

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

**Cashflow analysis for the period**

Total interest received	8,304,695	
Interest received on transaction accounts	317,200	
Liquidity available	20,857,993	
Reserve account available	9,025,823	
Receivables under hedging arrangements	1,503,909	
Total funds available		40,009,620
Company management expenses	-	
MPT fee	204,252	
Administration fee	12,766	
Third party fees	32,348	
Liquidity Facility fee	6,528	
Payments under hedging arrangements	81,135	
Interest on the Notes	8,628,383	
Deferred Purchase Price Instalment	-	
Total funds distributed		8,965,411
Available after distribution of funds		31,044,209
Undrawn Liquidity Facility	20,857,993	
Reserve account funding	10,186,216	
Available liquidity		31,044,209
Net cashflow		-

**Collateral**

Starting principal balance 1 Nov 2007	695,266,433.89	
Principal (prepayments)	(1,468,223.51)	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	-	
Ending principal balance		693,798,210
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		693,798,210

**Performance**

	Last period	This period	Since issue
Prepayment rate	0.69%	0.66%	0.38%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	622,996,193	89.8%	3865	90.1%
1 - 30	129,125	29,357,388	4.2%	173	4.0%
31 - 60	86,576	8,989,653	1.3%	55	1.3%
61 - 90	121,137	7,833,607	1.1%	44	1.0%
91 - 120	105,625	5,350,194	0.8%	29	0.7%
121-150	123,524	4,902,043	0.7%	31	0.7%
> 151	611,150	14,369,132	2.1%	93	2.2%
Total	1,177,138	693,798,210	100.0%	4290	100.0%

	Last period	This period	Total
Aggregate principal losses	-	-	-

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	4,663,112.46
Number of loans	4,290
Number of loans parts	6,021

