

E-MAC DE 2006-I Investor Report November 2008

Cashflow analysis for the period

| | | |
|---|------------|------------|
| Total interest received | 5,310,970 | |
| Interest received on transaction accounts | 167,616 | |
| Liquidity available | 14,614,353 | |
| Reserve account available | 9,500,000 | |
| Receivables under hedging arrangements | 1,812,965 | |
| Total funds available | | 31,405,904 |
| | | |
| Company management expenses | - | |
| MPT fee | 144,514 | |
| Administration fee | 9,032 | |
| Third party fees | 10,550 | |
| Liquidity Facility fee | 4,497 | |
| Payments under hedging arrangements | - | |
| Interest on the Notes | 6,365,167 | |
| Redemption Class F Notes | 757,790 | |
| Deferred Purchase Price Instalment | - | |
| Total funds distributed | | 7,291,551 |
| Available after distribution of funds | | 24,114,353 |
| | | |
| Undrawn Liquidity Facility | 14,614,353 | |
| Reserve account funding | 9,500,000 | |
| Available liquidity | | 24,114,353 |
| Net cashflow | | - |

Collateral

| | | |
|---|----------------|-------------|
| Starting current balance per 1 August 2008 | 487,127,420.63 | |
| To be disbursed per 1 August 2008 | 17,679.82 | |
| Starting principal balance 1 August 2008 | 487,145,100.45 | |
| Principal (p)repayments | (2,515,657.94) | |
| Further Advances bought (incl. amounts to be disbursed) | - | |
| Losses for the period | - | |
| Ending principal balance | | 484,629,443 |
| Balance Reset Participation | | - |
| Total balance E-MAC DE 2006-I | | 484,629,443 |

Performance

| | Last period | This period | Since issue |
|-----------------|-------------|-------------|-------------|
| Prepayment rate | 1.04% | 1.22% | 0.43% |

| Delinquent payments | Delinquent amount | Principal | As percentage of total | Number of loans | As percentage of total |
|---------------------|-------------------|--------------------|------------------------|-----------------|------------------------|
| Current | - | 416,759,864 | 86.0% | 3,125 | 87.4% |
| 1 - 30 | 80,044 | 17,926,759 | 3.7% | 121 | 3.4% |
| 31 - 60 | 70,736 | 7,158,168 | 1.5% | 47 | 1.3% |
| 61 - 90 | 58,463 | 3,716,936 | 0.8% | 24 | 0.7% |
| 91 - 120 | 55,987 | 2,830,843 | 0.6% | 20 | 0.6% |
| 121-150 | 61,569 | 2,545,613 | 0.5% | 20 | 0.6% |
| > 151 | 2,131,261 | 33,691,260 | 7.0% | 219 | 6.1% |
| Total | 2,458,061 | 484,629,443 | 100% | 3,576 | 100% |

| | Last period | This period | Recovered | Total |
|----------------------------|-------------|-------------|-----------|---------|
| Aggregate principal losses | 2,612 | 52,328 | (8,867) | 514,495 |

Summary - Total Portfolio

Characteristics

| | | | | |
|------------------------------------|-------------------------|--------------------------------|--|--|
| Amounts to be disbursed | 11,639.38 | | | |
| Number of loans | 3,576 | | | |
| Number of loans parts | 4,772 | | | |
| | Weighted average | Minimum | Maximum | |
| Loan size | 135,523 | 6,479 | 580,000 | |
| Loan part size | 101,557 | 6,106 | 580,000 | |
| Coupon | 4.86% | 0.00% | 6.50% | |
| Remaining maturity (months) | 371.8 | 22 | 1,166 | |
| Remaining interest period (months) | 83.2 | 18 | 165 | |
| Original interest period (months) | 119.6 | 60 | 180 | |
| Seasoning (months) | 36.6 | 15.5 | 54.6 | |
| Loan to Lending Value | 110.9% | 4.2% | 120.0% | |
| | Value | As % of number of loans | As % Outstanding principle amount | |
| Investment properties | 162,212,717.93 | 41.3% | 33.47% | |
| Owner occupied | 322,416,724.58 | 58.7% | 66.53% | |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|--|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity | 307,343,060 | 63.4% | 3,120 | 65.4% | 98,507 | 4.84% | 393.4 |
| Interest Only With Life Insurance Redemption | 44,934,376 | 9.3% | 374 | 7.8% | 120,145 | 4.88% | 287.0 |
| Interest Only With Building Savings Account Redemp | 33,141,290 | 6.8% | 251 | 5.3% | 132,037 | 4.74% | 217.9 |
| Interest Only | 99,210,716 | 20.5% | 1,027 | 21.5% | 96,602 | 4.94% | 394.7 |
| Total | 484,629,443 | 100.0% | 4,772 | 100.0% | 101,557 | 4.86% | 371.8 |

