

E-MAC DE 2006-II Investor Report February 2017

Cashflow analysis for the period

| | | |
|---|-----------|-----------|
| Total interest received | 2,558,127 | |
| Interest received on transaction accounts | (401) | |
| Net Post Foreclosure Proceeds | 344,437 | |
| Liquidity available | 6,536,772 | |
| Reserve account available | - | |
| Receivables under hedging arrangements | - | |
| Total funds available | | 9,438,936 |
| Company management expenses | - | |
| MPT fee | 146,352 | |
| Administration fee | - | |
| Third party fees | 469,605 | |
| Liquidity Facility fee | (6,844) | |
| Payments under hedging arrangements | 1,100,616 | |
| Interest on the Notes | 19,256 | |
| PDL Repayment | 1,173,179 | |
| Redemption Class F-Notes | - | |
| Deferred Purchase Price Instalment | - | |
| Total funds distributed | | 2,902,164 |
| Available after distribution of funds | | 6,536,772 |
| Undrawn Liquidity Facility | - | |
| Reduction Liq. Fac. Max. Amount | 956,517 | |
| Liquidity Facility Standby Ledger * | 5,580,255 | |
| Reserve account funding | - | |
| Available liquidity | | 6,536,772 |
| 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.

| | |
|--|--------------|
| Outstanding unpaid Subordinated swap amounts not paid by the transaction: | |
| February 2017 | 2,073,287.44 |

Collateral

| | | |
|---|--------------|-------------|
| Starting current balance 1 November 2016 | 202,275,928 | |
| To be disbursed per 1 November 2016 | - | |
| Starting principal balance 1 November 2016 | 202,275,928 | |
| Principal (p)repayments | (30,710,735) | |
| Loans re-assigned to Seller | - | |
| Reserved for new mortgage receivables | - | |
| Further Advances bought (incl. amounts to be disbursed) | - | |
| Losses for the period | (1,554,015) | |
| Ending principal balance | | 170,011,178 |
| Balance Reset Participation | | - |
| Total balance E-MAC DE 2006-II | | 170,011,178 |

Principal Deficiency Ledger

| | Start balance | New Losses This Period | Repayment from Interest Available Amount | End balance |
|--------------|---------------|------------------------|--|-------------|
| Senior Class | - | - | - | - |
| Class B | - | - | - | - |
| Class C | - | - | - | - |
| Class D | 5,816,476 | 1,554,015 | 1,173,179 | 6,197,312 |
| Class E | 9,800,000 | - | - | 9,800,000 |
| Total | 15,616,476 | 1,554,015 | 1,173,179 | 15,997,312 |

Performance

| | | | |
|-----------------|-------------|-------------|-------------|
| | Last period | This period | Since issue |
| Prepayment rate | 61.29% | 49.09% | 12.31% |

| Delinquent payments | Delinquent amount | Principal | As percentage of | | |
|---------------------|-------------------|-------------|------------------|-----------------|------------------------|
| | | | total | Number of loans | As percentage of total |
| Current | - | 112,132,535 | 66.0% | 971 | 69.2% |
| 1 - 30 | 98,753 | 20,211,345 | 11.9% | 152 | 10.8% |
| 31 - 60 | 59,383 | 7,041,197 | 4.1% | 56 | 4.0% |
| 61 - 90 | 43,245 | 3,610,891 | 2.1% | 26 | 1.9% |
| 91 - 120 | 27,831 | 1,391,101 | 0.8% | 11 | 0.8% |
| 121-150 | 57,191 | 2,765,592 | 1.6% | 16 | 1.1% |
| > 151 | 3,013,694 | 22,858,516 | 13.4% | 171 | 12.2% |
| Total | 3,300,095 | 170,011,178 | 100.0% | 1403 | 100.0% |

| | | | | |
|----------------------------|-------------|-------------|---------------|------------|
| | Last period | This period | Net Recovered | Total |
| Aggregate principal losses | 1,019,564 | 1,554,015 | 204,065 | 59,329,398 |

