

**E-MAC DE 2006-I Investor Report August 2010**

**Cashflow analysis for the period**

Total interest received	5,244,908	
Interest received on transaction accounts	10,889	
Net Post Foreclosure Proceeds	-	
Liquidity available	13,909,423	
Reserve account available	6,640,222	
Receivables under hedging arrangements	405,000	
Total funds available		26,210,442
Company management expenses	-	
MPT fee	139,094	
Administration fee	8,693	
Third party fees	52,864	
Liquidity Facility fee	4,278	
Payments under hedging arrangements	3,395,501	
Interest on the Notes	1,051,567	
Shortfall Class E PDL Repayment	1,717,601	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,369,598
Available after distribution of funds		19,840,844
Undrawn Liquidity Facility	13,909,423	
Reserve account funding	5,931,421	
Available liquidity		19,840,844
Net cashflow		-

**Collateral**

Starting current balance per 1 May 2010	463,647,427.87	
To be disbursed per 1 May 2010	-	
Starting principal balance 1 May 2010	463,647,427.87	
Principal (p)repayments	(3,934,141.49)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,717,600.72)	
Ending principal balance		457,995,686
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		457,995,686

**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	-	1,717,601	1,717,601	-
Total	-	1,717,601	1,717,601	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	3.16%	3.92%	1.42%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	386,472,317	84.4%	2,959	85.5%
1 - 30	51,874	12,217,378	2.7%	82	2.4%
31 - 60	36,158	3,798,705	0.8%	30	0.9%
61 - 90	70,708	4,753,139	1.0%	33	1.0%
91 - 120	50,429	2,548,876	0.6%	18	0.5%
121-150	92,917	3,733,160	0.8%	25	0.7%
> 151	3,670,947	44,472,111	9.7%	313	9.0%
Total	3,973,032	457,995,686	100%	3,460	100%

	Last period	This period	Recovered	Total
Aggregate principal losses	1,995,447	1,717,601	-	7,851,830

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 3,460  
Number of loans parts 4,618

