

**E-MAC DE 2006-I Investor Report November 2011**

**Cashflow analysis for the period**

Total interest received	5,092,597	
Interest received on transaction accounts	40,326	
Net Post Foreclosure Proceeds	125,183	
Liquidity available	13,146,604	
Reserve account available	3,427,231	
Receivables under hedging arrangements	203,000	
Total funds available		22,034,941
Company management expenses	787	
MPT fee	131,466	
Administration fee	8,217	
Third party fees	132,564	
Liquidity Facility fee	4,048	
Payments under hedging arrangements	2,266,593	
Interest on the Notes	1,941,395	
Shortfall Class E PDL Repayment	1,963,034	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,448,104
Available after distribution of funds		15,586,837
Undrawn Liquidity Facility	13,146,604	
Reserve account funding	2,440,234	
Available liquidity		15,586,837
Net cashflow		-

**Collateral**

Starting current balance per 1 August 2011	438,220,125.31	
To be disbursed per 1 August 2011	-	
Starting principal balance 1 August 2011	438,220,125.31	
Principal (p)repayments	(4,104,928.07)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,963,033.77)	
Ending principal balance		432,152,163
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		432,152,163

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	1,963,034	1,963,034	-
Total	-	1,963,034	1,963,034	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	4.73%	4.49%	2.16%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	357,067,866	82.6%	2,786	83.6%
1 - 30	76,915	17,825,578	4.1%	124	3.7%
31 - 60	58,886	5,748,381	1.3%	37	1.1%
61 - 90	44,730	3,163,910	0.7%	22	0.7%
91 - 120	51,587	2,640,942	0.6%	18	0.5%
121-150	84,321	3,012,218	0.7%	25	0.8%
> 151	4,482,800	42,693,270	9.9%	320	9.6%
Total	4,799,241	432,152,163	100%	3,332	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,406,429	1,963,034	46,691	15,849,288

