

E-MAC DE 2006-II Investor Report February 2011

Cashflow analysis for the period

Total interest received	8,231,324	
Interest received on transaction accounts	45,889	
Net Post Foreclosure Proceeds	19,582	
Liquidity available	19,563,223	
Reserve account available	13,300,000	
Receivables under hedging arrangements	351,500	
Total funds available		41,511,517
Company management expenses	-	
MPT fee	195,632	
Administration fee	12,227	
Third party fees	85,538	
Liquidity Facility fee	5,999	
Payments under hedging arrangements	4,637,943	
Interest on the Notes	2,063,908	
PDL Repayment	32,725	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	1,614,322	
Total funds distributed		8,648,295
Available after distribution of funds		32,863,223
Undrawn Liquidity Facility	19,563,223	
Reserve account funding	13,300,000	
Available liquidity		32,863,223
Net cashflow		-

Collateral

Starting current balance 1 November 2010	652,107,425.17
To be disbursed per 1 November 2010	
Starting principal balance 1 November 2010	652,107,425.17
Principal (prepayments)	(6,012,397.02)
Loans re-assigned to Seller	(87,221.44)
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(32,725.27)
Ending principal balance	645,975,081
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	645,975,081

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	-	32,725	32,725	-
Total	-	32,725	32,725	-

Performance

	Last period	This period	Since issue
Prepayment rate	1.61%	2.87%	1.22%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	535,389,239	82.9%	3506	82.6%
1 - 30	137,986	30,619,875	4.7%	175	4.1%
31 - 60	71,073	6,729,016	1.0%	47	1.1%
61 - 90	80,552	5,360,384	0.8%	42	1.0%
91 - 120	78,123	3,659,639	0.6%	26	0.6%
121-150	110,463	4,148,871	0.6%	26	0.6%
> 151	5,460,356	60,068,057	9.3%	422	9.9%
Total	5,938,552	645,975,081	100.0%	4244	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	558,359	32,725	20,491	6,946,493

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	4,244		
Number of loans parts	5,858		
	Weighted average	Minimum	Maximum
Loan size	152,209	18,165	567,354
Loan part size	110,272	5,470	567,354
Coupon	5.20%	3.57%	8.34%
Remaining maturity (months)	345.4	33	600
Remaining interest period (months)	69.7	1	202
Original interest period (months)	117.0	50	240
Seasoning (months)	56.4	36.6	79.2
Loan to Lending Value	108.2%	8.8%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	151,269,132.03	31.4%	23.42%
Owner occupied	494,705,949.41	68.6%	76.58%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	399,923,092	61.9%	3,882	66.3%	103,020	5.21%	358.4
Interest Only With Life Insurance Redemption	42,737,141	6.6%	336	5.7%	127,194	5.31%	271.8
Interest Only With Building Savings Account Redempti	39,047,043	6.0%	282	4.8%	138,465	5.21%	233.8
Interest Only	164,267,806	25.4%	1,358	23.2%	120,963	5.15%	359.5
Total	645,975,081	100.0%	5,858	100.0%	110,272	5.20%	345.4

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	1,362,335	0.2%	14	0.2%	97,310	5.32%	343.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	183,825	0.0%	3	0.1%	61,275	4.44%	287.8
85 - 96	1,459,663	0.2%	13	0.2%	112,282	5.45%	339.2
97 - 108	73,330,940	11.4%	550	9.4%	133,329	4.54%	360.6
109 - 125	523,934,389	81.1%	4,927	84.1%	106,339	5.29%	345.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	45,703,929	7.1%	351	6.0%	130,211	5.30%	320.4
Total	645,975,081	100.0%	5,858	100.0%	110,272	5.20%	345.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	74,127,130	11.5%	540	9.2%	137,272	4.28%	375.2
4.50% - 4.75%	84,909,662	13.1%	612	10.4%	138,741	4.64%	366.1
4.75% - 5.00%	93,216,156	14.4%	744	12.7%	125,291	4.88%	352.6
5.00% - 5.25%	90,107,105	13.9%	805	13.7%	111,934	5.14%	344.7
5.25% - 5.50%	97,987,269	15.2%	920	15.7%	106,508	5.38%	338.0
5.50% - 5.75%	88,182,763	13.7%	893	15.2%	98,749	5.63%	331.6
5.75% - 6.00%	58,107,113	9.0%	617	10.5%	94,177	5.87%	325.8
6.00% - 6.25%	45,844,570	7.1%	591	10.1%	77,571	6.12%	319.8
6.25% - 6.50%	13,123,327	2.0%	130	2.2%	100,949	6.36%	321.7
6.50% - 6.75%	278,693	0.0%	4	0.1%	69,673	6.55%	320.6
6.75% - 7.00%	63,078	0.0%	1	0.0%	63,078	6.97%	315.0
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	28,215	0.0%	1	0.0%	28,215	8.34%	202.0
Total	645,975,081	100.0%	5,858	100.0%	110,272	5.20%	345.4

