

E-MAC DE 2006-I Investor Report August 2012

Cashflow analysis for the period

Total interest received	4,860,038	
Interest received on transaction accounts	5,836	
Net Post Foreclosure Proceeds	64,108	
Liquidity available	12,656,507	
Reserve account available	1,669,223	
Receivables under hedging arrangements	348,000	
Total funds available		19,603,711
Company management expenses	690	
MPT fee	130,784	
Administration fee	8,174	
Third party fees	316,256	
Liquidity Facility fee	3,896	
Payments under hedging arrangements	3,205,747	
Interest on the Notes	978,598	
Shortfall Class E PDL Repayment	726,820	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,370,965
Available after distribution of funds		14,232,746
Undrawn Liquidity Facility	12,656,507	
Reserve account funding	1,576,239	
Available liquidity		14,232,746
Net cashflow		-

Collateral

Starting current balance per 1 May 2012	421,883,569.09
To be disbursed per 1 May 2012	-
Starting principal balance 1 May 2012	421,883,569.09
Principal (p)repayments	(3,907,232.60)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(726,820.29)
Ending principal balance	417,249,516
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	417,249,516

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	-	726,820	726,820	-
Total	-	726,820	726,820	-

Performance

	Last period	This period	Since issue
Prepayment rate	4.54%	3.31%	2.38%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	344,489,446	82.6%	2,726	83.6%
1 - 30	69,869	16,287,958	3.9%	113	3.5%
31 - 60	48,753	4,728,227	1.1%	35	1.1%
61 - 90	41,984	2,877,529	0.7%	20	0.6%
91 - 120	41,610	2,100,386	0.5%	16	0.5%
121-150	85,033	3,253,986	0.8%	24	0.7%
> 151	4,855,971	43,511,984	10.4%	328	10.1%
Total	5,143,220	417,249,516	100%	3,262	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,786,020	726,820	66,445	19,280,674

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	3,262			
Number of loans parts	4,351			
	Weighted average	Minimum	Maximum	
Loan size	127,912	14,064	580,000	
Loan part size	95,897	6,502	580,000	
Coupon	4.86%	3.51%	6.50%	
Remaining maturity (months)	328.5	15	1,121	
Remaining interest period (months)	38.5	1	120	
Original interest period (months)	0.0	60	180	
Seasoning (months)	0.0	60.6	99.8	
Loan to Lending Value	106.7%	4.0%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	141,348,745.60	42.1%	33.88%	
Owner occupied	275,900,770.60	57.9%	66.12%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	260,470,028	62.4%	2,847	65.4%	91,489	4.85%	349.9
Interest Only With Life Insurance Redemption	36,373,693	8.7%	326	7.5%	111,576	4.87%	247.2
Interest Only With Building Savings Account Redem	29,485,183	7.1%	224	5.1%	131,630	4.73%	174.3
Interest Only	90,920,613	21.8%	954	21.9%	95,305	4.94%	349.6
Total	417,249,516	100.0%	4,351	100.0%	95,897	4.86%	328.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	1,028,840	0.2%	13	0.3%	79,142	5.02%	344.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,230,652	0.5%	22	0.5%	101,393	4.80%	326.6
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	413,639,133	99.1%	4,314	99.1%	95,883	4.86%	328.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	350,891	0.1%	2	0.0%	175,446	5.78%	330.7
Total	417,249,516	100.0%	4,351	100.0%	95,897	4.86%	328.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	85,231,907	20.4%	695	16.0%	122,636	4.28%	345.2
4.50% - 4.75%	84,908,121	20.3%	774	17.8%	109,700	4.64%	330.5
4.75% - 5.00%	88,901,096	21.3%	930	21.4%	95,593	4.88%	329.4
5.00% - 5.25%	90,874,980	21.8%	1,087	25.0%	83,602	5.12%	320.3
5.25% - 5.50%	43,177,946	10.3%	536	12.3%	80,556	5.36%	318.4
5.50% - 5.75%	15,036,284	3.6%	204	4.7%	73,707	5.61%	308.3
5.75% - 6.00%	6,122,247	1.5%	87	2.0%	70,371	5.86%	304.2
6.00% - 6.25%	2,840,331	0.7%	37	0.9%	76,766	6.06%	308.4
6.25% - 6.50%	156,603	0.0%	1	0.0%	156,603	6.50%	313.0
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%	-
Total	417,249,516	100.0%	4,351	100.0%	95,897	4.86%	328.5

