

**E-MAC DE 2006-I Investor Report November 2013 - Amended**

**Cashflow analysis for the period**

Total interest received	4,924,070	
Interest received on transaction accounts	(511)	
Net Post Foreclosure Proceeds	104,646	
Liquidity available	11,934,032	
Reserve account available	-	
Receivables under hedging arrangements	82,000	
Total funds available		17,044,236
Company management expenses	960	
MPT fee	116,067	
Administration fee	7,254	
Third party fees	199,326	
Liquidity Facility fee	3,670	
Payments under hedging arrangements	3,298,241	
Interest on the Notes	423,027	
Shortfall Class E PDL Repayment	1,061,659	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,110,204
Available after distribution of funds		11,934,032
Undrawn Liquidity Facility	11,934,032	
Reserve account funding	-	
Available liquidity		11,934,032
Net cashflow		-

**Collateral**

Starting current balance per 1 August 2013	395,684,318.45
To be disbursed per 1 August 2013	-
Starting principal balance 1 August 2013	395,684,318.45
Principal (p)repayments	(4,581,509.62)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(2,677,948.79)
Ending principal balance	388,424,860
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	388,424,860

**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	2,116,741	2,677,949	1,061,659	3,733,030
Total	2,116,741	2,677,949	1,061,659	3,733,030

**Performance**

	Last period	This period	Since issue
Prepayment rate	3.92%	6.10%	2.82%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	317,258,434	81.7%	2,565	82.9%
1 - 30	87,726	19,479,039	5.0%	143	4.6%
31 - 60	52,237	4,954,178	1.3%	35	1.1%
61 - 90	44,208	2,852,448	0.7%	20	0.6%
91 - 120	59,877	3,013,958	0.8%	20	0.6%
121-150	47,040	1,874,344	0.5%	15	0.5%
> 151	4,856,526	38,992,459	10.0%	295	9.5%
Total	5,147,615	388,424,860	100%	3,093	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,111,739	2,677,949	156,589	28,714,802

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-			
Number of loans	3,093			
Number of loans parts	4,121			
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>	
Loan size	125,339	7,260	580,000	
Loan part size	94,255	1,461	580,000	
Coupon	4.86%	3.51%	6.50%	
Remaining maturity (months)	313.3	14	1,106	
Remaining interest period (months)	23.5	1	105	
Original interest period (months)	119.8	60	180	
Seasoning (months)	96.9	75.6	114.8	
Loan to Lending Value	105.2%	3.9%	120.0%	
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>	
Investment properties	131,333,457.47	42.0%	33.81%	
Owner occupied	257,091,402.57	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	241,527,414	62.2%	2,702	65.6%	89,388	4.84%	334.9
Interest Only With Life Insurance Redemption	33,450,050	8.6%	307	7.4%	108,958	4.86%	234.7
Interest Only With Building Savings Account Redem	28,235,651	7.3%	216	5.2%	130,721	4.72%	157.5
Interest Only	85,211,744	21.9%	896	21.7%	95,102	4.94%	334.7
<b>Total</b>	<b>388,424,860</b>	<b>100.0%</b>	<b>4,121</b>	<b>100.0%</b>	<b>94,255</b>	<b>4.86%</b>	<b>313.3</b>

