

E-MAC DE 2006-I Investor Report February 2012

Cashflow analysis for the period

Total interest received	4,875,837	
Interest received on transaction accounts	29,509	
Net Post Foreclosure Proceeds	100,237	
Liquidity available	12,964,565	
Reserve account available	2,440,234	
Receivables under hedging arrangements	242,000	
Total funds available		20,652,381
Company management expenses	-	
MPT fee	132,527	
Administration fee	8,283	
Third party fees	162,793	
Liquidity Facility fee	3,991	
Payments under hedging arrangements	2,355,041	
Interest on the Notes	1,883,382	
Shortfall Class E PDL Repayment	1,173,270	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,719,286
Available after distribution of funds		14,933,095
Undrawn Liquidity Facility	12,964,565	
Reserve account funding	1,968,530	
Available liquidity		14,933,095
Net cashflow		-

Collateral

Starting current balance per 1 November 2011	432,152,163.47	
To be disbursed per 1 November 2011	-	
Starting principal balance 1 November 2011	432,152,163.47	
Principal (p)repayments	(3,063,186.89)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,173,269.85)	
Ending principal balance		427,915,707
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		427,915,707

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	-	1,173,270	1,173,270	-
Total	-	1,173,270	1,173,270	-

Performance

	Last period	This period	Since issue
Prepayment rate	4.49%	2.90%	2.20%

Delinquent payments	Delinquent amount	Principal	As percentage of	
			total	Number of loans
Current	-	351,707,475	82.2%	2,752
1 - 30	86,796	18,309,413	4.3%	129
31 - 60	45,969	4,741,181	1.1%	32
61 - 90	51,647	3,624,438	0.8%	27
91 - 120	64,736	3,221,054	0.8%	22
121-150	69,017	2,695,860	0.6%	23
> 151	4,687,634	43,616,287	10.2%	327
Total	5,005,797	427,915,707	100%	3,312

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,963,034	1,173,270	112,240	16,910,317

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	3,312			
Number of loan parts	4,422			
	Weighted average	Minimum	Maximum	
Loan size	129,202	14,159	580,000	
Loan part size	96,770	6,549	580,000	
Coupon	4.86%	3.51%	6.50%	
Remaining maturity (months)	334.0	21	1,127	
Remaining interest period (months)	44.5	1	126	
Original interest period (months)	0.0	60	180	
Seasoning (months)	0.0	54.6	93.8	
Loan to Lending Value	107.4%	0.5%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	144,673,208.39	42.0%	33.81%	
Owner occupied	283,242,498.34	58.0%	66.19%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	267,988,343	62.6%	2,893	65.4%	92,633	4.85%	355.9
Interest Only With Life Insurance Redemption	37,276,601	8.7%	335	7.6%	111,273	4.87%	247.4
Interest Only With Building Savings Account Redemp	30,068,827	7.0%	228	5.2%	131,881	4.73%	180.3
Interest Only	92,581,936	21.6%	966	21.8%	95,841	4.95%	355.6
Total	427,915,707	100.0%	4,422	100.0%	96,770	4.86%	334.0

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	1,080,336	0.3%	14	0.3%	77,167	5.02%	352.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,243,411	0.5%	22	0.5%	101,973	4.80%	332.5
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	424,238,518	99.1%	4,384	99.1%	96,770	4.86%	334.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	353,442	0.1%	2	0.0%	176,721	5.78%	336.7
Total	427,915,707	100.0%	4,422	100.0%	96,770	4.86%	334.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	87,049,330	20.3%	707	16.0%	123,125	4.28%	350.7
4.50% - 4.75%	87,079,142	20.3%	788	17.8%	110,507	4.64%	336.9
4.75% - 5.00%	91,849,104	21.5%	948	21.4%	96,887	4.88%	335.4
5.00% - 5.25%	93,103,285	21.8%	1,102	24.9%	84,486	5.12%	326.4
5.25% - 5.50%	44,196,288	10.3%	543	12.3%	81,393	5.36%	320.1
5.50% - 5.75%	15,461,290	3.6%	209	4.7%	73,977	5.61%	314.6
5.75% - 6.00%	6,172,628	1.4%	87	2.0%	70,950	5.86%	310.2
6.00% - 6.25%	2,846,923	0.7%	37	0.8%	76,944	6.06%	314.3
6.25% - 6.50%	157,717	0.0%	1	0.0%	157,717	6.50%	319.0
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	427,915,707	100.0%	4,422	100.0%	96,770	4.86%	334.0