Summary - Total Portfolio

Characteristics

| | | | |
|------------------------------------|-------------------------|--------------------------------|--|
| Amounts to be disbursed | - | | |
| Number of loans | 1,403 | | |
| Number of loans parts | 1,802 | | |
| | Weighted average | Minimum | Maximum |
| Loan size | 121,177 | 1,077 | 436,435 |
| Loan part size | 94,346 | 1,077 | 436,435 |
| Coupon | 4.61% | 2.70% | 6.97% |
| Remaining maturity (months) | 299.2 | 1 | 582 |
| Remaining interest period (months) | 28.5 | 1 | 130 |
| Original interest period (months) | 82.5 | 3 | 240 |
| Seasoning (months) | 125.0 | 110.4 | 151.2 |
| Loan to Lending Value | 101.1% | 0.6% | 129.4% |
| | Value | As % of number of loans | As % Outstanding principal amount |
| Investment properties | 54,568,155.38 | 40.2% | 32.10% |
| Owner occupied | 115,443,022.18 | 59.8% | 67.90% |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|--|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity | 141,105,676 | 83.0% | 1,549 | 86.0% | 91,095 | 4.55% | 311.2 |
| Interest Only With Life Insurance Redemption | 11,379,198 | 6.7% | 109 | 6.0% | 104,396 | 4.80% | 222.0 |
| Interest Only With Building Savings Account Redemption | 12,808,608 | 7.5% | 99 | 5.5% | 129,380 | 4.92% | 242.9 |
| Interest Only | 4,717,696 | 2.8% | 45 | 2.5% | 104,838 | 5.23% | 279.2 |
| Total | 170,011,178 | 100.0% | 1,802 | 100.0% | 94,346 | 4.61% | 299.2 |

| Interest term | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0 - 12 | 52,342,916 | 30.8% | 597 | 33.1% | 87,677 | 4.19% | 319.8 |
| 13 - 24 | 10,631,336 | 6.3% | 122 | 6.8% | 87,142 | 2.70% | 380.2 |
| 25 - 36 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 37 - 48 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 49 - 60 | 34,006,627 | 20.0% | 401 | 22.3% | 84,805 | 3.92% | 329.0 |
| 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 | 40,952,102 | 24.1% | 403 | 22.4% | 101,618 | 5.69% | 270.1 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | 32,078,197 | 18.9% | 279 | 15.5% | 114,976 | 5.29% | 244.3 |
| Total | 170,011,178 | 100.0% | 1,802 | 100.0% | 94,346 | 4.61% | 299.2 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|------------------|--------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 4.50% | 88,545,323 | 52.1% | 1,040 | 57.7% | 85,140 | 3.81% | 333.4 |
| 4.50% - 4.75% | 6,318,212 | 3.7% | 48 | 2.7% | 131,629 | 4.66% | 278.2 |
| 4.75% - 5.00% | 6,830,195 | 4.0% | 66 | 3.7% | 103,488 | 4.88% | 258.5 |
| 5.00% - 5.25% | 17,069,445 | 10.0% | 157 | 8.7% | 108,723 | 5.16% | 273.1 |
| 5.25% - 5.50% | 15,117,084 | 8.9% | 145 | 8.0% | 104,256 | 5.39% | 257.3 |
| 5.50% - 5.75% | 10,966,905 | 6.5% | 100 | 5.5% | 109,669 | 5.64% | 257.1 |
| 5.75% - 6.00% | 10,962,509 | 6.4% | 107 | 5.9% | 102,453 | 5.87% | 263.3 |
| 6.00% - 6.25% | 8,249,327 | 4.9% | 85 | 4.7% | 97,051 | 6.12% | 249.0 |
| 6.25% - 6.50% | 5,895,274 | 3.5% | 53 | 2.9% | 111,232 | 6.38% | 254.3 |
| 6.50% - 6.75% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 6.75% - 7.00% | 56,903 | 0.0% | 1 | 0.1% | 56,903 | 6.97% | 246.0 |
| 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 | 170,011,178 | 100.0% | 1,802 | 100.0% | 94,346 | 4.61% | 299.2 |

| 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 | 1,482,517 | 0.9% | 11 | 0.6% | 134,774 | 4.80% | 300.8 |
| 01-Jan-2016 - 31-Dec-2016 | 9,276,895 | 5.5% | 107 | 5.9% | 86,700 | 5.30% | 270.7 |
| 01-Jan-2017 - 31-Dec-2017 | 82,341,376 | 48.4% | 880 | 48.8% | 93,570 | 4.80% | 301.0 |
| 01-Jan-2018 - 31-Dec-2018 | 10,631,336 | 6.3% | 122 | 6.8% | 87,142 | 2.70% | 380.2 |
| 01-Jan-2019 - 31-Dec-2019 | 305,182 | 0.2% | 3 | 0.2% | 101,727 | 4.43% | 314.1 |
| 01-Jan-2020 - 31-Aug-2111 | 65,973,871 | 38.8% | 679 | 37.7% | 97,163 | 4.59% | 287.8 |
| Total | 170,011,178 | 100.0% | 1,802 | 100.0% | 94,346 | 4.61% | 299.2 |

