

E-MAC DE 2006-I Investor Report May 2008

Cashflow analysis for the period

Total interest received	5,532,273	
Interest received on transaction accounts	201,194	
Liquidity available	14,788,817	
Reserve account available	9,500,000	
Receivables under hedging arrangements	1,023,797	
Total funds available		31,046,080
Company management expenses	15,861	
MPT fee	151,141	
Administration fee	9,446	
Third party fees	143	
Liquidity Facility fee	4,440	
Payments under hedging arrangements	128,000	
Interest on the Notes	5,792,749	
Redemption Class F Notes	655,484	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,757,264
Available after distribution of funds		24,288,817
Undrawn Liquidity Facility	14,788,817	
Reserve account funding	9,500,000	
Available liquidity		24,288,817
Net cashflow		-

Collateral

Starting current balance 1 Feb 2008	492,849,894.72	
To be disbursed per 1 Feb 2008	110,661.63	
Starting principal balance 1 Feb 2008	492,960,556.35	
Principal (p)repayments	(3,420,186.56)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		489,540,370
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		489,540,370

Performance

	Last period	This period	Since issue
Prepayment rate	0.27%	1.87%	0.23%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	429,106,537	87.7%	3,181	88.7%
1 - 30	80,614	17,608,186	3.6%	124	3.5%
31 - 60	49,676	5,245,437	1.1%	33	0.9%
61 - 90	40,713	2,983,687	0.6%	21	0.6%
91 - 120	77,191	4,069,843	0.8%	30	0.8%
121-150	89,530	3,625,412	0.7%	24	0.7%
> 151	1,353,161	26,901,268	5.5%	173	4.8%
Total	1,690,885	489,540,370	100%	3,586	100%

	Last period	This period	Total
Aggregate principal losses	-	450,688	450,688

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	22,984.54			
Number of loans	3,586			
Number of loans parts	4,787			
	Weighted average	Minimum	Maximum	
Loan size	136,514	14,807	580,000	
Loan part size	102,265	6,299	580,000	
Coupon	4.86%	3.13%	6.50%	
Remaining maturity (months)	377.7	28	1,172	
Remaining interest period (months)	89.2	24	171	
Original interest period (months)	120.0	61	183	
Seasoning (months)	30.6	9.5	48.6	
Loan to Lending Value	111.4%	4.2%	120.0%	
	Value	As % of number of loans	As % Outstanding principle amount	
Investment properties	163,112,542.17	41.2%	33.32%	
Owner occupied	326,427,827.62	58.8%	66.68%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	311,197,214	63.6%	3,132	65.4%	99,361	4.84%	399.2
Interest Only With Life Insurance Redemption	45,418,586	9.3%	375	7.8%	121,116	4.87%	292.5
Interest Only With Building Savings Account Redemp	33,154,721	6.8%	251	5.2%	132,091	4.74%	223.3
Interest Only	99,769,849	20.4%	1,029	21.5%	96,958	4.94%	400.7
Total	489,540,370	100.0%	4,787	100.0%	102,265	4.86%	377.7

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	-	0.0%	-	0.0%	-	0.00%	-
61 - 72	2,911,372	0.6%	31	0.6%	93,915	4.27%	358.3
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	2,402,830	0.5%	23	0.5%	104,471	4.80%	374.5
109 - 125	483,855,763	98.8%	4,731	98.8%	102,273	4.86%	377.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	370,406	0.1%	2	0.0%	185,203	5.78%	381.7
Total	489,540,370	100.0%	4,787	100.0%	102,265	4.86%	377.7

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	100,716,177	20.6%	784	16.4%	128,465	4.28%	393.2
4.50% - 4.75%	99,740,702	20.4%	854	17.8%	116,792	4.64%	382.1
4.75% - 5.00%	105,958,644	21.6%	1,036	21.6%	102,277	4.88%	378.0
5.00% - 5.25%	103,274,276	21.1%	1,159	24.2%	89,106	5.12%	369.0
5.25% - 5.50%	51,282,322	10.5%	593	12.4%	86,479	5.37%	368.1
5.50% - 5.75%	18,546,025	3.8%	227	4.7%	81,701	5.61%	354.4
5.75% - 6.00%	6,565,517	1.3%	91	1.9%	72,149	5.85%	355.6
6.00% - 6.25%	3,291,691	0.7%	42	0.9%	78,374	6.06%	359.0
6.25% - 6.50%	165,016	0.0%	1	0.0%	165,016	6.50%	364.0
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	489,540,370	100.0%	4,787	100.0%	102,265	4.86%	377.7

