

E-MAC DE 2006-I Investor Report November 2009

Cashflow analysis for the period

Total interest received	5,258,611	
Interest received on transaction accounts	14,987	
Net Post Foreclosure Proceeds	3,052	
Liquidity available	14,336,381	
Reserve account available	9,500,000	
Receivables under hedging arrangements	176,000	
Total funds available		29,289,031
Company management expenses	-	
MPT fee	143,360	
Administration fee	8,960	
Third party fees	2,618	
Liquidity Facility fee	4,403	
Payments under hedging arrangements	3,311,438	
Interest on the Notes	1,274,290	
Shortfall Class E PDL Repayment	1,551,358	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,296,428
Available after distribution of funds		22,992,603
Undrawn Liquidity Facility	14,336,381	
Reserve account funding	8,656,222	
Available liquidity		22,992,603
Net cashflow		-

Collateral

Starting current balance per 1 August 2009	477,867,722.71	
To be disbursed per 1 August 2009	11,639.38	
Starting principal balance 1 August 2009	477,879,362.09	
Principal (p)repayments	(3,012,774.54)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,551,358.25)	
Ending principal balance		473,315,229
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		473,315,229

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from available excess spread	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	1,551,358	1,551,358	-
Total	-	1,551,358	1,551,358	-

Performance

	Last period	This period	Since issue
Prepayment rate	1.44%	2.89%	0.76%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	397,287,104	83.9%	3,021	85.3%
1 - 30	60,782	14,091,204	3.0%	91	2.6%
31 - 60	57,407	5,755,633	1.2%	42	1.2%
61 - 90	68,958	4,602,251	1.0%	32	0.9%
91 - 120	77,858	3,721,696	0.8%	29	0.8%
121-150	116,768	4,744,598	1.0%	30	0.8%
> 151	3,241,851	43,112,743	9.1%	297	8.4%
Total	3,623,624	473,315,229	100%	3,542	100%

	Last period	This period	Recovered	Total
Aggregate principal losses	-	1,551,358	3,052	2,303,612

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	3,542		
Number of loans parts	4,724		
	Weighted average	Minimum	Maximum
Loan size	133,629	6,479	580,000
Loan part size	100,194	6,479	580,000
Coupon	4.86%	3.13%	6.50%
Remaining maturity (months)	360.4	10	1,154
Remaining interest period (months)	71.2	6	153
Original interest period (months)	119.6	60	180
Seasoning (months)	48.8	27.6	66.8
Loan to Lending Value	109.8%	0.4%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	159,548,441.79	41.4%	33.71%
Owner occupied	313,766,787.51	58.6%	66.29%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	299,885,603	63.4%	3,090	65.4%	97,050	4.84%	381.6
Interest Only With Life Insurance Redemption	42,730,686	9.0%	367	7.8%	116,432	4.88%	276.6
Interest Only With Building Savings Account Redem	32,505,787	6.9%	247	5.2%	131,602	4.74%	207.2
Interest Only	98,193,154	20.7%	1,020	21.6%	96,268	4.95%	382.6
Total	473,315,229	100.0%	4,724	100.0%	100,194	4.86%	360.4

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	2,814,241	0.6%	30	0.6%	93,808	4.27%	342.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,300,493	0.5%	22	0.5%	104,568	4.81%	359.4
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	467,836,440	98.8%	4,670	98.9%	100,179	4.86%	360.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	364,055	0.1%	2	0.0%	182,028	5.78%	363.7
Total	473,315,229	100.0%	4,724	100.0%	100,194	4.86%	360.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	96,869,132	20.5%	769	16.3%	125,968	4.28%	376.6
4.50% - 4.75%	96,259,784	20.3%	839	17.8%	114,732	4.64%	363.5
4.75% - 5.00%	100,874,932	21.3%	1,012	21.4%	99,679	4.88%	361.1
5.00% - 5.25%	101,541,517	21.5%	1,156	24.5%	87,839	5.12%	352.2
5.25% - 5.50%	49,755,932	10.5%	588	12.4%	84,619	5.37%	351.0
5.50% - 5.75%	18,124,338	3.8%	226	4.8%	80,196	5.61%	336.3
5.75% - 6.00%	6,493,100	1.4%	91	1.9%	71,353	5.85%	337.8
6.00% - 6.25%	3,234,187	0.7%	42	0.9%	77,004	6.06%	341.0
6.25% - 6.50%	162,307	0.0%	1	0.0%	162,307	6.50%	346.0
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	473,315,229	100.0%	4,724	100.0%	100,194	4.86%	360.4

