

E-MAC DE 2006-I Investor Report November 2012

Cashflow analysis for the period

Total interest received	4,952,678	
Interest received on transaction accounts	(605)	
Net Post Foreclosure Proceeds	76,396	
Liquidity available	12,517,485	
Reserve account available	1,576,239	
Receivables under hedging arrangements	244,500	
Total funds available		19,366,693
Company management expenses	1,712	
MPT fee	122,393	
Administration fee	7,650	
Third party fees	192,750	
Liquidity Facility fee	3,852	
Payments under hedging arrangements	3,405,239	
Interest on the Notes	524,104	
Shortfall Class E PDL Repayment	1,610,231	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,867,931
Available after distribution of funds		13,498,763
Undrawn Liquidity Facility	12,517,485	
Reserve account funding	981,277	
Available liquidity		13,498,763
Net cashflow		-

Collateral

Starting current balance per 1 August 2012	417,249,516.20
To be disbursed per 1 August 2012	-
Starting principal balance 1 August 2012	417,249,516.20
Principal (p)repayments	(4,256,423.25)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,610,230.50)
Ending principal balance	411,382,862
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	411,382,862

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	-	1,610,231	1,610,231	-
Total	-	1,610,231	1,610,231	-

Performance

	Last period	This period	Since issue
Prepayment rate	3.31%	4.52%	2.48%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	336,780,240	81.9%	2,671	82.7%
1 - 30	82,986	19,049,661	4.6%	137	4.2%
31 - 60	47,626	4,912,434	1.2%	39	1.2%
61 - 90	30,787	2,085,733	0.5%	13	0.4%
91 - 120	50,558	2,429,572	0.6%	20	0.6%
121-150	65,752	2,618,508	0.6%	20	0.6%
> 151	4,977,481	43,506,715	10.6%	328	10.2%
Total	5,255,188	411,382,862	100%	3,228	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	726,820	1,610,231	130,174	20,760,731

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-			
Number of loans	3,228			
Number of loans parts	4,305			
	Weighted average	Minimum	Maximum	
Loan size	127,442	14,015	580,000	
Loan part size	95,559	6,478	580,000	
Coupon	4.86%	3.51%	6.50%	
Remaining maturity (months)	325.5	12	1,118	
Remaining interest period (months)	35.5	1	117	
Original interest period (months)	0.0	60	180	
Seasoning (months)	0.0	63.6	102.8	
Loan to Lending Value	106.4%	4.0%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	139,078,154.91	42.0%	33.81%	
Owner occupied	272,304,707.54	58.0%	66.19%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	256,612,594	62.4%	2,819	65.5%	91,030	4.84%	347.0
Interest Only With Life Insurance Redemption	35,717,769	8.7%	322	7.5%	110,925	4.87%	244.3
Interest Only With Building Savings Account Redem	29,423,558	7.2%	224	5.2%	131,355	4.73%	171.5
Interest Only	89,628,942	21.8%	940	21.8%	95,350	4.94%	346.8
Total	411,382,862	100.0%	4,305	100.0%	95,559	4.86%	325.5

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	1,026,795	0.2%	13	0.3%	78,984	5.02%	341.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,225,030	0.5%	22	0.5%	101,138	4.80%	323.6
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	407,781,449	99.1%	4,268	99.1%	95,544	4.86%	325.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	349,588	0.1%	2	0.0%	174,794	5.78%	327.7
Total	411,382,862	100.0%	4,305	100.0%	95,559	4.86%	325.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	84,159,157	20.5%	692	16.1%	121,617	4.28%	342.3
4.50% - 4.75%	84,173,263	20.5%	768	17.8%	109,601	4.64%	327.6
4.75% - 5.00%	87,770,945	21.3%	918	21.3%	95,611	4.88%	326.4
5.00% - 5.25%	89,520,850	21.8%	1,077	25.0%	83,121	5.12%	317.3
5.25% - 5.50%	41,885,685	10.2%	523	12.1%	80,087	5.36%	315.0
5.50% - 5.75%	14,905,880	3.6%	203	4.7%	73,428	5.61%	305.2
5.75% - 6.00%	5,973,667	1.5%	86	2.0%	69,461	5.86%	301.9
6.00% - 6.25%	2,837,384	0.7%	37	0.9%	76,686	6.06%	305.4
6.25% - 6.50%	156,032	0.0%	1	0.0%	156,032	6.50%	310.0
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	411,382,862	100.0%	4,305	100.0%	95,559	4.86%	325.5

