

**E-MAC DE 2006-II Investor Report August 2008**

**Cashflow analysis for the period**

Total interest received	8,481,893	
Interest received on transaction accounts	290,159	
Liquidity available	20,766,968	
Reserve account available	10,830,127	
Receivables under hedging arrangements	1,833,368	
Total funds available		42,202,516
Company management expenses	-	
MPT fee	205,361	
Administration fee	12,835	
Third party fees	813	
Liquidity Facility fee	6,369	
Payments under hedging arrangements	92,843	
Interest on the Notes	8,909,831	
Deferred Purchase Price Instalment	-	
Total funds distributed		9,228,052
Available after distribution of funds		32,974,464
Undrawn Liquidity Facility	20,766,968	
Reserve account funding	12,207,496	
Available liquidity		32,974,464
Net cashflow		-

**Collateral**

Starting current balance 1 May 2008	692,228,629.24	
To be disbursed per 1 May 2008	3,629.15	
Starting principal balance 1 May 2008	692,232,258.39	
Principal (p)repayments	(4,549,366.88)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		687,682,892
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		687,682,892

**Performance**

	Last period	This period	Since issue
Prepayment rate	1.59%	1.81%	0.43%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	610,952,371	88.8%	3901	88.7%
1 - 30	127,680	27,360,309	4.0%	175	4.0%
31 - 60	98,629	9,944,930	1.4%	61	1.4%
61 - 90	113,946	7,102,110	1.0%	49	1.1%
91 - 120	88,075	4,150,367	0.6%	24	0.5%
121-150	83,946	3,532,717	0.5%	24	0.5%
> 151	1,249,688	24,640,087	3.6%	166	3.8%
Total	1,761,964	687,682,892	100.0%	4400	100.0%

	Last period	This period	Recovered	Total
Aggregate principal losses	73,484	-	1,571	71,913

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	3,629.15
Number of loans	4,400
Number of loans parts	6,036

	Weighted average	Minimum	Maximum
Loan size	156,292	11,633	584,602
Loan part size	113,930	6,596	584,602
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	374.3	20	568
Remaining interest period (months)	99.8	21	232
Original interest period (months)	117.1	40	240
Seasoning (months)	26.1	7.6	49.0
Loan to Lending Value	110.5%	0.1%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	158,481,429.27	30.9%	23.05%
Owner occupied	529,201,462.24	69.1%	76.95%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	429,200,427	62.4%	3,989	66.1%	107,596	5.21%	387.0
Interest Only With Life Insurance Redemption	45,240,969	6.6%	344	5.7%	131,514	5.31%	298.7
Interest Only With Building Savings Account Redempti	41,286,365	6.0%	297	4.9%	139,011	5.20%	263.7
Interest Only	171,955,131	25.0%	1,406	23.3%	122,301	5.15%	389.3
<b>Total</b>	<b>687,682,892</b>	<b>100.0%</b>	<b>6,036</b>	<b>100.0%</b>	<b>113,930</b>	<b>5.20%</b>	<b>374.3</b>

