

**E-MAC DE 2006-II Investor Report February 2010**

**Cashflow analysis for the period**

Total interest received	8,087,291	
Interest received on transaction accounts	18,118	
Net Post Foreclosure Proceeds	-	
Liquidity available	20,157,845	
Reserve account available	13,300,000	
Receivables under hedging arrangements	262,000	
Total funds available		41,825,253
Company management expenses	18,661	
MPT fee	201,577	
Administration fee	12,599	
Third party fees	37,967	
Liquidity Facility fee	6,182	
Payments under hedging arrangements	5,333,438	
Interest on the Notes	1,573,431	
PDL Repayment	1,378,493	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,562,347
Available after distribution of funds		33,262,906
Undrawn Liquidity Facility	20,157,845	
Reserve account funding	13,105,061	
Available liquidity		33,262,906
Net cashflow		-

**Collateral**

Starting current balance 1 November 2009	671,924,675.55	
To be disbursed per 1 November 2009	3,478.12	
Starting principal balance 1 November 2009	671,928,153.67	
Principal (prepayments)	(3,015,570.25)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,378,493.07)	
Ending principal balance		667,534,090
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		667,534,090

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from available excess spread	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	1,378,493	1,378,493	-
Total	-	1,378,493	1,378,493	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	2.05%	2.81%	0.88%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	568,721,091	85.2%	3662	84.7%
1 - 30	107,230	23,095,541	3.5%	151	3.5%
31 - 60	78,374	7,478,904	1.1%	50	1.2%
61 - 90	96,052	6,230,959	0.9%	43	1.0%
91 - 120	142,822	7,212,257	1.1%	46	1.1%
121-150	94,068	3,727,429	0.6%	26	0.6%
> 151	3,778,120	51,067,909	7.7%	348	8.0%
Total	4,296,666	667,534,090	100.0%	4326	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	1,170,542	1,378,493	-	2,782,244

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 4,326  
Number of loans parts 5,973

	Weighted average	Minimum	Maximum
Loan size	154,307	29,398	574,502
Loan part size	111,759	6,486	574,502
Coupon	5.20%	3.57%	8.34%
Remaining maturity (months)	357.1	5	550
Remaining interest period (months)	81.8	3	214
Original interest period (months)	117.1	40	240
Seasoning (months)	44.3	24.6	67.2
Loan to Lending Value	109.3%	22.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	155,486,760.68	31.2%	23.29%
Owner occupied	512,047,329.67	68.8%	76.71%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	415,181,342	62.2%	3,961	66.3%	104,817	5.21%	370.1
Interest Only With Life Insurance Redemption	44,158,445	6.6%	341	5.7%	129,497	5.31%	282.0
Interest Only With Building Savings Account Redempti	40,534,998	6.1%	293	4.9%	138,345	5.20%	247.0
Interest Only	167,659,306	25.1%	1,378	23.1%	121,669	5.15%	371.3
