

**E-MAC DE 2006-I Investor Report May 2012**

**Cashflow analysis for the period**

Total interest received	5,068,510	
Interest received on transaction accounts	11,658	
Net Post Foreclosure Proceeds	79,236	
Liquidity available	12,837,471	
Reserve account available	1,968,530	
Receivables under hedging arrangements	500,000	
Total funds available		20,465,405
Company management expenses	17,749	
MPT fee	125,522	
Administration fee	7,845	
Third party fees	86,804	
Liquidity Facility fee	3,863	
Payments under hedging arrangements	2,662,663	
Interest on the Notes	1,268,246	
Shortfall Class E PDL Repayment	1,786,020	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,958,711
Available after distribution of funds		14,506,694
Undrawn Liquidity Facility	12,837,471	
Reserve account funding	1,669,223	
Available liquidity		14,506,694
Net cashflow		-

**Collateral**

Starting current balance per 1 February 2012	427,915,706.73	
To be disbursed per 1 February 2012	-	
Starting principal balance 1 February 2012	427,915,706.73	
Principal (p)repayments	(4,246,118.00)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,786,019.64)	
Ending principal balance		421,883,569
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		421,883,569

**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	-	1,786,020	1,786,020	-
Total	-	1,786,020	1,786,020	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	2.90%	4.54%	2.32%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	349,885,991	82.9%	2,742	83.6%
1 - 30	71,289	15,568,746	3.7%	116	3.5%
31 - 60	47,336	4,593,425	1.1%	32	1.0%
61 - 90	29,933	2,150,192	0.5%	15	0.5%
91 - 120	54,879	2,459,366	0.6%	23	0.7%
121-150	56,782	2,162,959	0.5%	16	0.5%
> 151	4,792,943	45,062,890	10.7%	337	10.3%
Total	5,053,163	421,883,569	100%	3,281	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,173,270	1,786,020	76,038	18,620,299

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	3,281		
Number of loans parts	4,377		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	128,584	14,112	580,000
Loan part size	96,386	6,500	580,000
Coupon	4.86%	3.51%	6.50%
Remaining maturity (months)	331.4	18	1,124
Remaining interest period (months)	41.5	1	123
Original interest period (months)	0.0	60	180
Seasoning (months)	0.0	57.6	96.8
Loan to Lending Value	107.1%	4.0%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	142,913,555.46	42.0%	33.88%
Owner occupied	278,970,013.63	58.0%	66.12%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	263,536,964	62.5%	2,861	65.4%	92,114	4.85%	352.8
Interest Only With Life Insurance Redemption	36,789,004	8.7%	330	7.5%	111,482	4.87%	250.1
Interest Only With Building Savings Account Redem	29,947,013	7.1%	227	5.2%	131,925	4.73%	177.5
Interest Only	91,610,588	21.7%	959	21.9%	95,527	4.94%	352.6
<b>Total</b>	<b>421,883,569</b>	<b>100.0%</b>	<b>4,377</b>	<b>100.0%</b>	<b>96,386</b>	<b>4.86%</b>	<b>331.4</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	1,031,437	0.2%	13	0.3%	79,341	5.02%	347.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,237,862	0.5%	22	0.5%	101,721	4.80%	329.6
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	418,262,094	99.1%	4,340	99.2%	96,374	4.86%	331.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	352,176	0.1%	2	0.0%	176,088	5.78%	333.7
