

**E-MAC DE 2006-II Investor Report August 2014**

**Cashflow analysis for the period**

Total interest received	7,145,433	
Interest received on transaction accounts	5,820	
Net Post Foreclosure Proceeds	504,142	
Liquidity available	16,380,772	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		24,036,167
Company management expenses		
MPT fee	161,829	
Administration fee	10,114	
Third party fees	317,412	
Liquidity Facility fee	5,390	
Payments under hedging arrangements	5,678,857	
Interest on the Notes	739,076	
PDL Repayment	742,717	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		7,655,395
Available after distribution of funds		16,380,772
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	214,987	
Liquidity Facility Standby Ledger *	16,165,785	
Reserve account funding	-	
Available liquidity		16,380,772
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 2014	545,490,648.79	
To be disbursed per 1 May 2014	-	
Starting principal balance 1 May 2014	545,490,648.79	
Principal (p)repayments	(6,423,508.76)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(3,370,357.78)	
Ending principal balance		535,696,782
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		535,696,782

**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	-	-	-	-
Total	535,087	3,370,358	742,717	3,162,727

**Performance**

	Last period	This period	Since issue
Prepayment rate	6.43%	5.97%	2.67%

Delinquent payments	Delinquent amount	As percentage of total		Number of loans	As percentage of total
		Principal	Interest Available		
Current	-	420,165,676	78.4%	2892	78.5%
1 - 30	248,965	50,531,812	9.4%	328	8.9%
31 - 60	70,679	6,448,125	1.2%	46	1.2%
61 - 90	65,504	4,203,856	0.8%	29	0.8%
91 - 120	95,487	4,594,682	0.9%	26	0.7%
121-150	98,183	3,640,346	0.7%	20	0.5%
> 151	5,958,539	46,112,285	8.6%	343	9.3%
Total	6,537,357	535,696,782	100.0%	3684	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	5,125,973	3,370,358	137,979	40,244,196