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	629,038	0.1%	5	0.1%	125,808	4.54%	359.3
01-Jul-2010 - 31-Dec-2010	2,055,445	0.4%	21	0.4%	97,878	4.13%	360.5
01-Jan-2011 - 30-Jun-2011	226,889	0.0%	5	0.1%	45,378	4.81%	335.6
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	763,603	0.2%	4	0.1%	190,901	4.82%	372.8
01-Jul-2013 - 31-Dec-2013	1,103,384	0.2%	16	0.3%	68,961	4.65%	375.3
01-Jan-2014 - 31-Dec-2014	7,424,008	1.5%	66	1.4%	112,485	5.30%	346.5
01-Jan-2015 - 31-Dec-2015	371,236,109	75.8%	3,533	73.8%	105,077	4.77%	379.3
01-Jan-2016 - 31-Dec-2016	104,355,947	21.3%	1,127	23.5%	92,596	5.15%	374.9
01-Jan-2017 - 31-Dec-2017	1,375,541	0.3%	8	0.2%	171,943	5.14%	379.4
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	370,406	0.1%	2	0.0%	185,203	5.78%	381.7
Total	489,540,370	100.0%	4,787	100.0%	102,265	4.86%	377.7

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	168,929	0.0%	3	0.1%	56,310	4.49%	34.7
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	66.0
01-Jan-2014 - 31-Dec-2015	4,372,564	0.9%	34	0.7%	128,605	4.65%	89.0
01-Jan-2016 - 31-Dec-2017	3,155,593	0.6%	22	0.5%	143,436	4.65%	99.9
01-Jan-2018 - 31-Dec-2019	1,526,539	0.3%	18	0.4%	84,808	4.82%	128.8
01-Jan-2020 - 31-Dec-2021	2,825,769	0.6%	28	0.6%	100,920	4.68%	150.2
01-Jan-2022 - 31-Dec-2023	3,859,473	0.8%	32	0.7%	120,609	4.93%	177.7
01-Jan-2024 - 31-Dec-2025	6,661,526	1.4%	57	1.2%	116,869	4.81%	201.4
01-Jan-2026 - 31-Dec-2027	5,477,408	1.1%	48	1.0%	114,113	4.77%	221.2
01-Jan-2028 - 31-Dec-2029	7,995,335	1.6%	66	1.4%	121,141	5.13%	250.2
01-Jan-2030 - 31-Dec-2031	22,415,805	4.6%	186	3.9%	120,515	4.88%	272.9
01-Jan-2032 - 31-Dec-2033	10,661,017	2.2%	90	1.9%	118,456	4.42%	294.4
01-Jan-2034 - 31-Dec-2035	16,242,855	3.3%	132	2.8%	123,052	4.87%	324.8
01-Jan-2036 - 31-Dec-2037	9,966,980	2.0%	81	1.7%	123,049	4.75%	339.7
01-Jan-2038 - 31-Dec-2039	26,513,049	5.4%	321	6.7%	82,595	5.55%	372.4
01-Jan-2040 - 31-Dec-2041	163,318,722	33.4%	1,908	39.9%	85,597	5.14%	393.4
01-Jan-2042 - 31-Dec-2043	150,668,944	30.8%	1,348	28.2%	111,772	4.69%	415.4
01-Jan-2044 - 31-Dec-2045	45,646,242	9.3%	354	7.4%	128,944	4.29%	436.4
01-Jan-2046 - 31-Dec-2047	6,782,696	1.4%	49	1.0%	138,422	3.90%	460.2
01-Jan-2048 - 31-Dec-2137	1,187,224	0.2%	8	0.2%	148,403	4.10%	548.5
Total	489,540,370	100.0%	4,787	100.0%	102,265	4.86%	377.7

