

E-MAC DE 2006-I Investor Report May 2011

Cashflow analysis for the period

Total interest received	5,075,890	
Interest received on transaction accounts	27,822	
Net Post Foreclosure Proceeds	19,193	
Liquidity available	13,505,797	
Reserve account available	6,298,506	
Receivables under hedging arrangements	160,000	
Total funds available		25,087,207
Company management expenses	18,107	
MPT fee	135,058	
Administration fee	8,441	
Third party fees	65,866	
Liquidity Facility fee	4,015	
Payments under hedging arrangements	2,753,095	
Interest on the Notes	1,428,564	
Shortfall Class E PDL Repayment	2,375,708	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,788,854
Available after distribution of funds		18,298,354
Undrawn Liquidity Facility	13,505,797	
Reserve account funding	4,792,557	
Available liquidity		18,298,354
Net cashflow		-

Collateral

Starting current balance per 1 February 2011	450,193,223.14	
To be disbursed per 1 February 2011	-	
Starting principal balance 1 February 2011	450,193,223.14	
Principal (p)repayments	(3,142,610.85)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(2,375,707.87)	
Ending principal balance		444,674,904
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		444,674,904

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	-	2,375,708	2,375,708	-
Total	-	2,375,708	2,375,708	-

Performance

	Last period	This period	Since issue
Prepayment rate	1.99%	3.89%	1.83%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	372,103,006	83.7%	2,873	84.7%
1 - 30	57,050	14,303,263	3.2%	96	2.8%
31 - 60	55,346	5,332,622	1.2%	36	1.1%
61 - 90	45,769	3,239,288	0.7%	23	0.7%
91 - 120	45,725	2,194,100	0.5%	17	0.5%
121-150	65,095	2,584,521	0.6%	23	0.7%
> 151	4,256,275	44,918,103	10.1%	323	9.5%
Total	4,525,260	444,674,904	100%	3,391	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	321,860	2,375,708	50,577	11,612,050

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,391		
Number of loans parts	4,526		
	Weighted average	Minimum	Maximum
Loan size	131,134	6,163	580,000
Loan part size	98,249	6,163	580,000
Coupon	4.86%	3.51%	6.50%
Remaining maturity (months)	342.5	1	1,136
Remaining interest period (months)	53.5	1	135
Original interest period (months)	0.0	60	180
Seasoning (months)	0.0	45.6	84.8
Loan to Lending Value	108.3%	4.0%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	149,515,790.42	41.6%	33.62%
Owner occupied	295,159,114.00	58.4%	66.38%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	279,790,891	62.9%	2,964	65.5%	94,396	4.85%	364.4
Interest Only With Life Insurance Redemption	39,593,080	8.9%	348	7.7%	113,773	4.88%	255.0
Interest Only With Building Savings Account Redem	30,748,092	6.9%	233	5.1%	131,966	4.73%	188.0
Interest Only	94,542,842	21.3%	981	21.7%	96,374	4.95%	364.5
Total	444,674,904	100.0%	4,526	100.0%	98,249	4.86%	342.5

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	1,206,819	0.3%	16	0.4%	75,426	4.95%	329.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,263,267	0.5%	22	0.5%	102,876	4.81%	341.5
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	440,847,686	99.1%	4,486	99.1%	98,272	4.86%	342.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	357,133	0.1%	2	0.0%	178,567	5.78%	345.7
Total	444,674,904	100.0%	4,526	100.0%	98,249	4.86%	342.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	90,067,824	20.3%	722	16.0%	124,748	4.28%	359.2
4.50% - 4.75%	91,136,615	20.5%	813	18.0%	112,099	4.64%	345.5
4.75% - 5.00%	94,640,163	21.3%	965	21.3%	98,073	4.88%	344.4
5.00% - 5.25%	95,587,014	21.5%	1,115	24.6%	85,728	5.12%	335.1
5.25% - 5.50%	46,267,489	10.4%	560	12.4%	82,621	5.37%	328.7
5.50% - 5.75%	17,322,562	3.9%	220	4.9%	78,739	5.61%	319.4
5.75% - 6.00%	6,446,815	1.4%	91	2.0%	70,844	5.86%	318.7
6.00% - 6.25%	3,047,099	0.7%	39	0.9%	78,131	6.06%	322.9
6.25% - 6.50%	159,322	0.0%	1	0.0%	159,322	6.50%	328.0
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	444,674,904	100.0%	4,526	100.0%	98,249	4.86%	342.5