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	725,578	0.1%	8	0.1%	90,697	5.31%	324.0
01-Jul-2011 - 31-Dec-2011	531,938	0.1%	5	0.1%	106,388	5.33%	364.9
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%	357.0
01-Jul-2013 - 31-Dec-2013	149,825	0.0%	2	0.0%	74,913	4.46%	272.2
01-Jan-2014 - 31-Dec-2014	2,233,077	0.3%	19	0.3%	117,530	5.35%	334.5
01-Jan-2015 - 31-Dec-2015	166,590,833	25.8%	1,307	22.3%	127,460	4.64%	362.8
01-Jan-2016 - 31-Dec-2016	382,844,120	59.3%	3,751	64.0%	102,065	5.36%	341.4
01-Jan-2017 - 31-Dec-2017	47,133,566	7.3%	413	7.1%	114,125	5.81%	341.5
01-Jan-2018 - 31-Dec-2018	28,215	0.0%	1	0.0%	28,215	8.34%	202.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	45,703,929	7.1%	351	6.0%	130,211	5.30%	320.4
Total	645,975,081	100.0%	5,858	100.0%	110,272	5.20%	345.4

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%	33.0
01-Jan-2014 - 31-Dec-2015	1,468,800	0.2%	7	0.1%	209,829	4.35%	54.6
01-Jan-2016 - 31-Dec-2017	3,672,569	0.6%	34	0.6%	108,017	5.28%	68.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	89.2
01-Jan-2020 - 31-Dec-2021	4,224,078	0.7%	36	0.6%	117,336	5.22%	122.8
01-Jan-2022 - 31-Dec-2023	4,082,336	0.6%	35	0.6%	116,638	5.20%	139.2
01-Jan-2024 - 31-Dec-2025	4,415,029	0.7%	43	0.7%	102,675	5.24%	167.8
01-Jan-2026 - 31-Dec-2027	9,260,579	1.4%	68	1.2%	136,185	5.08%	191.1
01-Jan-2028 - 31-Dec-2029	8,124,031	1.3%	82	1.4%	99,074	5.72%	219.5
01-Jan-2030 - 31-Dec-2031	20,087,926	3.1%	166	2.8%	121,012	5.32%	238.1
01-Jan-2032 - 31-Dec-2033	12,748,328	2.0%	96	1.6%	132,795	4.87%	261.5
01-Jan-2034 - 31-Dec-2035	10,596,231	1.6%	73	1.2%	145,154	5.02%	289.6
01-Jan-2036 - 31-Dec-2037	34,297,089	5.3%	258	4.4%	132,934	5.39%	310.4
01-Jan-2038 - 31-Dec-2039	111,274,002	17.2%	1,321	22.6%	84,235	5.93%	338.2
01-Jan-2040 - 31-Dec-2041	195,128,545	30.2%	1,885	32.2%	103,516	5.37%	359.5
01-Jan-2042 - 31-Dec-2043	166,928,341	25.8%	1,297	22.1%	128,703	4.80%	381.6
01-Jan-2044 - 31-Dec-2045	51,279,593	7.9%	398	6.8%	128,843	4.35%	402.7
01-Jan-2046 - 31-Dec-2047	6,976,262	1.1%	45	0.8%	155,028	4.07%	425.8
01-Jan-2048 - 31-Dec-2137	803,143	0.1%	6	0.1%	133,857	4.58%	510.0
Total	645,975,081	100.0%	5,858	100.0%	110,272	5.20%	345.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,554,275	0.2%	23	0.5%	67,577	5.00%	321.1
60% - 70%	2,054,081	0.3%	18	0.4%	114,116	4.44%	337.4
70% - 80%	8,119,912	1.3%	59	1.4%	137,626	4.82%	342.2
80% - 90%	21,729,153	3.4%	142	3.3%	153,022	4.81%	344.4
90% - 100%	84,050,234	13.0%	488	11.5%	172,234	4.75%	358.1
100% - 110%	213,288,485	33.0%	1,239	29.2%	172,146	5.04%	346.6
