

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

**Cashflow analysis for the period**

Total interest received	1,779,160	
Interest received on transaction accounts	(569)	
Net Post Foreclosure Proceeds	288,707	
Liquidity available	5,087,603	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		7,154,901
Company management expenses	9,371	
MPT fee	106,528	
Administration fee	-	
Third party fees	363,938	
Liquidity Facility fee	(5,176)	
Payments under hedging arrangements	822,897	
Interest on the Notes	16,987	
PDL Repayment	752,754	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		2,067,298
Available after distribution of funds		5,087,603
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	665,463	
Liquidity Facility Standby Ledger *	4,422,139	
Reserve account funding	-	
Available liquidity		5,087,603
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>	
Unpaid Swap Subordinated Amount	2,048,654
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,087,418

**Collateral**

Starting current balance 1 May 2017	153,380,798	
To be disbursed per 1 May 2017	-	
Starting principal balance 1 May 2017	153,380,798	
Principal (p)repayments	(21,429,361)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(786,856)	
Ending principal balance		131,164,581
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		131,164,581

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	6,405,961	786,856	752,754	6,440,063
Class E	9,800,000	-	-	9,800,000
Total	16,205,961	786,856	752,754	16,240,063

**Performance**

	Last period	This period	Since issue
Prepayment rate	32.40%	45.30%	14.39%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	82,540,194	62.9%	728	66.6%
1 - 30	87,556	18,360,048	14.0%	140	12.8%
31 - 60	37,832	4,924,627	3.8%	42	3.8%
61 - 90	32,321	2,368,935	1.8%	17	1.6%
91 - 120	23,454	1,300,323	1.0%	10	0.9%
121-150	30,262	1,426,263	1.1%	10	0.9%
> 151	2,459,976	20,244,192	15.4%	146	13.4%
Total	2,671,402	131,164,581	100.0%	1093	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	1,444,625	786,856	49,574	61,452,561

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 1,093  
Number of loans parts 1,433

