

E-MAC DE 2006-I Investor Report February 2013

Cashflow analysis for the period

| | | |
|---|------------|------------|
| Total interest received | 5,098,173 | |
| Interest received on transaction accounts | (511) | |
| Net Post Foreclosure Proceeds | 47,635 | |
| Liquidity available | 12,341,486 | |
| Reserve account available | 981,277 | |
| Receivables under hedging arrangements | 181,000 | |
| Total funds available | | 18,649,060 |
| Company management expenses | 1,210 | |
| MPT fee | 122,044 | |
| Administration fee | 7,628 | |
| Third party fees | 157,834 | |
| Liquidity Facility fee | 3,800 | |
| Payments under hedging arrangements | 3,504,029 | |
| Interest on the Notes | 405,554 | |
| Shortfall Class E PDL Repayment | 1,850,468 | |
| Redemption Class F Notes | - | |
| Deferred Purchase Price Instalment | - | |
| Total funds distributed | | 6,052,566 |
| Available after distribution of funds | | 12,596,494 |
| Undrawn Liquidity Facility | 12,341,486 | |
| Reserve account funding | 255,008 | |
| Available liquidity | | 12,596,494 |
| Net cashflow | | - |

Collateral

| | |
|---|----------------|
| Starting current balance per 1 November 2012 | 411,382,862.45 |
| To be disbursed per 1 November 2012 | - |
| Starting principal balance 1 November 2012 | 411,382,862.45 |
| Principal (p)repayments | (4,648,961.32) |
| Further Advances bought (incl. amounts to be disbursed) | - |
| Losses for the period | (1,850,468.40) |
| Ending principal balance | 404,883,433 |
| Balance Reset Participation | - |
| Total balance E-MAC DE 2006-I | 404,883,433 |

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 | - | 1,850,468 | 1,850,468 | - |
| Total | - | 1,850,468 | 1,850,468 | - |

Performance

| | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 4.52% | 5.18% | 2.60% |

| Delinquent payments | Delinquent amount | Principal | As percentage of total | Number of loans | As percentage of total |
|---------------------|-------------------|-------------|------------------------|-----------------|------------------------|
| Current | - | 334,301,614 | 82.6% | 2,667 | 83.6% |
| 1 - 30 | 69,615 | 16,315,149 | 4.0% | 122 | 3.8% |
| 31 - 60 | 48,510 | 4,912,706 | 1.2% | 33 | 1.0% |
| 61 - 90 | 31,318 | 2,068,131 | 0.5% | 15 | 0.5% |
| 91 - 120 | 48,379 | 2,237,301 | 0.6% | 14 | 0.4% |
| 121-150 | 62,253 | 2,438,200 | 0.6% | 19 | 0.6% |
| > 151 | 5,046,399 | 42,610,333 | 10.5% | 321 | 10.1% |
| Total | 5,306,475 | 404,883,433 | 100% | 3,191 | 100% |

| | Last period | This period | Net Recovered | Total |
|----------------------------|-------------|-------------|---------------|------------|
| Aggregate principal losses | 1,610,231 | 1,850,468 | 57,564 | 22,553,635 |

Summary - Total Portfolio

Characteristics

| | | | | |
|------------------------------------|-------------------------|--------------------------------|--|--|
| Amounts to be disbursed | - | | | |
| Number of loans | 3,191 | | | |
| Number of loans parts | 4,258 | | | |
| | Weighted average | Minimum | Maximum | |
| Loan size | 126,883 | 6,606 | 580,000 | |
| Loan part size | 95,088 | 1,461 | 580,000 | |
| Coupon | 4.86% | 3.51% | 6.50% | |
| Remaining maturity (months) | 322.3 | 9 | 1,115 | |
| Remaining interest period (months) | 32.5 | 1 | 114 | |
| Original interest period (months) | 0.0 | 60 | 180 | |
| Seasoning (months) | 0.0 | 66.6 | 105.8 | |
| Loan to Lending Value | 106.1% | 3.3% | 120.0% | |
| | Value | As % of number of loans | As % Outstanding principal amount | |
| Investment properties | 137,443,292.13 | 42.1% | 33.95% | |
| Owner occupied | 267,440,140.60 | 57.9% | 66.05% | |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of | | WAC | WAM |
|---|--------------------|------------------------|---------------------|------------------|------------------------|--------------|--------------|
| | | | | total | Average loan part size | | |
| Annuity | 252,309,005 | 62.3% | 2,787 | 65.5% | 90,531 | 4.85% | 343.9 |
| Interest Only With Life Insurance Redemption | 35,279,343 | 8.7% | 319 | 7.5% | 110,594 | 4.87% | 241.9 |
| Interest Only With Building Savings Account Redem | 28,971,843 | 7.2% | 221 | 5.2% | 131,094 | 4.73% | 167.5 |
| Interest Only | 88,323,242 | 21.8% | 931 | 21.9% | 94,869 | 4.94% | 343.8 |
| Total | 404,883,433 | 100.0% | 4,258 | 100.0% | 95,088 | 4.86% | 322.3 |

