

**E-MAC DE 2006-I Investor Report May 2014**

**Cashflow analysis for the period**

Total interest received	4,448,093	
Interest received on transaction accounts	1,688	
Net Post Foreclosure Proceeds	295,151	
Liquidity available	11,548,844	
Reserve account available	-	
Receivables under hedging arrangements	81,000	
Total funds available		16,374,776
Company management expenses	1,882	
MPT fee	116,273	
Administration fee	7,267	
Third party fees	275,785	
Liquidity Facility fee	3,444	
Payments under hedging arrangements	3,136,729	
Interest on the Notes	455,920	
Shortfall Class D PDL Repayment	828,634	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		4,825,933
Available after distribution of funds		11,548,844
Undrawn Liquidity Facility	11,548,844	
Reserve account funding	-	
Available liquidity		11,548,844
Net cashflow		-

**Collateral**

Starting current balance per 1 February 2014	379,150,836.07
To be disbursed per 1 February 2014	-
Starting principal balance 1 February 2014	379,150,836.07
Principal (p)repayments	(3,454,265.72)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(3,312,208.96)
Ending principal balance	372,384,361
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	372,384,361

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	2,122,831	828,634	1,294,198
Class E	5,810,622	1,189,378	-	7,000,000
Total	5,810,622	3,312,209	828,634	8,294,198

**Performance**

	Last period	This period	Since issue
Prepayment rate	8.21%	5.95%	3.15%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	297,039,107	79.8%	2,428	81.3%
1 - 30	124,764	25,792,247	6.9%	191	6.4%
31 - 60	58,951	5,893,489	1.6%	42	1.4%
61 - 90	52,124	3,408,039	0.9%	25	0.8%
91 - 120	71,465	3,253,994	0.9%	23	0.8%
121-150	44,884	1,730,960	0.5%	13	0.4%
> 151	4,338,167	35,266,526	9.5%	264	8.8%
Total	4,690,355	372,384,361	100%	2,986	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	3,282,429	3,312,209	132,526	35,018,494

