

**E-MAC DE 2006-II Investor Report May 2017**

**Cashflow analysis for the period**

Total interest received	2,320,794	
Interest received on transaction accounts	(421)	
Net Post Foreclosure Proceeds	274,741	
Liquidity available	5,580,255	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		8,175,368
Company management expenses	-	
MPT fee	106,528	
Administration fee	-	
Third party fees	429,107	
Liquidity Facility fee	(5,487)	
Payments under hedging arrangements	812,471	
Interest on the Notes	16,521	
PDL Repayment	1,235,975	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		2,595,114
Available after distribution of funds		5,580,255
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	492,652	
Liquidity Facility Standby Ledger *	5,087,603	
Reserve account funding	-	
Available liquidity		5,580,255
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.

<b>Outstanding unpaid Subordinated swap amounts not paid by the transaction:</b>	
May 2017	2,202,435.50

**Collateral**

Starting current balance 1 February 2017	170,011,178	
To be disbursed per 1 February 2017	-	
Starting principal balance 1 February 2017	170,011,178	
Principal (p)repayments	(15,185,755)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(1,444,625)	
Ending principal balance		153,380,798
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		153,380,798

**Principal Deficiency Ledger**

Senior Class	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Class B	-	-	-	-
Class C	-	-	-	-
Class D	6,197,312	1,444,625	1,235,975	6,405,961
Class E	9,800,000	-	-	9,800,000
Total	15,997,312	1,444,625	1,235,975	16,205,961

**Performance**

	Last period	This period	Since issue
Prepayment rate	49.09%	32.40%	13.08%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	116,833,752	76.2%	1009	79.1%
1 - 30	29,393	6,957,707	4.5%	56	4.4%
31 - 60	28,006	3,636,966	2.4%	25	2.0%
61 - 90	25,300	1,897,454	1.2%	13	1.0%
91 - 120	27,894	1,490,677	1.0%	10	0.8%
121-150	49,329	2,439,966	1.6%	13	1.0%
> 151	2,481,245	20,124,276	13.1%	149	11.7%
Total	2,641,168	153,380,798	100.0%	1275	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,554,015	1,444,625	58,744	60,715,279

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 1,275  
Number of loans parts 1,639