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	307,881	0.1%	2	0.0%	153,940	4.89%	372.2
01-Jan-2011 - 30-Jun-2011	351,983	0.1%	5	0.1%	70,397	5.31%	243.0
01-Jul-2011 - 31-Dec-2011	70,931	0.0%	1	0.0%	70,931	6.00%	335.0
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	736,849	0.2%	4	0.1%	184,212	4.82%	337.4
01-Jul-2013 - 31-Dec-2013	1,011,471	0.2%	15	0.3%	67,431	4.66%	345.1
01-Jan-2014 - 31-Dec-2014	7,168,206	1.6%	64	1.4%	112,003	5.29%	312.3
01-Jan-2015 - 31-Dec-2015	340,202,849	76.5%	3,376	74.6%	100,771	4.77%	344.2
01-Jan-2016 - 31-Dec-2016	93,286,722	21.0%	1,049	23.2%	88,929	5.16%	338.7
01-Jan-2017 - 31-Dec-2017	1,180,881	0.3%	8	0.2%	147,610	5.11%	344.8
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	357,133	0.1%	2	0.0%	178,567	5.78%	345.7
Total	444,674,904	100.0%	4,526	100.0%	98,249	4.86%	342.5

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	85,000	0.0%	1	0.0%	85,000	4.15%	(2.1)
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	30.0
01-Jan-2014 - 31-Dec-2015	3,983,062	0.9%	31	0.7%	128,486	4.61%	53.1
01-Jan-2016 - 31-Dec-2017	2,923,284	0.7%	20	0.4%	146,164	4.66%	64.0
01-Jan-2018 - 31-Dec-2019	1,302,041	0.3%	14	0.3%	93,003	4.88%	93.7
01-Jan-2020 - 31-Dec-2021	2,611,249	0.6%	26	0.6%	100,433	4.70%	114.2
01-Jan-2022 - 31-Dec-2023	3,648,395	0.8%	32	0.7%	114,012	4.93%	141.7
01-Jan-2024 - 31-Dec-2025	5,894,778	1.3%	54	1.2%	109,163	4.80%	165.2
01-Jan-2026 - 31-Dec-2027	4,161,181	0.9%	40	0.9%	104,030	4.82%	185.9
01-Jan-2028 - 31-Dec-2029	6,645,629	1.5%	59	1.3%	112,638	5.15%	214.3
01-Jan-2030 - 31-Dec-2031	18,631,201	4.2%	169	3.7%	110,244	4.88%	236.9
01-Jan-2032 - 31-Dec-2033	7,845,632	1.8%	76	1.7%	103,232	4.39%	258.6
01-Jan-2034 - 31-Dec-2035	14,732,814	3.3%	125	2.8%	117,863	4.85%	288.8
01-Jan-2036 - 31-Dec-2037	9,363,647	2.1%	79	1.7%	118,527	4.77%	281.6
01-Jan-2038 - 31-Dec-2039	25,484,916	5.7%	314	6.9%	81,162	5.55%	336.4
01-Jan-2040 - 31-Dec-2041	151,475,309	34.1%	1,828	40.4%	82,864	5.14%	357.4
01-Jan-2042 - 31-Dec-2043	136,518,402	30.7%	1,270	28.1%	107,495	4.68%	379.3
01-Jan-2044 - 31-Dec-2045	42,693,195	9.6%	336	7.4%	127,063	4.29%	400.4
01-Jan-2046 - 31-Dec-2047	5,871,087	1.3%	44	1.0%	133,434	3.89%	424.4
01-Jan-2048 - 31-Dec-2137	710,384	0.2%	6	0.1%	118,397	4.65%	524.8
Total	444,674,904	100.0%	4,526	100.0%	98,249	4.86%	342.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,459,667	0.3%	21	0.6%	69,508	4.30%	322.3
60% - 70%	1,619,275	0.4%	18	0.5%	89,960	4.35%	299.7
70% - 80%	4,468,046	1.0%	41	1.2%	108,977	4.30%	354.7
80% - 90%	15,352,661	3.5%	105	3.1%	146,216	4.39%	340.5
