

**E-MAC DE 2006-I Investor Report August 2008**

**Cashflow analysis for the period**

Total interest received	5,685,363	
Interest received on transaction accounts	193,002	
Liquidity available	14,686,211	
Reserve account available	9,500,000	
Receivables under hedging arrangements	1,616,482	
Total funds available		31,681,058
Company management expenses	-	
MPT fee	145,223	
Administration fee	9,076	
Third party fees	11,523	
Liquidity Facility fee	4,513	
Payments under hedging arrangements	70,000	
Interest on the Notes	6,282,624	
Redemption Class F Notes	971,887	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,494,847
Available after distribution of funds		24,186,211
Undrawn Liquidity Facility	14,686,211	
Reserve account funding	9,500,000	
Available liquidity		24,186,211
Net cashflow		-

**Collateral**

Starting current balance 1 May 2008	489,517,385.25	
To be disbursed per 1 May 2008	22,984.54	
Starting principal balance 1 May 2008	489,540,369.79	
Principal (p)repayments	(2,395,269.34)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		487,145,100
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		487,145,100

**Performance**

	Last period	This period	Since issue
Prepayment rate	1.87%	1.04%	0.33%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	421,109,641	86.4%	3,142	87.7%
1 - 30	81,257	19,003,238	3.9%	125	3.5%
31 - 60	56,501	6,205,698	1.3%	45	1.3%
61 - 90	56,966	3,772,282	0.8%	29	0.8%
91 - 120	62,328	3,393,091	0.7%	23	0.6%
121-150	41,965	1,976,731	0.4%	12	0.3%
> 151	1,627,404	31,684,420	6.5%	208	5.8%
Total	1,926,421	487,145,100	100%	3,584	100%

