

**E-MAC DE 2006-I Investor Report August 2009**

**Cashflow analysis for the period**

Total interest received	5,107,631	
Interest received on transaction accounts	27,431	
Liquidity available	14,419,399	
Reserve account available	9,500,000	
Receivables under hedging arrangements	161,500	
Total funds available		29,215,961
Company management expenses	-	
MPT fee	142,588	
Administration fee	8,912	
Third party fees	48,413	
Liquidity Facility fee	4,427	
Payments under hedging arrangements	2,796,478	
Interest on the Notes	1,747,409	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	548,335	
Total funds distributed		5,296,562
Available after distribution of funds		23,919,399
Undrawn Liquidity Facility	14,419,399	
Reserve account funding	9,500,000	
Available liquidity		23,919,399
Net cashflow		-

**Collateral**

Starting current balance per 1 May 2009	480,634,994.85	
To be disbursed per 1 May 2009	11,639.38	
Starting principal balance 1 May 2009	480,646,634.23	
Principal (p)repayments	(2,767,272.14)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		477,879,362
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		477,879,362

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from available excess spread	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	-	-	-
Total	-	-	-	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	0.80%	1.44%	0.58%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	401,421,465	84.0%	3,038	85.3%
1 - 30	67,937	14,468,877	3.0%	102	2.9%
31 - 60	53,506	5,246,205	1.1%	37	1.0%
61 - 90	79,225	5,361,700	1.1%	33	0.9%
91 - 120	68,250	3,553,198	0.7%	28	0.8%
121-150	104,956	4,225,345	0.9%	33	0.9%
> 151	3,069,720	43,602,573	9.1%	292	8.2%
Total	3,443,594	477,879,362	100%	3,563	100%

	Last period	This period	Recovered	Total
Aggregate principal losses	-	-	(52)	755,305