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	786,268	0.2%	12	0.3%	65,522	5.05%	326.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	1,605,409	0.4%	16	0.4%	100,338	4.95%	312.1
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	385,688,999	99.3%	4,091	99.3%	94,277	4.86%	313.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	344,184	0.1%	2	0.0%	172,092	5.78%	315.7
<b>Total</b>	<b>388,424,860</b>	<b>100.0%</b>	<b>4,121</b>	<b>100.0%</b>	<b>94,255</b>	<b>4.86%</b>	<b>313.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	79,157,087	20.4%	661	16.0%	119,754	4.28%	329.7
4.50% - 4.75%	79,717,125	20.5%	741	18.0%	107,580	4.64%	314.6
4.75% - 5.00%	83,919,525	21.6%	889	21.6%	94,398	4.88%	315.0
5.00% - 5.25%	84,390,216	21.7%	1,027	24.9%	82,172	5.12%	305.2
5.25% - 5.50%	38,695,381	10.0%	495	12.0%	78,172	5.36%	303.1
5.50% - 5.75%	14,237,629	3.7%	193	4.7%	73,770	5.61%	292.9
5.75% - 6.00%	5,508,317	1.4%	79	1.9%	69,726	5.86%	294.9
6.00% - 6.25%	2,645,925	0.7%	35	0.8%	75,598	6.06%	293.3
6.25% - 6.50%	153,654	0.0%	1	0.0%	153,654	6.50%	298.0
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>388,424,860</b>	<b>100.0%</b>	<b>4,121</b>	<b>100.0%</b>	<b>94,255</b>	<b>4.86%</b>	<b>313.3</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
01-jul-2010 - 31-dec-2010	78,252	0.0%	1	0.0%	78,252	4.76%	346.0
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	206,348	0.1%	2	0.0%	103,174	6.00%	300.9
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2013 - 30-jun-2013	428,581	0.1%	2	0.0%	214,291	4.92%	306.9
01-jul-2013 - 31-dec-2013	611,465	0.2%	10	0.2%	61,147	4.80%	315.8
01-jan-2014 - 31-dec-2014	6,315,805	1.6%	60	1.5%	105,263	5.30%	281.2
01-jan-2015 - 31-dec-2015	301,341,497	77.6%	3,116	75.6%	96,708	4.77%	315.0
01-jan-2016 - 31-dec-2016	77,915,685	20.1%	919	22.3%	84,783	5.15%	309.5
01-jan-2017 - 31-dec-2017	1,106,940	0.3%	8	0.2%	138,368	5.10%	318.4
01-jan-2018 - 31-dec-2018	76,102	0.0%	1	0.0%	76,102	5.42%	317.0
01-jan-2019 - 31-dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2020 - 31-aug-2111	344,184	0.1%	2	0.0%	172,092	5.78%	315.7
<b>Total</b>	<b>388,424,860</b>	<b>100.0%</b>	<b>4,121</b>	<b>100.0%</b>	<b>94,255</b>	<b>4.86%</b>	<b>313.3</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-jan-2012 - 31-dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2014 - 31-dec-2015	3,644,332	0.9%	29	0.7%	125,667	4.60%	23.0
01-jan-2016 - 31-dec-2017	2,860,711	0.7%	19	0.5%	150,564	4.64%	34.1
01-jan-2018 - 31-dec-2019	1,212,657	0.3%	13	0.3%	93,281	4.83%	63.0
01-jan-2020 - 31-dec-2021	2,289,068	0.6%	23	0.6%	99,525	4.69%	84.0
01-jan-2022 - 31-dec-2023	2,973,066	0.8%	28	0.7%	106,181	4.93%	112.0
01-jan-2024 - 31-dec-2025	5,212,884	1.3%	48	1.2%	108,602	4.80%	135.6
01-jan-2026 - 31-dec-2027	3,600,160	0.9%	37	0.9%	97,302	4.82%	154.9
01-jan-2028 - 31-dec-2029	4,874,531	1.3%	48	1.2%	101,553	5.06%	183.6
01-jan-2030 - 31-dec-2031	15,690,595	4.0%	152	3.7%	103,228	4.89%	206.8
01-jan-2032 - 31-dec-2033	6,982,770	1.8%	72	1.7%	96,983	4.42%	228.2
01-jan-2034 - 31-dec-2035	13,231,699	3.4%	116	2.8%	114,066	4.86%	258.8
01-jan-2036 - 31-dec-2037	8,109,310	2.1%	71	1.7%	114,216	4.77%	274.0
01-jan-2038 - 31-dec-2039	22,716,024	5.8%	287	7.0%	79,150	5.54%	306.3
01-jan-2040 - 31-dec-2041	131,542,043	33.9%	1,660	40.3%	79,242	5.14%	327.6
01-jan-2042 - 31-dec-2043	119,595,966	30.8%	1,161	28.2%	103,011	4.68%	349.3
01-jan-2044 - 31-dec-2045	38,011,032	9.8%	312	7.6%	121,830	4.29%	370.4
