

E-MAC DE 2006-II Investor Report November 2012

Cashflow analysis for the period

Total interest received	7,841,785	
Interest received on transaction accounts	(191)	
Net Post Foreclosure Proceeds	21,096	
Liquidity available	18,107,351	
Reserve account available	13,013,615	
Receivables under hedging arrangements	3,960,000	
Total funds available		42,943,656
Company management expenses	709	
MPT fee	177,050	
Administration fee	11,066	
Third party fees	234,418	
Liquidity Facility fee	3,952	
Payments under hedging arrangements	5,316,268	
Interest on the Notes	773,151	
PDL Repayment	1,772,215	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	3,247,477	
Total funds distributed		11,536,306
Available after distribution of funds		31,407,351
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	190,153	
Liquidity Facility Standby Ledger *	17,917,198	
Reserve account funding	13,300,000	
Available liquidity		31,407,351
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 August 2012	603,578,363.90
To be disbursed per 1 August 2012	-
Starting principal balance 1 August 2012	603,578,363.90
Principal (p)repayments	(4,566,201.82)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(1,772,215.19)
Ending principal balance	597,239,947
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	597,239,947

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	-	1,772,215	1,772,215	-
Total	-	1,772,215	1,772,215	-

Performance

	Last period	This period	Since issue
Prepayment rate	2.63%	3.17%	1.91%

Delinquent payments	Delinquent amount	Principal	As percentage of total		
			Number of loans	As percentage of total	
Current	-	488,200,798	81.7%	3253	81.1%
1 - 30	138,377	29,659,801	5.0%	187	4.7%
31 - 60	69,086	6,532,384	1.1%	44	1.1%
61 - 90	76,873	5,096,563	0.9%	37	0.9%
91 - 120	65,270	3,049,859	0.5%	23	0.6%
121-150	115,037	4,162,464	0.7%	27	0.7%
> 151	7,020,931	60,538,077	10.1%	438	10.9%
Total	7,485,574	597,239,947	100.0%	4009	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	736,248	1,772,215	55,569	18,592,985

Summary - Total Portfolio

Characteristics

Amounts to be disbursed	-		
Number of loans	4,009		
Number of loans parts	5,533		
	Weighted average	Minimum	Maximum
Loan size	148,975	22,723	468,432
Loan part size	107,941	6,265	468,052
Coupon	5.20%	3.57%	6.97%
Remaining maturity (months)	324.6	30	579
Remaining interest period (months)	48.8	1	181
Original interest period (months)	117.1	50	240
Seasoning (months)	77.4	58.6	100.2
Loan to Lending Value	106.2%	22.6%	129.4%
	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	140,711,658.79	31.9%	23.56%
Owner occupied	456,528,288.10	68.1%	76.44%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	366,593,206	61.4%	3,676	66.4%	99,726	5.21%	337.8
Interest Only With Life Insurance Redemption	39,513,413	6.6%	318	5.7%	124,256	5.30%	250.3
Interest Only With Building Savings Account Redemp	36,578,791	6.1%	260	4.7%	140,688	5.20%	211.7
Interest Only	154,554,538	25.9%	1,279	23.1%	120,840	5.14%	339.0
Total	597,239,947	100.0%	5,533	100.0%	107,941	5.20%	324.6

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	528,983	0.1%	9	0.2%	58,776	5.51%	318.9
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	131,544	0.0%	2	0.0%	65,772	4.46%	361.9
85 - 96	1,441,145	0.2%	13	0.2%	110,857	5.45%	318.3
97 - 108	68,908,952	11.5%	530	9.6%	130,017	4.54%	339.2
109 - 125	483,806,080	81.0%	4,643	83.9%	104,201	5.28%	324.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	42,423,243	7.1%	336	6.1%	126,260	5.30%	301.0
Total	597,239,947	100.0%	5,533	100.0%	107,941	5.20%	324.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	69,349,328	11.6%	515	9.3%	134,659	4.28%	353.4
4.50% - 4.75%	79,313,733	13.3%	583	10.5%	136,044	4.64%	344.8
4.75% - 5.00%	86,758,540	14.5%	707	12.8%	122,714	4.88%	331.4
5.00% - 5.25%	82,592,417	13.8%	756	13.7%	109,249	5.14%	324.0
5.25% - 5.50%	90,387,609	15.1%	865	15.6%	104,494	5.38%	317.4
5.50% - 5.75%	81,439,181	13.6%	840	15.2%	96,951	5.63%	311.0
5.75% - 6.00%	52,926,877	8.9%	578	10.4%	91,569	5.87%	305.3
6.00% - 6.25%	42,118,147	7.1%	562	10.2%	74,943	6.12%	298.6
6.25% - 6.50%	12,034,734	2.0%	123	2.2%	97,843	6.36%	300.7
6.50% - 6.75%	257,846	0.0%	3	0.1%	85,949	6.55%	299.1
6.75% - 7.00%	61,534	0.0%	1	0.0%	61,534	6.97%	294.0
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	597,239,947	100.0%	5,533	100.0%	107,941	5.20%	324.6

