

E-MAC DE 2006-II Investor Report February 2012

Cashflow analysis for the period

Total interest received	7,756,367	
Interest received on transaction accounts	65,889	
Net Post Foreclosure Proceeds	48,151	
Liquidity available	18,650,655	
Reserve account available	10,953,648	
Receivables under hedging arrangements	1,060,000	
Total funds available		38,534,709
Company management expenses	692	
MPT fee	190,651	
Administration fee	11,916	
Third party fees	262,301	
Liquidity Facility fee	5,720	
Payments under hedging arrangements	3,809,873	
Interest on the Notes	2,724,001	
PDL Repayment	1,113,760	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,118,912
Available after distribution of funds		30,415,798
Undrawn Liquidity Facility	18,650,655	
Reserve account funding	11,765,143	
Available liquidity		30,415,798
Net cashflow		-

Collateral

Starting current balance 1 November 2011	621,688,488.12
To be disbursed per 1 November 2011	-
Starting principal balance 1 November 2011	621,688,488.12
Principal (p)repayments	(5,211,148.15)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,113,759.60)
Ending principal balance	615,363,580
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	615,363,580

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	-	1,113,760	1,113,760	-
Total	-	1,113,760	1,113,760	-

Performance

	Last period	This period	Since issue
Prepayment rate	3.28%	3.11%	1.74%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	508,663,581	82.7%	3350	81.8%
1 - 30	131,776	28,656,858	4.7%	193	4.7%
31 - 60	72,713	6,567,363	1.1%	40	1.0%
61 - 90	62,270	4,092,088	0.7%	30	0.7%
91 - 120	75,630	3,491,668	0.6%	23	0.6%
121-150	97,837	3,514,872	0.6%	25	0.6%
> 151	6,501,988	60,377,150	9.8%	434	10.6%
Total	6,942,214	615,363,580	100.0%	4095	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,615,001	1,113,760	61,893	14,729,424

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 4,095
Number of loans parts 5,649

	Weighted average	Minimum	Maximum
Loan size	150,272	26,821	472,930
Loan part size	108,933	6,328	472,930
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	333.4	21	588
Remaining interest period (months)	57.9	1	190
Original interest period (months)	117.1	50	240
Seasoning (months)	68.4	49.6	91.2
Loan to Lending Value	107.2%	36.4%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	143,898,991.43	31.6%	23.38%
Owner occupied	471,464,588.94	68.4%	76.62%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	379,258,189	61.6%	3,752	66.4%	101,082	5.21%	346.5
Interest Only With Life Insurance Redemption	40,866,399	6.6%	326	5.8%	125,357	5.30%	260.7
Interest Only With Building Savings Account Redem	37,536,992	6.1%	269	4.8%	139,543	5.20%	220.9
Interest Only	157,702,001	25.6%	1,302	23.0%	121,123	5.15%	347.6
Total	615,363,580	100.0%	5,649	100.0%	108,933	5.20%	333.4

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	539,799	0.1%	9	0.2%	59,978	5.51%	327.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	182,544	0.0%	3	0.1%	60,848	4.44%	275.1
85 - 96	1,447,910	0.2%	13	0.2%	111,378	5.45%	327.3
97 - 108	70,460,101	11.5%	538	9.5%	130,967	4.54%	348.0
109 - 125	498,790,120	81.1%	4,743	84.0%	105,163	5.28%	333.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	43,943,106	7.1%	343	6.1%	128,114	5.30%	308.8
Total	615,363,580	100.0%	5,649	100.0%	108,933	5.20%	333.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	71,137,024	11.6%	527	9.3%	134,985	4.28%	362.9
4.50% - 4.75%	81,473,889	13.2%	593	10.5%	137,393	4.64%	353.8
4.75% - 5.00%	88,997,494	14.5%	718	12.7%	123,952	4.88%	340.3
5.00% - 5.25%	85,760,686	13.9%	775	13.7%	110,659	5.14%	332.6
5.25% - 5.50%	93,481,940	15.2%	885	15.7%	105,629	5.38%	325.7
5.50% - 5.75%	83,954,530	13.6%	865	15.3%	97,057	5.63%	319.8
5.75% - 6.00%	54,445,297	8.8%	587	10.4%	92,752	5.87%	314.5
6.00% - 6.25%	43,390,826	7.1%	571	10.1%	75,991	6.12%	307.6
6.25% - 6.50%	12,399,035	2.0%	124	2.2%	99,992	6.36%	309.5
6.50% - 6.75%	260,641	0.0%	3	0.1%	86,880	6.55%	308.1
6.75% - 7.00%	62,219	0.0%	1	0.0%	62,219	6.97%	303.0
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	615,363,580	100.0%	5,649	100.0%	108,933	5.20%	333.4

