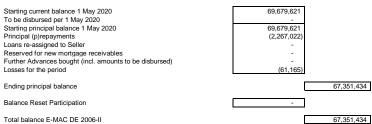
# E-MAC DE 2006-II Investor Report August 2020

#### Cashflow analysis for the period

Total interest received	595,791	
Interest received on transaction accounts	(17,883)	
Net Post Foreclosure Proceeds	175.855	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		4,953,763
		1
Company management expenses	958	
MPT fee	81,597	
Administration fee	10,588	
Third party fees	187,814	
Liquidity Facility fee	(4,005)	
Payments under hedging arrangements	130,736	
Interest on the Notes	21,853	
PDL Repayment	324,222	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		753,763
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		-

Outstanding unpaid Subordinated swap amounts not paid by the transaction:							
Unpaid Swap Subordinated Amount	2,766,881						
Claimed subrogation amount CMIS Investments B.V.	2,038,764						
Total	4,805,645						

#### **Collateral**



Total balance E-MAC DE 2006-II

#### Principal Deficiency Ledger

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-		
Class B	-		-	-
Class C	-		-	-
Class D	4,267,865	61,165	324,222	4,004,808
Class E	9,800,000		-	9,800,000
Total	14,067,865	61,165	324,222	13,804,808

#### Performance

	Last period	This period	Since issue
Prepayment rate	13.49%	10.65%	15.35%

		As percentage of						
Delinquent payments	Delinquent amount	Principal	total	Number of loans	As percentage of tota			
Current		47,198,989	70.1%	451	75.4%			
1 - 30	35,935	7,007,015	10.4%	55	9.2%			
31 - 60	13,220	1,728,827	2.6%	13	2.2%			
61 - 90	21,944	1,785,269	2.7%	11	1.8%			
91 - 120	16,309	882,764	1.3%	6	1.0%			
121-150	18,711	869,253	1.3%	7	1.2%			
> 151	1,359,178	7,879,317	11.7%	55	9.2%			
Total	1,465,297	67,351,434	100.0%	598	100.0%			

	Last period	This period	Net Recovered	Total
Aggregate principal losses	292,992	61,165	105,761	63,918,048

\* 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.

On September 28, 2017 Deutsche Bank was downgraded as GIC Provider, As a consequence of the downgrade, on June 21 2019 ABN AMRO Bank N.V. has acceded to the transaction as Transaction Account Bank. The Collection Account remains with the GIC Provider, Deutsche Bank A.G. Frankfurt Branch. On a weekly basis cash collected is transferred to the Operating Account at the Issuer Account Bank. All other Transaction Accounts are transferred to ABN AMRO Bank N.V.

# Summary - Total Portfolio

### **Characteristics**

Amounts to be disbursed	-				
Number of loans	598				
Number of loans parts	811				
	Weighted				
	average	Minimum	Maximum		
Loan size	112,628	6,817	355,115		
Loan part size	83,047	6,817	324,544		
Coupon	3.85%	2.70%	6.37%		
Remaining maturity (months)	294.1	7	556		
Remaining interest period (months)	8.9	1	87		
Original interest period (months)	58.4	6	240		
Seasoning (months)	169.7	152.8	184.0		
Loan to Lending Value	95.3%	0.2%	129.1%		
	Value As %	of number of loans	As % Outsta	nding principal amount	
Investment properties	19,424,651.33	38.1%		28.84%	
Owner occupied	47,926,782.89	61.9%		71.16%	

		As percentage of					
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	57,018,718	84.7%	718	88.5%	79,413	3.81%	302.1
Interest Only With Life Insurance Redemption	3,936,010	5.8%	40	4.9%	98,400	3.64%	216.8
Interest Only With Building Savings Account Redemption	4,998,163	7.4%	41	5.1%	121,906	4.04%	268.7
Interest Only	1,398,544	2.1%	12	1.5%	116,545	5.20%	274.0
Total	67 351 434	100.0%	811	100.0%	83 047	3.85%	204 1

Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	10,985,527	16.3%	131	16.2%	83,859	4.20%	292.7
13 - 24	13,400,976	19.9%	161	19.9%	83,236	2.70%	344.1
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	
49 - 60	34,074,950	50.6%	427	52.7%	79,801	3.80%	295.0
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	3,482,154	5.2%	34	4.2%	102,416	5.31%	243.6
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	5,407,826	8.0%	58	7.2%	93,238	5.36%	199.3
Total	67,351,434	100.0%	811	100.0%	83,047	3.85%	294.1

