

**E-MAC DE 2006-I Investor Report May 2009**

**Cashflow analysis for the period**

Total interest received	5,305,209	
Interest received on transaction accounts	54,179	
Liquidity available	14,479,113	
Reserve account available	9,500,000	
Receivables under hedging arrangements	185,000	
Total funds available		29,523,502
Company management expenses	16,160	
MPT fee	146,396	
Administration fee	9,150	
Third party fees	8,616	
Liquidity Facility fee	4,300	
Payments under hedging arrangements	2,043,500	
Interest on the Notes	2,486,901	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	829,364	
Total funds distributed		5,544,389
Available after distribution of funds		23,979,113
Undrawn Liquidity Facility	14,479,113	
Reserve account funding	9,500,000	
Available liquidity		23,979,113
Net cashflow		-

**Collateral**

Starting current balance per 1 February 2009	482,625,466.99	
To be disbursed per 1 February 2009	11,639.38	
Starting principal balance 1 February 2009	482,637,106.37	
Principal (p)repayments	(1,990,472.14)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		480,646,634
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		480,646,634

**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	-	-	-	-
Total	-	-	-	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	0.80%	0.80%	0.50%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	408,509,450	85.0%	3,077	86.2%
1 - 30	55,723	12,519,823	2.6%	88	2.5%
31 - 60	60,045	5,986,406	1.2%	41	1.1%
61 - 90	94,402	6,268,853	1.3%	43	1.2%
91 - 120	65,582	3,490,923	0.7%	28	0.8%
121-150	116,228	4,640,595	1.0%	35	1.0%
> 151	2,677,123	39,230,584	8.2%	256	7.2%
Total	3,069,103	480,646,634	100%	3,568	100%

	Last period	This period	Recovered	Total
Aggregate principal losses	231,392	-	(4,369)	755,254

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	3,568		
Number of loans parts	4,758		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	134,710	6,479	580,000
Loan part size	101,019	6,479	580,000
Coupon	4.86%	3.13%	6.50%
Remaining maturity (months)	366.0	16	1,160
Remaining interest period (months)	77.2	12	159
Original interest period (months)	119.6	60	180
Seasoning (months)	42.6	21.5	60.6
Loan to Lending Value	110.3%	3.9%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principle amount</b>
Investment properties	161,289,944.01	41.3%	33.56%
Owner occupied	319,356,690.22	58.7%	66.44%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	304,527,847	63.4%	3,111	65.4%	97,887	4.84%	387.6
Interest Only With Life Insurance Redemption	44,382,966	9.2%	373	7.8%	118,989	4.88%	282.0
Interest Only With Building Savings Account Redem	32,928,045	6.9%	250	5.3%	131,712	4.73%	211.7
Interest Only	98,807,777	20.6%	1,024	21.5%	96,492	4.95%	388.6
<b>Total</b>	<b>480,646,634</b>	<b>100.0%</b>	<b>4,758</b>	<b>100.0%</b>	<b>101,019</b>	<b>4.86%</b>	<b>366.0</b>

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	2,846,538	0.6%	30	0.6%	94,885	4.27%	348.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,310,570	0.5%	22	0.5%	105,026	4.81%	365.4
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	475,123,293	98.9%	4,704	98.9%	101,004	4.86%	366.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	366,233	0.1%	2	0.0%	183,117	5.78%	369.7
<b>Total</b>	<b>480,646,634</b>	<b>100.0%</b>	<b>4,758</b>	<b>100.0%</b>	<b>101,019</b>	<b>4.86%</b>	<b>366.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	99,047,145	20.6%	780	16.4%	126,984	4.28%	381.8
4.50% - 4.75%	97,896,257	20.4%	847	17.8%	115,580	4.64%	370.0
4.75% - 5.00%	102,694,129	21.4%	1,021	21.5%	100,582	4.88%	366.6
5.00% - 5.25%	102,134,853	21.2%	1,157	24.3%	88,276	5.12%	357.4
5.25% - 5.50%	50,567,626	10.5%	592	12.4%	85,418	5.37%	356.6
5.50% - 5.75%	18,348,692	3.8%	227	4.8%	80,831	5.61%	342.4
5.75% - 6.00%	6,517,640	1.4%	91	1.9%	71,622	5.85%	343.7
6.00% - 6.25%	3,277,053	0.7%	42	0.9%	78,025	6.06%	347.0
6.25% - 6.50%	163,240	0.0%	1	0.0%	163,240	6.50%	352.0
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%	-
<b>Total</b>	<b>480,646,634</b>	<b>100.0%</b>	<b>4,758</b>	<b>100.0%</b>	<b>101,019</b>	<b>4.86%</b>	<b>366.0</b>

