

E-MAC DE 2006-II Investor Report May 2011

Cashflow analysis for the period

Total interest received	8,064,573	
Interest received on transaction accounts	54,773	
Net Post Foreclosure Proceeds	8,813	
Liquidity available	19,379,252	
Reserve account available	13,300,000	
Receivables under hedging arrangements	253,000	
Total funds available		41,060,411
Company management expenses	18,722	
MPT fee	193,793	
Administration fee	12,112	
Third party fees	71,043	
Liquidity Facility fee	5,749	
Payments under hedging arrangements	4,362,327	
Interest on the Notes	2,061,988	
PDL Repayment	2,273,645	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,999,379
Available after distribution of funds		32,061,032
Undrawn Liquidity Facility	19,379,252	
Reserve account funding	12,681,779	
Available liquidity		32,061,032
Net cashflow		-

Collateral

Starting current balance 1 February 2011	645,975,081.44
To be disbursed per 1 February 2011	-
Starting principal balance 1 February 2011	645,975,081.44
Principal (prepayments)	(5,298,055.15)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(2,273,644.86)
Ending principal balance	638,403,381
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	638,403,381

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	-	2,273,645	2,273,645	-
Total	-	2,273,645	2,273,645	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.87%	3.66%	1.36%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	536,155,244	84.0%	3505	83.5%
1 - 30	107,291	23,711,054	3.7%	143	3.4%
31 - 60	69,783	6,411,995	1.0%	39	0.9%
61 - 90	67,418	4,577,115	0.7%	40	1.0%
91 - 120	76,464	3,432,565	0.5%	27	0.6%
121-150	121,958	4,646,176	0.7%	26	0.6%
> 151	5,603,746	59,469,234	9.3%	420	10.0%
Total	6,046,660	638,403,381	100.0%	4200	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	32,725	2,273,645	49,822	9,170,316

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 4,200
Number of loans parts 5,796

