

E-MAC DE 2006-II Investor Report August 2011

Cashflow analysis for the period

Total interest received	8,182,771	
Interest received on transaction accounts	78,798	
Net Post Foreclosure Proceeds	152,895	
Liquidity available	19,152,101	
Reserve account available	12,681,779	
Receivables under hedging arrangements	254,000	
Total funds available		40,502,344
Company management expenses	-	
MPT fee	191,521	
Administration fee	11,970	
Third party fees	62,514	
Liquidity Facility fee	5,873	
Payments under hedging arrangements	3,889,520	
Interest on the Notes	2,674,067	
PDL Repayment	2,128,196	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,963,660
Available after distribution of funds		31,538,684
Undrawn Liquidity Facility	19,152,101	
Reserve account funding	12,386,582	
Available liquidity		31,538,684
Net cashflow		-

Collateral

Starting current balance 1 May 2011	638,403,381.43	
To be disbursed per 1 May 2011	-	
Starting principal balance 1 May 2011	638,403,381.43	
Principal (prepayments)	(7,964,789.14)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(2,128,196.24)	
Ending principal balance		628,310,396
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		628,310,396

Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	2,128,196	2,128,196	-
Total	-	2,128,196	2,128,196	-

Performance

	Last period	This period	Since issue
Prepayment rate	3.66%	5.32%	1.58%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	531,111,688	84.5%	3489	83.9%
1 - 30	74,152	18,201,444	2.9%	114	2.7%
31 - 60	78,110	7,806,740	1.2%	49	1.2%
61 - 90	72,709	4,879,066	0.8%	36	0.9%
91 - 120	92,232	4,128,117	0.7%	30	0.7%
121-150	93,555	3,382,918	0.5%	21	0.5%
> 151	5,785,432	58,800,423	9.4%	421	10.1%
Total	6,196,190	628,310,396	100.0%	4160	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,273,645	2,128,196	65,176	11,233,336

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	4,160		
Number of loans parts	5,737		
	Weighted average	Minimum	Maximum
Loan size	151,036	28,584	476,077
Loan part size	109,519	6,369	476,077
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	339.3	27	594
Remaining interest period (months)	63.8	1	196
Original interest period (months)	117.0	50	240
Seasoning (months)	62.4	43.6	85.2
Loan to Lending Value	107.6%	25.6%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	147,465,918.27	31.6%	23.47%
Owner occupied	480,844,477.78	68.4%	76.53%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	387,582,054	61.7%	3,802	66.3%	101,942	5.21%	352.3
Interest Only With Life Insurance Redemption	41,685,068	6.6%	330	5.8%	126,318	5.30%	266.6
Interest Only With Building Savings Account Redempti	38,522,137	6.1%	278	4.8%	138,569	5.20%	227.4
Interest Only	160,521,137	25.5%	1,327	23.1%	120,965	5.15%	353.6
Total	628,310,396	100.0%	5,737	100.0%	109,519	5.20%	339.3

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	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,161,773	0.2%	13	0.2%	89,367	5.54%	342.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	183,192	0.0%	3	0.1%	61,064	4.44%	281.5
85 - 96	1,454,653	0.2%	13	0.2%	111,896	5.45%	333.2
97 - 108	71,787,129	11.4%	544	9.5%	131,962	4.54%	354.2
109 - 125	508,956,849	81.0%	4,817	84.0%	105,658	5.28%	339.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	44,766,801	7.1%	347	6.0%	129,011	5.30%	314.4
Total	628,310,396	100.0%	5,737	100.0%	109,519	5.20%	339.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	72,343,925	11.5%	529	9.2%	136,756	4.28%	369.1
4.50% - 4.75%	82,894,577	13.2%	601	10.5%	137,928	4.64%	359.7
4.75% - 5.00%	90,419,304	14.4%	726	12.7%	124,544	4.88%	346.1
5.00% - 5.25%	87,888,136	14.0%	790	13.8%	111,251	5.14%	338.3
5.25% - 5.50%	95,004,929	15.1%	897	15.6%	105,914	5.38%	331.7
5.50% - 5.75%	86,059,533	13.7%	878	15.3%	98,018	5.63%	325.8
5.75% - 6.00%	56,122,929	8.9%	602	10.5%	93,227	5.87%	320.6
6.00% - 6.25%	44,457,537	7.1%	583	10.2%	76,256	6.12%	313.7
6.25% - 6.50%	12,779,908	2.0%	126	2.2%	101,428	6.36%	315.7
6.50% - 6.75%	276,962	0.0%	4	0.1%	69,241	6.55%	314.6
6.75% - 7.00%	62,656	0.0%	1	0.0%	62,656	6.97%	309.0
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	628,310,396	100.0%	5,737	100.0%	109,519	5.20%	339.3