| 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 | 880,247 | 0.2% | 13 | 0.3% | 67,711 | 5.04% | 337.1 |
| 61 - 72 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 73 - 84 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 85 - 96 | 2,219,735 | 0.5% | 22 | 0.5% | 100,897 | 4.80% | 320.7 |
| 97 - 108 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 109 - 125 | 401,435,184 | 99.1% | 4,221 | 99.1% | 95,104 | 4.86% | 322.3 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | 348,266 | 0.1% | 2 | 0.0% | 174,133 | 5.78% | 324.7 |
| Total | 404,883,433 | 100.0% | 4,258 | 100.0% | 95,088 | 4.86% | 322.3 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of | | WAC | WAM |
|------------------|--------------------|------------------------|---------------------|------------------|------------------------|--------------|--------------|
| | | | | total | Average loan part size | | |
| 0% - 4.50% | 82,491,279 | 20.4% | 683 | 16.0% | 120,778 | 4.28% | 338.9 |
| 4.50% - 4.75% | 82,917,696 | 20.5% | 761 | 17.9% | 108,959 | 4.64% | 324.2 |
| 4.75% - 5.00% | 86,571,315 | 21.4% | 911 | 21.4% | 95,029 | 4.88% | 323.3 |
| 5.00% - 5.25% | 88,319,817 | 21.8% | 1,065 | 25.0% | 82,929 | 5.12% | 314.5 |
| 5.25% - 5.50% | 40,963,115 | 10.1% | 513 | 12.0% | 79,850 | 5.36% | 311.6 |
| 5.50% - 5.75% | 14,866,836 | 3.7% | 203 | 4.8% | 73,236 | 5.61% | 302.3 |
| 5.75% - 6.00% | 5,763,500 | 1.4% | 84 | 2.0% | 68,613 | 5.86% | 302.9 |
| 6.00% - 6.25% | 2,834,422 | 0.7% | 37 | 0.9% | 76,606 | 6.06% | 302.4 |
| 6.25% - 6.50% | 155,452 | 0.0% | 1 | 0.0% | 155,452 | 6.50% | 307.0 |
| 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 | 404,883,433 | 100.0% | 4,258 | 100.0% | 95,088 | 4.86% | 322.3 |

| 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 | 163,255 | 0.0% | 2 | 0.0% | 81,627 | 4.85% | 352.4 |
| 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% | 310.0 |
| 01-jul-2012 - 31-dec-2012 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-jan-2013 - 30-jun-2013 | 722,994 | 0.2% | 4 | 0.1% | 180,749 | 4.82% | 317.0 |
| 01-jul-2013 - 31-dec-2013 | 1,000,312 | 0.2% | 15 | 0.4% | 66,687 | 4.65% | 323.7 |
| 01-jan-2014 - 31-dec-2014 | 6,753,181 | 1.7% | 61 | 1.4% | 110,708 | 5.29% | 290.5 |
| 01-jan-2015 - 31-dec-2015 | 311,968,028 | 77.1% | 3,196 | 75.1% | 97,612 | 4.77% | 324.0 |
| 01-jan-2016 - 31-dec-2016 | 82,586,522 | 20.4% | 968 | 22.7% | 85,317 | 5.15% | 318.6 |
| 01-jan-2017 - 31-dec-2017 | 1,131,901 | 0.3% | 8 | 0.2% | 141,488 | 5.10% | 326.3 |
| 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 | 348,266 | 0.1% | 2 | 0.0% | 174,133 | 5.78% | 324.7 |
| Total | 404,883,433 | 100.0% | 4,258 | 100.0% | 95,088 | 4.86% | 322.3 |

