E-MAC DE 2006-I Investor Report May 2015

Cashflow analysis for the period			
Total interest received	4,070,566	1	
Interest received on transaction accounts	(613)		
Net Post Foreclosure Proceeds	296.044		
Liquidity available	10,825,518		
Reserve account available	10,825,518		
Receivables under hedging arrangements	-		
Total funds available	80,000	15,271,515	
Total funds available		15,271,515	
Company management expenses	20,261		
MPT fee	105,590		
Administration fee	6,599		
Third party fees	298,608		
Liquidity Facility fee	3,231		
Payments under hedging arrangements	3,026,906		
Interest on the Notes	209,886		
Shortfall Class C PDL Repayment	· · ·		
Shortfall Class D PDL Repayment	774.914		
Shortfall Class E PDL Repayment	-		
Redemption Class F Notes	-		
Deferred Purchase Price Instalment	-		
Total funds distributed		4,445,997	
Available after distribution of funds		10,825,518	
Undrawn Liquidity Facility	10,825,518	1	
Reserve account funding	10,023,318		
Reserve account running		1	
Available liquidity		10,825,518	
Net cashflow		-	
<u>Collateral</u>			
Starting current balance per 1 February 2015		348,099,410.94	
To be disbursed per 1 February 2015		540,033,410.54	
Starting principal balance 1 February 2015		348,099,410.94	
Principal (p)repayments		(17,526,017.90)	
Further Advances bought (incl. amounts to be disbu	rsed)	(11,520,011.50)	
Losses for the period	1364)	(2,094,488.36)	
Losses for the period		(2,034,400.30)	
Ending principal balance]	328,478,905
Balance Reset Participation		-	
Total balance E-MAC DE 2006-I			328,478,905

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	5,751,191	2,094,488	774,914	7,070,765
Class E	7,000,000	-		7,000,000
Total	12,751,191	2,094,488	774,914	14,070,765

Performance

	Last period	This period	Since issue
Prepayment rate	9.20%	19.64%	4.16%

Delinguent payments	Delinguent amount	Principal	As percentage of total	Number of loans	As percentage of tota
Delinquent payments	Dennquent amount	Тіпера	totai	Number of Iouns	As percentage of tota
Current	-	264,121,128	80.4%	2,221	81.7%
1 - 30	139,514	28,065,110	8.5%	218	8.0%
31 - 60	40,649	3,740,956	1.1%	32	1.2%
61 - 90	48,544	3,181,054	1.0%	23	0.8%
91 - 120	26,380	927,157	0.3%	11	0.4%
121-150	43,399	1,426,730	0.4%	14	0.5%
> 151	3,490,136	27,016,771	8.2%	199	7.3%
Total	3,788,621	328,478,905	100%	2,718	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,770,412	2,094,488	244,542	43,730,143

Summary - Total Portfolio

Characteristics

Total

Amounts to be disbursed

Number of loans	2,718			
Number of loans parts	3,620			
	Weighted average	Minimum	Maximum	
Loan size	120,853	2,721	580,000	
Loan part size	90,740	1,461	580,000	
Coupon	4.83%	3.51%	6.17%	
Remaining maturity (months)	297.1	1	466	
Remaining interest period (months)	6.2	1	70	
Original interest period (months)	118.3	3	180	
Seasoning (months)	114.6	97.3	131.2	
Loan to Lending Value	103.3%	2.0%	120.0%	
	Value	As % of number of loans	As % Outs	tanding principal amount
Investment properties	109,386,960.19	41.3%		33.30%
Owner occupied	219,091,944.49	58.7%		66.70%

328,478,905

-

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	203,984,244	62.1%	2,388	66.0%	85,421	4.82%	318.0
Interest Only With Life Insurance Redemption	27,266,545	8.3%		7.3%		4.81%	218.8
Interest Only With Building Savings Account Redem	22,998,795	7.0%		5.0%		4.70%	139.1
Interest Only	74,229,322	22.6%		21.7%		4.93%	317.5
Total	328,478,905	100.0%	3,620	100.0%	90,740	4.83%	297.1
				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	4,062,149	1.2%	42	1.2%	96,718	4.42%	277.5
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	1,764,952	0.5%	25	0.7%	70,598	5.07%	298.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	
85 - 96	-	0.0%	-	0.0%	-	0.00%	
97 - 108	-	0.0%	-	0.0%	-	0.00%	
109 - 125	322,466,119	98.2%	3,552	98.1%	90,784	4.84%	297.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	185,685	0.1%	1	0.0%	185,685	5.20%	312.0

