

### E-MAC DE 2006-II Investor Report August 2012

#### Cashflow analysis for the period

Total interest received	7,469,511	
Interest received on transaction accounts	15,733	
Net Post Foreclosure Proceeds	21,877	
Liquidity available	18,271,925	
Reserve account available	12,447,935	
Receivables under hedging arrangements	790,000	
Total funds available		<b>39,016,981</b>
Company management expenses	977	
MPT fee	188,810	
Administration fee	11,801	
Third party fees	312,658	
Liquidity Facility fee	8,684	
Payments under hedging arrangements	5,043,957	
Interest on the Notes	1,428,306	
PDL Repayment	736,248	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		<b>7,731,441</b>
Available after distribution of funds		<b>31,285,540</b>
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	164,574	
Liquidity Facility Standby Ledger *	18,107,351	
Reserve account funding	13,013,615	
Available liquidity		<b>31,285,540</b>
Net cashflow		<b>-</b>

\* Note:  
As a result of the downgrade of the ratings of Royal Bank of Scotland NV by Moody's on the 18th of July 2012 the Issuer has served a Liquidity Facility Standby Drawing Notice to the Liquidity Facility Provider Royal Bank of Scotland NV, and requested the Liquidity Facility Standby Drawing amount to be deposited per the 20th of July 2012.

#### Collateral

Starting current balance 1 May 2012	609,064,161.09	
To be disbursed per 1 May 2012	-	
Starting principal balance 1 May 2012	609,064,161.09	
Principal (p)repayments	(4,749,549.54)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(736,247.65)	
Ending principal balance		<b>603,578,364</b>
Balance Reset Participation		<b>-</b>
Total balance E-MAC DE 2006-II		<b>603,578,364</b>

#### Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	-	-	-	-
Class E	-	736,248	736,248	-
Total	-	736,248	736,248	-

#### Performance

	Last period	This period	Since issue
Prepayment rate	3.14%	2.63%	1.85%

Delinquent payments	Delinquent amount	Principal	As percentage of total		
				Number of loans	As percentage of total
Current	-	492,096,330	81.5%	3268	80.9%
1 - 30	148,804	32,512,627	5.4%	204	5.1%
31 - 60	67,861	6,255,813	1.0%	44	1.1%
61 - 90	68,210	4,238,009	0.7%	32	0.8%
91 - 120	98,694	4,567,010	0.8%	32	0.8%
121-150	76,939	2,636,907	0.4%	19	0.5%
> 151	6,993,535	61,271,668	10.2%	440	10.9%
Total	7,454,043	603,578,364	100.0%	4039	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,568,462	736,248	102,223	16,876,339

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed		-		
Number of loans		4,039		
Number of loans parts		5,573		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>	
Loan size	149,438	23,656	469,880	
Loan part size	108,304	6,286	469,699	
Coupon	5.20%	3.57%	6.97%	
Remaining maturity (months)	327.5	15	582	
Remaining interest period (months)	51.9	1	184	
Original interest period (months)	117.1	50	240	
Seasoning (months)	74.4	55.6	97.2	
Loan to Lending Value	106.6%	14.9%	129.4%	
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>	
Investment properties	141,963,221.38	31.8%	23.52%	
Owner occupied	461,615,142.52	68.2%	76.48%	

