

E-MAC DE 2006-II Investor Report November 2011

Cashflow analysis for the period

Total interest received	7,684,030	
Interest received on transaction accounts	81,958	
Net Post Foreclosure Proceeds	223,898	
Liquidity available	18,849,312	
Reserve account available	12,386,582	
Receivables under hedging arrangements	44,500	
Total funds available		39,270,280
Company management expenses	849	
MPT fee	188,493	
Administration fee	11,781	
Third party fees	189,895	
Liquidity Facility fee	5,780	
Payments under hedging arrangements	3,658,014	
Interest on the Notes	2,797,506	
PDL Repayment	2,615,001	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		9,467,320
Available after distribution of funds		29,802,960
Undrawn Liquidity Facility	18,849,312	
Reserve account funding	10,953,648	
Available liquidity		29,802,960
Net cashflow		-

Collateral

Starting current balance 1 August 2011	628,310,396.05
To be disbursed per 1 August 2011	
Starting principal balance 1 August 2011	628,310,396.05
Principal (prepayments)	(4,006,906.91)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(2,615,001.02)
Ending principal balance	621,688,488
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	621,688,488

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	-	2,615,001	2,615,001	-
Total	-	2,615,001	2,615,001	-

Performance

	Last period	This period	Since issue
Prepayment rate	5.32%	3.28%	1.67%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	511,747,375	82.3%	3368	81.7%
1 - 30	138,619	29,277,080	4.7%	184	4.5%
31 - 60	102,308	9,696,802	1.6%	59	1.4%
61 - 90	67,851	4,610,408	0.7%	36	0.9%
91 - 120	65,017	3,015,996	0.5%	21	0.5%
121-150	87,543	3,285,317	0.5%	24	0.6%
> 151	6,194,565	60,055,510	9.7%	428	10.4%
Total	6,655,903	621,688,488	100.0%	4120	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	2,128,196	2,615,001	170,780	13,677,557

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	4,120		
Number of loans parts	5,683		
	Weighted average	Minimum	Maximum
Loan size	150,895	27,708	474,514
Loan part size	109,394	8,504	474,514
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	336.4	24	591
Remaining interest period (months)	60.8	1	193
Original interest period (months)	117.1	50	240
Seasoning (months)	65.4	46.6	88.2
Loan to Lending Value	107.4%	36.7%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	145,585,347.15	31.6%	23.42%
Owner occupied	476,103,140.97	68.4%	76.58%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	383,742,681	61.7%	3,773	66.4%	101,708	5.21%	349.4
Interest Only With Life Insurance Redemption	41,198,675	6.6%	328	5.8%	125,606	5.30%	264.0
Interest Only With Building Savings Account Redempti	37,844,346	6.1%	270	4.8%	140,164	5.20%	223.5
Interest Only	158,902,786	25.6%	1,312	23.1%	121,115	5.15%	350.6
Total	621,688,488	100.0%	5,683	100.0%	109,394	5.20%	336.4

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	541,971	0.1%	9	0.2%	60,219	5.60%	325.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	182,869	0.0%	3	0.1%	60,956	4.44%	278.3
85 - 96	1,450,106	0.2%	13	0.2%	111,547	5.45%	330.3
97 - 108	71,469,325	11.5%	542	9.5%	131,862	4.54%	351.3
109 - 125	503,772,421	81.0%	4,772	84.0%	105,568	5.28%	336.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	44,271,795	7.1%	344	6.1%	128,697	5.30%	311.5
Total	621,688,488	100.0%	5,683	100.0%	109,394	5.20%	336.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	72,182,354	11.6%	529	9.3%	136,451	4.28%	366.1
4.50% - 4.75%	82,245,925	13.2%	597	10.5%	137,765	4.64%	356.8
4.75% - 5.00%	89,653,123	14.4%	720	12.7%	124,518	4.88%	343.3
5.00% - 5.25%	86,792,225	14.0%	782	13.8%	110,988	5.14%	335.2
5.25% - 5.50%	94,348,641	15.2%	891	15.7%	105,891	5.38%	328.8
5.50% - 5.75%	84,802,408	13.6%	869	15.3%	97,586	5.63%	322.9
5.75% - 6.00%	55,217,396	8.9%	594	10.5%	92,959	5.87%	317.4
6.00% - 6.25%	43,677,538	7.0%	572	10.1%	76,359	6.12%	310.6
6.25% - 6.50%	12,430,348	2.0%	124	2.2%	100,245	6.36%	312.4
6.50% - 6.75%	276,091	0.0%	4	0.1%	69,023	6.55%	311.6
6.75% - 7.00%	62,439	0.0%	1	0.0%	62,439	6.97%	306.0
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	621,688,488	100.0%	5,683	100.0%	109,394	5.20%	336.4

