

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

Cashflow analysis for the period

Total interest received	6,116,931	
Interest received on transaction accounts	679,559	
Liquidity available	21,000,000	
Reserve account available	3,500,000	
Notional adjustment payments received	-	
Total funds available		31,296,490
Company management expenses	-	
MPT fee	118,524	
Administration fee	7,408	
Third party fees	1,394	
Liquidity Facility fee	6,300	
Payments under hedging arrangements	142,467	
Interest on the Notes	5,598,378	>Amended
Deferred Purchase Price Instalment	-	
Total funds distributed		5,874,470
Available after distribution of funds		25,422,020
Undrawn Liquidity Facility	21,000,000	
Reserve account funding	4,422,020	>Amended
Available liquidity		25,422,020
Net cashflow		-

Collateral

Starting principal balance 1st November 2006	550,064,475.00	
Prefunding pool addition	-	
Principal (prepayments)	(588,305.17)	
Further Advances bought (incl. amounts to be disbursed)	434,700.00	
Losses for the period	-	
Ending principal balance		549,930,870
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		549,930,870

Performance

	Last period	This period	Since issue
Prepayment rate	-	0.01%	0.01%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	549391969.8	99.9%	3167	99.9%
1 - 30	2440.55	538900	0.0%	2	0.0%
31 - 60	-	-	0.1%	-	0.1%
61 - 90	-	-	0.0%	-	0.0%
91 - 120	-	-	0.0%	-	0.0%
121-150	-	-	0.0%	-	0.0%
> 151	-	-	0.0%	-	0.0%
Total	2,441	549,930,870	100.0%	3,169	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Characteristics

Amounts to be disbursed	-		
Number of borrowers	3,169		
Number of loans	3,169		
Number of loans parts	4,691		
	Weighted average	Minimum	Maximum
Loan size	173,535	20,000	600,000
Loan part size	117,231	20,000	600,000
Coupon	5.09%	3.57%	6.53%
Remaining maturity (months)	394.1	38	586
Remaining interest period (months)	110.7	39	236
Original interest period (months)	121.6	60	240
Seasoning (months)	11.1	0.9	30.6
Loan to Foreclosure Value	111.0%	0.7%	129.4%

Summary - Total Portfolio

Redemption type	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
Annuity	336,681,870	61.2%	3,080	65.7%	109,312	5.09%	400.4
Interest Only With Life Insurance Redemption	75,200	0.0%	1	0.0%	75,200	5.99%	352.0
Interest Only With Building Savings Account Redempti	1,093,600	0.2%	8	0.2%	136,700	4.73%	203.0
Interest Only	212,080,200	38.6%	1,602	34.2%	132,385	5.09%	385.1
Total	549,930,870	100.0%	4,691	100.0%	117,231	5.09%	394.1

Interest term	Value	As percentage of total	Number of loan parts	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	1,395,196	0.3%	15	0.3%	93,013	5.03%	368.0
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	574,452	0.1%	9	0.2%	63,828	4.85%	380.7
109 - 125	534,487,789	97.2%	4,570	97.4%	116,956	5.08%	395.3
126 - 132	63,000	0.0%	1	0.0%	63,000	5.85%	389.0
132 - >	13,410,432	2.4%	96	2.0%	139,692	5.44%	348.7
Total	549,930,870	100.0%	4,691	100.0%	117,231	5.09%	394.1

Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	84,896,834	15.4%	593	12.6%	143,165	4.28%	419.2
4.50% - 4.75%	85,565,672	15.6%	583	12.4%	146,768	4.63%	414.4
4.75% - 5.00%	89,580,921	16.3%	690	14.7%	129,827	4.88%	400.1
5.00% - 5.25%	76,109,918	13.8%	652	13.9%	116,733	5.14%	390.4
5.25% - 5.50%	77,154,312	14.0%	700	14.9%	110,220	5.38%	383.1
5.50% - 5.75%	66,278,139	12.1%	644	13.7%	102,916	5.63%	377.6
5.75% - 6.00%	36,880,400	6.7%	385	8.2%	95,793	5.86%	366.8
6.00% - 6.25%	29,565,873	5.4%	397	8.5%	74,473	6.12%	359.4
6.25% - 6.50%	3,676,900	0.7%	45	1.0%	81,709	6.33%	355.5
6.50% - 6.75%	221,900	0.0%	2	0.0%	110,950	6.52%	367.0
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	549,930,870	100.0%	4,691	100.0%	117,231	5.09%	394.1

