

E-MAC DE 2006-I Investor Report February 2009

Cashflow analysis for the period

Total interest received	4,907,912	
Interest received on transaction accounts	142,175	
Liquidity available	14,538,883	
Reserve account available	9,500,000	
Receivables under hedging arrangements	570,353	
Total funds available		29,659,323
Company management expenses	22	
MPT fee	145,385	
Administration fee	9,087	
Third party fees	-	
Liquidity Facility fee	4,456	
Payments under hedging arrangements	63,000	
Interest on the Notes	5,221,947	
Redemption Class F Notes	114,838	
Deferred Purchase Price Instalment	61,705	
Total funds distributed		5,620,440
Available after distribution of funds		24,038,883
Undrawn Liquidity Facility	14,538,883	
Reserve account funding	9,500,000	
Available liquidity		24,038,883
Net cashflow		-

Collateral

Starting current balance per 1 November 2008	484,617,803.13	
To be disbursed per 1 November 2008	11,639.38	
Starting principal balance 1 November 2008	484,629,442.51	
Principal (p)repayments	(1,992,336.14)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		482,637,106
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		482,637,106

Performance

	Last period	This period	Since issue
Prepayment rate	1.22%	0.80%	0.47%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	413,885,895	85.8%	3,109	87.0%
1 - 30	59,576	13,362,562	2.8%	94	2.6%
31 - 60	74,215	7,465,605	1.5%	50	1.4%
61 - 90	95,925	6,287,175	1.3%	44	1.2%
91 - 120	67,226	3,194,895	0.7%	22	0.6%
121-150	69,444	2,839,322	0.6%	20	0.6%
> 151	2,383,530	35,601,653	7.4%	233	6.5%
Total	2,749,917	482,637,106	100%	3,572	100%

	Last period	This period	Recovered	Total
Aggregate principal losses	52,328	231,392	(4,998)	750,885

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	3,572		
Number of loans parts	4,766		
	Weighted average	Minimum	Maximum
Loan size	135,117	6,479	580,000
Loan part size	101,267	6,479	580,000
Coupon	4.86%	0.00%	6.50%
Remaining maturity (months)	368.9	19	1,163
Remaining interest period (months)	80.2	15	162
Original interest period (months)	119.6	60	180
Seasoning (months)	39.6	18.5	57.6
Loan to Lending Value	110.6%	3.9%	120.0%
	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	161,704,147.98	41.3%	33.50%
Owner occupied	320,932,958.39	58.7%	66.50%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	305,950,921	63.4%	3,117	65.4%	98,156	4.84%	390.5
Interest Only With Life Insurance Redemption	44,736,121	9.3%	374	7.8%	119,615	4.88%	284.5
Interest Only With Building Savings Account Redem	32,999,543	6.8%	250	5.2%	131,998	4.73%	214.4
Interest Only	98,950,521	20.5%	1,025	21.5%	96,537	4.95%	391.7
Total	482,637,106	100.0%	4,766	100.0%	101,267	4.86%	368.9

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	2,866,217	0.6%	31	0.7%	92,459	4.27%	350.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,385,819	0.5%	23	0.5%	103,731	4.80%	365.6
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	477,017,772	98.8%	4,710	98.8%	101,278	4.86%	369.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	367,299	0.1%	2	0.0%	183,649	5.78%	372.7
Total	482,637,106	100.0%	4,766	100.0%	101,267	4.86%	368.9

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	99,584,681	20.6%	782	16.4%	127,346	4.27%	384.5
4.50% - 4.75%	98,358,035	20.4%	851	17.9%	115,579	4.64%	372.8
4.75% - 5.00%	103,279,609	21.4%	1,023	21.5%	100,958	4.88%	369.1
5.00% - 5.25%	102,332,027	21.2%	1,157	24.3%	88,446	5.12%	360.4
5.25% - 5.50%	50,667,110	10.5%	592	12.4%	85,586	5.37%	359.5
5.50% - 5.75%	18,440,796	3.8%	227	4.8%	81,237	5.61%	345.5
5.75% - 6.00%	6,530,468	1.4%	91	1.9%	71,763	5.85%	346.6
6.00% - 6.25%	3,280,687	0.7%	42	0.9%	78,112	6.06%	350.0
6.25% - 6.50%	163,694	0.0%	1	0.0%	163,694	6.50%	355.0
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	482,637,106	100.0%	4,766	100.0%	101,267	4.86%	368.9