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	148,242	0.0%	1	0.0%	148,242	6.00%	332.0
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%	336.0
01-Jul-2013 - 31-Dec-2013	97,544	0.0%	1	0.0%	97,544	4.50%	371.0
01-Jan-2014 - 31-Dec-2014	2,102,439	0.4%	18	0.3%	116,802	5.35%	318.9
01-Jan-2015 - 31-Dec-2015	155,305,541	26.0%	1,248	22.6%	124,444	4.64%	341.2
01-Jan-2016 - 31-Dec-2016	353,490,882	59.2%	3,530	63.8%	100,139	5.35%	320.6
01-Jan-2017 - 31-Dec-2017	43,545,858	7.3%	395	7.1%	110,243	5.81%	320.6
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	42,515,442	7.1%	339	6.1%	125,414	5.30%	301.0
Total	597,239,947	100.0%	5,533	100.0%	107,941	5.20%	324.6

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%	33.6
01-Jan-2016 - 31-Dec-2017	3,459,279	0.6%	31	0.6%	111,590	5.28%	47.1
01-Jan-2018 - 31-Dec-2019	554,262	0.1%	7	0.1%	79,180	5.20%	68.3
01-Jan-2020 - 31-Dec-2021	3,983,771	0.7%	35	0.6%	113,822	5.24%	101.8
01-Jan-2022 - 31-Dec-2023	3,756,382	0.6%	34	0.6%	110,482	5.19%	118.4
01-Jan-2024 - 31-Dec-2025	4,092,770	0.7%	41	0.7%	99,824	5.23%	146.7
01-Jan-2026 - 31-Dec-2027	8,168,199	1.4%	61	1.1%	133,905	5.04%	170.1
01-Jan-2028 - 31-Dec-2029	7,142,567	1.2%	75	1.4%	95,234	5.71%	198.4
01-Jan-2030 - 31-Dec-2031	18,653,051	3.1%	161	2.9%	115,857	5.33%	217.0
01-Jan-2032 - 31-Dec-2033	11,115,121	1.9%	87	1.6%	127,760	4.82%	240.2
01-Jan-2034 - 31-Dec-2035	9,946,358	1.7%	70	1.3%	142,091	4.98%	268.8
01-Jan-2036 - 31-Dec-2037	32,123,010	5.4%	242	4.4%	132,740	5.39%	289.5
01-Jan-2038 - 31-Dec-2039	101,807,354	17.0%	1,243	22.5%	81,905	5.33%	317.2
01-Jan-2040 - 31-Dec-2041	181,240,603	30.3%	1,780	32.2%	101,821	5.37%	338.5
01-Jan-2042 - 31-Dec-2043	154,139,535	25.8%	1,226	22.2%	125,726	4.79%	360.6
01-Jan-2044 - 31-Dec-2045	48,235,904	8.1%	383	6.9%	125,942	4.36%	381.5
01-Jan-2046 - 31-Dec-2047	6,768,332	1.1%	45	0.8%	150,407	4.08%	404.7
01-Jan-2048 - 31-Dec-2137	584,649	0.1%	5	0.1%	116,930	4.76%	482.0
Total	597,239,947	100.0%	5,533	100.0%	107,941	5.20%	324.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1,583,309	0.3%	28	0.7%	56,547	5.01%	298.0
60% - 70%	4,072,096	0.7%	38	0.9%	107,160	4.88%	295.8
70% - 80%	10,361,813	1.7%	79	2.0%	131,162	4.91%	308.3
80% - 90%	26,744,164	4.5%	178	4.4%	150,248	4.82%	328.4
90% - 100%	94,085,701	15.8%	571	14.2%	164,774	4.80%	330.9
100% - 110%	230,564,056	38.6%	1,465	36.5%	157,382	5.13%	330.5
110% - 120%	213,135,426	35.7%	1,520	37.9%	140,221	5.47%	318.0
120% - 130%	16,693,381	2.8%	130	3.2%	128,411	5.81%	303.4
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	597,239,947	100.0%	4,009	100.0%	148,975	5.20%	324.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	124,972,615	20.9%	684	17.1%	182,709	5.01%	333.4
