

**E-MAC DE 2006-II Investor Report February 2018**

**Cashflow analysis for the period**

Total interest received	1,369,839	
Interest received on transaction accounts	(281)	
Net Post Foreclosure Proceeds	342,228	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,911,786
Company management expenses	-	
MPT fee	80,998	
Administration fee	-	
Third party fees	398,946	
Liquidity Facility fee	(4,237)	
Payments under hedging arrangements	373,740	
Interest on the Notes	17,084	
PDL Repayment	845,256	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,711,786
Available after distribution of funds		4,200,000
Undrawn Liquidity Facility	-	
Reduction Liq. Fac. Max. Amount	-	
Liquidity Facility Standby Ledger *	4,200,000	
Reserve account funding	-	
Available liquidity		4,200,000
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	2,260,412
Claimed subrogation amount CMIS Investments B.V.	2,038,764
Total	4,299,175

**Collateral**

Starting current balance 1 November 2017	115,256,155	
To be disbursed per 1 November 2017	-	
Starting principal balance 1 November 2017	115,256,155	
Principal (p)repayments	(7,189,923)	
Loans re-assigned to Seller	-	
Reserved for new mortgage receivables	-	
Further Advances bought (incl. amounts to be disbursed)	-	
Losses for the period	(737,008)	
Ending principal balance		107,329,224
Balance Reset Participation		-
Total balance E-MAC DE 2006-II		107,329,224

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	6,370,445	737,008	845,256	6,262,197
Class E	9,800,000	-	-	9,800,000
Total	16,170,445	737,008	845,256	16,062,197

**Performance**

	Last period	This period	Since issue
Prepayment rate	39.14%	23.19%	15.57%

Delinquent payments	Delinquent amount	Principal	As percentage of		
			total	Number of loans	As percentage of total
Current	-	68,467,972	63.8%	618	67.9%
1 - 30	71,703	14,814,585	13.8%	117	12.9%
31 - 60	35,630	4,609,316	4.3%	35	3.8%
61 - 90	21,224	1,892,097	1.8%	15	1.6%
91 - 120	16,940	923,199	0.9%	6	0.7%
121-150	33,455	1,490,485	1.4%	7	0.8%
> 151	1,824,462	15,131,569	14.1%	112	12.3%
Total	2,003,412	107,329,224	100.0%	910	100.0%

	Last period	This period	Net Recovered	Total
Aggregate principal losses	763,250	737,008	166,531	62,675,833