<b>Total</b>	<b>421,883,569</b>	<b>100.0%</b>	<b>4,377</b>	<b>100.0%</b>	<b>96,386</b>	<b>4.86%</b>	<b>331.4</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	85,975,466	20.4%	700	16.0%	122,822	4.28%	347.8
4.50% - 4.75%	85,975,221	20.4%	779	17.8%	110,366	4.64%	333.9
4.75% - 5.00%	90,003,512	21.3%	934	21.3%	96,364	4.88%	332.0
5.00% - 5.25%	91,652,069	21.7%	1,092	24.9%	83,930	5.12%	323.2
5.25% - 5.50%	43,842,501	10.4%	541	12.4%	81,040	5.36%	321.6
5.50% - 5.75%	15,274,282	3.6%	206	4.7%	74,147	5.61%	311.5
5.75% - 6.00%	6,159,788	1.5%	87	2.0%	70,802	5.86%	307.2
6.00% - 6.25%	2,843,566	0.7%	37	0.8%	76,853	6.06%	311.4
6.25% - 6.50%	157,165	0.0%	1	0.0%	157,165	6.50%	316.0
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>421,883,569</b>	<b>100.0%</b>	<b>4,377</b>	<b>100.0%</b>	<b>96,386</b>	<b>4.86%</b>	<b>331.4</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	307,808	0.1%	2	0.0%	153,904	4.89%	360.2
01-jan-2011 - 30-jun-2011	-	0.0%	-	0.0%	-	0.00%	-
01-jul-2011 - 31-dec-2011	70,447	0.0%	1	0.0%	70,447	6.00%	323.0
01-jan-2012 - 30-jun-2012	139,030	0.0%	1	0.0%	139,030	6.00%	317.0
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2013 - 30-jun-2013	729,196	0.2%	4	0.1%	182,299	4.82%	325.7
01-jul-2013 - 31-dec-2013	1,005,653	0.2%	15	0.3%	67,044	4.65%	332.9
01-jan-2014 - 31-dec-2014	7,099,928	1.7%	64	1.5%	110,936	5.30%	300.2
01-jan-2015 - 31-dec-2015	324,090,250	76.8%	3,275	74.8%	98,959	4.77%	333.0
01-jan-2016 - 31-dec-2016	86,930,984	20.6%	1,005	23.0%	86,498	5.15%	327.7
01-jan-2017 - 31-dec-2017	1,158,097	0.3%	8	0.2%	144,762	5.10%	334.4
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	352,176	0.1%	2	0.0%	176,088	5.78%	333.7
<b>Total</b>	<b>421,883,569</b>	<b>100.0%</b>	<b>4,377</b>	<b>100.0%</b>	<b>96,386</b>	<b>4.86%</b>	<b>331.4</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	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2012 - 31-dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	18.0
01-jan-2014 - 31-dec-2015	3,828,006	0.9%	30	0.7%	127,600	4.60%	41.1
01-jan-2016 - 31-dec-2017	2,864,224	0.7%	19	0.4%	150,749	4.64%	52.1
01-jan-2018 - 31-dec-2019	1,295,088	0.3%	14	0.3%	92,506	4.89%	81.7
01-jan-2020 - 31-dec-2021	2,351,633	0.6%	23	0.5%	102,245	4.69%	101.9
01-jan-2022 - 31-dec-2023	3,250,026	0.8%	29	0.7%	112,070	4.94%	130.0
01-jan-2024 - 31-dec-2025	5,656,733	1.3%	51	1.2%	110,916	4.80%	153.3
01-jan-2026 - 31-dec-2027	3,884,003	0.9%	39	0.9%	99,590	4.83%	173.2
01-jan-2028 - 31-dec-2029	5,651,766	1.3%	54	1.2%	104,662	5.11%	201.4
01-jan-2030 - 31-dec-2031	17,260,803	4.1%	161	3.7%	107,210	4.88%	225.0
01-jan-2032 - 31-dec-2033	7,439,990	1.8%	74	1.7%	100,540	4.41%	246.3
01-jan-2034 - 31-dec-2035	14,566,252	3.5%	124	2.8%	117,470	4.85%	276.8
01-jan-2036 - 31-dec-2037	8,879,137	2.1%	75	1.7%	118,388	4.77%	291.8
01-jan-2038 - 31-dec-2039	24,379,821	5.8%	304	6.9%	80,197	5.54%	324.3
01-jan-2040 - 31-dec-2041	143,679,060	34.1%	1,774	40.5%	80,992	5.14%	345.5
01-jan-2042 - 31-dec-2043	129,610,067	30.7%	1,229	28.1%	105,460	4.68%	367.4
01-jan-2044 - 31-dec-2045	41,018,687	9.7%	329	7.5%	124,677	4.29%	388.4
01-jan-2046 - 31-dec-2047	5,552,677	1.3%	41	0.9%	135,431	3.89%	412.4
01-jan-2048 - 31-dec-2137	621,898	0.1%	5	0.1%	124,380	4.62%	517.5
