

**E-MAC DE 2006-II Investor Report August 2009**

**Cashflow analysis for the period**

Total interest received	8,090,331	
Interest received on transaction accounts	39,603	
Liquidity available	20,417,261	
Reserve account available	13,300,000	
Receivables under hedging arrangements	235,000	
Total funds available		42,082,195
Company management expenses	-	
MPT fee	201,904	
Administration fee	12,619	
Third party fees	2,313	
Liquidity Facility fee	6,261	
Payments under hedging arrangements	4,407,198	
Interest on the Notes	2,490,915	
PDL Repayment	11,633	
Redemption Class F-Notes	738,338	
Deferred Purchase Price Instalment	493,753	
Total funds distributed		8,364,933
Available after distribution of funds		33,717,261
Undrawn Liquidity Facility	20,417,261	
Reserve account funding	13,300,000	
Available liquidity		33,717,261
Net cashflow		-

**Collateral**

Starting current balance 1 May 2009	680,575,373.85	
To be disbursed per 1 May 2009	-	
Starting principal balance 1 May 2009	680,575,373.85	
Principal (prepayments)	(3,792,238.38)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(11,632.97)	
Ending principal balance		676,771,503
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		676,771,503

**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	-	11,633	11,633	-
Total	-	11,633	11,633	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	1.12%	1.44%	0.60%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	580,194,197	85.7%	3747	85.6%
1 - 30	118,273	25,411,921	3.8%	160	3.7%
31 - 60	103,341	10,067,729	1.5%	60	1.4%
61 - 90	87,411	5,411,164	0.8%	38	0.9%
91 - 120	137,376	6,594,341	1.0%	39	0.9%
121-150	119,938	4,753,557	0.7%	34	0.8%
> 151	3,041,485	44,338,592	6.6%	301	6.9%
Total	3,607,824	676,771,502	100.0%	4379	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	-	11,633	11,359	234,128

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 4,379  
Number of loans parts 6,003

	Weighted average	Minimum	Maximum
Loan size	154,549	2,660	577,950
Loan part size	112,739	2,660	577,950
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	363.1	11	556
Remaining interest period (months)	87.8	9	220
Original interest period (months)	117.1	40	240
Seasoning (months)	38.1	19.6	61.0
Loan to Lending Value	109.4%	1.2%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	156,729,639.56	31.0%	23.16%
Owner occupied	520,041,862.94	69.0%	76.84%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	420,957,319	62.2%	3,965	66.1%	106,168	5.21%	376.1
Interest Only With Life Insurance Redemption	44,734,476	6.6%	343	5.7%	130,421	5.31%	288.0
Interest Only With Building Savings Account Redempti	41,081,908	6.1%	296	4.9%	138,790	5.20%	252.5
Interest Only	169,997,799	25.1%	1,399	23.3%	121,514	5.16%	377.3
