014 - 31-Dec-2015	574,600	0.4%	5	0.3%	114,920	4.65%	92.2
01-Jan-2016 - 31-Dec-2017	259,044	0.2%	3	0.2%	86,348	5.06%	107.1
01-Jan-2018 - 31-Dec-2019	261,250	0.2%	4	0.3%	65,313	5.27%	128.4
01-Jan-2020 - 31-Dec-2021	285,754	0.2%	4	0.3%	71,438	4.86%	151.3
01-Jan-2022 - 31-Dec-2023	914,100	0.7%	9	0.6%	101,567	4.94%	185.6
01-Jan-2024 - 31-Dec-2025	1,643,204	1.2%	18	1.2%	91,289	4.97%	207.4
01-Jan-2026 - 31-Dec-2027	1,422,945	1.1%	16	1.0%	88,934	4.93%	223.4
01-Jan-2028 - 31-Dec-2029	4,274,977	3.2%	38	2.5%	112,499	5.21%	254.0
01-Jan-2030 - 31-Dec-2031	6,326,287	4.8%	62	4.0%	102,037	5.06%	272.3
01-Jan-2032 - 31-Dec-2033	1,652,262	1.2%	15	1.0%	110,151	4.62%	299.3
01-Jan-2034 - 31-Dec-2035	5,000,436	3.8%	46	3.0%	108,705	5.01%	325.8
01-Jan-2036 - 31-Dec-2037	1,417,653	1.1%	15	1.0%	94,510	5.12%	341.6
01-Jan-2038 - 31-Dec-2039	13,688,574	10.3%	181	11.8%	75,627	5.61%	376.1
01-Jan-2040 - 31-Dec-2041	72,625,570	54.8%	892	58.2%	81,419	5.17%	395.1
01-Jan-2042 - 31-Dec-2043	13,740,718	10.4%	146	9.5%	94,115	4.67%	418.2
01-Jan-2044 - 31-Dec-2045	5,887,044	4.4%	56	3.7%	105,126	4.27%	440.1
01-Jan-2046 - 31-Dec-2047	1,985,047	1.5%	17	1.1%	116,767	3.95%	461.2
01-Jan-2048 - 31-Dec-2137	449,993	0.3%	2	0.1%	224,996	3.40%	516.8
<b>Total</b>	<b>132,576,559</b>	<b>100.0%</b>	<b>1,532</b>	<b>100.0%</b>	<b>86,538</b>	<b>5.07%</b>	<b>375.2</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	14,223,060	10.7%	30	2.5%	474,102	5.06%	388.4
60% - 70%	2,252,608	1.7%	15	1.3%	150,174	4.81%	373.3
70% - 80%	23,190,563	17.5%	292	24.6%	79,420	5.15%	391.7
80% - 90%	2,387,819	1.8%	22	1.9%	108,537	4.47%	377.7
90% - 100%	5,593,460	4.2%	43	3.6%	130,080	4.60%	380.1
100% - 110%	9,499,578	7.2%	74	6.2%	128,373	4.81%	356.4
110% - 120%	75,429,471	56.9%	712	59.9%	105,940	5.14%	369.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>132,576,559</b>	<b>100.0%</b>	<b>1,188</b>	<b>100.0%</b>	<b>111,596</b>	<b>5.07%</b>	<b>375.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	29,672,984	22.4%	276	7.7%	107,511	5.12%	375.7
Brandenburg	13,486,949	10.2%	99	2.7%	136,232	4.87%	372.9
Mecklenburg-Vorpomm.	2,578,840	1.9%	25	0.7%	103,154	4.67%	366.1
Sachsen	62,362,477	47.0%	588	16.3%	106,059	5.13%	374.5
Sachsen-Anhalt	17,809,621	13.4%	146	4.1%	121,984	5.08%	378.2
Thuringen	6,665,688	5.0%	54	1.5%	123,439	4.86%	378.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>132,576,559</b>	<b>100.0%</b>	<b>1,188</b>	<b>33.0%</b>	<b>111,596</b>	<b>5.07%</b>	<b>375.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	26,107,624	19.7%	184	5.1%	141,889	97.83%	2.17%
Hochhaus/appartement	100,451,625	75.8%	967	26.8%	103,880	5.79%	94.21%
Mehrfamilienhaus	4,009,464	3.0%	22	0.6%	182,248	45.45%	54.55%
Zweifamilienhaus	1,825,845	1.4%	14	0.4%	130,418	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>132,576,559</b>	<b>100.0%</b>	<b>1,188</b>	<b>33.0%</b>	<b>111,596</b>	<b>21.80%</b>	<b>78.20%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	48,295,880	36.4%	612	17.0%	78,915	5.15%	371.2
100,000 - 150,000	46,445,429	35.0%	386	10.7%	120,325	5.10%	378.8
150,000 - 200,000	20,133,438	15.2%	117	3.2%	172,081	4.99%	370.3
200,000 - 250,000	11,839,732	8.9%	53	1.5%	223,391	4.86%	387.7
250,000 - 300,000	4,052,466	3.1%	15	0.4%	270,164	5.81%	353.4
300,000 - 350,000	928,300	0.7%	3	0.1%	309,433	4.87%	366.2
350,000 - 400,000	389,993	0.3%	1	0.0%	389,993	3.13%	516.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	491,321	0.4%	1	0.0%	491,321	5.11%	404.0
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>132,576,559</b>	<b>100.0%</b>	<b>1,188</b>	<b>33.0%</b>	<b>111,596</b>	<b>5.07%</b>	<b>375.2</b>