

E-MAC DE 2006-II Investor Report May 2010

Cashflow analysis for the period

Total interest received	7,810,794	
Interest received on transaction accounts	15,958	
Net Post Foreclosure Proceeds	-	
Liquidity available	20,026,023	
Reserve account available	13,105,061	
Receivables under hedging arrangements	487,000	
Total funds available		41,444,836
Company management expenses	-	
MPT fee	200,260	
Administration fee	12,516	
Third party fees	12,695	
Liquidity Facility fee	5,941	
Payments under hedging arrangements	5,211,898	
Interest on the Notes	1,423,828	
PDL Repayment	1,850,087	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,717,225
Available after distribution of funds		32,727,611
Undrawn Liquidity Facility	20,026,023	
Reserve account funding	12,701,588	
Available liquidity		32,727,611
Net cashflow		-

Collateral

Starting current balance 1 February 2010	667,534,090.35	
To be disbursed per 1 February 2010	-	
Starting principal balance 1 February 2010	667,534,090.35	
Principal (prepayments)	(3,199,871.35)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,850,086.74)	
Ending principal balance		662,484,132
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		662,484,132

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	-	1,850,087	1,850,087	-
Total	-	1,850,087	1,850,087	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.81%	2.19%	0.93%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	559,150,779	84.4%	3618	83.9%
1 - 30	114,358	24,391,448	3.7%	150	3.5%
31 - 60	90,405	8,917,106	1.3%	61	1.4%
61 - 90	70,628	4,498,678	0.7%	30	0.7%
91 - 120	163,431	7,719,912	1.2%	47	1.1%
121-150	111,798	4,334,505	0.7%	29	0.7%
> 151	4,208,474	53,471,704	8.1%	375	8.7%
Total	4,759,095	662,484,132	100.0%	4310	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	1,378,493	1,850,087	-	4,632,331

Summary - Total Portfolio

Characteristics

Amounts to be disbursed -

Number of loans 4,310
Number of loans parts 5,950

	Weighted average	Minimum	Maximum
Loan size	153,709	28,931	572,747
Loan part size	111,342	6,467	572,747
Coupon	5.20%	3.57%	8.34%
Remaining maturity (months)	354.1	2	547
Remaining interest period (months)	78.8	1	211
Original interest period (months)	117.1	40	240
Seasoning (months)	47.4	27.6	70.2
Loan to Lending Value	109.0%	21.3%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	154,141,191.32	31.2%	23.27%
Owner occupied	508,342,940.94	68.8%	76.73%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	411,565,438	62.1%	3,945	66.3%	104,326	5.21%	367.2
Interest Only With Life Insurance Redemption	44,037,721	6.6%	341	5.7%	129,143	5.31%	279.1
Interest Only With Building Savings Account Redempti	40,133,043	6.1%	291	4.9%	137,914	5.20%	243.2
Interest Only	166,747,931	25.2%	1,373	23.1%	121,448	5.15%	368.3
Total	662,484,132	100.0%	5,950	100.0%	111,342	5.20%	354.1

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	317,050	0.0%	3	0.1%	105,683	4.08%	317.7
49 - 60	1,378,086	0.2%	14	0.2%	98,435	5.28%	352.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	184,749	0.0%	3	0.1%	61,583	4.44%	297.4
85 - 96	1,471,265	0.2%	13	0.2%	113,174	5.45%	348.2
97 - 108	74,493,267	11.2%	555	9.3%	134,222	4.54%	369.1
109 - 125	537,477,609	81.1%	5,006	84.1%	107,367	5.28%	354.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	47,162,107	7.1%	356	6.0%	132,478	5.30%	329.0
Total	662,484,132	100.0%	5,950	100.0%	111,342	5.20%	354.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	76,176,813	11.5%	549	9.2%	138,756	4.28%	383.0
4.50% - 4.75%	86,621,288	13.1%	618	10.4%	140,164	4.64%	374.8
4.75% - 5.00%	95,645,489	14.4%	759	12.8%	126,015	4.88%	361.7
5.00% - 5.25%	93,180,943	14.1%	823	13.8%	113,221	5.14%	353.8
5.25% - 5.50%	100,172,278	15.1%	933	15.7%	107,366	5.38%	346.9
5.50% - 5.75%	90,528,729	13.7%	908	15.3%	99,701	5.63%	340.4
5.75% - 6.00%	59,654,518	9.0%	626	10.5%	95,295	5.87%	333.6
6.00% - 6.25%	46,791,356	7.1%	597	10.0%	78,377	6.12%	328.7
6.25% - 6.50%	13,339,044	2.0%	131	2.2%	101,825	6.36%	330.7
6.50% - 6.75%	281,231	0.0%	4	0.1%	70,308	6.55%	329.6
6.75% - 7.00%	63,684	0.0%	1	0.0%	63,684	6.97%	324.0
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	28,758	0.0%	1	0.0%	28,758	8.34%	211.0
Total	662,484,132	100.0%	5,950	100.0%	111,342	5.20%	354.1

