

E-MAC DE 2006-II Investor Report November 2009

Cashflow analysis for the period

Total interest received	8,249,838	
Interest received on transaction accounts	21,923	
Net Post Foreclosure Proceeds	919	
Liquidity available	20,303,145	
Reserve account available	13,300,000	
Receivables under hedging arrangements	212,500	
Total funds available		42,088,325
Company management expenses	2,618	
MPT fee	203,031	
Administration fee	12,689	
Third party fees	813	
Liquidity Facility fee	6,226	
Payments under hedging arrangements	5,139,991	
Interest on the Notes	1,815,646	
PDL Repayment	1,170,542	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	133,622	
Total funds distributed		8,485,179
Available after distribution of funds		33,603,145
Undrawn Liquidity Facility	20,303,145	
Reserve account funding	13,300,000	
Available liquidity		33,603,145
Net cashflow		-

Collateral

Starting current balance 1 August 2009	676,771,502.50	
To be disbursed per 1 August 2009	-	
Starting principal balance 1 August 2009	676,771,502.50	
Principal (p)repayments	(3,672,806.98)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,170,541.85)	
Ending principal balance		671,928,154
Balance Reset Participation	-	
Total balance E-MAC DE 2006-II		671,928,154

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	-	1,170,542	1,170,542	-
Total	-	1,170,542	1,170,542	-

Performance

	Last period	This period	Since issue
Prepayment rate	1.44%	2.05%	0.72%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	574,260,663	85.5%	3717	85.2%
1 - 30	121,733	25,830,690	3.8%	165	3.8%
31 - 60	95,928	9,632,902	1.4%	63	1.4%
61 - 90	85,819	5,470,852	0.8%	38	0.9%
91 - 120	109,756	5,360,574	0.8%	33	0.8%
121-150	81,243	3,270,459	0.5%	20	0.5%
> 151	3,405,636	48,102,013	7.2%	327	7.5%
Total	3,900,116	671,928,154	100.0%	4363	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	11,633	1,170,542	919	1,403,751

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	3,478.12
Number of loans	4,363
Number of loans parts	5,979

	Weighted average	Minimum	Maximum
Loan size	154,006	2,660	576,236
Loan part size	112,381	2,660	576,236
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	360.1	8	553
Remaining interest period (months)	84.8	6	217
Original interest period (months)	117.1	40	240
Seasoning (months)	41.4	22.6	64.2
Loan to Lending Value	109.2%	1.2%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	156,001,238.72	31.0%	23.22%
Owner occupied	515,926,914.95	69.0%	76.78%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	417,811,450	62.2%	3,950	66.1%	105,775	5.21%	373.1
Interest Only With Life Insurance Redemption	44,422,910	6.6%	343	5.7%	129,513	5.31%	285.0
Interest Only With Building Savings Account Redempti	40,639,562	6.0%	294	4.9%	138,230	5.20%	250.1
Interest Only	169,054,232	25.2%	1,392	23.3%	121,447	5.16%	374.3
Total	671,928,154	100.0%	5,979	100.0%	112,381	5.20%	360.1

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	343,885	0.1%	3	0.1%	114,628	4.06%	300.2
49 - 60	1,388,196	0.2%	14	0.2%	99,157	5.28%	358.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	185,348	0.0%	3	0.1%	61,783	4.44%	303.7
85 - 96	1,475,096	0.2%	13	0.2%	113,469	5.45%	354.2
97 - 108	74,997,115	11.2%	556	9.3%	134,887	4.55%	375.1
109 - 125	545,408,450	81.2%	5,030	84.1%	108,431	5.28%	360.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	48,130,064	7.2%	360	6.0%	133,695	5.30%	334.8
Total	671,928,154	100.0%	5,979	100.0%	112,381	5.20%	360.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	76,788,318	11.4%	551	9.2%	139,362	4.28%	389.0
4.50% - 4.75%	87,413,057	13.0%	624	10.4%	140,085	4.64%	380.8
4.75% - 5.00%	96,742,871	14.4%	758	12.7%	127,629	4.88%	367.8
5.00% - 5.25%	96,301,849	14.3%	834	13.9%	115,470	5.14%	360.1
5.25% - 5.50%	101,987,918	15.2%	939	15.7%	108,613	5.38%	353.0
5.50% - 5.75%	91,341,013	13.6%	913	15.3%	100,045	5.63%	346.4
5.75% - 6.00%	60,301,742	9.0%	630	10.5%	95,717	5.87%	339.4
6.00% - 6.25%	47,072,063	7.0%	596	10.0%	78,980	6.12%	334.8
6.25% - 6.50%	13,647,006	2.0%	130	2.2%	104,977	6.36%	336.8
6.50% - 6.75%	268,247	0.0%	3	0.1%	89,416	6.55%	335.1
6.75% - 7.00%	64,071	0.0%	1	0.0%	64,071	6.97%	330.0
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	671,928,154	100.0%	5,979	100.0%	112,381	5.20%	360.1

