

E-MAC DE 2006-II Investor Report August 2009

Cashflow analysis for the period

Total interest received	8,090,331	
Interest received on transaction accounts	39,603	
Liquidity available	20,417,261	
Reserve account available	13,300,000	
Receivables under hedging arrangements	235,000	
Total funds available		42,082,195
Company management expenses	-	
MPT fee	201,904	
Administration fee	12,619	
Third party fees	2,313	
Liquidity Facility fee	6,261	
Payments under hedging arrangements	4,407,198	
Interest on the Notes	2,490,915	
PDL Repayment	11,633	
Redemption Class F-Notes	738,338	
Deferred Purchase Price Instalment	493,753	
Total funds distributed		8,364,933
Available after distribution of funds		33,717,261
Undrawn Liquidity Facility	20,417,261	
Reserve account funding	13,300,000	
Available liquidity		33,717,261
Net cashflow		-

Collateral

Starting current balance 1 May 2009	680,575,373.85	
To be disbursed per 1 May 2009	-	
Starting principal balance 1 May 2009	680,575,373.85	
Principal (prepayments)	(3,792,238.38)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(11,632.97)	
Ending principal balance		676,771,503
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		676,771,503

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from available excess spread	End balance
Class A1	-	-	-	-
Class A2	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	11,633	11,633	-
Total	-	11,633	11,633	-

Performance

	Last period	This period	Since issue
Prepayment rate	1.12%	1.44%	0.60%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	580,194,197	85.7%	3747	85.6%
1 - 30	118,273	25,411,921	3.8%	160	3.7%
31 - 60	103,341	10,067,729	1.5%	60	1.4%
61 - 90	87,411	5,411,164	0.8%	38	0.9%
91 - 120	137,376	6,594,341	1.0%	39	0.9%
121-150	119,938	4,753,557	0.7%	34	0.8%
> 151	3,041,485	44,338,592	6.6%	301	6.9%
Total	3,607,824	676,771,502	100.0%	4379	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	-	11,633	11,359	234,128

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 4,379
Number of loans parts 6,003