	Weighted average	Minimum	Maximum
Loan size	120,004	1,044	432,226
Loan part size	91,531	1,044	432,226
Coupon	4.36%	2.70%	6.50%
Remaining maturity (months)	305.5	1	583
Remaining interest period (months)	27.3	1	124
Original interest period (months)	74.6	3	240
Seasoning (months)	131.5	116.4	156.9
Loan to Lending Value	100.5%	0.9%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	42,344,464.22	40.8%	32.28%
Owner occupied	88,820,116.83	59.2%	67.72%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	110,559,602	84.3%	1,248	87.1%	88,589	4.31%	315.7
Interest Only With Life Insurance Redemption	7,979,117	6.1%	84	5.9%	94,989	4.31%	226.4
Interest Only With Building Savings Account Redemption	9,527,853	7.3%	72	5.0%	132,331	4.66%	265.7
Interest Only	3,098,009	2.4%	29	2.0%	106,828	5.14%	271.2
<b>Total</b>	<b>131,164,581</b>	<b>100.0%</b>	<b>1,433</b>	<b>100.0%</b>	<b>91,531</b>	<b>4.36%</b>	<b>305.5</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	32,806,145	25.0%	383	26.7%	85,656	4.19%	318.6
13 - 24	17,360,744	13.2%	198	13.8%	87,681	2.70%	376.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	37,061,815	28.3%	437	30.5%	84,810	3.87%	324.1
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	24,015,966	18.3%	234	16.3%	102,632	5.69%	264.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	19,919,912	15.2%	181	12.6%	110,055	5.38%	237.6
<b>Total</b>	<b>131,164,581</b>	<b>100.0%</b>	<b>1,433</b>	<b>100.0%</b>	<b>91,531</b>	<b>4.36%</b>	<b>305.5</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	78,718,564	60.0%	938	65.5%	83,922	3.60%	338.0
4.50% - 4.75%	2,506,064	1.9%	18	1.3%	139,226	4.67%	276.4
4.75% - 5.00%	4,417,302	3.4%	41	2.9%	107,739	4.89%	258.8
5.00% - 5.25%	12,896,080	9.8%	120	8.4%	107,467	5.16%	268.5
5.25% - 5.50%	9,732,568	7.4%	97	6.8%	100,336	5.39%	250.2
5.50% - 5.75%	6,323,980	4.8%	55	3.8%	114,981	5.64%	242.8
5.75% - 6.00%	7,629,040	5.8%	74	5.2%	103,095	5.86%	256.6
6.00% - 6.25%	5,762,679	4.4%	60	4.2%	96,045	6.12%	250.4
6.25% - 6.50%	3,178,304	2.4%	30	2.1%	105,943	6.36%	251.3
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
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>131,164,581</b>	<b>100.0%</b>	<b>1,433</b>	<b>100.0%</b>	<b>91,531</b>	<b>4.36%</b>	<b>305.5</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	0.9%	8	0.6%	151,833	4.72%	296.4
01-Jan-2016 - 31-Dec-2016	6,512,563	5.0%	70	4.9%	93,037	5.42%	258.7
01-Jan-2017 - 31-Dec-2017	48,809,574	37.2%	534	37.3%	91,404	4.76%	300.3
01-Jan-2018 - 31-Dec-2018	10,279,285	7.8%	121	8.4%	84,953	2.70%	377.5
01-Jan-2019 - 31-Dec-2019	7,415,017	5.7%	81	5.7%	91,543	2.75%	373.1
01-Jan-2020 - 31-Aug-2111	56,933,482	43.4%	619	43.2%	91,977	4.40%	293.8
<b>Total</b>	<b>131,164,581</b>	<b>100.0%</b>	<b>1,433</b>	<b>100.0%</b>	<b>91,531</b>	<b>4.36%</b>	<b>305.5</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	0.1%	2	0.1%	44,450	5.40%	(18.0)
01-Jan-2018 - 31-Dec-2019	24,508	0.0%	1	0.1%	24,508	5.11%	27.0
01-Jan-2020 - 31-Dec-2021	464,022	0.4%	7	0.5%	66,289	5.45%	47.4
01-Jan-2022 - 31-Dec-2023	930,438	0.7%	15	1.0%	62,029	4.89%	63.9
01-Jan-2024 - 31-Dec-2025	893,886	0.7%	13	0.9%	68,760	4.62%	91.4
01-Jan-2026 - 31-Dec-2027	1,466,078	1.1%	23	1.6%	63,743	4.64%	116.7
01-Jan-2028 - 31-Dec-2029	1,112,345	0.8%	16	1.1%	69,522	4.91%	138.4
01-Jan-2030 - 31-Dec-2031	3,427,509	2.6%	42	2.9%	81,607	5.00%	160.9
01-Jan-2032 - 31-Dec-2033	3,320,214	2.5%	33	2.3%	100,613	4.73%	185.2
01-Jan-2034 - 31-Dec-2035	2,867,416	2.2%	35	2.4%	81,926	3.95%	210.1
01-Jan-2036 - 31-Dec-2037	9,638,940	7.3%	87	6.1%	110,792	4.73%	235.0
