

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

Cashflow analysis for the period

Total interest received	6,429,553	
Interest received on transaction accounts	931,405	
Liquidity available	20,995,392	
Reserve account available	4,422,020	
Receivables under hedging arrangements	86,776	
Total funds available		32,867,146
Company management expenses	16,233	
MPT fee	197,598	
Administration fee	12,350	
Third party fees	1,083	
Liquidity Facility fee	3,289	
Payments under hedging arrangements	66,568	
Interest on the Notes	6,963,859	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,260,980
Available after distribution of funds		25,606,167
Undrawn Liquidity Facility	20,995,392	
Reserve account funding	4,610,775	
Available liquidity		25,606,167
Net cashflow		-

Collateral

Starting principal balance 1st February 2007	549,930,870	=> amended
Prefund amount	149,915,525	=> amended
Total principle balance after prefund	699,846,395	
Principal (p)repayments	(1,542,879)	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		698,303,516
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		698,303,516

Performance

	Last period	This period	Since issue
Prepayment rate	-	0.00%	0.00%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	672,457,063	96.3%	4136	96.3%
1 - 30	70,043	17,496,953	2.5%	105	2.4%
31 - 60	35,611	3,848,461	0.6%	23	0.5%
61 - 90	34,722	2,416,404	0.3%	15	0.3%
91 - 120	17,142	825,420	0.1%	5	0.1%
121-150	29,596	1,143,875	0.2%	7	0.2%
> 151	6,639	115,340	0.0%	2	0.0%
Total	193,753	698,303,516	100%	4293	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

Characteristics

Amounts to be disbursed	-		
Number of borrowers	4,293		
Number of loans	4,293		
Number of loans parts	6,003		
	Weighted average	Minimum	Maximum
Loan size	117,897	15,000	600,000
Loan part size	116,326	15,000	600,000
Coupon	5.14%	3.57%	6.53%
Remaining maturity (months)	390.0	35	583
Remaining interest period (months)	111.4	36	236
Original interest period (months)	123.2	60	240
Seasoning (months)	12.6	3.7	34.0
Loan to Lending Value	110.9%	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	442,618,094	63.4%	4,021	67.0%	110,077	5.14%	396.9
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	255,685,422	36.6%	1,982	33.0%	129,004	5.13%	378.0
Total	698,303,516	100.0%	6,003	100.0%	116,326	5.14%	390.0

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	1,645,141	0.2%	17	0.3%	96,773	5.03%	374.4
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	619,269	0.1%	10	0.2%	61,927	4.92%	378.7
109 - 125	664,688,092	95.2%	5,720	95.3%	116,204	5.13%	391.0
126 - 132	63,000	0.0%	1	0.0%	63,000	5.85%	386.0
132 - >	31,288,014	4.5%	255	4.2%	122,698	5.36%	370.8
Total	698,303,516	100.0%	6,003	100.0%	116,326	5.14%	390.0

Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	88,303,851	12.6%	623	10.4%	141,740	4.28%	415.5
4.50% - 4.75%	99,918,366	14.3%	689	11.5%	145,019	4.64%	411.0
4.75% - 5.00%	111,163,252	15.9%	840	14.0%	132,337	4.88%	395.4
5.00% - 5.25%	104,011,895	14.9%	868	14.5%	119,829	5.14%	389.8
5.25% - 5.50%	104,914,521	15.0%	935	15.6%	112,208	5.38%	383.1
5.50% - 5.75%	91,021,896	13.0%	893	14.9%	101,928	5.63%	374.0
5.75% - 6.00%	52,380,581	7.5%	560	9.3%	93,537	5.87%	366.5
6.00% - 6.25%	41,244,603	5.9%	534	8.9%	77,237	6.12%	358.7
6.25% - 6.50%	5,122,650	0.7%	59	1.0%	86,825	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	698,303,516	100.0%	6,003	100.0%	116,326	5.14%	390.0