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	201,845	0.0%	2	0.0%	100,923	5.96%	338.3
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%	345.0
01-Jul-2013 - 31-Dec-2013	148,544	0.0%	2	0.0%	74,272	4.46%	259.1
01-Jan-2014 - 31-Dec-2014	2,215,594	0.4%	19	0.3%	116,610	5.34%	322.5
01-Jan-2015 - 31-Dec-2015	159,334,872	25.9%	1,270	22.5%	125,461	4.64%	350.5
01-Jan-2016 - 31-Dec-2016	364,418,690	59.2%	3,609	63.9%	100,975	5.35%	329.5
01-Jan-2017 - 31-Dec-2017	45,021,272	7.3%	401	7.1%	112,272	5.81%	329.7
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	43,988,764	7.1%	345	6.1%	127,504	5.30%	308.7
Total	615,363,580	100.0%	5,649	100.0%	108,933	5.20%	333.4

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%	21.0
01-Jan-2014 - 31-Dec-2015	1,468,800	0.2%	7	0.1%	209,829	4.35%	42.6
01-Jan-2016 - 31-Dec-2017	3,460,083	0.6%	31	0.5%	111,616	5.28%	56.1
01-Jan-2018 - 31-Dec-2019	556,073	0.1%	7	0.1%	79,439	5.20%	77.3
01-Jan-2020 - 31-Dec-2021	4,149,837	0.7%	36	0.6%	115,273	5.24%	110.9
01-Jan-2022 - 31-Dec-2023	3,988,070	0.6%	35	0.6%	113,945	5.20%	127.1
01-Jan-2024 - 31-Dec-2025	4,263,125	0.7%	42	0.7%	101,503	5.24%	155.9
01-Jan-2026 - 31-Dec-2027	8,436,944	1.4%	63	1.1%	133,920	5.04%	179.2
01-Jan-2028 - 31-Dec-2029	7,421,019	1.2%	78	1.4%	95,141	5.70%	207.4
01-Jan-2030 - 31-Dec-2031	19,584,161	3.2%	166	2.9%	117,977	5.32%	226.0
01-Jan-2032 - 31-Dec-2033	12,129,498	2.0%	93	1.6%	130,425	4.87%	249.4
01-Jan-2034 - 31-Dec-2035	10,257,087	1.7%	72	1.3%	142,460	5.00%	277.7
01-Jan-2036 - 31-Dec-2037	32,819,235	5.3%	247	4.4%	132,871	5.39%	298.5
01-Jan-2038 - 31-Dec-2039	104,821,708	17.0%	1,266	22.4%	82,798	5.93%	326.2
01-Jan-2040 - 31-Dec-2041	186,337,770	30.3%	1,815	32.1%	102,665	5.38%	347.5
01-Jan-2042 - 31-Dec-2043	158,684,400	25.8%	1,249	22.1%	127,049	4.80%	369.6
01-Jan-2044 - 31-Dec-2045	49,309,422	8.0%	390	6.9%	126,434	4.36%	390.6
01-Jan-2046 - 31-Dec-2047	6,837,622	1.1%	45	0.8%	151,947	4.08%	413.7
01-Jan-2048 - 31-Dec-2137	788,728	0.1%	6	0.1%	131,455	4.59%	498.8
Total	615,363,580	100.0%	5,649	100.0%	108,933	5.20%	333.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,372,714	0.2%	23	0.6%	59,683	4.82%	296.0
60% - 70%	2,786,210	0.5%	25	0.6%	111,448	4.69%	333.2
70% - 80%	8,486,662	1.4%	64	1.6%	132,604	4.90%	300.8
80% - 90%	23,981,710	3.9%	163	4.0%	147,127	4.80%	338.7
90% - 100%	91,656,186	14.9%	541	13.2%	169,420	4.78%	341.0
100% - 110%	214,828,582	34.9%	1,298	31.7%	165,507	5.08%	337.5
110% - 120%	251,223,173	40.8%	1,811	44.2%	138,721	5.46%	329.4