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	2,986		
Number of loans parts	3,979		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	124,710	13,765	580,000
Loan part size	93,587	1,461	580,000
Coupon	4.86%	3.51%	6.50%
Remaining maturity (months)	307.7	8	1,100
Remaining interest period (months)	17.6	1	99
Original interest period (months)	119.9	60	180
Seasoning (months)	102.9	81.6	120.8
Loan to Lending Value	104.6%	3.9%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	125,078,923.57	42.0%	33.59%
Owner occupied	247,305,437.82	58.0%	66.41%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	231,211,038	62.1%	2,614	65.7%	88,451	4.84%	328.8
Interest Only With Life Insurance Redemption	31,765,302	8.5%	296	7.4%	107,315	4.87%	230.2
Interest Only With Building Savings Account Redem	26,950,378	7.2%	204	5.1%	132,110	4.72%	152.9
Interest Only	82,457,644	22.1%	865	21.7%	95,327	4.94%	328.8
<b>Total</b>	<b>372,384,361</b>	<b>100.0%</b>	<b>3,979</b>	<b>100.0%</b>	<b>93,587</b>	<b>4.86%</b>	<b>307.7</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	697,848	0.2%	11	0.3%	63,441	5.07%	318.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,033,826	0.3%	10	0.3%	103,383	5.54%	314.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	370,311,325	99.4%	3,956	99.4%	93,608	4.86%	307.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	341,362	0.1%	2	0.1%	170,681	5.78%	309.7
<b>Total</b>	<b>372,384,361</b>	<b>100.0%</b>	<b>3,979</b>	<b>100.0%</b>	<b>93,587</b>	<b>4.86%</b>	<b>307.7</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	76,420,161	20.5%	641	16.1%	119,220	4.28%	324.2
4.50% - 4.75%	76,137,368	20.4%	716	18.0%	106,337	4.64%	309.7
4.75% - 5.00%	80,109,091	21.5%	855	21.5%	93,695	4.88%	308.5
5.00% - 5.25%	80,257,483	21.6%	989	24.9%	81,150	5.12%	299.7
5.25% - 5.50%	37,514,312	10.1%	484	12.2%	77,509	5.36%	297.1
5.50% - 5.75%	13,968,187	3.8%	186	4.7%	75,098	5.61%	286.7
5.75% - 6.00%	5,502,939	1.5%	73	1.8%	75,383	5.87%	289.5
6.00% - 6.25%	2,322,415	0.6%	34	0.9%	68,306	6.06%	286.5
6.25% - 6.50%	152,406	0.0%	1	0.0%	152,406	6.50%	292.0
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>372,384,361</b>	<b>100.0%</b>	<b>3,979</b>	<b>100.0%</b>	<b>93,587</b>	<b>4.86%</b>	<b>307.7</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-jul-2010 - 31-dec-2010	78,252	0.0%	1	0.0%	78,252	4.76%	340.0
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	201,548	0.1%	2	0.1%	100,774	6.00%	294.8
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2013 - 30-jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jul-2013 - 31-dec-2013	174,078	0.0%	3	0.1%	58,026	4.67%	344.0
01-jan-2014 - 31-dec-2014	6,281,155	1.7%	58	1.5%	108,296	5.37%	275.0
01-jan-2015 - 31-dec-2015	289,026,926	77.6%	3,015	75.8%	95,863	4.77%	309.5
01-jan-2016 - 31-dec-2016	74,895,207	20.1%	886	22.3%	84,532	5.14%	303.2
01-jan-2017 - 31-dec-2017	1,089,281	0.3%	8	0.2%	136,160	5.11%	312.9
01-jan-2018 - 31-dec-2018	296,552	0.1%	4	0.1%	74,138	5.18%	322.3
01-jan-2019 - 31-dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2020 - 31-aug-2111	341,362	0.1%	2	0.1%	170,681	5.78%	309.7
<b>Total</b>	<b>372,384,361</b>	<b>100.0%</b>	<b>3,979</b>	<b>100.0%</b>	<b>93,587</b>	<b>4.86%</b>	<b>307.7</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-jan-2012 - 31-dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2014 - 31-dec-2015	3,312,836	0.9%	26	0.7%	127,417	4.60%	17.1
01-jan-2016 - 31-dec-2017	2,548,786	0.7%	17	0.4%	149,929	4.65%	27.4
01-jan-2018 - 31-dec-2019	1,209,842	0.3%	13	0.3%	93,065	4.83%	57.0
01-jan-2020 - 31-dec-2021	2,271,257	0.6%	23	0.6%	98,750	4.70%	78.0
01-jan-2022 - 31-dec-2023	2,883,448	0.8%	27	0.7%	106,794	4.93%	106.1
01-jan-2024 - 31-dec-2025	5,054,626	1.4%	47	1.2%	107,545	4.80%	129.4
01-jan-2026 - 31-dec-2027	3,572,343	1.0%	37	0.9%	96,550	4.82%	148.8
01-jan-2028 - 31-dec-2029	4,583,212	1.2%	46	1.2%	99,635	5.05%	177.4
01-jan-2030 - 31-dec-2031	14,331,116	3.8%	143	3.6%	100,218	4.88%	201.1
