

E-MAC DE 2006-I Investor Report February 2011

Cashflow analysis for the period

Total interest received	5,243,871	
Interest received on transaction accounts	23,242	
Net Post Foreclosure Proceeds	23,506	
Liquidity available	13,606,370	
Reserve account available	5,632,030	
Receivables under hedging arrangements	258,000	
Total funds available		24,787,019
Company management expenses	-	
MPT fee	136,064	
Administration fee	8,504	
Third party fees	57,031	
Liquidity Facility fee	4,184	
Payments under hedging arrangements	2,927,372	
Interest on the Notes	1,427,130	
Shortfall Class E PDL Repayment	321,860	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		4,882,144
Available after distribution of funds		19,904,875
Undrawn Liquidity Facility	13,606,370	
Reserve account funding	6,298,506	
Available liquidity		19,904,875
Net cashflow		-

Collateral

Starting current balance per 1 November 2010	453,545,662.40
To be disbursed per 1 November 2010	-
Starting principal balance 1 November 2010	453,545,662.40
Principal (p)repayments	(3,030,579.68)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(321,859.58)
Ending principal balance	450,193,223
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	450,193,223

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	-	321,860	321,860	-
Total	-	321,860	321,860	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.94%	1.99%	1.69%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	372,861,396	82.8%	2,878	84.0%
1 - 30	78,103	17,772,533	3.9%	120	3.5%
31 - 60	52,260	5,016,596	1.1%	36	1.1%
61 - 90	48,289	3,259,923	0.7%	22	0.6%
91 - 120	62,483	3,080,027	0.7%	23	0.7%
121-150	85,360	3,237,106	0.7%	28	0.8%
> 151	4,135,216	44,965,643	10.0%	318	9.3%
Total	4,461,710	450,193,223	100%	3,425	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,148,974	321,860	18,313	9,286,920

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,425		
Number of loans parts	4,569		
	Weighted average	Minimum	Maximum
Loan size	131,443	13,666	580,000
Loan part size	98,532	6,640	580,000
Coupon	4.86%	3.51%	6.50%
Remaining maturity (months)	345.8	1	1,139
Remaining interest period (months)	56.5	1	138
Original interest period (months)	0.0	60	180
Seasoning (months)	0.0	42.6	81.8
Loan to Lending Value	108.5%	4.1%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	152,165,560.75	41.7%	33.80%
Owner occupied	298,027,662.39	58.3%	66.20%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	283,507,853	63.0%	2,993	65.5%	94,724	4.85%	367.2
Interest Only With Life Insurance Redemption	40,513,232	9.0%	353	7.7%	114,768	4.88%	262.8
Interest Only With Building Savings Account Redem	30,821,553	6.8%	234	5.1%	131,716	4.73%	191.4
Interest Only	95,350,585	21.2%	989	21.6%	96,411	4.95%	367.6
Total	450,193,223	100.0%	4,569	100.0%	98,532	4.86%	345.8

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	1,250,745	0.3%	17	0.4%	73,573	4.88%	325.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,269,778	0.5%	22	0.5%	103,172	4.81%	344.5
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	446,314,371	99.1%	4,528	99.1%	98,568	4.86%	345.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	358,329	0.1%	2	0.0%	179,164	5.78%	348.7
Total	450,193,223	100.0%	4,569	100.0%	98,532	4.86%	345.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	90,998,365	20.2%	729	16.0%	124,826	4.28%	362.2
4.50% - 4.75%	91,884,732	20.4%	818	17.9%	112,329	4.64%	348.5
4.75% - 5.00%	96,229,586	21.4%	980	21.4%	98,193	4.88%	347.1
5.00% - 5.25%	96,492,834	21.4%	1,122	24.6%	86,001	5.12%	337.9
5.25% - 5.50%	47,507,426	10.6%	568	12.4%	83,640	5.37%	336.0
5.50% - 5.75%	17,363,837	3.9%	220	4.8%	78,927	5.61%	322.4
5.75% - 6.00%	6,506,354	1.4%	92	2.0%	70,721	5.85%	321.4
6.00% - 6.25%	3,050,249	0.7%	39	0.9%	78,212	6.06%	325.9
6.25% - 6.50%	159,840	0.0%	1	0.0%	159,840	6.50%	331.0
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	450,193,223	100.0%	4,569	100.0%	98,532	4.86%	345.8

