

**E-MAC DE 2006-I Investor Report February 2018**

**Cashflow analysis for the period**

Total interest received	707,174	
Interest received on transaction accounts	(828)	
Net Post Foreclosure Proceeds	304,989	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		4,011,336
Company management expenses	-	
MPT fee	41,755	
Administration fee	-	
Third party fees	245,544	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	279,781	
Interest on the Notes	3,141	
Shortfall Class C PDL Repayment	441,116	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,011,336
Available after distribution of funds		3,000,000
Undrawn Liquidity Facility	-	
Liquidity Facility Stand By Ledger	3,000,000	
Reserve account funding	-	
Available liquidity		3,000,000
Net cashflow		-

\* Note:  
After the downgrade of Deutsche Bank by Fitch on September 28, 2017 the Issuer has made a Liquidity Facility Standby Drawing on November 27, 2017.

The Issuer and Security Trustee are in the process of replacing the GIC counterparty.

**Collateral**

Starting current balance per 1 November 2017	65,846,780
To be disbursed per 1 November 2017	-
Starting principal balance 1 November 2017	65,846,780
Principal (p)repayments	(2,585,449)
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(247,160)
Ending principal balance	63,014,171
Balance Reset Participation	-
Total balance E-MAC DE 2006-I	63,014,171

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	1,328,466	247,160	441,116	1,134,510
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,828,466	247,160	441,116	19,634,510

**Performance**

	Last period	This period	Since issue
Prepayment rate	16.31%	14.52%	17.69%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	
Current	-	35,377,385	56.1%	383	63.5%
1 - 30	51,793	10,386,446	16.5%	90	14.9%
31 - 60	24,665	3,165,598	5.0%	24	4.0%
61 - 90	19,438	1,562,585	2.5%	10	1.7%
91 - 120	16,269	928,463	1.5%	8	1.3%
121-150	9,928	451,415	0.7%	4	0.7%
> 151	1,765,573	11,142,281	17.7%	84	13.9%
Total	1,887,665	63,014,171	100%	603	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	979,827	247,160	86,454	53,947,676