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	3,684		
Number of loans parts	5,080		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	145,412	13,712	457,282
Loan part size	105,452	6,110	455,887
Coupon	5.19%	3.57%	6.97%
Remaining maturity (months)	304.8	9	1,107
Remaining interest period (months)	27.9	1	160
Original interest period (months)	117.2	50	240
Seasoning (months)	98.5	79.6	121.2
Loan to Lending Value	104.0%	25.4%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	124,789,680.29	31.8%	23.29%
Owner occupied	410,907,101.96	68.2%	76.71%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	327,071,565	61.1%	3,392	66.8%	96,424	5.20%	318.5
Interest Only With Life Insurance Redemption	34,017,177	6.4%	280	5.5%	121,490	5.28%	230.9
Interest Only With Building Savings Account Redemp	33,296,386	6.2%	236	4.6%	141,086	5.19%	199.7
Interest Only	141,311,654	26.4%	1,172	23.1%	120,573	5.14%	315.6
<b>Total</b>	<b>535,696,782</b>	<b>100.0%</b>	<b>5,080</b>	<b>100.0%</b>	<b>105,452</b>	<b>5.19%</b>	<b>304.8</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	363,394	0.1%	8	0.2%	45,424	5.32%	296.2
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	113,275	0.0%	2	0.0%	56,637	5.69%	279.6
85 - 96	932,910	0.2%	10	0.2%	93,291	5.53%	295.6
97 - 108	61,978,143	11.6%	491	9.7%	126,228	4.55%	321.1
109 - 125	434,134,906	81.0%	4,254	83.7%	102,053	5.27%	304.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	38,174,154	7.1%	315	6.2%	121,188	5.30%	280.3
<b>Total</b>	<b>535,696,782</b>	<b>100.0%</b>	<b>5,080</b>	<b>100.0%</b>	<b>105,452</b>	<b>5.19%</b>	<b>304.8</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	62,667,023	11.7%	479	9.4%	130,829	4.29%	335.2
4.50% - 4.75%	73,280,932	13.7%	551	10.8%	132,996	4.64%	323.1
4.75% - 5.00%	79,615,347	14.9%	661	13.0%	120,447	4.88%	311.5
5.00% - 5.25%	74,308,444	13.9%	702	13.8%	105,852	5.14%	302.6
5.25% - 5.50%	81,243,420	15.2%	789	15.5%	102,970	5.38%	296.9
5.50% - 5.75%	71,775,871	13.4%	762	15.0%	94,194	5.63%	291.5
5.75% - 6.00%	46,799,188	8.7%	527	10.4%	88,803	5.87%	285.6
6.00% - 6.25%	34,919,353	6.5%	494	9.7%	70,687	6.12%	280.6
6.25% - 6.50%	10,824,548	2.0%	112	2.2%	96,648	6.37%	280.2
6.50% - 6.75%	202,866	0.0%	2	0.0%	101,433	6.52%	277.0
6.75% - 7.00%	59,791	0.0%	1	0.0%	59,791	6.97%	273.0
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>535,696,782</b>	<b>100.0%</b>	<b>5,080</b>	<b>100.0%</b>	<b>105,452</b>	<b>5.19%</b>	<b>304.8</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	-	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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	1,610,666	0.3%	15	0.3%	107,378	5.38%	298.2
01-Jan-2015 - 31-Dec-2015	142,210,936	26.5%	1,175	23.1%	121,031	4.65%	321.3
01-Jan-2016 - 31-Dec-2016	314,222,208	58.7%	3,204	63.1%	98,072	5.34%	301.0
01-Jan-2017 - 31-Dec-2017	39,324,735	7.3%	367	7.2%	107,152	5.82%	299.9
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	69,466	0.0%	1	0.0%	69,466	5.90%	277.0
01-Jan-2020 - >	38,258,772	7.1%	318	6.3%	120,311	5.30%	280.3
<b>Total</b>	<b>535,696,782</b>	<b>100.0%</b>	<b>5,080</b>	<b>100.0%</b>	<b>105,452</b>	<b>5.19%</b>	<b>304.8</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	1,258,800	0.2%	6	0.1%	209,800	4.44%	12.4
01-Jan-2016 - 31-Dec-2017	2,536,281	0.5%	24	0.5%	105,678	5.24%	27.0
01-Jan-2018 - 31-Dec-2019	458,777	0.1%	6	0.1%	76,463	5.09%	48.0
01-Jan-2020 - 31-Dec-2021	3,674,335	0.7%	34	0.7%	108,069	5.21%	80.7
01-Jan-2022 - 31-Dec-2023	3,381,316	0.6%	31	0.6%	109,075	5.18%	98.2
01-Jan-2024 - 31-Dec-2025	4,380,880	0.8%	46	0.9%	95,237	5.30%	127.0
01-Jan-2026 - 31-Dec-2027	8,135,147	1.5%	67	1.3%	121,420	5.00%	148.8
01-Jan-2028 - 31-Dec-2029	6,291,303	1.2%	67	1.3%	93,900	5.57%	177.7
01-Jan-2030 - 31-Dec-2031	17,501,275	3.3%	160	3.1%	109,383	5.33%	196.6
01-Jan-2032 - 31-Dec-2033	10,129,852	1.9%	86	1.7%	117,789	4.85%	220.2