| Interest term | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0 - 12 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 13 - 24 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 25 - 36 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 37 - 48 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 49 - 60 | 2,879,633 | 0.6% | 31 | 0.6% | 92,891 | 4.27% | 352.9 |
| 61 - 72 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 73 - 84 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 85 - 96 | 2,391,340 | 0.5% | 23 | 0.5% | 103,971 | 4.80% | 368.6 |
| 97 - 108 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 109 - 125 | 478,990,121 | 98.8% | 4,716 | 98.8% | 101,567 | 4.86% | 371.9 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | 368,349 | 0.1% | 2 | 0.0% | 184,175 | 5.78% | 375.7 |
| Total | 484,629,443 | 100.0% | 4,772 | 100.0% | 101,557 | 4.86% | 371.8 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|------------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 4.50% | 99,829,094 | 20.6% | 782 | 16.4% | 127,659 | 4.27% | 387.5 |
| 4.50% - 4.75% | 98,581,101 | 20.3% | 851 | 17.8% | 115,841 | 4.64% | 375.8 |
| 4.75% - 5.00% | 104,242,891 | 21.5% | 1,028 | 21.5% | 101,404 | 4.88% | 372.2 |
| 5.00% - 5.25% | 102,554,509 | 21.2% | 1,157 | 24.2% | 88,638 | 5.12% | 363.2 |
| 5.25% - 5.50% | 50,955,804 | 10.5% | 593 | 12.4% | 85,929 | 5.37% | 362.2 |
| 5.50% - 5.75% | 18,476,030 | 3.8% | 227 | 4.8% | 81,392 | 5.61% | 348.5 |
| 5.75% - 6.00% | 6,541,263 | 1.3% | 91 | 1.9% | 71,882 | 5.85% | 349.6 |
| 6.00% - 6.25% | 3,284,608 | 0.7% | 42 | 0.9% | 78,205 | 6.06% | 353.0 |
| 6.25% - 6.50% | 164,142 | 0.0% | 1 | 0.0% | 164,142 | 6.50% | 358.0 |
| 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 | 484,629,443 | 100.0% | 4,772 | 100.0% | 101,557 | 4.86% | 371.8 |

| 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 | 623,574 | 0.1% | 5 | 0.1% | 124,715 | 4.54% | 353.5 |
| 01-Jul-2010 - 31-Dec-2010 | 2,032,141 | 0.4% | 21 | 0.4% | 96,769 | 4.13% | 355.1 |
| 01-Jan-2011 - 30-Jun-2011 | 223,918 | 0.0% | 5 | 0.1% | 44,784 | 4.82% | 331.4 |
| 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 | 758,724 | 0.2% | 4 | 0.1% | 189,681 | 4.82% | 366.9 |
| 01-Jul-2013 - 31-Dec-2013 | 1,099,800 | 0.2% | 16 | 0.3% | 68,738 | 4.65% | 369.3 |
| 01-Jan-2014 - 31-Dec-2014 | 7,393,416 | 1.5% | 66 | 1.4% | 112,021 | 5.30% | 340.4 |
| 01-Jan-2015 - 31-Dec-2015 | 367,364,209 | 75.8% | 3,520 | 73.8% | 104,365 | 4.77% | 373.4 |
| 01-Jan-2016 - 31-Dec-2016 | 103,385,268 | 21.3% | 1,124 | 23.6% | 91,980 | 5.15% | 368.7 |
| 01-Jan-2017 - 31-Dec-2017 | 1,380,043 | 0.3% | 9 | 0.2% | 153,338 | 5.14% | 374.3 |
| 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 | 368,349 | 0.1% | 2 | 0.0% | 184,175 | 5.78% | 375.7 |
| Total | 484,629,443 | 100.0% | 4,772 | 100.0% | 101,557 | 4.86% | 371.8 |