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	3,563		
Number of loans parts	4,750		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	134,123	6,479	580,000
Loan part size	100,606	6,479	580,000
Coupon	4.86%	3.13%	6.50%
Remaining maturity (months)	363.1	13	1,157
Remaining interest period (months)	74.2	9	156
Original interest period (months)	119.6	60	180
Seasoning (months)	45.6	24.5	63.6
Loan to Lending Value	110.0%	0.1%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	160,598,568.03	41.3%	33.61%
Owner occupied	317,280,794.06	58.7%	66.39%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	302,688,271	63.3%	3,105	65.4%	97,484	4.84%	384.6
Interest Only With Life Insurance Redemption	43,936,407	9.2%	373	7.9%	117,792	4.88%	279.3
Interest Only With Building Savings Account Redem	32,568,020	6.8%	248	5.2%	131,323	4.74%	208.4
Interest Only	98,686,665	20.7%	1,024	21.6%	96,374	4.95%	385.6
<b>Total</b>	<b>477,879,362</b>	<b>100.0%</b>	<b>4,750</b>	<b>100.0%</b>	<b>100,606</b>	<b>4.86%</b>	<b>363.1</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	2,828,356	0.6%	30	0.6%	94,279	4.27%	345.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,305,641	0.5%	22	0.5%	104,802	4.81%	362.4
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	472,380,213	98.8%	4,696	98.9%	100,592	4.86%	363.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	365,152	0.1%	2	0.0%	182,576	5.78%	366.7
<b>Total</b>	<b>477,879,362</b>	<b>100.0%</b>	<b>4,750</b>	<b>100.0%</b>	<b>100,606</b>	<b>4.86%</b>	<b>363.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	98,137,877	20.5%	776	16.3%	126,466	4.28%	379.1
4.50% - 4.75%	97,348,766	20.4%	845	17.8%	115,206	4.64%	366.9
4.75% - 5.00%	101,918,392	21.3%	1,020	21.5%	99,920	4.88%	363.8
5.00% - 5.25%	101,851,566	21.3%	1,157	24.4%	88,031	5.12%	354.5
5.25% - 5.50%	50,369,637	10.5%	591	12.4%	85,228	5.37%	353.8
5.50% - 5.75%	18,311,552	3.8%	227	4.8%	80,668	5.61%	339.5
5.75% - 6.00%	6,505,675	1.4%	91	1.9%	71,491	5.85%	340.7
6.00% - 6.25%	3,273,121	0.7%	42	0.9%	77,931	6.06%	344.1
6.25% - 6.50%	162,777	0.0%	1	0.0%	162,777	6.50%	349.0
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%	-
<b>Total</b>	<b>477,879,362</b>	<b>100.0%</b>	<b>4,750</b>	<b>100.0%</b>	<b>100,606</b>	<b>4.86%</b>	<b>363.1</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	615,146	0.1%	5	0.1%	123,029	4.54%	344.9
01-Jul-2010 - 31-Dec-2010	1,999,330	0.4%	21	0.4%	95,206	4.13%	347.0
01-Jan-2011 - 30-Jun-2011	213,880	0.0%	4	0.1%	53,470	4.83%	330.6
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	751,184	0.2%	4	0.1%	187,796	4.82%	358.0
01-Jul-2013 - 31-Dec-2013	1,025,441	0.2%	15	0.3%	68,363	4.66%	366.5
01-Jan-2014 - 31-Dec-2014	7,345,851	1.5%	66	1.4%	111,301	5.30%	333.6
01-Jan-2015 - 31-Dec-2015	362,506,078	75.9%	3,506	73.8%	103,396	4.77%	364.7
01-Jan-2016 - 31-Dec-2016	101,690,925	21.3%	1,118	23.5%	90,958	5.15%	360.1
01-Jan-2017 - 31-Dec-2017	1,366,374	0.3%	9	0.2%	151,819	5.13%	366.2
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	365,152	0.1%	2	0.0%	182,576	5.78%	366.7
<b>Total</b>	<b>477,879,362</b>	<b>100.0%</b>	<b>4,750</b>	<b>100.0%</b>	<b>100,606</b>	<b>4.86%</b>	<b>363.1</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	123,400	0.0%	2	0.0%	61,700	4.19%	17.1
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	51.0
01-Jan-2014 - 31-Dec-2015	4,285,801	0.9%	33	0.7%	129,873	4.64%	74.1
01-Jan-2016 - 31-Dec-2017	2,941,370	0.6%	22	0.5%	133,699	4.66%	85.1
01-Jan-2018 - 31-Dec-2019	1,440,167	0.3%	17	0.4%	84,716	4.82%	114.3
01-Jan-2020 - 31-Dec-2021	2,753,326	0.6%	27	0.6%	101,975	4.69%	135.2
01-Jan-2022 - 31-Dec-2023	3,692,295	0.8%	31	0.7%	119,106	4.92%	162.7
01-Jan-2024 - 31-Dec-2025	6,633,932	1.4%	58	1.2%	114,378	4.82%	186.4
01-Jan-2026 - 31-Dec-2027	5,293,856	1.1%	47	1.0%	112,635	4.79%	206.1
01-Jan-2028 - 31-Dec-2029	7,589,924	1.6%	65	1.4%	116,768	5.14%	235.3
01-Jan-2030 - 31-Dec-2031	21,107,982	4.4%	182	3.8%	115,978	4.88%	257.9
01-Jan-2032 - 31-Dec-2033	9,857,864	2.1%	87	1.8%	113,309	4.43%	279.3
01-Jan-2034 - 31-Dec-2035	15,856,536	3.3%	131	2.8%	121,042	4.86%	309.7
01-Jan-2036 - 31-Dec-2037	9,822,240	2.1%	81	1.7%	121,262	4.75%	324.6
01-Jan-2038 - 31-Dec-2039	26,354,611	5.5%	322	6.8%	81,847	5.54%	357.3
01-Jan-2040 - 31-Dec-2041	161,056,113	33.7%	1,903	40.1%	84,633	5.14%	378.4
01-Jan-2042 - 31-Dec-2043	146,208,978	30.6%	1,331	28.0%	109,849	4.68%	400.4
01-Jan-2044 - 31-Dec-2045	44,961,506	9.4%	352	7.4%	127,732	4.29%	421.3
01-Jan-2046 - 31-Dec-2047	6,639,396	1.4%	49	1.0%	135,498	3.90%	445.2
01-Jan-2048 - 31-Dec-2137	1,166,365	0.2%	8	0.2%	145,796	4.10%	529.3
<b>Total</b>	<b>477,879,362</b>	<b>100.0%</b>	<b>4,750</b>	<b>100.0%</b>	<b>100,606</b>	<b>4.86%</b>	<b>363.1</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,495,598	0.3%	25	0.7%	59,824	4.32%	337.3
60% - 70%	1,728,770	0.4%	15	0.4%	115,251	4.50%	327.5
70% - 80%	4,050,675	0.8%	40	1.1%	101,267	4.30%	351.6
80% - 90%	12,786,826	2.7%	85	2.4%	150,433	4.36%	367.4
90% - 100%	36,793,557	7.7%	247	6.9%	148,962	4.44%	374.2
100% - 110%	128,486,189	26.9%	858	24.1%	149,751	4.70%	367.2
110% - 120%	292,537,747	61.2%	2,293	64.4%	127,579	5.02%	360.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>477,879,362</b>	<b>100.0%</b>	<b>3,563</b>	<b>100.0%</b>	<b>134,123</b>	<b>4.86%</b>	<b>363.1</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	82,773,787	17.3%	522	14.7%	158,570	4.77%	373.3
Bayern	65,426,124	13.7%	445	12.5%	147,025	4.77%	363.5
Berlin	28,927,361	6.1%	275	7.7%	105,190	5.13%	358.0
Brandenburg	13,732,278	2.9%	102	2.9%	134,630	4.88%	356.1
Bremen	2,958,152	0.6%	26	0.7%	113,775	4.77%	377.3
Hamburg	1,746,542	0.4%	13	0.4%	134,349	4.75%	394.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	28,382,555	5.9%	181	5.1%	156,810	4.72%	360.3
Mecklenburg-Vorpommern	3,056,922	0.6%	28	0.8%	109,176	4.71%	329.5
Niedersachsen	30,052,290	6.3%	240	6.7%	125,218	4.78%	348.9
Nordrhein-Westfalen	91,752,683	19.2%	635	17.8%	144,492	4.84%	364.8
Rheinland-Pfalz	22,768,133	4.8%	156	4.4%	145,950	4.75%	362.2
Saarland	10,272,951	2.1%	79	2.2%	130,037	4.73%	363.5
Sachsen	62,117,520	13.0%	595	16.7%	104,399	5.13%	357.6
Sachsen-Anhalt	16,800,471	3.5%	140	3.9%	120,003	5.10%	357.5
Schleswig-Holstein	10,640,622	2.2%	72	2.0%	147,866	4.64%	381.9
Thüringen	6,470,972	1.4%	54	1.5%	119,833	4.83%	363.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>477,879,362</b>	<b>100.0%</b>	<b>3,563</b>	<b>100.0%</b>	<b>134,123</b>	<b>4.86%</b>	<b>363.1</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	197,799,243	41.4%	1,231	34.5%	160,682	98.5%	1.5%
Hochhaus/appartement	225,552,860	47.2%	2,056	57.7%	109,705	31.4%	68.6%
Mehrfamilienhaus	35,812,073	7.5%	172	4.8%	208,210	76.7%	23.3%
Zweifamilienhaus	18,090,012	3.8%	101	2.8%	179,109	96.0%	4.0%
Laden/wohnhaus	625,173	0.1%	3	0.1%	208,391	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>477,879,362</b>	<b>100.0%</b>	<b>3,563</b>	<b>100.0%</b>	<b>134,123</b>	<b>58.7%</b>	<b>41.3%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,573,186	20.6%	1,261	35.4%	78,171	5.03%	351.3
100,000 - 150,000	143,005,838	29.9%	1,156	32.4%	123,707	4.91%	363.8
150,000 - 200,000	112,331,646	23.5%	649	18.2%	173,084	4.79%	366.0
200,000 - 250,000	72,225,478	15.1%	324	9.1%	222,918	4.72%	371.4
250,000 - 300,000	31,547,373	6.6%	117	3.3%	269,636	4.75%	373.1
300,000 - 350,000	10,580,559	2.2%	33	0.9%	320,623	4.69%	353.9
350,000 - 400,000	3,734,174	0.8%	10	0.3%	373,417	4.32%	403.7
400,000 - 450,000	3,439,367	0.7%	8	0.2%	429,921	4.99%	374.3
450,000 - 500,000	1,861,740	0.4%	4	0.1%	465,435	4.91%	320.8
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	580,000	0.1%	1	0.0%	580,000	4.20%	74.0
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>477,879,362</b>	<b>100.0%</b>	<b>3,563</b>	<b>100.0%</b>	<b>134,123</b>	<b>4.86%</b>	<b>363.1</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	1,194		
Number of loan parts	1,539		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	109,804	15,557	482,853
Loan part size	85,189	8,075	482,853
Coupon	5.07%	3.13%	6.17%
Remaining maturity (months)	357.2	13	499
Remaining interest period (months)	73.4	12	92
Original interest period (months)	119.5	60	120
Seasoning (months)	46.4	28.2	61.5
Loan to Lending Value	111.9%	7.8%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	96,051,777.82	78.0%	73.26%
Owner occupied	35,053,745.39	22.0%	26.74%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	87,537,633	66.8%	1,036	21.8%	84,496	5.06%	376.3
Interest Only With Life Insurance Redemption	12,713,374	9.7%	131	2.8%	97,049	5.10%	260.2
Interest Only With Building Savings Account Redem	6,669,081	5.1%	63	1.3%	105,858	4.98%	225.2
Interest Only	24,185,435	18.4%	309	6.5%	78,270	5.15%	375.1
<b>Total</b>	<b>131,105,523</b>	<b>100.0%</b>	<b>1,539</b>	<b>32.4%</b>	<b>85,189</b>	<b>5.07%</b>	<b>357.2</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	639,693	0.5%	6	0.4%	106,615	3.59%	370.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	986,307	0.8%	12	0.8%	82,192	4.84%	364.1
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	129,479,524	98.8%	1,521	98.8%	85,128	5.08%	357.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>131,105,523</b>	<b>100.0%</b>	<b>1,539</b>	<b>100.0%</b>	<b>85,189</b>	<b>5.07%</b>	<b>357.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,921,982	9.9%	122	7.9%	105,918	4.21%	381.1
4.50% - 4.75%	10,703,630	8.2%	94	6.1%	113,868	4.63%	358.9
4.75% - 5.00%	19,348,086	14.8%	243	15.8%	79,622	4.91%	360.8
5.00% - 5.25%	48,660,791	37.1%	575	37.4%	84,627	5.13%	354.9
5.25% - 5.50%	26,158,071	20.0%	316	20.5%	82,779	5.36%	353.0
5.50% - 5.75%	7,986,854	6.1%	114	7.4%	70,060	5.61%	344.2
5.75% - 6.00%	3,515,106	2.7%	48	3.1%	73,231	5.84%	342.3
6.00% - 6.25%	1,811,002	1.4%	27	1.8%	67,074	6.06%	344.6
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>131,105,523</b>	<b>100.0%</b>	<b>1,539</b>	<b>100.0%</b>	<b>85,189</b>	<b>5.07%</b>	<b>357.2</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	639,693	0.5%	6	0.4%	106,615	3.59%	370.1
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	76,552	0.1%	1	0.1%	76,552	4.37%	262.0
01-Jul-2013 - 31-Dec-2013	681,622	0.5%	10	0.6%	68,162	4.82%	367.9
01-Jan-2014 - 31-Dec-2014	3,856,768	2.9%	38	2.5%	101,494	5.37%	326.2
01-Jan-2015 - 31-Dec-2015	102,475,459	78.2%	1,181	76.7%	86,770	4.99%	359.4
01-Jan-2016 - 31-Dec-2016	23,154,713	17.7%	299	19.4%	77,441	5.44%	351.9
01-Jan-2017 - 31-Dec-2017	220,716	0.2%	4	0.3%	55,179	5.62%	358.4
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>131,105,523</b>	<b>100.0%</b>	<b>1,539</b>	<b>100.0%</b>	<b>85,189</b>	<b>5.07%</b>	<b>357.2</b>

