

**E-MAC DE 2006-I Investor Report May 2010**

**Cashflow analysis for the period**

Total interest received	5,123,072	
Interest received on transaction accounts	10,060	
Net Post Foreclosure Proceeds	-	
Liquidity available	14,052,999	
Reserve account available	7,626,449	
Receivables under hedging arrangements	380,000	
Total funds available		27,192,580
Company management expenses	-	
MPT fee	140,526	
Administration fee	8,783	
Third party fees	795	
Liquidity Facility fee	4,181	
Payments under hedging arrangements	3,358,170	
Interest on the Notes	991,457	
Shortfall Class E PDL Repayment	1,995,447	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,499,359
Available after distribution of funds		20,693,221
Undrawn Liquidity Facility	14,052,999	
Reserve account funding	6,640,222	
Available liquidity		20,693,221
Net cashflow		-

**Collateral**

Starting current balance per 1 February 2010	468,421,648.88	
To be disbursed per 1 February 2010	11,639.38	
Starting principal balance 1 February 2010	468,433,288.26	
Principal (p)repayments	(2,790,413.36)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,995,447.03)	
Ending principal balance		463,647,428
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		463,647,428

**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	-	1,995,447	1,995,447	-
Total	-	1,995,447	1,995,447	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	3.21%	3.16%	1.14%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	387,812,090	83.6%	2,956	84.8%
1 - 30	63,959	13,873,731	3.0%	97	2.8%
31 - 60	47,989	4,904,623	1.1%	35	1.0%
61 - 90	78,105	5,077,814	1.1%	37	1.1%
91 - 120	92,115	4,616,729	1.0%	32	0.9%
121-150	60,171	2,371,923	0.5%	18	0.5%
> 151	3,585,086	44,990,518	9.7%	312	8.9%
Total	3,927,426	463,647,428	100%	3,487	100%

	Last period	This period	Recovered	Total
Aggregate principal losses	1,835,170	1,995,447	-	6,134,229

