

E-MAC DE 2006-II Investor Report November 2007

Cashflow analysis for the period

Total interest received	8,920,263	
Interest received on transaction accounts	517,371	
Liquidity available	20,900,706	
Reserve account available	6,910,271	
Receivables under hedging arrangements	1,562,120	
Total funds available		38,810,732
Company management expenses	-	
MPT fee	201,826	
Administration fee	12,614	
Third party fees	813	
Liquidity Facility fee	6,344	
Payments under hedging arrangements	52,413	
Interest on the Notes	8,610,192	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,884,202
Available after distribution of funds		29,926,529
Undrawn Liquidity Facility	20,900,706	
Reserve account funding	9,025,823	
Available liquidity		29,926,529
Net cashflow		-

Collateral

Starting principal balance 1st August 2007	694,158,909.81	
Principal (prepayments)	(1,423,775.92)	
Reserved for new mortgage receivables		
Further Advances bought (incl. amounts to be disbursed)	2,531,300.00	
Losses for the period	-	
Ending principal balance		695,266,434
Balance Reset Participation	-	
Total balance E-MAC DE 2006-II		695,266,434

Performance

	Last period	This period	Since issue
Prepayment rate	0.52%	0.69%	0.30%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	634,180,787	91.2%	3923	91.4%
1 - 30	141,838	32,219,695	4.6%	187	4.4%
31 - 60	102,238	10,146,214	1.5%	60	1.4%
61 - 90	62,840	3,921,645	0.6%	24	0.6%
91 - 120	97,090	4,733,037	0.7%	31	0.7%
121-150	48,849	2,185,194	0.3%	13	0.3%
> 151	303,379	7,879,862	1.1%	52	1.2%
Total	756,234	695,266,434	100.0%	4290	100.0%

Aggregate principal losses	Last period	This period	Total
	-	-	-

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	6,775,849.84
Number of loans	4,290
Number of loans parts	6,021

	Weighted average	Minimum	Maximum
Loan size	162,067	11,932	600,000
Loan part size	115,474	6,649	600,000
Coupon	5.14%	3.57%	6.97%
Remaining maturity (months)	384.1	29	577
Remaining interest period (months)	105.5	30	235
Original interest period (months)	123.3	60	240
Seasoning (months)	18.6	3.5	40.0
Loan to Lending Value	110.7%	0.1%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	159,002,054.18	30.6%	22.87%
Owner occupied	536,264,379.71	69.4%	77.13%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	441,981,676	63.6%	4,050	67.3%	109,131	5.15%	391.0
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	253,284,757	36.4%	1,971	32.7%	128,506	5.13%	372.0
Total	695,266,434	100.0%	6,021	100.0%	115,474	5.14%	384.1

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	1,538,442	0.2%	16	0.3%	96,153	4.98%	367.4
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	617,744	0.1%	10	0.2%	61,774	4.92%	372.6
109 - 125	661,515,169	95.1%	5,737	95.3%	115,307	5.13%	385.0
126 - 132	62,842	0.0%	1	0.0%	62,842	5.85%	380.0
132 - >	31,532,238	4.5%	257	4.3%	122,694	5.36%	365.2
Total	695,266,434	100.0%	6,021	100.0%	115,474	5.14%	384.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	87,845,042	12.6%	621	10.3%	141,457	4.28%	409.4
4.50% - 4.75%	99,267,466	14.3%	690	11.5%	143,866	4.64%	405.4
4.75% - 5.00%	110,173,920	15.8%	836	13.9%	131,787	4.88%	389.2
5.00% - 5.25%	103,129,859	14.8%	870	14.4%	118,540	5.14%	383.8
5.25% - 5.50%	104,548,323	15.0%	941	15.6%	111,103	5.38%	377.1
5.50% - 5.75%	90,884,414	13.1%	898	14.9%	101,208	5.63%	368.5
5.75% - 6.00%	52,458,846	7.5%	564	9.4%	93,012	5.87%	360.7
6.00% - 6.25%	41,242,109	5.9%	535	8.9%	77,088	6.12%	352.7
6.25% - 6.50%	5,376,926	0.8%	62	1.0%	86,725	6.33%	346.9
6.50% - 6.75%	274,038	0.0%	3	0.0%	91,346	6.55%	359.1
6.75% - 7.00%	65,490	0.0%	1	0.0%	65,490	6.97%	354.0
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	695,266,434	100.0%	6,021	100.0%	115,474	5.14%	384.1