01-Jan-2038 - 31-Dec-2039	8,748,973	6.7%	93	6.5%	94,075	5.60%	260.9
01-Jan-2040 - 31-Dec-2041	19,341,988	14.7%	184	12.8%	105,119	5.30%	282.6
01-Jan-2042 - 31-Dec-2043	23,482,316	17.9%	218	15.2%	107,717	4.60%	304.8
01-Jan-2044 - 31-Dec-2045	17,729,747	13.5%	210	14.7%	84,427	3.98%	333.8
01-Jan-2046 - 31-Dec-2047	14,718,891	11.2%	174	12.1%	84,591	3.90%	350.3
01-Jan-2048 - 31-Dec-2137	22,908,409	17.5%	280	19.5%	81,816	3.07%	418.0
<b>Total</b>	<b>131,164,581</b>	<b>100.0%</b>	<b>1,433</b>	<b>100.0%</b>	<b>91,531</b>	<b>4.36%</b>	<b>305.5</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%	2,469,859	1.9%	51	4.7%	48,429	4.82%	155.8
60% - 70%	2,621,716	2.0%	31	2.8%	84,571	4.69%	211.5
70% - 80%	3,472,842	2.6%	32	2.9%	108,526	4.79%	246.2
80% - 90%	13,688,664	10.4%	110	10.1%	124,442	4.56%	278.0
90% - 100%	30,594,138	23.3%	223	20.4%	137,193	4.29%	322.5
100% - 110%	47,331,160	36.1%	402	36.8%	117,739	4.26%	325.5
110% - 120%	28,755,552	21.9%	229	21.0%	125,570	4.36%	301.6
120% - 130%	2,230,652	1.7%	15	1.4%	148,710	4.51%	238.7
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>131,164,581</b>	<b>100.0%</b>	<b>1,093</b>	<b>100.0%</b>	<b>120,004</b>	<b>4.36%</b>	<b>305.5</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	17,837,454	13.6%	121	11.1%	147,417	4.34%	308.1
Bayern	13,610,216	10.4%	97	8.9%	140,312	4.47%	299.1
Berlin	10,648,614	8.1%	89	8.1%	119,647	4.16%	317.4
Brandenburg	5,140,745	3.9%	37	3.4%	138,939	4.34%	300.2
Bremen	326,116	0.2%	4	0.4%	81,529	5.85%	227.2
Hamburg	310,698	0.2%	3	0.3%	103,566	4.88%	255.7
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	5,855,795	4.5%	44	4.0%	133,086	4.75%	313.9
Mecklenburg-Vorpommern	1,162,520	0.9%	10	0.9%	116,252	4.42%	310.5
Niedersachsen	9,780,822	7.5%	79	7.2%	123,808	4.33%	306.4
Nordrhein-Westfalen	22,800,946	17.4%	180	16.5%	126,672	4.41%	298.8
Rheinland-Pfalz	6,830,912	5.2%	54	4.9%	126,498	4.49%	303.4
Saarland	2,877,543	2.2%	25	2.3%	115,102	4.42%	299.9
Sachsen	20,587,558	15.7%	220	20.1%	93,580	4.22%	309.2
Sachsen-Anhalt	8,036,387	6.1%	85	7.8%	94,546	4.13%	313.0
Schleswig-Holstein	3,831,031	2.9%	33	3.0%	116,092	4.64%	298.1
Thüringen	1,527,224	1.2%	12	1.1%	127,269	3.95%	305.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>131,164,581</b>	<b>100.0%</b>	<b>1,093</b>	<b>100.0%</b>	<b>120,004</b>	<b>4.36%</b>	<b>305.5</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	59,356,633	45.3%	404	37.0%	146,922	99.0%	1.0%
Hochhaus/appartement	56,244,070	42.9%	591	54.1%	95,168	26.6%	73.4%
Mehrfamilienhaus	7,451,340	5.7%	47	4.3%	158,539	87.2%	12.8%
Zweifamilienhaus	7,895,716	6.0%	49	4.5%	161,137	95.9%	4.1%
Laden/wohnhaus	129,421	0.1%	1	0.1%	129,421	100.0%	0.0%
unspecified	87,401	0.1%	1	0.1%	87,401	100.0%	0.0%
<b>Total</b>	<b>131,164,581</b>	<b>100.0%</b>	<b>1,093</b>	<b>100.0%</b>	<b>120,004</b>	<b>59.2%</b>	<b>40.8%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	36,352,710	27.7%	497	45.5%	73,144	4.27%	291.3
100,000 - 150,000	39,126,043	29.8%	323	29.6%	121,133	4.45%	309.5
150,000 - 200,000	25,240,897	19.2%	146	13.4%	172,883	4.57%	299.1
200,000 - 250,000	21,458,962	16.4%	96	8.8%	223,531	4.23%	326.9
250,000 - 300,000	5,879,408	4.5%	22	2.0%	267,246	3.90%	315.5
300,000 - 350,000	1,950,221	1.5%	6	0.5%	325,037	4.24%	325.7
350,000 - 400,000	724,115	0.6%	2	0.2%	362,058	3.46%	268.9
400,000 - 450,000	432,226	0.3%	1	0.1%	432,226	5.30%	296.0
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>131,164,581</b>	<b>100.0%</b>	<b>1,093</b>	<b>100.0%</b>	<b>120,004</b>	<b>4.36%</b>	<b>305.5</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 453  
Number of loans parts 589

