

**E-MAC DE 2006-II Investor Report August 2015**

**Cashflow analysis for the period**

Total interest received	6,524,343	
Interest received on transaction accounts	(564)	
Net Post Foreclosure Proceeds	441,553	
Liquidity available	15,429,573	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		22,394,905
Company management expenses	1,007	
MPT fee	149,592	
Administration fee	9,349	
Third party fees	335,608	
Liquidity Facility fee	(3,625)	
Payments under hedging arrangements	5,563,970	
Interest on the Notes	249,376	
PDL Repayment	660,055	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		6,965,332
Available after distribution of funds		15,429,573
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	529,808	
Liquidity Facility Standby Ledger *	14,899,765	
Reserve account funding	-	
Available liquidity		15,429,573
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 2015	504,242,147.38
To be disbursed per 1 May 2015	-
Starting principal balance 1 May 2015	504,242,147.38
Principal (p)repayments	(17,000,206.88)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,545,270.38)
Ending principal balance	485,696,670
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	485,696,670

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	276,951	1,545,270	660,055	1,162,167
Class E	9,800,000	-	-	9,800,000
Total	10,076,951	1,545,270	660,055	10,962,167

**Performance**

	Last period	This period	Since issue
Prepayment rate	9.02%	12.83%	3.36%

Delinquent payments	Delinquent amount	As percentage of		Number of loans	As percentage of total
		Principal	total		
Current	-	389,715,190	80.2%	2758	80.6%
1 - 30	230,408	45,548,413	9.4%	304	8.9%
31 - 60	52,903	4,863,122	1.0%	30	0.9%
61 - 90	62,386	4,146,488	0.9%	27	0.8%
91 - 120	61,340	2,847,605	0.6%	20	0.6%
121-150	66,543	2,313,756	0.5%	13	0.4%
> 151	4,879,658	36,262,096	7.5%	271	7.9%
Total	5,353,237	485,696,670	100.0%	3423	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	3,354,786	1,545,270	185,424	49,656,008

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	3,423		
Number of loans parts	4,711		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	141,892	7,537	451,341
Loan part size	103,098	5,282	448,413
Coupon	5.19%	3.00%	6.97%
Remaining maturity (months)	292.4	1	455
Remaining interest period (months)	16.6	1	148
Original interest period (months)	125.0	6	240
Seasoning (months)	110.2	91.6	133.2
Loan to Lending Value	102.7%	5.8%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	114,875,170.08	32.2%	23.65%
Owner occupied	370,821,500.04	67.8%	76.35%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	297,126,132	61.2%	3,163	67.1%	93,938	5.20%	305.5
Interest Only With Life Insurance Redemption	29,804,917	6.1%	254	5.4%	117,342	5.27%	217.2
Interest Only With Building Savings Account Redemp	30,003,344	6.2%	216	4.6%	138,904	5.17%	182.7
Interest Only	128,762,277	26.5%	1,078	22.9%	119,446	5.16%	305.2
<b>Total</b>	<b>485,696,670</b>	<b>100.0%</b>	<b>4,711</b>	<b>100.0%</b>	<b>103,098</b>	<b>5.19%</b>	<b>292.4</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	4,214,763	0.9%	38	0.8%	110,915	4.25%	278.9
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	1,245,660	0.3%	16	0.3%	77,854	5.18%	302.5
