

E-MAC DE 2006-II Investor Report May 2008

Cashflow analysis for the period

Total interest received	7,882,048	
Interest received on transaction accounts	295,083	
Liquidity available	20,813,946	
Reserve account available	10,186,216	
Receivables under hedging arrangements	978,218	
Total funds available		40,155,512
Company management expenses	16,007	
MPT fee	211,335	
Administration fee	13,208	
Third party fees	2,077	
Liquidity Facility fee	6,244	
Payments under hedging arrangements	99,127	
Interest on the Notes	8,163,441	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,511,439
Available after distribution of funds		31,644,074
Undrawn Liquidity Facility	20,813,946	
Reserve account funding	10,830,127	
Available liquidity		31,644,074
Net cashflow		-

Collateral

Starting current balance 1 Feb 2008	689,135,097.92	
To be disbursed per 1 Feb 2008	4,663,112.46	
Starting principal balance 1 Feb 2008	693,798,210.38	
Principal (p)repayments	(1,565,951.99)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		692,232,258
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		692,232,258

Performance

	Last period	This period	Since issue
Prepayment rate	0.66%	1.59%	0.43%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	623,285,163	90.0%	3980	90.1%
1 - 30	136,840	28,717,005	4.1%	174	3.9%
31 - 60	108,635	10,753,068	1.6%	63	1.4%
61 - 90	52,216	3,395,169	0.5%	25	0.6%
91 - 120	71,543	3,520,766	0.5%	25	0.6%
121-150	62,417	2,377,797	0.3%	18	0.4%
> 151	895,748	20,183,290	2.9%	133	3.0%
Total	1,327,399	692,232,258	100.0%	4418	100.0%

	Last period	This period	Total
Aggregate principal losses	-	73,484	73,484

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	3,629.15
Number of loans	4,418
Number of loans parts	6,059

	Weighted average	Minimum	Maximum
Loan size	156,685	11,633	586,216
Loan part size	114,249	6,614	586,216
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	377.3	23	571
Remaining interest period (months)	102.9	24	235
Original interest period (months)	117.0	36	241
Seasoning (months)	23.1	4.4	46.0
Loan to Lending Value	110.7%	0.1%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	159,809,240.23	30.9%	23.09%
Owner occupied	532,423,018.16	69.1%	76.91%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	422,157,739	61.0%	3,917	64.6%	107,776	5.19%	390.1
Interest Only With Life Insurance Redemption	45,950,017	6.6%	347	5.7%	132,421	5.31%	301.7
Interest Only With Building Savings Account Redempti	41,418,504	6.0%	298	4.9%	138,988	5.20%	266.9
Interest Only	182,705,999	26.4%	1,497	24.7%	122,048	5.20%	391.7
Total	692,232,258	100.0%	6,059	100.0%	114,249	5.20%	377.3

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	247,884	0.0%	1	0.0%	247,884	4.17%	438.0
37 - 48	208,292	0.0%	3	0.0%	69,431	4.33%	226.1
49 - 60	983,310	0.1%	12	0.2%	81,942	5.40%	361.9
61 - 72	325,457	0.0%	1	0.0%	325,457	5.10%	408.0
73 - 84	187,067	0.0%	3	0.0%	62,356	4.45%	322.7
85 - 96	3,279,839	0.5%	29	0.5%	113,098	5.24%	368.3
97 - 108	227,965,821	32.9%	1,763	29.1%	129,306	4.68%	392.9
109 - 125	409,115,248	59.1%	3,884	64.1%	105,333	5.48%	371.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	49,919,340	7.2%	363	6.0%	137,519	5.29%	351.7
Total	692,232,258	100.0%	6,059	100.0%	114,249	5.20%	377.3

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	78,323,026	11.3%	557	9.2%	140,616	4.28%	403.5
4.50% - 4.75%	90,260,123	13.0%	629	10.4%	143,498	4.64%	397.6
4.75% - 5.00%	101,078,363	14.6%	778	12.8%	129,921	4.88%	385.0
5.00% - 5.25%	99,091,729	14.3%	845	13.9%	117,268	5.14%	377.4
5.25% - 5.50%	104,951,686	15.2%	951	15.7%	110,359	5.38%	370.2
5.50% - 5.75%	93,888,806	13.6%	924	15.3%	101,611	5.63%	364.3
5.75% - 6.00%	61,929,730	8.9%	635	10.5%	97,527	5.87%	357.6
6.00% - 6.25%	48,217,866	7.0%	603	10.0%	79,963	6.12%	353.1
6.25% - 6.50%	14,153,031	2.0%	133	2.2%	106,414	6.36%	355.2
6.50% - 6.75%	272,744	0.0%	3	0.0%	90,915	6.55%	353.1
6.75% - 7.00%	65,154	0.0%	1	0.0%	65,154	6.97%	348.0
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	692,232,258	100.0%	6,059	100.0%	114,249	5.20%	377.3