90% - 100%	44,946,477	10.1%	317	9.3%	141,787	4.54%	339.8
100% - 110%	145,394,530	32.7%	1,050	31.0%	138,471	4.76%	352.2
110% - 120%	231,434,248	52.0%	1,839	54.2%	125,848	5.04%	337.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	444,674,904	100.0%	3,391	100.0%	131,134	4.86%	342.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	77,226,497	17.4%	498	14.7%	155,073	4.78%	351.1
Bayern	59,478,806	13.4%	412	12.1%	144,366	4.77%	342.7
Berlin	26,949,122	6.1%	263	7.8%	102,468	5.13%	339.1
Brandenburg	12,590,902	2.8%	95	2.8%	132,536	4.88%	333.0
Bremen	2,741,932	0.6%	24	0.7%	114,247	4.77%	357.2
Hamburg	1,626,883	0.4%	12	0.4%	135,574	4.79%	371.5
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	26,537,455	6.0%	172	5.1%	154,288	4.72%	345.2
Mecklenburg-Vorpommern	2,444,546	0.5%	25	0.7%	97,782	4.69%	331.3
Niedersachsen	29,762,965	6.7%	239	7.0%	124,531	4.77%	328.0
Nordrhein-Westfalen	84,107,735	18.9%	597	17.6%	140,884	4.84%	344.3
Rheinland-Pfalz	20,566,656	4.6%	143	4.2%	143,823	4.74%	343.3
Saarland	9,605,330	2.2%	76	2.2%	126,386	4.74%	343.2
Sachsen	58,739,319	13.2%	577	17.0%	101,801	5.14%	335.4
Sachsen-Anhalt	17,009,922	3.8%	144	4.2%	118,124	5.08%	339.5
Schleswig-Holstein	9,250,483	2.1%	63	1.9%	146,833	4.66%	352.4
Thüringen	6,036,352	1.4%	51	1.5%	118,360	4.86%	348.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	444,674,904	100.0%	3,391	100.0%	131,134	4.86%	342.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	185,064,054	41.6%	1,173	34.6%	157,770	98.6%	1.4%
Hochhaus/appartement	209,089,905	47.0%	1,957	57.7%	106,842	30.8%	69.2%
Mehrfamilienhaus	32,553,172	7.3%	160	4.7%	203,457	77.5%	22.5%
Zweifamilienhaus	17,361,215	3.9%	98	2.9%	177,155	95.9%	4.1%
Laden/wohnhaus	606,558	0.1%	3	0.1%	202,186	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	444,674,904	100.0%	3,391	100.0%	131,134	58.4%	41.6%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,072,404	22.1%	1,261	37.2%	77,774	5.04%	331.8
100,000 - 150,000	135,427,837	30.5%	1,095	32.3%	123,678	4.90%	341.8
150,000 - 200,000	102,984,447	23.2%	596	17.6%	172,793	4.78%	346.6
200,000 - 250,000	65,003,302	14.6%	293	8.6%	221,854	4.74%	352.0
250,000 - 300,000	27,727,297	6.2%	103	3.0%	269,197	4.73%	352.5
300,000 - 350,000	7,995,550	1.8%	25	0.7%	319,822	4.59%	331.9
350,000 - 400,000	2,973,480	0.7%	8	0.2%	371,685	4.56%	367.5
400,000 - 450,000	3,438,468	0.8%	8	0.2%	429,809	5.03%	343.5
450,000 - 500,000	472,120	0.1%	1	0.0%	472,120	5.11%	365.0
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%	53.0
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	444,674,904	100.0%	3,391	100.0%	131,134	4.86%	342.5

