

E-MAC DE 2006-I Investor Report November 2006

Cashflow analysis for the period

Total interest received	5,476,609	
Interest received on transaction accounts	267,929	
Liquidity available	14,991,906	
Reserve account available	3,990,153	
Notional adjustment payments received	-	
Total funds available		24,726,597
Company management expenses	-	
MPT fee	117,797	
Administration fee	7,362	
Third party fees	912	
Liquidity Facility fee	4,598	
Payments under hedging arrangements	398,338	
Interest on the Notes	4,530,060	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,059,068
Available after distribution of funds		19,667,529
Undrawn Liquidity Facility	14,991,906	
Reserve account funding	4,675,623	
Available liquidity		19,667,529
Net cashflow		-

Collateral

Starting current balance 1st August 2006	384,121,553.78	
To be disbursed per 1st August 2006	519,788.19	
Starting principal balance 1st August 2006	384,641,341.97	
Prefunding pool addition	115,088,855.04	
Principal (p) repayments	(1,304,686.72)	
Further Advances bought (incl. amounts to be disbursed)	916,717.88	
Losses for the period	-	
Ending principal balance		499,342,228
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		499,342,228

Performance

	Last period	This period	Since issue
Prepayment rate	-	0.35%	0.18%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	478,772,776	95.9%	3,462	96.0%
1 - 30	16,463	3,821,163	0.8%	26	0.7%
31 - 60	84,132	8,851,132	1.8%	71	2.0%
61 - 90	27,902	1,901,394	0.4%	9	0.2%
91 - 120	67,462	3,490,811	0.7%	24	0.7%
> 120	79,610	2,504,951	0.5%	16	0.4%
Total	275,569	499,342,228	100%	3,608	100%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Characteristics

Amounts to be disbursed	569,052.64		
Number of borrowers	3,608		
Number of loan parts	4,817		
	(Weighted) average	Minimum	Maximum
Loan size borrower	138,399	47,666	580,000
Loan part size	103,662	56	580,000
Coupon	4.85%	3.13%	7.00%
Remaining maturity (months)	395.4	3	1,190
Remaining interest period (months)	107.2	3	172
Original interest period (months)	120.0	4	180
Seasoning (months)	12.6	0.2	30.6
Loan to Foreclosure Value	112.9%	0.0%	120.0%
	Value	As Percentage (of no. of loans)	
Investment properties	165,577,994	41.1%	
Owner occupied	333,764,234	58.9%	

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	343,832,943	68.9%	3,341	69.4%	102,913	4.84%	407.6
Interest Only With Life Insurance Redemption	22,192,102	4.4%	192	4.0%	115,584	4.85%	337.7
Interest Only With Building Savings Acc.Redemption	32,940,974	6.6%	250	5.2%	131,764	4.73%	236.0
Interest Only	100,376,209	20.1%	1,034	21.5%	97,076	4.94%	418.7
Total	499,342,228	100.0%	4,817	100.0%	103,662	4.85%	395.4

Interest term	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	36,005	0.0%	1	0.0%	36,005	7.00%	3.0
49 - 60	3,082,440	0.6%	32	0.7%	96,326	4.29%	376.2
97 - 108	2,437,016	0.5%	23	0.5%	105,957	4.80%	392.4
109 - 125	493,578,008	98.8%	4,760	98.8%	103,693	4.86%	395.5
132 - >	208,759	0.0%	1	0.0%	208,759	5.20%	414.0
Total	499,342,228	100.0%	4,817	100.0%	103,662	4.85%	395.4

Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	103,807,481	20.8%	793	16.5%	130,905	4.27%	410.5
4.50% - 4.75%	102,070,316	20.4%	867	18.0%	117,728	4.64%	399.0
4.75% - 5.00%	107,902,732	21.6%	1,041	21.6%	103,653	4.88%	395.8
5.00% - 5.25%	105,054,157	21.0%	1,164	24.2%	90,253	5.12%	386.9
5.25% - 5.50%	52,065,073	10.4%	594	12.3%	87,652	5.37%	386.0
5.50% - 5.75%	18,551,534	3.7%	226	4.7%	82,086	5.61%	374.3
5.75% - 6.00%	6,638,920	1.3%	91	1.9%	72,955	5.85%	373.5
6.00% - 6.25%	3,216,010	0.6%	40	0.8%	80,400	6.05%	377.7
6.25% - 6.50%	-	0.0%	-	0.0%	-	0.00%	-
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	36,005	0.0%	1	0.0%	36,005	7.00%	3.0
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	499,342,228	100.0%	4,817	100.0%	103,662	4.85%	395.4

