

E-MAC DE 2006-II Investor Report August 2007 - Amended

Cashflow analysis for the period

Total interest received	9,517,636	
Interest received on transaction accounts	476,485	
Liquidity available	20,949,105	
Reserve account available	4,610,978	
Receivables under hedging arrangements	487,730	
Total funds available		36,041,935
Company management expenses	-	
MPT fee	211,885	
Administration fee	13,243	
Third party fees	813	
Liquidity Facility fee	6,358	
Payments under hedging arrangements	20,615	
Interest on the Notes	7,951,657	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,204,570
Available after distribution of funds		27,837,365
Undrawn Liquidity Facility	20,949,105	
Reserve account funding	6,888,260	
Available liquidity		27,837,365
Net cashflow		-

Collateral

Starting principal balance 1st May 2007	698,303,516.10	=> amended
Principal (prepayments)	(1,613,306.29)	
Reserved for new mortgage receivables	(2,531,300.00)	=> amended
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		694,158,910
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		694,158,910

Performance

	Last period	This period	Since issue
Prepayment rate	0.00%	0.52%	0.09%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	652,881,233	94.1%	4021	94.1%
1 - 30	102,386	22,013,466	3.2%	134	3.1%
31 - 60	77,778	8,000,141	1.2%	43	1.0%
61 - 90	41,674	2,762,737	0.4%	18	0.4%
91 - 120	72,121	3,531,800	0.5%	22	0.5%
121-150	51,660	2,140,066	0.3%	14	0.3%
> 151	101,400	2,829,465	0.4%	20	0.5%
Total	447,019	694,158,910	100.0%	4272	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Characteristics

Amounts to be disbursed	10,733,003.94
Number of loans	4,272.00
Number of loans parts	6,002.00

	Weighted average	Minimum	Maximum
Loan size	162,490	15,932	600,000
Loan part size	115,655	3,300	600,000
Coupon	5.14%	3.57%	6.53%
Remaining maturity (months)	387.1	32	580
Remaining interest period (months)	108.4	33	233
Original interest period (months)	123.2	60	240
Seasoning (months)	15.6	4.9	37.0
Loan to Lending Value	110.9%	0.1%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	158,882,982.64	30.7%	22.89%
Owner occupied	535,275,927.17	69.3%	77.11%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	440,835,889	63.5%	4,035	67.2%	109,253	5.15%	397.0
Interest Only With Life Insurance Redemption	-	0.0%	-	0.0%	-	0.00%	-
Interest Only With Building Savings Account Redempti	-	0.0%	-	0.0%	-	0.00%	-
Interest Only	253,323,020	36.5%	1,967	32.8%	128,786	5.13%	377.9
Total	694,158,910	100.0%	6,002	100.0%	115,655	5.14%	390.1

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	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,641,944	0.2%	17	0.3%	96,585	5.02%	374.5
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	618,512	0.1%	10	0.2%	61,851	4.92%	378.6
109 - 125	661,266,833	95.3%	5,723	95.4%	115,545	5.13%	391.0
126 - 132	63,000	0.0%	1	0.0%	63,000	5.85%	386.0
132 - >	30,568,621	4.4%	251	4.2%	121,787	5.36%	370.2
Total	694,158,910	100.0%	6,002	100.0%	115,655	5.14%	390.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	87,984,076	12.7%	621	10.3%	141,681	4.28%	415.4
4.50% - 4.75%	99,426,078	14.3%	690	11.5%	144,096	4.64%	410.9
4.75% - 5.00%	110,471,930	15.9%	836	13.9%	132,143	4.88%	395.2
5.00% - 5.25%	102,395,643	14.8%	864	14.4%	118,513	5.14%	390.2
5.25% - 5.50%	104,401,544	15.0%	939	15.6%	111,184	5.38%	383.0
5.50% - 5.75%	90,756,271	13.1%	896	14.9%	101,290	5.63%	374.3
5.75% - 6.00%	52,321,539	7.5%	562	9.4%	93,099	5.87%	366.5
6.00% - 6.25%	41,066,905	5.9%	533	8.9%	77,049	6.12%	358.6
6.25% - 6.50%	5,113,023	0.7%	59	1.0%	86,661	6.33%	351.5
6.50% - 6.75%	221,900	0.0%	2	0.0%	110,950	6.52%	364.0
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
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	694,158,910	100.0%	6,002	100.0%	115,655	5.14%	390.1