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	618,130	0.1%	5	0.1%	123,626	4.54%	347.8
01-Jul-2010 - 31-Dec-2010	2,013,229	0.4%	21	0.4%	95,868	4.13%	349.7
01-Jan-2011 - 30-Jun-2011	215,180	0.0%	4	0.1%	53,795	4.82%	332.6
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	753,728	0.2%	4	0.1%	188,432	4.82%	360.9
01-Jul-2013 - 31-Dec-2013	1,026,765	0.2%	15	0.3%	68,451	4.66%	369.5
01-Jan-2014 - 31-Dec-2014	7,360,347	1.5%	66	1.4%	111,520	5.30%	336.6
01-Jan-2015 - 31-Dec-2015	364,540,130	75.8%	3,512	73.8%	103,798	4.77%	367.6
01-Jan-2016 - 31-Dec-2016	102,382,030	21.3%	1,120	23.5%	91,413	5.15%	363.0
01-Jan-2017 - 31-Dec-2017	1,370,864	0.3%	9	0.2%	152,318	5.14%	368.9
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	366,233	0.1%	2	0.0%	183,117	5.78%	369.7
<b>Total</b>	<b>480,646,634</b>	<b>100.0%</b>	<b>4,758</b>	<b>100.0%</b>	<b>101,019</b>	<b>4.86%</b>	<b>366.0</b>