| 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 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2016 - 31-Dec-2017 | 90,991 | 0.1% | 4 | 0.2% | 22,748 | 5.35% | (11.6) |
| 01-Jan-2018 - 31-Dec-2019 | 124,352 | 0.1% | 3 | 0.2% | 41,451 | 4.64% | 18.6 |
| 01-Jan-2020 - 31-Dec-2021 | 1,297,963 | 0.8% | 15 | 0.8% | 86,531 | 5.43% | 54.8 |
| 01-Jan-2022 - 31-Dec-2023 | 1,165,549 | 0.7% | 18 | 1.0% | 64,753 | 4.98% | 69.9 |
| 01-Jan-2024 - 31-Dec-2025 | 1,326,066 | 0.8% | 19 | 1.1% | 69,793 | 4.77% | 96.2 |
| 01-Jan-2026 - 31-Dec-2027 | 2,173,176 | 1.3% | 32 | 1.8% | 67,912 | 4.97% | 122.1 |
| 01-Jan-2028 - 31-Dec-2029 | 1,868,000 | 1.1% | 25 | 1.4% | 74,720 | 5.11% | 144.8 |
| 01-Jan-2030 - 31-Dec-2031 | 4,176,559 | 2.5% | 49 | 2.7% | 85,236 | 5.11% | 167.4 |
| 01-Jan-2032 - 31-Dec-2033 | 5,068,279 | 3.0% | 46 | 2.6% | 110,180 | 4.75% | 191.7 |
| 01-Jan-2034 - 31-Dec-2035 | 3,186,164 | 1.9% | 37 | 2.1% | 86,113 | 4.23% | 214.5 |
| 01-Jan-2036 - 31-Dec-2037 | 14,106,632 | 8.3% | 124 | 6.9% | 113,763 | 5.10% | 241.0 |
| 01-Jan-2038 - 31-Dec-2039 | 12,153,999 | 7.1% | 133 | 7.4% | 91,383 | 5.80% | 266.6 |
| 01-Jan-2040 - 31-Dec-2041 | 29,313,863 | 17.2% | 273 | 15.1% | 107,377 | 5.39% | 288.6 |
| 01-Jan-2042 - 31-Dec-2043 | 31,979,808 | 18.8% | 289 | 16.0% | 110,657 | 4.64% | 310.7 |
| 01-Jan-2044 - 31-Dec-2045 | 27,178,509 | 16.0% | 314 | 17.4% | 86,556 | 4.10% | 339.7 |
| 01-Jan-2046 - 31-Dec-2047 | 17,439,936 | 10.3% | 204 | 11.3% | 85,490 | 4.02% | 355.2 |
| 01-Jan-2048 - 31-Dec-2137 | 17,361,332 | 10.2% | 217 | 12.0% | 80,006 | 3.15% | 416.6 |
| Total | 170,011,178 | 100.0% | 1,802 | 100.0% | 94,346 | 4.61% | 299.2 |

