

**E-MAC DE 2006-II Investor Report August 2013**

**Cashflow analysis for the period**

Total interest received	7,950,776	
Interest received on transaction accounts	(178)	
Net Post Foreclosure Proceeds	35,776	
Liquidity available	17,561,654	
Reserve account available	12,645,493	
Receivables under hedging arrangements	-	
Total funds available		38,193,522
Company management expenses	9,008	
MPT fee	173,665	
Administration fee	10,854	
Third party fees	257,188	
Liquidity Facility fee	4,072	
Payments under hedging arrangements	5,863,260	
Interest on the Notes	607,940	
PDL Repayment	2,405,726	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		9,331,715
Available after distribution of funds		28,861,807
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	254,392	
Liquidity Facility Standby Ledger *	17,307,262	
Reserve account funding	11,300,153	
Available liquidity		28,861,807
Net cashflow		-

\* Note:

As a result of the downgrade of the ratings of Royal Bank of Scotland NV by Moody's, on the 20th of July 2012 the Issuer has made a Liquidity Facility Standby Drawing.

**Collateral**

Starting current balance 1 May 2013	585,388,474.23	
To be disbursed per 1 May 2013	-	
Starting principal balance 1 May 2013	585,388,474.23	
Principal (p)repayments	(6,074,011.83)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(2,405,726.40)	
Ending principal balance		576,908,736
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		576,908,736

**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	-	2,405,726	2,405,726	-
Total	-	2,405,726	2,405,726	-

**Performance**

	Last period	This period	Since issue
Prepayment rate	3.43%	4.72%	2.11%

Delinquent payments	Delinquent amount	Principal	As percentage of total		
			Number of loans	As percentage of total	
Current	-	474,547,274	82.3%	3212	81.9%
1 - 30	132,696	28,277,371	4.9%	186	4.7%
31 - 60	63,819	6,094,764	1.1%	39	1.0%
61 - 90	67,485	4,365,537	0.8%	30	0.8%
91 - 120	60,181	2,678,937	0.5%	19	0.5%
121-150	86,001	2,959,175	0.5%	19	0.5%
> 151	7,151,590	57,985,678	10.1%	418	10.7%
Total	7,561,771	576,908,736	100.0%	3923	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,662,095	2,405,726	73,994	23,682,661