	As percentage of							
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM	
0% - 4.50%	51,969,111	77.2%	656	80.9%	79,221	3.42%	312.4	
4.50% - 4.75%	1,392,519	2.1%	10	1.2%	139,252	4.68%	243.6	
4.75% - 5.00%	1,382,957	2.1%	17	2.1%	81,350	4.88%	239.7	
5.00% - 5.25%	6,629,861	9.8%	67	8.3%	98,953	5.18%	242.0	
5.25% - 5.50%	2,586,554	3.8%	28	3.5%	92,377	5.39%	229.2	
5.50% - 5.75%	1,759,833	2.6%	15	1.8%	117,322	5.65%	211.9	
5.75% - 6.00%	1,279,305	1.9%	15	1.8%	85,287	5.86%	203.4	
6.00% - 6.25%	-	0.0%	-	0.0%	-	0.00%	-	
6.25% - 6.50%	351,295	0.5%	3	0.4%	117,098	6.35%	190.6	
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%	-	
Total	67,351,434	100.0%	811	100.0%	83,047	3.85%	294.1	

				As percentage of			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2017	3,706,398	5.5%	37	4.6%	100,173	5.22%	246.5
01-Jan-2018 - 31-Dec-2018		0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	526,276	0.8%	6	0.7%	87,713	4.12%	283.4
01-Jan-2020 - 31-Dec-2020	21,334,509	31.7%	243	30.0%	87,796	4.02%	295.4
01-Jan-2021 - 31-Dec-2021	31,432,504	46.7%	407	50.2%	77,230	3.55%	300.7
01-Jan-2022 - 31-Dec-2022	6,793,530	10.1%	77	9.5%	88,228	3.57%	310.3
01-Jan-2023 - 31-Dec-2023	932,067	1.4%	14	1.7%	66,576	3.59%	317.1
01-Jan-2024 - 31-Dec-2024	336,283	0.5%	5	0.6%	67,257	3.41%	242.5
01-Jan-2025 - 31-Dec-2025	427,064	0.6%	4	0.5%	106,766	3.30%	270.4
01-Jan-2026 - 31-Dec-2026	1,148,432	1.7%	11	1.4%	104,403	5.42%	219.7
01-Jan-2027 - 31-Dec-2027	714,369	1.1%	7	0.9%	102,053	5.46%	191.3
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	67,351,434	100.0%	811	100.0%	83,047	3.85%	294.1

				As percentage of			
Legal Maturity	Value	As percentage of total	Number of loanparts	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	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	244,813	0.4%	5	0.6%	48,963	5.46%	11.5
01-Jan-2022 - 31-Dec-2023	400,369	0.6%	10	1.2%	40,037	4.74%	21.9
01-Jan-2024 - 31-Dec-2025	203,426	0.3%	5	0.6%	40,685	4.50%	50.1
01-Jan-2026 - 31-Dec-2027	535,920	0.8%	10	1.2%	53,592	4.17%	81.6
01-Jan-2028 - 31-Dec-2029	188,689	0.3%	4	0.5%	47,172	4.25%	98.7
01-Jan-2030 - 31-Dec-2031	767,396	1.1%	14	1.7%	54,814	4.35%	125.7
01-Jan-2032 - 31-Dec-2033	1,461,405	2.2%	15	1.8%	97,427	4.21%	148.2
01-Jan-2034 - 31-Dec-2035	2,134,823	3.2%	31	3.8%	68,865	3.50%	174.0
01-Jan-2036 - 31-Dec-2037	3,412,354	5.1%	39	4.8%	87,496	3.86%	196.5
01-Jan-2038 - 31-Dec-2039	2,127,755	3.2%	25	3.1%	85,110	4.99%	225.4
01-Jan-2040 - 31-Dec-2041	5,786,701	8.6%	59	7.3%	98,080	5.01%	247.5
01-Jan-2042 - 31-Dec-2043	11,487,429	17.1%	124	15.3%	92,641	4.36%	269.5
01-Jan-2044 - 31-Dec-2045	8,551,835	12.7%	102	12.6%	83,842	3.76%	297.0
01-Jan-2046 - 31-Dec-2047	8,512,450	12.6%	106	13.1%	80,306	3.73%	315.3
01-Jan-2048 - 31-Dec-2137	21,536,068	32.0%	262	32.3%	82,199	3.17%	377.7
Total	67,351,434	100.0%	811	100.0%	83,047	3.85%	294.1

				As percentage of			
Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
an	4 000 400	0.00/	05	5.00/	00.074	1.000/	
0% - 60%	1,339,493	2.0%	35	5.9%	38,271	4.30%	154.4
60% - 70%	1,557,589	2.3%	16	2.7%	97,349	4.32%	181.0
70% - 80%	4,253,375	6.3%	45	7.5%	94,519	4.07%	239.5
80% - 90%	10,888,461	16.2%	82	13.7%	132,786	3.82%	303.1
90% - 100%	25,591,748	38.0%	223	37.3%	114,761	3.72%	317.8
100% - 110%	17,226,857	25.6%	152	25.4%	113,335	3.68%	307.6
110% - 120%	5,859,089	8.7%	41	6.9%	142,905	4.55%	244.5
120% - 130%	634,822	0.9%	4	0.7%	158,706	4.05%	209.1
130% - >	-	0.0%	-	0.0%	-	0.00%	-
Total	67,351,434	100.0%	598	100.0%	112.628	3.85%	294.1