	Weighted average	Minimum	Maximum
Loan size	120,299	1,195	435,044
Loan part size	93,582	1,195	435,044
Coupon	4.54%	2.70%	6.97%
Remaining maturity (months)	299.7	1	579
Remaining interest period (months)	29.1	1	127
Original interest period (months)	84.5	3	240
Seasoning (months)	128.0	113.4	154.2
Loan to Lending Value	100.5%	2.2%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	48,271,650.85	39.3%	31.47%
Owner occupied	105,109,146.74	60.7%	68.53%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	128,559,734	83.8%	1,421	86.7%	90,471	4.48%	310.2
Interest Only With Life Insurance Redemption	10,116,970	6.6%	100	6.1%	101,170	4.78%	221.7
Interest Only With Building Savings Account Redemption	11,413,724	7.4%	86	5.2%	132,718	4.85%	255.8
Interest Only	3,290,370	2.1%	32	2.0%	102,824	5.18%	279.3
<b>Total</b>	<b>153,380,798</b>	<b>100.0%</b>	<b>1,639</b>	<b>100.0%</b>	<b>93,582</b>	<b>4.54%</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	37,907,453	24.7%	444	27.1%	85,377	4.20%	318.5
13 - 24	15,316,440	10.0%	177	10.8%	86,534	2.70%	380.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	35,307,392	23.0%	420	25.6%	84,065	3.90%	325.6
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	35,163,016	22.9%	337	20.6%	104,341	5.74%	265.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	29,686,497	19.4%	261	15.9%	113,741	5.29%	243.9
<b>Total</b>	<b>153,380,798</b>	<b>100.0%</b>	<b>1,639</b>	<b>100.0%</b>	<b>93,582</b>	<b>4.54%</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%	80,125,241	52.2%	962	58.7%	83,290	3.67%	336.7
4.50% - 4.75%	4,966,704	3.2%	36	2.2%	137,964	4.66%	273.1
4.75% - 5.00%	6,360,405	4.1%	59	3.6%	107,803	4.88%	257.8
5.00% - 5.25%	16,224,604	10.6%	150	9.2%	108,164	5.16%	270.0
5.25% - 5.50%	13,070,560	8.5%	125	7.6%	104,564	5.39%	253.3
5.50% - 5.75%	9,008,612	5.9%	81	4.9%	111,217	5.64%	252.8
5.75% - 6.00%	10,395,937	6.8%	100	6.1%	103,959	5.87%	260.9
6.00% - 6.25%	7,499,670	4.9%	76	4.6%	98,680	6.13%	249.0
6.25% - 6.50%	5,672,372	3.7%	49	3.0%	115,763	6.38%	250.8
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	56,692	0.0%	1	0.1%	56,692	6.97%	243.0
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>153,380,798</b>	<b>100.0%</b>	<b>1,639</b>	<b>100.0%</b>	<b>93,582</b>	<b>4.54%</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-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	1,214,661	0.8%	8	0.5%	151,833	4.72%	299.4
01-Jan-2016 - 31-Dec-2016	7,106,731	4.6%	80	4.9%	88,834	5.44%	261.3
01-Jan-2017 - 31-Dec-2017	64,556,002	42.1%	690	42.1%	93,559	4.89%	296.1
01-Jan-2018 - 31-Dec-2018	10,591,501	6.9%	122	7.4%	86,816	2.70%	379.0
01-Jan-2019 - 31-Dec-2019	5,030,120	3.3%	58	3.5%	86,726	2.81%	379.8
01-Jan-2020 - 31-Aug-2111	64,881,783	42.3%	681	41.5%	95,274	4.53%	288.2
<b>Total</b>	<b>153,380,798</b>	<b>100.0%</b>	<b>1,639</b>	<b>100.0%</b>	<b>93,582</b>	<b>4.54%</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	90,095	0.1%	3	0.2%	30,032	5.36%	(14.8)
01-Jan-2018 - 31-Dec-2019	120,274	0.1%	3	0.2%	40,091	4.62%	15.4
01-Jan-2020 - 31-Dec-2021	897,488	0.6%	11	0.7%	81,590	5.30%	52.3
01-Jan-2022 - 31-Dec-2023	1,071,865	0.7%	17	1.0%	63,051	4.89%	67.3
01-Jan-2024 - 31-Dec-2025	1,117,561	0.7%	18	1.1%	62,087	4.75%	94.7
01-Jan-2026 - 31-Dec-2027	2,174,438	1.4%	32	2.0%	67,951	4.91%	119.0
01-Jan-2028 - 31-Dec-2029	1,725,202	1.1%	24	1.5%	71,883	5.04%	141.5
01-Jan-2030 - 31-Dec-2031	3,765,190	2.5%	46	2.8%	81,852	5.03%	164.4
01-Jan-2032 - 31-Dec-2033	4,267,775	2.8%	39	2.4%	109,430	4.75%	188.1
01-Jan-2034 - 31-Dec-2035	3,057,025	2.0%	38	2.3%	80,448	4.12%	212.5
01-Jan-2036 - 31-Dec-2037	13,342,254	8.7%	117	7.1%	114,036	5.10%	238.2