<b>Total</b>	<b>676,771,503</b>	<b>100.0%</b>	<b>6,003</b>	<b>100.0%</b>	<b>112,739</b>	<b>5.20%</b>	<b>363.1</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	344,795	0.1%	3	0.0%	114,932	4.06%	303.5
49 - 60	1,393,170	0.2%	14	0.2%	99,512	5.28%	361.6
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	185,643	0.0%	3	0.0%	61,881	4.44%	306.9
85 - 96	1,477,015	0.2%	13	0.2%	113,617	5.45%	357.2
97 - 108	75,402,905	11.1%	559	9.3%	134,889	4.54%	378.2
109 - 125	549,421,298	81.2%	5,050	84.1%	108,796	5.28%	363.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	48,546,677	7.2%	361	6.0%	134,478	5.30%	337.5
<b>Total</b>	<b>676,771,502</b>	<b>100.0%</b>	<b>6,003</b>	<b>100.0%</b>	<b>112,739</b>	<b>5.20%</b>	<b>363.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	77,354,618	11.4%	555	9.2%	139,378	4.28%	392.1
4.50% - 4.75%	88,056,773	13.0%	624	10.4%	141,117	4.64%	383.3
4.75% - 5.00%	97,488,707	14.4%	762	12.7%	127,938	4.88%	370.9
5.00% - 5.25%	96,707,398	14.3%	835	13.9%	115,817	5.14%	362.9
5.25% - 5.50%	103,096,147	15.2%	946	15.8%	108,981	5.38%	355.9
5.50% - 5.75%	92,001,218	13.6%	919	15.3%	100,110	5.63%	349.3
5.75% - 6.00%	60,900,054	9.0%	632	10.5%	96,361	5.87%	342.5
6.00% - 6.25%	47,160,028	7.0%	596	9.9%	79,128	6.12%	337.8
6.25% - 6.50%	13,673,276	2.0%	130	2.2%	105,179	6.36%	339.8
6.50% - 6.75%	269,026	0.0%	3	0.0%	89,675	6.55%	338.1
6.75% - 7.00%	64,259	0.0%	1	0.0%	64,259	6.97%	333.0
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>676,771,503</b>	<b>100.0%</b>	<b>6,003</b>	<b>100.0%</b>	<b>112,739</b>	<b>5.20%</b>	<b>363.1</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	244,795	0.0%	1	0.0%	244,795	4.17%	423.0
01-Jul-2010 - 31-Dec-2010	206,772	0.0%	3	0.0%	68,924	4.33%	209.8
01-Jan-2011 - 30-Jun-2011	744,469	0.1%	8	0.1%	93,059	5.32%	341.2
01-Jul-2011 - 31-Dec-2011	541,929	0.1%	5	0.1%	108,386	5.33%	382.9
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%	375.0
01-Jul-2013 - 31-Dec-2013	151,643	0.0%	2	0.0%	75,821	4.46%	291.6
01-Jan-2014 - 31-Dec-2014	2,259,240	0.3%	19	0.3%	118,907	5.35%	352.5
01-Jan-2015 - 31-Dec-2015	172,006,953	25.4%	1,330	22.2%	129,329	4.64%	380.2
01-Jan-2016 - 31-Dec-2016	404,058,143	59.7%	3,868	64.4%	104,462	5.36%	359.4
01-Jan-2017 - 31-Dec-2017	47,976,882	7.1%	405	6.7%	118,461	5.81%	359.3
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	48,546,677	7.2%	361	6.0%	134,478	5.30%	337.5
<b>Total</b>	<b>676,771,503</b>	<b>100.0%</b>	<b>6,003</b>	<b>100.0%</b>	<b>112,739</b>	<b>5.20%</b>	<b>363.1</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	100,000	0.0%	2	0.0%	50,000	3.79%	11.0
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	51.0
01-Jan-2014 - 31-Dec-2015	1,537,100	0.2%	8	0.1%	192,138	4.34%	72.7
01-Jan-2016 - 31-Dec-2017	3,712,053	0.5%	34	0.6%	109,178	5.28%	86.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	107.2
01-Jan-2020 - 31-Dec-2021	4,269,910	0.6%	36	0.6%	118,609	5.22%	140.8
01-Jan-2022 - 31-Dec-2023	4,296,345	0.6%	35	0.6%	122,753	5.17%	157.5