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%	20.1
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	54.0
01-Jan-2014 - 31-Dec-2015	4,286,039	0.9%	33	0.7%	129,880	4.64%	77.1
01-Jan-2016 - 31-Dec-2017	3,083,646	0.6%	22	0.5%	140,166	4.65%	88.0
01-Jan-2018 - 31-Dec-2019	1,444,515	0.3%	17	0.4%	84,971	4.82%	117.3
01-Jan-2020 - 31-Dec-2021	2,770,464	0.6%	27	0.6%	102,610	4.69%	138.2
01-Jan-2022 - 31-Dec-2023	3,703,702	0.8%	31	0.7%	119,474	4.92%	165.7
01-Jan-2024 - 31-Dec-2025	6,651,595	1.4%	58	1.2%	114,683	4.82%	189.4
01-Jan-2026 - 31-Dec-2027	5,395,448	1.1%	48	1.0%	112,405	4.79%	209.1
01-Jan-2028 - 31-Dec-2029	7,622,292	1.6%	65	1.4%	117,266	5.13%	238.3
01-Jan-2030 - 31-Dec-2031	21,506,595	4.5%	182	3.8%	118,168	4.88%	260.8
01-Jan-2032 - 31-Dec-2033	9,933,633	2.1%	87	1.8%	114,180	4.43%	282.3
01-Jan-2034 - 31-Dec-2035	15,876,484	3.3%	131	2.8%	121,195	4.86%	312.7
01-Jan-2036 - 31-Dec-2037	9,861,118	2.1%	81	1.7%	121,742	4.75%	327.6
01-Jan-2038 - 31-Dec-2039	26,399,033	5.5%	322	6.8%	81,985	5.54%	360.3
01-Jan-2040 - 31-Dec-2041	161,598,841	33.6%	1,904	40.0%	84,873	5.14%	381.4
01-Jan-2042 - 31-Dec-2043	147,085,667	30.6%	1,334	28.0%	110,259	4.68%	403.4
01-Jan-2044 - 31-Dec-2045	45,351,120	9.4%	355	7.5%	127,750	4.29%	424.3
01-Jan-2046 - 31-Dec-2047	6,686,750	1.4%	49	1.0%	136,464	3.90%	448.2
01-Jan-2048 - 31-Dec-2137	1,172,592	0.2%	8	0.2%	146,574	4.10%	534.2
<b>Total</b>	<b>480,646,634</b>	<b>100.0%</b>	<b>4,758</b>	<b>100.0%</b>	<b>101,019</b>	<b>4.86%</b>	<b>366.0</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,407,334	0.3%	22	0.6%	63,970	4.32%	338.7
60% - 70%	1,520,985	0.3%	14	0.4%	108,642	4.46%	328.9
70% - 80%	3,336,763	0.7%	32	0.9%	104,274	4.28%	355.7
80% - 90%	11,325,431	2.4%	77	2.2%	147,084	4.33%	361.5
90% - 100%	36,358,879	7.6%	240	6.7%	151,495	4.42%	381.2
100% - 110%	126,123,362	26.2%	832	23.3%	151,591	4.69%	370.9
110% - 120%	300,573,879	62.5%	2,351	65.9%	127,849	5.01%	362.8
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>480,646,634</b>	<b>100.0%</b>	<b>3,568</b>	<b>100.0%</b>	<b>134,710</b>	<b>4.86%</b>	<b>366.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	83,262,944	17.3%	522	14.6%	159,508	4.77%	375.9
Bayern	66,002,906	13.7%	447	12.5%	147,658	4.77%	366.8
Berlin	29,000,483	6.0%	275	7.7%	105,456	5.13%	361.0
Brandenburg	13,778,521	2.9%	102	2.9%	135,084	4.88%	359.1
Bremen	2,965,937	0.6%	26	0.7%	114,074	4.77%	380.3
Hamburg	1,750,844	0.4%	13	0.4%	134,680	4.75%	397.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	28,828,372	6.0%	182	5.1%	158,398	4.72%	362.9
Mecklenburg-Vorpommern	3,068,995	0.6%	28	0.8%	109,607	4.71%	332.6
Niedersachsen	30,157,298	6.3%	240	6.7%	125,655	4.78%	351.9
Nordrhein-Westfalen	92,185,804	19.2%	636	17.8%	144,946	4.84%	367.7
Rheinland-Pfalz	22,833,651	4.8%	156	4.4%	146,370	4.75%	365.2
Saarland	10,294,833	2.1%	79	2.2%	130,314	4.73%	366.6
Sachsen	62,500,869	13.0%	596	16.7%	104,867	5.13%	360.4
Sachsen-Anhalt	16,842,970	3.5%	140	3.9%	120,307	5.10%	360.5
Schleswig-Holstein	10,673,227	2.2%	72	2.0%	148,239	4.64%	385.0
Thüringen	6,498,982	1.4%	54	1.5%	120,352	4.83%	367.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>480,646,634</b>	<b>100.0%</b>	<b>3,568</b>	<b>100.0%</b>	<b>134,710</b>	<b>4.86%</b>	<b>366.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	199,026,049	41.4%	1,233	34.6%	161,416	98.5%	1.5%
Hochhaus/appartement	226,680,752	47.2%	2,058	57.7%	110,146	31.4%	68.6%
Mehrfamilienhaus	36,168,236	7.5%	173	4.8%	209,065	76.3%	23.7%
Zweifamilienhaus	18,135,971	3.8%	101	2.8%	179,564	96.0%	4.0%
Laden/wohnhaus	635,626	0.1%	3	0.1%	211,875	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>480,646,634</b>	<b>100.0%</b>	<b>3,568</b>	<b>100.0%</b>	<b>134,710</b>	<b>58.7%</b>	<b>41.3%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	97,993,630	20.4%	1,250	35.0%	78,395	5.04%	354.5
100,000 - 150,000	143,120,960	29.8%	1,157	32.4%	123,700	4.91%	366.6
150,000 - 200,000	113,443,412	23.6%	656	18.4%	172,932	4.79%	368.5
200,000 - 250,000	72,928,439	15.2%	327	9.2%	223,023	4.73%	374.6
250,000 - 300,000	32,916,286	6.8%	122	3.4%	269,806	4.74%	375.1
300,000 - 350,000	10,245,783	2.1%	32	0.9%	320,181	4.72%	353.9
350,000 - 400,000	4,102,634	0.9%	11	0.3%	372,967	4.28%	409.9
400,000 - 450,000	3,447,582	0.7%	8	0.2%	430,948	4.99%	377.3
450,000 - 500,000	1,867,909	0.4%	4	0.1%	466,977	4.91%	323.7
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%	77.0
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%	-
<b>Total</b>	<b>480,646,634</b>	<b>100.0%</b>	<b>3,568</b>	<b>100.0%</b>	<b>134,710</b>	<b>4.86%</b>	<b>366.0</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	1,195		
Number of loan parts	1,540		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	110,202	15,603	484,310
Loan part size	85,514	8,099	484,310
Coupon	5.07%	3.13%	6.17%
Remaining maturity (months)	360.1	16	502
Remaining interest period (months)	76.4	15	95
Original interest period (months)	119.5	60	120
Seasoning (months)	43.4	25.2	58.5
Loan to Lending Value	112.3%	7.9%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principle amount</b>
Investment properties	96,514,589.57	78.0%	73.29%
Owner occupied	35,176,229.03	22.0%	26.71%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	87,943,224	66.8%	1,037	21.8%	84,805	5.06%	379.3
Interest Only With Life Insurance Redemption	12,864,658	9.8%	131	2.8%	98,203	5.10%	263.1
Interest Only With Building Savings Account Redem	6,670,200	5.1%	63	1.3%	105,876	4.98%	228.2
Interest Only	24,212,736	18.4%	309	6.5%	78,358	5.15%	378.2
<b>Total</b>	<b>131,690,819</b>	<b>100.0%</b>	<b>1,540</b>	<b>32.4%</b>	<b>85,514</b>	<b>5.07%</b>	<b>360.1</b>

