

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

**Cashflow analysis for the period**

Total interest received	1,620,829	
Interest received on transaction accounts	(361)	
Net Post Foreclosure Proceeds	297,804	
Liquidity available	4,422,139	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		6,340,411
Company management expenses	10,672	
MPT fee	110,118	
Administration fee	-	
Third party fees	391,288	
Liquidity Facility fee	(4,641)	
Payments under hedging arrangements	560,320	
Interest on the Notes	17,647	
PDL Repayment	832,867	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,918,272
Available after distribution of funds		4,422,139
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	222,139	
Liquidity Facility Standby Ledger *	4,200,000	
Reserve account funding	-	
Available liquidity		4,422,139
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.

After the downgrade of Deutsche Bank by Fitch on September 28, 2017 the Issuer and Security Trustee are determining proper follow up actions.

<b>Outstanding unpaid Subordinated swap amounts not paid by the transaction:</b>	
Unpaid Swap Subordinated Amount	2,187,318
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,226,081

**Collateral**

Starting current balance 1 August 2017	131,164,581	
To be disbursed per 1 August 2017	-	
Starting principal balance 1 August 2017	131,164,581	
Principal (p)repayments	(15,145,177)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(763,250)	
Ending principal balance		115,256,155
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		115,256,155

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	6,440,063	763,250	832,867	6,370,445
Class E	9,800,000	-	-	9,800,000
Total	16,240,063	763,250	832,867	16,170,445

**Performance**

	Last period	This period	Since issue
Prepayment rate	45.30%	39.14%	15.23%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	72,847,675	63.2%	649	67.0%
1 - 30	74,549	16,129,674	14.0%	122	12.6%
31 - 60	38,149	4,451,782	3.9%	36	3.7%
61 - 90	23,905	2,117,976	1.8%	17	1.8%
91 - 120	19,021	1,188,771	1.0%	8	0.8%
121-150	24,294	1,091,710	0.9%	6	0.6%
> 151	2,158,951	17,428,567	15.1%	130	13.4%
Total	2,338,868	115,256,155	100.0%	968	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	786,856	763,250	110,454	62,105,356

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 968  
Number of loans parts 1,288