	Last period	This period	Total
Aggregate principal losses	450,688	2,612	453,300

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed 17,679.82

Number of loans 3,584

Number of loans parts 4,784

	Weighted average	Minimum	Maximum
Loan size	135,922	6,479	580,000
Loan part size	101,828	6,203	580,000
Coupon	4.86%	3.13%	6.50%
Remaining maturity (months)	374.8	25	1,169
Remaining interest period (months)	86.2	21	168
Original interest period (months)	119.6	60	180
Seasoning (months)	33.6	12.5	51.6
Loan to Lending Value	111.1%	4.2%	120.0%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	162,616,274.32	41.2%	33.38%
Owner occupied	324,528,826.13	58.8%	66.62%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	309,462,266	63.5%	3,130	65.4%	98,870	4.84%	396.3
Interest Only With Life Insurance Redemption	45,099,611	9.3%	374	7.8%	120,587	4.88%	289.6
Interest Only With Building Savings Account Redemp	33,148,431	6.8%	251	5.2%	132,065	4.74%	220.9
Interest Only	99,434,792	20.4%	1,029	21.5%	96,632	4.95%	397.7
<b>Total</b>	<b>487,145,100</b>	<b>100.0%</b>	<b>4,784</b>	<b>100.0%</b>	<b>101,828</b>	<b>4.86%</b>	<b>374.8</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	2,893,502	0.6%	31	0.6%	93,339	4.27%	355.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,397,048	0.5%	23	0.5%	104,219	4.80%	371.6
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	481,485,166	98.8%	4,728	98.8%	101,837	4.86%	374.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	369,385	0.1%	2	0.0%	184,692	5.78%	378.7
<b>Total</b>	<b>487,145,100</b>	<b>100.0%</b>	<b>4,784</b>	<b>100.0%</b>	<b>101,828</b>	<b>4.86%</b>	<b>374.8</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	100,047,786	20.5%	782	16.3%	127,938	4.28%	390.5
4.50% - 4.75%	99,282,627	20.4%	854	17.9%	116,256	4.64%	379.0
4.75% - 5.00%	105,238,661	21.6%	1,034	21.6%	101,778	4.88%	375.1
5.00% - 5.25%	103,004,686	21.1%	1,160	24.2%	88,797	5.12%	366.0
5.25% - 5.50%	51,055,306	10.5%	593	12.4%	86,097	5.37%	365.2
5.50% - 5.75%	18,510,517	3.8%	227	4.7%	81,544	5.61%	351.4
5.75% - 6.00%	6,552,681	1.3%	91	1.9%	72,007	5.85%	352.6
6.00% - 6.25%	3,288,254	0.7%	42	0.9%	78,292	6.06%	356.0
6.25% - 6.50%	164,582	0.0%	1	0.0%	164,582	6.50%	361.0
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>487,145,100</b>	<b>100.0%</b>	<b>4,784</b>	<b>100.0%</b>	<b>101,828</b>	<b>4.86%</b>	<b>374.8</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	626,458	0.1%	5	0.1%	125,292	4.54%	356.4
01-Jul-2010 - 31-Dec-2010	2,041,566	0.4%	21	0.4%	97,217	4.13%	357.8
01-Jan-2011 - 30-Jun-2011	225,477	0.0%	5	0.1%	45,095	4.81%	333.5
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	761,178	0.2%	4	0.1%	190,295	4.82%	369.8
01-Jul-2013 - 31-Dec-2013	1,101,608	0.2%	16	0.3%	68,850	4.65%	372.3
01-Jan-2014 - 31-Dec-2014	7,408,282	1.5%	66	1.4%	112,247	5.30%	343.4
01-Jan-2015 - 31-Dec-2015	369,363,347	75.8%	3,530	73.8%	104,636	4.77%	376.4
01-Jan-2016 - 31-Dec-2016	103,863,422	21.3%	1,126	23.5%	92,241	5.15%	371.8
01-Jan-2017 - 31-Dec-2017	1,384,376	0.3%	9	0.2%	153,820	5.14%	377.0
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	369,385	0.1%	2	0.0%	184,692	5.78%	378.7
<b>Total</b>	<b>487,145,100</b>	<b>100.0%</b>	<b>4,784</b>	<b>100.0%</b>	<b>101,828</b>	<b>4.86%</b>	<b>374.8</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	168,807	0.0%	3	0.1%	56,269	4.49%	31.7
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	63.0
01-Jan-2014 - 31-Dec-2015	4,372,336	0.9%	34	0.7%	128,598	4.65%	86.0
01-Jan-2016 - 31-Dec-2017	3,154,035	0.6%	22	0.5%	143,365	4.65%	96.9
01-Jan-2018 - 31-Dec-2019	1,521,165	0.3%	18	0.4%	84,509	4.82%	125.8
01-Jan-2020 - 31-Dec-2021	2,807,424	0.6%	28	0.6%	100,265	4.69%	147.2
01-Jan-2022 - 31-Dec-2023	3,738,748	0.8%	31	0.6%	120,605	4.93%	174.7
01-Jan-2024 - 31-Dec-2025	6,644,715	1.4%	57	1.2%	116,574	4.81%	198.4
01-Jan-2026 - 31-Dec-2027	5,348,402	1.1%	47	1.0%	113,796	4.78%	218.1
01-Jan-2028 - 31-Dec-2029	7,959,948	1.6%	66	1.4%	120,605	5.13%	247.2
01-Jan-2030 - 31-Dec-2031	22,274,295	4.6%	186	3.9%	119,754	4.88%	269.9
01-Jan-2032 - 31-Dec-2033	10,419,595	2.1%	89	1.9%	117,074	4.43%	291.3