<b>Total</b>	<b>421,883,569</b>	<b>100.0%</b>	<b>4,377</b>	<b>100.0%</b>	<b>96,386</b>	<b>4.86%</b>	<b>331.4</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%	1,717,522	0.4%	29	0.9%	59,225	4.33%	323.9
60% - 70%	1,711,403	0.4%	22	0.7%	77,791	4.45%	347.3
70% - 80%	5,860,691	1.4%	49	1.5%	119,606	4.29%	335.0
80% - 90%	16,723,333	4.0%	121	3.7%	138,209	4.43%	323.5
90% - 100%	48,619,146	11.5%	348	10.6%	139,710	4.57%	326.6
100% - 110%	164,007,995	38.9%	1,265	38.6%	129,651	4.84%	342.8
110% - 120%	183,243,480	43.4%	1,447	44.1%	126,637	5.03%	322.9
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>421,883,569</b>	<b>100.0%</b>	<b>3,281</b>	<b>100.0%</b>	<b>128,584</b>	<b>4.86%</b>	<b>331.4</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	74,014,736	17.5%	484	14.8%	152,923	4.78%	342.0
Bayern	55,055,141	13.0%	392	11.9%	140,447	4.76%	332.5
Berlin	26,122,388	6.2%	258	7.9%	101,250	5.13%	326.7
Brandenburg	12,026,364	2.9%	92	2.8%	130,721	4.88%	326.1
Bremen	2,618,499	0.6%	23	0.7%	113,848	4.78%	343.9
Hamburg	1,434,710	0.3%	11	0.3%	130,428	4.80%	358.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	24,473,289	5.8%	165	5.0%	148,323	4.72%	332.0
Mecklenburg-Vorpommern	2,350,372	0.6%	24	0.7%	97,932	4.68%	325.1
Niedersachsen	29,022,436	6.9%	236	7.2%	122,976	4.76%	315.8
Nordrhein-Westfalen	78,128,956	18.5%	563	17.2%	138,773	4.83%	332.2
Rheinland-Pfalz	19,121,516	4.5%	136	4.1%	140,599	4.73%	331.6
Saarland	8,997,167	2.1%	73	2.2%	123,249	4.73%	329.6
Sachsen	57,164,434	13.5%	571	17.4%	100,113	5.14%	324.4
Sachsen-Anhalt	16,232,224	3.8%	140	4.3%	115,944	5.08%	327.3
Schleswig-Holstein	9,164,899	2.2%	63	1.9%	145,475	4.66%	340.2
Thüringen	5,956,438	1.4%	50	1.5%	119,129	4.87%	336.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>421,883,569</b>	<b>100.0%</b>	<b>3,281</b>	<b>100.0%</b>	<b>128,584</b>	<b>4.86%</b>	<b>331.4</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	176,104,286	41.7%	1,134	34.6%	155,295	98.5%	1.5%
Hochhaus/appartement	197,653,989	46.9%	1,892	57.7%	104,468	30.1%	69.9%
Mehrfamilienhaus	30,915,001	7.3%	156	4.8%	198,173	77.6%	22.4%
Zweifamilienhaus	16,617,966	3.9%	96	2.9%	173,104	95.8%	4.2%
Laden/wohnhaus	592,327	0.1%	3	0.1%	197,442	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>421,883,569</b>	<b>100.0%</b>	<b>3,281</b>	<b>100.0%</b>	<b>128,584</b>	<b>58.0%</b>	<b>42.0%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	97,594,914	23.1%	1,269	38.7%	76,907	5.05%	319.8
100,000 - 150,000	129,928,729	30.8%	1,053	32.1%	123,389	4.90%	332.7
150,000 - 200,000	97,365,071	23.1%	563	17.2%	172,940	4.77%	336.7
200,000 - 250,000	59,406,006	14.1%	268	8.2%	221,664	4.75%	337.6
250,000 - 300,000	24,392,113	5.8%	91	2.8%	268,045	4.70%	340.5
300,000 - 350,000	7,060,712	1.7%	22	0.7%	320,941	4.60%	308.7
350,000 - 400,000	2,558,125	0.6%	7	0.2%	365,446	4.56%	373.0
400,000 - 450,000	2,532,357	0.6%	6	0.2%	422,059	4.86%	351.8
450,000 - 500,000	465,543	0.1%	1	0.0%	465,543	5.11%	353.0
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%	41.0
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>421,883,569</b>	<b>100.0%</b>	<b>3,281</b>	<b>100.0%</b>	<b>128,584</b>	<b>4.86%</b>	<b>331.4</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,135		