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	250,000	0.0%	1	0.0%	250,000	4.17%	450.0
01-Jul-2010 - 31-Dec-2010	209,162	0.0%	3	0.0%	69,721	4.33%	238.9
01-Jan-2011 - 30-Jun-2011	866,374	0.1%	9	0.1%	96,264	5.37%	370.2
01-Jul-2011 - 31-Dec-2011	554,126	0.1%	5	0.1%	110,825	5.33%	409.9
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%	402.0
01-Jul-2013 - 31-Dec-2013	228,884	0.0%	3	0.0%	76,295	4.65%	349.7
01-Jan-2014 - 31-Dec-2014	2,295,668	0.3%	19	0.3%	120,825	5.35%	379.3
01-Jan-2015 - 31-Dec-2015	199,620,708	28.8%	1,498	25.0%	133,258	4.65%	404.4
01-Jan-2016 - 31-Dec-2016	454,366,432	65.5%	4,203	70.0%	108,105	5.35%	385.9
01-Jan-2017 - 31-Dec-2017	246,021	0.0%	6	0.1%	41,003	5.64%	401.5
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	35,487,536	5.1%	254	4.2%	139,715	5.24%	364.3
Total	694,158,910	100.0%	6,002	100.0%	115,655	5.14%	390.1

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	900,480	0.1%	6	0.1%	150,080	4.47%	43.3
01-Jan-2012 - 31-Dec-2013	552,718	0.1%	3	0.0%	184,239	4.61%	67.4
01-Jan-2014 - 31-Dec-2015	1,556,385	0.2%	9	0.1%	172,932	4.36%	99.5
01-Jan-2016 - 31-Dec-2017	4,349,816	0.6%	37	0.6%	117,563	5.27%	112.9
01-Jan-2018 - 31-Dec-2019	869,200	0.1%	9	0.1%	96,578	5.30%	135.5
01-Jan-2020 - 31-Dec-2021	4,613,497	0.7%	37	0.6%	124,689	5.21%	167.4
01-Jan-2022 - 31-Dec-2023	4,236,766	0.6%	30	0.5%	141,226	5.06%	184.7
01-Jan-2024 - 31-Dec-2025	5,784,944	0.8%	44	0.7%	131,476	5.13%	213.6
01-Jan-2026 - 31-Dec-2027	8,416,952	1.2%	57	0.9%	147,666	5.03%	234.8
01-Jan-2028 - 31-Dec-2029	10,141,719	1.5%	91	1.5%	111,447	5.67%	264.3
01-Jan-2030 - 31-Dec-2031	24,236,891	3.5%	176	2.9%	137,710	5.25%	283.0
01-Jan-2032 - 31-Dec-2033	12,847,386	1.9%	85	1.4%	151,146	4.83%	307.1
01-Jan-2034 - 31-Dec-2035	12,483,474	1.8%	83	1.4%	150,403	4.98%	334.6
01-Jan-2036 - 31-Dec-2037	28,007,739	4.0%	199	3.3%	140,742	5.21%	352.5
01-Jan-2038 - 31-Dec-2039	112,802,623	16.3%	1,305	21.7%	86,439	5.89%	383.2
01-Jan-2040 - 31-Dec-2041	206,984,788	29.8%	1,925	32.1%	107,525	5.32%	404.8
01-Jan-2042 - 31-Dec-2043	188,999,620	27.2%	1,414	23.6%	133,663	4.77%	426.8
01-Jan-2044 - 31-Dec-2045	58,614,081	8.4%	442	7.4%	132,611	4.35%	447.8
01-Jan-2046 - 31-Dec-2047	7,065,358	1.0%	45	0.7%	157,008	3.97%	469.7
01-Jan-2048 - 31-Dec-2137	694,474	0.1%	5	0.1%	138,895	4.23%	531.9
Total	694,158,910	100.0%	6,002	100.0%	115,655	5.14%	390.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
0% - 60%	953,863	0.1%	14	0.3%	68,133	5.00%	377.5
60% - 70%	1,293,978	0.2%	10	0.2%	129,398	4.53%	414.5
70% - 80%	12,329,432	1.8%	81	1.9%	152,215	5.02%	398.2
80% - 90%	12,763,603	1.8%	76	1.8%	167,942	4.66%	402.3
90% - 100%	75,591,217	10.9%	396	9.3%	190,887	4.61%	404.1
100% - 110%	175,786,443	25.3%	905	21.2%	194,239	4.89%	395.3