	Weighted average	Minimum	Maximum
Loan size	161,725	11,633	600,000
Loan part size	115,230	6,632	600,000
Coupon	5.14%	3.57%	6.97%
Remaining maturity (months)	381.1	26	574
Remaining interest period (months)	102.5	27	232
Original interest period (months)	123.3	60	240
Seasoning (months)	21.6	6.5	43.0
Loan to Lending Value	110.5%	0.1%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	158,648,004.86	30.6%	22.87%
Owner occupied	535,150,205.52	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	440,895,459	63.5%	4,050	67.3%	108,863	5.15%	388.0
Interest Only With Life Insurance Redemption	22,054,710	3.2%	162	2.7%	136,140	5.19%	330.0
Interest Only With Building Savings Account Redempti	38,508,476	5.6%	274	4.6%	140,542	5.09%	255.1
Interest Only	192,339,565	27.7%	1,535	25.5%	125,303	5.14%	396.3
<b>Total</b>	<b>693,798,210</b>	<b>100.0%</b>	<b>6,021</b>	<b>100.0%</b>	<b>115,230</b>	<b>5.14%</b>	<b>381.1</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	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	1,533,801	0.2%	16	0.3%	95,863	4.98%	364.3
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	617,001	0.1%	10	0.2%	61,700	4.92%	369.5
109 - 125	660,122,630	95.1%	5,737	95.3%	115,064	5.13%	382.0
126 - 132	62,681	0.0%	1	0.0%	62,681	5.85%	377.0
132 - >	31,462,097	4.5%	257	4.3%	122,421	5.36%	362.2
<b>Total</b>	<b>693,798,210</b>	<b>100.0%</b>	<b>6,021</b>	<b>100.0%</b>	<b>115,230</b>	<b>5.14%</b>	<b>381.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	87,606,604	12.6%	621	10.3%	141,073	4.28%	406.4
4.50% - 4.75%	99,016,683	14.3%	690	11.5%	143,502	4.64%	402.4
4.75% - 5.00%	109,944,145	15.8%	836	13.9%	131,512	4.88%	386.2
5.00% - 5.25%	102,957,658	14.8%	870	14.4%	118,342	5.14%	380.8
5.25% - 5.50%	104,378,908	15.0%	941	15.6%	110,923	5.38%	374.1
5.50% - 5.75%	90,650,523	13.1%	898	14.9%	100,947	5.63%	365.5
5.75% - 6.00%	52,364,259	7.5%	564	9.4%	92,844	5.87%	357.7
6.00% - 6.25%	41,174,479	5.9%	535	8.9%	76,962	6.12%	349.7
6.25% - 6.50%	5,366,190	0.8%	62	1.0%	86,551	6.33%	343.9
6.50% - 6.75%	273,438	0.0%	3	0.0%	91,146	6.55%	356.1
6.75% - 7.00%	65,324	0.0%	1	0.0%	65,324	6.97%	351.0
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>693,798,210</b>	<b>100.0%</b>	<b>6,021</b>	<b>100.0%</b>	<b>115,230</b>	<b>5.14%</b>	<b>381.1</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	248,526	0.0%	1	0.0%	248,526	4.17%	441.0
01-Jul-2010 - 31-Dec-2010	208,586	0.0%	3	0.0%	69,529	4.33%	229.4
01-Jan-2011 - 30-Jun-2011	761,907	0.1%	8	0.1%	95,238	5.32%	358.6
01-Jul-2011 - 31-Dec-2011	551,154	0.1%	5	0.1%	110,231	5.33%	400.9
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%	393.0
01-Jul-2013 - 31-Dec-2013	228,342	0.0%	3	0.0%	76,114	4.65%	340.5
