

E-MAC DE 2006-II Investor Report August 2010

Cashflow analysis for the period

Total interest received	8,064,342	
Interest received on transaction accounts	18,691	
Net Post Foreclosure Proceeds	29,605	
Liquidity available	19,874,524	
Reserve account available	12,701,588	
Receivables under hedging arrangements	594,600	
Total funds available		41,283,350
Company management expenses	-	
MPT fee	198,745	
Administration fee	12,422	
Third party fees	25,063	
Liquidity Facility fee	6,095	
Payments under hedging arrangements	5,287,324	
Interest on the Notes	1,514,098	
PDL Repayment	1,786,917	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,830,663
Available after distribution of funds		32,452,688
Undrawn Liquidity Facility	19,874,524	
Reserve account funding	12,578,164	
Available liquidity		32,452,688
Net cashflow		-

Collateral

Starting current balance 1 May 2010	662,484,132.26	
To be disbursed per 1 May 2010	-	
Starting principal balance 1 May 2010	662,484,132.26	
Principal (p)repayments	(4,536,973.62)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,786,916.53)	
Ending principal balance		656,160,242
Balance Reset Participation	-	
Total balance E-MAC DE 2006-II		656,160,242

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from available excess spread	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	1,786,917	1,786,917	-
Total	-	1,786,917	1,786,917	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.19%	2.96%	1.07%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	559,496,429	85.3%	3623	84.6%
1 - 30	91,493	20,086,561	3.1%	124	2.9%
31 - 60	60,135	5,964,125	0.9%	43	1.0%
61 - 90	84,269	5,544,572	0.8%	38	0.9%
91 - 120	120,072	5,611,654	0.9%	37	0.9%
121-150	127,715	4,510,983	0.7%	29	0.7%
> 151	4,500,636	54,945,918	8.4%	387	9.0%
Total	4,984,320	656,160,242	100.0%	4281	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	1,850,087	1,786,917	29,605	6,389,643

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 4,281
Number of loans parts 5,916

	Weighted average	Minimum	Maximum
Loan size	153,273	3,400	570,971
Loan part size	110,913	3,400	570,971
Coupon	5.20%	3.57%	8.34%
Remaining maturity (months)	351.2	1	544
Remaining interest period (months)	75.7	1	208
Original interest period (months)	117.0	40	240
Seasoning (months)	50.4	30.6	73.2
Loan to Lending Value	108.7%	4.8%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	152,358,588.31	31.2%	23.22%
Owner occupied	503,801,653.80	68.8%	76.78%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	407,048,493	62.0%	3,923	66.3%	103,759	5.21%	364.2
Interest Only With Life Insurance Redemption	43,127,610	6.6%	337	5.7%	127,975	5.31%	276.7
Interest Only With Building Savings Account Redempti	39,856,930	6.1%	289	4.9%	137,913	5.20%	240.1
Interest Only	166,127,210	25.3%	1,367	23.1%	121,527	5.15%	365.3
Total	656,160,242	100.0%	5,916	100.0%	110,913	5.20%	351.2

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	24,088	0.0%	1	0.0%	24,088	3.79%	(1.0)
49 - 60	1,372,865	0.2%	14	0.2%	98,062	5.28%	349.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	184,445	0.0%	3	0.1%	61,482	4.44%	294.2
85 - 96	1,463,673	0.2%	13	0.2%	112,590	5.45%	345.2
97 - 108	73,933,941	11.3%	553	9.3%	133,696	4.54%	366.2
109 - 125	532,749,504	81.2%	4,978	84.1%	107,021	5.28%	351.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	46,431,726	7.1%	354	6.0%	131,163	5.30%	326.0
Total	656,160,242	100.0%	5,916	100.0%	110,913	5.20%	351.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	75,487,304	11.5%	547	9.2%	138,002	4.28%	380.3
4.50% - 4.75%	86,127,896	13.1%	617	10.4%	139,591	4.64%	371.8
4.75% - 5.00%	94,934,555	14.5%	754	12.7%	125,908	4.88%	358.7
5.00% - 5.25%	91,968,441	14.0%	816	13.8%	112,706	5.14%	350.6
5.25% - 5.50%	99,259,704	15.1%	929	15.7%	106,846	5.38%	344.0
5.50% - 5.75%	89,526,025	13.6%	901	15.2%	99,363	5.63%	337.8
5.75% - 6.00%	59,124,534	9.0%	624	10.5%	94,751	5.87%	330.9
6.00% - 6.25%	46,177,903	7.0%	592	10.0%	78,003	6.12%	325.8
6.25% - 6.50%	13,181,446	2.0%	130	2.2%	101,396	6.36%	327.7
6.50% - 6.75%	280,369	0.0%	4	0.1%	70,092	6.55%	326.6
6.75% - 7.00%	63,485	0.0%	1	0.0%	63,485	6.97%	321.0
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	28,581	0.0%	1	0.0%	28,581	8.34%	208.0
Total	656,160,242	100.0%	5,916	100.0%	110,913	5.20%	351.2