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	307,808	0.1%	2	0.0%	153,904	4.89%	363.2
01-Jan-2011 - 30-Jun-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	70,447	0.0%	1	0.0%	70,447	6.00%	326.0
01-Jan-2012 - 30-Jun-2012	139,381	0.0%	1	0.0%	139,381	6.00%	320.0
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	731,214	0.2%	4	0.1%	182,804	4.82%	328.6
01-Jul-2013 - 31-Dec-2013	1,006,808	0.2%	15	0.3%	67,121	4.65%	335.9
01-Jan-2014 - 31-Dec-2014	7,116,138	1.7%	64	1.4%	111,190	5.30%	303.2
01-Jan-2015 - 31-Dec-2015	328,419,790	76.7%	3,307	74.8%	99,310	4.77%	335.5
01-Jan-2016 - 31-Dec-2016	88,607,546	20.7%	1,018	23.0%	87,041	5.15%	331.0
01-Jan-2017 - 31-Dec-2017	1,163,133	0.3%	8	0.2%	145,392	5.11%	336.9
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	353,442	0.1%	2	0.0%	176,721	5.78%	336.7
Total	427,915,707	100.0%	4,422	100.0%	96,770	4.86%	334.0

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%	21.0
01-Jan-2014 - 31-Dec-2015	3,828,274	0.9%	30	0.7%	127,609	4.60%	44.1
01-Jan-2016 - 31-Dec-2017	2,864,995	0.7%	19	0.4%	150,789	4.64%	55.1
01-Jan-2018 - 31-Dec-2019	1,296,897	0.3%	14	0.3%	92,636	4.88%	84.7
01-Jan-2020 - 31-Dec-2021	2,382,586	0.6%	24	0.5%	99,274	4.69%	104.8
01-Jan-2022 - 31-Dec-2023	3,365,429	0.8%	30	0.7%	112,181	4.92%	132.6
01-Jan-2024 - 31-Dec-2025	5,737,412	1.3%	52	1.2%	110,335	4.80%	156.3
01-Jan-2026 - 31-Dec-2027	3,947,935	0.9%	39	0.9%	101,229	4.84%	176.4
01-Jan-2028 - 31-Dec-2029	5,678,869	1.3%	54	1.2%	105,164	5.11%	204.4
01-Jan-2030 - 31-Dec-2031	17,438,805	4.1%	162	3.7%	107,647	4.88%	228.0
01-Jan-2032 - 31-Dec-2033	7,485,379	1.7%	74	1.7%	101,154	4.41%	249.3
01-Jan-2034 - 31-Dec-2035	14,586,716	3.4%	124	2.8%	117,635	4.85%	279.8
01-Jan-2036 - 31-Dec-2037	8,976,248	2.1%	76	1.7%	118,109	4.77%	272.0
01-Jan-2038 - 31-Dec-2039	24,546,050	5.7%	306	6.9%	80,216	5.54%	327.3
01-Jan-2040 - 31-Dec-2041	146,249,272	34.2%	1,796	40.6%	81,431	5.14%	348.5
01-Jan-2042 - 31-Dec-2043	131,481,912	30.7%	1,240	28.0%	106,034	4.69%	370.3
01-Jan-2044 - 31-Dec-2045	41,607,065	9.7%	332	7.5%	125,322	4.29%	391.3
01-Jan-2046 - 31-Dec-2047	5,724,670	1.3%	43	1.0%	133,132	3.89%	415.4
01-Jan-2048 - 31-Dec-2137	623,492	0.1%	5	0.1%	124,698	4.62%	520.9
Total	427,915,707	100.0%	4,422	100.0%	96,770	4.86%	334.0

