

E-MAC DE 2006-I Investor Report November 2008

Cashflow analysis for the period

Total interest received	5,310,970	
Interest received on transaction accounts	167,616	
Liquidity available	14,614,353	
Reserve account available	9,500,000	
Receivables under hedging arrangements	1,812,965	
Total funds available		31,405,904
Company management expenses	-	
MPT fee	144,514	
Administration fee	9,032	
Third party fees	10,550	
Liquidity Facility fee	4,497	
Payments under hedging arrangements	-	
Interest on the Notes	6,365,167	
Redemption Class F Notes	757,790	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,291,551
Available after distribution of funds		24,114,353
Undrawn Liquidity Facility	14,614,353	
Reserve account funding	9,500,000	
Available liquidity		24,114,353
Net cashflow		-

Collateral

Starting current balance per 1 August 2008	487,127,420.63	
To be disbursed per 1 August 2008	17,679.82	
Starting principal balance 1 August 2008	487,145,100.45	
Principal (p)repayments	(2,515,657.94)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		484,629,443
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		484,629,443

Performance

	Last period	This period	Since issue
Prepayment rate	1.04%	1.22%	0.43%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	416,759,864	86.0%	3,125	87.4%
1 - 30	80,044	17,926,759	3.7%	121	3.4%
31 - 60	70,736	7,158,168	1.5%	47	1.3%
61 - 90	58,463	3,716,936	0.8%	24	0.7%
91 - 120	55,987	2,830,843	0.6%	20	0.6%
121-150	61,569	2,545,613	0.5%	20	0.6%
> 151	2,131,261	33,691,260	7.0%	219	6.1%
Total	2,458,061	484,629,443	100%	3,576	100%

	Last period	This period	Recovered	Total
Aggregate principal losses	2,612	52,328	(8,867)	514,495

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	11,639.38			
Number of loans	3,576			
Number of loans parts	4,772			
	Weighted average	Minimum	Maximum	
Loan size	135,523	6,479	580,000	
Loan part size	101,557	6,106	580,000	
Coupon	4.86%	0.00%	6.50%	
Remaining maturity (months)	371.8	22	1,166	
Remaining interest period (months)	83.2	18	165	
Original interest period (months)	119.6	60	180	
Seasoning (months)	36.6	15.5	54.6	
Loan to Lending Value	110.9%	4.2%	120.0%	
	Value	As % of number of loans	As % Outstanding principle amount	
Investment properties	162,212,717.93	41.3%	33.47%	
Owner occupied	322,416,724.58	58.7%	66.53%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	307,343,060	63.4%	3,120	65.4%	98,507	4.84%	393.4
Interest Only With Life Insurance Redemption	44,934,376	9.3%	374	7.8%	120,145	4.88%	287.0
Interest Only With Building Savings Account Redemp	33,141,290	6.8%	251	5.3%	132,037	4.74%	217.9
Interest Only	99,210,716	20.5%	1,027	21.5%	96,602	4.94%	394.7
Total	484,629,443	100.0%	4,772	100.0%	101,557	4.86%	371.8

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	2,879,633	0.6%	31	0.6%	92,891	4.27%	352.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,391,340	0.5%	23	0.5%	103,971	4.80%	368.6
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	478,990,121	98.8%	4,716	98.8%	101,567	4.86%	371.9
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	368,349	0.1%	2	0.0%	184,175	5.78%	375.7
Total	484,629,443	100.0%	4,772	100.0%	101,557	4.86%	371.8

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	99,829,094	20.6%	782	16.4%	127,659	4.27%	387.5
4.50% - 4.75%	98,581,101	20.3%	851	17.8%	115,841	4.64%	375.8
4.75% - 5.00%	104,242,891	21.5%	1,028	21.5%	101,404	4.88%	372.2
5.00% - 5.25%	102,554,509	21.2%	1,157	24.2%	88,638	5.12%	363.2
5.25% - 5.50%	50,955,804	10.5%	593	12.4%	85,929	5.37%	362.2
5.50% - 5.75%	18,476,030	3.8%	227	4.8%	81,392	5.61%	348.5
5.75% - 6.00%	6,541,263	1.3%	91	1.9%	71,882	5.85%	349.6
6.00% - 6.25%	3,284,608	0.7%	42	0.9%	78,205	6.06%	353.0
6.25% - 6.50%	164,142	0.0%	1	0.0%	164,142	6.50%	358.0
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	484,629,443	100.0%	4,772	100.0%	101,557	4.86%	371.8