| 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% | 9.0 |
| 01-jan-2014 - 31-dec-2015 | 3,669,163 | 0.9% | 29 | 0.7% | 126,523 | 4.61% | 32.0 |
| 01-jan-2016 - 31-dec-2017 | 2,862,496 | 0.7% | 19 | 0.4% | 150,658 | 4.64% | 43.1 |
| 01-jan-2018 - 31-dec-2019 | 1,216,588 | 0.3% | 13 | 0.3% | 93,584 | 4.82% | 72.1 |
| 01-jan-2020 - 31-dec-2021 | 2,316,321 | 0.6% | 23 | 0.5% | 100,710 | 4.69% | 93.0 |
| 01-jan-2022 - 31-dec-2023 | 3,231,383 | 0.8% | 29 | 0.7% | 111,427 | 4.94% | 121.1 |
| 01-jan-2024 - 31-dec-2025 | 5,333,285 | 1.3% | 49 | 1.2% | 108,843 | 4.79% | 144.5 |
| 01-jan-2026 - 31-dec-2027 | 3,646,102 | 0.9% | 37 | 0.9% | 98,543 | 4.82% | 163.9 |
| 01-jan-2028 - 31-dec-2029 | 5,358,569 | 1.3% | 52 | 1.2% | 103,049 | 5.09% | 192.2 |
| 01-jan-2030 - 31-dec-2031 | 16,558,974 | 4.1% | 157 | 3.7% | 105,471 | 4.88% | 216.0 |
| 01-jan-2032 - 31-dec-2033 | 7,281,661 | 1.8% | 74 | 1.7% | 98,401 | 4.42% | 237.3 |
| 01-jan-2034 - 31-dec-2035 | 13,878,346 | 3.4% | 119 | 2.8% | 116,625 | 4.86% | 267.7 |
| 01-jan-2036 - 31-dec-2037 | 8,421,277 | 2.1% | 73 | 1.7% | 115,360 | 4.78% | 282.9 |
| 01-jan-2038 - 31-dec-2039 | 23,619,457 | 5.8% | 298 | 7.0% | 79,260 | 5.54% | 315.3 |
| 01-jan-2040 - 31-dec-2041 | 137,201,942 | 33.9% | 1,720 | 40.4% | 79,769 | 5.14% | 336.6 |
| 01-jan-2042 - 31-dec-2043 | 124,428,771 | 30.7% | 1,195 | 28.1% | 104,124 | 4.68% | 358.3 |
| 01-jan-2044 - 31-dec-2045 | 39,687,272 | 9.8% | 323 | 7.6% | 122,871 | 4.29% | 379.3 |
| 01-jan-2046 - 31-dec-2047 | 5,463,832 | 1.3% | 41 | 1.0% | 133,264 | 3.89% | 403.4 |
| 01-jan-2048 - 31-dec-2137 | 614,293 | 0.2% | 5 | 0.1% | 122,859 | 4.62% | 504.6 |
| Total | 404,883,433 | 100.0% | 4,258 | 100.0% | 95,988 | 4.86% | 322.3 |