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	242,962	0.0%	1	0.0%	242,962	4.17%	414.0
01-Jul-2010 - 31-Dec-2010	179,903	0.0%	3	0.1%	59,968	4.40%	228.4
01-Jan-2011 - 30-Jun-2011	735,238	0.1%	8	0.1%	91,905	5.31%	332.6
01-Jul-2011 - 31-Dec-2011	537,033	0.1%	5	0.1%	107,407	5.33%	373.9
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%	366.0
01-Jul-2013 - 31-Dec-2013	150,749	0.0%	2	0.0%	75,375	4.46%	281.9
01-Jan-2014 - 31-Dec-2014	2,249,156	0.3%	19	0.3%	118,377	5.35%	343.5
01-Jan-2015 - 31-Dec-2015	169,234,259	25.5%	1,315	22.1%	128,695	4.64%	371.3
01-Jan-2016 - 31-Dec-2016	394,020,073	59.5%	3,821	64.2%	103,120	5.36%	350.3
01-Jan-2017 - 31-Dec-2017	47,909,895	7.2%	418	7.0%	114,617	5.81%	350.4
01-Jan-2018 - 31-Dec-2018	28,758	0.0%	1	0.0%	28,758	8.34%	211.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	47,162,107	7.1%	356	6.0%	132,478	5.30%	329.0
Total	662,484,132	100.0%	5,950	100.0%	111,342	5.20%	354.1

