

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

**Cashflow analysis for the period**

Total interest received	666,583	
Interest received on transaction accounts	(1,549)	
Net Post Foreclosure Proceeds	325,315	
Liquidity available	3,000,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		3,990,349
Company management expenses	20,564	
MPT fee	38,361	
Administration fee	-	
Third party fees	307,763	
Liquidity Facility stand-by interest	-	
Payments under hedging arrangements	269,837	
Interest on the Notes	3,080	
Shortfall Class C PDL Repayment	350,744	
Shortfall Class D PDL Repayment	-	
Shortfall Class E PDL Repayment	-	
Redemption Class F Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		990,349
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:**

Following the downgrade of Deutsche Bank by Fitch on September 28, 2017 as Liquidity Facility Provider, the Issuer has made a Liquidity Facility Standby Drawing on November 27, 2017. Currently the Issuer has been notified by the Liquidity Facility Provider that the facility will not be renewed. As a consequence, until a replacement is found by the Issuer, the Standby Drawing remains in place. The Issuer and Security Trustee are in the process of replacing the GIC counterparty.

**Collateral**

Starting current balance per 1 February 2018	63,014,171	
To be disbursed per 1 February 2018	-	
Starting principal balance 1 February 2018	63,014,171	
Principal (p)repayments	(1,649,330)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(176,498)	
Ending principal balance		61,188,343
Balance Reset Participation		-
Total balance E-MAC DE 2006-I		61,188,343

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class A	-	-	-	-
Class B	-	-	-	-
Class C	1,134,510	176,498	350,744	960,264
Class D	11,500,000	-	-	11,500,000
Class E	7,000,000	-	-	7,000,000
Total	19,634,510	176,498	350,744	19,460,264

**Performance**

	Last period	This period	Since issue
Prepayment rate	14.52%	9.36%	16.69%

Delinquent payments	Delinquent amount	Principal	As percentage of total	
			Number of loans	As percentage of total
Current	-	35,523,858	58.1%	65.3%
1 - 30	47,031	9,801,691	16.0%	14.4%
31 - 60	20,224	2,314,031	3.8%	3.2%
61 - 90	20,635	1,795,218	2.9%	2.1%
91 - 120	3,535	230,519	0.4%	0.3%
121-150	5,102	191,248	0.3%	0.3%
> 151	1,769,773	11,331,778	18.5%	14.4%
Total	1,866,300	61,188,343	100%	100%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	247,160	176,498	240,887	53,883,287

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 585  
Number of loans parts 786