01-Jan-2034 - 31-Dec-2035	11,430,562	2.1%	82	1.6%	139,397	4.99%	246.3
01-Jan-2036 - 31-Dec-2037	30,262,889	5.6%	239	4.7%	126,623	5.33%	268.8
01-Jan-2038 - 31-Dec-2039	84,056,627	15.7%	1,040	20.5%	80,824	5.31%	296.6
01-Jan-2040 - 31-Dec-2041	156,779,450	29.3%	1,583	31.2%	99,039	5.39%	317.5
01-Jan-2042 - 31-Dec-2043	132,263,978	24.7%	1,095	21.6%	120,789	4.84%	339.9
01-Jan-2044 - 31-Dec-2045	51,371,591	9.6%	427	8.4%	120,308	4.46%	361.8
01-Jan-2046 - 31-Dec-2047	9,764,333	1.8%	70	1.4%	139,490	4.23%	384.5
01-Jan-2048 - >	2,019,386	0.4%	17	0.3%	118,787	4.77%	510.4
<b>Total</b>	<b>535,696,782</b>	<b>100.0%</b>	<b>5,080</b>	<b>100.0%</b>	<b>105,452</b>	<b>5.19%</b>	<b>304.8</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%	2,662,690	0.5%	39	1.1%	68,274	4.77%	235.5
60% - 70%	5,125,317	1.0%	51	1.4%	100,496	4.85%	269.8
70% - 80%	12,669,332	2.4%	102	2.8%	124,209	4.93%	284.4
80% - 90%	34,846,450	6.5%	242	6.6%	143,994	4.82%	310.1
90% - 100%	108,239,282	20.2%	674	18.3%	160,592	4.89%	308.1
100% - 110%	219,179,979	40.9%	1,473	40.0%	148,798	5.19%	315.8
110% - 120%	145,232,592	27.1%	1,047	28.4%	138,713	5.50%	291.2
120% - 130%	7,741,141	1.4%	56	1.5%	138,235	5.84%	260.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>535,696,782</b>	<b>100.0%</b>	<b>3,684</b>	<b>100.0%</b>	<b>145,412</b>	<b>5.19%</b>	<b>304.8</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	111,969,106	20.9%	624	16.9%	179,438	5.00%	312.2
Bayern	62,579,926	11.7%	397	10.8%	157,632	5.09%	309.4
Berlin	39,812,144	7.4%	295	8.0%	134,956	5.33%	307.2
Brandenburg	24,422,826	4.6%	150	4.1%	162,819	4.99%	306.3
Bremen	3,055,145	0.6%	26	0.7%	117,506	5.33%	292.7
Hamburg	2,581,906	0.5%	15	0.4%	172,127	5.32%	301.3
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	35,939,975	6.7%	209	5.7%	171,962	5.06%	306.6
Mecklenburg-Vorpommern	4,291,811	0.8%	33	0.9%	130,055	5.03%	300.7
Niedersachsen	35,492,511	6.6%	253	6.9%	140,287	5.18%	301.0
Nordrhein-Westfalen	74,517,559	13.9%	509	13.8%	146,400	5.23%	306.3
Rheinland-Pfalz	28,671,179	5.4%	180	4.9%	159,284	5.05%	298.3
Saarland	12,156,533	2.3%	89	2.4%	136,590	5.38%	286.6
Sachsen	61,383,128	11.5%	576	15.6%	106,568	5.55%	293.6
Sachsen-Anhalt	21,686,090	4.0%	193	5.2%	112,363	5.53%	299.6
Schleswig-Holstein	12,108,521	2.3%	92	2.5%	131,614	5.12%	312.2
Thüringen	5,028,423	0.9%	43	1.2%	116,940	5.36%	282.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>535,696,782</b>	<b>100.0%</b>	<b>3,684</b>	<b>100.0%</b>	<b>145,412</b>	<b>5.19%</b>	<b>304.8</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	303,950,781	56.7%	1,766	47.9%	172,113	99.0%	1.0%
Hochhaus/apartment	172,587,803	32.2%	1,604	43.5%	107,598	30.5%	69.5%
Mehrfamilienhaus	27,881,604	5.2%	143	3.9%	194,976	75.5%	24.5%
Zweifamilienhaus	30,097,786	5.6%	164	4.5%	183,523	97.6%	2.4%
Laden/wohnhaus	1,086,524	0.2%	6	0.2%	181,087	100.0%	0.0%
unspecified	92,284	0.0%	1	0.0%	92,284	100.0%	0.0%
<b>Total</b>	<b>535,696,782</b>	<b>100.0%</b>	<b>3,684</b>	<b>100.0%</b>	<b>145,412</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	83,934,674	15.7%	1,089	29.6%	77,075	5.59%	280.8
100,000 - 150,000	131,403,265	24.5%	1,062	28.8%	123,732	5.38%	300.7
150,000 - 200,000	134,678,236	25.1%	776	21.1%	173,554	5.05%	311.4
200,000 - 250,000	111,929,299	20.9%	504	13.7%	222,082	4.98%	316.2
250,000 - 300,000	49,951,430	9.3%	185	5.0%	270,008	4.93%	311.4
300,000 - 350,000	13,192,286	2.5%	41	1.1%	321,763	5.01%	309.3
350,000 - 400,000	5,974,302	1.1%	16	0.4%	373,394	4.93%	313.5
400,000 - 450,000	3,720,122	0.7%	9	0.2%	413,347	5.17%	291.7
450,000 - 500,000	913,169	0.2%	2	0.1%	456,584	5.05%	312.8
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>535,696,782</b>	<b>100.0%</b>	<b>3,684</b>	<b>100.0%</b>	<b>145,412</b>	<b>5.19%</b>	<b>304.8</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 1,290  
Number of loans parts 1,718