	Weighted average	Minimum	Maximum
Loan size	132,369	9,033	580,000
Loan part size	99,176	6,683	580,000
Coupon	4.86%	3.13%	6.50%
Remaining maturity (months)	351.7	1	1,145
Remaining interest period (months)	62.3	1	144
Original interest period (months)	119.6	60	180
Seasoning (months)	57.8	36.6	75.8
Loan to Lending Value	109.0%	1.4%	120.0%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	154,704,037.96	41.6%	33.78%
Owner occupied	303,291,647.70	58.4%	66.22%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	289,187,951	63.1%	3,026	65.5%	95,568	4.84%	373.1
Interest Only With Life Insurance Redemption	41,325,490	9.0%	358	7.8%	115,434	4.88%	268.1
Interest Only With Building Savings Account Redem	31,423,879	6.9%	238	5.2%	132,033	4.73%	197.6
Interest Only	96,058,365	21.0%	996	21.6%	96,444	4.95%	373.5
<b>Total</b>	<b>457,995,686</b>	<b>100.0%</b>	<b>4,618</b>	<b>100.0%</b>	<b>99,176</b>	<b>4.86%</b>	<b>351.7</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	2,379,696	0.5%	27	0.6%	88,137	4.36%	335.5
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,279,812	0.5%	22	0.5%	103,628	4.81%	350.4
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	452,975,509	98.9%	4,567	98.9%	99,184	4.86%	351.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	360,669	0.1%	2	0.0%	180,334	5.78%	354.7
<b>Total</b>	<b>457,995,686</b>	<b>100.0%</b>	<b>4,618</b>	<b>100.0%</b>	<b>99,176</b>	<b>4.86%</b>	<b>351.7</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	93,801,639	20.5%	750	16.2%	125,069	4.28%	367.8
4.50% - 4.75%	92,796,713	20.3%	820	17.8%	113,167	4.64%	354.2
4.75% - 5.00%	97,689,891	21.3%	988	21.4%	98,876	4.88%	352.9
5.00% - 5.25%	98,129,239	21.4%	1,133	24.5%	86,610	5.12%	343.6
5.25% - 5.50%	48,418,864	10.6%	577	12.5%	83,915	5.37%	342.2
5.50% - 5.75%	17,435,696	3.8%	220	4.8%	79,253	5.61%	328.4
5.75% - 6.00%	6,505,102	1.4%	90	1.9%	72,279	5.85%	328.8
6.00% - 6.25%	3,057,691	0.7%	39	0.8%	78,402	6.06%	331.9
6.25% - 6.50%	160,851	0.0%	1	0.0%	160,851	6.50%	337.0
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>457,995,686</b>	<b>100.0%</b>	<b>4,618</b>	<b>100.0%</b>	<b>99,176</b>	<b>4.86%</b>	<b>351.7</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	2,040,334	0.4%	21	0.5%	97,159	4.28%	333.2
01-Jan-2011 - 30-Jun-2011	208,169	0.0%	4	0.1%	52,042	4.84%	322.6
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	742,568	0.2%	4	0.1%	185,642	4.82%	346.2
01-Jul-2013 - 31-Dec-2013	1,015,211	0.2%	15	0.3%	67,681	4.66%	354.1
01-Jan-2014 - 31-Dec-2014	7,217,103	1.6%	64	1.4%	112,767	5.29%	321.3
01-Jan-2015 - 31-Dec-2015	348,976,350	76.2%	3,426	74.2%	101,861	4.77%	353.4
01-Jan-2016 - 31-Dec-2016	96,100,316	21.0%	1,073	23.2%	89,562	5.15%	348.3
01-Jan-2017 - 31-Dec-2017	1,334,964	0.3%	9	0.2%	148,329	5.13%	355.3
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	360,669	0.1%	2	0.0%	180,334	5.78%	354.7
<b>Total</b>	<b>457,995,686</b>	<b>100.0%</b>	<b>4,618</b>	<b>100.0%</b>	<b>99,176</b>	<b>4.86%</b>	<b>351.7</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%	5.1
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	39.0
01-Jan-2014 - 31-Dec-2015	4,083,824	0.9%	32	0.7%	127,620	4.62%	62.1
01-Jan-2016 - 31-Dec-2017	2,927,899	0.6%	20	0.4%	146,395	4.66%	73.1
01-Jan-2018 - 31-Dec-2019	1,422,300	0.3%	17	0.4%	83,665	4.83%	102.3
01-Jan-2020 - 31-Dec-2021	2,641,972	0.6%	26	0.6%	101,614	4.69%	123.2
01-Jan-2022 - 31-Dec-2023	3,645,465	0.8%	31	0.7%	117,596	4.92%	150.7
01-Jan-2024 - 31-Dec-2025	6,150,939	1.3%	55	1.2%	111,835	4.80%	174.5