Interest reset date	Value	As percentage of total	Number of loan parts	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	209,444	0.0%	3	0.0%	69,815	4.33%	239.1
01-Jan-2011 - 30-Jun-2011	868,933	0.1%	9	0.1%	96,548	5.37%	370.0
01-Jul-2011 - 31-Dec-2011	555,498	0.1%	5	0.1%	111,100	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	229,150	0.0%	3	0.0%	76,383	4.65%	349.8
01-Jan-2014 - 31-Dec-2014	2,299,379	0.3%	19	0.3%	121,020	5.35%	379.3
01-Jan-2015 - 31-Dec-2015	200,420,156	28.7%	1,501	25.0%	133,524	4.65%	404.5
01-Jan-2016 - 31-Dec-2016	457,496,002	65.5%	4,205	70.0%	108,798	5.35%	385.8
01-Jan-2017 - 31-Dec-2017	148,252	0.0%	1	0.0%	148,252	5.71%	399.0
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	35,792,703	5.1%	255	4.2%	140,364	5.24%	364.2
Total	698,303,516	100.0%	6,003	100.0%	116,326	5.14%	390.0

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	901,877	0.1%	6	0.1%	150,313	4.47%	43.2
01-Jan-2012 - 31-Dec-2013	553,456	0.1%	3	0.0%	184,485	4.61%	67.4
01-Jan-2014 - 31-Dec-2015	1,556,435	0.2%	9	0.1%	172,937	4.36%	99.5
01-Jan-2016 - 31-Dec-2017	4,350,024	0.6%	37	0.6%	117,568	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	4,618,272	0.7%	37	0.6%	124,818	5.21%	167.4
01-Jan-2022 - 31-Dec-2023	4,241,483	0.6%	30	0.5%	141,383	5.06%	184.7
01-Jan-2024 - 31-Dec-2025	5,795,520	0.8%	44	0.7%	131,716	5.13%	213.6
01-Jan-2026 - 31-Dec-2027	8,771,865	1.3%	59	1.0%	148,676	5.04%	234.8
01-Jan-2028 - 31-Dec-2029	10,175,298	1.5%	91	1.5%	111,816	5.67%	264.3
01-Jan-2030 - 31-Dec-2031	24,310,176	3.5%	176	2.9%	138,126	5.25%	283.0
01-Jan-2032 - 31-Dec-2033	12,879,808	1.8%	84	1.4%	153,331	4.83%	307.1
01-Jan-2034 - 31-Dec-2035	13,010,770	1.9%	85	1.4%	153,068	4.98%	334.8
01-Jan-2036 - 31-Dec-2037	28,193,913	4.0%	200	3.3%	140,970	5.21%	352.6
01-Jan-2038 - 31-Dec-2039	113,228,190	16.2%	1,307	21.8%	86,632	5.89%	383.2
01-Jan-2040 - 31-Dec-2041	208,223,023	29.8%	1,918	32.0%	108,563	5.32%	404.8
01-Jan-2042 - 31-Dec-2043	190,209,278	27.2%	1,416	23.6%	134,329	4.77%	426.8
01-Jan-2044 - 31-Dec-2045	58,636,779	8.4%	442	7.4%	132,662	4.35%	447.8
01-Jan-2046 - 31-Dec-2047	7,083,116	1.0%	45	0.7%	157,403	3.97%	469.7
01-Jan-2048 - 31-Dec-2137	695,031	0.1%	5	0.1%	139,006	4.23%	531.8
Total	698,303,516	100.0%	6,003	100.0%	116,326	5.14%	390.0

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%	2,033,313	0.3%	21	0.5%	96,824	5.09%	383.8
60% - 70%	1,295,996	0.2%	10	0.2%	129,600	4.53%	417.4
70% - 80%	14,823,334	2.1%	95	2.2%	156,035	5.06%	401.8
80% - 90%	12,802,575	1.8%	76	1.8%	168,455	4.66%	404.3
90% - 100%	76,025,602	10.9%	397	9.2%	191,500	4.62%	406.7
100% - 110%	157,718,820	22.6%	796	18.5%	198,139	4.88%	397.4
110% - 120%	398,541,353	57.1%	2,627	61.2%	151,710	5.32%	383.7
120% - 130%	35,062,521	5.0%	271	6.3%	129,382	5.64%	381.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	698,303,516	100.0%	4,293	100.0%	162,661	5.14%	390.0