<b>Legal Maturity</b>	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	123,400	0.1%	2	0.1%	61,700	4.19%	17.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	51.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	74.6
01-Jan-2016 - 31-Dec-2017	252,411	0.2%	3	0.2%	84,137	5.07%	88.9
01-Jan-2018 - 31-Dec-2019	256,229	0.2%	4	0.3%	64,057	5.28%	110.5
01-Jan-2020 - 31-Dec-2021	483,695	0.4%	5	0.3%	96,739	4.75%	133.2
01-Jan-2022 - 31-Dec-2023	900,388	0.7%	9	0.6%	100,043	4.94%	167.6
01-Jan-2024 - 31-Dec-2025	1,695,056	1.3%	19	1.2%	89,213	4.98%	189.4
01-Jan-2026 - 31-Dec-2027	1,387,690	1.1%	16	1.0%	86,731	5.01%	205.0
01-Jan-2028 - 31-Dec-2029	4,120,321	3.1%	38	2.5%	108,429	5.20%	235.8
01-Jan-2030 - 31-Dec-2031	6,035,369	4.6%	62	4.0%	97,345	5.07%	254.2
01-Jan-2032 - 31-Dec-2033	1,504,396	1.1%	14	0.9%	107,457	4.60%	281.1
01-Jan-2034 - 31-Dec-2035	5,067,618	3.9%	47	3.1%	107,822	5.01%	307.7
01-Jan-2036 - 31-Dec-2037	1,398,496	1.1%	15	1.0%	93,233	5.12%	323.5
01-Jan-2038 - 31-Dec-2039	13,747,663	10.5%	184	12.0%	74,716	5.61%	358.1
01-Jan-2040 - 31-Dec-2041	71,675,772	54.7%	893	58.0%	80,264	5.17%	377.1
01-Jan-2042 - 31-Dec-2043	13,779,624	10.5%	149	9.7%	92,481	4.67%	400.1
01-Jan-2044 - 31-Dec-2045	6,055,929	4.6%	57	3.7%	106,244	4.27%	422.2
01-Jan-2046 - 31-Dec-2047	1,645,273	1.3%	15	1.0%	109,685	3.95%	444.0
01-Jan-2048 - 31-Dec-2137	443,491	0.3%	2	0.1%	221,746	3.41%	498.8
<b>Total</b>	<b>131,105,523</b>	<b>100.0%</b>	<b>1,539</b>	<b>100.0%</b>	<b>85,189</b>	<b>5.07%</b>	<b>357.2</b>