				As percentage of			
Province	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
Baden-Württemberg	8,608,783	12.8%	57	9.5%	151.031	3.87%	300.1
Bayern	6,988,762	10.4%	50	8.4%	139,775	3.79%	282.9
Berlin	4,291,601	6.4%	40	6.7%	107,290	3.77%	310.5
Brandenburg	2,654,025	3.9%	19	3.2%	139,686	4.15%	268.9
Bremen	159,559	0.2%	2	0.3%	79,779	4.06%	344.4
Hamburg	73,566	0.1%	1	0.2%	73,566	3.30%	360.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	2,787,931	4.1%	27	4.5%	103,257	3.95%	315.1
Mecklenburg-Vorpommern	429,036	0.6%	5	0.8%	85,807	4.11%	250.7
Niedersachsen	5,459,560	8.1%	49	8.2%	111,420	3.74%	308.6
Nordrhein-Westfalen	13,410,835	19.9%	109	18.2%	123,035	3.99%	287.1
Rheinland-Pfalz	3,629,904	5.4%	34	5.7%	106,762	4.20%	289.5
Saarland	1,858,088	2.8%	16	2.7%	116,130	3.63%	301.0
Sachsen	10,547,901	15.7%	119	19.9%	88,638	3.68%	294.4
Sachsen-Anhalt	4,262,330	6.3%	51	8.5%	83,575	3.71%	296.4
Schleswig-Holstein	1,444,648	2.1%	12	2.0%	120,387	3.76%	285.4
Thüringen	744,905	1.1%	7	1.2%	106,415	3.38%	275.4
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Total	67,351,434	100.0%	598	100.0%	112,628	3.85%	294.1

Property type	Value A	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
		· · ·			Ŭ		
Einfamilienhaus	32,111,183	47.7%	234	39.1%	137,227	99.1%	0.9%
Hochhaus/appartement	27,001,267	40.1%	310	51.8%	87,101	27.4%	72.6%
Mehrfamilienhaus	3,473,704	5.2%	22	3.7%	157,896	100.0%	0.0%
Zweifamilienhaus	4,643,296	6.9%	31	5.2%	149,784	96.8%	3.2%
Laden/wohnhaus	121,984	0.2%	1	0.2%	121,984	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
Total	67,351,434	100.0%	598	100.0%	112,628	61.9%	38.1%

				As percentage of			
Loansize	Value	As percentage of total	Number of Loans	total	Average loan size	WAC	WAM
- 100,000	20,950,758	31.1%	305	51.0%	68,691	3.71%	282.8
100,000 - 150,000	18,223,469	27.1%	151	25.3%	120,685	3.82%	299.2
150,000 - 200,000	14,113,989	21.0%	82	13.7%	172,122	3.96%	297.7
200,000 - 250,000	10,877,738	16.2%	49	8.2%	221,995	4.01%	298.4
250,000 - 300,000	2,163,105	3.2%	8	1.3%	270,388	3.60%	304.7
300,000 - 350,000	667,260	1.0%	2	0.3%	333,630	4.74%	271.9
350,000 - 400,000	355,115	0.5%	1	0.2%	355,115	4.20%	398.4
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%	-
Total	67,351,434	100.0%	598	100.0%	112,628	3.85%	294.1

# Summary - East Germany

Characteristics				
Amounts to be disbursed	-			
Number of loans	241			
Number of loans parts	318			
	Weighted			
	average	Minimum	Maximum	
Loan size	95,144	7,538	249,724	
Loan part size	72,106	7,538	232,736	
Coupon	3.75%	2.70%	5.79%	
Remaining maturity (months)	293.4	18	556	
Remaining interest period (months)	8.4	1	80	
Original interest period (months)	41.9	6	240	
Seasoning (months)	170.4	152.9	184.0	
Loan to Foreclosure Value	97.2%	10.4%	129.1%	
	Value As	s % of number of loans	As % Outst	anding principal amount
Investment properties	15,623,332.77	75.1%		68.14%
Owner occupied	7,306,465.89	24.9%		31.86%

				As percentage of			
Redemption type	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
Annuity	20.044.147	87.4%	289	90.9%	69.357	3.75%	303.9
Interest Only With Life Insurance Redemption	2,103,702		209	90.9% 6.6%	100.176	3.51%	222.5
Interest Only With Building Savings Account Redemption	547,949			1.9%	91.325	4.07%	207.1
Interest Only	234,000	1.0%	2	0.6%	117,000	5.58%	236.0
Total	22,929,799	100.0%	318	100.0%	72,106	3.75%	293.4

