

E-MAC DE 2006-I Investor Report August 2009

Cashflow analysis for the period

Total interest received	5,107,631	
Interest received on transaction accounts	27,431	
Liquidity available	14,419,399	
Reserve account available	9,500,000	
Receivables under hedging arrangements	161,500	
Total funds available		29,215,961
Company management expenses	-	
MPT fee	142,588	
Administration fee	8,912	
Third party fees	48,413	
Liquidity Facility fee	4,427	
Payments under hedging arrangements	2,796,478	
Interest on the Notes	1,747,409	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	548,335	
Total funds distributed		5,296,562
Available after distribution of funds		23,919,399
Undrawn Liquidity Facility	14,419,399	
Reserve account funding	9,500,000	
Available liquidity		23,919,399
Net cashflow		-

Collateral

Starting current balance per 1 May 2009	480,634,994.85	
To be disbursed per 1 May 2009	11,639.38	
Starting principal balance 1 May 2009	480,646,634.23	
Principal (p)repayments	(2,767,272.14)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		477,879,362
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		477,879,362

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from available excess spread	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	-	-	-
Total	-	-	-	-

Performance

	Last period	This period	Since issue
Prepayment rate	0.80%	1.44%	0.58%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	401,421,465	84.0%	3,038	85.3%
1 - 30	67,937	14,468,877	3.0%	102	2.9%
31 - 60	53,506	5,246,205	1.1%	37	1.0%
61 - 90	79,225	5,361,700	1.1%	33	0.9%
91 - 120	68,250	3,553,198	0.7%	28	0.8%
121-150	104,956	4,225,345	0.9%	33	0.9%
> 151	3,069,720	43,602,573	9.1%	292	8.2%
Total	3,443,594	477,879,362	100%	3,563	100%

	Last period	This period	Recovered	Total
Aggregate principal losses	-	-	(52)	755,305