| Loan to Lending Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-----------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0% - 60% | 2,114,142 | 0.5% | 35 | 1.1% | 60,404 | 4.45% | 324.1 |
| 60% - 70% | 2,546,060 | 0.6% | 30 | 0.9% | 84,869 | 4.36% | 304.2 |
| 70% - 80% | 6,833,686 | 1.7% | 61 | 1.9% | 112,028 | 4.36% | 325.9 |
| 80% - 90% | 18,473,159 | 4.6% | 143 | 4.5% | 129,183 | 4.50% | 307.8 |
| 90% - 100% | 52,980,033 | 13.1% | 391 | 12.3% | 135,499 | 4.60% | 314.3 |
| 100% - 110% | 187,355,250 | 46.3% | 1,485 | 46.5% | 126,165 | 4.87% | 338.6 |
| 110% - 120% | 134,581,103 | 33.2% | 1,046 | 32.8% | 128,663 | 5.04% | 305.0 |
| 120% - 130% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 404,883,433 | 100.0% | 3,191 | 100.0% | 126,883 | 4.86% | 322.3 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| Baden-Württemberg | 70,670,733 | 17.5% | 467 | 14.6% | 151,329 | 4.78% | 333.2 |
| Bayern | 51,730,182 | 12.8% | 374 | 11.7% | 138,316 | 4.75% | 322.7 |
| Berlin | 24,906,723 | 6.2% | 250 | 7.8% | 99,627 | 5.12% | 317.8 |
| Brandenburg | 11,726,662 | 2.9% | 91 | 2.9% | 128,864 | 4.87% | 317.1 |
| Bremen | 2,593,916 | 0.6% | 23 | 0.7% | 112,779 | 4.78% | 335.0 |
| Hamburg | 1,423,737 | 0.4% | 11 | 0.3% | 129,431 | 4.80% | 349.6 |
| Hamburg/Niedersachsen | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Hessen | 23,985,903 | 5.9% | 163 | 5.1% | 147,153 | 4.72% | 323.5 |
| Mecklenburg-Vorpommern | 2,066,786 | 0.5% | 22 | 0.7% | 93,945 | 4.61% | 313.5 |
| Niedersachsen | 27,982,556 | 6.9% | 231 | 7.2% | 121,137 | 4.77% | 305.5 |
| Nordrhein-Westfalen | 75,036,054 | 18.5% | 549 | 17.2% | 136,678 | 4.83% | 324.0 |
| Rheinland-Pfalz | 18,073,088 | 4.5% | 130 | 4.1% | 139,024 | 4.72% | 321.8 |
| Saarland | 8,627,154 | 2.1% | 71 | 2.2% | 121,509 | 4.72% | 320.1 |
| Sachsen | 55,570,479 | 13.7% | 561 | 17.6% | 99,056 | 5.14% | 316.1 |
| Sachsen-Anhalt | 15,946,334 | 3.9% | 139 | 4.4% | 114,722 | 5.08% | 318.4 |
| Schleswig-Holstein | 8,856,320 | 2.2% | 61 | 1.9% | 145,186 | 4.66% | 330.4 |
| Thüringen | 5,686,806 | 1.4% | 48 | 1.5% | 118,475 | 4.87% | 327.1 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 404,883,433 | 100.0% | 3,191 | 100.0% | 126,883 | 4.86% | 322.3 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
|----------------------|--------------------|------------------------|-----------------|------------------------|-------------------|----------------|---------------------|
| Einfamilienhaus | 168,872,555 | 41.7% | 1,102 | 34.5% | 153,242 | 98.5% | 1.5% |
| Hochhaus/appartement | 190,435,511 | 47.0% | 1,846 | 57.9% | 103,161 | 30.1% | 69.9% |
| Mehrfamilienhaus | 28,866,626 | 7.1% | 147 | 4.6% | 196,372 | 76.9% | 23.1% |
| Zweifamilienhaus | 16,128,922 | 4.0% | 93 | 2.9% | 173,429 | 95.7% | 4.3% |
| Laden/wohnhaus | 579,820 | 0.1% | 3 | 0.1% | 193,273 | 100.0% | 0.0% |
| unspecified | - | 0.0% | - | 0.0% | - | 0.0% | 0.0% |
| Total | 404,883,433 | 100.0% | 3,191 | 100.0% | 126,883 | 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 | 97,599,215 | 24.1% | 1,277 | 40.0% | 76,429 | 5.04% | 310.9 |
| 100,000 - 150,000 | 123,790,343 | 30.6% | 1,004 | 31.5% | 123,297 | 4.89% | 324.5 |
| 150,000 - 200,000 | 93,896,172 | 23.2% | 543 | 17.0% | 172,921 | 4.76% | 328.0 |
| 200,000 - 250,000 | 55,594,926 | 13.7% | 251 | 7.9% | 221,494 | 4.74% | 328.0 |
| 250,000 - 300,000 | 21,712,896 | 5.4% | 81 | 2.5% | 268,060 | 4.68% | 330.8 |
| 300,000 - 350,000 | 7,687,137 | 1.9% | 24 | 0.8% | 320,297 | 4.62% | 304.3 |
| 350,000 - 400,000 | 1,459,360 | 0.4% | 4 | 0.1% | 364,840 | 4.44% | 367.8 |
| 400,000 - 450,000 | 2,102,999 | 0.5% | 5 | 0.2% | 420,600 | 4.95% | 345.7 |
| 450,000 - 500,000 | 460,385 | 0.1% | 1 | 0.0% | 460,385 | 5.11% | 344.0 |
| 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% | 32.0 |
| 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 | 404,883,433 | 100.0% | 3,191 | 100.0% | 126,883 | 4.86% | 322.3 |