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	3,332		
Number of loans parts	4,446		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	129,698	13,265	580,000
Loan part size	97,200	6,572	580,000
Coupon	4.86%	3.51%	6.50%
Remaining maturity (months)	337.2	24	1,130
Remaining interest period (months)	47.5	1	129
Original interest period (months)	0.0	60	180
Seasoning (months)	0.0	51.6	90.8
Loan to Lending Value	107.6%	4.0%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	146,013,548.27	41.8%	33.79%
Owner occupied	286,138,615.20	58.2%	66.21%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	270,514,098	62.6%	2,905	65.3%	93,120	4.84%	358.7
Interest Only With Life Insurance Redemption	38,249,392	8.9%	340	7.6%	112,498	4.88%	255.1
Interest Only With Building Savings Account Redem	30,417,543	7.0%	231	5.2%	131,678	4.73%	182.9
Interest Only	92,971,131	21.5%	970	21.8%	95,847	4.94%	358.6
<b>Total</b>	<b>432,152,163</b>	<b>100.0%</b>	<b>4,446</b>	<b>100.0%</b>	<b>97,200</b>	<b>4.86%</b>	<b>337.2</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	-	0.0%	-	0.0%	-	0.00%	-
13 - 24	-	0.0%	-	0.0%	-	0.00%	-
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,082,834	0.3%	14	0.3%	77,345	5.02%	355.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,248,808	0.5%	22	0.5%	102,219	4.80%	335.5
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	428,465,831	99.1%	4,408	99.1%	97,202	4.86%	337.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	354,690	0.1%	2	0.0%	177,345	5.78%	339.7
<b>Total</b>	<b>432,152,163</b>	<b>100.0%</b>	<b>4,446</b>	<b>100.0%</b>	<b>97,200</b>	<b>4.86%</b>	<b>337.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	88,091,375	20.4%	711	16.0%	123,898	4.28%	353.6
4.50% - 4.75%	88,138,473	20.4%	795	17.9%	110,866	4.64%	339.5
4.75% - 5.00%	92,588,452	21.4%	955	21.5%	96,951	4.88%	338.4
5.00% - 5.25%	93,601,249	21.7%	1,104	24.8%	84,784	5.12%	329.2
5.25% - 5.50%	44,515,248	10.3%	544	12.2%	81,829	5.36%	327.2
5.50% - 5.75%	16,022,888	3.7%	212	4.8%	75,580	5.61%	313.8
5.75% - 6.00%	6,186,118	1.4%	87	2.0%	71,105	5.86%	313.2
6.00% - 6.25%	2,850,101	0.7%	37	0.8%	77,030	6.06%	317.3
6.25% - 6.50%	158,261	0.0%	1	0.0%	158,261	6.50%	322.0
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>432,152,163</b>	<b>100.0%</b>	<b>4,446</b>	<b>100.0%</b>	<b>97,200</b>	<b>4.86%</b>	<b>337.2</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-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	307,881	0.1%	2	0.0%	153,940	4.89%	366.2
01-Jan-2011 - 30-Jun-2011	139,554	0.0%	1	0.0%	139,554	6.00%	323.0
01-Jul-2011 - 31-Dec-2011	70,612	0.0%	1	0.0%	70,612	6.00%	329.0
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	733,209	0.2%	4	0.1%	183,302	4.82%	331.6
01-Jul-2013 - 31-Dec-2013	1,007,983	0.2%	15	0.3%	67,199	4.65%	339.0
01-Jan-2014 - 31-Dec-2014	7,132,373	1.7%	64	1.4%	111,443	5.30%	306.2
01-Jan-2015 - 31-Dec-2015	331,632,264	76.7%	3,326	74.8%	99,709	4.77%	339.0
01-Jan-2016 - 31-Dec-2016	89,605,960	20.7%	1,023	23.0%	87,591	5.15%	332.9
01-Jan-2017 - 31-Dec-2017	1,167,637	0.3%	8	0.2%	145,955	5.11%	339.5
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	354,690	0.1%	2	0.0%	177,345	5.78%	339.7
<b>Total</b>	<b>432,152,163</b>	<b>100.0%</b>	<b>4,446</b>	<b>100.0%</b>	<b>97,200</b>	<b>4.86%</b>	<b>337.2</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	24.0
01-Jan-2014 - 31-Dec-2015	3,828,540	0.9%	30	0.7%	127,618	4.60%	47.1
01-Jan-2016 - 31-Dec-2017	2,920,941	0.7%	20	0.4%	146,047	4.66%	58.0
01-Jan-2018 - 31-Dec-2019	1,298,519	0.3%	14	0.3%	92,751	4.88%	87.7
01-Jan-2020 - 31-Dec-2021	2,391,312	0.6%	24	0.5%	99,638	4.68%	107.8
01-Jan-2022 - 31-Dec-2023	3,452,231	0.8%	30	0.7%	115,074	4.90%	135.3
01-Jan-2024 - 31-Dec-2025	5,853,760	1.4%	54	1.2%	108,403	4.80%	159.2
01-Jan-2026 - 31-Dec-2027	4,082,797	0.9%	40	0.9%	102,070	4.83%	179.8
01-Jan-2028 - 31-Dec-2029	6,149,699	1.4%	55	1.2%	111,813	5.14%	207.9
01-Jan-2030 - 31-Dec-2031	18,239,451	4.2%	168	3.8%	108,568	4.88%	231.0
01-Jan-2032 - 31-Dec-2033	7,525,574	1.7%	74	1.7%	101,697	4.41%	252.3
01-Jan-2034 - 31-Dec-2035	14,606,412	3.4%	124	2.8%	117,794	4.85%	282.8
01-Jan-2036 - 31-Dec-2037	9,072,027	2.1%	77	1.7%	117,819	4.77%	297.8
01-Jan-2038 - 31-Dec-2039	24,606,048	5.7%	306	6.9%	80,412	5.54%	330.3
01-Jan-2040 - 31-Dec-2041	146,853,800	34.0%	1,798	40.4%	81,676	5.14%	351.5
01-Jan-2042 - 31-Dec-2043	132,752,447	30.7%	1,248	28.1%	106,372	4.68%	373.3
01-Jan-2044 - 31-Dec-2045	41,923,360	9.7%	332	7.5%	126,275	4.29%	394.3
01-Jan-2046 - 31-Dec-2047	5,797,681	1.3%	44	1.0%	131,765	3.89%	418.4
01-Jan-2048 - 31-Dec-2137	703,867	0.2%	6	0.1%	117,311	4.65%	515.6
<b>Total</b>	<b>432,152,163</b>	<b>100.0%</b>	<b>4,446</b>	<b>100.0%</b>	<b>97,200</b>	<b>4.86%</b>	<b>337.2</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,876,400	0.4%	27	0.8%	69,496	4.32%	334.1
60% - 70%	1,220,863	0.3%	16	0.5%	76,304	4.36%	354.0
70% - 80%	5,986,547	1.4%	51	1.5%	117,383	4.31%	343.6
80% - 90%	15,663,169	3.6%	111	3.3%	141,110	4.43%	332.6
90% - 100%	47,129,146	10.9%	334	10.0%	141,105	4.56%	333.0
100% - 110%	158,299,361	36.6%	1,200	36.0%	131,916	4.82%	347.1
110% - 120%	201,976,677	46.7%	1,593	47.8%	126,790	5.02%	330.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>432,152,163</b>	<b>100.0%</b>	<b>3,332</b>	<b>100.0%</b>	<b>129,698</b>	<b>4.86%</b>	<b>337.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	75,372,680	17.4%	490	14.7%	153,822	4.78%	348.2