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	612,420	0.1%	5	0.1%	122,484	4.54%	342.0
01-Jul-2010 - 31-Dec-2010	1,989,464	0.4%	21	0.4%	94,736	4.13%	344.3
01-Jan-2011 - 30-Jun-2011	212,357	0.0%	4	0.1%	53,089	4.83%	328.5
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	748,611	0.2%	4	0.1%	187,153	4.82%	355.0
01-Jul-2013 - 31-Dec-2013	1,024,356	0.2%	15	0.3%	68,290	4.66%	363.5
01-Jan-2014 - 31-Dec-2014	7,331,063	1.5%	66	1.4%	111,077	5.30%	330.6
01-Jan-2015 - 31-Dec-2015	359,765,876	76.0%	3,492	73.9%	103,026	4.77%	362.0
01-Jan-2016 - 31-Dec-2016	99,906,335	21.1%	1,106	23.4%	90,331	5.15%	357.1
01-Jan-2017 - 31-Dec-2017	1,360,693	0.3%	9	0.2%	151,188	5.13%	363.5
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	364,055	0.1%	2	0.0%	182,028	5.78%	363.7
Total	473,315,229	100.0%	4,724	100.0%	100,194	4.86%	360.4

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	123,400	0.0%	2	0.0%	61,700	4.19%	14.1
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	48.0
01-Jan-2014 - 31-Dec-2015	4,084,561	0.9%	32	0.7%	127,643	4.62%	71.1
01-Jan-2016 - 31-Dec-2017	2,938,752	0.6%	22	0.5%	133,580	4.66%	82.1
01-Jan-2018 - 31-Dec-2019	1,435,933	0.3%	17	0.4%	84,467	4.82%	111.3
01-Jan-2020 - 31-Dec-2021	2,678,635	0.6%	26	0.6%	103,024	4.69%	132.2
01-Jan-2022 - 31-Dec-2023	3,679,571	0.8%	31	0.7%	118,696	4.92%	159.7
01-Jan-2024 - 31-Dec-2025	6,611,595	1.4%	58	1.2%	113,993	4.82%	183.5
01-Jan-2026 - 31-Dec-2027	5,160,666	1.1%	45	1.0%	114,681	4.80%	203.1
01-Jan-2028 - 31-Dec-2029	7,555,744	1.6%	65	1.4%	116,242	5.13%	232.3
01-Jan-2030 - 31-Dec-2031	20,354,915	4.3%	179	3.8%	113,715	4.88%	255.0
01-Jan-2032 - 31-Dec-2033	9,557,039	2.0%	86	1.8%	111,128	4.43%	276.4
01-Jan-2034 - 31-Dec-2035	16,008,094	3.4%	132	2.8%	121,273	4.86%	306.7
01-Jan-2036 - 31-Dec-2037	9,797,463	2.1%	81	1.7%	120,956	4.75%	321.6
01-Jan-2038 - 31-Dec-2039	26,160,909	5.5%	321	6.8%	81,498	5.55%	354.3
01-Jan-2040 - 31-Dec-2041	160,253,879	33.9%	1,899	40.2%	84,389	5.14%	375.4
01-Jan-2042 - 31-Dec-2043	144,551,785	30.5%	1,320	27.9%	109,509	4.68%	397.4
01-Jan-2044 - 31-Dec-2045	44,641,359	9.4%	351	7.4%	127,183	4.29%	418.4
01-Jan-2046 - 31-Dec-2047	6,463,755	1.4%	47	1.0%	137,527	3.89%	442.3
01-Jan-2048 - 31-Dec-2137	1,163,476	0.2%	8	0.2%	145,434	4.10%	526.2
Total	473,315,229	100.0%	4,724	100.0%	100,194	4.86%	360.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,540,091	0.3%	27	0.8%	57,040	4.35%	333.8
60% - 70%	1,304,517	0.3%	13	0.4%	100,347	4.34%	313.2
70% - 80%	3,686,360	0.8%	37	1.0%	99,631	4.29%	350.0
80% - 90%	13,674,824	2.9%	92	2.6%	148,639	4.34%	365.9