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed -

Number of loans 910  
Number of loans parts 1,216

	Weighted average	Minimum	Maximum
Loan size	117,944	1,089	369,000
Loan part size	88,264	1,089	369,000
Coupon	4.01%	2.70%	6.37%
Remaining maturity (months)	315.1	1	580
Remaining interest period (months)	30.6	1	121
Original interest period (months)	65.4	3	240
Seasoning (months)	135.5	119.6	151.4
Loan to Lending Value	99.5%	0.6%	129.4%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	34,466,451.94	41.1%	32.11%
Owner occupied	72,862,772.04	58.9%	67.89%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	90,192,793	84.0%	1,060	87.2%	85,088	3.97%	326.5
Interest Only With Life Insurance Redemption	7,120,258	6.6%	76	6.3%	93,688	4.07%	224.2
Interest Only With Building Savings Account Redemption	7,354,484	6.9%	56	4.6%	131,330	4.17%	278.9
Interest Only	2,661,689	2.5%	24	2.0%	110,904	4.98%	271.5
<b>Total</b>	<b>107,329,224</b>	<b>100.0%</b>	<b>1,216</b>	<b>100.0%</b>	<b>88,264</b>	<b>4.01%</b>	<b>315.1</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	25,164,573	23.4%	295	24.3%	85,304	4.16%	315.6
13 - 24	21,190,746	19.7%	244	20.1%	86,847	2.70%	376.5
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	38,271,418	35.7%	450	37.0%	85,048	3.83%	325.0
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	7,034,178	6.6%	74	6.1%	95,056	5.33%	264.8
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	15,668,309	14.6%	153	12.6%	102,407	5.40%	229.8
<b>Total</b>	<b>107,329,224</b>	<b>100.0%</b>	<b>1,216</b>	<b>100.0%</b>	<b>88,264</b>	<b>4.01%</b>	<b>315.1</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	76,552,496	71.3%	913	75.1%	83,847	3.48%	340.8
4.50% - 4.75%	2,221,489	2.1%	17	1.4%	130,676	4.67%	267.0
4.75% - 5.00%	3,415,150	3.2%	34	2.8%	100,446	4.88%	247.7
5.00% - 5.25%	10,716,757	10.0%	102	8.4%	105,066	5.17%	265.1
5.25% - 5.50%	5,675,131	5.3%	62	5.1%	91,534	5.39%	237.6
5.50% - 5.75%	3,961,859	3.7%	36	3.0%	110,052	5.64%	242.3
5.75% - 6.00%	2,443,496	2.3%	26	2.1%	93,981	5.87%	239.6
6.00% - 6.25%	1,470,372	1.4%	18	1.5%	81,687	6.09%	232.8
6.25% - 6.50%	872,475	0.8%	8	0.7%	109,059	6.34%	242.4
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>107,329,224</b>	<b>100.0%</b>	<b>1,216</b>	<b>100.0%</b>	<b>88,264</b>	<b>4.01%</b>	<b>315.1</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	0.9%	7	0.6%	135,901	4.75%	289.7
01-Jan-2016 - 31-Dec-2016	5,552,619	5.2%	61	5.0%	91,027	5.40%	259.7
01-Jan-2017 - 31-Dec-2017	1,308,400	1.2%	17	1.4%	76,965	4.82%	290.0
01-Jan-2018 - 31-Dec-2018	34,240,118	31.9%	398	32.7%	86,030	3.73%	333.8
01-Jan-2019 - 31-Dec-2019	11,388,840	10.6%	129	10.6%	88,286	2.73%	375.6
01-Jan-2020 - 31-Aug-2111	53,887,937	50.2%	604	49.7%	89,218	4.29%	297.2
<b>Total</b>	<b>107,329,224</b>	<b>100.0%</b>	<b>1,216</b>	<b>100.0%</b>	<b>88,264</b>	<b>4.01%</b>	<b>315.1</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	286,726	0.3%	6	0.5%	47,788	5.33%	44.2
01-Jan-2022 - 31-Dec-2023	905,278	0.8%	15	1.2%	60,352	4.90%	60.9
01-Jan-2024 - 31-Dec-2025	755,847	0.7%	13	1.1%	58,142	4.68%	88.8
01-Jan-2026 - 31-Dec-2027	1,265,343	1.2%	21	1.7%	60,254	4.56%	114.3
01-Jan-2028 - 31-Dec-2029	815,026	0.8%	13	1.1%	62,694	4.77%	133.8
01-Jan-2030 - 31-Dec-2031	2,368,907	2.2%	32	2.6%	74,028	4.83%	157.8
01-Jan-2032 - 31-Dec-2033	2,876,231	2.7%	29	2.4%	99,180	4.62%	182.7
01-Jan-2034 - 31-Dec-2035	2,428,267	2.3%	31	2.5%	78,331	3.68%	207.8
01-Jan-2036 - 31-Dec-2037	6,867,342	6.4%	65	5.3%	105,651	4.03%	230.3