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2011 - 30-Jun-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	867,075	0.1%	8	0.1%	108,384	5.59%	353.1
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	0.0%	34,000	4.36%	351.0
01-Jul-2013 - 31-Dec-2013	149,192	0.0%	2	0.0%	74,596	4.46%	265.7
01-Jan-2014 - 31-Dec-2014	2,225,001	0.4%	19	0.3%	117,105	5.35%	328.5
01-Jan-2015 - 31-Dec-2015	162,519,931	25.9%	1,285	22.4%	126,475	4.64%	356.5
01-Jan-2016 - 31-Dec-2016	371,347,984	59.1%	3,666	63.9%	101,295	5.36%	335.3
01-Jan-2017 - 31-Dec-2017	46,376,939	7.4%	408	7.1%	113,669	5.81%	335.4
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	44,790,275	7.1%	348	6.1%	128,708	5.30%	314.3
Total	628,310,396	100.0%	5,737	100.0%	109,519	5.20%	339.3

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	27.0
01-Jan-2014 - 31-Dec-2015	1,468,800	0.2%	7	0.1%	209,829	4.35%	48.6
01-Jan-2016 - 31-Dec-2017	3,592,062	0.6%	33	0.6%	108,850	5.27%	62.1
01-Jan-2018 - 31-Dec-2019	557,245	0.1%	7	0.1%	79,606	5.20%	83.3
01-Jan-2020 - 31-Dec-2021	4,163,002	0.7%	36	0.6%	115,639	5.24%	116.9
01-Jan-2022 - 31-Dec-2023	4,041,287	0.6%	35	0.6%	115,465	5.20%	133.1
01-Jan-2024 - 31-Dec-2025	4,309,642	0.7%	42	0.7%	102,611	5.25%	161.9
01-Jan-2026 - 31-Dec-2027	8,949,332	1.4%	65	1.1%	137,682	5.05%	185.0
01-Jan-2028 - 31-Dec-2029	7,624,672	1.2%	79	1.4%	96,515	5.70%	213.2
01-Jan-2030 - 31-Dec-2031	19,799,931	3.2%	166	2.9%	119,277	5.32%	232.0
01-Jan-2032 - 31-Dec-2033	12,510,807	2.0%	95	1.7%	131,693	4.86%	255.4
01-Jan-2034 - 31-Dec-2035	10,540,919	1.7%	73	1.3%	144,396	5.02%	283.6
01-Jan-2036 - 31-Dec-2037	33,617,484	5.4%	254	4.4%	132,352	5.39%	304.5
01-Jan-2038 - 31-Dec-2039	107,579,863	17.1%	1,294	22.6%	83,137	5.93%	332.2
01-Jan-2040 - 31-Dec-2041	190,106,070	30.3%	1,844	32.1%	103,094	5.38%	353.5
01-Jan-2042 - 31-Dec-2043	161,642,256	25.7%	1,265	22.0%	127,780	4.80%	375.6
01-Jan-2044 - 31-Dec-2045	50,038,533	8.0%	390	6.8%	128,304	4.35%	396.7
01-Jan-2046 - 31-Dec-2047	6,926,952	1.1%	45	0.8%	153,932	4.07%	419.8
01-Jan-2048 - 31-Dec-2137	791,541	0.1%	6	0.1%	131,923	4.59%	504.7
Total	628,310,396	100.0%	5,737	100.0%	109,519	5.20%	339.3