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	225,708	0.0%	3	0.1%	75,236	5.97%	340.1
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	0.0%	34,000	4.36%	348.0
01-Jul-2013 - 31-Dec-2013	148,869	0.0%	2	0.0%	74,435	4.46%	262.4
01-Jan-2014 - 31-Dec-2014	2,219,039	0.4%	19	0.3%	116,792	5.34%	325.5
01-Jan-2015 - 31-Dec-2015	161,402,653	26.0%	1,277	22.5%	126,392	4.64%	353.5
01-Jan-2016 - 31-Dec-2016	367,546,769	59.1%	3,630	63.9%	101,253	5.36%	332.5
01-Jan-2017 - 31-Dec-2017	45,793,454	7.4%	405	7.1%	113,070	5.81%	332.4
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	44,317,995	7.1%	346	6.1%	128,087	5.30%	311.5
Total	621,688,488	100.0%	5,683	100.0%	109,394	5.20%	336.4

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%	24.0
01-Jan-2014 - 31-Dec-2015	1,468,800	0.2%	7	0.1%	209,829	4.35%	45.6
01-Jan-2016 - 31-Dec-2017	3,460,344	0.6%	31	0.5%	111,624	5.28%	59.1
01-Jan-2018 - 31-Dec-2019	556,662	0.1%	7	0.1%	79,523	5.20%	80.3
01-Jan-2020 - 31-Dec-2021	4,156,461	0.7%	36	0.6%	115,457	5.24%	113.9
01-Jan-2022 - 31-Dec-2023	4,021,061	0.6%	35	0.6%	114,887	5.20%	130.1
01-Jan-2024 - 31-Dec-2025	4,286,676	0.7%	42	0.7%	102,064	5.25%	158.9
01-Jan-2026 - 31-Dec-2027	8,773,955	1.4%	64	1.1%	137,093	5.05%	182.0
01-Jan-2028 - 31-Dec-2029	7,454,842	1.2%	78	1.4%	95,575	5.70%	210.4
01-Jan-2030 - 31-Dec-2031	19,692,818	3.2%	166	2.9%	118,631	5.32%	229.0
01-Jan-2032 - 31-Dec-2033	12,341,463	2.0%	94	1.7%	131,292	4.86%	252.5
01-Jan-2034 - 31-Dec-2035	10,516,048	1.7%	73	1.3%	144,055	5.02%	280.6
01-Jan-2036 - 31-Dec-2037	33,111,427	5.3%	249	4.4%	132,978	5.39%	301.5
01-Jan-2038 - 31-Dec-2039	105,826,110	17.0%	1,275	22.4%	83,001	5.93%	329.2
01-Jan-2040 - 31-Dec-2041	188,340,980	30.3%	1,828	32.2%	103,031	5.37%	350.5
01-Jan-2042 - 31-Dec-2043	159,981,664	25.7%	1,255	22.1%	127,475	4.79%	372.6
01-Jan-2044 - 31-Dec-2045	49,948,228	8.0%	391	6.9%	127,745	4.35%	393.7
01-Jan-2046 - 31-Dec-2047	6,910,683	1.1%	45	0.8%	153,571	4.07%	416.8
01-Jan-2048 - 31-Dec-2137	790,264	0.1%	6	0.1%	131,711	4.59%	501.8
Total	621,688,488	100.0%	5,683	100.0%	109,394	5.20%	336.4