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	641,979	0.5%	6	0.4%	106,997	3.59%	372.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	987,893	0.8%	12	0.8%	82,324	4.84%	367.1
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	130,060,946	98.8%	1,522	98.8%	85,454	5.08%	360.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>131,690,819</b>	<b>100.0%</b>	<b>1,540</b>	<b>100.0%</b>	<b>85,514</b>	<b>5.07%</b>	<b>360.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,991,953	9.9%	122	7.9%	106,491	4.21%	384.1
4.50% - 4.75%	10,742,128	8.2%	94	6.1%	114,278	4.63%	361.9
4.75% - 5.00%	19,567,860	14.9%	244	15.8%	80,196	4.91%	363.3
5.00% - 5.25%	48,821,695	37.1%	575	37.3%	84,907	5.13%	357.9
5.25% - 5.50%	26,228,240	19.9%	316	20.5%	83,001	5.36%	356.0
5.50% - 5.75%	8,003,615	6.1%	114	7.4%	70,207	5.61%	347.2
5.75% - 6.00%	3,521,673	2.7%	48	3.1%	73,368	5.84%	345.3
6.00% - 6.25%	1,813,655	1.4%	27	1.8%	67,172	6.06%	347.6
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%	-
<b>Total</b>	<b>131,690,819</b>	<b>100.0%</b>	<b>1,540</b>	<b>100.0%</b>	<b>85,514</b>	<b>5.07%</b>	<b>360.1</b>

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	641,979	0.5%	6	0.4%	106,997	3.59%	372.9
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	77,066	0.1%	1	0.1%	77,066	4.37%	265.0
01-Jul-2013 - 31-Dec-2013	682,692	0.5%	10	0.6%	68,269	4.82%	371.0
01-Jan-2014 - 31-Dec-2014	3,864,882	2.9%	38	2.5%	101,707	5.37%	329.2
01-Jan-2015 - 31-Dec-2015	102,977,759	78.2%	1,182	76.8%	87,122	4.99%	362.3
01-Jan-2016 - 31-Dec-2016	23,225,542	17.6%	299	19.4%	77,677	5.44%	354.9
01-Jan-2017 - 31-Dec-2017	220,898	0.2%	4	0.3%	55,224	5.63%	361.4
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	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>131,690,819</b>	<b>100.0%</b>	<b>1,540</b>	<b>100.0%</b>	<b>85,514</b>	<b>5.07%</b>	<b>360.1</b>