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	247,884	0.0%	1	0.0%	247,884	4.17%	438.0
01-Jul-2010 - 31-Dec-2010	208,292	0.0%	3	0.0%	69,431	4.33%	226.1
01-Jan-2011 - 30-Jun-2011	759,099	0.1%	8	0.1%	94,887	5.32%	355.7
01-Jul-2011 - 31-Dec-2011	549,667	0.1%	5	0.1%	109,933	5.33%	397.9
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%	390.0
01-Jul-2013 - 31-Dec-2013	153,067	0.0%	2	0.0%	76,533	4.46%	307.7
01-Jan-2014 - 31-Dec-2014	2,284,078	0.3%	19	0.3%	120,215	5.35%	367.4
01-Jan-2015 - 31-Dec-2015	175,097,620	25.3%	1,336	22.0%	131,061	4.64%	393.4
01-Jan-2016 - 31-Dec-2016	413,383,211	59.7%	3,905	64.4%	105,860	5.36%	374.0
01-Jan-2017 - 31-Dec-2017	49,595,999	7.2%	416	6.9%	119,221	5.81%	374.4
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	49,919,340	7.2%	363	6.0%	137,519	5.29%	351.7
Total	692,232,258	100.0%	6,059	100.0%	114,249	5.20%	377.3

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	703,879	0.1%	5	0.1%	140,776	4.34%	29.4
01-Jan-2012 - 31-Dec-2013	549,032	0.1%	3	0.0%	183,011	4.61%	55.4
01-Jan-2014 - 31-Dec-2015	1,556,232	0.2%	9	0.1%	172,915	4.36%	87.5
01-Jan-2016 - 31-Dec-2017	3,852,176	0.6%	35	0.6%	110,062	5.26%	101.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	122.2
01-Jan-2020 - 31-Dec-2021	4,320,916	0.6%	36	0.6%	120,025	5.22%	155.7
01-Jan-2022 - 31-Dec-2023	4,538,287	0.7%	35	0.6%	129,665	5.15%	172.9
01-Jan-2024 - 31-Dec-2025	5,021,494	0.7%	45	0.7%	111,589	5.26%	201.0
01-Jan-2026 - 31-Dec-2027	9,728,357	1.4%	67	1.1%	145,199	5.07%	223.9
01-Jan-2028 - 31-Dec-2029	8,851,892	1.3%	85	1.4%	104,140	5.73%	252.7
01-Jan-2030 - 31-Dec-2031	23,116,088	3.3%	178	2.9%	129,866	5.32%	271.1
01-Jan-2032 - 31-Dec-2033	14,271,967	2.1%	98	1.6%	145,632	4.83%	294.9
01-Jan-2034 - 31-Dec-2035	11,355,208	1.6%	77	1.3%	147,470	5.01%	322.7
01-Jan-2036 - 31-Dec-2037	37,015,202	5.3%	276	4.6%	134,113	5.39%	343.2
01-Jan-2038 - 31-Dec-2039	117,456,646	17.0%	1,348	22.2%	87,134	5.93%	371.2
01-Jan-2040 - 31-Dec-2041	209,388,258	30.2%	1,956	32.3%	107,049	5.37%	392.6
01-Jan-2042 - 31-Dec-2043	178,949,416	25.9%	1,345	22.2%	133,048	4.80%	414.6
01-Jan-2044 - 31-Dec-2045	53,342,197	7.7%	404	6.7%	132,035	4.36%	435.8
01-Jan-2046 - 31-Dec-2047	6,964,040	1.0%	45	0.7%	154,756	4.06%	458.6
01-Jan-2048 - 31-Dec-2137	692,772	0.1%	5	0.1%	138,554	4.23%	520.0
Total	692,232,258	100.0%	6,059	100.0%	114,249	5.20%	377.3