01-Jan-2034 - 31-Dec-2035	16,151,276	3.3%	132	2.8%	122,358	4.87%	321.8
01-Jan-2036 - 31-Dec-2037	9,932,222	2.0%	81	1.7%	122,620	4.75%	336.7
01-Jan-2038 - 31-Dec-2039	26,577,975	5.5%	322	6.7%	82,540	5.54%	369.4
01-Jan-2040 - 31-Dec-2041	162,659,314	33.4%	1,907	39.9%	85,296	5.14%	390.4
01-Jan-2042 - 31-Dec-2043	149,901,928	30.8%	1,348	28.2%	111,203	4.69%	412.4
01-Jan-2044 - 31-Dec-2045	45,501,251	9.3%	354	7.4%	128,535	4.29%	433.4
01-Jan-2046 - 31-Dec-2047	6,737,071	1.4%	49	1.0%	137,491	3.90%	457.2
01-Jan-2048 - 31-Dec-2137	1,180,895	0.2%	8	0.2%	147,612	4.10%	543.5
<b>Total</b>	<b>487,145,100</b>	<b>100.0%</b>	<b>4,784</b>	<b>100.0%</b>	<b>101,828</b>	<b>4.86%</b>	<b>374.8</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
0% - 60%	1,177,494	0.2%	16	0.4%	73,593	4.31%	347.1
60% - 70%	803,836	0.2%	7	0.2%	114,834	4.34%	348.9
70% - 80%	3,127,813	0.6%	30	0.8%	104,260	4.21%	354.4
80% - 90%	10,233,521	2.1%	69	1.9%	148,312	4.29%	370.5
90% - 100%	34,917,566	7.2%	230	6.4%	151,816	4.41%	390.7
100% - 110%	119,607,622	24.6%	766	21.4%	156,146	4.66%	386.6
110% - 120%	317,277,249	65.1%	2,466	68.8%	128,661	5.01%	369.1
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>487,145,100</b>	<b>100.0%</b>	<b>3,584</b>	<b>100.0%</b>	<b>135,922</b>	<b>4.86%</b>	<b>374.8</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Württemberg	84,458,600	17.3%	526	14.7%	160,568	4.77%	384.7
Bayern	67,019,737	13.8%	449	12.5%	149,264	4.77%	375.1
Berlin	29,188,580	6.0%	275	7.7%	106,140	5.13%	370.0
Brandenburg	13,883,404	2.8%	102	2.8%	136,112	4.88%	368.0
Bremen	2,988,810	0.6%	26	0.7%	114,954	4.76%	389.2
Hamburg	1,935,949	0.4%	14	0.4%	138,282	4.76%	406.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	29,547,229	6.1%	185	5.2%	159,715	4.73%	372.4
Mecklenburg-Vorpommern	3,088,335	0.6%	28	0.8%	110,298	4.71%	341.9
Niedersachsen	30,689,168	6.3%	243	6.8%	126,293	4.78%	360.7
Nordrhein-Westfalen	93,388,757	19.2%	637	17.8%	146,607	4.84%	375.9
Rheinland-Pfalz	23,268,344	4.8%	157	4.4%	148,206	4.75%	374.2
Saarland	10,360,389	2.1%	79	2.2%	131,144	4.73%	375.6
Sachsen	63,070,683	12.9%	597	16.7%	105,646	5.13%	369.2
Sachsen-Anhalt	16,966,995	3.5%	140	3.9%	121,193	5.10%	369.3
Schleswig-Holstein	10,748,707	2.2%	72	2.0%	149,288	4.64%	394.0
Thüringen	6,541,413	1.3%	54	1.5%	121,137	4.83%	375.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>487,145,100</b>	<b>100.0%</b>	<b>3,584</b>	<b>100.0%</b>	<b>135,922</b>	<b>4.86%</b>	<b>374.8</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	201,905,531	41.4%	1,239	34.6%	162,958	98.5%	1.5%
Hochhaus/appartement	229,412,703	47.1%	2,066	57.6%	111,042	31.6%	68.4%
Mehrfamilienhaus	36,729,445	7.5%	175	4.9%	209,883	76.6%	23.4%
Zweifamilienhaus	18,457,827	3.8%	101	2.8%	182,751	96.0%	4.0%
Laden/wohnhaus	639,594	0.1%	3	0.1%	213,198	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>487,145,100</b>	<b>100.0%</b>	<b>3,584</b>	<b>100.0%</b>	<b>135,922</b>	<b>58.8%</b>	<b>41.2%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	97,703,148	20.1%	1,237	34.5%	78,984	5.03%	363.2
100,000 - 150,000	143,187,398	29.4%	1,156	32.3%	123,865	4.92%	375.9
150,000 - 200,000	115,906,113	23.8%	670	18.7%	172,994	4.80%	376.3
200,000 - 250,000	74,776,557	15.3%	335	9.3%	223,214	4.72%	384.8
250,000 - 300,000	34,263,290	7.0%	127	3.5%	269,790	4.75%	380.7
300,000 - 350,000	11,236,993	2.3%	35	1.0%	321,057	4.69%	362.1
350,000 - 400,000	3,735,432	0.8%	10	0.3%	373,543	4.29%	416.8
400,000 - 450,000	3,867,875	0.8%	9	0.3%	429,764	4.91%	391.6
450,000 - 500,000	1,888,295	0.4%	4	0.1%	472,074	4.90%	332.1
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%	86.0
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>487,145,100</b>	<b>100.0%</b>	<b>3,584</b>	<b>100.0%</b>	<b>135,922</b>	<b>4.86%</b>	<b>374.8</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	1,196		
Number of loan parts	1,541		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	110,986	15,736	488,570
Loan part size	86,138	8,171	488,570
Coupon	5.07%	3.13%	6.17%
Remaining maturity (months)	369.0	25	511
Remaining interest period (months)	85.4	24	104
Original interest period (months)	119.5	60	120
Seasoning (months)	34.4	16.2	49.5