Province	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
Baden-Wuerttemberg	155,879,864	22.3%	796	18.5%	195,829	4.98%	396.8
Bayern	81,799,123	11.7%	471	11.0%	173,671	5.03%	394.1
Berlin	49,604,426	7.1%	339	7.9%	146,326	5.32%	391.7
Brandenburg	32,259,075	4.6%	183	4.3%	176,279	4.98%	393.6
Bremen	3,803,082	0.5%	30	0.7%	126,769	5.25%	375.5
Hamburg	4,090,626	0.6%	21	0.5%	194,792	5.25%	403.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	45,273,717	6.5%	233	5.4%	194,308	4.92%	397.4
Mecklenburg-Vorpomm.	4,856,756	0.7%	35	0.8%	138,764	4.96%	388.8
Niedersachsen	43,188,344	6.2%	283	6.6%	152,609	5.19%	385.1
Nordrhein-Westfalen	99,617,701	14.3%	604	14.1%	164,930	5.18%	387.2
Rheinland-Pfalz	39,609,698	5.7%	222	5.2%	178,422	4.97%	387.5
Saarland	15,776,753	2.3%	104	2.4%	151,700	5.28%	375.2
Sachsen	76,184,698	10.9%	622	14.5%	122,483	5.53%	375.7
Sachsen-Anhalt	24,990,719	3.6%	201	4.7%	124,332	5.47%	386.6
Schleswig-Holstein	14,428,186	2.1%	97	2.3%	148,744	5.08%	403.1
Thuringen	6,940,746	1.0%	52	1.2%	133,476	5.37%	373.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	698,303,516	100.0%	4,293	100.0%	-	5.14%	390.0

Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	399,927,534	57.3%	2,106	49.1%	189,899	99.1%	0.9%
Hochhaus/appartement	215,841,092	30.9%	1,788	41.6%	120,716	30.9%	69.1%
Mehrfamilienhaus	38,024,847	5.4%	170	4.0%	223,676	72.4%	27.6%
Zweifamilienhaus	42,859,954	6.1%	220	5.1%	194,818	97.3%	2.7%
Laden/wohnhaus	1,650,090	0.2%	9	0.2%	183,343	77.8%	22.2%
unspecified	-	0.0%	-	0.0%	-	0.0%	100.0%
Total	698,303,516	100.0%	4,293	100.0%	162,661	69.5%	30.5%

Borrower size)	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
- 100,000	75,739,594	10.8%	939	21.9%	80,660	5.58%	365.0
100,000 - 150,000	146,149,791	20.9%	1,166	27.2%	125,343	5.38%	380.9
150,000 - 200,000	165,881,590	23.8%	950	22.1%	174,612	5.10%	393.3
200,000 - 250,000	173,629,913	24.9%	777	18.1%	223,462	4.95%	399.8
250,000 - 300,000	90,981,354	13.0%	334	7.8%	272,399	4.91%	401.4
300,000 - 350,000	24,047,649	3.4%	74	1.7%	324,968	5.01%	392.1
350,000 - 400,000	9,679,330	1.4%	26	0.6%	372,282	4.99%	391.6
400,000 - 450,000	7,170,629	1.0%	17	0.4%	421,802	4.78%	391.5
450,000 - 500,000	3,284,936	0.5%	7	0.2%	469,277	4.98%	401.1
500,000 - 550,000	546,249	0.1%	1	0.0%	546,249	4.98%	229.0
550,000 - 600,000	1,192,481	0.2%	2	0.0%	596,241	5.02%	324.8
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	698,303,516	100.0%	4,293	100.0%	162,661	5.14%	390.0

Summary - East Germany

Characteristics

Amounts to be disbursed	-		
Number of borrowers	1,906		
Number of loans	1,906		
Number of loans parts	1,913		
	Weighted average	Minimum	Maximum
Loan size	102,223	391	397,988
Loan part size	101,849	391	397,988
Coupon	5.36%	3.79%	6.53%
Remaining maturity (months)	384.4	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	114.7%	0.0%	129.4%