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	307,735	0.1%	2	0.0%	153,867	4.89%	354.2
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	208,974	0.1%	2	0.0%	104,487	6.00%	313.0
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2013 - 30-jun-2013	725,086	0.2%	4	0.1%	181,271	4.82%	319.9
01-jul-2013 - 31-dec-2013	1,001,442	0.2%	15	0.3%	66,763	4.65%	326.8
01-jan-2014 - 31-dec-2014	6,782,569	1.6%	61	1.4%	111,190	5.29%	293.2
01-jan-2015 - 31-dec-2015	315,956,395	76.8%	3,224	74.9%	98,001	4.77%	327.2
01-jan-2016 - 31-dec-2016	84,914,727	20.6%	987	22.9%	86,033	5.15%	321.5
01-jan-2017 - 31-dec-2017	1,136,346	0.3%	8	0.2%	142,043	5.11%	328.8
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	349,588	0.1%	2	0.0%	174,794	5.78%	327.7
Total	411,382,862	100.0%	4,305	100.0%	95,559	4.86%	325.5

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%	12.0
01-jan-2014 - 31-dec-2015	3,675,532	0.9%	29	0.7%	126,742	4.61%	35.0
01-jan-2016 - 31-dec-2017	2,863,078	0.7%	19	0.4%	150,688	4.64%	46.1
01-jan-2018 - 31-dec-2019	1,291,930	0.3%	14	0.3%	92,281	4.89%	75.6
01-jan-2020 - 31-dec-2021	2,324,774	0.6%	23	0.5%	101,077	4.69%	96.0
01-jan-2022 - 31-dec-2023	3,237,640	0.8%	29	0.7%	111,643	4.94%	124.1
01-jan-2024 - 31-dec-2025	5,351,921	1.3%	49	1.1%	109,223	4.80%	147.5
01-jan-2026 - 31-dec-2027	3,810,615	0.9%	38	0.9%	100,279	4.83%	167.0
01-jan-2028 - 31-dec-2029	5,537,342	1.3%	54	1.3%	102,543	5.10%	195.3
01-jan-2030 - 31-dec-2031	16,668,208	4.1%	157	3.6%	106,167	4.88%	219.0
01-jan-2032 - 31-dec-2033	7,324,489	1.8%	74	1.7%	98,980	4.41%	240.3
01-jan-2034 - 31-dec-2035	14,142,957	3.4%	120	2.8%	117,858	4.85%	270.8
01-jan-2036 - 31-dec-2037	8,562,693	2.1%	74	1.7%	115,712	4.78%	285.8
01-jan-2038 - 31-dec-2039	23,726,381	5.8%	299	6.9%	79,352	5.54%	318.3
01-jan-2040 - 31-dec-2041	139,478,644	33.9%	1,743	40.5%	80,022	5.14%	339.5
01-jan-2042 - 31-dec-2043	126,700,175	30.8%	1,209	28.1%	104,797	4.68%	361.3
01-jan-2044 - 31-dec-2045	40,495,203	9.8%	326	7.6%	124,218	4.29%	382.4
01-jan-2046 - 31-dec-2047	5,481,609	1.3%	41	1.0%	133,698	3.89%	406.4
01-jan-2048 - 31-dec-2137	615,973	0.1%	5	0.1%	123,195	4.62%	508.1
Total	411,382,862	100.0%	4,305	100.0%	95,559	4.86%	325.5

