

E-MAC DE 2006-II Investor Report May 2009

Cashflow analysis for the period

Total interest received	8,276,335	
Interest received on transaction accounts	72,383	
Liquidity available	20,501,876	
Reserve account available	13,300,000	
Receivables under hedging arrangements	260,000	
Total funds available		42,410,595
Company management expenses	-	
MPT fee	207,297	
Administration fee	12,956	
Third party fees	8,614	
Liquidity Facility fee	6,082	
Payments under hedging arrangements	3,338,048	
Interest on the Notes	3,553,102	
PDL Repayment	-	
Redemption Class F-Notes	1,482,619	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,608,719
Available after distribution of funds		33,801,876
Undrawn Liquidity Facility	20,501,876	
Reserve account funding	13,300,000	
Available liquidity		33,801,876
Net cashflow		-

Collateral

Starting current balance 1 February 2009	683,395,857.44
To be disbursed per 1 February 2009	-
Starting principal balance 1 February 2009	683,395,857.44
Principal (p)repayments	(2,820,483.59)
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	-
Ending principal balance	680,575,374
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	680,575,374

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	-	-	-	-
Total	-	-	-	-

Performance

	Last period	This period	Since issue
Prepayment rate	0.43%	1.12%	0.51%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	592,818,494	87.1%	3811	86.9%
1 - 30	111,272	22,823,024	3.4%	142	3.2%
31 - 60	101,610	10,409,656	1.5%	70	1.6%
61 - 90	88,772	5,703,827	0.8%	38	0.9%
91 - 120	97,957	4,739,563	0.7%	30	0.7%
121-150	105,853	4,172,243	0.6%	27	0.6%
> 151	2,592,012	39,908,566	5.9%	269	6.1%
Total	3,097,475	680,575,374	100.0%	4387	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	146,630	-	(9,497)	233,854

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 4,387
Number of loans parts 6,017

	Weighted average	Minimum	Maximum
Loan size	155,135	2,660	579,643
Loan part size	113,109	2,660	579,643
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	366.0	14	559
Remaining interest period (months)	90.8	12	223
Original interest period (months)	117.1	40	240
Seasoning (months)	35.1	16.6	58.0
Loan to Lending Value	109.8%	1.2%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	157,401,854.37	31.0%	23.13%
Owner occupied	523,173,519.48	69.0%	76.87%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	423,563,320	62.2%	3,975	66.1%	106,557	5.21%	379.0
Interest Only With Life Insurance Redemption	44,873,352	6.6%	343	5.7%	130,826	5.31%	290.9
Interest Only With Building Savings Account Redempti	41,094,455	6.0%	296	4.9%	138,833	5.20%	255.5
Interest Only	171,044,248	25.1%	1,403	23.3%	121,913	5.16%	380.2
Total	680,575,374	100.0%	6,017	100.0%	113,109	5.20%	366.0

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	345,246	0.1%	3	0.0%	115,082	4.06%	306.6
49 - 60	1,398,077	0.2%	14	0.2%	99,863	5.29%	364.5
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	185,934	0.0%	3	0.0%	61,978	4.44%	310.0
85 - 96	1,479,012	0.2%	13	0.2%	113,770	5.45%	360.2
97 - 108	75,609,562	11.1%	559	9.3%	135,259	4.54%	381.2
109 - 125	552,742,136	81.2%	5,064	84.2%	109,151	5.28%	366.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	48,815,406	7.2%	361	6.0%	135,223	5.30%	340.4
Total	680,575,374	100.0%	6,017	100.0%	113,109	5.20%	366.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	77,567,063	11.4%	555	9.2%	139,760	4.28%	395.1
4.50% - 4.75%	88,458,427	13.0%	624	10.4%	141,760	4.64%	385.9
4.75% - 5.00%	98,638,883	14.5%	768	12.8%	128,436	4.88%	374.0
5.00% - 5.25%	97,017,251	14.3%	835	13.9%	116,188	5.14%	365.9
5.25% - 5.50%	103,617,298	15.2%	949	15.8%	109,186	5.38%	358.9
5.50% - 5.75%	92,692,211	13.6%	922	15.3%	100,534	5.63%	352.2
5.75% - 6.00%	61,148,172	9.0%	632	10.5%	96,753	5.87%	345.5
6.00% - 6.25%	47,402,361	7.0%	598	9.9%	79,268	6.12%	340.8
6.25% - 6.50%	13,699,472	2.0%	130	2.2%	105,381	6.36%	342.8
6.50% - 6.75%	269,791	0.0%	3	0.0%	89,930	6.55%	341.1
6.75% - 7.00%	64,444	0.0%	1	0.0%	64,444	6.97%	336.0
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	680,575,374	100.0%	6,017	100.0%	113,109	5.20%	366.0