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	243,885	0.0%	1	0.0%	243,885	4.17%	420.0
01-Jul-2010 - 31-Dec-2010	206,456	0.0%	3	0.1%	68,819	4.33%	206.5
01-Jan-2011 - 30-Jun-2011	741,420	0.1%	8	0.1%	92,678	5.32%	338.3
01-Jul-2011 - 31-Dec-2011	540,319	0.1%	5	0.1%	108,064	5.33%	379.9
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%	372.0
01-Jul-2013 - 31-Dec-2013	151,348	0.0%	2	0.0%	75,674	4.46%	288.4
01-Jan-2014 - 31-Dec-2014	2,255,891	0.3%	19	0.3%	118,731	5.35%	349.5
01-Jan-2015 - 31-Dec-2015	170,761,695	25.4%	1,322	22.1%	129,169	4.64%	377.4
01-Jan-2016 - 31-Dec-2016	400,992,380	59.7%	3,853	64.4%	104,073	5.36%	356.4
01-Jan-2017 - 31-Dec-2017	47,870,694	7.1%	405	6.8%	118,199	5.81%	356.3
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	48,130,064	7.2%	360	6.0%	133,695	5.30%	334.8
Total	671,928,154	100.0%	5,979	100.0%	112,381	5.20%	360.1

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%	8.0
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	48.0
01-Jan-2014 - 31-Dec-2015	1,537,100	0.2%	8	0.1%	192,138	4.34%	69.7
01-Jan-2016 - 31-Dec-2017	3,711,820	0.6%	34	0.6%	109,171	5.28%	83.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	104.2
01-Jan-2020 - 31-Dec-2021	4,262,044	0.6%	36	0.6%	118,390	5.22%	137.8
01-Jan-2022 - 31-Dec-2023	4,093,308	0.6%	34	0.6%	120,391	5.19%	154.3
01-Jan-2024 - 31-Dec-2025	4,889,153	0.7%	45	0.8%	108,648	5.25%	183.0
01-Jan-2026 - 31-Dec-2027	9,526,070	1.4%	68	1.1%	140,089	5.08%	206.0
01-Jan-2028 - 31-Dec-2029	8,491,888	1.3%	84	1.4%	101,094	5.72%	234.6
01-Jan-2030 - 31-Dec-2031	21,639,383	3.2%	173	2.9%	125,083	5.32%	253.1
01-Jan-2032 - 31-Dec-2033	13,676,835	2.0%	98	1.6%	139,560	4.84%	276.9
01-Jan-2034 - 31-Dec-2035	11,002,757	1.6%	74	1.2%	148,686	4.99%	304.7
01-Jan-2036 - 31-Dec-2037	36,041,830	5.4%	270	4.5%	133,488	5.39%	325.2
01-Jan-2038 - 31-Dec-2039	114,722,760	17.1%	1,338	22.4%	85,742	5.93%	353.2
01-Jan-2040 - 31-Dec-2041	204,117,673	30.4%	1,933	32.3%	105,596	5.37%	374.6
01-Jan-2042 - 31-Dec-2043	172,931,627	25.7%	1,320	22.1%	131,009	4.80%	396.6
01-Jan-2044 - 31-Dec-2045	52,619,796	7.8%	403	6.7%	130,570	4.35%	417.8
01-Jan-2046 - 31-Dec-2047	7,288,565	1.1%	46	0.8%	158,447	4.07%	440.7
01-Jan-2048 - 31-Dec-2137	667,345	0.1%	5	0.1%	133,469	4.25%	503.5
Total	671,928,154	100.0%	5,979	100.0%	112,381	5.20%	360.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,688,430	0.3%	27	0.6%	62,534	5.01%	326.0
60% - 70%	1,749,758	0.3%	15	0.3%	116,651	4.41%	360.1
70% - 80%	10,476,083	1.6%	74	1.7%	141,569	5.02%	371.4
80% - 90%	18,373,149	2.7%	116	2.7%	158,389	4.79%	359.7
90% - 100%	79,144,552	11.8%	442	10.1%	179,060	4.70%	377.0
100% - 110%	210,876,735	31.4%	1,196	27.4%	176,318	5.00%	364.1