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	307,735	0.1%	2	0.0%	153,867	4.89%	357.2
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	208,974	0.1%	2	0.0%	104,487	6.00%	316.0
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2013 - 30-jun-2013	727,153	0.2%	4	0.1%	181,788	4.82%	322.8
01-jul-2013 - 31-dec-2013	1,002,659	0.2%	15	0.3%	66,844	4.65%	329.8
01-jan-2014 - 31-dec-2014	7,058,924	1.7%	64	1.5%	110,296	5.29%	297.1
01-jan-2015 - 31-dec-2015	320,935,967	76.9%	3,261	74.9%	98,416	4.77%	330.2
01-jan-2016 - 31-dec-2016	85,516,048	20.5%	993	22.8%	86,119	5.15%	324.4
01-jan-2017 - 31-dec-2017	1,141,164	0.3%	8	0.2%	142,646	5.11%	331.4
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	350,891	0.1%	2	0.0%	175,446	5.78%	330.7
Total	417,249,516	100.0%	4,351	100.0%	95,897	4.86%	328.5

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%	15.0
01-jan-2014 - 31-dec-2015	3,720,735	0.9%	29	0.7%	128,301	4.61%	38.0
01-jan-2016 - 31-dec-2017	2,863,654	0.7%	19	0.4%	150,719	4.64%	49.1
01-jan-2018 - 31-dec-2019	1,293,604	0.3%	14	0.3%	92,400	4.89%	78.7
01-jan-2020 - 31-dec-2021	2,341,912	0.6%	23	0.5%	101,822	4.69%	98.9
01-jan-2022 - 31-dec-2023	3,243,814	0.8%	29	0.7%	111,856	4.94%	127.1
01-jan-2024 - 31-dec-2025	5,371,329	1.3%	49	1.1%	109,619	4.80%	150.5
01-jan-2026 - 31-dec-2027	3,825,494	0.9%	38	0.9%	100,671	4.83%	170.0
01-jan-2028 - 31-dec-2029	5,612,541	1.3%	54	1.2%	103,936	5.11%	198.4
01-jan-2030 - 31-dec-2031	17,037,954	4.1%	160	3.7%	106,487	4.88%	222.0
01-jan-2032 - 31-dec-2033	7,368,187	1.8%	74	1.7%	99,570	4.41%	243.3
01-jan-2034 - 31-dec-2035	14,491,209	3.5%	123	2.8%	117,815	4.85%	273.8
01-jan-2036 - 31-dec-2037	8,740,468	2.1%	75	1.7%	116,540	4.78%	288.8
01-jan-2038 - 31-dec-2039	24,193,425	5.8%	302	6.9%	80,111	5.54%	321.3
01-jan-2040 - 31-dec-2041	141,922,966	34.0%	1,766	40.6%	80,364	5.14%	342.5
01-jan-2042 - 31-dec-2043	128,197,643	30.7%	1,221	28.1%	104,994	4.68%	364.3
01-jan-2044 - 31-dec-2045	40,814,028	9.8%	327	7.5%	124,814	4.29%	385.4
01-jan-2046 - 31-dec-2047	5,499,220	1.3%	41	0.9%	134,127	3.89%	409.4
01-jan-2048 - 31-dec-2137	617,633	0.1%	5	0.1%	123,527	4.62%	511.5
Total	417,249,516	100.0%	4,351	100.0%	95,897	4.86%	328.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,040,457	0.5%	35	1.1%	58,299	4.44%	320.7
60% - 70%	2,071,127	0.5%	26	0.8%	79,659	4.45%	327.7
70% - 80%	6,341,973	1.5%	56	1.7%	113,250	4.36%	338.7
80% - 90%	17,800,935	4.3%	131	4.0%	135,885	4.46%	316.5
90% - 100%	50,269,920	12.0%	365	11.2%	137,726	4.59%	321.5