| Loan to Foreclosure Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|---------------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0% - 60% | 2,880,587 | 1.7% | 60 | 4.3% | 48,010 | 4.80% | 161.4 |
| 60% - 70% | 3,679,141 | 2.2% | 40 | 2.9% | 91,979 | 4.91% | 198.0 |
| 70% - 80% | 5,526,927 | 3.3% | 54 | 3.8% | 102,351 | 4.98% | 237.2 |
| 80% - 90% | 16,341,846 | 9.6% | 131 | 9.3% | 124,747 | 4.72% | 276.1 |
| 90% - 100% | 34,915,587 | 20.5% | 249 | 17.7% | 140,223 | 4.58% | 317.8 |
| 100% - 110% | 60,619,714 | 35.7% | 503 | 35.9% | 120,516 | 4.61% | 318.0 |
| 110% - 120% | 42,411,845 | 24.9% | 342 | 24.4% | 124,011 | 4.46% | 297.1 |
| 120% - 130% | 3,635,530 | 2.1% | 24 | 1.7% | 151,480 | 5.41% | 242.9 |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 170,011,178 | 100.0% | 1,403 | 100.0% | 121,177 | 4.61% | 299.2 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|------------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| Baden-Württemberg | 22,177,334 | 13.0% | 151 | 10.8% | 146,870 | 4.61% | 298.5 |
| Bayern | 19,287,379 | 11.3% | 139 | 9.9% | 138,758 | 4.78% | 293.6 |
| Berlin | 14,112,481 | 8.3% | 125 | 8.9% | 112,900 | 4.37% | 308.6 |
| Brandenburg | 6,754,316 | 4.0% | 49 | 3.5% | 137,843 | 4.56% | 300.3 |
| Bremen | 425,586 | 0.3% | 5 | 0.4% | 85,117 | 5.91% | 214.0 |
| Hamburg | 432,741 | 0.3% | 4 | 0.3% | 108,185 | 4.70% | 284.6 |
| Hamburg/Niedersachsen | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Hessen | 8,811,805 | 5.2% | 63 | 4.5% | 139,870 | 4.98% | 297.7 |
| Mecklenburg-Vorpommern | 1,423,535 | 0.8% | 12 | 0.9% | 118,628 | 5.06% | 280.7 |
| Niedersachsen | 13,100,995 | 7.7% | 104 | 7.4% | 125,971 | 4.54% | 298.2 |
| Nordrhein-Westfalen | 29,252,412 | 17.2% | 225 | 16.0% | 130,011 | 4.65% | 296.8 |
| Rheinland-Pfalz | 8,766,428 | 5.2% | 69 | 4.9% | 127,079 | 4.74% | 298.1 |
| Saarland | 3,268,821 | 1.9% | 28 | 2.0% | 116,744 | 4.47% | 293.5 |
| Sachsen | 24,569,273 | 14.5% | 260 | 18.5% | 94,497 | 4.45% | 308.9 |
| Sachsen-Anhalt | 10,137,137 | 6.0% | 104 | 7.4% | 97,472 | 4.40% | 307.4 |
| Schleswig-Holstein | 5,588,389 | 3.3% | 48 | 3.4% | 116,425 | 4.97% | 278.7 |
| Thüringen | 1,900,545 | 1.1% | 17 | 1.2% | 111,797 | 4.47% | 284.0 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 170,011,178 | 100.0% | 1,403 | 100.0% | 121,177 | 4.61% | 299.2 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
|----------------------|--------------------|------------------------|-----------------|------------------------|-------------------|----------------|---------------------|
| Einfamilienhaus | 76,750,657 | 45.1% | 531 | 37.8% | 144,540 | 98.5% | 1.5% |
| Hochhaus/appartement | 73,016,959 | 42.9% | 750 | 53.5% | 97,356 | 27.6% | 72.4% |
| Mehrfamilienhaus | 9,618,017 | 5.7% | 58 | 4.1% | 165,828 | 82.8% | 17.2% |
| Zweifamilienhaus | 10,406,723 | 6.1% | 62 | 4.4% | 167,850 | 95.2% | 4.8% |
| Laden/wohnhaus | 130,547 | 0.1% | 1 | 0.1% | 130,547 | 100.0% | 0.0% |
| unspecified | 88,275 | 0.1% | 1 | 0.1% | 88,275 | 100.0% | 0.0% |
| Total | 170,011,178 | 100.0% | 1,403 | 100.0% | 121,177 | 59.8% | 40.2% |

| Loan size | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-------------------|--------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| - 100,000 | 45,838,906 | 27.0% | 625 | 44.5% | 73,342 | 4.55% | 286.3 |
| 100,000 - 150,000 | 51,378,116 | 30.2% | 422 | 30.1% | 121,749 | 4.70% | 300.6 |
| 150,000 - 200,000 | 32,393,466 | 19.1% | 188 | 13.4% | 172,306 | 4.74% | 293.9 |
| 200,000 - 250,000 | 26,944,934 | 15.8% | 121 | 8.6% | 222,685 | 4.49% | 319.8 |
| 250,000 - 300,000 | 9,630,323 | 5.7% | 36 | 2.6% | 267,509 | 4.44% | 311.5 |
| 300,000 - 350,000 | 2,296,368 | 1.4% | 7 | 0.5% | 328,053 | 4.59% | 319.1 |
| 350,000 - 400,000 | 1,092,630 | 0.6% | 3 | 0.2% | 364,210 | 3.82% | 271.6 |
| 400,000 - 450,000 | 436,435 | 0.3% | 1 | 0.1% | 436,435 | 5.30% | 302.0 |
| 450,000 - 500,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 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 | 170,011,178 | 100.0% | 1,403 | 100.0% | 121,177 | 4.61% | 299.2 |