Interest reset date	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
01-Jul-2009 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 30-Jun-2010	237,652	0.0%	1	0.0%	237,652	4.17%	453.0
01-Jul-2010 - 31-Dec-2010	209,724	0.0%	3	0.1%	69,908	4.33%	242.4
01-Jan-2011 - 30-Jun-2011	871,457	0.2%	9	0.2%	96,829	5.37%	372.9
01-Jul-2011 - 31-Dec-2011	406,089	0.1%	3	0.1%	135,363	5.23%	417.3
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%	405.0
01-Jul-2013 - 31-Dec-2013	229,413	0.0%	3	0.1%	76,471	4.65%	352.9
01-Jan-2014 - 31-Dec-2014	1,954,721	0.4%	16	0.3%	122,170	5.30%	380.6
01-Jan-2015 - 31-Dec-2015	197,238,240	35.9%	1,470	31.3%	134,176	4.65%	407.4
01-Jan-2016 - 31-Dec-2016	335,339,143	61.0%	3,089	65.8%	108,559	5.33%	388.3
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	13,410,432	2.4%	96	2.0%	139,692	5.44%	348.7
Total	549,930,870	100.0%	4,691	100.0%	117,231	5.09%	394.1

Legal Maturity	Value	As percentage of total	Number of loan parts	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	902,800	0.2%	6	0.1%	150,467	4.46%	46.2
01-Jan-2012 - 31-Dec-2013	553,700	0.1%	3	0.1%	184,567	4.61%	70.4
01-Jan-2014 - 31-Dec-2015	1,556,484	0.3%	9	0.2%	172,943	4.36%	102.5
01-Jan-2016 - 31-Dec-2017	3,426,430	0.6%	30	0.6%	114,214	5.24%	115.8
01-Jan-2018 - 31-Dec-2019	778,200	0.1%	8	0.2%	97,275	5.24%	139.1
01-Jan-2020 - 31-Dec-2021	3,411,569	0.6%	27	0.6%	126,354	5.21%	169.4
01-Jan-2022 - 31-Dec-2023	3,997,906	0.7%	27	0.6%	148,071	5.05%	187.6
01-Jan-2024 - 31-Dec-2025	4,724,747	0.9%	34	0.7%	138,963	5.08%	215.8
01-Jan-2026 - 31-Dec-2027	6,184,005	1.1%	36	0.8%	171,778	4.97%	237.5
01-Jan-2028 - 31-Dec-2029	7,830,132	1.4%	68	1.4%	115,149	5.70%	266.8
01-Jan-2030 - 31-Dec-2031	19,889,454	3.6%	132	2.8%	150,678	5.21%	285.8
01-Jan-2032 - 31-Dec-2033	8,146,244	1.5%	47	1.0%	173,324	4.78%	311.0
01-Jan-2034 - 31-Dec-2035	11,385,975	2.1%	70	1.5%	162,657	4.94%	337.6
01-Jan-2036 - 31-Dec-2037	15,835,855	2.9%	102	2.2%	155,253	5.19%	354.3
01-Jan-2038 - 31-Dec-2039	86,663,068	15.8%	998	21.3%	86,837	5.87%	385.9
01-Jan-2040 - 31-Dec-2041	157,906,980	28.7%	1,468	31.3%	107,566	5.29%	407.6
01-Jan-2042 - 31-Dec-2043	158,390,068	28.8%	1,193	25.4%	132,766	4.74%	429.8
01-Jan-2044 - 31-Dec-2045	50,697,827	9.2%	385	8.2%	131,683	4.31%	451.1
01-Jan-2046 - 31-Dec-2047	6,954,025	1.3%	43	0.9%	161,722	3.97%	472.8
01-Jan-2048 - 31-Dec-2137	695,400	0.1%	5	0.1%	139,080	4.23%	534.8
Total	549,930,870	100.0%	4,691	100.0%	117,231	5.09%	394.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	497,275	0.1%	7	0.2%	71,039	4.85%	405.7
60% - 70%	957,690	0.2%	7	0.2%	136,813	4.36%	424.6
70% - 80%	3,973,135	0.7%	27	0.9%	147,153	4.55%	406.1
80% - 90%	10,363,770	1.9%	60	1.9%	172,729	4.64%	412.4
90% - 100%	67,024,940	12.2%	335	10.6%	200,074	4.59%	412.4
100% - 110%	133,778,425	24.3%	638	20.1%	209,684	4.85%	401.8
110% - 120%	318,281,870	57.9%	1,983	62.6%	160,505	5.29%	386.7
120% - 130%	15,053,764	2.7%	112	3.5%	134,409	5.71%	383.7
130% - 140%	-	0.0%	-	0.0%	-	0.00%	-
Total	549,930,870	100.0%	3,169	100.0%	173,535	5.09%	394.1

Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
Baden-Wuerttemberg	129,487,534	23.5%	628	19.8%	206,190	4.93%	401.3
Bayern	64,585,561	11.7%	341	10.8%	189,400	4.96%	398.1
Berlin	34,499,972	6.3%	218	6.9%	158,257	5.24%	398.0
Brandenburg	27,361,333	5.0%	148	4.7%	184,874	4.95%	398.3
Bremen	2,393,595	0.4%	18	0.6%	132,977	5.29%	373.7
Hamburg	3,727,795	0.7%	17	0.5%	219,282	5.25%	410.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	37,863,510	6.9%	181	5.7%	209,191	4.89%	400.3
Mecklenburg-Vorpomm.	3,349,540	0.6%	23	0.7%	145,632	4.95%	391.1
Niedersachsen	33,503,316	6.1%	208	6.6%	161,074	5.15%	390.1
Nordrhein-Westfalen	74,759,459	13.6%	421	13.3%	177,576	5.14%	391.2
Rheinland-Pfalz	33,001,050	6.0%	173	5.5%	190,758	4.93%	389.6
Saarland	11,876,569	2.2%	76	2.4%	156,271	5.27%	378.2
Sachsen	58,955,315	10.7%	461	14.5%	127,886	5.47%	378.3
Sachsen-Anhalt	21,404,581	3.9%	170	5.4%	125,909	5.47%	388.0
Schleswig-Holstein	7,970,966	1.4%	50	1.6%	159,419	5.05%	411.3
Thuringen	5,190,774	0.9%	36	1.1%	144,188	5.30%	382.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	549,930,870	100.0%	3,169	100.0%	173,535	5.09%	394.1

Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	341,337,805	62.1%	1,714	54.1%	199,147	99.4%	0.6%
Hochhaus/appartement	147,975,931	26.9%	1,174	37.0%	126,044	28.3%	71.7%
Mehrfamilienhaus	28,864,207	5.2%	122	3.8%	236,592	74.6%	25.4%
Zweifamilienhaus	30,247,363	5.5%	151	4.8%	200,314	96.7%	3.3%
Ladenwohnhaus	1,505,564	0.3%	8	0.3%	188,196	75.0%	25.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	100.0%
Total	549,930,870	100.0%	3,169	100.0%	173,535	71.9%	28.1%

Borrower size)	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
- 100,000	44,963,494	8.2%	554	17.5%	81,162	5.60%	364.7
100,000 - 150,000	97,655,682	17.8%	777	24.5%	125,683	5.40%	382.7
150,000 - 200,000	127,521,991	23.2%	729	23.0%	174,927	5.04%	397.1
200,000 - 250,000	153,287,851	27.9%	686	21.6%	223,452	4.92%	402.8
250,000 - 300,000	81,178,838	14.8%	298	9.4%	272,412	4.88%	404.6
300,000 - 350,000	23,424,784	4.3%	72	2.3%	325,344	4.99%	394.4
350,000 - 400,000	9,686,222	1.8%	26	0.8%	372,547	4.99%	394.7
400,000 - 450,000	7,179,313	1.3%	17	0.5%	422,313	4.78%	394.4
450,000 - 500,000	3,289,693	0.6%	7	0.2%	469,956	4.98%	404.1
500,000 - 550,000	549,000	0.1%	1	0.0%	549,000	4.98%	232.0
550,000 - 600,000	1,194,001	0.2%	2	0.1%	597,001	5.02%	327.9
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	549,930,870	100.0%	3,169	100.0%	173,535	5.09%	394.1

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of borrowers	1,056.00		
Number of loans	1,056.00		
Number of loan parts	1,479		
	Weighted average	Minimum	Maximum
Loan size	142,767	49,134	497,035
Loan part size	101,935	49,134	399,500
Coupon	5.30%	3.79%	6.53%
Remaining maturity (months)	388.2	41	520
Remaining interest period (months)	109.0	42	236
Original interest period (months)	120.2	60	240
Seasoning (months)	11.3	2.5	24.9
Loan to Foreclosure Value	115.6%	0.0%	129.4%
Prior Liens to Foreclosure Value	0.0%	0.0%	0.0%