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	3,563		
Number of loans parts	4,750		
	Weighted average	Minimum	Maximum
Loan size	134,123	6,479	580,000
Loan part size	100,606	6,479	580,000
Coupon	4.86%	3.13%	6.50%
Remaining maturity (months)	363.1	13	1,157
Remaining interest period (months)	74.2	9	156
Original interest period (months)	119.6	60	180
Seasoning (months)	45.6	24.5	63.6
Loan to Lending Value	110.0%	0.1%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	160,598,568.03	41.3%	33.61%
Owner occupied	317,280,794.06	58.7%	66.39%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	302,688,271	63.3%	3,105	65.4%	97,484	4.84%	384.6
Interest Only With Life Insurance Redemption	43,936,407	9.2%	373	7.9%	117,792	4.88%	279.3
Interest Only With Building Savings Account Redem	32,568,020	6.8%	248	5.2%	131,323	4.74%	208.4
Interest Only	98,686,665	20.7%	1,024	21.6%	96,374	4.95%	385.6
Total	477,879,362	100.0%	4,750	100.0%	100,606	4.86%	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	2,828,356	0.6%	30	0.6%	94,279	4.27%	345.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	2,305,641	0.5%	22	0.5%	104,802	4.81%	362.4
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	472,380,213	98.8%	4,696	98.9%	100,592	4.86%	363.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	365,152	0.1%	2	0.0%	182,576	5.78%	366.7
Total	477,879,362	100.0%	4,750	100.0%	100,606	4.86%	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%	98,137,877	20.5%	776	16.3%	126,466	4.28%	379.1
4.50% - 4.75%	97,348,766	20.4%	845	17.8%	115,206	4.64%	366.9
4.75% - 5.00%	101,918,392	21.3%	1,020	21.5%	99,920	4.88%	363.8
5.00% - 5.25%	101,851,566	21.3%	1,157	24.4%	88,031	5.12%	354.5
5.25% - 5.50%	50,369,637	10.5%	591	12.4%	85,228	5.37%	353.8
5.50% - 5.75%	18,311,552	3.8%	227	4.8%	80,668	5.61%	339.5
5.75% - 6.00%	6,505,675	1.4%	91	1.9%	71,491	5.85%	340.7
6.00% - 6.25%	3,273,121	0.7%	42	0.9%	77,931	6.06%	344.1
6.25% - 6.50%	162,777	0.0%	1	0.0%	162,777	6.50%	349.0
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	477,879,362	100.0%	4,750	100.0%	100,606	4.86%	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	615,146	0.1%	5	0.1%	123,029	4.54%	344.9
01-Jul-2010 - 31-Dec-2010	1,999,330	0.4%	21	0.4%	95,206	4.13%	347.0
01-Jan-2011 - 30-Jun-2011	213,880	0.0%	4	0.1%	53,470	4.83%	330.6
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	751,184	0.2%	4	0.1%	187,796	4.82%	358.0
01-Jul-2013 - 31-Dec-2013	1,025,441	0.2%	15	0.3%	68,363	4.66%	366.5
01-Jan-2014 - 31-Dec-2014	7,345,851	1.5%	66	1.4%	111,301	5.30%	333.6
01-Jan-2015 - 31-Dec-2015	362,506,078	75.9%	3,506	73.8%	103,396	4.77%	364.7
01-Jan-2016 - 31-Dec-2016	101,690,925	21.3%	1,118	23.5%	90,958	5.15%	360.1
01-Jan-2017 - 31-Dec-2017	1,366,374	0.3%	9	0.2%	151,819	5.13%	366.2
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	365,152	0.1%	2	0.0%	182,576	5.78%	366.7
Total	477,879,362	100.0%	4,750	100.0%	100,606	4.86%	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	0.0%	2	0.0%	61,700	4.19%	17.1
01-Jan-2012 - 31-Dec-2013	93,700	0.0%	2	0.0%	46,850	4.11%	51.0
01-Jan-2014 - 31-Dec-2015	4,285,801	0.9%	33	0.7%	129,873	4.64%	74.1
01-Jan-2016 - 31-Dec-2017	2,941,370	0.6%	22	0.5%	133,699	4.66%	85.1
01-Jan-2018 - 31-Dec-2019	1,440,167	0.3%	17	0.4%	84,716	4.82%	114.3
01-Jan-2020 - 31-Dec-2021	2,753,326	0.6%	27	0.6%	101,975	4.69%	135.2
01-Jan-2022 - 31-Dec-2023	3,692,295	0.8%	31	0.7%	119,106	4.92%	162.7
01-Jan-2024 - 31-Dec-2025	6,633,932	1.4%	58	1.2%	114,378	4.82%	186.4
01-Jan-2026 - 31-Dec-2027	5,293,856	1.1%	47	1.0%	112,635	4.79%	206.1
01-Jan-2028 - 31-Dec-2029	7,589,924	1.6%	65	1.4%	116,768	5.14%	235.3