110% - 120%	319,595,727	47.6%	2,253	51.6%	141,853	5.43%	354.6
120% - 130%	30,023,720	4.5%	240	5.5%	125,099	5.86%	345.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	671,928,154	100.0%	4,363	100.0%	154,006	5.20%	360.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	141,766,728	21.1%	753	17.3%	188,269	5.02%	367.6
Bayern	81,777,146	12.2%	501	11.5%	163,228	5.13%	363.5
Berlin	49,302,370	7.3%	350	8.0%	140,864	5.36%	362.1
Brandenburg	30,633,252	4.6%	178	4.1%	172,097	5.01%	364.2
Bremen	4,256,647	0.6%	35	0.8%	121,618	5.33%	341.7
Hamburg	3,849,351	0.6%	21	0.5%	183,302	5.24%	368.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	43,420,935	6.5%	244	5.6%	177,955	5.05%	364.3
Mecklenburg-Vorpommern	4,797,439	0.7%	36	0.8%	133,262	5.04%	357.3
Niedersachsen	43,397,202	6.5%	294	6.7%	147,610	5.23%	355.1
Nordrhein-Westfalen	96,429,387	14.4%	623	14.3%	154,782	5.26%	357.6
Rheinland-Pfalz	38,144,282	5.7%	225	5.2%	169,530	5.00%	361.2
Saarland	14,299,992	2.1%	100	2.3%	143,000	5.41%	342.0
Sachsen	70,914,268	10.6%	625	14.3%	113,463	5.56%	347.4
Sachsen-Anhalt	25,370,559	3.8%	209	4.8%	121,390	5.53%	356.6
Schleswig-Holstein	16,241,609	2.4%	113	2.6%	143,731	5.17%	369.2
Thüringen	7,326,988	1.1%	56	1.3%	130,839	5.38%	340.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	671,928,154	100.0%	4,363	100.0%	154,006	5.20%	360.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	371,304,197	55.3%	2,055	47.1%	180,683	99.1%	0.9%
Hochhaus/appartement	220,587,226	32.8%	1,910	43.8%	115,491	33.0%	67.0%
Mehrfamilienhaus	39,954,112	5.9%	188	4.3%	212,522	74.5%	25.5%
Zweifamilienhaus	38,464,399	5.7%	201	4.6%	191,365	97.5%	2.5%
Laden/wohnhaus	1,618,220	0.2%	9	0.2%	179,802	77.8%	22.2%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	671,928,154	100.0%	4,363	100.0%	154,006	69.0%	31.0%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,758,941	12.8%	1,081	24.8%	79,333	5.62%	335.0
100,000 - 150,000	161,383,566	24.0%	1,294	29.7%	124,717	5.42%	352.6
150,000 - 200,000	162,035,856	24.1%	932	21.4%	173,858	5.12%	364.4
200,000 - 250,000	150,657,974	22.4%	675	15.5%	223,197	5.00%	369.7
250,000 - 300,000	73,589,354	11.0%	272	6.2%	270,549	4.96%	375.9
300,000 - 350,000	22,195,287	3.3%	69	1.6%	321,671	5.01%	365.2
350,000 - 400,000	7,086,314	1.1%	19	0.4%	372,964	4.93%	359.2
400,000 - 450,000	6,720,683	1.0%	16	0.4%	420,043	4.92%	364.1
450,000 - 500,000	1,421,808	0.2%	3	0.1%	473,936	4.92%	375.2
500,000 - 550,000	502,134	0.1%	1	0.0%	502,134	4.98%	199.0
550,000 - 600,000	576,236	0.1%	1	0.0%	576,236	4.80%	402.0
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	671,928,154	100.0%	4,363	100.0%	154,006	5.20%	360.1