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	347,235	0.1%	3	0.0%	115,745	4.06%	316.3
49 - 60	1,412,546	0.2%	14	0.2%	100,896	5.29%	373.3
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	186,788	0.0%	3	0.0%	62,263	4.45%	319.5
85 - 96	1,492,797	0.2%	13	0.2%	114,831	5.45%	369.1
97 - 108	76,077,555	11.1%	559	9.3%	136,096	4.54%	389.6
109 - 125	558,873,191	81.3%	5,083	84.2%	109,949	5.28%	374.5
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	49,292,779	7.2%	361	6.0%	136,545	5.30%	349.2
<b>Total</b>	<b>687,682,892</b>	<b>100.0%</b>	<b>6,036</b>	<b>100.0%</b>	<b>113,930</b>	<b>5.20%</b>	<b>374.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	78,031,859	11.3%	555	9.2%	140,598	4.28%	400.5
4.50% - 4.75%	89,601,676	13.0%	627	10.4%	142,905	4.64%	394.6
4.75% - 5.00%	100,387,244	14.6%	776	12.9%	129,365	4.88%	381.8
5.00% - 5.25%	98,132,334	14.3%	841	13.9%	116,685	5.14%	375.0
5.25% - 5.50%	104,596,637	15.2%	950	15.7%	110,102	5.38%	367.2
5.50% - 5.75%	93,608,816	13.6%	923	15.3%	101,418	5.63%	361.2
5.75% - 6.00%	61,520,222	8.9%	632	10.5%	97,342	5.87%	354.6
6.00% - 6.25%	47,690,100	6.9%	598	9.9%	79,749	6.12%	349.9
6.25% - 6.50%	13,777,008	2.0%	130	2.2%	105,977	6.36%	351.7
6.50% - 6.75%	272,015	0.0%	3	0.0%	90,672	6.55%	350.1
6.75% - 7.00%	64,981	0.0%	1	0.0%	64,981	6.97%	345.0
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%	-
<b>Total</b>	<b>687,682,892</b>	<b>100.0%</b>	<b>6,036</b>	<b>100.0%</b>	<b>113,930</b>	<b>5.20%</b>	<b>374.3</b>

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	247,235	0.0%	1	0.0%	247,235	4.17%	435.0
01-Jul-2010 - 31-Dec-2010	207,995	0.0%	3	0.0%	69,332	4.33%	222.9
01-Jan-2011 - 30-Jun-2011	756,390	0.1%	8	0.1%	94,549	5.32%	352.8
01-Jul-2011 - 31-Dec-2011	548,161	0.1%	5	0.1%	109,632	5.33%	394.9
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%	387.0
01-Jul-2013 - 31-Dec-2013	152,788	0.0%	2	0.0%	76,394	4.46%	304.5
01-Jan-2014 - 31-Dec-2014	2,279,968	0.3%	19	0.3%	119,998	5.35%	364.4
01-Jan-2015 - 31-Dec-2015	174,354,418	25.4%	1,334	22.1%	130,700	4.64%	390.3
01-Jan-2016 - 31-Dec-2016	411,371,786	59.8%	3,897	64.6%	105,561	5.36%	371.0
01-Jan-2017 - 31-Dec-2017	48,437,371	7.0%	405	6.7%	119,598	5.80%	371.4
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	49,292,779	7.2%	361	6.0%	136,545	5.30%	349.2
<b>Total</b>	<b>687,682,892</b>	<b>100.0%</b>	<b>6,036</b>	<b>100.0%</b>	<b>113,930</b>	<b>5.20%</b>	<b>374.3</b>