	Weighted average	Minimum	Maximum
Loan size	121,414	30,248	457,282
Loan part size	91,167	6,110	369,000
Coupon	5.38%	3.80%	6.97%
Remaining maturity (months)	299.7	14	452
Remaining interest period (months)	23.9	1	157
Original interest period (months)	113.3	50	240
Seasoning (months)	98.8	79.6	121.2
Loan to Foreclosure Value	107.4%	42.6%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	88,966,385.08	66.4%	56.80%
Owner occupied	67,658,036.00	33.6%	43.20%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	102,751,538	65.6%	1,180	68.7%	87,078	5.38%	311.8
Interest Only With Life Insurance Redemption	10,967,299	7.0%	101	5.9%	108,587	5.48%	214.9
Interest Only With Building Savings Account Redemp	5,535,365	3.5%	43	2.5%	128,729	5.11%	184.4
Interest Only	37,370,219	23.9%	394	22.9%	94,848	5.40%	308.4
<b>Total</b>	<b>156,624,421</b>	<b>100.0%</b>	<b>1,718</b>	<b>100.0%</b>	<b>91,167</b>	<b>5.38%</b>	<b>299.7</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	51,573	0.0%	1	0.1%	51,573	5.50%	196.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	17,789	0.0%	1	0.1%	17,789	4.05%	154.0
85 - 96	379,193	0.2%	5	0.3%	75,839	5.67%	266.7
97 - 108	21,186,849	13.5%	182	10.6%	116,411	4.80%	302.8
109 - 125	130,924,192	83.6%	1,496	87.1%	87,516	5.48%	299.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,064,826	2.6%	33	1.9%	123,177	5.27%	287.3
<b>Total</b>	<b>156,624,421</b>	<b>100.0%</b>	<b>1,718</b>	<b>100.0%</b>	<b>91,167</b>	<b>5.38%</b>	<b>299.7</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	8,542,809	5.5%	71	4.1%	120,321	4.27%	326.3
4.50% - 4.75%	12,996,415	8.3%	101	5.9%	128,677	4.63%	333.3
4.75% - 5.00%	20,016,569	12.8%	173	10.1%	115,703	4.89%	309.1
5.00% - 5.25%	23,981,952	15.3%	241	14.0%	99,510	5.15%	301.3
5.25% - 5.50%	21,755,590	13.9%	243	14.1%	89,529	5.38%	298.9
5.50% - 5.75%	25,668,117	16.4%	291	16.9%	88,207	5.64%	292.8
5.75% - 6.00%	20,071,965	12.8%	236	13.7%	85,051	5.88%	287.2
6.00% - 6.25%	19,753,728	12.6%	309	18.0%	63,928	6.12%	281.7
6.25% - 6.50%	3,574,620	2.3%	50	2.9%	71,492	6.34%	277.3
6.50% - 6.75%	202,866	0.1%	2	0.1%	101,433	6.52%	277.0
6.75% - 7.00%	59,791	0.0%	1	0.1%	59,791	6.97%	273.0
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>156,624,421</b>	<b>100.0%</b>	<b>1,718</b>	<b>100.0%</b>	<b>91,167</b>	<b>5.38%</b>	<b>299.7</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	309,727	0.2%	4	0.2%	77,432	5.62%	288.9
01-Jan-2015 - 31-Dec-2015	43,726,924	27.9%	405	23.6%	107,968	4.87%	309.4
01-Jan-2016 - 31-Dec-2016	96,270,394	61.5%	1,144	66.6%	84,152	5.56%	295.9
01-Jan-2017 - 31-Dec-2017	12,183,085	7.8%	131	7.6%	93,001	5.85%	299.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	69,466	0.0%	1	0.1%	69,466	5.90%	277.0
01-Jan-2020 - >	4,064,826	2.6%	33	1.9%	123,177	5.27%	287.3
<b>Total</b>	<b>156,624,421</b>	<b>100.0%</b>	<b>1,718</b>	<b>100.0%</b>	<b>91,167</b>	<b>5.38%</b>	<b>299.7</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%	14.0
01-Jan-2016 - 31-Dec-2017	578,981	0.4%	7	0.4%	82,712	5.58%	23.9
01-Jan-2018 - 31-Dec-2019	50,000	0.0%	1	0.1%	50,000	5.50%	44.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	73.0
01-Jan-2022 - 31-Dec-2023	349,586	0.2%	5	0.3%	69,917	5.52%	100.8
01-Jan-2024 - 31-Dec-2025	2,054,385	1.3%	20	1.2%	102,719	5.29%	125.9
01-Jan-2026 - 31-Dec-2027	1,738,538	1.1%	16	0.9%	108,659	5.13%	150.4