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	603		
Number of loans parts	808		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	104,501	10,103	280,000
Loan part size	77,988	1,461	280,000
Coupon	4.11%	2.70%	6.16%
Remaining maturity (months)	301.3	13	532
Remaining interest period (months)	18.4	1	59
Original interest period (months)	42.7	6	180
Seasoning (months)	147.8	130.5	164.2
Loan to Lending Value	100.2%	4.3%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	29,383,628.13	55.1%	46.63%
Owner occupied	33,630,543.11	44.9%	53.37%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	53,632,221	85.1%	714	88.4%	75,115	4.10%	315.6
Interest Only With Life Insurance Redemption	5,173,836	8.2%	54	6.7%	95,812	4.08%	203.6
Interest Only With Building Savings Account Redemption	3,473,180	5.5%	32	4.0%	108,537	4.05%	228.5
Interest Only	734,934	1.2%	8	1.0%	91,867	4.92%	289.4
<b>Total</b>	<b>63,014,171</b>	<b>100.0%</b>	<b>808</b>	<b>100.0%</b>	<b>77,988</b>	<b>4.11%</b>	<b>301.3</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	16,489,218	26.2%	213	26.4%	77,414	4.22%	302.2
13 - 24	12,140,023	19.3%	154	19.1%	78,831	2.70%	360.7
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	30,558,355	48.5%	400	49.5%	76,396	4.51%	283.9
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	3,650,813	5.8%	40	5.0%	91,270	4.87%	245.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	175,761	0.3%	1	0.1%	175,761	5.20%	280.0
<b>Total</b>	<b>63,014,171</b>	<b>100.0%</b>	<b>808</b>	<b>100.0%</b>	<b>77,988</b>	<b>4.11%</b>	<b>301.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	41,860,883	66.4%	538	66.6%	77,808	3.58%	323.2
4.50% - 4.75%	1,477,538	2.3%	14	1.7%	105,538	4.64%	219.4
4.75% - 5.00%	3,548,040	5.6%	48	5.9%	73,917	4.96%	263.4
5.00% - 5.25%	12,295,906	19.5%	160	19.8%	76,849	5.18%	261.4
5.25% - 5.50%	3,431,177	5.4%	43	5.3%	79,795	5.37%	256.4
5.50% - 5.75%	149,990	0.2%	1	0.1%	149,990	5.75%	260.0
5.75% - 6.00%	67,877	0.1%	1	0.1%	67,877	5.89%	258.0
6.00% - 6.25%	182,762	0.3%	3	0.4%	60,921	6.10%	245.0
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>63,014,171</b>	<b>100.0%</b>	<b>808</b>	<b>100.0%</b>	<b>77,988</b>	<b>4.11%</b>	<b>301.3</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	-	0.0%	-	0.0%	-	0.00%	-
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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	3,026,169	4.8%	29	3.6%	104,351	4.79%	241.2
01-Jan-2016 - 31-Dec-2016	1,480,673	2.3%	20	2.5%	74,034	4.77%	261.2
01-Jan-2017 - 31-Dec-2017	712,596	1.1%	7	0.9%	101,799	4.35%	310.0
01-Jan-2018 - 31-Dec-2018	20,757,715	32.9%	269	33.3%	77,166	3.81%	319.9
01-Jan-2019 - 31-Dec-2019	7,166,799	11.4%	93	11.5%	77,062	2.88%	349.1
01-Jan-2020 - 31-Aug-2111	29,870,219	47.4%	390	48.3%	76,590	4.50%	284.7
<b>Total</b>	<b>63,014,171</b>	<b>100.0%</b>	<b>808</b>	<b>100.0%</b>	<b>77,988</b>	<b>4.11%</b>	<b>301.3</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	168,694	0.3%	2	0.2%	84,347	4.65%	20.5
01-Jan-2020 - 31-Dec-2021	198,576	0.3%	3	0.4%	66,192	4.61%	36.9
01-Jan-2022 - 31-Dec-2023	62,627	0.1%	2	0.2%	31,314	4.69%	57.0
01-Jan-2024 - 31-Dec-2025	740,337	1.2%	8	1.0%	92,542	4.43%	86.6