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	702,039	0.1%	5	0.1%	140,408	4.34%	26.4
01-Jan-2012 - 31-Dec-2013	547,899	0.1%	3	0.0%	182,633	4.61%	52.4
01-Jan-2014 - 31-Dec-2015	1,556,180	0.2%	9	0.1%	172,909	4.36%	84.5
01-Jan-2016 - 31-Dec-2017	3,851,957	0.6%	35	0.6%	110,056	5.26%	98.0
01-Jan-2018 - 31-Dec-2019	558,200	0.1%	7	0.1%	79,743	5.20%	119.2
01-Jan-2020 - 31-Dec-2021	4,307,060	0.6%	36	0.6%	119,641	5.22%	152.7
01-Jan-2022 - 31-Dec-2023	4,511,312	0.7%	35	0.6%	128,895	5.15%	169.9
01-Jan-2024 - 31-Dec-2025	4,996,450	0.7%	45	0.7%	111,032	5.26%	198.0
01-Jan-2026 - 31-Dec-2027	9,794,971	1.4%	68	1.1%	144,044	5.07%	221.0
01-Jan-2028 - 31-Dec-2029	8,808,519	1.3%	85	1.4%	103,630	5.73%	249.7
01-Jan-2030 - 31-Dec-2031	22,504,853	3.3%	176	2.9%	127,868	5.33%	268.0
01-Jan-2032 - 31-Dec-2033	13,990,518	2.0%	97	1.6%	144,232	4.82%	291.9
01-Jan-2034 - 31-Dec-2035	11,335,331	1.6%	77	1.3%	147,212	5.01%	319.7
01-Jan-2036 - 31-Dec-2037	36,646,986	5.3%	273	4.5%	134,238	5.39%	340.2
01-Jan-2038 - 31-Dec-2039	116,793,007	17.0%	1,344	22.3%	86,900	5.93%	368.2
01-Jan-2040 - 31-Dec-2041	208,329,077	30.3%	1,949	32.3%	106,890	5.37%	389.6
01-Jan-2042 - 31-Dec-2043	177,722,547	25.8%	1,340	22.2%	132,629	4.80%	411.6
01-Jan-2044 - 31-Dec-2045	53,181,629	7.7%	403	6.7%	131,964	4.35%	432.8
01-Jan-2046 - 31-Dec-2047	6,863,145	1.0%	44	0.7%	155,981	4.06%	455.7
01-Jan-2048 - 31-Dec-2137	681,212	0.1%	5	0.1%	136,242	4.24%	517.6
<b>Total</b>	<b>687,682,892</b>	<b>100.0%</b>	<b>6,036</b>	<b>100.0%</b>	<b>113,930</b>	<b>5.20%</b>	<b>374.3</b>

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%	951,456	0.1%	16	0.4%	59,466	4.98%	323.8
60% - 70%	1,441,120	0.2%	11	0.3%	131,011	4.40%	409.0
70% - 80%	9,302,766	1.4%	64	1.5%	145,356	5.03%	381.4
80% - 90%	16,014,560	2.3%	101	2.3%	158,560	4.76%	381.4
90% - 100%	74,665,121	10.9%	411	9.3%	181,667	4.68%	390.1
100% - 110%	195,037,265	28.4%	1,063	24.2%	183,478	4.96%	382.4
110% - 120%	353,559,592	51.4%	2,445	55.6%	144,605	5.40%	367.3
120% - 130%	36,711,012	5.3%	289	6.6%	127,028	5.86%	362.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>687,682,892</b>	<b>100.0%</b>	<b>4,400</b>	<b>100.0%</b>	<b>156,292</b>	<b>5.20%</b>	<b>374.3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Württemberg	144,182,909	21.0%	757	17.2%	190,466	5.02%	380.4
Bayern	84,294,753	12.3%	509	11.6%	165,609	5.12%	378.0