	Weighted average	Minimum	Maximum
Loan size	119,066	1,089	430,079
Loan part size	89,485	1,089	430,079
Coupon	4.10%	2.70%	6.41%
Remaining maturity (months)	312.4	1	580
Remaining interest period (months)	28.7	1	121
Original interest period (months)	66.6	3	240
Seasoning (months)	135.3	119.4	159.9
Loan to Lending Value	99.8%	0.6%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	36,981,816.08	41.1%	32.09%
Owner occupied	78,274,338.93	58.9%	67.91%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	97,208,590	84.3%	1,124	87.3%	86,485	4.06%	322.8
Interest Only With Life Insurance Redemption	7,361,084	6.4%	78	6.1%	94,373	4.09%	223.8
Interest Only With Building Savings Account Redemption	7,887,948	6.8%	60	4.7%	131,466	4.30%	281.9
Interest Only	2,798,533	2.4%	26	2.0%	107,636	5.01%	271.4
<b>Total</b>	<b>115,256,155</b>	<b>100.0%</b>	<b>1,288</b>	<b>100.0%</b>	<b>89,485</b>	<b>4.10%</b>	<b>312.4</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	29,476,194	25.6%	345	26.8%	85,438	4.19%	314.4
13 - 24	20,221,772	17.5%	231	17.9%	87,540	2.70%	377.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	38,683,687	33.6%	453	35.2%	85,394	3.84%	324.8
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	9,549,968	8.3%	97	7.5%	98,453	5.48%	261.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	17,324,535	15.0%	162	12.6%	106,942	5.39%	232.8
<b>Total</b>	<b>115,256,155</b>	<b>100.0%</b>	<b>1,288</b>	<b>100.0%</b>	<b>89,485</b>	<b>4.10%</b>	<b>312.4</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	80,102,871	69.5%	951	73.8%	84,230	3.54%	339.2
4.50% - 4.75%	2,232,364	1.9%	17	1.3%	131,316	4.67%	269.9
4.75% - 5.00%	3,728,839	3.2%	36	2.8%	103,579	4.88%	253.0
5.00% - 5.25%	11,177,626	9.7%	106	8.2%	105,449	5.17%	264.3
5.25% - 5.50%	6,766,806	5.9%	69	5.4%	98,070	5.38%	239.8
5.50% - 5.75%	4,615,814	4.0%	40	3.1%	115,395	5.64%	239.0
5.75% - 6.00%	3,252,272	2.8%	34	2.6%	95,655	5.86%	242.0
6.00% - 6.25%	2,081,384	1.8%	24	1.9%	86,724	6.11%	240.3
6.25% - 6.50%	1,298,178	1.1%	11	0.9%	118,016	6.36%	247.4
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>115,256,155</b>	<b>100.0%</b>	<b>1,288</b>	<b>100.0%</b>	<b>89,485</b>	<b>4.10%</b>	<b>312.4</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	951,310	0.8%	7	0.5%	135,901	4.75%	289.7
01-Jan-2016 - 31-Dec-2016	6,046,670	5.2%	67	5.2%	90,249	5.41%	254.3
01-Jan-2017 - 31-Dec-2017	19,105,887	16.6%	225	17.5%	84,915	4.43%	306.2
01-Jan-2018 - 31-Dec-2018	22,826,389	19.8%	257	20.0%	88,819	3.52%	343.6
01-Jan-2019 - 31-Dec-2019	10,367,686	9.0%	116	9.0%	89,377	2.73%	378.3
01-Jan-2020 - 31-Aug-2111	55,958,214	48.6%	616	47.8%	90,841	4.32%	296.3
<b>Total</b>	<b>115,256,155</b>	<b>100.0%</b>	<b>1,288</b>	<b>100.0%</b>	<b>89,485</b>	<b>4.10%</b>	<b>312.4</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	0.2%	44,450	5.40%	(21.0)
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	312,817	0.3%	7	0.5%	44,688	5.24%	42.9
01-Jan-2022 - 31-Dec-2023	917,931	0.8%	15	1.2%	61,195	4.89%	60.9
01-Jan-2024 - 31-Dec-2025	771,201	0.7%	13	1.0%	59,323	4.68%	88.8
01-Jan-2026 - 31-Dec-2027	1,376,800	1.2%	22	1.7%	62,582	4.63%	113.9
01-Jan-2028 - 31-Dec-2029	924,006	0.8%	13	1.0%	71,077	4.84%	134.4
01-Jan-2030 - 31-Dec-2031	2,857,035	2.5%	36	2.8%	79,362	4.93%	157.1
01-Jan-2032 - 31-Dec-2033	3,068,622	2.7%	31	2.4%	98,988	4.60%	182.6
01-Jan-2034 - 31-Dec-2035	2,560,300	2.2%	32	2.5%	80,009	3.70%	207.7
01-Jan-2036 - 31-Dec-2037	7,212,132	6.3%	67	5.2%	107,644	4.17%	230.7
01-Jan-2038 - 31-Dec-2039	5,467,567	4.7%	58	4.5%	94,268	5.25%	256.9