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	3,923		
Number of loans parts	5,407		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	147,058	6,730	463,481
Loan part size	106,697	3,564	462,976
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	315.5	21	570
Remaining interest period (months)	39.8	1	172
Original interest period (months)	117.1	50	240
Seasoning (months)	86.4	67.6	109.2
Loan to Lending Value	105.2%	11.5%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	136,221,968.91	32.0%	23.61%
Owner occupied	440,686,767.09	68.0%	76.39%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	353,511,788	61.3%	3,602	66.6%	98,143	5.21%	328.8
Interest Only With Life Insurance Redemption	37,599,192	6.5%	306	5.7%	122,873	5.30%	241.6
Interest Only With Building Savings Account Redemp	36,072,835	6.3%	258	4.8%	139,817	5.19%	202.6
Interest Only	149,724,922	26.0%	1,241	23.0%	120,649	5.14%	329.9
<b>Total</b>	<b>576,908,736</b>	<b>100.0%</b>	<b>5,407</b>	<b>100.0%</b>	<b>106,697</b>	<b>5.20%</b>	<b>315.5</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	520,686	0.1%	9	0.2%	57,854	5.51%	311.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	115,510	0.0%	2	0.0%	57,755	4.48%	356.2
85 - 96	1,428,411	0.2%	13	0.2%	109,878	5.45%	309.2
97 - 108	66,487,485	11.5%	517	9.6%	128,602	4.54%	329.4
109 - 125	467,499,196	81.0%	4,537	83.9%	103,041	5.28%	315.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	40,857,448	7.1%	329	6.1%	124,187	5.30%	292.4
<b>Total</b>	<b>576,908,736</b>	<b>100.0%</b>	<b>5,407</b>	<b>100.0%</b>	<b>106,697</b>	<b>5.20%</b>	<b>315.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	66,857,441	11.6%	504	9.3%	132,654	4.28%	343.7
4.50% - 4.75%	76,903,231	13.3%	573	10.6%	134,212	4.64%	335.5
4.75% - 5.00%	83,686,471	14.5%	689	12.7%	121,461	4.88%	322.2
5.00% - 5.25%	80,131,704	13.9%	745	13.8%	107,559	5.14%	315.1
5.25% - 5.50%	87,941,424	15.2%	845	15.6%	104,073	5.38%	308.5
5.50% - 5.75%	78,257,258	13.6%	822	15.2%	95,203	5.63%	302.2
5.75% - 6.00%	50,792,585	8.8%	562	10.4%	90,378	5.87%	296.4
6.00% - 6.25%	40,368,508	7.0%	543	10.0%	74,343	6.12%	290.2
6.25% - 6.50%	11,654,390	2.0%	120	2.2%	97,120	6.36%	291.6
6.50% - 6.75%	254,912	0.0%	3	0.1%	84,971	6.55%	290.1
6.75% - 7.00%	60,813	0.0%	1	0.0%	60,813	6.97%	285.0
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>576,908,736</b>	<b>100.0%</b>	<b>5,407</b>	<b>100.0%</b>	<b>106,697</b>	<b>5.20%</b>	<b>315.5</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jul-2011 - 31-Dec-2011	147,492	0.0%	1	0.0%	147,492	6.00%	323.0
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	19,000	0.0%	1	0.0%	19,000	4.36%	327.0