01-Jan-2030 - 31-Dec-2031	21,107,982	4.4%	182	3.8%	115,978	4.88%	257.9
01-Jan-2032 - 31-Dec-2033	9,857,864	2.1%	87	1.8%	113,309	4.43%	279.3
01-Jan-2034 - 31-Dec-2035	15,856,536	3.3%	131	2.8%	121,042	4.86%	309.7
01-Jan-2036 - 31-Dec-2037	9,822,240	2.1%	81	1.7%	121,262	4.75%	324.6
01-Jan-2038 - 31-Dec-2039	26,354,611	5.5%	322	6.8%	81,847	5.54%	357.3
01-Jan-2040 - 31-Dec-2041	161,056,113	33.7%	1,903	40.1%	84,633	5.14%	378.4
01-Jan-2042 - 31-Dec-2043	146,208,978	30.6%	1,331	28.0%	109,849	4.68%	400.4
01-Jan-2044 - 31-Dec-2045	44,961,506	9.4%	352	7.4%	127,732	4.29%	421.3
01-Jan-2046 - 31-Dec-2047	6,639,396	1.4%	49	1.0%	135,498	3.90%	445.2
01-Jan-2048 - 31-Dec-2137	1,166,365	0.2%	8	0.2%	145,796	4.10%	529.3
Total	477,879,362	100.0%	4,750	100.0%	100,606	4.86%	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%	1,495,598	0.3%	25	0.7%	59,824	4.32%	337.3
60% - 70%	1,728,770	0.4%	15	0.4%	115,251	4.50%	327.5
70% - 80%	4,050,675	0.8%	40	1.1%	101,267	4.30%	351.6
80% - 90%	12,786,826	2.7%	85	2.4%	150,433	4.36%	367.4
90% - 100%	36,793,557	7.7%	247	6.9%	148,962	4.44%	374.2
100% - 110%	128,486,189	26.9%	858	24.1%	149,751	4.70%	367.2
110% - 120%	292,537,747	61.2%	2,293	64.4%	127,579	5.02%	360.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	477,879,362	100.0%	3,563	100.0%	134,123	4.86%	363.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	82,773,787	17.3%	522	14.7%	158,570	4.77%	373.3
Bayern	65,426,124	13.7%	445	12.5%	147,025	4.77%	363.5
Berlin	28,927,361	6.1%	275	7.7%	105,190	5.13%	358.0
Brandenburg	13,732,278	2.9%	102	2.9%	134,630	4.88%	356.1
Bremen	2,958,152	0.6%	26	0.7%	113,775	4.77%	377.3
Hamburg	1,746,542	0.4%	13	0.4%	134,349	4.75%	394.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	28,382,555	5.9%	181	5.1%	156,810	4.72%	360.3
Mecklenburg-Vorpommern	3,056,922	0.6%	28	0.8%	109,176	4.71%	329.5
Niedersachsen	30,052,290	6.3%	240	6.7%	125,218	4.78%	348.9
Nordrhein-Westfalen	91,752,683	19.2%	635	17.8%	144,492	4.84%	364.8
Rheinland-Pfalz	22,768,133	4.8%	156	4.4%	145,950	4.75%	362.2
Saarland	10,272,951	2.1%	79	2.2%	130,037	4.73%	363.5
Sachsen	62,117,520	13.0%	595	16.7%	104,399	5.13%	357.6
Sachsen-Anhalt	16,800,471	3.5%	140	3.9%	120,003	5.10%	357.5
Schleswig-Holstein	10,640,622	2.2%	72	2.0%	147,866	4.64%	381.9
Thüringen	6,470,972	1.4%	54	1.5%	119,833	4.83%	363.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	477,879,362	100.0%	3,563	100.0%	134,123	4.86%	363.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	197,799,243	41.4%	1,231	34.5%	160,682	98.5%	1.5%
Hochhaus/appartement	225,552,860	47.2%	2,056	57.7%	109,705	31.4%	68.6%
Mehrfamilienhaus	35,812,073	7.5%	172	4.8%	208,210	76.7%	23.3%
Zweifamilienhaus	18,090,012	3.8%	101	2.8%	179,109	96.0%	4.0%
Laden/wohnhaus	625,173	0.1%	3	0.1%	208,391	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	477,879,362	100.0%	3,563	100.0%	134,123	58.7%	41.3%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	98,573,186	20.6%	1,261	35.4%	78,171	5.03%	351.3
100,000 - 150,000	143,005,838	29.9%	1,156	32.4%	123,707	4.91%	363.8
150,000 - 200,000	112,331,646	23.5%	649	18.2%	173,084	4.79%	366.0
200,000 - 250,000	72,225,478	15.1%	324	9.1%	222,918	4.72%	371.4
250,000 - 300,000	31,547,373	6.6%	117	3.3%	269,636	4.75%	373.1
300,000 - 350,000	10,580,559	2.2%	33	0.9%	320,623	4.69%	353.9
350,000 - 400,000	3,734,174	0.8%	10	0.3%	373,417	4.32%	403.7
400,000 - 450,000	3,439,367	0.7%	8	0.2%	429,921	4.99%	374.3
450,000 - 500,000	1,861,740	0.4%	4	0.1%	465,435	4.91%	320.8
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%	74.0
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	477,879,362	100.0%	3,563	100.0%	134,123	4.86%	363.1