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	249,373	0.0%	1	0.0%	249,373	4.17%	444.0
01-Jul-2010 - 31-Dec-2010	208,875	0.0%	3	0.0%	69,625	4.33%	232.6
01-Jan-2011 - 30-Jun-2011	764,544	0.1%	8	0.1%	95,568	5.32%	361.5
01-Jul-2011 - 31-Dec-2011	552,621	0.1%	5	0.1%	110,524	5.33%	403.9
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%	396.0
01-Jul-2013 - 31-Dec-2013	228,614	0.0%	3	0.0%	76,205	4.65%	343.6
01-Jan-2014 - 31-Dec-2014	2,291,743	0.3%	19	0.3%	120,618	5.35%	373.3
01-Jan-2015 - 31-Dec-2015	199,332,952	28.7%	1,498	24.9%	133,066	4.65%	398.4
01-Jan-2016 - 31-Dec-2016	453,436,667	65.2%	4,202	69.8%	107,910	5.35%	380.0
01-Jan-2017 - 31-Dec-2017	1,743,654	0.3%	21	0.3%	83,031	5.84%	354.7
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	36,423,391	5.2%	260	4.3%	140,090	5.24%	359.3
Total	695,266,434	100.0%	6,021	100.0%	115,474	5.14%	384.1

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	898,882	0.1%	6	0.1%	149,814	4.47%	37.3
01-Jan-2012 - 31-Dec-2013	551,621	0.1%	3	0.0%	183,874	4.61%	61.4
01-Jan-2014 - 31-Dec-2015	1,556,335	0.2%	9	0.1%	172,926	4.36%	93.5
01-Jan-2016 - 31-Dec-2017	4,349,605	0.6%	37	0.6%	117,557	5.27%	106.9
01-Jan-2018 - 31-Dec-2019	869,200	0.1%	9	0.1%	96,578	5.30%	129.5
01-Jan-2020 - 31-Dec-2021	4,608,663	0.7%	37	0.6%	124,558	5.21%	161.4
01-Jan-2022 - 31-Dec-2023	4,365,370	0.6%	31	0.5%	140,818	5.06%	178.6
01-Jan-2024 - 31-Dec-2025	5,704,179	0.8%	43	0.7%	132,655	5.13%	207.6
01-Jan-2026 - 31-Dec-2027	8,471,708	1.2%	58	1.0%	146,064	5.03%	228.9
01-Jan-2028 - 31-Dec-2029	10,103,272	1.5%	91	1.5%	111,025	5.67%	258.3
01-Jan-2030 - 31-Dec-2031	24,145,632	3.5%	176	2.9%	137,191	5.25%	277.0
01-Jan-2032 - 31-Dec-2033	12,799,929	1.8%	85	1.4%	150,587	4.83%	301.1
01-Jan-2034 - 31-Dec-2035	12,065,599	1.7%	82	1.4%	147,141	4.99%	328.4
01-Jan-2036 - 31-Dec-2037	28,790,763	4.1%	206	3.4%	139,761	5.23%	346.7
01-Jan-2038 - 31-Dec-2039	112,888,096	16.2%	1,308	21.7%	86,306	5.89%	377.1
01-Jan-2040 - 31-Dec-2041	207,331,618	29.8%	1,930	32.1%	107,426	5.33%	398.8
01-Jan-2042 - 31-Dec-2043	188,946,801	27.2%	1,416	23.5%	133,437	4.77%	420.8
01-Jan-2044 - 31-Dec-2045	59,072,352	8.5%	444	7.4%	133,046	4.35%	441.8
01-Jan-2046 - 31-Dec-2047	7,052,898	1.0%	45	0.7%	156,731	3.97%	463.7
01-Jan-2048 - 31-Dec-2137	693,912	0.1%	5	0.1%	138,782	4.23%	525.9
Total	695,266,434	100.0%	6,021	100.0%	115,474	5.14%	384.1