01-Jul-2013 - 31-Dec-2013	96,510	0.0%	1	0.0%	96,510	4.50%	362.0
01-Jan-2014 - 31-Dec-2014	2,085,712	0.4%	18	0.3%	115,873	5.35%	309.8
01-Jan-2015 - 31-Dec-2015	151,113,319	26.2%	1,227	22.7%	123,157	4.65%	331.7
01-Jan-2016 - 31-Dec-2016	340,169,545	59.0%	3,439	63.6%	98,915	5.35%	311.6
01-Jan-2017 - 31-Dec-2017	42,330,918	7.3%	388	7.2%	109,100	5.81%	312.3
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	40,946,241	7.1%	332	6.1%	123,332	5.30%	292.4
<b>Total</b>	<b>576,908,736</b>	<b>100.0%</b>	<b>5,407</b>	<b>100.0%</b>	<b>106,697</b>	<b>5.20%</b>	<b>315.5</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	1,468,800	0.3%	7	0.1%	209,829	4.35%	24.6
01-Jan-2016 - 31-Dec-2017	3,457,979	0.6%	31	0.6%	111,548	5.28%	38.1
01-Jan-2018 - 31-Dec-2019	552,386	0.1%	7	0.1%	78,912	5.20%	59.3
01-Jan-2020 - 31-Dec-2021	3,906,623	0.7%	35	0.6%	111,618	5.23%	92.8
01-Jan-2022 - 31-Dec-2023	3,591,774	0.6%	33	0.6%	108,842	5.19%	109.4
01-Jan-2024 - 31-Dec-2025	4,013,325	0.7%	41	0.8%	97,886	5.23%	137.6
01-Jan-2026 - 31-Dec-2027	8,009,321	1.4%	61	1.1%	131,300	5.04%	161.1
01-Jan-2028 - 31-Dec-2029	6,563,066	1.1%	70	1.3%	93,758	5.70%	189.2
01-Jan-2030 - 31-Dec-2031	17,664,100	3.1%	157	2.9%	112,510	5.32%	208.1
01-Jan-2032 - 31-Dec-2033	10,761,493	1.9%	86	1.6%	125,134	4.82%	231.2
01-Jan-2034 - 31-Dec-2035	9,789,810	1.7%	69	1.3%	141,881	4.97%	259.8
01-Jan-2036 - 31-Dec-2037	30,936,434	5.4%	235	4.3%	131,644	5.40%	280.6
01-Jan-2038 - 31-Dec-2039	98,312,024	17.0%	1,209	22.4%	81,317	5.33%	308.2
01-Jan-2040 - 31-Dec-2041	175,443,299	30.4%	1,744	32.3%	100,598	5.37%	329.5
01-Jan-2042 - 31-Dec-2043	149,175,303	25.9%	1,201	22.2%	124,209	4.79%	351.6
01-Jan-2044 - 31-Dec-2045	46,007,086	8.0%	371	6.9%	124,008	4.36%	372.4
01-Jan-2046 - 31-Dec-2047	6,682,217	1.2%	45	0.8%	148,494	4.08%	395.7
01-Jan-2048 - 31-Dec-2137	573,696	0.1%	5	0.1%	114,739	4.78%	474.2
<b>Total</b>	<b>576,908,736</b>	<b>100.0%</b>	<b>5,407</b>	<b>100.0%</b>	<b>106,697</b>	<b>5.20%</b>	<b>315.5</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%	2,893,029	0.5%	45	1.1%	64,290	4.89%	292.2
60% - 70%	3,728,839	0.6%	38	1.0%	98,127	4.93%	279.2
70% - 80%	12,446,565	2.2%	102	2.6%	122,025	4.88%	302.9
80% - 90%	31,343,541	5.4%	205	5.2%	152,895	4.82%	316.7
90% - 100%	101,602,208	17.6%	629	16.0%	161,530	4.85%	319.0
100% - 110%	235,402,007	40.8%	1,557	39.7%	151,189	5.18%	324.5
110% - 120%	179,157,919	31.1%	1,272	32.4%	140,847	5.48%	305.8