100% - 110%	172,602,110	41.4%	1,337	41.0%	129,097	4.84%	342.1
110% - 120%	166,122,993	39.8%	1,312	40.2%	126,618	5.04%	317.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	417,249,516	100.0%	3,262	100.0%	127,912	4.86%	328.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	73,149,956	17.5%	478	14.7%	153,033	4.78%	338.9
Bayern	54,292,449	13.0%	389	11.9%	139,569	4.76%	329.3
Berlin	25,828,581	6.2%	256	7.8%	100,893	5.13%	324.1
Brandenburg	11,903,015	2.9%	92	2.8%	129,381	4.87%	323.1
Bremen	2,610,336	0.6%	23	0.7%	113,493	4.78%	340.9
Hamburg	1,431,069	0.3%	11	0.3%	130,097	4.80%	355.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	24,374,026	5.8%	164	5.0%	148,622	4.72%	329.0
Mecklenburg-Vorpommern	2,238,467	0.5%	23	0.7%	97,325	4.65%	321.2
Niedersachsen	28,641,649	6.9%	235	7.2%	121,879	4.77%	312.5
Nordrhein-Westfalen	77,273,910	18.5%	560	17.2%	137,989	4.83%	330.0
Rheinland-Pfalz	18,704,280	4.5%	134	4.1%	139,584	4.72%	328.6
Saarland	8,953,638	2.1%	73	2.2%	122,653	4.73%	327.0
Sachsen	56,708,229	13.6%	571	17.5%	99,314	5.14%	321.5
Sachsen-Anhalt	16,167,831	3.9%	140	4.3%	115,485	5.08%	324.4
Schleswig-Holstein	9,141,353	2.2%	63	1.9%	145,101	4.66%	337.2
Thüringen	5,830,727	1.4%	50	1.5%	116,615	4.87%	333.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	417,249,516	100.0%	3,262	100.0%	127,912	4.86%	328.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	173,993,485	41.7%	1,125	34.5%	154,661	98.5%	1.5%
Hochhaus/appartement	195,536,811	46.9%	1,884	57.8%	103,788	30.0%	70.0%
Mehrfamilienhaus	30,576,774	7.3%	155	4.8%	197,270	77.4%	22.6%
Zweifamilienhaus	16,559,470	4.0%	95	2.9%	174,310	95.8%	4.2%
Laden/wohnhaus	582,976	0.1%	3	0.1%	194,325	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	417,249,516	100.0%	3,262	100.0%	127,912	57.9%	42.1%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,252,426	23.5%	1,282	39.3%	76,640	5.05%	317.2
100,000 - 150,000	127,219,768	30.5%	1,032	31.6%	123,275	4.90%	329.4
150,000 - 200,000	96,219,305	23.1%	557	17.1%	172,746	4.76%	334.6
200,000 - 250,000	59,122,002	14.2%	267	8.2%	221,431	4.75%	334.3
250,000 - 300,000	23,318,271	5.6%	87	2.7%	268,026	4.71%	337.4
300,000 - 350,000	7,716,913	1.8%	24	0.7%	321,538	4.62%	310.4
350,000 - 400,000	1,831,278	0.4%	5	0.2%	366,256	4.45%	373.7
400,000 - 450,000	2,525,707	0.6%	6	0.2%	420,951	4.86%	348.8
450,000 - 500,000	463,845	0.1%	1	0.0%	463,845	5.11%	350.0
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%	38.0
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	417,249,516	100.0%	3,262	100.0%	127,912	4.86%	328.5