110% - 120%	381,364,392	54.9%	2,526	59.1%	150,976	5.34%	379.7
120% - 130%	34,075,982	4.9%	264	6.2%	129,076	5.64%	378.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	694,158,910	100.0%	4,272	100.0%	162,490	5.14%	387.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Wuerttemberg	155,217,236	22.4%	792	18.5%	195,981	4.98%	397.1
Bayern	80,699,301	11.6%	466	10.9%	173,174	5.03%	394.6
Berlin	48,895,333	7.0%	335	7.8%	145,956	5.32%	391.5
Brandenburg	31,878,804	4.6%	180	4.2%	177,104	4.98%	392.3
Bremen	3,794,161	0.5%	30	0.7%	126,472	5.25%	375.6
Hamburg	4,055,464	0.6%	21	0.5%	193,117	5.25%	403.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	44,836,554	6.5%	232	5.4%	193,261	4.93%	397.1
Mecklenburg-Vorpomm.	4,862,726	0.7%	35	0.8%	138,935	4.96%	388.9
Niedersachsen	43,080,672	6.2%	282	6.6%	152,768	5.19%	385.2
Nordrhein-Westfalen	99,467,539	14.3%	604	14.1%	164,681	5.18%	387.2
Rheinland-Pfalz	39,557,554	5.7%	222	5.2%	178,187	4.97%	388.2
Saarland	15,482,293	2.2%	102	2.4%	151,787	5.29%	374.5
Sachsen	75,997,520	10.9%	621	14.5%	122,379	5.53%	375.7
Sachsen-Anhalt	24,956,963	3.6%	201	4.7%	124,164	5.47%	386.6
Schleswig-Holstein	14,449,355	2.1%	97	2.3%	148,962	5.08%	403.1
Thuringen	6,927,435	1.0%	52	1.2%	133,220	5.37%	373.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	694,158,910	100.0%	4,272	100.0%	162,490	5.14%	390.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	396,996,426	57.2%	2,090	48.9%	189,950	99.0%	1.0%
Hochhaus/appartement	215,367,388	31.0%	1,787	41.8%	120,519	30.9%	69.1%
Mehrfamilienhaus	37,850,632	5.5%	169	4.0%	223,968	72.2%	27.8%
Zweifamilienhaus	42,296,837	6.1%	217	5.1%	194,916	97.2%	2.8%
Laden/wohnhaus	1,647,627	0.2%	9	0.2%	183,070	77.8%	22.2%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	694,158,910	100.0%	4,272	100.0%	162,490	69.3%	30.7%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	75,586,154	10.9%	940	22.0%	80,411	5.58%	364.8
100,000 - 150,000	144,846,115	20.9%	1,156	27.1%	125,299	5.38%	380.9
150,000 - 200,000	165,274,232	23.8%	947	22.2%	174,524	5.10%	393.7
200,000 - 250,000	171,292,700	24.7%	767	18.0%	223,328	4.95%	399.7
250,000 - 300,000	90,607,619	13.1%	333	7.8%	272,095	4.91%	401.3
300,000 - 350,000	24,657,202	3.6%	76	1.8%	324,437	5.01%	392.6
350,000 - 400,000	9,704,269	1.4%	26	0.6%	373,241	4.99%	391.8
400,000 - 450,000	7,178,028	1.0%	17	0.4%	422,237	4.78%	391.3
450,000 - 500,000	3,279,566	0.5%	7	0.2%	468,509	4.98%	401.1
500,000 - 550,000	542,080	0.1%	1	0.0%	542,080	4.98%	229.0
550,000 - 600,000	1,190,943	0.2%	2	0.0%	595,471	5.02%	324.7
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	694,158,910	100.0%	4,272	100.0%	162,490	5.14%	390.1

Summary - East Germany

Characteristics

Amounts to be disbursed	3,481,802.49
Number of loans	1,424
Number of loan parts	1,910