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,155		
Number of loan parts	1,495		
	Weighted average	Minimum	Maximum
Loan size	107,160	6,163	472,120
Loan part size	82,789	6,163	472,120
Coupon	5.08%	3.74%	6.17%
Remaining maturity (months)	337.1	1	477
Remaining interest period (months)	52.6	1	71
Original interest period (months)	119.7	60	120
Seasoning (months)	67.7	49.5	82.6
Loan to Lending Value	110.1%	4.8%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	90,853,672.26	78.3%	73.41%
Owner occupied	32,916,490.52	21.7%	26.59%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	82,247,324	66.5%	1,007	22.2%	81,676	5.07%	354.9
Interest Only With Life Insurance Redemption	11,546,165	9.3%	125	2.8%	92,369	5.11%	239.8
Interest Only With Building Savings Account Redem	5,962,369	4.8%	58	1.3%	102,799	4.98%	209.7
Interest Only	24,014,305	19.4%	305	6.7%	78,735	5.14%	354.6
Total	123,770,163	100.0%	1,495	33.0%	82,789	5.08%	337.1

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	175,911	0.1%	3	0.2%	58,637	4.39%	185.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	972,088	0.8%	12	0.8%	81,007	4.84%	343.3
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	122,622,163	99.1%	1,480	99.0%	82,853	5.08%	337.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	123,770,163	100.0%	1,495	100.0%	82,789	5.08%	337.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,641,589	9.4%	115	7.7%	101,231	4.25%	356.4
4.50% - 4.75%	9,943,073	8.0%	90	6.0%	110,479	4.63%	342.5
4.75% - 5.00%	18,174,116	14.7%	236	15.8%	77,009	4.92%	341.9
5.00% - 5.25%	46,368,177	37.5%	560	37.5%	82,800	5.13%	335.5
5.25% - 5.50%	25,004,261	20.2%	311	20.8%	80,400	5.36%	332.7
5.50% - 5.75%	7,681,283	6.2%	112	7.5%	68,583	5.60%	323.6
5.75% - 6.00%	3,243,406	2.6%	45	3.0%	72,076	5.84%	320.3
6.00% - 6.25%	1,714,258	1.4%	26	1.7%	65,933	6.07%	323.4
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	123,770,163	100.0%	1,495	100.0%	82,789	5.08%	337.1

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2011 - 30-Jun-2011	85,000	0.1%	1	0.1%	85,000	4.15%	(2.1)
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	72,794	0.1%	1	0.1%	72,794	4.37%	241.0
01-Jul-2013 - 31-Dec-2013	675,711	0.5%	10	0.7%	67,571	4.82%	346.8
01-Jan-2014 - 31-Dec-2014	3,792,923	3.1%	38	2.5%	99,814	5.37%	305.1
01-Jan-2015 - 31-Dec-2015	97,024,184	78.4%	1,150	76.9%	84,369	4.99%	340.1
01-Jan-2016 - 31-Dec-2016	21,911,491	17.7%	291	19.5%	75,297	5.44%	330.6
01-Jan-2017 - 31-Dec-2017	208,059	0.2%	4	0.3%	52,015	5.65%	336.0
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	123,770,163	100.0%	1,495	100.0%	82,789	5.08%	337.1

