

E-MAC DE 2006-I Investor Report February 2010

Cashflow analysis for the period

Total interest received	5,264,450	
Interest received on transaction accounts	12,187	
Net Post Foreclosure Proceeds	-	
Liquidity available	14,199,457	
Reserve account available	8,656,222	
Receivables under hedging arrangements	265,000	
Total funds available		28,397,316
Company management expenses	16,227	
MPT fee	141,991	
Administration fee	8,874	
Third party fees	22,441	
Liquidity Facility fee	4,366	
Payments under hedging arrangements	3,441,915	
Interest on the Notes	1,100,437	
Shortfall Class E PDL Repayment	1,835,170	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,571,422
Available after distribution of funds		21,825,894
Undrawn Liquidity Facility	14,199,457	
Reserve account funding	7,626,437	
Available liquidity		21,825,894
Net cashflow		-

Collateral

Starting current balance per 1 November 2009	473,303,589.92	
To be disbursed per 1 November 2009	11,639.38	
Starting principal balance 1 November 2009	473,315,229.30	
Principal (p)repayments	(3,046,770.83)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,835,170.21)	
Ending principal balance		468,433,288
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		468,433,288

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	-	1,835,170	1,835,170	-
Total	-	1,835,170	1,835,170	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.89%	3.21%	0.94%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	393,232,930	83.9%	2,987	85.1%
1 - 30	61,763	14,612,760	3.1%	99	2.8%
31 - 60	47,056	4,521,786	1.0%	34	1.0%
61 - 90	79,750	5,378,091	1.1%	37	1.1%
91 - 120	64,600	3,224,375	0.7%	25	0.7%
121-150	106,112	4,078,072	0.9%	30	0.9%
> 151	3,350,970	43,385,275	9.3%	298	8.5%
Total	3,710,252	468,433,288	100%	3,510	100%

	Last period	This period	Recovered	Total
Aggregate principal losses	1,551,358	1,835,170	-	4,138,782

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	3,510		
Number of loans parts	4,684		
	Weighted average	Minimum	Maximum
Loan size	133,457	10,986	580,000
Loan part size	100,007	4,397	580,000
Coupon	4.86%	3.13%	6.50%
Remaining maturity (months)	357.5	7	1,151
Remaining interest period (months)	68.2	3	150
Original interest period (months)	119.6	60	180
Seasoning (months)	51.8	30.6	69.8
Loan to Lending Value	109.6%	1.0%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	157,861,522.33	41.6%	33.70%
Owner occupied	310,571,765.93	58.4%	66.30%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	296,529,691	63.3%	3,069	65.5%	96,621	4.84%	378.8
Interest Only With Life Insurance Redemption	42,044,783	9.0%	361	7.7%	116,468	4.88%	273.6
Interest Only With Building Savings Account Redempr	32,295,607	6.9%	245	5.2%	131,819	4.73%	204.2
Interest Only	97,563,206	20.8%	1,009	21.5%	96,693	4.95%	379.6
Total	468,433,288	100.0%	4,684	100.0%	100,007	4.86%	357.5

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	2,799,952	0.6%	30	0.6%	93,332	4.27%	340.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,295,434	0.5%	22	0.5%	104,338	4.81%	356.5
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	462,974,960	98.8%	4,630	98.8%	99,995	4.86%	357.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	362,943	0.1%	2	0.0%	181,471	5.78%	360.7
Total	468,433,288	100.0%	4,684	100.0%	100,007	4.86%	357.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	96,030,979	20.5%	764	16.3%	125,695	4.28%	373.8
4.50% - 4.75%	95,178,406	20.3%	831	17.7%	114,535	4.64%	360.2
4.75% - 5.00%	99,843,253	21.3%	1,000	21.3%	99,843	4.88%	358.1
5.00% - 5.25%	100,383,438	21.4%	1,150	24.6%	87,290	5.12%	349.5
5.25% - 5.50%	49,312,048	10.5%	584	12.5%	84,438	5.37%	348.4
5.50% - 5.75%	17,987,780	3.8%	225	4.8%	79,946	5.61%	333.3
5.75% - 6.00%	6,390,016	1.4%	89	1.9%	71,798	5.85%	334.6
6.00% - 6.25%	3,145,538	0.7%	40	0.9%	78,638	6.06%	338.0
6.25% - 6.50%	161,830	0.0%	1	0.0%	161,830	6.50%	343.0
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	468,433,288	100.0%	4,684	100.0%	100,007	4.86%	357.5