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,441,310	0.2%	19	0.5%	75,858	4.73%	313.2
60% - 70%	2,995,985	0.5%	25	0.6%	119,839	4.57%	349.4
70% - 80%	7,657,600	1.2%	57	1.4%	134,344	4.85%	320.7
80% - 90%	23,727,714	3.8%	160	3.8%	148,298	4.83%	338.8
90% - 100%	87,476,894	13.9%	512	12.3%	170,853	4.77%	348.6
100% - 110%	207,433,974	33.0%	1,219	29.3%	170,167	5.06%	341.8
110% - 120%	275,019,486	43.8%	1,987	47.8%	138,409	5.45%	336.5
120% - 130%	22,557,432	3.6%	181	4.4%	124,627	5.85%	321.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	628,310,396	100.0%	4,160	100.0%	151,036	5.20%	339.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	130,251,645	20.7%	705	16.9%	184,754	5.02%	347.9
Bayern	74,157,757	11.8%	456	11.0%	162,627	5.11%	343.2
Berlin	46,650,098	7.4%	338	8.1%	138,018	5.35%	340.8
Brandenburg	26,904,926	4.3%	161	3.9%	167,111	5.00%	341.5
Bremen	3,558,047	0.6%	30	0.7%	118,602	5.31%	324.6
Hamburg	3,614,436	0.6%	20	0.5%	180,722	5.27%	344.8
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	41,714,303	6.6%	235	5.6%	177,508	5.06%	342.5
Mecklenburg-Vorpommern	4,550,404	0.7%	34	0.8%	133,835	5.04%	336.3
Niedersachsen	41,186,247	6.6%	285	6.9%	144,513	5.21%	333.3
Nordrhein-Westfalen	92,245,731	14.7%	604	14.5%	152,725	5.25%	338.3
Rheinland-Pfalz	35,094,411	5.6%	213	5.1%	164,762	5.05%	334.2
Saarland	13,835,129	2.2%	98	2.4%	141,175	5.39%	320.0
Sachsen	68,822,147	11.0%	616	14.8%	111,724	5.56%	327.6
Sachsen-Anhalt	24,500,342	3.9%	205	4.9%	119,514	5.52%	336.3
Schleswig-Holstein	14,562,035	2.3%	107	2.6%	136,094	5.15%	349.4
Thüringen	6,662,739	1.1%	53	1.3%	125,712	5.41%	320.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	628,310,396	100.0%	4,160	100.0%	151,036	5.20%	339.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	348,528,440	55.5%	1,956	47.0%	178,184	99.1%	0.9%
Hochhaus/appartement	206,266,418	32.8%	1,831	44.0%	112,652	31.9%	68.1%
Mehrfamilienhaus	35,940,261	5.7%	175	4.2%	205,373	74.3%	25.7%
Zweifamilienhaus	36,051,160	5.7%	189	4.5%	190,747	97.4%	2.6%
Laden/wohnhaus	1,427,727	0.2%	8	0.2%	178,466	87.5%	12.5%
unspecified	96,390	0.0%	1	0.0%	96,390	100.0%	0.0%
Total	628,310,396	100.0%	4,160	100.0%	151,036	68.4%	31.6%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	86,732,121	13.8%	1,097	26.4%	79,063	5.61%	314.6
100,000 - 150,000	153,853,078	24.5%	1,237	29.7%	124,376	5.41%	333.3
150,000 - 200,000	149,919,593	23.9%	864	20.8%	173,518	5.10%	344.7
200,000 - 250,000	136,754,030	21.8%	615	14.8%	222,364	5.00%	347.5
250,000 - 300,000	67,914,911	10.8%	252	6.1%	269,504	4.94%	353.5
300,000 - 350,000	19,212,560	3.1%	60	1.4%	320,209	5.03%	348.8
350,000 - 400,000	8,262,109	1.3%	22	0.5%	375,550	4.79%	342.6
400,000 - 450,000	4,242,585	0.7%	10	0.2%	424,259	5.17%	344.3
450,000 - 500,000	1,419,410	0.2%	3	0.1%	473,137	5.02%	290.6
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	628,310,396	100.0%	4,160	100.0%	151,036	5.20%	339.3