	Weighted average	Minimum	Maximum
Loan size	104,595	10,103	280,000
Loan part size	77,848	1,461	280,000
Coupon	4.09%	2.70%	6.06%
Remaining maturity (months)	299.0	10	529
Remaining interest period (months)	16.8	1	57
Original interest period (months)	43.1	3	180
Seasoning (months)	150.8	133.5	167.2
Loan to Lending Value	99.8%	4.3%	120.0%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	28,207,293.05	54.7%	46.10%
Owner occupied	32,981,050.29	45.3%	53.90%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	52,073,275	85.1%	695	88.4%	74,926	4.08%	313.6
Interest Only With Life Insurance Redemption	5,090,955	8.3%	53	6.7%	96,056	4.07%	200.8
Interest Only With Building Savings Account Redemption	3,339,880	5.5%	31	3.9%	107,738	4.05%	223.4
Interest Only	684,234	1.1%	7	0.9%	97,748	4.83%	290.0
<b>Total</b>	<b>61,188,343</b>	<b>100.0%</b>	<b>786</b>	<b>100.0%</b>	<b>77,848</b>	<b>4.09%</b>	<b>299.0</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	15,030,173	24.6%	193	24.6%	77,877	4.22%	299.9
13 - 24	12,463,914	20.4%	158	20.1%	78,886	2.70%	357.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	30,097,981	49.2%	399	50.8%	75,434	4.50%	280.9
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	3,421,488	5.6%	35	4.5%	97,757	4.85%	242.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	174,787	0.3%	1	0.1%	174,787	5.20%	277.0
<b>Total</b>	<b>61,188,343</b>	<b>100.0%</b>	<b>786</b>	<b>100.0%</b>	<b>77,848</b>	<b>4.09%</b>	<b>299.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	40,538,216	66.3%	522	66.4%	77,659	3.55%	321.7
4.50% - 4.75%	1,474,749	2.4%	14	1.8%	105,339	4.64%	216.5
4.75% - 5.00%	3,527,622	5.8%	47	6.0%	75,056	4.96%	260.4
5.00% - 5.25%	12,027,176	19.7%	158	20.1%	76,121	5.18%	258.2
5.25% - 5.50%	3,293,428	5.4%	42	5.3%	78,415	5.37%	252.0
5.50% - 5.75%	149,990	0.2%	1	0.1%	149,990	5.75%	257.0
5.75% - 6.00%	67,479	0.1%	1	0.1%	67,479	5.89%	255.0
6.00% - 6.25%	109,684	0.2%	1	0.1%	109,684	6.06%	244.0
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>61,188,343</b>	<b>100.0%</b>	<b>786</b>	<b>100.0%</b>	<b>77,848</b>	<b>4.09%</b>	<b>299.0</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	4,789,572	7.8%	49	6.2%	97,746	4.72%	251.9
01-Jan-2018 - 31-Dec-2018	19,346,993	31.6%	248	31.6%	78,012	3.79%	318.5
01-Jan-2019 - 31-Dec-2019	7,129,892	11.7%	93	11.8%	76,666	2.88%	346.1
01-Jan-2020 - 31-Dec-2020	16,206,291	26.5%	214	27.2%	75,730	5.10%	262.0
01-Jan-2021 - 31-Dec-2021	11,075,881	18.1%	149	19.0%	74,335	3.78%	299.4
01-Jan-2022 - 31-Dec-2022	2,483,575	4.1%	30	3.8%	82,786	3.43%	342.3
01-Jan-2023 - 31-Dec-2023	156,139	0.3%	3	0.4%	52,046	3.51%	306.4
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>61,188,343</b>	<b>100.0%</b>	<b>786</b>	<b>100.0%</b>	<b>77,848</b>	<b>4.09%</b>	<b>299.0</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	0.3%	84,347	4.65%	17.5
01-Jan-2020 - 31-Dec-2021	196,818	0.3%	3	0.4%	65,606	4.62%	33.9
01-Jan-2022 - 31-Dec-2023	60,567	0.1%	2	0.3%	30,284	4.69%	54.0
01-Jan-2024 - 31-Dec-2025	738,694	1.2%	8	1.0%	92,337	4.43%	83.6
01-Jan-2026 - 31-Dec-2027	508,160	0.8%	8	1.0%	63,520	3.70%	103.7