120% - 130%	10,334,626	1.8%	75	1.9%	137,795	5.84%	277.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>576,908,736</b>	<b>100.0%</b>	<b>3,923</b>	<b>100.0%</b>	<b>147,058</b>	<b>5.20%</b>	<b>315.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	120,084,892	20.8%	664	16.9%	180,851	5.00%	324.6
Bayern	67,020,417	11.6%	422	10.8%	158,816	5.11%	319.0
Berlin	43,064,269	7.5%	321	8.2%	134,157	5.35%	317.1
Brandenburg	25,612,693	4.4%	156	4.0%	164,184	5.00%	317.4
Bremen	3,287,701	0.6%	28	0.7%	117,418	5.32%	302.8
Hamburg	2,823,571	0.5%	16	0.4%	176,473	5.33%	318.3
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	38,567,266	6.7%	221	5.6%	174,513	5.06%	320.1
Mecklenburg-Vorpommern	4,345,265	0.8%	33	0.8%	131,675	5.03%	311.9
Niedersachsen	37,820,424	6.6%	268	6.8%	141,121	5.20%	310.0
Nordrhein-Westfalen	83,854,332	14.5%	562	14.3%	149,207	5.25%	314.6
Rheinland-Pfalz	30,919,368	5.4%	193	4.9%	160,204	5.05%	308.5
Saarland	12,862,644	2.2%	93	2.4%	138,308	5.38%	296.8
Sachsen	64,855,955	11.2%	599	15.3%	108,274	5.56%	304.1
Sachsen-Anhalt	23,000,115	4.0%	200	5.1%	115,001	5.53%	311.4
Schleswig-Holstein	13,114,293	2.3%	99	2.5%	132,468	5.13%	325.4
Thüringen	5,675,532	1.0%	48	1.2%	118,240	5.37%	296.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>576,908,736</b>	<b>100.0%</b>	<b>3,923</b>	<b>100.0%</b>	<b>147,058</b>	<b>5.20%</b>	<b>315.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	322,557,024	55.9%	1,852	47.2%	174,167	99.0%	1.0%
Hochhaus/apartment	188,508,888	32.7%	1,724	43.9%	109,344	30.8%	69.2%
Mehrfamilienhaus	31,909,931	5.5%	162	4.1%	196,975	76.5%	23.5%
Zweifamilienhaus	32,467,424	5.6%	176	4.5%	184,474	97.2%	2.8%
Laden/wohnhaus	1,371,736	0.2%	8	0.2%	171,467	87.5%	12.5%
unspecified	93,732	0.0%	1	0.0%	93,732	100.0%	0.0%
<b>Total</b>	<b>576,908,736</b>	<b>100.0%</b>	<b>3,923</b>	<b>100.0%</b>	<b>147,058</b>	<b>68.0%</b>	<b>32.0%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	86,483,358	15.0%	1,120	28.5%	77,217	5.60%	291.5
100,000 - 150,000	143,332,858	24.8%	1,154	29.4%	124,205	5.40%	311.8
150,000 - 200,000	140,885,141	24.4%	809	20.6%	174,147	5.07%	319.9
200,000 - 250,000	124,984,181	21.7%	562	14.3%	222,392	4.99%	325.9
250,000 - 300,000	54,941,769	9.5%	203	5.2%	270,649	4.93%	325.9
300,000 - 350,000	14,114,543	2.4%	44	1.1%	320,785	5.02%	326.1
350,000 - 400,000	6,659,641	1.2%	18	0.5%	369,980	4.89%	319.4
400,000 - 450,000	4,580,788	0.8%	11	0.3%	416,435	5.15%	304.8
450,000 - 500,000	926,457	0.2%	2	0.1%	463,228	5.05%	321.5
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%	-
<b>Total</b>	<b>576,908,736</b>	<b>100.0%</b>	<b>3,923</b>	<b>100.0%</b>	<b>147,058</b>	<b>5.20%</b>	<b>315.5</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,357  
Number of loans parts 1,800