Redemption type	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
Annuity	103,483,897	68.6%	1,018	68.8%	101,654	5.30%	391.5
Interest Only With Life Insurance Redemption	-	0.0%	-	0.0%	-	0.00%	-
Interest Only With Building Savings Account Redempti	185,600	0.1%	2	0.1%	92,800	5.21%	238.9
Interest Only	47,092,018	31.2%	459	31.0%	102,597	5.32%	381.6
Total	150,761,515	100.0%	1,479	100.0%	101,935	5.30%	388.2

Interest term	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	333,678	0.2%	4	0.3%	83,420	4.95%	273.6
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	236,039	0.2%	4	0.3%	59,010	4.99%	386.4
109 - 125	149,583,874	99.2%	1,467	99.2%	101,966	5.30%	388.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	607,924	0.4%	4	0.3%	151,981	5.12%	378.3
Total	150,761,515	100.0%	1,479	100.0%	101,935	5.30%	388.2

Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,683,687	7.1%	81	5.5%	131,897	4.27%	415.4
4.50% - 4.75%	13,004,011	8.6%	93	6.3%	139,828	4.63%	423.9
4.75% - 5.00%	23,121,638	15.3%	181	12.2%	127,744	4.90%	397.6
5.00% - 5.25%	26,568,360	17.6%	241	16.3%	110,242	5.14%	386.6
5.25% - 5.50%	22,175,059	14.7%	219	14.8%	101,256	5.38%	386.5
5.50% - 5.75%	20,784,436	13.8%	222	15.0%	93,624	5.64%	382.7
5.75% - 6.00%	15,909,587	10.6%	169	11.4%	94,140	5.87%	369.7
6.00% - 6.25%	16,483,848	10.9%	243	16.4%	67,835	6.13%	364.2
6.25% - 6.50%	1,808,991	1.2%	28	1.9%	64,607	6.31%	346.0
6.50% - 6.75%	221,900	0.1%	2	0.1%	110,950	6.52%	367.0
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	150,761,515	100.0%	1,479	100.0%	101,935	5.30%	388.2

Interest reset date	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
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 - 30-Dec-2010	100,000	0.1%	2	0.1%	50,000	3.79%	41.0
01-Jan-2011 - 30-Jun-2011	233,678	0.2%	2	0.1%	116,839	5.45%	373.1
01-Jul-2011 - 31-Dec-2011	329,725	0.2%	1	0.1%	329,725	5.10%	423.0
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%	405.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	313,318	0.2%	4	0.3%	78,330	5.14%	343.4
01-Jan-2015 - 31-Dec-2015	55,067,722	36.5%	455	30.8%	121,028	4.87%	398.0
01-Jan-2016 - 31-Dec-2016	94,075,148	62.4%	1,010	68.3%	93,144	5.56%	383.0
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	607,924	0.4%	4	0.3%	151,981	5.12%	378.3
Total	150,761,515	100.0%	1,479	100.0%	101,935	5.30%	388.2

Legal Maturity	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
----------------	-------	------------------------	----------------------	------------------------	------------------------	-----	-----

01-Jan-2010 - 31-Dec-2011	100,000	0.1%	2	0.1%	50,000	3.79%	41.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	240,284	0.2%	2	0.1%	120,142	4.38%	102.7
01-Jan-2016 - 31-Dec-2017	281,130	0.2%	6	0.4%	46,855	5.38%	113.8
01-Jan-2018 - 31-Dec-2019	236,000	0.2%	2	0.1%	118,000	5.45%	135.6
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	163.0
01-Jan-2022 - 31-Dec-2023	333,434	0.2%	4	0.3%	83,358	5.51%	190.5
01-Jan-2024 - 31-Dec-2025	1,504,027	1.0%	11	0.7%	136,730	5.11%	215.0
01-Jan-2026 - 31-Dec-2027	1,657,153	1.1%	12	0.8%	138,096	5.29%	240.0
01-Jan-2028 - 31-Dec-2029	4,153,820	2.8%	37	2.5%	112,265	5.83%	268.5
01-Jan-2030 - 31-Dec-2031	6,818,080	4.5%	44	3.0%	154,956	5.16%	284.6
01-Jan-2032 - 31-Dec-2033	2,174,982	1.4%	16	1.1%	135,936	5.31%	312.3
01-Jan-2034 - 31-Dec-2035	1,962,031	1.3%	13	0.9%	150,925	5.19%	338.3
01-Jan-2036 - 31-Dec-2037	3,156,025	2.1%	23	1.6%	137,218	5.15%	353.9
01-Jan-2038 - 31-Dec-2039	40,046,997	26.6%	512	34.6%	78,217	5.92%	384.6
01-Jan-2040 - 31-Dec-2041	53,028,791	35.2%	521	35.2%	101,783	5.27%	406.6
01-Jan-2042 - 31-Dec-2043	28,035,313	18.6%	217	14.7%	129,195	4.75%	429.3
01-Jan-2044 - 31-Dec-2045	5,643,824	3.7%	46	3.1%	122,692	4.31%	450.9
01-Jan-2046 - 31-Dec-2047	1,143,026	0.8%	8	0.5%	142,878	3.91%	473.4
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	520.0
Total	150,761,515	100.0%	1,479	100.0%	101,935	5.30%	388.2