Bayern	69,750,516	11.7%	436	10.9%	159,978	5.11%	328.4
Berlin	44,481,842	7.4%	325	8.1%	136,867	5.35%	326.2
Brandenburg	25,850,487	4.3%	157	3.9%	164,653	5.00%	326.4
Bremen	3,410,106	0.6%	29	0.7%	117,590	5.32%	308.7
Hamburg	3,328,444	0.6%	18	0.4%	184,914	5.22%	334.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	39,998,974	6.7%	228	5.7%	175,434	5.06%	327.9
Mecklenburg-Vorpommern	4,389,144	0.7%	33	0.8%	133,004	5.03%	320.9
Niedersachsen	39,328,357	6.6%	276	6.9%	142,494	5.21%	318.8
Nordrhein-Westfalen	86,926,025	14.6%	575	14.3%	151,176	5.25%	323.5
Rheinland-Pfalz	32,481,193	5.4%	199	5.0%	163,222	5.06%	318.2
Saarland	13,040,061	2.2%	93	2.3%	140,216	5.38%	305.0
Sachsen	66,093,478	11.1%	602	15.0%	109,790	5.55%	313.4
Sachsen-Anhalt	23,629,449	4.0%	203	5.1%	116,401	5.53%	320.8
Schleswig-Holstein	13,691,266	2.3%	102	2.5%	134,228	5.14%	334.6
Thüringen	5,867,989	1.0%	49	1.2%	119,755	5.38%	305.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	597,239,947	100.0%	4,009	100.0%	148,975	5.20%	324.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	332,905,872	55.7%	1,890	47.1%	176,141	99.0%	1.0%
Hochhaus/apartment	195,473,379	32.7%	1,762	44.0%	110,938	31.1%	68.9%
Mehrfamilienhaus	33,230,024	5.6%	167	4.2%	198,982	75.4%	24.6%
Zweifamilienhaus	34,139,834	5.7%	181	4.5%	188,618	97.2%	2.8%
Laden/wohnhaus	1,396,072	0.2%	8	0.2%	174,509	87.5%	12.5%
unspecified	94,765	0.0%	1	0.0%	94,765	100.0%	0.0%
Total	597,239,947	100.0%	4,009	100.0%	148,975	68.1%	31.9%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	85,974,177	14.4%	1,101	27.5%	78,087	5.61%	300.6
100,000 - 150,000	147,472,661	24.7%	1,187	29.6%	124,240	5.41%	319.4
150,000 - 200,000	144,933,980	24.3%	833	20.8%	173,990	5.08%	329.1
200,000 - 250,000	128,455,960	21.5%	578	14.4%	222,242	4.99%	333.7
250,000 - 300,000	60,793,919	10.2%	225	5.6%	270,195	4.93%	337.2
300,000 - 350,000	16,611,172	2.8%	52	1.3%	319,446	4.98%	336.4
350,000 - 400,000	7,429,808	1.2%	20	0.5%	371,490	4.85%	332.9
400,000 - 450,000	4,631,788	0.8%	11	0.3%	421,072	5.15%	313.4
450,000 - 500,000	936,483	0.2%	2	0.0%	468,242	5.05%	330.7
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	597,239,947	100.0%	4,009	100.0%	148,975	5.20%	324.6

Summary - East Germany

Characteristics

Amounts to be disbursed -

Number of loans 1,369
Number of loans parts 1,820

	Weighted average	Minimum	Maximum
Loan size	124,406	33,408	468,432
Loan part size	93,678	6,265	369,000
Coupon	5.39%	3.80%	6.97%
Remaining maturity (months)	319.6	35	451
Remaining interest period (months)	44.9	7	178
Original interest period (months)	113.3	50	240
Seasoning (months)	77.7	58.6	100.2
Loan to Foreclosure Value	109.8%	54.2%	129.4%