Number of loan parts	1,470		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	105,597	15,012	465,543
Loan part size	81,532	7,851	465,543
Coupon	5.08%	3.74%	6.17%
Remaining maturity (months)	326.1	18	465
Remaining interest period (months)	40.7	14	59
Original interest period (months)	119.8	60	120
Seasoning (months)	79.7	61.5	94.6
Loan to Lending Value	108.8%	7.6%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	88,026,566.06	78.4%	73.45%
Owner occupied	31,825,653.57	21.6%	26.55%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	79,332,118	66.2%	991	67.4%	80,053	5.07%	343.4
Interest Only With Life Insurance Redemption	10,825,328	9.0%	119	8.1%	90,969	5.12%	230.6
Interest Only With Building Savings Account Redem	5,817,291	4.9%	56	3.8%	103,880	4.97%	199.9
Interest Only	23,877,482	19.9%	304	20.7%	78,544	5.14%	342.6
<b>Total</b>	<b>119,852,220</b>	<b>100.0%</b>	<b>1,470</b>	<b>100.0%</b>	<b>81,532</b>	<b>5.08%</b>	<b>326.1</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	89,461	0.1%	2	0.1%	44,731	4.61%	349.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	959,248	0.8%	12	0.8%	79,937	4.84%	331.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	118,803,511	99.1%	1,456	99.0%	81,596	5.08%	326.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>119,852,220</b>	<b>100.0%</b>	<b>1,470</b>	<b>100.0%</b>	<b>81,532</b>	<b>5.08%</b>	<b>326.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,303,798	9.4%	113	7.7%	100,034	4.25%	347.1
4.50% - 4.75%	9,739,255	8.1%	89	6.1%	109,430	4.63%	330.1
4.75% - 5.00%	17,785,264	14.8%	235	16.0%	75,682	4.92%	331.1
5.00% - 5.25%	44,583,602	37.2%	549	37.3%	81,209	5.13%	324.3
5.25% - 5.50%	24,287,289	20.3%	307	20.9%	79,112	5.36%	321.2
5.50% - 5.75%	7,304,641	6.1%	107	7.3%	68,268	5.60%	314.5
5.75% - 6.00%	3,143,422	2.6%	44	3.0%	71,441	5.84%	307.9
6.00% - 6.25%	1,704,948	1.4%	26	1.8%	65,575	6.07%	311.4
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>119,852,220</b>	<b>100.0%</b>	<b>1,470</b>	<b>100.0%</b>	<b>81,532</b>	<b>5.08%</b>	<b>326.1</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	-	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	70,515	0.1%	1	0.1%	70,515	4.37%	229.0
01-jul-2013 - 31-dec-2013	671,034	0.6%	10	0.7%	67,103	4.82%	334.6
01-jan-2014 - 31-dec-2014	3,751,811	3.1%	38	2.6%	98,732	5.37%	293.1
01-jan-2015 - 31-dec-2015	94,070,995	78.5%	1,135	77.2%	82,882	4.99%	328.7
01-jan-2016 - 31-dec-2016	21,080,207	17.6%	282	19.2%	74,753	5.43%	320.3
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	324.2
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%	-
<b>Total</b>	<b>119,852,220</b>	<b>100.0%</b>	<b>1,470</b>	<b>100.0%</b>	<b>81,532</b>	<b>5.08%</b>	<b>326.1</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	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2012 - 31-dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	18.0
01-jan-2014 - 31-dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	41.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	57.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	78.5
01-jan-2020 - 31-dec-2021	279,513	0.2%	4	0.3%	69,878	4.86%	100.3
01-jan-2022 - 31-dec-2023	726,772	0.6%	8	0.5%	90,846	4.89%	133.3