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	609,515	0.1%	5	0.1%	121,903	4.54%	339.1
01-Jul-2010 - 31-Dec-2010	1,979,491	0.4%	21	0.4%	94,261	4.13%	341.7
01-Jan-2011 - 30-Jun-2011	210,946	0.0%	4	0.1%	52,736	4.83%	326.5
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	746,269	0.2%	4	0.1%	186,567	4.82%	352.0
01-Jul-2013 - 31-Dec-2013	1,023,385	0.2%	15	0.3%	68,226	4.66%	360.5
01-Jan-2014 - 31-Dec-2014	7,313,671	1.6%	66	1.4%	110,813	5.30%	327.5
01-Jan-2015 - 31-Dec-2015	356,164,266	76.0%	3,466	74.0%	102,759	4.77%	359.1
01-Jan-2016 - 31-Dec-2016	98,666,732	21.1%	1,092	23.3%	90,354	5.15%	354.4
01-Jan-2017 - 31-Dec-2017	1,356,070	0.3%	9	0.2%	150,674	5.13%	360.9
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	362,943	0.1%	2	0.0%	181,471	5.78%	360.7
Total	468,433,288	100.0%	4,684	100.0%	100,007	4.86%	357.5

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	123,400	0.0%	2	0.0%	61,700	4.19%	11.1
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	45.0
01-Jan-2014 - 31-Dec-2015	4,084,318	0.9%	32	0.7%	127,635	4.62%	68.1
01-Jan-2016 - 31-Dec-2017	2,932,595	0.6%	21	0.4%	139,647	4.66%	79.1
01-Jan-2018 - 31-Dec-2019	1,431,943	0.3%	17	0.4%	84,232	4.82%	108.3
01-Jan-2020 - 31-Dec-2021	2,668,895	0.6%	26	0.6%	102,650	4.69%	129.2
01-Jan-2022 - 31-Dec-2023	3,667,371	0.8%	31	0.7%	118,302	4.92%	156.7
01-Jan-2024 - 31-Dec-2025	6,594,285	1.4%	58	1.2%	113,695	4.82%	180.5
01-Jan-2026 - 31-Dec-2027	4,942,901	1.1%	44	0.9%	112,339	4.78%	200.3
01-Jan-2028 - 31-Dec-2029	7,471,526	1.6%	64	1.4%	116,743	5.14%	229.4
01-Jan-2030 - 31-Dec-2031	20,079,944	4.3%	176	3.8%	114,091	4.88%	251.9
01-Jan-2032 - 31-Dec-2033	9,238,931	2.0%	84	1.8%	109,987	4.43%	273.6
01-Jan-2034 - 31-Dec-2035	15,551,976	3.3%	131	2.8%	118,717	4.86%	303.9
01-Jan-2036 - 31-Dec-2037	9,660,014	2.1%	80	1.7%	120,750	4.75%	318.7
01-Jan-2038 - 31-Dec-2039	25,851,598	5.5%	316	6.7%	81,809	5.54%	351.4
01-Jan-2040 - 31-Dec-2041	159,088,336	34.0%	1,889	40.3%	84,218	5.14%	372.4
01-Jan-2042 - 31-Dec-2043	143,075,177	30.5%	1,308	27.9%	109,385	4.68%	394.4
01-Jan-2044 - 31-Dec-2045	44,268,631	9.5%	348	7.4%	127,209	4.29%	415.4
01-Jan-2046 - 31-Dec-2047	6,447,191	1.4%	47	1.0%	137,174	3.89%	433.0
01-Jan-2048 - 31-Dec-2137	1,160,557	0.2%	8	0.2%	145,070	4.10%	523.0
Total	468,433,288	100.0%	4,684	100.0%	100,007	4.86%	357.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,174,747	0.3%	17	0.5%	69,103	4.24%	330.1
60% - 70%	1,634,159	0.3%	16	0.5%	102,135	4.34%	317.4
70% - 80%	3,815,440	0.8%	35	1.0%	109,013	4.23%	351.2
80% - 90%	13,960,511	3.0%	95	2.7%	146,953	4.36%	362.7
90% - 100%	38,128,742	8.1%	253	7.2%	150,706	4.47%	367.8