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	620,796	0.1%	5	0.1%	124,159	4.54%	350.6
01-Jul-2010 - 31-Dec-2010	2,022,843	0.4%	21	0.4%	96,326	4.13%	352.4
01-Jan-2011 - 30-Jun-2011	222,578	0.0%	5	0.1%	44,516	4.82%	329.3
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	756,241	0.2%	4	0.1%	189,060	4.82%	363.9
01-Jul-2013 - 31-Dec-2013	1,098,016	0.2%	16	0.3%	68,626	4.65%	366.3
01-Jan-2014 - 31-Dec-2014	7,378,226	1.5%	66	1.4%	111,791	5.30%	340.1
01-Jan-2015 - 31-Dec-2015	365,889,165	75.8%	3,515	73.8%	104,094	4.77%	370.4
01-Jan-2016 - 31-Dec-2016	102,906,272	21.3%	1,123	23.6%	91,635	5.15%	365.8
01-Jan-2017 - 31-Dec-2017	1,375,670	0.3%	9	0.2%	152,852	5.14%	371.6
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	367,299	0.1%	2	0.0%	183,649	5.78%	372.7
Total	482,637,106	100.0%	4,766	100.0%	101,267	4.86%	368.9

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	123,400	0.0%	2	0.0%	61,700	4.19%	23.1
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	57.0
01-Jan-2014 - 31-Dec-2015	4,286,274	0.9%	33	0.7%	129,887	4.64%	80.1
01-Jan-2016 - 31-Dec-2017	3,150,864	0.7%	22	0.5%	143,221	4.65%	90.8
01-Jan-2018 - 31-Dec-2019	1,510,183	0.3%	18	0.4%	83,899	4.82%	119.8
01-Jan-2020 - 31-Dec-2021	2,786,866	0.6%	28	0.6%	99,531	4.69%	141.2
01-Jan-2022 - 31-Dec-2023	3,715,535	0.8%	31	0.7%	119,856	4.92%	168.7
01-Jan-2024 - 31-Dec-2025	6,669,041	1.4%	58	1.2%	114,983	4.82%	192.4
01-Jan-2026 - 31-Dec-2027	5,312,753	1.1%	47	1.0%	113,037	4.78%	212.1
01-Jan-2028 - 31-Dec-2029	7,901,915	1.6%	66	1.4%	119,726	5.13%	241.2
01-Jan-2030 - 31-Dec-2031	21,829,478	4.5%	185	3.9%	117,997	4.88%	263.9
01-Jan-2032 - 31-Dec-2033	10,181,497	2.1%	88	1.8%	115,699	4.42%	285.3
01-Jan-2034 - 31-Dec-2035	15,893,130	3.3%	131	2.7%	121,322	4.86%	315.7
01-Jan-2036 - 31-Dec-2037	9,885,043	2.0%	81	1.7%	122,038	4.75%	330.6
01-Jan-2038 - 31-Dec-2039	26,496,035	5.5%	322	6.8%	82,286	5.54%	363.4
01-Jan-2040 - 31-Dec-2041	161,710,997	33.5%	1,903	39.9%	84,977	5.14%	384.4
01-Jan-2042 - 31-Dec-2043	147,744,489	30.6%	1,337	28.1%	110,504	4.68%	406.4
01-Jan-2044 - 31-Dec-2045	45,466,629	9.4%	355	7.4%	128,075	4.29%	427.3
01-Jan-2046 - 31-Dec-2047	6,703,888	1.4%	49	1.0%	136,814	3.90%	451.2
01-Jan-2048 - 31-Dec-2137	1,175,387	0.2%	8	0.2%	146,923	4.10%	537.3
Total	482,637,106	100.0%	4,766	100.0%	101,267	4.86%	368.9