01-Jan-2014 - 31-Dec-2014	2,287,743	0.3%	19	0.3%	120,408	5.35%	370.4
01-Jan-2015 - 31-Dec-2015	198,797,836	28.7%	1,498	24.9%	132,709	4.65%	395.4
01-Jan-2016 - 31-Dec-2016	452,615,417	65.2%	4,202	69.8%	107,714	5.35%	377.0
01-Jan-2017 - 31-Dec-2017	1,740,039	0.3%	21	0.3%	82,859	5.84%	351.9
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	36,324,660	5.2%	260	4.3%	139,710	5.24%	356.3
<b>Total</b>	<b>693,798,210</b>	<b>100.0%</b>	<b>6,021</b>	<b>100.0%</b>	<b>115,230</b>	<b>5.14%</b>	<b>381.1</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	896,891	0.1%	6	0.1%	149,482	4.47%	34.3
01-Jan-2012 - 31-Dec-2013	550,334	0.1%	3	0.0%	183,445	4.61%	58.4
01-Jan-2014 - 31-Dec-2015	1,556,284	0.2%	9	0.1%	172,920	4.36%	90.5
01-Jan-2016 - 31-Dec-2017	4,349,392	0.6%	37	0.6%	117,551	5.27%	103.9
01-Jan-2018 - 31-Dec-2019	869,200	0.1%	9	0.1%	96,578	5.30%	126.5
01-Jan-2020 - 31-Dec-2021	4,603,769	0.7%	37	0.6%	124,426	5.21%	158.4
01-Jan-2022 - 31-Dec-2023	4,358,263	0.6%	31	0.5%	140,589	5.06%	175.6
01-Jan-2024 - 31-Dec-2025	5,687,484	0.8%	43	0.7%	132,267	5.13%	204.6
01-Jan-2026 - 31-Dec-2027	8,446,761	1.2%	58	1.0%	145,634	5.03%	225.9
01-Jan-2028 - 31-Dec-2029	10,064,716	1.5%	91	1.5%	110,601	5.67%	255.3
01-Jan-2030 - 31-Dec-2031	24,053,714	3.5%	176	2.9%	136,669	5.25%	274.0
01-Jan-2032 - 31-Dec-2033	12,752,350	1.8%	85	1.4%	150,028	4.83%	298.1
01-Jan-2034 - 31-Dec-2035	11,996,754	1.7%	82	1.4%	146,302	4.99%	325.3
01-Jan-2036 - 31-Dec-2037	28,769,695	4.1%	206	3.4%	139,659	5.23%	343.7
01-Jan-2038 - 31-Dec-2039	112,660,701	16.2%	1,308	21.7%	86,132	5.89%	374.1
01-Jan-2040 - 31-Dec-2041	207,002,774	29.8%	1,930	32.1%	107,255	5.33%	395.8
01-Jan-2042 - 31-Dec-2043	188,552,952	27.2%	1,416	23.5%	133,159	4.77%	417.8
01-Jan-2044 - 31-Dec-2045	58,893,309	8.5%	444	7.4%	132,643	4.35%	438.8
01-Jan-2046 - 31-Dec-2047	7,039,524	1.0%	45	0.7%	156,434	3.97%	460.7
01-Jan-2048 - 31-Dec-2137	693,345	0.1%	5	0.1%	138,669	4.23%	522.9
<b>Total</b>	<b>693,798,210</b>	<b>100.0%</b>	<b>6,021</b>	<b>100.0%</b>	<b>115,230</b>	<b>5.14%</b>	<b>381.1</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%	979,379	0.1%	17	0.4%	57,611	4.99%	370.6
60% - 70%	1,523,978	0.2%	11	0.3%	138,543	4.45%	415.2
70% - 80%	12,175,720	1.8%	81	1.9%	150,318	5.04%	391.2
80% - 90%	12,734,640	1.8%	76	1.8%	167,561	4.66%	393.0
90% - 100%	77,655,727	11.2%	409	9.5%	189,867	4.62%	398.6
100% - 110%	188,658,376	27.2%	979	22.8%	192,705	4.90%	389.4
110% - 120%	368,608,244	53.1%	2,472	57.6%	149,113	5.35%	373.1
120% - 130%	31,462,145	4.5%	245	5.7%	128,417	5.67%	372.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>693,798,210</b>	<b>100.0%</b>	<b>4,290</b>	<b>100.0%</b>	<b>161,725</b>	<b>5.14%</b>	<b>381.1</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
