

**E-MAC DE 2006-I Investor Report August 2011**

**Cashflow analysis for the period**

Total interest received	5,116,332	
Interest received on transaction accounts	39,922	
Net Post Foreclosure Proceeds	140,031	
Liquidity available	13,340,247	
Reserve account available	4,792,557	
Receivables under hedging arrangements	249,000	
Total funds available		23,678,089
Company management expenses	-	
MPT fee	133,402	
Administration fee	8,338	
Third party fees	88,273	
Liquidity Facility fee	4,105	
Payments under hedging arrangements	2,416,604	
Interest on the Notes	1,853,460	
Shortfall Class E PDL Repayment	2,406,429	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,910,610
Available after distribution of funds		16,767,478
Undrawn Liquidity Facility	13,340,247	
Reserve account funding	3,427,231	
Available liquidity		16,767,478
Net cashflow		-

**Collateral**

Starting current balance per 1 May 2011	444,674,904.42	
To be disbursed per 1 May 2011	-	
Starting principal balance 1 May 2011	444,674,904.42	
Principal (p)repayments	(4,048,350.47)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(2,406,428.64)	
Ending principal balance		438,220,125
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		438,220,125

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	2,406,429	2,406,429	-
Total	-	2,406,429	2,406,429	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	3.89%	4.73%	2.01%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	366,445,735	83.6%	2,839	84.5%
1 - 30	66,338	15,363,143	3.5%	103	3.1%
31 - 60	52,386	5,409,316	1.2%	41	1.2%
61 - 90	39,804	2,761,694	0.6%	20	0.6%
91 - 120	56,996	2,874,388	0.7%	20	0.6%
121-150	60,432	2,451,890	0.6%	20	0.6%
> 151	4,285,048	42,913,959	9.8%	317	9.4%
Total	4,561,004	438,220,125	100%	3,360	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,375,708	2,406,429	85,534	13,932,945

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	3,360		
Number of loans parts	4,483		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	130,423	13,401	580,000
Loan part size	97,752	6,595	580,000
Coupon	4.86%	3.51%	6.50%
Remaining maturity (months)	340.2	27	1,133
Remaining interest period (months)	50.5	1	132
Original interest period (months)	0.0	60	180
Seasoning (months)	0.0	48.6	87.8
Loan to Lending Value	107.9%	4.0%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	147,371,148.76	41.7%	33.63%
Owner occupied	290,848,976.55	58.3%	66.37%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	274,786,410	62.7%	2,933	65.4%	93,688	4.85%	361.6
Interest Only With Life Insurance Redemption	39,083,362	8.9%	344	7.7%	113,614	4.88%	258.1
Interest Only With Building Savings Account Redem	30,467,341	7.0%	231	5.2%	131,893	4.73%	185.9
Interest Only	93,883,013	21.4%	975	21.7%	96,290	4.95%	361.5
<b>Total</b>	<b>438,220,125</b>	<b>100.0%</b>	<b>4,483</b>	<b>100.0%</b>	<b>97,752</b>	<b>4.86%</b>	<b>340.2</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	1,085,105	0.2%	14	0.3%	77,507	5.02%	358.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,255,255	0.5%	22	0.5%	102,512	4.80%	338.5
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	434,523,846	99.2%	4,445	99.2%	97,756	4.86%	340.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	355,921	0.1%	2	0.0%	177,960	5.78%	342.7