	Weighted average	Minimum	Maximum
Loan size	152,001	31,046	565,513
Loan part size	110,146	6,389	565,513
Coupon	5.20%	3.57%	8.34%
Remaining maturity (months)	345.4	30	597
Remaining interest period (months)	69.7	1	199
Original interest period (months)	117.0	50	240
Seasoning (months)	56.4	36.6	82.2
Loan to Lending Value	108.0%	18.1%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	149,493,354.54	31.5%	23.42%
Owner occupied	488,910,026.89	68.5%	76.58%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	395,357,614	61.9%	3,844	66.3%	102,851	5.21%	358.4
Interest Only With Life Insurance Redemption	42,249,517	6.6%	333	5.7%	126,875	5.31%	272.0
Interest Only With Building Savings Account Redempti	38,960,501	6.1%	281	4.8%	138,649	5.21%	234.2
Interest Only	161,835,750	25.4%	1,338	23.1%	120,953	5.15%	359.6
Total	638,403,381	100.0%	5,796	100.0%	110,146	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	1,357,222	0.2%	14	0.2%	96,944	5.38%	340.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	183,510	0.0%	3	0.1%	61,170	4.44%	287.7
85 - 96	1,457,556	0.2%	13	0.2%	112,120	5.45%	339.1
97 - 108	72,966,412	11.4%	548	9.5%	133,150	4.54%	360.6
109 - 125	517,342,561	81.0%	4,871	84.0%	106,209	5.28%	345.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	45,096,121	7.1%	347	6.0%	129,960	5.30%	320.4
Total	638,403,381	100.0%	5,796	100.0%	110,146	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%	73,534,358	11.5%	535	9.2%	137,447	4.28%	375.4
4.50% - 4.75%	84,335,482	13.2%	608	10.5%	138,710	4.64%	365.9
4.75% - 5.00%	92,105,234	14.4%	734	12.7%	125,484	4.88%	352.5
5.00% - 5.25%	89,016,318	13.9%	795	13.7%	111,970	5.14%	344.5
5.25% - 5.50%	96,888,210	15.2%	913	15.8%	106,121	5.38%	338.0
5.50% - 5.75%	86,892,184	13.6%	884	15.3%	98,294	5.63%	331.8
5.75% - 6.00%	57,277,277	9.0%	608	10.5%	94,206	5.87%	325.9
6.00% - 6.25%	45,153,612	7.1%	587	10.1%	76,923	6.12%	319.7
6.25% - 6.50%	12,831,978	2.0%	126	2.2%	101,841	6.36%	321.7
6.50% - 6.75%	277,835	0.0%	4	0.1%	69,459	6.55%	320.6
6.75% - 7.00%	62,869	0.0%	1	0.0%	62,869	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% - >	28,027	0.0%	1	0.0%	28,027	8.34%	202.0
Total	638,403,381	100.0%	5,796	100.0%	110,146	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	612,016	0.1%	6	0.1%	102,003	5.42%	312.7
01-Jul-2011 - 31-Dec-2011	530,194	0.1%	5	0.1%	106,039	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	149,510	0.0%	2	0.0%	74,755	4.46%	271.9
01-Jan-2014 - 31-Dec-2014	2,229,445	0.3%	19	0.3%	117,339	5.35%	334.4
01-Jan-2015 - 31-Dec-2015	165,662,355	25.9%	1,301	22.4%	127,335	4.64%	362.9
01-Jan-2016 - 31-Dec-2016	377,085,967	59.1%	3,702	63.9%	101,860	5.36%	341.4
01-Jan-2017 - 31-Dec-2017	46,975,747	7.4%	412	7.1%	114,019	5.81%	341.5
01-Jan-2018 - 31-Dec-2018	28,027	0.0%	1	0.0%	28,027	8.34%	202.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	45,096,121	7.1%	347	6.0%	129,960	5.30%	320.4
Total	638,403,381	100.0%	5,796	100.0%	110,146	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	3,592,317	0.6%	33	0.6%	108,858	5.27%	68.1
01-Jan-2018 - 31-Dec-2019	557,820	0.1%	7	0.1%	79,689	5.20%	89.3
01-Jan-2020 - 31-Dec-2021	4,147,129	0.6%	35	0.6%	118,489	5.24%	122.8
01-Jan-2022 - 31-Dec-2023	4,064,841	0.6%	35	0.6%	116,138	5.20%	139.1
01-Jan-2024 - 31-Dec-2025	4,338,321	0.7%	42	0.7%	103,293	5.25%	167.9
01-Jan-2026 - 31-Dec-2027	9,088,990	1.4%	67	1.2%	135,657	5.07%	191.1
01-Jan-2028 - 31-Dec-2029	8,087,026	1.3%	82	1.4%	98,622	5.72%	219.5
01-Jan-2030 - 31-Dec-2031	19,866,529	3.1%	165	2.8%	120,403	5.32%	238.0
01-Jan-2032 - 31-Dec-2033	12,685,291	2.0%	96	1.7%	132,138	4.87%	261.5
