

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

**Cashflow analysis for the period**

Total interest received	7,859,530	
Interest received on transaction accounts	31,214	
Net Post Foreclosure Proceeds	53,781	
Liquidity available	19,684,807	
Reserve account available	12,578,164	
Receivables under hedging arrangements	676,000	
Total funds available		40,883,497
Company management expenses	-	
MPT fee	196,848	
Administration fee	12,303	
Third party fees	42,299	
Liquidity Facility fee	6,037	
Payments under hedging arrangements	4,907,720	
Interest on the Notes	1,834,507	
PDL Repayment	558,359	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	340,616	
Total funds distributed		7,898,690
Available after distribution of funds		32,984,807
Undrawn Liquidity Facility	19,684,807	
Reserve account funding	13,300,000	
Available liquidity		32,984,807
Net cashflow		-

**Collateral**

Starting current balance 1 August 2010	656,160,242.11	
To be disbursed per 1 August 2010	-	
Starting principal balance 1 August 2010	656,160,242.11	
Principal (p)repayments	(3,494,457.71)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(558,359.23)	
Ending principal balance		652,107,425
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		652,107,425

**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	-	558,359	558,359	-
Total	-	558,359	558,359	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	2.96%	1.61%	1.11%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	549,672,133	84.3%	3567	83.6%
1 - 30	107,789	23,946,431	3.7%	148	3.5%
31 - 60	61,105	5,751,267	0.9%	44	1.0%
61 - 90	65,615	4,615,137	0.7%	33	0.8%
91 - 120	105,238	4,877,261	0.7%	33	0.8%
121-150	127,493	4,612,973	0.7%	29	0.7%
> 151	5,013,323	58,632,223	9.0%	412	9.7%
Total	5,480,563	652,107,425	100.0%	4266	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,786,917	558,359	13,743	6,934,259

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 4,266  
Number of loans parts 5,896

	Weighted average	Minimum	Maximum
Loan size	152,862	32,712	569,173
Loan part size	110,602	6,428	569,173
Coupon	5.20%	3.57%	8.34%
Remaining maturity (months)	348.3	36	541
Remaining interest period (months)	72.7	2	205
Original interest period (months)	117.0	50	240
Seasoning (months)	53.4	33.6	76.2
Loan to Lending Value	108.5%	13.8%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	151,890,320.74	31.3%	23.29%
Owner occupied	500,217,104.43	68.7%	76.71%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	404,122,486	62.0%	3,909	66.3%	103,383	5.21%	361.2
Interest Only With Life Insurance Redemption	42,876,430	6.6%	336	5.7%	127,608	5.31%	273.7
Interest Only With Building Savings Account Redempti	39,411,632	6.0%	285	4.8%	138,286	5.21%	236.8
Interest Only	165,696,878	25.4%	1,366	23.2%	121,301	5.15%	362.4