120% - 130%	21,028,344	3.4%	170	4.2%	123,696	5.83%	315.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	615,363,580	100.0%	4,095	100.0%	150,272	5.20%	333.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	128,149,148	20.8%	695	17.0%	184,387	5.01%	342.0
Bayern	72,334,681	11.8%	450	11.0%	160,744	5.11%	337.4
Berlin	45,472,104	7.4%	331	8.1%	137,378	5.35%	335.1
Brandenburg	26,634,746	4.3%	160	3.9%	166,467	5.00%	335.6
Bremen	3,450,762	0.6%	29	0.7%	118,992	5.32%	317.2
Hamburg	3,600,140	0.6%	20	0.5%	180,007	5.27%	338.8
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	41,093,571	6.7%	232	5.7%	177,127	5.06%	336.3
Mecklenburg-Vorpommern	4,432,854	0.7%	33	0.8%	134,329	5.03%	330.0
Niedersachsen	40,036,510	6.5%	278	6.8%	144,016	5.21%	327.8
Nordrhein-Westfalen	90,478,218	14.7%	593	14.5%	152,577	5.25%	332.6
Rheinland-Pfalz	34,066,012	5.5%	207	5.1%	164,570	5.05%	328.0
Saarland	13,762,696	2.2%	98	2.4%	140,436	5.39%	314.0
Sachsen	67,692,631	11.0%	611	14.9%	110,790	5.56%	321.8
Sachsen-Anhalt	23,824,946	3.9%	203	5.0%	117,364	5.53%	329.7
Schleswig-Holstein	14,172,989	2.3%	105	2.6%	134,981	5.14%	343.2
Thüringen	6,161,573	1.0%	50	1.2%	123,231	5.37%	314.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	615,363,580	100.0%	4,095	100.0%	150,272	5.20%	333.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	342,616,791	55.7%	1,928	47.1%	177,706	99.1%	0.9%
Hochhaus/appartement	201,840,020	32.8%	1,801	44.0%	112,071	31.8%	68.2%
Mehrfamilienhaus	34,365,846	5.6%	171	4.2%	200,970	75.4%	24.6%
Zweifamilienhaus	35,025,462	5.7%	186	4.5%	188,309	97.3%	2.7%
Laden/wohnhaus	1,419,708	0.2%	8	0.2%	177,464	87.5%	12.5%
unspecified	95,754	0.0%	1	0.0%	95,754	100.0%	0.0%
Total	615,363,580	100.0%	4,095	100.0%	150,272	68.4%	31.6%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,525,916	13.9%	1,088	26.6%	78,608	5.61%	308.9
100,000 - 150,000	152,043,199	24.7%	1,224	29.9%	124,218	5.41%	327.4
150,000 - 200,000	147,408,890	24.0%	849	20.7%	173,626	5.09%	338.9
200,000 - 250,000	135,002,363	21.9%	607	14.8%	222,409	5.00%	341.6
250,000 - 300,000	64,306,558	10.5%	238	5.8%	270,196	4.93%	347.7
300,000 - 350,000	17,621,449	2.9%	55	1.3%	320,390	5.03%	345.3
350,000 - 400,000	7,829,270	1.3%	21	0.5%	372,822	4.83%	333.3
400,000 - 450,000	4,223,286	0.7%	10	0.2%	422,329	5.17%	338.3
450,000 - 500,000	1,402,649	0.2%	3	0.1%	467,550	5.02%	285.1
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	615,363,580	100.0%	4,095	100.0%	150,272	5.20%	333.4

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,388
Number of loans parts 1,846