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	194,275	0.1%	4	0.4%	48,569	4.61%	417.2
60% - 70%	270,842	0.2%	3	0.3%	90,281	4.50%	447.0
70% - 80%	1,265,973	0.8%	10	0.9%	126,597	4.44%	419.1
80% - 90%	2,361,480	1.6%	17	1.6%	138,911	4.77%	386.8
90% - 100%	6,297,597	4.2%	40	3.8%	157,440	4.60%	409.9
100% - 110%	11,292,500	7.5%	65	6.2%	173,731	5.01%	400.6
110% - 120%	120,326,256	79.8%	849	80.4%	141,727	5.36%	385.2
120% - 130%	8,752,593	5.8%	68	6.4%	128,715	5.72%	391.6
130% - 140%	-	0.0%	-	0.0%	-	0.00%	-
Total	150,761,515	100.0%	1,056	100.0%	142,767	5.30%	388.2

Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
Baden-Wuerttemberg	-	0.0%	-	0.0%	-	0.00%	-
Bayern	-	0.0%	-	0.0%	-	0.00%	-
Berlin	34,499,972	22.9%	218	20.6%	158,257	5.24%	398.0
Brandenburg	27,361,333	18.1%	148	14.0%	184,874	4.95%	398.3
Bremen	-	0.0%	-	0.0%	-	0.00%	-
Hamburg	-	0.0%	-	0.0%	-	0.00%	-
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	-	0.0%	-	0.0%	-	0.00%	-
Mecklenburg-Vorpomm.	3,349,540	2.2%	23	2.2%	145,632	4.95%	391.1
Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Nordrhein-Westfalen	-	0.0%	-	0.0%	-	0.00%	-
Rheinland-Pfalz	-	0.0%	-	0.0%	-	0.00%	-
Saarland	-	0.0%	-	0.0%	-	0.00%	-
Sachsen	58,955,315	39.1%	461	43.7%	127,886	5.47%	378.3
Sachsen-Anhalt	21,404,581	14.2%	170	16.1%	125,909	5.47%	388.0
Schleswig-Holstein	-	0.0%	-	0.0%	-	0.00%	-
Thuringen	5,190,774	3.4%	36	3.4%	144,188	5.30%	382.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	150,761,515	100.0%	1,056	100.0%	142,767	5.30%	388.2

Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	62,279,445	41.3%	340	32.2%	183,175	98.2%	1.8%
Hochhaus/appartement	81,737,252	54.2%	682	64.6%	119,849	5.0%	95.0%
Mehrfamilienhaus	1,776,675	1.2%	8	0.8%	222,084	62.5%	37.5%
Zweifamilienhaus	4,458,144	3.0%	24	2.3%	185,756	87.5%	12.5%
Laden/wohnhaus	510,000	0.3%	2	0.2%	255,000	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	100.0%
Total	150,761,515	100.0%	1,056	100.0%	142,767	37.5%	62.5%

Borrower size)	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
- 100,000	25,423,051	16.9%	312	29.5%	81,484	5.68%	369.3
100,000 - 150,000	45,004,142	29.9%	363	34.4%	123,978	5.45%	387.4
150,000 - 200,000	31,520,406	20.9%	183	17.3%	172,243	5.20%	388.8
200,000 - 250,000	30,283,979	20.1%	135	12.8%	224,326	5.02%	404.0
250,000 - 300,000	12,167,790	8.1%	45	4.3%	270,395	5.02%	406.9
300,000 - 350,000	3,835,385	2.5%	12	1.1%	319,615	5.26%	350.3
350,000 - 400,000	1,141,500	0.8%	3	0.3%	380,500	4.82%	328.8
400,000 - 450,000	428,657	0.3%	1	0.1%	428,657	5.93%	384.6
450,000 - 500,000	956,605	0.6%	2	0.2%	478,302	4.89%	402.6
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	150,761,515	100.0%	1,056	100.0%	142,767	5.30%	388.2