

E-MAC DE 2006-II Investor Report February 2013

Cashflow analysis for the period

Total interest received	7,649,778	
Interest received on transaction accounts	(232)	
Net Post Foreclosure Proceeds	80,394	
Liquidity available	17,917,198	
Reserve account available	13,300,000	
Receivables under hedging arrangements	3,300,000	
Total funds available		42,247,138
Company management expenses	1,210	
MPT fee	177,181	
Administration fee	11,074	
Third party fees	240,395	
Liquidity Facility fee	3,758	
Payments under hedging arrangements	5,477,293	
Interest on the Notes	604,209	
PDL Repayment	1,266,952	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	3,247,867	
Total funds distributed		11,029,940
Available after distribution of funds		31,217,198
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	157,614	
Liquidity Facility Standby Ledger *	17,759,585	
Reserve account funding	13,300,000	
Available liquidity		31,217,198
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 November 2012	597,239,946.89	
To be disbursed per 1 November 2012	-	
Starting principal balance 1 November 2012	597,239,946.89	
Principal (p)repayments	(3,986,842.43)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,266,952.44)	
Ending principal balance		591,986,152
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		591,986,152

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	-	1,266,952	1,266,952	-
Total	-	1,266,952	1,266,952	-

Performance

	Last period	This period	Since issue
Prepayment rate	3.17%	2.54%	1.94%

Delinquent payments	Delinquent amount	As percentage of total		Number of loans	As percentage of total
		Principal	Interest Available		
Current	-	483,900,752	81.8%	3237	81.3%
1 - 30	136,290	28,600,271	4.8%	187	4.7%
31 - 60	64,100	6,204,480	1.0%	34	0.9%
61 - 90	85,530	5,251,924	0.9%	38	1.0%
91 - 120	61,734	2,777,585	0.5%	18	0.5%
121-150	101,259	3,595,312	0.6%	23	0.6%
> 151	7,257,575	61,333,806	10.4%	445	11.2%
Total	7,706,487	591,664,129	100.0%	3982	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,772,215	1,266,952	85,651	19,774,286

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	3,982		
Number of loans parts	5,498		
	Weighted average	Minimum	Maximum
Loan size	148,585	17,179	466,967
Loan part size	107,614	6,243	466,382
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	321.6	27	576
Remaining interest period (months)	45.8	1	178
Original interest period (months)	117.1	50	240
Seasoning (months)	80.4	61.6	103.2
Loan to Lending Value	106.0%	6.2%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	139,864,255.32	32.0%	23.64%
Owner occupied	451,799,873.73	68.0%	76.36%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	362,928,563	61.3%	3,652	66.4%	99,378	5.21%	334.7
Interest Only With Life Insurance Redemption	38,696,394	6.5%	315	5.7%	122,846	5.30%	247.6
Interest Only With Building Savings Account Redemp	36,483,501	6.2%	260	4.7%	140,321	5.20%	208.9
Interest Only	153,555,671	26.0%	1,271	23.1%	120,815	5.14%	336.0
Total	591,664,129	100.0%	5,498	100.0%	107,614	5.20%	321.6

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	526,153	0.1%	9	0.2%	58,461	5.51%	316.1
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	131,203	0.0%	2	0.0%	65,602	4.46%	358.9
85 - 96	1,438,816	0.2%	13	0.2%	110,678	5.45%	315.3
97 - 108	68,243,786	11.5%	528	9.6%	129,250	4.54%	336.0
109 - 125	479,618,336	81.1%	4,614	83.9%	103,948	5.28%	321.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	41,705,836	7.0%	332	6.0%	125,620	5.30%	298.0
Total	591,664,129	100.0%	5,498	100.0%	107,614	5.20%	321.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	68,928,626	11.6%	515	9.4%	133,842	4.28%	350.3
4.50% - 4.75%	78,242,542	13.2%	578	10.5%	135,368	4.64%	341.5
4.75% - 5.00%	86,300,032	14.6%	705	12.8%	122,411	4.88%	328.4
5.00% - 5.25%	81,567,889	13.8%	750	13.6%	108,757	5.14%	320.8
5.25% - 5.50%	89,358,552	15.1%	853	15.5%	104,758	5.38%	314.5
5.50% - 5.75%	80,845,607	13.7%	838	15.2%	96,474	5.63%	308.3
5.75% - 6.00%	52,500,394	8.9%	577	10.5%	90,989	5.87%	302.8
6.00% - 6.25%	41,724,917	7.1%	556	10.1%	75,045	6.12%	295.6
6.25% - 6.50%	11,877,389	2.0%	122	2.2%	97,356	6.36%	297.7
6.50% - 6.75%	256,884	0.0%	3	0.1%	85,628	6.55%	296.1
6.75% - 7.00%	61,298	0.0%	1	0.0%	61,298	6.97%	291.0
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%	-
Total	591,664,129	100.0%	5,498	100.0%	107,614	5.20%	321.6