Summary - East Germany

Characteristics

Amounts to be disbursed	11,639.38		
Number of loans	1,194		
Number of loan parts	1,539		
	Weighted average	Minimum	Maximum
Loan size	109,804	15,557	482,853
Loan part size	85,189	8,075	482,853
Coupon	5.07%	3.13%	6.17%
Remaining maturity (months)	357.2	13	499
Remaining interest period (months)	73.4	12	92
Original interest period (months)	119.5	60	120
Seasoning (months)	46.4	28.2	61.5
Loan to Lending Value	111.9%	7.8%	120.0%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	96,051,777.82	78.0%	73.26%
Owner occupied	35,053,745.39	22.0%	26.74%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	87,537,633	66.8%	1,036	21.8%	84,496	5.06%	376.3
Interest Only With Life Insurance Redemption	12,713,374	9.7%	131	2.8%	97,049	5.10%	260.2
Interest Only With Building Savings Account Redem	6,669,081	5.1%	63	1.3%	105,858	4.98%	225.2
Interest Only	24,185,435	18.4%	309	6.5%	78,270	5.15%	375.1
Total	131,105,523	100.0%	1,539	32.4%	85,189	5.07%	357.2

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	639,693	0.5%	6	0.4%	106,615	3.59%	370.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	986,307	0.8%	12	0.8%	82,192	4.84%	364.1
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	129,479,524	98.8%	1,521	98.8%	85,128	5.08%	357.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
Total	131,105,523	100.0%	1,539	100.0%	85,189	5.07%	357.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	12,921,982	9.9%	122	7.9%	105,918	4.21%	381.1
4.50% - 4.75%	10,703,630	8.2%	94	6.1%	113,868	4.63%	358.9
4.75% - 5.00%	19,348,086	14.8%	243	15.8%	79,622	4.91%	360.8
5.00% - 5.25%	48,660,791	37.1%	575	37.4%	84,627	5.13%	354.9
5.25% - 5.50%	26,158,071	20.0%	316	20.5%	82,779	5.36%	353.0
5.50% - 5.75%	7,986,854	6.1%	114	7.4%	70,060	5.61%	344.2
5.75% - 6.00%	3,515,106	2.7%	48	3.1%	73,231	5.84%	342.3
6.00% - 6.25%	1,811,002	1.4%	27	1.8%	67,074	6.06%	344.6
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	131,105,523	100.0%	1,539	100.0%	85,189	5.07%	357.2

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	639,693	0.5%	6	0.4%	106,615	3.59%	370.1
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	76,552	0.1%	1	0.1%	76,552	4.37%	262.0
01-Jul-2013 - 31-Dec-2013	681,622	0.5%	10	0.6%	68,162	4.82%	367.9
01-Jan-2014 - 31-Dec-2014	3,856,768	2.9%	38	2.5%	101,494	5.37%	326.2
01-Jan-2015 - 31-Dec-2015	102,475,459	78.2%	1,181	76.7%	86,770	4.99%	359.4
01-Jan-2016 - 31-Dec-2016	23,154,713	17.7%	299	19.4%	77,441	5.44%	351.9
01-Jan-2017 - 31-Dec-2017	220,716	0.2%	4	0.3%	55,179	5.62%	358.4
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	131,105,523	100.0%	1,539	100.0%	85,189	5.07%	357.2