| 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 | 168,684 | 0.0% | 3 | 0.1% | 56,228 | 4.49% | 28.7 |
| 01-Jan-2012 - 31-Dec-2013 | 93,700 | 0.0% | 2 | 0.0% | 46,850 | 4.11% | 60.0 |
| 01-Jan-2014 - 31-Dec-2015 | 4,286,506 | 0.9% | 33 | 0.7% | 129,894 | 4.64% | 83.1 |
| 01-Jan-2016 - 31-Dec-2017 | 3,152,459 | 0.7% | 22 | 0.5% | 143,294 | 4.65% | 93.8 |
| 01-Jan-2018 - 31-Dec-2019 | 1,515,713 | 0.3% | 18 | 0.4% | 84,206 | 4.82% | 122.8 |
| 01-Jan-2020 - 31-Dec-2021 | 2,797,181 | 0.6% | 28 | 0.6% | 99,899 | 4.69% | 144.2 |
| 01-Jan-2022 - 31-Dec-2023 | 3,727,760 | 0.8% | 31 | 0.6% | 120,250 | 4.93% | 171.7 |
| 01-Jan-2024 - 31-Dec-2025 | 6,686,273 | 1.4% | 58 | 1.2% | 115,281 | 4.82% | 195.4 |
| 01-Jan-2026 - 31-Dec-2027 | 5,330,528 | 1.1% | 47 | 1.0% | 113,415 | 4.78% | 215.1 |
| 01-Jan-2028 - 31-Dec-2029 | 7,929,703 | 1.6% | 66 | 1.4% | 120,147 | 5.13% | 244.2 |
| 01-Jan-2030 - 31-Dec-2031 | 21,931,398 | 4.5% | 185 | 3.9% | 118,548 | 4.88% | 266.9 |
| 01-Jan-2032 - 31-Dec-2033 | 10,285,157 | 2.1% | 88 | 1.8% | 116,877 | 4.43% | 288.3 |
| 01-Jan-2034 - 31-Dec-2035 | 16,226,709 | 3.3% | 133 | 2.8% | 122,005 | 4.87% | 318.7 |
| 01-Jan-2036 - 31-Dec-2037 | 9,908,892 | 2.0% | 81 | 1.7% | 122,332 | 4.75% | 333.6 |
| 01-Jan-2038 - 31-Dec-2039 | 26,536,885 | 5.5% | 322 | 6.7% | 82,413 | 5.54% | 366.4 |
| 01-Jan-2040 - 31-Dec-2041 | 162,216,966 | 33.5% | 1,905 | 39.9% | 85,153 | 5.14% | 387.4 |
| 01-Jan-2042 - 31-Dec-2043 | 148,541,105 | 30.7% | 1,339 | 28.1% | 110,934 | 4.68% | 409.4 |
| 01-Jan-2044 - 31-Dec-2045 | 45,395,148 | 9.4% | 354 | 7.4% | 128,235 | 4.29% | 430.4 |
| 01-Jan-2046 - 31-Dec-2047 | 6,720,519 | 1.4% | 49 | 1.0% | 137,153 | 3.90% | 454.2 |
| 01-Jan-2048 - 31-Dec-2137 | 1,178,155 | 0.2% | 8 | 0.2% | 147,269 | 4.10% | 540.4 |
| Total | 484,629,443 | 100.0% | 4,772 | 100.0% | 101,557 | 4.86% | 371.8 |

