

E-MAC DE 2006-II Investor Report February 2009

Cashflow analysis for the period

Total interest received	8,079,462	
Interest received on transaction accounts	190,525	
Liquidity available	20,564,149	
Reserve account available	13,300,000	
Receivables under hedging arrangements	376,301	
Total funds available		42,500,437
Company management expenses	16,269	
MPT fee	205,640	
Administration fee	12,853	
Third party fees	30,563	
Liquidity Facility fee	6,306	
Payments under hedging arrangements	-	
Interest on the Notes	7,442,364	
Redemption Class F-Notes	922,294	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,636,288
Available after distribution of funds		33,864,149
Undrawn Liquidity Facility	20,564,149	
Reserve account funding	13,300,000	
Available liquidity		33,864,149
Net cashflow		-

Collateral

Starting current balance 1 November 2008	685,468,005.18	
To be disbursed per 1 November 2008	3,629.15	
Starting principal balance 1 November 2008	685,471,634.33	
Principal (prepayments)	(2,075,776.89)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		683,395,857
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		683,395,857

Performance

	Last period	This period	Since issue
Prepayment rate	0.51%	0.43%	0.44%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	602,499,919	88.2%	3861	87.9%
1 - 30	107,475	22,638,986	3.3%	138	3.1%
31 - 60	90,229	8,666,216	1.3%	62	1.4%
61 - 90	82,266	5,288,119	0.8%	36	0.8%
91 - 120	106,636	5,143,922	0.8%	34	0.8%
121-150	98,354	4,014,420	0.6%	24	0.5%
> 151	2,165,510	35,144,276	5.1%	236	5.4%
Total	2,650,470	683,395,857	100.0%	4391	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	5,777	146,630	(37)	224,357

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 4,391
Number of loans parts 6,024

	Weighted average	Minimum	Maximum
Loan size	155,636	3,203	581,316
Loan part size	113,446	3,203	581,316
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	369.0	17	562
Remaining interest period (months)	93.8	15	226
Original interest period (months)	117.1	40	240
Seasoning (months)	32.1	13.6	55.0
Loan to Lending Value	110.0%	1.5%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	157,766,537.45	30.9%	23.09%
Owner occupied	525,629,319.99	69.1%	76.91%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	425,725,157	62.3%	3,980	66.1%	106,966	5.21%	381.9
Interest Only With Life Insurance Redemption	44,997,252	6.6%	343	5.7%	131,187	5.31%	294.1
Interest Only With Building Savings Account Redempti	41,263,570	6.0%	297	4.9%	138,935	5.20%	257.7
Interest Only	171,409,878	25.1%	1,404	23.3%	122,087	5.16%	383.2
Total	683,395,857	100.0%	6,024	100.0%	113,446	5.20%	369.0

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	345,915	0.1%	3	0.0%	115,305	4.06%	309.9
49 - 60	1,402,919	0.2%	14	0.2%	100,209	5.29%	367.5
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	186,222	0.0%	3	0.0%	62,074	4.44%	313.2
85 - 96	1,481,055	0.2%	13	0.2%	113,927	5.45%	363.2
97 - 108	75,764,321	11.1%	559	9.3%	135,535	4.54%	384.2
109 - 125	555,240,630	81.2%	5,071	84.2%	109,493	5.28%	369.2
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	48,974,795	7.2%	361	6.0%	135,664	5.30%	343.4
Total	683,395,857	100.0%	6,024	100.0%	113,446	5.20%	369.0

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	77,722,555	11.4%	555	9.2%	140,041	4.28%	398.1
4.50% - 4.75%	88,996,254	13.0%	625	10.4%	142,394	4.64%	388.6
4.75% - 5.00%	99,394,902	14.5%	771	12.8%	128,917	4.88%	376.8
5.00% - 5.25%	97,373,784	14.2%	838	13.9%	116,198	5.14%	368.9
5.25% - 5.50%	103,940,798	15.2%	949	15.8%	109,527	5.38%	361.9
5.50% - 5.75%	93,133,694	13.6%	922	15.3%	101,013	5.63%	355.2
5.75% - 6.00%	61,267,113	9.0%	632	10.5%	96,942	5.87%	348.5
6.00% - 6.25%	47,506,516	7.0%	598	9.9%	79,442	6.12%	343.9
6.25% - 6.50%	13,725,070	2.0%	130	2.2%	105,577	6.36%	345.7
6.50% - 6.75%	270,545	0.0%	3	0.0%	90,182	6.55%	344.1
6.75% - 7.00%	64,626	0.0%	1	0.0%	64,626	6.97%	339.0
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	683,395,857	100.0%	6,024	100.0%	113,446	5.20%	369.0