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	129,576	0.0%	2	0.0%	64,788	4.64%	312.4
01-Jan-2011 - 30-Jun-2011	732,020	0.1%	8	0.1%	91,502	5.31%	329.7
01-Jul-2011 - 31-Dec-2011	535,357	0.1%	5	0.1%	107,071	5.33%	370.9
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%	363.0
01-Jul-2013 - 31-Dec-2013	150,445	0.0%	2	0.0%	75,222	4.46%	278.7
01-Jan-2014 - 31-Dec-2014	2,240,088	0.3%	19	0.3%	117,899	5.35%	340.5
01-Jan-2015 - 31-Dec-2015	168,046,750	25.6%	1,310	22.1%	128,280	4.64%	368.3
01-Jan-2016 - 31-Dec-2016	390,223,094	59.5%	3,797	64.2%	102,771	5.36%	347.4
01-Jan-2017 - 31-Dec-2017	47,608,606	7.3%	417	7.0%	114,169	5.81%	347.5
01-Jan-2018 - 31-Dec-2018	28,581	0.0%	1	0.0%	28,581	8.34%	208.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	46,431,726	7.1%	354	6.0%	131,163	5.30%	326.0
Total	656,160,242	100.0%	5,916	100.0%	110,913	5.20%	351.2

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	24,088	0.0%	1	0.0%	24,088	3.79%	(1.0)
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	39.0
01-Jan-2014 - 31-Dec-2015	1,537,100	0.2%	8	0.1%	192,138	4.34%	60.7
01-Jan-2016 - 31-Dec-2017	3,711,102	0.6%	34	0.6%	109,150	5.28%	74.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	95.2
01-Jan-2020 - 31-Dec-2021	4,237,937	0.6%	36	0.6%	117,720	5.22%	128.8
01-Jan-2022 - 31-Dec-2023	4,117,238	0.6%	35	0.6%	117,635	5.20%	145.2
01-Jan-2024 - 31-Dec-2025	4,763,639	0.7%	45	0.8%	105,859	5.25%	174.0
01-Jan-2026 - 31-Dec-2027	9,342,938	1.4%	68	1.1%	137,396	5.08%	197.1
01-Jan-2028 - 31-Dec-2029	8,196,301	1.2%	82	1.4%	99,955	5.72%	225.5
01-Jan-2030 - 31-Dec-2031	20,499,384	3.1%	167	2.8%	122,751	5.32%	244.1
01-Jan-2032 - 31-Dec-2033	13,280,618	2.0%	97	1.6%	136,914	4.83%	267.9
01-Jan-2034 - 31-Dec-2035	10,760,822	1.6%	74	1.3%	145,417	5.01%	295.7
01-Jan-2036 - 31-Dec-2037	35,120,941	5.4%	264	4.5%	133,034	5.39%	316.3
01-Jan-2038 - 31-Dec-2039	112,707,777	17.2%	1,329	22.5%	84,806	5.93%	344.2
01-Jan-2040 - 31-Dec-2041	198,042,309	30.2%	1,904	32.2%	104,014	5.37%	365.5
01-Jan-2042 - 31-Dec-2043	169,581,893	25.8%	1,312	22.2%	129,254	4.80%	387.6
01-Jan-2044 - 31-Dec-2045	51,965,224	7.9%	402	6.8%	129,267	4.35%	408.8
01-Jan-2046 - 31-Dec-2047	7,007,552	1.1%	45	0.8%	155,723	4.07%	431.8
01-Jan-2048 - 31-Dec-2137	655,179	0.1%	5	0.1%	131,036	4.27%	495.2
Total	656,160,242	100.0%	5,916	100.0%	110,913	5.20%	351.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,104,963	0.2%	16	0.4%	69,060	4.82%	310.6
60% - 70%	2,000,659	0.3%	18	0.4%	111,148	4.47%	342.4
70% - 80%	7,191,838	1.1%	52	1.2%	138,305	4.82%	344.6
80% - 90%	20,092,155	3.1%	131	3.1%	153,375	4.77%	351.3
90% - 100%	83,637,074	12.7%	476	11.1%	175,708	4.73%	366.1
100% - 110%	213,748,525	32.6%	1,229	28.7%	173,921	5.03%	353.2