Summary - East Germany

Characteristics

| | | | | |
|------------------------------------|-------------------------|--------------------------------|--|--|
| Amounts to be disbursed | - | | | |
| Number of loans | 1,111 | | | |
| Number of loans parts | 1,441 | | | |
| | Weighted average | Minimum | Maximum | |
| Loan size | 104,324 | 14,849 | 460,385 | |
| Loan part size | 80,433 | 1,461 | 460,385 | |
| Coupon | 5.08% | 3.74% | 6.17% | |
| Remaining maturity (months) | 317.4 | 9 | 456 | |
| Remaining interest period (months) | 31.7 | 5 | 50 | |
| Original interest period (months) | 119.8 | 60 | 120 | |
| Seasoning (months) | 88.7 | 70.5 | 103.6 | |
| Loan to Lending Value | 107.7% | 7.5% | 120.0% | |
| | Value | As % of number of loans | As % Outstanding principal amount | |
| Investment properties | 84,981,122.89 | 78.3% | 73.32% | |
| Owner occupied | 30,922,666.48 | 21.7% | 26.68% | |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of | | WAC | WAM |
|---|--------------------|------------------------|---------------------|------------------|------------------------|--------------|--------------|
| | | | | total | Average loan part size | | |
| Annuity | 76,486,433 | 66.0% | 973 | 67.5% | 78,609 | 5.06% | 334.8 |
| Interest Only With Life Insurance Redemption | 10,220,854 | 8.8% | 113 | 7.8% | 90,450 | 5.10% | 221.3 |
| Interest Only With Building Savings Account Redem | 5,813,464 | 5.0% | 56 | 3.9% | 103,812 | 4.97% | 190.9 |
| Interest Only | 23,383,038 | 20.2% | 299 | 20.7% | 78,204 | 5.13% | 333.9 |
| Total | 115,903,789 | 100.0% | 1,441 | 100.0% | 80,433 | 5.08% | 317.4 |

| 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 | 88,329 | 0.1% | 2 | 0.1% | 44,165 | 4.61% | 340.8 |
| 61 - 72 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 73 - 84 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 85 - 96 | 952,435 | 0.8% | 12 | 0.8% | 79,370 | 4.84% | 322.3 |
| 97 - 108 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 109 - 125 | 114,863,025 | 99.1% | 1,427 | 99.0% | 80,493 | 5.08% | 317.3 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 115,903,789 | 100.0% | 1,441 | 100.0% | 80,433 | 5.08% | 317.4 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of | | WAC | WAM |
|------------------|--------------------|------------------------|---------------------|------------------|------------------------|--------------|--------------|
| | | | | total | Average loan part size | | |
| 0% - 4.50% | 11,149,423 | 9.6% | 113 | 7.8% | 98,667 | 4.25% | 338.2 |
| 4.50% - 4.75% | 9,596,152 | 8.3% | 88 | 6.1% | 109,047 | 4.63% | 320.7 |
| 4.75% - 5.00% | 17,374,419 | 15.0% | 232 | 16.1% | 74,890 | 4.92% | 322.7 |
| 5.00% - 5.25% | 43,098,646 | 37.2% | 539 | 37.4% | 79,960 | 5.12% | 315.8 |
| 5.25% - 5.50% | 23,192,571 | 20.0% | 297 | 20.6% | 78,089 | 5.36% | 311.6 |
| 5.50% - 5.75% | 6,954,380 | 6.0% | 104 | 7.2% | 66,869 | 5.60% | 304.9 |
| 5.75% - 6.00% | 2,839,617 | 2.4% | 42 | 2.9% | 67,610 | 5.84% | 302.8 |
| 6.00% - 6.25% | 1,698,580 | 1.5% | 26 | 1.8% | 65,330 | 6.07% | 302.4 |
| 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 | 115,903,789 | 100.0% | 1,441 | 100.0% | 80,433 | 5.08% | 317.4 |

