

**E-MAC DE 2006-II Investor Report May 2012**

**Cashflow analysis for the period**

Total interest received	7,551,842	
Interest received on transaction accounts	26,062	
Net Post Foreclosure Proceeds	52,092	
Liquidity available	18,460,907	
Reserve account available	11,765,143	
Receivables under hedging arrangements	955,000	
Total funds available		38,811,047
Company management expenses	17,834	
MPT fee	180,507	
Administration fee	11,282	
Third party fees	62,529	
Liquidity Facility fee	5,338	
Payments under hedging arrangements	4,218,106	
Interest on the Notes	1,837,946	
PDL Repayment	1,568,462	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,902,204
Available after distribution of funds		30,908,842
Undrawn Liquidity Facility	18,460,907	
Reserve account funding	12,447,935	
Available liquidity		30,908,842
Net cashflow		-

**Collateral**

Starting current balance 1 February 2012	615,363,580.37
To be disbursed per 1 February 2012	
Starting principal balance 1 February 2012	615,363,580.37
Principal (prepayments)	(4,730,956.83)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,568,462.45)
Ending principal balance	609,064,161
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	609,064,161

**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	-	1,568,462	1,568,462	-
Total	-	1,568,462	1,568,462	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	3.11%	3.14%	1.81%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	499,938,253	82.1%	3301	81.2%
1 - 30	143,710	30,196,375	5.0%	202	5.0%
31 - 60	81,509	7,724,459	1.3%	50	1.2%
61 - 90	57,883	3,762,179	0.6%	26	0.6%
91 - 120	80,135	3,742,004	0.6%	27	0.7%
121-150	91,902	3,225,695	0.5%	24	0.6%
> 151	6,755,819	60,475,195	9.9%	436	10.7%
Total	7,210,958	609,064,161	100.0%	4066	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,113,760	1,568,462	55,572	16,242,314

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 4,066  
Number of loans parts 5,607

	Weighted average	Minimum	Maximum
Loan size	149,794	13,606	471,325
Loan part size	108,626	5,828	471,325
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	330.5	18	585
Remaining interest period (months)	54.9	1	187
Original interest period (months)	117.1	50	240
Seasoning (months)	71.4	52.6	94.2
Loan to Lending Value	106.9%	12.9%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	142,844,455.33	31.7%	23.45%
Owner occupied	466,219,705.76	68.3%	76.55%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	375,062,874	61.6%	3,726	66.5%	100,661	5.21%	343.6
Interest Only With Life Insurance Redemption	40,512,791	6.7%	323	5.8%	125,427	5.30%	257.6
Interest Only With Building Savings Account Redempti	37,276,688	6.1%	266	4.7%	140,138	5.20%	217.9
Interest Only	156,211,808	25.6%	1,292	23.0%	120,907	5.15%	344.9
<b>Total</b>	<b>609,064,161</b>	<b>100.0%</b>	<b>5,607</b>	<b>100.0%</b>	<b>108,626</b>	<b>5.20%</b>	<b>330.5</b>

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	537,498	0.1%	9	0.2%	59,722	5.51%	324.5
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	182,214	0.0%	3	0.1%	60,738	4.44%	271.9
85 - 96	1,445,953	0.2%	13	0.2%	111,227	5.45%	324.3
97 - 108	70,158,345	11.5%	537	9.6%	130,649	4.54%	345.0
109 - 125	493,149,147	81.0%	4,704	83.9%	104,836	5.28%	330.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	43,591,003	7.2%	341	6.1%	127,833	5.30%	306.3
<b>Total</b>	<b>609,064,161</b>	<b>100.0%</b>	<b>5,607</b>	<b>100.0%</b>	<b>108,626</b>	<b>5.20%</b>	<b>330.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	70,501,566	11.6%	524	9.3%	134,545	4.28%	359.7
4.50% - 4.75%	80,732,957	13.3%	589	10.5%	137,068	4.64%	350.7
4.75% - 5.00%	88,267,330	14.5%	714	12.7%	123,624	4.88%	337.5
5.00% - 5.25%	84,651,171	13.9%	767	13.7%	110,367	5.14%	329.9
5.25% - 5.50%	92,429,620	15.2%	879	15.7%	105,153	5.38%	323.0
5.50% - 5.75%	82,797,271	13.6%	852	15.2%	97,180	5.63%	317.1
5.75% - 6.00%	53,947,422	8.9%	585	10.4%	92,218	5.87%	311.4
6.00% - 6.25%	43,177,246	7.1%	570	10.2%	75,750	6.12%	304.5
6.25% - 6.50%	12,237,859	2.0%	123	2.2%	99,495	6.36%	306.8
6.50% - 6.75%	259,724	0.0%	3	0.1%	86,575	6.55%	305.1
6.75% - 7.00%	61,995	0.0%	1	0.0%	61,995	6.97%	300.0
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%	-
<b>Total</b>	<b>609,064,161</b>	<b>100.0%</b>	<b>5,607</b>	<b>100.0%</b>	<b>108,626</b>	<b>5.20%</b>	<b>330.5</b>