110% - 120%	301,508,159	46.0%	2,144	50.1%	140,629	5.44%	347.4
120% - 130%	26,876,871	4.1%	215	5.0%	125,009	5.86%	335.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	656,160,242	100.0%	4,281	100.0%	153,273	5.20%	351.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	138,130,261	21.1%	738	17.2%	187,168	5.02%	359.0
Bayern	77,896,565	11.9%	477	11.1%	163,305	5.12%	354.8
Berlin	48,944,976	7.5%	346	8.1%	141,459	5.36%	352.9
Brandenburg	28,091,574	4.3%	167	3.9%	168,213	5.00%	354.1
Bremen	3,596,369	0.5%	30	0.7%	119,879	5.31%	336.6
Hamburg	3,642,587	0.6%	20	0.5%	182,129	5.27%	356.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	43,626,872	6.6%	241	5.6%	181,024	5.04%	355.4
Mecklenburg-Vorpommern	4,906,016	0.7%	37	0.9%	132,595	5.05%	348.8
Niedersachsen	42,900,913	6.5%	291	6.8%	147,426	5.22%	345.6
Nordrhein-Westfalen	95,275,267	14.5%	618	14.4%	154,167	5.25%	349.5
Rheinland-Pfalz	36,992,226	5.6%	221	5.2%	167,386	5.04%	348.2
Saarland	14,472,399	2.2%	101	2.4%	143,291	5.40%	332.7
Sachsen	70,398,296	10.7%	622	14.5%	113,181	5.56%	339.5
Sachsen-Anhalt	24,994,678	3.8%	206	4.8%	121,333	5.52%	348.3
Schleswig-Holstein	15,020,585	2.3%	109	2.5%	137,804	5.16%	361.1
Thüringen	7,270,659	1.1%	57	1.3%	127,555	5.39%	333.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	656,160,242	100.0%	4,281	100.0%	153,273	5.20%	351.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	364,550,545	55.6%	2,016	47.1%	180,829	99.1%	0.9%
Hochhaus/appartement	215,115,562	32.8%	1,880	43.9%	114,423	32.8%	67.2%
Mehrfamilienhaus	37,653,146	5.7%	180	4.2%	209,184	73.9%	26.1%
Zweifamilienhaus	37,294,173	5.7%	196	4.6%	190,276	97.4%	2.6%
Laden/wohnhaus	1,449,209	0.2%	8	0.2%	181,151	87.5%	12.5%
unspecified	97,608	0.0%	1	0.0%	97,608	100.0%	0.0%
Total	656,160,242	100.0%	4,281	100.0%	153,273	68.8%	31.2%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	84,795,264	12.9%	1,071	25.0%	79,174	5.62%	325.9
100,000 - 150,000	158,218,852	24.1%	1,273	29.7%	124,288	5.42%	343.7
150,000 - 200,000	157,901,994	24.1%	909	21.2%	173,710	5.11%	355.9
200,000 - 250,000	146,962,259	22.4%	659	15.4%	223,008	5.01%	360.1
250,000 - 300,000	72,240,519	11.0%	267	6.2%	270,564	4.94%	367.2
300,000 - 350,000	20,277,968	3.1%	63	1.5%	321,873	5.05%	358.1
350,000 - 400,000	7,440,252	1.1%	20	0.5%	372,013	4.88%	354.4
400,000 - 450,000	6,301,800	1.0%	15	0.4%	420,120	4.94%	352.0
450,000 - 500,000	1,450,363	0.2%	3	0.1%	483,454	5.02%	301.7
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	570,971	0.1%	1	0.0%	570,971	4.80%	393.0
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	656,160,242	100.0%	4,281	100.0%	153,273	5.20%	351.2

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,435
Number of loans parts 1,915