	Weighted average	Minimum	Maximum
Loan size	154,549	2,660	577,950
Loan part size	112,739	2,660	577,950
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	363.1	11	556
Remaining interest period (months)	87.8	9	220
Original interest period (months)	117.1	40	240
Seasoning (months)	38.1	19.6	61.0
Loan to Lending Value	109.4%	1.2%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	156,729,639.56	31.0%	23.16%
Owner occupied	520,041,862.94	69.0%	76.84%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	420,957,319	62.2%	3,965	66.1%	106,168	5.21%	376.1
Interest Only With Life Insurance Redemption	44,734,476	6.6%	343	5.7%	130,421	5.31%	288.0
Interest Only With Building Savings Account Redempti	41,081,908	6.1%	296	4.9%	138,790	5.20%	252.5
Interest Only	169,997,799	25.1%	1,399	23.3%	121,514	5.16%	377.3
Total	676,771,503	100.0%	6,003	100.0%	112,739	5.20%	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	344,795	0.1%	3	0.0%	114,932	4.06%	303.5
49 - 60	1,393,170	0.2%	14	0.2%	99,512	5.28%	361.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	185,643	0.0%	3	0.0%	61,881	4.44%	306.9
85 - 96	1,477,015	0.2%	13	0.2%	113,617	5.45%	357.2
97 - 108	75,402,905	11.1%	559	9.3%	134,889	4.54%	378.2
109 - 125	549,421,298	81.2%	5,050	84.1%	108,796	5.28%	363.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	48,546,677	7.2%	361	6.0%	134,478	5.30%	337.5
Total	676,771,502	100.0%	6,003	100.0%	112,739	5.20%	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%	77,354,618	11.4%	555	9.2%	139,378	4.28%	392.1
4.50% - 4.75%	88,056,773	13.0%	624	10.4%	141,117	4.64%	383.3
4.75% - 5.00%	97,488,707	14.4%	762	12.7%	127,938	4.88%	370.9
5.00% - 5.25%	96,707,398	14.3%	835	13.9%	115,817	5.14%	362.9
5.25% - 5.50%	103,096,147	15.2%	946	15.8%	108,981	5.38%	355.9
5.50% - 5.75%	92,001,218	13.6%	919	15.3%	100,110	5.63%	349.3
5.75% - 6.00%	60,900,054	9.0%	632	10.5%	96,361	5.87%	342.5
6.00% - 6.25%	47,160,028	7.0%	596	9.9%	79,128	6.12%	337.8
6.25% - 6.50%	13,673,276	2.0%	130	2.2%	105,179	6.36%	339.8
6.50% - 6.75%	269,026	0.0%	3	0.0%	89,675	6.55%	338.1
6.75% - 7.00%	64,259	0.0%	1	0.0%	64,259	6.97%	333.0
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	676,771,503	100.0%	6,003	100.0%	112,739	5.20%	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	244,795	0.0%	1	0.0%	244,795	4.17%	423.0
01-Jul-2010 - 31-Dec-2010	206,772	0.0%	3	0.0%	68,924	4.33%	209.8
01-Jan-2011 - 30-Jun-2011	744,469	0.1%	8	0.1%	93,059	5.32%	341.2
01-Jul-2011 - 31-Dec-2011	541,929	0.1%	5	0.1%	108,386	5.33%	382.9
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	34,000	0.0%	1	0.0%	34,000	4.36%	375.0
01-Jul-2013 - 31-Dec-2013	151,643	0.0%	2	0.0%	75,821	4.46%	291.6
01-Jan-2014 - 31-Dec-2014	2,259,240	0.3%	19	0.3%	118,907	5.35%	352.5
01-Jan-2015 - 31-Dec-2015	172,006,953	25.4%	1,330	22.2%	129,329	4.64%	380.2
01-Jan-2016 - 31-Dec-2016	404,058,143	59.7%	3,868	64.4%	104,462	5.36%	359.4
01-Jan-2017 - 31-Dec-2017	47,976,882	7.1%	405	6.7%	118,461	5.81%	359.3
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	48,546,677	7.2%	361	6.0%	134,478	5.30%	337.5
Total	676,771,503	100.0%	6,003	100.0%	112,739	5.20%	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	100,000	0.0%	2	0.0%	50,000	3.79%	11.0
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	51.0
01-Jan-2014 - 31-Dec-2015	1,537,100	0.2%	8	0.1%	192,138	4.34%	72.7
01-Jan-2016 - 31-Dec-2017	3,712,053	0.5%	34	0.6%	109,178	5.28%	86.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	107.2
01-Jan-2020 - 31-Dec-2021	4,269,910	0.6%	36	0.6%	118,609	5.22%	140.8
01-Jan-2022 - 31-Dec-2023	4,296,345	0.6%	35	0.6%	122,753	5.17%	157.5
01-Jan-2024 - 31-Dec-2025	4,910,813	0.7%	45	0.7%	109,129	5.25%	186.0
01-Jan-2026 - 31-Dec-2027	9,459,288	1.4%	67	1.1%	141,183	5.07%	209.0
01-Jan-2028 - 31-Dec-2029	8,647,707	1.3%	85	1.4%	101,738	5.72%	237.7