01-Jan-2038 - 31-Dec-2039	4,610,829	4.3%	51	4.2%	90,408	5.11%	257.1
01-Jan-2040 - 31-Dec-2041	11,193,211	10.4%	108	8.9%	103,641	4.96%	280.6
01-Jan-2042 - 31-Dec-2043	17,336,720	16.2%	170	14.0%	101,981	4.50%	301.6
01-Jan-2044 - 31-Dec-2045	14,290,272	13.3%	168	13.8%	85,061	3.89%	330.5
01-Jan-2046 - 31-Dec-2047	13,696,499	12.8%	164	13.5%	83,515	3.87%	347.2
01-Jan-2048 - 31-Dec-2137	27,543,826	25.7%	328	27.0%	83,975	3.05%	414.4
<b>Total</b>	<b>107,329,224</b>	<b>100.0%</b>	<b>1,216</b>	<b>100.0%</b>	<b>88,264</b>	<b>4.01%</b>	<b>315.1</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%	2,355,618	2.2%	46	5.1%	51,209	4.84%	140.0
60% - 70%	2,643,715	2.5%	28	3.1%	94,418	4.68%	232.8
70% - 80%	3,874,326	3.6%	37	4.1%	104,712	4.39%	248.0
80% - 90%	9,879,879	9.2%	84	9.2%	117,618	4.22%	291.7
90% - 100%	29,386,732	27.4%	233	25.6%	126,123	3.93%	338.6
100% - 110%	38,047,217	35.4%	317	34.8%	120,023	3.86%	331.8
110% - 120%	19,648,958	18.3%	155	17.0%	126,767	4.06%	309.7
120% - 130%	1,492,780	1.4%	10	1.1%	149,278	3.98%	250.9
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>107,329,224</b>	<b>100.0%</b>	<b>910</b>	<b>100.0%</b>	<b>117,944</b>	<b>4.01%</b>	<b>315.1</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	14,485,188	13.5%	98	10.8%	147,808	4.11%	312.6
Bayern	10,617,229	9.9%	78	8.6%	136,118	4.07%	310.0
Berlin	8,316,248	7.7%	71	7.8%	117,130	3.78%	331.4
Brandenburg	4,863,104	4.5%	34	3.7%	143,032	4.31%	298.5
Bremen	171,083	0.2%	2	0.2%	85,542	4.12%	370.4
Hamburg	307,430	0.3%	3	0.3%	102,477	4.42%	253.1
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,860,611	3.6%	32	3.5%	120,644	4.24%	334.3
Mecklenburg-Vorpommern	907,986	0.8%	9	1.0%	100,887	3.89%	328.4
Niedersachsen	8,147,771	7.6%	67	7.4%	121,609	3.99%	325.3
Nordrhein-Westfalen	19,246,898	17.9%	152	16.7%	126,624	4.07%	306.4
Rheinland-Pfalz	6,244,693	5.8%	49	5.4%	127,443	4.29%	309.6
Saarland	2,495,387	2.3%	22	2.4%	113,427	4.07%	304.7
Sachsen	17,075,670	15.9%	184	20.2%	92,803	3.80%	319.8
Sachsen-Anhalt	6,496,680	6.1%	74	8.1%	87,793	3.75%	324.6
Schleswig-Holstein	2,720,248	2.5%	24	2.6%	113,344	4.08%	307.6
Thüringen	1,372,997	1.3%	11	1.2%	124,818	3.84%	302.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>107,329,224</b>	<b>100.0%</b>	<b>910</b>	<b>100.0%</b>	<b>117,944</b>	<b>4.01%</b>	<b>315.1</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	48,525,138	45.2%	336	36.9%	144,420	99.1%	0.9%
Hochhaus/appartement	46,085,788	42.9%	494	54.3%	93,291	26.3%	73.7%
Mehrfamilienhaus	5,866,284	5.5%	37	4.1%	158,548	86.5%	13.5%
Zweifamilienhaus	6,637,433	6.2%	41	4.5%	161,889	95.1%	4.9%
Laden/wohnhaus	128,079	0.1%	1	0.1%	128,079	100.0%	0.0%
unspecified	86,502	0.1%	1	0.1%	86,502	100.0%	0.0%
<b>Total</b>	<b>107,329,224</b>	<b>100.0%</b>	<b>910</b>	<b>100.0%</b>	<b>117,944</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	31,397,184	29.3%	433	47.6%	72,511	3.93%	299.7
100,000 - 150,000	30,397,822	28.3%	252	27.7%	120,626	3.98%	326.3
150,000 - 200,000	21,438,713	20.0%	124	13.6%	172,893	4.26%	309.4
200,000 - 250,000	17,234,072	16.1%	77	8.5%	223,819	4.02%	330.2
250,000 - 300,000	4,802,838	4.5%	18	2.0%	266,824	3.70%	321.9
300,000 - 350,000	1,334,479	1.2%	4	0.4%	333,620	4.09%	322.6
350,000 - 400,000	724,115	0.7%	2	0.2%	362,058	3.46%	265.9
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>107,329,224</b>	<b>100.0%</b>	<b>910</b>	<b>100.0%</b>	<b>117,944</b>	<b>4.01%</b>	<b>315.1</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 383  
Number of loans parts 504