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	447,435	0.1%	3	0.1%	149,145	5.23%	361.7
01-Jan-2011 - 30-Jun-2011	354,300	0.1%	7	0.2%	50,614	4.89%	218.0
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	738,778	0.2%	4	0.1%	184,694	4.82%	340.3
01-Jul-2013 - 31-Dec-2013	1,012,653	0.2%	15	0.3%	67,510	4.66%	348.1
01-Jan-2014 - 31-Dec-2014	7,185,213	1.6%	64	1.4%	112,269	5.29%	315.3
01-Jan-2015 - 31-Dec-2015	344,506,704	76.5%	3,406	74.5%	101,147	4.77%	347.6
01-Jan-2016 - 31-Dec-2016	94,404,257	21.0%	1,060	23.2%	89,061	5.16%	342.1
01-Jan-2017 - 31-Dec-2017	1,185,555	0.3%	8	0.2%	148,194	5.11%	347.4
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	358,329	0.1%	2	0.0%	179,164	5.78%	348.7
Total	450,193,223	100.0%	4,569	100.0%	98,532	4.86%	345.8

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	85,000	0.0%	1	0.0%	85,000	4.15%	0.9
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	33.0
01-Jan-2014 - 31-Dec-2015	3,983,319	0.9%	31	0.7%	128,494	4.61%	56.1
01-Jan-2016 - 31-Dec-2017	2,924,421	0.6%	20	0.4%	146,221	4.66%	67.0
01-Jan-2018 - 31-Dec-2019	1,344,905	0.3%	15	0.3%	89,660	4.86%	96.7
01-Jan-2020 - 31-Dec-2021	2,621,601	0.6%	26	0.6%	100,831	4.69%	117.2
01-Jan-2022 - 31-Dec-2023	3,658,193	0.8%	32	0.7%	114,319	4.93%	144.7
01-Jan-2024 - 31-Dec-2025	5,913,046	1.3%	54	1.2%	109,501	4.80%	168.2
01-Jan-2026 - 31-Dec-2027	4,175,616	0.9%	40	0.9%	104,390	4.82%	188.9
01-Jan-2028 - 31-Dec-2029	6,966,998	1.5%	62	1.4%	112,371	5.14%	217.4
01-Jan-2030 - 31-Dec-2031	19,327,260	4.3%	173	3.8%	111,718	4.89%	239.9
01-Jan-2032 - 31-Dec-2033	8,036,559	1.8%	76	1.7%	105,744	4.41%	261.7
01-Jan-2034 - 31-Dec-2035	15,008,210	3.3%	127	2.8%	118,175	4.85%	291.8
01-Jan-2036 - 31-Dec-2037	9,340,857	2.1%	79	1.7%	118,239	4.76%	306.7
01-Jan-2038 - 31-Dec-2039	25,545,134	5.7%	314	6.9%	81,354	5.55%	339.4
01-Jan-2040 - 31-Dec-2041	153,300,780	34.1%	1,844	40.4%	83,135	5.14%	360.4
01-Jan-2042 - 31-Dec-2043	138,143,195	30.7%	1,284	28.1%	107,588	4.69%	382.3
01-Jan-2044 - 31-Dec-2045	42,909,924	9.5%	337	7.4%	127,329	4.29%	403.4
01-Jan-2046 - 31-Dec-2047	6,102,366	1.4%	46	1.0%	132,660	3.90%	427.3
01-Jan-2048 - 31-Dec-2137	712,140	0.2%	6	0.1%	118,690	4.65%	528.1
Total	450,193,223	100.0%	4,569	100.0%	98,532	4.86%	345.8