100% - 110%	130,089,576	27.8%	893	25.4%	145,677	4.72%	358.2
110% - 120%	279,630,114	59.7%	2,201	62.7%	127,047	5.02%	355.9
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	468,433,288	100.0%	3,510	100.0%	133,457	4.86%	357.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	81,779,178	17.5%	517	14.7%	158,180	4.77%	367.8
Bayern	63,091,070	13.5%	431	12.3%	146,383	4.77%	356.8
Berlin	28,398,737	6.1%	270	7.7%	105,181	5.12%	352.0
Brandenburg	12,772,811	2.7%	96	2.7%	133,050	4.88%	347.9
Bremen	2,779,952	0.6%	24	0.7%	115,831	4.77%	372.1
Hamburg	1,823,596	0.4%	14	0.4%	130,257	4.79%	386.6
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	28,693,578	6.1%	183	5.2%	156,796	4.73%	356.9
Mecklenburg-Vorpommern	2,524,088	0.5%	25	0.7%	100,964	4.68%	341.7
Niedersachsen	30,798,572	6.6%	244	7.0%	126,224	4.77%	342.9
Nordrhein-Westfalen	88,820,328	19.0%	622	17.7%	142,798	4.84%	353.3
Rheinland-Pfalz	21,275,824	4.5%	146	4.2%	145,725	4.73%	358.3
Saarland	9,770,338	2.1%	76	2.2%	128,557	4.74%	357.1
Sachsen	60,375,293	12.9%	583	16.6%	103,560	5.13%	351.1
Sachsen-Anhalt	17,362,903	3.7%	145	4.1%	119,744	5.09%	354.1
Schleswig-Holstein	9,798,976	2.1%	66	1.9%	148,469	4.63%	369.3
Thüringen	6,313,606	1.3%	53	1.5%	119,125	4.87%	359.8
Unspecified	2,054,438	0.4%	15	0.4%	136,963	4.92%	371.3
Total	468,433,288	100.0%	3,510	100.0%	133,457	4.86%	357.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	193,795,496	41.4%	1,209	34.4%	160,294	98.4%	1.6%
Hochhaus/appartement	221,764,733	47.3%	2,031	57.9%	109,190	31.1%	68.9%
Mehrfamilienhaus	34,236,507	7.3%	166	4.7%	206,244	78.3%	21.7%
Zweifamilienhaus	18,014,132	3.8%	101	2.9%	178,358	96.0%	4.0%
Laden/wohnhaus	622,421	0.1%	3	0.1%	207,474	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	468,433,288	100.0%	3,510	100.0%	133,457	58.4%	41.6%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,812,636	21.1%	1,261	35.9%	78,361	5.04%	346.3
100,000 - 150,000	140,303,166	30.0%	1,133	32.3%	123,833	4.91%	357.8
150,000 - 200,000	110,060,164	23.5%	636	18.1%	173,051	4.79%	360.0
200,000 - 250,000	70,564,256	15.1%	317	9.0%	222,600	4.73%	366.8
250,000 - 300,000	29,915,645	6.4%	111	3.2%	269,510	4.73%	366.0
300,000 - 350,000	9,651,153	2.1%	30	0.9%	321,705	4.72%	346.5
350,000 - 400,000	3,713,696	0.8%	10	0.3%	371,370	4.32%	397.8
400,000 - 450,000	3,432,700	0.7%	8	0.2%	429,088	5.05%	360.0
450,000 - 500,000	1,399,872	0.3%	3	0.1%	466,624	4.70%	340.6
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%	68.0
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	468,433,288	100.0%	3,510	100.0%	133,457	4.86%	357.5