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,206,679	0.3%	19	0.5%	63,509	4.30%	350.7
60% - 70%	1,178,930	0.2%	11	0.3%	107,175	4.47%	331.4
70% - 80%	3,302,928	0.7%	31	0.9%	106,546	4.24%	352.7
80% - 90%	10,404,444	2.2%	73	2.0%	142,527	4.28%	368.4
90% - 100%	35,571,285	7.4%	235	6.6%	151,367	4.42%	382.0
100% - 110%	125,074,123	25.9%	813	22.8%	153,843	4.68%	376.2
110% - 120%	305,898,717	63.4%	2,390	66.9%	127,991	5.01%	364.7
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	482,637,106	100.0%	3,572	100.0%	135,117	4.86%	368.9

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	83,442,472	17.3%	523	14.6%	159,546	4.77%	378.9
Bayern	66,595,022	13.8%	448	12.5%	148,650	4.77%	369.3
Berlin	29,064,251	6.0%	275	7.7%	105,688	5.13%	364.0
Brandenburg	13,813,771	2.9%	102	2.9%	135,429	4.88%	362.1
Bremen	2,973,615	0.6%	26	0.7%	114,370	4.77%	383.3
Hamburg	1,755,127	0.4%	13	0.4%	135,010	4.75%	400.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	28,901,300	6.0%	182	5.1%	158,798	4.72%	365.9
Mecklenburg-Vorpommern	3,075,481	0.6%	28	0.8%	109,839	4.71%	335.7
Niedersachsen	30,236,791	6.3%	240	6.7%	125,987	4.78%	354.8
Nordrhein-Westfalen	92,783,045	19.2%	637	17.8%	145,656	4.84%	370.1
Rheinland-Pfalz	22,930,565	4.8%	157	4.4%	146,055	4.75%	367.9
Saarland	10,316,645	2.1%	79	2.2%	130,590	4.73%	369.6
Sachsen	62,654,315	13.0%	596	16.7%	105,125	5.12%	363.5
Sachsen-Anhalt	16,886,319	3.5%	140	3.9%	120,617	5.10%	363.5
Schleswig-Holstein	10,694,463	2.2%	72	2.0%	148,534	4.64%	388.0
Thüringen	6,513,926	1.3%	54	1.5%	120,628	4.83%	369.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	482,637,106	100.0%	3,572	100.0%	135,117	4.86%	368.9

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	199,718,327	41.4%	1,234	34.5%	161,846	98.5%	1.5%
Hochhaus/appartement	227,477,097	47.1%	2,060	57.7%	110,426	31.5%	68.5%
Mehrfamilienhaus	36,423,747	7.5%	174	4.9%	209,332	76.4%	23.6%
Zweifamilienhaus	18,380,971	3.8%	101	2.8%	181,990	96.0%	4.0%
Laden/wohnhaus	636,964	0.1%	3	0.1%	212,321	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	482,637,106	100.0%	3,572	100.0%	135,117	58.7%	41.3%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	97,651,584	20.2%	1,244	34.8%	78,498	5.03%	357.2
100,000 - 150,000	143,264,653	29.7%	1,158	32.4%	123,717	4.92%	369.4
150,000 - 200,000	114,578,740	23.7%	662	18.5%	173,080	4.79%	371.2
200,000 - 250,000	72,765,565	15.1%	326	9.1%	223,207	4.73%	378.2
250,000 - 300,000	33,748,946	7.0%	125	3.5%	269,992	4.74%	377.4
300,000 - 350,000	10,604,864	2.2%	33	0.9%	321,360	4.70%	354.7
350,000 - 400,000	4,113,903	0.9%	11	0.3%	373,991	4.28%	412.8
400,000 - 450,000	3,454,378	0.7%	8	0.2%	431,797	4.99%	380.3
450,000 - 500,000	1,874,474	0.4%	4	0.1%	468,618	4.91%	326.5
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%	80.0
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	482,637,106	100.0%	3,572	100.0%	135,117	4.86%	368.9

