

E-MAC DE 2006-II Investor Report November 2008

Cashflow analysis for the period

Total interest received	8,460,465	
Interest received on transaction accounts	250,869	
Liquidity available	20,630,487	
Reserve account available	12,207,496	
Receivables under hedging arrangements	1,997,743	
Total funds available		43,547,059
Company management expenses	-	
MPT fee	204,012	
Administration fee	12,751	
Third party fees	813	
Liquidity Facility fee	6,327	
Payments under hedging arrangements	-	
Interest on the Notes	9,035,922	
Redemption Class F-Notes	356,749	
Deferred Purchase Price Instalment	-	
Total funds distributed		9,616,572
Available after distribution of funds		33,930,487
Undrawn Liquidity Facility	20,630,487	
Reserve account funding	13,300,000	
Available liquidity		33,930,487
Net cashflow		-

Collateral

Starting current balance 1 August 2008	687,679,262.36	
To be disbursed per 1 August 2008	-3,629.15	
Starting principal balance 1 August 2008	687,682,891.51	
Principal (prepayments)	(2,211,257.18)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		685,471,634
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		685,471,634

Performance

	Last period	This period	Since issue
Prepayment rate	1.81%	0.51%	0.44%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	607,399,060	88.6%	3891	88.5%
1 - 30	131,914	26,180,663	3.8%	160	3.6%
31 - 60	81,090	8,106,446	1.2%	53	1.2%
61 - 90	104,098	6,676,763	1.0%	47	1.1%
91 - 120	55,170	2,549,952	0.4%	17	0.4%
121-150	93,042	3,548,841	0.5%	23	0.5%
> 151	1,758,691	31,009,909	4.5%	206	4.7%
Total	2,224,005	685,471,634	100.0%	4397	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	-	5,777	-	77,690

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	3,629.15
Number of loans	4,397
Number of loans parts	6,031

	Weighted average	Minimum	Maximum
Loan size	155,895	11,633	582,969
Loan part size	113,658	6,579	582,969
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	371.4	17	565
Remaining interest period (months)	96.8	18	229
Original interest period (months)	117.1	40	240
Seasoning (months)	29.1	10.6	52.0
Loan to Lending Value	110.3%	1.5%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	158,131,685.31	30.9%	23.07%
Owner occupied	527,339,949.02	69.1%	76.93%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	427,499,603	62.4%	3,986	66.1%	107,250	5.21%	384.2
Interest Only With Life Insurance Redemption	45,120,249	6.6%	343	5.7%	131,546	5.31%	295.6
Interest Only With Building Savings Account Redempti	41,282,804	6.0%	297	4.9%	138,999	5.20%	260.7
Interest Only	171,568,979	25.0%	1,405	23.3%	122,113	5.16%	386.2
Total	685,471,634	100.0%	6,031	100.0%	113,658	5.20%	371.4

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	346,798	0.1%	3	0.0%	115,599	4.06%	313.2
49 - 60	1,407,696	0.2%	14	0.2%	100,550	5.29%	370.4
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	186,507	0.0%	3	0.0%	62,169	4.44%	316.3
85 - 96	1,490,786	0.2%	13	0.2%	114,676	5.45%	366.1
97 - 108	75,923,656	11.1%	559	9.3%	135,820	4.54%	386.6
109 - 125	556,981,807	81.3%	5,078	84.2%	109,685	5.28%	371.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	49,134,385	7.2%	361	6.0%	136,106	5.30%	346.3
Total	685,471,634	100.0%	6,031	100.0%	113,658	5.20%	371.4

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	77,876,957	11.4%	555	9.2%	140,319	4.28%	397.5
4.50% - 4.75%	89,190,659	13.0%	625	10.4%	142,705	4.64%	391.6
4.75% - 5.00%	99,806,965	14.6%	775	12.9%	128,783	4.88%	379.0
5.00% - 5.25%	97,930,042	14.3%	840	13.9%	116,583	5.14%	372.1
5.25% - 5.50%	104,152,370	15.2%	949	15.7%	109,750	5.38%	364.9
5.50% - 5.75%	93,431,088	13.6%	923	15.3%	101,225	5.63%	358.2
5.75% - 6.00%	61,397,719	9.0%	632	10.5%	97,148	5.87%	351.5
6.00% - 6.25%	47,598,741	6.9%	598	9.9%	79,597	6.12%	346.9
6.25% - 6.50%	13,751,002	2.0%	130	2.2%	105,777	6.36%	348.7
6.50% - 6.75%	271,286	0.0%	3	0.0%	90,429	6.55%	347.1
6.75% - 7.00%	64,805	0.0%	1	0.0%	64,805	6.97%	342.0
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	685,471,634	100.0%	6,031	100.0%	113,658	5.20%	371.4