01-Jan-2026 - 31-Dec-2027	4,658,071	1.0%	42	0.9%	110,906	4.79%	194.4
01-Jan-2028 - 31-Dec-2029	7,234,254	1.6%	63	1.4%	114,829	5.13%	223.3
01-Jan-2030 - 31-Dec-2031	19,771,766	4.3%	175	3.8%	112,982	4.88%	245.9
01-Jan-2032 - 31-Dec-2033	8,185,644	1.8%	78	1.7%	104,944	4.40%	267.7
01-Jan-2034 - 31-Dec-2035	15,170,453	3.3%	129	2.8%	117,600	4.85%	297.8
01-Jan-2036 - 31-Dec-2037	9,390,729	2.1%	79	1.7%	118,870	4.76%	312.8
01-Jan-2038 - 31-Dec-2039	25,736,408	5.6%	314	6.8%	81,963	5.54%	345.4
01-Jan-2040 - 31-Dec-2041	155,492,801	34.0%	1,862	40.3%	83,508	5.14%	366.4
01-Jan-2042 - 31-Dec-2043	140,379,543	30.7%	1,295	28.0%	108,401	4.69%	388.3
01-Jan-2044 - 31-Dec-2045	43,419,409	9.5%	342	7.4%	126,957	4.29%	409.4
01-Jan-2046 - 31-Dec-2047	6,372,532	1.4%	47	1.0%	135,586	3.89%	433.3
01-Jan-2048 - 31-Dec-2137	1,094,576	0.2%	7	0.2%	156,368	4.13%	518.1
<b>Total</b>	<b>457,995,686</b>	<b>100.0%</b>	<b>4,618</b>	<b>100.0%</b>	<b>99,176</b>	<b>4.86%</b>	<b>351.7</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%	1,460,277	0.3%	20	0.6%	73,014	4.27%	334.0
60% - 70%	1,625,301	0.4%	17	0.5%	95,606	4.34%	304.8
70% - 80%	4,475,653	1.0%	43	1.2%	104,085	4.28%	357.1
80% - 90%	14,049,695	3.1%	97	2.8%	144,842	4.37%	356.2
90% - 100%	41,024,380	9.0%	280	8.1%	146,516	4.49%	354.1
100% - 110%	128,523,941	28.1%	896	25.9%	143,442	4.73%	354.3
110% - 120%	266,836,438	58.3%	2,107	60.9%	126,643	5.02%	350.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>457,995,686</b>	<b>100.0%</b>	<b>3,460</b>	<b>100.0%</b>	<b>132,369</b>	<b>4.86%</b>	<b>351.7</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	79,968,145	17.5%	511	14.8%	156,493	4.77%	361.7
Bayern	61,438,269	13.4%	424	12.3%	144,902	4.77%	352.0
Berlin	28,146,062	6.1%	270	7.8%	104,245	5.12%	347.0
Brandenburg	12,806,460	2.8%	96	2.8%	133,401	4.88%	342.1
Bremen	2,765,027	0.6%	24	0.7%	115,209	4.77%	366.1
Hamburg	1,638,792	0.4%	12	0.3%	136,566	4.79%	380.6
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	27,678,840	6.0%	179	5.2%	154,630	4.72%	353.0
Mecklenburg-Vorpommern	2,502,780	0.5%	25	0.7%	100,111	4.68%	335.5
Niedersachsen	30,393,505	6.6%	242	7.0%	125,593	4.77%	336.8
Nordrhein-Westfalen	87,358,708	19.1%	616	17.8%	141,816	4.85%	352.9
Rheinland-Pfalz	20,705,619	4.5%	143	4.1%	144,795	4.73%	352.4
Saarland	9,797,620	2.1%	77	2.2%	127,242	4.74%	351.5
Sachsen	59,830,848	13.1%	581	16.8%	102,979	5.13%	345.2
Sachsen-Anhalt	17,145,919	3.7%	144	4.2%	119,069	5.08%	348.7
Schleswig-Holstein	9,560,842	2.1%	64	1.8%	149,388	4.65%	362.5
Thüringen	6,258,251	1.4%	52	1.5%	120,351	4.87%	354.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>457,995,686</b>	<b>100.0%</b>	<b>3,460</b>	<b>100.0%</b>	<b>132,369</b>	<b>4.86%</b>	<b>351.7</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	190,195,698	41.5%	1,195	34.5%	159,160	98.4%	1.6%
Hochhaus/appartement	216,775,733	47.3%	2,003	57.9%	108,226	31.0%	69.0%
Mehrfamilienhaus	32,927,991	7.2%	161	4.7%	204,522	77.6%	22.4%
Zweifamilienhaus	17,485,359	3.8%	98	2.8%	178,422	95.9%	4.1%
Laden/wohnhaus	610,905	0.1%	3	0.1%	203,635	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>457,995,686</b>	<b>100.0%</b>	<b>3,460</b>	<b>100.0%</b>	<b>132,369</b>	<b>58.4%</b>	<b>41.6%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,862,807	21.6%	1,266	36.6%	78,091	5.04%	340.4
100,000 - 150,000	137,340,571	30.0%	1,111	32.1%	123,619	4.91%	352.1
150,000 - 200,000	107,781,547	23.5%	623	18.0%	173,004	4.79%	354.7
200,000 - 250,000	67,816,624	14.8%	305	8.8%	222,350	4.73%	361.5
250,000 - 300,000	28,851,329	6.3%	107	3.1%	269,639	4.74%	358.8