01-jan-2032 - 31-dec-2033	6,863,276	1.8%	71	1.8%	96,666	4.42%	222.1
01-jan-2034 - 31-dec-2035	12,580,838	3.4%	110	2.8%	114,371	4.86%	252.7
01-jan-2036 - 31-dec-2037	7,866,678	2.1%	69	1.7%	114,010	4.77%	267.8
01-jan-2038 - 31-dec-2039	22,086,983	5.9%	277	7.0%	79,736	5.54%	300.6
01-jan-2040 - 31-dec-2041	126,337,845	33.9%	1,606	40.4%	78,666	5.14%	321.6
01-jan-2042 - 31-dec-2043	114,621,358	30.8%	1,122	28.2%	102,158	4.68%	343.3
01-jan-2044 - 31-dec-2045	36,423,475	9.8%	300	7.5%	121,412	4.29%	364.2
01-jan-2046 - 31-dec-2047	5,233,333	1.4%	40	1.0%	130,833	3.90%	388.3
01-jan-2048 - 31-dec-2137	603,108	0.2%	5	0.1%	120,622	4.62%	484.8
<b>Total</b>	<b>372,384,361</b>	<b>100.0%</b>	<b>3,979</b>	<b>100.0%</b>	<b>93,587</b>	<b>4.86%</b>	<b>307.7</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%	2,262,475	0.6%	37	1.2%	61,148	4.37%	298.3
60% - 70%	3,951,373	1.1%	40	1.3%	98,784	4.35%	309.7
70% - 80%	7,324,658	2.0%	68	2.3%	107,716	4.49%	294.0
80% - 90%	24,195,350	6.5%	195	6.5%	124,079	4.50%	296.7
90% - 100%	62,824,315	16.9%	471	15.8%	133,385	4.64%	311.7
100% - 110%	162,083,109	43.5%	1,317	44.1%	123,070	4.91%	322.9
110% - 120%	109,743,082	29.5%	858	28.7%	127,906	5.04%	286.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>372,384,361</b>	<b>100.0%</b>	<b>2,986</b>	<b>100.0%</b>	<b>124,710</b>	<b>4.86%</b>	<b>307.7</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	66,306,702	17.8%	439	14.7%	151,040	4.79%	318.3
Bayern	47,221,105	12.7%	349	11.7%	135,304	4.75%	308.2
Berlin	22,202,529	6.0%	228	7.6%	97,380	5.12%	306.1
Brandenburg	10,740,362	2.9%	84	2.8%	127,861	4.85%	304.0
Bremen	2,383,106	0.6%	21	0.7%	113,481	4.74%	320.4
Hamburg	1,264,926	0.3%	10	0.3%	126,493	4.83%	333.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	22,650,123	6.1%	156	5.2%	145,193	4.72%	307.1
Mecklenburg-Vorpommern	1,956,839	0.5%	21	0.7%	93,183	4.59%	296.9
Niedersachsen	25,842,326	6.9%	217	7.3%	119,089	4.76%	291.6
Nordrhein-Westfalen	66,468,834	17.8%	498	16.7%	133,472	4.82%	308.9
Rheinland-Pfalz	16,231,349	4.4%	120	4.0%	135,261	4.70%	307.1
Saarland	7,843,786	2.1%	65	2.2%	120,674	4.71%	305.5
Sachsen	52,365,159	14.1%	540	18.1%	96,973	5.14%	301.3
Sachsen-Anhalt	15,456,752	4.2%	136	4.6%	113,653	5.09%	302.6
Schleswig-Holstein	8,272,588	2.2%	58	1.9%	142,631	4.66%	315.5
Thüringen	5,177,877	1.4%	44	1.5%	117,679	4.92%	313.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>372,384,361</b>	<b>100.0%</b>	<b>2,986</b>	<b>100.0%</b>	<b>124,710</b>	<b>4.86%</b>	<b>307.7</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	156,797,433	42.1%	1,040	34.8%	150,767	98.6%	1.4%
Hochhaus/appartement	172,983,036	46.5%	1,716	57.5%	100,806	30.0%	70.0%
Mehrfamilienhaus	26,727,886	7.2%	137	4.6%	195,094	76.6%	23.4%
Zweifamilienhaus	15,311,898	4.1%	90	3.0%	170,132	95.6%	4.4%
Laden/wohnhaus	564,108	0.2%	3	0.1%	188,036	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>372,384,361</b>	<b>100.0%</b>	<b>2,986</b>	<b>100.0%</b>	<b>124,710</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	93,877,377	25.2%	1,239	41.5%	75,769	5.02%	296.4
100,000 - 150,000	112,490,939	30.2%	915	30.6%	122,941	4.90%	310.1
150,000 - 200,000	86,635,948	23.3%	505	16.9%	171,556	4.75%	315.1
200,000 - 250,000	50,331,737	13.5%	228	7.6%	220,753	4.75%	312.2
250,000 - 300,000	18,487,101	5.0%	69	2.3%	267,929	4.69%	314.7
300,000 - 350,000	6,718,215	1.8%	21	0.7%	319,915	4.49%	285.7
350,000 - 400,000	744,113	0.2%	2	0.1%	372,057	4.46%	365.3
400,000 - 450,000	2,067,593	0.6%	5	0.2%	413,519	4.95%	330.8
450,000 - 500,000	451,338	0.1%	1	0.0%	451,338	5.11%	329.0
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	580,000	0.2%	1	0.0%	580,000	4.20%	17.0
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>372,384,361</b>	<b>100.0%</b>	<b>2,986</b>	<b>100.0%</b>	<b>124,710</b>	<b>4.86%</b>	<b>307.7</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,053  
Number of loans parts 1,369