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	2,176,286	0.5%	33	1.0%	65,948	4.40%	329.9
60% - 70%	1,836,322	0.4%	24	0.7%	76,513	4.47%	322.3
70% - 80%	7,510,184	1.8%	66	2.0%	113,791	4.36%	324.3
80% - 90%	17,489,075	4.3%	132	4.1%	132,493	4.46%	313.3
90% - 100%	53,117,430	12.9%	390	12.1%	136,199	4.60%	317.7
100% - 110%	178,102,572	43.3%	1,399	43.3%	127,307	4.86%	340.5
110% - 120%	151,150,994	36.7%	1,184	36.7%	127,661	5.04%	311.9
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	411,382,862	100.0%	3,228	100.0%	127,442	4.86%	325.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	72,120,257	17.5%	474	14.7%	152,152	4.78%	336.2
Bayern	52,769,286	12.8%	380	11.8%	138,867	4.75%	326.3
Berlin	25,247,901	6.1%	254	7.9%	99,401	5.13%	320.9
Brandenburg	11,772,124	2.9%	91	2.8%	129,364	4.87%	320.0
Bremen	2,602,174	0.6%	23	0.7%	113,138	4.78%	337.9
Hamburg	1,427,385	0.3%	11	0.3%	129,762	4.80%	352.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	24,303,099	5.9%	164	5.1%	148,190	4.72%	326.0
Mecklenburg-Vorpommern	2,072,956	0.5%	22	0.7%	94,225	4.61%	316.5
Niedersachsen	28,453,500	6.9%	233	7.2%	122,118	4.77%	309.4
Nordrhein-Westfalen	76,488,175	18.6%	556	17.2%	137,569	4.83%	326.9
Rheinland-Pfalz	18,511,580	4.5%	133	4.1%	139,185	4.72%	325.5
Saarland	8,830,522	2.1%	72	2.2%	122,646	4.73%	323.5
Sachsen	55,937,101	13.6%	564	17.5%	99,179	5.14%	318.8
Sachsen-Anhalt	16,116,503	3.9%	140	4.3%	115,118	5.08%	321.4
Schleswig-Holstein	8,973,252	2.2%	62	1.9%	144,730	4.66%	333.8
Thüringen	5,757,047	1.4%	49	1.5%	117,491	4.87%	330.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	411,382,862	100.0%	3,228	100.0%	127,442	4.86%	325.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	171,706,333	41.7%	1,116	34.6%	153,859	98.5%	1.5%
Hochhaus/appartement	192,713,292	46.8%	1,862	57.7%	103,498	30.1%	69.9%
Mehrfamilienhaus	29,964,849	7.3%	153	4.7%	195,849	77.8%	22.2%
Zweifamilienhaus	16,416,981	4.0%	94	2.9%	174,649	95.7%	4.3%
Laden/wohnhaus	581,407	0.1%	3	0.1%	193,802	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	411,382,862	100.0%	3,228	100.0%	127,442	58.0%	42.0%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	97,993,080	23.8%	1,279	39.6%	76,617	5.04%	313.6
100,000 - 150,000	125,632,182	30.5%	1,019	31.6%	123,290	4.89%	327.4
150,000 - 200,000	95,353,663	23.2%	551	17.1%	173,056	4.76%	331.7
200,000 - 250,000	58,338,515	14.2%	263	8.1%	221,819	4.75%	331.3
250,000 - 300,000	21,749,192	5.3%	81	2.5%	268,509	4.68%	333.9
300,000 - 350,000	7,701,992	1.9%	24	0.7%	320,916	4.62%	307.3
350,000 - 400,000	1,462,294	0.4%	4	0.1%	365,573	4.44%	370.7
400,000 - 450,000	2,109,818	0.5%	5	0.2%	421,964	4.95%	348.7
450,000 - 500,000	462,126	0.1%	1	0.0%	462,126	5.11%	347.0
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%	35.0
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	411,382,862	100.0%	3,228	100.0%	127,442	4.86%	325.5