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	147,492	0.0%	1	0.0%	147,492	6.00%	329.0
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%	333.0
01-Jul-2013 - 31-Dec-2013	97,203	0.0%	1	0.0%	97,203	4.50%	368.0
01-Jan-2014 - 31-Dec-2014	2,098,795	0.4%	18	0.3%	116,600	5.35%	315.9
01-Jan-2015 - 31-Dec-2015	154,455,814	26.1%	1,246	22.7%	123,961	4.65%	338.1
01-Jan-2016 - 31-Dec-2016	349,737,373	59.1%	3,502	63.7%	99,868	5.35%	317.6
01-Jan-2017 - 31-Dec-2017	43,296,174	7.3%	394	7.2%	109,889	5.81%	317.7
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	41,797,278	7.1%	335	6.1%	124,768	5.30%	298.0
Total	591,664,129	100.0%	5,498	100.0%	107,614	5.20%	321.6

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	1,468,800	0.2%	7	0.1%	209,829	4.35%	30.6
01-Jan-2016 - 31-Dec-2017	3,459,004	0.6%	31	0.6%	111,581	5.28%	44.1
01-Jan-2018 - 31-Dec-2019	553,644	0.1%	7	0.1%	79,092	5.20%	65.3
01-Jan-2020 - 31-Dec-2021	3,926,679	0.7%	35	0.6%	112,191	5.23%	98.8
01-Jan-2022 - 31-Dec-2023	3,737,736	0.6%	34	0.6%	109,933	5.18%	115.4
01-Jan-2024 - 31-Dec-2025	4,067,488	0.7%	41	0.7%	99,207	5.23%	143.7
01-Jan-2026 - 31-Dec-2027	8,116,624	1.4%	61	1.1%	133,059	5.04%	167.1
01-Jan-2028 - 31-Dec-2029	6,842,967	1.2%	74	1.3%	92,473	5.71%	195.2
01-Jan-2030 - 31-Dec-2031	18,387,234	3.1%	160	2.9%	114,920	5.33%	214.0
01-Jan-2032 - 31-Dec-2033	11,050,100	1.9%	87	1.6%	127,013	4.82%	237.2
01-Jan-2034 - 31-Dec-2035	9,891,369	1.7%	69	1.3%	143,353	4.98%	265.8
01-Jan-2036 - 31-Dec-2037	31,756,520	5.4%	241	4.4%	131,770	5.39%	296.5
01-Jan-2038 - 31-Dec-2039	101,034,011	17.1%	1,234	22.4%	81,875	5.33%	314.2
01-Jan-2040 - 31-Dec-2041	179,715,242	30.4%	1,768	32.2%	101,649	5.37%	355.5
01-Jan-2042 - 31-Dec-2043	152,486,229	25.8%	1,216	22.1%	125,400	4.79%	357.6
01-Jan-2044 - 31-Dec-2045	47,835,371	8.1%	383	7.0%	124,897	4.36%	378.5
01-Jan-2046 - 31-Dec-2047	6,751,612	1.1%	45	0.8%	150,036	4.08%	401.7
01-Jan-2048 - 31-Dec-2137	583,500	0.1%	5	0.1%	116,700	4.76%	479.1
Total	591,664,129	100.0%	5,498	100.0%	107,614	5.20%	321.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,718,359	0.3%	27	0.7%	63,643	4.81%	295.3
60% - 70%	4,023,745	0.7%	39	1.0%	103,173	4.91%	296.6
70% - 80%	11,459,412	1.9%	90	2.3%	127,327	4.92%	302.7
80% - 90%	26,172,937	4.4%	174	4.4%	150,419	4.82%	325.1
90% - 100%	100,106,692	16.9%	605	15.2%	165,466	4.81%	326.0
100% - 110%	228,711,659	38.7%	1,479	37.1%	154,639	5.15%	329.0
110% - 120%	204,111,313	34.5%	1,449	36.4%	140,864	5.47%	314.3