01-Jan-2026 - 31-Dec-2027	448,026	0.7%	6	0.7%	74,671	4.01%	106.1
01-Jan-2028 - 31-Dec-2029	940,498	1.5%	9	1.1%	104,500	4.14%	132.2
01-Jan-2030 - 31-Dec-2031	1,181,919	1.9%	16	2.0%	73,870	4.88%	157.3
01-Jan-2032 - 31-Dec-2033	1,409,910	2.2%	18	2.2%	78,328	4.01%	181.6
01-Jan-2034 - 31-Dec-2035	2,655,585	4.2%	28	3.5%	94,842	4.20%	209.4
01-Jan-2036 - 31-Dec-2037	1,178,863	1.9%	13	1.6%	90,682	3.46%	224.0
01-Jan-2038 - 31-Dec-2039	1,678,696	2.7%	18	2.2%	93,261	4.40%	254.1
01-Jan-2040 - 31-Dec-2041	15,358,362	24.4%	203	25.1%	75,657	5.02%	278.5
01-Jan-2042 - 31-Dec-2043	8,949,535	14.2%	117	14.5%	76,492	4.12%	299.5
01-Jan-2044 - 31-Dec-2045	12,311,772	19.5%	157	19.4%	78,419	4.09%	325.3
01-Jan-2046 - 31-Dec-2047	5,106,310	8.1%	68	8.4%	75,093	3.63%	345.2
01-Jan-2048 - 31-Dec-2137	10,624,462	16.9%	140	17.3%	75,889	2.91%	406.6
<b>Total</b>	<b>63,014,171</b>	<b>100.0%</b>	<b>808</b>	<b>100.0%</b>	<b>77,988</b>	<b>4.11%</b>	<b>301.3</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%	408,468	0.6%	13	2.2%	31,421	3.85%	163.2
60% - 70%	1,267,176	2.0%	16	2.7%	79,198	4.26%	196.5
70% - 80%	2,415,922	3.8%	25	4.1%	96,637	4.06%	243.9
80% - 90%	5,072,900	8.1%	47	7.8%	107,934	3.87%	293.5
90% - 100%	21,883,629	34.7%	217	36.0%	100,846	4.18%	314.9
100% - 110%	23,038,922	36.6%	212	35.2%	108,674	4.05%	316.6
110% - 120%	8,927,155	14.2%	73	12.1%	122,290	4.23%	269.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>63,014,171</b>	<b>100.0%</b>	<b>603</b>	<b>100.0%</b>	<b>104,501</b>	<b>4.11%</b>	<b>301.3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	7,701,295	12.2%	63	10.4%	122,243	4.06%	294.1
Bayern	5,428,260	8.6%	51	8.5%	106,436	3.98%	303.5
Berlin	4,279,955	6.8%	45	7.5%	95,110	3.89%	320.8
Brandenburg	1,368,094	2.2%	12	2.0%	114,008	4.31%	298.8
Bremen	520,270	0.8%	7	1.2%	74,324	4.31%	296.4
Hamburg	91,043	0.1%	1	0.2%	91,043	5.19%	279.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,285,489	6.8%	36	6.0%	119,041	4.13%	315.6
Mecklenburg-Vorpommern	525,123	0.8%	4	0.7%	131,281	3.51%	315.2
Niedersachsen	3,501,383	5.6%	40	6.6%	87,535	4.09%	282.4
Nordrhein-Westfalen	11,322,470	18.0%	100	16.6%	113,225	4.10%	296.3
Rheinland-Pfalz	3,569,129	5.7%	29	4.8%	123,073	3.85%	315.9
Saarland	1,137,856	1.8%	9	1.5%	126,428	4.28%	244.5
Sachsen	13,144,100	20.9%	149	24.7%	88,215	4.20%	307.3
Sachsen-Anhalt	3,666,200	5.8%	37	6.1%	99,086	4.41%	293.8
Schleswig-Holstein	1,296,072	2.1%	10	1.7%	129,607	4.13%	304.3
Thüringen	1,177,432	1.9%	10	1.7%	117,743	4.37%	281.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>63,014,171</b>	<b>100.0%</b>	<b>603</b>	<b>100.0%</b>	<b>104,501</b>	<b>4.11%</b>	<b>301.3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	20,214,329	32.1%	160	26.5%	126,340	98.1%	1.9%
Hochhaus/appartement	35,220,705	55.9%	395	65.5%	89,166	18.5%	81.5%
Mehrfamilienhaus	4,833,170	7.7%	29	4.8%	166,661	79.3%	20.7%
Zweifamilienhaus	2,745,967	4.4%	19	3.2%	144,525	94.7%	5.3%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.0%	100.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>63,014,171</b>	<b>100.0%</b>	<b>603</b>	<b>100.0%</b>	<b>104,501</b>	<b>44.9%</b>	<b>55.1%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	23,730,947	37.7%	334	55.4%	71,051	4.13%	297.8