| Loan to Lending Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan part size | WAC | WAM |
|-----------------------------|--------------------|------------------------|-----------------|------------------------|------------------------|--------------|--------------|
| 0% - 60% | 1,171,511 | 0.2% | 16 | 0.4% | 73,219 | 4.31% | 344.6 |
| 60% - 70% | 924,221 | 0.2% | 8 | 0.2% | 115,528 | 4.40% | 354.6 |
| 70% - 80% | 3,439,641 | 0.7% | 33 | 0.9% | 104,232 | 4.25% | 350.1 |
| 80% - 90% | 10,344,191 | 2.1% | 72 | 2.0% | 143,669 | 4.29% | 372.7 |
| 90% - 100% | 35,026,554 | 7.2% | 231 | 6.5% | 151,630 | 4.41% | 385.8 |
| 100% - 110% | 121,830,653 | 25.1% | 788 | 22.0% | 154,607 | 4.67% | 381.1 |
| 110% - 120% | 311,892,673 | 64.4% | 2,428 | 67.9% | 128,457 | 5.01% | 366.9 |
| 120% - 130% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 484,629,443 | 100.0% | 3,576 | 100.0% | 135,523 | 4.86% | 371.8 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan part size | WAC | WAM |
|------------------------|--------------------|------------------------|-----------------|------------------------|------------------------|--------------|--------------|
| Baden-Württemberg | 83,615,853 | 17.3% | 523 | 14.6% | 159,877 | 4.77% | 381.9 |
| Bayern | 66,739,257 | 13.8% | 448 | 12.5% | 148,972 | 4.77% | 372.0 |
| Berlin | 29,124,405 | 6.0% | 275 | 7.7% | 105,907 | 5.13% | 367.0 |
| Brandenburg | 13,849,304 | 2.9% | 102 | 2.9% | 135,777 | 4.88% | 365.0 |
| Bremen | 2,981,212 | 0.6% | 26 | 0.7% | 114,662 | 4.77% | 386.2 |
| Hamburg | 1,759,123 | 0.4% | 13 | 0.4% | 135,317 | 4.75% | 403.3 |
| Hamburg/Niedersachsen | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Hessen | 29,207,208 | 6.0% | 183 | 5.1% | 159,602 | 4.72% | 369.2 |
| Mecklenburg-Vorpommern | 3,081,941 | 0.6% | 28 | 0.8% | 110,069 | 4.71% | 338.8 |
| Niedersachsen | 30,551,422 | 6.3% | 242 | 6.8% | 126,246 | 4.78% | 357.7 |
| Nordrhein-Westfalen | 93,213,967 | 19.2% | 637 | 17.8% | 146,333 | 4.84% | 372.9 |
| Rheinland-Pfalz | 23,114,095 | 4.8% | 157 | 4.4% | 147,224 | 4.75% | 371.1 |
| Saarland | 10,338,884 | 2.1% | 79 | 2.2% | 130,872 | 4.73% | 372.6 |
| Sachsen | 62,869,891 | 13.0% | 597 | 16.7% | 105,310 | 5.12% | 366.5 |
| Sachsen-Anhalt | 16,928,235 | 3.5% | 140 | 3.9% | 120,916 | 5.10% | 366.4 |
| Schleswig-Holstein | 10,726,858 | 2.2% | 72 | 2.0% | 148,984 | 4.64% | 391.0 |
| Thüringen | 6,527,788 | 1.3% | 54 | 1.5% | 120,885 | 4.83% | 372.9 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 484,629,443 | 100.0% | 3,576 | 100.0% | 135,523 | 4.86% | 371.8 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan part size | Owner Occupied | Investment Property |
|----------------------|--------------------|------------------------|-----------------|------------------------|------------------------|----------------|---------------------|
| Einfamilienhaus | 200,834,866 | 41.4% | 1,236 | 34.6% | 162,488 | 98.5% | 1.5% |
| Hochhaus/appartement | 228,233,258 | 47.1% | 2,062 | 57.7% | 110,685 | 31.5% | 68.5% |
| Mehrfamilienhaus | 36,503,818 | 7.5% | 174 | 4.9% | 209,792 | 76.4% | 23.6% |
| Zweifamilienhaus | 18,419,214 | 3.8% | 101 | 2.8% | 182,368 | 96.0% | 4.0% |
| Laden/wohnhaus | 638,287 | 0.1% | 3 | 0.1% | 212,762 | 100.0% | 0.0% |
| unspecified | - | 0.0% | - | 0.0% | - | 0.0% | 0.0% |
| Total | 484,629,443 | 100.0% | 3,576 | 100.0% | 135,523 | 58.7% | 41.3% |