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	246,798	0.0%	1	0.0%	246,798	4.17%	432.0
01-Jul-2010 - 31-Dec-2010	207,695	0.0%	3	0.0%	69,232	4.33%	219.6
01-Jan-2011 - 30-Jun-2011	753,367	0.1%	8	0.1%	94,171	5.32%	349.9
01-Jul-2011 - 31-Dec-2011	546,634	0.1%	5	0.1%	109,327	5.33%	391.9
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%	384.0
01-Jul-2013 - 31-Dec-2013	152,507	0.0%	2	0.0%	76,253	4.46%	301.3
01-Jan-2014 - 31-Dec-2014	2,275,958	0.3%	19	0.3%	119,787	5.35%	361.5
01-Jan-2015 - 31-Dec-2015	174,029,306	25.4%	1,334	22.1%	130,457	4.64%	387.3
01-Jan-2016 - 31-Dec-2016	409,757,863	59.8%	3,892	64.5%	105,282	5.36%	368.2
01-Jan-2017 - 31-Dec-2017	48,333,121	7.1%	405	6.7%	119,341	5.81%	368.4
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	49,134,385	7.2%	361	6.0%	136,106	5.30%	346.3
Total	685,471,634	100.0%	6,031	100.0%	113,658	5.20%	371.4

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	699,786	0.1%	5	0.1%	139,957	4.34%	23.4
01-Jan-2012 - 31-Dec-2013	338,213	0.0%	2	0.0%	169,106	4.21%	49.7
01-Jan-2014 - 31-Dec-2015	1,556,127	0.2%	9	0.1%	172,903	4.36%	81.5
01-Jan-2016 - 31-Dec-2017	3,851,735	0.6%	35	0.6%	110,050	5.26%	95.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	116.2
01-Jan-2020 - 31-Dec-2021	4,299,613	0.6%	36	0.6%	119,434	5.22%	149.7
01-Jan-2022 - 31-Dec-2023	4,496,187	0.7%	35	0.6%	128,462	5.15%	166.9
01-Jan-2024 - 31-Dec-2025	4,975,083	0.7%	45	0.7%	110,557	5.26%	195.0
01-Jan-2026 - 31-Dec-2027	9,756,794	1.4%	68	1.1%	143,482	5.07%	218.0
01-Jan-2028 - 31-Dec-2029	8,769,032	1.3%	85	1.4%	103,165	5.73%	246.7
01-Jan-2030 - 31-Dec-2031	22,400,471	3.3%	175	2.9%	128,003	5.33%	265.0
01-Jan-2032 - 31-Dec-2033	13,764,529	2.0%	96	1.6%	143,381	4.83%	289.0
01-Jan-2034 - 31-Dec-2035	11,315,463	1.7%	77	1.3%	146,954	5.01%	316.7
01-Jan-2036 - 31-Dec-2037	36,621,843	5.3%	273	4.5%	134,146	5.39%	337.2
01-Jan-2038 - 31-Dec-2039	116,611,188	17.0%	1,344	22.3%	86,764	5.93%	365.2
01-Jan-2040 - 31-Dec-2041	207,879,755	30.3%	1,949	32.3%	106,660	5.37%	386.6
01-Jan-2042 - 31-Dec-2043	177,149,242	25.8%	1,339	22.2%	132,300	4.80%	408.6
01-Jan-2044 - 31-Dec-2045	52,897,970	7.7%	402	6.7%	131,587	4.35%	429.8
01-Jan-2046 - 31-Dec-2047	6,849,873	1.0%	44	0.7%	155,679	4.06%	452.7
01-Jan-2048 - 31-Dec-2137	680,532	0.1%	5	0.1%	136,106	4.24%	514.7
Total	685,471,634	100.0%	6,031	100.0%	113,658	5.20%	371.4