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	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	444,356,071	91.5%	4,354	92.4%	102,057	5.19%	294.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	35,880,177	7.4%	303	6.4%	118,416	5.29%	269.4
<b>Total</b>	<b>485,696,670</b>	<b>100.0%</b>	<b>4,711</b>	<b>100.0%</b>	<b>103,098</b>	<b>5.19%</b>	<b>292.4</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	58,429,492	12.0%	458	9.7%	127,575	4.28%	318.6
4.50% - 4.75%	64,119,044	13.2%	489	10.4%	131,123	4.64%	313.6
4.75% - 5.00%	70,355,027	14.5%	597	12.7%	117,848	4.88%	298.5
5.00% - 5.25%	67,017,322	13.8%	646	13.7%	103,742	5.14%	291.7
5.25% - 5.50%	74,938,478	15.4%	746	15.8%	100,454	5.39%	285.1
5.50% - 5.75%	67,261,927	13.8%	734	15.6%	91,638	5.63%	279.5
5.75% - 6.00%	42,532,865	8.8%	482	10.2%	88,242	5.87%	273.1
6.00% - 6.25%	31,290,311	6.4%	453	9.6%	69,074	6.12%	268.1
6.25% - 6.50%	9,494,208	2.0%	103	2.2%	92,177	6.36%	266.6
6.50% - 6.75%	199,300	0.0%	2	0.0%	99,650	6.52%	265.0
6.75% - 7.00%	58,696	0.0%	1	0.0%	58,696	6.97%	261.0
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>485,696,670</b>	<b>100.0%</b>	<b>4,711</b>	<b>100.0%</b>	<b>103,098</b>	<b>5.19%</b>	<b>292.4</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	119,937,537	24.7%	1,018	21.6%	117,817	4.63%	309.3
01-Jan-2016 - 31-Dec-2016	292,971,103	60.3%	3,032	64.4%	96,626	5.33%	288.7
01-Jan-2017 - 31-Dec-2017	35,615,942	7.3%	343	7.3%	103,837	5.81%	289.2
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	68,005	0.0%	1	0.0%	68,005	5.90%	269.0
01-Jan-2020 - 31-Aug-2111	37,104,083	7.6%	317	6.7%	117,048	5.27%	270.3
<b>Total</b>	<b>485,696,670</b>	<b>100.0%</b>	<b>4,711</b>	<b>100.0%</b>	<b>103,098</b>	<b>5.19%</b>	<b>292.4</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	852,400	0.2%	4	0.1%	213,100	4.44%	1.7
01-Jan-2016 - 31-Dec-2017	2,974,808	0.6%	27	0.6%	110,178	5.22%	14.4
01-Jan-2018 - 31-Dec-2019	456,042	0.1%	6	0.1%	76,007	5.10%	36.0
01-Jan-2020 - 31-Dec-2021	3,147,971	0.6%	29	0.6%	108,551	5.21%	69.3
01-Jan-2022 - 31-Dec-2023	3,207,677	0.7%	30	0.6%	106,923	5.17%	85.7
01-Jan-2024 - 31-Dec-2025	2,532,489	0.5%	31	0.7%	81,693	5.22%	114.7
01-Jan-2026 - 31-Dec-2027	6,562,731	1.4%	55	1.2%	119,322	5.00%	137.0
01-Jan-2028 - 31-Dec-2029	5,609,393	1.2%	62	1.3%	90,474	5.68%	164.9
01-Jan-2030 - 31-Dec-2031	14,308,101	2.9%	135	2.9%	105,886	5.32%	184.5
01-Jan-2032 - 31-Dec-2033	8,586,849	1.8%	73	1.5%	117,628	4.81%	207.1
01-Jan-2034 - 31-Dec-2035	7,924,641	1.6%	57	1.2%	139,029	4.96%	235.8
01-Jan-2036 - 31-Dec-2037	26,254,421	5.4%	203	4.3%	129,332	5.34%	256.3
01-Jan-2038 - 31-Dec-2039	82,593,909	17.0%	1,050	22.3%	78,661	5.31%	284.5
01-Jan-2040 - 31-Dec-2041	148,988,044	30.7%	1,537	32.6%	96,934	5.37%	305.4
01-Jan-2042 - 31-Dec-2043	126,772,985	26.1%	1,044	22.2%	121,429	4.79%	327.7
01-Jan-2044 - 31-Dec-2045	39,427,664	8.1%	327	6.9%	120,575	4.37%	348.5
01-Jan-2046 - 31-Dec-2047	5,089,001	1.0%	37	0.8%	137,541	4.13%	372.3
01-Jan-2048 - 31-Dec-2137	407,946	0.1%	4	0.1%	101,986	4.42%	417.8
<b>Total</b>	<b>485,696,670</b>	<b>100.0%</b>	<b>4,711</b>	<b>100.0%</b>	<b>103,098</b>	<b>5.19%</b>	<b>292.4</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%	3,583,334	0.7%	62	1.8%	57,796	4.91%	242.4