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%	20.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	54.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	77.6
01-Jan-2016 - 31-Dec-2017	253,544	0.2%	3	0.2%	84,515	5.07%	91.9
01-Jan-2018 - 31-Dec-2019	257,089	0.2%	4	0.3%	64,272	5.28%	113.5
01-Jan-2020 - 31-Dec-2021	484,049	0.4%	5	0.3%	96,810	4.75%	136.2
01-Jan-2022 - 31-Dec-2023	902,543	0.7%	9	0.6%	100,283	4.94%	170.6
01-Jan-2024 - 31-Dec-2025	1,696,213	1.3%	19	1.2%	89,274	4.98%	192.4
01-Jan-2026 - 31-Dec-2027	1,392,313	1.1%	16	1.0%	87,020	5.01%	208.0
01-Jan-2028 - 31-Dec-2029	4,135,584	3.1%	38	2.5%	108,831	5.20%	238.8
01-Jan-2030 - 31-Dec-2031	6,173,740	4.7%	62	4.0%	99,576	5.06%	257.3
01-Jan-2032 - 31-Dec-2033	1,520,078	1.2%	14	0.9%	108,577	4.60%	284.1
01-Jan-2034 - 31-Dec-2035	5,072,267	3.9%	47	3.1%	107,921	5.01%	310.7
01-Jan-2036 - 31-Dec-2037	1,401,761	1.1%	15	1.0%	93,451	5.12%	326.5
01-Jan-2038 - 31-Dec-2039	13,772,105	10.5%	184	11.9%	74,848	5.61%	361.1
01-Jan-2040 - 31-Dec-2041	71,951,011	54.6%	894	58.1%	80,482	5.17%	380.1
01-Jan-2042 - 31-Dec-2043	13,834,866	10.5%	149	9.7%	92,851	4.67%	403.1
01-Jan-2044 - 31-Dec-2045	6,083,876	4.6%	57	3.7%	106,735	4.27%	425.2
01-Jan-2046 - 31-Dec-2047	1,659,083	1.3%	15	1.0%	110,606	3.95%	447.0
01-Jan-2048 - 31-Dec-2137	444,596	0.3%	2	0.1%	222,298	3.41%	501.8
<b>Total</b>	<b>131.690,819</b>	<b>100.0%</b>	<b>1,540</b>	<b>100.0%</b>	<b>85,514</b>	<b>5.07%</b>	<b>360.1</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	518,112	0.4%	5	0.4%	103,622	3.96%	424.3
60% - 70%	537,999	0.4%	4	0.3%	134,500	4.35%	339.0
70% - 80%	530,089	0.4%	7	0.6%	75,727	4.31%	355.2
80% - 90%	3,004,347	2.3%	21	1.8%	143,064	4.48%	378.3
90% - 100%	6,276,848	4.8%	56	4.7%	112,087	4.55%	370.4
100% - 110%	17,200,030	13.1%	142	11.9%	121,127	4.86%	334.7
110% - 120%	103,623,394	78.7%	960	80.3%	107,941	5.17%	363.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>131.690,819</b>	<b>100.0%</b>	<b>1,195</b>	<b>100.0%</b>	<b>110,202</b>	<b>5.07%</b>	<b>360.1</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	29,000,483	22.0%	275	7.7%	105,456	5.13%	361.0
Brandenburg	13,778,521	10.5%	102	2.9%	135,084	4.88%	359.1
Mecklenburg-Vorpommern	3,068,995	2.3%	28	0.8%	109,607	4.71%	332.6
Sachsen	62,500,869	47.5%	596	16.7%	104,867	5.13%	360.4
Sachsen-Anhalt	16,842,970	12.8%	140	3.9%	120,307	5.10%	360.5
Thüringen	6,498,982	4.9%	54	1.5%	120,352	4.83%	367.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>131.690,819</b>	<b>100.0%</b>	<b>1,195</b>	<b>33.5%</b>	<b>110,202</b>	<b>5.07%</b>	<b>360.1</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	25,892,169	19.7%	187	5.2%	138,461	97.33%	2.67%
Hochhaus/appartement	99,370,921	75.5%	969	27.2%	102,550	5.78%	94.22%
Mehrfamilienhaus	4,455,524	3.4%	24	0.7%	185,647	50.00%	50.00%
Zweifamilienhaus	1,790,204	1.4%	14	0.4%	127,872	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%
<b>Total</b>	<b>131.690,819</b>	<b>100.0%</b>	<b>1,195</b>	<b>33.5%</b>	<b>110,202</b>	<b>22.01%</b>	<b>77.99%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,131,463	37.3%	628	17.6%	78,235	5.15%	356.0
100,000 - 150,000	46,887,310	35.6%	389	10.9%	120,533	5.09%	364.2
150,000 - 200,000	18,742,198	14.2%	108	3.0%	173,539	4.99%	355.5
200,000 - 250,000	11,632,475	8.8%	52	1.5%	223,701	4.87%	370.3
250,000 - 300,000	3,811,642	2.9%	14	0.4%	272,260	4.97%	343.2
300,000 - 350,000	616,825	0.5%	2	0.1%	308,412	5.13%	317.2
350,000 - 400,000	384,596	0.3%	1	0.0%	384,596	3.13%	501.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	484,310	0.4%	1	0.0%	484,310	5.11%	389.0
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%	-
<b>Total</b>	<b>131.690,819</b>	<b>100.0%</b>	<b>1,195</b>	<b>33.5%</b>	<b>110,202</b>	<b>5.07%</b>	<b>360.1</b>