<b>Total</b>	<b>438,220,125</b>	<b>100.0%</b>	<b>4,483</b>	<b>100.0%</b>	<b>97,752</b>	<b>4.86%</b>	<b>340.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	89,053,864	20.3%	716	16.0%	124,377	4.28%	356.6
4.50% - 4.75%	89,992,094	20.5%	807	18.0%	111,514	4.64%	342.8
4.75% - 5.00%	93,537,643	21.3%	960	21.4%	97,435	4.88%	341.4
5.00% - 5.25%	94,715,290	21.6%	1,112	24.8%	85,176	5.12%	332.0
5.25% - 5.50%	45,062,478	10.3%	547	12.2%	82,381	5.36%	329.8
5.50% - 5.75%	16,575,350	3.8%	215	4.8%	77,095	5.61%	317.6
5.75% - 6.00%	6,271,487	1.4%	88	2.0%	71,267	5.86%	316.3
6.00% - 6.25%	2,853,124	0.7%	37	0.8%	77,111	6.06%	320.3
6.25% - 6.50%	158,796	0.0%	1	0.0%	158,796	6.50%	325.0
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>438,220,125</b>	<b>100.0%</b>	<b>4,483</b>	<b>100.0%</b>	<b>97,752</b>	<b>4.86%</b>	<b>340.2</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	307,881	0.1%	2	0.0%	153,940	4.89%	369.2
01-Jan-2011 - 30-Jun-2011	139,554	0.0%	1	0.0%	139,554	6.00%	326.0
01-Jul-2011 - 31-Dec-2011	70,765	0.0%	1	0.0%	70,765	6.00%	332.0
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	735,181	0.2%	4	0.1%	183,795	4.82%	334.5
01-Jul-2013 - 31-Dec-2013	1,010,298	0.2%	15	0.3%	67,353	4.66%	342.0
01-Jan-2014 - 31-Dec-2014	7,148,527	1.6%	64	1.4%	111,696	5.29%	309.3
01-Jan-2015 - 31-Dec-2015	336,038,810	76.7%	3,353	74.8%	100,220	4.77%	341.9
01-Jan-2016 - 31-Dec-2016	91,240,690	20.8%	1,033	23.0%	88,326	5.15%	335.9
01-Jan-2017 - 31-Dec-2017	1,172,500	0.3%	8	0.2%	146,563	5.11%	342.1
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	355,921	0.1%	2	0.0%	177,960	5.78%	342.7
<b>Total</b>	<b>438,220,125</b>	<b>100.0%</b>	<b>4,483</b>	<b>100.0%</b>	<b>97,752</b>	<b>4.86%</b>	<b>340.2</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	27.0
01-Jan-2014 - 31-Dec-2015	3,828,802	0.9%	30	0.7%	127,627	4.60%	50.1
01-Jan-2016 - 31-Dec-2017	2,922,335	0.7%	20	0.4%	146,117	4.66%	61.0
01-Jan-2018 - 31-Dec-2019	1,300,289	0.3%	14	0.3%	92,878	4.88%	90.7
01-Jan-2020 - 31-Dec-2021	2,399,941	0.5%	24	0.5%	99,998	4.68%	110.8
01-Jan-2022 - 31-Dec-2023	3,606,938	0.8%	31	0.7%	116,353	4.92%	138.7
01-Jan-2024 - 31-Dec-2025	5,871,856	1.3%	54	1.2%	108,738	4.80%	162.2
01-Jan-2026 - 31-Dec-2027	4,138,515	0.9%	40	0.9%	103,463	4.83%	182.9
01-Jan-2028 - 31-Dec-2029	6,360,841	1.5%	57	1.3%	111,594	5.15%	210.9
01-Jan-2030 - 31-Dec-2031	18,506,961	4.2%	168	3.7%	110,160	4.88%	233.9
01-Jan-2032 - 31-Dec-2033	7,747,494	1.8%	75	1.7%	103,300	4.39%	255.6
01-Jan-2034 - 31-Dec-2035	14,714,382	3.4%	125	2.8%	117,715	4.85%	285.8
01-Jan-2036 - 31-Dec-2037	9,331,074	2.1%	79	1.8%	118,115	4.77%	300.7
01-Jan-2038 - 31-Dec-2039	24,722,471	5.6%	307	6.8%	80,529	5.54%	333.3
01-Jan-2040 - 31-Dec-2041	148,815,670	34.0%	1,811	40.4%	82,173	5.14%	354.5
01-Jan-2042 - 31-Dec-2043	134,996,944	30.8%	1,261	28.1%	107,055	4.68%	376.3
01-Jan-2044 - 31-Dec-2045	42,341,611	9.7%	335	7.5%	126,393	4.29%	397.4
01-Jan-2046 - 31-Dec-2047	5,814,606	1.3%	44	1.0%	132,150	3.89%	421.4
01-Jan-2048 - 31-Dec-2137	705,697	0.2%	6	0.1%	117,616	4.65%	519.0