60% - 70%	5,838,480	1.2%	59	1.7%	98,957	4.95%	261.5
70% - 80%	13,839,833	2.8%	118	3.4%	117,288	4.96%	274.9
80% - 90%	38,117,046	7.8%	270	7.9%	141,174	4.83%	294.1
90% - 100%	115,336,206	23.7%	732	21.4%	157,563	4.95%	301.9
100% - 110%	182,310,669	37.5%	1,257	36.7%	145,036	5.22%	301.7
110% - 120%	120,701,017	24.9%	881	25.7%	137,005	5.51%	276.3
120% - 130%	5,969,985	1.2%	44	1.3%	135,681	5.81%	243.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>485,696,670</b>	<b>100.0%</b>	<b>3,423</b>	<b>100.0%</b>	<b>141,892</b>	<b>5.19%</b>	<b>292.4</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	99,765,669	20.5%	571	16.7%	174,721	5.01%	300.2
Bayern	55,621,278	11.5%	359	10.5%	154,934	5.08%	297.0
Berlin	36,806,830	7.6%	276	8.1%	133,358	5.27%	295.1
Brandenburg	21,725,297	4.5%	137	4.0%	158,579	5.00%	296.2
Bremen	2,966,731	0.6%	25	0.7%	118,669	5.32%	282.6
Hamburg	2,470,512	0.5%	15	0.4%	164,701	5.29%	295.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	31,274,711	6.4%	188	5.5%	166,355	5.07%	300.4
Mecklenburg-Vorpommern	4,148,847	0.9%	32	0.9%	129,651	5.03%	286.7
Niedersachsen	33,118,622	6.8%	240	7.0%	137,994	5.19%	287.6
Nordrhein-Westfalen	67,317,132	13.9%	469	13.7%	143,533	5.25%	290.4
Rheinland-Pfalz	25,824,936	5.3%	164	4.8%	157,469	5.07%	283.7
Saarland	10,904,345	2.2%	82	2.4%	132,980	5.32%	273.8
Sachsen	56,963,943	11.7%	547	16.0%	104,139	5.53%	281.5
Sachsen-Anhalt	20,650,520	4.3%	189	5.5%	109,262	5.54%	288.3
Schleswig-Holstein	11,455,497	2.4%	89	2.6%	128,713	5.11%	302.1
Thüringen	4,681,801	1.0%	40	1.2%	117,045	5.36%	273.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>485,696,670</b>	<b>100.0%</b>	<b>3,423</b>	<b>100.0%</b>	<b>141,892</b>	<b>5.19%</b>	<b>292.4</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	275,056,393	56.6%	1,637	47.8%	168,025	99.0%	1.0%
Hochhaus/apartment	155,969,778	32.1%	1,489	43.5%	104,748	29.6%	70.4%
Mehrfamilienhaus	25,470,266	5.2%	135	3.9%	188,669	75.6%	24.4%
Zweifamilienhaus	28,290,230	5.8%	156	4.6%	181,348	97.4%	2.6%
Laden/wohnhaus	819,253	0.2%	5	0.1%	163,851	100.0%	0.0%
unspecified	90,749	0.0%	1	0.0%	90,749	100.0%	0.0%
<b>Total</b>	<b>485,696,670</b>	<b>100.0%</b>	<b>3,423</b>	<b>100.0%</b>	<b>141,892</b>	<b>67.8%</b>	<b>32.2%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	81,510,154	16.8%	1,077	31.5%	75,683	5.58%	270.3
100,000 - 150,000	120,759,607	24.9%	977	28.5%	123,602	5.36%	289.3
150,000 - 200,000	123,390,496	25.4%	712	20.8%	173,301	5.05%	297.1
200,000 - 250,000	98,489,928	20.3%	444	13.0%	221,824	4.98%	302.6
250,000 - 300,000	42,763,523	8.8%	159	4.6%	268,953	4.94%	302.3
300,000 - 350,000	10,973,420	2.3%	34	1.0%	322,748	4.95%	308.8
350,000 - 400,000	5,245,305	1.1%	14	0.4%	374,665	4.96%	290.4
400,000 - 450,000	2,112,896	0.4%	5	0.1%	422,579	5.29%	299.6
450,000 - 500,000	451,341	0.1%	1	0.0%	451,341	4.80%	287.9
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>485,696,670</b>	<b>100.0%</b>	<b>3,423</b>	<b>100.0%</b>	<b>141,892</b>	<b>5.19%</b>	<b>292.4</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed	-		
Number of loans	1,221		
Number of loans parts	1,623		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	118,736	7,537	451,341
Loan part size	89,327	6,040	369,000
Coupon	5.37%	3.00%	6.97%
Remaining maturity (months)	288.0	2	418