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,454		
Number of loan parts	1,926		
	Weighted average	Minimum	Maximum
Loan size	129,536	39,227	484,327
Loan part size	97,791	6,505	381,852
Coupon	5.39%	3.79%	6.97%
Remaining maturity (months)	355.2	8	487
Remaining interest period (months)	80.7	9	214
Original interest period (months)	113.1	40	240
Seasoning (months)	41.6	22.6	64.2
Loan to Foreclosure Value	112.9%	22.9%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	105,491,191.64	65.3%	56.01%
Owner occupied	82,853,684.39	34.7%	43.99%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	124,277,176	66.0%	1,303	21.8%	95,378	5.39%	367.1
Interest Only With Life Insurance Redemption	13,440,040	7.1%	115	1.9%	116,870	5.51%	266.9
Interest Only With Building Savings Account Redempti	6,885,823	3.7%	57	1.0%	120,804	5.10%	239.7
Interest Only	43,741,837	23.2%	451	7.5%	96,989	5.41%	366.7
Total	188,344,876	100.0%	1,926	32.2%	97,791	5.39%	355.2

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%	8.0
49 - 60	608,656	0.3%	4	0.2%	152,164	5.31%	368.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	372.0
85 - 96	388,013	0.2%	5	0.3%	77,603	5.44%	349.8
97 - 108	24,358,629	12.9%	198	10.3%	123,023	4.79%	359.1
109 - 125	158,172,725	84.0%	1,682	87.3%	94,038	5.49%	355.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,682,852	2.5%	34	1.8%	137,731	5.26%	337.9
Total	188,344,876	100.0%	1,926	100.0%	97,791	5.39%	355.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,095,182	5.4%	81	4.2%	124,632	4.27%	381.2
4.50% - 4.75%	14,489,065	7.7%	105	5.5%	137,991	4.63%	389.9
4.75% - 5.00%	23,523,411	12.5%	190	9.9%	123,807	4.89%	363.9
5.00% - 5.25%	29,502,823	15.7%	273	14.2%	108,069	5.15%	357.2
5.25% - 5.50%	26,368,700	14.0%	267	13.9%	98,759	5.38%	358.7
5.50% - 5.75%	30,744,356	16.3%	325	16.9%	94,598	5.64%	347.8
5.75% - 6.00%	23,783,949	12.6%	266	13.8%	89,413	5.88%	340.5
6.00% - 6.25%	25,037,303	13.3%	357	18.5%	70,133	6.12%	337.7
6.25% - 6.50%	4,519,050	2.4%	59	3.1%	76,594	6.34%	333.9
6.50% - 6.75%	216,968	0.1%	2	0.1%	108,484	6.52%	334.0
6.75% - 7.00%	64,071	0.0%	1	0.1%	64,071	6.97%	330.0
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	188,344,876	100.0%	1,926	100.0%	97,791	5.39%	355.2

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%	8.0
01-Jan-2011 - 30-Jun-2011	224,788	0.1%	2	0.1%	112,394	5.44%	341.0
01-Jul-2011 - 31-Dec-2011	383,868	0.2%	2	0.1%	191,934	5.23%	384.1
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%	372.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	492,976	0.3%	6	0.3%	82,163	5.39%	326.0
01-Jan-2015 - 31-Dec-2015	49,826,428	26.5%	431	22.4%	115,607	4.87%	365.9
01-Jan-2016 - 31-Dec-2016	118,320,549	62.8%	1,309	68.0%	90,390	5.57%	351.2
01-Jan-2017 - 31-Dec-2017	14,279,414	7.6%	139	7.2%	102,730	5.82%	359.4
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	4,682,852	2.5%	34	1.8%	137,731	5.26%	337.9
Total	188,344,876	100.0%	1,926	100.0%	97,791	5.39%	355.2