	Weighted average	Minimum	Maximum
Loan size	101,913	1,089	369,000
Loan part size	77,446	1,089	369,000
Coupon	3.86%	2.70%	6.34%
Remaining maturity (months)	320.0	1	580
Remaining interest period (months)	24.9	1	118
Original interest period (months)	43.1	3	240
Seasoning (months)	136.3	119.9	151.0
Loan to Foreclosure Value	102.0%	0.6%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	26,475,992.21	76.0%	67.83%
Owner occupied	12,556,692.82	24.0%	32.17%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	34,033,488	87.2%	454	90.1%	74,964	3.82%	332.3
Interest Only With Life Insurance Redemption	3,123,563	8.0%	33	6.5%	94,653	3.72%	248.0
Interest Only With Building Savings Account Redemption	1,298,934	3.3%	11	2.2%	118,085	4.21%	197.0
Interest Only	576,700	1.5%	6	1.2%	96,117	5.88%	258.7
<b>Total</b>	<b>39,032,685</b>	<b>100.0%</b>	<b>504</b>	<b>100.0%</b>	<b>77,446</b>	<b>3.86%</b>	<b>320.0</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	12,910,318	33.1%	163	32.3%	79,204	4.15%	308.3
13 - 24	8,655,803	22.2%	115	22.8%	75,268	2.70%	374.0
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	14,181,145	36.3%	187	37.1%	75,835	3.92%	316.9
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	1,721,732	4.4%	22	4.4%	78,261	5.50%	249.1
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	1,563,687	4.0%	17	3.4%	91,982	5.45%	223.3
<b>Total</b>	<b>39,032,685</b>	<b>100.0%</b>	<b>504</b>	<b>100.0%</b>	<b>77,446</b>	<b>3.86%</b>	<b>320.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	32,108,156	82.3%	425	84.3%	75,549	3.53%	332.9
4.50% - 4.75%	53,607	0.1%	1	0.2%	53,607	4.74%	180.0
4.75% - 5.00%	512,936	1.3%	8	1.6%	64,117	4.95%	233.3
5.00% - 5.25%	3,643,249	9.3%	38	7.5%	95,875	5.17%	277.0
5.25% - 5.50%	919,980	2.4%	11	2.2%	83,635	5.37%	238.7
5.50% - 5.75%	527,968	1.4%	5	1.0%	105,594	5.63%	231.3
5.75% - 6.00%	592,226	1.5%	6	1.2%	98,704	5.85%	263.1
6.00% - 6.25%	577,198	1.5%	8	1.6%	72,150	6.06%	240.6
6.25% - 6.50%	97,365	0.2%	2	0.4%	48,683	6.34%	254.8
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>39,032,685</b>	<b>100.0%</b>	<b>504</b>	<b>100.0%</b>	<b>77,446</b>	<b>3.86%</b>	<b>320.0</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	1,324,584	3.4%	18	3.6%	73,588	5.74%	233.7
01-Jan-2017 - 31-Dec-2017	775,810	2.0%	9	1.8%	86,201	4.68%	298.6
01-Jan-2018 - 31-Dec-2018	16,361,062	41.9%	209	41.5%	78,283	3.80%	323.3
01-Jan-2019 - 31-Dec-2019	4,686,084	12.0%	63	12.5%	74,382	2.71%	377.6
01-Jan-2020 - 31-Aug-2111	15,885,145	40.7%	205	40.7%	77,489	4.06%	307.9
<b>Total</b>	<b>39,032,685</b>	<b>100.0%</b>	<b>504</b>	<b>100.0%</b>	<b>77,446</b>	<b>3.86%</b>	<b>320.0</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	222,244	0.6%	4	0.8%	55,561	4.04%	67.7
01-Jan-2024 - 31-Dec-2025	132,512	0.3%	4	0.8%	33,128	3.70%	83.4
01-Jan-2026 - 31-Dec-2027	383,250	1.0%	7	1.4%	54,750	3.75%	109.6
01-Jan-2028 - 31-Dec-2029	205,525	0.5%	4	0.8%	51,381	4.63%	138.1
01-Jan-2030 - 31-Dec-2031	881,514	2.3%	12	2.4%	73,460	4.61%	160.7