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%	849,484	0.1%	14	0.3%	60,677	4.91%	373.4
60% - 70%	1,377,817	0.2%	10	0.2%	137,782	4.43%	425.9
70% - 80%	12,253,369	1.8%	81	1.9%	151,276	5.04%	394.5
80% - 90%	12,957,915	1.9%	78	1.8%	166,127	4.67%	396.0
90% - 100%	76,553,866	11.0%	402	9.4%	190,433	4.62%	401.3
100% - 110%	183,675,339	26.4%	954	22.2%	192,532	4.90%	392.1
110% - 120%	374,867,504	53.9%	2,498	58.2%	150,067	5.35%	376.4
120% - 130%	32,731,139	4.7%	253	5.9%	129,372	5.66%	376.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	695,266,434	100.0%	4,290	100.0%	162,067	5.14%	384.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Wuerttemberg	155,234,699	22.3%	794	18.5%	195,510	4.98%	391.0
Bayern	81,107,052	11.7%	471	11.0%	172,202	5.03%	388.5
Berlin	49,118,812	7.1%	337	7.9%	145,753	5.32%	385.2
Brandenburg	32,053,123	4.6%	182	4.2%	176,116	4.99%	386.4
Bremen	3,785,297	0.5%	30	0.7%	126,177	5.25%	369.6
Hamburg	4,049,565	0.6%	21	0.5%	192,836	5.25%	397.1
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	45,299,404	6.5%	236	5.5%	191,947	4.94%	390.5
Mecklenburg-Vorpomm.	4,855,398	0.7%	35	0.8%	138,726	4.96%	382.9
Niedersachsen	43,127,984	6.2%	283	6.6%	152,396	5.19%	379.3
Nordrhein-Westfalen	99,500,871	14.3%	605	14.1%	164,464	5.18%	381.8
Rheinland-Pfalz	39,507,538	5.7%	222	5.2%	177,962	4.97%	382.3
Saarland	15,524,665	2.2%	103	2.4%	150,725	5.29%	368.5
Sachsen	75,853,049	10.9%	621	14.5%	122,147	5.53%	369.7
Sachsen-Anhalt	24,918,976	3.6%	201	4.7%	123,975	5.47%	380.6
Schleswig-Holstein	14,418,592	2.1%	97	2.3%	148,645	5.08%	397.2
Thuringen	6,911,409	1.0%	52	1.2%	132,912	5.37%	367.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	695,266,434	100.0%	4,290	100.0%	162,067	5.14%	384.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	396,909,490	57.1%	2,094	48.8%	189,546	99.0%	1.0%
Hochhaus/appartement	216,800,294	31.2%	1,802	42.0%	120,311	31.2%	68.8%
Mehrfamilienhaus	37,684,840	5.4%	168	3.9%	224,315	72.6%	27.4%
Zweifamilienhaus	42,226,468	6.1%	217	5.1%	194,592	97.2%	2.8%
Laden/wohnhaus	1,645,342	0.2%	9	0.2%	182,816	77.8%	22.2%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	695,266,434	100.0%	4,290	100.0%	162,067	69.4%	30.6%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	76,469,600	11.0%	953	22.2%	80,241	5.58%	358.6
100,000 - 150,000	145,347,843	20.9%	1,160	27.0%	125,300	5.38%	375.1
150,000 - 200,000	165,760,535	23.8%	950	22.1%	174,485	5.10%	387.6
200,000 - 250,000	171,715,228	24.7%	769	17.9%	223,297	4.95%	393.9
250,000 - 300,000	89,499,898	12.9%	329	7.7%	272,036	4.91%	395.0
300,000 - 350,000	24,612,777	3.5%	76	1.8%	323,852	5.01%	386.6
350,000 - 400,000	9,695,567	1.4%	26	0.6%	372,906	4.99%	390.3
400,000 - 450,000	7,165,113	1.0%	17	0.4%	421,477	4.78%	385.4
450,000 - 500,000	3,272,629	0.5%	7	0.2%	467,518	4.98%	395.1
500,000 - 550,000	537,859	0.1%	1	0.0%	537,859	4.98%	223.0
550,000 - 600,000	1,189,386	0.2%	2	0.0%	594,693	5.02%	318.5
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	695,266,434	100.0%	4,290	100.0%	162,067	5.14%	384.1

Summary - East Germany

Characteristics

Amounts to be disbursed	2,363,101.95
Number of loans	1,428
Number of loan parts	1,915