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	245,246	0.0%	1	0.0%	245,246	4.17%	426.0
01-Jul-2010 - 31-Dec-2010	207,083	0.0%	3	0.0%	69,028	4.33%	213.1
01-Jan-2011 - 30-Jun-2011	747,476	0.1%	8	0.1%	93,434	5.32%	344.1
01-Jul-2011 - 31-Dec-2011	543,518	0.1%	5	0.1%	108,704	5.33%	385.9
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%	378.0
01-Jul-2013 - 31-Dec-2013	151,934	0.0%	2	0.0%	75,967	4.46%	294.8
01-Jan-2014 - 31-Dec-2014	2,262,338	0.3%	19	0.3%	119,070	5.35%	355.5
01-Jan-2015 - 31-Dec-2015	172,789,374	25.4%	1,331	22.1%	129,819	4.64%	383.1
01-Jan-2016 - 31-Dec-2016	406,653,674	59.8%	3,881	64.5%	104,781	5.36%	362.4
01-Jan-2017 - 31-Dec-2017	48,125,324	7.1%	405	6.7%	118,828	5.81%	362.3
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	48,815,406	7.2%	361	6.0%	135,223	5.30%	340.4
Total	680,575,374	100.0%	6,017	100.0%	113,109	5.20%	366.0

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%	14.0
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	54.0
01-Jan-2014 - 31-Dec-2015	1,537,100	0.2%	8	0.1%	192,138	4.34%	75.7
01-Jan-2016 - 31-Dec-2017	3,712,283	0.5%	34	0.6%	109,185	5.28%	89.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	110.2
01-Jan-2020 - 31-Dec-2021	4,283,763	0.6%	36	0.6%	118,993	5.22%	143.8
01-Jan-2022 - 31-Dec-2023	4,465,337	0.7%	35	0.6%	127,581	5.15%	160.9
01-Jan-2024 - 31-Dec-2025	4,932,653	0.7%	45	0.7%	109,615	5.26%	189.0
01-Jan-2026 - 31-Dec-2027	9,503,524	1.4%	67	1.1%	141,844	5.07%	212.0
01-Jan-2028 - 31-Dec-2029	8,691,767	1.3%	85	1.4%	102,256	5.73%	240.7
01-Jan-2030 - 31-Dec-2031	22,191,370	3.3%	175	2.9%	126,808	5.33%	259.0
01-Jan-2032 - 31-Dec-2033	13,837,798	2.0%	98	1.6%	141,202	4.84%	282.9
01-Jan-2034 - 31-Dec-2035	11,369,075	1.7%	78	1.3%	145,757	5.00%	310.5
01-Jan-2036 - 31-Dec-2037	36,369,285	5.3%	271	4.5%	134,204	5.39%	331.2
01-Jan-2038 - 31-Dec-2039	116,092,026	17.1%	1,344	22.3%	86,378	5.93%	359.2
01-Jan-2040 - 31-Dec-2041	206,519,512	30.3%	1,946	32.3%	106,125	5.37%	380.6
01-Jan-2042 - 31-Dec-2043	175,450,047	25.8%	1,331	22.1%	131,818	4.80%	402.6
01-Jan-2044 - 31-Dec-2045	52,904,665	7.8%	403	6.7%	131,277	4.35%	423.8
01-Jan-2046 - 31-Dec-2047	7,327,818	1.1%	46	0.8%	159,300	4.07%	446.7
01-Jan-2048 - 31-Dec-2137	679,151	0.1%	5	0.1%	135,830	4.24%	508.7
Total	680,575,374	100.0%	6,017	100.0%	113,109	5.20%	366.0