Remaining interest period (months)	12.8	1	145
Original interest period (months)	119.9	6	240
Seasoning (months)	110.5	91.6	133.2
Loan to Foreclosure Value	105.9%	83.7%	129.4%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	82,796,295.35	66.7%	57.11%
Owner occupied	62,180,942.56	33.3%	42.89%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	95,790,462	66.1%	1,124	69.3%	85,223	5.36%	299.3
Interest Only With Life Insurance Redemption	9,121,427	6.3%	87	5.4%	104,844	5.44%	196.9
Interest Only With Building Savings Account Redemp	4,894,585	3.4%	40	2.5%	122,365	5.07%	171.6
Interest Only	35,170,763	24.3%	372	22.9%	94,545	5.41%	297.3
<b>Total</b>	<b>144,977,238</b>	<b>100.0%</b>	<b>1,623</b>	<b>100.0%</b>	<b>89,327</b>	<b>5.37%</b>	<b>288.0</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	2,799,535	1.9%	25	1.5%	111,981	4.25%	278.2
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	488,958	0.3%	7	0.4%	69,851	5.24%	255.0
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	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	137,756,878	95.0%	1,558	96.0%	88,419	5.39%	288.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	3,931,867	2.7%	33	2.0%	119,147	5.27%	276.3
<b>Total</b>	<b>144,977,238</b>	<b>100.0%</b>	<b>1,623</b>	<b>100.0%</b>	<b>89,327</b>	<b>5.37%</b>	<b>288.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	10,766,952	7.4%	91	5.6%	118,318	4.24%	306.3
4.50% - 4.75%	11,654,421	8.0%	91	5.6%	128,071	4.64%	319.4
4.75% - 5.00%	17,120,506	11.8%	152	9.4%	112,635	4.89%	299.3
5.00% - 5.25%	20,786,140	14.3%	217	13.4%	95,789	5.15%	290.9
5.25% - 5.50%	20,124,333	13.9%	231	14.2%	87,118	5.38%	291.4
5.50% - 5.75%	24,522,380	16.9%	283	17.4%	86,652	5.64%	277.8
5.75% - 6.00%	18,436,169	12.7%	221	13.6%	83,422	5.88%	276.5
6.00% - 6.25%	18,048,128	12.4%	286	17.6%	63,105	6.12%	269.5
6.25% - 6.50%	3,260,214	2.2%	48	3.0%	67,921	6.33%	263.9
6.50% - 6.75%	199,300	0.1%	2	0.1%	99,650	6.52%	265.0
6.75% - 7.00%	58,696	0.0%	1	0.1%	58,696	6.97%	261.0
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>144,977,238</b>	<b>100.0%</b>	<b>1,623</b>	<b>100.0%</b>	<b>89,327</b>	<b>5.37%</b>	<b>288.0</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2015 - 31-Dec-2015	38,299,087	26.4%	364	22.4%	105,217	4.80%	300.3
01-Jan-2016 - 31-Dec-2016	90,576,625	62.5%	1,091	67.2%	83,022	5.56%	283.1
01-Jan-2017 - 31-Dec-2017	11,491,484	7.9%	128	7.9%	89,777	5.85%	291.5
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	68,005	0.0%	1	0.1%	68,005	5.90%	269.0
01-Jan-2020 - 31-Aug-2111	4,542,036	3.1%	39	2.4%	116,462	5.13%	274.6
<b>Total</b>	<b>144,977,238</b>	<b>100.0%</b>	<b>1,623</b>	<b>100.0%</b>	<b>89,327</b>	<b>5.37%</b>	<b>288.0</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	0.2%	1	0.1%	220,900	4.28%	2.0
01-Jan-2016 - 31-Dec-2017	577,757	0.4%	7	0.4%	82,537	5.58%	11.8
01-Jan-2018 - 31-Dec-2019	50,000	0.0%	1	0.1%	50,000	5.50%	32.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	61.0
01-Jan-2022 - 31-Dec-2023	326,951	0.2%	5	0.3%	65,390	5.52%	88.5
01-Jan-2024 - 31-Dec-2025	1,076,172	0.7%	12	0.7%	89,681	5.06%	113.8
01-Jan-2026 - 31-Dec-2027	1,959,031	1.4%	17	1.0%	115,237	5.14%	138.6
01-Jan-2028 - 31-Dec-2029	2,979,010	2.1%	34	2.1%	87,618	5.86%	167.4