Baden-Wuerttemberg	155,020,833	22.3%	794	18.5%	195,240	4.98%	388.0
Bayern	80,898,459	11.7%	471	11.0%	171,759	5.03%	385.5
Berlin	49,037,820	7.1%	337	7.9%	145,513	5.32%	382.2
Brandenburg	32,006,046	4.6%	182	4.2%	175,857	4.99%	383.4
Bremen	3,776,852	0.5%	30	0.7%	125,895	5.25%	366.7
Hamburg	4,043,265	0.6%	21	0.5%	192,536	5.25%	394.1
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	45,131,621	6.5%	236	5.5%	191,236	4.94%	387.4
Mecklenburg-Vorpomm.	4,847,335	0.7%	35	0.8%	138,495	4.96%	379.8
Niedersachsen	42,996,295	6.2%	283	6.6%	151,930	5.19%	376.4
Nordrhein-Westfalen	99,250,333	14.3%	605	14.1%	164,050	5.18%	378.7
Rheinland-Pfalz	39,445,162	5.7%	222	5.2%	177,681	4.97%	379.2
Saarland	15,497,419	2.2%	103	2.4%	150,460	5.29%	365.5
Sachsen	75,696,297	10.9%	621	14.5%	121,894	5.53%	366.8
Sachsen-Anhalt	24,878,719	3.6%	201	4.7%	123,775	5.47%	377.7
Schleswig-Holstein	14,376,548	2.1%	97	2.3%	148,212	5.08%	394.1
Thuringen	6,895,207	1.0%	52	1.2%	132,600	5.37%	364.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>693,798,210</b>	<b>100.0%</b>	<b>4,290</b>	<b>100.0%</b>	<b>161,725</b>	<b>5.14%</b>	<b>381.1</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	Owner Occupied	Investment Property
Einfamilienhaus	396,052,858	57.1%	2,094	48.8%	189,137	99.0%	1.0%
Hochhaus/appartement	216,341,825	31.2%	1,802	42.0%	120,057	31.2%	68.8%
Mehrfamilienhaus	37,618,359	5.4%	168	3.9%	223,919	72.6%	27.4%
Zweifamilienhaus	42,142,883	6.1%	217	5.1%	194,207	97.2%	2.8%
Laden/wohnhaus	1,642,285	0.2%	9	0.2%	182,476	77.8%	22.2%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>693,798,210</b>	<b>100.0%</b>	<b>4,290</b>	<b>100.0%</b>	<b>161,725</b>	<b>69.4%</b>	<b>30.6%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan part size	WAC	WAM
- 100,000	76,554,702	11.0%	957	22.3%	79,994	5.58%	355.6
100,000 - 150,000	145,657,015	21.0%	1,163	27.1%	125,242	5.38%	372.2
150,000 - 200,000	165,557,268	23.9%	949	22.1%	174,454	5.10%	384.1
200,000 - 250,000	171,001,149	24.6%	766	17.9%	223,239	4.95%	391.5
250,000 - 300,000	88,636,142	12.8%	326	7.6%	271,890	4.91%	391.8
300,000 - 350,000	24,567,018	3.5%	76	1.8%	323,250	5.01%	383.7
350,000 - 400,000	9,687,512	1.4%	26	0.6%	372,597	4.99%	387.3
400,000 - 450,000	7,150,867	1.0%	17	0.4%	420,639	4.78%	382.5
450,000 - 500,000	3,265,141	0.5%	7	0.2%	466,449	4.98%	392.1
500,000 - 550,000	533,585	0.1%	1	0.0%	533,585	4.98%	220.0
550,000 - 600,000	1,187,810	0.2%	2	0.0%	593,905	5.02%	315.4
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>693,798,210</b>	<b>100.0%</b>	<b>4,290</b>	<b>100.0%</b>	<b>161,725</b>	<b>5.14%</b>	<b>381.1</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	1,779,268.75
Number of loans	1,428
Number of loan parts	1,915