	Weighted average	Minimum	Maximum
Loan size	125,518	37,330	472,257
Loan part size	94,376	6,328	369,000
Coupon	5.39%	3.80%	6.97%
Remaining maturity (months)	328.4	44	460
Remaining interest period (months)	54.0	16	187
Original interest period (months)	113.4	50	240
Seasoning (months)	68.6	49.6	91.2
Loan to Foreclosure Value	110.7%	43.8%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	99,186,960.05	66.4%	56.93%
Owner occupied	75,031,893.44	33.6%	43.07%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
Annuity	115,249,857	66.2%	1,262	68.4%	91,323	5.39%	340.1
Interest Only With Life Insurance Redemption	12,331,876	7.1%	110	6.0%	112,108	5.50%	241.1
Interest Only With Building Savings Account Redem	6,041,769	3.5%	48	2.6%	125,870	5.12%	209.8
Interest Only	40,595,352	23.3%	426	23.1%	95,294	5.41%	339.4
Total	174,218,853	100.0%	1,846	100.0%	94,376	5.39%	328.4

Interest term	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	56,149	0.0%	1	0.1%	56,149	5.50%	226.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	345.0
85 - 96	383,840	0.2%	5	0.3%	76,768	5.44%	322.7
97 - 108	22,606,621	13.0%	190	10.3%	118,982	4.80%	330.7
109 - 125	146,678,302	84.2%	1,615	87.5%	90,822	5.49%	328.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,459,941	2.6%	34	1.8%	131,175	5.26%	312.4
Total	174,218,853	100.0%	1,846	100.0%	94,376	5.39%	328.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
0% - 4.50%	9,372,109	5.4%	77	4.2%	121,716	4.27%	357.0
4.50% - 4.75%	13,421,325	7.7%	101	5.5%	132,884	4.63%	362.4
4.75% - 5.00%	22,017,811	12.6%	182	9.9%	120,977	4.89%	337.6
5.00% - 5.25%	26,617,717	15.3%	257	13.9%	103,571	5.15%	329.8
5.25% - 5.50%	24,637,961	14.1%	263	14.2%	93,680	5.38%	331.0
5.50% - 5.75%	28,306,505	16.2%	311	16.8%	91,018	5.64%	320.4
5.75% - 6.00%	22,019,728	12.6%	252	13.7%	87,380	5.88%	315.4
6.00% - 6.25%	23,452,803	13.5%	346	18.7%	67,783	6.12%	310.8
6.25% - 6.50%	4,099,848	2.4%	54	2.9%	75,923	6.34%	306.6
6.50% - 6.75%	210,828	0.1%	2	0.1%	105,414	6.52%	307.0
6.75% - 7.00%	62,219	0.0%	1	0.1%	62,219	6.97%	303.0
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	174,218,853	100.0%	1,846	100.0%	94,376	5.39%	328.4

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of		WAC	WAM
				total	Average loan part size		
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	-	0.0%	-	0.0%	-	0.00%	-
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%	345.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	486,386	0.3%	6	0.3%	81,064	5.39%	299.2
01-Jan-2015 - 31-Dec-2015	46,906,625	26.9%	420	22.8%	111,682	4.87%	338.3
01-Jan-2016 - 31-Dec-2016	108,725,317	62.4%	1,247	67.6%	87,190	5.57%	324.5
01-Jan-2017 - 31-Dec-2017	13,606,585	7.8%	138	7.5%	98,598	5.84%	332.2
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	4,459,941	2.6%	34	1.8%	131,175	5.26%	312.4
Total	174,218,853	100.0%	1,846	100.0%	94,376	5.39%	328.4