<b>Total</b>	<b>652,107,425</b>	<b>100.0%</b>	<b>5,896</b>	<b>100.0%</b>	<b>110,602</b>	<b>5.20%</b>	<b>348.3</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	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,367,658	0.2%	14	0.2%	97,690	5.28%	347.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	184,137	0.0%	3	0.1%	61,379	4.44%	291.0
85 - 96	1,461,702	0.2%	13	0.2%	112,439	5.45%	342.2
97 - 108	73,565,614	11.3%	551	9.3%	133,513	4.54%	363.4
109 - 125	529,342,182	81.2%	4,962	84.2%	106,679	5.28%	348.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	46,186,133	7.1%	353	6.0%	130,839	5.30%	323.1
<b>Total</b>	<b>652,107,425</b>	<b>100.0%</b>	<b>5,896</b>	<b>100.0%</b>	<b>110,602</b>	<b>5.20%</b>	<b>348.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	75,032,684	11.5%	544	9.2%	137,928	4.28%	377.5
4.50% - 4.75%	85,622,470	13.1%	615	10.4%	139,224	4.64%	369.1
4.75% - 5.00%	94,257,331	14.5%	750	12.7%	125,676	4.88%	355.7
5.00% - 5.25%	91,065,642	14.0%	812	13.8%	112,150	5.14%	347.7
5.25% - 5.50%	98,941,117	15.2%	929	15.8%	106,503	5.38%	341.0
5.50% - 5.75%	88,693,860	13.6%	895	15.2%	99,099	5.63%	334.7
5.75% - 6.00%	58,996,593	9.0%	624	10.6%	94,546	5.87%	328.0
6.00% - 6.25%	45,974,217	7.1%	591	10.0%	77,791	6.12%	322.8
6.25% - 6.50%	13,152,290	2.0%	130	2.2%	101,171	6.36%	324.7
6.50% - 6.75%	279,538	0.0%	4	0.1%	69,885	6.55%	323.6
6.75% - 7.00%	63,283	0.0%	1	0.0%	63,283	6.97%	318.0
7.00% - 7.25%	-	0.0%	-	0.0%	-	0.00%	-
7.25% - 7.50%	-	0.0%	-	0.0%	-	0.00%	-
7.50% - >	28,400	0.0%	1	0.0%	28,400	8.34%	205.0
<b>Total</b>	<b>652,107,425</b>	<b>100.0%</b>	<b>5,896</b>	<b>100.0%</b>	<b>110,602</b>	<b>5.20%</b>	<b>348.3</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	105,157	0.0%	1	0.0%	105,157	4.83%	381.0
01-Jan-2011 - 30-Jun-2011	728,842	0.1%	8	0.1%	91,105	5.31%	326.8
01-Jul-2011 - 31-Dec-2011	533,659	0.1%	5	0.1%	106,732	5.33%	367.9
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%	360.0
01-Jul-2013 - 31-Dec-2013	150,137	0.0%	2	0.0%	75,068	4.46%	275.4
01-Jan-2014 - 31-Dec-2014	2,236,624	0.3%	19	0.3%	117,717	5.35%	337.5
01-Jan-2015 - 31-Dec-2015	167,457,203	25.7%	1,309	22.2%	127,928	4.64%	365.4
01-Jan-2016 - 31-Dec-2016	387,160,282	59.4%	3,780	64.1%	102,423	5.36%	344.4
01-Jan-2017 - 31-Dec-2017	47,486,989	7.3%	417	7.1%	113,878	5.81%	344.6
01-Jan-2018 - 31-Dec-2018	28,400	0.0%	1	0.0%	28,400	8.34%	205.0
01-Jan-2019 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Aug-2111	46,186,133	7.1%	353	6.0%	130,839	5.30%	323.1
<b>Total</b>	<b>652,107,425</b>	<b>100.0%</b>	<b>5,896</b>	<b>100.0%</b>	<b>110,602</b>	<b>5.20%</b>	<b>348.3</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	36.0
01-Jan-2014 - 31-Dec-2015	1,537,100	0.2%	8	0.1%	192,138	4.34%	57.7
01-Jan-2016 - 31-Dec-2017	3,710,857	0.6%	34	0.6%	109,143	5.28%	71.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	92.2