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	97,110,418.15	66.5%	57.02%
Owner occupied	73,201,970.38	33.5%	42.98%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	112,389,390	66.0%	1,245	68.4%	90,273	5.39%	331.6
Interest Only With Life Insurance Redemption	11,987,108	7.0%	108	5.9%	110,992	5.80%	231.4
Interest Only With Building Savings Account Redemp	5,994,859	3.5%	47	2.6%	127,550	5.12%	200.9
Interest Only	39,941,032	23.5%	420	23.1%	95,098	5.41%	330.3
Total	170,312,389	100.0%	1,820	100.0%	93,578	5.39%	319.6

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	54,841	0.0%	1	0.1%	54,841	5.50%	217.0
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	34,000	0.0%	1	0.1%	34,000	4.36%	336.0
85 - 96	382,522	0.2%	5	0.3%	76,504	5.44%	313.8
97 - 108	22,087,020	13.0%	186	10.2%	118,747	4.80%	321.7
109 - 125	143,480,339	84.2%	1,594	87.6%	90,013	5.49%	319.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	4,273,666	2.5%	33	1.8%	129,505	5.27%	307.0
Total	170,312,389	100.0%	1,820	100.0%	93,578	5.39%	319.6

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	9,067,250	5.3%	74	4.1%	122,530	4.27%	347.3
4.50% - 4.75%	13,296,500	7.8%	101	5.5%	131,649	4.63%	353.4
4.75% - 5.00%	21,716,048	12.8%	181	9.9%	119,978	4.89%	329.4
5.00% - 5.25%	25,663,437	15.1%	251	13.8%	102,245	5.15%	321.4
5.25% - 5.50%	24,040,488	14.1%	259	14.2%	92,820	5.38%	322.0
5.50% - 5.75%	27,925,505	16.4%	308	16.9%	90,667	5.64%	311.3
5.75% - 6.00%	21,767,482	12.8%	251	13.8%	86,723	5.88%	306.4
6.00% - 6.25%	22,515,446	13.2%	338	18.6%	66,614	6.12%	301.9
6.25% - 6.50%	4,050,125	2.4%	54	3.0%	75,002	6.34%	297.7
6.50% - 6.75%	208,574	0.1%	2	0.1%	104,287	6.52%	298.0
6.75% - 7.00%	61,534	0.0%	1	0.1%	61,534	6.97%	294.0
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	170,312,389	100.0%	1,820	100.0%	93,578	5.39%	319.6

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%	336.0
01-Jul-2013 - 31-Dec-2013	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2014 - 31-Dec-2014	382,522	0.2%	5	0.3%	76,504	5.44%	313.8
01-Jan-2015 - 31-Dec-2015	46,044,661	27.0%	416	22.9%	110,684	4.87%	329.0
01-Jan-2016 - 31-Dec-2016	106,262,626	62.4%	1,228	67.5%	86,533	5.57%	315.6
01-Jan-2017 - 31-Dec-2017	13,314,714	7.8%	137	7.5%	97,188	5.83%	323.3
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	4,273,666	2.5%	33	1.8%	129,505	5.27%	307.0
Total	170,312,389	100.0%	1,820	100.0%	93,578	5.39%	319.6