	Weighted average	Minimum	Maximum
Loan size	102,469	14,562	451,338
Loan part size	78,816	1,461	451,338
Coupon	5.08%	3.81%	6.17%
Remaining maturity (months)	303.2	10	441
Remaining interest period (months)	16.8	1	55
Original interest period (months)	119.8	60	120
Seasoning (months)	103.7	85.5	118.6
Loan to Lending Value	106.1%	7.3%	120.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	79,060,997.72	78.3%	73.27%
Owner occupied	28,838,519.67	21.7%	26.73%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	71,286,995	66.1%	929	67.9%	76,735	5.07%	319.8
Interest Only With Life Insurance Redemption	8,837,447	8.2%	103	7.5%	85,800	5.09%	209.2
Interest Only With Building Savings Account Redem	5,411,910	5.0%	52	3.8%	104,075	4.98%	173.2
Interest Only	22,363,166	20.7%	285	20.8%	78,467	5.13%	319.1
<b>Total</b>	<b>107,899,517</b>	<b>100.0%</b>	<b>1,369</b>	<b>100.0%</b>	<b>78,816</b>	<b>5.08%</b>	<b>303.2</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	86,354	0.1%	2	0.1%	43,177	4.61%	325.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	606,859	0.6%	7	0.5%	86,694	5.29%	321.8
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	107,206,304	99.4%	1,360	99.3%	78,828	5.08%	303.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>107,899,517</b>	<b>100.0%</b>	<b>1,369</b>	<b>100.0%</b>	<b>78,816</b>	<b>5.08%</b>	<b>303.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,482,501	9.7%	107	7.8%	97,967	4.26%	324.9
4.50% - 4.75%	9,147,738	8.5%	87	6.4%	105,146	4.63%	305.0
4.75% - 5.00%	16,537,237	15.3%	227	16.6%	72,851	4.92%	307.8
5.00% - 5.25%	39,115,644	36.3%	502	36.7%	77,920	5.12%	301.6
5.25% - 5.50%	21,506,105	19.9%	284	20.7%	75,726	5.36%	298.5
5.50% - 5.75%	6,688,197	6.2%	99	7.2%	67,558	5.60%	289.7
5.75% - 6.00%	2,734,842	2.5%	37	2.7%	73,915	5.85%	290.2
6.00% - 6.25%	1,687,253	1.6%	26	1.9%	64,894	6.07%	287.4
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>107,899,517</b>	<b>100.0%</b>	<b>1,369</b>	<b>100.0%</b>	<b>78,816</b>	<b>5.08%</b>	<b>303.2</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-jan-2013 - 30-jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jul-2013 - 31-dec-2013	174,078	0.2%	3	0.2%	58,026	4.67%	344.0
01-jan-2014 - 31-dec-2014	3,169,524	2.9%	35	2.6%	90,558	5.44%	265.9
01-jan-2015 - 31-dec-2015	85,518,204	79.3%	1,069	78.1%	79,998	4.98%	305.6
01-jan-2016 - 31-dec-2016	18,608,946	17.2%	255	18.6%	72,976	5.43%	298.2
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	300.2
01-jan-2018 - 31-dec-2018	221,107	0.2%	3	0.2%	73,702	5.10%	326.1
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>107,899,517</b>	<b>100.0%</b>	<b>1,369</b>	<b>100.0%</b>	<b>78,816</b>	<b>5.08%</b>	<b>303.2</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-jan-2014 - 31-dec-2015	489,000	0.5%	4	0.3%	122,250	4.57%	17.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	33.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	54.5
01-jan-2020 - 31-dec-2021	276,106	0.3%	4	0.3%	69,026	4.87%	76.3
01-jan-2022 - 31-dec-2023	719,762	0.7%	8	0.6%	89,970	4.89%	109.3
01-jan-2024 - 31-dec-2025	1,287,217	1.2%	15	1.1%	85,814	4.95%	133.6