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	371,174,887	61.5%	3,704	66.5%	100,209	5.21%	340.6
Interest Only With Life Insurance Redemption	40,273,539	6.7%	322	5.8%	125,073	5.30%	254.8
Interest Only With Building Savings Account Redemp	36,842,845	6.1%	263	4.7%	140,087	5.20%	214.5
Interest Only	155,287,092	25.7%	1,284	23.0%	120,940	5.15%	342.0
<b>Total</b>	<b>603,578,364</b>	<b>100.0%</b>	<b>5,573</b>	<b>100.0%</b>	<b>108,304</b>	<b>5.20%</b>	<b>327.5</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	533,449	0.1%	9	0.2%	59,272	5.51%	321.7
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	181,881	0.0%	3	0.1%	60,627	4.44%	268.7
85 - 96	1,443,699	0.2%	13	0.2%	111,054	5.45%	321.3
97 - 108	69,735,312	11.6%	536	9.6%	130,103	4.54%	341.9
109 - 125	488,766,176	81.0%	4,673	83.9%	104,594	5.28%	327.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	42,917,847	7.1%	339	6.1%	126,601	5.30%	304.0
<b>Total</b>	<b>603,578,364</b>	<b>100.0%</b>	<b>5,573</b>	<b>100.0%</b>	<b>108,304</b>	<b>5.20%</b>	<b>327.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	70,106,550	11.6%	522	9.4%	134,304	4.28%	356.6
4.50% - 4.75%	80,074,402	13.3%	586	10.5%	136,646	4.64%	347.6
4.75% - 5.00%	87,409,001	14.5%	709	12.7%	123,285	4.88%	334.5
5.00% - 5.25%	83,586,750	13.8%	764	13.7%	109,407	5.14%	326.9
5.25% - 5.50%	91,636,895	15.2%	874	15.7%	104,848	5.38%	320.4
5.50% - 5.75%	82,031,204	13.6%	843	15.1%	97,309	5.63%	314.0
5.75% - 6.00%	53,527,862	8.9%	581	10.4%	92,131	5.87%	308.3
6.00% - 6.25%	42,688,943	7.1%	567	10.2%	75,289	6.12%	301.6
6.25% - 6.50%	12,196,139	2.0%	123	2.2%	99,156	6.36%	303.9
6.50% - 6.75%	258,853	0.0%	3	0.1%	86,284	6.55%	302.1
6.75% - 7.00%	61,766	0.0%	1	0.0%	61,766	6.97%	297.0
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>603,578,364</b>	<b>100.0%</b>	<b>5,573</b>	<b>100.0%</b>	<b>108,304</b>	<b>5.20%</b>	<b>327.5</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2011 - 30-Jun-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	150,742	0.0%	1	0.0%	150,742	6.00%	335.0
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	0.0%	34,000	4.36%	339.0
01-Jul-2013 - 31-Dec-2013	147,881	0.0%	2	0.0%	73,940	4.46%	252.6
01-Jan-2014 - 31-Dec-2014	2,172,415	0.4%	19	0.3%	114,338	5.35%	318.3
01-Jan-2015 - 31-Dec-2015	156,550,967	25.9%	1,257	22.6%	124,543	4.64%	344.1
01-Jan-2016 - 31-Dec-2016	357,404,696	59.2%	3,553	63.8%	100,592	5.35%	323.7
01-Jan-2017 - 31-Dec-2017	44,106,870	7.3%	398	7.1%	110,821	5.81%	323.5
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	43,010,793	7.1%	342	6.1%	125,763	5.30%	304.0
<b>Total</b>	<b>603,578,364</b>	<b>100.0%</b>	<b>5,573</b>	<b>100.0%</b>	<b>108,304</b>	<b>5.20%</b>	<b>327.5</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	50,000	0.0%	1	0.0%	50,000	4.39%	15.0
01-Jan-2014 - 31-Dec-2015	1,468,800	0.2%	7	0.1%	209,829	4.35%	36.6
01-Jan-2016 - 31-Dec-2017	3,459,550	0.6%	31	0.6%	111,598	5.28%	50.1
01-Jan-2018 - 31-Dec-2019	554,873	0.1%	7	0.1%	79,268	5.20%	71.3
01-Jan-2020 - 31-Dec-2021	3,990,725	0.7%	35	0.6%	114,021	5.23%	104.8
01-Jan-2022 - 31-Dec-2023	3,775,440	0.6%	34	0.6%	111,042	5.19%	121.4
01-Jan-2024 - 31-Dec-2025	4,118,018	0.7%	41	0.7%	100,439	5.23%	149.7
01-Jan-2026 - 31-Dec-2027	8,208,330	1.4%	61	1.1%	134,563	5.04%	173.1
01-Jan-2028 - 31-Dec-2029	7,253,017	1.2%	76	1.4%	95,434	5.71%	201.4
01-Jan-2030 - 31-Dec-2031	19,240,328	3.2%	165	3.0%	116,608	5.32%	220.0
01-Jan-2032 - 31-Dec-2033	11,341,722	1.9%	89	1.6%	127,435	4.84%	243.3
01-Jan-2034 - 31-Dec-2035	9,970,203	1.7%	70	1.3%	142,431	4.98%	271.8
01-Jan-2036 - 31-Dec-2037	32,444,522	5.4%	245	4.4%	132,427	5.39%	292.5
01-Jan-2038 - 31-Dec-2039	102,974,755	17.1%	1,250	22.4%	82,380	5.33%	320.2
01-Jan-2040 - 31-Dec-2041	183,032,062	30.3%	1,791	32.1%	102,195	5.37%	341.5
01-Jan-2042 - 31-Dec-2043	155,607,405	25.8%	1,233	22.1%	126,202	4.79%	363.6
01-Jan-2044 - 31-Dec-2045	48,525,014	8.0%	396	6.9%	125,712	4.36%	384.5
01-Jan-2046 - 31-Dec-2047	6,785,812	1.1%	45	0.8%	150,796	4.08%	407.7
01-Jan-2048 - 31-Dec-2137	777,789	0.1%	6	0.1%	129,631	4.61%	493.6
<b>Total</b>	<b>603,578,364</b>	<b>100.0%</b>	<b>5,573</b>	<b>100.0%</b>	<b>108,304</b>	<b>5.20%</b>	<b>327.5</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,318,389	0.2%	22	0.5%	59,927	4.86%	291.8
60% - 70%	3,396,531	0.6%	32	0.8%	106,142	4.73%	305.0
70% - 80%	9,753,137	1.6%	75	1.9%	130,042	4.94%	305.0
80% - 90%	26,517,178	4.4%	178	4.4%	148,973	4.80%	330.7
90% - 100%	94,113,184	15.6%	563	13.9%	167,164	4.80%	335.9
100% - 110%	228,882,037	37.9%	1,448	35.9%	157,959	5.13%	332.6
110% - 120%	220,111,196	36.5%	1,563	38.7%	140,826	5.46%	321.5
120% - 130%	19,486,711	3.2%	157	3.9%	124,119	5.83%	308.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>603,578,364</b>	<b>100.0%</b>	<b>4,039</b>	<b>100.0%</b>	<b>149,438</b>	<b>5.20%</b>	<b>327.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	126,436,560	20.9%	690	17.1%	183,241	5.01%	336.3
Bayern	70,454,216	11.7%	439	10.9%	160,488	5.11%	331.5
Berlin	44,822,835	7.4%	327	8.1%	137,073	5.35%	329.0
Brandenburg	26,131,314	4.3%	158	3.9%	165,388	5.00%	329.6
Bremen	3,430,326	0.6%	29	0.7%	118,287	5.32%	311.3
Hamburg	3,335,850	0.6%	18	0.4%	185,325	5.22%	336.9