				As percentage of			
Interest term	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0 - 12	5,381,085	23.5%	70	22.0%	76,873	4.20%	287.6
13 - 24	4,714,077	20.6%	65	20.4%	72,524	2.70%	331.6
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	12,235,094	53.4%	174	54.7%	70,317	3.88%	285.3
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	514,703	2.2%	6	1.9%	85,784	5.60%	227.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	
132 - >	84,840	0.4%	3	0.9%	28,280	4.78%	98.5
Total	22,929,799	100.0%	318	100.0%	72.106	3.75%	293.4

				As percentage of			
Mortgage coupons	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
0% - 4.50%	19,406,817	84.6%	276	86.8%	70,315	3.48%	301.7
4.50% - 4.75%	46,712	0.2%	1	0.3%	46,712	4.74%	147.0
4.75% - 5.00%	180,808	0.8%	5	1.6%	36,162	4.96%	211.5
5.00% - 5.25%	2,480,169	10.8%	28	8.8%	88,577	5.17%	258.2
5.25% - 5.50%	452,669	2.0%	5	1.6%	90,534	5.38%	238.5
5.50% - 5.75%	112,900	0.5%	1	0.3%	112,900	5.62%	195.0
5.75% - 6.00%	249,724	1.1%	2	0.6%	124,862	5.79%	226.0
6.00% - 6.25%	-	0.0%	-	0.0%	-	0.00%	-
6.25% - 6.50%	-	0.0%	-	0.0%	-	0.00%	-
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%	-
Total	22,929,799	100.0%	318	100.0%	72,106	3.75%	293.4

				As percentage or			
Interest reset date	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2017	514,703	2.2%	6	1.9%	85,784	5.60%	227.7
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	287,011	1.3%	4	1.3%	71,753	4.20%	277.4
01-Jan-2020 - 31-Dec-2020	9,331,768	40.7%	118	37.1%	79,083	4.04%	288.6
01-Jan-2021 - 31-Dec-2021	9,383,433	40.9%	146	45.9%	64,270	3.50%	298.9
01-Jan-2022 - 31-Dec-2022	2,574,222	11.2%	29	9.1%	88,766	3.28%	320.3
01-Jan-2023 - 31-Dec-2023	408,780	1.8%	8	2.5%	51,097	3.63%	292.4
01-Jan-2024 - 31-Dec-2024	113,836	0.5%	3	0.9%	37,945	3.60%	212.4
01-Jan-2025 - 31-Dec-2025	240,450	1.0%	2	0.6%	120,225	3.30%	234.1
01-Jan-2026 - 31-Dec-2026	46,712	0.2%	1	0.3%	46,712	4.74%	147.0
01-Jan-2027 - 31-Dec-2027	28,884	0.1%	1	0.3%	28,884	4.80%	42.9
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
Total	22,929,799	100.0%	318	100.0%	72,106	3.75%	293.4