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,760,265	0.4%	26	0.8%	67,702	4.34%	330.1
60% - 70%	1,512,890	0.4%	20	0.6%	75,645	4.36%	332.7
70% - 80%	5,864,585	1.4%	50	1.5%	117,292	4.31%	340.0
80% - 90%	16,534,233	3.9%	117	3.5%	141,318	4.42%	331.2
90% - 100%	47,823,830	11.2%	343	10.4%	139,428	4.56%	329.3
100% - 110%	160,868,527	37.6%	1,231	37.2%	130,681	4.83%	345.2
110% - 120%	193,551,378	45.2%	1,525	46.0%	126,919	5.02%	326.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	427,915,707	100.0%	3,312	100.0%	129,202	4.86%	334.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	74,600,238	17.4%	486	14.7%	153,498	4.78%	342.4
Bayern	56,611,861	13.2%	399	12.0%	141,884	4.76%	335.5
Berlin	26,441,391	6.2%	261	7.9%	101,308	5.13%	329.9
Brandenburg	12,061,406	2.8%	92	2.8%	131,102	4.88%	329.1
Bremen	2,626,706	0.6%	23	0.7%	114,205	4.78%	346.8
Hamburg	1,438,309	0.3%	11	0.3%	130,755	4.80%	361.8
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	24,899,944	5.8%	166	5.0%	150,000	4.71%	335.7
Mecklenburg-Vorpommern	2,358,347	0.6%	24	0.7%	98,264	4.68%	328.2
Niedersachsen	29,338,982	6.9%	238	7.2%	123,273	4.77%	319.0
Nordrhein-Westfalen	79,882,332	18.7%	575	17.4%	138,926	4.83%	335.6
Rheinland-Pfalz	19,586,108	4.6%	138	4.2%	141,928	4.73%	333.9
Saarland	9,160,053	2.1%	74	2.2%	123,785	4.73%	333.3
Sachsen	57,473,358	13.4%	572	17.3%	100,478	5.14%	327.3
Sachsen-Anhalt	16,281,718	3.8%	140	4.2%	116,298	5.08%	330.3
Schleswig-Holstein	9,185,887	2.1%	63	1.9%	145,808	4.66%	343.3
Thüringen	5,969,067	1.4%	50	1.5%	119,381	4.87%	339.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	427,915,707	100.0%	3,312	100.0%	129,202	4.86%	334.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	178,350,393	41.7%	1,142	34.5%	156,174	98.5%	1.5%
Hochhaus/appartement	200,933,621	47.0%	1,913	57.8%	105,036	30.3%	69.7%
Mehrfamilienhaus	31,278,604	7.3%	157	4.7%	199,227	77.7%	22.3%
Zweifamilienhaus	16,759,227	3.9%	97	2.9%	172,776	95.9%	4.1%
Laden/wohnhaus	593,861	0.1%	3	0.1%	197,954	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	427,915,707	100.0%	3,312	100.0%	129,202	58.0%	42.0%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,191,414	22.9%	1,271	38.4%	77,255	5.04%	323.2
100,000 - 150,000	130,967,303	30.6%	1,061	32.0%	123,438	4.90%	333.6
150,000 - 200,000	98,440,153	23.0%	570	17.2%	172,702	4.77%	339.5
200,000 - 250,000	61,814,281	14.4%	279	8.4%	221,557	4.75%	341.9
250,000 - 300,000	24,361,693	5.7%	91	2.7%	267,711	4.71%	343.1
300,000 - 350,000	7,979,647	1.9%	25	0.8%	319,186	4.57%	317.4
350,000 - 400,000	2,575,067	0.6%	7	0.2%	367,867	4.57%	375.8
400,000 - 450,000	2,538,930	0.6%	6	0.2%	423,155	4.86%	354.8
450,000 - 500,000	467,219	0.1%	1	0.0%	467,219	5.11%	356.0
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%	44.0
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	427,915,707	100.0%	3,312	100.0%	129,202	4.86%	334.0