100,000 - 150,000	21,226,632	33.7%	172	28.5%	123,411	4.20%	306.3
150,000 - 200,000	11,916,044	18.9%	70	11.6%	170,229	4.08%	293.5
200,000 - 250,000	5,070,474	8.0%	23	3.8%	220,455	3.66%	322.4
250,000 - 300,000	1,070,074	1.7%	4	0.7%	267,519	4.14%	263.3
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
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>63,014,171</b>	<b>100.0%</b>	<b>603</b>	<b>100.0%</b>	<b>104,501</b>	<b>4.11%</b>	<b>301.3</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	257		
Number of loans parts	337		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	94,011	23,088	242,727
Loan part size	71,694	1,461	242,727
Coupon	4.17%	2.70%	6.16%
Remaining maturity (months)	306.1	80	532
Remaining interest period (months)	18.7	1	58
Original interest period (months)	41.3	6	120
Seasoning (months)	148.1	130.5	162.4
Loan to Lending Value	101.6%	32.0%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	20,112,857.85	87.5%	83.25%
Owner occupied	4,048,046.38	12.5%	16.75%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	21,018,941	87.0%	302	89.6%	69,599	4.19%	316.0
Interest Only With Life Insurance Redemption	1,519,747	6.3%	17	5.0%	89,397	4.33%	191.8
Interest Only With Building Savings Account Redemption	1,299,682	5.4%	15	4.5%	86,645	3.60%	282.1
Interest Only	322,534	1.3%	3	0.9%	107,511	4.92%	294.9
<b>Total</b>	<b>24,160,904</b>	<b>100.0%</b>	<b>337</b>	<b>100.0%</b>	<b>71,694</b>	<b>4.17%</b>	<b>306.1</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	6,689,746	27.7%	93	27.6%	71,933	4.20%	309.4
13 - 24	4,390,618	18.2%	62	18.4%	70,816	2.70%	373.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	11,963,387	49.5%	171	50.7%	69,961	4.62%	284.8
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	1,117,152	4.6%	11	3.3%	101,559	5.01%	248.0
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>24,160,904</b>	<b>100.0%</b>	<b>337</b>	<b>100.0%</b>	<b>71,694</b>	<b>4.17%</b>	<b>306.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	15,421,529	63.8%	210	62.3%	73,436	3.62%	330.9
4.50% - 4.75%	456,315	1.9%	4	1.2%	114,079	4.59%	254.1
4.75% - 5.00%	1,605,988	6.6%	24	7.1%	66,916	4.97%	246.0
5.00% - 5.25%	5,285,903	21.9%	78	23.1%	67,768	5.17%	266.1
5.25% - 5.50%	1,140,530	4.7%	17	5.0%	67,090	5.37%	273.2
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	67,877	0.3%	1	0.3%	67,877	5.89%	258.0
6.00% - 6.25%	182,762	0.8%	3	0.9%	60,921	6.10%	245.0
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>24,160,904</b>	<b>100.0%</b>	<b>337</b>	<b>100.0%</b>	<b>71,694</b>	<b>4.17%</b>	<b>306.1</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	824,030	3.4%	6	1.8%	137,338	4.74%	243.4
01-Jan-2016 - 31-Dec-2016	256,476	1.1%	4	1.2%	64,119	5.55%	267.7
01-Jan-2017 - 31-Dec-2017	322,035	1.3%	3	0.9%	107,345	4.54%	314.6
01-Jan-2018 - 31-Dec-2018	8,969,272	37.1%	125	37.1%	71,754	3.82%	324.6
01-Jan-2019 - 31-Dec-2019	2,175,181	9.0%	33	9.8%	65,915	2.89%	370.6
01-Jan-2020 - 31-Aug-2111	11,613,910	48.1%	166	49.3%	69,963	4.61%	284.7