11.4.8.2013         -         0.75         -         0.75         -         0.75         -         0.75         -         0.75         -         0.75         -         0.75         -         0.75			A	Martinet	As percentage of	A		14/4-4
14 - 2015         1         0.075         -         0.075         -         0.075           14 - 2015         2.074         0.055         -         0.075         -         0.075         -         0.075         -         0.075         -         0.075         -         0.075         -         0.075         -         0.075         -         0.075         <	Legal Maturity	Value	As percentage of total	Number of loanparts	total	Average loan part size	WAC	WAM
14 - 2015         1         0.075         -         0.075         -         0.075           14 - 2015         2.074         0.055         -         0.075         -         0.075         -         0.075         -         0.075         -         0.075         -         0.075         -         0.075         -         0.075         -         0.075         <	01-Jan-2014 - 31-Dec-2015		0.0%	-	0.0%		0.00%	
International subsectional subsectinal subsectinal subsectional subsectional subsectional subsectio	01-Jan-2016 - 31-Dec-2017	-		-	0.0%		0.00%	
Int 5023         77,864         0.7%         3         0.7%	01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
11         13         13         2         0.75         16.45         4.57         0.75           11         11         221,19         1.5%         0         1.5%         0.75         1.5%         0.75         1.75         0.75         1.75         0.75         1.75         0.75         1.75         0.75         1.75         0.75         1.75         0.75         1.75         0.75         1.75         0.75         1.75         0.75         1.75         0.75         1.75         0.75         1.75         0.75         1.75         0.75	01-Jan-2020 - 31-Dec-2021	-		-		-		-
Harbox 201 - 20-2027         178 30 (1) - 100 - 201 (1) - 100								
Han-2013         10.746         0.756         1         0.756         10.756								
11 April 2019 - 19-0-2031 11 April 2019 - 19-0-2031 11 April 2019 - 19-0-2037 11 April 2019 - 19-0-								
bitsher.2003         50,463         2.0%         9         1.6%         11.40,303         3.7%         143.8           bitsher.2007         132,288         5.9%         11         5.8%         17.40,303         3.4%         17.40,403         3.4%         17.40,403         3.4%         17.40,403         3.4%         17.40,403         3.4%         17.40,403         3.4%         17.40,403         3.4%         17.40,403         3.4%         17.40,403         3.4%         17.40,403         3.4%         17.40,403         17.40,403         3.4%         17.								
Disks-2005         1.201.00         5.0%         17         5.3%         70         5.3%         71         5.3%         73         73         73         <								
Disp. 2023         1.342.208         5.9%         1.9         5.0%         1.0%         1.0%         1.347.00         1.342.208         1.9%         1.0%         1.								
bit         State         1.5%         4         1.5%         8.500         1.11%         22.84           bit         1.577         1.64%         1.6         1.677         1.64%         1.6         1.677         1.64%         1.6         1.677         1.64%         1.6         1.677         1.64%         1.6         1.677         1.64%         1.6         1.677         1.674         1.677         1.64%         1.6         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.677         1.674         1.67	01-Jan-2036 - 31-Dec-2037							
01-Jan 202 - 11:00-2043 01-Jan 202 - 11:00-204 01-Jan 202 - 11:00-204 0	01-Jan-2038 - 31-Dec-2039		1.5%	4	1.3%	85,970	5.11%	224.8
01-Jan-2043 - 31-06-23/7 02-23	01-Jan-2040 - 31-Dec-2041	1,575,590	6.9%	19	6.0%	82,926	4.75%	250.7
01-Jan 2004 - 3-10-0-2-137 3.88,867 3.88,867 4.83% 9 18.0% 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,84 3.88% 3.148 7.7,16 3.87% 3.84% 3.148 5.77% 3.85% 5.24% 5.2	01-Jan-2042 - 31-Dec-2043							
Ori-Jan-2489         31.00         28.0%         7.0.40         3.14%         378.3           Taxi         23.202.790         100.0%         31.9         100.0%         72.06         3.75%         202.4           Lan Is Feeschauer Value Laars         Value         As personing of total         Number of Loos         As personing of total								
Tod         22,529,780         100,7%         318         100,0%         72,106         3.75%         203.4           Lant to Foreclosure Value Leans         Vialue         An percentage of total         Netword Loos         Netword Loos         WAC         WAM           D01         An percentage of total         Netword Loos         Netword Loos         Netword Loos         WAC         WAM           D01         Total         5.4%         5.52,2         3.4%         105,20         3.5%         102,35%								
Lonit D Concissure Value Loans         Value         As percentage of total         Number of Loans         Average ton size         WAC         WAM           597: 579         939,655         2.2%         13         5.9%         93,232         3.8%         1127,5           597: 579         143,4561         5.3%         18         5.7%         93,232         3.8%         1126,35%           597: 579         1.219,621         5.3%         12         5.0%         101,655         3.7%         72%         339,27%         3.38%         1126,357         3.38%         1126,357         3.37%         72%         339,27%         3.38%         1126,357         3.37%         72%         339,27%         3.38%         1126,357         3.37%         129,357         3.37%         120,357         3.38%         1126,357         3.37%         120,357         3.37%         120,357         3.37%         120,357         3.37%         120,357         3.37%         120,357         3.37%         120,357         3.37%         120,357         3.37%         120,357         3.37%         120,357         3.37%         120,357         3.37%         120,357         3.37%         120,357         3.37%         220,47         130,358         3.27%         3.37%	01-Jan-2048 - 31-Dec-2137	6,500,545	28.3%	89	28.0%	73,040	3.14%	378.3
Loan & Decisionary Value Learns         Value         Value         Province         Value	Total	22,929,799	100.0%	318	100.0%	72,106	3.75%	293.4
Loan & Decisionary Value Learns         Value         Value         Province         Value								