| 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 | 68,739 | 0.1% | 1 | 0.1% | 68,739 | 4.37% | 220.0 |
| 01-jul-2013 - 31-dec-2013 | 668,387 | 0.6% | 10 | 0.7% | 66,839 | 4.82% | 325.5 |
| 01-jan-2014 - 31-dec-2014 | 3,598,403 | 3.1% | 37 | 2.6% | 97,254 | 5.36% | 284.0 |
| 01-jan-2015 - 31-dec-2015 | 91,096,905 | 78.6% | 1,113 | 77.2% | 81,848 | 4.99% | 320.0 |
| 01-jan-2016 - 31-dec-2016 | 20,263,698 | 17.5% | 276 | 19.2% | 73,419 | 5.43% | 311.6 |
| 01-jan-2017 - 31-dec-2017 | 207,658 | 0.2% | 4 | 0.3% | 51,914 | 5.65% | 315.2 |
| 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 | 115,903,789 | 100.0% | 1,441 | 100.0% | 80,433 | 5.08% | 317.4 |

| 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% | 9.0 |
| 01-jan-2014 - 31-dec-2015 | 489,000 | 0.4% | 4 | 0.3% | 122,250 | 4.57% | 32.6 |
| 01-jan-2016 - 31-dec-2017 | 187,886 | 0.2% | 2 | 0.1% | 93,943 | 4.93% | 48.1 |
| 01-jan-2018 - 31-dec-2019 | 216,700 | 0.2% | 3 | 0.2% | 72,233 | 5.43% | 69.5 |
| 01-jan-2020 - 31-dec-2021 | 278,274 | 0.2% | 4 | 0.3% | 69,568 | 4.87% | 91.3 |
| 01-jan-2022 - 31-dec-2023 | 724,225 | 0.6% | 8 | 0.6% | 90,528 | 4.89% | 124.3 |
| 01-jan-2024 - 31-dec-2025 | 1,294,176 | 1.1% | 15 | 1.0% | 86,278 | 4.95% | 148.6 |
| 01-jan-2026 - 31-dec-2027 | 975,608 | 0.8% | 13 | 0.9% | 75,047 | 5.01% | 163.7 |
| 01-jan-2028 - 31-dec-2029 | 2,951,548 | 2.5% | 30 | 2.1% | 98,385 | 5.18% | 193.0 |
| 01-jan-2030 - 31-dec-2031 | 5,039,889 | 4.3% | 56 | 3.9% | 89,998 | 5.08% | 212.0 |
| 01-jan-2032 - 31-dec-2033 | 1,201,082 | 1.0% | 13 | 0.9% | 92,391 | 4.56% | 238.8 |
| 01-jan-2034 - 31-dec-2035 | 4,762,014 | 4.1% | 44 | 3.1% | 108,228 | 4.99% | 266.0 |
| 01-jan-2036 - 31-dec-2037 | 1,349,666 | 1.2% | 15 | 1.0% | 89,978 | 5.14% | 281.4 |
| 01-jan-2038 - 31-dec-2039 | 12,328,634 | 10.6% | 172 | 11.9% | 71,678 | 5.60% | 316.2 |
| 01-jan-2040 - 31-dec-2041 | 64,740,346 | 55.9% | 851 | 59.1% | 76,076 | 5.17% | 335.2 |
| 01-jan-2042 - 31-dec-2043 | 12,333,489 | 10.6% | 140 | 9.7% | 88,096 | 4.67% | 358.2 |
| 01-jan-2044 - 31-dec-2045 | 5,450,025 | 4.7% | 55 | 3.8% | 99,091 | 4.27% | 380.0 |
| 01-jan-2046 - 31-dec-2047 | 1,477,527 | 1.3% | 14 | 1.0% | 105,538 | 3.97% | 400.9 |
| 01-jan-2048 - 31-dec-2137 | 60,000 | 0.1% | 1 | 0.1% | 60,000 | 5.19% | 456.0 |
| Total | 115,903,789 | 100.0% | 1,441 | 100.0% | 80,433 | 5.08% | 317.4 |