110% - 120%	289,274,079	44.8%	2,068	48.7%	139,881	5.44%	342.6
120% - 130%	25,904,863	4.0%	207	4.9%	125,144	5.86%	328.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	645,975,081	100.0%	4,244	100.0%	152,209	5.20%	345.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	135,164,564	20.9%	727	17.1%	185,921	5.03%	354.0
Bayern	76,893,330	11.9%	472	11.1%	162,910	5.11%	349.0
Berlin	48,072,377	7.4%	345	8.1%	139,340	5.36%	347.0
Brandenburg	27,757,934	4.3%	165	3.9%	168,230	5.00%	348.2
Bremen	3,580,928	0.6%	30	0.7%	119,364	5.31%	330.7
Hamburg	3,628,658	0.6%	20	0.5%	181,433	5.27%	350.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	43,059,507	6.7%	239	5.6%	180,165	5.05%	349.3
Mecklenburg-Vorpommern	4,763,389	0.7%	36	0.8%	132,316	5.06%	341.6
Niedersachsen	42,334,075	6.6%	289	6.8%	146,485	5.22%	339.6
Nordrhein-Westfalen	94,067,122	14.6%	614	14.5%	153,204	5.25%	343.7
Rheinland-Pfalz	36,190,876	5.6%	219	5.2%	165,255	5.04%	341.4
Saarland	14,119,264	2.2%	99	2.3%	142,619	5.40%	326.4
Sachsen	69,828,146	10.8%	620	14.6%	112,626	5.56%	333.4
Sachsen-Anhalt	24,847,406	3.8%	206	4.9%	120,618	5.52%	342.3
Schleswig-Holstein	14,768,562	2.3%	108	2.5%	136,746	5.15%	355.4
Thüringen	6,898,942	1.1%	55	1.3%	125,435	5.39%	327.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	645,975,081	100.0%	4,244	100.0%	152,209	5.20%	345.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	358,126,504	55.4%	1,996	47.0%	179,422	99.1%	0.9%
Hochhaus/appartement	212,523,240	32.9%	1,869	44.0%	113,710	32.5%	67.5%
Mehrfamilienhaus	37,270,821	5.8%	179	4.2%	208,217	73.7%	26.3%
Zweifamilienhaus	36,515,177	5.7%	191	4.5%	191,179	97.4%	2.6%
Laden/wohnhaus	1,442,332	0.2%	8	0.2%	180,291	87.5%	12.5%
unspecified	97,007	0.0%	1	0.0%	97,007	100.0%	0.0%
Total	645,975,081	100.0%	4,244	100.0%	152,209	68.6%	31.4%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	87,181,683	13.5%	1,102	26.0%	79,112	5.62%	320.3
100,000 - 150,000	155,587,369	24.1%	1,250	29.5%	124,470	5.41%	339.1
150,000 - 200,000	154,312,569	23.9%	888	20.9%	173,775	5.10%	350.0
200,000 - 250,000	143,330,133	22.2%	643	15.2%	222,908	5.01%	354.0
250,000 - 300,000	71,025,907	11.0%	263	6.2%	270,060	4.94%	360.8
300,000 - 350,000	19,611,201	3.0%	61	1.4%	321,495	5.03%	352.1
350,000 - 400,000	7,856,654	1.2%	21	0.5%	374,126	4.89%	350.1
400,000 - 450,000	5,067,360	0.8%	12	0.3%	422,280	5.03%	346.7
450,000 - 500,000	1,434,852	0.2%	3	0.1%	478,284	5.02%	296.1
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	567,354	0.1%	1	0.0%	567,354	4.80%	387.0
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	645,975,081	100.0%	4,244	100.0%	152,209	5.20%	345.4