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	623,574	0.1%	5	0.1%	124,715	4.54%	353.5
01-Jul-2010 - 31-Dec-2010	2,032,141	0.4%	21	0.4%	96,769	4.13%	355.1
01-Jan-2011 - 30-Jun-2011	223,918	0.0%	5	0.1%	44,784	4.82%	331.4
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	758,724	0.2%	4	0.1%	189,681	4.82%	366.9
01-Jul-2013 - 31-Dec-2013	1,099,800	0.2%	16	0.3%	68,738	4.65%	369.3
01-Jan-2014 - 31-Dec-2014	7,393,416	1.5%	66	1.4%	112,021	5.30%	340.4
01-Jan-2015 - 31-Dec-2015	367,364,209	75.8%	3,520	73.8%	104,365	4.77%	373.4
01-Jan-2016 - 31-Dec-2016	103,385,268	21.3%	1,124	23.6%	91,980	5.15%	368.7
01-Jan-2017 - 31-Dec-2017	1,380,043	0.3%	9	0.2%	153,338	5.14%	374.3
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	368,349	0.1%	2	0.0%	184,175	5.78%	375.7
Total	484,629,443	100.0%	4,772	100.0%	101,557	4.86%	371.8

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	168,684	0.0%	3	0.1%	56,228	4.49%	28.7
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	60.0
01-Jan-2014 - 31-Dec-2015	4,286,506	0.9%	33	0.7%	129,894	4.64%	83.1
01-Jan-2016 - 31-Dec-2017	3,152,459	0.7%	22	0.5%	143,294	4.65%	93.8
01-Jan-2018 - 31-Dec-2019	1,515,713	0.3%	18	0.4%	84,206	4.82%	122.8
01-Jan-2020 - 31-Dec-2021	2,797,181	0.6%	28	0.6%	99,899	4.69%	144.2
01-Jan-2022 - 31-Dec-2023	3,727,760	0.8%	31	0.6%	120,250	4.93%	171.7
01-Jan-2024 - 31-Dec-2025	6,686,273	1.4%	58	1.2%	115,281	4.82%	195.4
01-Jan-2026 - 31-Dec-2027	5,330,528	1.1%	47	1.0%	113,415	4.78%	215.1
01-Jan-2028 - 31-Dec-2029	7,929,703	1.6%	66	1.4%	120,147	5.13%	244.2
01-Jan-2030 - 31-Dec-2031	21,931,398	4.5%	185	3.9%	118,548	4.88%	266.9
01-Jan-2032 - 31-Dec-2033	10,285,157	2.1%	88	1.8%	116,877	4.43%	288.3
01-Jan-2034 - 31-Dec-2035	16,226,709	3.3%	133	2.8%	122,005	4.87%	318.7
01-Jan-2036 - 31-Dec-2037	9,908,892	2.0%	81	1.7%	122,332	4.75%	333.6
01-Jan-2038 - 31-Dec-2039	26,536,885	5.5%	322	6.7%	82,413	5.54%	366.4
01-Jan-2040 - 31-Dec-2041	162,216,966	33.5%	1,905	39.9%	85,153	5.14%	387.4
01-Jan-2042 - 31-Dec-2043	148,541,105	30.7%	1,339	28.1%	110,934	4.68%	409.4
01-Jan-2044 - 31-Dec-2045	45,395,148	9.4%	354	7.4%	128,235	4.29%	430.4
01-Jan-2046 - 31-Dec-2047	6,720,519	1.4%	49	1.0%	137,153	3.90%	454.2
01-Jan-2048 - 31-Dec-2137	1,178,155	0.2%	8	0.2%	147,269	4.10%	540.4
Total	484,629,443	100.0%	4,772	100.0%	101,557	4.86%	371.8