Berlin	49,942,660	7.3%	350	8.0%	142,693	5.36%	377.1
Brandenburg	31,314,581	4.6%	180	4.1%	173,970	5.01%	379.6
Bremen	4,317,961	0.6%	35	0.8%	123,370	5.33%	356.4
Hamburg	4,300,113	0.6%	23	0.5%	186,961	5.26%	383.2
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	44,748,751	6.5%	246	5.6%	181,905	5.05%	379.6
Mecklenburg-Vorpommern	4,854,374	0.7%	36	0.8%	134,844	5.04%	372.3
Niedersachsen	44,491,452	6.5%	297	6.8%	149,803	5.23%	369.8
Nordrhein-Westfalen	99,665,728	14.5%	632	14.4%	157,699	5.25%	371.0
Rheinland-Pfalz	39,165,695	5.7%	228	5.2%	171,779	5.00%	376.6
Saarland	14,582,903	2.1%	101	2.3%	144,385	5.42%	353.8
Sachsen	72,047,132	10.5%	626	14.2%	115,091	5.56%	362.3
Sachsen-Anhalt	25,643,105	3.7%	209	4.8%	122,694	5.53%	371.5
Schleswig-Holstein	16,692,761	2.4%	115	2.6%	145,154	5.17%	383.8
Thüringen	7,438,015	1.1%	56	1.3%	132,822	5.38%	355.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>687,682,892</b>	<b>100.0%</b>	<b>4,400</b>	<b>100.0%</b>	<b>156,292</b>	<b>5.20%</b>	<b>374.3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	381,339,234	55.5%	2,079	47.3%	183,424	99.0%	1.0%
Hochhaus/appartement	224,485,502	32.6%	1,917	43.6%	117,103	33.1%	66.9%
Mehrfamilienhaus	40,677,842	5.9%	189	4.3%	215,227	74.1%	25.9%
Zweifamilienhaus	39,545,087	5.8%	206	4.7%	191,966	97.6%	2.4%
Laden/wohnhaus	1,635,227	0.2%	9	0.2%	181,692	77.8%	22.2%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>687,682,892</b>	<b>100.0%</b>	<b>4,400</b>	<b>100.0%</b>	<b>156,292</b>	<b>69.1%</b>	<b>30.9%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	82,494,994	12.0%	1,033	23.5%	79,860	5.62%	349.9
100,000 - 150,000	162,711,292	23.7%	1,304	29.6%	124,779	5.43%	366.6
150,000 - 200,000	165,082,005	24.0%	950	21.6%	173,771	5.14%	377.9
200,000 - 250,000	157,342,332	22.9%	705	16.0%	223,181	4.99%	384.0
250,000 - 300,000	79,897,280	11.6%	295	6.7%	270,838	4.95%	387.7
300,000 - 350,000	23,294,165	3.4%	72	1.6%	323,530	5.03%	378.2
350,000 - 400,000	6,700,141	1.0%	18	0.4%	372,230	4.96%	384.1
400,000 - 450,000	6,255,129	0.9%	15	0.3%	417,009	4.77%	372.8
450,000 - 500,000	2,796,076	0.4%	6	0.1%	466,013	5.06%	380.7
500,000 - 550,000	524,877	0.1%	1	0.0%	524,877	4.98%	214.0
550,000 - 600,000	584,602	0.1%	1	0.0%	584,602	4.80%	417.0
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%	-
<b>Total</b>	<b>687,682,892</b>	<b>100.0%</b>	<b>4,400</b>	<b>100.0%</b>	<b>156,292</b>	<b>5.20%</b>	<b>374.3</b>