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%	951,366	0.1%	17	0.4%	55,963	4.98%	321.3
60% - 70%	1,437,445	0.2%	11	0.3%	130,677	4.40%	406.0
70% - 80%	9,332,973	1.4%	65	1.5%	143,584	5.03%	377.4
80% - 90%	16,695,256	2.4%	104	2.4%	160,531	4.73%	379.2
90% - 100%	74,632,626	10.9%	412	9.4%	181,147	4.69%	388.6
100% - 110%	200,303,218	29.2%	1,102	25.1%	181,763	4.97%	378.5
110% - 120%	346,166,980	50.5%	2,402	54.6%	144,116	5.41%	364.4
120% - 130%	35,951,769	5.2%	284	6.5%	126,591	5.86%	358.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	685,471,634	100.0%	4,397	100.0%	155,895	5.20%	371.4

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Württemberg	143,944,333	21.0%	757	17.2%	190,151	5.02%	378.0
Bayern	83,681,086	12.2%	507	11.5%	165,051	5.13%	374.8
Berlin	49,851,396	7.3%	350	8.0%	142,433	5.36%	374.1
Brandenburg	31,257,881	4.6%	180	4.1%	173,655	5.01%	376.5
Bremen	4,307,315	0.6%	35	0.8%	123,066	5.33%	353.5
Hamburg	4,292,957	0.6%	23	0.5%	186,650	5.26%	380.3
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	44,418,078	6.5%	246	5.6%	180,561	5.05%	376.5
Mecklenburg-Vorpommern	4,844,094	0.7%	36	0.8%	134,558	5.04%	369.3
Niedersachsen	44,398,141	6.5%	297	6.8%	149,489	5.23%	366.9
Nordrhein-Westfalen	99,300,280	14.5%	631	14.4%	157,370	5.26%	368.0
Rheinland-Pfalz	39,089,263	5.7%	228	5.2%	171,444	5.00%	373.6
Saarland	14,552,117	2.1%	101	2.3%	144,080	5.42%	350.8
Sachsen	71,868,059	10.5%	626	14.2%	114,805	5.56%	359.3
Sachsen-Anhalt	25,596,725	3.7%	209	4.8%	122,472	5.53%	368.5
Schleswig-Holstein	16,652,805	2.4%	115	2.6%	144,807	5.17%	380.8
Thüringen	7,417,105	1.1%	56	1.3%	132,448	5.38%	352.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	685,471,634	100.0%	4,397	100.0%	155,895	5.20%	371.4

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	379,791,297	55.4%	2,076	47.2%	182,944	99.0%	1.0%
Hochhaus/appartement	223,989,311	32.7%	1,917	43.6%	116,844	33.1%	66.9%
Mehrfamilienhaus	40,596,485	5.9%	189	4.3%	214,796	74.1%	25.9%
Zweifamilienhaus	39,462,408	5.8%	206	4.7%	191,565	97.6%	2.4%
Laden/wohnhaus	1,632,133	0.2%	9	0.2%	181,348	77.8%	22.2%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	685,471,634	100.0%	4,397	100.0%	155,895	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	82,886,288	12.1%	1,040	23.7%	79,698	5.62%	347.2
100,000 - 150,000	162,787,979	23.7%	1,305	29.7%	124,742	5.43%	363.4
150,000 - 200,000	163,956,037	23.9%	944	21.5%	173,682	5.14%	375.2
200,000 - 250,000	156,997,492	22.9%	704	16.0%	223,008	4.99%	381.2
250,000 - 300,000	79,077,636	11.5%	292	6.6%	270,814	4.95%	384.3
300,000 - 350,000	22,945,919	3.3%	71	1.6%	323,182	5.02%	377.3
350,000 - 400,000	6,690,122	1.0%	18	0.4%	371,673	4.96%	381.1
400,000 - 450,000	6,686,743	1.0%	16	0.4%	417,921	4.77%	368.2
450,000 - 500,000	2,340,009	0.3%	5	0.1%	468,002	5.11%	384.1
500,000 - 550,000	520,440	0.1%	1	0.0%	520,440	4.98%	211.0
550,000 - 600,000	582,969	0.1%	1	0.0%	582,969	4.80%	414.0
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	685,471,634	100.0%	4,397	100.0%	155,895	5.20%	371.4

Summary - East Germany

Characteristics

Amounts to be disbursed	3,629.15
Number of loans	1,457
Number of loan parts	1,931