90% - 100%	37,041,570	7.8%	247	7.0%	149,966	4.46%	370.9
100% - 110%	130,126,980	27.5%	884	25.0%	147,202	4.71%	362.5
110% - 120%	285,940,887	60.4%	2,242	63.3%	127,538	5.02%	358.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	473,315,229	100.0%	3,542	100.0%	133,629	4.86%	360.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	82,267,578	17.4%	521	14.7%	157,903	4.77%	370.6
Bayern	64,417,266	13.6%	441	12.5%	146,071	4.78%	359.9
Berlin	28,557,009	6.0%	274	7.7%	104,223	5.12%	354.9
Brandenburg	13,616,785	2.9%	101	2.9%	134,820	4.89%	352.7
Bremen	2,950,367	0.6%	26	0.7%	113,476	4.77%	374.4
Hamburg	1,742,318	0.4%	13	0.4%	134,024	4.75%	391.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	27,786,845	5.9%	177	5.0%	156,988	4.72%	358.6
Mecklenburg-Vorpommern	3,050,227	0.6%	28	0.8%	108,937	4.71%	326.4
Niedersachsen	29,967,756	6.3%	240	6.8%	124,866	4.78%	346.0
Nordrhein-Westfalen	90,704,502	19.2%	628	17.7%	144,434	4.84%	362.6
Rheinland-Pfalz	22,547,009	4.8%	154	4.3%	146,409	4.75%	359.4
Saarland	10,249,988	2.2%	79	2.2%	129,747	4.73%	360.5
Sachsen	61,774,147	13.1%	594	16.8%	103,997	5.13%	354.9
Sachsen-Anhalt	16,757,764	3.5%	140	4.0%	119,698	5.10%	354.5
Schleswig-Holstein	10,470,758	2.2%	72	2.0%	145,427	4.65%	378.5
Thüringen	6,454,910	1.4%	54	1.5%	119,535	4.83%	360.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	473,315,229	100.0%	3,542	100.0%	133,629	4.86%	360.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	195,728,463	41.4%	1,223	34.5%	160,040	98.4%	1.6%
Hochhaus/appartement	223,629,377	47.2%	2,046	57.8%	109,301	31.2%	68.8%
Mehrfamilienhaus	35,280,378	7.5%	169	4.8%	208,760	77.5%	22.5%
Zweifamilienhaus	18,053,207	3.8%	101	2.9%	178,745	96.0%	4.0%
Laden/wohnhaus	623,805	0.1%	3	0.1%	207,935	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	473,315,229	100.0%	3,542	100.0%	133,629	58.6%	41.4%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,909,490	20.9%	1,267	35.8%	78,066	5.04%	348.9
100,000 - 150,000	141,754,371	29.9%	1,146	32.4%	123,695	4.91%	360.7
150,000 - 200,000	110,337,183	23.3%	638	18.0%	172,942	4.79%	362.7
200,000 - 250,000	71,716,957	15.2%	322	9.1%	222,723	4.72%	369.9
250,000 - 300,000	30,743,592	6.5%	114	3.2%	269,681	4.74%	369.3
300,000 - 350,000	10,265,990	2.2%	32	0.9%	320,812	4.72%	352.6
350,000 - 400,000	3,723,441	0.8%	10	0.3%	372,344	4.32%	400.8
400,000 - 450,000	3,878,513	0.8%	9	0.3%	430,946	5.06%	356.0
450,000 - 500,000	1,405,693	0.3%	3	0.1%	468,564	4.70%	343.3
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%	71.0
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	473,315,229	100.0%	3,542	100.0%	133,629	4.86%	360.4