01-Jan-2038 - 31-Dec-2039	11,164,779	7.3%	118	7.2%	94,617	5.75%	263.7
01-Jan-2040 - 31-Dec-2041	26,077,440	17.0%	243	14.8%	107,315	5.39%	285.5
01-Jan-2042 - 31-Dec-2043	27,652,426	18.0%	250	15.3%	110,610	4.64%	307.8
01-Jan-2044 - 31-Dec-2045	21,036,031	13.7%	246	15.0%	85,512	4.05%	336.3
01-Jan-2046 - 31-Dec-2047	15,239,832	9.9%	180	11.0%	84,666	3.93%	353.3
01-Jan-2048 - 31-Dec-2137	20,581,124	13.4%	254	15.5%	81,028	3.07%	419.2
<b>Total</b>	<b>153,380,798</b>	<b>100.0%</b>	<b>1,639</b>	<b>100.0%</b>	<b>93,582</b>	<b>4.54%</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%	2,906,783	1.9%	58	4.5%	50,117	4.80%	159.2
60% - 70%	3,411,204	2.2%	38	3.0%	89,769	4.87%	190.5
70% - 80%	4,661,856	3.0%	47	3.7%	99,188	5.00%	233.8
80% - 90%	15,697,435	10.2%	126	9.9%	124,583	4.61%	278.8
90% - 100%	33,078,860	21.6%	235	18.4%	140,761	4.48%	317.9
100% - 110%	54,517,286	35.5%	457	35.8%	119,294	4.51%	318.5
110% - 120%	35,910,970	23.4%	293	23.0%	122,563	4.42%	300.0
120% - 130%	3,196,403	2.1%	21	1.6%	152,210	5.57%	229.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>153,380,798</b>	<b>100.0%</b>	<b>1,275</b>	<b>100.0%</b>	<b>120,299</b>	<b>4.54%</b>	<b>299.7</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	19,836,028	12.9%	137	10.7%	144,789	4.50%	305.8
Bayern	16,779,249	10.9%	122	9.6%	137,535	4.75%	293.4
Berlin	12,605,931	8.2%	109	8.5%	115,651	4.28%	308.8
Brandenburg	5,990,513	3.9%	44	3.5%	136,148	4.49%	299.0
Bremen	420,674	0.3%	5	0.4%	84,135	5.91%	211.6
Hamburg	431,332	0.3%	4	0.3%	107,833	4.70%	281.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	7,515,611	4.9%	57	4.5%	131,853	5.00%	302.3
Mecklenburg-Vorpommern	1,310,072	0.9%	11	0.9%	119,097	4.72%	311.3
Niedersachsen	11,962,957	7.8%	95	7.5%	125,926	4.50%	300.4
Nordrhein-Westfalen	27,302,184	17.8%	211	16.5%	129,394	4.63%	292.4
Rheinland-Pfalz	7,956,645	5.2%	64	5.0%	124,323	4.61%	295.4
Saarland	3,053,733	2.0%	27	2.1%	113,101	4.49%	288.4
Sachsen	22,363,964	14.6%	236	18.5%	94,763	4.37%	305.8
Sachsen-Anhalt	8,670,388	5.7%	91	7.1%	95,279	4.27%	309.2
Schleswig-Holstein	5,292,016	3.5%	45	3.5%	117,600	4.78%	287.7
Thüringen	1,889,502	1.2%	17	1.3%	111,147	4.31%	289.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>153,380,798</b>	<b>100.0%</b>	<b>1,275</b>	<b>100.0%</b>	<b>120,299</b>	<b>4.54%</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	69,102,511	45.1%	483	37.9%	143,069	98.8%	1.2%
Hochhaus/appartement	65,536,134	42.7%	677	53.1%	96,804	28.5%	71.5%
Mehrfamilienhaus	8,593,545	5.6%	53	4.2%	162,142	84.9%	15.1%
Zweifamilienhaus	9,930,636	6.5%	60	4.7%	165,511	95.0%	5.0%
Laden/wohnhaus	129,987	0.1%	1	0.1%	129,987	100.0%	0.0%
unspecified	87,986	0.1%	1	0.1%	87,986	100.0%	0.0%
<b>Total</b>	<b>153,380,798</b>	<b>100.0%</b>	<b>1,275</b>	<b>100.0%</b>	<b>120,299</b>	<b>60.7%</b>	<b>39.3%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	41,921,157	27.3%	572	44.9%	73,289	4.45%	285.5
100,000 - 150,000	46,747,438	30.5%	385	30.2%	121,422	4.63%	300.9
150,000 - 200,000	29,655,631	19.3%	172	13.5%	172,416	4.70%	295.6
200,000 - 250,000	24,326,836	15.9%	109	8.5%	223,182	4.39%	322.8
250,000 - 300,000	7,276,608	4.7%	27	2.1%	269,504	4.44%	310.3
300,000 - 350,000	2,293,968	1.5%	7	0.5%	327,710	4.57%	317.0
350,000 - 400,000	724,115	0.5%	2	0.2%	362,058	3.46%	271.9
400,000 - 450,000	435,044	0.3%	1	0.1%	435,044	5.30%	299.0
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%	-
<b>Total</b>	<b>153,380,798</b>	<b>100.0%</b>	<b>1,275</b>	<b>100.0%</b>	<b>120,299</b>	<b>4.54%</b>	<b>299.7</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 508  
Number of loans parts 652