01-Jan-2032 - 31-Dec-2033	982,022	2.5%	12	2.4%	81,835	4.15%	185.1
01-Jan-2034 - 31-Dec-2035	1,317,584	3.4%	16	3.2%	82,349	3.65%	207.8
01-Jan-2036 - 31-Dec-2037	2,181,299	5.6%	24	4.8%	90,887	3.55%	228.1
01-Jan-2038 - 31-Dec-2039	1,258,651	3.2%	17	3.4%	74,038	5.10%	255.7
01-Jan-2040 - 31-Dec-2041	3,548,122	9.1%	40	7.9%	88,703	4.67%	282.0
01-Jan-2042 - 31-Dec-2043	5,969,010	15.3%	72	14.3%	82,903	4.39%	299.8
01-Jan-2044 - 31-Dec-2045	6,776,267	17.4%	87	17.3%	77,888	3.89%	331.5
01-Jan-2046 - 31-Dec-2047	5,236,434	13.4%	74	14.7%	70,763	3.84%	346.6
01-Jan-2048 - 31-Dec-2137	9,849,351	25.2%	129	25.6%	76,352	3.04%	419.1
<b>Total</b>	<b>39,032,685</b>	<b>100.0%</b>	<b>504</b>	<b>100.0%</b>	<b>77,446</b>	<b>3.86%</b>	<b>320.0</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%	781,321	2.0%	16	4.2%	48,833	4.41%	166.9
60% - 70%	827,131	2.1%	11	2.9%	75,194	4.67%	247.5
70% - 80%	1,041,621	2.7%	11	2.9%	94,693	3.35%	240.1
80% - 90%	3,043,795	7.8%	30	7.8%	101,460	3.79%	262.7
90% - 100%	7,078,910	18.1%	71	18.5%	99,703	3.84%	340.0
100% - 110%	16,160,518	41.4%	159	41.5%	101,638	3.79%	333.2
110% - 120%	9,738,482	24.9%	82	21.4%	118,762	3.91%	329.1
120% - 130%	360,909	0.9%	3	0.8%	120,303	4.64%	302.5
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>39,032,685</b>	<b>100.0%</b>	<b>383</b>	<b>100.0%</b>	<b>101,913</b>	<b>3.86%</b>	<b>320.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	8,316,248	21.3%	71	18.5%	117,130	3.78%	331.4
Brandenburg	4,863,104	12.5%	34	8.9%	143,032	4.31%	298.5
Mecklenburg-Vorpommern	907,986	2.3%	9	2.3%	100,887	3.89%	328.4
Sachsen	17,075,670	43.7%	184	48.0%	92,803	3.80%	319.8
Sachsen-Anhalt	6,496,680	16.6%	74	19.3%	87,793	3.75%	324.6
Thüringen	1,372,997	3.5%	11	2.9%	124,818	3.84%	302.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>39,032,685</b>	<b>100.0%</b>	<b>383</b>	<b>100.0%</b>	<b>101,913</b>	<b>3.86%</b>	<b>320.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	9,336,983	23.9%	64	16.7%	145,890	98.44%	1.56%
Hochhaus/appartement	28,253,371	72.4%	307	80.2%	92,031	6.84%	93.16%
Mehrfamilienhaus	419,704	1.1%	4	1.0%	104,926	50.00%	50.00%
Zweifamilienhaus	936,126	2.4%	7	1.8%	133,732	71.43%	28.57%
Laden/Wohnhaus	-	0.0%	-	0.0%	-	0.00%	100.00%
unspecified	86,502	0.2%	1	0.3%	86,502	100.00%	0.00%
<b>Total</b>	<b>39,032,685</b>	<b>100.0%</b>	<b>383</b>	<b>100.0%</b>	<b>101,913</b>	<b>24.02%</b>	<b>75.98%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	17,305,222	44.3%	236	61.6%	73,327	3.76%	318.8
100,000 - 150,000	11,333,887	29.0%	95	24.8%	119,304	3.83%	333.3
150,000 - 200,000	4,364,490	11.2%	26	6.8%	167,865	4.34%	291.9
200,000 - 250,000	5,138,953	13.2%	23	6.0%	223,433	3.90%	326.6
250,000 - 300,000	521,133	1.3%	2	0.5%	260,566	3.01%	309.6
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	369,000	0.9%	1	0.3%	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>39,032,685</b>	<b>100.0%</b>	<b>383</b>	<b>100.0%</b>	<b>101,913</b>	<b>3.86%</b>	<b>320.0</b>