	Weighted average	Minimum	Maximum
Loan size	128,645	24,088	480,443
Loan part size	96,400	6,448	376,629
Coupon	5.39%	3.79%	6.97%
Remaining maturity (months)	346.5	1	478
Remaining interest period (months)	71.8	1	205
Original interest period (months)	113.2	40	240
Seasoning (months)	50.6	31.6	73.2
Loan to Foreclosure Value	112.4%	21.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	103,319,745.10	65.4%	55.97%
Owner occupied	81,286,453.29	34.6%	44.03%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	122,025,517	66.1%	1,302	22.0%	93,722	5.39%	358.3
Interest Only With Life Insurance Redemption	13,024,793	7.1%	113	1.9%	115,264	5.51%	258.5
Interest Only With Building Savings Account Redempti	6,804,096	3.7%	56	0.9%	121,502	5.12%	233.2
Interest Only	42,751,792	23.2%	444	7.5%	96,288	5.41%	357.6
Total	184,606,198	100.0%	1,915	32.4%	96,400	5.39%	346.5

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	24,088	0.0%	1	0.1%	24,088	3.79%	(1.0)
49 - 60	602,479	0.3%	4	0.2%	150,620	5.31%	359.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	363.0
85 - 96	386,965	0.2%	5	0.3%	77,393	5.44%	340.8
97 - 108	23,815,223	12.9%	195	10.2%	122,129	4.80%	349.6
109 - 125	155,132,760	84.0%	1,675	87.5%	92,617	5.49%	346.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,610,684	2.5%	34	1.8%	135,608	5.26%	329.4
Total	184,606,198	100.0%	1,915	100.0%	96,400	5.39%	346.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,704,969	5.3%	78	4.1%	124,423	4.27%	374.5
4.50% - 4.75%	14,161,777	7.7%	105	5.5%	134,874	4.63%	380.8
4.75% - 5.00%	23,426,269	12.7%	192	10.0%	122,012	4.89%	355.2
5.00% - 5.25%	28,756,914	15.6%	271	14.2%	106,114	5.15%	348.0
5.25% - 5.50%	25,817,158	14.0%	267	13.9%	96,693	5.38%	349.6
5.50% - 5.75%	30,351,478	16.4%	323	16.9%	93,967	5.64%	338.7
5.75% - 6.00%	23,448,659	12.7%	265	13.8%	88,486	5.88%	332.6
6.00% - 6.25%	24,384,550	13.2%	354	18.5%	68,883	6.12%	328.9
6.25% - 6.50%	4,261,386	2.3%	56	2.9%	76,096	6.34%	324.5
6.50% - 6.75%	229,554	0.1%	3	0.2%	76,518	6.52%	325.6
6.75% - 7.00%	63,485	0.0%	1	0.1%	63,485	6.97%	321.0
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	184,606,198	100.0%	1,915	100.0%	96,400	5.39%	346.5

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	24,088	0.0%	1	0.1%	24,088	3.79%	(1.0)
01-Jan-2011 - 30-Jun-2011	222,118	0.1%	2	0.1%	111,059	5.44%	332.3
01-Jul-2011 - 31-Dec-2011	380,361	0.2%	2	0.1%	190,180	5.23%	375.1
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%	363.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	490,978	0.3%	6	0.3%	81,830	5.39%	317.1
01-Jan-2015 - 31-Dec-2015	48,693,286	26.4%	426	22.2%	114,303	4.87%	356.6
01-Jan-2016 - 31-Dec-2016	115,847,390	62.8%	1,301	67.9%	89,045	5.57%	342.5
01-Jan-2017 - 31-Dec-2017	14,303,294	7.7%	142	7.4%	100,727	5.83%	350.6
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	4,610,684	2.5%	34	1.8%	135,608	5.26%	329.4
Total	184,606,198	100.0%	1,915	100.0%	96,400	5.39%	346.5