01-Jan-2028 - 31-Dec-2029	869,389	1.4%	8	1.0%	108,674	4.21%	129.5
01-Jan-2030 - 31-Dec-2031	1,150,099	1.9%	15	1.9%	76,673	4.89%	154.3
01-Jan-2032 - 31-Dec-2033	1,398,684	2.3%	18	2.3%	77,705	4.00%	178.6
01-Jan-2034 - 31-Dec-2035	2,658,103	4.3%	28	3.6%	94,932	4.27%	206.1
01-Jan-2036 - 31-Dec-2037	967,414	1.6%	10	1.3%	96,741	3.16%	219.1
01-Jan-2038 - 31-Dec-2039	1,547,124	2.5%	16	2.0%	96,695	4.30%	251.7
01-Jan-2040 - 31-Dec-2041	14,832,545	24.2%	199	25.3%	74,535	5.02%	275.6
01-Jan-2042 - 31-Dec-2043	8,794,583	14.4%	114	14.5%	77,145	4.10%	296.4
01-Jan-2044 - 31-Dec-2045	11,505,234	18.8%	145	18.4%	79,346	4.09%	322.1
01-Jan-2046 - 31-Dec-2047	4,789,348	7.8%	64	8.1%	74,834	3.63%	342.1
01-Jan-2048 - 31-Dec-2137	11,002,887	18.0%	146	18.6%	75,362	2.91%	403.7
<b>Total</b>	<b>61,188,343</b>	<b>100.0%</b>	<b>786</b>	<b>100.0%</b>	<b>77,848</b>	<b>4.09%</b>	<b>299.0</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%	426,694	0.7%	13	2.2%	32,823	3.87%	152.7
60% - 70%	1,093,841	1.8%	13	2.2%	84,142	4.07%	207.7
70% - 80%	2,780,664	4.5%	31	5.3%	89,699	4.01%	244.4
80% - 90%	5,188,555	8.5%	45	7.7%	115,301	3.83%	295.3
90% - 100%	22,425,398	36.6%	228	39.0%	98,357	4.18%	313.8
100% - 110%	20,984,709	34.3%	189	32.3%	111,030	4.00%	313.4
110% - 120%	8,288,482	13.5%	66	11.3%	125,583	4.26%	263.0
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>61,188,343</b>	<b>100.0%</b>	<b>585</b>	<b>100.0%</b>	<b>104,595</b>	<b>4.09%</b>	<b>299.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	7,436,532	12.2%	61	10.4%	121,910	4.06%	289.6
Bayern	5,398,292	8.8%	51	8.7%	105,849	3.94%	303.2
Berlin	4,083,145	6.7%	43	7.4%	94,957	3.90%	318.2
Brandenburg	1,360,660	2.2%	12	2.1%	113,388	4.31%	296.1
Bremen	439,870	0.7%	6	1.0%	73,312	4.33%	307.9
Hamburg	90,534	0.1%	1	0.2%	90,534	5.19%	276.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,265,572	7.0%	36	6.2%	118,488	4.13%	311.0
Mecklenburg-Vorpommern	521,360	0.9%	4	0.7%	130,340	3.51%	312.3
Niedersachsen	3,315,680	5.4%	38	6.5%	87,255	4.01%	281.3
Nordrhein-Westfalen	11,074,559	18.1%	97	16.6%	114,171	4.09%	294.0
Rheinland-Pfalz	3,482,613	5.7%	28	4.8%	124,379	3.77%	318.1
Saarland	1,135,643	1.9%	9	1.5%	126,183	4.28%	241.3
Sachsen	12,661,259	20.7%	144	24.6%	87,925	4.17%	304.6
Sachsen-Anhalt	3,476,781	5.7%	35	6.0%	99,337	4.39%	291.7
Schleswig-Holstein	1,271,838	2.1%	10	1.7%	127,184	4.13%	303.7
Thüringen	1,174,006	1.9%	10	1.7%	117,401	4.37%	278.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>61,188,343</b>	<b>100.0%</b>	<b>585</b>	<b>100.0%</b>	<b>104,595</b>	<b>4.09%</b>	<b>299.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	19,811,597	32.4%	156	26.7%	126,997	98.7%	1.3%
Hochhaus/appartement	33,840,273	55.3%	381	65.1%	88,820	18.4%	81.6%
Mehrfamilienhaus	4,803,293	7.9%	29	5.0%	165,631	79.3%	20.7%
Zweifamilienhaus	2,733,181	4.5%	19	3.2%	143,852	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>61,188,343</b>	<b>100.0%</b>	<b>585</b>	<b>100.0%</b>	<b>104,595</b>	<b>45.3%</b>	<b>54.7%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	23,069,369	37.7%	325	55.6%	70,983	4.13%	294.7