01-Jan-2020 - 31-Dec-2021	4,230,931	0.6%	36	0.6%	117,526	5.22%	125.8
01-Jan-2022 - 31-Dec-2023	4,099,574	0.6%	35	0.6%	117,131	5.20%	142.2
01-Jan-2024 - 31-Dec-2025	4,635,598	0.7%	45	0.8%	103,013	5.25%	170.7
01-Jan-2026 - 31-Dec-2027	9,300,752	1.4%	68	1.2%	136,776	5.08%	194.1
01-Jan-2028 - 31-Dec-2029	8,159,497	1.3%	82	1.4%	99,506	5.72%	222.5
01-Jan-2030 - 31-Dec-2031	20,194,943	3.1%	166	2.8%	121,656	5.32%	241.1
01-Jan-2032 - 31-Dec-2033	13,216,029	2.0%	97	1.6%	136,248	4.83%	264.9
01-Jan-2034 - 31-Dec-2035	10,619,749	1.6%	73	1.2%	145,476	5.02%	292.6
01-Jan-2036 - 31-Dec-2037	34,867,756	5.3%	262	4.4%	133,083	5.39%	313.4
01-Jan-2038 - 31-Dec-2039	112,131,477	17.2%	1,326	22.5%	84,564	5.93%	341.2
01-Jan-2040 - 31-Dec-2041	196,855,495	30.2%	1,899	32.2%	103,663	5.37%	362.5
01-Jan-2042 - 31-Dec-2043	168,588,562	25.9%	1,306	22.2%	129,088	4.80%	384.6
01-Jan-2044 - 31-Dec-2045	51,704,820	7.9%	401	6.8%	128,940	4.35%	405.7
01-Jan-2046 - 31-Dec-2047	6,991,821	1.1%	45	0.8%	155,374	4.07%	428.8
01-Jan-2048 - 31-Dec-2137	654,265	0.1%	5	0.1%	130,853	4.27%	492.3
<b>Total</b>	<b>652,107,425</b>	<b>100.0%</b>	<b>5,896</b>	<b>100.0%</b>	<b>110,602</b>	<b>5.20%</b>	<b>348.3</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%	1,317,306	0.2%	18	0.4%	73,184	5.03%	323.8
60% - 70%	1,874,412	0.3%	18	0.4%	104,134	4.41%	345.8
70% - 80%	7,868,216	1.2%	56	1.3%	140,504	4.79%	343.5
80% - 90%	20,194,905	3.1%	130	3.0%	155,345	4.78%	347.1
90% - 100%	84,245,268	12.9%	486	11.4%	173,344	4.74%	362.1
100% - 110%	214,128,227	32.8%	1,236	29.0%	173,243	5.03%	350.0
110% - 120%	295,802,181	45.4%	2,109	49.4%	140,257	5.44%	344.9
120% - 130%	26,676,910	4.1%	213	5.0%	125,244	5.86%	332.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>652,107,425</b>	<b>100.0%</b>	<b>4,266</b>	<b>100.0%</b>	<b>152,862</b>	<b>5.20%</b>	<b>348.3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	137,019,264	21.0%	735	17.2%	186,421	5.02%	356.1
Bayern	77,446,295	11.9%	474	11.1%	163,389	5.12%	351.9
Berlin	48,578,311	7.4%	346	8.1%	140,400	5.36%	350.1
Brandenburg	27,853,707	4.3%	165	3.9%	168,810	5.00%	351.2
Bremen	3,588,029	0.6%	30	0.7%	119,601	5.31%	333.7
Hamburg	3,635,674	0.6%	20	0.5%	181,784	5.27%	353.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	43,517,923	6.7%	241	5.6%	180,572	5.04%	352.4
Mecklenburg-Vorpommern	4,774,646	0.7%	36	0.8%	132,629	5.06%	344.6
Niedersachsen	42,802,965	6.6%	291	6.8%	147,089	5.22%	342.6
Nordrhein-Westfalen	94,615,588	14.5%	615	14.4%	153,846	5.25%	346.7
Rheinland-Pfalz	36,911,962	5.7%	221	5.2%	167,022	5.04%	345.2
Saarland	14,287,556	2.2%	100	2.3%	142,876	5.40%	329.5
Sachsen	70,117,418	10.8%	621	14.6%	112,910	5.56%	336.5
Sachsen-Anhalt	24,897,434	3.8%	206	4.8%	120,861	5.52%	345.3
Schleswig-Holstein	14,810,986	2.3%	108	2.5%	137,139	5.15%	358.3