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	74,088	0.0%	2	0.0%	37,044	3.79%	2.0
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	42.0
01-Jan-2014 - 31-Dec-2015	1,537,100	0.2%	8	0.1%	192,138	4.34%	63.7
01-Jan-2016 - 31-Dec-2017	3,711,344	0.6%	34	0.6%	109,157	5.28%	77.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	98.2
01-Jan-2020 - 31-Dec-2021	4,247,209	0.6%	36	0.6%	117,978	5.22%	131.8
01-Jan-2022 - 31-Dec-2023	4,053,811	0.6%	34	0.6%	119,230	5.20%	148.2
01-Jan-2024 - 31-Dec-2025	4,932,013	0.7%	46	0.8%	107,218	5.27%	176.9
01-Jan-2026 - 31-Dec-2027	9,388,304	1.4%	68	1.1%	138,063	5.08%	200.1
01-Jan-2028 - 31-Dec-2029	8,420,010	1.3%	84	1.4%	100,238	5.72%	228.6
01-Jan-2030 - 31-Dec-2031	21,192,527	3.2%	170	2.9%	124,662	5.32%	247.1
01-Jan-2032 - 31-Dec-2033	13,394,106	2.0%	97	1.6%	138,084	4.83%	270.9
01-Jan-2034 - 31-Dec-2035	10,923,833	1.6%	74	1.2%	147,619	5.00%	298.7
01-Jan-2036 - 31-Dec-2037	35,369,205	5.3%	265	4.5%	133,469	5.39%	319.3
01-Jan-2038 - 31-Dec-2039	113,793,119	17.2%	1,337	22.5%	85,111	5.93%	347.2
01-Jan-2040 - 31-Dec-2041	200,003,509	30.2%	1,915	32.2%	104,440	5.37%	368.6
01-Jan-2042 - 31-Dec-2043	170,765,434	25.8%	1,319	22.2%	129,466	4.80%	390.7
01-Jan-2044 - 31-Dec-2045	52,362,318	7.9%	403	6.8%	129,931	4.35%	411.8
01-Jan-2046 - 31-Dec-2047	7,042,276	1.1%	45	0.8%	156,495	4.07%	434.8
01-Jan-2048 - 31-Dec-2137	665,728	0.1%	5	0.1%	133,146	4.26%	497.6
Total	662,484,132	100.0%	5,950	100.0%	111,342	5.20%	354.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	999,555	0.2%	16	0.4%	62,472	4.94%	327.7
60% - 70%	1,928,939	0.3%	18	0.4%	107,163	4.40%	338.2
70% - 80%	6,770,363	1.0%	49	1.1%	138,171	4.81%	354.0
80% - 90%	18,998,853	2.9%	123	2.9%	154,462	4.79%	350.7
90% - 100%	81,002,064	12.2%	456	10.6%	177,636	4.71%	369.7
100% - 110%	215,631,525	32.5%	1,229	28.5%	175,453	5.02%	357.0
110% - 120%	309,502,665	46.7%	2,198	51.0%	140,811	5.44%	349.8
120% - 130%	27,650,168	4.2%	221	5.1%	125,114	5.86%	338.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	662,484,132	100.0%	4,310	100.0%	153,709	5.20%	354.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	138,950,008	21.0%	742	17.2%	187,264	5.02%	362.0
Bayern	78,656,976	11.9%	480	11.1%	163,869	5.12%	357.8
Berlin	49,490,901	7.5%	350	8.1%	141,403	5.36%	355.7
Brandenburg	28,418,212	4.3%	168	3.9%	169,156	5.00%	356.5
Bremen	3,605,186	0.5%	30	0.7%	120,173	5.31%	339.6
Hamburg	3,832,246	0.6%	21	0.5%	182,488	5.24%	361.6
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	43,804,905	6.6%	241	5.6%	181,763	5.04%	358.3
Mecklenburg-Vorpommern	4,920,805	0.7%	37	0.9%	132,995	5.05%	351.8
Niedersachsen	43,263,018	6.5%	292	6.8%	148,161	5.22%	348.7
Nordrhein-Westfalen	96,440,170	14.6%	624	14.5%	154,552	5.26%	352.1
Rheinland-Pfalz	37,117,664	5.6%	221	5.1%	167,953	5.04%	351.3
Saarland	14,642,818	2.2%	102	2.4%	143,557	5.40%	336.2
Sachsen	71,497,038	10.8%	629	14.6%	113,668	5.56%	342.2
Sachsen-Anhalt	25,083,815	3.8%	206	4.8%	121,766	5.52%	351.3
Schleswig-Holstein	15,446,543	2.3%	110	2.6%	140,423	5.15%	364.1
Thüringen	7,313,827	1.1%	57	1.3%	128,313	5.39%	336.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	662,484,132	100.0%	4,310	100.0%	153,709	5.20%	354.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	367,158,389	55.4%	2,027	47.0%	181,134	99.1%	0.9%
Hochhaus/appartement	217,737,535	32.9%	1,894	43.9%	114,962	32.8%	67.2%
Mehrfamilienhaus	38,483,695	5.8%	183	4.2%	210,293	73.8%	26.2%
Zweifamilienhaus	37,651,744	5.7%	198	4.6%	190,160	97.5%	2.5%
Laden/wohnhaus	1,452,769	0.2%	8	0.2%	181,596	87.5%	12.5%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	662,484,132	100.0%	4,310	100.0%	153,709	68.8%	31.2%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,278,806	12.9%	1,075	24.9%	79,329	5.62%	328.8
100,000 - 150,000	159,343,740	24.1%	1,279	29.7%	124,585	5.42%	346.6
150,000 - 200,000	159,266,673	24.0%	916	21.3%	173,872	5.11%	358.7
200,000 - 250,000	147,785,349	22.3%	662	15.4%	223,241	5.01%	363.1
250,000 - 300,000	74,082,434	11.2%	274	6.4%	270,374	4.94%	370.0
300,000 - 350,000	20,915,448	3.2%	65	1.5%	321,776	5.04%	360.3
350,000 - 400,000	7,057,369	1.1%	19	0.4%	371,440	4.93%	353.4
400,000 - 450,000	6,723,590	1.0%	16	0.4%	420,224	4.88%	359.3
450,000 - 500,000	1,457,975	0.2%	3	0.1%	485,992	5.02%	304.4
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	572,747	0.1%	1	0.0%	572,747	4.80%	396.0
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	662,484,132	100.0%	4,310	100.0%	153,709	5.20%	354.1