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,129,224	0.2%	18	0.4%	62,735	4.76%	298.8
60% - 70%	3,095,926	0.5%	26	0.6%	119,074	4.53%	349.5
70% - 80%	8,330,808	1.3%	61	1.5%	136,571	4.89%	305.1
80% - 90%	24,225,970	3.9%	165	4.0%	146,824	4.81%	339.3
90% - 100%	89,844,212	14.5%	530	12.9%	169,517	4.77%	345.0
100% - 110%	207,929,304	33.4%	1,223	29.7%	170,016	5.06%	340.0
110% - 120%	264,994,052	42.6%	1,920	46.6%	138,018	5.45%	332.9
120% - 130%	22,138,992	3.6%	177	4.3%	125,079	5.85%	318.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	621,688,488	100.0%	4,120	100.0%	150,895	5.20%	336.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	128,995,390	20.7%	700	17.0%	184,279	5.01%	344.9
Bayern	73,384,984	11.8%	451	10.9%	162,716	5.11%	340.2
Berlin	46,155,462	7.4%	333	8.1%	138,605	5.35%	338.3
Brandenburg	26,693,253	4.3%	160	3.9%	166,833	5.00%	338.7
Bremen	3,459,717	0.6%	29	0.7%	119,301	5.32%	320.1
Hamburg	3,607,439	0.6%	20	0.5%	180,372	5.27%	341.8
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	41,455,557	6.7%	233	5.7%	177,921	5.06%	339.4
Mecklenburg-Vorpommern	4,538,934	0.7%	34	0.8%	133,498	5.04%	333.2
Niedersachsen	40,861,473	6.6%	282	6.8%	144,899	5.21%	330.8
Nordrhein-Westfalen	91,215,501	14.7%	597	14.5%	152,790	5.25%	335.7
Rheinland-Pfalz	34,452,561	5.5%	209	5.1%	164,845	5.05%	331.0
Saarland	13,798,593	2.2%	98	2.4%	140,802	5.39%	317.0
Sachsen	68,096,177	11.0%	612	14.9%	111,268	5.56%	324.7
Sachsen-Anhalt	24,128,888	3.9%	204	5.0%	118,279	5.53%	332.9
Schleswig-Holstein	14,363,833	2.3%	106	2.6%	135,508	5.14%	346.2
Thüringen	6,480,728	1.0%	52	1.3%	124,629	5.39%	317.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	621,688,488	100.0%	4,120	100.0%	150,895	5.20%	336.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	345,811,645	55.6%	1,940	47.1%	178,253	99.1%	0.9%
Hochhaus/appartement	203,630,024	32.8%	1,811	44.0%	112,441	31.8%	68.2%
Mehrfamilienhaus	35,078,007	5.6%	172	4.2%	203,942	75.0%	25.0%
Zweifamilienhaus	35,648,556	5.7%	188	4.6%	189,620	97.3%	2.7%
Laden/wohnhaus	1,424,181	0.2%	8	0.2%	178,023	87.5%	12.5%
unspecified	96,074	0.0%	1	0.0%	96,074	100.0%	0.0%
Total	621,688,488	100.0%	4,120	100.0%	150,895	68.4%	31.6%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,924,016	13.8%	1,088	26.4%	78,974	5.61%	312.2
100,000 - 150,000	152,368,107	24.5%	1,225	29.7%	124,382	5.41%	330.4
150,000 - 200,000	149,187,514	24.0%	859	20.8%	173,676	5.09%	341.6
200,000 - 250,000	135,984,767	21.9%	611	14.8%	222,561	5.00%	344.3
250,000 - 300,000	65,777,859	10.6%	244	5.9%	269,581	4.93%	351.6
300,000 - 350,000	18,559,835	3.0%	58	1.4%	319,997	5.02%	345.4
350,000 - 400,000	8,242,544	1.3%	22	0.5%	374,661	4.79%	339.7
400,000 - 450,000	4,232,996	0.7%	10	0.2%	423,300	5.17%	341.3
450,000 - 500,000	1,410,850	0.2%	3	0.1%	470,283	5.02%	287.9
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	621,688,488	100.0%	4,120	100.0%	150,895	5.20%	336.4

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,395
Number of loans parts 1,856