| Borrower size) | Value | As percentage of total | Number of Loans | As percentage of total | Average loan part size | WAC | WAM |
|-------------------|--------------------|------------------------|-----------------|------------------------|------------------------|--------------|--------------|
| - 100,000 | 97,641,249 | 20.1% | 1,239 | 34.6% | 78,806 | 5.03% | 360.3 |
| 100,000 - 150,000 | 143,037,855 | 29.5% | 1,156 | 32.3% | 123,735 | 4.92% | 372.9 |
| 150,000 - 200,000 | 116,145,426 | 24.0% | 671 | 18.8% | 173,093 | 4.79% | 373.3 |
| 200,000 - 250,000 | 72,583,607 | 15.0% | 325 | 9.1% | 223,334 | 4.72% | 381.8 |
| 250,000 - 300,000 | 34,253,942 | 7.1% | 127 | 3.6% | 269,716 | 4.75% | 378.9 |
| 300,000 - 350,000 | 10,919,532 | 2.3% | 34 | 1.0% | 321,163 | 4.70% | 357.2 |
| 350,000 - 400,000 | 3,725,459 | 0.8% | 10 | 0.3% | 372,546 | 4.29% | 413.8 |
| 400,000 - 450,000 | 3,860,948 | 0.8% | 9 | 0.3% | 428,994 | 4.91% | 388.6 |
| 450,000 - 500,000 | 1,881,425 | 0.4% | 4 | 0.1% | 470,356 | 4.91% | 329.3 |
| 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% | 83.0 |
| 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 | 484,629,443 | 100.0% | 3,576 | 100.0% | 135,523 | 4.86% | 371.8 |

Summary - East Germany

Characteristics

| | | | | |
|------------------------------------|-------------------------|--------------------------------|--|--|
| Amounts to be disbursed | 11,639.38 | | | |
| Number of loans | 1,196 | | | |
| Number of loan parts | 1,541 | | | |
| | Weighted average | Minimum | Maximum | |
| Loan size | 110,687 | 15,692 | 487,168 | |
| Loan part size | 85,906 | 97 | 487,168 | |
| Coupon | 5.07% | 0.00% | 6.17% | |
| Remaining maturity (months) | 366.1 | 22 | 508 | |
| Remaining interest period (months) | 82.4 | 21 | 101 | |
| Original interest period (months) | 119.5 | 60 | 120 | |
| Seasoning (months) | 37.4 | 19.2 | 52.5 | |
| Loan to Lending Value | 112.8% | 7.9% | 120.0% | |
| | Value | As % of number of loans | As % Outstanding principle amount | |
| Investment properties | 97,039,135.82 | 78.0% | 73.30% | |
| Owner occupied | 35,342,428.25 | 22.0% | 26.70% | |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of | | | WAC | WAM |
|--|--------------------|------------------------|---------------------|------------------|---------------|--------------|--------------|-----|
| | | | | total | Average loan | total | | |
| Annuity | 88,544,760 | 66.9% | 1,038 | 21.8% | 85,303 | 5.05% | 385.3 | |
| Interest Only With Life Insurance Redemption | 12,945,173 | 9.8% | 131 | 2.7% | 98,818 | 5.10% | 269.0 | |
| Interest Only With Building Savings Account Redemp | 6,672,331 | 5.0% | 63 | 1.3% | 105,910 | 4.98% | 234.2 | |
| Interest Only | 24,219,300 | 18.3% | 309 | 6.5% | 78,380 | 5.15% | 384.2 | |
| Total | 132,381,564 | 100.0% | 1,541 | 32.3% | 85,906 | 5.07% | 366.1 | |