01-jan-2046 - 31-dec-2047	5,271,313	1.4%	40	1.0%	131,783	3.90%	394.3
01-jan-2048 - 31-dec-2137	606,700	0.2%	5	0.1%	121,340	4.62%	491.8
<b>Total</b>	<b>388,424,860</b>	<b>100.0%</b>	<b>4,121</b>	<b>100.0%</b>	<b>94,255</b>	<b>4.86%</b>	<b>313.3</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%	2,107,997	0.5%	38	1.2%	55,474	4.33%	310.5
60% - 70%	3,860,273	1.0%	39	1.3%	98,981	4.39%	309.3
70% - 80%	6,639,092	1.7%	58	1.9%	114,467	4.41%	314.4
80% - 90%	20,971,792	5.4%	172	5.6%	121,929	4.50%	298.7
90% - 100%	55,721,004	14.3%	414	13.4%	134,592	4.63%	310.9
100% - 110%	179,639,535	46.2%	1,445	46.7%	124,318	4.88%	329.7
110% - 120%	119,485,167	30.8%	927	30.0%	128,894	5.04%	292.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>388,424,860</b>	<b>100.0%</b>	<b>3,093</b>	<b>100.0%</b>	<b>125,582</b>	<b>4.86%</b>	<b>313.3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	68,577,029	17.7%	454	14.7%	151,051	4.78%	323.9
Bayern	48,954,026	12.6%	361	11.7%	135,607	4.75%	312.6
Berlin	23,356,491	6.0%	238	7.7%	98,137	5.13%	310.3
Brandenburg	11,531,737	3.0%	90	2.9%	128,130	4.87%	308.8
Bremen	2,482,687	0.6%	22	0.7%	112,849	4.76%	326.4
Hamburg	1,412,840	0.4%	11	0.4%	128,440	4.81%	340.5
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	23,298,665	6.0%	161	5.2%	144,712	4.72%	313.9
Mecklenburg-Vorpommern	1,969,140	0.5%	21	0.7%	93,769	4.59%	303.0
Niedersachsen	27,159,209	7.0%	224	7.2%	121,246	4.77%	296.7
Nordrhein-Westfalen	71,102,818	18.3%	527	17.0%	134,920	4.83%	314.7
Rheinland-Pfalz	16,997,218	4.4%	124	4.0%	137,074	4.71%	314.2
Saarland	8,223,363	2.1%	68	2.2%	120,932	4.72%	309.9
Sachsen	53,562,038	13.8%	549	17.7%	97,563	5.13%	307.4
Sachsen-Anhalt	15,618,496	4.0%	137	4.4%	114,004	5.08%	309.0
Schleswig-Holstein	8,727,812	2.2%	60	1.9%	145,464	4.66%	322.7
Thüringen	5,451,289	1.4%	46	1.5%	118,506	4.91%	320.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>388,424,860</b>	<b>100.0%</b>	<b>3,093</b>	<b>100.0%</b>	<b>125,582</b>	<b>4.86%</b>	<b>313.3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	163,145,057	42.0%	1,074	34.7%	151,904	98.4%	1.6%
Hochhaus/appartement	181,992,504	46.9%	1,787	57.8%	101,842	30.2%	69.8%
Mehrfamilienhaus	27,317,882	7.0%	139	4.5%	196,532	77.0%	23.0%
Zweifamilienhaus	15,401,968	4.0%	90	2.9%	171,133	95.6%	4.4%
Laden/wohnhaus	567,449	0.1%	3	0.1%	189,150	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>388,424,860</b>	<b>100.0%</b>	<b>3,093</b>	<b>100.0%</b>	<b>125,582</b>	<b>57.9%</b>	<b>42.1%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	96,949,144	25.0%	1,272	41.1%	76,218	5.03%	302.1
100,000 - 150,000	117,208,158	30.2%	951	30.7%	123,247	4.90%	315.9
150,000 - 200,000	90,448,217	23.3%	526	17.0%	171,955	4.76%	319.4
200,000 - 250,000	52,183,768	13.4%	236	7.6%	221,118	4.75%	318.8
250,000 - 300,000	20,090,603	5.2%	75	2.4%	267,875	4.69%	321.0
300,000 - 350,000	7,673,057	2.0%	24	0.8%	319,711	4.58%	295.4
350,000 - 400,000	754,866	0.2%	2	0.1%	377,433	4.46%	371.3
400,000 - 450,000	2,082,022	0.5%	5	0.2%	416,404	4.95%	336.8
450,000 - 500,000	455,026	0.1%	1	0.0%	455,026	5.11%	335.0
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%	23.0
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>388,424,860</b>	<b>100.0%</b>	<b>3,093</b>	<b>100.0%</b>	<b>125,582</b>	<b>4.86%</b>	<b>313.3</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,081  
Number of loans parts 1,404