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%	17.1
01-Jan-2012 - 31-Dec-2013	43,700	0.0%	1	0.1%	43,700	3.74%	51.0
01-Jan-2014 - 31-Dec-2015	489,000	0.4%	4	0.3%	122,250	4.57%	74.6
01-Jan-2016 - 31-Dec-2017	252,411	0.2%	3	0.2%	84,137	5.07%	88.9
01-Jan-2018 - 31-Dec-2019	256,229	0.2%	4	0.3%	64,057	5.28%	110.5
01-Jan-2020 - 31-Dec-2021	483,695	0.4%	5	0.3%	96,739	4.75%	133.2
01-Jan-2022 - 31-Dec-2023	900,388	0.7%	9	0.6%	100,043	4.94%	167.6
01-Jan-2024 - 31-Dec-2025	1,695,056	1.3%	19	1.2%	89,213	4.98%	189.4
01-Jan-2026 - 31-Dec-2027	1,387,690	1.1%	16	1.0%	86,731	5.01%	205.0
01-Jan-2028 - 31-Dec-2029	4,120,321	3.1%	38	2.5%	108,429	5.20%	235.8
01-Jan-2030 - 31-Dec-2031	6,035,369	4.6%	62	4.0%	97,345	5.07%	254.2
01-Jan-2032 - 31-Dec-2033	1,504,396	1.1%	14	0.9%	107,457	4.60%	281.1
01-Jan-2034 - 31-Dec-2035	5,067,618	3.9%	47	3.1%	107,822	5.01%	307.7
01-Jan-2036 - 31-Dec-2037	1,398,496	1.1%	15	1.0%	93,233	5.12%	323.5
01-Jan-2038 - 31-Dec-2039	13,747,663	10.5%	184	12.0%	74,716	5.61%	358.1
01-Jan-2040 - 31-Dec-2041	71,675,772	54.7%	893	58.0%	80,264	5.17%	377.1
01-Jan-2042 - 31-Dec-2043	13,779,624	10.5%	149	9.7%	92,481	4.67%	400.1
01-Jan-2044 - 31-Dec-2045	6,055,929	4.6%	57	3.7%	106,244	4.27%	422.2
01-Jan-2046 - 31-Dec-2047	1,645,273	1.3%	15	1.0%	109,685	3.95%	444.0
01-Jan-2048 - 31-Dec-2137	443,491	0.3%	2	0.1%	221,746	3.41%	498.8
Total	131,105,523	100.0%	1,539	100.0%	85,189	5.07%	357.2

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	512,882	0.4%	5	0.4%	102,576	3.96%	421.3
60% - 70%	708,599	0.5%	5	0.4%	141,720	4.48%	314.8
70% - 80%	678,763	0.5%	9	0.8%	75,418	4.35%	345.8
80% - 90%	3,129,381	2.4%	23	1.9%	136,060	4.51%	379.7
90% - 100%	6,782,248	5.2%	59	4.9%	114,953	4.54%	367.6
100% - 110%	17,443,352	13.3%	149	12.5%	117,069	4.90%	331.3
110% - 120%	101,850,298	77.7%	944	79.1%	107,892	5.17%	360.2
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	131,105,523	100.0%	1,194	100.0%	109,804	5.07%	357.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	28,927,361	22.1%	275	7.7%	105,190	5.13%	358.0
Brandenburg	13,732,278	10.5%	102	2.9%	134,630	4.88%	356.1
Mecklenburg-Vorpommern	3,056,922	2.3%	28	0.8%	109,176	4.71%	329.5
Sachsen	62,117,520	47.4%	595	16.7%	104,399	5.13%	357.6
Sachsen-Anhalt	16,800,471	12.8%	140	3.9%	120,003	5.10%	357.5
Thüringen	6,470,972	4.9%	54	1.5%	119,833	4.83%	363.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	131,105,523	100.0%	1,194	33.5%	109,804	5.07%	357.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	25,803,714	19.7%	187	5.2%	137,988	97.33%	2.67%
Hochhaus/appartement	99,013,443	75.5%	968	27.2%	102,287	5.79%	94.21%
Mehrfamilienhaus	4,338,419	3.3%	24	0.7%	180,767	50.00%	50.00%
Zweifamilienhaus	1,777,047	1.4%	14	0.4%	126,932	85.71%	14.29%
Laden/wohnhaus	172,900	0.1%	1	0.0%	172,900	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	131,105,523	100.0%	1,194	33.5%	109,804	22.03%	77.97%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	49,483,969	37.7%	633	17.8%	78,174	5.15%	352.7
100,000 - 150,000	46,740,248	35.7%	387	10.9%	120,776	5.09%	360.6
150,000 - 200,000	18,676,375	14.2%	107	3.0%	174,546	4.99%	354.6
200,000 - 250,000	11,210,801	8.6%	50	1.4%	224,216	4.87%	366.0
250,000 - 300,000	3,511,734	2.7%	13	0.4%	270,133	4.98%	346.8
300,000 - 350,000	616,051	0.5%	2	0.1%	308,026	5.13%	314.2
350,000 - 400,000	383,491	0.3%	1	0.0%	383,491	3.13%	498.9
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	482,853	0.4%	1	0.0%	482,853	5.11%	386.0
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	131,105,523	100.0%	1,194	33.5%	109,804	5.07%	357.2