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%	1,171,511	0.2%	16	0.4%	73,219	4.31%	344.6
60% - 70%	924,221	0.2%	8	0.2%	115,528	4.40%	354.6
70% - 80%	3,439,641	0.7%	33	0.9%	104,232	4.25%	350.1
80% - 90%	10,344,191	2.1%	72	2.0%	143,669	4.29%	372.7
90% - 100%	35,026,554	7.2%	231	6.5%	151,630	4.41%	385.8
100% - 110%	121,830,653	25.1%	788	22.0%	154,607	4.67%	381.1
110% - 120%	311,892,673	64.4%	2,428	67.9%	128,457	5.01%	366.9
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	484,629,443	100.0%	3,576	100.0%	135,523	4.86%	371.8

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Württemberg	83,615,853	17.3%	523	14.6%	159,877	4.77%	381.9
Bayern	66,739,257	13.8%	448	12.5%	148,972	4.77%	372.0
Berlin	29,124,405	6.0%	275	7.7%	105,907	5.13%	367.0
Brandenburg	13,849,304	2.9%	102	2.9%	135,777	4.88%	365.0
Bremen	2,981,212	0.6%	26	0.7%	114,662	4.77%	386.2
Hamburg	1,759,123	0.4%	13	0.4%	135,317	4.75%	403.3
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	29,207,208	6.0%	183	5.1%	159,602	4.72%	369.2
Mecklenburg-Vorpommern	3,081,941	0.6%	28	0.8%	110,069	4.71%	338.8
Niedersachsen	30,551,422	6.3%	242	6.8%	126,246	4.78%	357.7
Nordrhein-Westfalen	93,213,967	19.2%	637	17.8%	146,333	4.84%	372.9
Rheinland-Pfalz	23,114,095	4.8%	157	4.4%	147,224	4.75%	371.1
Saarland	10,338,884	2.1%	79	2.2%	130,872	4.73%	372.6
Sachsen	62,869,891	13.0%	597	16.7%	105,310	5.12%	366.5
Sachsen-Anhalt	16,928,235	3.5%	140	3.9%	120,916	5.10%	366.4
Schleswig-Holstein	10,726,858	2.2%	72	2.0%	148,984	4.64%	391.0
Thüringen	6,527,788	1.3%	54	1.5%	120,885	4.83%	372.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	484,629,443	100.0%	3,576	100.0%	135,523	4.86%	371.8

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	200,834,866	41.4%	1,236	34.6%	162,488	98.5%	1.5%
Hochhaus/appartement	228,233,258	47.1%	2,062	57.7%	110,685	31.5%	68.5%
Mehrfamilienhaus	36,503,818	7.5%	174	4.9%	209,792	76.4%	23.6%
Zweifamilienhaus	18,419,214	3.8%	101	2.8%	182,368	96.0%	4.0%
Laden/wohnhaus	638,287	0.1%	3	0.1%	212,762	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	484,629,443	100.0%	3,576	100.0%	135,523	58.7%	41.3%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	97,641,249	20.1%	1,239	34.6%	78,806	5.03%	360.3
100,000 - 150,000	143,037,855	29.5%	1,156	32.3%	123,735	4.92%	372.9
150,000 - 200,000	116,145,426	24.0%	671	18.8%	173,093	4.79%	373.3
200,000 - 250,000	72,583,607	15.0%	325	9.1%	223,334	4.72%	381.8
250,000 - 300,000	34,253,942	7.1%	127	3.6%	269,716	4.75%	378.9
300,000 - 350,000	10,919,532	2.3%	34	1.0%	321,163	4.70%	357.2
350,000 - 400,000	3,725,459	0.8%	10	0.3%	372,546	4.29%	413.8
400,000 - 450,000	3,860,948	0.8%	9	0.3%	428,994	4.91%	388.6
450,000 - 500,000	1,881,425	0.4%	4	0.1%	470,356	4.91%	329.3
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%	83.0
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	484,629,443	100.0%	3,576	100.0%	135,523	4.86%	371.8