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,367,903	0.2%	20	0.5%	68,395	5.06%	324.9
60% - 70%	1,439,237	0.2%	11	0.3%	130,840	4.40%	392.1
70% - 80%	9,535,072	1.4%	66	1.5%	144,471	5.03%	372.4
80% - 90%	17,561,671	2.6%	111	2.5%	158,213	4.76%	368.8
90% - 100%	75,161,477	11.0%	419	9.6%	179,383	4.69%	385.1
100% - 110%	206,845,766	30.4%	1,151	26.2%	179,710	4.98%	371.9
110% - 120%	335,619,671	49.3%	2,347	53.5%	142,999	5.42%	359.2
120% - 130%	33,044,577	4.9%	262	6.0%	126,124	5.86%	351.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	680,575,374	100.0%	4,387	100.0%	155,135	5.20%	366.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	142,923,406	21.0%	755	17.2%	189,303	5.02%	373.5
Bayern	83,339,511	12.2%	504	11.5%	165,356	5.13%	368.7
Berlin	49,520,799	7.3%	350	8.0%	141,488	5.36%	368.1
Brandenburg	30,991,220	4.6%	179	4.1%	173,135	5.01%	370.4
Bremen	4,278,435	0.6%	35	0.8%	122,241	5.33%	347.6
Hamburg	4,130,636	0.6%	23	0.5%	179,593	5.25%	374.5
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	44,023,920	6.5%	246	5.6%	178,959	5.05%	370.4
Mecklenburg-Vorpommern	4,823,024	0.7%	36	0.8%	133,973	5.04%	363.2
Niedersachsen	44,068,679	6.5%	297	6.8%	148,379	5.23%	360.9
Nordrhein-Westfalen	98,635,881	14.5%	630	14.4%	156,565	5.26%	363.6
Rheinland-Pfalz	38,529,995	5.7%	226	5.2%	170,487	5.00%	367.4
Saarland	14,478,187	2.1%	101	2.3%	143,348	5.41%	347.9
Sachsen	71,498,028	10.5%	626	14.3%	114,214	5.56%	353.4
Sachsen-Anhalt	25,501,604	3.7%	209	4.8%	122,017	5.53%	362.6
Schleswig-Holstein	16,453,536	2.4%	114	2.6%	144,329	5.17%	374.9
Thüringen	7,378,512	1.1%	56	1.3%	131,759	5.38%	346.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	680,575,374	100.0%	4,387	100.0%	155,135	5.20%	366.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	376,529,716	55.3%	2,068	47.1%	182,074	99.0%	1.0%
Hochhaus/appartement	222,886,219	32.7%	1,916	43.7%	116,329	33.1%	66.9%
Mehrfamilienhaus	40,423,025	5.9%	189	4.3%	213,878	74.1%	25.9%
Zweifamilienhaus	39,012,149	5.7%	204	4.7%	191,236	97.5%	2.5%
Laden/wohnhaus	1,625,230	0.2%	9	0.2%	180,581	77.8%	22.2%
unspecified	99,034	0.0%	1	0.0%	99,034	100.0%	0.0%
Total	680,575,374	100.0%	4,387	100.0%	155,135	69.0%	31.0%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	84,212,892	12.4%	1,057	24.1%	79,672	5.62%	340.6
100,000 - 150,000	161,992,998	23.8%	1,299	29.6%	124,706	5.42%	358.3
150,000 - 200,000	164,562,750	24.2%	947	21.6%	173,773	5.13%	370.1
200,000 - 250,000	154,221,744	22.7%	691	15.8%	223,186	5.00%	375.2
250,000 - 300,000	76,596,858	11.3%	283	6.5%	270,660	4.95%	381.9
300,000 - 350,000	22,248,827	3.3%	69	1.6%	322,447	5.03%	370.7
350,000 - 400,000	7,065,322	1.0%	19	0.4%	371,859	4.94%	364.4
400,000 - 450,000	7,153,179	1.1%	17	0.4%	420,775	4.87%	373.6
450,000 - 500,000	1,429,761	0.2%	3	0.1%	476,587	4.92%	381.3
500,000 - 550,000	511,401	0.1%	1	0.0%	511,401	4.98%	205.0
550,000 - 600,000	579,643	0.1%	1	0.0%	579,643	4.80%	408.0
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	680,575,374	100.0%	4,387	100.0%	155,135	5.20%	366.0

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,456
Number of loans parts 1,928