01-Jan-2024 - 31-Dec-2025	4,910,813	0.7%	45	0.7%	109,129	5.25%	186.0
01-Jan-2026 - 31-Dec-2027	9,459,288	1.4%	67	1.1%	141,183	5.07%	209.0
01-Jan-2028 - 31-Dec-2029	8,647,707	1.3%	85	1.4%	101,738	5.72%	237.7
01-Jan-2030 - 31-Dec-2031	21,905,727	3.2%	173	2.9%	126,623	5.33%	256.0
01-Jan-2032 - 31-Dec-2033	13,739,349	2.0%	98	1.6%	140,197	4.84%	279.9
01-Jan-2034 - 31-Dec-2035	11,337,355	1.7%	78	1.3%	145,351	5.00%	307.5
01-Jan-2036 - 31-Dec-2037	36,331,643	5.4%	271	4.5%	134,065	5.39%	328.2
01-Jan-2038 - 31-Dec-2039	115,425,558	17.1%	1,341	22.3%	86,074	5.93%	356.2
01-Jan-2040 - 31-Dec-2041	205,563,070	30.4%	1,942	32.4%	105,851	5.37%	377.6
01-Jan-2042 - 31-Dec-2043	174,191,980	25.7%	1,326	22.1%	131,367	4.80%	399.7
01-Jan-2044 - 31-Dec-2045	52,763,712	7.8%	403	6.7%	130,927	4.35%	420.8
01-Jan-2046 - 31-Dec-2047	7,303,550	1.1%	46	0.8%	158,773	4.07%	443.7
01-Jan-2048 - 31-Dec-2137	668,143	0.1%	5	0.1%	133,629	4.25%	506.4
<b>Total</b>	<b>676,771,503</b>	<b>100.0%</b>	<b>6,003</b>	<b>100.0%</b>	<b>112,739</b>	<b>5.20%</b>	<b>363.1</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%	1,564,003	0.2%	23	0.5%	68,000	5.05%	327.6
60% - 70%	1,662,544	0.2%	13	0.3%	127,888	4.41%	378.6
70% - 80%	10,173,559	1.5%	72	1.6%	141,299	5.01%	369.9
80% - 90%	17,842,943	2.6%	113	2.6%	157,902	4.80%	364.3
90% - 100%	78,575,412	11.6%	438	10.0%	179,396	4.70%	380.3
100% - 110%	209,086,552	30.9%	1,178	26.9%	177,493	4.99%	368.3
110% - 120%	326,865,251	48.3%	2,295	52.4%	142,425	5.43%	356.9
120% - 130%	31,001,237	4.6%	247	5.6%	125,511	5.86%	347.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>676,771,503</b>	<b>100.0%</b>	<b>4,379</b>	<b>100.0%</b>	<b>154,549</b>	<b>5.20%</b>	<b>363.1</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	142,431,224	21.0%	754	17.2%	188,901	5.02%	370.6
Bayern	82,571,848	12.2%	503	11.5%	164,159	5.13%	366.1
Berlin	49,398,214	7.3%	350	8.0%	141,138	5.36%	365.1
Brandenburg	30,900,363	4.6%	179	4.1%	172,628	5.01%	367.5
Bremen	4,267,802	0.6%	35	0.8%	121,937	5.33%	344.6
Hamburg	4,122,856	0.6%	23	0.5%	179,255	5.25%	371.6
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	43,525,002	6.4%	245	5.6%	177,653	5.05%	367.3
Mecklenburg-Vorpommern	4,808,357	0.7%	36	0.8%	133,565	5.04%	360.3
Niedersachsen	43,778,491	6.5%	295	6.7%	148,402	5.23%	357.7
Nordrhein-Westfalen	97,949,516	14.5%	629	14.4%	155,723	5.26%	360.5
Rheinland-Pfalz	38,434,608	5.7%	226	5.2%	170,065	5.00%	364.3
Saarland	14,330,971	2.1%	100	2.3%	143,310	5.41%	345.0
Sachsen	71,094,140	10.5%	625	14.3%	113,751	5.56%	350.4
Sachsen-Anhalt	25,419,139	3.8%	209	4.8%	121,623	5.53%	359.6
Schleswig-Holstein	16,392,683	2.4%	114	2.6%	143,795	5.17%	371.9
Thüringen	7,346,288	1.1%	56	1.3%	131,184	5.38%	343.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>676,771,503</b>	<b>100.0%</b>	<b>4,379</b>	<b>100.0%</b>	<b>154,549</b>	<b>5.20%</b>	<b>363.1</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	374,010,572	55.3%	2,063	47.1%	181,295	99.0%	1.0%