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	40,336,382	6.7%	229	5.7%	176,141	5.06%	330.3
Mecklenburg-Vorpommern	4,401,176	0.7%	33	0.8%	133,369	5.03%	324.0
Niedersachsen	39,789,212	6.6%	278	6.9%	143,127	5.21%	321.9
Nordrhein-Westfalen	88,114,089	14.6%	581	14.4%	151,659	5.25%	326.5
Rheinland-Pfalz	33,045,602	5.5%	201	5.0%	164,406	5.05%	322.1
Saarland	13,185,350	2.2%	94	2.3%	140,270	5.38%	308.2
Sachsen	66,754,908	11.1%	607	15.0%	109,975	5.56%	316.3
Sachsen-Anhalt	23,687,218	3.9%	203	5.0%	116,686	5.53%	323.8
Schleswig-Holstein	13,734,855	2.3%	102	2.5%	134,655	5.14%	337.6
Thüringen	5,918,472	1.0%	50	1.2%	118,369	5.38%	308.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>603,578,364</b>	<b>100.0%</b>	<b>4,039</b>	<b>100.0%</b>	<b>149,438</b>	<b>5.20%</b>	<b>327.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	335,992,900	55.7%	1,901	47.1%	176,745	99.1%	0.9%
Hochhaus/apartment	197,773,805	32.8%	1,778	44.0%	111,234	31.3%	68.7%
Mehrfamilienhaus	33,770,883	5.6%	168	4.2%	201,017	75.6%	24.4%
Zweifamilienhaus	34,545,414	5.7%	183	4.5%	188,773	97.3%	2.7%
Laden/wohnhaus	1,400,263	0.2%	8	0.2%	175,033	87.5%	12.5%
unspecified	95,099	0.0%	1	0.0%	95,099	100.0%	0.0%
<b>Total</b>	<b>603,578,364</b>	<b>100.0%</b>	<b>4,039</b>	<b>100.0%</b>	<b>149,438</b>	<b>68.2%</b>	<b>31.8%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,640,529	14.2%	1,094	27.1%	78,282	5.61%	303.6
100,000 - 150,000	149,696,547	24.8%	1,205	29.8%	124,229	5.41%	322.0
150,000 - 200,000	145,022,767	24.0%	834	20.6%	173,888	5.08%	333.0
200,000 - 250,000	131,297,078	21.8%	591	14.6%	222,161	5.00%	335.7
250,000 - 300,000	61,604,070	10.2%	228	5.6%	270,193	4.93%	340.4
300,000 - 350,000	17,283,093	2.9%	54	1.3%	320,057	5.00%	339.6
350,000 - 400,000	7,447,377	1.2%	20	0.5%	372,369	4.85%	335.9
400,000 - 450,000	4,647,322	0.8%	11	0.3%	422,484	5.15%	316.3
450,000 - 500,000	939,579	0.2%	2	0.0%	469,790	5.04%	333.8
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>603,578,364</b>	<b>100.0%</b>	<b>4,039</b>	<b>100.0%</b>	<b>149,438</b>	<b>5.20%</b>	<b>327.5</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,378		
Number of loans parts	1,832		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	124,612	30,145	469,880
Loan part size	93,731	6,286	369,000
Coupon	5.39%	3.80%	6.97%
Remaining maturity (months)	322.6	38	454
Remaining interest period (months)	47.9	10	181
Original interest period (months)	113.3	50	240
Seasoning (months)	74.7	55.6	97.2
Loan to Foreclosure Value	110.1%	14.9%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	98,088,177.58	66.6%	57.12%
Owner occupied	73,627,744.89	33.4%	42.88%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	113,323,972	66.0%	1,253	68.4%	90,442	5.39%	334.4
Interest Only With Life Insurance Redemption	12,241,927	7.1%	110	6.0%	111,290	5.80%	235.2
Interest Only With Building Savings Account Redemp	5,994,859	3.5%	47	2.6%	127,550	5.12%	203.9
Interest Only	40,155,164	23.4%	422	23.0%	95,154	5.41%	333.4
<b>Total</b>	<b>171,715,922</b>	<b>100.0%</b>	<b>1,832</b>	<b>100.0%</b>	<b>93,731</b>	<b>5.39%</b>	<b>322.6</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	55,283	0.0%	1	0.1%	55,283	5.50%	220.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	339.0
85 - 96	382,968	0.2%	5	0.3%	76,594	5.44%	316.7
97 - 108	22,341,094	13.0%	189	10.3%	118,207	4.80%	324.7
109 - 125	144,606,815	84.2%	1,603	87.5%	90,210	5.49%	322.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,295,763	2.5%	33	1.8%	130,175	5.27%	309.8
<b>Total</b>	<b>171,715,922</b>	<b>100.0%</b>	<b>1,832</b>	<b>100.0%</b>	<b>93,731</b>	<b>5.39%</b>	<b>322.6</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,219,725	5.4%	76	4.1%	121,312	4.27%	350.7
4.50% - 4.75%	13,332,743	7.8%	101	5.5%	132,007	4.63%	356.4
4.75% - 5.00%	21,772,576	12.7%	181	9.9%	120,290	4.89%	332.4
5.00% - 5.25%	25,957,312	15.1%	254	13.9%	102,194	5.15%	323.9
5.25% - 5.50%	24,307,529	14.2%	261	14.2%	93,132	5.38%	325.0
5.50% - 5.75%	27,995,450	16.3%	308	16.8%	90,894	5.64%	314.3
5.75% - 6.00%	21,883,292	12.7%	252	13.8%	86,838	5.88%	309.4
6.00% - 6.25%	22,913,855	13.3%	342	18.7%	67,000	6.12%	305.0
6.25% - 6.50%	4,062,337	2.4%	54	2.9%	75,228	6.34%	300.7
6.50% - 6.75%	209,338	0.1%	2	0.1%	104,669	6.52%	301.0
6.75% - 7.00%	61,766	0.0%	1	0.1%	61,766	6.97%	297.0
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>171,715,922</b>	<b>100.0%</b>	<b>1,832</b>	<b>100.0%</b>	<b>93,731</b>	<b>5.39%</b>	<b>322.6</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2010 - 31-Dec-2010	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2011 - 30-Jun-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2011 - 31-Dec-2011	-	0.0%	-	0.0%	-	0.00%	-
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%	339.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	449,092	0.3%	6	0.3%	74,849	5.41%	300.3
01-Jan-2015 - 31-Dec-2015	46,324,248	27.0%	419	22.9%	110,559	4.87%	332.1
01-Jan-2016 - 31-Dec-2016	107,257,795	62.5%	1,236	67.5%	86,778	5.57%	318.6
01-Jan-2017 - 31-Dec-2017	13,355,025	7.8%	137	7.5%	97,482	5.83%	326.3
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	4,295,763	2.5%	33	1.8%	130,175	5.27%	309.8
<b>Total</b>	<b>171,715,922</b>	<b>100.0%</b>	<b>1,832</b>	<b>100.0%</b>	<b>93,731</b>	<b>5.39%</b>	<b>322.6</b>