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	152,742	0.0%	1	0.0%	152,742	6.00%	338.0
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%	342.0
01-Jul-2013 - 31-Dec-2013	148,214	0.0%	2	0.0%	74,107	4.46%	255.9
01-Jan-2014 - 31-Dec-2014	2,175,950	0.4%	19	0.3%	114,524	5.35%	321.3
01-Jan-2015 - 31-Dec-2015	157,978,274	25.9%	1,264	22.5%	124,983	4.64%	347.3
01-Jan-2016 - 31-Dec-2016	360,187,045	59.1%	3,575	63.8%	100,752	5.35%	326.7
01-Jan-2017 - 31-Dec-2017	44,703,248	7.3%	401	7.2%	111,479	5.81%	326.6
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	43,684,687	7.2%	344	6.1%	126,990	5.30%	306.3
<b>Total</b>	<b>609,064,161</b>	<b>100.0%</b>	<b>5,607</b>	<b>100.0%</b>	<b>108,626</b>	<b>5.20%</b>	<b>330.5</b>

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%	18.0
01-Jan-2014 - 31-Dec-2015	1,468,800	0.2%	7	0.1%	209,829	4.35%	39.6
01-Jan-2016 - 31-Dec-2017	3,459,818	0.6%	31	0.6%	111,607	5.28%	53.1
01-Jan-2018 - 31-Dec-2019	555,476	0.1%	7	0.1%	79,354	5.20%	74.3
01-Jan-2020 - 31-Dec-2021	4,143,289	0.7%	36	0.6%	115,091	5.24%	107.9
01-Jan-2022 - 31-Dec-2023	3,800,771	0.6%	34	0.6%	111,787	5.19%	124.4
01-Jan-2024 - 31-Dec-2025	4,144,067	0.7%	41	0.7%	101,075	5.23%	152.7
01-Jan-2026 - 31-Dec-2027	8,249,025	1.4%	61	1.1%	135,230	5.04%	176.1
01-Jan-2028 - 31-Dec-2029	7,288,343	1.2%	76	1.4%	95,899	5.71%	204.4
01-Jan-2030 - 31-Dec-2031	19,468,539	3.2%	166	3.0%	117,280	5.32%	223.0
01-Jan-2032 - 31-Dec-2033	11,697,539	1.9%	91	1.6%	128,544	4.85%	246.3
01-Jan-2034 - 31-Dec-2035	9,997,571	1.6%	70	1.2%	142,822	4.98%	274.8
01-Jan-2036 - 31-Dec-2037	32,674,440	5.4%	246	4.4%	132,823	5.39%	295.5
01-Jan-2038 - 31-Dec-2039	103,739,425	17.0%	1,258	22.4%	82,464	5.93%	323.2
01-Jan-2040 - 31-Dec-2041	184,745,759	30.3%	1,801	32.1%	102,580	5.38%	344.5
01-Jan-2042 - 31-Dec-2043	157,141,496	25.8%	1,242	22.2%	126,523	4.80%	366.6
01-Jan-2044 - 31-Dec-2045	48,831,254	8.0%	388	6.9%	125,854	4.36%	387.5
01-Jan-2046 - 31-Dec-2047	6,821,117	1.1%	45	0.8%	151,580	4.08%	410.7
01-Jan-2048 - 31-Dec-2137	787,432	0.1%	6	0.1%	131,239	4.59%	495.9
<b>Total</b>	<b>609,064,161</b>	<b>100.0%</b>	<b>5,607</b>	<b>100.0%</b>	<b>108,626</b>	<b>5.20%</b>	<b>330.5</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,250,706	0.2%	25	0.6%	50,028	4.77%	294.3
60% - 70%	3,212,483	0.5%	29	0.7%	110,775	4.70%	310.3
70% - 80%	8,557,959	1.4%	65	1.6%	131,661	4.94%	303.3
80% - 90%	24,407,167	4.0%	165	4.1%	147,922	4.77%	337.9
90% - 100%	93,027,086	15.3%	551	13.6%	168,833	4.79%	337.0
100% - 110%	226,354,856	37.2%	1,421	34.9%	159,293	5.11%	335.4
110% - 120%	232,164,738	38.1%	1,648	40.5%	140,877	5.45%	325.4