Thüringen	7,249,668	1.1%	57	1.3%	127,187	5.39%	330.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>652,107,425</b>	<b>100.0%</b>	<b>4,266</b>	<b>100.0%</b>	<b>152,862</b>	<b>5.20%</b>	<b>348.3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	362,305,063	55.6%	2,011	47.1%	180,162	99.1%	0.9%
Hochhaus/appartement	213,736,374	32.8%	1,872	43.9%	114,175	32.5%	67.5%
Mehrfamilienhaus	37,555,460	5.8%	180	4.2%	208,641	73.9%	26.1%
Zweifamilienhaus	36,967,568	5.7%	194	4.5%	190,554	97.4%	2.6%
Laden/wohnhaus	1,445,650	0.2%	8	0.2%	180,706	87.5%	12.5%
unspecified	97,310	0.0%	1	0.0%	97,310	100.0%	0.0%
<b>Total</b>	<b>652,107,425</b>	<b>100.0%</b>	<b>4,266</b>	<b>100.0%</b>	<b>152,862</b>	<b>68.7%</b>	<b>31.3%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,492,678	13.1%	1,090	25.3%	79,160	5.62%	322.9
100,000 - 150,000	157,887,146	24.2%	1,270	29.8%	124,321	5.42%	341.2
150,000 - 200,000	156,057,317	23.9%	898	21.1%	173,783	5.11%	353.1
200,000 - 250,000	144,861,597	22.2%	650	15.2%	222,864	5.01%	357.0
250,000 - 300,000	72,151,335	11.1%	267	6.3%	270,230	4.94%	364.3
300,000 - 350,000	19,935,117	3.1%	62	1.5%	321,534	5.05%	354.8
350,000 - 400,000	7,824,113	1.2%	21	0.5%	372,577	4.86%	354.0
400,000 - 450,000	5,886,292	0.9%	14	0.3%	420,449	4.97%	345.5
450,000 - 500,000	1,442,656	0.2%	3	0.1%	480,885	5.02%	298.9
500,000 - 550,000	-	0.0%	-	0.0%	-	0.00%	-
550,000 - 600,000	569,173	0.1%	1	0.0%	569,173	4.80%	390.0
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>652,107,425</b>	<b>100.0%</b>	<b>4,266</b>	<b>100.0%</b>	<b>152,862</b>	<b>5.20%</b>	<b>348.3</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,431  
Number of loans parts 1,908

	Weighted average	Minimum	Maximum
Loan size	128,212	38,846	479,118
Loan part size	96,159	6,428	374,847
Coupon	5.40%	3.80%	6.97%
Remaining maturity (months)	343.5	59	475
Remaining interest period (months)	68.8	6	202
Original interest period (months)	113.2	50	240
Seasoning (months)	53.6	34.6	76.2
Loan to Foreclosure Value	112.1%	22.7%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	103,061,191.46	65.6%	56.17%
Owner occupied	80,409,992.09	34.4%	43.83%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	121,290,076	66.1%	1,298	22.0%	93,444	5.39%	355.2
Interest Only With Life Insurance Redemption	12,980,727	7.1%	113	1.9%	114,874	5.51%	255.6
Interest Only With Building Savings Account Redempti	6,636,100	3.6%	54	0.9%	122,891	5.13%	229.4
Interest Only	42,564,281	23.2%	443	7.5%	96,082	5.41%	354.5
<b>Total</b>	<b>183,471,184</b>	<b>100.0%</b>	<b>1,908</b>	<b>32.4%</b>	<b>96,159</b>	<b>5.40%</b>	<b>343.5</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	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	600,364	0.3%	4	0.2%	150,091	5.31%	356.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	360.0
85 - 96	386,645	0.2%	5	0.3%	77,329	5.44%	337.8
97 - 108	23,667,395	12.9%	194	10.2%	121,997	4.79%	346.6