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
0% - 60%	853,980	0.1%	13	0.3%	65,691	4.96%	334.4
60% - 70%	1,438,177	0.2%	11	0.2%	130,743	4.48%	409.0
70% - 80%	9,305,297	1.3%	64	1.4%	145,395	5.02%	384.2
80% - 90%	14,372,119	2.1%	90	2.0%	159,690	4.77%	386.4
90% - 100%	74,933,820	10.8%	411	9.3%	182,321	4.68%	391.9
100% - 110%	186,004,633	26.9%	1,001	22.7%	185,819	4.94%	385.5
110% - 120%	364,840,181	52.7%	2,513	56.9%	145,181	5.40%	370.5
120% - 130%	40,484,051	5.8%	315	7.1%	128,521	5.83%	368.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	692,232,258	100.0%	4,418	100.0%	156,685	5.20%	377.3

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Württemberg	145,190,292	21.0%	758	17.2%	191,544	5.02%	383.6
Bayern	85,082,195	12.3%	512	11.6%	166,176	5.12%	380.5
Berlin	49,794,236	7.2%	349	7.9%	142,677	5.37%	379.9
Brandenburg	31,637,785	4.6%	181	4.1%	174,794	5.01%	382.9
Bremen	4,383,132	0.6%	36	0.8%	121,754	5.33%	359.9
Hamburg	4,307,438	0.6%	23	0.5%	187,280	5.26%	386.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	44,897,684	6.5%	246	5.6%	182,511	5.05%	382.5
Mecklenburg-Vorpommern	4,879,482	0.7%	36	0.8%	135,541	5.04%	375.3
Niedersachsen	44,733,925	6.5%	298	6.7%	150,114	5.23%	372.8
Nordrhein-Westfalen	100,143,854	14.5%	634	14.4%	157,956	5.25%	374.1
Rheinland-Pfalz	39,448,913	5.7%	229	5.2%	172,266	5.00%	379.2
Saarland	14,777,199	2.1%	102	2.3%	144,874	5.41%	356.8
Sachsen	73,034,114	10.6%	634	14.4%	115,196	5.56%	365.4
Sachsen-Anhalt	25,708,816	3.7%	209	4.7%	123,009	5.53%	374.5
Schleswig-Holstein	16,745,593	2.4%	115	2.6%	145,614	5.17%	386.8
Thüringen	7,467,600	1.1%	56	1.3%	133,350	5.38%	357.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	692,232,258	100.0%	4,418	100.0%	156,685	5.20%	377.3

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	383,102,371	55.3%	2,082	47.1%	184,007	99.0%	1.0%
Hochhaus/appartement	226,497,222	32.7%	1,930	43.7%	117,356	33.1%	66.9%
Mehrfamilienhaus	41,198,832	6.0%	190	4.3%	216,836	74.2%	25.8%
Zweifamilienhaus	39,794,827	5.7%	207	4.7%	192,246	97.6%	2.4%
Laden/wohnhaus	1,639,007	0.2%	9	0.2%	182,112	77.8%	22.2%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	692,232,258	100.0%	4,418	100.0%	156,685	69.1%	30.9%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	82,193,793	11.9%	1,027	23.2%	80,033	5.62%	352.9
100,000 - 150,000	163,777,555	23.7%	1,313	29.7%	124,735	5.43%	369.6
150,000 - 200,000	166,205,743	24.0%	956	21.6%	173,855	5.15%	380.5
200,000 - 250,000	157,791,870	22.8%	707	16.0%	223,185	4.99%	387.0
250,000 - 300,000	81,589,295	11.8%	301	6.8%	271,061	4.95%	390.5
300,000 - 350,000	22,645,324	3.3%	70	1.6%	323,505	5.04%	380.2
350,000 - 400,000	7,411,273	1.1%	20	0.5%	370,564	4.94%	389.7
400,000 - 450,000	6,698,585	1.0%	16	0.4%	418,662	4.77%	377.9
450,000 - 500,000	2,803,347	0.4%	6	0.1%	467,224	5.06%	383.7
500,000 - 550,000	529,258	0.1%	1	0.0%	529,258	4.98%	217.0
550,000 - 600,000	586,216	0.1%	1	0.0%	586,216	4.80%	420.0
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	692,232,258	100.0%	4,418	100.0%	156,685	5.20%	377.3

Summary - East Germany

Characteristics

Amounts to be disbursed	3,629.15
Number of loans	1,465
Number of loan parts	1,939