120% - 130%	20,089,165	3.3%	162	4.0%	124,007	5.83%	311.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>609,064,161</b>	<b>100.0%</b>	<b>4,066</b>	<b>100.0%</b>	<b>149,794</b>	<b>5.20%</b>	<b>330.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	127,582,572	20.9%	694	17.1%	183,837	5.01%	339.0
Bayern	71,215,087	11.7%	444	10.9%	160,394	5.11%	334.5
Berlin	45,129,388	7.4%	329	8.1%	137,171	5.36%	332.0
Brandenburg	26,325,260	4.3%	159	3.9%	165,568	5.00%	332.5
Bremen	3,439,537	0.6%	29	0.7%	118,605	5.32%	314.3
Hamburg	3,343,288	0.5%	18	0.4%	185,738	5.22%	339.9
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	40,626,808	6.7%	230	5.7%	176,638	5.06%	333.3
Mecklenburg-Vorpommern	4,421,095	0.7%	33	0.8%	133,973	5.03%	326.9
Niedersachsen	39,936,201	6.6%	278	6.8%	143,655	5.21%	324.8
Nordrhein-Westfalen	89,063,985	14.6%	586	14.4%	151,986	5.25%	329.6
Rheinland-Pfalz	33,411,258	5.5%	203	5.0%	164,587	5.05%	325.5
Saarland	13,531,872	2.2%	97	2.4%	139,504	5.39%	311.6
Sachsen	67,298,446	11.0%	609	15.0%	110,506	5.56%	319.2
Sachsen-Anhalt	23,771,875	3.9%	203	5.0%	117,103	5.53%	326.7
Schleswig-Holstein	13,825,711	2.3%	104	2.6%	132,940	5.14%	340.6
Thüringen	6,141,778	1.0%	50	1.2%	122,836	5.37%	311.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>609,064,161</b>	<b>100.0%</b>	<b>4,066</b>	<b>100.0%</b>	<b>149,794</b>	<b>5.20%</b>	<b>330.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	338,866,099	55.6%	1,914	47.1%	177,046	99.1%	0.9%
Hochhaus/appartement	200,042,894	32.8%	1,790	44.0%	111,756	31.6%	68.4%
Mehrfamilienhaus	33,864,301	5.6%	169	4.2%	200,380	75.1%	24.9%
Zweifamilienhaus	34,779,366	5.7%	184	4.5%	189,018	97.3%	2.7%
Laden/wohnhaus	1,416,072	0.2%	8	0.2%	177,009	87.5%	12.5%
unspecified	95,429	0.0%	1	0.0%	95,429	100.0%	0.0%
<b>Total</b>	<b>609,064,161</b>	<b>100.0%</b>	<b>4,066</b>	<b>100.0%</b>	<b>149,794</b>	<b>68.3%</b>	<b>31.7%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,641,709	14.1%	1,094	26.9%	78,283	5.61%	306.1
100,000 - 150,000	150,657,179	24.7%	1,212	29.8%	124,305	5.41%	324.9
150,000 - 200,000	146,155,612	24.0%	841	20.7%	173,788	5.08%	335.9
200,000 - 250,000	133,453,342	21.9%	600	14.8%	222,422	5.00%	338.6
250,000 - 300,000	62,149,574	10.2%	230	5.7%	270,216	4.92%	344.9
300,000 - 350,000	17,935,003	2.9%	56	1.4%	320,268	5.02%	338.6
350,000 - 400,000	7,463,468	1.2%	20	0.5%	373,173	4.85%	338.9
400,000 - 450,000	4,213,454	0.7%	10	0.2%	421,345	5.17%	335.3
450,000 - 500,000	1,394,820	0.2%	3	0.1%	464,940	5.02%	282.4
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%	-
<b>Total</b>	<b>609,064,161</b>	<b>100.0%</b>	<b>4,066</b>	<b>100.0%</b>	<b>149,794</b>	<b>5.20%</b>	<b>330.5</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-
Number of loans	1,383
Number of loan parts	1,838