	Weighted average	Minimum	Maximum
Loan size	103,980	16,840	369,000
Loan part size	79,971	6,040	369,000
Coupon	4.20%	2.70%	6.50%
Remaining maturity (months)	310.6	1	583
Remaining interest period (months)	21.1	1	121
Original interest period (months)	53.2	6	240
Seasoning (months)	132.3	116.4	156.9
Loan to Foreclosure Value	103.5%	30.5%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	32,334,492.65	75.7%	68.65%
Owner occupied	14,768,555.49	24.3%	31.35%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	41,554,567	88.2%	534	90.7%	77,818	4.20%	320.1
Interest Only With Life Insurance Redemption	3,153,702	6.7%	33	5.6%	95,567	3.74%	251.0
Interest Only With Building Savings Account Redemption	1,519,179	3.2%	13	2.2%	116,860	4.28%	207.1
Interest Only	875,600	1.9%	9	1.5%	97,289	6.00%	255.9
<b>Total</b>	<b>47,103,048</b>	<b>100.0%</b>	<b>589</b>	<b>100.0%</b>	<b>79,971</b>	<b>4.20%</b>	<b>310.6</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	15,881,540	33.7%	204	34.6%	77,851	4.18%	313.7
13 - 24	7,231,515	15.4%	95	16.1%	76,121	2.71%	370.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	13,917,172	29.5%	184	31.2%	75,637	3.93%	314.9
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	7,852,100	16.7%	86	14.6%	91,303	5.77%	259.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	2,220,721	4.7%	20	3.4%	111,036	5.38%	246.1
<b>Total</b>	<b>47,103,048</b>	<b>100.0%</b>	<b>589</b>	<b>100.0%</b>	<b>79,971</b>	<b>4.20%</b>	<b>310.6</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	33,352,623	70.8%	443	75.2%	75,288	3.64%	330.5
4.50% - 4.75%	55,166	0.1%	1	0.2%	55,166	4.74%	183.0
4.75% - 5.00%	769,396	1.6%	9	1.5%	85,488	4.97%	257.3
5.00% - 5.25%	4,459,423	9.5%	44	7.5%	101,351	5.17%	280.2
5.25% - 5.50%	1,643,991	3.5%	19	3.2%	86,526	5.38%	243.4
5.50% - 5.75%	1,405,835	3.0%	13	2.2%	108,141	5.68%	232.1
5.75% - 6.00%	2,559,550	5.4%	25	4.2%	102,382	5.87%	271.8
6.00% - 6.25%	2,173,949	4.6%	26	4.4%	83,613	6.10%	254.6
6.25% - 6.50%	683,116	1.5%	9	1.5%	75,902	6.38%	255.1
6.50% - 6.75%	-	0.0%	-	0.0%	-	0.00%	-
6.75% - 7.00%	-	0.0%	-	0.0%	-	0.00%	-
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>47,103,048</b>	<b>100.0%</b>	<b>589</b>	<b>100.0%</b>	<b>79,971</b>	<b>4.20%</b>	<b>310.6</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	2,073,846	4.4%	24	4.1%	86,410	5.63%	233.2
01-Jan-2017 - 31-Dec-2017	21,423,553	45.5%	263	44.7%	81,458	4.64%	301.5
01-Jan-2018 - 31-Dec-2018	4,152,359	8.8%	55	9.3%	75,497	2.70%	369.1
01-Jan-2019 - 31-Dec-2019	3,173,450	6.7%	42	7.1%	75,558	2.71%	371.5
01-Jan-2020 - 31-Aug-2111	16,279,842	34.6%	205	34.8%	79,414	4.12%	305.7
<b>Total</b>	<b>47,103,048</b>	<b>100.0%</b>	<b>589</b>	<b>100.0%</b>	<b>79,971</b>	<b>4.20%</b>	<b>310.6</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%	(18.0)
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2022 - 31-Dec-2023	229,101	0.5%	4	0.7%	57,275	4.02%	70.3
01-Jan-2024 - 31-Dec-2025	142,013	0.3%	4	0.7%	35,503	3.69%	86.3
01-Jan-2026 - 31-Dec-2027	388,375	0.8%	7	1.2%	55,482	3.74%	112.5
01-Jan-2028 - 31-Dec-2029	203,544	0.4%	4	0.7%	50,886	4.72%	139.2