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,407		
Number of loan parts	1,874		
	Weighted average	Minimum	Maximum
Loan size	126,575	38,645	475,508
Loan part size	95,032	6,369	369,373
Coupon	5.40%	3.80%	6.97%
Remaining maturity (months)	334.3	50	466
Remaining interest period (months)	59.8	1	193
Original interest period (months)	113.2	50	240
Seasoning (months)	62.6	43.6	85.2
Loan to Foreclosure Value	111.2%	31.4%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	101,193,818.96	66.2%	56.82%
Owner occupied	76,896,836.56	33.8%	43.18%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	117,650,505	66.1%	1,277	22.3%	92,130	5.39%	346.2
Interest Only With Life Insurance Redemption	12,619,791	7.1%	111	1.9%	113,692	5.50%	246.9
Interest Only With Building Savings Account Redempti	6,380,582	3.6%	52	0.9%	122,704	5.12%	217.5
Interest Only	41,439,776	23.3%	434	7.6%	95,483	5.41%	345.3
Total	178,090,656	100.0%	1,874	32.7%	95,032	5.40%	334.3

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	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	593,918	0.3%	4	0.2%	148,479	5.47%	345.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	351.0
85 - 96	384,689	0.2%	5	0.3%	76,938	5.44%	328.7
97 - 108	23,029,777	12.9%	192	10.2%	119,947	4.80%	336.9
109 - 125	149,543,859	84.0%	1,638	87.4%	91,297	5.49%	334.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,504,412	2.5%	34	1.8%	132,483	5.26%	318.0
Total	178,090,656	100.0%	1,874	100.0%	95,032	5.40%	334.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,574,505	5.4%	77	4.1%	124,344	4.28%	363.4
4.50% - 4.75%	13,491,523	7.6%	101	5.4%	133,579	4.63%	368.4
4.75% - 5.00%	22,255,962	12.5%	184	9.8%	120,956	4.89%	342.6
5.00% - 5.25%	27,692,795	15.5%	264	14.1%	104,897	5.15%	335.9
5.25% - 5.50%	24,862,462	14.0%	263	14.0%	94,534	5.38%	337.0
5.50% - 5.75%	29,125,988	16.4%	315	16.8%	92,463	5.64%	326.3
5.75% - 6.00%	22,658,260	12.7%	259	13.8%	87,484	5.88%	321.7
6.00% - 6.25%	24,016,102	13.5%	353	18.8%	68,034	6.12%	317.0
6.25% - 6.50%	4,123,599	2.3%	54	2.9%	76,363	6.34%	312.6
6.50% - 6.75%	226,804	0.1%	3	0.2%	75,601	6.52%	313.6
6.75% - 7.00%	62,656	0.0%	1	0.1%	62,656	6.97%	309.0
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	178,090,656	100.0%	1,874	100.0%	95,032	5.40%	334.3

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2011 - 30-Jun-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	536,927	0.3%	3	0.2%	178,976	5.46%	357.1
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%	351.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	487,415	0.3%	6	0.3%	81,236	5.39%	305.2
01-Jan-2015 - 31-Dec-2015	47,465,278	26.7%	422	22.5%	112,477	4.87%	344.2
01-Jan-2016 - 31-Dec-2016	111,105,741	62.4%	1,268	67.7%	87,623	5.57%	330.2
01-Jan-2017 - 31-Dec-2017	13,956,882	7.8%	140	7.5%	99,692	5.83%	338.5
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	4,504,412	2.5%	34	1.8%	132,483	5.26%	318.0
Total	178,090,656	100.0%	1,874	100.0%	95,032	5.40%	334.3