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,531,580	0.3%	23	0.7%	66,590	4.48%	322.4
60% - 70%	1,760,934	0.4%	19	0.6%	92,681	4.32%	304.7
70% - 80%	4,579,215	1.0%	42	1.2%	109,029	4.37%	349.4
80% - 90%	15,913,966	3.5%	109	3.2%	146,000	4.39%	345.4
90% - 100%	43,815,385	9.7%	309	9.0%	141,797	4.53%	343.8
100% - 110%	135,423,956	30.1%	958	28.0%	141,361	4.74%	353.4
110% - 120%	247,168,188	54.9%	1,965	57.4%	125,785	5.04%	342.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	450,193,223	100.0%	3,425	100.0%	131,443	4.86%	345.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	78,214,655	17.4%	505	14.7%	154,881	4.78%	356.9
Bayern	60,022,052	13.3%	414	12.1%	144,981	4.77%	345.9
Berlin	27,518,793	6.1%	268	7.8%	102,862	5.13%	341.4
Brandenburg	12,733,179	2.8%	96	2.8%	132,637	4.88%	336.1
Bremen	2,749,775	0.6%	24	0.7%	114,574	4.77%	360.2
Hamburg	1,630,899	0.4%	12	0.4%	135,908	4.79%	374.5
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	26,927,033	6.0%	175	5.1%	153,869	4.72%	348.1
Mecklenburg-Vorpommern	2,450,933	0.5%	25	0.7%	98,037	4.69%	334.3
Niedersachsen	30,158,121	6.7%	242	7.1%	124,620	4.77%	330.9
Nordrhein-Westfalen	85,939,051	19.1%	608	17.8%	141,347	4.84%	346.8
Rheinland-Pfalz	20,612,726	4.6%	143	4.2%	144,145	4.74%	346.2
Saarland	9,753,723	2.2%	77	2.2%	126,672	4.74%	345.5
Sachsen	58,956,831	13.1%	578	16.9%	102,001	5.14%	338.4
Sachsen-Anhalt	17,056,057	3.8%	144	4.2%	118,445	5.08%	342.5
Schleswig-Holstein	9,271,485	2.1%	63	1.8%	147,166	4.66%	355.4
Thüringen	6,197,909	1.4%	51	1.5%	121,528	4.88%	349.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	450,193,223	100.0%	3,425	100.0%	131,443	4.86%	345.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	186,894,478	41.5%	1,184	34.6%	157,850	98.4%	1.6%
Hochhaus/appartement	212,655,359	47.2%	1,980	57.8%	107,402	30.9%	69.1%
Mehrfamilienhaus	32,632,814	7.2%	160	4.7%	203,955	77.5%	22.5%
Zweifamilienhaus	17,402,547	3.9%	98	2.9%	177,577	95.9%	4.1%
Laden/wohnhaus	608,024	0.1%	3	0.1%	202,675	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	450,193,223	100.0%	3,425	100.0%	131,443	58.3%	41.7%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	99,274,594	22.1%	1,274	37.2%	77,924	5.04%	334.5
100,000 - 150,000	135,887,955	30.2%	1,098	32.1%	123,760	4.91%	346.4
150,000 - 200,000	104,911,736	23.3%	607	17.7%	172,836	4.78%	349.0
200,000 - 250,000	65,978,680	14.7%	297	8.7%	222,150	4.73%	355.5
250,000 - 300,000	28,329,997	6.3%	105	3.1%	269,809	4.74%	354.4
300,000 - 350,000	7,978,579	1.8%	25	0.7%	319,143	4.65%	331.9
350,000 - 400,000	2,932,125	0.7%	8	0.2%	366,516	4.46%	372.9
400,000 - 450,000	3,845,844	0.9%	9	0.3%	427,316	5.00%	352.1
450,000 - 500,000	473,713	0.1%	1	0.0%	473,713	5.11%	368.0
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%	56.0
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	450,193,223	100.0%	3,425	100.0%	131,443	4.86%	345.8