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	24,088	0.0%	1	0.1%	24,088	3.79%	(1.0)
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%	62.0
01-Jan-2016 - 31-Dec-2017	642,802	0.3%	8	0.4%	80,350	5.50%	72.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	92.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	121.0
01-Jan-2022 - 31-Dec-2023	523,788	0.3%	6	0.3%	87,298	5.45%	148.3
01-Jan-2024 - 31-Dec-2025	1,947,254	1.1%	18	0.9%	108,181	5.23%	173.4
01-Jan-2026 - 31-Dec-2027	2,505,911	1.4%	19	1.0%	131,890	5.23%	198.6
01-Jan-2028 - 31-Dec-2029	4,129,096	2.2%	42	2.2%	98,312	5.84%	227.7
01-Jan-2030 - 31-Dec-2031	5,871,133	3.2%	49	2.6%	119,819	5.32%	242.1
01-Jan-2032 - 31-Dec-2033	2,840,656	1.5%	27	1.4%	105,209	5.10%	268.5
01-Jan-2034 - 31-Dec-2035	1,803,389	1.0%	14	0.7%	128,814	5.31%	294.6
01-Jan-2036 - 31-Dec-2037	7,317,297	4.0%	63	3.3%	116,148	5.39%	315.6
01-Jan-2038 - 31-Dec-2039	51,737,294	28.0%	685	35.8%	75,529	5.96%	343.2
01-Jan-2040 - 31-Dec-2041	65,558,686	35.5%	661	34.5%	99,181	5.37%	364.5
01-Jan-2042 - 31-Dec-2043	32,327,793	17.5%	259	13.5%	124,818	4.80%	387.5
01-Jan-2044 - 31-Dec-2045	5,661,478	3.1%	49	2.6%	115,540	4.36%	408.3
01-Jan-2046 - 31-Dec-2047	1,107,033	0.6%	8	0.4%	138,379	3.91%	431.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	478.0
Total	184,606,198	100.0%	1,915	100.0%	96,400	5.39%	346.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	339,279	0.2%	6	0.4%	56,547	4.80%	349.4
60% - 70%	633,117	0.3%	7	0.5%	90,445	4.42%	371.1
70% - 80%	1,636,687	0.9%	14	1.0%	116,906	4.85%	350.7
80% - 90%	3,867,994	2.1%	32	2.2%	120,875	4.87%	339.9
90% - 100%	10,191,292	5.5%	70	4.9%	145,590	4.90%	368.0
100% - 110%	30,809,421	16.7%	208	14.5%	148,122	5.19%	331.6
110% - 120%	121,827,623	66.0%	971	67.7%	125,466	5.46%	348.2
120% - 130%	15,300,786	8.3%	127	8.9%	120,479	5.83%	347.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	184,606,198	100.0%	1,435	100.0%	128,645	5.39%	346.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	48,944,976	26.5%	346	8.1%	141,459	5.36%	352.9
Brandenburg	28,091,574	15.2%	167	3.9%	168,213	5.00%	354.1
Mecklenburg-Vorpommern	4,906,016	2.7%	37	0.9%	132,595	5.05%	348.8
Sachsen	70,398,296	38.1%	622	14.5%	113,181	5.56%	339.5
Sachsen-Anhalt	24,994,678	13.5%	206	4.8%	121,333	5.52%	348.3
Thüringen	7,270,659	3.9%	57	1.3%	127,555	5.39%	333.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	184,606,198	100.0%	1,435	33.5%	128,645	5.39%	346.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	69,346,333	37.6%	408	9.5%	169,967	98.04%	1.96%
Hochhaus/appartement	107,267,703	58.1%	981	22.9%	109,345	6.32%	93.68%
Mehrfamilienhaus	2,924,782	1.6%	17	0.4%	172,046	52.94%	47.06%
Zweifamilienhaus	4,477,014	2.4%	26	0.6%	172,193	84.62%	15.38%
Ladenwohnhäuser	492,759	0.3%	2	0.0%	246,379	100.00%	0.00%
unspecified	97,608	0.1%	1	0.0%	97,608	100.00%	0.00%
Total	184,606,198	100.0%	1,435	33.5%	128,645	34.56%	65.44%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	44,470,967	24.1%	557	13.0%	79,840	5.72%	331.6
100,000 - 150,000	58,776,149	31.8%	481	11.2%	122,196	5.48%	346.8
150,000 - 200,000	35,063,800	19.0%	206	4.8%	170,213	5.24%	344.7
200,000 - 250,000	30,124,574	16.3%	135	3.2%	223,145	5.07%	362.8
250,000 - 300,000	11,875,655	6.4%	44	1.0%	269,901	5.11%	369.1
300,000 - 350,000	2,202,539	1.2%	7	0.2%	314,648	5.35%	327.3
350,000 - 400,000	745,629	0.4%	2	0.0%	372,814	4.73%	307.5
400,000 - 450,000	866,443	0.5%	2	0.0%	433,222	5.45%	356.6
450,000 - 500,000	480,443	0.3%	1	0.0%	480,443	4.79%	350.5
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	184,606,198	100.0%	1,435	33.5%	128,645	5.39%	346.5