## 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	131,256	39,763	490,911
Loan part size	99,037	6,596	390,157
Coupon	5.39%	3.79%	6.97%
Remaining maturity (months)	370.2	23	502
Remaining interest period (months)	95.7	24	229
Original interest period (months)	113.1	40	240
Seasoning (months)	26.4	7.6	49.0
Loan to Foreclosure Value	114.3%	23.2%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	106,818,225.02	65.1%	55.86%
Owner occupied	84,421,641.52	34.9%	44.14%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
Annuity	126,868,909	66.3%	1,308	21.7%	96,995	5.39%	382.0
Interest Only With Life Insurance Redemption	13,678,853	7.2%	115	1.9%	118,947	5.51%	281.5
Interest Only With Building Savings Account Redempti	6,895,994	3.6%	57	0.9%	120,982	5.10%	254.8
Interest Only	43,796,111	22.9%	451	7.5%	97,109	5.41%	381.8
<b>Total</b>	<b>191,239,867</b>	<b>100.0%</b>	<b>1,931</b>	<b>32.0%</b>	<b>99,037</b>	<b>5.39%</b>	<b>370.2</b>

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%	23.0
49 - 60	618,415	0.3%	4	0.2%	154,604	5.31%	383.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	387.0
85 - 96	389,484	0.2%	5	0.3%	77,897	5.44%	364.7
97 - 108	24,642,526	12.9%	198	10.3%	124,457	4.79%	374.1
109 - 125	160,673,972	84.0%	1,687	87.4%	95,242	5.49%	370.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,781,470	2.5%	34	1.8%	140,631	5.26%	352.1
<b>Total</b>	<b>191,239,867</b>	<b>100.0%</b>	<b>1,931</b>	<b>100.0%</b>	<b>99,037</b>	<b>5.39%</b>	<b>370.2</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
0% - 4.50%	10,209,809	5.3%	81	4.2%	126,047	4.27%	396.3
4.50% - 4.75%	14,664,957	7.7%	105	5.4%	139,666	4.63%	404.9
4.75% - 5.00%	24,025,307	12.6%	191	9.9%	125,787	4.89%	379.0
5.00% - 5.25%	30,167,036	15.8%	276	14.3%	109,301	5.15%	372.2
5.25% - 5.50%	26,685,773	14.0%	267	13.8%	99,947	5.38%	373.3
5.50% - 5.75%	31,243,032	16.3%	326	16.9%	95,838	5.64%	362.9
5.75% - 6.00%	24,072,059	12.6%	266	13.8%	90,496	5.88%	355.3
6.00% - 6.25%	25,315,396	13.2%	357	18.5%	70,911	6.12%	352.5
6.25% - 6.50%	4,571,507	2.4%	59	3.1%	77,483	6.34%	348.7
6.50% - 6.75%	220,010	0.1%	2	0.1%	110,005	6.52%	349.0
6.75% - 7.00%	64,981	0.0%	1	0.1%	64,981	6.97%	345.0
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%	-
<b>Total</b>	<b>191,239,867</b>	<b>100.0%</b>	<b>1,931</b>	<b>100.0%</b>	<b>99,037</b>	<b>5.39%</b>	<b>370.2</b>

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%	23.0
01-Jan-2011 - 30-Jun-2011	228,998	0.1%	2	0.1%	114,499	5.45%	355.5
01-Jul-2011 - 31-Dec-2011	389,417	0.2%	2	0.1%	194,709	5.23%	399.1
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%	387.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	495,384	0.3%	6	0.3%	82,564	5.39%	340.8
01-Jan-2015 - 31-Dec-2015	50,622,487	26.5%	432	22.4%	117,182	4.87%	381.0
01-Jan-2016 - 31-Dec-2016	120,124,141	62.8%	1,313	68.0%	91,488	5.57%	366.2
01-Jan-2017 - 31-Dec-2017	14,463,970	7.6%	139	7.2%	104,057	5.82%	374.2
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	4,781,470	2.5%	34	1.8%	140,631	5.26%	352.1
<b>Total</b>	<b>191,239,867</b>	<b>100.0%</b>	<b>1,931</b>	<b>100.0%</b>	<b>99,037</b>	<b>5.39%</b>	<b>370.2</b>