Summary - East Germany

Characteristics

Amounts to be disbursed	-			
Number of loans	1,120			
Number of loans parts	1,450			
	Weighted average	Minimum	Maximum	
Loan size	104,378	14,904	462,126	
Loan part size	80,623	1,461	462,126	
Coupon	5.08%	3.74%	6.17%	
Remaining maturity (months)	320.3	12	459	
Remaining interest period (months)	34.7	8	53	
Original interest period (months)	119.8	60	120	
Seasoning (months)	85.7	67.5	100.6	
Loan to Lending Value	108.0%	7.5%	120.0%	
	Value	As % of number of loans	As % Outstanding principal amount	
Investment properties	85,714,882.32	78.2%	73.32%	
Owner occupied	31,188,749.41	21.8%	26.68%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	77,215,826	66.1%	979	67.5%	78,872	5.06%	337.8
Interest Only With Life Insurance Redemption	10,432,062	8.9%	115	7.9%	90,714	5.11%	223.8
Interest Only With Building Savings Account Redem	5,814,905	5.0%	56	3.9%	103,838	4.97%	193.9
Interest Only	23,440,838	20.1%	300	20.7%	78,136	5.14%	336.8
Total	116,903,632	100.0%	1,450	100.0%	80,623	5.08%	320.3

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	88,711	0.1%	2	0.1%	44,356	4.61%	343.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	954,668	0.8%	12	0.8%	79,556	4.84%	325.3
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	115,860,252	99.1%	1,436	99.0%	80,683	5.08%	320.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	116,903,632	100.0%	1,450	100.0%	80,623	5.08%	320.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	11,186,971	9.6%	113	7.8%	99,000	4.25%	341.2
4.50% - 4.75%	9,677,797	8.3%	89	6.1%	108,739	4.63%	324.0
4.75% - 5.00%	17,424,477	14.9%	232	16.0%	75,106	4.92%	325.7
5.00% - 5.25%	43,448,525	37.2%	543	37.4%	80,016	5.12%	318.6
5.25% - 5.50%	23,517,229	20.1%	300	20.7%	78,391	5.36%	314.7
5.50% - 5.75%	6,978,101	6.0%	104	7.2%	67,097	5.60%	307.9
5.75% - 6.00%	2,969,817	2.5%	43	3.0%	69,066	5.84%	303.3
6.00% - 6.25%	1,700,715	1.5%	26	1.8%	65,412	6.07%	305.4
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%	-
Total	116,903,632	100.0%	1,450	100.0%	80,623	5.08%	320.3

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	69,337	0.1%	1	0.1%	69,337	4.37%	223.0
01-jul-2013 - 31-dec-2013	669,215	0.6%	10	0.7%	66,922	4.82%	328.5
01-jan-2014 - 31-dec-2014	3,620,827	3.1%	37	2.6%	97,860	5.36%	286.6
01-jan-2015 - 31-dec-2015	91,702,808	78.4%	1,119	77.2%	81,951	4.99%	322.9
01-jan-2016 - 31-dec-2016	20,633,787	17.7%	279	19.2%	73,956	5.43%	314.4
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	318.2
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	116,903,632	100.0%	1,450	100.0%	80,623	5.08%	320.3