<b>Legal Maturity</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of loanparts</b>	<b>As percentage of total</b>	<b>Average loan part size</b>	<b>WAC</b>	<b>WAM</b>
01-Jan-2008 - 31-Dec-2009	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2010 - 31-Dec-2011	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2012 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	220,900	0.1%	1	0.1%	220,900	4.28%	38.0
01-Jan-2016 - 31-Dec-2017	581,250	0.3%	7	0.4%	83,036	5.58%	47.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	68.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	97.0
01-Jan-2022 - 31-Dec-2023	464,703	0.3%	6	0.3%	77,450	5.46%	124.1
01-Jan-2024 - 31-Dec-2025	1,892,620	1.1%	18	1.0%	105,146	5.22%	149.3
01-Jan-2026 - 31-Dec-2027	2,134,392	1.2%	17	0.9%	125,552	5.24%	174.3
01-Jan-2028 - 31-Dec-2029	3,728,607	2.2%	40	2.2%	93,215	5.84%	203.7
01-Jan-2030 - 31-Dec-2031	5,642,997	3.3%	50	2.7%	112,860	5.32%	218.1
01-Jan-2032 - 31-Dec-2033	2,519,429	1.5%	25	1.4%	100,777	5.03%	243.8
01-Jan-2034 - 31-Dec-2035	1,775,861	1.0%	14	0.8%	126,847	5.32%	270.6
01-Jan-2036 - 31-Dec-2037	6,690,972	3.9%	58	3.2%	115,362	5.41%	292.0
01-Jan-2038 - 31-Dec-2039	48,511,521	28.3%	656	35.6%	73,950	5.96%	319.2
01-Jan-2040 - 31-Dec-2041	60,916,616	35.5%	634	34.6%	96,083	5.37%	340.4
01-Jan-2042 - 31-Dec-2043	29,629,941	17.3%	245	13.4%	120,939	4.80%	363.5
01-Jan-2044 - 31-Dec-2045	5,543,610	3.2%	48	2.6%	115,492	4.35%	384.3
01-Jan-2046 - 31-Dec-2047	1,074,903	0.6%	8	0.4%	134,363	3.91%	407.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	454.0
<b>Total</b>	<b>171,715,922</b>	<b>100.0%</b>	<b>1,832</b>	<b>100.0%</b>	<b>93,731</b>	<b>5.39%</b>	<b>322.6</b>