	Weighted average	Minimum	Maximum
Loan size	135,407	38,201	492,882
Loan part size	100,972	6,632	393,345
Coupon	5.36%	3.79%	6.97%
Remaining maturity (months)	375.1	29	508
Remaining interest period (months)	99.6	30	232
Original interest period (months)	122.4	60	240
Seasoning (months)	21.7	7.6	43.0
Loan to Foreclosure Value	114.5%	0.7%	129.4%

	Value	As % of number of loans	As % Outstanding principle amount
Investment properties	108,870,292.34	65.5%	56.30%
Owner occupied	84,491,131.53	34.5%	43.70%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
Annuity	133,888,627	69.2%	1,336	22.2%	100,216	5.36%	379.4
Interest Only With Life Insurance Redemption	4,966,900	2.6%	43	0.7%	115,509	5.36%	309.6
Interest Only With Building Savings Account Redempti	7,190,041	3.7%	57	0.9%	126,141	5.07%	253.9
Interest Only	47,315,856	24.5%	479	8.0%	98,780	5.40%	388.3
<b>Total</b>	<b>193,361,424</b>	<b>100.0%</b>	<b>1,915</b>	<b>31.8%</b>	<b>100,972</b>	<b>5.36%</b>	<b>375.1</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	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	330,601	0.2%	4	0.2%	82,650	4.95%	260.8
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	280,739	0.1%	5	0.3%	56,148	5.13%	375.7
109 - 125	186,475,937	96.4%	1,850	96.6%	100,798	5.36%	375.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	6,274,146	3.2%	56	2.9%	112,038	5.41%	381.1
<b>Total</b>	<b>193,361,424</b>	<b>100.0%</b>	<b>1,915</b>	<b>100.0%</b>	<b>100,972</b>	<b>5.36%</b>	<b>375.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan	WAC	WAM
0% - 4.50%	11,133,150	5.8%	85	4.4%	130,978	4.28%	400.4
4.50% - 4.75%	14,960,099	7.7%	110	5.7%	136,001	4.63%	411.0
4.75% - 5.00%	27,276,169	14.1%	211	11.0%	129,271	4.90%	382.8
5.00% - 5.25%	31,733,163	16.4%	284	14.8%	111,736	5.14%	377.2
5.25% - 5.50%	27,983,406	14.5%	271	14.2%	103,260	5.38%	378.6
5.50% - 5.75%	30,226,632	15.6%	322	16.8%	93,872	5.64%	367.5
5.75% - 6.00%	23,069,915	11.9%	257	13.4%	89,766	5.88%	358.5
6.00% - 6.25%	24,157,936	12.5%	336	17.5%	71,899	6.12%	354.5
6.25% - 6.50%	2,534,471	1.3%	36	1.9%	70,402	6.31%	343.6
6.50% - 6.75%	221,159	0.1%	2	0.1%	110,579	6.52%	355.0
6.75% - 7.00%	65,324	0.0%	1	0.1%	65,324	6.97%	351.0
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>193,361,424</b>	<b>100.0%</b>	<b>1,915</b>	<b>100.0%</b>	<b>100,972</b>	<b>5.36%</b>	<b>375.1</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%	29.0
01-Jan-2011 - 30-Jun-2011	230,601	0.1%	2	0.1%	115,301	5.45%	361.4
01-Jul-2011 - 31-Dec-2011	391,537	0.2%	2	0.1%	195,769	5.23%	405.1
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%	393.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	497,818	0.3%	6	0.3%	82,970	5.39%	346.5
01-Jan-2015 - 31-Dec-2015	56,401,446	29.2%	469	24.5%	120,259	4.88%	385.3
01-Jan-2016 - 31-Dec-2016	132,544,137	68.5%	1,410	73.6%	94,003	5.57%	371.3
01-Jan-2017 - 31-Dec-2017	165,197	0.1%	3	0.2%	55,066	6.59%	363.2
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	2,996,688	1.5%	20	1.0%	149,834	5.14%	363.5
<b>Total</b>	<b>193,361,424</b>	<b>100.0%</b>	<b>1,915</b>	<b>100.0%</b>	<b>100,972</b>	<b>5.36%</b>	<b>375.1</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%	29.0
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	240,084	0.1%	2	0.1%	120,042	4.37%	90.7
01-Jan-2016 - 31-Dec-2017	695,092	0.4%	9	0.5%	77,232	5.50%	102.0
01-Jan-2018 - 31-Dec-2019	327,000	0.2%	3	0.2%	109,000	5.54%	123.1
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	151.0
01-Jan-2022 - 31-Dec-2023	328,576	0.2%	4	0.2%	82,144	5.51%	178.4
01-Jan-2024 - 31-Dec-2025	1,939,391	1.0%	15	0.8%	129,293	5.10%	204.9