	Weighted average	Minimum	Maximum
Loan size	135,652	11,932	494,434
Loan part size	101,154	6,649	394,911
Coupon	5.36%	3.79%	6.97%
Remaining maturity (months)	378.1	32	511
Remaining interest period (months)	102.6	33	235
Original interest period (months)	122.4	60	240
Seasoning (months)	18.7	4.6	40.0
Loan to Foreclosure Value	114.7%	0.7%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	109,085,949.15	65.5%	56.31%
Owner occupied	84,624,817.28	34.5%	43.69%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
Annuity	133,938,206	69.1%	1,335	22.2%	100,328	5.36%	382.4
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	59,772,560	30.9%	580	9.6%	103,056	5.35%	368.3
Total	193,710,766	100.0%	1,915	31.8%	101,154	5.36%	378.1

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	331,387	0.2%	4	0.2%	82,847	4.95%	264.0
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	280,926	0.1%	5	0.3%	56,185	5.13%	378.7
109 - 125	186,811,318	96.4%	1,850	96.6%	100,979	5.36%	378.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	6,287,135	3.2%	56	2.9%	112,270	5.41%	384.1
Total	193,710,766	100.0%	1,915	100.0%	101,154	5.36%	378.1

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
0% - 4.50%	11,153,916	5.8%	85	4.4%	131,223	4.28%	403.4
4.50% - 4.75%	14,991,222	7.7%	110	5.7%	136,284	4.63%	414.0
4.75% - 5.00%	27,321,286	14.1%	211	11.0%	129,485	4.90%	385.8
5.00% - 5.25%	31,791,613	16.4%	284	14.8%	111,942	5.14%	380.2
5.25% - 5.50%	28,031,199	14.5%	271	14.2%	103,436	5.38%	381.6
5.50% - 5.75%	30,281,301	15.6%	322	16.8%	94,041	5.64%	370.5
5.75% - 6.00%	23,114,961	11.9%	257	13.4%	89,941	5.88%	361.4
6.00% - 6.25%	24,197,948	12.5%	336	17.5%	72,018	6.12%	357.4
6.25% - 6.50%	2,540,204	1.3%	36	1.9%	70,561	6.31%	346.5
6.50% - 6.75%	221,626	0.1%	2	0.1%	110,813	6.52%	358.0
6.75% - 7.00%	65,490	0.0%	1	0.1%	65,490	6.97%	354.0
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	193,710,766	100.0%	1,915	100.0%	101,154	5.36%	378.1

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%	32.0
01-Jan-2011 - 30-Jun-2011	231,387	0.1%	2	0.1%	115,693	5.45%	364.3
01-Jul-2011 - 31-Dec-2011	392,577	0.2%	2	0.1%	196,288	5.23%	408.1
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%	396.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	499,027	0.3%	6	0.3%	83,171	5.39%	349.4
01-Jan-2015 - 31-Dec-2015	56,504,079	29.2%	469	24.5%	120,478	4.88%	388.3
01-Jan-2016 - 31-Dec-2016	132,776,858	68.5%	1,410	73.6%	94,168	5.57%	374.3
01-Jan-2017 - 31-Dec-2017	165,440	0.1%	3	0.2%	55,147	6.59%	366.2
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	3,007,398	1.6%	20	1.0%	150,370	5.14%	366.3
Total	193,710,766	100.0%	1,915	100.0%	101,154	5.36%	378.1