<b>Total</b>	<b>438,220,125</b>	<b>100.0%</b>	<b>4,483</b>	<b>100.0%</b>	<b>97,752</b>	<b>4.86%</b>	<b>340.2</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%	1,713,906	0.4%	24	0.7%	71,413	4.37%	329.2
60% - 70%	1,192,875	0.3%	15	0.4%	79,525	4.37%	322.2
70% - 80%	5,992,344	1.4%	52	1.5%	115,237	4.30%	349.3
80% - 90%	15,766,207	3.6%	110	3.3%	143,329	4.43%	337.5
90% - 100%	45,285,881	10.3%	322	9.6%	140,639	4.55%	337.5
100% - 110%	152,946,540	34.9%	1,132	33.7%	135,112	4.79%	349.7
110% - 120%	215,322,372	49.1%	1,705	50.7%	126,289	5.03%	334.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>438,220,125</b>	<b>100.0%</b>	<b>3,360</b>	<b>100.0%</b>	<b>130,423</b>	<b>4.86%</b>	<b>340.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	75,991,225	17.3%	492	14.6%	154,454	4.78%	351.2
Bayern	58,207,207	13.3%	405	12.1%	143,721	4.77%	339.7
Berlin	26,792,062	6.1%	263	7.8%	101,871	5.13%	336.1
Brandenburg	12,365,212	2.8%	94	2.8%	131,545	4.88%	331.6
Bremen	2,734,172	0.6%	24	0.7%	113,924	4.77%	354.3
Hamburg	1,623,069	0.4%	12	0.4%	135,256	4.79%	368.5
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	25,936,045	5.9%	169	5.0%	153,468	4.72%	341.7
Mecklenburg-Vorpommern	2,426,691	0.6%	25	0.7%	97,088	4.70%	328.0
Niedersachsen	29,595,437	6.8%	239	7.1%	123,830	4.77%	325.0
Nordrhein-Westfalen	82,835,546	18.9%	590	17.6%	140,399	4.83%	341.4
Rheinland-Pfalz	20,360,999	4.6%	142	4.2%	143,387	4.73%	340.6
Saarland	9,583,289	2.2%	76	2.3%	126,096	4.74%	340.2
Sachsen	58,024,983	13.2%	574	17.1%	101,089	5.14%	333.0
Sachsen-Anhalt	16,516,924	3.8%	142	4.2%	116,316	5.08%	336.2
Schleswig-Holstein	9,226,376	2.1%	63	1.9%	146,450	4.66%	349.3
Thüringen	6,000,890	1.4%	50	1.5%	120,018	4.87%	345.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>438,220,125</b>	<b>100.0%</b>	<b>3,360</b>	<b>100.0%</b>	<b>130,423</b>	<b>4.86%</b>	<b>340.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	182,618,461	41.7%	1,162	34.6%	157,159	98.5%	1.5%
Hochhaus/appartement	205,324,190	46.9%	1,937	57.6%	106,001	30.6%	69.4%
Mehrfamilienhaus	32,379,023	7.4%	160	4.8%	202,369	77.5%	22.5%
Zweifamilienhaus	17,301,575	3.9%	98	2.9%	176,547	95.9%	4.1%
Laden/wohnhaus	596,876	0.1%	3	0.1%	198,959	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>438,220,125</b>	<b>100.0%</b>	<b>3,360</b>	<b>100.0%</b>	<b>130,423</b>	<b>58.3%</b>	<b>41.7%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,069,161	22.4%	1,265	37.6%	77,525	5.05%	329.0
100,000 - 150,000	134,033,420	30.6%	1,084	32.3%	123,647	4.90%	340.4
150,000 - 200,000	100,842,846	23.0%	583	17.4%	172,972	4.78%	344.5
200,000 - 250,000	63,388,778	14.5%	286	8.5%	221,639	4.74%	348.9
250,000 - 300,000	26,576,255	6.1%	99	2.9%	268,447	4.72%	349.4
300,000 - 350,000	7,961,057	1.8%	25	0.7%	318,442	4.60%	328.6
350,000 - 400,000	3,302,636	0.8%	9	0.3%	366,960	4.66%	362.3
400,000 - 450,000	2,995,467	0.7%	7	0.2%	427,924	4.96%	339.7
450,000 - 500,000	470,507	0.1%	1	0.0%	470,507	5.11%	362.0
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%	50.0
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>438,220,125</b>	<b>100.0%</b>	<b>3,360</b>	<b>100.0%</b>	<b>130,423</b>	<b>4.86%</b>	<b>340.2</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,148		
