

**E-MAC DE 2006-I Investor Report November 2010**

**Cashflow analysis for the period**

Total interest received	4,964,513	
Interest received on transaction accounts	17,527	
Net Post Foreclosure Proceeds	36,263	
Liquidity available	13,739,871	
Reserve account available	5,931,410	
Receivables under hedging arrangements	422,000	
Total funds available		25,111,583
Company management expenses	-	
MPT fee	137,399	
Administration fee	8,587	
Third party fees	43,967	
Liquidity Facility fee	4,228	
Payments under hedging arrangements	3,124,351	
Interest on the Notes	1,272,177	
Shortfall Class E PDL Repayment	1,148,974	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,739,683
Available after distribution of funds		19,371,900
Undrawn Liquidity Facility	13,739,871	
Reserve account funding	5,632,030	
Available liquidity		19,371,900
Net cashflow		-

**Collateral**

Starting current balance per 1 August 2010	457,995,685.66
To be disbursed per 1 August 2010	-
Starting principal balance 1 August 2010	457,995,685.66
Principal (p)repayments	(3,301,049.72)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,148,973.54)
Ending principal balance	453,545,662
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	453,545,662

**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	-	1,148,974	1,148,974	-
Total	-	1,148,974	1,148,974	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	3.92%	2.94%	1.63%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	378,487,102	83.5%	2,911	84.7%
1 - 30	65,662	14,980,542	3.3%	95	2.8%
31 - 60	38,456	3,970,557	0.9%	33	1.0%
61 - 90	58,408	3,972,434	0.9%	29	0.8%
91 - 120	56,970	2,962,331	0.7%	21	0.6%
121-150	116,025	4,674,752	1.0%	32	0.9%
> 151	3,886,617	44,497,944	9.8%	314	9.1%
Total	4,222,138	453,545,662	100%	3,435	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,717,601	1,148,974	17,430	8,983,373

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	3,435		
Number of loans parts	4,586		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	132,037	13,796	580,000
Loan part size	98,898	6,662	580,000
Coupon	4.86%	3.51%	6.50%
Remaining maturity (months)	348.7	1	1,142
Remaining interest period (months)	59.5	1	141
Original interest period (months)	119.7	60	180
Seasoning (months)	60.8	39.6	78.8
Loan to Lending Value	108.8%	4.1%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	153,095,479.57	41.6%	33.76%
Owner occupied	300,450,182.83	58.4%	66.24%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	285,892,701	63.0%	3,004	65.5%	95,171	4.85%	370.1
Interest Only With Life Insurance Redemption	40,977,277	9.0%	356	7.8%	115,105	4.88%	265.2
Interest Only With Building Savings Account Redem	31,213,225	6.9%	237	5.2%	131,701	4.73%	194.7
Interest Only	95,462,459	21.0%	989	21.6%	96,524	4.95%	370.5
<b>Total</b>	<b>453,545,662</b>	<b>100.0%</b>	<b>4,586</b>	<b>100.0%</b>	<b>98,898</b>	<b>4.86%</b>	<b>348.7</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,374,643	0.3%	20	0.4%	68,732	4.74%	319.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,271,282	0.5%	22	0.5%	103,240	4.81%	347.4
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	449,540,231	99.1%	4,542	99.0%	98,974	4.86%	348.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	359,507	0.1%	2	0.0%	179,754	5.78%	351.7