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,162		
Number of loan parts	1,504		
	Weighted average	Minimum	Maximum
Loan size	107,499	15,270	473,713
Loan part size	83,054	7,923	473,713
Coupon	5.08%	3.74%	6.17%
Remaining maturity (months)	339.9	1	480
Remaining interest period (months)	55.6	1	74
Original interest period (months)	119.7	60	120
Seasoning (months)	64.7	46.5	79.6
Loan to Lending Value	110.3%	7.7%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	91,860,205.68	78.3%	73.54%
Owner occupied	33,053,495.61	21.7%	26.46%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	82,906,907	66.4%	1,013	22.2%	81,843	5.07%	357.8
Interest Only With Life Insurance Redemption	11,918,815	9.5%	126	2.8%	94,594	5.11%	242.6
Interest Only With Building Savings Account Redem	5,963,591	4.8%	58	1.3%	102,821	4.98%	212.7
Interest Only	24,124,388	19.3%	307	6.7%	78,581	5.14%	357.6
Total	124,913,701	100.0%	1,504	32.9%	83,054	5.08%	339.9

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	176,263	0.1%	3	0.2%	58,754	4.39%	189.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	975,519	0.8%	12	0.8%	81,293	4.84%	346.3
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	123,761,919	99.1%	1,489	99.0%	83,117	5.09%	340.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	124,913,701	100.0%	1,504	100.0%	83,054	5.08%	339.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,786,793	9.4%	116	7.7%	101,610	4.25%	359.7
4.50% - 4.75%	10,014,714	8.0%	91	6.1%	110,052	4.63%	345.1
4.75% - 5.00%	18,224,910	14.6%	236	15.7%	77,224	4.92%	344.9
5.00% - 5.25%	46,864,390	37.5%	564	37.5%	83,093	5.13%	338.1
5.25% - 5.50%	25,269,669	20.2%	313	20.8%	80,734	5.36%	335.3
5.50% - 5.75%	7,698,177	6.2%	112	7.4%	68,734	5.60%	326.6
5.75% - 6.00%	3,338,329	2.7%	46	3.1%	72,572	5.84%	323.7
6.00% - 6.25%	1,716,719	1.4%	26	1.7%	66,028	6.07%	326.4
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	124,913,701	100.0%	1,504	100.0%	83,054	5.08%	339.9

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	85,000	0.1%	1	0.1%	85,000	4.15%	0.9
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	73,349	0.1%	1	0.1%	73,349	4.37%	244.0
01-Jul-2013 - 31-Dec-2013	676,616	0.5%	10	0.7%	67,662	4.82%	349.8
01-Jan-2014 - 31-Dec-2014	3,803,332	3.0%	38	2.5%	100,088	5.37%	308.2
01-Jan-2015 - 31-Dec-2015	98,021,510	78.5%	1,158	77.0%	84,647	4.99%	342.8
01-Jan-2016 - 31-Dec-2016	22,045,899	17.6%	292	19.4%	75,500	5.44%	333.6
01-Jan-2017 - 31-Dec-2017	207,996	0.2%	4	0.3%	51,999	5.65%	339.0
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%	-
Total	124,913,701	100.0%	1,504	100.0%	83,054	5.08%	339.9