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
0% - 60%	1,129,936	0.2%	12	0.3%	94,161	4.26%	348.9
60% - 70%	851,666	0.2%	6	0.2%	141,944	4.32%	355.5
70% - 80%	3,256,071	0.7%	32	0.9%	101,752	4.23%	355.8
80% - 90%	8,491,195	1.7%	56	1.6%	151,628	4.30%	371.4
90% - 100%	34,043,673	7.0%	223	6.2%	152,662	4.37%	396.0
100% - 110%	116,360,463	23.8%	737	20.6%	157,884	4.65%	391.2
110% - 120%	325,407,365	66.5%	2,520	70.3%	129,130	5.01%	371.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	489,540,370	100.0%	3,586	100.0%	136,514	4.86%	377.7

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Württemberg	85,145,684	17.4%	527	14.7%	161,567	4.77%	387.8
Bayern	67,433,393	13.8%	449	12.5%	150,186	4.77%	378.1
Berlin	29,264,087	6.0%	275	7.7%	106,415	5.13%	373.0
Brandenburg	13,934,430	2.8%	102	2.8%	136,612	4.88%	371.0
Bremen	2,996,078	0.6%	26	0.7%	115,234	4.76%	392.2
Hamburg	1,940,089	0.4%	14	0.4%	138,578	4.76%	409.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	29,643,152	6.1%	185	5.2%	160,233	4.73%	375.4
Mecklenburg-Vorpommern	3,094,871	0.6%	28	0.8%	110,531	4.71%	345.0
Niedersachsen	30,838,595	6.3%	243	6.8%	126,908	4.78%	363.1
Nordrhein-Westfalen	93,784,110	19.2%	638	17.8%	146,997	4.84%	378.7
Rheinland-Pfalz	23,120,107	4.7%	156	4.4%	148,206	4.75%	376.9
Saarland	10,380,948	2.1%	79	2.2%	131,404	4.73%	378.6
Sachsen	63,275,765	12.9%	597	16.6%	105,990	5.13%	372.3
Sachsen-Anhalt	16,992,601	3.5%	140	3.9%	121,376	5.10%	372.3
Schleswig-Holstein	11,013,639	2.2%	72	2.0%	152,967	4.65%	397.2
Thüringen	6,682,822	1.4%	55	1.5%	121,506	4.82%	376.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	489,540,370	100.0%	3,586	100.0%	136,514	4.86%	377.7

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	203,273,691	41.5%	1,241	34.6%	163,798	98.5%	1.5%
Hochhaus/appartement	230,292,343	47.0%	2,066	57.6%	111,468	31.6%	68.4%
Mehrfamilienhaus	36,827,943	7.5%	175	4.9%	210,445	76.6%	23.4%
Zweifamilienhaus	18,505,507	3.8%	101	2.8%	183,223	96.0%	4.0%
Laden/wohnhaus	640,887	0.1%	3	0.1%	213,629	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	489,540,370	100.0%	3,586	100.0%	136,514	58.8%	41.2%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	97,095,816	19.8%	1,224	34.1%	79,327	5.04%	365.8
100,000 - 150,000	144,015,575	29.4%	1,162	32.4%	123,938	4.92%	378.8
150,000 - 200,000	115,653,350	23.6%	669	18.7%	172,875	4.80%	378.7
200,000 - 250,000	76,030,146	15.5%	341	9.5%	222,962	4.72%	388.0
250,000 - 300,000	35,362,472	7.2%	131	3.7%	269,943	4.74%	384.8
300,000 - 350,000	11,275,944	2.3%	35	1.0%	322,170	4.69%	365.1
350,000 - 400,000	3,756,225	0.8%	10	0.3%	375,622	4.29%	419.8
400,000 - 450,000	3,425,350	0.7%	8	0.2%	428,169	4.84%	396.1
450,000 - 500,000	2,345,490	0.5%	5	0.1%	469,098	5.01%	344.3
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%	89.0
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	489,540,370	100.0%	3,586	100.0%	136,514	4.86%	377.7