<b>Loan to Lending Value Loans</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	512,882	0.4%	5	0.4%	102,576	3.96%	421.3
60% - 70%	708,599	0.5%	5	0.4%	141,720	4.48%	314.8
70% - 80%	678,763	0.5%	9	0.8%	75,418	4.35%	345.8
80% - 90%	3,129,381	2.4%	23	1.9%	136,060	4.51%	379.7
90% - 100%	6,782,248	5.2%	59	4.9%	114,953	4.54%	367.6
100% - 110%	17,443,352	13.3%	149	12.5%	117,069	4.90%	331.3
110% - 120%	101,850,298	77.7%	944	79.1%	107,892	5.17%	360.2
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>131,105,523</b>	<b>100.0%</b>	<b>1,194</b>	<b>100.0%</b>	<b>109,804</b>	<b>5.07%</b>	<b>357.2</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	28,927,361	22.1%	275	7.7%	105,190	5.13%	358.0
Brandenburg	13,732,278	10.5%	102	2.9%	134,630	4.88%	356.1
Mecklenburg-Vorpommern	3,056,922	2.3%	28	0.8%	109,176	4.71%	329.5
Sachsen	62,117,520	47.4%	595	16.7%	104,399	5.13%	357.6
Sachsen-Anhalt	16,800,471	12.8%	140	3.9%	120,003	5.10%	357.5
Thüringen	6,470,972	4.9%	54	1.5%	119,833	4.83%	363.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>131,105,523</b>	<b>100.0%</b>	<b>1,194</b>	<b>33.5%</b>	<b>109,804</b>	<b>5.07%</b>	<b>357.2</b>