<b>Loan to Foreclosure Value Loans</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>WAC</b>	<b>WAM</b>
0% - 60%	394,393	0.2%	7	0.5%	56,342	4.64%	311.6
60% - 70%	1,091,944	0.6%	12	0.9%	90,995	4.56%	316.6
70% - 80%	2,525,978	1.5%	21	1.5%	120,285	5.09%	307.4
80% - 90%	5,081,363	3.0%	42	3.0%	120,985	4.85%	336.3
90% - 100%	10,781,624	6.3%	85	6.2%	126,843	5.02%	329.4
100% - 110%	51,995,445	30.3%	417	30.3%	124,689	5.30%	320.3
110% - 120%	89,000,764	51.8%	702	50.9%	126,782	5.49%	322.8
120% - 130%	10,844,410	6.3%	92	6.7%	117,874	5.81%	322.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>171,715,922</b>	<b>100.0%</b>	<b>1,378</b>	<b>100.0%</b>	<b>124,612</b>	<b>5.39%</b>	<b>322.6</b>

<b>Province</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>WAC</b>	<b>WAM</b>
Berlin	44,822,835	26.1%	327	23.7%	137,073	5.35%	329.0
Brandenburg	26,131,314	15.2%	158	11.5%	165,388	5.00%	329.6
Mecklenburg-Vorpommern	4,401,176	2.6%	33	2.4%	133,369	5.03%	324.0
Sachsen	66,754,908	38.9%	607	44.0%	109,975	5.56%	316.3
Sachsen-Anhalt	23,687,218	13.8%	203	14.7%	116,686	5.53%	323.8
Thüringen	5,918,472	3.4%	50	3.6%	118,369	5.38%	308.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>171,715,922</b>	<b>100.0%</b>	<b>1,378</b>	<b>100.0%</b>	<b>124,612</b>	<b>5.39%</b>	<b>322.6</b>