	Weighted average	Minimum	Maximum
Loan size	130,978	39,659	489,300
Loan part size	98,827	6,579	388,535
Coupon	5.39%	3.79%	6.97%
Remaining maturity (months)	367.2	20	499
Remaining interest period (months)	92.7	21	226
Original interest period (months)	113.1	40	240
Seasoning (months)	29.4	10.6	52.0
Loan to Foreclosure Value	114.0%	23.2%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	106,573,249.35	65.1%	55.85%
Owner occupied	84,262,010.59	34.9%	44.15%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
Annuity	126,509,973	66.3%	1,308	21.7%	96,720	5.39%	379.0
Interest Only With Life Insurance Redemption	13,633,975	7.1%	115	1.9%	118,556	5.51%	278.6
Interest Only With Building Savings Account Redempti	6,895,410	3.6%	57	0.9%	120,972	5.10%	251.8
Interest Only	43,795,901	22.9%	451	7.5%	97,108	5.41%	378.8
Total	190,835,260	100.0%	1,931	32.0%	98,827	5.39%	367.2

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%	20.0
49 - 60	616,515	0.3%	4	0.2%	154,129	5.31%	380.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	384.0
85 - 96	389,198	0.2%	5	0.3%	77,840	5.44%	361.7
97 - 108	24,588,179	12.9%	198	10.3%	124,183	4.79%	371.1
109 - 125	160,344,361	84.0%	1,687	87.4%	95,047	5.49%	367.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,763,008	2.5%	34	1.8%	140,088	5.26%	349.3
Total	190,835,260	100.0%	1,931	100.0%	98,827	5.39%	367.2

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
0% - 4.50%	10,188,045	5.3%	81	4.2%	125,778	4.27%	393.3
4.50% - 4.75%	14,633,318	7.7%	105	5.4%	139,365	4.63%	401.9
4.75% - 5.00%	23,976,193	12.6%	191	9.9%	125,530	4.89%	376.1
5.00% - 5.25%	30,100,616	15.8%	276	14.3%	109,060	5.15%	369.3
5.25% - 5.50%	26,629,259	14.0%	267	13.8%	99,735	5.38%	370.4
5.50% - 5.75%	31,178,597	16.3%	326	16.9%	95,640	5.64%	359.9
5.75% - 6.00%	24,017,166	12.6%	266	13.8%	90,290	5.88%	352.4
6.00% - 6.25%	25,266,967	13.2%	357	18.5%	70,776	6.12%	349.5
6.25% - 6.50%	4,560,872	2.4%	59	3.1%	77,303	6.34%	345.7
6.50% - 6.75%	219,421	0.1%	2	0.1%	109,710	6.52%	346.0
6.75% - 7.00%	64,805	0.0%	1	0.1%	64,805	6.97%	342.0
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	190,835,260	100.0%	1,931	100.0%	98,827	5.39%	367.2

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%	20.0
01-Jan-2011 - 30-Jun-2011	228,179	0.1%	2	0.1%	114,089	5.45%	352.6
01-Jul-2011 - 31-Dec-2011	388,336	0.2%	2	0.1%	194,168	5.23%	396.1
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%	384.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	494,161	0.3%	6	0.3%	82,360	5.39%	338.0
01-Jan-2015 - 31-Dec-2015	50,515,456	26.5%	432	22.4%	116,934	4.87%	378.0
01-Jan-2016 - 31-Dec-2016	119,881,411	62.8%	1,313	68.0%	91,303	5.57%	363.2
01-Jan-2017 - 31-Dec-2017	14,430,709	7.6%	139	7.2%	103,818	5.82%	371.2
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	4,763,008	2.5%	34	1.8%	140,088	5.26%	349.3
Total	190,835,260	100.0%	1,931	100.0%	98,827	5.39%	367.2