01-Jan-2040 - 31-Dec-2041	12,637,322	11.0%	121	9.4%	104,441	5.09%	280.5
01-Jan-2042 - 31-Dec-2043	19,013,111	16.5%	185	14.4%	102,774	4.54%	301.7
01-Jan-2044 - 31-Dec-2045	16,562,060	14.4%	192	14.9%	86,261	3.94%	330.7
01-Jan-2046 - 31-Dec-2047	14,668,312	12.7%	175	13.6%	83,819	3.88%	347.0
01-Jan-2048 - 31-Dec-2137	26,818,038	23.3%	319	24.8%	84,069	3.06%	415.1
<b>Total</b>	<b>115,256,155</b>	<b>100.0%</b>	<b>1,288</b>	<b>100.0%</b>	<b>89,485</b>	<b>4.10%</b>	<b>312.4</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%	2,501,703	2.2%	48	5.0%	52,119	4.85%	138.2
60% - 70%	2,556,739	2.2%	30	3.1%	85,225	4.53%	239.0
70% - 80%	3,718,950	3.2%	34	3.5%	109,381	4.48%	243.5
80% - 90%	11,512,164	10.0%	96	9.9%	119,918	4.38%	287.6
90% - 100%	29,054,284	25.2%	219	22.6%	132,668	4.04%	331.3
100% - 110%	41,474,078	36.0%	349	36.1%	118,837	3.95%	333.0
110% - 120%	22,945,457	19.9%	182	18.8%	126,074	4.12%	306.0
120% - 130%	1,492,780	1.3%	10	1.0%	149,278	3.98%	250.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>115,256,155</b>	<b>100.0%</b>	<b>968</b>	<b>100.0%</b>	<b>119,066</b>	<b>4.10%</b>	<b>312.4</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	15,815,407	13.7%	107	11.1%	147,808	4.17%	310.9
Bayern	11,416,025	9.9%	83	8.6%	137,542	4.11%	308.0
Berlin	9,216,114	8.0%	77	8.0%	119,690	3.88%	325.9
Brandenburg	5,032,714	4.4%	36	3.7%	139,798	4.35%	296.3
Bremen	219,994	0.2%	3	0.3%	73,331	4.49%	322.1
Hamburg	309,074	0.3%	3	0.3%	103,025	4.42%	252.9
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	4,537,968	3.9%	37	3.8%	122,648	4.45%	323.6
Mecklenburg-Vorpommern	912,220	0.8%	9	0.9%	101,358	3.89%	326.1
Niedersachsen	8,279,104	7.2%	68	7.0%	121,752	4.01%	324.8
Nordrhein-Westfalen	20,545,410	17.8%	159	16.4%	129,216	4.19%	302.2
Rheinland-Pfalz	6,514,352	5.7%	51	5.3%	127,732	4.34%	308.0
Saarland	2,601,526	2.3%	23	2.4%	113,110	4.12%	303.9
Sachsen	16,480,488	16.0%	198	20.5%	93,336	3.92%	317.1
Sachsen-Anhalt	7,080,031	6.1%	78	8.1%	90,770	3.89%	320.9
Schleswig-Holstein	2,913,838	2.5%	25	2.6%	116,554	4.13%	308.1
Thüringen	1,381,891	1.2%	11	1.1%	125,626	3.84%	301.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>115,256,155</b>	<b>100.0%</b>	<b>968</b>	<b>100.0%</b>	<b>119,066</b>	<b>4.10%</b>	<b>312.4</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	51,728,802	44.9%	351	36.3%	147,376	99.1%	0.9%
Hochhaus/appartement	49,668,601	43.1%	531	54.9%	93,538	26.9%	73.1%
Mehrfamilienhaus	6,486,604	5.6%	41	4.2%	158,210	87.8%	12.2%
Zweifamilienhaus	7,156,345	6.2%	43	4.4%	166,427	95.3%	4.7%
Laden/wohnhaus	128,849	0.1%	1	0.1%	128,849	100.0%	0.0%
unspecified	86,955	0.1%	1	0.1%	86,955	100.0%	0.0%
<b>Total</b>	<b>115,256,155</b>	<b>100.0%</b>	<b>968</b>	<b>100.0%</b>	<b>119,066</b>	<b>58.9%</b>	<b>41.1%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	33,235,428	28.8%	455	47.0%	73,045	4.01%	296.6
100,000 - 150,000	32,885,493	28.5%	272	28.1%	120,903	4.06%	324.1
150,000 - 200,000	22,474,657	19.5%	130	13.4%	172,882	4.33%	306.5
200,000 - 250,000	19,056,685	16.5%	85	8.8%	224,196	4.10%	326.6
250,000 - 300,000	4,811,833	4.2%	18	1.9%	267,324	3.95%	313.9
300,000 - 350,000	1,637,864	1.4%	5	0.5%	327,573	3.94%	335.7
350,000 - 400,000	724,115	0.6%	2	0.2%	362,058	3.46%	265.9
400,000 - 450,000	430,079	0.4%	1	0.1%	430,079	5.30%	293.0
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>115,256,155</b>	<b>100.0%</b>	<b>968</b>	<b>100.0%</b>	<b>119,066</b>	<b>4.10%</b>	<b>312.4</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 409  
Number of loans parts 536