Summary - East Germany

Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	1,172		
Number of loan parts	1,515		
	Weighted average	Minimum	Maximum
Loan size	109,000	15,464	479,884
Loan part size	84,322	8,025	479,884
Coupon	5.07%	3.13%	6.17%
Remaining maturity (months)	351.6	7	493
Remaining interest period (months)	67.4	6	86
Original interest period (months)	119.5	60	120
Seasoning (months)	52.7	34.5	67.6
Loan to Lending Value	111.5%	2.6%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	93,760,829.30	78.2%	73.40%
Owner occupied	33,986,608.11	21.8%	26.60%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	85,054,046	66.6%	1,019	21.8%	83,468	5.06%	370.3
Interest Only With Life Insurance Redemption	12,278,260	9.6%	128	2.7%	95,924	5.11%	252.8
Interest Only With Building Savings Account Redem	6,266,023	4.9%	61	1.3%	102,722	4.98%	222.9
Interest Only	24,149,108	18.9%	307	6.6%	78,662	5.14%	369.6
Total	127,747,437	100.0%	1,515	32.3%	84,322	5.07%	351.6

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	635,054	0.5%	6	0.4%	105,842	3.59%	364.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	983,028	0.8%	12	0.8%	81,919	4.84%	358.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	126,129,355	98.7%	1,497	98.8%	84,255	5.08%	351.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	127,747,437	100.0%	1,515	100.0%	84,322	5.07%	351.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,655,295	9.9%	121	8.0%	104,589	4.21%	374.8
4.50% - 4.75%	10,198,955	8.0%	90	5.9%	113,322	4.63%	357.1
4.75% - 5.00%	18,739,681	14.7%	238	15.7%	78,738	4.92%	355.4
5.00% - 5.25%	47,751,831	37.4%	569	37.6%	83,922	5.13%	349.1
5.25% - 5.50%	25,341,762	19.8%	311	20.5%	81,485	5.36%	347.2
5.50% - 5.75%	7,851,688	6.1%	113	7.5%	69,484	5.61%	338.0
5.75% - 6.00%	3,402,071	2.7%	46	3.0%	73,958	5.84%	335.9
6.00% - 6.25%	1,806,155	1.4%	27	1.8%	66,895	6.06%	338.6
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%	-
Total	127,747,437	100.0%	1,515	100.0%	84,322	5.07%	351.6

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	635,054	0.5%	6	0.4%	105,842	3.59%	364.3
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	75,508	0.1%	1	0.1%	75,508	4.37%	256.0
01-Jul-2013 - 31-Dec-2013	680,082	0.5%	10	0.7%	68,008	4.82%	361.9
01-Jan-2014 - 31-Dec-2014	3,840,160	3.0%	38	2.5%	101,057	5.37%	320.2
01-Jan-2015 - 31-Dec-2015	99,843,566	78.2%	1,162	76.7%	85,924	4.99%	354.2
01-Jan-2016 - 31-Dec-2016	22,452,722	17.6%	294	19.4%	76,370	5.44%	345.4
01-Jan-2017 - 31-Dec-2017	220,345	0.2%	4	0.3%	55,086	5.62%	352.6
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	127,747,437	100.0%	1,515	100.0%	84,322	5.07%	351.6