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 567
Number of loans parts 725

| | Weighted average | Minimum | Maximum |
|------------------------------------|------------------|--------------------------------|--|
| Loan size | 103,875 | 1,961 | 369,000 |
| Loan part size | 81,238 | 1,961 | 369,000 |
| Coupon | 4.45% | 2.70% | 6.97% |
| Remaining maturity (months) | 306.1 | 1 | 530 |
| Remaining interest period (months) | 19.5 | 1 | 127 |
| Original interest period (months) | 55.8 | 3 | 240 |
| Seasoning (months) | 126.1 | 110.4 | 151.2 |
| Loan to Foreclosure Value | 104.0% | 0.2% | 129.4% |
| | Value | As % of number of loans | As % Outstanding principal amount |
| Investment properties | 39,568,335.68 | 74.3% | 67.18% |
| Owner occupied | 19,328,951.52 | 25.7% | 32.82% |

| Redemption type | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|--|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| Annuity | 51,594,789 | 87.6% | 652 | 89.9% | 79,133 | 4.43% | 316.4 |
| Interest Only With Life Insurance Redemption | 4,048,004 | 6.9% | 39 | 5.4% | 103,795 | 4.23% | 230.1 |
| Interest Only With Building Savings Account Redemption | 1,760,106 | 3.0% | 18 | 2.5% | 97,784 | 4.53% | 207.0 |
| Interest Only | 1,494,388 | 2.5% | 16 | 2.2% | 93,399 | 5.78% | 271.9 |
| Total | 58,897,287 | 100.0% | 725 | 100.0% | 81,238 | 4.45% | 306.1 |

| Interest term | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|---------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0 - 12 | 25,563,897 | 43.4% | 321 | 44.3% | 79,638 | 4.19% | 317.7 |
| 13 - 24 | 4,367,395 | 7.4% | 56 | 7.7% | 77,989 | 2.70% | 366.3 |
| 25 - 36 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 37 - 48 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 49 - 60 | 12,478,039 | 21.2% | 170 | 23.4% | 73,400 | 4.02% | 317.9 |
| 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 | 12,995,965 | 22.1% | 147 | 20.3% | 88,408 | 5.75% | 267.4 |
| 126 - 132 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 132 - > | 3,491,992 | 5.9% | 31 | 4.3% | 112,645 | 5.27% | 247.6 |
| Total | 58,897,287 | 100.0% | 725 | 100.0% | 81,238 | 4.45% | 306.1 |

| Mortgage coupons | Value | As percentage of total | Number of loanparts | As percentage of total | Average loan part size | WAC | WAM |
|------------------|-------------------|------------------------|---------------------|------------------------|------------------------|--------------|--------------|
| 0% - 4.50% | 38,601,611 | 65.5% | 505 | 69.7% | 76,439 | 3.86% | 326.7 |
| 4.50% - 4.75% | 677,274 | 1.1% | 6 | 0.8% | 112,879 | 4.70% | 311.5 |
| 4.75% - 5.00% | 1,085,800 | 1.8% | 12 | 1.7% | 90,483 | 4.93% | 252.7 |
| 5.00% - 5.25% | 5,409,095 | 9.2% | 54 | 7.4% | 100,168 | 5.16% | 280.8 |
| 5.25% - 5.50% | 2,577,588 | 4.4% | 31 | 4.3% | 83,148 | 5.38% | 248.3 |
| 5.50% - 5.75% | 2,644,423 | 4.5% | 26 | 3.6% | 101,709 | 5.64% | 255.6 |
| 5.75% - 6.00% | 3,591,816 | 6.1% | 37 | 5.1% | 97,076 | 5.88% | 276.5 |
| 6.00% - 6.25% | 2,749,512 | 4.7% | 33 | 4.6% | 83,319 | 6.10% | 260.6 |
| 6.25% - 6.50% | 1,503,265 | 2.6% | 20 | 2.8% | 75,163 | 6.37% | 248.6 |
| 6.50% - 6.75% | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 6.75% - 7.00% | 56,903 | 0.1% | 1 | 0.1% | 56,903 | 6.97% | 246.0 |
| 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 | 58,897,287 | 100.0% | 725 | 100.0% | 81,238 | 4.45% | 306.1 |