01:00:00:00:00:00:00:00:00:00:00:00:00:0	Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans		Average loan size	WAC	WAM
bits         500, 500, 500, 500, 52, 22, 55         5         2, 1%, 10, 10, 10, 10, 10, 10, 10, 10, 10, 10		450.269	2.09/	10	E 40/		3 9/0/	167.0
10% - 50%         1.443,551         6.3%         18         7.5%         80.198         3.54%         1924           10% - 10%         6.600,562         3.5%         9         3.5%         90.25%         3.77%         327.4           10% - 10%         6.600,562         3.5%         9         3.5%         90.25%         3.77%         327.4 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>								
Biths - BOYS         1.118.621         5.3%         1.2         5.0%         10.16.35         3.77%         2278.8           D074 - 100%         B.624.260         37.6%         90         37.7%         B.63.33         377%         B.63.33         377%         B.63.33         377%         B.63.33         377%         376%         376	70% - 80%							
Brith         Brith <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>								
100%         100%         8,660,556         37,8%         87         36,1%         96,847         3.72%         307.4           120%         1300,218         8.3%         15         6.2%         126,681         4.12%         826,19           120%         130%         0.0%         1         0.4%         112,000         6.62%         196.0           Total         2.2893,79         100,0%         241         100,0%         85,144         3.76%         289.4           Total         2.2893,799         100,0%         241         100,0%         85,144         3.76%         289.4           Periotice         Value         As percentage of total         Number of Long         Verage loan size         VVAC         VVAM           Barlin         4.201 (bit         18.7%         40         1.602         4.075         3.105           Statister-Abritic         4.202 (bit         18.6%         51         2.1%         88.633         3.66%         2.26%         3.26%         2.26%         3.26%         2.26%         3.26%         2.26%         3.26%         2.26%         3.26%         2.26%         3.26%         2.26%         3.26%         2.26%         3.26%         2.26%         3.26%	90% - 100%							
120% - 30%         1         0.4%         12.000         5.82%         195.0           Total         22.929.799         100.0%         241         100.0%         55.14         3.75%         298.4           Province         Value         As percentage of total         Number of Lone         As percentage of total         Value         As percentage of total         As percentage of total <td>100% - 110%</td> <td>8,660,556</td> <td>37.8%</td> <td>87</td> <td>36.1%</td> <td>99,547</td> <td>3.72%</td> <td>307.4</td>	100% - 110%	8,660,556	37.8%	87	36.1%	99,547	3.72%	307.4
130% ->         .         0.0%         .         0.0%         .         0.0%         .           Total         22.023,799         100.0%         241         100.0%         95.144         3.75%         203.4           As precentage of total Number of Long         As precentage of total Number of Long         Value         As precentage of total Number of Long         Value         3.75%         203.4           Backin amondous Vesponmen         4.254.005         19.7%         40         16.6%%         107.200         3.77%         205.6           Sachsen         1.0547.001         46.0%         119         40.4%         88.638         3.8%%         224.4           Sachsen Anhalt         4.232.30         18.6%         51         2.12%         88.575         3.71%         226.4           Total         2.269.799         10.0%         -         10.0%         -         0.0%         -         2.0%         -         2.0%         -         2.0%         -         2.0%         -         2.0%         -         2.0%         -         2.0%         -         2.0%         -         2.0%         -         2.0%         -         2.0%         -         2.0%         -	110% - 120%	1,900,218	8.3%	15	6.2%	126,681	4.12%	261.2
Total         22.929,799         100.0%         241         100.0%         98.144         3.75%         293.4           Province         Value         As percentage of total         Number of Lonars         As percentage of total         Average lan size         WAC         WAM           Berlin Michaelurg Vopornnem         4.291.601         11 97%         40         156.5%         153.648         4.15%         290.7         310.5           Sachann         10.547.901         46.0%         119         46.44%         88.633         3.68%         294.5%           Sachann         10.547.901         46.0%         51         21.5%         83.057         3.7%         296.6%           Sachann         10.547.901         46.0%         119         46.44%         88.633         3.68%         294.7           Unspecified         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%	120% - 130%	112,900		1		112,900		195.0
Province         Value         As percentage of total         Number of Loss         As percentage of total         Average loss size         WAC         WAM           Berlin Brandenburg         4.291601         18.7%         40         106.9%         107.280         3.77%         310.5           Standenburg         2.664.025         11.0%         19         7.9%         158.088         4.15%         228.9           Starbarn         10.247.901         46.0%         119         4.4%         86.538         3.69%         29.4           Starbarn         10.247.901         46.0%         119         4.4%         86.538         3.69%         29.4           Starbarn         10.247.901         46.0%         119         4.4%         86.538         3.69%         29.4           Unspecting         -         0.0%         51         2.1%         85.375         3.7%         296.4           Unspecting         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         0.0%         0.0%	130% - >	-	0.0%	-	0.0%	-	0.00%	-
Province         Value         As percentage of total         Number of Loans         total         Average loan size         WAC         WAM           Berlin         4,291.601         18.7%         4.00         15.6%         107.290         3.77%         33105           Berlin Proporting         2.664.025         11.15%         16.7%         18.888         4.15%         28.83           Sachsen-Annal         10.671.901         44.07%         17.8         24.4%         88.638         3.6%         22.44           Sachsen-Annal         10.671.901         44.07%         3.7%         2.9%         106.415         3.3.8%         227.64           Unspecified         -         0.0%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%	Total	22,929,799	100.0%	241	100.0%	95,144	3.75%	293.4