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	245,915	0.0%	1	0.0%	245,915	4.17%	429.0
01-Jul-2010 - 31-Dec-2010	207,391	0.0%	3	0.0%	69,130	4.33%	216.3
01-Jan-2011 - 30-Jun-2011	750,442	0.1%	8	0.1%	93,805	5.32%	347.0
01-Jul-2011 - 31-Dec-2011	545,087	0.1%	5	0.1%	109,017	5.33%	388.9
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%	381.0
01-Jul-2013 - 31-Dec-2013	152,222	0.0%	2	0.0%	76,111	4.46%	298.0
01-Jan-2014 - 31-Dec-2014	2,265,468	0.3%	19	0.3%	119,235	5.35%	358.5
01-Jan-2015 - 31-Dec-2015	173,477,643	25.4%	1,332	22.1%	130,238	4.64%	385.9
01-Jan-2016 - 31-Dec-2016	408,514,356	59.8%	3,887	64.5%	105,098	5.36%	365.4
01-Jan-2017 - 31-Dec-2017	48,228,538	7.1%	405	6.7%	119,083	5.81%	365.4
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	48,974,795	7.2%	361	6.0%	135,664	5.30%	343.4
Total	683,395,857	100.0%	6,024	100.0%	113,446	5.20%	369.0

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%	17.0
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	57.0
01-Jan-2014 - 31-Dec-2015	1,556,073	0.2%	9	0.1%	172,897	4.36%	78.5
01-Jan-2016 - 31-Dec-2017	3,851,511	0.6%	35	0.6%	110,043	5.26%	92.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	113.2
01-Jan-2020 - 31-Dec-2021	4,291,732	0.6%	36	0.6%	119,215	5.22%	146.7
01-Jan-2022 - 31-Dec-2023	4,480,862	0.7%	35	0.6%	128,025	5.15%	163.9
01-Jan-2024 - 31-Dec-2025	4,954,012	0.7%	45	0.7%	110,089	5.26%	192.0
01-Jan-2026 - 31-Dec-2027	9,701,911	1.4%	68	1.1%	142,675	5.07%	215.0
01-Jan-2028 - 31-Dec-2029	8,730,938	1.3%	85	1.4%	102,717	5.73%	243.7
01-Jan-2030 - 31-Dec-2031	22,296,305	3.3%	175	2.9%	127,407	5.33%	262.0
01-Jan-2032 - 31-Dec-2033	13,705,331	2.0%	96	1.6%	142,764	4.83%	286.0
01-Jan-2034 - 31-Dec-2035	11,248,877	1.6%	77	1.3%	146,089	5.01%	313.4
01-Jan-2036 - 31-Dec-2037	36,708,213	5.4%	274	4.5%	133,972	5.39%	334.2
01-Jan-2038 - 31-Dec-2039	116,430,131	17.0%	1,344	22.3%	86,630	5.93%	362.2
01-Jan-2040 - 31-Dec-2041	207,010,625	30.3%	1,946	32.3%	106,378	5.37%	383.6
01-Jan-2042 - 31-Dec-2043	176,686,388	25.9%	1,335	22.2%	132,349	4.80%	405.6
01-Jan-2044 - 31-Dec-2045	53,012,035	7.8%	403	6.7%	131,544	4.35%	426.8
01-Jan-2046 - 31-Dec-2047	7,342,868	1.1%	46	0.8%	159,628	4.07%	449.7
01-Jan-2048 - 31-Dec-2137	679,845	0.1%	5	0.1%	135,969	4.24%	511.7
Total	683,395,857	100.0%	6,024	100.0%	113,446	5.20%	369.0