<b>Total</b>	<b>667,534,090</b>	<b>100.0%</b>	<b>5,973</b>	<b>100.0%</b>	<b>111,759</b>	<b>5.20%</b>	<b>357.1</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	343,194	0.1%	3	0.1%	114,398	4.06%	296.9
49 - 60	1,383,154	0.2%	14	0.2%	98,797	5.28%	355.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	185,051	0.0%	3	0.1%	61,684	4.44%	300.5
85 - 96	1,473,221	0.2%	13	0.2%	113,325	5.45%	351.2
97 - 108	74,803,447	11.2%	555	9.3%	134,781	4.55%	372.1
109 - 125	541,446,070	81.1%	5,026	84.1%	107,729	5.29%	357.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	47,899,955	7.2%	359	6.0%	133,426	5.30%	332.0
<b>Total</b>	<b>667,534,090</b>	<b>100.0%</b>	<b>5,973</b>	<b>100.0%</b>	<b>111,759</b>	<b>5.20%</b>	<b>357.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	76,364,377	11.4%	549	9.2%	139,097	4.28%	385.8
4.50% - 4.75%	86,803,761	13.0%	618	10.3%	140,459	4.64%	377.8
4.75% - 5.00%	96,356,435	14.4%	761	12.7%	126,618	4.88%	364.8
5.00% - 5.25%	95,007,648	14.2%	831	13.9%	114,329	5.14%	357.0
5.25% - 5.50%	100,913,346	15.1%	937	15.7%	107,698	5.38%	349.9
5.50% - 5.75%	90,900,413	13.6%	911	15.3%	99,781	5.63%	343.3
5.75% - 6.00%	60,110,337	9.0%	629	10.5%	95,565	5.87%	336.5
6.00% - 6.25%	47,045,479	7.0%	598	10.0%	78,671	6.12%	331.8
6.25% - 6.50%	13,657,405	2.0%	133	2.2%	102,687	6.36%	333.7
6.50% - 6.75%	282,079	0.0%	4	0.1%	70,520	6.55%	332.6
6.75% - 7.00%	63,879	0.0%	1	0.0%	63,879	6.97%	327.0
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	28,931	0.0%	1	0.0%	28,931	8.34%	214.0
<b>Total</b>	<b>667,534,090</b>	<b>100.0%</b>	<b>5,973</b>	<b>100.0%</b>	<b>111,759</b>	<b>5.20%</b>	<b>357.1</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	243,194	0.0%	1	0.0%	243,194	4.17%	417.0
01-Jul-2010 - 31-Dec-2010	206,137	0.0%	3	0.1%	68,712	4.33%	203.2
01-Jan-2011 - 30-Jun-2011	738,330	0.1%	8	0.1%	92,291	5.31%	335.4
01-Jul-2011 - 31-Dec-2011	538,687	0.1%	5	0.1%	107,737	5.33%	376.9
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%	369.0
01-Jul-2013 - 31-Dec-2013	151,051	0.0%	2	0.0%	75,525	4.46%	285.1
01-Jan-2014 - 31-Dec-2014	2,252,572	0.3%	19	0.3%	118,556	5.35%	346.5
01-Jan-2015 - 31-Dec-2015	170,088,943	25.5%	1,317	22.0%	129,149	4.64%	374.3
01-Jan-2016 - 31-Dec-2016	397,333,170	59.5%	3,839	64.3%	103,499	5.36%	353.3
01-Jan-2017 - 31-Dec-2017	48,019,121	7.2%	418	7.0%	114,878	5.81%	353.4
01-Jan-2018 - 31-Dec-2018	28,931	0.0%	1	0.0%	28,931	8.34%	214.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	47,899,955	7.2%	359	6.0%	133,426	5.30%	332.0
<b>Total</b>	<b>667,534,090</b>	<b>100.0%</b>	<b>5,973</b>	<b>100.0%</b>	<b>111,759</b>	<b>5.20%</b>	<b>357.1</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%	5.0
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	45.0
01-Jan-2014 - 31-Dec-2015	1,537,100	0.2%	8	0.1%	192,138	4.34%	66.7