Hochhaus/appartement	222,020,554	32.8%	1,916	43.8%	115,877	33.1%	66.9%
Mehrfamilienhaus	40,217,439	5.9%	188	4.3%	213,923	74.5%	25.5%
Zweifamilienhaus	38,802,440	5.7%	202	4.6%	192,091	97.5%	2.5%
Laden/wohnhaus	1,621,740	0.2%	9	0.2%	180,193	77.8%	22.2%
unspecified	98,757	0.0%	1	0.0%	98,757	100.0%	0.0%
<b>Total</b>	<b>676,771,502</b>	<b>100.0%</b>	<b>4,379</b>	<b>100.0%</b>	<b>154,549</b>	<b>69.0%</b>	<b>31.0%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,206,709	12.6%	1,071	24.5%	79,558	5.62%	338.0
100,000 - 150,000	161,925,830	23.9%	1,298	29.6%	124,750	5.42%	355.3
150,000 - 200,000	162,971,725	24.1%	938	21.4%	173,744	5.13%	367.3
200,000 - 250,000	153,098,770	22.6%	686	15.7%	223,176	5.00%	372.2
250,000 - 300,000	74,978,074	11.1%	277	6.3%	270,679	4.96%	379.2
300,000 - 350,000	21,893,547	3.2%	68	1.6%	321,964	5.02%	367.3
350,000 - 400,000	7,050,058	1.0%	19	0.4%	371,056	4.94%	361.5
400,000 - 450,000	7,136,234	1.1%	17	0.4%	419,778	4.87%	370.6
450,000 - 500,000	1,425,809	0.2%	3	0.1%	475,270	4.92%	378.3
500,000 - 550,000	506,796	0.1%	1	0.0%	506,796	4.98%	202.0
550,000 - 600,000	577,950	0.1%	1	0.0%	577,950	4.80%	405.0
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%	-
<b>Total</b>	<b>676,771,503</b>	<b>100.0%</b>	<b>4,379</b>	<b>100.0%</b>	<b>154,549</b>	<b>5.20%</b>	<b>363.1</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,455		
Number of loan parts	1,927		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	129,874	39,337	485,592
Loan part size	98,063	6,524	383,552
Coupon	5.39%	3.79%	6.97%
Remaining maturity (months)	358.3	11	490
Remaining interest period (months)	83.7	12	217
Original interest period (months)	113.1	40	240
Seasoning (months)	38.4	19.6	61.0
Loan to Foreclosure Value	113.1%	23.0%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	105,735,545.84	65.2%	55.95%
Owner occupied	83,230,955.51	34.8%	44.05%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	124,853,453	66.1%	1,304	21.7%	95,747	5.39%	370.2
Interest Only With Life Insurance Redemption	13,485,166	7.1%	115	1.9%	117,262	5.51%	269.8
Interest Only With Building Savings Account Redempti	6,885,823	3.6%	57	0.9%	120,804	5.10%	242.7
Interest Only	43,742,059	23.1%	451	7.5%	96,989	5.41%	369.7
<b>Total</b>	<b>188,966,501</b>	<b>100.0%</b>	<b>1,927</b>	<b>32.1%</b>	<b>98,063</b>	<b>5.39%</b>	<b>358.3</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	100,000	0.1%	2	0.1%	50,000	3.79%	11.0
49 - 60	610,661	0.3%	4	0.2%	152,665	5.31%	371.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	375.0
85 - 96	388,316	0.2%	5	0.3%	77,663	5.44%	352.8
97 - 108	24,413,779	12.9%	198	10.3%	123,302	4.79%	362.1