	Weighted average	Minimum	Maximum
Loan size	135,898	38,201	495,510
Loan part size	101,319	6,666	396,459
Coupon	5.36%	3.79%	6.53%
Remaining maturity (months)	384.1	38	517
Remaining interest period (months)	108.3	39	234
Original interest period (months)	122.2	60	240
Seasoning (months)	12.7	3.9	34.0
Loan to Lending Value	114.9%	0.7%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	109,126,228.89	65.5%	56.39%
Owner occupied	84,392,552.15	34.5%	43.61%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
Annuity	133,815,284	69.1%	1,331	22.2%	100,537	5.36%	388.4
Interest Only With Life Insurance Redemption	-	0.0%	-	0.0%	-	0.00%	-
Interest Only With Building Savings Account Redempti	-	0.0%	-	0.0%	-	0.00%	-
Interest Only	59,703,497	30.9%	579	9.6%	103,115	5.35%	374.3
Total	193,518,781	100.0%	1,910	31.8%	101,319	5.36%	384.1

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	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	332,161	0.2%	4	0.2%	83,040	4.95%	270.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	281,145	0.1%	5	0.3%	56,229	5.13%	384.8
109 - 125	186,964,006	96.6%	1,847	96.7%	101,226	5.36%	384.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	5,941,469	3.1%	54	2.8%	110,027	5.42%	391.0
Total	193,518,781	100.0%	1,910	100.0%	101,319	5.36%	384.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
0% - 4.50%	11,173,473	5.8%	85	4.5%	131,453	4.27%	409.4
4.50% - 4.75%	15,021,752	7.8%	110	5.8%	136,561	4.63%	420.0
4.75% - 5.00%	27,364,384	14.1%	211	11.0%	129,689	4.90%	391.8
5.00% - 5.25%	31,489,082	16.3%	282	14.8%	111,663	5.14%	386.3
5.25% - 5.50%	28,076,626	14.5%	271	14.2%	103,604	5.38%	387.6
5.50% - 5.75%	30,331,041	15.7%	322	16.9%	94,196	5.64%	376.5
5.75% - 6.00%	23,156,827	12.0%	257	13.5%	90,104	5.88%	367.4
6.00% - 6.25%	24,237,814	12.5%	336	17.6%	72,136	6.12%	363.4
6.25% - 6.50%	2,445,881	1.3%	34	1.8%	71,938	6.31%	351.3
6.50% - 6.75%	221,900	0.1%	2	0.1%	110,950	6.52%	364.0
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
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	193,518,781	100.0%	1,910	100.0%	101,319	5.36%	384.1

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	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%	38.0
01-Jan-2011 - 30-Jun-2011	232,161	0.1%	2	0.1%	116,081	5.45%	370.2
01-Jul-2011 - 31-Dec-2011	393,660	0.2%	2	0.1%	196,830	5.23%	414.1
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%	402.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	500,255	0.3%	6	0.3%	83,376	5.39%	355.3
01-Jan-2015 - 31-Dec-2015	56,603,655	29.2%	469	24.6%	120,690	4.88%	394.3
01-Jan-2016 - 31-Dec-2016	132,995,473	68.7%	1,410	73.8%	94,323	5.57%	380.3
01-Jan-2017 - 31-Dec-2017	-	0.0%	-	0.0%	-	0.00%	-
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	2,659,577	1.4%	18	0.9%	147,754	5.13%	372.0
Total	193,518,781	100.0%	1,910	100.0%	101,319	5.36%	384.1