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%	32.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	240,135	0.1%	2	0.1%	120,067	4.37%	93.7
01-Jan-2016 - 31-Dec-2017	695,305	0.4%	9	0.5%	77,256	5.50%	105.0
01-Jan-2018 - 31-Dec-2019	327,000	0.2%	3	0.2%	109,000	5.54%	126.1
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	154.0
01-Jan-2022 - 31-Dec-2023	329,815	0.2%	4	0.2%	82,454	5.51%	181.4
01-Jan-2024 - 31-Dec-2025	1,942,722	1.0%	15	0.8%	129,515	5.10%	207.9
01-Jan-2026 - 31-Dec-2027	2,783,898	1.4%	22	1.1%	126,541	5.28%	231.5
01-Jan-2028 - 31-Dec-2029	4,999,468	2.6%	46	2.4%	108,684	5.86%	260.3
01-Jan-2030 - 31-Dec-2031	7,880,317	4.1%	56	2.9%	140,720	5.23%	275.5
01-Jan-2032 - 31-Dec-2033	3,048,249	1.6%	25	1.3%	121,930	5.23%	302.9
01-Jan-2034 - 31-Dec-2035	2,135,091	1.1%	15	0.8%	142,339	5.24%	328.8
01-Jan-2036 - 31-Dec-2037	5,953,224	3.1%	46	2.4%	129,418	5.26%	346.2
01-Jan-2038 - 31-Dec-2039	54,329,672	28.0%	690	36.0%	78,739	5.94%	375.9
01-Jan-2040 - 31-Dec-2041	67,761,214	35.0%	660	34.5%	102,669	5.31%	397.8
01-Jan-2042 - 31-Dec-2043	33,415,965	17.3%	258	13.5%	129,519	4.78%	420.6
01-Jan-2044 - 31-Dec-2045	6,386,070	3.3%	51	2.7%	125,217	4.34%	441.7
01-Jan-2046 - 31-Dec-2047	1,136,022	0.6%	8	0.4%	142,003	3.91%	464.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	511.0
Total	193,710,766	100.0%	1,915	100.0%	101,154	5.36%	378.1

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	321,339	0.2%	6	0.4%	53,557	4.83%	408.8
60% - 70%	540,741	0.3%	5	0.4%	108,148	4.46%	439.1
70% - 80%	4,466,497	2.3%	31	2.2%	144,081	5.08%	401.0
80% - 90%	2,757,489	1.4%	20	1.4%	137,874	4.80%	367.2
90% - 100%	8,155,583	4.2%	53	3.7%	153,879	4.67%	396.5
100% - 110%	17,373,727	9.0%	105	7.4%	165,464	5.01%	392.1
110% - 120%	144,732,547	74.7%	1,085	76.0%	133,394	5.42%	374.3
120% - 130%	15,362,843	7.9%	123	8.6%	124,901	5.74%	380.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	193,710,766	100.0%	1,428	100.0%	135,652	5.36%	378.1

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	49,118,812	25.4%	337	7.9%	145,753	5.32%	385.2
Brandenburg	32,053,123	16.5%	182	4.2%	176,116	4.99%	386.4
Mecklenburg-Vorpomm.	4,855,398	2.5%	35	0.8%	138,726	4.96%	382.9
Sachsen	75,853,049	39.2%	621	14.5%	122,147	5.53%	369.7
Sachsen-Anhalt	24,918,976	12.9%	201	4.7%	123,975	5.47%	380.6
Thuringen	6,911,409	3.6%	52	1.2%	132,912	5.37%	367.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	193,710,766	100.0%	1,428	33.3%	135,652	5.36%	378.1

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	71,726,619	37.0%	405	9.4%	177,103	97.78%	2.22%
Hochhaus/appartement	112,512,167	58.1%	973	22.7%	115,634	5.76%	94.24%
Mehrfamilienhaus	2,939,179	1.5%	15	0.3%	195,945	66.67%	33.33%
Zweifamilienhaus	6,025,010	3.1%	33	0.8%	182,576	87.88%	12.12%
Ladenwohnhäuser	507,792	0.3%	2	0.0%	253,896	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Total	193,710,766	100.0%	1,428	33.3%	135,652	34.52%	65.48%

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	39,890,574	20.6%	494	11.5%	80,750	5.68%	362.8
100,000 - 150,000	58,157,516	30.0%	472	11.0%	123,215	5.47%	377.5
150,000 - 200,000	42,077,232	21.7%	244	5.7%	172,448	5.27%	378.1
200,000 - 250,000	33,379,959	17.2%	149	3.5%	224,027	5.05%	394.3
250,000 - 300,000	13,864,528	7.2%	51	1.2%	271,853	5.04%	398.5
300,000 - 350,000	3,824,740	2.0%	12	0.3%	318,728	5.33%	343.1
350,000 - 400,000	1,136,911	0.6%	3	0.1%	378,970	4.82%	319.7
400,000 - 450,000	427,596	0.2%	1	0.0%	427,596	5.93%	375.6
450,000 - 500,000	951,711	0.5%	2	0.0%	475,855	4.89%	393.5
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	193,710,766	100.0%	1,428	33.3%	135,652	5.36%	378.1