Summary - East Germany

Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	1,196		
Number of loans parts	1,541		
	Weighted average	Minimum	Maximum
Loan size	110,687	15,692	487,168
Loan part size	85,906	97	487,168
Coupon	5.07%	0.00%	6.17%
Remaining maturity (months)	366.1	22	508
Remaining interest period (months)	82.4	21	101
Original interest period (months)	119.5	60	120
Seasoning (months)	37.4	19.2	52.5
Loan to Lending Value	112.8%	7.9%	120.0%
	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	97,039,135.82	78.0%	73.30%
Owner occupied	35,342,428.25	22.0%	26.70%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan	total		
Annuity	88,544,760	66.9%	1,038	21.8%	85,303	5.05%	385.3	
Interest Only With Life Insurance Redemption	12,945,173	9.8%	131	2.7%	98,818	5.10%	269.0	
Interest Only With Building Savings Account Redemp	6,672,331	5.0%	63	1.3%	105,910	4.98%	234.2	
Interest Only	24,219,300	18.3%	309	6.5%	78,380	5.15%	384.2	
Total	132,381,564	100.0%	1,541	32.3%	85,906	5.07%	366.1	

Interest term	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan	total		
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	646,487	0.5%	6	0.4%	107,748	3.59%	378.7	
61 - 72	-	0.0%	-	0.0%	-	0.00%	-	
73 - 84	-	0.0%	-	0.0%	-	0.00%	-	
85 - 96	991,637	0.7%	12	0.8%	82,636	4.84%	373.1	
97 - 108	-	0.0%	-	0.0%	-	0.00%	-	
109 - 125	130,743,439	98.8%	1,523	98.8%	85,846	5.08%	366.0	
126 - 132	-	0.0%	-	0.0%	-	0.00%	-	
132 - >	-	0.0%	-	0.0%	-	0.00%	-	
Total	132,381,564	100.0%	1,541	100.0%	85,906	5.07%	366.1	

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan	total		
0% - 4.50%	13,147,335	9.9%	123	8.0%	106,889	4.19%	390.0	
4.50% - 4.75%	10,789,759	8.2%	94	6.1%	114,785	4.63%	368.0	
4.75% - 5.00%	19,722,930	14.9%	245	15.9%	80,502	4.91%	369.3	
5.00% - 5.25%	48,981,971	37.0%	574	37.2%	85,334	5.13%	363.9	
5.25% - 5.50%	26,345,361	19.9%	316	20.5%	83,371	5.36%	362.0	
5.50% - 5.75%	8,037,557	6.1%	114	7.4%	70,505	5.61%	353.2	
5.75% - 6.00%	3,537,726	2.7%	48	3.1%	73,703	5.84%	351.2	
6.00% - 6.25%	1,818,925	1.4%	27	1.8%	67,368	6.06%	353.6	
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%	-	
Total	132,381,564	100.0%	1,541	100.0%	85,906	5.07%	366.1	

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of			WAC	WAM
				total	Average loan	total		
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	646,487	0.5%	6	0.4%	107,748	3.59%	378.7	
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	78,077	0.1%	1	0.1%	78,077	4.37%	271.0	
01-Jul-2013 - 31-Dec-2013	684,758	0.5%	10	0.6%	68,476	4.82%	377.0	
01-Jan-2014 - 31-Dec-2014	3,881,056	2.9%	38	2.5%	102,133	5.37%	336.1	
01-Jan-2015 - 31-Dec-2015	103,548,590	78.2%	1,183	76.8%	87,531	4.98%	368.3	
01-Jan-2016 - 31-Dec-2016	23,321,344	17.6%	299	19.4%	77,998	5.44%	360.9	
01-Jan-2017 - 31-Dec-2017	221,252	0.2%	4	0.3%	55,313	5.63%	367.2	
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	132,381,564	100.0%	1,541	100.0%	85,906	5.07%	366.1	