	Weighted average	Minimum	Maximum
Loan size	103,997	7,630	369,000
Loan part size	81,028	4,638	369,000
Coupon	4.35%	2.70%	6.97%
Remaining maturity (months)	305.9	1	527
Remaining interest period (months)	21.4	1	124
Original interest period (months)	58.5	3	240
Seasoning (months)	129.0	113.4	154.2
Loan to Foreclosure Value	103.4%	4.3%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	35,334,890.52	73.4%	66.88%
Owner occupied	17,495,479.59	26.6%	33.12%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	46,530,561	88.1%	590	90.5%	78,865	4.34%	316.3
Interest Only With Life Insurance Redemption	3,684,128	7.0%	36	5.5%	102,337	4.13%	229.1
Interest Only With Building Savings Account Redemption	1,730,363	3.3%	16	2.5%	108,148	4.38%	213.5
Interest Only	885,318	1.7%	10	1.5%	88,532	6.00%	258.8
<b>Total</b>	<b>52,830,370</b>	<b>100.0%</b>	<b>652</b>	<b>100.0%</b>	<b>81,028</b>	<b>4.35%</b>	<b>305.9</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	18,657,396	35.3%	236	36.2%	79,057	4.19%	314.5
13 - 24	6,630,936	12.6%	86	13.2%	77,104	2.71%	365.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	13,153,436	24.9%	179	27.5%	73,483	3.98%	316.5
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	10,917,987	20.7%	120	18.4%	90,983	5.79%	261.3
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	3,470,614	6.6%	31	4.8%	111,955	5.27%	244.9
<b>Total</b>	<b>52,830,370</b>	<b>100.0%</b>	<b>652</b>	<b>100.0%</b>	<b>81,028</b>	<b>4.35%</b>	<b>305.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	34,648,429	65.6%	460	70.6%	75,323	3.71%	328.8
4.50% - 4.75%	408,365	0.8%	3	0.5%	136,122	4.68%	303.1
4.75% - 5.00%	1,079,066	2.0%	12	1.8%	89,922	4.93%	250.1
5.00% - 5.25%	5,211,206	9.9%	52	8.0%	100,215	5.17%	277.7
5.25% - 5.50%	2,007,730	3.8%	23	3.5%	87,293	5.37%	235.9
5.50% - 5.75%	2,180,683	4.1%	21	3.2%	103,842	5.65%	247.1
5.75% - 6.00%	3,405,863	6.4%	34	5.2%	100,172	5.88%	273.3
6.00% - 6.25%	2,542,617	4.8%	30	4.6%	84,754	6.11%	257.8
6.25% - 6.50%	1,289,718	2.4%	16	2.5%	80,607	6.38%	242.9
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	56,692	0.1%	1	0.2%	56,692	6.97%	243.0
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>52,830,370</b>	<b>100.0%</b>	<b>652</b>	<b>100.0%</b>	<b>81,028</b>	<b>4.35%</b>	<b>305.9</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2016	2,179,465	4.1%	25	3.8%	87,179	5.63%	238.0
01-Jan-2017 - 31-Dec-2017	27,253,161	51.6%	330	50.6%	82,585	4.72%	299.2
01-Jan-2018 - 31-Dec-2018	4,350,008	8.2%	56	8.6%	77,679	2.70%	363.5
01-Jan-2019 - 31-Dec-2019	2,346,844	4.4%	31	4.8%	75,705	2.81%	366.8
01-Jan-2020 - 31-Aug-2111	16,700,892	31.6%	210	32.2%	79,528	4.23%	302.1
<b>Total</b>	<b>52,830,370</b>	<b>100.0%</b>	<b>652</b>	<b>100.0%</b>	<b>81,028</b>	<b>4.35%</b>	<b>305.9</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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2016 - 31-Dec-2017	88,900	0.2%	2	0.3%	44,450	5.40%	(15.0)
01-Jan-2018 - 31-Dec-2019	19,645	0.0%	1	0.2%	19,645	5.45%	15.0
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	233,606	0.4%	4	0.6%	58,402	4.01%	73.0
01-Jan-2024 - 31-Dec-2025	304,906	0.6%	8	1.2%	38,113	4.55%	92.4
01-Jan-2026 - 31-Dec-2027	614,585	1.2%	9	1.4%	68,287	4.42%	118.4