| Interest term | Value | As percentage of total | Number of loanparts | As percentage of | | | WAC | WAM |
|---------------|--------------------|------------------------|---------------------|------------------|---------------|--------------|--------------|-----|
| | | | | total | Average loan | total | | |
| 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 | 646,487 | 0.5% | 6 | 0.4% | 107,748 | 3.59% | 378.7 | |
| 61 - 72 | - | 0.0% | - | 0.0% | - | 0.00% | - | |
| 73 - 84 | - | 0.0% | - | 0.0% | - | 0.00% | - | |
| 85 - 96 | 991,637 | 0.7% | 12 | 0.8% | 82,636 | 4.84% | 373.1 | |
| 97 - 108 | - | 0.0% | - | 0.0% | - | 0.00% | - | |
| 109 - 125 | 130,743,439 | 98.8% | 1,523 | 98.8% | 85,846 | 5.08% | 366.0 | |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - | |
| 132 - > | - | 0.0% | - | 0.0% | - | 0.00% | - | |
| Total | 132,381,564 | 100.0% | 1,541 | 100.0% | 85,906 | 5.07% | 366.1 | |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of | | | WAC | WAM |
|------------------|--------------------|------------------------|---------------------|------------------|---------------|--------------|--------------|-----|
| | | | | total | Average loan | total | | |
| 0% - 4.50% | 13,147,335 | 9.9% | 123 | 8.0% | 106,889 | 4.19% | 390.0 | |
| 4.50% - 4.75% | 10,789,759 | 8.2% | 94 | 6.1% | 114,785 | 4.63% | 368.0 | |
| 4.75% - 5.00% | 19,722,930 | 14.9% | 245 | 15.9% | 80,502 | 4.91% | 369.3 | |
| 5.00% - 5.25% | 48,981,971 | 37.0% | 574 | 37.2% | 85,334 | 5.13% | 363.9 | |
| 5.25% - 5.50% | 26,345,361 | 19.9% | 316 | 20.5% | 83,371 | 5.36% | 362.0 | |
| 5.50% - 5.75% | 8,037,557 | 6.1% | 114 | 7.4% | 70,505 | 5.61% | 353.2 | |
| 5.75% - 6.00% | 3,537,726 | 2.7% | 48 | 3.1% | 73,703 | 5.84% | 351.2 | |
| 6.00% - 6.25% | 1,818,925 | 1.4% | 27 | 1.8% | 67,368 | 6.06% | 353.6 | |
| 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 | 132,381,564 | 100.0% | 1,541 | 100.0% | 85,906 | 5.07% | 366.1 | |

| Interest reset date | Value | As percentage of total | Number of loanparts | As percentage of | | | WAC | WAM |
|---------------------------|--------------------|------------------------|---------------------|------------------|---------------|--------------|--------------|-----|
| | | | | total | Average loan | total | | |
| 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 | 646,487 | 0.5% | 6 | 0.4% | 107,748 | 3.59% | 378.7 | |
| 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 | 78,077 | 0.1% | 1 | 0.1% | 78,077 | 4.37% | 271.0 | |
| 01-Jul-2013 - 31-Dec-2013 | 684,758 | 0.5% | 10 | 0.6% | 68,476 | 4.82% | 377.0 | |
| 01-Jan-2014 - 31-Dec-2014 | 3,881,056 | 2.9% | 38 | 2.5% | 102,133 | 5.37% | 336.1 | |
| 01-Jan-2015 - 31-Dec-2015 | 103,548,590 | 78.2% | 1,183 | 76.8% | 87,531 | 4.98% | 368.3 | |
| 01-Jan-2016 - 31-Dec-2016 | 23,321,344 | 17.6% | 299 | 19.4% | 77,998 | 5.44% | 360.9 | |
| 01-Jan-2017 - 31-Dec-2017 | 221,252 | 0.2% | 4 | 0.3% | 55,313 | 5.63% | 367.2 | |
| 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% | - | |
| Total | 132,381,564 | 100.0% | 1,541 | 100.0% | 85,906 | 5.07% | 366.1 | |