	Weighted average	Minimum	Maximum
Loan size	130,298	39,446	486,843
Loan part size	98,399	6,542	385,232
Coupon	5.39%	3.79%	6.97%
Remaining maturity (months)	361.2	14	493
Remaining interest period (months)	86.7	15	220
Original interest period (months)	113.1	40	240
Seasoning (months)	35.4	16.6	58.0
Loan to Foreclosure Value	113.5%	23.0%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	106,083,819.37	65.2%	55.92%
Owner occupied	83,629,368.40	34.8%	44.08%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	125,495,741	66.2%	1,305	21.7%	96,165	5.39%	373.1
Interest Only With Life Insurance Redemption	13,540,678	7.1%	115	1.9%	117,745	5.51%	272.7
Interest Only With Building Savings Account Redempti	6,894,221	3.6%	57	0.9%	120,951	5.10%	245.8
Interest Only	43,782,547	23.1%	451	7.5%	97,079	5.41%	372.8
Total	189,713,188	100.0%	1,928	32.0%	98,399	5.39%	361.2

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	100,000	0.1%	2	0.1%	50,000	3.79%	14.0
49 - 60	612,638	0.3%	4	0.2%	153,160	5.31%	374.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	378.0
85 - 96	388,578	0.2%	5	0.3%	77,716	5.44%	355.8
97 - 108	24,481,317	12.9%	198	10.3%	123,643	4.79%	365.1
109 - 125	159,371,298	84.0%	1,684	87.3%	94,639	5.49%	361.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,725,357	2.5%	34	1.8%	138,981	5.26%	343.6
Total	189,713,188	100.0%	1,928	100.0%	98,399	5.39%	361.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,145,347	5.3%	81	4.2%	125,251	4.27%	387.2
4.50% - 4.75%	14,568,079	7.7%	105	5.4%	138,744	4.63%	395.9
4.75% - 5.00%	23,875,906	12.6%	191	9.9%	125,005	4.89%	370.1
5.00% - 5.25%	29,670,733	15.6%	273	14.2%	108,684	5.15%	363.1
5.25% - 5.50%	26,514,552	14.0%	267	13.8%	99,305	5.38%	364.6
5.50% - 5.75%	31,038,706	16.4%	326	16.9%	95,211	5.64%	353.9
5.75% - 6.00%	23,911,543	12.6%	266	13.8%	89,893	5.88%	346.4
6.00% - 6.25%	25,165,543	13.3%	357	18.5%	70,492	6.12%	343.6
6.25% - 6.50%	4,540,120	2.4%	59	3.1%	76,951	6.34%	339.8
6.50% - 6.75%	218,214	0.1%	2	0.1%	109,107	6.52%	340.0
6.75% - 7.00%	64,444	0.0%	1	0.1%	64,444	6.97%	336.0
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	189,713,188	100.0%	1,928	100.0%	98,399	5.39%	361.2

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	100,000	0.1%	2	0.1%	50,000	3.79%	14.0
01-Jan-2011 - 30-Jun-2011	226,507	0.1%	2	0.1%	113,253	5.45%	346.8
01-Jul-2011 - 31-Dec-2011	386,131	0.2%	2	0.1%	193,066	5.23%	390.1
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%	378.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	493,854	0.3%	6	0.3%	82,309	5.39%	331.9
01-Jan-2015 - 31-Dec-2015	50,299,571	26.5%	432	22.4%	116,434	4.87%	372.0
01-Jan-2016 - 31-Dec-2016	119,083,861	62.8%	1,310	67.9%	90,904	5.57%	357.2
01-Jan-2017 - 31-Dec-2017	14,363,906	7.6%	139	7.2%	103,337	5.82%	365.3
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	4,725,357	2.5%	34	1.8%	138,981	5.26%	343.6
Total	189,713,188	100.0%	1,928	100.0%	98,399	5.39%	361.2