Province         Value         As percentage of total         Number of Loans         total         Average loan size         WAC         WAM           Berlin         4,291.601         18.7%         4.00         15.6%         107.290         3.77%         33105           Berlin Proporting         2.664.025         11.15%         16.7%         18.888         4.15%         28.83           Sachsen-Annal         10.671.901         44.07%         17.8         24.4%         88.638         3.6%         22.44           Sachsen-Annal         10.671.901         44.07%         3.7%         2.9%         106.415         3.3.8%         227.64           Unspecified         -         0.0%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%         0.00%								
Brandenburg         2,654,025         11,8%         19         7.9%         139,686         4.15%         2829,79           Sachsen         10,547,901         46,0%         119         49.4%         86,838         3.88%         2944           Sachsen-Antalt         4,262,303         18.6%         51         2.12%         83,575         3.71%         2864           Unspecified         .         0.0%         .         0.00%         .         0.00%         .           Total         22,592,799         100.0%         241         100.0%         95,144         3.75%         233.4           Progerty type         Value         As percentage of total         Number of Loss         total         Average loan size         Owner Occupied         Investment Property           Value         5,327,427         23.2%         42         17.4%         12.643         97,62%         2.3%           Value         5,327,427         23.2%         42         17.4%         12.643         97,62%         2.3%           Value         5,327,427         23.2%         42         17.4%         12.643         97,62%         2.37%           Metrianilierhaus         230,679         1.0%         2	Province	Value	As percentage of total	Number of Loans		Average loan size	WAC	WAM
Brandenburg         2,654,025         11,8%         19         7.9%         139,686         4.15%         2829,79           Sachsen         10,547,901         46,0%         119         49.4%         86,838         3.88%         2944           Sachsen-Antalt         4,262,303         18.6%         51         2.12%         83,575         3.71%         2864           Unspecified         .         0.0%         .         0.00%         .         0.00%         .           Total         22,592,799         100.0%         241         100.0%         95,144         3.75%         233.4           Progerty type         Value         As percentage of total         Number of Loss         total         Average loan size         Owner Occupied         Investment Property           Value         5,327,427         23.2%         42         17.4%         12.643         97,62%         2.3%           Value         5,327,427         23.2%         42         17.4%         12.643         97,62%         2.3%           Value         5,327,427         23.2%         42         17.4%         12.643         97,62%         2.37%           Metrianilierhaus         230,679         1.0%         2	Berlin	4.291.601	18.7%	40	16.6%	107.290	3.77%	310.5
Meckenburg-Vorpommern         420,06         1.9%         5         2.1%         88.807         4.11%         2507           Sachsen Anhalt         4,282,330         18.6%         51         21.2%         88.575         3.71%         2294           Inspecified         -         0.0%         -         0.0%         -         0.00%         -           Total         22,920,79         100.0%         24         100.0%         95.144         3.75%         239.4           Total         22,920,79         100.0%         241         100.0%         95.144         3.75%         239.4           Property type         Value         As percentage of total         Number of Loans         total         Average loan size         Owner Occupied         Investment Property           Hochsau/spontement         16,575.168         72.3%         191         79.3%         86.781         6.25%         93.7%           Loandworkhaus         795.527         3.5%         6         2.5%         132.754         83.33%         16.67%           Loandworkhaus         -         0.0%         -         0.0%         -         0.0%         0.00%           Loandworkhaus         -         0.0%         - <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>								
Sachten-Arhalt         4,262,330         18.6%         51         21.2%         83.575         3.71%         2964           Unspecified         -         0.0%         0.0%	Mecklenburg-Vorpommern		1.9%	5	2.1%	85,807	4.11%	250.7
Thrüngen Unspecified         744.905         3.2% -         7         2.9% -         106.415         3.38% 3.38%         275.4           Total         22.929,799         100.0%         241         100.0%         96,144         3.75%         293.4           As percentage of the property type         Value As percentage of total         Number of Loans         total         Average loan size         Owner Occupied         Investment Property 106,078         97.62%         2.38%           Hochhausiappattement         16,575.168         72.3%         191         79.3%         86,781         6.28%         93.72%           Hochhausiappattement         16,575.168         72.3%         191         79.3%         86,781         6.28%         93.72%           Hochhausiappattement         16,575.168         70.0%         -         0.0%         -         0.00%         0.00%           uspecified         -         0.0%         -         0.0%         -         0.00%<	Sachsen	10,547,901	46.0%	119	49.4%	88,638	3.68%	294.4