Redemption type	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
Annuity	134,048,426	68.8%	1,327	69.4%	101,016	5.36%	391.4
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	60,787,994	31.2%	586	30.6%	103,734	5.35%	378.5
Total	194,836,420	100.0%	1,913	100.0%	101,849	5.36%	387.4

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	332,925	0.2%	4	0.2%	83,231	4.95%	273.4
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	281,359	0.1%	5	0.3%	56,272	5.13%	387.8
109 - 125	188,052,435	96.5%	1,849	96.7%	101,705	5.36%	387.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	6,169,701	3.2%	55	2.9%	112,176	5.41%	394.6
Total	194,836,420	100.0%	1,913	100.0%	101,849	5.36%	387.4

Mortgage coupons	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	11,371,003	5.8%	87	4.5%	130,701	4.28%	413.0
4.50% - 4.75%	15,019,152	7.7%	109	5.7%	137,790	4.63%	422.9
4.75% - 5.00%	27,455,233	14.1%	212	11.1%	129,506	4.89%	396.1
5.00% - 5.25%	32,110,473	16.5%	283	14.8%	113,465	5.14%	389.7
5.25% - 5.50%	28,238,549	14.5%	270	14.1%	104,587	5.38%	390.6
5.50% - 5.75%	30,385,234	15.6%	322	16.8%	94,364	5.64%	379.5
5.75% - 6.00%	23,200,277	11.9%	257	13.4%	90,273	5.88%	370.4
6.00% - 6.25%	24,383,801	12.5%	337	17.6%	72,355	6.12%	366.4
6.25% - 6.50%	2,450,799	1.3%	34	1.8%	72,082	6.31%	354.3
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	194,836,420	100.0%	1,913	100.0%	101,849	5.36%	387.4

Interest reset date	Value	As percentage of total	Number of loan parts	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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	100,000	0.1%	2	0.1%	50,000	3.79%	41.0
01-Jan-2011 - 30-Jun-2011	232,925	0.1%	2	0.1%	116,463	5.45%	373.2
01-Jul-2011 - 31-Dec-2011	394,615	0.2%	2	0.1%	197,308	5.23%	417.1
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%	405.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	501,465	0.3%	6	0.3%	83,578	5.39%	358.1
01-Jan-2015 - 31-Dec-2015	56,679,502	29.1%	470	24.6%	120,595	4.88%	397.9
01-Jan-2016 - 31-Dec-2016	134,225,188	68.9%	1,412	73.8%	95,060	5.57%	383.5
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	2,668,725	1.4%	18	0.9%	148,262	5.13%	374.8
Total	194,836,420	100.0%	1,913	100.0%	101,849	5.36%	387.4

Legal Maturity	Value	As percentage of total	Number of loan parts	As percentage of total	Average loan part size	WAC	WAM
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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	240,235	0.1%	2	0.1%	120,117	4.37%	102.7
01-Jan-2016 - 31-Dec-2017	695,724	0.4%	9	0.5%	77,303	5.50%	114.0
01-Jan-2018 - 31-Dec-2019	327,000	0.2%	3	0.2%	109,000	5.54%	135.1
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	332,244	0.2%	4	0.2%	83,061	5.51%	190.5
01-Jan-2024 - 31-Dec-2025	1,948,000	1.0%	15	0.8%	129,867	5.10%	216.9
01-Jan-2026 - 31-Dec-2027	2,609,749	1.3%	21	1.1%	124,274	5.30%	239.8
01-Jan-2028 - 31-Dec-2029	5,040,611	2.6%	46	2.4%	109,579	5.86%	269.3
01-Jan-2030 - 31-Dec-2031	7,938,642	4.1%	56	2.9%	141,761	5.23%	284.5
01-Jan-2032 - 31-Dec-2033	3,060,951	1.6%	25	1.3%	122,438	5.23%	311.9
01-Jan-2034 - 31-Dec-2035	2,139,392	1.1%	15	0.8%	142,626	5.24%	337.8
01-Jan-2036 - 31-Dec-2037	5,658,199	2.9%	44	2.3%	128,595	5.24%	355.2
01-Jan-2038 - 31-Dec-2039	54,537,731	28.0%	690	36.1%	79,040	5.94%	384.9
01-Jan-2040 - 31-Dec-2041	68,719,306	35.3%	661	34.6%	103,963	5.31%	406.9
01-Jan-2042 - 31-Dec-2043	33,545,063	17.2%	257	13.4%	130,526	4.78%	429.6
01-Jan-2044 - 31-Dec-2045	6,556,007	3.4%	52	2.7%	126,077	4.34%	450.6
01-Jan-2046 - 31-Dec-2047	1,140,966	0.6%	8	0.4%	142,621	3.91%	473.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	520.0
Total	194,836,420	100.0%	1,913	100.0%	101,849	5.36%	387.4