Loan to Lending Value	113.1%	7.9%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principle amount</b>
Investment properties	97,316,348.48	78.0%	73.31%
Owner occupied	35,423,061.72	22.0%	26.69%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
Annuity	89,019,142	67.1%	1,039	21.7%	85,678	5.05%	388.4
Interest Only With Life Insurance Redemption	13,013,185	9.8%	131	2.7%	99,337	5.10%	271.0
Interest Only With Building Savings Account Redemp	6,673,409	5.0%	63	1.3%	105,927	4.98%	237.2
Interest Only	24,033,675	18.1%	308	6.4%	78,031	5.15%	386.8
<b>Total</b>	<b>132,739,410</b>	<b>100.0%</b>	<b>1,541</b>	<b>32.2%</b>	<b>86,138</b>	<b>5.07%</b>	<b>369.0</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
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	648,710	0.5%	6	0.4%	108,118	3.60%	381.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	993,701	0.7%	12	0.8%	82,808	4.84%	376.0
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	131,096,999	98.8%	1,523	98.8%	86,078	5.08%	368.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>132,739,410</b>	<b>100.0%</b>	<b>1,541</b>	<b>100.0%</b>	<b>86,138</b>	<b>5.07%</b>	<b>369.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
0% - 4.50%	13,104,763	9.9%	122	7.9%	107,416	4.21%	393.0
4.50% - 4.75%	10,813,844	8.1%	94	6.1%	115,041	4.63%	371.0
4.75% - 5.00%	19,788,915	14.9%	245	15.9%	80,771	4.91%	372.3
5.00% - 5.25%	49,207,961	37.1%	575	37.3%	85,579	5.13%	366.6
5.25% - 5.50%	26,402,887	19.9%	316	20.5%	83,553	5.36%	365.0
5.50% - 5.75%	8,054,323	6.1%	114	7.4%	70,652	5.61%	356.2
5.75% - 6.00%	3,545,080	2.7%	48	3.1%	73,856	5.84%	354.2
6.00% - 6.25%	1,821,636	1.4%	27	1.8%	67,468	6.06%	356.6
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>132,739,410</b>	<b>100.0%</b>	<b>1,541</b>	<b>100.0%</b>	<b>86,138</b>	<b>5.07%</b>	<b>369.0</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAM
				total	Average loan	WAC	
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	648,710	0.5%	6	0.4%	108,118	3.60%	381.6
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	78,574	0.1%	1	0.1%	78,574	4.37%	274.0
01-Jul-2013 - 31-Dec-2013	685,898	0.5%	10	0.6%	68,590	4.82%	380.1
01-Jan-2014 - 31-Dec-2014	3,889,228	2.9%	38	2.5%	102,348	5.37%	339.1
01-Jan-2015 - 31-Dec-2015	103,846,991	78.2%	1,183	76.8%	87,783	4.99%	371.2
01-Jan-2016 - 31-Dec-2016	23,368,584	17.6%	299	19.4%	78,156	5.44%	363.8
01-Jan-2017 - 31-Dec-2017	221,426	0.2%	4	0.3%	55,356	5.63%	370.1
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>132,739,410</b>	<b>100.0%</b>	<b>1,541</b>	<b>100.0%</b>	<b>86,138</b>	<b>5.07%</b>	<b>369.0</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	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%	29.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	63.0
01-Jan-2014 - 31-Dec-2015	574,600	0.4%	5	0.3%	114,920	4.65%	86.2
01-Jan-2016 - 31-Dec-2017	256,862	0.2%	3	0.2%	85,621	5.06%	101.0
01-Jan-2018 - 31-Dec-2019	259,614	0.2%	4	0.3%	64,903	5.27%	122.4
01-Jan-2020 - 31-Dec-2021	485,084	0.4%	5	0.3%	97,017	4.75%	145.2
01-Jan-2022 - 31-Dec-2023	910,255	0.7%	9	0.6%	101,139	4.94%	179.7
01-Jan-2024 - 31-Dec-2025	1,641,017	1.2%	18	1.2%	91,168	4.97%	201.4
01-Jan-2026 - 31-Dec-2027	1,302,996	1.0%	15	1.0%	86,866	4.99%	217.0
01-Jan-2028 - 31-Dec-2029	4,287,478	3.2%	39	2.5%	109,935	5.20%	247.9
01-Jan-2030 - 31-Dec-2031	6,266,153	4.7%	62	4.0%	101,067	5.06%	266.3
01-Jan-2032 - 31-Dec-2033	1,632,358	1.2%	15	1.0%	108,824	4.62%	293.3
01-Jan-2034 - 31-Dec-2035	4,992,562	3.8%	46	3.0%	108,534	5.01%	319.8
01-Jan-2036 - 31-Dec-2037	1,411,323	1.1%	15	1.0%	94,088	5.12%	335.5
01-Jan-2038 - 31-Dec-2039	13,846,034	10.4%	184	11.9%	75,250	5.61%	370.1
01-Jan-2040 - 31-Dec-2041	72,522,139	54.6%	895	58.1%	81,030	5.17%	389.1
01-Jan-2042 - 31-Dec-2043	13,930,234	10.5%	149	9.7%	93,492	4.67%	412.1
01-Jan-2044 - 31-Dec-2045	6,132,449	4.6%	57	3.7%	107,587	4.27%	434.2
01-Jan-2046 - 31-Dec-2047	1,673,294	1.3%	15	1.0%	111,553	3.95%	456.0
01-Jan-2048 - 31-Dec-2137	447,859	0.3%	2	0.1%	223,930	3.41%	510.8
<b>Total</b>	<b>132,739,410</b>	<b>100.0%</b>	<b>1,541</b>	<b>100.0%</b>	<b>86,138</b>	<b>5.07%</b>	<b>369.0</b>