	Weighted average	Minimum	Maximum
Loan size	125,154	36,660	471,312
Loan part size	94,172	6,307	369,000
Coupon	5.40%	3.80%	6.97%
Remaining maturity (months)	325.5	41	457
Remaining interest period (months)	51.0	13	184
Original interest period (months)	113.3	50	240
Seasoning (months)	71.6	52.6	94.2
Loan to Foreclosure Value	110.5%	54.5%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	98,824,519.99	66.6%	57.10%
Owner occupied	74,263,321.80	33.4%	42.90%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	114,435,847	66.1%	1,257	68.4%	91,039	5.39%	337.3
Interest Only With Life Insurance Redemption	12,288,239	7.1%	110	6.0%	111,711	5.50%	238.2
Interest Only With Building Savings Account Redempti	5,999,746	3.5%	47	2.6%	127,654	5.12%	207.0
Interest Only	40,364,010	23.3%	424	23.1%	95,198	5.41%	336.3
<b>Total</b>	<b>173,087,842</b>	<b>100.0%</b>	<b>1,838</b>	<b>100.0%</b>	<b>94,172</b>	<b>5.40%</b>	<b>325.5</b>

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	55,719	0.0%	1	0.1%	55,719	5.50%	223.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	342.0
85 - 96	383,407	0.2%	5	0.3%	76,681	5.44%	319.7
97 - 108	22,411,011	12.9%	189	10.3%	118,577	4.80%	327.7
109 - 125	145,872,112	84.3%	1,609	87.5%	90,660	5.49%	325.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,331,593	2.5%	33	1.8%	131,260	5.27%	312.8
<b>Total</b>	<b>173,087,842</b>	<b>100.0%</b>	<b>1,838</b>	<b>100.0%</b>	<b>94,172</b>	<b>5.40%</b>	<b>325.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,247,675	5.3%	76	4.1%	121,680	4.27%	353.7
4.50% - 4.75%	13,386,807	7.7%	101	5.5%	132,543	4.63%	359.4
4.75% - 5.00%	21,855,864	12.6%	181	9.8%	120,751	4.89%	335.4
5.00% - 5.25%	26,263,537	15.2%	254	13.8%	103,400	5.15%	327.1
5.25% - 5.50%	24,429,685	14.1%	261	14.2%	93,600	5.38%	327.9
5.50% - 5.75%	28,242,773	16.3%	311	16.9%	90,813	5.64%	317.4
5.75% - 6.00%	21,964,456	12.7%	252	13.7%	87,161	5.88%	312.4
6.00% - 6.25%	23,336,962	13.5%	345	18.8%	67,643	6.12%	307.8
6.25% - 6.50%	4,088,000	2.4%	54	2.9%	75,704	6.34%	303.7
6.50% - 6.75%	210,089	0.1%	2	0.1%	105,044	6.52%	304.0
6.75% - 7.00%	61,995	0.0%	1	0.1%	61,995	6.97%	300.0
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%	-
<b>Total</b>	<b>173,087,842</b>	<b>100.0%</b>	<b>1,838</b>	<b>100.0%</b>	<b>94,172</b>	<b>5.40%</b>	<b>325.5</b>

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	-	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%	342.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	449,531	0.3%	6	0.3%	74,922	5.41%	303.3
01-Jan-2015 - 31-Dec-2015	46,686,226	27.0%	419	22.8%	111,423	4.87%	335.2
01-Jan-2016 - 31-Dec-2016	108,029,893	62.4%	1,241	67.5%	87,051	5.57%	321.5
01-Jan-2017 - 31-Dec-2017	13,556,599	7.8%	138	7.5%	98,236	5.84%	329.2
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	4,331,593	2.5%	33	1.8%	131,260	5.27%	312.8
<b>Total</b>	<b>173,087,842</b>	<b>100.0%</b>	<b>1,838</b>	<b>100.0%</b>	<b>94,172</b>	<b>5.40%</b>	<b>325.5</b>