100,000 - 150,000	20,131,738	32.9%	163	27.9%	123,508	4.17%	304.4
150,000 - 200,000	12,067,501	19.7%	71	12.1%	169,965	4.04%	293.5
200,000 - 250,000	4,851,097	7.9%	22	3.8%	220,504	3.65%	319.7
250,000 - 300,000	1,068,638	1.7%	4	0.7%	267,160	4.14%	260.2
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>61,188,343</b>	<b>100.0%</b>	<b>585</b>	<b>100.0%</b>	<b>104,595</b>	<b>4.09%</b>	<b>299.0</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	248		
Number of loans parts	324		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	93,860	22,542	242,727
Loan part size	71,843	1,461	242,727
Coupon	4.16%	2.70%	6.06%
Remaining maturity (months)	303.4	77	529
Remaining interest period (months)	17.4	1	57
Original interest period (months)	41.3	6	120
Seasoning (months)	151.1	133.5	165.4
Loan to Lending Value	101.1%	31.3%	120.0%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	19,340,433.31	87.5%	83.09%
Owner occupied	3,936,777.56	12.5%	16.91%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	20,194,829	86.8%	290	89.5%	69,637	4.18%	313.6
Interest Only With Life Insurance Redemption	1,513,529	6.5%	17	5.2%	89,031	4.23%	188.9
Interest Only With Building Savings Account Redemption	1,297,019	5.6%	15	4.6%	86,468	3.59%	279.0
Interest Only	271,834	1.2%	2	0.6%	135,917	4.68%	301.9
<b>Total</b>	<b>23,277,211</b>	<b>100.0%</b>	<b>324</b>	<b>100.0%</b>	<b>71,843</b>	<b>4.16%</b>	<b>303.4</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	6,220,896	26.7%	85	26.2%	73,187	4.20%	309.0
13 - 24	4,355,516	18.7%	61	18.8%	71,402	2.70%	366.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	11,738,817	50.4%	170	52.5%	69,052	4.62%	281.9
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	961,982	4.1%	8	2.5%	120,248	4.90%	243.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>23,277,211</b>	<b>100.0%</b>	<b>324</b>	<b>100.0%</b>	<b>71,843</b>	<b>4.16%</b>	<b>303.4</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	14,863,786	63.9%	201	62.0%	73,949	3.60%	328.5
4.50% - 4.75%	455,786	2.0%	4	1.2%	113,947	4.59%	251.0
4.75% - 5.00%	1,596,632	6.9%	24	7.4%	66,526	4.97%	243.2
5.00% - 5.25%	5,050,354	21.7%	76	23.5%	66,452	5.16%	262.8
5.25% - 5.50%	1,133,489	4.9%	17	5.2%	66,676	5.37%	270.2
5.50% - 5.75%	-	0.0%	-	0.0%	-	0.00%	-
5.75% - 6.00%	67,479	0.3%	1	0.3%	67,479	5.89%	255.0
6.00% - 6.25%	109,684	0.5%	1	0.3%	109,684	6.06%	244.0
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>23,277,211</b>	<b>100.0%</b>	<b>324</b>	<b>100.0%</b>	<b>71,843</b>	<b>4.16%</b>	<b>303.4</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2015 - 31-Dec-2017	1,173,656	5.0%	9	2.8%	130,406	4.78%	258.6
01-Jan-2018 - 31-Dec-2018	8,479,587	36.4%	116	35.8%	73,100	3.81%	323.7
01-Jan-2019 - 31-Dec-2019	2,165,794	9.3%	33	10.2%	65,630	2.89%	367.6
01-Jan-2020 - 31-Dec-2020	6,792,310	29.2%	102	31.5%	66,591	5.13%	260.8
01-Jan-2021 - 31-Dec-2021	3,815,939	16.4%	56	17.3%	68,142	3.89%	301.4
01-Jan-2022 - 31-Dec-2022	791,146	3.4%	7	2.2%	113,021	3.46%	356.2
01-Jan-2023 - 31-Dec-2023	58,778	0.3%	1	0.3%	58,778	3.51%	247.0