01-Jan-2016 - 31-Dec-2017	3,711,584	0.6%	34	0.6%	109,164	5.28%	80.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	101.2
01-Jan-2020 - 31-Dec-2021	4,254,875	0.6%	36	0.6%	118,191	5.22%	134.8
01-Jan-2022 - 31-Dec-2023	4,070,337	0.6%	34	0.6%	119,716	5.20%	151.3
01-Jan-2024 - 31-Dec-2025	4,867,218	0.7%	45	0.8%	108,160	5.25%	180.0
01-Jan-2026 - 31-Dec-2027	9,514,233	1.4%	69	1.2%	137,887	5.09%	203.0
01-Jan-2028 - 31-Dec-2029	8,456,029	1.3%	84	1.4%	100,667	5.72%	231.6
01-Jan-2030 - 31-Dec-2031	21,407,076	3.2%	171	2.9%	125,188	5.32%	250.1
01-Jan-2032 - 31-Dec-2033	13,615,375	2.0%	98	1.6%	138,932	4.84%	273.9
01-Jan-2034 - 31-Dec-2035	11,112,708	1.7%	75	1.3%	148,169	5.00%	301.7
01-Jan-2036 - 31-Dec-2037	35,686,622	5.3%	267	4.5%	133,658	5.39%	322.3
01-Jan-2038 - 31-Dec-2039	114,477,646	17.1%	1,341	22.5%	85,367	5.93%	350.2
01-Jan-2040 - 31-Dec-2041	201,970,055	30.3%	1,926	32.2%	104,865	5.37%	371.6
01-Jan-2042 - 31-Dec-2043	171,948,279	25.8%	1,322	22.1%	130,067	4.80%	393.6
01-Jan-2044 - 31-Dec-2045	52,473,007	7.9%	403	6.7%	130,206	4.35%	414.8
01-Jan-2046 - 31-Dec-2047	7,057,206	1.1%	45	0.8%	156,827	4.07%	437.8
01-Jan-2048 - 31-Dec-2137	666,540	0.1%	5	0.1%	133,308	4.25%	500.5
<b>Total</b>	<b>667,534,090</b>	<b>100.0%</b>	<b>5,973</b>	<b>100.0%</b>	<b>111,759</b>	<b>5.20%</b>	<b>357.1</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%	926,239	0.1%	13	0.3%	71,249	4.93%	326.3
60% - 70%	1,745,022	0.3%	15	0.3%	116,335	4.43%	349.6
70% - 80%	6,609,959	1.0%	47	1.1%	140,637	4.80%	358.5
80% - 90%	18,148,625	2.7%	117	2.7%	155,116	4.78%	355.0
90% - 100%	80,244,282	12.0%	449	10.4%	178,718	4.71%	374.3
100% - 110%	215,031,810	32.2%	1,223	28.3%	175,823	5.01%	360.4
110% - 120%	315,662,222	47.3%	2,230	51.5%	141,553	5.44%	352.1
120% - 130%	29,165,932	4.4%	232	5.4%	125,715	5.86%	341.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>667,534,090</b>	<b>100.0%</b>	<b>4,326</b>	<b>100.0%</b>	<b>154,307</b>	<b>5.20%</b>	<b>357.1</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	140,056,652	21.0%	745	17.2%	187,996	5.03%	364.9
Bayern	79,067,980	11.8%	481	11.1%	164,382	5.12%	360.8
Berlin	49,751,504	7.5%	351	8.1%	141,742	5.36%	358.7
Brandenburg	28,311,133	4.2%	167	3.9%	169,528	5.00%	360.2
Bremen	3,720,675	0.6%	31	0.7%	120,022	5.32%	339.9
Hamburg	3,839,729	0.6%	21	0.5%	182,844	5.24%	364.6
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	43,648,747	6.5%	240	5.5%	181,870	5.05%	361.1
Mecklenburg-Vorpommern	4,932,135	0.7%	37	0.9%	133,301	5.05%	354.8
Niedersachsen	43,625,052	6.5%	294	6.8%	148,385	5.23%	351.4
Nordrhein-Westfalen	97,223,886	14.6%	627	14.5%	155,062	5.26%	354.9
Rheinland-Pfalz	37,508,883	5.6%	222	5.1%	168,959	5.04%	354.4
Saarland	14,675,431	2.2%	102	2.4%	143,877	5.40%	339.1
Sachsen	71,680,777	10.7%	629	14.5%	113,960	5.56%	345.2
Sachsen-Anhalt	25,131,692	3.8%	206	4.8%	121,999	5.52%	354.3
Schleswig-Holstein	15,786,088	2.4%	111	2.6%	142,217	5.16%	367.6