01-Jan-2034 - 31-Dec-2035	10,572,496	1.7%	73	1.3%	144,829	5.02%	289.6
01-Jan-2036 - 31-Dec-2037	33,976,176	5.3%	256	4.4%	132,719	5.39%	310.4
01-Jan-2038 - 31-Dec-2039	109,108,053	17.1%	1,302	22.5%	83,800	5.93%	338.2
01-Jan-2040 - 31-Dec-2041	193,109,840	30.2%	1,867	32.2%	103,433	5.37%	359.5
01-Jan-2042 - 31-Dec-2043	165,009,437	25.8%	1,282	22.1%	128,713	4.80%	381.6
01-Jan-2044 - 31-Dec-2045	50,918,560	8.0%	395	6.8%	128,908	4.35%	402.7
01-Jan-2046 - 31-Dec-2047	6,960,042	1.1%	45	0.8%	154,668	4.07%	425.8
01-Jan-2048 - 31-Dec-2137	801,714	0.1%	6	0.1%	133,619	4.58%	510.0
Total	638,403,381	100.0%	5,796	100.0%	110,146	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%	1,228,576	0.2%	17	0.4%	72,269	4.97%	318.5
60% - 70%	2,086,692	0.3%	18	0.4%	115,927	4.50%	345.7
70% - 80%	7,885,131	1.2%	58	1.4%	135,951	4.79%	339.7
80% - 90%	22,462,502	3.5%	146	3.5%	153,853	4.82%	343.8
90% - 100%	86,335,069	13.5%	503	12.0%	171,640	4.75%	355.3
100% - 110%	210,028,747	32.9%	1,225	29.2%	171,452	5.05%	347.3
110% - 120%	284,335,247	44.5%	2,040	48.6%	139,380	5.44%	342.9
120% - 130%	24,041,418	3.8%	193	4.6%	124,567	5.85%	328.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	638,403,381	100.0%	4,200	100.0%	152,001	5.20%	345.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	133,327,109	20.9%	716	17.0%	186,211	5.02%	354.1
Bayern	75,359,030	11.8%	462	11.0%	163,115	5.11%	349.3
Berlin	47,044,950	7.4%	339	8.1%	138,776	5.35%	346.9
Brandenburg	27,450,063	4.3%	163	3.9%	168,405	5.00%	348.0
Bremen	3,573,105	0.6%	30	0.7%	119,103	5.31%	330.7
Hamburg	3,621,550	0.6%	20	0.5%	181,077	5.27%	350.8
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	42,908,244	6.7%	239	5.7%	179,532	5.05%	349.3
Mecklenburg-Vorpommern	4,633,908	0.7%	35	0.8%	132,397	5.05%	341.1
Niedersachsen	41,881,462	6.6%	288	6.9%	145,422	5.21%	339.6
Nordrhein-Westfalen	93,482,616	14.6%	610	14.5%	153,250	5.25%	344.0
Rheinland-Pfalz	35,422,485	5.5%	214	5.1%	165,526	5.04%	340.7
Saarland	14,082,873	2.2%	99	2.4%	142,251	5.40%	326.4
Sachsen	69,390,502	10.9%	618	14.7%	112,282	5.56%	333.4
Sachsen-Anhalt	24,795,644	3.9%	206	4.9%	120,367	5.52%	342.3
Schleswig-Holstein	14,725,897	2.3%	108	2.6%	136,351	5.15%	355.4
Thüringen	6,703,944	1.1%	53	1.3%	126,490	5.39%	326.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	638,403,381	100.0%	4,200	100.0%	152,001	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	354,614,694	55.5%	1,977	47.1%	179,370	99.1%	0.9%
Hochhaus/appartement	209,330,205	32.8%	1,847	44.0%	113,335	32.2%	67.8%
Mehrfamilienhaus	36,765,722	5.8%	178	4.2%	206,549	74.2%	25.8%
Zweifamilienhaus	36,157,369	5.7%	189	4.5%	191,309	97.4%	2.6%
Laden/wohnhaus	1,438,689	0.2%	8	0.2%	179,836	87.5%	12.5%
unspecified	96,701	0.0%	1	0.0%	96,701	100.0%	0.0%
Total	638,403,381	100.0%	4,200	100.0%	152,001	68.5%	31.5%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	86,606,860	13.6%	1,093	26.0%	79,238	5.62%	320.2
100,000 - 150,000	154,617,923	24.2%	1,242	29.6%	124,491	5.41%	339.3
150,000 - 200,000	152,596,388	23.9%	878	20.9%	173,800	5.10%	350.5
200,000 - 250,000	141,131,121	22.1%	633	15.1%	222,956	5.00%	353.8
250,000 - 300,000	69,668,122	10.9%	258	6.1%	270,031	4.94%	359.8
300,000 - 350,000	19,252,130	3.0%	60	1.4%	320,869	5.03%	354.8
350,000 - 400,000	7,882,761	1.2%	21	0.5%	375,370	4.79%	346.7
400,000 - 450,000	4,655,613	0.7%	11	0.3%	423,238	5.13%	353.4
450,000 - 500,000	1,426,951	0.2%	3	0.1%	475,650	5.02%	296.4
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	565,513	0.1%	1	0.0%	565,513	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	638,403,381	100.0%	4,200	100.0%	152,001	5.20%	345.4