| Loan to Lending Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-----------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0% - 60% | 740,268 | 0.6% | 11 | 1.0% | 67,297 | 4.49% | 331.3 |
| 60% - 70% | 697,768 | 0.6% | 10 | 0.9% | 69,777 | 4.39% | 295.1 |
| 70% - 80% | 1,617,671 | 1.4% | 18 | 1.6% | 89,871 | 4.40% | 349.3 |
| 80% - 90% | 3,637,615 | 3.1% | 33 | 3.0% | 110,231 | 4.67% | 319.4 |
| 90% - 100% | 10,760,605 | 9.3% | 103 | 9.3% | 104,472 | 4.82% | 285.9 |
| 100% - 110% | 54,573,392 | 47.1% | 540 | 48.6% | 101,062 | 5.10% | 327.4 |
| 110% - 120% | 43,876,470 | 37.9% | 396 | 35.6% | 110,799 | 5.19% | 311.4 |
| 120% - 130% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 115,903,789 | 100.0% | 1,111 | 100.0% | 104,324 | 5.08% | 317.4 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| Berlin | 24,906,723 | 21.5% | 250 | 22.5% | 99,627 | 5.12% | 317.8 |
| Brandenburg | 11,726,662 | 10.1% | 91 | 8.2% | 128,864 | 4.87% | 317.1 |
| Mecklenburg-Vorpommern | 2,066,786 | 1.8% | 22 | 2.0% | 93,945 | 4.61% | 313.5 |
| Sachsen | 55,570,479 | 47.9% | 561 | 50.5% | 99,056 | 5.14% | 316.1 |
| Sachsen-Anhalt | 15,946,334 | 13.8% | 139 | 12.5% | 114,722 | 5.08% | 318.4 |
| Thüringen | 5,686,806 | 4.9% | 48 | 4.3% | 118,475 | 4.87% | 327.1 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 115,903,789 | 100.0% | 1,111 | 100.0% | 104,324 | 5.08% | 317.4 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
|----------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|----------------|---------------------|
| Einfamilienhaus | 23,119,850 | 19.9% | 172 | 15.5% | 134,418 | 98.26% | 1.74% |
| Hochhaus/appartement | 87,684,135 | 75.7% | 905 | 81.5% | 96,889 | 5.41% | 94.59% |
| Mehrfamilienhaus | 3,301,913 | 2.8% | 19 | 1.7% | 173,785 | 52.63% | 47.37% |
| Zweifamilienhaus | 1,649,691 | 1.4% | 14 | 1.3% | 117,835 | 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 | 115,903,789 | 100.0% | 1,111 | 100.0% | 104,324 | 21.69% | 78.31% |

| Loan size | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| - 100,000 | 49,711,824 | 42.9% | 651 | 58.6% | 76,362 | 5.15% | 312.0 |
| 100,000 - 150,000 | 37,682,032 | 32.5% | 314 | 28.3% | 120,006 | 5.07% | 323.3 |
| 150,000 - 200,000 | 15,478,893 | 13.4% | 90 | 8.1% | 171,988 | 4.97% | 319.8 |
| 200,000 - 250,000 | 10,382,563 | 9.0% | 47 | 4.2% | 220,906 | 4.95% | 322.2 |
| 250,000 - 300,000 | 1,884,851 | 1.6% | 7 | 0.6% | 269,264 | 4.70% | 285.7 |
| 300,000 - 350,000 | 303,242 | 0.3% | 1 | 0.1% | 303,242 | 5.12% | 332.5 |
| 350,000 - 400,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 400,000 - 450,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 450,000 - 500,000 | 460,385 | 0.4% | 1 | 0.1% | 460,385 | 5.11% | 344.0 |
| 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 | 115,903,789 | 100.0% | 1,111 | 100.0% | 104,324 | 5.08% | 317.4 |