Bayern	57,419,060	13.3%	402	12.1%	142,833	4.77%	336.9
Berlin	26,672,216	6.2%	262	7.9%	101,802	5.13%	333.1
Brandenburg	12,180,410	2.8%	93	2.8%	130,972	4.88%	330.8
Bremen	2,634,835	0.6%	23	0.7%	114,558	4.78%	349.8
Hamburg	1,441,867	0.3%	11	0.3%	131,079	4.80%	364.8
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	25,179,314	5.8%	166	5.0%	151,683	4.71%	338.9
Mecklenburg-Vorpommern	2,420,181	0.6%	25	0.8%	96,807	4.70%	325.0
Niedersachsen	29,425,471	6.8%	238	7.1%	123,636	4.77%	322.0
Nordrhein-Westfalen	80,875,630	18.7%	580	17.4%	139,441	4.83%	338.0
Rheinland-Pfalz	20,044,272	4.6%	141	4.2%	142,158	4.73%	337.2
Saarland	9,268,726	2.1%	75	2.3%	123,583	4.72%	336.6
Sachsen	57,653,576	13.3%	572	17.2%	100,793	5.14%	330.3
Sachsen-Anhalt	16,376,003	3.8%	141	4.2%	116,142	5.08%	333.5
Schleswig-Holstein	9,206,430	2.1%	63	1.9%	146,134	4.66%	346.3
Thüringen	5,981,492	1.4%	50	1.5%	119,630	4.87%	342.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>432,152,163</b>	<b>100.0%</b>	<b>3,332</b>	<b>100.0%</b>	<b>129,698</b>	<b>4.86%</b>	<b>337.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	179,927,291	41.6%	1,152	34.6%	156,187	98.5%	1.5%
Hochhaus/appartement	202,617,494	46.9%	1,921	57.7%	105,475	30.4%	69.6%
Mehrfamilienhaus	31,891,441	7.4%	159	4.8%	200,575	77.4%	22.6%
Zweifamilienhaus	17,120,560	4.0%	97	2.9%	176,501	95.9%	4.1%
Laden/wohnhaus	595,377	0.1%	3	0.1%	198,459	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>432,152,163</b>	<b>100.0%</b>	<b>3,332</b>	<b>100.0%</b>	<b>129,698</b>	<b>58.2%</b>	<b>41.8%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,232,928	22.7%	1,270	38.1%	77,349	5.04%	325.9
100,000 - 150,000	132,543,057	30.7%	1,072	32.2%	123,641	4.90%	337.9
150,000 - 200,000	99,081,037	22.9%	573	17.2%	172,916	4.77%	341.9
200,000 - 250,000	62,487,910	14.5%	282	8.5%	221,588	4.74%	344.8
250,000 - 300,000	25,193,102	5.8%	94	2.8%	268,012	4.71%	346.8
300,000 - 350,000	7,643,108	1.8%	24	0.7%	318,463	4.58%	324.5
350,000 - 400,000	2,933,238	0.7%	8	0.2%	366,655	4.56%	361.4
400,000 - 450,000	2,988,909	0.7%	7	0.2%	426,987	4.96%	336.6
450,000 - 500,000	468,873	0.1%	1	0.0%	468,873	5.11%	359.0
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%	47.0
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>432,152,163</b>	<b>100.0%</b>	<b>3,332</b>	<b>100.0%</b>	<b>129,698</b>	<b>4.86%</b>	<b>337.2</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,143		
Number of loan parts	1,480		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	106,110	15,118	468,873
Loan part size	81,949	7,869	468,873
Coupon	5.08%	3.74%	6.17%
Remaining maturity (months)	331.9	24	471
Remaining interest period (months)	46.7	20	65
Original interest period (months)	119.8	60	120
Seasoning (months)	73.7	55.5	88.6
Loan to Lending Value	109.4%	7.6%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	89,009,636.75	78.2%	73.39%
Owner occupied	32,274,240.99	21.8%	26.61%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	80,435,708	66.3%	998	67.4%	80,597	5.07%	349.4
Interest Only With Life Insurance Redemption	10,908,602	9.0%	119	8.0%	91,669	5.12%	236.5
Interest Only With Building Savings Account Redem	5,959,647	4.9%	58	3.9%	102,753	4.98%	203.7
Interest Only	23,979,921	19.8%	305	20.6%	78,623	5.14%	348.6
<b>Total</b>	<b>121,283,878</b>	<b>100.0%</b>	<b>1,480</b>	<b>100.0%</b>	<b>81,949</b>	<b>5.08%</b>	<b>331.9</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	90,195	0.1%	2	0.1%	45,097	4.61%	355.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	963,696	0.8%	12	0.8%	80,308	4.84%	337.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	120,229,987	99.1%	1,466	99.1%	82,012	5.08%	331.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>121,283,878</b>	<b>100.0%</b>	<b>1,480</b>	<b>100.0%</b>	<b>81,949</b>	<b>5.08%</b>	<b>331.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,430,803	9.4%	114	7.7%	100,270	4.25%	353.3
4.50% - 4.75%	9,873,650	8.1%	90	6.1%	109,707	4.63%	336.5
4.75% - 5.00%	17,883,797	14.7%	235	15.9%	76,101	4.92%	337.1
5.00% - 5.25%	45,248,961	37.3%	553	37.4%	81,825	5.13%	330.0
5.25% - 5.50%	24,415,492	20.1%	307	20.7%	79,529	5.36%	327.2
5.50% - 5.75%	7,563,575	6.2%	111	7.5%	68,140	5.60%	318.8
5.75% - 6.00%	3,157,686	2.6%	44	3.0%	71,766	5.84%	313.9
6.00% - 6.25%	1,709,914	1.4%	26	1.8%	65,766	6.07%	317.4
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>121,283,878</b>	<b>100.0%</b>	<b>1,480</b>	<b>100.0%</b>	<b>81,949</b>	<b>5.08%</b>	<b>331.9</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	-	0.0%	-	0.0%	-	0.00%	-
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	71,667	0.1%	1	0.1%	71,667	4.37%	235.0
01-Jul-2013 - 31-Dec-2013	672,786	0.6%	10	0.7%	67,279	4.82%	340.6
01-Jan-2014 - 31-Dec-2014	3,770,397	3.1%	38	2.6%	99,221	5.37%	299.1
01-Jan-2015 - 31-Dec-2015	95,163,679	78.5%	1,141	77.1%	83,404	4.99%	334.6
01-Jan-2016 - 31-Dec-2016	21,397,221	17.6%	286	19.3%	74,815	5.44%	325.6
01-Jan-2017 - 31-Dec-2017	208,127	0.2%	4	0.3%	52,032	5.65%	330.0
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>121,283,878</b>	<b>100.0%</b>	<b>1,480</b>	<b>100.0%</b>	<b>81,949</b>	<b>5.08%</b>	<b>331.9</b>