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%	11.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	45.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	68.6
01-Jan-2016 - 31-Dec-2017	250,105	0.2%	3	0.2%	83,368	5.07%	82.8
01-Jan-2018 - 31-Dec-2019	254,479	0.2%	4	0.3%	63,620	5.29%	104.5
01-Jan-2020 - 31-Dec-2021	282,975	0.2%	4	0.3%	70,744	4.86%	127.3
01-Jan-2022 - 31-Dec-2023	894,530	0.7%	9	0.6%	99,392	4.94%	161.6
01-Jan-2024 - 31-Dec-2025	1,692,700	1.3%	19	1.3%	89,089	4.98%	183.4
01-Jan-2026 - 31-Dec-2027	1,177,374	0.9%	15	1.0%	78,492	4.97%	199.6
01-Jan-2028 - 31-Dec-2029	4,043,979	3.2%	37	2.4%	109,297	5.21%	229.9
01-Jan-2030 - 31-Dec-2031	5,784,521	4.5%	61	4.0%	94,828	5.07%	248.0
01-Jan-2032 - 31-Dec-2033	1,490,869	1.2%	14	0.9%	106,491	4.61%	275.1
01-Jan-2034 - 31-Dec-2035	4,971,364	3.9%	46	3.0%	108,073	5.00%	301.7
01-Jan-2036 - 31-Dec-2037	1,391,847	1.1%	15	1.0%	92,790	5.13%	317.5
01-Jan-2038 - 31-Dec-2039	13,311,504	10.4%	179	11.8%	74,366	5.61%	352.0
01-Jan-2040 - 31-Dec-2041	70,279,113	55.0%	884	58.3%	79,501	5.17%	371.1
01-Jan-2042 - 31-Dec-2043	13,238,564	10.4%	144	9.5%	91,934	4.67%	394.1
01-Jan-2044 - 31-Dec-2045	5,741,711	4.5%	56	3.7%	102,531	4.27%	416.1
01-Jan-2046 - 31-Dec-2047	1,844,445	1.4%	16	1.1%	115,278	3.95%	437.4
01-Jan-2048 - 31-Dec-2137	441,256	0.3%	2	0.1%	220,628	3.41%	492.8
Total	127,747,437	100.0%	1,515	100.0%	84,322	5.07%	351.6

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	432,096	0.3%	5	0.4%	86,419	3.97%	411.0
60% - 70%	632,275	0.5%	6	0.5%	105,379	4.37%	324.5
70% - 80%	496,688	0.4%	7	0.6%	70,955	4.27%	345.3
80% - 90%	3,483,183	2.7%	26	2.2%	133,969	4.46%	371.5
90% - 100%	6,726,592	5.3%	57	4.9%	118,010	4.54%	366.0
100% - 110%	19,077,157	14.9%	168	14.3%	113,555	4.94%	314.1
110% - 120%	96,899,446	75.9%	903	77.0%	107,308	5.17%	357.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	127,747,437	100.0%	1,172	100.0%	109,000	5.07%	351.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	28,398,737	22.2%	270	7.7%	105,181	5.12%	352.0
Brandenburg	12,772,811	10.0%	96	2.7%	133,050	4.88%	347.9
Mecklenburg-Vorpommern	2,524,088	2.0%	25	0.7%	100,964	4.68%	341.7
Sachsen	60,375,293	47.3%	583	16.6%	103,560	5.13%	351.1
Sachsen-Anhalt	17,362,903	13.6%	145	4.1%	119,744	5.09%	354.1
Thüringen	6,313,606	4.9%	53	1.5%	119,125	4.87%	359.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	127,747,437	100.0%	1,172	33.4%	109,000	5.07%	351.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	25,262,573	19.8%	182	5.2%	138,805	97.80%	2.20%
Hochhaus/appartement	97,091,378	76.0%	956	27.2%	101,560	5.86%	94.14%
Mehrfamilienhaus	3,455,269	2.7%	19	0.5%	181,856	47.37%	52.63%
Zweifamilienhaus	1,765,317	1.4%	14	0.4%	126,094	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%
Total	127,747,437	100.0%	1,172	33.4%	109,000	21.84%	78.16%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,322,202	38.6%	633	18.0%	77,918	5.16%	346.9
100,000 - 150,000	44,734,623	35.0%	370	10.5%	120,904	5.09%	354.7
150,000 - 200,000	18,255,469	14.3%	105	3.0%	173,862	4.99%	352.5
200,000 - 250,000	10,741,590	8.4%	48	1.4%	223,783	4.88%	358.9
250,000 - 300,000	3,217,942	2.5%	12	0.3%	268,162	4.92%	340.0
300,000 - 350,000	614,474	0.5%	2	0.1%	307,237	5.13%	308.0
350,000 - 400,000	381,256	0.3%	1	0.0%	381,256	3.13%	492.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	479,884	0.4%	1	0.0%	479,884	5.11%	380.0
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	127,747,437	100.0%	1,172	33.4%	109,000	5.07%	351.6