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	3,487		
Number of loans parts	4,655		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	132,965	10,986	580,000
Loan part size	99,602	6,704	580,000
Coupon	4.86%	3.13%	6.50%
Remaining maturity (months)	354.6	4	1,148
Remaining interest period (months)	65.2	1	147
Original interest period (months)	119.6	60	180
Seasoning (months)	54.9	33.6	72.8
Loan to Lending Value	109.4%	0.2%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	156,342,485.83	41.6%	33.72%
Owner occupied	307,304,942.04	58.4%	66.28%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	293,263,217	63.3%	3,051	65.5%	96,120	4.84%	376.0
Interest Only With Life Insurance Redemption	41,588,202	9.0%	359	7.7%	115,845	4.88%	270.9
Interest Only With Building Savings Account Redem	31,912,568	6.9%	243	5.2%	131,327	4.73%	200.7
Interest Only	96,883,440	20.9%	1,002	21.5%	96,690	4.95%	376.5
<b>Total</b>	<b>463,647,428</b>	<b>100.0%</b>	<b>4,655</b>	<b>100.0%</b>	<b>99,602</b>	<b>4.86%</b>	<b>354.6</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	2,785,278	0.6%	30	0.6%	92,843	4.27%	337.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,290,812	0.5%	22	0.5%	104,128	4.80%	353.5
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	458,209,524	98.8%	4,601	98.8%	99,589	4.86%	354.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	361,814	0.1%	2	0.0%	180,907	5.78%	357.7
<b>Total</b>	<b>463,647,428</b>	<b>100.0%</b>	<b>4,655</b>	<b>100.0%</b>	<b>99,602</b>	<b>4.86%</b>	<b>354.6</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	95,040,185	20.5%	757	16.3%	125,548	4.28%	370.8
4.50% - 4.75%	94,193,822	20.3%	829	17.8%	113,623	4.64%	357.4
4.75% - 5.00%	98,919,178	21.3%	997	21.4%	99,217	4.88%	355.5
5.00% - 5.25%	99,606,502	21.5%	1,143	24.6%	87,145	5.12%	346.5
5.25% - 5.50%	48,791,124	10.5%	579	12.4%	84,268	5.37%	345.3
5.50% - 5.75%	17,478,504	3.8%	220	4.7%	79,448	5.61%	331.4
5.75% - 6.00%	6,378,658	1.4%	89	1.9%	71,670	5.85%	331.6
6.00% - 6.25%	3,078,110	0.7%	40	0.9%	76,953	6.06%	334.9
6.25% - 6.50%	161,344	0.0%	1	0.0%	161,344	6.50%	340.0
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>463,647,428</b>	<b>100.0%</b>	<b>4,655</b>	<b>100.0%</b>	<b>99,602</b>	<b>4.86%</b>	<b>354.6</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	606,577	0.1%	5	0.1%	121,315	4.54%	336.3
01-Jul-2010 - 31-Dec-2010	1,969,173	0.4%	21	0.5%	93,770	4.13%	339.0
01-Jan-2011 - 30-Jun-2011	209,528	0.0%	4	0.1%	52,382	4.84%	324.5
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	744,429	0.2%	4	0.1%	186,107	4.82%	349.1
01-Jul-2013 - 31-Dec-2013	1,022,401	0.2%	15	0.3%	68,160	4.65%	357.4
01-Jan-2014 - 31-Dec-2014	7,233,090	1.6%	64	1.4%	113,017	5.29%	324.4
01-Jan-2015 - 31-Dec-2015	352,744,974	76.1%	3,447	74.0%	102,334	4.77%	356.2
01-Jan-2016 - 31-Dec-2016	97,415,746	21.0%	1,084	23.3%	89,867	5.15%	351.5
01-Jan-2017 - 31-Dec-2017	1,339,695	0.3%	9	0.2%	148,855	5.13%	358.0
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	361,814	0.1%	2	0.0%	180,907	5.78%	357.7
<b>Total</b>	<b>463,647,428</b>	<b>100.0%</b>	<b>4,655</b>	<b>100.0%</b>	<b>99,602</b>	<b>4.86%</b>	<b>354.6</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%	8.1
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	42.0
01-Jan-2014 - 31-Dec-2015	4,084,072	0.9%	32	0.7%	127,627	4.62%	65.1
01-Jan-2016 - 31-Dec-2017	2,929,930	0.6%	21	0.5%	139,520	4.66%	76.1
01-Jan-2018 - 31-Dec-2019	1,427,607	0.3%	17	0.4%	83,977	4.82%	105.3
01-Jan-2020 - 31-Dec-2021	2,659,048	0.6%	26	0.6%	102,271	4.69%	126.2
01-Jan-2022 - 31-Dec-2023	3,656,560	0.8%	31	0.7%	117,954	4.92%	153.7
01-Jan-2024 - 31-Dec-2025	6,507,481	1.4%	57	1.2%	114,166	4.81%	177.4
01-Jan-2026 - 31-Dec-2027	4,682,473	1.0%	42	0.9%	111,487	4.79%	197.4
01-Jan-2028 - 31-Dec-2029	7,325,498	1.6%	63	1.4%	116,278	5.13%	226.3
01-Jan-2030 - 31-Dec-2031	19,883,318	4.3%	175	3.8%	113,619	4.88%	248.9
01-Jan-2032 - 31-Dec-2033	8,668,964	1.9%	81	1.7%	107,024	4.41%	270.4
01-Jan-2034 - 31-Dec-2035	15,211,644	3.3%	129	2.8%	117,920	4.86%	300.8
01-Jan-2036 - 31-Dec-2037	9,615,602	2.1%	80	1.7%	120,195	4.76%	315.7
01-Jan-2038 - 31-Dec-2039	25,681,458	5.5%	314	6.7%	81,788	5.54%	348.4
01-Jan-2040 - 31-Dec-2041	157,622,010	34.0%	1,879	40.4%	83,886	5.14%	369.4
01-Jan-2042 - 31-Dec-2043	142,192,929	30.7%	1,305	28.0%	108,960	4.68%	391.4
01-Jan-2044 - 31-Dec-2045	43,694,148	9.4%	344	7.4%	127,018	4.29%	412.4
01-Jan-2046 - 31-Dec-2047	6,429,975	1.4%	47	1.0%	136,808	3.89%	436.3
01-Jan-2048 - 31-Dec-2137	1,157,610	0.2%	8	0.2%	144,701	4.10%	519.9
<b>Total</b>	<b>463,647,428</b>	<b>100.0%</b>	<b>4,655</b>	<b>100.0%</b>	<b>99,602</b>	<b>4.86%</b>	<b>354.6</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%	1,178,264	0.3%	20	0.6%	58,913	4.33%	336.0
60% - 70%	1,480,229	0.3%	15	0.4%	98,682	4.30%	299.7
70% - 80%	3,638,876	0.8%	35	1.0%	103,968	4.21%	346.3
80% - 90%	13,837,516	3.0%	94	2.7%	147,208	4.34%	359.9
90% - 100%	39,808,453	8.6%	268	7.7%	148,539	4.48%	361.5
100% - 110%	128,682,338	27.8%	890	25.5%	144,587	4.72%	355.9
110% - 120%	275,021,752	59.3%	2,165	62.1%	127,031	5.02%	353.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>463,647,428</b>	<b>100.0%</b>	<b>3,487</b>	<b>100.0%</b>	<b>132,965</b>	<b>4.86%</b>	<b>354.6</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	81,397,654	17.6%	516	14.8%	157,747	4.77%	365.0
Bayern	62,381,995	13.5%	429	12.3%	145,413	4.77%	354.5
Berlin	28,366,961	6.1%	271	7.8%	104,675	5.12%	348.9
Brandenburg	12,965,096	2.8%	97	2.8%	133,661	4.88%	345.4
Bremen	2,772,464	0.6%	24	0.7%	115,519	4.77%	369.1
Hamburg	1,819,115	0.4%	14	0.4%	129,937	4.79%	383.6
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	28,250,990	6.1%	182	5.2%	155,225	4.73%	355.3
Mecklenburg-Vorpommern	2,517,619	0.5%	25	0.7%	100,705	4.68%	338.6
Niedersachsen	30,507,256	6.6%	243	7.0%	125,544	4.77%	339.8
Nordrhein-Westfalen	88,184,763	19.0%	618	17.7%	142,694	4.85%	356.0
Rheinland-Pfalz	21,209,974	4.6%	146	4.2%	145,274	4.73%	355.3
Saarland	9,825,610	2.1%	77	2.2%	127,605	4.74%	354.5
Sachsen	60,174,754	13.0%	583	16.7%	103,216	5.13%	348.2
Sachsen-Anhalt	17,321,146	3.7%	145	4.2%	119,456	5.08%	351.7
Schleswig-Holstein	9,653,935	2.1%	65	1.9%	148,522	4.63%	366.5
Thüringen	6,298,097	1.4%	52	1.5%	121,117	4.87%	356.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>463,647,428</b>	<b>100.0%</b>	<b>3,487</b>	<b>100.0%</b>	<b>132,965</b>	<b>4.86%</b>	<b>354.6</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	192,206,511	41.5%	1,203	34.5%	159,773	98.4%	1.6%
Hochhaus/appartement	219,573,372	47.4%	2,019	57.9%	108,754	31.1%	68.9%
Mehrfamilienhaus	33,568,875	7.2%	163	4.7%	205,944	77.9%	22.1%
Zweifamilienhaus	17,677,650	3.8%	99	2.8%	178,582	96.0%	4.0%
Laden/wohnhaus	621,021	0.1%	3	0.1%	207,007	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>463,647,428</b>	<b>100.0%</b>	<b>3,487</b>	<b>100.0%</b>	<b>132,965</b>	<b>58.4%</b>	<b>41.6%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,588,702	21.3%	1,262	36.2%	78,121	5.04%	343.5
100,000 - 150,000	139,494,305	30.1%	1,127	32.3%	123,775	4.91%	355.0
150,000 - 200,000	108,729,030	23.5%	628	18.0%	173,135	4.79%	357.4
200,000 - 250,000	68,503,782	14.8%	308	8.8%	222,415	4.73%	363.8
250,000 - 300,000	29,615,635	6.4%	110	3.2%	269,233	4.74%	363.9
300,000 - 350,000	9,613,500	2.1%	30	0.9%	320,450	4.72%	343.4
350,000 - 400,000	3,704,176	0.8%	10	0.3%	370,418	4.32%	394.9
400,000 - 450,000	3,873,968	0.8%	9	0.3%	430,441	5.00%	361.1
450,000 - 500,000	944,330	0.2%	2	0.1%	472,165	4.73%	312.1
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%	65.0
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>463,647,428</b>	<b>100.0%</b>	<b>3,487</b>	<b>100.0%</b>	<b>132,965</b>	<b>4.86%</b>	<b>354.6</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,173		
Number of loan parts	1,516		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	108,818	15,417	478,370
Loan part size	84,198	8,000	478,370
Coupon	5.07%	3.13%	6.17%
Remaining maturity (months)	348.8	4	490
Remaining interest period (months)	64.4	3	83
Original interest period (months)	119.5	60	120
Seasoning (months)	55.7	37.5	70.6
Loan to Lending Value	111.2%	7.8%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	93,831,870.70	78.3%	73.51%
Owner occupied	33,811,803.89	21.7%	26.49%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	84,946,811	66.5%	1,021	21.9%	83,200	5.05%	367.4
Interest Only With Life Insurance Redemption	12,268,594	9.6%	128	2.7%	95,848	5.11%	250.5
Interest Only With Building Savings Account Redem	6,262,640	4.9%	60	1.3%	104,377	4.98%	219.9
Interest Only	24,165,629	18.9%	307	6.6%	78,715	5.14%	366.6
<b>Total</b>	<b>127,643,675</b>	<b>100.0%</b>	<b>1,516</b>	<b>32.6%</b>	<b>84,198</b>	<b>5.07%</b>	<b>348.8</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	632,702	0.5%	6	0.4%	105,450	3.59%	361.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	981,309	0.8%	12	0.8%	81,776	4.84%	355.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	126,029,664	98.7%	1,498	98.8%	84,132	5.08%	348.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>127,643,675</b>	<b>100.0%</b>	<b>1,516</b>	<b>100.0%</b>	<b>84,198</b>	<b>5.07%</b>	<b>348.8</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,734,981	10.0%	122	8.0%	104,385	4.21%	372.0
4.50% - 4.75%	10,066,126	7.9%	90	5.9%	111,846	4.63%	353.7
4.75% - 5.00%	18,784,368	14.7%	240	15.8%	78,268	4.92%	352.6
5.00% - 5.25%	47,705,700	37.4%	566	37.3%	84,286	5.13%	346.3
5.25% - 5.50%	25,467,699	20.0%	313	20.6%	81,366	5.36%	344.3
5.50% - 5.75%	7,748,995	6.1%	112	7.4%	69,187	5.60%	335.6
5.75% - 6.00%	3,395,877	2.7%	46	3.0%	73,823	5.84%	332.9
6.00% - 6.25%	1,739,929	1.4%	27	1.8%	64,442	6.07%	335.4
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%	-
<b>Total</b>	<b>127,643,675</b>	<b>100.0%</b>	<b>1,516</b>	<b>100.0%</b>	<b>84,198</b>	<b>5.07%</b>	<b>348.8</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	632,702	0.5%	6	0.4%	105,450	3.59%	361.4
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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	74,977	0.1%	1	0.1%	74,977	4.37%	253.0
01-Jul-2013 - 31-Dec-2013	679,362	0.5%	10	0.7%	67,936	4.82%	358.9
01-Jan-2014 - 31-Dec-2014	3,830,829	3.0%	38	2.5%	100,811	5.37%	317.2
01-Jan-2015 - 31-Dec-2015	99,959,200	78.3%	1,164	76.8%	85,876	4.99%	351.3
01-Jan-2016 - 31-Dec-2016	22,258,152	17.4%	293	19.3%	75,966	5.44%	342.7
01-Jan-2017 - 31-Dec-2017	208,454	0.2%	4	0.3%	52,114	5.65%	347.8
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>127,643,675</b>	<b>100.0%</b>	<b>1,516</b>	<b>100.0%</b>	<b>84,198</b>	<b>5.07%</b>	<b>348.8</b>