<b>Legal Maturity</b>	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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	24.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	47.6
01-Jan-2016 - 31-Dec-2017	243,482	0.2%	3	0.2%	81,161	5.08%	61.5
01-Jan-2018 - 31-Dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	84.5
01-Jan-2020 - 31-Dec-2021	280,315	0.2%	4	0.3%	70,079	4.86%	106.3
01-Jan-2022 - 31-Dec-2023	728,417	0.6%	8	0.5%	91,052	4.89%	139.3
01-Jan-2024 - 31-Dec-2025	1,436,093	1.2%	17	1.1%	84,476	4.95%	162.4
01-Jan-2026 - 31-Dec-2027	1,021,087	0.8%	13	0.9%	78,545	5.01%	178.8
01-Jan-2028 - 31-Dec-2029	3,234,212	2.7%	32	2.2%	101,069	5.20%	208.2
01-Jan-2030 - 31-Dec-2031	5,368,773	4.4%	58	3.9%	92,565	5.08%	226.9
01-Jan-2032 - 31-Dec-2033	1,251,811	1.0%	13	0.9%	96,293	4.54%	253.8
01-Jan-2034 - 31-Dec-2035	4,933,992	4.1%	46	3.1%	107,261	4.99%	280.9
01-Jan-2036 - 31-Dec-2037	1,368,099	1.1%	15	1.0%	91,207	5.13%	296.5
01-Jan-2038 - 31-Dec-2039	13,076,761	10.8%	179	12.1%	73,055	5.60%	331.1
01-Jan-2040 - 31-Dec-2041	67,763,049	55.9%	871	58.9%	77,799	5.17%	350.1
01-Jan-2042 - 31-Dec-2043	12,664,046	10.4%	142	9.6%	89,183	4.67%	373.2
01-Jan-2044 - 31-Dec-2045	5,545,949	4.6%	55	3.7%	100,835	4.27%	395.0
01-Jan-2046 - 31-Dec-2047	1,558,393	1.3%	15	1.0%	103,893	3.97%	415.9
01-Jan-2048 - 31-Dec-2137	60,000	0.0%	1	0.1%	60,000	5.19%	471.0
<b>Total</b>	<b>121,283,878</b>	<b>100.0%</b>	<b>1,480</b>	<b>100.0%</b>	<b>81,949</b>	<b>5.08%</b>	<b>331.9</b>