<b>Total</b>	<b>453,545,662</b>	<b>100.0%</b>	<b>4,586</b>	<b>100.0%</b>	<b>98,898</b>	<b>4.86%</b>	<b>348.7</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	91,836,550	20.2%	738	16.1%	124,440	4.28%	364.8
4.50% - 4.75%	92,147,991	20.3%	818	17.8%	112,650	4.64%	351.4
4.75% - 5.00%	97,057,764	21.4%	982	21.4%	98,837	4.88%	349.9
5.00% - 5.25%	97,256,142	21.4%	1,126	24.6%	86,373	5.12%	340.6
5.25% - 5.50%	48,137,608	10.6%	572	12.5%	84,157	5.37%	339.2
5.50% - 5.75%	17,403,375	3.8%	220	4.8%	79,106	5.61%	325.4
5.75% - 6.00%	6,492,310	1.4%	90	2.0%	72,137	5.85%	325.8
6.00% - 6.25%	3,053,573	0.7%	39	0.9%	78,297	6.06%	328.9
6.25% - 6.50%	160,350	0.0%	1	0.0%	160,350	6.50%	334.0
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>453,545,662</b>	<b>100.0%</b>	<b>4,586</b>	<b>100.0%</b>	<b>98,898</b>	<b>4.86%</b>	<b>348.7</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2009 - 30-Jun-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2009 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	764,730	0.2%	10	0.2%	76,473	4.84%	289.4
01-Jan-2011 - 30-Jun-2011	206,722	0.0%	4	0.1%	51,681	4.85%	320.6
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	740,684	0.2%	4	0.1%	185,171	4.82%	343.2
01-Jul-2013 - 31-Dec-2013	1,013,937	0.2%	15	0.3%	67,596	4.66%	351.1
01-Jan-2014 - 31-Dec-2014	7,198,762	1.6%	64	1.4%	112,481	5.29%	318.3
01-Jan-2015 - 31-Dec-2015	346,560,238	76.4%	3,415	74.5%	101,482	4.77%	350.4
01-Jan-2016 - 31-Dec-2016	95,371,320	21.0%	1,063	23.2%	89,719	5.15%	345.2
01-Jan-2017 - 31-Dec-2017	1,329,762	0.3%	9	0.2%	147,751	5.13%	352.7
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	359,507	0.1%	2	0.0%	179,754	5.78%	351.7
<b>Total</b>	<b>453,545,662</b>	<b>100.0%</b>	<b>4,586</b>	<b>100.0%</b>	<b>98,898</b>	<b>4.86%</b>	<b>348.7</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2008 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 31-Dec-2011	123,400	0.0%	2	0.0%	61,700	4.19%	2.1
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	36.0
01-Jan-2014 - 31-Dec-2015	4,083,573	0.9%	32	0.7%	127,612	4.62%	59.1
01-Jan-2016 - 31-Dec-2017	2,926,170	0.6%	20	0.4%	146,308	4.66%	70.0
01-Jan-2018 - 31-Dec-2019	1,382,632	0.3%	16	0.3%	86,414	4.84%	99.5
01-Jan-2020 - 31-Dec-2021	2,631,841	0.6%	26	0.6%	101,225	4.69%	120.2
01-Jan-2022 - 31-Dec-2023	3,634,655	0.8%	31	0.7%	117,247	4.92%	147.7
01-Jan-2024 - 31-Dec-2025	5,930,312	1.3%	54	1.2%	109,821	4.81%	171.2
01-Jan-2026 - 31-Dec-2027	4,296,613	0.9%	41	0.9%	104,795	4.82%	191.8
01-Jan-2028 - 31-Dec-2029	7,107,501	1.6%	62	1.4%	114,637	5.13%	220.4
01-Jan-2030 - 31-Dec-2031	19,669,809	4.3%	175	3.8%	112,399	4.88%	242.9
01-Jan-2032 - 31-Dec-2033	8,143,773	1.8%	78	1.7%	104,407	4.41%	264.7
01-Jan-2034 - 31-Dec-2035	15,027,772	3.3%	127	2.8%	118,329	4.85%	294.8
01-Jan-2036 - 31-Dec-2037	9,365,901	2.1%	79	1.7%	118,556	4.76%	309.7
01-Jan-2038 - 31-Dec-2039	25,737,807	5.7%	315	6.9%	81,707	5.54%	342.3
01-Jan-2040 - 31-Dec-2041	154,269,948	34.0%	1,849	40.3%	83,434	5.14%	363.4
01-Jan-2042 - 31-Dec-2043	139,217,892	30.7%	1,287	28.1%	108,172	4.69%	385.3
01-Jan-2044 - 31-Dec-2045	43,069,845	9.5%	338	7.4%	127,426	4.29%	406.4
01-Jan-2046 - 31-Dec-2047	6,118,643	1.3%	46	1.0%	133,014	3.90%	430.3
01-Jan-2048 - 31-Dec-2137	713,876	0.2%	6	0.1%	118,979	4.65%	531.3