	Weighted average	Minimum	Maximum
Loan size	103,040	14,679	455,026
Loan part size	79,408	1,461	455,026
Coupon	5.08%	3.81%	6.17%
Remaining maturity (months)	309.0	16	447
Remaining interest period (months)	22.7	1	41
Original interest period (months)	119.8	60	120
Seasoning (months)	97.7	79.5	112.6
Loan to Lending Value	106.8%	7.4%	120.0%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	82,007,694.25	78.4%	73.56%
Owner occupied	29,481,497.13	21.6%	26.44%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	73,529,390	66.0%	950	67.7%	77,399	5.06%	325.9
Interest Only With Life Insurance Redemption	9,558,898	8.6%	107	7.6%	89,335	5.10%	213.9
Interest Only With Building Savings Account Redem	5,446,604	4.9%	54	3.8%	100,863	4.98%	179.6
Interest Only	22,954,299	20.6%	293	20.9%	78,342	5.13%	324.9
<b>Total</b>	<b>111,489,191</b>	<b>100.0%</b>	<b>1,404</b>	<b>100.0%</b>	<b>79,408</b>	<b>5.08%</b>	<b>309.0</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	87,158	0.1%	2	0.1%	43,579	4.61%	331.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	740,993	0.7%	9	0.6%	82,333	4.92%	339.2
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	110,661,041	99.3%	1,393	99.2%	79,441	5.08%	308.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>111,489,191</b>	<b>100.0%</b>	<b>1,404</b>	<b>100.0%</b>	<b>79,408</b>	<b>5.08%</b>	<b>309.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,679,700	9.6%	108	7.7%	98,886	4.26%	331.4
4.50% - 4.75%	9,242,489	8.3%	87	6.2%	106,236	4.63%	311.0
4.75% - 5.00%	17,106,252	15.3%	231	16.5%	74,053	4.92%	314.2
5.00% - 5.25%	41,178,253	36.9%	521	37.1%	79,037	5.12%	306.7
5.25% - 5.50%	22,153,096	19.9%	291	20.7%	76,127	5.36%	304.3
5.50% - 5.75%	6,729,285	6.0%	101	7.2%	66,627	5.60%	295.6
5.75% - 6.00%	2,708,230	2.4%	39	2.8%	69,442	5.84%	296.1
6.00% - 6.25%	1,691,887	1.5%	26	1.9%	65,073	6.07%	283.4
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>111,489,191</b>	<b>100.0%</b>	<b>1,404</b>	<b>100.0%</b>	<b>79,408</b>	<b>5.08%</b>	<b>309.0</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-jan-2013 - 30-jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jul-2013 - 31-dec-2013	528,165	0.5%	8	0.6%	66,021	4.86%	340.5
01-jan-2014 - 31-dec-2014	3,187,346	2.9%	36	2.6%	88,537	5.38%	273.9
01-jan-2015 - 31-dec-2015	88,477,568	79.4%	1,093	77.8%	80,949	4.99%	311.1
01-jan-2016 - 31-dec-2016	19,088,454	17.1%	263	18.7%	72,580	5.44%	304.3
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	306.2
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%	-
<b>Total</b>	<b>111,489,191</b>	<b>100.0%</b>	<b>1,404</b>	<b>100.0%</b>	<b>79,408</b>	<b>5.08%</b>	<b>309.0</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-jan-2014 - 31-dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	23.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	39.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	60.5
01-jan-2020 - 31-dec-2021	276,989	0.2%	4	0.3%	69,247	4.87%	82.3
01-jan-2022 - 31-dec-2023	721,581	0.6%	8	0.6%	90,198	4.89%	115.3
01-jan-2024 - 31-dec-2025	1,291,233	1.2%	15	1.1%	86,082	4.95%	139.6
01-jan-2026 - 31-dec-2027	953,167	0.9%	13	0.9%	73,321	5.02%	154.6