| 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 | 267,856 | 0.5% | 3 | 0.4% | 89,285 | 5.18% | 293.7 |
| 01-Jan-2016 - 31-Dec-2016 | 3,174,809 | 5.4% | 38 | 5.2% | 83,548 | 5.31% | 260.6 |
| 01-Jan-2017 - 31-Dec-2017 | 34,973,898 | 59.4% | 427 | 58.9% | 81,906 | 4.66% | 304.3 |
| 01-Jan-2018 - 31-Dec-2018 | 4,367,395 | 7.4% | 56 | 7.7% | 77,989 | 2.70% | 366.3 |
| 01-Jan-2019 - 31-Dec-2019 | 65,918 | 0.1% | 1 | 0.1% | 65,918 | 5.90% | 247.0 |
| 01-Jan-2020 - 31-Aug-2111 | 16,047,411 | 27.2% | 200 | 27.6% | 80,237 | 4.27% | 303.1 |
| Total | 58,897,287 | 100.0% | 725 | 100.0% | 81,238 | 4.45% | 306.1 |

| 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 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2016 - 31-Dec-2017 | 89,162 | 0.2% | 3 | 0.4% | 29,721 | 5.40% | (12.0) |
| 01-Jan-2018 - 31-Dec-2019 | 22,033 | 0.0% | 1 | 0.1% | 22,033 | 5.45% | 18.0 |
| 01-Jan-2020 - 31-Dec-2021 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 01-Jan-2022 - 31-Dec-2023 | 248,047 | 0.4% | 4 | 0.6% | 62,012 | 4.43% | 77.3 |
| 01-Jan-2024 - 31-Dec-2025 | 276,131 | 0.5% | 6 | 0.8% | 46,022 | 4.76% | 96.8 |
| 01-Jan-2026 - 31-Dec-2027 | 560,986 | 1.0% | 8 | 1.1% | 70,123 | 4.61% | 122.0 |
| 01-Jan-2028 - 31-Dec-2029 | 325,056 | 0.6% | 7 | 1.0% | 46,437 | 5.04% | 145.2 |
| 01-Jan-2030 - 31-Dec-2031 | 1,362,245 | 2.3% | 15 | 2.1% | 90,816 | 4.85% | 168.2 |
| 01-Jan-2032 - 31-Dec-2033 | 2,262,772 | 3.8% | 23 | 3.2% | 98,381 | 4.62% | 192.7 |
| 01-Jan-2034 - 31-Dec-2035 | 1,328,816 | 2.3% | 16 | 2.2% | 83,051 | 4.02% | 215.7 |
| 01-Jan-2036 - 31-Dec-2037 | 3,379,534 | 5.7% | 37 | 5.1% | 91,339 | 4.51% | 238.3 |
| 01-Jan-2038 - 31-Dec-2039 | 3,840,117 | 6.5% | 53 | 7.3% | 72,455 | 5.70% | 266.4 |
| 01-Jan-2040 - 31-Dec-2041 | 10,058,175 | 17.1% | 105 | 14.5% | 95,792 | 5.32% | 288.4 |
| 01-Jan-2042 - 31-Dec-2043 | 9,763,161 | 16.6% | 112 | 15.4% | 87,171 | 4.50% | 309.2 |
| 01-Jan-2044 - 31-Dec-2045 | 12,427,778 | 21.1% | 163 | 22.5% | 76,244 | 4.09% | 340.8 |
| 01-Jan-2046 - 31-Dec-2047 | 7,718,759 | 13.1% | 94 | 13.0% | 82,114 | 4.04% | 354.0 |
| 01-Jan-2048 - 31-Dec-2137 | 5,234,515 | 8.9% | 78 | 10.8% | 67,109 | 3.02% | 420.2 |
| Total | 58,897,287 | 100.0% | 725 | 100.0% | 81,238 | 4.45% | 306.1 |