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	85,000	0.1%	1	0.1%	85,000	4.15%	0.9
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	33.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	56.6
01-Jan-2016 - 31-Dec-2017	245,327	0.2%	3	0.2%	81,776	5.08%	70.6
01-Jan-2018 - 31-Dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	93.5
01-Jan-2020 - 31-Dec-2021	281,483	0.2%	4	0.3%	70,371	4.86%	115.3
01-Jan-2022 - 31-Dec-2023	883,357	0.7%	9	0.6%	98,151	4.94%	149.5
01-Jan-2024 - 31-Dec-2025	1,439,927	1.2%	17	1.1%	84,702	4.95%	171.4
01-Jan-2026 - 31-Dec-2027	1,042,574	0.8%	13	0.9%	80,198	5.00%	187.8
01-Jan-2028 - 31-Dec-2029	3,897,853	3.1%	37	2.5%	105,347	5.21%	217.9
01-Jan-2030 - 31-Dec-2031	5,526,467	4.4%	60	4.0%	92,108	5.08%	235.9
01-Jan-2032 - 31-Dec-2033	1,453,522	1.2%	14	0.9%	103,823	4.62%	263.2
01-Jan-2034 - 31-Dec-2035	4,955,417	4.0%	46	3.1%	107,726	4.99%	289.9
01-Jan-2036 - 31-Dec-2037	1,378,057	1.1%	15	1.0%	91,870	5.13%	305.5
01-Jan-2038 - 31-Dec-2039	13,325,137	10.7%	181	12.0%	73,620	5.60%	340.1
01-Jan-2040 - 31-Dec-2041	69,510,192	55.6%	882	58.6%	78,810	5.17%	359.1
01-Jan-2042 - 31-Dec-2043	12,895,470	10.3%	143	9.5%	90,178	4.67%	382.3
01-Jan-2044 - 31-Dec-2045	5,606,007	4.5%	55	3.7%	101,927	4.27%	404.0
01-Jan-2046 - 31-Dec-2047	1,578,511	1.3%	15	1.0%	105,234	3.97%	424.9
01-Jan-2048 - 31-Dec-2137	60,000	0.0%	1	0.1%	60,000	5.19%	480.0
Total	124,913,701	100.0%	1,504	100.0%	83,054	5.08%	339.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	441,531	0.4%	6	0.5%	73,589	4.41%	343.9
60% - 70%	410,059	0.3%	4	0.3%	102,515	4.25%	303.1
70% - 80%	1,180,401	0.9%	13	1.1%	90,800	4.51%	327.1
80% - 90%	3,434,187	2.7%	26	2.2%	132,084	4.52%	356.8
90% - 100%	7,505,244	6.0%	69	5.9%	108,772	4.60%	339.5
100% - 110%	22,133,346	17.7%	200	17.2%	110,667	4.98%	313.3
110% - 120%	89,808,932	71.9%	844	72.6%	106,409	5.18%	346.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	124,913,701	100.0%	1,162	100.0%	107,499	5.08%	339.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	27,518,793	22.0%	268	7.8%	102,682	5.13%	341.4
Brandenburg	12,733,179	10.2%	96	2.8%	132,637	4.88%	336.1
Mecklenburg-Vorpommern	2,450,933	2.0%	25	0.7%	98,037	4.69%	334.3
Sachsen	58,956,831	47.2%	578	16.9%	102,001	5.14%	338.4
Sachsen-Anhalt	17,056,057	13.7%	144	4.2%	118,445	5.08%	342.5
Thüringen	6,197,909	5.0%	51	1.5%	121,528	4.88%	349.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	124,913,701	100.0%	1,162	33.9%	107,499	5.08%	339.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	24,733,464	19.8%	179	5.2%	138,176	97.77%	2.23%
Hochhaus/appartement	94,749,175	75.9%	948	27.7%	99,946	5.70%	94.30%
Mehrfamilienhaus	3,539,773	2.8%	20	0.6%	176,989	50.00%	50.00%
Zweifamilienhaus	1,727,089	1.4%	14	0.4%	123,364	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%
Total	124,913,701	100.0%	1,162	33.9%	107,499	21.69%	78.31%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	50,119,016	40.1%	645	18.8%	77,704	5.16%	334.9
100,000 - 150,000	42,829,247	34.3%	355	10.4%	120,646	5.08%	344.8
150,000 - 200,000	17,510,221	14.0%	101	2.9%	173,369	4.98%	340.3
200,000 - 250,000	10,448,507	8.4%	47	1.4%	222,309	4.90%	345.0
250,000 - 300,000	3,222,748	2.6%	12	0.4%	268,562	4.92%	327.9
300,000 - 350,000	310,249	0.2%	1	0.0%	310,249	5.12%	356.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	473,713	0.4%	1	0.0%	473,713	5.11%	368.0
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	124,913,701	100.0%	1,162	33.9%	107,499	5.08%	339.9