<b>Property type</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	25,803,714	19.7%	187	5.2%	137,988	97.33%	2.67%
Hochhaus/appartement	99,013,443	75.5%	968	27.2%	102,287	5.79%	94.21%
Mehrfamilienhaus	4,338,419	3.3%	24	0.7%	180,767	50.00%	50.00%
Zweifamilienhaus	1,777,047	1.4%	14	0.4%	126,932	85.71%	14.29%
Laden/wohnhaus	172,900	0.1%	1	0.0%	172,900	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>131,105,523</b>	<b>100.0%</b>	<b>1,194</b>	<b>33.5%</b>	<b>109,804</b>	<b>22.03%</b>	<b>77.97%</b>

<b>Loansize</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,483,969	37.7%	633	17.8%	78,174	5.15%	352.7
100,000 - 150,000	46,740,248	35.7%	387	10.9%	120,776	5.09%	360.6
150,000 - 200,000	18,676,375	14.2%	107	3.0%	174,546	4.99%	354.6
200,000 - 250,000	11,210,801	8.6%	50	1.4%	224,216	4.87%	366.0
250,000 - 300,000	3,511,734	2.7%	13	0.4%	270,133	4.98%	346.8
300,000 - 350,000	616,051	0.5%	2	0.1%	308,026	5.13%	314.2
350,000 - 400,000	383,491	0.3%	1	0.0%	383,491	3.13%	498.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	482,853	0.4%	1	0.0%	482,853	5.11%	386.0
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>131,105,523</b>	<b>100.0%</b>	<b>1,194</b>	<b>33.5%</b>	<b>109,804</b>	<b>5.07%</b>	<b>357.2</b>