Summary - East Germany

Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	1,191		
Number of loan parts	1,536		
	Weighted average	Minimum	Maximum
Loan size	109,329	15,511	481,378
Loan part size	84,773	8,050	481,378
Coupon	5.07%	3.13%	6.17%
Remaining maturity (months)	354.2	10	496
Remaining interest period (months)	70.4	9	89
Original interest period (months)	119.5	60	120
Seasoning (months)	49.7	31.5	64.6
Loan to Lending Value	111.7%	7.8%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	95,243,553.88	77.9%	73.15%
Owner occupied	34,967,287.82	22.1%	26.85%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	86,952,881	66.8%	1,035	21.9%	84,012	5.05%	373.4
Interest Only With Life Insurance Redemption	12,407,626	9.5%	129	2.7%	96,183	5.11%	256.1
Interest Only With Building Savings Account Redem	6,667,293	5.1%	63	1.3%	105,830	4.98%	222.2
Interest Only	24,163,042	18.6%	309	6.5%	78,262	5.15%	372.1
Total	130,210,842	100.0%	1,536	32.5%	84,773	5.07%	354.2

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	637,384	0.5%	6	0.4%	106,231	3.59%	367.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	984,728	0.8%	12	0.8%	82,061	4.84%	361.1
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	128,588,729	98.8%	1,518	98.8%	84,709	5.08%	354.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	130,210,842	100.0%	1,536	100.0%	84,773	5.07%	354.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,803,633	9.8%	121	7.9%	105,815	4.21%	377.7
4.50% - 4.75%	10,679,303	8.2%	94	6.1%	113,610	4.63%	355.9
4.75% - 5.00%	19,112,798	14.7%	242	15.8%	78,979	4.91%	358.8
5.00% - 5.25%	48,518,922	37.3%	575	37.4%	84,381	5.13%	351.9
5.25% - 5.50%	25,809,762	19.8%	315	20.5%	81,936	5.36%	349.8
5.50% - 5.75%	7,969,371	6.1%	114	7.4%	69,907	5.61%	341.2
5.75% - 6.00%	3,508,483	2.7%	48	3.1%	73,093	5.84%	339.3
6.00% - 6.25%	1,808,570	1.4%	27	1.8%	66,984	6.06%	341.6
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	130,210,842	100.0%	1,536	100.0%	84,773	5.07%	354.2

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	637,384	0.5%	6	0.4%	106,231	3.59%	367.2
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	76,033	0.1%	1	0.1%	76,033	4.37%	259.0
01-Jul-2013 - 31-Dec-2013	680,793	0.5%	10	0.7%	68,079	4.82%	364.9
01-Jan-2014 - 31-Dec-2014	3,848,539	3.0%	38	2.5%	101,277	5.37%	323.2
01-Jan-2015 - 31-Dec-2015	101,928,115	78.3%	1,179	76.8%	86,453	4.99%	356.6
01-Jan-2016 - 31-Dec-2016	22,819,446	17.5%	298	19.4%	76,575	5.44%	348.6
01-Jan-2017 - 31-Dec-2017	220,532	0.2%	4	0.3%	55,133	5.62%	355.5
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	130,210,842	100.0%	1,536	100.0%	84,773	5.07%	354.2