<b>Legal Maturity</b>	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%	8.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	42.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	65.6
01-Jan-2016 - 31-Dec-2017	248,932	0.2%	3	0.2%	82,977	5.07%	79.7
01-Jan-2018 - 31-Dec-2019	253,590	0.2%	4	0.3%	63,397	5.29%	101.6
01-Jan-2020 - 31-Dec-2021	282,609	0.2%	4	0.3%	70,652	4.86%	124.3
01-Jan-2022 - 31-Dec-2023	891,790	0.7%	9	0.6%	99,088	4.94%	158.6
01-Jan-2024 - 31-Dec-2025	1,632,920	1.3%	18	1.2%	90,718	4.97%	180.4
01-Jan-2026 - 31-Dec-2027	1,170,360	0.9%	14	0.9%	83,597	4.97%	196.6
01-Jan-2028 - 31-Dec-2029	4,028,481	3.2%	37	2.4%	108,878	5.21%	226.9
01-Jan-2030 - 31-Dec-2031	5,754,798	4.5%	61	4.0%	94,341	5.07%	245.0
01-Jan-2032 - 31-Dec-2033	1,483,999	1.2%	14	0.9%	106,000	4.61%	272.1
01-Jan-2034 - 31-Dec-2035	4,968,957	3.9%	46	3.0%	108,021	4.99%	298.9
01-Jan-2036 - 31-Dec-2037	1,388,462	1.1%	15	1.0%	92,564	5.13%	314.5
01-Jan-2038 - 31-Dec-2039	13,409,281	10.5%	181	11.9%	74,084	5.61%	349.2
01-Jan-2040 - 31-Dec-2041	70,235,439	55.0%	883	58.2%	79,542	5.17%	368.1
01-Jan-2042 - 31-Dec-2043	13,231,675	10.4%	146	9.6%	90,628	4.67%	391.2
01-Jan-2044 - 31-Dec-2045	5,726,745	4.5%	56	3.7%	102,263	4.27%	413.1
01-Jan-2046 - 31-Dec-2047	1,839,411	1.4%	16	1.1%	114,963	3.95%	434.4
01-Jan-2048 - 31-Dec-2137	440,125	0.3%	2	0.1%	220,062	3.41%	489.8
<b>Total</b>	<b>127,643,675</b>	<b>100.0%</b>	<b>1,516</b>	<b>100.0%</b>	<b>84,198</b>	<b>5.07%</b>	<b>348.8</b>

