

**E-MAC DE 2006-I Investor Report November 2014 - AMENDED December 24, 2014 REGARDING REVISED INTEREST TERM STRATIFICATION TABLE**

**Cashflow analysis for the period**

Total interest received	4,469,434	
Interest received on transaction accounts	(448)	
Net Post Foreclosure Proceeds	542,167	
Liquidity available	11,256,575	
Reserve account available	-	
Receivables under hedging arrangements	93,000	
Total funds available		16,360,729
Company management expenses	3,029	
MPT fee	108,581	
Administration fee	6,786	
Third party fees	350,868	
Liquidity Facility fee	3,466	
Payments under hedging arrangements	3,124,386	
Interest on the Notes	350,903	
Shortfall Class C PDL Repayment	653,455	
Shortfall Class D PDL Repayment	502,679	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		5,104,154
Available after distribution of funds		11,256,575
Undrawn Liquidity Facility	11,256,575	
Reserve account funding	-	
Available liquidity		11,256,575
Net cashflow		-

**Collateral**

Starting current balance per 1 August 2014	366,004,822.87	
To be disbursed per 1 August 2014	-	
Starting principal balance 1 August 2014	366,004,822.87	
Principal (p)repayments	(5,324,889.39)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(2,939,106.02)	
Ending principal balance		357,740,827
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		357,740,827

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	653,455	653,455	-
Class D	2,214,349	2,285,651	502,679	3,997,321
Class E	7,000,000	-	-	7,000,000
Total	9,214,349	2,939,106	1,156,134	10,997,321

**Performance**

	Last period	This period	Since issue
Prepayment rate	5.58%	7.59%	3.40%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	286,557,347	80.1%	2,371	81.9%
1 - 30	138,584	28,454,145	8.0%	205	7.1%
31 - 60	41,002	4,122,596	1.2%	30	1.0%
61 - 90	53,898	3,571,172	1.0%	29	1.0%
91 - 120	27,042	1,282,707	0.4%	12	0.4%
121-150	37,712	1,389,978	0.4%	12	0.4%
> 151	3,921,485	32,362,882	9.0%	237	8.2%
Total	4,219,723	357,740,827	100%	2,896	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,785,477	2,939,106	220,663	39,371,687

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	2,896		
Number of loans parts	3,862		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	123,529	8,593	580,000
Loan part size	92,631	1,461	580,000
Coupon	4.85%	3.51%	6.50%
Remaining maturity (months)	300.3	1	435
Remaining interest period (months)	11.7	1	93
Original interest period (months)	119.6	6	180
Seasoning (months)	108.9	87.6	125.2
Loan to Lending Value	103.9%	3.8%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	119,514,717.82	41.8%	33.41%
Owner occupied	238,226,109.64	58.2%	66.59%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	220,926,432	61.8%	2,533	65.6%	87,219	4.84%	321.5
Interest Only With Life Insurance Redemption	30,689,965	8.6%	290	7.5%	105,827	4.85%	226.8
Interest Only With Building Savings Account Redem	26,330,399	7.4%	198	5.1%	132,982	4.72%	154.6
Interest Only	79,794,031	22.3%	841	21.8%	94,880	4.94%	318.0
<b>Total</b>	<b>357,740,827</b>	<b>100.0%</b>	<b>3,862</b>	<b>100.0%</b>	<b>92,631</b>	<b>4.85%</b>	<b>300.3</b>