109 - 125	158,717,399	84.0%	1,683	87.3%	94,306	5.49%	358.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,702,347	2.5%	34	1.8%	138,304	5.26%	340.8
<b>Total</b>	<b>188,966,501</b>	<b>100.0%</b>	<b>1,927</b>	<b>100.0%</b>	<b>98,063</b>	<b>5.39%</b>	<b>358.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,117,574	5.4%	81	4.2%	124,908	4.27%	384.3
4.50% - 4.75%	14,522,167	7.7%	105	5.4%	138,306	4.63%	392.9
4.75% - 5.00%	23,784,620	12.6%	191	9.9%	124,527	4.89%	367.2
5.00% - 5.25%	29,570,995	15.6%	273	14.2%	108,319	5.15%	360.2
5.25% - 5.50%	26,427,826	14.0%	267	13.9%	98,981	5.38%	361.7
5.50% - 5.75%	30,810,623	16.3%	325	16.9%	94,802	5.64%	350.8
5.75% - 6.00%	23,836,764	12.6%	266	13.8%	89,612	5.88%	343.5
6.00% - 6.25%	25,084,505	13.3%	357	18.5%	70,265	6.12%	340.7
6.25% - 6.50%	4,529,572	2.4%	59	3.1%	76,772	6.34%	336.8
6.50% - 6.75%	217,596	0.1%	2	0.1%	108,798	6.52%	337.0
6.75% - 7.00%	64,259	0.0%	1	0.1%	64,259	6.97%	333.0
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>188,966,501</b>	<b>100.0%</b>	<b>1,927</b>	<b>100.0%</b>	<b>98,063</b>	<b>5.39%</b>	<b>358.3</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	100,000	0.1%	2	0.1%	50,000	3.79%	11.0
01-Jan-2011 - 30-Jun-2011	225,653	0.1%	2	0.1%	112,827	5.44%	343.9
01-Jul-2011 - 31-Dec-2011	385,007	0.2%	2	0.1%	192,504	5.23%	387.1
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%	375.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	493,593	0.3%	6	0.3%	82,265	5.39%	328.9
01-Jan-2015 - 31-Dec-2015	50,146,752	26.5%	432	22.4%	116,080	4.87%	369.1
01-Jan-2016 - 31-Dec-2016	118,565,290	62.7%	1,309	67.9%	90,577	5.57%	354.2
01-Jan-2017 - 31-Dec-2017	14,313,860	7.6%	139	7.2%	102,977	5.82%	362.4
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	4,702,347	2.5%	34	1.8%	138,304	5.26%	340.8
<b>Total</b>	<b>188,966,501</b>	<b>100.0%</b>	<b>1,927</b>	<b>100.0%</b>	<b>98,063</b>	<b>5.39%</b>	<b>358.3</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	100,000	0.1%	2	0.1%	50,000	3.79%	11.0
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%	74.0
01-Jan-2016 - 31-Dec-2017	643,753	0.3%	8	0.4%	80,469	5.50%	84.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	104.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	133.0
01-Jan-2022 - 31-Dec-2023	456,160	0.2%	5	0.3%	91,232	5.50%	161.7
01-Jan-2024 - 31-Dec-2025	2,029,330	1.1%	18	0.9%	112,741	5.24%	185.4
01-Jan-2026 - 31-Dec-2027	2,636,563	1.4%	20	1.0%	131,828	5.26%	210.4
01-Jan-2028 - 31-Dec-2029	4,302,691	2.3%	43	2.2%	100,063	5.85%	239.8
01-Jan-2030 - 31-Dec-2031	6,140,676	3.2%	50	2.6%	122,814	5.31%	254.0
01-Jan-2032 - 31-Dec-2033	2,898,790	1.5%	27	1.4%	107,363	5.10%	280.5
01-Jan-2034 - 31-Dec-2035	1,815,895	1.0%	14	0.7%	129,707	5.31%	306.6
01-Jan-2036 - 31-Dec-2037	7,348,163	3.9%	63	3.3%	116,638	5.39%	327.7
01-Jan-2038 - 31-Dec-2039	52,739,050	27.9%	689	35.8%	76,544	5.96%	355.1
01-Jan-2040 - 31-Dec-2041	67,329,605	35.6%	667	34.6%	100,944	5.37%	376.5