100.0%

90,740

100.0%

3,620

297.1

4.83%

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	73,267,780	22.3%	640	17.7%	114,481	4.28%	310.2
4.50% - 4.75%	70,347,782	21.4%	675	18.6%	104,219	4.63%	299.3
4.75% - 5.00%	67,494,208	20.5%	771	21.3%	87,541	4.88%	297.4
5.00% - 5.25%	68,969,622	21.0%	878	24.3%	78,553	5.12%	288.8
5.25% - 5.50%	30,844,612	9.4%	410	11.3%	75,231	5.36%	289.3
5.50% - 5.75%	11,172,811	3.4%	154	4.3%	72,551	5.61%	280.6
5.75% - 6.00%	4,392,727	1.3%	63	1.7%	69,726	5.85%	277.4
6.00% - 6.25%	1,989,361	0.6%	29	0.8%	68,599	6.05%	276.0
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	328,478,905	100.0%	3,620	100.0%	90,740	4.83%	297.1
	Value	As paragraphics of total	Number of leapports	As percentage of		WAC	WAM
Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Interest reset date 01-jul-2010 - 31-dec-2010	Value	As percentage of total			Average loan part size	WAC 0.00%	WAM
01-jul-2010 - 31-dec-2010	Value - -		-	total	Average loan part size		WAM -
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011	Value - -	0.0%	-	total 0.0%	Average loan part size	0.00%	WAM - -
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011	Value - - - 139,206	0.0%	-	total 0.0% 0.0%	Average loan part size	0.00% 0.00%	-
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012	-	0.0% 0.0% 0.0%	- - - 1	total 0.0% 0.0% 0.0%	- - - -	0.00% 0.00% 0.00%	WAM - - - 307.0
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012	-	0.0% 0.0% 0.0% 0.0%	- - - 1	total 0.0% 0.0% 0.0% 0.0%	- - - -	0.00% 0.00% 0.00% 6.00%	- - - 307.0
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jan-2013 - 30-jun-2013	-	0.0% 0.0% 0.0% 0.0% 0.0%	- - - 1 -	total 0.0% 0.0% 0.0% 0.0% 0.0%	- - 139,206	0.00% 0.00% 6.00% 0.00%	- - 307.0
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jan-2013 - 30-jun-2013 01-jul-2013 - 31-dec-2013	-	0.0% 0.0% 0.0% 0.0% 0.0% 0.0%		total 0.0% 0.0% 0.0% 0.0% 0.0%	- - 139,206	0.00% 0.00% 6.00% 0.00% 0.00%	307.0
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jul-2013 - 31-dec-2013 01-jul-2013 - 31-dec-2013 01-jan-2014 - 31-dec-2014	- - - 139,206 - - -	0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- - 1 - 2	total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	139,206 - - - - -	0.00% 0.00% 6.00% 0.00% 0.00% 0.00%	- 307.0 - - 244.8
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jan-2013 - 30-jun-2013 01-jan-2014 - 31-dec-2014 01-jan-2015 - 31-dec-2015	- - - - - - - - - - - - - - - - - - -	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	- - - - - - - - - - - - - - - - - - -	total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	139,206 - - - - 133,587	0.00% 0.00% 6.00% 0.00% 0.00% 0.00% 5.45%	- 307.0 - - 244.8 298.6
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jul-2013 - 31-dec-2013 01-jan-2014 - 31-dec-2013 01-jan-2015 - 31-dec-2016	- - - - - - - - - - - - - - - - - - -	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 78.2%	- - - - - - - - - - - - - - 2,765 829	total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 76.4%	139,206 - - 133,587 92,879 83,072	0.00% 0.00% 6.00% 0.00% 0.00% 5.45% 4.75%	- - 307.0
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jan-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jan-2013 - 30-jun-2013 01-jan-2014 - 31-dec-2014 01-jan-2015 - 31-dec-2015	- - - - - - - - - - - - - - - - - - -	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 78.2% 21.0%	- - - - - 2 2,765 829 5	total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	139,206 - - 133,587 92,879 83,072 171,089	0.00% 0.00% 6.00% 0.00% 0.00% 5.45% 4.75% 5.14%	- 307.0 - - 244.8 298.6 291.5
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 30-jun-2012 01-jul-2012 - 31-dec-2012 01-jul-2013 - 31-dec-2013 01-jul-2013 - 31-dec-2014 01-jan-2014 - 31-dec-2015 01-jan-2016 - 31-dec-2016 01-jan-2018 - 31-dec-2018	- - - - - - - - - - - - - - - - - - -	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 21.0% 0.3% 0.1%	- - - - - - - - - - - - - - - - - - -	total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 76.4% 22.9% 0.1%	139,206 - - - - - - - - - - - - - - - - - - -	0.00% 0.00% 0.00% 0.00% 0.00% 5.45% 4.75% 5.14% 4.90% 4.75%	- 307.0 - - 244.8 298.6 291.5 338.8
01-jul-2010 - 31-dec-2010 01-jan-2011 - 30-jun-2011 01-jul-2011 - 31-dec-2011 01-jul-2012 - 31-dec-2012 01-jul-2012 - 31-dec-2012 01-jul-2013 - 31-dec-2013 01-jul-2013 - 31-dec-2014 01-jan-2016 - 31-dec-2016 01-jan-2016 - 31-dec-2016 01-jan-2017 - 31-dec-2017	- - - - - - - - - - - - - - - - - - -	0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 78.2% 21.0% 0.3%	- - - - 2 2,765 829 5 4 7	total 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.1% 76.4% 22.9% 0.1%	139,206 - - 133,587 92,879 83,072 171,089	$\begin{array}{c} 0.00\%\\ 0.00\%\\ 0.00\%\\ 0.00\%\\ 0.00\%\\ 0.00\%\\ 0.00\%\\ 5.45\%\\ 4.75\%\\ 5.14\%\\ 4.90\%\end{array}$	- - - - 244.8 298.6 291.5 338.8 320.7