Interest term - REVISED DECEMBER 24, 2014	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	1,130,701	0.3%	7	0.2%	161,529	5.65%	294.9
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	853,928	0.2%	14	0.4%	60,995	5.02%	315.5
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	355,417,522	99.4%	3,839	99.4%	92,581	4.85%	300.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	338,676	0.1%	2	0.1%	169,338	5.78%	303.7
<b>Total</b>	<b>357,740,827</b>	<b>100.0%</b>	<b>3,862</b>	<b>100.0%</b>	<b>92,631</b>	<b>4.85%</b>	<b>300.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	74,416,100	20.8%	629	16.3%	118,309	4.28%	314.0
4.50% - 4.75%	73,923,669	20.7%	701	18.2%	105,455	4.64%	301.0
4.75% - 5.00%	76,193,510	21.3%	825	21.4%	92,356	4.88%	301.5
5.00% - 5.25%	77,031,455	21.5%	961	24.9%	80,158	5.12%	294.1
5.25% - 5.50%	36,810,029	10.3%	477	12.4%	77,170	5.36%	290.5
5.50% - 5.75%	12,056,123	3.4%	168	4.4%	71,763	5.61%	285.6
5.75% - 6.00%	5,066,967	1.4%	69	1.8%	73,434	5.87%	279.7
6.00% - 6.25%	2,091,640	0.6%	31	0.8%	67,472	6.06%	275.2
6.25% - 6.50%	151,335	0.0%	1	0.0%	151,335	6.50%	286.0
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>357,740,827</b>	<b>100.0%</b>	<b>3,862</b>	<b>100.0%</b>	<b>92,631</b>	<b>4.85%</b>	<b>300.3</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
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	139,206	0.0%	1	0.0%	139,206	6.00%	287.0
01-jul-2012 - 31-dec-2012	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2013 - 30-jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jul-2013 - 31-dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2014 - 31-dec-2014	4,401,079	1.2%	43	1.1%	102,351	5.18%	271.1
01-jan-2015 - 31-dec-2015	279,763,144	78.2%	2,946	76.3%	94,964	4.77%	301.4
01-jan-2016 - 31-dec-2016	71,702,532	20.0%	857	22.2%	83,667	5.13%	297.0
01-jan-2017 - 31-dec-2017	956,510	0.3%	7	0.2%	136,644	5.03%	336.3
01-jan-2018 - 31-dec-2018	294,302	0.1%	4	0.1%	73,576	5.18%	316.3
01-jan-2019 - 31-dec-2019	145,377	0.0%	2	0.1%	72,689	5.69%	299.0
01-jan-2020 - 31-aug-2111	338,676	0.1%	2	0.1%	169,338	5.78%	303.7
<b>Total</b>	<b>357,740,827</b>	<b>100.0%</b>	<b>3,862</b>	<b>100.0%</b>	<b>92,631</b>	<b>4.85%</b>	<b>300.3</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	3,320,600	0.9%	25	0.6%	132,824	4.60%	10.5
01-jan-2016 - 31-dec-2017	2,548,786	0.7%	17	0.4%	149,929	4.65%	21.4
01-jan-2018 - 31-dec-2019	1,199,238	0.3%	13	0.3%	92,249	4.83%	51.0
01-jan-2020 - 31-dec-2021	2,193,825	0.6%	22	0.6%	99,719	4.70%	72.4
01-jan-2022 - 31-dec-2023	2,837,813	0.8%	30	0.8%	94,594	4.84%	100.3
01-jan-2024 - 31-dec-2025	4,903,881	1.4%	49	1.3%	100,079	4.77%	123.8
01-jan-2026 - 31-dec-2027	4,091,653	1.1%	48	1.2%	85,243	4.91%	143.7
01-jan-2028 - 31-dec-2029	5,266,587	1.5%	57	1.5%	92,396	4.95%	170.3
01-jan-2030 - 31-dec-2031	13,979,885	3.9%	147	3.8%	95,101	4.89%	194.8
01-jan-2032 - 31-dec-2033	8,621,846	2.4%	84	2.2%	102,641	4.50%	216.5
01-jan-2034 - 31-dec-2035	12,804,095	3.6%	117	3.0%	109,437	4.84%	246.4
01-jan-2036 - 31-dec-2037	8,706,120	2.4%	78	2.0%	111,617	4.74%	262.1
01-jan-2038 - 31-dec-2039	20,864,405	5.8%	259	6.7%	80,558	5.47%	294.3
01-jan-2040 - 31-dec-2041	116,650,592	32.6%	1,488	38.5%	78,394	5.13%	315.9
01-jan-2042 - 31-dec-2043	104,846,688	29.3%	1,056	27.3%	99,287	4.71%	337.9
01-jan-2044 - 31-dec-2045	37,793,331	10.6%	318	8.2%	118,847	4.33%	358.3
01-jan-2046 - 31-dec-2047	6,115,704	1.7%	45	1.2%	135,905	4.05%	382.6
01-Jan-2048 - 31-Dec-2137	995,780	0.3%	9	0.2%	110,642	4.82%	414.8
<b>Total</b>	<b>357,740,827</b>	<b>100.0%</b>	<b>3,862</b>	<b>100.0%</b>	<b>92,631</b>	<b>4.85%</b>	<b>300.3</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%	3,107,520	0.9%	52	1.8%	59,760	4.40%	240.4
60% - 70%	3,269,329	0.9%	33	1.1%	99,071	4.37%	269.0
70% - 80%	8,712,888	2.4%	90	3.1%	96,810	4.52%	264.3
80% - 90%	24,771,752	6.9%	191	6.6%	129,695	4.50%	290.9
90% - 100%	63,448,199	17.7%	476	16.4%	133,295	4.64%	307.7
100% - 110%	151,133,605	42.2%	1,245	43.0%	121,392	4.91%	316.8
110% - 120%	103,297,535	28.9%	809	27.9%	127,685	5.04%	279.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>357,740,827</b>	<b>100.0%</b>	<b>2,896</b>	<b>100.0%</b>	<b>123,529</b>	<b>4.85%</b>	<b>300.3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	63,685,348	17.8%	424	14.6%	150,201	4.78%	308.8
Bayern	46,395,799	13.0%	345	11.9%	134,481	4.75%	300.8
Berlin	21,105,843	5.9%	218	7.5%	96,816	5.12%	297.6
Brandenburg	10,234,927	2.9%	80	2.8%	127,937	4.85%	297.3
Bremen	2,297,981	0.6%	20	0.7%	114,899	4.74%	315.5
Hamburg	1,083,333	0.3%	8	0.3%	135,417	4.78%	339.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	21,210,397	5.9%	149	5.1%	142,352	4.70%	301.1
Mecklenburg-Vorpommern	1,941,176	0.5%	21	0.7%	92,437	4.60%	287.6
Niedersachsen	25,331,258	7.1%	214	7.4%	118,370	4.75%	288.2
Nordrhein-Westfalen	62,600,556	17.5%	474	16.4%	132,069	4.82%	301.1
Rheinland-Pfalz	15,843,079	4.4%	117	4.0%	135,411	4.70%	299.1
Saarland	7,797,461	2.2%	65	2.2%	119,961	4.71%	296.7
Sachsen	50,478,959	14.1%	529	18.3%	95,423	5.13%	295.6
Sachsen-Anhalt	15,206,363	4.3%	135	4.7%	112,640	5.09%	294.2
Schleswig-Holstein	7,493,505	2.1%	54	1.9%	138,769	4.66%	308.9
Thüringen	5,034,841	1.4%	43	1.5%	117,089	4.92%	303.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>357,740,827</b>	<b>100.0%</b>	<b>2,896</b>	<b>100.0%</b>	<b>123,529</b>	<b>4.85%</b>	<b>300.3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	151,268,545	42.3%	1,014	35.0%	149,180	98.5%	1.5%
Hochhaus/appartement	165,083,373	46.1%	1,658	57.3%	99,568	30.0%	70.0%
Mehrfamilienhaus	25,933,826	7.2%	133	4.6%	194,991	76.7%	23.3%
Zweifamilienhaus	14,901,494	4.2%	88	3.0%	169,335	95.5%	4.5%
Laden/wohnhaus	553,590	0.2%	3	0.1%	184,530	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>357,740,827</b>	<b>100.0%</b>	<b>2,896</b>	<b>100.0%</b>	<b>123,529</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	92,405,886	25.8%	1,229	42.4%	75,188	5.02%	288.9
100,000 - 150,000	108,090,664	30.2%	878	30.3%	123,110	4.90%	303.8
150,000 - 200,000	82,065,403	22.9%	479	16.5%	171,327	4.73%	307.7
200,000 - 250,000	47,337,823	13.2%	215	7.4%	220,176	4.75%	306.3
250,000 - 300,000	17,632,934	4.9%	66	2.3%	267,166	4.69%	301.8
300,000 - 350,000	6,386,187	1.8%	20	0.7%	319,309	4.50%	270.7
350,000 - 400,000	1,140,410	0.3%	3	0.1%	380,137	4.75%	347.2
400,000 - 450,000	2,101,520	0.6%	5	0.2%	420,304	4.92%	327.4
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	580,000	0.2%	1	0.0%	580,000	4.20%	11.0
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>357,740,827</b>	<b>100.0%</b>	<b>2,896</b>	<b>100.0%</b>	<b>123,529</b>	<b>4.85%</b>	<b>300.3</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,026		
Number of loans parts	1,334		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	101,367	8,593	447,555
Loan part size	77,963	1,461	447,555
Coupon	5.07%	3.81%	6.17%
Remaining maturity (months)	296.2	4	435
Remaining interest period (months)	11.0	1	59
Original interest period (months)	119.4	6	120
Seasoning (months)	109.7	91.5	123.4
Loan to Lending Value	105.3%	7.3%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	75,816,056.91	78.1%	72.90%
Owner occupied	28,186,052.82	21.9%	27.10%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	68,230,580	65.6%	903	67.7%	75,560	5.06%	313.0
Interest Only With Life Insurance Redemption	8,676,941	8.3%	102	7.6%	85,068	5.09%	202.8
Interest Only With Building Savings Account Redem	5,325,800	5.1%	51	3.8%	104,427	4.98%	175.5
Interest Only	21,768,789	20.9%	278	20.8%	78,305	5.12%	310.1
<b>Total</b>	<b>104,002,110</b>	<b>100.0%</b>	<b>1,334</b>	<b>100.0%</b>	<b>77,963</b>	<b>5.07%</b>	<b>296.2</b>