Interest reset date	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
01-Nov-2006 - 30-Jun-2009	36,005	0.0%	1	0.0%	36,005	7.00%	3.0
01-Jul-2009 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	732,961	0.1%	6	0.1%	122,160	4.56%	383.2
01-Jul-2010 - 31-Dec-2010	2,114,690	0.4%	21	0.4%	100,700	4.14%	376.9
01-Jan-2011 - 30-Jun-2011	234,789	0.0%	5	0.1%	46,958	4.79%	348.6
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	777,258	0.2%	4	0.1%	194,314	4.82%	390.7
01-Jul-2013 - 31-Dec-2013	1,113,996	0.2%	16	0.3%	69,625	4.65%	393.4
01-Jan-2014 - 31-Dec-2014	7,661,555	1.5%	67	1.4%	114,352	5.29%	365.7
01-Jan-2015 - 31-Dec-2015	379,981,818	76.1%	3,563	74.0%	106,647	4.77%	396.8
01-Jan-2016 - 31-Dec-2016	106,480,398	21.3%	1,133	23.5%	93,981	5.15%	393.0
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	208,759	0.0%	1	0.0%	208,759	5.20%	414.0
Total	499,342,228	100.0%	4,817	100.0%	103,662	4.85%	395.4

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	36,005	0.0%	1	0.0%	36,005	7.00%	3.0
01-Jan-2008 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 31-Dec-2011	169,400	0.0%	3	0.1%	56,467	4.49%	52.8
01-Jan-2012 - 31-Dec-2013	333,700	0.1%	4	0.1%	83,425	4.50%	71.0
01-Jan-2014 - 31-Dec-2015	4,373,876	0.9%	34	0.7%	128,643	4.65%	107.1
01-Jan-2016 - 31-Dec-2017	3,163,063	0.6%	22	0.5%	143,776	4.65%	117.9
01-Jan-2018 - 31-Dec-2019	1,556,380	0.3%	18	0.4%	86,466	4.81%	146.8
01-Jan-2020 - 31-Dec-2021	3,091,118	0.6%	31	0.6%	99,713	4.69%	168.2
01-Jan-2022 - 31-Dec-2023	3,716,425	0.7%	31	0.6%	119,885	4.89%	196.2
01-Jan-2024 - 31-Dec-2025	6,653,527	1.3%	56	1.2%	118,813	4.81%	219.3
01-Jan-2026 - 31-Dec-2027	5,582,311	1.1%	48	1.0%	116,298	4.77%	239.2
01-Jan-2028 - 31-Dec-2029	8,360,625	1.7%	67	1.4%	124,785	5.12%	268.2
01-Jan-2030 - 31-Dec-2031	23,198,590	4.6%	187	3.9%	124,057	4.88%	291.0
01-Jan-2032 - 31-Dec-2033	11,567,940	2.3%	91	1.9%	127,120	4.41%	312.2
01-Jan-2034 - 31-Dec-2035	16,340,250	3.3%	132	2.7%	123,790	4.87%	342.8
01-Jan-2036 - 31-Dec-2037	10,433,110	2.1%	83	1.7%	125,700	4.73%	358.1
01-Jan-2038 - 31-Dec-2039	26,420,233	5.3%	318	6.6%	83,082	5.54%	390.5
01-Jan-2040 - 31-Dec-2041	166,615,510	33.4%	1,920	39.9%	86,779	5.14%	411.4
01-Jan-2042 - 31-Dec-2043	153,486,113	30.7%	1,358	28.2%	113,024	4.68%	433.4
01-Jan-2044 - 31-Dec-2045	46,063,074	9.2%	355	7.4%	129,755	4.28%	454.4
01-Jan-2046 - 31-Dec-2047	6,974,480	1.4%	50	1.0%	139,490	3.89%	478.0
01-Jan-2048 - 31-Dec-2137	1,206,498	0.2%	8	0.2%	150,812	4.10%	568.9
Total	499,342,228	100.0%	4,817	100.0%	103,662	4.85%	395.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of			
				total	Average loan	WAC	WAM
0% - 60%	968,387	0.2%	12	0.3%	80,699	4.06%	374.6
60% - 70%	1,023,038	0.2%	7	0.2%	146,148	4.35%	383.6
70% - 80%	2,339,968	0.5%	22	0.6%	106,362	4.29%	401.2
80% - 90%	7,232,098	1.4%	51	1.4%	141,806	4.31%	373.4
90% - 100%	30,689,114	6.1%	195	5.4%	157,380	4.30%	415.6
100% - 110%	93,744,270	18.8%	573	15.9%	163,603	4.59%	410.4
110% - 120%	363,345,353	72.8%	2,748	76.2%	132,222	4.99%	390.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
Total	499,342,228	100.0%	3,608	100.0%	138,399	4.85%	395.4