Legal Maturity				A = ==================================			
	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	3,135,375	1.0%	23	0.6%	136,321	4.57%	5.2
01-jan-2016 - 31-dec-2017	2,548,786	0.8%	17	0.5%	149,929	4.65%	15.4
01-jan-2018 - 31-dec-2019	1,133,590	0.3%	13	0.4%	87,199	4.80%	45.0
01-jan-2020 - 31-dec-2021 01-jan-2022 - 31-dec-2023	1,716,393 2,501,556	0.5% 0.8%	20 24	0.6% 0.7%	85,820 104,232	4.75% 4.89%	65.7 94.1
01-jan-2024 - 31-dec-2025	3,570,702	1.1%	37	1.0%	96,505	4.80%	126.9
01-jan-2026 - 31-dec-2027	2,918,127	0.9%	32	0.9%	91,191	4.71%	136.0
01-jan-2028 - 31-dec-2029	3,619,050	1.1%	38	1.0%	95,238	4.90%	164.5
)1-jan-2030 - 31-dec-2031	12,585,118	3.8%	131	3.6%	96,070	4.86%	189.3
01-jan-2032 - 31-dec-2033	5,792,727	1.8%	66	1.8%	87,769	4.34%	209.5
01-jan-2034 - 31-dec-2035	10,958,322	3.3%	100	2.8%	109,583	4.83%	240.7
01-jan-2036 - 31-dec-2037 01-jan-2038 - 31-dec-2039	6,874,189 16,080,667	2.1% 4.9%	62 217	1.7% 6.0%	110,874 74,104	4.68% 5.51%	255.6 288.4
)1-jan-2040 - 31-dec-2041	111,855,014	4.9%	1,471	40.6%	76,040	5.13%	309.
01-jan-2042 - 31-dec-2043	104,580,451	31.8%	1,045	28.9%	100.077	4.68%	331.5
01-jan-2044 - 31-dec-2045	32,933,383	10.0%	280	7.7%	117,619	4.29%	352.3
01-jan-2046 - 31-dec-2047	5,119,259	1.6%	40	1.1%	127,981	3.90%	376.3
01-Jan-2048 - 31-Dec-2137	556,197	0.2%	4	0.1%	139,049	4.64%	426.
Total	328,478,905	100.0%	3,620	100.0%	90,740	4.83%	297.
				As percentage of			
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	3,469,239	1.1%	75	2.8%	46,257	4.43%	285.7
60% - 70%	3,704,119	1.1%	36	1.3%	102,892	4.36%	316.
70% - 80%	8,031,980	2.4%	88	3.2%	91,273	4.53%	263.
30% - 90%	24,282,445	7.4%	192	7.1%	126,471	4.52%	282.
90% - 100% 100% - 110%	57,589,724 139,412,450	17.5% 42.4%	438 1,158	16.1% 42.6%	131,483 120,391	4.61% 4.90%	307. 312.
100% - 110%	91,988,948	42.4%	731	42.6%	120,391	4.90%	274.
20% - 130%	-	0.0%	-	0.0%	.20,040	0.00%	- 274
30% - >	-	0.0%		0.0%	-	0.00%	-
Total	328,478,905	100.0%	2,718	100.0%	120,853	4.83%	297.
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
3aden-Württemberg	57,760,790	17.6%	397	14.6%	145,493	4.77%	306.
Bayern	42,688,911	13.0%	327	12.0%	130,547	4.74%	296.
Berlin	19,575,063	6.0%	207	7.6%	94,566	5.08%	296.
Brandenburg	8,590,308	2.6%	72	2.6%	119,310	4.80%	297.
Bremen Hamburg	2,280,864 909,010	0.7%	20 7	0.7% 0.3%	114,043 129,859	4.74% 4.89%	308. 323.
Hamburg/Niedersachsen	909,010	0.3%	- '	0.0%	129,039	0.00%	323.
lessen	19,836,397	6.0%	142	5.2%	139,693	4.70%	295.
Mecklenburg-Vorpommern	1,831,290	0.6%	20	0.7%	91,564	4.51%	286.
Niedersachsen	23,397,417	7.1%	201	7.4%	116,405	4.74%	282.
Nordrhein-Westfalen	57,556,270	17.5%	445	16.4%	129,340	4.80%	297.
Rheinland-Pfalz	15,203,671	4.6%	112	4.1%	135,747	4.69%	294.
Saarland	7,215,437	2.2%	61	2.2%	118,286	4.68%	296.
Sachsen	45,254,663	13.8%	480	17.7%	94,281	5.10%	291.
Sachsen-Anhalt Schleswig-Holstein	14,388,122 7,251,094	4.4% 2.2%	132 53	4.9% 1.9%	109,001 136,813	5.06% 4.66%	293. 312.
Chüringen	4,739,599	2.2%	42	1.5%	112,848	4.85%	312
Inspecified	-	0.0%	-	0.0%	-	0.00%	-
otal	328,478,905	100.0%	2,718	100.0%	120,853	4.83%	297.
			Number of Loans	As percentage of	Average loan size	Owner Occupied	Investme
Property type	Value	As percentage of total	Number of Loans	lotai	Average loan size	Owner Occupied	Prope
infamilienhaus	138,257,437	42.1%	953	35.1%	145,076	98.4%	1.6
infamilienhaus łochhaus/appartement	138,257,437 151,903,033	42.1% 46.2%	953 1,552	57.1%	145,076 97,876	98.4% 30.7%	1.6 69.3
Einfamilienhaus Iochhaus/appartement Aehrfamilienhaus	138,257,437 151,903,033 23,217,717	42.1% 46.2% 7.1%	953 1,552 123	57.1% 4.5%	145,076 97,876 188,762	98.4% 30.7% 76.4%	1.6 69.3 23.6
Einfamilienhaus Hochhaus/appartement Aehrfamilienhaus Kweifamilienhaus	138,257,437 151,903,033 23,217,717 14,550,624	42.1% 46.2% 7.1% 4.4%	953 1,552 123 87	57.1% 4.5% 3.2%	145,076 97,876 188,762 167,249	98.4% 30.7% 76.4% 95.4%	1.6 69.3 23.6 4.6
iinfamilienhaus lochhaus/appartement Alehfamilienhaus zweifamilienhaus aden/wohnhaus	138,257,437 151,903,033 23,217,717	42.1% 46.2% 7.1%	953 1,552 123	57.1% 4.5%	145,076 97,876 188,762	98.4% 30.7% 76.4%	1.6 69.3 23.6 4.6 0.0
infamilienhaus tochhaus/appartement Alehfamilienhaus weifamilienhaus .aden/wohnhaus nspecified	138,257,437 151,903,033 23,217,717 14,550,624	42.1% 46.2% 7.1% 4.4% 0.2%	953 1,552 123 87	57.1% 4.5% 3.2% 0.1%	145,076 97,876 188,762 167,249	98.4% 30.7% 76.4% 95.4% 100.0%	1.6 69.3 23.6 4.6 0.0 0.0
Property type Einfamilienhaus Hochhaus/appartement Wehrfamilienhaus Zweifamilienhaus .aden/wohnhaus .unspecified Total	138,257,437 151,903,033 23,217,717 14,550,624 550,093	42.1% 46.2% 7.1% 4.4% 0.2% 0.0%	953 1,552 123 87 3 -	57.1% 4.5% 3.2% 0.1% 0.0%	145,076 97,876 188,762 167,249 183,364	98.4% 30.7% 76.4% 95.4% 100.0% 0.0%	1.6 69.3 23.6 4.6 0.0 0.0 41.3
Einfamilienhaus tochhaus/appartement dehrfamilienhaus Kweifamilienhaus .aden/wohnhaus Inspecified	138,257,437 151,903,033 23,217,717 14,550,624 550,093	42.1% 46.2% 7.1% 4.4% 0.2% 0.0%	953 1,552 123 87 3 -	57.1% 4.5% 3.2% 0.1% 0.0%	145,076 97,876 188,762 167,249 183,364	98.4% 30.7% 76.4% 95.4% 100.0% 0.0%	1.6 69.3 23.6 4.6 0.0
infamilienhaus tochhaus/appartement Alehfamilienhaus aden/wohnhaus inspecified Total	138,257,437 151,903,033 23,217,717 14,550,624 550,093 - - 328,478,905	42.1% 46.2% 7.1% 4.4% 0.2% 0.0%	953 1,552 123 87 3 - 2,718	57.1% 4.5% 3.2% 0.1% 0.0% 100.0%	145,076 97,876 188,762 167,249 183,364 - 120,853	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7%	1.6 69.3 23.6 4.6 0.0 0.0 41.3