| Loan to Foreclosure Value Loans | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|---------------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| 0% - 60% | 606,285 | 1.0% | 20 | 3.5% | 30,314 | 4.68% | 180.6 |
| 60% - 70% | 1,319,626 | 2.2% | 16 | 2.8% | 82,477 | 4.84% | 220.6 |
| 70% - 80% | 1,510,133 | 2.6% | 19 | 3.4% | 79,481 | 4.79% | 237.0 |
| 80% - 90% | 4,604,112 | 7.8% | 41 | 7.2% | 112,295 | 4.42% | 258.5 |
| 90% - 100% | 4,745,085 | 8.1% | 39 | 6.9% | 121,669 | 4.65% | 286.0 |
| 100% - 110% | 22,716,553 | 38.6% | 228 | 40.2% | 99,634 | 4.41% | 328.9 |
| 110% - 120% | 22,236,394 | 37.8% | 195 | 34.4% | 114,033 | 4.38% | 311.3 |
| 120% - 130% | 1,159,098 | 2.0% | 9 | 1.6% | 128,789 | 4.91% | 283.1 |
| 130% - > | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 58,897,287 | 100.0% | 567 | 100.0% | 103,875 | 4.45% | 306.1 |

| Province | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|------------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| Berlin | 14,112,481 | 24.0% | 125 | 22.0% | 112,900 | 4.37% | 308.6 |
| Brandenburg | 6,754,316 | 11.5% | 49 | 8.6% | 137,843 | 4.56% | 300.3 |
| Mecklenburg-Vorpommern | 1,423,535 | 2.4% | 12 | 2.1% | 118,628 | 5.06% | 280.7 |
| Sachsen | 24,569,273 | 41.7% | 260 | 45.9% | 94,497 | 4.45% | 308.9 |
| Sachsen-Anhalt | 10,137,137 | 17.2% | 104 | 18.3% | 97,472 | 4.40% | 307.4 |
| Thüringen | 1,900,545 | 3.2% | 17 | 3.0% | 111,797 | 4.47% | 284.0 |
| Unspecified | - | 0.0% | - | 0.0% | - | 0.00% | - |
| Total | 58,897,287 | 100.0% | 567 | 100.0% | 103,875 | 4.45% | 306.1 |

| Property type | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | Owner Occupied | Investment Property |
|----------------------|-------------------|------------------------|-----------------|------------------------|-------------------|----------------|---------------------|
| Einfamilienhaus | 14,951,375 | 25.4% | 109 | 19.2% | 137,169 | 98.17% | 1.83% |
| Hochhaus/appartement | 41,370,544 | 70.2% | 440 | 77.6% | 94,024 | 6.36% | 93.64% |
| Mehrfamilienhaus | 1,330,810 | 2.3% | 8 | 1.4% | 166,351 | 50.00% | 50.00% |
| Zweifamilienhaus | 1,156,283 | 2.0% | 9 | 1.6% | 128,476 | 66.67% | 33.33% |
| Laden/Wohnhaus | - | 0.0% | - | 0.0% | - | 0.00% | 100.00% |
| unspecified | 88,275 | 0.1% | 1 | 0.2% | 88,275 | 100.00% | 0.00% |
| Total | 58,897,287 | 100.0% | 567 | 100.0% | 103,875 | 25.75% | 74.25% |

| Loansize | Value | As percentage of total | Number of Loans | As percentage of total | Average loan size | WAC | WAM |
|-------------------|-------------------|------------------------|-----------------|------------------------|-------------------|--------------|--------------|
| - 100,000 | 24,740,018 | 42.0% | 337 | 59.4% | 73,413 | 4.40% | 304.6 |
| 100,000 - 150,000 | 18,142,412 | 30.8% | 151 | 26.6% | 120,148 | 4.54% | 313.6 |
| 150,000 - 200,000 | 6,386,157 | 10.8% | 38 | 6.7% | 168,057 | 4.48% | 291.4 |
| 200,000 - 250,000 | 7,428,542 | 12.6% | 33 | 5.8% | 225,107 | 4.47% | 306.1 |
| 250,000 - 300,000 | 1,831,157 | 3.1% | 7 | 1.2% | 261,594 | 4.19% | 319.0 |
| 300,000 - 350,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 350,000 - 400,000 | 369,000 | 0.6% | 1 | 0.2% | 369,000 | 4.20% | 228.0 |
| 400,000 - 450,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 450,000 - 500,000 | - | 0.0% | - | 0.0% | - | 0.00% | - |
| 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 | 58,897,287 | 100.0% | 567 | 100.0% | 103,875 | 4.45% | 306.1 |