| Legal Maturity | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan | WAC | WAM |
|---------------------------|--------------------|------------------------|---------------------|------------------------|---------------|--------------|--------------|
| 01-Jan-2008 - 31-Dec-2009 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2010 - 31-Dec-2011 | 123,400 | 0.1% | 2 | 0.1% | 61,700 | 4.19% | 26.1 |
| 01-Jan-2012 - 31-Dec-2013 | 43,700 | 0.0% | 1 | 0.1% | 43,700 | 3.74% | 60.0 |
| 01-Jan-2014 - 31-Dec-2015 | 489,000 | 0.4% | 4 | 0.3% | 122,250 | 4.57% | 83.6 |
| 01-Jan-2016 - 31-Dec-2017 | 255,769 | 0.2% | 3 | 0.2% | 85,256 | 5.06% | 98.0 |
| 01-Jan-2018 - 31-Dec-2019 | 258,782 | 0.2% | 4 | 0.3% | 64,695 | 5.27% | 119.4 |
| 01-Jan-2020 - 31-Dec-2021 | 484,743 | 0.4% | 5 | 0.3% | 96,949 | 4.75% | 142.2 |
| 01-Jan-2022 - 31-Dec-2023 | 907,717 | 0.7% | 9 | 0.6% | 100,857 | 4.94% | 176.6 |
| 01-Jan-2024 - 31-Dec-2025 | 1,698,483 | 1.3% | 19 | 1.2% | 89,394 | 4.98% | 198.4 |
| 01-Jan-2026 - 31-Dec-2027 | 1,299,383 | 1.0% | 15 | 1.0% | 86,626 | 4.99% | 214.0 |
| 01-Jan-2028 - 31-Dec-2029 | 4,270,888 | 3.2% | 39 | 2.5% | 109,510 | 5.20% | 244.9 |
| 01-Jan-2030 - 31-Dec-2031 | 6,233,960 | 4.7% | 62 | 4.0% | 100,548 | 5.06% | 263.3 |
| 01-Jan-2032 - 31-Dec-2033 | 1,532,999 | 1.2% | 14 | 0.9% | 109,500 | 4.60% | 290.1 |
| 01-Jan-2034 - 31-Dec-2035 | 5,081,389 | 3.8% | 47 | 3.0% | 108,115 | 5.01% | 316.7 |
| 01-Jan-2036 - 31-Dec-2037 | 1,408,325 | 1.1% | 15 | 1.0% | 93,888 | 5.12% | 332.5 |
| 01-Jan-2038 - 31-Dec-2039 | 13,821,035 | 10.4% | 184 | 11.9% | 75,114 | 5.61% | 367.1 |
| 01-Jan-2040 - 31-Dec-2041 | 72,340,373 | 54.6% | 895 | 58.1% | 80,827 | 5.16% | 386.1 |
| 01-Jan-2042 - 31-Dec-2043 | 13,898,217 | 10.5% | 149 | 9.7% | 93,277 | 4.67% | 409.1 |
| 01-Jan-2044 - 31-Dec-2045 | 6,118,164 | 4.6% | 57 | 3.7% | 107,336 | 4.27% | 431.2 |
| 01-Jan-2046 - 31-Dec-2047 | 1,668,460 | 1.3% | 15 | 1.0% | 111,231 | 3.95% | 453.0 |
| 01-Jan-2048 - 31-Dec-2137 | 446,780 | 0.3% | 2 | 0.1% | 223,390 | 3.41% | 507.8 |
| Total | 132,381,564 | 100.0% | 1,541 | 100.0% | 85,906 | 5.07% | 366.1 |