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%	26.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	60.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	83.6
01-Jan-2016 - 31-Dec-2017	255,769	0.2%	3	0.2%	85,256	5.06%	98.0
01-Jan-2018 - 31-Dec-2019	258,782	0.2%	4	0.3%	64,695	5.27%	119.4
01-Jan-2020 - 31-Dec-2021	484,743	0.4%	5	0.3%	96,949	4.75%	142.2
01-Jan-2022 - 31-Dec-2023	907,717	0.7%	9	0.6%	100,857	4.94%	176.6
01-Jan-2024 - 31-Dec-2025	1,698,483	1.3%	19	1.2%	89,394	4.98%	198.4
01-Jan-2026 - 31-Dec-2027	1,299,383	1.0%	15	1.0%	86,626	4.99%	214.0
01-Jan-2028 - 31-Dec-2029	4,270,888	3.2%	39	2.5%	109,510	5.20%	244.9
01-Jan-2030 - 31-Dec-2031	6,233,960	4.7%	62	4.0%	100,548	5.06%	263.3
01-Jan-2032 - 31-Dec-2033	1,532,999	1.2%	14	0.9%	109,500	4.60%	290.1
01-Jan-2034 - 31-Dec-2035	5,081,389	3.8%	47	3.0%	108,115	5.01%	316.7
01-Jan-2036 - 31-Dec-2037	1,408,325	1.1%	15	1.0%	93,888	5.12%	332.5
01-Jan-2038 - 31-Dec-2039	13,821,035	10.4%	184	11.9%	75,114	5.61%	367.1
01-Jan-2040 - 31-Dec-2041	72,340,373	54.6%	895	58.1%	80,827	5.16%	386.1
01-Jan-2042 - 31-Dec-2043	13,898,217	10.5%	149	9.7%	93,277	4.67%	409.1
01-Jan-2044 - 31-Dec-2045	6,118,164	4.6%	57	3.7%	107,336	4.27%	431.2
01-Jan-2046 - 31-Dec-2047	1,668,460	1.3%	15	1.0%	111,231	3.95%	453.0
01-Jan-2048 - 31-Dec-2137	446,780	0.3%	2	0.1%	223,390	3.41%	507.8
Total	132,381,564	100.0%	1,541	100.0%	85,906	5.07%	366.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	475,367	0.4%	4	0.3%	118,842	3.94%	450.9
60% - 70%	454,104	0.3%	3	0.3%	151,368	4.41%	323.6
70% - 80%	667,590	0.5%	9	0.8%	74,177	4.27%	363.0
80% - 90%	2,605,799	2.0%	21	1.8%	124,086	4.37%	382.5
90% - 100%	6,313,717	4.8%	54	4.5%	116,921	4.56%	376.4
100% - 110%	14,848,385	11.2%	119	9.9%	124,776	4.81%	355.2
110% - 120%	107,016,603	80.8%	986	82.4%	108,536	5.16%	366.5
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	132,381,564	100.0%	1,196	100.0%	110,687	5.07%	366.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	29,124,405	22.0%	275	7.7%	105,907	5.13%	367.0
Brandenburg	13,849,304	10.5%	102	2.9%	135,777	4.88%	365.0
Mecklenburg-Vorpommern	3,081,941	2.3%	28	0.8%	110,069	4.71%	338.8
Sachsen	62,869,891	47.5%	597	16.7%	105,310	5.12%	366.5
Sachsen-Anhalt	16,928,235	12.8%	140	3.9%	120,916	5.10%	366.4
Thüringen	6,527,788	4.9%	54	1.5%	120,885	4.83%	372.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	132,381,564	100.0%	1,196	33.4%	110,687	5.07%	366.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	26,013,168	19.7%	187	5.2%	139,108	97.33%	2.67%
Hochhaus/appartement	99,911,973	75.5%	970	27.1%	103,002	5.77%	94.23%
Mehrfamilienhaus	4,472,900	3.4%	24	0.7%	186,371	50.00%	50.00%
Zweifamilienhaus	1,801,524	1.4%	14	0.4%	128,680	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%
Total	132,381,564	100.0%	1,196	33.4%	110,687	21.99%	78.01%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	48,640,539	36.7%	621	17.4%	78,326	5.14%	362.5
100,000 - 150,000	46,864,071	35.4%	390	10.9%	120,164	5.10%	370.3
150,000 - 200,000	19,884,922	15.0%	115	3.2%	172,912	4.99%	360.3
200,000 - 250,000	11,175,689	8.4%	50	1.4%	223,514	4.86%	377.6
250,000 - 300,000	4,323,424	3.3%	16	0.4%	270,214	4.98%	349.1
300,000 - 350,000	618,970	0.5%	2	0.1%	309,485	5.13%	323.3
350,000 - 400,000	386,780	0.3%	1	0.0%	386,780	3.13%	507.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	487,168	0.4%	1	0.0%	487,168	5.11%	395.0
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	132,381,564	100.0%	1,196	33.4%	110,687	5.07%	366.1