Thüringen	7,333,793	1.1%	57	1.3%	128,663	5.39%	339.0
Unspecified	1,239,931	0.2%	5	0.1%	247,986	4.74%	367.6
<b>Total</b>	<b>667,534,090</b>	<b>100.0%</b>	<b>4,326</b>	<b>100.0%</b>	<b>154,307</b>	<b>5.20%</b>	<b>357.1</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	368,761,679	55.2%	2,029	46.9%	181,746	99.1%	0.9%
Hochhaus/appartement	219,717,606	32.9%	1,903	44.0%	115,459	32.9%	67.1%
Mehrfamilienhaus	39,243,874	5.9%	185	4.3%	212,129	74.1%	25.9%
Zweifamilienhaus	38,195,961	5.7%	200	4.6%	190,980	97.5%	2.5%
Laden/wohnhaus	1,614,971	0.2%	9	0.2%	179,441	77.8%	22.2%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>667,534,090</b>	<b>100.0%</b>	<b>4,326</b>	<b>100.0%</b>	<b>154,307</b>	<b>68.8%</b>	<b>31.2%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	84,899,377	12.7%	1,066	24.6%	79,643	5.62%	331.9
100,000 - 150,000	160,146,007	24.0%	1,285	29.7%	124,627	5.42%	349.3
150,000 - 200,000	160,697,863	24.1%	924	21.4%	173,915	5.12%	361.6
200,000 - 250,000	148,277,394	22.2%	664	15.3%	223,309	5.00%	366.1
250,000 - 300,000	75,437,881	11.3%	279	6.4%	270,387	4.96%	373.2
300,000 - 350,000	21,866,323	3.3%	68	1.6%	321,564	5.02%	363.0
350,000 - 400,000	7,429,239	1.1%	20	0.5%	371,462	4.94%	357.2
400,000 - 450,000	6,740,012	1.0%	16	0.4%	421,251	4.88%	362.2
450,000 - 500,000	1,465,493	0.2%	3	0.1%	488,498	5.02%	307.2
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	574,502	0.1%	1	0.0%	574,502	4.80%	399.0
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>667,534,090</b>	<b>100.0%</b>	<b>4,326</b>	<b>100.0%</b>	<b>154,307</b>	<b>5.20%</b>	<b>357.1</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,447  
Number of loans parts 1,929

	Weighted average	Minimum	Maximum
Loan size	129,330	29,398	483,047
Loan part size	97,015	6,486	380,131
Coupon	5.40%	3.79%	6.97%
Remaining maturity (months)	352.3	5	484
Remaining interest period (months)	77.8	6	211
Original interest period (months)	113.2	40	240
Seasoning (months)	44.6	25.6	67.2
Loan to Foreclosure Value	113.0%	22.9%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	105,087,892.38	65.5%	56.15%
Owner occupied	82,053,142.08	34.5%	43.85%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	124,114,533	66.3%	1,312	22.0%	94,599	5.40%	364.1
Interest Only With Life Insurance Redemption	13,394,044	7.2%	115	1.9%	116,470	5.51%	264.0
Interest Only With Building Savings Account Redempti	6,695,823	3.6%	56	0.9%	119,568	5.11%	237.3
Interest Only	42,936,635	22.9%	446	7.5%	96,270	5.41%	363.5
<b>Total</b>	<b>187,141,034</b>	<b>100.0%</b>	<b>1,929</b>	<b>32.3%</b>	<b>97,015</b>	<b>5.40%</b>	<b>352.3</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%	5.0
49 - 60	606,625	0.3%	4	0.2%	151,656	5.31%	365.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	369.0
85 - 96	387,669	0.2%	5	0.3%	77,534	5.44%	346.8