| Loan to Lending Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan | WAC | WAM |
|-----------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| 0% - 60% | 475,367 | 0.4% | 4 | 0.3% | 118,842 | 3.94% | 450.9 |
| 60% - 70% | 454,104 | 0.3% | 3 | 0.3% | 151,368 | 4.41% | 323.6 |
| 70% - 80% | 667,590 | 0.5% | 9 | 0.8% | 74,177 | 4.27% | 363.0 |
| 80% - 90% | 2,605,799 | 2.0% | 21 | 1.8% | 124,086 | 4.37% | 382.5 |
| 90% - 100% | 6,313,717 | 4.8% | 54 | 4.5% | 116,921 | 4.56% | 376.4 |
| 100% - 110% | 14,848,385 | 11.2% | 119 | 9.9% | 124,776 | 4.81% | 355.2 |
| 110% - 120% | 107,016,603 | 80.8% | 986 | 82.4% | 108,536 | 5.16% | 366.5 |
| 120% - 130% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 132,381,564 | 100.0% | 1,196 | 100.0% | 110,687 | 5.07% | 366.1 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan | WAC | WAM |
|------------------------|--------------------|------------------------|-----------------|------------------------|----------------|--------------|--------------|
| Berlin | 29,124,405 | 22.0% | 275 | 7.7% | 105,907 | 5.13% | 367.0 |
| Brandenburg | 13,849,304 | 10.5% | 102 | 2.9% | 135,777 | 4.88% | 365.0 |
| Mecklenburg-Vorpommern | 3,081,941 | 2.3% | 28 | 0.8% | 110,069 | 4.71% | 338.8 |
| Sachsen | 62,869,891 | 47.5% | 597 | 16.7% | 105,310 | 5.12% | 366.5 |
| Sachsen-Anhalt | 16,928,235 | 12.8% | 140 | 3.9% | 120,916 | 5.10% | 366.4 |
| Thüringen | 6,527,788 | 4.9% | 54 | 1.5% | 120,885 | 4.83% | 372.9 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 132,381,564 | 100.0% | 1,196 | 33.4% | 110,687 | 5.07% | 366.1 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan | Owner Occupied | Investment Property |
|----------------------|--------------------|------------------------|-----------------|------------------------|----------------|----------------|---------------------|
| Einfamilienhaus | 26,013,168 | 19.7% | 187 | 5.2% | 139,108 | 97.33% | 2.67% |
| Hochhaus/appartement | 99,911,973 | 75.5% | 970 | 27.1% | 103,002 | 5.77% | 94.23% |
| Mehrfamilienhaus | 4,472,900 | 3.4% | 24 | 0.7% | 186,371 | 50.00% | 50.00% |
| Zweifamilienhaus | 1,801,524 | 1.4% | 14 | 0.4% | 128,680 | 85.71% | 14.29% |
| Laden/wohnhaus | 182,000 | 0.1% | 1 | 0.0% | 182,000 | 100.00% | 0.00% |
| unspecified | - | 0.0% | - | 0.0% | - | 0.00% | 0.00% |
| Total | 132,381,564 | 100.0% | 1,196 | 33.4% | 110,687 | 21.99% | 78.01% |

| Borrower size) | Value | As percentage of total | Number of Loans | As percentage of total | Average loan | Owner Occupied | Investment Property |
|-------------------|--------------------|------------------------|-----------------|------------------------|----------------|----------------|---------------------|
| - 100,000 | 48,640,539 | 36.7% | 621 | 17.4% | 78,326 | 5.14% | 362.5 |
| 100,000 - 150,000 | 46,864,071 | 35.4% | 390 | 10.9% | 120,164 | 5.10% | 370.3 |
| 150,000 - 200,000 | 19,884,922 | 15.0% | 115 | 3.2% | 172,912 | 4.99% | 360.3 |
| 200,000 - 250,000 | 11,175,689 | 8.4% | 50 | 1.4% | 223,514 | 4.86% | 377.6 |
| 250,000 - 300,000 | 4,323,424 | 3.3% | 16 | 0.4% | 270,214 | 4.98% | 349.1 |
| 300,000 - 350,000 | 618,970 | 0.5% | 2 | 0.1% | 309,485 | 5.13% | 323.3 |
| 350,000 - 400,000 | 386,780 | 0.3% | 1 | 0.0% | 386,780 | 3.13% | 507.9 |
| 400,000 - 450,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 450,000 - 500,000 | 487,168 | 0.4% | 1 | 0.0% | 487,168 | 5.11% | 395.0 |
| 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 | 132,381,564 | 100.0% | 1,196 | 33.4% | 110,687 | 5.07% | 366.1 |