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%	44.0
01-Jan-2016 - 31-Dec-2017	581,783	0.3%	7	0.4%	83,112	5.58%	53.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	74.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	103.0
01-Jan-2022 - 31-Dec-2023	477,996	0.3%	6	0.3%	79,666	5.46%	130.2
01-Jan-2024 - 31-Dec-2025	1,905,244	1.1%	18	1.0%	105,847	5.22%	155.3
01-Jan-2026 - 31-Dec-2027	2,298,734	1.3%	19	1.0%	120,986	5.22%	180.5
01-Jan-2028 - 31-Dec-2029	3,801,755	2.2%	40	2.2%	95,044	5.84%	209.7
01-Jan-2030 - 31-Dec-2031	5,720,593	3.3%	50	2.7%	114,412	5.32%	224.1
01-Jan-2032 - 31-Dec-2033	2,686,646	1.5%	26	1.4%	103,333	5.08%	250.2
01-Jan-2034 - 31-Dec-2035	1,782,933	1.0%	14	0.8%	127,352	5.32%	276.6
01-Jan-2036 - 31-Dec-2037	6,709,877	3.9%	58	3.1%	115,688	5.41%	298.0
01-Jan-2038 - 31-Dec-2039	48,973,677	28.1%	659	35.7%	74,315	5.96%	325.2
01-Jan-2040 - 31-Dec-2041	62,104,651	35.6%	641	34.7%	96,887	5.37%	346.4
01-Jan-2042 - 31-Dec-2043	29,914,575	17.2%	246	13.3%	121,604	4.80%	369.5
01-Jan-2044 - 31-Dec-2045	5,571,035	3.2%	48	2.6%	116,063	4.35%	390.3
01-Jan-2046 - 31-Dec-2047	1,080,856	0.6%	8	0.4%	135,107	3.91%	413.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	460.0
Total	174,218,853	100.0%	1,846	100.0%	94,376	5.39%	328.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	511,408	0.3%	8	0.6%	63,926	4.61%	317.3
60% - 70%	1,031,602	0.6%	10	0.7%	103,160	4.53%	357.0
70% - 80%	2,094,084	1.2%	19	1.4%	110,215	5.11%	286.0
80% - 90%	4,644,963	2.7%	38	2.7%	122,236	4.93%	339.0
90% - 100%	10,233,461	5.9%	77	5.5%	132,902	4.93%	341.0
100% - 110%	39,454,437	22.6%	296	21.3%	133,292	5.26%	318.4
110% - 120%	104,630,880	60.1%	841	60.6%	124,412	5.48%	331.2
120% - 130%	11,618,019	6.7%	99	7.1%	117,354	5.81%	328.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	174,218,853	100.0%	1,388	100.0%	125,518	5.39%	328.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	45,472,104	26.1%	331	23.8%	137,378	5.35%	335.1
Brandenburg	26,634,746	15.3%	160	11.5%	166,467	5.00%	335.6
Mecklenburg-Vorpommern	4,432,854	2.5%	33	2.4%	134,329	5.03%	330.0
Sachsen	67,692,631	38.9%	611	44.0%	110,790	5.56%	321.8
Sachsen-Anhalt	23,824,946	13.7%	203	14.6%	117,364	5.53%	329.7
Thüringen	6,161,573	3.5%	50	3.6%	123,231	5.37%	314.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	174,218,853	100.0%	1,388	100.0%	125,518	5.39%	328.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	64,432,321	37.0%	387	27.9%	166,492	97.93%	2.07%
Hochhaus/appartement	102,896,506	59.1%	960	69.2%	107,184	6.04%	93.96%
Mehrfamilienhaus	2,329,211	1.3%	15	1.1%	155,281	53.33%	46.67%
Zweifamilienhaus	3,981,472	2.3%	23	1.7%	173,107	82.61%	17.39%
Laden/wohnhaus	483,589	0.3%	2	0.1%	241,795	100.00%	0.00%
unspecified	95,754	0.1%	1	0.1%	95,754	100.00%	0.00%
Total	174,218,853	100.0%	1,388	100.0%	125,518	33.65%	66.35%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	45,072,948	25.9%	568	40.9%	79,354	5.70%	314.4
100,000 - 150,000	56,656,073	32.5%	464	33.4%	122,104	5.49%	329.5
150,000 - 200,000	31,468,173	18.1%	185	13.3%	170,098	5.20%	327.4
200,000 - 250,000	27,792,800	16.0%	125	9.0%	222,342	5.06%	343.7
250,000 - 300,000	10,556,805	6.1%	39	2.8%	270,687	5.15%	345.4
300,000 - 350,000	609,963	0.4%	2	0.1%	304,982	5.10%	357.1
350,000 - 400,000	734,615	0.4%	2	0.1%	367,307	4.74%	289.5
400,000 - 450,000	855,219	0.5%	2	0.1%	427,610	5.46%	338.5
450,000 - 500,000	472,257	0.3%	1	0.1%	472,257	4.79%	331.8
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	174,218,853	100.0%	1,388	100.0%	125,518	5.39%	328.4