01-jan-2028 - 31-dec-2029	2,505,558	2.2%	26	1.9%	96,368	5.14%	184.8
01-jan-2030 - 31-dec-2031	4,739,552	4.3%	53	3.8%	89,426	5.09%	202.9
01-jan-2032 - 31-dec-2033	1,022,137	0.9%	11	0.8%	92,922	4.55%	229.5
01-jan-2034 - 31-dec-2035	4,508,197	4.0%	44	3.1%	102,459	4.99%	257.2
01-jan-2036 - 31-dec-2037	1,338,893	1.2%	15	1.1%	89,260	5.14%	272.4
01-jan-2038 - 31-dec-2039	11,817,203	10.6%	166	11.8%	71,188	5.60%	307.1
01-jan-2040 - 31-dec-2041	62,651,557	56.2%	833	59.3%	75,212	5.17%	326.2
01-jan-2042 - 31-dec-2043	12,005,744	10.8%	139	9.9%	86,372	4.67%	349.1
01-jan-2044 - 31-dec-2045	5,251,370	4.7%	53	3.8%	99,082	4.28%	370.8
01-jan-2046 - 31-dec-2047	1,452,425	1.3%	14	1.0%	103,745	3.97%	391.9
01-jan-2048 - 31-dec-2137	60,000	0.1%	1	0.1%	60,000	5.19%	447.0
<b>Total</b>	<b>111,489,191</b>	<b>100.0%</b>	<b>1,404</b>	<b>100.0%</b>	<b>79,408</b>	<b>5.08%</b>	<b>309.0</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%	953,636	0.9%	16	1.5%	59,602	4.39%	304.6
60% - 70%	489,325	0.4%	7	0.6%	69,904	4.59%	307.4
70% - 80%	1,604,850	1.4%	17	1.6%	94,403	4.37%	342.0
80% - 90%	4,310,378	3.9%	42	3.9%	102,628	4.75%	307.3
90% - 100%	11,286,889	10.1%	110	10.2%	102,808	4.86%	280.6
100% - 110%	54,952,088	49.3%	544	50.3%	101,015	5.09%	320.9
110% - 120%	37,892,025	34.0%	345	31.9%	109,832	5.21%	299.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>111,489,191</b>	<b>100.0%</b>	<b>1,081</b>	<b>100.0%</b>	<b>103,135</b>	<b>5.08%</b>	<b>309.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	23,356,491	20.9%	238	22.0%	98,137	5.13%	310.3
Brandenburg	11,531,737	10.3%	90	8.3%	128,130	4.87%	308.8
Mecklenburg-Vorpommern	1,969,140	1.8%	21	1.9%	93,769	4.59%	303.0
Sachsen	53,562,038	48.0%	549	50.8%	97,563	5.13%	307.4
Sachsen-Anhalt	15,618,496	14.0%	137	12.7%	114,004	5.08%	309.0
Thüringen	5,451,289	4.9%	46	4.3%	118,506	4.91%	320.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>111,489,191</b>	<b>100.0%</b>	<b>1,081</b>	<b>100.0%</b>	<b>103,135</b>	<b>5.08%</b>	<b>309.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	22,063,639	19.8%	167	15.4%	132,118	98.20%	1.80%
Hochhaus/appartement	84,461,932	75.8%	881	81.5%	95,871	5.33%	94.67%
Mehrfamilienhaus	3,205,374	2.9%	18	1.7%	178,076	50.00%	50.00%
Zweifamilienhaus	1,617,546	1.5%	14	1.3%	115,539	85.71%	14.29%
Laden/wohnhaus	140,700	0.1%	1	0.1%	140,700	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>111,489,191</b>	<b>100.0%</b>	<b>1,081</b>	<b>100.0%</b>	<b>103,135</b>	<b>21.55%</b>	<b>78.45%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	49,468,220	44.4%	650	60.1%	76,105	5.15%	304.4
100,000 - 150,000	35,369,153	31.7%	294	27.2%	120,303	5.07%	313.7
150,000 - 200,000	14,518,289	13.0%	85	7.9%	170,803	4.95%	314.3
200,000 - 250,000	9,504,969	8.5%	43	4.0%	221,046	4.95%	311.5
250,000 - 300,000	1,873,111	1.7%	7	0.6%	267,587	4.71%	276.1
300,000 - 350,000	300,424	0.3%	1	0.1%	300,424	5.12%	323.5
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	455,026	0.4%	1	0.1%	455,026	5.11%	335.0
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>111,489,191</b>	<b>100.0%</b>	<b>1,081</b>	<b>100.0%</b>	<b>103,135</b>	<b>5.08%</b>	<b>309.0</b>