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	43,700	0.0%	1	0.1%	43,700	3.74%	12.0
01-jan-2014 - 31-dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	35.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	51.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	72.5
01-jan-2020 - 31-dec-2021	278,692	0.2%	4	0.3%	69,673	4.87%	94.3
01-jan-2022 - 31-dec-2023	725,084	0.6%	8	0.6%	90,636	4.89%	127.3
01-jan-2024 - 31-dec-2025	1,295,554	1.1%	15	1.0%	86,370	4.95%	151.6
01-jan-2026 - 31-dec-2027	993,822	0.9%	13	0.9%	76,448	5.02%	166.7
01-jan-2028 - 31-dec-2029	3,118,266	2.7%	32	2.2%	97,446	5.19%	196.1
01-jan-2030 - 31-dec-2031	5,079,263	4.3%	56	3.9%	90,701	5.08%	215.0
01-jan-2032 - 31-dec-2033	1,209,286	1.0%	13	0.9%	93,022	4.55%	241.8
01-jan-2034 - 31-dec-2035	4,766,582	4.1%	44	3.0%	108,331	4.99%	269.0
01-jan-2036 - 31-dec-2037	1,352,896	1.2%	15	1.0%	90,193	5.13%	284.4
01-jan-2038 - 31-dec-2039	12,417,967	10.6%	173	11.9%	71,780	5.60%	319.2
01-jan-2040 - 31-dec-2041	65,296,944	55.9%	856	59.0%	76,281	5.17%	338.2
01-jan-2042 - 31-dec-2043	12,424,457	10.6%	141	9.7%	88,117	4.67%	361.2
01-jan-2044 - 31-dec-2045	5,465,819	4.7%	55	3.8%	99,379	4.27%	383.0
01-jan-2046 - 31-dec-2047	1,481,714	1.3%	14	1.0%	105,837	3.97%	403.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	459.0
Total	116,903,632	100.0%	1,450	100.0%	80,623	5.08%	320.3

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	708,054	0.6%	11	1.0%	64,369	4.41%	335.1
60% - 70%	724,429	0.6%	11	1.0%	65,857	4.62%	280.8
70% - 80%	1,661,203	1.4%	18	1.6%	92,289	4.40%	357.8
80% - 90%	3,196,456	2.7%	29	2.6%	110,223	4.63%	327.0
90% - 100%	10,925,059	9.3%	103	9.2%	106,069	4.81%	292.1
100% - 110%	50,074,315	42.8%	495	44.2%	101,160	5.09%	328.8
110% - 120%	49,614,116	42.4%	453	40.4%	109,523	5.20%	316.6
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	116,903,632	100.0%	1,120	100.0%	104,378	5.08%	320.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	25,247,901	21.6%	254	22.7%	99,401	5.13%	320.9
Brandenburg	11,772,124	10.1%	91	8.1%	129,364	4.87%	320.0
Mecklenburg-Vorpommern	2,072,956	1.8%	22	2.0%	94,225	4.61%	316.5
Sachsen	55,937,101	47.8%	564	50.4%	99,179	5.14%	318.8
Sachsen-Anhalt	16,116,503	13.8%	140	12.5%	115,118	5.08%	321.4
Thüringen	5,757,047	4.9%	49	4.4%	117,491	4.87%	330.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	116,903,632	100.0%	1,120	100.0%	104,378	5.08%	320.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	23,242,520	19.9%	174	15.5%	133,578	98.28%	1.72%
Hochhaus/appartement	88,546,419	75.7%	912	81.4%	97,090	5.48%	94.52%
Mehrfamilienhaus	3,309,863	2.8%	19	1.7%	174,203	52.63%	47.37%
Zweifamilienhaus	1,656,630	1.4%	14	1.3%	118,331	85.71%	14.29%
Laden/wohnhaus	148,200	0.1%	1	0.1%	148,200	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	116,903,632	100.0%	1,120	100.0%	104,378	21.79%	78.21%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,828,824	42.6%	653	58.3%	76,308	5.16%	314.4
100,000 - 150,000	38,500,360	32.9%	321	28.7%	119,939	5.07%	326.5
150,000 - 200,000	15,518,140	13.3%	90	8.0%	172,424	4.97%	322.8
200,000 - 250,000	10,404,297	8.9%	47	4.2%	221,368	4.95%	325.3
250,000 - 300,000	1,885,728	1.6%	7	0.6%	269,390	4.70%	288.8
300,000 - 350,000	304,157	0.3%	1	0.1%	304,157	5.12%	335.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	462,126	0.4%	1	0.1%	462,126	5.11%	347.0
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	116,903,632	100.0%	1,120	100.0%	104,378	5.08%	320.3