01-Jan-2028 - 31-Dec-2029	322,365	0.6%	6	0.9%	53,728	5.04%	141.6
01-Jan-2030 - 31-Dec-2031	1,433,047	2.7%	17	2.6%	84,297	4.72%	165.1
01-Jan-2032 - 31-Dec-2033	1,925,281	3.6%	19	2.9%	101,331	4.61%	188.8
01-Jan-2034 - 31-Dec-2035	1,280,611	2.4%	16	2.5%	80,038	3.94%	213.9
01-Jan-2036 - 31-Dec-2037	3,233,264	6.1%	35	5.4%	92,379	4.38%	235.8
01-Jan-2038 - 31-Dec-2039	3,052,623	5.8%	41	6.3%	74,454	5.77%	263.7
01-Jan-2040 - 31-Dec-2041	9,022,361	17.1%	95	14.6%	94,972	5.31%	285.2
01-Jan-2042 - 31-Dec-2043	8,358,360	15.8%	95	14.6%	87,983	4.52%	305.8
01-Jan-2044 - 31-Dec-2045	9,572,526	18.1%	124	19.0%	77,198	4.03%	337.3
01-Jan-2046 - 31-Dec-2047	6,335,152	12.0%	82	12.6%	77,258	3.94%	352.1
01-Jan-2048 - 31-Dec-2137	7,033,139	13.3%	98	15.0%	71,767	2.98%	421.9
<b>Total</b>	<b>52,830,370</b>	<b>100.0%</b>	<b>652</b>	<b>100.0%</b>	<b>81,028</b>	<b>4.35%</b>	<b>305.9</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%	891,588	1.7%	20	3.9%	44,579	4.61%	182.1
60% - 70%	1,115,242	2.1%	14	2.8%	79,660	4.72%	202.9
70% - 80%	1,378,243	2.6%	17	3.3%	81,073	4.79%	228.6
80% - 90%	4,036,163	7.6%	36	7.1%	112,116	4.14%	266.0
90% - 100%	4,442,554	8.4%	37	7.3%	120,069	4.45%	285.7
100% - 110%	20,837,016	39.4%	208	40.9%	100,178	4.32%	329.7
110% - 120%	19,409,593	36.7%	170	33.5%	114,174	4.31%	312.1
120% - 130%	719,971	1.4%	6	1.2%	119,995	5.34%	258.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>52,830,370</b>	<b>100.0%</b>	<b>508</b>	<b>100.0%</b>	<b>103,997</b>	<b>4.35%</b>	<b>305.9</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	12,605,931	23.9%	109	21.5%	115,651	4.28%	308.8
Brandenburg	5,990,513	11.3%	44	8.7%	136,148	4.49%	299.0
Mecklenburg-Vorpommern	1,310,072	2.5%	11	2.2%	119,097	4.72%	311.3
Sachsen	22,363,964	42.3%	236	46.5%	94,763	4.37%	305.8
Sachsen-Anhalt	8,670,388	16.4%	91	17.9%	95,279	4.27%	309.2
Thüringen	1,889,502	3.6%	17	3.3%	111,147	4.31%	289.7
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>52,830,370</b>	<b>100.0%</b>	<b>508</b>	<b>100.0%</b>	<b>103,997</b>	<b>4.35%</b>	<b>305.9</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	13,225,858	25.0%	98	19.3%	134,958	98.98%	1.02%
Hochhaus/appartement	37,449,576	70.9%	394	77.6%	95,050	7.11%	92.89%
Mehrfamilienhaus	915,677	1.7%	6	1.2%	152,613	50.00%	50.00%
Zweifamilienhaus	1,151,272	2.2%	9	1.8%	127,919	66.67%	33.33%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	87,986	0.2%	1	0.2%	87,986	100.00%	0.00%
<b>Total</b>	<b>52,830,370</b>	<b>100.0%</b>	<b>508</b>	<b>100.0%</b>	<b>103,997</b>	<b>26.57%</b>	<b>73.43%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	22,589,737	42.8%	305	60.0%	74,065	4.28%	302.5
100,000 - 150,000	15,975,469	30.2%	133	26.2%	120,116	4.44%	316.7
150,000 - 200,000	5,541,516	10.5%	33	6.5%	167,925	4.47%	285.3
200,000 - 250,000	7,030,053	13.3%	31	6.1%	226,776	4.32%	311.9
250,000 - 300,000	1,324,594	2.5%	5	1.0%	264,919	4.19%	310.4
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	369,000	0.7%	1	0.2%	369,000	4.20%	225.0
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%	-
<b>Total</b>	<b>52,830,370</b>	<b>100.0%</b>	<b>508</b>	<b>100.0%</b>	<b>103,997</b>	<b>4.35%</b>	<b>305.9</b>