<b>Loan to Lending Value Loans</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	474,683	0.4%	6	0.5%	79,114	4.08%	405.6
60% - 70%	629,908	0.5%	6	0.5%	104,985	4.37%	321.7
70% - 80%	580,646	0.5%	8	0.7%	72,581	4.31%	350.2
80% - 90%	3,311,894	2.6%	24	2.0%	137,996	4.44%	371.2
90% - 100%	7,221,647	5.7%	62	5.3%	116,478	4.57%	356.5
100% - 110%	19,385,955	15.2%	173	14.7%	112,058	4.95%	311.6
110% - 120%	96,038,941	75.2%	894	76.2%	107,426	5.17%	354.9
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>127,643,675</b>	<b>100.0%</b>	<b>1,173</b>	<b>100.0%</b>	<b>108,818</b>	<b>5.07%</b>	<b>348.8</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	28,366,961	22.2%	271	7.8%	104,675	5.12%	348.9
Brandenburg	12,965,096	10.2%	97	2.8%	133,661	4.88%	345.4
Mecklenburg-Vorpommern	2,517,619	2.0%	25	0.7%	100,705	4.68%	338.6
Sachsen	60,174,754	47.1%	583	16.7%	103,216	5.13%	348.2
Sachsen-Anhalt	17,321,146	13.6%	145	4.2%	119,456	5.08%	351.7
Thüringen	6,298,097	4.9%	52	1.5%	121,117	4.87%	356.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>127,643,675</b>	<b>100.0%</b>	<b>1,173</b>	<b>33.6%</b>	<b>108,818</b>	<b>5.07%</b>	<b>348.8</b>