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	1,132			
Number of loans parts	1,464			
	Weighted average	Minimum	Maximum	
Loan size	104,838	14,959	463,845	
Loan part size	81,063	7,860	463,845	
Coupon	5.08%	3.74%	6.17%	
Remaining maturity (months)	323.2	15	462	
Remaining interest period (months)	37.7	11	56	
Original interest period (months)	119.8	60	120	
Seasoning (months)	82.7	64.5	97.6	
Loan to Lending Value	108.2%	7.5%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	87,086,626.90	78.4%	73.38%	
Owner occupied	31,590,223.01	21.6%	26.62%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	78,496,773	66.1%	989	67.6%	79,370	5.07%	340.5
Interest Only With Life Insurance Redemption	10,590,904	8.9%	116	7.9%	91,301	5.11%	226.9
Interest Only With Building Savings Account Redem	5,816,085	4.9%	56	3.8%	103,859	4.97%	196.9
Interest Only	23,773,087	20.0%	303	20.7%	78,459	5.14%	339.7
Total	118,676,850	100.0%	1,464	100.0%	81,063	5.08%	323.2

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	89,088	0.1%	2	0.1%	44,544	4.61%	346.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	956,976	0.8%	12	0.8%	79,748	4.84%	328.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	117,630,785	99.1%	1,450	99.0%	81,125	5.08%	323.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	118,676,850	100.0%	1,464	100.0%	81,063	5.08%	323.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	11,224,697	9.5%	113	7.7%	99,334	4.25%	344.2
4.50% - 4.75%	9,703,430	8.2%	89	6.1%	109,027	4.63%	327.0
4.75% - 5.00%	17,536,185	14.8%	233	15.9%	75,263	4.92%	328.7
5.00% - 5.25%	44,337,434	37.4%	549	37.5%	80,760	5.13%	321.5
5.25% - 5.50%	23,968,019	20.2%	305	20.8%	78,584	5.36%	318.0
5.50% - 5.75%	7,092,434	6.0%	105	7.2%	67,547	5.60%	311.0
5.75% - 6.00%	3,111,804	2.6%	44	3.0%	70,723	5.84%	304.9
6.00% - 6.25%	1,702,848	1.4%	26	1.8%	65,494	6.07%	308.4
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%	-
Total	118,676,850	100.0%	1,464	100.0%	81,063	5.08%	323.2

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	69,929	0.1%	1	0.1%	69,929	4.37%	226.0
01-jul-2013 - 31-dec-2013	670,135	0.6%	10	0.7%	67,013	4.82%	331.5
01-jan-2014 - 31-dec-2014	3,722,299	3.1%	38	2.6%	97,955	5.37%	290.0
01-jan-2015 - 31-dec-2015	93,182,214	78.5%	1,131	77.3%	82,389	4.99%	325.9
01-jan-2016 - 31-dec-2016	20,824,616	17.5%	280	19.1%	74,374	5.43%	317.2
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	321.2
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	-	0.0%	-	0.0%	-	0.00%	-
Total	118,676,850	100.0%	1,464	100.0%	81,063	5.08%	323.2