01-Jan-2030 - 31-Dec-2031	1,347,114	2.9%	16	2.7%	84,195	4.80%	162.4
01-Jan-2032 - 31-Dec-2033	1,393,744	3.0%	16	2.7%	87,109	4.53%	186.4
01-Jan-2034 - 31-Dec-2035	1,460,112	3.1%	17	2.9%	85,889	3.82%	211.4
01-Jan-2036 - 31-Dec-2037	2,422,398	5.1%	26	4.4%	93,169	3.96%	232.0
01-Jan-2038 - 31-Dec-2039	2,295,250	4.9%	32	5.4%	71,727	5.66%	260.6
01-Jan-2040 - 31-Dec-2041	7,280,738	15.5%	77	13.1%	94,555	5.26%	282.0
01-Jan-2042 - 31-Dec-2043	7,789,277	16.5%	89	15.1%	87,520	4.51%	302.7
01-Jan-2044 - 31-Dec-2045	8,223,271	17.5%	107	18.2%	76,853	3.98%	334.9
01-Jan-2046 - 31-Dec-2047	5,733,522	12.2%	78	13.2%	73,507	3.88%	349.2
01-Jan-2048 - 31-Dec-2137	8,105,689	17.2%	110	18.7%	73,688	3.00%	421.6
<b>Total</b>	<b>47,103,048</b>	<b>100.0%</b>	<b>589</b>	<b>100.0%</b>	<b>79,971</b>	<b>4.20%</b>	<b>310.6</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%	709,739	1.5%	16	3.5%	44,359	4.41%	172.0
60% - 70%	804,204	1.7%	12	2.6%	67,017	4.42%	230.4
70% - 80%	872,478	1.9%	10	2.2%	87,248	4.50%	247.0
80% - 90%	3,767,828	8.0%	34	7.5%	110,818	4.01%	262.6
90% - 100%	4,839,917	10.3%	44	9.7%	109,998	4.07%	303.6
100% - 110%	20,518,270	43.6%	205	45.3%	100,089	4.16%	330.2
110% - 120%	15,152,200	32.2%	128	28.3%	118,377	4.28%	313.5
120% - 130%	438,411	0.9%	4	0.9%	109,603	5.28%	282.6
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>47,103,048</b>	<b>100.0%</b>	<b>453</b>	<b>100.0%</b>	<b>103,980</b>	<b>4.20%</b>	<b>310.6</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	10,648,614	22.6%	89	19.6%	119,647	4.16%	317.4
Brandenburg	5,140,745	10.9%	37	8.2%	138,939	4.34%	300.2
Mecklenburg-Vorpommern	1,162,520	2.5%	10	2.2%	116,252	4.42%	310.5
Sachsen	20,587,558	43.7%	220	48.6%	93,580	4.22%	309.2
Sachsen-Anhalt	8,036,387	17.1%	85	18.8%	94,546	4.13%	313.0
Thüringen	1,527,224	3.2%	12	2.6%	127,269	3.95%	305.0
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>47,103,048</b>	<b>100.0%</b>	<b>453</b>	<b>100.0%</b>	<b>103,980</b>	<b>4.20%</b>	<b>310.6</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	11,004,174	23.4%	78	17.2%	141,079	98.72%	1.28%
Hochhaus/appartement	34,048,291	72.3%	360	79.5%	94,579	6.39%	93.61%
Mehrfamilienhaus	909,873	1.9%	6	1.3%	151,645	50.00%	50.00%
Zweifamilienhaus	1,053,310	2.2%	8	1.8%	131,664	75.00%	25.00%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	87,401	0.2%	1	0.2%	87,401	100.00%	0.00%
<b>Total</b>	<b>47,103,048</b>	<b>100.0%</b>	<b>453</b>	<b>100.0%</b>	<b>103,980</b>	<b>24.28%</b>	<b>75.72%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	20,157,818	42.8%	272	60.0%	74,110	4.11%	307.5
100,000 - 150,000	14,153,762	30.0%	118	26.0%	119,947	4.27%	324.6
150,000 - 200,000	5,045,330	10.7%	30	6.6%	168,178	4.43%	284.6
200,000 - 250,000	6,577,766	14.0%	29	6.4%	226,820	4.22%	315.5
250,000 - 300,000	799,372	1.7%	3	0.7%	266,457	3.75%	306.5
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	369,000	0.8%	1	0.2%	369,000	4.20%	222.0
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>47,103,048</b>	<b>100.0%</b>	<b>453</b>	<b>100.0%</b>	<b>103,980</b>	<b>4.20%</b>	<b>310.6</b>