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	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%	38.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	240,185	0.1%	2	0.1%	120,093	4.37%	99.7
01-Jan-2016 - 31-Dec-2017	695,516	0.4%	9	0.5%	77,280	5.50%	111.0
01-Jan-2018 - 31-Dec-2019	327,000	0.2%	3	0.2%	109,000	5.54%	132.1
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	160.0
01-Jan-2022 - 31-Dec-2023	331,038	0.2%	4	0.2%	82,759	5.51%	187.5
01-Jan-2024 - 31-Dec-2025	1,945,607	1.0%	15	0.8%	129,707	5.10%	213.9
01-Jan-2026 - 31-Dec-2027	2,792,598	1.4%	22	1.2%	126,936	5.28%	237.5
01-Jan-2028 - 31-Dec-2029	5,022,128	2.6%	46	2.4%	109,177	5.86%	266.3
01-Jan-2030 - 31-Dec-2031	7,911,979	4.1%	56	2.9%	141,285	5.23%	281.5
01-Jan-2032 - 31-Dec-2033	3,055,017	1.6%	25	1.3%	122,201	5.23%	308.9
01-Jan-2034 - 31-Dec-2035	2,137,832	1.1%	15	0.8%	142,522	5.24%	334.8
01-Jan-2036 - 31-Dec-2037	5,654,916	2.9%	44	2.3%	128,521	5.24%	352.2
01-Jan-2038 - 31-Dec-2039	54,300,801	28.1%	688	36.0%	78,926	5.94%	381.9
01-Jan-2040 - 31-Dec-2041	67,866,012	35.1%	660	34.6%	102,827	5.31%	403.8
01-Jan-2042 - 31-Dec-2043	33,355,944	17.2%	257	13.5%	129,790	4.78%	426.6
01-Jan-2044 - 31-Dec-2045	6,397,102	3.3%	51	2.7%	125,433	4.34%	447.7
01-Jan-2046 - 31-Dec-2047	1,138,506	0.6%	8	0.4%	142,313	3.91%	470.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	517.0
Total	193,518,781	100.0%	1,910	100.0%	101,319	5.36%	384.1

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	321,748	0.2%	6	0.4%	53,625	4.83%	411.9
60% - 70%	389,628	0.2%	4	0.3%	97,407	4.61%	436.2
70% - 80%	4,622,043	2.4%	32	2.2%	144,439	5.05%	405.7
80% - 90%	2,760,552	1.4%	20	1.4%	138,028	4.80%	370.2
90% - 100%	7,816,405	4.0%	51	3.6%	153,263	4.66%	402.4
100% - 110%	16,201,234	8.4%	99	7.0%	163,649	5.02%	392.1
110% - 120%	145,824,237	75.4%	1,087	76.3%	134,153	5.41%	377.7
120% - 130%	15,582,935	8.1%	125	8.8%	124,663	5.75%	383.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	193,518,781	100.0%	1,424	100.0%	135,898	5.36%	381.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	48,895,333	25.3%	335	7.8%	145,956	5.32%	391.5
Brandenburg	31,878,804	16.5%	180	4.2%	177,104	4.98%	392.3
Mecklenburg-Vorpomm.	4,862,726	2.5%	35	0.8%	138,935	4.96%	388.9
Sachsen	75,997,520	39.3%	621	14.5%	122,379	5.53%	375.7
Sachsen-Anhalt	24,956,963	12.9%	201	4.7%	124,164	5.47%	386.6
Thuringen	6,927,435	3.6%	52	1.2%	133,220	5.37%	373.3
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	193,518,781	100.0%	1,424	33.3%	135,898	5.36%	384.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	71,470,726	36.9%	403	9.4%	177,347	97.77%	2.23%
Hochhaus/appartement	112,557,270	58.2%	971	22.7%	115,919	5.77%	94.23%
Mehrfamilienhaus	2,946,816	1.5%	15	0.4%	196,454	66.67%	33.33%
Zweifamilienhaus	6,035,433	3.1%	33	0.8%	182,892	87.88%	12.12%
Laden/wohnhaus	508,536	0.3%	2	0.0%	254,268	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	193,518,781	100.0%	1,424	33.3%	135,898	34.48%	65.52%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	39,606,643	20.5%	490	11.5%	80,830	5.68%	368.7
100,000 - 150,000	58,345,700	30.1%	473	11.1%	123,352	5.47%	383.5
150,000 - 200,000	41,739,531	21.6%	242	5.7%	172,477	5.27%	384.4
200,000 - 250,000	33,336,614	17.2%	149	3.5%	223,736	5.05%	399.8
250,000 - 300,000	14,136,306	7.3%	52	1.2%	271,852	5.03%	404.9
300,000 - 350,000	3,833,598	2.0%	12	0.3%	319,467	5.33%	349.0
350,000 - 400,000	1,138,459	0.6%	3	0.1%	379,486	4.82%	325.7
400,000 - 450,000	427,955	0.2%	1	0.0%	427,955	5.93%	381.6
450,000 - 500,000	953,976	0.5%	2	0.0%	476,988	4.89%	399.5
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	193,518,781	100.0%	1,424	33.3%	135,898	5.36%	384.1