	Weighted average	Minimum	Maximum
Loan size	131,414	39,866	492,097
Loan part size	99,289	6,614	391,760
Coupon	5.40%	3.79%	6.97%
Remaining maturity (months)	373.2	26	505
Remaining interest period (months)	98.8	27	232
Original interest period (months)	112.8	42	241
Seasoning (months)	23.3	4.5	46.0
Loan to Foreclosure Value	114.6%	23.3%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	107,894,438.23	65.3%	56.04%
Owner occupied	84,627,596.69	34.7%	43.96%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
Annuity	122,517,309	63.6%	1,263	20.8%	97,005	5.37%	385.0
Interest Only With Life Insurance Redemption	13,730,219	7.1%	115	1.9%	119,393	5.51%	284.4
Interest Only With Building Savings Account Redempti	6,902,762	3.6%	57	0.9%	121,101	5.10%	257.9
Interest Only	49,371,745	25.6%	504	8.3%	97,960	5.48%	384.6
Total	192,522,035	100.0%	1,939	32.0%	99,289	5.40%	373.2

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	100,000	0.1%	2	0.1%	50,000	3.79%	26.0
49 - 60	294,832	0.2%	3	0.2%	98,277	5.55%	361.7
61 - 72	325,457	0.2%	1	0.1%	325,457	5.10%	408.0
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	390.0
85 - 96	1,088,558	0.6%	12	0.6%	90,713	5.28%	346.3
97 - 108	66,756,246	34.7%	577	29.8%	115,695	4.92%	382.1
109 - 125	119,116,464	61.9%	1,309	67.5%	90,998	5.67%	369.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,806,479	2.5%	34	1.8%	141,367	5.26%	355.0
Total	192,522,035	100.0%	1,939	100.0%	99,289	5.40%	373.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
0% - 4.50%	10,234,818	5.3%	81	4.2%	126,356	4.27%	399.3
4.50% - 4.75%	14,716,199	7.6%	105	5.4%	140,154	4.63%	407.9
4.75% - 5.00%	24,088,067	12.5%	191	9.9%	126,116	4.89%	382.0
5.00% - 5.25%	30,246,570	15.7%	276	14.2%	109,589	5.15%	375.2
5.25% - 5.50%	26,779,672	13.9%	267	13.8%	100,298	5.38%	376.2
5.50% - 5.75%	31,307,858	16.3%	326	16.8%	96,036	5.64%	365.9
5.75% - 6.00%	24,352,107	12.6%	268	13.8%	90,866	5.88%	358.6
6.00% - 6.25%	25,717,238	13.4%	361	18.6%	71,239	6.12%	355.9
6.25% - 6.50%	4,793,752	2.5%	61	3.1%	78,586	6.34%	352.7
6.50% - 6.75%	220,601	0.1%	2	0.1%	110,300	6.52%	352.0
6.75% - 7.00%	65,154	0.0%	1	0.1%	65,154	6.97%	348.0
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	192,522,035	100.0%	1,939	100.0%	99,289	5.40%	373.2

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%	26.0
01-Jan-2011 - 30-Jun-2011	229,805	0.1%	2	0.1%	114,903	5.45%	358.5
01-Jul-2011 - 31-Dec-2011	390,484	0.2%	2	0.1%	195,242	5.23%	402.1
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%	390.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	496,592	0.3%	6	0.3%	82,765	5.39%	343.7
01-Jan-2015 - 31-Dec-2015	50,752,908	26.4%	432	22.3%	117,484	4.87%	384.0
01-Jan-2016 - 31-Dec-2016	120,446,516	62.6%	1,313	67.7%	91,734	5.57%	369.2
01-Jan-2017 - 31-Dec-2017	15,265,252	7.9%	147	7.6%	103,845	5.84%	377.3
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	4,806,479	2.5%	34	1.8%	141,367	5.26%	355.0
Total	192,522,035	100.0%	1,939	100.0%	99,289	5.40%	373.2