Province	Value	As percentage of total	Number of loans	As percentage of			
				total	Average loan	WAC	WAM
Baden-Wuerttemberg	86,544,537	17.3%	532	14.7%	162,678	4.77%	404.7
Bayern	69,391,154	13.9%	455	12.6%	152,508	4.76%	395.5
Berlin	30,132,060	6.0%	279	7.7%	108,000	5.12%	390.7
Brandenburg	13,660,358	2.7%	99	2.7%	137,983	4.87%	387.7
Bremen	3,022,451	0.6%	25	0.7%	120,898	4.74%	412.6
Hamburg	2,271,406	0.5%	16	0.4%	141,963	4.77%	427.3
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	31,510,835	6.3%	195	5.4%	161,594	4.72%	395.7
Mecklenburg-Vorpomm.	2,506,391	0.5%	24	0.7%	104,433	4.61%	382.6
Niedersachsen	32,238,513	6.5%	247	6.8%	130,520	4.77%	380.7
Nordrhein-Westfalen	96,496,302	19.3%	650	18.0%	148,456	4.85%	396.0
Rheinland-Pfalz	22,651,867	4.5%	152	4.2%	149,025	4.73%	395.6
Saarland	10,497,645	2.1%	79	2.2%	132,882	4.70%	396.5
Sachsen	63,140,648	12.6%	588	16.3%	107,382	5.13%	389.4
Sachsen-Anhalt	17,895,243	3.6%	145	4.0%	123,415	5.08%	393.0
Schleswig-Holstein	10,642,285	2.1%	68	1.9%	156,504	4.64%	409.7
Thuringen	6,740,531	1.3%	54	1.5%	124,825	4.86%	393.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	499,342,228	100.0%	3,608	100.0%	138,399	4.85%	395.4

Property type	Value	As percentage of total	Number of loans	As percentage of		Owner Occupied	Investment Property
				total	Average loan		
Einfamilienhaus	207,075,522	41.5%	1,248	34.6%	165,926	98.6%	1.4%
Hochhaus/appartement	234,802,946	47.0%	2,079	57.6%	112,940	31.6%	68.4%
Mehrfamilienhaus	37,652,409	7.5%	175	4.9%	215,157	77.1%	22.9%
Zweifamilienhaus	19,155,010	3.8%	103	2.9%	185,971	96.1%	3.9%
Laden/wohnhaus unspecified	656,341	0.1%	3	0.1%	218,780	100.0%	0.0%
	-	0.0%	-	0.0%	-	-	1
Total	499,342,228	100.0%	3,608	100.0%	138,399	58.90%	41.10%

Borrower size)	Value	As percentage of total	Number of loans	As percentage of			
				total	Average loan	WAC	WAM
- 100,000	95,580,919	19.1%	1,198	33.2%	79,784	5.04%	384.4
100,000 - 150,000	144,217,854	28.9%	1,162	32.2%	124,112	4.92%	396.6
150,000 - 200,000	117,950,041	23.6%	683	18.9%	172,694	4.80%	397.0
200,000 - 250,000	78,912,080	15.8%	355	9.8%	222,288	4.73%	404.1
250,000 - 300,000	40,000,454	8.0%	148	4.1%	270,273	4.72%	400.4
300,000 - 350,000	11,318,542	2.3%	35	1.0%	323,387	4.70%	380.8
350,000 - 400,000	4,471,484	0.9%	12	0.3%	372,624	4.39%	448.5
400,000 - 450,000	3,003,134	0.6%	7	0.2%	429,019	4.86%	389.1
450,000 - 500,000	2,789,213	0.6%	6	0.2%	464,869	4.95%	379.0
500,000 - 550,000	518,507	0.1%	1	0.0%	518,507	4.35%	283.9
550,000 - 600,000	580,000	0.1%	1	0.0%	580,000	4.20%	107.0
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	499,342,228	100.0%	3,608	100.0%	138,399	4.85%	395.4