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	-	0.0%	-	0.0%	-	0.00%	-
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%	50.0
01-Jan-2016 - 31-Dec-2017	641,802	0.4%	8	0.4%	80,225	5.50%	60.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	80.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	109.0
01-Jan-2022 - 31-Dec-2023	502,902	0.3%	6	0.3%	83,817	5.45%	136.1
01-Jan-2024 - 31-Dec-2025	1,917,553	1.1%	18	1.0%	106,531	5.23%	161.3
01-Jan-2026 - 31-Dec-2027	2,445,830	1.4%	19	1.0%	128,728	5.23%	186.7
01-Jan-2028 - 31-Dec-2029	3,837,705	2.2%	40	2.1%	95,943	5.84%	215.7
01-Jan-2030 - 31-Dec-2031	5,789,849	3.3%	50	2.7%	115,797	5.32%	230.1
01-Jan-2032 - 31-Dec-2033	2,712,198	1.5%	26	1.4%	104,315	5.08%	256.2
01-Jan-2034 - 31-Dec-2035	1,789,967	1.0%	14	0.7%	127,855	5.31%	282.6
01-Jan-2036 - 31-Dec-2037	7,004,680	3.9%	61	3.3%	114,831	5.41%	304.0
01-Jan-2038 - 31-Dec-2039	50,212,204	28.2%	675	36.0%	74,388	5.96%	331.1
01-Jan-2040 - 31-Dec-2041	63,353,022	35.6%	647	34.5%	97,918	5.37%	352.4
01-Jan-2042 - 31-Dec-2043	30,589,503	17.2%	248	13.2%	123,345	4.80%	375.5
01-Jan-2044 - 31-Dec-2045	5,598,247	3.1%	48	2.6%	116,630	4.35%	396.3
01-Jan-2046 - 31-Dec-2047	1,086,694	0.6%	8	0.4%	135,837	3.91%	419.4
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	466.0
Total	178,090,656	100.0%	1,874	100.0%	95,032	5.40%	334.3

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	402,498	0.2%	6	0.4%	67,083	4.61%	332.8
60% - 70%	861,005	0.5%	9	0.6%	95,667	4.35%	373.2
70% - 80%	1,606,328	0.9%	15	1.1%	107,089	5.02%	307.4
80% - 90%	4,931,960	2.8%	40	2.8%	123,299	4.93%	338.7
90% - 100%	10,429,569	5.9%	74	5.3%	140,940	4.96%	348.7
100% - 110%	32,543,888	18.3%	234	16.6%	139,076	5.22%	316.9
110% - 120%	114,841,066	64.5%	923	65.6%	124,422	5.48%	337.9
120% - 130%	12,474,343	7.0%	106	7.5%	117,682	5.82%	334.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	178,090,656	100.0%	1,407	100.0%	126,575	5.40%	334.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	46,650,098	26.2%	338	8.1%	138,018	5.35%	340.8
Brandenburg	26,904,926	15.1%	161	3.9%	167,111	5.00%	341.5
Mecklenburg-Vorpommern	4,550,404	2.6%	34	0.8%	133,835	5.04%	336.3
Sachsen	68,822,147	38.6%	616	14.8%	111,724	5.56%	327.6
Sachsen-Anhalt	24,500,342	13.8%	205	4.9%	119,514	5.52%	336.3
Thüringen	6,662,739	3.7%	53	1.3%	125,712	5.41%	320.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	178,090,656	100.0%	1,407	33.8%	126,575	5.40%	334.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	65,819,634	37.0%	393	9.4%	167,480	97.96%	2.04%
Hochhaus/appartement	104,719,452	58.8%	971	23.3%	107,847	6.08%	93.92%
Mehrfamilienhaus	2,731,688	1.5%	16	0.4%	170,731	50.00%	50.00%
Zweifamilienhaus	4,236,773	2.4%	24	0.6%	176,532	83.33%	16.67%
Ladenwohnhäuser	486,718	0.3%	2	0.0%	243,359	100.00%	0.00%
unspecified	96,390	0.1%	1	0.0%	96,390	100.00%	0.00%
Total	178,090,656	100.0%	1,407	33.8%	126,575	33.76%	66.24%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	45,317,987	25.4%	569	13.7%	79,645	5.70%	319.9
100,000 - 150,000	57,170,413	32.1%	468	11.3%	122,159	5.49%	335.3
150,000 - 200,000	32,637,423	18.3%	192	4.6%	169,987	5.22%	333.0
200,000 - 250,000	27,797,313	15.6%	125	3.0%	222,379	5.06%	350.9
250,000 - 300,000	11,866,238	6.7%	44	1.1%	269,687	5.14%	351.8
300,000 - 350,000	1,228,343	0.7%	4	0.1%	307,086	5.30%	330.1
350,000 - 400,000	738,373	0.4%	2	0.0%	369,186	4.73%	295.5
400,000 - 450,000	859,059	0.5%	2	0.0%	429,529	5.46%	344.5
450,000 - 500,000	475,508	0.3%	1	0.0%	475,508	4.79%	338.1
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	178,090,656	100.0%	1,407	33.8%	126,575	5.40%	334.3