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%	35.0
01-Jan-2016 - 31-Dec-2017	580,979	0.3%	7	0.4%	82,997	5.58%	44.9
01-Jan-2018 - 31-Dec-2019	141,000	0.1%	2	0.1%	70,500	5.67%	65.0
01-Jan-2020 - 31-Dec-2021	215,900	0.1%	2	0.1%	107,950	4.48%	94.0
01-Jan-2022 - 31-Dec-2023	460,447	0.3%	6	0.3%	76,741	5.46%	121.1
01-Jan-2024 - 31-Dec-2025	1,885,304	1.1%	18	1.0%	104,739	5.22%	146.3
01-Jan-2026 - 31-Dec-2027	2,125,847	1.2%	17	0.9%	125,050	5.24%	171.3
01-Jan-2028 - 31-Dec-2029	3,642,416	2.1%	39	2.1%	93,395	5.86%	200.6
01-Jan-2030 - 31-Dec-2031	5,606,109	3.3%	50	2.7%	112,122	5.32%	215.1
01-Jan-2032 - 31-Dec-2033	2,506,919	1.5%	25	1.4%	100,277	5.03%	240.8
01-Jan-2034 - 31-Dec-2035	1,772,189	1.0%	14	0.8%	126,585	5.32%	267.6
01-Jan-2036 - 31-Dec-2037	6,475,231	3.8%	56	3.1%	115,629	5.42%	289.1
01-Jan-2038 - 31-Dec-2039	48,010,893	28.2%	651	35.8%	73,749	5.96%	316.2
01-Jan-2040 - 31-Dec-2041	60,611,705	35.6%	632	34.7%	95,905	5.37%	337.4
01-Jan-2042 - 31-Dec-2043	29,552,664	17.4%	245	13.5%	120,623	4.80%	360.5
01-Jan-2044 - 31-Dec-2045	5,401,303	3.2%	46	2.5%	117,420	4.36%	381.4
01-Jan-2046 - 31-Dec-2047	1,071,882	0.6%	8	0.4%	133,985	3.91%	404.3
01-Jan-2048 - 31-Dec-2137	30,700	0.0%	1	0.1%	30,700	5.46%	451.0
Total	170,312,389	100.0%	1,820	100.0%	93,578	5.39%	319.6

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	396,236	0.2%	8	0.6%	49,530	4.73%	306.2
60% - 70%	1,145,455	0.7%	13	0.9%	88,112	4.54%	312.0
70% - 80%	2,565,971	1.5%	21	1.5%	122,189	5.10%	306.3
80% - 90%	5,043,725	3.0%	41	3.0%	123,018	4.94%	336.7
90% - 100%	11,229,822	6.6%	91	6.6%	123,405	5.07%	316.6
100% - 110%	54,071,222	31.7%	437	31.9%	123,733	5.32%	319.5
110% - 120%	86,645,271	50.9%	681	49.7%	127,232	5.49%	319.7
120% - 130%	9,214,686	5.4%	77	5.6%	119,671	5.79%	319.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	170,312,389	100.0%	1,369	100.0%	124,406	5.39%	319.6

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	44,481,842	26.1%	325	23.7%	136,867	5.35%	326.2
Brandenburg	25,850,487	15.2%	157	11.5%	164,653	5.00%	326.4
Mecklenburg-Vorpommern	4,389,144	2.6%	33	2.4%	133,004	5.03%	320.9
Sachsen	66,093,478	38.8%	602	44.0%	109,790	5.55%	313.4
Sachsen-Anhalt	23,629,449	13.9%	203	14.8%	116,401	5.53%	320.8
Thüringen	5,867,989	3.4%	49	3.6%	119,755	5.38%	305.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	170,312,389	100.0%	1,369	100.0%	124,406	5.39%	319.6

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	62,904,038	36.9%	381	27.8%	165,102	97.90%	2.10%
Hochhaus/appartement	100,592,679	59.1%	947	69.2%	106,222	5.81%	94.19%
Mehrfamilienhaus	2,299,938	1.4%	15	1.1%	153,329	53.33%	46.67%
Zweifamilienhaus	3,947,295	2.3%	23	1.7%	171,622	82.61%	17.39%
Laden/wohnhaus	473,673	0.3%	2	0.1%	236,837	100.00%	0.00%
unspecified	94,765	0.1%	1	0.1%	94,765	100.00%	0.00%
Total	170,312,389	100.0%	1,369	100.0%	124,406	33.46%	66.54%

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
- 100,000	45,818,349	26.9%	580	42.4%	78,997	5.69%	305.9
100,000 - 150,000	54,302,223	31.9%	444	32.4%	122,302	5.48%	321.6
150,000 - 200,000	31,081,810	18.2%	182	13.3%	170,779	5.20%	317.9
200,000 - 250,000	26,717,353	15.7%	120	8.8%	222,645	5.05%	335.3
250,000 - 300,000	9,737,829	5.7%	36	2.6%	270,495	5.14%	336.0
300,000 - 350,000	608,313	0.4%	2	0.1%	304,157	5.10%	348.1
350,000 - 400,000	728,810	0.4%	2	0.1%	364,405	4.74%	280.5
400,000 - 450,000	849,269	0.5%	2	0.1%	424,634	5.46%	329.5
450,000 - 500,000	468,432	0.3%	1	0.1%	468,432	4.79%	322.5
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%	-
Total	170,312,389	100.0%	1,369	100.0%	124,406	5.39%	319.6