300,000 - 350,000	8,634,006	1.9%	27	0.8%	319,778	4.70%	340.5
350,000 - 400,000	3,328,320	0.7%	9	0.3%	369,813	4.31%	391.0
400,000 - 450,000	3,861,750	0.8%	9	0.3%	429,083	5.00%	358.1
450,000 - 500,000	938,730	0.2%	2	0.1%	469,365	4.74%	309.4
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%	62.0
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>457,995,686</b>	<b>100.0%</b>	<b>3,460</b>	<b>100.0%</b>	<b>132,369</b>	<b>4.86%</b>	<b>351.7</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,168		
Number of loan parts	1,511		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	108,468	15,368	476,838
Loan part size	83,845	7,974	476,838
Coupon	5.07%	3.13%	6.17%
Remaining maturity (months)	346.0	1	487
Remaining interest period (months)	61.4	1	80
Original interest period (months)	119.5	60	120
Seasoning (months)	58.7	40.5	73.6
Loan to Lending Value	110.9%	7.8%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	93,053,474.44	78.3%	73.45%
Owner occupied	33,636,845.04	21.7%	26.55%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	84,264,132	66.5%	1,017	22.0%	82,856	5.05%	364.4
Interest Only With Life Insurance Redemption	12,225,224	9.6%	128	2.8%	95,510	5.11%	247.5
Interest Only With Building Savings Account Redem	6,072,163	4.8%	59	1.3%	102,918	4.98%	218.2
Interest Only	24,128,800	19.0%	307	6.6%	78,595	5.14%	363.6
<b>Total</b>	<b>126,690,319</b>	<b>100.0%</b>	<b>1,511</b>	<b>32.7%</b>	<b>83,845</b>	<b>5.07%</b>	<b>346.0</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	630,327	0.5%	6	0.4%	105,054	3.59%	358.5
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	979,567	0.8%	12	0.8%	81,631	4.84%	352.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	125,080,426	98.7%	1,493	98.8%	83,778	5.08%	345.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>126,690,319</b>	<b>100.0%</b>	<b>1,511</b>	<b>100.0%</b>	<b>83,845</b>	<b>5.07%</b>	<b>346.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,641,629	10.0%	122	8.1%	103,620	4.21%	369.1
4.50% - 4.75%	10,002,880	7.9%	89	5.9%	112,392	4.63%	350.5
4.75% - 5.00%	18,604,346	14.7%	239	15.8%	77,842	4.92%	349.4
5.00% - 5.25%	47,205,624	37.3%	564	37.3%	83,698	5.13%	343.9
5.25% - 5.50%	25,394,043	20.0%	313	20.7%	81,131	5.36%	341.3
5.50% - 5.75%	7,731,315	6.1%	112	7.4%	69,030	5.60%	332.6
5.75% - 6.00%	3,389,226	2.7%	46	3.0%	73,679	5.84%	329.9
6.00% - 6.25%	1,721,256	1.4%	26	1.7%	66,202	6.07%	332.4
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>126,690,319</b>	<b>100.0%</b>	<b>1,511</b>	<b>100.0%</b>	<b>83,845</b>	<b>5.07%</b>	<b>346.0</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	630,327	0.5%	6	0.4%	105,054	3.59%	358.5
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	74,440	0.1%	1	0.1%	74,440	4.37%	250.0
01-Jul-2013 - 31-Dec-2013	678,632	0.5%	10	0.7%	67,863	4.82%	355.9
01-Jan-2014 - 31-Dec-2014	3,821,753	3.0%	38	2.5%	100,572	5.37%	314.2
01-Jan-2015 - 31-Dec-2015	99,101,499	78.2%	1,160	76.8%	85,432	4.99%	348.6
01-Jan-2016 - 31-Dec-2016	22,175,408	17.5%	292	19.3%	75,943	5.44%	339.6
01-Jan-2017 - 31-Dec-2017	208,260	0.2%	4	0.3%	52,065	5.65%	344.9
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>126,690,319</b>	<b>100.0%</b>	<b>1,511</b>	<b>100.0%</b>	<b>83,845</b>	<b>5.07%</b>	<b>346.0</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	0.1%	2	0.1%	61,700	4.19%	5.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	39.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	62.6
01-Jan-2016 - 31-Dec-2017	247,744	0.2%	3	0.2%	82,581	5.07%	76.7