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	85,000	0.1%	1	0.1%	85,000	4.15%	(2.1)
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	30.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	53.6
01-Jan-2016 - 31-Dec-2017	244,729	0.2%	3	0.2%	81,576	5.08%	67.6
01-Jan-2018 - 31-Dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	90.5
01-Jan-2020 - 31-Dec-2021	281,098	0.2%	4	0.3%	70,275	4.86%	112.3
01-Jan-2022 - 31-Dec-2023	880,474	0.7%	9	0.6%	97,830	4.93%	146.5
01-Jan-2024 - 31-Dec-2025	1,438,665	1.2%	17	1.1%	84,627	4.95%	168.4
01-Jan-2026 - 31-Dec-2027	1,037,484	0.8%	13	0.9%	79,806	5.00%	184.8
01-Jan-2028 - 31-Dec-2029	3,700,261	3.0%	36	2.4%	102,785	5.21%	214.9
01-Jan-2030 - 31-Dec-2031	5,445,550	4.4%	59	3.9%	92,297	5.08%	232.9
01-Jan-2032 - 31-Dec-2033	1,297,421	1.0%	14	0.9%	92,673	4.54%	259.8
01-Jan-2034 - 31-Dec-2035	4,950,938	4.0%	46	3.1%	107,629	4.99%	286.9
01-Jan-2036 - 31-Dec-2037	1,374,504	1.1%	15	1.0%	91,634	5.13%	302.5
01-Jan-2038 - 31-Dec-2039	13,211,264	10.7%	180	12.0%	73,396	5.60%	337.1
01-Jan-2040 - 31-Dec-2041	69,096,043	55.8%	877	58.7%	78,787	5.17%	356.1
01-Jan-2042 - 31-Dec-2043	12,752,513	10.3%	142	9.5%	89,806	4.67%	379.2
01-Jan-2044 - 31-Dec-2045	5,590,428	4.5%	55	3.7%	101,644	4.27%	401.0
01-Jan-2046 - 31-Dec-2047	1,574,390	1.3%	15	1.0%	104,959	3.97%	421.9
01-Jan-2048 - 31-Dec-2137	60,000	0.0%	1	0.1%	60,000	5.19%	477.0
Total	123,770,163	100.0%	1,495	100.0%	82,789	5.08%	337.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	451,011	0.4%	7	0.6%	64,430	4.33%	342.6
60% - 70%	440,836	0.4%	4	0.3%	110,209	4.29%	295.7
70% - 80%	1,074,177	0.9%	13	1.1%	82,629	4.43%	358.1
80% - 90%	3,165,359	2.6%	23	2.0%	137,624	4.49%	352.4
90% - 100%	7,892,981	6.4%	71	6.1%	111,169	4.64%	334.9
100% - 110%	26,334,937	21.3%	245	21.2%	107,490	5.00%	319.3
110% - 120%	84,410,862	68.2%	792	68.6%	106,579	5.19%	342.2
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	123,770,163	100.0%	1,155	100.0%	107,160	5.08%	337.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	26,949,122	21.8%	263	7.8%	102,468	5.13%	339.1
Brandenburg	12,590,902	10.2%	95	2.8%	132,536	4.88%	333.0
Mecklenburg-Vorpommern	2,444,546	2.0%	25	0.7%	97,782	4.69%	331.3
Sachsen	58,739,319	47.5%	577	17.0%	101,801	5.14%	335.4
Sachsen-Anhalt	17,009,922	13.7%	144	4.2%	118,124	5.08%	339.5
Thüringen	6,036,352	4.9%	51	1.5%	118,360	4.86%	348.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	123,770,163	100.0%	1,155	34.1%	107,160	5.08%	337.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	24,558,068	19.8%	178	5.2%	137,967	98.31%	1.69%
Hochhaus/appartement	93,796,961	75.8%	942	27.8%	99,572	5.63%	94.37%
Mehrfamilienhaus	3,530,122	2.9%	20	0.6%	176,506	50.00%	50.00%
Zweifamilienhaus	1,720,812	1.4%	14	0.4%	122,915	85.71%	14.29%
Laden/wohnhaus	164,200	0.1%	1	0.0%	164,200	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	123,770,163	100.0%	1,155	34.1%	107,160	21.73%	78.27%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,817,606	40.3%	643	19.0%	77,477	5.16%	332.0
100,000 - 150,000	42,400,316	34.3%	352	10.4%	120,455	5.09%	341.6
150,000 - 200,000	17,129,429	13.8%	99	2.9%	173,025	4.98%	339.3
200,000 - 250,000	10,426,525	8.4%	47	1.4%	221,841	4.90%	342.0
250,000 - 300,000	3,214,756	2.6%	12	0.4%	267,896	4.92%	324.9
300,000 - 350,000	309,411	0.2%	1	0.0%	309,411	5.12%	353.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	472,120	0.4%	1	0.0%	472,120	5.11%	365.0
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	123,770,163	100.0%	1,155	34.1%	107,160	5.08%	337.1