Number of loans parts	1,486		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	106,382	15,169	470,507
Loan part size	82,185	7,878	470,507
Coupon	5.08%	3.74%	6.17%
Remaining maturity (months)	334.5	27	474
Remaining interest period (months)	49.7	23	68
Original interest period (months)	119.8	60	120
Seasoning (months)	70.7	52.5	85.6
Loan to Lending Value	109.7%	7.7%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	89,618,514.08	78.2%	73.38%
Owner occupied	32,508,247.92	21.8%	26.62%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	81,047,267	66.4%	1,002	22.4%	80,885	5.07%	352.0
Interest Only With Life Insurance Redemption	11,136,218	9.1%	121	2.7%	92,035	5.12%	239.0
Interest Only With Building Savings Account Redem	5,961,112	4.9%	58	1.3%	102,778	4.98%	206.7
Interest Only	23,962,166	19.6%	305	6.8%	78,630	5.14%	351.6
<b>Total</b>	<b>122,126,762</b>	<b>100.0%</b>	<b>1,486</b>	<b>33.1%</b>	<b>82,185</b>	<b>5.08%</b>	<b>334.5</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	90,555	0.1%	2	0.1%	45,277	4.61%	358.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	967,052	0.8%	12	0.8%	80,588	4.84%	340.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	121,069,156	99.1%	1,472	99.1%	82,248	5.08%	334.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>122,126,762</b>	<b>100.0%</b>	<b>1,486</b>	<b>100.0%</b>	<b>82,185</b>	<b>5.08%</b>	<b>334.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,467,501	9.4%	114	7.7%	100,592	4.25%	356.3
4.50% - 4.75%	9,906,659	8.1%	90	6.1%	110,074	4.63%	339.5
4.75% - 5.00%	17,932,319	14.7%	235	15.8%	76,308	4.92%	340.0
5.00% - 5.25%	45,677,446	37.4%	557	37.5%	82,006	5.13%	332.3
5.25% - 5.50%	24,612,961	20.2%	308	20.7%	79,912	5.36%	329.5
5.50% - 5.75%	7,580,645	6.2%	111	7.5%	68,294	5.60%	321.7
5.75% - 6.00%	3,237,119	2.7%	45	3.0%	71,936	5.84%	317.2
6.00% - 6.25%	1,712,112	1.4%	26	1.7%	65,850	6.07%	320.4
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>122,126,762</b>	<b>100.0%</b>	<b>1,486</b>	<b>100.0%</b>	<b>82,185</b>	<b>5.08%</b>	<b>334.5</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	-	0.0%	-	0.0%	-	0.00%	-
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	72,234	0.1%	1	0.1%	72,234	4.37%	238.0
01-Jul-2013 - 31-Dec-2013	674,818	0.6%	10	0.7%	67,482	4.82%	343.7
01-Jan-2014 - 31-Dec-2014	3,779,784	3.1%	38	2.6%	99,468	5.37%	302.1
01-Jan-2015 - 31-Dec-2015	95,685,090	78.3%	1,144	77.0%	83,641	4.99%	337.3
01-Jan-2016 - 31-Dec-2016	21,706,710	17.8%	289	19.4%	75,110	5.44%	328.0
01-Jan-2017 - 31-Dec-2017	208,127	0.2%	4	0.3%	52,032	5.65%	333.0
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>122,126,762</b>	<b>100.0%</b>	<b>1,486</b>	<b>100.0%</b>	<b>82,185</b>	<b>5.08%</b>	<b>334.5</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	27.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	50.6
01-Jan-2016 - 31-Dec-2017	244,326	0.2%	3	0.2%	81,442	5.08%	64.5
01-Jan-2018 - 31-Dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	87.5
01-Jan-2020 - 31-Dec-2021	280,709	0.2%	4	0.3%	70,177	4.86%	109.3
01-Jan-2022 - 31-Dec-2023	877,553	0.7%	9	0.6%	97,506	4.93%	143.5
01-Jan-2024 - 31-Dec-2025	1,437,393	1.2%	17	1.1%	84,553	4.95%	165.4