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	476,800	0.4%	4	0.3%	119,200	3.94%	453.9
60% - 70%	454,919	0.3%	3	0.3%	151,640	4.41%	326.5
70% - 80%	600,045	0.5%	8	0.7%	75,006	4.20%	380.6
80% - 90%	2,507,930	1.9%	19	1.6%	131,996	4.36%	387.1
90% - 100%	6,006,418	4.5%	52	4.3%	115,508	4.54%	382.3
100% - 110%	13,733,088	10.3%	108	9.0%	127,158	4.77%	362.0
110% - 120%	108,960,210	82.1%	1,002	83.8%	108,743	5.17%	368.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>132,739,410</b>	<b>100.0%</b>	<b>1,196</b>	<b>100.0%</b>	<b>110,986</b>	<b>5.07%</b>	<b>369.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	29,188,580	22.0%	275	7.7%	106,140	5.13%	370.0
Brandenburg	13,883,404	10.5%	102	2.8%	136,112	4.88%	368.0
Mecklenburg-Vorpommern	3,088,335	2.3%	28	0.8%	110,298	4.71%	341.9
Sachsen	63,070,683	47.5%	597	16.7%	105,646	5.13%	369.2
Sachsen-Anhalt	16,966,995	12.8%	140	3.9%	121,193	5.10%	369.3
Thüringen	6,541,413	4.9%	54	1.5%	121,137	4.83%	375.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>132,739,410</b>	<b>100.0%</b>	<b>1,196</b>	<b>33.4%</b>	<b>110,986</b>	<b>5.07%</b>	<b>369.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	26,071,316	19.6%	187	5.2%	139,419	97.33%	2.67%
Hochhaus/appartement	100,197,363	75.5%	970	27.1%	103,296	5.77%	94.23%
Mehrfamilienhaus	4,481,616	3.4%	24	0.7%	186,734	50.00%	50.00%
Zweifamilienhaus	1,807,116	1.4%	14	0.4%	129,080	85.71%	14.29%
Laden/wohnhaus	182,000	0.1%	1	0.0%	182,000	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>132,739,410</b>	<b>100.0%</b>	<b>1,196</b>	<b>33.4%</b>	<b>110,986</b>	<b>21.99%</b>	<b>78.01%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	48,607,384	36.6%	619	17.3%	78,526	5.15%	365.1
100,000 - 150,000	46,875,258	35.3%	390	10.9%	120,193	5.10%	373.2
150,000 - 200,000	20,031,192	15.1%	116	3.2%	172,683	5.00%	363.1
200,000 - 250,000	11,396,013	8.6%	51	1.4%	223,451	4.85%	381.2
250,000 - 300,000	4,031,013	3.0%	15	0.4%	268,734	5.03%	346.2
300,000 - 350,000	922,121	0.7%	3	0.1%	307,374	4.87%	360.4
350,000 - 400,000	387,859	0.3%	1	0.0%	387,859	3.13%	510.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	488,570	0.4%	1	0.0%	488,570	5.11%	398.0
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>132,739,410</b>	<b>100.0%</b>	<b>1,196</b>	<b>33.4%</b>	<b>110,986</b>	<b>5.07%</b>	<b>369.0</b>