109 - 125	154,192,794	84.0%	1,670	87.5%	92,331	5.49%	343.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,589,986	2.5%	34	1.8%	135,000	5.26%	326.6
<b>Total</b>	<b>183,471,184</b>	<b>100.0%</b>	<b>1,908</b>	<b>100.0%</b>	<b>96,159</b>	<b>5.40%</b>	<b>343.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,658,046	5.3%	77	4.0%	125,429	4.27%	372.4
4.50% - 4.75%	14,006,366	7.6%	104	5.5%	134,677	4.63%	377.6
4.75% - 5.00%	23,025,785	12.6%	189	9.9%	121,830	4.89%	352.3
5.00% - 5.25%	28,688,678	15.6%	271	14.2%	105,862	5.15%	345.0
5.25% - 5.50%	25,755,755	14.0%	267	14.0%	96,464	5.38%	346.7
5.50% - 5.75%	30,069,152	16.4%	321	16.8%	93,673	5.64%	335.6
5.75% - 6.00%	23,392,578	12.8%	265	13.9%	88,274	5.88%	329.6
6.00% - 6.25%	24,332,439	13.3%	354	18.6%	68,736	6.12%	326.0
6.25% - 6.50%	4,250,218	2.3%	56	2.9%	75,897	6.34%	321.6
6.50% - 6.75%	228,883	0.1%	3	0.2%	76,294	6.52%	322.6
6.75% - 7.00%	63,283	0.0%	1	0.1%	63,283	6.97%	318.0
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>183,471,184</b>	<b>100.0%</b>	<b>1,908</b>	<b>100.0%</b>	<b>96,159</b>	<b>5.40%</b>	<b>343.5</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2011 - 30-Jun-2011	221,203	0.1%	2	0.1%	110,601	5.44%	329.4
01-Jul-2011 - 31-Dec-2011	379,161	0.2%	2	0.1%	189,580	5.23%	372.1
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%	360.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	490,338	0.3%	6	0.3%	81,723	5.39%	314.1
01-Jan-2015 - 31-Dec-2015	48,580,504	26.5%	426	22.3%	114,039	4.87%	353.6
01-Jan-2016 - 31-Dec-2016	114,910,618	62.6%	1,295	67.9%	88,734	5.57%	339.4
01-Jan-2017 - 31-Dec-2017	14,265,374	7.8%	142	7.4%	100,460	5.83%	347.6
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	4,589,986	2.5%	34	1.8%	135,000	5.26%	326.6
<b>Total</b>	<b>183,471,184</b>	<b>100.0%</b>	<b>1,908</b>	<b>100.0%</b>	<b>96,159</b>	<b>5.40%</b>	<b>343.5</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	-	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%	59.0
01-Jan-2016 - 31-Dec-2017	642,557	0.4%	8	0.4%	80,320	5.50%	69.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	89.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	118.0
01-Jan-2022 - 31-Dec-2023	520,108	0.3%	6	0.3%	86,685	5.45%	145.3
01-Jan-2024 - 31-Dec-2025	1,941,697	1.1%	18	0.9%	107,872	5.23%	170.4
01-Jan-2026 - 31-Dec-2027	2,497,207	1.4%	19	1.0%	131,432	5.23%	195.6
01-Jan-2028 - 31-Dec-2029	4,108,039	2.2%	42	2.2%	97,810	5.84%	224.7
01-Jan-2030 - 31-Dec-2031	5,837,773	3.2%	49	2.6%	119,138	5.32%	239.1
01-Jan-2032 - 31-Dec-2033	2,828,629	1.5%	27	1.4%	104,764	5.10%	265.5
01-Jan-2034 - 31-Dec-2035	1,800,062	1.0%	14	0.7%	128,576	5.31%	291.6
01-Jan-2036 - 31-Dec-2037	7,167,014	3.9%	62	3.2%	115,597	5.40%	312.8
01-Jan-2038 - 31-Dec-2039	51,517,294	28.1%	684	35.8%	75,318	5.96%	340.2
01-Jan-2040 - 31-Dec-2041	65,319,162	35.6%	660	34.6%	98,968	5.37%	361.5