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,045,813	0.2%	16	0.4%	65,363	4.96%	314.2
60% - 70%	1,328,923	0.2%	10	0.2%	132,892	4.37%	406.6
70% - 80%	9,663,838	1.4%	67	1.5%	144,236	5.02%	373.9
80% - 90%	16,920,388	2.5%	107	2.4%	158,134	4.74%	374.3
90% - 100%	75,162,595	11.0%	417	9.5%	180,246	4.69%	387.8
100% - 110%	203,522,898	29.8%	1,123	25.6%	181,231	4.97%	376.3
110% - 120%	340,678,236	49.9%	2,373	54.0%	143,564	5.42%	361.4
120% - 130%	35,073,166	5.1%	278	6.3%	126,162	5.86%	355.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	683,395,857	100.0%	4,391	100.0%	155,636	5.20%	369.0

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	143,696,766	21.0%	757	17.2%	189,824	5.02%	376.4
Bayern	83,515,544	12.2%	505	11.5%	165,377	5.13%	371.8
Berlin	49,759,154	7.3%	350	8.0%	142,169	5.36%	371.1
Brandenburg	31,047,732	4.5%	179	4.1%	173,451	5.01%	373.5
Bremen	4,288,919	0.6%	35	0.8%	122,541	5.33%	350.5
Hamburg	4,285,508	0.6%	23	0.5%	186,326	5.26%	377.3
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	44,319,976	6.5%	246	5.6%	180,163	5.05%	373.6
Mecklenburg-Vorpommern	4,833,673	0.7%	36	0.8%	134,269	5.04%	366.3
Niedersachsen	44,298,444	6.5%	297	6.8%	149,153	5.23%	363.9
Nordrhein-Westfalen	99,091,079	14.5%	631	14.4%	157,038	5.26%	366.3
Rheinland-Pfalz	38,607,418	5.6%	226	5.1%	170,829	5.00%	370.4
Saarland	14,521,308	2.1%	101	2.3%	143,775	5.42%	350.9
Sachsen	71,689,802	10.5%	626	14.3%	114,520	5.56%	356.3
Sachsen-Anhalt	25,549,488	3.7%	209	4.8%	122,246	5.53%	365.6
Schleswig-Holstein	16,494,162	2.4%	114	2.6%	144,686	5.17%	377.9
Thüringen	7,396,885	1.1%	56	1.3%	132,087	5.38%	349.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	683,395,857	100.0%	4,391	100.0%	155,636	5.20%	369.0

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	378,661,760	55.4%	2,072	47.2%	182,752	99.0%	1.0%
Hochhaus/appartement	223,384,652	32.7%	1,916	43.6%	116,589	33.1%	66.9%
Mehrfamilienhaus	40,514,238	5.9%	189	4.3%	214,361	74.1%	25.9%
Zweifamilienhaus	39,107,245	5.7%	204	4.6%	191,702	97.5%	2.5%
Laden/wohnhaus	1,628,655	0.2%	9	0.2%	180,962	77.8%	22.2%
unspecified	99,308	0.0%	1	0.0%	99,308	100.0%	0.0%
Total	683,395,857	100.0%	4,391	100.0%	155,636	69.1%	30.9%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	83,457,751	12.2%	1,046	23.8%	79,788	5.62%	343.6
100,000 - 150,000	162,698,277	23.8%	1,304	29.7%	124,769	5.42%	361.0
150,000 - 200,000	163,678,103	24.0%	942	21.5%	173,756	5.14%	372.5
200,000 - 250,000	155,932,523	22.8%	699	15.9%	223,079	5.00%	378.7
250,000 - 300,000	78,555,324	11.5%	290	6.6%	270,880	4.95%	384.2
300,000 - 350,000	22,293,965	3.3%	69	1.6%	323,101	5.03%	373.7
350,000 - 400,000	7,079,263	1.0%	19	0.4%	372,593	4.93%	367.3
400,000 - 450,000	6,718,619	1.0%	16	0.4%	419,914	4.86%	375.8
450,000 - 500,000	1,884,768	0.3%	4	0.1%	471,192	4.94%	385.2
500,000 - 550,000	515,949	0.1%	1	0.0%	515,949	4.98%	208.0
550,000 - 600,000	581,316	0.1%	1	0.0%	581,316	4.80%	411.0
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	683,395,857	100.0%	4,391	100.0%	155,636	5.20%	369.0