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,427		
Number of loan parts	1,901		
	Weighted average	Minimum	Maximum
Loan size	127,658	34,364	477,777
Loan part size	95,828	7,914	373,044
Coupon	5.40%	3.80%	6.97%
Remaining maturity (months)	340.4	56	472
Remaining interest period (months)	65.8	3	199
Original interest period (months)	113.2	50	240
Seasoning (months)	56.6	37.6	79.2
Loan to Foreclosure Value	111.8%	31.4%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	102,716,674.21	65.8%	56.39%
Owner occupied	79,451,520.13	34.2%	43.61%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	120,562,223	66.2%	1,294	22.1%	93,170	5.39%	352.3
Interest Only With Life Insurance Redemption	12,921,830	7.1%	113	1.9%	114,352	5.51%	252.5
Interest Only With Building Savings Account Redempti	6,505,100	3.6%	53	0.9%	122,738	5.13%	224.9
Interest Only	42,179,041	23.2%	441	7.5%	95,644	5.41%	351.5
Total	182,168,194	100.0%	1,901	32.5%	95,828	5.40%	340.4

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	598,220	0.3%	4	0.2%	149,555	5.31%	353.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	357.0
85 - 96	386,281	0.2%	5	0.3%	77,256	5.44%	334.8
97 - 108	23,611,474	13.0%	194	10.2%	121,709	4.79%	343.6
109 - 125	152,969,212	84.0%	1,663	87.5%	91,984	5.49%	340.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,569,009	2.5%	34	1.8%	134,383	5.26%	323.7
Total	182,168,194	100.0%	1,901	100.0%	95,828	5.40%	340.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,635,621	5.3%	77	4.1%	125,138	4.27%	369.4
4.50% - 4.75%	13,962,513	7.7%	103	5.4%	135,558	4.63%	374.6
4.75% - 5.00%	22,890,822	12.6%	189	9.9%	121,063	4.89%	349.2
5.00% - 5.25%	28,487,778	15.6%	270	14.2%	105,510	5.15%	342.2
5.25% - 5.50%	25,356,786	13.9%	265	13.9%	95,686	5.38%	343.4
5.50% - 5.75%	29,823,550	16.4%	319	16.8%	93,491	5.64%	332.5
5.75% - 6.00%	23,245,621	12.8%	264	13.9%	88,052	5.88%	326.6
6.00% - 6.25%	24,245,175	13.3%	354	18.6%	68,489	6.12%	323.0
6.25% - 6.50%	4,239,048	2.3%	56	2.9%	75,697	6.34%	318.6
6.50% - 6.75%	228,202	0.1%	3	0.2%	76,067	6.52%	319.6
6.75% - 7.00%	63,078	0.0%	1	0.1%	63,078	6.97%	315.0
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	182,168,194	100.0%	1,901	100.0%	95,828	5.40%	340.4

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	220,275	0.1%	2	0.1%	110,138	5.44%	326.5
01-Jul-2011 - 31-Dec-2011	377,945	0.2%	2	0.1%	188,972	5.23%	369.1
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%	357.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	489,653	0.3%	6	0.3%	81,609	5.39%	311.2
01-Jan-2015 - 31-Dec-2015	48,466,902	26.6%	426	22.4%	113,772	4.87%	350.6
01-Jan-2016 - 31-Dec-2016	113,820,876	62.5%	1,289	67.8%	88,302	5.57%	336.3
01-Jan-2017 - 31-Dec-2017	14,189,535	7.8%	141	7.4%	100,635	5.83%	344.6
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	4,569,009	2.5%	34	1.8%	134,383	5.26%	323.7
Total	182,168,194	100.0%	1,901	100.0%	95,828	5.40%	340.4