<b>Total</b>	<b>24,160,904</b>	<b>100.0%</b>	<b>337</b>	<b>100.0%</b>	<b>71,694</b>	<b>4.17%</b>	<b>306.1</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2024 - 31-Dec-2025	356,709	1.5%	5	1.5%	71,342	3.94%	88.5
01-Jan-2026 - 31-Dec-2027	177,999	0.7%	3	0.9%	59,333	4.38%	110.5
01-Jan-2028 - 31-Dec-2029	170,010	0.7%	1	0.3%	170,010	5.08%	142.0
01-Jan-2030 - 31-Dec-2031	455,962	1.9%	5	1.5%	91,192	4.83%	156.9
01-Jan-2032 - 31-Dec-2033	335,199	1.4%	5	1.5%	67,040	4.21%	182.0
01-Jan-2034 - 31-Dec-2035	1,042,662	4.3%	12	3.6%	86,888	3.81%	207.6
01-Jan-2036 - 31-Dec-2037	137,258	0.6%	2	0.6%	68,629	3.42%	219.8
01-Jan-2038 - 31-Dec-2039	809,826	3.4%	11	3.3%	73,621	4.37%	253.6
01-Jan-2040 - 31-Dec-2041	6,669,225	27.6%	98	29.1%	68,053	5.12%	278.6
01-Jan-2042 - 31-Dec-2043	3,061,177	12.7%	44	13.1%	69,572	4.20%	298.9
01-Jan-2044 - 31-Dec-2045	5,112,813	21.2%	68	20.2%	75,188	4.10%	324.5
01-Jan-2046 - 31-Dec-2047	1,463,371	6.1%	26	7.7%	56,283	3.76%	344.5
01-Jan-2048 - 31-Dec-2137	4,368,693	18.1%	57	16.9%	76,644	2.91%	411.6
<b>Total</b>	<b>24,160,904</b>	<b>100.0%</b>	<b>337</b>	<b>100.0%</b>	<b>71,694</b>	<b>4.17%</b>	<b>306.1</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%	80,869	0.3%	2	0.8%	40,434	4.34%	104.0
60% - 70%	333,214	1.4%	3	1.2%	111,071	5.14%	174.2
70% - 80%	732,636	3.0%	8	3.1%	91,579	4.73%	250.1
80% - 90%	1,516,254	6.3%	15	5.8%	101,084	3.98%	271.4
90% - 100%	9,465,299	39.2%	104	40.5%	91,012	4.17%	322.1
100% - 110%	8,903,389	36.9%	96	37.4%	92,744	4.19%	313.9
110% - 120%	3,129,243	13.0%	29	11.3%	107,905	3.99%	284.3
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>24,160,904</b>	<b>100.0%</b>	<b>257</b>	<b>100.0%</b>	<b>94,011</b>	<b>4.17%</b>	<b>306.1</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4,279,955	17.7%	45	17.5%	95,110	3.89%	320.8
Brandenburg	1,368,094	5.7%	12	4.7%	114,008	4.31%	298.8
Mecklenburg-Vorpommern	525,123	2.2%	4	1.6%	131,281	3.51%	315.2
Sachsen	13,144,100	54.4%	149	58.0%	88,215	4.20%	307.3
Sachsen-Anhalt	3,666,200	15.2%	37	14.4%	99,086	4.41%	293.8
Thüringen	1,177,432	4.9%	10	3.9%	117,743	4.37%	281.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>24,160,904</b>	<b>100.0%</b>	<b>257</b>	<b>100.0%</b>	<b>94,011</b>	<b>4.17%</b>	<b>306.1</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,339,981	13.8%	25	9.7%	133,599	100.00%	0.00%
Hochhaus/appartement	19,675,464	81.4%	225	87.5%	87,447	2.22%	97.78%
Mehrfamilienhaus	975,449	4.0%	6	2.3%	162,575	16.67%	83.33%
Zweifamilienhaus	170,010	0.7%	1	0.4%	170,010	100.00%	0.00%
Laden/wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>24,160,904</b>	<b>100.0%</b>	<b>257</b>	<b>100.0%</b>	<b>94,011</b>	<b>12.45%</b>	<b>87.55%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	12,784,603	52.9%	176	68.5%	72,640	4.18%	300.7
100,000 - 150,000	6,935,354	28.7%	57	22.2%	121,673	4.32%	310.0
150,000 - 200,000	3,323,891	13.8%	19	7.4%	174,942	3.94%	318.8
200,000 - 250,000	1,117,056	4.6%	5	1.9%	223,411	3.94%	304.9
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	-	0.0%	-	0.0%	-	0.00%	-
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
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>24,160,904</b>	<b>100.0%</b>	<b>257</b>	<b>100.0%</b>	<b>94,011</b>	<b>4.17%</b>	<b>306.1</b>