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	129,043	28,931	481,753
Loan part size	96,799	6,467	378,390
Coupon	5.40%	3.79%	6.97%
Remaining maturity (months)	349.2	2	481
Remaining interest period (months)	74.8	3	208
Original interest period (months)	113.2	40	240
Seasoning (months)	47.6	28.6	70.2
Loan to Foreclosure Value	112.8%	22.8%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	104,673,387.02	65.4%	56.06%
Owner occupied	82,051,211.00	34.6%	43.94%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	123,577,714	66.2%	1,311	22.0%	94,262	5.39%	361.2
Interest Only With Life Insurance Redemption	13,351,035	7.2%	115	1.9%	116,096	5.51%	260.9
Interest Only With Building Savings Account Redempti	6,859,911	3.7%	57	1.0%	120,349	5.11%	234.6
Interest Only	42,935,938	23.0%	446	7.5%	96,269	5.41%	360.5
Total	186,724,598	100.0%	1,929	32.4%	96,799	5.40%	349.2

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	74,088	0.0%	2	0.1%	37,044	3.79%	2.0
49 - 60	604,565	0.3%	4	0.2%	151,141	5.31%	362.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	366.0
85 - 96	387,320	0.2%	5	0.3%	77,464	5.44%	343.8
97 - 108	24,015,504	12.9%	196	10.2%	122,528	4.80%	352.7
109 - 125	156,966,023	84.1%	1,687	87.5%	93,044	5.49%	349.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,643,098	2.5%	34	1.8%	136,562	5.26%	332.2
Total	186,724,598	100.0%	1,929	100.0%	96,799	5.40%	349.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,792,197	5.2%	79	4.1%	123,952	4.27%	375.6
4.50% - 4.75%	14,211,819	7.6%	105	5.4%	135,351	4.63%	383.8
4.75% - 5.00%	23,518,250	12.6%	192	10.0%	122,491	4.89%	358.1
5.00% - 5.25%	29,159,170	15.6%	273	14.2%	106,810	5.15%	351.2
5.25% - 5.50%	26,090,828	14.0%	268	13.9%	97,354	5.38%	352.7
5.50% - 5.75%	30,630,188	16.4%	326	16.9%	93,958	5.64%	341.9
5.75% - 6.00%	23,674,773	12.7%	266	13.8%	89,003	5.88%	334.5
6.00% - 6.25%	24,950,395	13.4%	359	18.6%	69,500	6.12%	331.7
6.25% - 6.50%	4,403,037	2.4%	57	3.0%	77,246	6.34%	327.8
6.50% - 6.75%	230,259	0.1%	3	0.2%	76,753	6.52%	328.6
6.75% - 7.00%	63,684	0.0%	1	0.1%	63,684	6.97%	324.0
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	186,724,598	100.0%	1,929	100.0%	96,799	5.40%	349.2

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	74,088	0.0%	2	0.1%	37,044	3.79%	2.0
01-Jan-2011 - 30-Jun-2011	223,020	0.1%	2	0.1%	111,510	5.44%	335.2
01-Jul-2011 - 31-Dec-2011	381,545	0.2%	2	0.1%	190,773	5.23%	378.1
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%	366.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	491,650	0.3%	6	0.3%	81,942	5.39%	320.0
01-Jan-2015 - 31-Dec-2015	49,166,274	26.3%	428	22.2%	114,874	4.87%	359.7
01-Jan-2016 - 31-Dec-2016	117,346,054	62.8%	1,312	68.0%	89,441	5.57%	345.2
01-Jan-2017 - 31-Dec-2017	14,364,869	7.7%	142	7.4%	101,161	5.83%	353.5
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	4,643,098	2.5%	34	1.8%	136,562	5.26%	332.2
Total	186,724,598	100.0%	1,929	100.0%	96,799	5.40%	349.2