97 - 108	24,070,425	12.9%	196	10.2%	122,808	4.80%	355.7
109 - 125	157,279,212	84.0%	1,687	87.5%	93,230	5.49%	352.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,663,104	2.5%	34	1.8%	137,150	5.26%	335.1
<b>Total</b>	<b>187,141,034</b>	<b>100.0%</b>	<b>1,929</b>	<b>100.0%</b>	<b>97,015</b>	<b>5.40%</b>	<b>352.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,839,814	5.3%	79	4.1%	124,555	4.27%	377.6
4.50% - 4.75%	14,245,171	7.6%	105	5.4%	135,668	4.63%	386.8
4.75% - 5.00%	23,379,795	12.5%	191	9.9%	122,407	4.89%	362.3
5.00% - 5.25%	29,227,248	15.6%	273	14.2%	107,060	5.15%	354.2
5.25% - 5.50%	26,152,015	14.0%	268	13.9%	97,582	5.38%	355.7
5.50% - 5.75%	30,695,026	16.4%	326	16.9%	94,157	5.64%	344.9
5.75% - 6.00%	23,729,731	12.7%	266	13.8%	89,210	5.88%	337.5
6.00% - 6.25%	25,163,598	13.4%	360	18.7%	69,899	6.12%	334.8
6.25% - 6.50%	4,413,806	2.4%	57	3.0%	77,435	6.34%	330.8
6.50% - 6.75%	230,952	0.1%	3	0.2%	76,984	6.52%	331.6
6.75% - 7.00%	63,879	0.0%	1	0.1%	63,879	6.97%	327.0
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>187,141,034</b>	<b>100.0%</b>	<b>1,929</b>	<b>100.0%</b>	<b>97,015</b>	<b>5.40%</b>	<b>352.3</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%	5.0
01-Jan-2011 - 30-Jun-2011	223,910	0.1%	2	0.1%	111,955	5.44%	338.1
01-Jul-2011 - 31-Dec-2011	382,714	0.2%	2	0.1%	191,357	5.23%	381.1
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%	369.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	492,316	0.3%	6	0.3%	82,053	5.39%	323.0
01-Jan-2015 - 31-Dec-2015	49,087,469	26.2%	427	22.1%	114,959	4.87%	363.3
01-Jan-2016 - 31-Dec-2016	117,757,389	62.9%	1,313	68.1%	89,686	5.57%	348.2
01-Jan-2017 - 31-Dec-2017	14,400,132	7.7%	142	7.4%	101,409	5.83%	356.4
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	4,663,104	2.5%	34	1.8%	137,150	5.26%	335.1
<b>Total</b>	<b>187,141,034</b>	<b>100.0%</b>	<b>1,929</b>	<b>100.0%</b>	<b>97,015</b>	<b>5.40%</b>	<b>352.3</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%	5.0
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%	68.0
01-Jan-2016 - 31-Dec-2017	643,284	0.3%	8	0.4%	80,410	5.50%	78.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	98.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	127.0
01-Jan-2022 - 31-Dec-2023	449,312	0.2%	5	0.3%	89,862	5.50%	155.7
01-Jan-2024 - 31-Dec-2025	2,018,893	1.1%	18	0.9%	112,161	5.23%	179.4
01-Jan-2026 - 31-Dec-2027	2,424,147	1.3%	19	1.0%	127,587	5.28%	203.6
01-Jan-2028 - 31-Dec-2029	4,262,752	2.3%	43	2.2%	99,134	5.85%	233.8
01-Jan-2030 - 31-Dec-2031	6,073,304	3.2%	50	2.6%	121,466	5.31%	248.0
01-Jan-2032 - 31-Dec-2033	2,876,195	1.5%	27	1.4%	106,526	5.10%	274.5
01-Jan-2034 - 31-Dec-2035	1,809,788	1.0%	14	0.7%	129,271	5.31%	300.6
01-Jan-2036 - 31-Dec-2037	7,335,893	3.9%	63	3.3%	116,443	5.39%	321.7
01-Jan-2038 - 31-Dec-2039	52,685,207	28.2%	692	35.9%	76,135	5.96%	349.1