infamilienhaus fochhaus/appartement dehrfamilienhaus aden/wohnhaus nspecified fotal 	Value 138,257,437 151,903,033 23,217,717 14,550,624 550,093 - - 328,478,905 Value 87,782,182 102,169,017	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% As percentage of total 26.7% 31.1%	Number of Loans 953 1,552 123 87 3 - 2,718 Number of Loans 1,192 828	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87%	1.6 69.3 23.6 4.6 0.0 0.0 41.3 WAM 286 298
infamilienhaus lochhaus/appartement dehrfamilienhaus ader/wohnhaus nspecified otal 	138,257,437 151,903,033 23,217,717 14,550,624 550,093 - - 328,478,905 Value 87,782,182 102,169,017 73,729,806	42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% As percentage of total 26.7% 31.1% 22.4%	Number of Loans 953 1,552 123 87 3 - 2,718 Number of Loans 1,192 828 430	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5% 15.8%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.72%	1.6 69.3 23.6 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0.0 0
infamilienhaus iochnaus/appartement fehrfamilienhaus aden/wohnhaus nspecified iotal 	138.257,437 151,903,033 23,217,717 14,550,624 550,093 - - 328,478,905 Value 87,782,182 102,169,017 73,729,806 42,082,614	42.1% 46.2% 7.1% 4.4% 0.0% 100.0% As percentage of total 26.7% 31.1% 22.4% 12.8%	Number of Loans 953 1,552 123 87 - 2,718 Number of Loans 1,192 828 430 191	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5% 15.8% 7.0%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.72% 4.73%	1.6 69.3 23.6 0.0 0.0 41.3 WAM 286 298 304 305
infamilienhaus tochhaus/appartement tehrfamilienhaus aden/wohnhaus nspecified total tot	138,257,437 151,903,033 23,217,717 14,550,624 550,093 - 328,478,905 Value 87,782,182 102,169,017 73,729,806 42,082,614 13,26,164	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% As percentage of total 26.7% 31.1% 22.4% 12.8% 4.2%	Number of Loans 953 1,552 123 87 - 2,718 Number of Loans 1,192 828 430 191 52	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5% 15.8% 7.0% 1.9%	145,076 97,876 188,762 167,249 183,364 - - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.73% 4.73% 4.63%	1.6 69.3 23.6 4.6 0.0 0.0 41.3 WAM 286 298 304 305 309
infamilienhaus iochhaus/appartement dehrfamilienhaus ader/wohnhaus nspecified iotal 	138.257,437 151.903,033 23,217,717 14,550,624 550,093 - 328,478,905 Value 87,782,182 102,169,017 73,729,806 42,082,614 13,926,169 5,742,277	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% As percentage of total 26.7% 31.1% 22.4% 12.8% 4.2% 1.7%	Number of Loans 953 1,552 123 87 2,718 Number of Loans 1,192 828 430 191 52 18	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5% 15.8% 7.0% 1.9% 0.7%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.72% 4.73% 4.63% 4.48%	1.6 69.3 23.6 4.6 0.0 0.0 41.3 WAM 286 298 304 305 309 262
infamilienhaus tochhaus/appartement Alehfamilienhaus .aden/wohnhaus nspecified .oan size - 100,000 00,000 - 150,000 50,000 - 200,000 00,000 - 350,000 150,000 - 350,000 150,000 - 400,000	138.257,437 151.903.033 23.217,717 14.550.624 550.093 - 328,478,905 Value 87,782,182 102,169,017 73,729,806 42,082,614 13,926,169 5,742,277 778,843	42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% As percentage of total 26.7% 31.1% 22.4% 12.8% 4.2% 1.7% 0.2%	Number of Loans 963 1,552 123 87 3 - 2,718 Number of Loans 1,192 828 430 191 52 18 2	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5% 15.8% 0.7% 0.7% 0.7%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015 389,422	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.72% 4.72% 4.73% 4.63% 4.63% 5.00%	1.6 69.3 23.6 0.0 0.0 41.3 WAM 286 298 304 305 309 262 327
infamilienhaus tochhaus/appartement tehrfamilienhaus aden/wohnhaus nspecified total tot	138,257,437 151,903,033 23,217,717 14,550,624 550,093 - 328,478,905 Value 87,782,182 102,169,017 73,729,806 42,082,614 13,926,169 5,742,277 778,843 1,687,997	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% 4.4% 100.0% 100.0% 4.2% 31.1% 22.4% 12.8% 4.2% 0.5%	Number of Loans 953 1,552 123 87 2,718 Number of Loans 1,192 828 430 191 52 18	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 15.8% 7.0% 0.7% 0.1%	Average loan size 145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015 389,422 421,999	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.72% 4.73% 4.73% 4.63% 4.43% 4.43%	1.6 69.3 23.6 4.6. 0.0 0.0 41.3 WAM 286 298 304 305 309 262 327 327
infamilienhaus iochhaus/appartement tehrfamilienhaus ader/wohnhaus nspecified iotal iotal .100,000 00,000 - 150,000 50,000 - 250,000 50,000 - 250,000 50,000 - 300,000 50,000 - 400,000 50,000 - 400,000 50,000 - 500,000	138.257,437 151.903.033 23.217,717 14.550.624 550.093 - 328,478,905 Value 87,782,182 102,169,017 73,729,806 42,082,614 13,926,169 5,742,277 778,843	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% 26.7% 31.1% 22.4% 12.8% 4.2% 1.2% 0.5% 0.5% 0.0%	Number of Loans 963 1,552 123 87 3 - 2,718 Number of Loans 1,192 828 430 191 52 18 2	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5% 7.0% 1.5.8% 7.0% 0.1% 0.1% 0.1%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015 389,422	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.73% 4.63% 4.63% 4.63% 4.63% 4.93% 0.00%	1.6 69.3 23.6 4.6. 0.0 0.0 41.3 WAM 286 298 304 305 309 262 327
infamilienhaus lochhaus/appartement lehrfamilienhaus aden/wohnhaus nspecified otal 	Value 138,257,437 151,903,033 23,217,717 14,550,624 550,093 - 328,478,905 Value 87,782,182 102,159,017 73,729,806 42,082,614 13,926,169 5,742,277 778,843 1,687,997	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% 100.0% 4.5% 4.2% 1.1% 22.4% 12.8% 4.2% 1.7% 0.5% 0.0% 0.0%	Number of Loans 953 1,552 123 87 3 - 2,718 Number of Loans 1,192 828 430 191 52 18 2 4 - -	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5% 15.8% 7.0% 1.9% 0.7% 0.1% 0.1% 0.0%	Average loan size 145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015 389,422 421,999 -	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% 4.99% 4.87% 4.73% 4.73% 4.73% 4.73% 4.63% 4.83% 4.49% 5.00% 4.93% 0.00%	1.6 69.3 23.6 4.6 0.0 41.3 WAM 286 298 304 305 309 2622 2327 321