01-Jan-2030 - 31-Dec-2031	21,905,727	3.2%	173	2.9%	126,623	5.33%	256.0
01-Jan-2032 - 31-Dec-2033	13,739,349	2.0%	98	1.6%	140,197	4.84%	279.9
01-Jan-2034 - 31-Dec-2035	11,337,355	1.7%	78	1.3%	145,351	5.00%	307.5
01-Jan-2036 - 31-Dec-2037	36,331,643	5.4%	271	4.5%	134,065	5.39%	328.2
01-Jan-2038 - 31-Dec-2039	115,425,558	17.1%	1,341	22.3%	86,074	5.93%	356.2
01-Jan-2040 - 31-Dec-2041	205,563,070	30.4%	1,942	32.4%	105,851	5.37%	377.6
01-Jan-2042 - 31-Dec-2043	174,191,980	25.7%	1,326	22.1%	131,367	4.80%	399.7
01-Jan-2044 - 31-Dec-2045	52,763,712	7.8%	403	6.7%	130,927	4.35%	420.8
01-Jan-2046 - 31-Dec-2047	7,303,550	1.1%	46	0.8%	158,773	4.07%	443.7
01-Jan-2048 - 31-Dec-2137	668,143	0.1%	5	0.1%	133,629	4.25%	506.4
Total	676,771,503	100.0%	6,003	100.0%	112,739	5.20%	363.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,564,003	0.2%	23	0.5%	68,000	5.05%	327.6
60% - 70%	1,662,544	0.2%	13	0.3%	127,888	4.41%	378.6
70% - 80%	10,173,559	1.5%	72	1.6%	141,299	5.01%	369.9
80% - 90%	17,842,943	2.6%	113	2.6%	157,902	4.80%	364.3
90% - 100%	78,575,412	11.6%	438	10.0%	179,396	4.70%	380.3
100% - 110%	209,086,552	30.9%	1,178	26.9%	177,493	4.99%	368.3
110% - 120%	326,865,251	48.3%	2,295	52.4%	142,425	5.43%	356.9
120% - 130%	31,001,237	4.6%	247	5.6%	125,511	5.86%	347.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	676,771,503	100.0%	4,379	100.0%	154,549	5.20%	363.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	142,431,224	21.0%	754	17.2%	188,901	5.02%	370.6
Bayern	82,571,848	12.2%	503	11.5%	164,159	5.13%	366.1
Berlin	49,398,214	7.3%	350	8.0%	141,138	5.36%	365.1
Brandenburg	30,900,363	4.6%	179	4.1%	172,628	5.01%	367.5
Bremen	4,267,802	0.6%	35	0.8%	121,937	5.33%	344.6
Hamburg	4,122,856	0.6%	23	0.5%	179,255	5.25%	371.6
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	43,525,002	6.4%	245	5.6%	177,653	5.05%	367.3
Mecklenburg-Vorpommern	4,808,357	0.7%	36	0.8%	133,565	5.04%	360.3
Niedersachsen	43,778,491	6.5%	295	6.7%	148,402	5.23%	357.7
Nordrhein-Westfalen	97,949,516	14.5%	629	14.4%	155,723	5.26%	360.5
Rheinland-Pfalz	38,434,608	5.7%	226	5.2%	170,065	5.00%	364.3
Saarland	14,330,971	2.1%	100	2.3%	143,310	5.41%	345.0
Sachsen	71,094,140	10.5%	625	14.3%	113,751	5.56%	350.4
Sachsen-Anhalt	25,419,139	3.8%	209	4.8%	121,623	5.53%	359.6
Schleswig-Holstein	16,392,683	2.4%	114	2.6%	143,795	5.17%	371.9
Thüringen	7,346,288	1.1%	56	1.3%	131,184	5.38%	343.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	676,771,503	100.0%	4,379	100.0%	154,549	5.20%	363.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	374,010,572	55.3%	2,063	47.1%	181,295	99.0%	1.0%
Hochhaus/appartement	222,020,554	32.8%	1,916	43.8%	115,877	33.1%	66.9%
Mehrfamilienhaus	40,217,439	5.9%	188	4.3%	213,923	74.5%	25.5%
Zweifamilienhaus	38,802,440	5.7%	202	4.6%	192,091	97.5%	2.5%
Laden/wohnhaus	1,621,740	0.2%	9	0.2%	180,193	77.8%	22.2%
unspecified	98,757	0.0%	1	0.0%	98,757	100.0%	0.0%
Total	676,771,502	100.0%	4,379	100.0%	154,549	69.0%	31.0%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,206,709	12.6%	1,071	24.5%	79,558	5.62%	338.0
100,000 - 150,000	161,925,830	23.9%	1,298	29.6%	124,750	5.42%	355.3
150,000 - 200,000	162,971,725	24.1%	938	21.4%	173,744	5.13%	367.3
200,000 - 250,000	153,098,770	22.6%	686	15.7%	223,176	5.00%	372.2
250,000 - 300,000	74,978,074	11.1%	277	6.3%	270,679	4.96%	379.2
300,000 - 350,000	21,893,547	3.2%	68	1.6%	321,964	5.02%	367.3
350,000 - 400,000	7,050,058	1.0%	19	0.4%	371,056	4.94%	361.5
400,000 - 450,000	7,136,234	1.1%	17	0.4%	419,778	4.87%	370.6
450,000 - 500,000	1,425,809	0.2%	3	0.1%	475,270	4.92%	378.3
500,000 - 550,000	506,796	0.1%	1	0.0%	506,796	4.98%	202.0
550,000 - 600,000	577,950	0.1%	1	0.0%	577,950	4.80%	405.0
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	676,771,503	100.0%	4,379	100.0%	154,549	5.20%	363.1