	Weighted average	Minimum	Maximum
Loan size	122,737	13,398	463,481
Loan part size	92,530	6,200	369,000
Coupon	5.40%	3.80%	6.97%
Remaining maturity (months)	310.5	26	442
Remaining interest period (months)	35.9	1	169
Original interest period (months)	113.3	50	240
Seasoning (months)	86.7	67.6	109.2
Loan to Foreclosure Value	108.6%	18.4%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	95,219,004.72	66.6%	57.17%
Owner occupied	71,334,824.66	33.4%	42.83%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	109,836,484	65.9%	1,235	68.6%	88,936	5.39%	322.6
Interest Only With Life Insurance Redemption	11,739,818	7.0%	107	5.9%	109,718	5.50%	222.1
Interest Only With Building Savings Account Redemp	5,938,172	3.6%	47	2.6%	126,344	5.13%	191.1
Interest Only	39,039,355	23.4%	411	22.8%	94,986	5.41%	321.2
<b>Total</b>	<b>166,553,829</b>	<b>100.0%</b>	<b>1,800</b>	<b>100.0%</b>	<b>92,530</b>	<b>5.40%</b>	<b>310.5</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	53,479	0.0%	1	0.1%	53,479	5.50%	208.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	19,000	0.0%	1	0.1%	19,000	4.36%	327.0
85 - 96	381,147	0.2%	5	0.3%	76,229	5.44%	304.8
97 - 108	21,737,676	13.1%	184	10.2%	118,140	4.80%	312.5
109 - 125	140,182,176	84.2%	1,576	87.6%	88,948	5.49%	310.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,180,352	2.5%	33	1.8%	126,677	5.27%	298.5
<b>Total</b>	<b>166,553,829</b>	<b>100.0%</b>	<b>1,800</b>	<b>100.0%</b>	<b>92,530</b>	<b>5.40%</b>	<b>310.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	8,654,094	5.2%	71	3.9%	121,889	4.27%	337.2
4.50% - 4.75%	13,177,138	7.9%	101	5.6%	130,467	4.63%	344.4
4.75% - 5.00%	21,249,236	12.8%	181	10.1%	117,399	4.89%	320.3
5.00% - 5.25%	24,888,923	14.9%	248	13.8%	100,359	5.15%	312.1
5.25% - 5.50%	23,548,904	14.1%	258	14.3%	91,275	5.38%	313.1
5.50% - 5.75%	27,522,585	16.5%	307	17.1%	89,650	5.64%	302.1
5.75% - 6.00%	21,337,568	12.8%	247	13.7%	86,387	5.88%	297.3
6.00% - 6.25%	21,907,543	13.2%	330	18.3%	66,386	6.12%	292.9
6.25% - 6.50%	4,000,617	2.4%	54	3.0%	74,089	6.34%	288.7
6.50% - 6.75%	206,207	0.1%	2	0.1%	103,103	6.52%	289.0
6.75% - 7.00%	60,613	0.0%	1	0.1%	60,613	6.97%	285.0
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>166,553,829</b>	<b>100.0%</b>	<b>1,800</b>	<b>100.0%</b>	<b>92,530</b>	<b>5.40%</b>	<b>310.5</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2013 - 30-Jun-2013	19,000	0.0%	1	0.1%	19,000	4.36%	327.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	381,147	0.2%	5	0.3%	76,229	5.44%	304.8
01-Jan-2015 - 31-Dec-2015	45,462,037	27.3%	414	23.0%	109,812	4.87%	319.9
01-Jan-2016 - 31-Dec-2016	103,501,521	62.1%	1,211	67.3%	85,468	5.57%	306.3
01-Jan-2017 - 31-Dec-2017	13,009,772	7.8%	136	7.6%	95,660	5.83%	314.9
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	4,180,352	2.5%	33	1.8%	126,677	5.27%	298.5
<b>Total</b>	<b>166,553,829</b>	<b>100.0%</b>	<b>1,800</b>	<b>100.0%</b>	<b>92,530</b>	<b>5.40%</b>	<b>310.5</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2015	220,900	0.1%	1	0.1%	220,900	4.28%	26.0
01-Jan-2016 - 31-Dec-2017	580,144	0.3%	7	0.4%	82,878	5.58%	35.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	56.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	85.0
01-Jan-2022 - 31-Dec-2023	443,007	0.3%	6	0.3%	73,835	5.46%	111.9
01-Jan-2024 - 31-Dec-2025	1,860,694	1.1%	18	1.0%	103,372	5.21%	137.3