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%	20.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	239,927	0.1%	2	0.1%	119,963	4.37%	81.7
01-Jan-2016 - 31-Dec-2017	644,435	0.3%	8	0.4%	80,554	5.50%	93.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	113.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	142.0
01-Jan-2022 - 31-Dec-2023	473,187	0.2%	5	0.3%	94,637	5.49%	170.8
01-Jan-2024 - 31-Dec-2025	2,045,911	1.1%	18	0.9%	113,662	5.24%	194.4
01-Jan-2026 - 31-Dec-2027	2,671,834	1.4%	20	1.0%	133,592	5.26%	219.3
01-Jan-2028 - 31-Dec-2029	4,373,839	2.3%	43	2.2%	101,717	5.85%	248.8
01-Jan-2030 - 31-Dec-2031	6,244,832	3.3%	50	2.6%	124,897	5.31%	263.0
01-Jan-2032 - 31-Dec-2033	2,944,612	1.5%	27	1.4%	109,060	5.10%	289.5
01-Jan-2034 - 31-Dec-2035	1,824,770	1.0%	14	0.7%	130,341	5.31%	315.6
01-Jan-2036 - 31-Dec-2037	7,375,961	3.9%	63	3.3%	117,079	5.39%	336.7
01-Jan-2038 - 31-Dec-2039	53,048,261	27.8%	689	35.7%	76,993	5.96%	364.1
01-Jan-2040 - 31-Dec-2041	68,257,416	35.8%	670	34.7%	101,877	5.37%	385.5
01-Jan-2042 - 31-Dec-2043	33,337,447	17.5%	259	13.4%	128,716	4.80%	408.6
01-Jan-2044 - 31-Dec-2045	5,739,388	3.0%	48	2.5%	119,571	4.36%	429.3
01-Jan-2046 - 31-Dec-2047	1,125,839	0.6%	8	0.4%	140,730	3.91%	452.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	499.0
Total	190,835,260	100.0%	1,931	100.0%	98,827	5.39%	367.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	320,286	0.2%	5	0.3%	64,057	4.88%	397.5
60% - 70%	606,878	0.3%	6	0.4%	101,146	4.38%	406.7
70% - 80%	3,499,955	1.8%	24	1.6%	145,831	5.13%	389.1
80% - 90%	2,857,317	1.5%	23	1.6%	124,231	4.85%	376.3
90% - 100%	8,897,576	4.7%	60	4.1%	148,293	4.77%	387.3
100% - 110%	21,202,972	11.1%	133	9.1%	159,421	5.07%	374.5
110% - 120%	134,440,529	70.4%	1,049	72.0%	128,161	5.45%	363.6
120% - 130%	19,009,747	10.0%	157	10.8%	121,081	5.82%	367.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	190,835,260	100.0%	1,457	100.0%	130,978	5.39%	367.2

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	49,851,396	26.1%	350	8.0%	142,433	5.36%	374.1
Brandenburg	31,257,881	16.4%	180	4.1%	173,655	5.01%	376.5
Mecklenburg-Vorpommern	4,844,094	2.5%	36	0.8%	134,558	5.04%	369.3
Sachsen	71,868,059	37.7%	626	14.2%	114,805	5.56%	359.3
Sachsen-Anhalt	25,596,725	13.4%	209	4.8%	122,472	5.53%	368.5
Thüringen	7,417,105	3.9%	56	1.3%	132,448	5.38%	352.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	190,835,260	100.0%	1,457	33.1%	130,978	5.39%	367.2

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	71,931,003	37.7%	418	9.5%	172,084	97.85%	2.15%
Hochhaus/appartement	110,706,228	58.0%	993	22.6%	111,487	6.45%	93.55%
Mehrfamilienhaus	2,889,208	1.5%	16	0.4%	180,576	56.25%	43.75%
Zweifamilienhaus	4,806,152	2.5%	28	0.6%	171,648	85.71%	14.29%
Ladenwohnhäuser	502,668	0.3%	2	0.0%	251,334	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	190,835,260	100.0%	1,457	33.1%	130,978	34.87%	65.13%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	43,308,873	22.7%	537	12.2%	80,650	5.72%	352.4
100,000 - 150,000	60,746,831	31.8%	495	11.3%	122,721	5.49%	365.9
150,000 - 200,000	38,504,849	20.2%	226	5.1%	170,375	5.28%	366.2
200,000 - 250,000	31,757,745	16.6%	142	3.2%	223,646	5.05%	384.9
250,000 - 300,000	12,178,906	6.4%	45	1.0%	270,642	5.09%	387.5
300,000 - 350,000	2,212,747	1.2%	7	0.2%	316,107	5.26%	351.4
350,000 - 400,000	757,535	0.4%	2	0.0%	378,767	4.73%	328.5
400,000 - 450,000	426,106	0.2%	1	0.0%	426,106	5.93%	363.6
450,000 - 500,000	941,669	0.5%	2	0.0%	470,835	4.89%	381.3
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	190,835,260	100.0%	1,457	33.1%	130,978	5.39%	367.2