infamilienhaus lochhaus/appartement lehrfamilienhaus ader/wohnhaus nspecified otal oan size 100,000 00,000 - 150,000 50,000 - 200,000 00,000 - 250,000 50,000 - 350,000 50,000 - 350,000 50,000 - 400,000 50,000 - 500,000 50,000 - 500,000 50,000 - 550,000	138,257,437 151,903,033 23,217,717 14,550,624 550,093 - 328,478,905 Value 87,782,182 102,169,017 73,729,806 42,082,614 13,926,169 5,742,277 778,843 1,687,997	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% 26.7% 31.1% 22.4% 12.8% 4.2% 1.2% 0.5% 0.5% 0.0%	Number of Loans 963 1,552 123 87 3 - 2,718 Number of Loans 1,192 828 430 191 52 18 2	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5% 7.0% 1.5.8% 7.0% 0.1% 0.1% 0.1%	Average loan size 145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015 389,422 421,999	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.73% 4.63% 4.63% 4.63% 4.63% 4.93% 0.00%	1.6 69.3 23.6 4.6 0.0 41.3 WAM 286 298 304 305 309 2622 2327 321
infamilienhaus lochhaus/appartement lehrfamilienhaus aden/wohnhaus nspecified otal 	Value 138,257,437 151,903,033 23,217,717 14,550,624 550,093 - 328,478,905 Value 87,782,182 102,159,017 73,729,806 42,082,614 13,926,169 5,742,277 778,843 1,687,997	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% 22.4% 12.8% 4.2% 12.8% 4.2% 0.2% 0.0% 0.2% 0.0% 0.2% 0.2% 0.2%	Number of Loans 953 1,552 123 87 3 - 2,718 Number of Loans 1,192 828 430 191 52 18 2 4 - -	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5% 15.8% 7.0% 0.1% 0.7% 0.1% 0.1% 0.0%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015 389,422 421,999 -	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.73% 4.73% 4.73% 4.73% 4.73% 4.73% 4.73% 4.73% 4.93% 0.00% 0.00% 0.00%	1.1 69. 23.1 4.1 0.1 0.1 41.: 286 298 304 305 305 305 305 305 305 305 305 305 305
infamilienhaus tochhaus/appartement tehrfamilienhaus aden/wohnhaus nspecified total total tota size tota size to	Value 138,257,437 151,903,033 23,217,717 14,550,624 550,093 - 328,478,905 Value 87,782,182 102,159,017 73,729,806 42,082,614 13,926,169 5,742,277 778,843 1,687,997	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% 26.7% 31.1% 22.4% 12.8% 4.2% 12.8% 4.2% 0.5% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans 953 1,552 123 87 3 - 2,718 Number of Loans 1,192 828 430 191 52 18 2 4 - -	57.1% 4.5% 3.2% 0.1% 0.0% 100.0% As percentage of total 43.9% 30.5% 15.8% 0.7% 0.1% 0.1% 0.1% 0.1% 0.0%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015 389,422 421,999 -	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.73% 4.63% 4.72% 4.73% 4.63% 4.99% 5.00% 4.33% 0.00% 4.20%	1.1 69. 23.1 4.1 0.1 0.1 41.: 286 298 304 305 305 305 305 305 305 305 305 305 305
infamilienhaus iochhaus/appartement fehrfamilienhaus adern/wohnhaus nspecified iotal io	Value 138,257,437 151,903,033 23,217,717 14,550,624 550,093 - 328,478,905 Value 87,782,182 102,159,017 73,729,806 42,082,614 13,926,169 5,742,277 778,843 1,687,997	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% 4s percentage of total 26.7% 31.1% 22.4% 12.8% 4.2% 1.7% 0.5% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0%	Number of Loans 953 1,552 123 87 3 - 2,718 Number of Loans 1,192 828 430 191 52 18 2 4 - -	57.1% 4.5% 3.2% 0.0% 100.0% As percentage of total 43.9% 30.5% 15.8% 7.0% 1.9% 0.7% 0.1% 0.1% 0.1% 0.0% 0.0%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015 389,422 421,999 -	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.72% 4.73% 4.72% 4.73% 4.83% 4.72% 4.73% 4.83% 4.49% 4.33% 0.00% 0.00% 0.00% 0.00%	1.1 69. 23.1 4.1 0.1 0.1 41.: 286 298 304 305 305 305 305 305 305 305 305 305 305
infamilienhaus tochhaus/appartement Aehrfamilienhaus aden/wohnhaus inspecified total to	Value 138,257,437 151,903,033 23,217,717 14,550,624 550,093 - 328,478,905 Value 87,782,182 102,159,017 73,729,806 42,082,614 13,926,169 5,742,277 778,843 1,687,997	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% 4.2% 4.2% 4.2% 4.2% 4.2% 0.5% 0.5% 0.2% 0.5% 0.2% 0.0% 0.	Number of Loans 953 1,552 123 87 3 - 2,718 Number of Loans 1,192 828 430 191 52 18 2 4 - -	57.1% 4.5% 3.2% 0.0% 100.0% As percentage of total 43.9% 7.0% 1.9% 0.7% 0.1% 0.7% 0.1% 0.0% 0.0% 0.0% 0.0%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015 389,422 421,999 -	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.72% 4.73% 4.72% 4.73% 4.73% 4.73% 4.83% 4.43% 4.43% 0.00% 0.00% 0.00% 0.00% 0.00%	1.6 69.3 23.6 4.6 0.0 0.0 41.3 WAM 286 298 304 305 309 262 327 321
infamilienhaus tochhaus/appartement tehrfamilienhaus aden/wohnhaus nspecified total tot	Value 138,257,437 151,903,033 23,217,717 14,550,624 550,093 - 328,478,905 Value 87,782,182 102,159,017 73,729,806 42,082,614 13,926,169 5,742,277 778,843 1,687,997	As percentage of total 42.1% 46.2% 7.1% 4.4% 0.2% 0.0% 100.0% 100.0% 100.0% 100.0% 100.0% 0.2% 0.2% 0.2% 0.2% 0.2% 0.0%	Number of Loans 953 1,552 123 87 3 - 2,718 Number of Loans 1,192 828 430 191 52 18 2 4 - -	57.1% 4.5% 3.2% 0.0% 100.0% As percentage of total 43.9% 30.5% 15.8% 7.0% 0.7% 0.7% 0.1% 0.1% 0.1% 0.0% 0.0%	145,076 97,876 188,762 167,249 183,364 - 120,853 Average loan size 73,643 123,393 171,465 220,328 267,811 319,015 389,422 421,999 -	98.4% 30.7% 76.4% 95.4% 100.0% 0.0% 58.7% WAC 4.99% 4.87% 4.72% 4.73% 4.73% 4.63% 4.73% 4.63% 4.63% 4.49% 0.00% 0.00% 0.00% 0.00% 0.00%	1.6 69.3 23.6 4.6 0.0 0.0 41.3 WAM 286 298 304 305 309 2622 2327 321