01-Jan-2024 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>23,277,211</b>	<b>100.0%</b>	<b>324</b>	<b>100.0%</b>	<b>71,843</b>	<b>4.16%</b>	<b>303.4</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	355,066	1.5%	5	1.5%	71,013	3.94%	85.5
01-Jan-2026 - 31-Dec-2027	176,649	0.8%	3	0.9%	58,883	3.81%	107.5
01-Jan-2028 - 31-Dec-2029	168,122	0.7%	1	0.3%	168,122	5.08%	139.0
01-Jan-2030 - 31-Dec-2031	451,659	1.9%	5	1.5%	90,332	4.83%	153.9
01-Jan-2032 - 31-Dec-2033	332,233	1.4%	5	1.5%	66,447	4.21%	179.0
01-Jan-2034 - 31-Dec-2035	1,040,892	4.5%	12	3.7%	86,741	3.81%	204.6
01-Jan-2036 - 31-Dec-2037	136,665	0.6%	2	0.6%	68,333	3.42%	216.8
01-Jan-2038 - 31-Dec-2039	732,160	3.1%	9	2.8%	81,351	4.14%	251.7
01-Jan-2040 - 31-Dec-2041	6,427,870	27.6%	96	29.6%	66,957	5.12%	275.7
01-Jan-2042 - 31-Dec-2043	2,914,629	12.5%	42	13.0%	69,396	4.20%	296.0
01-Jan-2044 - 31-Dec-2045	4,854,871	20.9%	63	19.4%	77,061	4.11%	321.6
01-Jan-2046 - 31-Dec-2047	1,273,035	5.5%	23	7.1%	55,349	3.79%	341.5
01-Jan-2048 - 31-Dec-2137	4,413,360	19.0%	58	17.9%	76,092	2.93%	408.6
<b>Total</b>	<b>23,277,211</b>	<b>100.0%</b>	<b>324</b>	<b>100.0%</b>	<b>71,843</b>	<b>4.16%</b>	<b>303.4</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%	78,680	0.3%	2	0.8%	39,340	4.33%	101.0
60% - 70%	329,514	1.4%	3	1.2%	109,838	5.14%	171.3
70% - 80%	787,065	3.4%	9	3.6%	87,452	4.67%	237.0
80% - 90%	1,525,394	6.6%	15	6.0%	101,693	4.05%	275.1
90% - 100%	10,069,404	43.3%	112	45.2%	89,905	4.15%	320.7
100% - 110%	7,585,603	32.6%	81	32.7%	93,649	4.16%	310.1
110% - 120%	2,901,550	12.5%	26	10.5%	111,598	3.96%	279.4
120% - 130%	-	0.0%	-	0.0%	-	0.00%	-
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>23,277,211</b>	<b>100.0%</b>	<b>248</b>	<b>100.0%</b>	<b>93,860</b>	<b>4.16%</b>	<b>303.4</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	4,083,145	17.5%	43	17.3%	94,957	3.90%	318.2
Brandenburg	1,360,660	5.8%	12	4.8%	113,388	4.31%	296.1
Mecklenburg-Vorpommern	521,360	2.2%	4	1.6%	130,340	3.51%	312.3
Sachsen	12,661,259	54.4%	144	58.1%	87,925	4.17%	304.6
Sachsen-Anhalt	3,476,781	14.9%	35	14.1%	99,337	4.39%	291.7
Thüringen	1,174,006	5.0%	10	4.0%	117,401	4.37%	278.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>23,277,211</b>	<b>100.0%</b>	<b>248</b>	<b>100.0%</b>	<b>93,860</b>	<b>4.16%</b>	<b>303.4</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	3,232,466	13.9%	24	9.7%	134,686	100.00%	0.00%
Hochhaus/appartement	18,901,620	81.2%	217	87.5%	87,104	2.30%	97.70%
Mehrfamilienhaus	975,002	4.2%	6	2.4%	162,500	16.67%	83.33%
Zweifamilienhaus	168,122	0.7%	1	0.4%	168,122	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>23,277,211</b>	<b>100.0%</b>	<b>248</b>	<b>100.0%</b>	<b>93,860</b>	<b>12.50%</b>	<b>87.50%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	12,069,027	51.8%	168	67.7%	71,839	4.16%	297.4
100,000 - 150,000	6,782,526	29.1%	56	22.6%	121,117	4.30%	307.6
150,000 - 200,000	3,311,079	14.2%	19	7.7%	174,267	3.94%	317.3
200,000 - 250,000	1,114,579	4.8%	5	2.0%	222,916	3.95%	301.8
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>23,277,211</b>	<b>100.0%</b>	<b>248</b>	<b>100.0%</b>	<b>93,860</b>	<b>4.16%</b>	<b>303.4</b>