120% - 130%	15,360,011	2.6%	119	3.0%	129,076	5.84%	297.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	591,664,129	100.0%	3,982	100.0%	148,585	5.20%	321.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	123,453,749	20.9%	677	17.0%	182,354	5.00%	330.7
Bayern	68,591,961	11.6%	431	10.8%	159,146	5.11%	325.0
Berlin	44,303,615	7.5%	324	8.1%	136,740	5.35%	323.2
Brandenburg	25,788,891	4.4%	156	3.9%	165,313	5.00%	323.4
Bremen	3,304,963	0.6%	28	0.7%	118,034	5.32%	308.7
Hamburg	3,218,406	0.5%	17	0.4%	189,318	5.18%	331.8
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	39,769,713	6.7%	227	5.7%	175,197	5.06%	324.9
Mecklenburg-Vorpommern	4,377,024	0.7%	33	0.8%	132,637	5.03%	317.9
Niedersachsen	38,935,004	6.6%	274	6.9%	142,099	5.21%	315.6
Nordrhein-Westfalen	86,102,309	14.6%	571	14.3%	150,792	5.25%	320.6
Rheinland-Pfalz	32,231,523	5.4%	197	4.9%	163,612	5.05%	314.9
Saarland	12,956,494	2.2%	93	2.3%	139,317	5.38%	302.8
Sachsen	65,565,347	11.1%	600	15.1%	109,276	5.56%	310.2
Sachsen-Anhalt	23,576,184	4.0%	203	5.1%	116,139	5.53%	317.8
Schleswig-Holstein	13,640,977	2.3%	102	2.6%	133,735	5.14%	331.7
Thüringen	5,847,972	1.0%	49	1.2%	119,346	5.38%	302.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	591,664,129	100.0%	3,982	100.0%	148,585	5.20%	321.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	330,222,232	55.8%	1,879	47.2%	175,744	99.0%	1.0%
Hochhaus/apartment	193,471,189	32.7%	1,750	43.9%	110,555	30.9%	69.1%
Mehrfamilienhaus	33,022,039	5.6%	166	4.2%	198,928	75.3%	24.7%
Zweifamilienhaus	33,462,723	5.7%	178	4.5%	187,993	97.2%	2.8%
Laden/wohnhaus	1,391,519	0.2%	8	0.2%	173,940	87.5%	12.5%
unspecified	94,426	0.0%	1	0.0%	94,426	100.0%	0.0%
Total	591,664,129	100.0%	3,982	100.0%	148,585	68.0%	32.0%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	86,085,126	14.5%	1,104	27.7%	77,976	5.61%	296.9
100,000 - 150,000	145,870,329	24.7%	1,175	29.5%	124,145	5.41%	317.2
150,000 - 200,000	143,934,730	24.3%	827	20.8%	174,044	5.08%	325.8
200,000 - 250,000	128,099,638	21.7%	576	14.5%	222,395	4.99%	331.5
250,000 - 300,000	58,724,485	9.9%	217	5.4%	270,620	4.94%	333.3
300,000 - 350,000	16,333,578	2.8%	51	1.3%	320,266	4.98%	333.4
350,000 - 400,000	7,066,836	1.2%	19	0.5%	371,939	4.85%	328.7
400,000 - 450,000	4,616,058	0.8%	11	0.3%	419,642	5.15%	310.6
450,000 - 500,000	933,349	0.2%	2	0.1%	466,674	5.05%	327.6
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%	-
Total	591,664,129	100.0%	3,982	100.0%	148,585	5.20%	321.6

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,365
Number of loans parts 1,815