01-jan-2024 - 31-dec-2025	1,348,257	1.1%	16	1.1%	84,266	4.95%	157.3
01-jan-2026 - 31-dec-2027	1,010,354	0.8%	13	0.9%	77,720	5.01%	172.7
01-jan-2028 - 31-dec-2029	3,204,800	2.7%	32	2.2%	100,150	5.20%	202.2
01-jan-2030 - 31-dec-2031	5,273,376	4.4%	58	3.9%	90,920	5.08%	220.9
01-jan-2032 - 31-dec-2033	1,232,902	1.0%	13	0.9%	94,839	4.55%	247.8
01-jan-2034 - 31-dec-2035	4,925,996	4.1%	46	3.1%	107,087	4.99%	274.9
01-jan-2036 - 31-dec-2037	1,359,856	1.1%	15	1.0%	90,657	5.13%	290.4
01-jan-2038 - 31-dec-2039	12,885,296	10.8%	177	12.0%	72,798	5.60%	325.1
01-jan-2040 - 31-dec-2041	67,080,442	56.0%	867	59.0%	77,371	5.17%	344.1
01-jan-2042 - 31-dec-2043	12,512,428	10.4%	141	9.6%	88,741	4.67%	367.2
01-jan-2044 - 31-dec-2045	5,513,292	4.6%	55	3.7%	100,242	4.27%	389.0
01-jan-2046 - 31-dec-2047	1,501,650	1.3%	14	1.0%	107,261	3.97%	409.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	465.0
<b>Total</b>	<b>119,852,220</b>	<b>100.0%</b>	<b>1,470</b>	<b>100.0%</b>	<b>81,532</b>	<b>5.08%</b>	<b>326.1</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%	677,930	0.6%	9	0.8%	75,326	4.32%	340.9
60% - 70%	393,288	0.3%	6	0.5%	65,548	4.54%	353.0
70% - 80%	1,746,767	1.5%	18	1.6%	97,043	4.36%	337.3
80% - 90%	3,015,710	2.5%	25	2.2%	120,628	4.60%	338.0
90% - 100%	8,626,031	7.2%	79	7.0%	109,190	4.73%	307.2
100% - 110%	43,914,117	36.6%	427	37.6%	102,843	5.08%	327.6
110% - 120%	61,478,378	51.3%	571	50.3%	107,668	5.19%	326.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>119,852,220</b>	<b>100.0%</b>	<b>1,135</b>	<b>100.0%</b>	<b>105,597</b>	<b>5.08%</b>	<b>326.1</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	26,122,388	21.8%	258	22.7%	101,250	5.13%	326.7
Brandenburg	12,026,364	10.0%	92	8.1%	130,721	4.88%	326.1
Mecklenburg-Vorpommern	2,350,372	2.0%	24	2.1%	97,932	4.68%	325.1
Sachsen	57,164,434	47.7%	571	50.3%	100,113	5.14%	324.4
Sachsen-Anhalt	16,232,224	13.5%	140	12.3%	115,944	5.08%	327.3
Thüringen	5,956,438	5.0%	50	4.4%	119,129	4.87%	336.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>119,852,220</b>	<b>100.0%</b>	<b>1,135</b>	<b>100.0%</b>	<b>105,597</b>	<b>5.08%</b>	<b>326.1</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	23,808,002	19.9%	175	15.4%	136,046	98.29%	1.71%
Hochhaus/appartement	90,720,384	75.7%	925	81.5%	98,076	5.41%	94.59%
Mehrfamilienhaus	3,485,880	2.9%	20	1.8%	174,294	50.00%	50.00%
Zweifamilienhaus	1,681,953	1.4%	14	1.2%	120,140	85.71%	14.29%
Laden/wohnhaus	156,000	0.1%	1	0.1%	156,000	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>119,852,220</b>	<b>100.0%</b>	<b>1,135</b>	<b>100.0%</b>	<b>105,597</b>	<b>21.59%</b>	<b>78.41%</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	49,792,679	41.5%	647	57.0%	76,959	5.16%	319.8
100,000 - 150,000	40,295,433	33.6%	336	29.6%	119,927	5.08%	332.0
150,000 - 200,000	16,197,107	13.5%	94	8.3%	172,310	4.97%	329.5
200,000 - 250,000	10,399,438	8.7%	47	4.1%	221,265	4.94%	331.6
250,000 - 300,000	2,396,066	2.0%	9	0.8%	266,230	4.81%	304.2
300,000 - 350,000	305,954	0.3%	1	0.1%	305,954	5.12%	341.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	465,543	0.4%	1	0.1%	465,543	5.11%	353.0
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>119,852,220</b>	<b>100.0%</b>	<b>1,135</b>	<b>100.0%</b>	<b>105,597</b>	<b>5.08%</b>	<b>326.1</b>