01-Jan-2040 - 31-Dec-2041	66,545,890	35.6%	666	34.5%	99,919	5.37%	370.5
01-Jan-2042 - 31-Dec-2043	32,508,048	17.4%	259	13.4%	125,514	4.80%	393.5
01-Jan-2044 - 31-Dec-2045	5,687,283	3.0%	49	2.5%	116,067	4.36%	414.3
01-Jan-2046 - 31-Dec-2047	1,112,538	0.6%	8	0.4%	139,067	3.91%	437.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	484.0
<b>Total</b>	<b>187,141,034</b>	<b>100.0%</b>	<b>1,929</b>	<b>100.0%</b>	<b>97,015</b>	<b>5.40%</b>	<b>352.3</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%	346,062	0.2%	6	0.4%	57,677	4.95%	380.1
60% - 70%	640,228	0.3%	7	0.5%	91,461	4.42%	376.2
70% - 80%	1,557,837	0.8%	13	0.9%	119,834	4.83%	368.3
80% - 90%	3,201,242	1.7%	26	1.8%	123,125	4.86%	360.9
90% - 100%	9,740,353	5.2%	66	4.6%	147,581	4.80%	368.2
100% - 110%	28,495,947	15.2%	189	13.1%	150,772	5.18%	340.9
110% - 120%	126,245,421	67.5%	1,001	69.2%	126,119	5.46%	352.9
120% - 130%	16,913,943	9.0%	139	9.6%	121,683	5.84%	353.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>187,141,034</b>	<b>100.0%</b>	<b>1,447</b>	<b>100.0%</b>	<b>129,330</b>	<b>5.40%</b>	<b>352.3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	49,751,504	26.6%	351	8.1%	141,742	5.36%	358.7
Brandenburg	28,311,133	15.1%	167	3.9%	169,528	5.00%	360.2
Mecklenburg-Vorpommern	4,932,135	2.6%	37	0.9%	133,301	5.05%	354.8
Sachsen	71,680,777	38.3%	629	14.5%	113,960	5.56%	345.2
Sachsen-Anhalt	25,131,692	13.4%	206	4.8%	121,999	5.52%	354.3
Thüringen	7,333,793	3.9%	57	1.3%	128,663	5.39%	339.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>187,141,034</b>	<b>100.0%</b>	<b>1,447</b>	<b>33.4%</b>	<b>129,330</b>	<b>5.40%</b>	<b>352.3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	70,008,918	37.4%	411	9.5%	170,338	97.81%	2.19%
Hochhaus/appartement	109,186,727	58.3%	991	22.9%	110,178	6.46%	93.54%
Mehrfamilienhaus	2,947,831	1.6%	17	0.4%	173,402	52.94%	47.06%
Zweifamilienhaus	4,501,884	2.4%	26	0.6%	173,149	84.62%	15.38%
Ladenwohnhäuser	495,674	0.3%	2	0.0%	247,837	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>187,141,034</b>	<b>100.0%</b>	<b>1,447</b>	<b>33.4%</b>	<b>129,330</b>	<b>34.49%</b>	<b>65.51%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	44,327,430	23.7%	553	12.8%	80,158	5.72%	337.3
100,000 - 150,000	60,162,789	32.1%	491	11.3%	122,531	5.49%	351.8
150,000 - 200,000	35,754,825	19.1%	210	4.9%	170,261	5.25%	352.4
200,000 - 250,000	30,157,939	16.1%	135	3.1%	223,392	5.07%	367.6
250,000 - 300,000	12,122,288	6.5%	45	1.0%	269,384	5.11%	374.9
300,000 - 350,000	2,513,592	1.3%	8	0.2%	314,199	5.27%	342.2
350,000 - 400,000	749,131	0.4%	2	0.0%	374,566	4.73%	313.5
400,000 - 450,000	869,994	0.5%	2	0.0%	434,997	5.45%	362.6
450,000 - 500,000	483,047	0.3%	1	0.0%	483,047	4.79%	356.8
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>187,141,034</b>	<b>100.0%</b>	<b>1,447</b>	<b>33.4%</b>	<b>129,330</b>	<b>5.40%</b>	<b>352.3</b>