<b>Property type</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>Owner Occupied</b>	<b>Investment Property</b>
Einfamilienhaus	63,300,588	36.9%	383	27.8%	165,276	97.91%	2.09%
Hochhaus/apartment	101,576,528	59.2%	954	69.2%	106,474	5.77%	94.23%
Mehrfamilienhaus	2,308,973	1.3%	15	1.1%	153,932	53.33%	46.67%
Zweifamilienhaus	3,959,369	2.3%	23	1.7%	172,146	82.61%	17.39%
Laden/wohnhaus	475,365	0.3%	2	0.1%	237,683	100.00%	0.00%
unspecified	95,099	0.1%	1	0.1%	95,099	100.00%	0.00%
<b>Total</b>	<b>171,715,922</b>	<b>100.0%</b>	<b>1,378</b>	<b>100.0%</b>	<b>124,612</b>	<b>33.38%</b>	<b>66.62%</b>

<b>Loan size</b>	<b>Value</b>	<b>As percentage of total</b>	<b>Number of Loans</b>	<b>As percentage of total</b>	<b>Average loan size</b>	<b>Owner Occupied</b>	<b>Investment Property</b>
- 100,000	45,797,546	26.7%	579	42.0%	79,098	5.70%	308.8
100,000 - 150,000	55,577,901	32.4%	454	32.9%	122,418	5.48%	324.4
150,000 - 200,000	30,547,943	17.8%	179	13.0%	170,659	5.20%	321.3
200,000 - 250,000	27,371,113	15.9%	123	8.9%	222,529	5.06%	337.6
250,000 - 300,000	9,760,623	5.7%	36	2.6%	271,128	5.14%	339.0
300,000 - 350,000	608,870	0.4%	2	0.1%	304,435	5.10%	351.1
350,000 - 400,000	730,768	0.4%	2	0.1%	365,384	4.74%	283.5
400,000 - 450,000	851,278	0.5%	2	0.1%	425,639	5.46%	332.5
450,000 - 500,000	469,880	0.3%	1	0.1%	469,880	4.79%	325.6
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%	-
<b>Total</b>	<b>171,715,922</b>	<b>100.0%</b>	<b>1,378</b>	<b>100.0%</b>	<b>124,612</b>	<b>5.39%</b>	<b>322.6</b>