Interest term - REVISED DECEMBER 24, 2014	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	315,674	0.3%	2	0.1%	157,837	6.00%	274.8
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	450,441	0.4%	7	0.5%	64,349	5.20%	313.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	103,235,995	99.3%	1,325	99.3%	77,914	5.07%	296.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>104,002,110</b>	<b>100.0%</b>	<b>1,334</b>	<b>100.0%</b>	<b>77,963</b>	<b>5.07%</b>	<b>296.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,017,380	9.6%	103	7.7%	97,256	4.26%	312.3
4.50% - 4.75%	8,963,149	8.6%	86	6.4%	104,223	4.63%	299.6
4.75% - 5.00%	15,926,394	15.3%	222	16.6%	71,741	4.92%	302.3
5.00% - 5.25%	37,971,368	36.5%	493	37.0%	77,021	5.12%	294.0
5.25% - 5.50%	20,958,130	20.2%	279	20.9%	75,119	5.36%	293.1
5.50% - 5.75%	5,976,681	5.7%	91	6.8%	65,678	5.60%	284.4
5.75% - 6.00%	2,731,850	2.6%	37	2.8%	73,834	5.85%	276.8
6.00% - 6.25%	1,457,158	1.4%	23	1.7%	63,355	6.07%	282.1
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>104,002,110</b>	<b>100.0%</b>	<b>1,334</b>	<b>100.0%</b>	<b>77,963</b>	<b>5.07%</b>	<b>296.2</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-jan-2013 - 30-jun-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jul-2013 - 31-dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-jan-2014 - 31-dec-2014	2,238,669	2.2%	27	2.0%	82,914	5.32%	259.7
01-jan-2015 - 31-dec-2015	83,318,879	80.1%	1,051	78.8%	79,276	4.99%	298.2
01-jan-2016 - 31-dec-2016	17,871,994	17.2%	247	18.5%	72,356	5.44%	291.0
01-jan-2017 - 31-dec-2017	207,658	0.2%	4	0.3%	51,914	5.65%	294.2
01-jan-2018 - 31-dec-2018	219,533	0.2%	3	0.2%	73,178	5.10%	320.1
01-jan-2019 - 31-dec-2019	145,377	0.1%	2	0.1%	72,689	5.69%	299.0
01-jan-2020 - 31-aug-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>104,002,110</b>	<b>100.0%</b>	<b>1,334</b>	<b>100.0%</b>	<b>77,963</b>	<b>5.07%</b>	<b>296.2</b>