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%	23.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	239,980	0.1%	2	0.1%	119,990	4.37%	84.7
01-Jan-2016 - 31-Dec-2017	644,657	0.3%	8	0.4%	80,582	5.50%	96.3
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	116.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	145.0
01-Jan-2022 - 31-Dec-2023	476,313	0.2%	5	0.3%	95,263	5.49%	173.8
01-Jan-2024 - 31-Dec-2025	2,051,543	1.1%	18	0.9%	113,975	5.24%	197.4
01-Jan-2026 - 31-Dec-2027	2,681,132	1.4%	20	1.0%	134,057	5.26%	222.3
01-Jan-2028 - 31-Dec-2029	4,396,546	2.3%	43	2.2%	102,245	5.85%	251.8
01-Jan-2030 - 31-Dec-2031	6,277,604	3.3%	50	2.6%	125,552	5.31%	266.0
01-Jan-2032 - 31-Dec-2033	2,955,162	1.5%	27	1.4%	109,450	5.10%	292.5
01-Jan-2034 - 31-Dec-2035	1,827,654	1.0%	14	0.7%	130,547	5.31%	318.6
01-Jan-2036 - 31-Dec-2037	7,382,296	3.9%	63	3.3%	117,179	5.39%	339.7
01-Jan-2038 - 31-Dec-2039	53,137,522	27.8%	689	35.7%	77,123	5.96%	367.1
01-Jan-2040 - 31-Dec-2041	68,394,529	35.8%	670	34.7%	102,081	5.37%	388.5
01-Jan-2042 - 31-Dec-2043	33,407,309	17.5%	259	13.4%	128,986	4.80%	411.6
01-Jan-2044 - 31-Dec-2045	5,751,597	3.0%	48	2.5%	119,825	4.36%	432.3
01-Jan-2046 - 31-Dec-2047	1,128,422	0.6%	8	0.4%	141,053	3.91%	455.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	502.0
<b>Total</b>	<b>191,239,867</b>	<b>100.0%</b>	<b>1,931</b>	<b>100.0%</b>	<b>99,037</b>	<b>5.39%</b>	<b>370.2</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	320,984	0.2%	5	0.3%	64,197	4.88%	400.5
60% - 70%	608,650	0.3%	6	0.4%	101,442	4.38%	409.6
70% - 80%	3,503,550	1.8%	24	1.6%	145,981	5.13%	392.0
80% - 90%	2,864,534	1.5%	23	1.6%	124,545	4.85%	379.3
90% - 100%	8,609,750	4.5%	58	4.0%	148,444	4.78%	389.0
100% - 110%	21,202,334	11.1%	132	9.1%	160,624	5.05%	378.8
110% - 120%	134,753,952	70.5%	1,050	72.1%	128,337	5.45%	366.5
120% - 130%	19,376,113	10.1%	159	10.9%	121,862	5.83%	370.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>191,239,867</b>	<b>100.0%</b>	<b>1,457</b>	<b>100.0%</b>	<b>131,256</b>	<b>5.39%</b>	<b>370.2</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	49,942,660	26.1%	350	8.0%	142,693	5.36%	377.1
Brandenburg	31,314,581	16.4%	180	4.1%	173,970	5.01%	379.6
Mecklenburg-Vorpommern	4,854,374	2.5%	36	0.8%	134,844	5.04%	372.3
Sachsen	72,047,132	37.7%	626	14.2%	115,091	5.56%	362.3
Sachsen-Anhalt	25,643,105	13.4%	209	4.8%	122,694	5.53%	371.5
Thüringen	7,438,015	3.9%	56	1.3%	132,822	5.38%	355.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>191,239,867</b>	<b>100.0%</b>	<b>1,457</b>	<b>33.1%</b>	<b>131,256</b>	<b>5.39%</b>	<b>370.2</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	72,060,887	37.7%	418	9.5%	172,394	97.85%	2.15%
Hochhaus/appartement	110,958,774	58.0%	993	22.6%	111,741	6.45%	93.55%
Mehrfamilienhaus	2,897,459	1.5%	16	0.4%	181,091	56.25%	43.75%
Zweifamilienhaus	4,818,728	2.5%	28	0.6%	172,097	85.71%	14.29%
Ladenwohnhäuser	504,018	0.3%	2	0.0%	252,009	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>191,239,867</b>	<b>100.0%</b>	<b>1,457</b>	<b>33.1%</b>	<b>131,256</b>	<b>34.87%</b>	<b>65.13%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	42,913,661	22.4%	532	12.1%	80,665	5.72%	355.0
100,000 - 150,000	61,086,867	31.9%	498	11.3%	122,664	5.50%	369.4
150,000 - 200,000	38,677,161	20.2%	227	5.2%	170,384	5.28%	368.4
200,000 - 250,000	31,507,852	16.5%	141	3.2%	223,460	5.05%	388.0
250,000 - 300,000	12,403,150	6.5%	46	1.0%	269,634	5.10%	394.7
300,000 - 350,000	2,521,003	1.3%	8	0.2%	315,125	5.25%	338.5
350,000 - 400,000	759,157	0.4%	2	0.0%	379,578	4.73%	331.5
400,000 - 450,000	426,487	0.2%	1	0.0%	426,487	5.93%	366.6
450,000 - 500,000	944,530	0.5%	2	0.0%	472,265	4.89%	384.3
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%	-
<b>Total</b>	<b>191,239,867</b>	<b>100.0%</b>	<b>1,457</b>	<b>33.1%</b>	<b>131,256</b>	<b>5.39%</b>	<b>370.2</b>