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%	8.0
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%	71.0
01-Jan-2016 - 31-Dec-2017	643,520	0.3%	8	0.4%	80,440	5.50%	81.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	101.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	130.0
01-Jan-2022 - 31-Dec-2023	452,759	0.2%	5	0.3%	90,552	5.50%	158.7
01-Jan-2024 - 31-Dec-2025	2,024,284	1.1%	18	0.9%	112,460	5.24%	182.4
01-Jan-2026 - 31-Dec-2027	2,624,986	1.4%	20	1.0%	131,249	5.26%	207.4
01-Jan-2028 - 31-Dec-2029	4,282,811	2.3%	43	2.2%	99,600	5.85%	236.8
01-Jan-2030 - 31-Dec-2031	6,107,575	3.2%	50	2.6%	122,152	5.31%	251.0
01-Jan-2032 - 31-Dec-2033	2,887,512	1.5%	27	1.4%	106,945	5.10%	277.5
01-Jan-2034 - 31-Dec-2035	1,812,861	1.0%	14	0.7%	129,490	5.31%	303.6
01-Jan-2036 - 31-Dec-2037	7,342,031	3.9%	63	3.3%	116,540	5.39%	324.7
01-Jan-2038 - 31-Dec-2039	52,651,439	28.0%	689	35.8%	76,417	5.96%	352.1
01-Jan-2040 - 31-Dec-2041	67,187,050	35.7%	667	34.6%	100,730	5.37%	373.5
01-Jan-2042 - 31-Dec-2043	32,814,183	17.4%	258	13.4%	127,187	4.80%	396.7
01-Jan-2044 - 31-Dec-2045	5,690,114	3.0%	48	2.5%	118,544	4.36%	417.3
01-Jan-2046 - 31-Dec-2047	1,115,250	0.6%	8	0.4%	139,406	3.91%	440.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	487.0
Total	188,344,876	100.0%	1,926	100.0%	97,791	5.39%	355.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	441,281	0.2%	6	0.4%	73,547	4.93%	382.7
60% - 70%	642,604	0.3%	7	0.5%	91,801	4.42%	378.9
70% - 80%	3,738,312	2.0%	26	1.8%	143,781	5.09%	376.2
80% - 90%	3,004,550	1.6%	24	1.7%	125,190	4.88%	365.6
90% - 100%	9,359,729	5.0%	65	4.5%	143,996	4.80%	368.6
100% - 110%	26,443,237	14.0%	174	12.0%	151,973	5.14%	346.8
110% - 120%	127,388,068	67.6%	1,009	69.4%	126,252	5.46%	354.7
120% - 130%	17,327,095	9.2%	143	9.8%	121,168	5.84%	356.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	188,344,876	100.0%	1,454	100.0%	129,536	5.39%	355.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	49,302,370	26.2%	350	8.0%	140,864	5.36%	362.1
Brandenburg	30,633,252	16.3%	178	4.1%	172,097	5.01%	364.2
Mecklenburg-Vorpommern	4,797,439	2.5%	36	0.8%	133,262	5.04%	357.3
Sachsen	70,914,268	37.7%	625	14.3%	113,463	5.56%	347.4
Sachsen-Anhalt	25,370,559	13.5%	209	4.8%	121,390	5.53%	356.6
Thüringen	7,326,988	3.9%	56	1.3%	130,839	5.38%	340.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	188,344,876	100.0%	1,454	33.3%	129,536	5.39%	355.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	71,070,394	37.7%	418	9.6%	170,025	97.85%	2.15%
Hochhaus/appartement	109,500,432	58.1%	992	22.7%	110,384	6.35%	93.65%
Mehrfamilienhaus	2,845,525	1.5%	16	0.4%	177,845	56.25%	43.75%
Zweifamilienhaus	4,431,419	2.4%	26	0.6%	170,439	84.62%	15.38%
Laden/wohnhaus	497,106	0.3%	2	0.0%	248,553	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	188,344,876	100.0%	1,454	33.3%	129,536	34.73%	65.27%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	44,354,048	23.5%	552	12.7%	80,352	5.72%	340.5
100,000 - 150,000	60,519,277	32.1%	493	11.3%	122,757	5.49%	354.6
150,000 - 200,000	36,834,489	19.6%	216	5.0%	170,530	5.26%	354.9
200,000 - 250,000	31,031,107	16.5%	139	3.2%	223,245	5.06%	371.5
250,000 - 300,000	11,315,267	6.0%	42	1.0%	269,411	5.09%	377.8
300,000 - 350,000	2,183,777	1.2%	7	0.2%	311,968	5.26%	340.0
350,000 - 400,000	750,852	0.4%	2	0.0%	375,426	4.73%	316.5
400,000 - 450,000	871,734	0.5%	2	0.0%	435,867	5.45%	365.6
450,000 - 500,000	484,327	0.3%	1	0.0%	484,327	4.79%	359.9
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	188,344,876	100.0%	1,454	33.3%	129,536	5.39%	355.2