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	953			
Number of loans parts	1,243			
	Weighted average	e Minimum	Maximum	
Loan size	99,034	2,721	443,674	
Loan part size	75,928	1,461	443,674	
Coupon	5.04%	3.81%	6.17%	
Remaining maturity (months)	293.9	5	429	
Remaining interest period (months)	5.9	1	59	
Original interest period (months)	116.6	3	120	
Seasoning (months)	115.2	97.5	129.4	
Loan to Lending Value	104.6%	2.0%	120.0%	
	Value	As % of number of loans	As % Outst	anding principal amount
Investment properties	69,529,244.62	77.9%		73.67%
Owner occupied	24,849,800.09	22.1%		26.33%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	62,606,194	66.3%	849	68.3%	73,741	5.02%	309.
Interest Only With Life Insurance Redemption	7,602,678	8.1%		7.4%		5.06%	197.
Interest Only With Building Savings Account Redem	4,003,855	4.2%		3.5%	93,113	5.00%	164.
Interest Only With Building Savings Account Redem	20,166,317	21.4%		20.8%		5.12%	308.
Interest Only	20,100,317	21.470	209	20.0%	11,002	5.1276	306.
Total	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.9
Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
interest term	value	As percentage of total	Number of loanparts	totai	Average loan pair size	WAG	WAW
0 - 12	2,354,377	2.5%		2.3%		4.29%	279.
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	826,960	0.9%	13	1.0%	63,612	5.07%	304.6
61 - 72		0.0%		0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96		0.0%		0.0%		0.00%	-
97 - 108	-	0.0%		0.0%		0.00%	
109 - 125	91,197,708	96.6%		96.7%		5.06%	294.2
126 - 132	91,197,700	0.0%		0.0%		0.00%	294.
132 - >	-	0.0%		0.0%		0.00%	
Total	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.
				A			
Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
00/ 4 500/	44,000,070	40.7%	100	40.0%	00.454	1.00%	000
0% - 4.50%	11,962,072	12.7%		10.3%		4.26%	306.3
4.50% - 4.75%	8,376,731	8.9%		6.8%		4.63%	303.4
4.75% - 5.00%	14,057,079	14.9%		17.1%		4.92%	298.9
5.00% - 5.25%	34,394,650	36.4%	452	36.4%	76,094	5.12%	290.4
5.25% - 5.50%	16,597,004	17.6%	231	18.6%	71,849	5.37%	290.
5.50% - 5.75%	5,231,751	5.5%	80	6.4%	65,397	5.60%	283.4
5.75% - 6.00%	2,404,069	2.5%	35	2.8%	68,688	5.84%	277.2
6.00% - 6.25%	1,355,688	1.4%		1.7%		6.07%	277.8
6.25% - 6.50%	1,000,000	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% 7.50% - >	-	0.0%		0.0% 0.0%		0.00% 0.00%	-
Total	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.9
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%	
	-	0.0%		0.0%			-
01-jul-2013 - 31-dec-2013	-					0.00%	
01-jan-2014 - 31-dec-2014	80,232	0.1%		0.1%		5.79%	135.
01-jan-2015 - 31-dec-2015	75,916,519	80.4%		79.2%		4.95%	296.
01-jan-2016 - 31-dec-2016	17,529,725	18.6%		19.7%		5.44%	285.
01-jan-2017 - 31-dec-2017	110,361	0.1%	2	0.2%	55,180	5.20%	320.
01-jan-2018 - 31-dec-2018	219,025	0.2%		0.2%		4.58%	322.
01-jan-2019 - 31-dec-2019	225,479	0.2%		0.2%		5.55%	281.0
01-jan-2020 - 31-aug-2111	297,704	0.3%		0.4%		5.20%	296.2
Total	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.
IUIdi	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.