01-Jan-2030 - 31-Dec-2031	4,307,939	3.0%	43	2.6%	100,185	5.33%	182.4
01-Jan-2032 - 31-Dec-2033	2,179,842	1.5%	23	1.4%	94,776	4.94%	207.5
01-Jan-2034 - 31-Dec-2035	1,220,060	0.8%	10	0.6%	122,006	5.23%	235.0
01-Jan-2036 - 31-Dec-2037	5,409,063	3.7%	49	3.0%	110,389	5.37%	255.1
01-Jan-2038 - 31-Dec-2039	40,763,600	28.1%	573	35.3%	71,141	5.93%	283.4
01-Jan-2040 - 31-Dec-2041	51,860,387	35.8%	571	35.2%	90,824	5.35%	304.4
01-Jan-2042 - 31-Dec-2043	25,853,036	17.8%	223	13.7%	115,933	4.80%	327.3
01-Jan-2044 - 31-Dec-2045	4,916,626	3.4%	43	2.6%	114,340	4.35%	348.6
01-Jan-2046 - 31-Dec-2047	1,030,266	0.7%	8	0.5%	128,783	3.97%	371.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	418.0
<b>Total</b>	<b>144,977,238</b>	<b>100.0%</b>	<b>1,623</b>	<b>100.0%</b>	<b>89,327</b>	<b>5.37%</b>	<b>288.0</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%	643,812	0.4%	16	1.3%	40,238	5.00%	223.9
60% - 70%	2,335,688	1.6%	22	1.8%	106,168	4.92%	300.4
70% - 80%	2,835,701	2.0%	31	2.5%	91,474	5.26%	261.4
80% - 90%	8,133,401	5.6%	73	6.0%	111,416	5.00%	288.8
90% - 100%	15,786,904	10.9%	128	10.5%	123,335	5.17%	265.8
100% - 110%	57,957,458	40.0%	484	39.6%	119,747	5.30%	302.6
110% - 120%	55,623,914	38.4%	453	37.1%	122,790	5.56%	281.1
120% - 130%	1,660,360	1.1%	14	1.1%	118,597	5.79%	273.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>144,977,238</b>	<b>100.0%</b>	<b>1,221</b>	<b>100.0%</b>	<b>118,736</b>	<b>5.37%</b>	<b>288.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	36,806,830	25.4%	276	22.6%	133,358	5.27%	295.1
Brandenburg	21,725,297	15.0%	137	11.2%	158,579	5.00%	296.2
Mecklenburg-Vorpommern	4,148,847	2.9%	32	2.6%	129,651	5.03%	286.7
Sachsen	56,963,943	39.3%	547	44.8%	104,139	5.53%	281.5
Sachsen-Anhalt	20,650,520	14.2%	189	15.5%	109,262	5.54%	288.3
Thüringen	4,681,801	3.2%	40	3.3%	117,045	5.36%	273.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>144,977,238</b>	<b>100.0%</b>	<b>1,221</b>	<b>100.0%</b>	<b>118,736</b>	<b>5.37%</b>	<b>288.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	53,669,691	37.0%	339	27.8%	158,318	97.64%	2.36%
Hochhaus/appartement	85,393,416	58.9%	844	69.1%	101,177	5.69%	94.31%
Mehrfamilienhaus	2,184,299	1.5%	15	1.2%	145,620	53.33%	46.67%
Zweifamilienhaus	3,196,217	2.2%	20	1.6%	159,811	80.00%	20.00%
Laden/wohnhaus	442,866	0.3%	2	0.2%	221,433	100.00%	0.00%
unspecified	90,749	0.1%	1	0.1%	90,749	100.00%	0.00%
<b>Total</b>	<b>144,977,238</b>	<b>100.0%</b>	<b>1,221</b>	<b>100.0%</b>	<b>118,736</b>	<b>33.25%</b>	<b>66.75%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	43,815,951	30.2%	573	46.9%	76,468	5.67%	276.1
100,000 - 150,000	44,425,743	30.6%	367	30.1%	121,051	5.44%	289.8
150,000 - 200,000	26,285,205	18.1%	154	12.6%	170,683	5.13%	288.3
200,000 - 250,000	20,711,911	14.3%	93	7.6%	222,709	5.05%	302.6
250,000 - 300,000	7,473,524	5.2%	28	2.3%	266,912	5.08%	308.1
300,000 - 350,000	640,119	0.4%	2	0.2%	320,059	4.89%	281.3
350,000 - 400,000	761,422	0.5%	2	0.2%	380,711	5.36%	264.9
400,000 - 450,000	412,022	0.3%	1	0.1%	412,022	4.23%	310.0
450,000 - 500,000	451,341	0.3%	1	0.1%	451,341	4.80%	287.9
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>144,977,238</b>	<b>100.0%</b>	<b>1,221</b>	<b>100.0%</b>	<b>118,736</b>	<b>5.37%</b>	<b>288.0</b>