<b>Total</b>	<b>453,545,662</b>	<b>100.0%</b>	<b>4,586</b>	<b>100.0%</b>	<b>98,898</b>	<b>4.86%</b>	<b>348.7</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%	1,158,655	0.3%	16	0.5%	72,416	4.27%	312.5
60% - 70%	1,482,973	0.3%	15	0.4%	98,865	4.31%	312.7
70% - 80%	4,395,538	1.0%	42	1.2%	104,656	4.28%	354.1
80% - 90%	14,918,599	3.3%	101	2.9%	147,709	4.37%	351.0
90% - 100%	42,478,775	9.4%	296	8.6%	143,509	4.51%	346.8
100% - 110%	129,776,686	28.6%	911	26.5%	142,455	4.74%	354.2
110% - 120%	259,334,437	57.2%	2,054	59.8%	126,258	5.03%	346.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>453,545,662</b>	<b>100.0%</b>	<b>3,435</b>	<b>100.0%</b>	<b>132,037</b>	<b>4.86%</b>	<b>348.7</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	78,715,060	17.4%	505	14.7%	155,871	4.78%	359.5
Bayern	60,819,786	13.4%	418	12.2%	145,502	4.77%	348.9
Berlin	27,845,191	6.1%	269	7.8%	103,514	5.13%	343.3
Brandenburg	12,770,875	2.8%	96	2.8%	133,030	4.88%	339.1
Bremen	2,757,418	0.6%	24	0.7%	114,892	4.77%	363.2
Hamburg	1,634,869	0.4%	12	0.3%	136,239	4.79%	377.6
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	27,359,087	6.0%	177	5.2%	154,571	4.72%	351.2
Mecklenburg-Vorpommern	2,495,982	0.6%	25	0.7%	99,839	4.68%	332.4
Niedersachsen	30,310,233	6.7%	242	7.0%	125,249	4.77%	333.9
Nordrhein-Westfalen	86,508,957	19.1%	609	17.7%	142,051	4.84%	349.8
Rheinland-Pfalz	20,659,540	4.6%	143	4.2%	144,472	4.73%	349.4
Saarland	9,775,688	2.2%	77	2.2%	126,957	4.74%	348.5
Sachsen	59,293,576	13.1%	580	16.9%	102,230	5.14%	341.3
Sachsen-Anhalt	17,097,718	3.8%	144	4.2%	118,734	5.08%	345.5
Schleswig-Holstein	9,292,049	2.0%	63	1.8%	147,493	4.66%	358.4
Thüringen	6,209,634	1.4%	51	1.5%	121,758	4.88%	352.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>453,545,662</b>	<b>100.0%</b>	<b>3,435</b>	<b>100.0%</b>	<b>132,037</b>	<b>4.86%</b>	<b>348.7</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	188,237,372	41.5%	1,187	34.6%	158,582	98.4%	1.6%
Hochhaus/appartement	214,407,258	47.3%	1,986	57.8%	107,959	31.0%	69.0%
Mehrfamilienhaus	32,847,929	7.2%	161	4.7%	204,024	77.6%	22.4%
Zweifamilienhaus	17,443,631	3.8%	98	2.9%	177,996	95.9%	4.1%
Laden/wohnhaus	609,472	0.1%	3	0.1%	203,157	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>453,545,662</b>	<b>100.0%</b>	<b>3,435</b>	<b>100.0%</b>	<b>132,037</b>	<b>58.4%</b>	<b>41.6%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,508,106	21.7%	1,261	36.7%	78,119	5.04%	337.3
100,000 - 150,000	136,964,114	30.2%	1,107	32.2%	123,725	4.90%	349.3
150,000 - 200,000	106,632,862	23.5%	616	17.9%	173,105	4.79%	351.8
200,000 - 250,000	66,450,210	14.7%	299	8.7%	222,242	4.74%	358.0
250,000 - 300,000	28,848,188	6.4%	107	3.1%	269,609	4.74%	356.3
300,000 - 350,000	8,291,500	1.8%	26	0.8%	318,904	4.67%	336.7
350,000 - 400,000	2,940,914	0.6%	8	0.2%	367,614	4.46%	375.8
400,000 - 450,000	3,854,482	0.8%	9	0.3%	428,276	5.00%	355.1
450,000 - 500,000	475,285	0.1%	1	0.0%	475,285	5.11%	371.0
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	580,000	0.1%	1	0.0%	580,000	4.20%	59.0
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>453,545,662</b>	<b>100.0%</b>	<b>3,435</b>	<b>100.0%</b>	<b>132,037</b>	<b>4.86%</b>	<b>348.7</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,165		
Number of loan parts	1,508		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	107,908	15,320	475,285
Loan part size	83,364	7,949	475,285
Coupon	5.08%	3.74%	6.17%