01-Jan-2026 - 31-Dec-2027	1,026,224	0.8%	13	0.9%	78,940	5.01%	181.8
01-Jan-2028 - 31-Dec-2029	3,431,913	2.8%	34	2.3%	100,939	5.21%	211.2
01-Jan-2030 - 31-Dec-2031	5,398,534	4.4%	58	3.9%	93,078	5.08%	229.9
01-Jan-2032 - 31-Dec-2033	1,259,489	1.0%	13	0.9%	96,884	4.54%	256.8
01-Jan-2034 - 31-Dec-2035	4,946,029	4.0%	46	3.1%	107,522	4.99%	283.9
01-Jan-2036 - 31-Dec-2037	1,370,908	1.1%	15	1.0%	91,394	5.13%	299.5
01-Jan-2038 - 31-Dec-2039	13,175,042	10.8%	180	12.1%	73,195	5.60%	334.1
01-Jan-2040 - 31-Dec-2041	68,046,082	55.7%	873	58.7%	77,945	5.17%	353.1
01-Jan-2042 - 31-Dec-2043	12,698,741	10.4%	142	9.6%	89,428	4.67%	376.2
01-Jan-2044 - 31-Dec-2045	5,562,154	4.6%	55	3.7%	101,130	4.27%	398.0
01-Jan-2046 - 31-Dec-2047	1,562,265	1.3%	15	1.0%	104,151	3.97%	418.9
01-Jan-2048 - 31-Dec-2137	60,000	0.0%	1	0.1%	60,000	5.19%	474.0
<b>Total</b>	<b>122,126,762</b>	<b>100.0%</b>	<b>1,486</b>	<b>100.0%</b>	<b>82,185</b>	<b>5.08%</b>	<b>334.5</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%	685,701	0.6%	9	0.8%	76,189	4.40%	344.3
60% - 70%	183,256	0.2%	3	0.3%	61,085	4.49%	391.8
70% - 80%	1,492,291	1.2%	17	1.5%	87,782	4.36%	351.7
80% - 90%	3,316,739	2.7%	26	2.3%	127,567	4.56%	351.9
90% - 100%	7,663,735	6.3%	70	6.1%	109,482	4.67%	326.5
100% - 110%	32,556,490	26.7%	311	27.1%	104,683	5.02%	325.3
110% - 120%	76,228,549	62.4%	712	62.0%	107,063	5.19%	337.9
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>122,126,762</b>	<b>100.0%</b>	<b>1,148</b>	<b>100.0%</b>	<b>106,382</b>	<b>5.08%</b>	<b>334.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	26,792,062	21.9%	263	7.8%	101,871	5.13%	336.1
Brandenburg	12,365,212	10.1%	94	2.8%	131,545	4.88%	331.6
Mecklenburg-Vorpommern	2,426,691	2.0%	25	0.7%	97,068	4.70%	328.0
Sachsen	58,024,983	47.5%	574	17.1%	101,089	5.14%	333.0
Sachsen-Anhalt	16,516,924	13.5%	142	4.2%	116,316	5.08%	336.2
Thüringen	6,000,890	4.9%	50	1.5%	120,018	4.87%	345.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>122,126,762</b>	<b>100.0%</b>	<b>1,148</b>	<b>34.2%</b>	<b>106,382</b>	<b>5.08%</b>	<b>334.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	24,192,328	19.8%	177	5.3%	136,680	98.31%	1.69%
Hochhaus/appartement	92,557,975	75.8%	936	27.9%	98,887	5.66%	94.34%
Mehrfamilienhaus	3,518,758	2.9%	20	0.6%	175,938	50.00%	50.00%
Zweifamilienhaus	1,701,701	1.4%	14	0.4%	121,550	85.71%	14.29%
Laden/wohnhaus	156,000	0.1%	1	0.0%	156,000	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>122,126,762</b>	<b>100.0%</b>	<b>1,148</b>	<b>34.2%</b>	<b>106,382</b>	<b>21.78%</b>	<b>78.22%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	50,041,941	41.0%	647	19.3%	77,345	5.16%	329.3
100,000 - 150,000	41,653,270	34.1%	346	10.3%	120,385	5.09%	338.0
150,000 - 200,000	16,568,478	13.6%	96	2.9%	172,588	4.97%	339.0
200,000 - 250,000	10,422,449	8.5%	47	1.4%	221,754	4.93%	341.2
250,000 - 300,000	2,661,553	2.2%	10	0.3%	266,155	4.84%	317.1
300,000 - 350,000	308,563	0.3%	1	0.0%	308,563	5.12%	350.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	470,507	0.4%	1	0.0%	470,507	5.11%	362.0
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>122,126,762</b>	<b>100.0%</b>	<b>1,148</b>	<b>34.2%</b>	<b>106,382</b>	<b>5.08%</b>	<b>334.5</b>