01-Jan-2018 - 31-Dec-2019	252,690	0.2%	4	0.3%	63,173	5.29%	98.6
01-Jan-2020 - 31-Dec-2021	282,238	0.2%	4	0.3%	70,560	4.86%	121.3
01-Jan-2022 - 31-Dec-2023	889,015	0.7%	9	0.6%	98,779	4.94%	155.5
01-Jan-2024 - 31-Dec-2025	1,442,404	1.1%	17	1.1%	84,847	4.95%	177.4
01-Jan-2026 - 31-Dec-2027	1,158,779	0.9%	14	0.9%	82,770	4.98%	193.5
01-Jan-2028 - 31-Dec-2029	4,014,000	3.2%	37	2.4%	108,486	5.21%	223.9
01-Jan-2030 - 31-Dec-2031	5,723,918	4.5%	61	4.0%	93,835	5.07%	242.0
01-Jan-2032 - 31-Dec-2033	1,467,824	1.2%	14	0.9%	104,845	4.61%	269.2
01-Jan-2034 - 31-Dec-2035	4,964,491	3.9%	46	3.0%	107,924	4.99%	295.9
01-Jan-2036 - 31-Dec-2037	1,385,035	1.1%	15	1.0%	92,336	5.13%	311.5
01-Jan-2038 - 31-Dec-2039	13,368,265	10.6%	180	11.9%	74,268	5.61%	346.2
01-Jan-2040 - 31-Dec-2041	69,855,983	55.1%	882	58.4%	79,202	5.17%	365.1
01-Jan-2042 - 31-Dec-2043	13,034,326	10.3%	144	9.5%	90,516	4.67%	388.3
01-Jan-2044 - 31-Dec-2045	5,684,903	4.5%	56	3.7%	101,516	4.27%	410.0
01-Jan-2046 - 31-Dec-2047	1,823,620	1.4%	16	1.1%	113,976	3.96%	431.4
01-Jan-2048 - 31-Dec-2137	438,985	0.3%	2	0.1%	219,492	3.41%	486.8
<b>Total</b>	<b>126,690,319</b>	<b>100.0%</b>	<b>1,511</b>	<b>100.0%</b>	<b>83,845</b>	<b>5.07%</b>	<b>346.0</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%	590,730	0.5%	5	0.4%	118,146	4.15%	401.0
60% - 70%	449,196	0.4%	5	0.4%	89,839	4.27%	292.2
70% - 80%	1,012,920	0.8%	12	1.0%	84,410	4.41%	352.2
80% - 90%	3,220,023	2.5%	24	2.1%	134,168	4.45%	372.9
90% - 100%	6,864,491	5.4%	60	5.1%	114,408	4.58%	350.0
100% - 110%	20,269,484	16.0%	182	15.6%	111,371	4.96%	310.0
110% - 120%	94,283,476	74.4%	880	75.3%	107,140	5.17%	352.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>126,690,319</b>	<b>100.0%</b>	<b>1,168</b>	<b>100.0%</b>	<b>108,468</b>	<b>5.07%</b>	<b>346.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	28,146,062	22.2%	270	7.8%	104,245	5.12%	347.0
Brandenburg	12,806,460	10.1%	96	2.8%	133,401	4.88%	342.1
Mecklenburg-Vorpommern	2,502,780	2.0%	25	0.7%	100,111	4.68%	335.5
Sachsen	59,830,848	47.2%	581	16.8%	102,979	5.13%	345.2
Sachsen-Anhalt	17,145,919	13.5%	144	4.2%	119,069	5.08%	348.7
Thüringen	6,258,251	4.9%	52	1.5%	120,351	4.87%	354.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>126,690,319</b>	<b>100.0%</b>	<b>1,168</b>	<b>33.8%</b>	<b>108,468</b>	<b>5.07%</b>	<b>346.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	24,861,013	19.6%	179	5.2%	138,888	97.77%	2.23%
Hochhaus/appartement	96,369,819	76.1%	954	27.6%	101,017	5.87%	94.13%
Mehrfamilienhaus	3,555,790	2.8%	20	0.6%	177,790	50.00%	50.00%
Zweifamilienhaus	1,739,497	1.4%	14	0.4%	124,250	85.71%	14.29%
Laden/wohnhaus	164,200	0.1%	1	0.0%	164,200	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>126,690,319</b>	<b>100.0%</b>	<b>1,168</b>	<b>33.8%</b>	<b>108,468</b>	<b>21.75%</b>	<b>78.25%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,789,210	39.3%	639	18.5%	77,917	5.16%	340.8
100,000 - 150,000	43,790,962	34.6%	363	10.5%	120,636	5.09%	349.4
150,000 - 200,000	17,712,458	14.0%	102	2.9%	173,652	4.98%	347.9
200,000 - 250,000	10,726,712	8.5%	48	1.4%	223,473	4.88%	352.9
250,000 - 300,000	3,503,264	2.8%	13	0.4%	269,482	4.94%	325.6
300,000 - 350,000	311,891	0.2%	1	0.0%	311,891	5.12%	362.5
350,000 - 400,000	378,985	0.3%	1	0.0%	378,985	3.13%	486.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	476,838	0.4%	1	0.0%	476,838	5.11%	374.0
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>126,690,319</b>	<b>100.0%</b>	<b>1,168</b>	<b>33.8%</b>	<b>108,468</b>	<b>5.07%</b>	<b>346.0</b>