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,455		
Number of loan parts	1,927		
	Weighted average	Minimum	Maximum
Loan size	129,874	39,337	485,592
Loan part size	98,063	6,524	383,552
Coupon	5.39%	3.79%	6.97%
Remaining maturity (months)	358.3	11	490
Remaining interest period (months)	83.7	12	217
Original interest period (months)	113.1	40	240
Seasoning (months)	38.4	19.6	61.0
Loan to Foreclosure Value	113.1%	23.0%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	105,735,545.84	65.2%	55.95%
Owner occupied	83,230,955.51	34.8%	44.05%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	124,853,453	66.1%	1,304	21.7%	95,747	5.39%	370.2
Interest Only With Life Insurance Redemption	13,485,166	7.1%	115	1.9%	117,262	5.51%	269.8
Interest Only With Building Savings Account Redempti	6,885,823	3.6%	57	0.9%	120,804	5.10%	242.7
Interest Only	43,742,059	23.1%	451	7.5%	96,989	5.41%	369.7
Total	188,966,501	100.0%	1,927	32.1%	98,063	5.39%	358.3

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	100,000	0.1%	2	0.1%	50,000	3.79%	11.0
49 - 60	610,661	0.3%	4	0.2%	152,665	5.31%	371.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	375.0
85 - 96	388,316	0.2%	5	0.3%	77,663	5.44%	352.8
97 - 108	24,413,779	12.9%	198	10.3%	123,302	4.79%	362.1
109 - 125	158,717,399	84.0%	1,683	87.3%	94,306	5.49%	358.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,702,347	2.5%	34	1.8%	138,304	5.26%	340.8
Total	188,966,501	100.0%	1,927	100.0%	98,063	5.39%	358.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,117,574	5.4%	81	4.2%	124,908	4.27%	384.3
4.50% - 4.75%	14,522,167	7.7%	105	5.4%	138,306	4.63%	392.9
4.75% - 5.00%	23,784,620	12.6%	191	9.9%	124,527	4.89%	367.2
5.00% - 5.25%	29,570,995	15.6%	273	14.2%	108,319	5.15%	360.2
5.25% - 5.50%	26,427,826	14.0%	267	13.9%	98,981	5.38%	361.7
5.50% - 5.75%	30,810,623	16.3%	325	16.9%	94,802	5.64%	350.8
5.75% - 6.00%	23,836,764	12.6%	266	13.8%	89,612	5.88%	343.5
6.00% - 6.25%	25,084,505	13.3%	357	18.5%	70,265	6.12%	340.7
6.25% - 6.50%	4,529,572	2.4%	59	3.1%	76,772	6.34%	336.8
6.50% - 6.75%	217,596	0.1%	2	0.1%	108,798	6.52%	337.0
6.75% - 7.00%	64,259	0.0%	1	0.1%	64,259	6.97%	333.0
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	188,966,501	100.0%	1,927	100.0%	98,063	5.39%	358.3

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	100,000	0.1%	2	0.1%	50,000	3.79%	11.0
01-Jan-2011 - 30-Jun-2011	225,653	0.1%	2	0.1%	112,827	5.44%	343.9
01-Jul-2011 - 31-Dec-2011	385,007	0.2%	2	0.1%	192,504	5.23%	387.1
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	34,000	0.0%	1	0.1%	34,000	4.36%	375.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	493,593	0.3%	6	0.3%	82,265	5.39%	328.9
01-Jan-2015 - 31-Dec-2015	50,146,752	26.5%	432	22.4%	116,080	4.87%	369.1
01-Jan-2016 - 31-Dec-2016	118,565,290	62.7%	1,309	67.9%	90,577	5.57%	354.2
01-Jan-2017 - 31-Dec-2017	14,313,860	7.6%	139	7.2%	102,977	5.82%	362.4
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	4,702,347	2.5%	34	1.8%	138,304	5.26%	340.8
Total	188,966,501	100.0%	1,927	100.0%	98,063	5.39%	358.3