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,414		
Number of loan parts	1,882		
	Weighted average	Minimum	Maximum
Loan size	127,312	39,290	476,421
Loan part size	95,653	6,389	371,219
Coupon	5.39%	3.80%	6.97%
Remaining maturity (months)	340.4	53	469
Remaining interest period (months)	65.8	1	196
Original interest period (months)	113.2	50	240
Seasoning (months)	56.6	37.6	82.2
Loan to Foreclosure Value	111.6%	31.4%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	101,810,042.89	66.0%	56.56%
Owner occupied	78,208,968.04	34.0%	43.44%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	119,285,329	66.3%	1,283	22.1%	92,974	5.39%	352.3
Interest Only With Life Insurance Redemption	12,817,982	7.1%	112	1.9%	114,446	5.50%	252.4
Interest Only With Building Savings Account Redempti	6,505,100	3.6%	53	0.9%	122,738	5.13%	224.9
Interest Only	41,410,600	23.0%	434	7.5%	95,416	5.41%	351.4
Total	180,019,011	100.0%	1,882	32.5%	95,653	5.39%	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	596,223	0.3%	4	0.2%	149,056	5.31%	353.5
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	385,871	0.2%	5	0.3%	77,174	5.44%	334.2
97 - 108	23,551,511	13.1%	194	10.3%	121,400	4.79%	343.6
109 - 125	150,903,640	83.8%	1,644	87.4%	91,791	5.49%	340.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,547,766	2.5%	34	1.8%	133,758	5.26%	323.9
Total	180,019,011	100.0%	1,882	100.0%	95,653	5.39%	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%	9,612,764	5.3%	77	4.1%	124,841	4.27%	369.4
4.50% - 4.75%	13,924,012	7.7%	103	5.5%	135,185	4.63%	374.6
4.75% - 5.00%	22,598,123	12.6%	186	9.9%	121,495	4.89%	348.9
5.00% - 5.25%	28,160,400	15.6%	266	14.1%	105,866	5.15%	342.1
5.25% - 5.50%	24,906,826	13.8%	262	13.9%	95,064	5.38%	343.2
5.50% - 5.75%	29,423,812	16.3%	316	16.8%	93,113	5.64%	332.5
5.75% - 6.00%	22,861,139	12.7%	261	13.9%	87,591	5.88%	326.4
6.00% - 6.25%	24,098,075	13.4%	353	18.8%	68,267	6.12%	323.0
6.25% - 6.50%	4,143,482	2.3%	54	2.9%	76,731	6.34%	318.5
6.50% - 6.75%	227,509	0.1%	3	0.2%	75,836	6.52%	319.6
6.75% - 7.00%	62,869	0.0%	1	0.1%	62,869	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	180,019,011	100.0%	1,882	100.0%	95,653	5.39%	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	219,510	0.1%	2	0.1%	109,755	5.44%	326.6
01-Jul-2011 - 31-Dec-2011	376,713	0.2%	2	0.1%	188,356	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	488,921	0.3%	6	0.3%	81,487	5.39%	310.8
01-Jan-2015 - 31-Dec-2015	48,342,501	26.9%	426	22.6%	113,480	4.87%	350.6
01-Jan-2016 - 31-Dec-2016	111,857,646	62.1%	1,270	67.5%	88,077	5.57%	336.1
01-Jan-2017 - 31-Dec-2017	14,151,954	7.9%	141	7.5%	100,368	5.83%	344.7
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	4,547,766	2.5%	34	1.8%	133,758	5.26%	323.9
Total	180,019,011	100.0%	1,882	100.0%	95,653	5.39%	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	642,057	0.4%	8	0.4%	80,257	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	512,595	0.3%	6	0.3%	85,433	5.45%	142.2
01-Jan-2024 - 31-Dec-2025	1,926,859	1.1%	18	1.0%	107,048	5.23%	167.4
01-Jan-2026 - 31-Dec-2027	2,458,811	1.4%	19	1.0%	129,411	5.23%	192.6