01-Jan-2026 - 31-Dec-2027	2,775,156	1.4%	22	1.1%	126,143	5.28%	228.5
01-Jan-2028 - 31-Dec-2029	4,976,177	2.6%	46	2.4%	108,178	5.86%	257.3
01-Jan-2030 - 31-Dec-2031	7,848,524	4.1%	56	2.9%	140,152	5.23%	272.5
01-Jan-2032 - 31-Dec-2033	3,041,444	1.6%	25	1.3%	121,658	5.23%	299.9
01-Jan-2034 - 31-Dec-2035	2,132,314	1.1%	15	0.8%	142,154	5.24%	325.8
01-Jan-2036 - 31-Dec-2037	5,947,505	3.1%	46	2.4%	129,294	5.26%	343.2
01-Jan-2038 - 31-Dec-2039	54,254,125	28.1%	690	36.0%	78,629	5.94%	372.9
01-Jan-2040 - 31-Dec-2041	67,648,390	35.0%	660	34.5%	102,498	5.31%	394.8
01-Jan-2042 - 31-Dec-2043	33,352,957	17.2%	258	13.5%	129,275	4.78%	417.6
01-Jan-2044 - 31-Dec-2045	6,374,575	3.3%	51	2.7%	124,992	4.34%	438.7
01-Jan-2046 - 31-Dec-2047	1,133,513	0.6%	8	0.4%	141,689	3.91%	461.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	508.0
<b>Total</b>	<b>193,361,424</b>	<b>100.0%</b>	<b>1,915</b>	<b>100.0%</b>	<b>100,972</b>	<b>5.36%</b>	<b>375.1</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
0% - 60%	320,926	0.2%	6	0.4%	53,488	4.83%	405.8
60% - 70%	539,575	0.3%	5	0.4%	107,915	4.46%	436.1
70% - 80%	4,575,890	2.4%	32	2.2%	142,997	5.12%	397.0
80% - 90%	2,640,976	1.4%	19	1.3%	138,999	4.73%	364.6
90% - 100%	8,279,251	4.3%	54	3.8%	153,319	4.66%	394.3
100% - 110%	18,797,057	9.7%	112	7.8%	167,831	5.01%	389.9
110% - 120%	142,987,318	73.9%	1,078	75.5%	132,641	5.43%	371.0
120% - 130%	15,220,431	7.9%	122	8.5%	124,758	5.74%	377.3
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>193,361,424</b>	<b>100.0%</b>	<b>1,428</b>	<b>100.0%</b>	<b>135,407</b>	<b>5.36%</b>	<b>375.1</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	WAC	WAM
Berlin	49,037,820	25.4%	337	7.9%	145,513	5.32%	382.2
Brandenburg	32,006,046	16.6%	182	4.2%	175,857	4.99%	383.4
Mecklenburg-Vorpomm.	4,847,335	2.5%	35	0.8%	138,495	4.96%	379.8
Sachsen	75,696,297	39.1%	621	14.5%	121,894	5.53%	366.8
Sachsen-Anhalt	24,878,719	12.9%	201	4.7%	123,775	5.47%	377.7
Thuringen	6,895,207	3.6%	52	1.2%	132,600	5.37%	364.5
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>193,361,424</b>	<b>100.0%</b>	<b>1,428</b>	<b>33.3%</b>	<b>135,407</b>	<b>5.36%</b>	<b>375.1</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
Einfamilienhaus	71,618,681	37.0%	405	9.4%	176,836	97.78%	2.22%
Hochhaus/appartement	112,291,018	58.1%	973	22.7%	115,407	5.76%	94.24%
Mehrfamilienhaus	2,931,487	1.5%	15	0.3%	195,432	66.67%	33.33%
Zweifamilienhaus	6,013,567	3.1%	33	0.8%	182,229	87.88%	12.12%
Ladenwohnhäuser	506,671	0.3%	2	0.0%	253,335	100.00%	0.00%
unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
<b>Total</b>	<b>193,361,424</b>	<b>100.0%</b>	<b>1,428</b>	<b>33.3%</b>	<b>135,407</b>	<b>34.52%</b>	<b>65.48%</b>

Borrower size)	Value	As percentage of total	Number of Loans	As percentage of total	Average loan	Owner Occupied	Investment Property
- 100,000	40,104,740	20.7%	497	11.6%	80,694	5.68%	359.7
100,000 - 150,000	57,892,376	29.9%	470	11.0%	123,175	5.47%	374.8
150,000 - 200,000	41,860,827	21.6%	243	5.7%	172,267	5.27%	375.0
200,000 - 250,000	33,583,177	17.4%	150	3.5%	223,888	5.05%	391.4
250,000 - 300,000	13,593,155	7.0%	50	1.2%	271,863	5.04%	395.3
300,000 - 350,000	3,815,618	2.0%	12	0.3%	317,968	5.33%	340.2
350,000 - 400,000	1,135,345	0.6%	3	0.1%	378,448	4.82%	316.6
400,000 - 450,000	427,232	0.2%	1	0.0%	427,232	5.93%	372.6
450,000 - 500,000	948,955	0.5%	2	0.0%	474,477	4.89%	390.4
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>193,361,424</b>	<b>100.0%</b>	<b>1,428</b>	<b>33.3%</b>	<b>135,407</b>	<b>5.36%</b>	<b>375.1</b>