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of loans	1,456		
Number of loan parts	1,930		
	Weighted average	Minimum	Maximum
Loan size	130,685	39,553	488,079
Loan part size	98,589	6,560	386,893
Coupon	5.39%	3.79%	6.97%
Remaining maturity (months)	364.2	17	496
Remaining interest period (months)	89.7	18	223
Original interest period (months)	113.1	40	240
Seasoning (months)	32.4	13.6	55.0
Loan to Foreclosure Value	113.8%	23.1%	129.4%
	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	106,329,060.65	65.2%	55.88%
Owner occupied	83,947,673.69	34.8%	44.12%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	125,999,207	66.2%	1,307	21.7%	96,403	5.39%	376.0
Interest Only With Life Insurance Redemption	13,587,020	7.1%	115	1.9%	118,148	5.51%	275.7
Interest Only With Building Savings Account Redempti	6,894,819	3.6%	57	0.9%	120,962	5.10%	248.8
Interest Only	43,795,688	23.0%	451	7.5%	97,108	5.41%	375.8
Total	190,276,734	100.0%	1,930	32.0%	98,589	5.39%	364.2

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%	17.0
49 - 60	614,590	0.3%	4	0.2%	153,647	5.31%	377.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	381.0
85 - 96	388,908	0.2%	5	0.3%	77,782	5.44%	358.7
97 - 108	24,534,736	12.9%	198	10.3%	123,913	4.79%	368.1
109 - 125	159,860,196	84.0%	1,686	87.4%	94,816	5.49%	364.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,744,304	2.5%	34	1.8%	139,538	5.26%	346.4
Total	190,276,734	100.0%	1,930	100.0%	98,589	5.39%	364.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,166,518	5.3%	81	4.2%	125,513	4.27%	390.3
4.50% - 4.75%	14,601,020	7.7%	105	5.4%	139,057	4.63%	398.9
4.75% - 5.00%	23,926,945	12.6%	191	9.9%	125,272	4.89%	373.1
5.00% - 5.25%	29,880,334	15.7%	275	14.2%	108,656	5.15%	366.2
5.25% - 5.50%	26,572,578	14.0%	267	13.8%	99,523	5.38%	367.4
5.50% - 5.75%	31,114,476	16.4%	326	16.9%	95,443	5.64%	356.9
5.75% - 6.00%	23,963,643	12.6%	266	13.8%	90,089	5.88%	349.4
6.00% - 6.25%	25,216,994	13.3%	357	18.5%	70,636	6.12%	346.6
6.25% - 6.50%	4,550,779	2.4%	59	3.1%	77,132	6.34%	342.8
6.50% - 6.75%	218,822	0.1%	2	0.1%	109,411	6.52%	343.0
6.75% - 7.00%	64,626	0.0%	1	0.1%	64,626	6.97%	339.0
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	190,276,734	100.0%	1,930	100.0%	98,589	5.39%	364.2

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%	17.0
01-Jan-2011 - 30-Jun-2011	227,349	0.1%	2	0.1%	113,674	5.45%	349.7
01-Jul-2011 - 31-Dec-2011	387,241	0.2%	2	0.1%	193,621	5.23%	393.1
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%	381.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	494,185	0.3%	6	0.3%	82,364	5.39%	334.9
01-Jan-2015 - 31-Dec-2015	50,407,789	26.5%	432	22.4%	116,685	4.87%	375.0
01-Jan-2016 - 31-Dec-2016	119,484,650	62.8%	1,312	68.0%	91,071	5.57%	360.2
01-Jan-2017 - 31-Dec-2017	14,397,217	7.6%	139	7.2%	103,577	5.82%	368.2
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	4,744,304	2.5%	34	1.8%	139,538	5.26%	346.4
Total	190,276,734	100.0%	1,930	100.0%	98,589	5.39%	364.2