	Weighted average	Minimum	Maximum
Loan size	126,232	37,991	473,661
Loan part size	94,878	6,348	369,000
Coupon	5.40%	3.80%	6.97%
Remaining maturity (months)	331.5	47	463
Remaining interest period (months)	57.0	19	190
Original interest period (months)	113.4	50	240
Seasoning (months)	65.6	46.6	88.2
Loan to Foreclosure Value	111.0%	54.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	99,890,614.52	66.2%	56.73%
Owner occupied	76,202,827.38	33.8%	43.27%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	116,586,818	66.2%	1,269	68.4%	91,873	5.39%	343.2
Interest Only With Life Insurance Redemption	12,502,206	7.1%	111	6.0%	112,632	5.50%	244.4
Interest Only With Building Savings Account Redempti	6,098,746	3.5%	48	2.6%	127,057	5.12%	212.6
Interest Only	40,905,673	23.2%	428	23.1%	95,574	5.41%	342.4
Total	176,093,442	100.0%	1,856	100.0%	94,878	5.40%	331.5

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	56,573	0.0%	1	0.1%	56,573	5.50%	229.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	348.0
85 - 96	384,268	0.2%	5	0.3%	76,854	5.44%	325.7
97 - 108	22,819,071	13.0%	190	10.2%	120,100	4.79%	334.1
109 - 125	148,317,209	84.2%	1,625	87.6%	91,272	5.49%	331.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,482,321	2.5%	34	1.8%	131,833	5.26%	315.2
Total	176,093,442	100.0%	1,856	100.0%	94,878	5.40%	331.5

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,550,731	5.4%	77	4.1%	124,035	4.28%	360.4
4.50% - 4.75%	13,456,433	7.6%	101	5.4%	133,232	4.63%	365.4
4.75% - 5.00%	22,073,371	12.5%	182	9.8%	121,282	4.89%	340.6
5.00% - 5.25%	26,977,236	15.3%	259	14.0%	104,159	5.15%	332.6
5.25% - 5.50%	24,799,656	14.1%	263	14.2%	94,295	5.38%	334.0
5.50% - 5.75%	28,980,957	16.5%	315	17.0%	92,003	5.64%	323.7
5.75% - 6.00%	22,156,877	12.6%	254	13.7%	87,232	5.88%	318.4
6.00% - 6.25%	23,697,819	13.5%	347	18.7%	68,293	6.12%	313.9
6.25% - 6.50%	4,111,818	2.3%	54	2.9%	76,145	6.34%	309.6
6.50% - 6.75%	226,105	0.1%	3	0.2%	75,368	6.52%	310.6
6.75% - 7.00%	62,439	0.0%	1	0.1%	62,439	6.97%	306.0
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	176,093,442	100.0%	1,856	100.0%	94,878	5.40%	331.5

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%	348.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	486,813	0.3%	6	0.3%	81,136	5.39%	302.2
01-Jan-2015 - 31-Dec-2015	47,193,934	26.8%	420	22.6%	112,367	4.87%	341.3
01-Jan-2016 - 31-Dec-2016	109,984,535	62.5%	1,255	67.6%	87,637	5.57%	327.5
01-Jan-2017 - 31-Dec-2017	13,911,839	7.9%	140	7.5%	99,370	5.83%	335.5
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	4,482,321	2.5%	34	1.8%	131,833	5.26%	315.2
Total	176,093,442	100.0%	1,856	100.0%	94,878	5.40%	331.5