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	1,139			
Number of loans parts	1,476			
	Weighted average	Minimum	Maximum	
Loan size	105,869	15,083	467,219	
Loan part size	81,697	7,869	467,219	
Coupon	5.08%	3.74%	6.17%	
Remaining maturity (months)	329.1	21	468	
Remaining interest period (months)	43.7	17	62	
Original interest period (months)	119.8	60	120	
Seasoning (months)	76.7	58.5	91.6	
Loan to Lending Value	109.1%	7.6%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	88,584,660.81	78.4%	73.46%	
Owner occupied	32,000,625.92	21.6%	26.54%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total			WAM
				Average loan part size	WAC	WAM	
Annuity	79,916,454	66.3%	996	67.5%	80,237	5.07%	346.4
Interest Only With Life Insurance Redemption	10,872,525	9.0%	119	8.1%	91,366	5.12%	233.5
Interest Only With Building Savings Account Redemp	5,818,409	4.8%	56	3.8%	103,900	4.97%	202.9
Interest Only	23,977,899	19.9%	305	20.7%	78,616	5.14%	345.6
Total	120,585,287	100.0%	1,476	100.0%	81,697	5.08%	329.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total			WAM
				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	89,830	0.1%	2	0.1%	44,915	4.61%	352.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	961,469	0.8%	12	0.8%	80,122	4.84%	334.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	119,533,988	99.1%	1,462	99.1%	81,761	5.08%	329.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	120,585,287	100.0%	1,476	100.0%	81,697	5.08%	329.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total			WAM
				Average loan part size	WAC	WAM	
0% - 4.50%	11,345,618	9.4%	113	7.7%	100,404	4.25%	350.1
4.50% - 4.75%	9,848,282	8.2%	90	6.1%	109,425	4.63%	333.5
4.75% - 5.00%	17,835,065	14.8%	235	15.9%	75,894	4.92%	334.1
5.00% - 5.25%	44,870,504	37.2%	551	37.3%	81,435	5.13%	327.3
5.25% - 5.50%	24,351,297	20.2%	307	20.8%	79,320	5.36%	324.2
5.50% - 5.75%	7,476,117	6.2%	110	7.5%	67,965	5.60%	317.7
5.75% - 6.00%	3,150,887	2.6%	44	3.0%	71,611	5.84%	310.8
6.00% - 6.25%	1,707,515	1.4%	26	1.8%	65,674	6.07%	314.4
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	120,585,287	100.0%	1,476	100.0%	81,697	5.08%	329.1

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total			WAM
				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	71,094	0.1%	1	0.1%	71,094	4.37%	232.0
01-Jul-2013 - 31-Dec-2013	671,899	0.6%	10	0.7%	67,190	4.82%	337.6
01-Jan-2014 - 31-Dec-2014	3,760,989	3.1%	38	2.6%	98,973	5.37%	296.1
01-Jan-2015 - 31-Dec-2015	94,591,631	78.4%	1,138	77.1%	83,121	4.99%	331.7
01-Jan-2016 - 31-Dec-2016	21,281,547	17.6%	285	19.3%	74,672	5.44%	323.3
01-Jan-2017 - 31-Dec-2017	208,127	0.2%	4	0.3%	52,032	5.65%	327.0
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	120,585,287	100.0%	1,476	100.0%	81,697	5.08%	329.1