Remaining maturity (months)	342.5	1	483
Remaining interest period (months)	58.6	1	77
Original interest period (months)	119.7	60	120
Seasoning (months)	61.7	43.5	76.6
Loan to Lending Value	110.7%	7.7%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	92,397,963.19	78.3%	73.50%
Owner occupied	33,315,011.99	21.7%	26.50%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	83,329,448	66.3%	1,014	22.1%	82,179	5.07%	360.8
Interest Only With Life Insurance Redemption	12,185,721	9.7%	128	2.8%	95,201	5.11%	244.6
Interest Only With Building Savings Account Redem	6,070,972	4.8%	59	1.3%	102,898	4.98%	215.2
Interest Only	24,126,834	19.2%	307	6.7%	78,589	5.14%	360.6
<b>Total</b>	<b>125,712,975</b>	<b>100.0%</b>	<b>1,508</b>	<b>32.9%</b>	<b>83,364</b>	<b>5.08%</b>	<b>342.5</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	215,010	0.2%	4	0.3%	53,752	4.29%	161.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	973,741	0.8%	12	0.8%	81,145	4.84%	349.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	124,524,225	99.1%	1,492	98.9%	83,461	5.08%	342.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>125,712,975</b>	<b>100.0%</b>	<b>1,508</b>	<b>100.0%</b>	<b>83,364</b>	<b>5.08%</b>	<b>342.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,909,730	9.5%	118	7.8%	100,930	4.25%	361.8
4.50% - 4.75%	10,022,621	8.0%	90	6.0%	111,362	4.63%	347.5
4.75% - 5.00%	18,556,968	14.8%	239	15.8%	77,644	4.92%	346.5
5.00% - 5.25%	47,075,426	37.4%	564	37.4%	83,467	5.13%	340.9
5.25% - 5.50%	25,331,889	20.2%	313	20.8%	80,933	5.36%	338.3
5.50% - 5.75%	7,714,786	6.1%	112	7.4%	68,882	5.60%	329.6
5.75% - 6.00%	3,382,739	2.7%	46	3.1%	73,538	5.84%	326.9
6.00% - 6.25%	1,718,816	1.4%	26	1.7%	66,108	6.07%	329.4
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>125,712,975</b>	<b>100.0%</b>	<b>1,508</b>	<b>100.0%</b>	<b>83,364</b>	<b>5.08%</b>	<b>342.5</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2009 - 30-Jun-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2009 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	170,925	0.1%	3	0.2%	56,975	4.21%	116.0
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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2012 - 31-Dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2013 - 30-Jun-2013	73,897	0.1%	1	0.1%	73,897	4.37%	247.0
01-Jul-2013 - 31-Dec-2013	677,628	0.5%	10	0.7%	67,763	4.82%	352.8
01-Jan-2014 - 31-Dec-2014	3,809,465	3.0%	38	2.5%	100,249	5.37%	311.1
01-Jan-2015 - 31-Dec-2015	98,643,779	78.5%	1,160	76.9%	85,038	4.99%	345.4
01-Jan-2016 - 31-Dec-2016	22,129,218	17.6%	292	19.4%	75,785	5.44%	336.6
01-Jan-2017 - 31-Dec-2017	208,064	0.2%	4	0.3%	52,016	5.65%	342.0
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>125,712,975</b>	<b>100.0%</b>	<b>1,508</b>	<b>100.0%</b>	<b>83,364</b>	<b>5.08%</b>	<b>342.5</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2008 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 31-Dec-2011	123,400	0.1%	2	0.1%	61,700	4.19%	2.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	36.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	59.6
01-Jan-2016 - 31-Dec-2017	246,543	0.2%	3	0.2%	82,181	5.08%	73.6
01-Jan-2018 - 31-Dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	96.5
01-Jan-2020 - 31-Dec-2021	281,863	0.2%	4	0.3%	70,466	4.86%	118.3