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	429,000	0.5%	3	0.2%	143,000	4.50%	6.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.2%	93,943	4.93%	21.1
01-jan-2018 - 31-dec-2019	154,972	0.2%	3	0.2%	51,657	5.46%	41.5
01-jan-2020 - 31-dec-2021	206,859	0.2%	4	0.3%	51,715	4.94%	64.7
01-jan-2022 - 31-dec-2023	575,986	0.6%	7	0.6%	82,284	4.89%	97.5
01-jan-2024 - 31-dec-2025	864,223	0.9%	11	0.9%	78,566	4.98%	120.9
01-jan-2026 - 31-dec-2027	729,792	0.8%	10	0.8%	72,979	5.01%	136.9
01-jan-2028 - 31-dec-2029	1,570,739	1.7%	19	1.5%	82,670	4.87%	165.4
01-jan-2030 - 31-dec-2031	3,612,590	3.8%	46	3.7%	78,535	5.08%	185.1
01-jan-2032 - 31-dec-2033	886,089	0.9%	10	0.8%	88,609	4.50%	210.7
01-jan-2034 - 31-dec-2035	3,590,992	3.8%	36	2.9%	99,750	4.96%	239.8
01-jan-2036 - 31-dec-2037	1,221,285	1.3%	14	1.1%	87,235	5.08%	253.9
01-jan-2038 - 31-dec-2039	8,435,186	8.9%	126	10.1%	66,946	5.54%	288.6
01-jan-2040 - 31-dec-2041	54,652,124	57.9%	756	60.8%	72,291	5.15%	308.3
01-jan-2042 - 31-dec-2043	11,152,916	11.8%	132	10.6%	84,492	4.67%	331.2
01-jan-2044 - 31-dec-2045	4,635,110	4.9%	49	3.9%	94,594	4.27%	352.8
01-jan-2046 - 31-dec-2047	1,413,298	1.5%	14	1.1%	100,950	3.98%	374.0
01-Jan-2048 - 31-Dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	429.0
Total	94,379,045	100.0%	1,243	100.0%	75,928	5.04%	293.9
	· · ·				·		
				As percentage of			
Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
0% - 60%	1,081,368	1.1%	27	2.8%	40,051	4.47%	276.1
60% - 70%	763,994	0.8%	10	1.0%	76,399	4.47%	320.2
70% - 80%	2,128,181	2.3%	27	2.8%	78,822	4.59%	285.4
80% - 90%	5,189,521	5.5%	50	5.2%	103,790	4.77%	264.6
90% - 100%	10,703,422	11.3%	105	11.0%	101,937	4.79%	288.6
100% - 110%	43,406,569	46.0%	446	46.8%	97,324	5.08%	305.7
110% - 120%	31,105,991	33.0%	288	30.2%	108,007	5.17%	284.8
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	_	0.0%		0.0%	_	0.00%	
130 % - >	•	0.0%	-	0.0%	-	0.00%	-
Total	94,379,045	100.0%	953	100.0%	99,034	5.04%	293.9
				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Berlin	19,575,063	20.7%	207	21.7%	94,566	5.08%	296.0
Brandenburg	8,590,308	9.1%	72	7.6%	119,310	4.80%	297.5
Mecklenburg-Vorpommern	1,831,290	1.9%	20	2.1%	91,564	4.51%	286.7
Sachsen	45,254,663	47.9%	480	50.4%	94,281	5.10%	291.0
Sachsen-Anhalt	14,388,122	15.2%	132	13.9%	109,001	5.06%	293.9
Thüringen		5.0%		4.4%		4.85%	310.2
Unspecified	4,739,599	0.0%	42	4.4%	112,848	4.85%	310.2
-							
Total	94,379,045	100.0%	953	100.0%	99,034	5.04%	293.9
				As percentage of			Investment
Property type	Value	As percentage of total	Number of Loans	total	Average loan size	Owner Occupied	Property
Einfamilienhaus	18,870,635	20.0%	150	15.7%	125,804	98.00%	2.00%
Hochhaus/appartement	71,368,573	75.6%	772	81.0%	92,446	5.57%	94.43%
Mehrfamilienhaus	2,439,179	2.6%	16	1.7%	152,449	50.00%	50.00%
Zweifamilienhaus	1,567,058	1.7%	14	1.5%	111,933	85.71%	14.29%
Laden/wohnhaus	133,600	0.1%	14	0.1%	133,600	100.00%	0.00%
unspecified	133,000	0.1%	I	0.1%	133,000	0.00%	0.00%
unspecified	-		-		-	0.00%	0.00%
Total	94,379,045	100.0%	953	100.0%	99,034	22.14%	77.86%
				As percentage of			
Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Loan size	Value 44,687,496	As percentage of total 47.3%	Number of Loans		Average loan size 73,742	WAC 5.12%	WAM 288.4
	Value	no porcontago or total	Number of Loans	total	interage loan eize		
- 100,000	44,687,496	47.3%	606	total 63.6%	73,742	5.12%	288.4
- 100,000 100,000 - 150,000 150,000 - 200,000	44,687,496 30,119,825 10,303,608	47.3% 31.9% 10.9%	606 248 59	total 63.6% 26.0% 6.2%	73,742 121,451 174,637	5.12% 5.02% 4.92%	288.4 297.0 299.9
- 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000	44,687,496 30,119,825 10,303,608 7,483,925	47.3% 31.9% 10.9% 7.9%	606 248 59 34	total 63.6% 26.0% 6.2% 3.6%	73,742 121,451 174,637 220,115	5.12% 5.02% 4.92% 4.88%	288.4 297.0 299.9 300.5
- 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000	44,687,496 30,119,825 10,303,608	47.3% 31.9% 10.9% 7.9% 1.4%	606 248 59	total 63.6% 26.0% 6.2% 3.6% 0.5%	73,742 121,451 174,637	5.12% 5.02% 4.92% 4.88% 4.68%	288.4 297.0 299.9
- 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000	44,687,496 30,119,825 10,303,608 7,483,925	47.3% 31.9% 10.9% 7.9% 1.4% 0.0%	606 248 59 34	total 63.6% 26.0% 6.2% 3.6% 0.5% 0.0%	73,742 121,451 174,637 220,115	5.12% 5.02% 4.92% 4.88% 4.68% 0.00%	288.4 297.0 299.9 300.5
- 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000	44,687,496 30,119,825 10,303,608 7,483,925 1,340,517 -	47.3% 31.9% 10.9% 7.9% 1.4% 0.0%	606 248 59 34 5 -	total 63.6% 26.0% 6.2% 3.6% 0.5% 0.0%	73,742 121,451 174,637 220,115 268,103 -	5.12% 5.02% 4.92% 4.88% 4.68% 0.00% 0.00%	288.4 297.0 299.9 300.5 320.0
- 100,000 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000	44,687,496 30,119,825 10,303,608 7,483,925	47.3% 31.9% 10.9% 7.9% 1.4% 0.0% 0.0% 0.5%	606 248 59 34	total 63.6% 26.0% 6.2% 3.6% 0.5% 0.0% 0.0% 0.1%	73,742 121,451 174,637 220,115	5.12% 5.02% 4.92% 4.88% 4.68% 0.00% 0.00% 5.11%	288.4 297.0 299.9 300.5