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	74,088	0.0%	2	0.1%	37,044	3.79%	2.0
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%	65.0
01-Jan-2016 - 31-Dec-2017	643,044	0.3%	8	0.4%	80,381	5.50%	75.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	95.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	124.0
01-Jan-2022 - 31-Dec-2023	445,818	0.2%	5	0.3%	89,164	5.50%	152.6
01-Jan-2024 - 31-Dec-2025	2,099,733	1.1%	19	1.0%	110,512	5.27%	176.2
01-Jan-2026 - 31-Dec-2027	2,519,093	1.3%	19	1.0%	132,584	5.23%	201.6
01-Jan-2028 - 31-Dec-2029	4,243,255	2.3%	43	2.2%	98,680	5.85%	230.8
01-Jan-2030 - 31-Dec-2031	6,039,069	3.2%	50	2.6%	120,781	5.31%	245.0
01-Jan-2032 - 31-Dec-2033	2,864,522	1.5%	27	1.4%	106,093	5.10%	271.5
01-Jan-2034 - 31-Dec-2035	1,806,675	1.0%	14	0.7%	129,048	5.31%	297.6
01-Jan-2036 - 31-Dec-2037	7,329,675	3.9%	63	3.3%	116,344	5.39%	318.7
01-Jan-2038 - 31-Dec-2039	52,428,688	28.1%	691	35.8%	75,874	5.96%	346.1
01-Jan-2040 - 31-Dec-2041	66,400,720	35.6%	666	34.5%	99,701	5.37%	367.5
01-Jan-2042 - 31-Dec-2043	32,437,450	17.4%	259	13.4%	125,241	4.80%	390.5
01-Jan-2044 - 31-Dec-2045	5,674,469	3.0%	49	2.5%	115,805	4.36%	411.3
01-Jan-2046 - 31-Dec-2047	1,109,799	0.6%	8	0.4%	138,725	3.91%	434.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	481.0
Total	186,724,598	100.0%	1,929	100.0%	96,799	5.40%	349.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	344,844	0.2%	6	0.4%	57,474	4.95%	377.1
60% - 70%	711,732	0.4%	8	0.6%	88,967	4.36%	334.8
70% - 80%	1,553,221	0.8%	13	0.9%	119,479	4.83%	365.5
80% - 90%	3,594,917	1.9%	29	2.0%	123,963	4.88%	348.8
90% - 100%	9,648,674	5.2%	66	4.6%	146,192	4.84%	369.5
100% - 110%	29,563,792	15.8%	196	13.5%	150,836	5.18%	336.1
110% - 120%	125,392,028	67.2%	997	68.9%	125,769	5.46%	350.4
120% - 130%	15,915,390	8.5%	132	9.1%	120,571	5.84%	350.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	186,724,598	100.0%	1,447	100.0%	129,043	5.40%	349.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	49,490,901	26.5%	350	8.1%	141,403	5.36%	355.7
Brandenburg	28,418,212	15.2%	168	3.9%	169,156	5.00%	356.5
Mecklenburg-Vorpommern	4,920,805	2.6%	37	0.9%	132,995	5.05%	351.8
Sachsen	71,497,038	38.3%	629	14.6%	113,668	5.56%	342.2
Sachsen-Anhalt	25,083,815	13.4%	206	4.8%	121,766	5.52%	351.3
Thüringen	7,313,827	3.9%	57	1.3%	128,313	5.39%	336.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	186,724,598	100.0%	1,447	33.6%	129,043	5.40%	349.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	70,134,551	37.6%	413	9.6%	169,817	97.82%	2.18%
Hochhaus/appartement	108,665,933	58.2%	989	22.9%	109,875	6.37%	93.63%
Mehrfamilienhaus	2,939,619	1.6%	17	0.4%	172,919	52.94%	47.06%
Zweifamilienhaus	4,490,270	2.4%	26	0.6%	172,703	84.62%	15.38%
Ladenwohnhäuser	494,225	0.3%	2	0.0%	247,112	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	186,724,598	100.0%	1,447	33.6%	129,043	34.55%	65.45%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	44,788,310	24.0%	559	13.0%	80,122	5.72%	334.6
100,000 - 150,000	59,567,583	31.9%	486	11.3%	122,567	5.49%	348.9
150,000 - 200,000	35,959,289	19.3%	211	4.9%	170,423	5.24%	348.2
200,000 - 250,000	29,705,139	15.9%	133	3.1%	223,347	5.07%	365.4
250,000 - 300,000	12,099,433	6.5%	45	1.0%	268,876	5.11%	371.9
300,000 - 350,000	2,507,471	1.3%	8	0.2%	313,434	5.27%	339.2
350,000 - 400,000	747,390	0.4%	2	0.0%	373,695	4.73%	310.5
400,000 - 450,000	868,230	0.5%	2	0.0%	434,115	5.45%	359.6
450,000 - 500,000	481,753	0.3%	1	0.0%	481,753	4.79%	353.7
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	186,724,598	100.0%	1,447	33.6%	129,043	5.40%	349.2