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	123,400	0.1%	2	0.1%	61,700	4.19%	14.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	48.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	71.6
01-Jan-2016 - 31-Dec-2017	251,265	0.2%	3	0.2%	83,755	5.07%	85.8
01-Jan-2018 - 31-Dec-2019	255,359	0.2%	4	0.3%	63,840	5.28%	107.5
01-Jan-2020 - 31-Dec-2021	483,337	0.4%	5	0.3%	96,667	4.75%	130.2
01-Jan-2022 - 31-Dec-2023	897,235	0.7%	9	0.6%	99,693	4.94%	164.6
01-Jan-2024 - 31-Dec-2025	1,693,885	1.3%	19	1.2%	89,152	4.98%	186.4
01-Jan-2026 - 31-Dec-2027	1,382,233	1.1%	16	1.0%	86,390	5.01%	202.0
01-Jan-2028 - 31-Dec-2029	4,103,635	3.2%	38	2.5%	107,990	5.20%	232.8
01-Jan-2030 - 31-Dec-2031	5,818,883	4.5%	61	4.0%	95,392	5.07%	251.0
01-Jan-2032 - 31-Dec-2033	1,497,668	1.2%	14	0.9%	106,976	4.60%	278.1
01-Jan-2034 - 31-Dec-2035	5,062,917	3.9%	47	3.1%	107,722	5.01%	304.7
01-Jan-2036 - 31-Dec-2037	1,395,192	1.1%	15	1.0%	93,013	5.13%	320.5
01-Jan-2038 - 31-Dec-2039	13,722,931	10.5%	184	12.0%	74,581	5.61%	355.1
01-Jan-2040 - 31-Dec-2041	71,200,129	54.7%	892	58.1%	79,821	5.17%	374.1
01-Jan-2042 - 31-Dec-2043	13,747,627	10.6%	149	9.7%	92,266	4.67%	397.1
01-Jan-2044 - 31-Dec-2045	6,039,556	4.6%	57	3.7%	105,957	4.27%	419.2
01-Jan-2046 - 31-Dec-2047	1,560,511	1.2%	14	0.9%	111,465	3.95%	441.2
01-Jan-2048 - 31-Dec-2137	442,378	0.3%	2	0.1%	221,189	3.41%	495.8
Total	130,210,842	100.0%	1,536	100.0%	84,773	5.07%	354.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	431,521	0.3%	4	0.3%	107,880	3.96%	415.0
60% - 70%	520,905	0.4%	4	0.3%	130,226	4.35%	331.3
70% - 80%	723,247	0.6%	10	0.8%	72,325	4.37%	347.1
80% - 90%	3,318,897	2.5%	24	2.0%	138,287	4.48%	380.3
90% - 100%	6,597,561	5.1%	58	4.9%	113,751	4.56%	362.3
100% - 110%	18,717,707	14.4%	163	13.7%	114,833	4.91%	323.0
110% - 120%	99,901,005	76.7%	928	77.9%	107,652	5.17%	358.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	130,210,842	100.0%	1,191	100.0%	109,329	5.07%	354.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	28,557,009	21.9%	274	7.7%	104,223	5.12%	354.9
Brandenburg	13,616,785	10.5%	101	2.9%	134,820	4.89%	352.7
Mecklenburg-Vorpommern	3,050,227	2.3%	28	0.8%	108,937	4.71%	326.4
Sachsen	61,774,147	47.4%	594	16.8%	103,997	5.13%	354.9
Sachsen-Anhalt	16,757,764	12.9%	140	4.0%	119,698	5.10%	354.5
Thüringen	6,454,910	5.0%	54	1.5%	119,535	4.83%	360.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	130,210,842	100.0%	1,191	33.6%	109,329	5.07%	354.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	25,740,500	19.8%	187	5.3%	137,650	97.33%	2.67%
Hochhaus/appartement	98,463,072	75.6%	967	27.3%	101,823	5.79%	94.21%
Mehrfamilienhaus	4,063,157	3.1%	22	0.6%	184,689	54.55%	45.45%
Zweifamilienhaus	1,771,213	1.4%	14	0.4%	126,515	85.71%	14.29%
Laden/wohnhaus	172,900	0.1%	1	0.0%	172,900	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	130,210,842	100.0%	1,191	33.6%	109,329	22.08%	77.92%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,757,282	38.2%	637	18.0%	78,112	5.15%	349.8
100,000 - 150,000	46,120,698	35.4%	382	10.8%	120,735	5.09%	357.5
150,000 - 200,000	18,446,681	14.2%	106	3.0%	174,025	4.99%	352.6
200,000 - 250,000	11,189,635	8.6%	50	1.4%	223,793	4.87%	363.0
250,000 - 300,000	3,217,523	2.5%	12	0.3%	268,127	4.93%	341.7
300,000 - 350,000	615,267	0.5%	2	0.1%	307,634	5.13%	311.1
350,000 - 400,000	382,378	0.3%	1	0.0%	382,378	3.13%	495.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	481,378	0.4%	1	0.0%	481,378	5.11%	383.0
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	130,210,842	100.0%	1,191	33.6%	109,329	5.07%	354.2