<b>Legal Maturity</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of loanparts</b>	<b>As percentage of total</b>	<b>Average loan part size</b>	<b>WAC</b>	<b>WAM</b>
01-jan-2014 - 31-dec-2015	489,000	0.5%	4	0.3%	122,250	4.57%	11.6
01-jan-2016 - 31-dec-2017	187,886	0.2%	2	0.1%	93,943	4.93%	27.1
01-jan-2018 - 31-dec-2019	216,700	0.2%	3	0.2%	72,233	5.43%	48.5
01-jan-2020 - 31-dec-2021	275,202	0.3%	4	0.3%	68,800	4.87%	70.3
01-jan-2022 - 31-dec-2023	792,391	0.8%	9	0.7%	88,043	4.80%	102.7
01-jan-2024 - 31-dec-2025	1,229,325	1.2%	15	1.1%	81,955	4.91%	127.4
01-jan-2026 - 31-dec-2027	1,067,846	1.0%	17	1.3%	62,814	5.11%	142.7
01-jan-2028 - 31-dec-2029	2,586,074	2.5%	28	2.1%	92,360	5.09%	171.0
01-jan-2030 - 31-dec-2031	4,079,760	3.9%	53	4.0%	76,977	5.08%	191.6
01-jan-2032 - 31-dec-2033	1,369,171	1.3%	16	1.2%	85,573	4.82%	217.2
01-jan-2034 - 31-dec-2035	4,583,734	4.4%	45	3.4%	101,861	4.97%	245.1
01-jan-2036 - 31-dec-2037	1,493,236	1.4%	16	1.2%	93,327	5.00%	260.2
01-jan-2038 - 31-dec-2039	10,787,803	10.4%	151	11.3%	71,442	5.59%	295.2
01-jan-2040 - 31-dec-2041	56,534,835	54.4%	763	57.2%	74,095	5.17%	314.5
01-jan-2042 - 31-dec-2043	11,350,849	10.9%	139	10.4%	81,661	4.87%	337.4
01-jan-2044 - 31-dec-2045	5,312,628	5.1%	52	3.9%	102,166	4.34%	358.4
01-jan-2046 - 31-dec-2047	1,324,544	1.3%	13	1.0%	101,888	3.99%	379.9
01-Jan-2048 - 31-Dec-2137	321,128	0.3%	4	0.3%	80,282	5.15%	419.0
<b>Total</b>	<b>104,002,110</b>	<b>100.0%</b>	<b>1,334</b>	<b>100.0%</b>	<b>77,963</b>	<b>5.07%</b>	<b>296.2</b>