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%	41.0
01-Jan-2016 - 31-Dec-2017	581,518	0.3%	7	0.4%	83,074	5.58%	50.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	71.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	100.0
01-Jan-2022 - 31-Dec-2023	473,921	0.3%	6	0.3%	78,987	5.46%	127.2
01-Jan-2024 - 31-Dec-2025	1,898,627	1.1%	18	1.0%	105,479	5.22%	152.3
01-Jan-2026 - 31-Dec-2027	2,142,985	1.2%	17	0.9%	126,058	5.24%	177.3
01-Jan-2028 - 31-Dec-2029	3,747,218	2.2%	40	2.2%	93,680	5.84%	206.7
01-Jan-2030 - 31-Dec-2031	5,684,124	3.3%	50	2.7%	113,682	5.32%	221.1
01-Jan-2032 - 31-Dec-2033	2,673,943	1.5%	26	1.4%	102,844	5.08%	247.2
01-Jan-2034 - 31-Dec-2035	1,779,414	1.0%	14	0.8%	127,101	5.32%	273.6
01-Jan-2036 - 31-Dec-2037	6,702,914	3.9%	58	3.2%	115,567	5.41%	295.0
01-Jan-2038 - 31-Dec-2039	48,824,667	28.2%	658	35.8%	74,202	5.96%	322.2
01-Jan-2040 - 31-Dec-2041	61,594,698	35.6%	637	34.7%	96,695	5.37%	343.4
01-Jan-2042 - 31-Dec-2043	29,740,274	17.2%	245	13.3%	121,389	4.80%	366.5
01-Jan-2044 - 31-Dec-2045	5,557,145	3.2%	48	2.6%	115,774	4.35%	387.3
01-Jan-2046 - 31-Dec-2047	1,077,894	0.6%	8	0.4%	134,737	3.91%	410.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	457.0
<b>Total</b>	<b>173,087,842</b>	<b>100.0%</b>	<b>1,838</b>	<b>100.0%</b>	<b>94,172</b>	<b>5.40%</b>	<b>325.5</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	366,329	0.2%	6	0.4%	61,055	4.60%	311.2
60% - 70%	1,050,599	0.6%	11	0.8%	95,509	4.54%	325.4
70% - 80%	1,950,092	1.1%	18	1.3%	108,338	5.14%	297.6
80% - 90%	4,976,492	2.9%	40	2.9%	124,412	4.88%	337.7
90% - 100%	10,492,235	6.1%	80	5.8%	131,153	4.98%	332.6
100% - 110%	48,869,581	28.2%	392	28.3%	124,667	5.32%	321.0
110% - 120%	94,357,946	54.5%	742	53.7%	127,167	5.48%	327.2
120% - 130%	11,024,567	6.4%	94	6.8%	117,283	5.81%	324.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>173,087,842</b>	<b>100.0%</b>	<b>1,383</b>	<b>100.0%</b>	<b>125,154</b>	<b>5.40%</b>	<b>325.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	45,129,388	26.1%	329	23.8%	137,171	5.36%	332.0
Brandenburg	26,325,260	15.2%	159	11.5%	165,568	5.00%	332.5
Mecklenburg-Vorpommern	4,421,095	2.6%	33	2.4%	133,973	5.03%	326.9
Sachsen	67,298,446	38.9%	609	44.0%	110,506	5.56%	319.2
Sachsen-Anhalt	23,771,875	13.7%	203	14.7%	117,103	5.53%	326.7
Thüringen	6,141,778	3.5%	50	3.6%	122,836	5.37%	311.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>173,087,842</b>	<b>100.0%</b>	<b>1,383</b>	<b>100.0%</b>	<b>125,154</b>	<b>5.40%</b>	<b>325.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	63,732,982	36.8%	383	27.7%	166,405	97.91%	2.09%
Hochhaus/appartement	102,485,228	59.2%	959	69.3%	106,867	5.94%	94.06%
Mehrfamilienhaus	2,321,608	1.3%	15	1.1%	154,774	53.33%	46.67%
Zweifamilienhaus	3,970,598	2.3%	23	1.7%	172,635	82.61%	17.39%
Laden/wohnhaus	481,997	0.3%	2	0.1%	240,999	100.00%	0.00%
unspecified	95,429	0.1%	1	0.1%	95,429	100.00%	0.00%
<b>Total</b>	<b>173,087,842</b>	<b>100.0%</b>	<b>1,383</b>	<b>100.0%</b>	<b>125,154</b>	<b>33.41%</b>	<b>66.59%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	45,531,482	26.3%	574	41.5%	79,323	5.70%	311.3
100,000 - 150,000	56,020,225	32.4%	458	33.1%	122,315	5.48%	327.5
150,000 - 200,000	31,201,704	18.0%	183	13.2%	170,501	5.20%	324.3
200,000 - 250,000	27,633,738	16.0%	124	9.0%	222,853	5.05%	340.6
250,000 - 300,000	10,033,997	5.8%	37	2.7%	271,189	5.16%	341.6
300,000 - 350,000	609,420	0.4%	2	0.1%	304,710	5.10%	354.1
350,000 - 400,000	732,703	0.4%	2	0.1%	366,351	4.74%	286.5
400,000 - 450,000	853,262	0.5%	2	0.1%	426,631	5.46%	335.5
450,000 - 500,000	471,312	0.3%	1	0.1%	471,312	4.79%	328.7
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%	-
<b>Total</b>	<b>173,087,842</b>	<b>100.0%</b>	<b>1,383</b>	<b>100.0%</b>	<b>125,154</b>	<b>5.40%</b>	<b>325.5</b>