01-Jan-2022 - 31-Dec-2023	886,204	0.7%	9	0.6%	98,467	4.94%	152.5
01-Jan-2024 - 31-Dec-2025	1,441,173	1.1%	17	1.1%	84,775	4.95%	174.4
01-Jan-2026 - 31-Dec-2027	1,153,806	0.9%	14	0.9%	82,415	4.98%	190.5
01-Jan-2028 - 31-Dec-2029	3,999,490	3.2%	37	2.5%	108,094	5.21%	220.9
01-Jan-2030 - 31-Dec-2031	5,691,765	4.5%	61	4.0%	93,308	5.07%	239.0
01-Jan-2032 - 31-Dec-2033	1,460,710	1.2%	14	0.9%	104,336	4.61%	266.2
01-Jan-2034 - 31-Dec-2035	4,959,967	3.9%	46	3.1%	107,825	4.99%	292.9
01-Jan-2036 - 31-Dec-2037	1,381,567	1.1%	15	1.0%	92,104	5.13%	308.5
01-Jan-2038 - 31-Dec-2039	13,387,822	10.6%	181	12.0%	73,966	5.60%	343.1
01-Jan-2040 - 31-Dec-2041	69,680,142	55.4%	882	58.5%	79,002	5.17%	362.1
01-Jan-2042 - 31-Dec-2043	12,957,476	10.3%	143	9.5%	90,612	4.67%	385.2
01-Jan-2044 - 31-Dec-2045	5,669,453	4.5%	56	3.7%	101,240	4.27%	407.0
01-Jan-2046 - 31-Dec-2047	1,582,193	1.3%	15	1.0%	105,480	3.97%	427.9
01-Jan-2048 - 31-Dec-2137	60,000	0.0%	1	0.1%	60,000	5.19%	483.0
<b>Total</b>	<b>125,712,975</b>	<b>100.0%</b>	<b>1,508</b>	<b>100.0%</b>	<b>83,364</b>	<b>5.08%</b>	<b>342.5</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%	352,794	0.3%	4	0.3%	88,198	4.35%	375.4
60% - 70%	411,641	0.3%	4	0.3%	102,910	4.25%	306.4
70% - 80%	1,005,929	0.8%	12	1.0%	83,827	4.40%	349.5
80% - 90%	3,206,894	2.6%	24	2.1%	133,621	4.45%	370.0
90% - 100%	7,336,999	5.8%	66	5.7%	111,167	4.60%	339.5
100% - 110%	20,356,770	16.2%	184	15.8%	110,635	4.97%	308.9
110% - 120%	93,041,950	74.0%	871	74.8%	106,822	5.18%	349.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>125,712,975</b>	<b>100.0%</b>	<b>1,165</b>	<b>100.0%</b>	<b>107,908</b>	<b>5.08%</b>	<b>342.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	27,845,191	22.1%	269	7.8%	103,514	5.13%	343.3
Brandenburg	12,770,875	10.2%	96	2.8%	133,030	4.88%	339.1
Mecklenburg-Vorpommern	2,495,982	2.0%	25	0.7%	99,839	4.68%	332.4
Sachsen	59,293,576	47.2%	580	16.9%	102,230	5.14%	341.3
Sachsen-Anhalt	17,097,718	13.6%	144	4.2%	118,734	5.08%	345.5
Thüringen	6,209,634	4.9%	51	1.5%	121,758	4.88%	352.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>125,712,975</b>	<b>100.0%</b>	<b>1,165</b>	<b>33.9%</b>	<b>107,908</b>	<b>5.08%</b>	<b>342.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	24,798,485	19.7%	179	5.2%	138,539	97.77%	2.23%
Hochhaus/appartement	95,473,341	75.9%	951	27.7%	100,393	5.78%	94.22%
Mehrfamilienhaus	3,543,623	2.8%	20	0.6%	177,181	50.00%	50.00%
Zweifamilienhaus	1,733,326	1.4%	14	0.4%	123,809	85.71%	14.29%
Laden/wohnhaus	164,200	0.1%	1	0.0%	164,200	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>125,712,975</b>	<b>100.0%</b>	<b>1,165</b>	<b>33.9%</b>	<b>107,908</b>	<b>21.72%</b>	<b>78.28%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,915,369	39.7%	641	18.7%	77,871	5.16%	337.9
100,000 - 150,000	43,677,272	34.7%	362	10.5%	120,655	5.09%	346.7
150,000 - 200,000	17,370,983	13.8%	100	2.9%	173,710	4.98%	344.5
200,000 - 250,000	10,465,913	8.3%	47	1.4%	222,679	4.90%	348.0
250,000 - 300,000	3,497,078	2.8%	13	0.4%	269,006	4.94%	322.5
300,000 - 350,000	311,075	0.2%	1	0.0%	311,075	5.12%	359.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	475,285	0.4%	1	0.0%	475,285	5.11%	371.0
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>125,712,975</b>	<b>100.0%</b>	<b>1,165</b>	<b>33.9%</b>	<b>107,908</b>	<b>5.08%</b>	<b>342.5</b>