01-Jan-2042 - 31-Dec-2043	33,096,810	17.5%	259	13.4%	127,787	4.80%	399.6
01-Jan-2044 - 31-Dec-2045	5,702,580	3.0%	48	2.5%	118,804	4.36%	420.3
01-Jan-2046 - 31-Dec-2047	1,117,936	0.6%	8	0.4%	139,742	3.91%	443.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	490.0
<b>Total</b>	<b>188,966,501</b>	<b>100.0%</b>	<b>1,927</b>	<b>100.0%</b>	<b>98,063</b>	<b>5.39%</b>	<b>358.3</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%	442,014	0.2%	6	0.4%	73,669	4.93%	385.7
60% - 70%	601,450	0.3%	6	0.4%	100,242	4.39%	398.0
70% - 80%	3,649,848	1.9%	26	1.8%	140,379	5.11%	375.4
80% - 90%	3,149,300	1.7%	25	1.7%	125,972	4.86%	370.2
90% - 100%	9,201,619	4.9%	63	4.3%	146,057	4.80%	372.4
100% - 110%	24,837,336	13.1%	161	11.1%	154,269	5.10%	356.1
110% - 120%	129,415,879	68.5%	1,022	70.2%	126,630	5.46%	356.5
120% - 130%	17,669,056	9.4%	146	10.0%	121,021	5.84%	359.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>188,966,501</b>	<b>100.0%</b>	<b>1,455</b>	<b>100.0%</b>	<b>129,874</b>	<b>5.39%</b>	<b>358.3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	49,398,214	26.1%	350	8.0%	141,138	5.36%	365.1
Brandenburg	30,900,363	16.4%	179	4.1%	172,628	5.01%	367.5
Mecklenburg-Vorpommern	4,808,357	2.5%	36	0.8%	133,565	5.04%	360.3
Sachsen	71,094,140	37.6%	625	14.3%	113,751	5.56%	350.4
Sachsen-Anhalt	25,419,139	13.5%	209	4.8%	121,623	5.53%	359.6
Thüringen	7,346,288	3.9%	56	1.3%	131,184	5.38%	343.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>188,966,501</b>	<b>100.0%</b>	<b>1,455</b>	<b>33.2%</b>	<b>129,874</b>	<b>5.39%</b>	<b>358.3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	71,316,979	37.7%	418	9.5%	170,615	97.85%	2.15%
Hochhaus/appartement	109,752,794	58.1%	992	22.7%	110,638	6.35%	93.65%
Mehrfamilienhaus	2,855,828	1.5%	16	0.4%	178,489	56.25%	43.75%
Zweifamilienhaus	4,443,621	2.4%	26	0.6%	170,909	84.62%	15.38%
Ladenwohnhäuser	498,521	0.3%	2	0.0%	249,261	100.00%	0.00%
unspecified	98,757	0.1%	1	0.0%	98,757	100.00%	0.00%
<b>Total</b>	<b>188,966,501</b>	<b>100.0%</b>	<b>1,455</b>	<b>33.2%</b>	<b>129,874</b>	<b>34.78%</b>	<b>65.22%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	44,260,408	23.4%	550	12.6%	80,473	5.72%	343.6
100,000 - 150,000	60,564,224	32.1%	493	11.3%	122,848	5.49%	357.3
150,000 - 200,000	37,206,559	19.7%	218	5.0%	170,672	5.26%	358.0
200,000 - 250,000	31,293,423	16.6%	140	3.2%	223,524	5.06%	374.6
250,000 - 300,000	11,338,082	6.0%	42	1.0%	269,954	5.09%	380.8
300,000 - 350,000	2,192,210	1.2%	7	0.2%	313,173	5.26%	342.8
350,000 - 400,000	752,552	0.4%	2	0.0%	376,276	4.73%	319.5
400,000 - 450,000	873,453	0.5%	2	0.0%	436,726	5.45%	368.7
450,000 - 500,000	485,592	0.3%	1	0.0%	485,592	4.79%	363.0
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>188,966,501</b>	<b>100.0%</b>	<b>1,455</b>	<b>33.2%</b>	<b>129,874</b>	<b>5.39%</b>	<b>358.3</b>