Summary - East Germany

Characteristics

Number of borrowers		1,189		
Number of loan parts		1,532		
	(Weighted) average		Minimum	Maximum
Loan size borrower		112,763	48,486	497,899
Loan part size		87,516	56	497,899
Coupon		5.07%	3.13%	6.17%
Remaining maturity (months)		390.1	46	532
Remaining interest period (months)		106.3	42	118
Original interest period (months)		119.9	60	120
Seasoning (months)		13.5	2.0	28.5
Loan to Foreclosure Value		115.0%	0.0%	120.0%

Redemption type	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
Annuity	97,556,115	72.8%	1,099	71.7%	88,768	5.05%	399.5
Interest Only With Life Insurance Redemption	5,873,210	4.4%	63	4.1%	93,226	5.09%	302.5
Interest Only With Building Savings Acc.Redemption	6,477,185	4.8%	62	4.0%	104,471	4.99%	260.1
Interest Only	24,168,722	18.0%	308	20.1%	78,470	5.14%	408.4
Total	134,075,231	100.0%	1,532	100.0%	87,516	5.07%	390.1

Interest term	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
49 - 60	751,935	0.6%	7	0.5%	107,419	3.73%	405.3
97 - 108	1,008,449	0.8%	12	0.8%	84,037	4.84%	397.0
109 - 125	132,314,847	98.7%	1,513	98.8%	87,452	5.08%	390.0
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	134,075,231	100.0%	1,532	100.0%	87,516	5.07%	390.1

Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	13,520,261	10.1%	124	8.1%	109,034	4.21%	412.8
4.50% - 4.75%	10,613,737	7.9%	92	6.0%	115,367	4.63%	396.5
4.75% - 5.00%	20,001,366	14.9%	244	15.9%	81,973	4.92%	393.0
5.00% - 5.25%	49,962,150	37.3%	573	37.4%	87,194	5.13%	387.3
5.25% - 5.50%	26,684,658	19.9%	315	20.6%	84,713	5.36%	385.9
5.50% - 5.75%	8,063,131	6.0%	113	7.4%	71,355	5.61%	376.9
5.75% - 6.00%	3,490,883	2.6%	46	3.0%	75,889	5.84%	374.7
6.00% - 6.25%	1,739,046	1.3%	25	1.6%	69,562	6.06%	379.1
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	134,075,231	100.0%	1,532	100.0%	87,516	5.07%	390.1

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	88,245	0.1%	1	0.1%	88,245	4.71%	430.0
01-Jul-2010 - 31-Dec-2010	663,690	0.5%	6	0.4%	110,615	3.60%	402.0
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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	81,907	0.1%	1	0.1%	81,907	4.37%	295.0
01-Jul-2013 - 31-Dec-2013	693,826	0.5%	10	0.7%	69,383	4.82%	401.4
01-Jan-2014 - 31-Dec-2014	3,943,128	2.9%	38	2.5%	103,767	5.37%	360.3
01-Jan-2015 - 31-Dec-2015	105,224,004	78.5%	1,181	77.1%	89,097	4.99%	392.3
01-Jan-2016 - 31-Dec-2016	23,380,433	17.4%	295	19.3%	79,256	5.44%	384.6
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	134,075,231	100.0%	1,532	100.0%	87,516	5.07%	390.1