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	100,000	0.1%	2	0.1%	50,000	3.79%	14.0
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%	77.0
01-Jan-2016 - 31-Dec-2017	643,983	0.3%	8	0.4%	80,498	5.50%	87.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	107.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	136.0
01-Jan-2022 - 31-Dec-2023	466,808	0.2%	5	0.3%	93,362	5.50%	164.8
01-Jan-2024 - 31-Dec-2025	2,035,582	1.1%	18	0.9%	113,088	5.24%	188.4
01-Jan-2026 - 31-Dec-2027	2,651,578	1.4%	20	1.0%	132,579	5.26%	213.4
01-Jan-2028 - 31-Dec-2029	4,329,091	2.3%	43	2.2%	100,677	5.85%	242.8
01-Jan-2030 - 31-Dec-2031	6,179,187	3.3%	50	2.6%	123,584	5.31%	257.0
01-Jan-2032 - 31-Dec-2033	2,923,115	1.5%	27	1.4%	108,264	5.10%	283.5
01-Jan-2034 - 31-Dec-2035	1,818,891	1.0%	14	0.7%	129,921	5.31%	309.6
01-Jan-2036 - 31-Dec-2037	7,362,829	3.9%	63	3.3%	116,870	5.39%	330.7
01-Jan-2038 - 31-Dec-2039	52,871,516	27.9%	689	35.7%	76,737	5.96%	358.1
01-Jan-2040 - 31-Dec-2041	67,690,364	35.7%	668	34.6%	101,333	5.37%	379.5
01-Jan-2042 - 31-Dec-2043	33,195,954	17.5%	259	13.4%	128,170	4.80%	402.6
01-Jan-2044 - 31-Dec-2045	5,715,194	3.0%	48	2.5%	119,067	4.36%	423.3
01-Jan-2046 - 31-Dec-2047	1,120,597	0.6%	8	0.4%	140,075	3.91%	446.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	493.0
Total	189,713,188	100.0%	1,928	100.0%	98,399	5.39%	361.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	442,738	0.2%	6	0.4%	73,790	4.93%	388.7
60% - 70%	603,278	0.3%	6	0.4%	100,546	4.38%	400.9
70% - 80%	3,492,630	1.8%	24	1.6%	145,526	5.13%	383.2
80% - 90%	2,907,883	1.5%	24	1.6%	121,162	4.86%	370.9
90% - 100%	8,994,867	4.7%	61	4.2%	147,457	4.79%	379.3
100% - 110%	22,756,740	12.0%	142	9.8%	160,259	5.07%	363.3
110% - 120%	132,236,812	69.7%	1,042	71.6%	126,907	5.46%	358.4
120% - 130%	18,278,239	9.6%	151	10.4%	121,048	5.83%	362.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	189,713,188	100.0%	1,456	100.0%	130,298	5.39%	361.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	49,520,799	26.1%	350	8.0%	141,488	5.36%	368.1
Brandenburg	30,991,220	16.3%	179	4.1%	173,135	5.01%	370.4
Mecklenburg-Vorpommern	4,823,024	2.5%	36	0.8%	133,973	5.04%	363.2
Sachsen	71,498,028	37.7%	626	14.3%	114,214	5.56%	353.4
Sachsen-Anhalt	25,501,604	13.4%	209	4.8%	122,017	5.53%	362.6
Thüringen	7,378,512	3.9%	56	1.3%	131,759	5.38%	346.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	189,713,188	100.0%	1,456	33.2%	130,298	5.39%	361.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	71,526,090	37.7%	418	9.5%	171,115	97.85%	2.15%
Hochhaus/appartement	110,102,248	58.0%	992	22.6%	110,990	6.35%	93.65%
Mehrfamilienhaus	2,871,530	1.5%	16	0.4%	179,471	56.25%	43.75%
Zweifamilienhaus	4,614,366	2.4%	27	0.6%	170,902	85.19%	14.81%
Ladenwohnhäuser	499,920	0.3%	2	0.0%	249,960	100.00%	0.00%
unspecified	99,034	0.1%	1	0.0%	99,034	100.00%	0.00%
Total	189,713,188	100.0%	1,456	33.2%	130,298	34.82%	65.18%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	43,796,000	23.1%	544	12.4%	80,507	5.72%	346.6
100,000 - 150,000	60,341,088	31.8%	492	11.2%	122,644	5.48%	360.5
150,000 - 200,000	38,143,173	20.1%	224	5.1%	170,282	5.28%	360.0
200,000 - 250,000	31,256,552	16.5%	140	3.2%	223,261	5.05%	378.7
250,000 - 300,000	11,861,698	6.3%	44	1.0%	269,584	5.10%	381.5
300,000 - 350,000	2,198,452	1.2%	7	0.2%	314,065	5.26%	345.7
350,000 - 400,000	754,232	0.4%	2	0.0%	377,116	4.73%	322.5
400,000 - 450,000	875,149	0.5%	2	0.0%	437,574	5.45%	371.7
450,000 - 500,000	486,843	0.3%	1	0.0%	486,843	4.79%	366.1
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	189,713,188	100.0%	1,456	33.2%	130,298	5.39%	361.2