<b>Property type</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	24,992,847	19.6%	180	5.2%	138,849	97.78%	2.22%
Hochhaus/appartement	97,154,321	76.1%	958	27.5%	101,414	5.85%	94.15%
Mehrfamilienhaus	3,564,248	2.8%	20	0.6%	178,212	50.00%	50.00%
Zweifamilienhaus	1,759,358	1.4%	14	0.4%	125,668	85.71%	14.29%
Laden/wohnhaus	172,900	0.1%	1	0.0%	172,900	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>127,643,675</b>	<b>100.0%</b>	<b>1,173</b>	<b>33.6%</b>	<b>108,818</b>	<b>21.74%</b>	<b>78.26%</b>

<b>Loan size</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,728,614	39.0%	638	18.3%	77,945	5.15%	344.0
100,000 - 150,000	44,369,136	34.8%	367	10.5%	120,897	5.09%	352.2
150,000 - 200,000	18,112,983	14.2%	104	3.0%	174,163	4.98%	349.3
200,000 - 250,000	10,747,629	8.4%	48	1.4%	223,909	4.88%	355.9
250,000 - 300,000	3,213,149	2.5%	12	0.3%	267,762	4.92%	336.9
300,000 - 350,000	613,669	0.5%	2	0.1%	306,835	5.13%	304.9
350,000 - 400,000	380,125	0.3%	1	0.0%	380,125	3.13%	489.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	478,370	0.4%	1	0.0%	478,370	5.11%	377.0
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>127,643,675</b>	<b>100.0%</b>	<b>1,173</b>	<b>33.6%</b>	<b>108,818</b>	<b>5.07%</b>	<b>348.8</b>