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%	56.0
01-Jan-2016 - 31-Dec-2017	642,309	0.4%	8	0.4%	80,289	5.50%	66.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	86.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	115.0
01-Jan-2022 - 31-Dec-2023	516,377	0.3%	6	0.3%	86,063	5.45%	142.2
01-Jan-2024 - 31-Dec-2025	1,936,201	1.1%	18	0.9%	107,567	5.23%	167.3
01-Jan-2026 - 31-Dec-2027	2,489,027	1.4%	19	1.0%	131,001	5.23%	192.6
01-Jan-2028 - 31-Dec-2029	4,087,640	2.2%	42	2.2%	97,325	5.84%	221.7
01-Jan-2030 - 31-Dec-2031	5,804,077	3.2%	49	2.6%	118,451	5.32%	236.1
01-Jan-2032 - 31-Dec-2033	2,816,927	1.5%	27	1.4%	104,331	5.10%	262.5
01-Jan-2034 - 31-Dec-2035	1,796,829	1.0%	14	0.7%	128,345	5.31%	288.6
01-Jan-2036 - 31-Dec-2037	7,029,302	3.9%	61	3.2%	115,234	5.41%	310.0
01-Jan-2038 - 31-Dec-2039	51,334,443	28.2%	684	36.0%	75,050	5.96%	337.2
01-Jan-2040 - 31-Dec-2041	64,612,817	35.5%	655	34.5%	98,646	5.37%	358.5
01-Jan-2042 - 31-Dec-2043	31,767,161	17.4%	256	13.5%	124,090	4.80%	381.5
01-Jan-2044 - 31-Dec-2045	5,625,166	3.1%	48	2.5%	117,191	4.35%	402.3
01-Jan-2046 - 31-Dec-2047	1,101,419	0.6%	8	0.4%	137,677	3.91%	425.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	472.0
Total	182,168,194	100.0%	1,901	100.0%	95,828	5.40%	340.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	441,369	0.2%	7	0.5%	63,053	4.96%	355.1
60% - 70%	682,722	0.4%	8	0.6%	85,340	4.45%	349.7
70% - 80%	1,572,397	0.9%	13	0.9%	120,954	4.85%	351.1
80% - 90%	4,048,998	2.2%	35	2.5%	115,686	4.90%	333.4
90% - 100%	10,282,429	5.6%	73	5.1%	140,855	4.95%	361.4
100% - 110%	33,070,112	18.2%	229	16.0%	144,411	5.20%	321.9
110% - 120%	117,491,553	64.5%	941	65.9%	124,858	5.47%	343.7
120% - 130%	14,578,615	8.0%	121	8.5%	120,484	5.83%	341.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	182,168,194	100.0%	1,427	100.0%	127,658	5.40%	340.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	48,072,377	26.4%	345	8.1%	139,340	5.36%	347.0
Brandenburg	27,757,934	15.2%	165	3.9%	168,230	5.00%	348.2
Mecklenburg-Vorpommern	4,763,389	2.6%	36	0.8%	132,316	5.06%	341.6
Sachsen	69,828,146	38.3%	620	14.6%	112,626	5.56%	333.4
Sachsen-Anhalt	24,847,406	13.6%	206	4.9%	120,618	5.52%	342.3
Thüringen	6,898,942	3.8%	55	1.3%	125,435	5.39%	327.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	182,168,194	100.0%	1,427	33.6%	127,658	5.40%	340.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	68,011,665	37.3%	404	9.5%	168,346	98.02%	1.98%
Hochhaus/appartement	106,532,367	58.5%	990	23.1%	108,706	6.22%	93.78%
Mehrfamilienhaus	2,777,013	1.5%	16	0.4%	173,563	50.00%	50.00%
Zweifamilienhaus	4,260,368	2.3%	24	0.6%	177,515	83.33%	16.67%
Ladenwohnhäuser	489,774	0.3%	2	0.0%	244,887	100.00%	0.00%
unspecified	97,007	0.1%	1	0.0%	97,007	100.00%	0.00%
Total	182,168,194	100.0%	1,427	33.6%	127,658	34.20%	65.80%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	45,119,882	24.8%	566	13.3%	79,717	5.71%	325.5
100,000 - 150,000	58,233,863	32.0%	476	11.2%	122,340	5.48%	341.7
150,000 - 200,000	33,663,067	18.5%	198	4.7%	170,015	5.24%	337.8
200,000 - 250,000	29,636,037	16.3%	133	3.1%	222,827	5.06%	357.5
250,000 - 300,000	11,877,139	6.5%	44	1.0%	269,935	5.12%	362.3
300,000 - 350,000	1,555,586	0.9%	5	0.1%	311,117	5.35%	306.1
350,000 - 400,000	742,044	0.4%	2	0.0%	371,022	4.73%	301.5
400,000 - 450,000	862,799	0.5%	2	0.0%	431,400	5.45%	350.6
450,000 - 500,000	477,777	0.3%	1	0.0%	477,777	4.79%	344.3
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	182,168,194	100.0%	1,427	33.6%	127,658	5.40%	340.4