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%	15.0
01-jan-2014 - 31-dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	38.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	54.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	75.5
01-jan-2020 - 31-dec-2021	279,105	0.2%	4	0.3%	69,776	4.86%	97.3
01-jan-2022 - 31-dec-2023	725,933	0.6%	8	0.5%	90,742	4.89%	130.3
01-jan-2024 - 31-dec-2025	1,296,914	1.1%	15	1.0%	86,461	4.95%	154.6
01-jan-2026 - 31-dec-2027	999,402	0.8%	13	0.9%	76,877	5.02%	169.7
01-jan-2028 - 31-dec-2029	3,181,519	2.7%	32	2.2%	99,422	5.20%	199.2
01-jan-2030 - 31-dec-2031	5,168,444	4.4%	57	3.9%	90,674	5.08%	217.9
01-jan-2032 - 31-dec-2033	1,217,405	1.0%	13	0.9%	93,647	4.55%	244.8
01-jan-2034 - 31-dec-2035	4,907,333	4.1%	46	3.1%	106,681	4.99%	271.9
01-jan-2036 - 31-dec-2037	1,356,297	1.1%	15	1.0%	90,420	5.13%	287.4
01-jan-2038 - 31-dec-2039	12,725,062	10.7%	175	12.0%	72,715	5.60%	322.1
01-jan-2040 - 31-dec-2041	66,394,731	55.9%	865	59.1%	76,757	5.17%	341.1
01-jan-2042 - 31-dec-2043	12,459,456	10.5%	141	9.6%	88,365	4.67%	364.2
01-jan-2044 - 31-dec-2045	5,482,103	4.6%	55	3.8%	99,675	4.27%	386.0
01-jan-2046 - 31-dec-2047	1,485,860	1.3%	14	1.0%	106,133	3.97%	406.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	462.0
Total	118,676,850	100.0%	1,464	100.0%	81,063	5.08%	323.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	859,415	0.7%	13	1.1%	66,109	4.52%	330.3
60% - 70%	695,365	0.6%	10	0.9%	69,537	4.54%	290.9
70% - 80%	1,704,991	1.4%	18	1.6%	94,722	4.43%	359.3
80% - 90%	3,094,961	2.6%	27	2.4%	114,628	4.62%	335.2
90% - 100%	9,838,023	8.3%	91	8.0%	108,110	4.80%	295.9
100% - 110%	46,231,223	39.0%	454	40.1%	101,831	5.08%	328.6
110% - 120%	56,252,870	47.4%	519	45.8%	108,387	5.19%	322.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	118,676,850	100.0%	1,132	100.0%	104,838	5.08%	323.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	25,828,581	21.8%	256	22.6%	100,893	5.13%	324.1
Brandenburg	11,903,015	10.0%	92	8.1%	129,381	4.87%	323.1
Mecklenburg-Vorpommern	2,238,467	1.9%	23	2.0%	97,325	4.65%	321.2
Sachsen	56,708,229	47.8%	571	50.4%	99,314	5.14%	321.5
Sachsen-Anhalt	16,167,831	13.6%	140	12.4%	115,485	5.08%	324.4
Thüringen	5,830,727	4.9%	50	4.4%	116,615	4.87%	333.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	118,676,850	100.0%	1,132	100.0%	104,838	5.08%	323.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	23,614,841	19.9%	175	15.5%	134,942	98.29%	1.71%
Hochhaus/appartement	89,773,088	75.6%	922	81.4%	97,368	5.42%	94.58%
Mehrfamilienhaus	3,477,225	2.9%	20	1.8%	173,861	50.00%	50.00%
Zweifamilienhaus	1,663,496	1.4%	14	1.2%	118,821	85.71%	14.29%
Laden/wohnhaus unspecified	148,200	0.1%	1	0.1%	148,200	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	118,676,850	100.0%	1,132	100.0%	104,838	21.64%	78.36%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	50,230,840	42.3%	656	58.0%	76,571	5.16%	317.3
100,000 - 150,000	39,230,118	33.1%	327	28.9%	119,970	5.07%	329.3
150,000 - 200,000	15,680,506	13.2%	91	8.0%	172,313	4.98%	325.7
200,000 - 250,000	10,627,085	9.0%	48	4.2%	221,398	4.95%	328.8
250,000 - 300,000	2,139,394	1.8%	8	0.7%	267,424	4.77%	296.5
300,000 - 350,000	305,061	0.3%	1	0.1%	305,061	5.12%	338.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	463,845	0.4%	1	0.1%	463,845	5.11%	350.0
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	118,676,850	100.0%	1,132	100.0%	104,838	5.08%	323.2