01-Jan-2028 - 31-Dec-2029	4,067,080	2.3%	42	2.2%	96,835	5.84%	221.7
01-Jan-2030 - 31-Dec-2031	5,771,019	3.2%	49	2.6%	117,776	5.32%	236.1
01-Jan-2032 - 31-Dec-2033	2,804,803	1.6%	27	1.4%	103,882	5.10%	262.5
01-Jan-2034 - 31-Dec-2035	1,793,419	1.0%	14	0.7%	128,101	5.31%	288.6
01-Jan-2036 - 31-Dec-2037	7,022,511	3.9%	61	3.2%	115,123	5.41%	309.9
01-Jan-2038 - 31-Dec-2039	50,420,707	28.0%	675	35.9%	74,697	5.96%	337.1
01-Jan-2040 - 31-Dec-2041	63,819,720	35.5%	648	34.4%	98,487	5.37%	358.5
01-Jan-2042 - 31-Dec-2043	31,460,581	17.5%	253	13.4%	124,350	4.80%	381.5
01-Jan-2044 - 31-Dec-2045	5,611,779	3.1%	48	2.6%	116,912	4.35%	402.3
01-Jan-2046 - 31-Dec-2047	1,098,570	0.6%	8	0.4%	137,321	3.91%	425.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	472.0
Total	180,019,011	100.0%	1,882	100.0%	95,653	5.39%	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%	342,997	0.2%	5	0.4%	68,599	4.75%	358.7
60% - 70%	679,404	0.4%	8	0.6%	84,926	4.45%	350.1
70% - 80%	1,568,462	0.9%	13	0.9%	120,651	4.85%	351.2
80% - 90%	4,374,194	2.4%	37	2.6%	118,221	4.92%	334.3
90% - 100%	9,907,858	5.5%	70	5.0%	141,541	4.94%	356.8
100% - 110%	33,604,051	18.7%	235	16.6%	142,996	5.19%	323.3
110% - 120%	116,015,545	64.4%	932	65.9%	124,480	5.47%	343.8
120% - 130%	13,526,500	7.5%	114	8.1%	118,654	5.83%	340.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	180,019,011	100.0%	1,414	100.0%	127,312	5.39%	340.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	47,044,950	26.1%	339	8.1%	138,776	5.35%	346.9
Brandenburg	27,450,063	15.2%	163	3.9%	168,405	5.00%	348.0
Mecklenburg-Vorpommern	4,633,908	2.6%	35	0.8%	132,397	5.05%	341.1
Sachsen	69,390,502	38.5%	618	14.7%	112,282	5.56%	333.4
Sachsen-Anhalt	24,795,644	13.8%	206	4.9%	120,367	5.52%	342.3
Thüringen	6,703,944	3.7%	53	1.3%	126,490	5.39%	326.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	180,019,011	100.0%	1,414	33.7%	127,312	5.39%	340.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	66,819,912	37.1%	397	9.5%	168,312	97.98%	2.02%
Hochhaus/appartement	105,618,819	58.7%	974	23.2%	108,438	6.26%	93.74%
Mehrfamilienhaus	2,746,485	1.5%	16	0.4%	171,655	50.00%	50.00%
Zweifamilienhaus	4,248,839	2.4%	24	0.6%	177,035	83.33%	16.67%
Ladenwohnhäuser	488,255	0.3%	2	0.0%	244,128	100.00%	0.00%
unspecified	96,701	0.1%	1	0.0%	96,701	100.00%	0.00%
Total	180,019,011	100.0%	1,414	33.7%	127,312	34.02%	65.98%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	44,983,565	25.0%	564	13.4%	79,758	5.71%	325.4
100,000 - 150,000	57,706,223	32.1%	472	11.2%	122,259	5.49%	341.6
150,000 - 200,000	33,378,713	18.5%	196	4.7%	170,300	5.22%	338.6
200,000 - 250,000	28,496,114	15.8%	128	3.0%	222,626	5.06%	356.8
250,000 - 300,000	12,144,712	6.7%	45	1.1%	269,882	5.13%	358.1
300,000 - 350,000	1,232,103	0.7%	4	0.1%	308,026	5.30%	336.0
350,000 - 400,000	740,219	0.4%	2	0.0%	370,110	4.73%	301.5
400,000 - 450,000	860,941	0.5%	2	0.0%	430,471	5.46%	350.6
450,000 - 500,000	476,421	0.3%	1	0.0%	476,421	4.79%	344.2
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	180,019,011	100.0%	1,414	33.7%	127,312	5.39%	340.4