- 100,000 - 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000	44,687,496 30,119,825 10,303,608 7,483,925 1,340,517 -	47.3% 31.9% 10.9% 7.9% 1.4% 0.0% 0.0% 0.5% 0.0%	606 248 59 34 5 -	total 63.6% 26.0% 6.2% 3.6% 0.5% 0.0% 0.0% 0.1% 0.0%	73,742 121,451 174,637 220,115 268,103 -	5.12% 5.02% 4.92% 4.88% 4.68% 0.00% 5.11% 0.00%	288.4 297.0 299.9 300.5 320.0
- 100,000 - 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 320,000 - 350,000 330,000 - 350,000 350,000 - 400,000 400,000 - 450,000 450,000 - 550,000	44,687,496 30,119,825 10,303,608 7,483,925 1,340,517 -	47.3% 31.9% 10.9% 7.9% 1.4% 0.0% 0.0% 0.5% 0.0%	606 248 59 34 5 -	total 63.6% 26.0% 6.2% 3.6% 0.0% 0.0% 0.0% 0.0% 0.0%	73,742 121,451 174,637 220,115 268,103 -	5.12% 5.02% 4.82% 4.88% 0.00% 5.11% 0.00% 0.00%	288.4 297.0 299.9 300.5 320.0
- 100,000 - 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 300,000 300,000 - 350,000 350,000 - 400,000 450,000 - 550,000 550,000 - 550,000 550,000 - 500,000	44,687,496 30,119,825 10,303,608 7,483,925 1,340,517 -	47.3% 31.9% 10.9% 7.9% 0.0% 0.5% 0.0% 0.0% 0.0% 0.0%	606 248 59 34 5 -	total 63.6% 26.0% 6.2% 3.6% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	73,742 121,451 174,637 220,115 268,103 -	5.12% 5.02% 4.92% 4.88% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00%	288.4 297.0 299.9 300.5 320.0
- 100,000 - 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 450,000 350,000 - 400,000 400,000 - 450,000 550,000 - 650,000 550,000 - 650,000	44,687,496 30,119,825 10,303,608 7,483,925 1,340,517 -	47.3% 31.9% 10.9% 7.9% 1.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	606 248 59 34 5 -	total 63.6% 26.0% 6.2% 3.6% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	73,742 121,451 174,637 220,115 268,103 -	5.12% 5.02% 4.92% 4.88% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00%	288.4 297.0 299.9 300.5 320.0
- 100,000 - 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 250,000 - 350,000 300,000 - 350,000 350,000 - 400,000 450,000 - 550,000 550,000 - 650,000 650,000 - 650,000 650,000 - 650,000	44,687,496 30,119,825 10,303,608 7,483,925 1,340,517 -	47.3% 31.9% 10.9% 7.9% 0.0% 0.0% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0	606 248 59 34 5 -	total 63.6% 26.0% 6.2% 3.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	73,742 121,451 174,637 220,115 268,103 -	5.12% 5.02% 4.92% 4.88% 4.88% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00% 0.00%	288.4 297.0 299.9 300.5 320.0
- 100,000 - 100,000 - 150,000 150,000 - 200,000 200,000 - 250,000 200,000 - 350,000 300,000 - 350,000 350,000 - 400,000 450,000 - 500,000 550,000 - 650,000 650,000 - 650,000 650,000 - 650,000	44,687,496 30,119,825 10,303,608 7,483,925 1,340,517 -	47.3% 31.9% 10.9% 7.9% 1.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	606 248 59 34 5 -	total 63.6% 26.0% 6.2% 3.6% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0%	73,742 121,451 174,637 220,115 268,103 -	5.12% 5.02% 4.92% 4.88% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00%	288.4 297.0 299.9 300.5 320.0
- 100,000 - 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 200,000 - 350,000 300,000 - 350,000 300,000 - 400,000 450,000 - 550,000 550,000 - 650,000 550,000 - 660,000 650,000 - 750,000 350,000 - 750,000	44,687,496 30,119,825 10,303,608 7,483,925 1,340,517 -	47.3% 31.9% 10.9% 7.9% 0.0% 0.0% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0	606 248 59 34 5 -	total 63.6% 26.0% 6.2% 3.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	73,742 121,451 174,637 220,115 268,103 -	5.12% 5.02% 4.92% 4.88% 4.88% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00% 0.00%	288.4 297.0 299.9 300.5 320.0
- 100,000 - 100,000 150,000 - 150,000 150,000 - 250,000 200,000 - 250,000 250,000 - 350,000 300,000 - 350,000 350,000 - 450,000 450,000 - 550,000 550,000 - 650,000 550,000 - 650,000 550,000 - 750,000 750,000 - 750,000 750,000 - 850,000	44,687,496 30,119,825 10,303,608 7,483,925 1,340,517 -	47.3% 31.9% 10.9% 7.9% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	606 248 59 34 5 -	total 63.6% 26.0% 6.2% 6.2% 0.5% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0	73,742 121,451 174,637 220,115 268,103 -	5.12% 5.02% 4.92% 4.88% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	288.4 297.0 299.9 300.5 320.0
- 100,000 100,000 - 150,000 150,000 - 250,000 200,000 - 250,000 300,000 - 350,000 300,000 - 350,000 350,000 - 400,000 400,000 - 450,000	44,687,496 30,119,825 10,303,608 7,483,925 1,340,517 -	47.3% 31.9% 10.9% 7.9% 1.4% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	606 248 59 34 5 -	total 63.6% 26.0% 6.2% 3.6% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0	73,742 121,451 174,637 220,115 268,103 -	5.12% 5.02% 4.92% 4.88% 4.68% 0.00% 5.11% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00% 0.00%	288.4 297.0 299.9 300.5 320.0