Summary - East Germany

Characteristics

Amounts to be disbursed	12,289.10			
Number of loans	1,197			
Number of loan parts	1,541			
	Weighted average	Minimum	Maximum	
Loan size	111,315	15,779	489,954	
Loan part size	86,466	8,194	489,954	
Coupon	5.07%	3.13%	6.17%	
Remaining maturity (months)	371.9	28	514	
Remaining interest period (months)	88.4	27	107	
Original interest period (months)	120.0	61	123	
Seasoning (months)	31.4	13.2	46.5	
Loan to Lending Value	113.4%	8.0%	120.0%	
	Value	As % of number of loans	As % Outstanding principle amount	
Investment properties	97,607,315.02	77.9%	73.25%	
Owner occupied	35,637,260.05	22.1%	26.75%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
Annuity	89,461,205	67.1%	1,039	21.7%	86,103	5.05%	391.2
Interest Only With Life Insurance Redemption	13,057,283	9.8%	131	2.7%	99,674	5.10%	273.9
Interest Only With Building Savings Account Redemp	6,674,473	5.0%	63	1.3%	105,944	4.98%	240.2
Interest Only	24,051,614	18.1%	308	6.4%	78,090	5.15%	389.9
Total	133,244,575	100.0%	1,541	32.2%	86,466	5.07%	371.9

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
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	-	0.0%	-	0.0%	-	0.00%	-
61 - 72	650,911	0.5%	6	0.4%	108,485	3.60%	384.5
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	995,525	0.7%	12	0.8%	82,960	4.84%	379.0
109 - 125	131,598,139	98.8%	1,523	98.8%	86,407	5.08%	371.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	133,244,575	100.0%	1,541	100.0%	86,466	5.07%	371.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
0% - 4.50%	13,279,003	10.0%	123	8.0%	107,959	4.21%	394.6
4.50% - 4.75%	10,841,988	8.1%	94	6.1%	115,340	4.63%	374.0
4.75% - 5.00%	19,854,913	14.9%	245	15.9%	81,040	4.91%	375.3
5.00% - 5.25%	49,357,581	37.0%	574	37.2%	85,989	5.13%	369.6
5.25% - 5.50%	26,463,594	19.9%	316	20.5%	83,746	5.36%	368.0
5.50% - 5.75%	8,071,448	6.1%	114	7.4%	70,802	5.61%	359.1
5.75% - 6.00%	3,551,772	2.7%	48	3.1%	73,995	5.84%	357.2
6.00% - 6.25%	1,824,276	1.4%	27	1.8%	67,566	6.06%	359.6
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	133,244,575	100.0%	1,541	100.0%	86,466	5.07%	371.9

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
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	650,911	0.5%	6	0.4%	108,485	3.60%	384.5
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	79,066	0.1%	1	0.1%	79,066	4.37%	277.0
01-Jul-2013 - 31-Dec-2013	687,014	0.5%	10	0.6%	68,701	4.82%	383.1
01-Jan-2014 - 31-Dec-2014	3,896,786	2.9%	38	2.5%	102,547	5.37%	342.1
01-Jan-2015 - 31-Dec-2015	104,296,604	78.3%	1,184	76.8%	88,088	4.99%	374.0
01-Jan-2016 - 31-Dec-2016	23,425,699	17.6%	299	19.4%	78,347	5.44%	366.8
01-Jan-2017 - 31-Dec-2017	208,496	0.2%	3	0.2%	69,499	5.65%	370.7
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	133,244,575	100.0%	1,541	100.0%	86,466	5.07%	371.9