Summary - East Germany

Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	1,195		
Number of loan parts	1,540		
	Weighted average	Minimum	Maximum
Loan size	110,467	15,648	485,748
Loan part size	85,720	8,123	485,748
Coupon	5.07%	0.00%	6.17%
Remaining maturity (months)	363.1	19	505
Remaining interest period (months)	79.4	18	98
Original interest period (months)	119.5	60	120
Seasoning (months)	40.4	22.2	55.5
Loan to Lending Value	112.5%	7.9%	120.0%
	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	96,747,891.76	78.0%	73.29%
Owner occupied	35,260,171.61	22.0%	26.71%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	88,212,890	66.8%	1,037	21.8%	85,065	5.05%	382.3
Interest Only With Life Insurance Redemption	12,907,821	9.8%	131	2.7%	98,533	5.10%	266.1
Interest Only With Building Savings Account Redem	6,671,214	5.1%	63	1.3%	105,892	4.98%	231.2
Interest Only	24,216,140	18.3%	309	6.5%	78,369	5.15%	381.2
Total	132,008,063	100.0%	1,540	32.3%	85,720	5.07%	363.1

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	644,244	0.5%	6	0.4%	107,374	3.59%	375.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	989,662	0.7%	12	0.8%	82,472	4.84%	370.1
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	130,374,158	98.8%	1,522	98.8%	85,660	5.08%	363.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	132,008,063	100.0%	1,540	100.0%	85,720	5.07%	363.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	13,109,128	9.9%	123	8.0%	106,578	4.19%	387.0
4.50% - 4.75%	10,766,246	8.2%	94	6.1%	114,535	4.63%	365.0
4.75% - 5.00%	19,613,250	14.9%	244	15.8%	80,382	4.91%	366.3
5.00% - 5.25%	48,864,445	37.0%	574	37.3%	85,130	5.13%	360.9
5.25% - 5.50%	26,287,174	19.9%	316	20.5%	83,187	5.36%	359.0
5.50% - 5.75%	8,020,583	6.1%	114	7.4%	70,356	5.61%	350.2
5.75% - 6.00%	3,530,871	2.7%	48	3.1%	73,560	5.84%	348.2
6.00% - 6.25%	1,816,365	1.4%	27	1.8%	67,273	6.06%	350.6
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	132,008,063	100.0%	1,540	100.0%	85,720	5.07%	363.1

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	644,244	0.5%	6	0.4%	107,374	3.59%	375.8
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	77,574	0.1%	1	0.1%	77,574	4.37%	268.0
01-Jul-2013 - 31-Dec-2013	683,507	0.5%	10	0.6%	68,351	4.82%	374.0
01-Jan-2014 - 31-Dec-2014	3,872,738	2.9%	38	2.5%	101,914	5.37%	333.1
01-Jan-2015 - 31-Dec-2015	103,234,418	78.2%	1,182	76.8%	87,339	4.98%	365.3
01-Jan-2016 - 31-Dec-2016	23,274,507	17.6%	299	19.4%	77,841	5.44%	357.9
01-Jan-2017 - 31-Dec-2017	221,076	0.2%	4	0.3%	55,269	5.63%	364.3
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	-	0.0%	-	0.0%	-	0.00%	-
Total	132,008,063	100.0%	1,540	100.0%	85,720	5.07%	363.1