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	100,000	0.1%	2	0.1%	50,000	3.79%	11.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	220,900	0.1%	1	0.1%	220,900	4.28%	74.0
01-Jan-2016 - 31-Dec-2017	643,753	0.3%	8	0.4%	80,469	5.50%	84.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	104.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	133.0
01-Jan-2022 - 31-Dec-2023	456,160	0.2%	5	0.3%	91,232	5.50%	161.7
01-Jan-2024 - 31-Dec-2025	2,029,330	1.1%	18	0.9%	112,741	5.24%	185.4
01-Jan-2026 - 31-Dec-2027	2,636,563	1.4%	20	1.0%	131,828	5.26%	210.4
01-Jan-2028 - 31-Dec-2029	4,302,691	2.3%	43	2.2%	100,063	5.85%	239.8
01-Jan-2030 - 31-Dec-2031	6,140,676	3.2%	50	2.6%	122,814	5.31%	254.0
01-Jan-2032 - 31-Dec-2033	2,898,790	1.5%	27	1.4%	107,363	5.10%	280.5
01-Jan-2034 - 31-Dec-2035	1,815,895	1.0%	14	0.7%	129,707	5.31%	306.6
01-Jan-2036 - 31-Dec-2037	7,348,163	3.9%	63	3.3%	116,638	5.39%	327.7
01-Jan-2038 - 31-Dec-2039	52,739,050	27.9%	689	35.8%	76,544	5.96%	355.1
01-Jan-2040 - 31-Dec-2041	67,329,605	35.6%	667	34.6%	100,944	5.37%	376.5
01-Jan-2042 - 31-Dec-2043	33,096,810	17.5%	259	13.4%	127,787	4.80%	399.6
01-Jan-2044 - 31-Dec-2045	5,702,580	3.0%	48	2.5%	118,804	4.36%	420.3
01-Jan-2046 - 31-Dec-2047	1,117,936	0.6%	8	0.4%	139,742	3.91%	443.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	490.0
Total	188,966,501	100.0%	1,927	100.0%	98,063	5.39%	358.3

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	442,014	0.2%	6	0.4%	73,669	4.93%	385.7
60% - 70%	601,450	0.3%	6	0.4%	100,242	4.39%	398.0
70% - 80%	3,649,848	1.9%	26	1.8%	140,379	5.11%	375.4
80% - 90%	3,149,300	1.7%	25	1.7%	125,972	4.86%	370.2
90% - 100%	9,201,619	4.9%	63	4.3%	146,057	4.80%	372.4
100% - 110%	24,837,336	13.1%	161	11.1%	154,269	5.10%	356.1
110% - 120%	129,415,879	68.5%	1,022	70.2%	126,630	5.46%	356.5
120% - 130%	17,669,056	9.4%	146	10.0%	121,021	5.84%	359.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	188,966,501	100.0%	1,455	100.0%	129,874	5.39%	358.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	49,398,214	26.1%	350	8.0%	141,138	5.36%	365.1
Brandenburg	30,900,363	16.4%	179	4.1%	172,628	5.01%	367.5
Mecklenburg-Vorpommern	4,808,357	2.5%	36	0.8%	133,565	5.04%	360.3
Sachsen	71,094,140	37.6%	625	14.3%	113,751	5.56%	350.4
Sachsen-Anhalt	25,419,139	13.5%	209	4.8%	121,623	5.53%	359.6
Thüringen	7,346,288	3.9%	56	1.3%	131,184	5.38%	343.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	188,966,501	100.0%	1,455	33.2%	129,874	5.39%	358.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	71,316,979	37.7%	418	9.5%	170,615	97.85%	2.15%
Hochhaus/appartement	109,752,794	58.1%	992	22.7%	110,638	6.35%	93.65%
Mehrfamilienhaus	2,855,828	1.5%	16	0.4%	178,489	56.25%	43.75%
Zweifamilienhaus	4,443,621	2.4%	26	0.6%	170,909	84.62%	15.38%
Ladenwohnhäuser	498,521	0.3%	2	0.0%	249,261	100.00%	0.00%
unspecified	98,757	0.1%	1	0.0%	98,757	100.00%	0.00%
Total	188,966,501	100.0%	1,455	33.2%	129,874	34.78%	65.22%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	44,260,408	23.4%	550	12.6%	80,473	5.72%	343.6
100,000 - 150,000	60,564,224	32.1%	493	11.3%	122,848	5.49%	357.3
150,000 - 200,000	37,206,559	19.7%	218	5.0%	170,672	5.26%	358.0
200,000 - 250,000	31,293,423	16.6%	140	3.2%	223,524	5.06%	374.6
250,000 - 300,000	11,338,082	6.0%	42	1.0%	269,954	5.09%	380.8
300,000 - 350,000	2,192,210	1.2%	7	0.2%	313,173	5.26%	342.8
350,000 - 400,000	752,552	0.4%	2	0.0%	376,276	4.73%	319.5
400,000 - 450,000	873,453	0.5%	2	0.0%	436,726	5.45%	368.7
450,000 - 500,000	485,592	0.3%	1	0.0%	485,592	4.79%	363.0
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	188,966,501	100.0%	1,455	33.2%	129,874	5.39%	358.3