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	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%	32.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	66.0
01-Jan-2014 - 31-Dec-2015	574,600	0.4%	5	0.3%	114,920	4.65%	89.2
01-Jan-2016 - 31-Dec-2017	257,943	0.2%	3	0.2%	85,981	5.06%	104.1
01-Jan-2018 - 31-Dec-2019	260,437	0.2%	4	0.3%	65,109	5.27%	125.4
01-Jan-2020 - 31-Dec-2021	485,421	0.4%	5	0.3%	97,084	4.75%	148.2
01-Jan-2022 - 31-Dec-2023	912,304	0.7%	9	0.6%	101,367	4.94%	182.6
01-Jan-2024 - 31-Dec-2025	1,642,117	1.2%	18	1.2%	91,229	4.97%	204.4
01-Jan-2026 - 31-Dec-2027	1,418,774	1.1%	16	1.0%	88,673	4.93%	220.4
01-Jan-2028 - 31-Dec-2029	4,304,766	3.2%	39	2.5%	110,379	5.20%	250.9
01-Jan-2030 - 31-Dec-2031	6,295,193	4.7%	62	4.0%	101,535	5.06%	269.3
01-Jan-2032 - 31-Dec-2033	1,646,112	1.2%	15	1.0%	109,741	4.62%	296.3
01-Jan-2034 - 31-Dec-2035	4,996,537	3.7%	46	3.0%	108,620	5.01%	322.8
01-Jan-2036 - 31-Dec-2037	1,414,712	1.1%	15	1.0%	94,314	5.12%	338.6
01-Jan-2038 - 31-Dec-2039	13,870,109	10.4%	184	11.9%	75,381	5.61%	373.1
01-Jan-2040 - 31-Dec-2041	72,746,690	54.6%	895	58.1%	81,281	5.17%	392.1
01-Jan-2042 - 31-Dec-2043	13,961,044	10.5%	148	9.6%	94,331	4.67%	415.1
01-Jan-2044 - 31-Dec-2045	6,158,171	4.6%	57	3.7%	108,038	4.27%	437.2
01-Jan-2046 - 31-Dec-2047	1,683,617	1.3%	15	1.0%	112,241	3.95%	459.0
01-Jan-2048 - 31-Dec-2137	448,930	0.3%	2	0.1%	224,465	3.41%	513.8
Total	133,244,575	100.0%	1,541	100.0%	86,466	5.07%	371.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	478,068	0.4%	4	0.3%	119,517	3.94%	456.9
60% - 70%	455,726	0.3%	3	0.3%	151,909	4.41%	329.5
70% - 80%	717,360	0.5%	9	0.8%	79,707	4.35%	386.5
80% - 90%	1,958,769	1.5%	14	1.2%	139,912	4.33%	386.1
90% - 100%	6,229,755	4.7%	52	4.3%	119,803	4.51%	382.0
100% - 110%	12,825,510	9.6%	100	8.4%	128,255	4.75%	367.3
110% - 120%	110,579,387	83.0%	1,015	84.8%	108,945	5.16%	371.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	133,244,575	100.0%	1,197	100.0%	111,315	5.07%	371.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	29,264,087	22.0%	275	7.7%	106,415	5.13%	373.0
Brandenburg	13,934,430	10.5%	102	2.8%	136,612	4.88%	371.0
Mecklenburg-Vorpommern	3,094,871	2.3%	28	0.8%	110,531	4.71%	345.0
Sachsen	63,275,765	47.5%	597	16.6%	105,990	5.13%	372.3
Sachsen-Anhalt	16,992,601	12.8%	140	3.9%	121,376	5.10%	372.3
Thüringen	6,682,822	5.0%	55	1.5%	121,506	4.82%	376.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	133,244,575	100.0%	1,197	33.4%	111,315	5.07%	371.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	26,257,459	19.7%	188	5.2%	139,667	97.34%	2.66%
Hochhaus/appartement	100,494,760	75.4%	970	27.0%	103,603	5.77%	94.23%
Mehrfamilienhaus	4,489,942	3.4%	24	0.7%	187,081	50.00%	50.00%
Zweifamilienhaus	1,820,414	1.4%	14	0.4%	130,030	85.71%	14.29%
Laden/wohnhaus	182,000	0.1%	1	0.0%	182,000	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	133,244,575	100.0%	1,197	33.4%	111,315	22.06%	77.94%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	48,567,491	36.4%	617	17.2%	78,716	5.15%	368.0
100,000 - 150,000	46,886,051	35.2%	390	10.9%	120,221	5.10%	375.8
150,000 - 200,000	20,132,664	15.1%	117	3.3%	172,074	4.99%	365.9
200,000 - 250,000	11,816,976	8.9%	53	1.5%	222,962	4.86%	384.7
250,000 - 300,000	4,037,582	3.0%	15	0.4%	269,172	5.03%	349.2
300,000 - 350,000	924,927	0.7%	3	0.1%	308,309	4.87%	363.3
350,000 - 400,000	388,930	0.3%	1	0.0%	388,930	3.13%	513.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	489,954	0.4%	1	0.0%	489,954	5.11%	401.0
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	133,244,575	100.0%	1,197	33.4%	111,315	5.07%	371.9