	Weighted average	Minimum	Maximum
Loan size	124,146	34,601	466,967
Loan part size	93,366	6,243	369,000
Coupon	5.39%	3.80%	6.97%
Remaining maturity (months)	316.6	32	448
Remaining interest period (months)	41.9	4	175
Original interest period (months)	113.3	50	240
Seasoning (months)	80.7	61.6	103.2
Loan to Foreclosure Value	109.5%	54.0%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	96,658,039.35	66.6%	57.04%
Owner occupied	72,800,991.65	33.4%	42.96%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	111,738,536	65.9%	1,242	68.4%	89,967	5.39%	328.6
Interest Only With Life Insurance Redemption	11,943,389	7.0%	108	6.0%	110,587	5.80%	228.5
Interest Only With Building Savings Account Redemp	5,994,074	3.5%	47	2.6%	127,533	5.12%	197.9
Interest Only	39,783,032	23.5%	418	23.0%	95,175	5.41%	327.2
Total	169,459,031	100.0%	1,815	100.0%	93,366	5.39%	316.6

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	54,393	0.0%	1	0.1%	54,393	5.50%	214.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	333.0
85 - 96	382,070	0.2%	5	0.3%	76,414	5.44%	310.8
97 - 108	22,026,284	13.0%	186	10.2%	118,421	4.80%	318.8
109 - 125	142,711,005	84.2%	1,589	87.5%	89,812	5.49%	316.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,251,279	2.5%	33	1.8%	128,827	5.27%	304.2
Total	169,459,031	100.0%	1,815	100.0%	93,366	5.39%	316.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,042,634	5.3%	74	4.1%	122,198	4.27%	344.2
4.50% - 4.75%	13,260,649	7.8%	101	5.6%	131,294	4.63%	350.4
4.75% - 5.00%	21,659,998	12.8%	181	10.0%	119,668	4.89%	326.5
5.00% - 5.25%	25,257,924	14.9%	248	13.7%	101,846	5.15%	318.1
5.25% - 5.50%	23,972,392	14.1%	259	14.3%	92,557	5.38%	319.1
5.50% - 5.75%	27,861,652	16.4%	308	17.0%	90,460	5.64%	308.3
5.75% - 6.00%	21,713,359	12.8%	251	13.8%	86,507	5.88%	303.4
6.00% - 6.25%	22,383,158	13.2%	336	18.5%	66,617	6.12%	298.9
6.25% - 6.50%	4,038,170	2.4%	54	3.0%	74,781	6.34%	294.7
6.50% - 6.75%	207,798	0.1%	2	0.1%	103,899	6.52%	295.0
6.75% - 7.00%	61,298	0.0%	1	0.1%	61,298	6.97%	291.0
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%	-
Total	169,459,031	100.0%	1,815	100.0%	93,366	5.39%	316.6

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%	333.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	382,070	0.2%	5	0.3%	76,414	5.44%	310.8
01-Jan-2015 - 31-Dec-2015	45,923,638	27.1%	416	22.9%	110,393	4.87%	326.0
01-Jan-2016 - 31-Dec-2016	105,594,298	62.3%	1,223	67.4%	86,340	5.57%	312.6
01-Jan-2017 - 31-Dec-2017	13,273,747	7.8%	137	7.5%	96,889	5.83%	320.4
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	4,251,279	2.5%	33	1.8%	128,827	5.27%	304.2
Total	169,459,031	100.0%	1,815	100.0%	93,366	5.39%	316.6