Loan to Lending Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	472,152	0.2%	8	0.6%	59,019	5.02%	410.7
60% - 70%	390,318	0.2%	4	0.3%	97,579	4.61%	439.3
70% - 80%	6,528,207	3.4%	42	2.9%	155,434	5.12%	410.6
80% - 90%	2,844,733	1.5%	21	1.5%	135,463	4.77%	371.0
90% - 100%	7,674,363	3.9%	50	3.5%	153,487	4.65%	405.1
100% - 110%	14,310,937	7.3%	88	6.1%	162,624	5.02%	393.6
110% - 120%	146,915,669	75.4%	1,093	76.3%	134,415	5.41%	381.1
120% - 130%	15,700,042	8.1%	126	8.8%	124,604	5.75%	385.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	194,836,420	100.0%	1,432	100.0%	136,059	5.36%	384.4

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	49,604,426	25.5%	456	23.9%	108,782	5.32%	394.7
Brandenburg	32,259,075	16.6%	261	13.7%	123,598	4.98%	396.6
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.	4,856,756	2.5%	45	2.4%	107,928	4.96%	391.8
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	76,184,698	39.1%	765	40.1%	99,588	5.53%	379.7
Sachsen-Anhalt	24,990,719	12.8%	308	16.2%	81,139	5.47%	389.6
Schleswig-Holstein	-	0.0%	-	0.0%	-	0.00%	-
Thuringen	6,940,746	3.6%	71	3.7%	97,757	5.37%	376.2
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	194,836,420	100.0%	1,906	100.0%	102,223	5.36%	387.4

Property type	Value	As percentage of total	Number of loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	72,374,762	37.1%	603	31.6%	120,024	98.2%	1.8%
Hochhaus/appartement	112,824,490	57.9%	1,247	65.4%	90,477	5.6%	94.4%
Mehrfamilienhaus	2,954,337	1.5%	17	0.9%	173,785	70.6%	29.4%
Zweifamilienhaus	6,173,559	3.2%	37	1.9%	166,853	83.8%	16.2%
Laden/wohnhaus	509,272	0.3%	2	0.1%	254,636	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	100.0%
Total	194,836,420	100.0%	1,906	100.0%	102,223	37.1%	62.9%

Borrower size)	Value	As percentage of total	Number of loans	As percentage of total	Average loan	WAC	WAM
- 100,000	67,447,088	34.6%	1,090	57.2%	61,878	5.56%	383.0
100,000 - 150,000	58,168,724	29.9%	469	24.6%	124,027	5.41%	388.8
150,000 - 200,000	37,251,039	19.1%	218	11.4%	170,876	5.22%	386.6
200,000 - 250,000	18,542,722	9.5%	83	4.4%	223,406	4.98%	398.6
250,000 - 300,000	8,757,913	4.5%	32	1.7%	273,685	4.92%	408.3
300,000 - 350,000	3,528,946	1.8%	11	0.6%	320,813	5.34%	341.6
350,000 - 400,000	1,139,988	0.6%	3	0.2%	379,996	4.82%	328.7
400,000 - 450,000	-	0.0%	-	0.0%	-	0.00%	-
450,000 - 500,000	-	0.0%	-	0.0%	-	0.00%	-
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	194,836,420	100.0%	1,906	100.0%	102,223	5.36%	387.4