01-Jan-2028 - 31-Dec-2029	3,133,479	2.0%	36	2.1%	87,041	5.74%	179.7
01-Jan-2030 - 31-Dec-2031	5,445,779	3.5%	53	3.1%	102,751	5.40%	194.6
01-Jan-2032 - 31-Dec-2033	2,750,398	1.8%	27	1.6%	101,867	5.01%	220.2
01-Jan-2034 - 31-Dec-2035	2,493,004	1.6%	21	1.2%	118,714	5.51%	245.9
01-Jan-2036 - 31-Dec-2037	6,445,066	4.1%	60	3.5%	107,418	5.38%	267.7
01-Jan-2038 - 31-Dec-2039	39,486,556	25.2%	551	32.1%	71,663	5.95%	295.5
01-Jan-2040 - 31-Dec-2041	54,253,778	34.6%	594	34.6%	91,336	5.40%	316.4
01-Jan-2042 - 31-Dec-2043	28,227,862	18.0%	248	14.4%	113,822	4.86%	339.6
01-Jan-2044 - 31-Dec-2045	7,624,601	4.9%	64	3.7%	119,134	4.53%	361.8
01-Jan-2046 - 31-Dec-2047	1,453,687	0.9%	10	0.6%	145,369	4.23%	385.7
01-Jan-2048 - >	101,920	0.1%	2	0.1%	50,960	5.26%	445.3
<b>Total</b>	<b>156,624,421</b>	<b>100.0%</b>	<b>1,718</b>	<b>100.0%</b>	<b>91,167</b>	<b>5.38%</b>	<b>299.7</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%	611,328	0.4%	11	0.9%	55,575	4.76%	234.0
60% - 70%	1,521,554	1.0%	14	1.1%	108,682	4.67%	336.5
70% - 80%	2,822,969	1.8%	27	2.1%	104,554	5.24%	290.6
80% - 90%	6,855,569	4.4%	60	4.7%	114,259	4.92%	308.0
90% - 100%	15,389,678	9.8%	130	10.1%	118,382	5.20%	264.8
100% - 110%	64,190,569	41.0%	525	40.7%	122,268	5.31%	314.2
110% - 120%	62,997,706	40.2%	505	39.1%	124,748	5.56%	293.3
120% - 130%	2,235,049	1.4%	18	1.4%	124,169	5.86%	285.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>156,624,421</b>	<b>100.0%</b>	<b>1,290</b>	<b>100.0%</b>	<b>121,414</b>	<b>5.38%</b>	<b>299.7</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	39,812,144	25.4%	295	22.9%	134,956	5.33%	307.2
Brandenburg	24,422,826	15.6%	150	11.6%	162,819	4.99%	306.3
Mecklenburg-Vorpommern	4,291,811	2.7%	33	2.6%	130,055	5.03%	300.7
Sachsen	61,383,128	39.2%	576	44.7%	106,568	5.55%	293.6
Sachsen-Anhalt	21,686,090	13.8%	193	15.0%	112,363	5.53%	299.6
Thüringen	5,028,423	3.2%	43	3.3%	116,940	5.36%	282.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>156,624,421</b>	<b>100.0%</b>	<b>1,290</b>	<b>100.0%</b>	<b>121,414</b>	<b>5.38%</b>	<b>299.7</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	58,736,459	37.5%	364	28.2%	161,364	97.80%	2.20%
Hochhaus/appartement	91,709,378	58.6%	887	68.8%	103,393	5.52%	94.48%
Mehrfamilienhaus	2,231,087	1.4%	15	1.2%	148,739	53.33%	46.67%
Zweifamilienhaus	3,404,256	2.2%	21	1.6%	162,107	80.95%	19.05%
Laden/wohnhaus	450,957	0.3%	2	0.2%	225,479	100.00%	0.00%
unspecified	92,284	0.1%	1	0.1%	92,284	100.00%	0.00%
<b>Total</b>	<b>156,624,421</b>	<b>100.0%</b>	<b>1,290</b>	<b>100.0%</b>	<b>121,414</b>	<b>33.57%</b>	<b>66.43%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	45,109,082	28.8%	579	44.9%	77,909	5.68%	287.3
100,000 - 150,000	49,038,000	31.3%	402	31.2%	121,985	5.46%	302.6
150,000 - 200,000	28,337,191	18.1%	166	12.9%	170,706	5.15%	297.7
200,000 - 250,000	23,521,554	15.0%	106	8.2%	221,901	5.07%	313.9
250,000 - 300,000	8,307,722	5.3%	31	2.4%	267,991	5.11%	317.7
300,000 - 350,000	650,146	0.4%	2	0.2%	325,073	4.88%	292.9
350,000 - 400,000	369,000	0.2%	1	0.1%	369,000	4.76%	258.0
400,000 - 450,000	834,444	0.5%	2	0.2%	417,222	5.46%	308.3
450,000 - 500,000	457,282	0.3%	1	0.1%	457,282	4.79%	307.6
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>156,624,421</b>	<b>100.0%</b>	<b>1,290</b>	<b>100.0%</b>	<b>121,414</b>	<b>5.38%</b>	<b>299.7</b>