01-Jan-2042 - 31-Dec-2043	31,931,013	17.4%	256	13.4%	124,731	4.80%	384.5
01-Jan-2044 - 31-Dec-2045	5,647,890	3.1%	49	2.6%	115,263	4.36%	405.3
01-Jan-2046 - 31-Dec-2047	1,104,239	0.6%	8	0.4%	138,030	3.91%	428.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	475.0
<b>Total</b>	<b>183,471,184</b>	<b>100.0%</b>	<b>1,908</b>	<b>100.0%</b>	<b>96,159</b>	<b>5.40%</b>	<b>343.5</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%	480,896	0.3%	7	0.5%	68,699	5.05%	357.5
60% - 70%	686,003	0.4%	8	0.6%	85,750	4.45%	352.3
70% - 80%	1,576,502	0.9%	13	0.9%	121,269	4.85%	354.1
80% - 90%	4,001,567	2.2%	33	2.3%	121,260	4.87%	338.7
90% - 100%	9,997,236	5.4%	70	4.9%	142,818	4.91%	366.1
100% - 110%	32,649,141	17.8%	224	15.7%	145,755	5.20%	326.4
110% - 120%	118,876,867	64.8%	950	66.4%	125,134	5.47%	346.0
120% - 130%	15,202,972	8.3%	126	8.8%	120,659	5.83%	344.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>183,471,184</b>	<b>100.0%</b>	<b>1,431</b>	<b>100.0%</b>	<b>128,212</b>	<b>5.40%</b>	<b>343.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	48,578,311	26.5%	346	8.1%	140,400	5.36%	350.1
Brandenburg	27,853,707	15.2%	165	3.9%	168,810	5.00%	351.2
Mecklenburg-Vorpommern	4,774,646	2.6%	36	0.8%	132,629	5.06%	344.6
Sachsen	70,117,418	38.2%	621	14.6%	112,910	5.56%	336.5
Sachsen-Anhalt	24,897,434	13.6%	206	4.8%	120,861	5.52%	345.3
Thüringen	7,249,668	4.0%	57	1.3%	127,187	5.39%	330.6
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>183,471,184</b>	<b>100.0%</b>	<b>1,431</b>	<b>33.5%</b>	<b>128,212</b>	<b>5.40%</b>	<b>343.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	68,711,411	37.5%	406	9.5%	169,240	98.03%	1.97%
Hochhaus/appartement	106,882,624	58.3%	990	23.0%	109,064	6.22%	93.78%
Mehrfamilienhaus	2,916,033	1.6%	17	0.4%	171,531	52.94%	47.06%
Zweifamilienhaus	4,372,530	2.4%	25	0.6%	174,901	84.00%	16.00%
Ladenwohnhäuser	491,275	0.3%	2	0.0%	245,638	100.00%	0.00%
unspecified	97,310	0.1%	1	0.0%	97,310	100.00%	0.00%
<b>Total</b>	<b>183,471,184</b>	<b>100.0%</b>	<b>1,431</b>	<b>33.5%</b>	<b>128,212</b>	<b>34.38%</b>	<b>65.62%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	44,702,798	24.4%	560	13.1%	79,826	5.71%	328.7
100,000 - 150,000	58,808,371	32.1%	481	11.3%	122,263	5.48%	344.1
150,000 - 200,000	34,187,562	18.6%	201	4.7%	170,087	5.24%	341.0
200,000 - 250,000	29,636,645	16.2%	133	3.1%	222,832	5.06%	360.3
250,000 - 300,000	11,851,249	6.5%	44	1.0%	269,347	5.11%	366.1
300,000 - 350,000	2,196,962	1.2%	7	0.2%	313,852	5.35%	324.4
350,000 - 400,000	743,847	0.4%	2	0.0%	371,923	4.73%	304.5
400,000 - 450,000	864,633	0.5%	2	0.0%	432,317	5.45%	353.6
450,000 - 500,000	479,118	0.3%	1	0.0%	479,118	4.79%	347.4
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>183,471,184</b>	<b>100.0%</b>	<b>1,431</b>	<b>33.5%</b>	<b>128,212</b>	<b>5.40%</b>	<b>343.5</b>