	Weighted average	Minimum	Maximum
Loan size	102,942	1,089	369,000
Loan part size	78,551	1,089	369,000
Coupon	3.95%	2.70%	6.41%
Remaining maturity (months)	316.9	1	580
Remaining interest period (months)	22.4	1	118
Original interest period (months)	44.7	3	240
Seasoning (months)	136.1	119.4	159.9
Loan to Foreclosure Value	102.7%	0.6%	129.1%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	28,813,483.27	76.5%	68.43%
Owner occupied	13,289,973.99	23.5%	31.57%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	36,914,028	87.7%	484	90.3%	76,269	3.93%	328.1
Interest Only With Life Insurance Redemption	3,133,028	7.4%	33	6.2%	94,940	3.72%	248.2
Interest Only With Building Savings Account Redemption	1,413,901	3.4%	12	2.2%	117,825	4.21%	201.9
Interest Only	642,500	1.5%	7	1.3%	91,786	5.87%	258.5
<b>Total</b>	<b>42,103,457</b>	<b>100.0%</b>	<b>536</b>	<b>100.0%</b>	<b>78,551</b>	<b>3.95%</b>	<b>316.9</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	14,845,857	35.3%	188	35.1%	78,967	4.18%	309.8
13 - 24	8,207,970	19.5%	108	20.1%	76,000	2.70%	375.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	14,389,937	34.2%	189	35.3%	76,137	3.92%	315.4
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	2,721,183	6.5%	32	6.0%	85,037	5.64%	246.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,938,511	4.6%	19	3.5%	102,027	5.43%	235.0
<b>Total</b>	<b>42,103,457</b>	<b>100.0%</b>	<b>536</b>	<b>100.0%</b>	<b>78,551</b>	<b>3.95%</b>	<b>316.9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	33,785,143	80.2%	445	83.0%	75,922	3.59%	331.8
4.50% - 4.75%	54,547	0.1%	1	0.2%	54,547	4.74%	180.0
4.75% - 5.00%	518,558	1.2%	8	1.5%	64,820	4.95%	232.6
5.00% - 5.25%	3,783,616	9.0%	39	7.3%	97,016	5.16%	277.7
5.25% - 5.50%	1,162,929	2.8%	12	2.2%	96,911	5.39%	229.5
5.50% - 5.75%	990,101	2.4%	9	1.7%	110,011	5.66%	219.7
5.75% - 6.00%	863,577	2.1%	9	1.7%	95,953	5.85%	267.7
6.00% - 6.25%	752,897	1.8%	10	1.9%	75,290	6.07%	247.7
6.25% - 6.50%	192,090	0.5%	3	0.6%	64,030	6.37%	255.3
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>42,103,457</b>	<b>100.0%</b>	<b>536</b>	<b>100.0%</b>	<b>78,551</b>	<b>3.95%</b>	<b>316.9</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	1,721,222	4.1%	22	4.1%	78,237	5.68%	219.4
01-Jan-2017 - 31-Dec-2017	9,127,089	21.7%	122	22.8%	74,812	4.37%	303.8
01-Jan-2018 - 31-Dec-2018	10,572,572	25.1%	127	23.7%	83,249	3.61%	336.6
01-Jan-2019 - 31-Dec-2019	4,212,994	10.0%	56	10.4%	75,232	2.71%	380.5
01-Jan-2020 - 31-Aug-2111	16,469,581	39.1%	209	39.0%	78,802	4.09%	306.1
<b>Total</b>	<b>42,103,457</b>	<b>100.0%</b>	<b>536</b>	<b>100.0%</b>	<b>78,551</b>	<b>3.95%</b>	<b>316.9</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	0.4%	44,450	5.40%	(21.0)
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	225,688	0.5%	4	0.7%	56,422	4.03%	67.5
01-Jan-2024 - 31-Dec-2025	137,440	0.3%	4	0.7%	34,360	3.70%	83.4
01-Jan-2026 - 31-Dec-2027	379,935	0.9%	7	1.3%	54,276	3.73%	109.5
01-Jan-2028 - 31-Dec-2029	183,384	0.4%	3	0.6%	61,128	4.67%	137.1