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	123,400	0.1%	2	0.1%	61,700	4.19%	23.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	57.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	80.6
01-Jan-2016 - 31-Dec-2017	254,663	0.2%	3	0.2%	84,888	5.07%	95.0
01-Jan-2018 - 31-Dec-2019	257,940	0.2%	4	0.3%	64,485	5.28%	116.5
01-Jan-2020 - 31-Dec-2021	484,398	0.4%	5	0.3%	96,880	4.75%	139.2
01-Jan-2022 - 31-Dec-2023	905,147	0.7%	9	0.6%	100,572	4.94%	173.6
01-Jan-2024 - 31-Dec-2025	1,697,355	1.3%	19	1.2%	89,334	4.98%	195.4
01-Jan-2026 - 31-Dec-2027	1,295,846	1.0%	15	1.0%	86,390	4.99%	210.9
01-Jan-2028 - 31-Dec-2029	4,256,123	3.2%	39	2.5%	109,131	5.20%	241.9
01-Jan-2030 - 31-Dec-2031	6,203,927	4.7%	62	4.0%	100,063	5.06%	260.3
01-Jan-2032 - 31-Dec-2033	1,526,572	1.2%	14	0.9%	109,041	4.60%	287.1
01-Jan-2034 - 31-Dec-2035	5,076,841	3.8%	47	3.1%	108,018	5.01%	313.7
01-Jan-2036 - 31-Dec-2037	1,404,987	1.1%	15	1.0%	93,666	5.12%	329.5
01-Jan-2038 - 31-Dec-2039	13,796,843	10.5%	184	11.9%	74,983	5.61%	364.1
01-Jan-2040 - 31-Dec-2041	72,113,104	54.6%	894	58.1%	80,663	5.16%	383.1
01-Jan-2042 - 31-Dec-2043	13,867,190	10.5%	149	9.7%	93,068	4.67%	406.1
01-Jan-2044 - 31-Dec-2045	6,101,409	4.6%	57	3.7%	107,042	4.27%	428.2
01-Jan-2046 - 31-Dec-2047	1,663,925	1.3%	15	1.0%	110,928	3.95%	450.0
01-Jan-2048 - 31-Dec-2137	445,692	0.3%	2	0.1%	222,846	3.41%	504.8
Total	132,008,063	100.0%	1,540	100.0%	85,720	5.07%	363.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	519,915	0.4%	5	0.4%	103,983	3.96%	427.2
60% - 70%	467,200	0.4%	3	0.3%	155,733	4.37%	327.8
70% - 80%	604,544	0.5%	8	0.7%	75,568	4.30%	366.9
80% - 90%	2,531,096	1.9%	20	1.7%	126,555	4.36%	379.2
90% - 100%	6,479,900	4.9%	55	4.6%	117,816	4.58%	373.4
100% - 110%	15,727,980	11.9%	128	10.7%	122,875	4.82%	349.2
110% - 120%	105,677,428	80.1%	976	81.7%	108,276	5.17%	364.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	132,008,063	100.0%	1,195	100.0%	110,467	5.07%	363.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	29,064,251	22.0%	275	7.7%	105,688	5.13%	364.0
Brandenburg	13,813,771	10.5%	102	2.9%	135,429	4.88%	362.1
Mecklenburg-Vorpommern	3,075,481	2.3%	28	0.8%	109,839	4.71%	335.7
Sachsen	62,654,315	47.5%	596	16.7%	105,125	5.12%	363.5
Sachsen-Anhalt	16,886,319	12.8%	140	3.9%	120,617	5.10%	363.5
Thüringen	6,513,926	4.9%	54	1.5%	120,628	4.83%	369.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	132,008,063	100.0%	1,195	33.5%	110,467	5.07%	363.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	25,953,242	19.7%	187	5.2%	138,787	97.33%	2.67%
Hochhaus/appartement	99,612,565	75.5%	969	27.1%	102,799	5.78%	94.22%
Mehrfamilienhaus	4,464,367	3.4%	24	0.7%	186,015	50.00%	50.00%
Zweifamilienhaus	1,795,890	1.4%	14	0.4%	128,278	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	132,008,063	100.0%	1,195	33.5%	110,467	22.01%	77.99%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	48,755,129	36.9%	623	17.4%	78,259	5.15%	359.2
100,000 - 150,000	47,052,561	35.6%	391	10.9%	120,339	5.09%	366.8
150,000 - 200,000	19,238,248	14.6%	111	3.1%	173,318	5.00%	359.0
200,000 - 250,000	11,654,455	8.8%	52	1.5%	224,124	4.87%	373.3
250,000 - 300,000	3,818,014	2.9%	14	0.4%	272,715	4.97%	346.2
300,000 - 350,000	618,216	0.5%	2	0.1%	309,108	5.13%	320.3
350,000 - 400,000	385,692	0.3%	1	0.0%	385,692	3.13%	504.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	485,748	0.4%	1	0.0%	485,748	5.11%	392.0
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	132,008,063	100.0%	1,195	33.5%	110,467	5.07%	363.1