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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2015	220,900	0.1%	1	0.1%	220,900	4.28%	32.0
01-Jan-2016 - 31-Dec-2017	580,704	0.3%	7	0.4%	82,958	5.58%	41.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	62.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	91.0
01-Jan-2022 - 31-Dec-2023	456,132	0.3%	6	0.3%	76,022	5.46%	118.0
01-Jan-2024 - 31-Dec-2025	1,877,835	1.1%	18	1.0%	104,324	5.22%	143.3
01-Jan-2026 - 31-Dec-2027	2,118,058	1.2%	17	0.9%	124,592	5.24%	168.3
01-Jan-2028 - 31-Dec-2029	3,624,492	2.1%	39	2.1%	92,936	5.86%	197.6
01-Jan-2030 - 31-Dec-2031	5,568,625	3.3%	50	2.8%	111,373	5.32%	212.1
01-Jan-2032 - 31-Dec-2033	2,494,453	1.5%	25	1.4%	99,778	5.03%	237.8
01-Jan-2034 - 31-Dec-2035	1,768,611	1.0%	14	0.8%	126,329	5.32%	264.6
01-Jan-2036 - 31-Dec-2037	6,468,128	3.8%	56	3.1%	115,502	5.42%	286.1
01-Jan-2038 - 31-Dec-2039	47,836,111	28.2%	649	35.8%	73,707	5.96%	313.2
01-Jan-2040 - 31-Dec-2041	60,125,333	35.5%	629	34.7%	95,589	5.37%	334.3
01-Jan-2042 - 31-Dec-2043	29,476,240	17.4%	245	13.5%	120,311	4.80%	357.5
01-Jan-2044 - 31-Dec-2045	5,386,978	3.2%	46	2.5%	117,108	4.36%	378.4
01-Jan-2046 - 31-Dec-2047	1,068,832	0.6%	8	0.4%	133,604	3.91%	401.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	448.0
Total	169,459,031	100.0%	1,815	100.0%	93,366	5.39%	316.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	360,017	0.2%	6	0.4%	60,003	4.60%	303.4
60% - 70%	1,209,840	0.7%	14	1.0%	86,417	4.63%	309.8
70% - 80%	2,645,005	1.6%	22	1.6%	120,227	5.09%	298.7
80% - 90%	5,205,237	3.1%	43	3.2%	121,052	4.97%	333.1
90% - 100%	12,795,650	7.6%	102	7.5%	125,448	5.11%	301.8
100% - 110%	55,299,360	32.6%	455	33.3%	121,537	5.33%	320.7
110% - 120%	84,072,067	49.6%	656	48.1%	128,159	5.49%	316.2
120% - 130%	7,871,855	4.6%	67	4.9%	117,490	5.81%	313.8
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	169,459,031	100.0%	1,365	100.0%	124,146	5.39%	316.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	44,303,615	26.1%	324	23.7%	136,740	5.35%	323.2
Brandenburg	25,788,891	15.2%	156	11.4%	165,313	5.00%	323.4
Mecklenburg-Vorpommern	4,377,024	2.6%	33	2.4%	132,637	5.03%	317.9
Sachsen	65,565,347	38.7%	600	44.0%	109,276	5.56%	310.2
Sachsen-Anhalt	23,576,184	13.9%	203	14.9%	116,139	5.53%	317.8
Thüringen	5,847,972	3.5%	49	3.6%	119,346	5.38%	302.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	169,459,031	100.0%	1,365	100.0%	124,146	5.39%	316.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	62,531,567	36.9%	379	27.8%	164,991	97.89%	2.11%
Hochhaus/appartement	100,133,583	59.1%	945	69.2%	105,961	5.82%	94.18%
Mehrfamilienhaus	2,291,942	1.4%	15	1.1%	152,796	53.33%	46.67%
Zweifamilienhaus	3,935,552	2.3%	23	1.7%	171,111	82.61%	17.39%
Laden/wohnhaus	471,961	0.3%	2	0.1%	235,980	100.00%	0.00%
unspecified	94,426	0.1%	1	0.1%	94,426	100.00%	0.00%
Total	169,459,031	100.0%	1,365	100.0%	124,146	33.41%	66.59%

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	46,114,775	27.2%	583	42.7%	79,099	5.69%	302.7
100,000 - 150,000	54,122,703	31.9%	442	32.4%	122,450	5.47%	319.2
150,000 - 200,000	30,814,073	18.2%	180	13.2%	171,189	5.21%	314.1
200,000 - 250,000	26,292,412	15.5%	118	8.6%	222,817	5.07%	332.6
250,000 - 300,000	9,466,290	5.6%	35	2.6%	270,465	5.11%	333.7
300,000 - 350,000	607,749	0.4%	2	0.1%	303,875	5.10%	345.1
350,000 - 400,000	726,829	0.4%	2	0.1%	363,414	4.74%	277.5
400,000 - 450,000	847,233	0.5%	2	0.1%	423,616	5.46%	326.5
450,000 - 500,000	466,967	0.3%	1	0.1%	466,967	4.79%	319.3
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%	-
Total	169,459,031	100.0%	1,365	100.0%	124,146	5.39%	316.6