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%	21.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	44.6
01-Jan-2016 - 31-Dec-2017	188,094	0.2%	2	0.1%	94,047	4.93%	60.1
01-Jan-2018 - 31-Dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	81.5
01-Jan-2020 - 31-Dec-2021	279,917	0.2%	4	0.3%	69,979	4.86%	103.3
01-Jan-2022 - 31-Dec-2023	727,600	0.6%	8	0.5%	90,950	4.89%	136.3
01-Jan-2024 - 31-Dec-2025	1,349,583	1.1%	16	1.1%	84,349	4.95%	160.3
01-Jan-2026 - 31-Dec-2027	1,015,752	0.8%	13	0.9%	78,135	5.01%	175.7
01-Jan-2028 - 31-Dec-2029	3,220,240	2.7%	32	2.2%	100,632	5.20%	205.2
01-Jan-2030 - 31-Dec-2031	5,338,337	4.4%	58	3.9%	92,040	5.08%	223.9
01-Jan-2032 - 31-Dec-2033	1,244,459	1.0%	13	0.9%	95,728	4.54%	250.8
01-Jan-2034 - 31-Dec-2035	4,929,947	4.1%	46	3.1%	107,173	4.99%	277.9
01-Jan-2036 - 31-Dec-2037	1,363,759	1.1%	15	1.0%	90,917	5.13%	293.4
01-Jan-2038 - 31-Dec-2039	13,035,229	10.8%	179	12.1%	72,823	5.60%	328.1
01-Jan-2040 - 31-Dec-2041	67,416,244	55.9%	870	58.9%	77,490	5.17%	347.1
01-Jan-2042 - 31-Dec-2043	12,631,007	10.5%	142	9.6%	88,951	4.67%	370.2
01-Jan-2044 - 31-Dec-2045	5,529,888	4.6%	55	3.7%	100,543	4.27%	392.0
01-Jan-2046 - 31-Dec-2047	1,505,830	1.2%	14	0.9%	107,559	3.97%	412.9
01-Jan-2048 - 31-Dec-2137	60,000	0.0%	1	0.1%	60,000	5.19%	468.0
Total	120,585,287	100.0%	1,476	100.0%	81,697	5.08%	329.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	682,442	0.6%	9	0.8%	75,827	4.31%	343.5
60% - 70%	279,965	0.2%	4	0.4%	69,991	4.49%	383.3
70% - 80%	1,358,922	1.1%	16	1.4%	84,933	4.38%	341.7
80% - 90%	3,249,858	2.7%	26	2.3%	124,995	4.51%	349.2
90% - 100%	8,131,642	6.7%	75	6.6%	108,422	4.71%	313.2
100% - 110%	42,431,686	35.2%	410	36.0%	103,492	5.08%	327.9
110% - 120%	64,450,771	53.4%	599	52.6%	107,597	5.18%	330.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	120,585,287	100.0%	1,139	100.0%	105,869	5.08%	329.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	26,441,391	21.9%	261	22.9%	101,308	5.13%	329.9
Brandenburg	12,061,406	10.0%	92	8.1%	131,102	4.88%	329.1
Mecklenburg-Vorpommern	2,358,347	2.0%	24	2.1%	98,264	4.68%	328.2
Sachsen	57,473,358	47.7%	572	50.2%	100,478	5.14%	327.3
Sachsen-Anhalt	16,281,718	13.5%	140	12.3%	116,298	5.08%	330.3
Thüringen	5,969,067	5.0%	50	4.4%	119,381	4.87%	339.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	120,585,287	100.0%	1,139	100.0%	105,869	5.08%	329.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	23,872,501	19.8%	175	15.4%	136,414	98.29%	1.71%
Hochhaus/appartement	91,373,388	75.8%	929	81.6%	98,357	5.49%	94.51%
Mehrfamilienhaus	3,494,795	2.9%	20	1.8%	174,740	50.00%	50.00%
Zweifamilienhaus	1,688,602	1.4%	14	1.2%	120,614	85.71%	14.29%
Laden/wohnhaus	156,000	0.1%	1	0.1%	156,000	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	120,585,287	100.0%	1,139	100.0%	105,869	21.60%	78.40%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,899,802	41.4%	647	56.8%	77,125	5.16%	323.4
100,000 - 150,000	40,546,061	33.6%	338	29.7%	119,959	5.08%	333.9
150,000 - 200,000	16,338,453	13.5%	95	8.3%	171,984	4.97%	332.8
200,000 - 250,000	10,622,445	8.8%	48	4.2%	221,301	4.93%	335.5
250,000 - 300,000	2,404,472	2.0%	9	0.8%	267,164	4.81%	307.1
300,000 - 350,000	306,835	0.3%	1	0.1%	306,835	5.12%	344.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	467,219	0.4%	1	0.1%	467,219	5.11%	356.0
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	120,585,287	100.0%	1,139	100.0%	105,869	5.08%	329.1