01-Jan-2026 - 31-Dec-2027	2,099,667	1.3%	17	0.9%	123,510	5.24%	162.4
01-Jan-2028 - 31-Dec-2029	3,590,466	2.2%	39	2.2%	92,063	5.86%	191.7
01-Jan-2030 - 31-Dec-2031	5,480,929	3.3%	50	2.8%	109,619	5.32%	206.1
01-Jan-2032 - 31-Dec-2033	2,459,624	1.5%	25	1.4%	98,385	5.02%	231.8
01-Jan-2034 - 31-Dec-2035	1,761,317	1.1%	14	0.8%	125,808	5.32%	258.6
01-Jan-2036 - 31-Dec-2037	6,281,366	3.8%	55	3.1%	114,207	5.41%	280.0
01-Jan-2038 - 31-Dec-2039	47,102,382	28.3%	640	35.6%	73,597	5.95%	307.2
01-Jan-2040 - 31-Dec-2041	59,127,763	35.5%	627	34.8%	94,303	5.37%	328.4
01-Jan-2042 - 31-Dec-2043	29,051,572	17.4%	245	13.6%	118,578	4.80%	351.5
01-Jan-2044 - 31-Dec-2045	5,043,756	3.0%	43	2.4%	117,297	4.35%	372.6
01-Jan-2046 - 31-Dec-2047	1,062,642	0.6%	8	0.4%	132,830	3.91%	395.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	442.0
<b>Total</b>	<b>166,553,829</b>	<b>100.0%</b>	<b>1,800</b>	<b>100.0%</b>	<b>92,530</b>	<b>5.40%</b>	<b>310.5</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%	821,136	0.5%	14	1.0%	58,653	4.94%	278.0
60% - 70%	1,110,053	0.7%	12	0.9%	92,504	4.60%	320.5
70% - 80%	3,409,443	2.0%	31	2.3%	109,982	5.14%	293.2
80% - 90%	5,316,231	3.2%	44	3.2%	120,823	4.92%	332.6
90% - 100%	14,451,051	8.7%	121	8.9%	119,430	5.19%	285.8
100% - 110%	62,553,583	37.6%	517	38.1%	120,993	5.34%	319.6
110% - 120%	75,254,597	45.2%	588	43.3%	127,984	5.52%	307.9
120% - 130%	3,637,735	2.2%	30	2.2%	121,258	5.81%	292.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>166,553,829</b>	<b>100.0%</b>	<b>1,357</b>	<b>100.0%</b>	<b>122,737</b>	<b>5.40%</b>	<b>310.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	43,064,269	25.9%	321	23.7%	134,157	5.35%	317.1
Brandenburg	25,612,693	15.4%	156	11.5%	164,184	5.00%	317.4
Mecklenburg-Vorpommern	4,345,265	2.6%	33	2.4%	131,675	5.03%	311.9
Sachsen	64,855,955	38.9%	599	44.1%	108,274	5.56%	304.1
Sachsen-Anhalt	23,000,115	13.8%	200	14.7%	115,001	5.53%	311.4
Thüringen	5,675,532	3.4%	48	3.5%	118,240	5.37%	296.8
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>166,553,829</b>	<b>100.0%</b>	<b>1,357</b>	<b>100.0%</b>	<b>122,737</b>	<b>5.40%</b>	<b>310.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	61,443,513	36.9%	377	27.8%	162,980	97.88%	2.12%
Hochhaus/appartement	98,605,639	59.2%	939	69.2%	105,011	5.75%	94.25%
Mehrfamilienhaus	2,270,211	1.4%	15	1.1%	151,347	53.33%	46.67%
Zweifamilienhaus	3,677,279	2.2%	23	1.7%	159,882	82.61%	17.39%
Laden/wohnhaus	463,454	0.3%	2	0.1%	231,727	100.00%	0.00%
unspecified	93,732	0.1%	1	0.1%	93,732	100.00%	0.00%
<b>Total</b>	<b>166,553,829</b>	<b>100.0%</b>	<b>1,357</b>	<b>100.0%</b>	<b>122,737</b>	<b>33.38%</b>	<b>66.62%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	46,396,587	27.9%	592	43.6%	78,373	5.69%	296.8
100,000 - 150,000	53,232,409	32.0%	435	32.1%	122,373	5.48%	313.6
150,000 - 200,000	30,517,445	18.3%	178	13.1%	171,446	5.19%	308.0
200,000 - 250,000	25,177,942	15.1%	113	8.3%	222,814	5.07%	326.4
250,000 - 300,000	8,593,489	5.2%	32	2.4%	268,547	5.10%	327.1
300,000 - 350,000	606,599	0.4%	2	0.1%	303,299	5.10%	339.1
350,000 - 400,000	722,796	0.4%	2	0.1%	361,398	4.74%	271.5
400,000 - 450,000	843,081	0.5%	2	0.1%	421,540	5.46%	320.4
450,000 - 500,000	463,481	0.3%	1	0.1%	463,481	4.79%	313.0
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>166,553,829</b>	<b>100.0%</b>	<b>1,357</b>	<b>100.0%</b>	<b>122,737</b>	<b>5.40%</b>	<b>310.5</b>