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%	47.0
01-Jan-2016 - 31-Dec-2017	582,044	0.3%	7	0.4%	83,149	5.58%	56.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	77.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	106.0
01-Jan-2022 - 31-Dec-2023	496,733	0.3%	6	0.3%	82,789	5.45%	133.1
01-Jan-2024 - 31-Dec-2025	1,911,579	1.1%	18	1.0%	106,199	5.22%	158.3
01-Jan-2026 - 31-Dec-2027	2,363,688	1.3%	19	1.0%	124,405	5.22%	183.7
01-Jan-2028 - 31-Dec-2029	3,819,954	2.2%	40	2.2%	95,499	5.84%	212.7
01-Jan-2030 - 31-Dec-2031	5,756,054	3.3%	50	2.7%	115,121	5.32%	227.1
01-Jan-2032 - 31-Dec-2033	2,699,599	1.5%	26	1.4%	103,831	5.08%	253.2
01-Jan-2034 - 31-Dec-2035	1,786,472	1.0%	14	0.8%	127,605	5.32%	279.6
01-Jan-2036 - 31-Dec-2037	6,829,017	3.9%	59	3.2%	115,746	5.42%	300.9
01-Jan-2038 - 31-Dec-2039	49,511,577	28.1%	664	35.8%	74,566	5.96%	328.2
01-Jan-2040 - 31-Dec-2041	62,857,280	35.7%	644	34.7%	97,604	5.37%	349.5
01-Jan-2042 - 31-Dec-2043	30,202,586	17.2%	247	13.3%	122,278	4.80%	372.6
01-Jan-2044 - 31-Dec-2045	5,584,568	3.2%	48	2.6%	116,345	4.35%	393.3
01-Jan-2046 - 31-Dec-2047	1,083,789	0.6%	8	0.4%	135,474	3.91%	416.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	463.0
Total	176,093,442	100.0%	1,856	100.0%	94,878	5.40%	331.5

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	332,430	0.2%	5	0.4%	66,486	4.56%	337.8
60% - 70%	858,174	0.5%	9	0.6%	95,353	4.35%	370.5
70% - 80%	1,927,190	1.1%	17	1.2%	113,364	5.08%	283.9
80% - 90%	4,861,110	2.8%	40	2.9%	121,528	4.95%	340.5
90% - 100%	10,032,099	5.7%	76	5.4%	132,001	4.92%	345.0
100% - 110%	33,675,011	19.1%	240	17.2%	140,313	5.20%	317.2
110% - 120%	112,144,637	63.7%	904	64.8%	124,054	5.48%	334.7
120% - 130%	12,262,792	7.0%	104	7.5%	117,911	5.82%	331.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	176,093,442	100.0%	1,395	100.0%	126,232	5.40%	331.5

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	46,155,462	26.2%	333	23.9%	138,605	5.35%	338.3
Brandenburg	26,693,253	15.2%	160	11.5%	166,833	5.00%	338.7
Mecklenburg-Vorpommern	4,538,934	2.6%	34	2.4%	133,498	5.04%	333.2
Sachsen	68,096,177	38.7%	612	43.9%	111,268	5.56%	324.7
Sachsen-Anhalt	24,128,888	13.7%	204	14.6%	118,279	5.53%	332.9
Thüringen	6,480,728	3.7%	52	3.7%	124,629	5.39%	317.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	176,093,442	100.0%	1,395	100.0%	126,232	5.40%	331.5

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	65,286,177	37.1%	390	28.0%	167,400	97.95%	2.05%
Hochhaus/appartement	103,663,957	58.9%	963	69.0%	107,647	6.02%	93.98%
Mehrfamilienhaus	2,336,742	1.3%	15	1.1%	155,783	53.33%	46.67%
Zweifamilienhaus	4,225,329	2.4%	24	1.7%	176,055	83.33%	16.67%
Ladenwohnhäuser	485,163	0.3%	2	0.1%	242,582	100.00%	0.00%
unspecified	96,074	0.1%	1	0.1%	96,074	100.00%	0.00%
Total	176,093,442	100.0%	1,395	100.0%	126,232	33.76%	66.24%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	45,257,535	25.7%	568	40.7%	79,679	5.70%	317.5
100,000 - 150,000	56,575,444	32.1%	463	33.2%	122,193	5.49%	332.3
150,000 - 200,000	31,974,325	18.2%	188	13.5%	170,076	5.22%	329.8
200,000 - 250,000	28,017,875	15.9%	126	9.0%	222,364	5.05%	346.8
250,000 - 300,000	11,288,371	6.4%	42	3.0%	268,771	5.13%	352.9
300,000 - 350,000	912,574	0.5%	3	0.2%	304,191	5.37%	314.1
350,000 - 400,000	736,505	0.4%	2	0.1%	368,252	4.74%	292.5
400,000 - 450,000	857,151	0.5%	2	0.1%	428,576	5.46%	341.5
450,000 - 500,000	473,661	0.3%	1	0.1%	473,661	4.79%	334.9
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	176,093,442	100.0%	1,395	100.0%	126,232	5.40%	331.5