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%	26.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	240,032	0.1%	2	0.1%	120,016	4.37%	87.7
01-Jan-2016 - 31-Dec-2017	644,876	0.3%	8	0.4%	80,609	5.50%	99.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	119.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	148.0
01-Jan-2022 - 31-Dec-2023	487,441	0.3%	5	0.3%	97,488	5.49%	176.9
01-Jan-2024 - 31-Dec-2025	2,061,056	1.1%	18	0.9%	114,503	5.24%	200.5
01-Jan-2026 - 31-Dec-2027	2,697,489	1.4%	20	1.0%	134,874	5.26%	225.3
01-Jan-2028 - 31-Dec-2029	4,421,759	2.3%	43	2.2%	102,832	5.85%	254.8
01-Jan-2030 - 31-Dec-2031	6,315,402	3.3%	50	2.6%	126,308	5.31%	269.0
01-Jan-2032 - 31-Dec-2033	2,973,819	1.5%	27	1.4%	110,141	5.10%	295.6
01-Jan-2034 - 31-Dec-2035	1,830,502	1.0%	14	0.7%	130,750	5.31%	321.6
01-Jan-2036 - 31-Dec-2037	7,394,752	3.8%	63	3.2%	117,377	5.39%	342.7
01-Jan-2038 - 31-Dec-2039	53,464,016	27.8%	691	35.6%	77,372	5.96%	370.1
01-Jan-2040 - 31-Dec-2041	69,108,590	35.9%	676	34.9%	102,232	5.37%	391.5
01-Jan-2042 - 31-Dec-2043	33,495,062	17.4%	259	13.4%	129,325	4.80%	414.6
01-Jan-2044 - 31-Dec-2045	5,768,659	3.0%	48	2.5%	120,180	4.36%	435.3
01-Jan-2046 - 31-Dec-2047	1,130,980	0.6%	8	0.4%	141,373	3.91%	458.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	505.0
Total	192,522,035	100.0%	1,939	100.0%	99,289	5.40%	373.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	321,674	0.2%	5	0.3%	64,335	4.88%	403.5
60% - 70%	538,397	0.3%	5	0.3%	107,679	4.46%	433.0
70% - 80%	3,582,895	1.9%	25	1.7%	143,316	5.10%	392.1
80% - 90%	2,679,170	1.4%	22	1.5%	121,780	4.85%	379.4
90% - 100%	8,739,428	4.5%	58	4.0%	150,680	4.77%	392.8
100% - 110%	19,139,962	9.9%	116	7.9%	165,000	5.03%	384.6
110% - 120%	137,837,118	71.6%	1,073	73.2%	128,460	5.45%	369.3
120% - 130%	19,683,391	10.2%	161	11.0%	122,257	5.82%	374.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	192,522,035	100.0%	1,465	100.0%	131,414	5.40%	373.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	49,794,236	25.9%	349	7.9%	142,677	5.37%	379.9
Brandenburg	31,637,785	16.4%	181	4.1%	174,794	5.01%	382.9
Mecklenburg-Vorpommern	4,879,482	2.5%	36	0.8%	135,541	5.04%	375.3
Sachsen	73,034,114	37.9%	634	14.4%	115,196	5.56%	365.4
Sachsen-Anhalt	25,708,816	13.4%	209	4.7%	123,009	5.53%	374.5
Thüringen	7,467,600	3.9%	56	1.3%	133,350	5.38%	357.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	192,522,035	100.0%	1,465	33.2%	131,414	5.40%	373.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	72,233,882	37.5%	418	9.5%	172,808	97.85%	2.15%
Hochhaus/appartement	112,036,499	58.2%	1,001	22.7%	111,925	6.39%	93.61%
Mehrfamilienhaus	2,915,468	1.5%	16	0.4%	182,217	56.25%	43.75%
Zweifamilienhaus	4,830,834	2.5%	28	0.6%	172,530	85.71%	14.29%
Laden/wohnhaus	505,352	0.3%	2	0.0%	252,676	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	192,522,035	100.0%	1,465	33.2%	131,414	34.68%	65.32%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	42,570,328	22.1%	528	12.0%	80,626	5.72%	357.7
100,000 - 150,000	62,201,687	32.3%	508	11.5%	122,444	5.50%	372.4
150,000 - 200,000	39,097,767	20.3%	229	5.2%	170,733	5.28%	371.5
200,000 - 250,000	31,560,491	16.4%	141	3.2%	223,833	5.05%	391.0
250,000 - 300,000	12,426,012	6.5%	46	1.0%	270,131	5.10%	397.7
300,000 - 350,000	2,531,178	1.3%	8	0.2%	316,397	5.25%	341.2
350,000 - 400,000	760,760	0.4%	2	0.0%	380,380	4.73%	334.5
400,000 - 450,000	426,862	0.2%	1	0.0%	426,862	5.93%	369.6
450,000 - 500,000	946,950	0.5%	2	0.0%	473,475	4.89%	387.4
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%	-
Total	192,522,035	100.0%	1,465	33.2%	131,414	5.40%	373.2