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%	17.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	239,873	0.1%	2	0.1%	119,936	4.37%	78.7
01-Jan-2016 - 31-Dec-2017	644,211	0.3%	8	0.4%	80,526	5.50%	90.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	110.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	139.0
01-Jan-2022 - 31-Dec-2023	470,019	0.2%	5	0.3%	94,004	5.49%	167.8
01-Jan-2024 - 31-Dec-2025	2,040,785	1.1%	18	0.9%	113,377	5.24%	191.4
01-Jan-2026 - 31-Dec-2027	2,661,136	1.4%	20	1.0%	133,057	5.26%	216.4
01-Jan-2028 - 31-Dec-2029	4,352,405	2.3%	43	2.2%	101,219	5.85%	245.8
01-Jan-2030 - 31-Dec-2031	6,211,751	3.3%	50	2.6%	124,235	5.31%	260.0
01-Jan-2032 - 31-Dec-2033	2,933,926	1.5%	27	1.4%	108,664	5.10%	286.5
01-Jan-2034 - 31-Dec-2035	1,821,849	1.0%	14	0.7%	130,132	5.31%	312.6
01-Jan-2036 - 31-Dec-2037	7,369,545	3.9%	63	3.3%	116,977	5.39%	333.7
01-Jan-2038 - 31-Dec-2039	52,959,996	27.8%	689	35.7%	76,865	5.96%	361.1
01-Jan-2040 - 31-Dec-2041	67,965,741	35.7%	669	34.7%	101,593	5.37%	382.5
01-Jan-2042 - 31-Dec-2043	33,267,481	17.5%	259	13.4%	128,446	4.80%	405.6
01-Jan-2044 - 31-Dec-2045	5,727,187	3.0%	48	2.5%	119,316	4.36%	426.3
01-Jan-2046 - 31-Dec-2047	1,123,231	0.6%	8	0.4%	140,404	3.91%	449.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	496.0
Total	190,276,734	100.0%	1,930	100.0%	98,589	5.39%	364.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	319,579	0.2%	5	0.3%	63,916	4.88%	394.4
60% - 70%	605,088	0.3%	6	0.4%	100,848	4.38%	403.8
70% - 80%	3,496,315	1.8%	24	1.6%	145,680	5.13%	386.1
80% - 90%	2,850,012	1.5%	23	1.6%	123,914	4.85%	373.4
90% - 100%	9,009,141	4.7%	61	4.2%	147,691	4.78%	384.0
100% - 110%	22,296,993	11.7%	139	9.5%	160,410	5.06%	369.5
110% - 120%	132,823,821	69.8%	1,042	71.6%	127,470	5.46%	360.8
120% - 130%	18,875,785	9.9%	156	10.7%	120,999	5.82%	365.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	190,276,734	100.0%	1,456	100.0%	130,685	5.39%	364.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	49,759,154	26.2%	350	8.0%	142,169	5.36%	371.1
Brandenburg	31,047,732	16.3%	179	4.1%	173,451	5.01%	373.5
Mecklenburg-Vorpommern	4,833,673	2.5%	36	0.8%	134,269	5.04%	366.3
Sachsen	71,689,802	37.7%	626	14.3%	114,520	5.56%	356.3
Sachsen-Anhalt	25,549,488	13.4%	209	4.8%	122,246	5.53%	365.6
Thüringen	7,396,885	3.9%	56	1.3%	132,087	5.38%	349.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	190,276,734	100.0%	1,456	33.2%	130,685	5.39%	364.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	71,801,541	37.7%	418	9.5%	171,774	97.85%	2.15%
Hochhaus/appartement	110,355,107	58.0%	992	22.6%	111,245	6.35%	93.65%
Mehrfamilienhaus	2,879,998	1.5%	16	0.4%	180,000	56.25%	43.75%
Zweifamilienhaus	4,639,478	2.4%	27	0.6%	171,833	85.19%	14.81%
Ladenwohnhäuser	501,302	0.3%	2	0.0%	250,651	100.00%	0.00%
unspecified	99,308	0.1%	1	0.0%	99,308	100.00%	0.00%
Total	190,276,734	100.0%	1,456	33.2%	130,685	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	43,403,771	22.8%	539	12.3%	80,526	5.72%	349.5
100,000 - 150,000	60,707,138	31.9%	495	11.3%	122,641	5.49%	363.2
150,000 - 200,000	38,379,278	20.2%	225	5.1%	170,575	5.28%	363.0
200,000 - 250,000	31,306,411	16.5%	140	3.2%	223,617	5.05%	381.7
250,000 - 300,000	12,154,119	6.4%	45	1.0%	270,092	5.09%	384.6
300,000 - 350,000	2,205,223	1.2%	7	0.2%	315,032	5.26%	349.6
350,000 - 400,000	755,893	0.4%	2	0.0%	377,947	4.73%	325.5
400,000 - 450,000	425,719	0.2%	1	0.0%	425,719	5.93%	360.6
450,000 - 500,000	939,182	0.5%	2	0.0%	469,591	4.89%	378.2
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	190,276,734	100.0%	1,456	33.2%	130,685	5.39%	364.2