<b>Loan to Lending Value Loans</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>WAC</b>	<b>WAM</b>
0% - 60%	1,137,380	1.1%	21	2.0%	54,161	4.52%	249.7
60% - 70%	336,594	0.3%	5	0.5%	67,319	4.50%	295.1
70% - 80%	2,485,014	2.4%	30	2.9%	82,834	4.58%	290.5
80% - 90%	4,792,360	4.6%	45	4.4%	106,497	4.80%	282.5
90% - 100%	12,065,467	11.6%	116	11.3%	104,013	4.87%	273.7
100% - 110%	48,833,720	47.0%	495	48.2%	98,654	5.10%	310.8
110% - 120%	34,351,575	33.0%	314	30.6%	109,400	5.20%	287.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>104,002,110</b>	<b>100.0%</b>	<b>1,026</b>	<b>100.0%</b>	<b>101,367</b>	<b>5.07%</b>	<b>296.2</b>

<b>Province</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>WAC</b>	<b>WAM</b>
Berlin	21,105,843	20.3%	218	21.2%	96,816	5.12%	297.6
Brandenburg	10,234,927	9.8%	80	7.8%	127,937	4.85%	297.3
Mecklenburg-Vorpommern	1,941,176	1.9%	21	2.0%	92,437	4.60%	287.6
Sachsen	50,478,959	48.5%	529	51.6%	95,423	5.13%	295.6
Sachsen-Anhalt	15,206,363	14.6%	135	13.2%	112,640	5.09%	294.2
Thüringen	5,034,841	4.8%	43	4.2%	117,089	4.92%	303.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>104,002,110</b>	<b>100.0%</b>	<b>1,026</b>	<b>100.0%</b>	<b>101,367</b>	<b>5.07%</b>	<b>296.2</b>

<b>Property type</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>Owner Occupied</b>	<b>Investment Property</b>
Einfamilienhaus	21,253,041	20.4%	162	15.8%	131,192	98.15%	1.85%
Hochhaus/appartement	77,857,138	74.9%	831	81.0%	93,691	5.29%	94.71%
Mehrfamilienhaus	3,175,834	3.1%	18	1.8%	176,435	50.00%	50.00%
Zweifamilienhaus	1,582,497	1.5%	14	1.4%	113,035	85.71%	14.29%
Laden/wohnhaus	133,600	0.1%	1	0.1%	133,600	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>104,002,110</b>	<b>100.0%</b>	<b>1,026</b>	<b>100.0%</b>	<b>101,367</b>	<b>21.93%</b>	<b>78.07%</b>

<b>Loan size</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>WAC</b>	<b>WAM</b>
- 100,000	47,372,318	45.5%	632	61.6%	74,956	5.14%	291.5
100,000 - 150,000	33,085,501	31.8%	274	26.7%	120,750	5.07%	301.0
150,000 - 200,000	12,391,329	11.9%	72	7.0%	172,102	4.93%	301.1
200,000 - 250,000	8,831,809	8.5%	40	3.9%	220,795	5.00%	297.7
250,000 - 300,000	1,873,597	1.8%	7	0.7%	267,657	4.71%	282.7
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	447,555	0.4%	1	0.1%	447,555	5.11%	323.0
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
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>104,002,110</b>	<b>100.0%</b>	<b>1,026</b>	<b>100.0%</b>	<b>101,367</b>	<b>5.07%</b>	<b>296.2</b>