01-jan-2026 - 31-dec-2027	941,318	0.9%	13	0.9%	72,409	5.03%	148.6
01-jan-2028 - 31-dec-2029	2,378,717	2.2%	25	1.8%	95,149	5.13%	178.7
01-jan-2030 - 31-dec-2031	4,128,848	3.8%	50	3.7%	82,577	5.08%	197.2
01-jan-2032 - 31-dec-2033	1,005,904	0.9%	11	0.8%	91,446	4.56%	223.5
01-jan-2034 - 31-dec-2035	4,467,986	4.1%	42	3.1%	106,381	4.99%	251.2
01-jan-2036 - 31-dec-2037	1,331,612	1.2%	15	1.1%	88,774	5.14%	266.4
01-jan-2038 - 31-dec-2039	11,802,231	10.9%	164	12.0%	71,965	5.61%	301.0
01-jan-2040 - 31-dec-2041	60,256,987	55.8%	807	58.9%	74,668	5.17%	320.2
01-jan-2042 - 31-dec-2043	11,807,550	10.9%	139	10.2%	84,946	4.67%	343.1
01-jan-2044 - 31-dec-2045	5,098,160	4.7%	52	3.8%	98,042	4.28%	364.6
01-jan-2046 - 31-dec-2047	1,443,533	1.3%	14	1.0%	103,109	3.98%	385.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	441.0
<b>Total</b>	<b>107,899,517</b>	<b>100.0%</b>	<b>1,369</b>	<b>100.0%</b>	<b>78,816</b>	<b>5.08%</b>	<b>303.2</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%	952,034	0.9%	14	1.3%	68,002	4.38%	290.1
60% - 70%	439,737	0.4%	7	0.7%	62,820	4.58%	327.4
70% - 80%	2,087,344	1.9%	23	2.2%	90,754	4.46%	321.8
80% - 90%	4,479,848	4.2%	45	4.3%	99,552	4.78%	291.0
90% - 100%	12,224,459	11.3%	115	10.9%	106,300	4.87%	279.8
100% - 110%	51,960,383	48.2%	522	49.6%	99,541	5.10%	315.7
110% - 120%	35,755,712	33.1%	327	31.1%	109,345	5.21%	293.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>107,899,517</b>	<b>100.0%</b>	<b>1,053</b>	<b>100.0%</b>	<b>102,469</b>	<b>5.08%</b>	<b>303.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	22,202,529	20.6%	228	21.7%	97,380	5.12%	306.1
Brandenburg	10,740,362	10.0%	84	8.0%	127,861	4.85%	304.0
Mecklenburg-Vorpommern	1,956,839	1.8%	21	2.0%	93,183	4.59%	296.9
Sachsen	52,365,159	48.5%	540	51.3%	96,973	5.14%	301.3
Sachsen-Anhalt	15,456,752	14.3%	136	12.9%	113,653	5.09%	302.6
Thüringen	5,177,877	4.8%	44	4.2%	117,679	4.92%	313.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>107,899,517</b>	<b>100.0%</b>	<b>1,053</b>	<b>100.0%</b>	<b>102,469</b>	<b>5.08%</b>	<b>303.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	21,505,023	19.9%	163	15.5%	131,933	98.16%	1.84%
Hochhaus/appartement	81,460,592	75.5%	857	81.4%	95,053	5.37%	94.63%
Mehrfamilienhaus	3,190,342	3.0%	18	1.7%	177,241	50.00%	50.00%
Zweifamilienhaus	1,602,860	1.5%	14	1.3%	114,490	85.71%	14.29%
Laden/wohnhaus	140,700	0.1%	1	0.1%	140,700	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>107,899,517</b>	<b>100.0%</b>	<b>1,053</b>	<b>100.0%</b>	<b>102,469</b>	<b>21.65%</b>	<b>78.35%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	48,419,125	44.9%	638	60.6%	75,892	5.15%	298.4
100,000 - 150,000	34,226,620	31.7%	285	27.1%	120,093	5.08%	307.8
150,000 - 200,000	13,846,842	12.8%	81	7.7%	170,949	4.93%	307.9
200,000 - 250,000	9,070,399	8.4%	41	3.9%	221,229	4.98%	306.3
250,000 - 300,000	1,885,193	1.7%	7	0.7%	269,313	4.71%	288.7
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	451,338	0.4%	1	0.1%	451,338	5.11%	329.0
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>107,899,517</b>	<b>100.0%</b>	<b>1,053</b>	<b>100.0%</b>	<b>102,469</b>	<b>5.08%</b>	<b>303.2</b>