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	0.1%	61,700	4.19%	50.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	84.0
01-Jan-2014 - 31-Dec-2015	574,600	0.4%	5	0.3%	114,920	4.65%	107.2
01-Jan-2016 - 31-Dec-2017	264,163	0.2%	3	0.2%	88,054	5.05%	122.3
01-Jan-2018 - 31-Dec-2019	265,186	0.2%	4	0.3%	66,297	5.25%	143.3
01-Jan-2020 - 31-Dec-2021	388,300	0.3%	5	0.3%	77,660	4.92%	166.5
01-Jan-2022 - 31-Dec-2023	922,740	0.7%	9	0.6%	102,527	4.94%	200.7
01-Jan-2024 - 31-Dec-2025	1,544,291	1.2%	17	1.1%	90,841	4.96%	222.2
01-Jan-2026 - 31-Dec-2027	1,444,751	1.1%	16	1.0%	90,297	4.92%	238.5
01-Jan-2028 - 31-Dec-2029	4,361,756	3.3%	38	2.5%	114,783	5.21%	269.1
01-Jan-2030 - 31-Dec-2031	6,449,644	4.8%	61	4.0%	105,732	5.06%	287.4
01-Jan-2032 - 31-Dec-2033	1,689,793	1.3%	15	1.0%	112,653	4.61%	314.3
01-Jan-2034 - 31-Dec-2035	5,019,325	3.7%	46	3.0%	109,116	5.01%	340.9
01-Jan-2036 - 31-Dec-2037	1,432,333	1.1%	15	1.0%	95,489	5.12%	356.6
01-Jan-2038 - 31-Dec-2039	13,738,702	10.2%	180	11.7%	76,326	5.61%	391.2
01-Jan-2040 - 31-Dec-2041	73,472,675	54.8%	893	58.3%	82,276	5.17%	410.1
01-Jan-2042 - 31-Dec-2043	13,911,590	10.4%	147	9.6%	94,637	4.67%	433.2
01-Jan-2044 - 31-Dec-2045	5,958,705	4.4%	56	3.7%	106,405	4.27%	455.1
01-Jan-2046 - 31-Dec-2047	2,014,397	1.5%	17	1.1%	118,494	3.95%	476.2
01-Jan-2048 - 31-Dec-2137	455,182	0.3%	2	0.1%	227,591	3.40%	531.8
Total	134,075,231	100.0%	1,532	100.0%	87,516	5.07%	390.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	469,888	0.4%	5	0.4%	93,978	3.89%	477.1
60% - 70%	468,394	0.3%	3	0.3%	156,131	4.41%	349.0
70% - 80%	416,743	0.3%	5	0.4%	83,349	4.28%	429.0
80% - 90%	1,679,731	1.3%	14	1.2%	119,981	4.26%	417.4
90% - 100%	5,802,500	4.3%	45	3.8%	128,944	4.46%	399.0
100% - 110%	10,632,075	7.9%	79	6.6%	134,583	4.67%	386.3
110% - 120%	114,605,900	85.5%	1,038	87.3%	110,410	5.16%	389.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
Total	134,075,231	100.0%	1,189	100.0%	112,763	5.07%	390.1

Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
Berlin	30,132,060	22.5%	279	23.5%	108,000	5.12%	390.7
Brandenburg	13,660,358	10.2%	99	8.3%	137,983	4.87%	387.7
Mecklenburg-Vorpomm.	2,506,391	1.9%	24	2.0%	104,433	4.61%	382.6
Sachsen	63,140,648	47.1%	588	49.5%	107,382	5.13%	389.4
Sachsen-Anhalt	17,895,243	13.3%	145	12.2%	123,415	5.08%	393.0
Thuringen	6,740,531	5.0%	54	4.5%	124,825	4.86%	393.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	134,075,231	100.0%	1,189	100.0%	112,763	5.07%	390.1

Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	26,297,260	19.6%	183	15.4%	143,701	97.8%	2.2%
Hochhaus/appartement	101,679,484	75.8%	969	81.5%	104,932	5.8%	94.2%
Mehrfamilienhaus	4,048,108	3.0%	22	1.9%	184,005	45.5%	54.5%
Zweifamilienhaus	1,860,380	1.4%	14	1.2%	132,884	85.7%	14.3%
Laden/wohnhaus	190,000	0.1%	1	0.1%	190,000	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	-	1
Total	134,075,231	100.0%	1,189	100.0%	112,763	21.70%	78.30%

Borrower size)	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
- 100,000	47,893,555	35.7%	604	50.8%	79,294	5.15%	386.0
100,000 - 150,000	46,550,546	34.7%	386	32.5%	120,597	5.10%	394.1
150,000 - 200,000	20,735,114	15.5%	121	10.2%	171,365	5.00%	385.8
200,000 - 250,000	12,969,923	9.7%	58	4.9%	223,619	4.86%	400.1
250,000 - 300,000	4,088,456	3.0%	15	1.3%	272,564	5.01%	368.4
300,000 - 350,000	944,557	0.7%	3	0.3%	314,852	4.87%	380.8
350,000 - 400,000	395,182	0.3%	1	0.1%	395,182	3.13%	531.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	497,899	0.4%	1	0.1%	497,899	5.11%	419.0
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	134,075,231	100.0%	1,189	100.0%	112,763	5.07%	390.1