01-Jan-2030 - 31-Dec-2031	1,138,031	2.7%	13	2.4%	87,541	4.84%	158.4
01-Jan-2032 - 31-Dec-2033	1,060,443	2.5%	13	2.4%	81,573	4.15%	185.1
01-Jan-2034 - 31-Dec-2035	1,439,702	3.4%	17	3.2%	84,688	3.69%	207.6
01-Jan-2036 - 31-Dec-2037	2,080,088	4.9%	23	4.3%	90,439	3.59%	227.6
01-Jan-2038 - 31-Dec-2039	1,481,424	3.5%	21	3.9%	70,544	5.35%	255.4
01-Jan-2040 - 31-Dec-2041	4,478,952	10.6%	48	9.0%	93,311	4.93%	281.7
01-Jan-2042 - 31-Dec-2043	6,401,144	15.2%	78	14.6%	82,066	4.41%	299.8
01-Jan-2044 - 31-Dec-2045	7,531,080	17.9%	97	18.1%	77,640	3.92%	331.7
01-Jan-2046 - 31-Dec-2047	5,980,021	14.2%	81	15.1%	73,827	3.89%	346.1
01-Jan-2048 - 31-Dec-2137	9,497,226	22.6%	125	23.3%	75,978	3.00%	418.5
<b>Total</b>	<b>42,103,457</b>	<b>100.0%</b>	<b>536</b>	<b>100.0%</b>	<b>78,551</b>	<b>3.95%</b>	<b>316.9</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%	784,046	1.9%	16	3.9%	49,003	4.42%	162.2
60% - 70%	951,153	2.3%	13	3.2%	73,166	4.60%	260.0
70% - 80%	1,051,110	2.5%	11	2.7%	95,555	3.71%	246.8
80% - 90%	2,992,173	7.1%	29	7.1%	103,178	3.76%	269.4
90% - 100%	6,357,788	15.1%	61	14.9%	104,226	3.94%	322.8
100% - 110%	17,669,755	42.0%	176	43.0%	100,396	3.90%	334.8
110% - 120%	11,936,524	28.4%	100	24.4%	119,365	4.01%	320.5
120% - 130%	360,909	0.9%	3	0.7%	120,303	4.64%	302.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>42,103,457</b>	<b>100.0%</b>	<b>409</b>	<b>100.0%</b>	<b>102,942</b>	<b>3.95%</b>	<b>316.9</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	9,216,114	21.9%	77	18.8%	119,690	3.88%	325.9
Brandenburg	5,032,714	12.0%	36	8.8%	139,798	4.35%	296.3
Mecklenburg-Vorpommern	912,220	2.2%	9	2.2%	101,358	3.89%	328.1
Sachsen	18,480,488	43.9%	198	48.4%	93,336	3.92%	317.1
Sachsen-Anhalt	7,080,031	16.8%	78	19.1%	90,770	3.89%	320.9
Thüringen	1,381,891	3.3%	11	2.7%	125,626	3.84%	301.9
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>42,103,457</b>	<b>100.0%</b>	<b>409</b>	<b>100.0%</b>	<b>102,942</b>	<b>3.95%</b>	<b>316.9</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	9,814,840	23.3%	67	16.4%	146,490	98.51%	1.49%
Hochhaus/appartement	30,598,394	72.7%	329	80.4%	93,004	6.38%	93.62%
Mehrfamilienhaus	661,061	1.6%	5	1.2%	132,212	60.00%	40.00%
Zweifamilienhaus	942,208	2.2%	7	1.7%	134,601	71.43%	28.57%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	86,955	0.2%	1	0.2%	86,955	100.00%	0.00%
<b>Total</b>	<b>42,103,457</b>	<b>100.0%</b>	<b>409</b>	<b>100.0%</b>	<b>102,942</b>	<b>23.47%</b>	<b>76.53%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	18,340,957	43.6%	248	60.6%	73,955	3.86%	314.9
100,000 - 150,000	12,690,922	30.1%	106	25.9%	119,726	3.94%	333.2
150,000 - 200,000	4,329,177	10.3%	26	6.4%	166,507	4.34%	286.4
200,000 - 250,000	5,848,737	13.9%	26	6.4%	224,951	4.05%	317.1
250,000 - 300,000	524,665	1.2%	2	0.5%	262,332	3.01%	309.5
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	369,000	0.9%	1	0.2%	369,000	4.20%	219.0
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>42,103,457</b>	<b>100.0%</b>	<b>409</b>	<b>100.0%</b>	<b>102,942</b>	<b>3.95%</b>	<b>316.9</b>