<b>Loan to Lending Value Loans</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	686,064	0.6%	9	0.8%	76,229	4.31%	346.3
60% - 70%	120,863	0.1%	2	0.2%	60,431	4.61%	382.1
70% - 80%	1,480,994	1.2%	17	1.5%	87,117	4.36%	349.0
80% - 90%	3,262,904	2.7%	26	2.3%	125,496	4.51%	352.1
90% - 100%	7,710,679	6.4%	71	6.2%	108,601	4.70%	322.5
100% - 110%	39,223,673	32.3%	379	33.2%	103,493	5.08%	327.4
110% - 120%	68,798,702	56.7%	639	55.9%	107,666	5.18%	334.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>121,283,878</b>	<b>100.0%</b>	<b>1,143</b>	<b>100.0%</b>	<b>106,110</b>	<b>5.08%</b>	<b>331.9</b>

<b>Province</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	26,672,216	22.0%	262	22.9%	101,802	5.13%	333.1
Brandenburg	12,180,410	10.0%	93	8.1%	130,972	4.88%	330.8
Mecklenburg-Vorpommern	2,420,181	2.0%	25	2.2%	96,807	4.70%	325.0
Sachsen	57,653,576	47.5%	572	50.0%	100,793	5.14%	330.3
Sachsen-Anhalt	16,376,003	13.5%	141	12.3%	116,142	5.08%	333.5
Thüringen	5,981,492	4.9%	50	4.4%	119,630	4.87%	342.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>121,283,878</b>	<b>100.0%</b>	<b>1,143</b>	<b>100.0%</b>	<b>106,110</b>	<b>5.08%</b>	<b>331.9</b>

<b>Property type</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	23,982,106	19.8%	176	15.4%	136,262	98.30%	1.70%
Hochhaus/appartement	91,947,347	75.8%	932	81.5%	98,656	5.69%	94.31%
Mehrfamilienhaus	3,503,237	2.9%	20	1.7%	175,162	50.00%	50.00%
Zweifamilienhaus	1,695,187	1.4%	14	1.2%	121,085	85.71%	14.29%
Laden/wohnhaus	156,000	0.1%	1	0.1%	156,000	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>121,283,878</b>	<b>100.0%</b>	<b>1,143</b>	<b>100.0%</b>	<b>106,110</b>	<b>21.78%</b>	<b>78.22%</b>

<b>Loan size</b>	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,967,789	41.2%	647	56.6%	77,230	5.16%	326.0
100,000 - 150,000	40,958,247	33.8%	341	29.8%	120,112	5.08%	336.6
150,000 - 200,000	16,529,195	13.6%	96	8.4%	172,179	4.97%	336.0
200,000 - 250,000	10,394,263	8.6%	47	4.1%	221,155	4.93%	338.2
250,000 - 300,000	2,657,806	2.2%	10	0.9%	265,781	4.84%	314.0
300,000 - 350,000	307,705	0.3%	1	0.1%	307,705	5.12%	347.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	468,873	0.4%	1	0.1%	468,873	5.11%	359.0
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>121,283,878</b>	<b>100.0%</b>	<b>1,143</b>	<b>100.0%</b>	<b>106,110</b>	<b>5.08%</b>	<b>331.9</b>