Unspecified         -         0.0%         -         0.00%         -         0.00%         -           Total         22,929,799         100.0%         241         100.0%         95,144         3.75%         293.4           Property type         Value         As percentage of total         Number of Loans         Average loan size         Owner Occupied         Investment Property           Einfamilienhaus         5.327.427         23.2%         42         17.4%         126,843         97.62%         2.38%           Mehrfamilienhaus         15.675.168         72.3%         191         79.3%         86,781         6.28%         93.72%           Reefernitienhaus         230.678         1.0%         2         0.8%         115.339         100.00%         0.00%           Lader/wohrhaus         7         0.0%         -         0.0%         -         0.0%         0.00%         0.00%           Total         22,929.799         100.0%         241         100.0%         95.144         24.90%         75.10%           Total         22,929.799         100.0%         241         100.0%         95.144         24.90%         75.10%           100.00         15,914,9132         49.3%         161<	Sachsen-Anhalt							
Total         22,929,799         100.0%         241         100.0%         95,144         3.75%         283.4           Property type         Value         As percentage of total         Number of Loans         total         Average loan size         Owner Occupied         Investment Property           Einfamilienhaus         5.327,427         23.2%         42         17.4%         126,843         97.62%         2.38%           Hochhaus/appartement         16,575,168         72.3%         191         73.3%         66,781         6.28%         93.72%           Zeelfamilienhaus         230,673         1.0%         2         0.0%         1         0.00%         0.00%         0.00%         0.00%         0.00%         100.00%         0.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         100.00%         0.00%         0.00%		744,905		7		106,415		275.4
Property type         Value         As percentage of total         Number of Loans         As percentage of total         Average loan size         Owner Occupied         Investment Property           Einfamilienhaus         5,327,427         23,2%         42         17,4%         126,843         97,62%         2.38%           Horhnus/appartement         16,675,168         72,3%         191         79,3%         86,781         6,28%         93,72%           Zweifamilienhaus         796,527         3.5%         6         2.6%         132,754         83,33%         166,700,00%           Laden/vohnhaus         -         0.0%         -         0.0%         -         0.0%         0.00%	Unspecified	-	0.0%	-	0.0%	-	0.00%	-
Property type         Value         As percentage of total         Number of Loans         Total         Average loan size         Owner Occupied         Investment Property           Einfamilienhaus         5.327.427         22.2%         42         17.4%         128.843         97.62%         2.38%           Mehrfamilienhaus         230.678         1.0%         2         0.8%         115.339         100.00%         0.00%           Zerdermilienhaus         796.527         3.5%         6         2.5%         132.754         83.33%         166.7%           Laden/wohnhaus         -         0.0%         -         0.0%         -         0.00%         100.00%           uspecified         -         0.0%         -         0.0%         -         0.00%         0.00%         0.00%           10ansize         Value         As percentage of total         Number of Loans         Karage loan size         WAC         WAM           -100,000         15,343.538         28.5%         54         22.4%         121,177         3.64%         232.4           100,000         2,612.792         11.4%         15         6.2%         174.186         3.96%         232.4           100,000         2,612.792         11	Total	22,929,799	100.0%	241	100.0%	95,144	3.75%	293.4
Property type         Value         As percentage of total         Number of Loans         Total         Average loan size         Owner Occupied         Investment Property           Einfamilienhaus         5.327.427         22.2%         42         17.4%         126.843         97.62%         2.38%           Mehrfamilienhaus         230.678         1.0%         2         0.8%         115.339         100.00%         0.00%           Zeveramilienhaus         796.527         3.5%         6         2.5%         132.764         83.33%         106.00%           Laden/wohnhaus         -         0.0%         -         0.0%         -         0.00%         0.00%         100.00%           Unspecified         -         0.0%         -         0.0%         -         0.00%					As percentage of			
Hochsus/appartement         16,757,168         72.3%         191         79.3%         66,781         6.28%         93.72%           Werfamilienhaus         230,678         1.0%         2         0.8%         115.339         100.0%         0.00%           Zwelfamilienhaus         796,527         3.5%         6         2.5%         132,754         83.33%         16.67%           Laden/wohnhaus         -         0.0%         -         0.0%         -         0.00%	Property type	Value	As percentage of total	Number of Loans		Average loan size	Owner Occupied	Investment Property
Hochsus/appartement         16,757,168         72.3%         191         79.3%         86,781         6.28%         93.72%           Werfamilienhaus         230,678         1.0%         2         0.8%         115.339         100.0%         0.00%           Zwelfamilienhaus         796,527         3.5%         6         2.5%         132,754         83.33%         116,67%           Laden/wohnhaus         -         0.0%         -         0.0%         -         0.00% <td< td=""><td>Einfamilienhaus</td><td>5.327.427</td><td>23.2%</td><td>42</td><td>17.4%</td><td>126.843</td><td>97.62%</td><td>2.38%</td></td<>	Einfamilienhaus	5.327.427	23.2%	42	17.4%	126.843	97.62%	2.38%
Mehramilenhaus         230,678         1,0%         2         0.8%         115,339         100.00%         0.00%         106,67%           Laden/wohnhaus         -         0.0%         -         0.0%         -         0.0%         -         0.0%         100.0%         100.0%         100.0%         100.0%         100.0%         100.0%         100.0%         100.0%         0.0%         -         0.0%         -         0.0%         -         0.0% <td< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>								
Lader/wohnhaus         -         0.0%         -         0.0%         -         0.00%         100.00%           Total         22,929,799         100.0%         241         100.0%         95,144         24.90%         75.10%           Loansize         As percentage of total         Number of Loans         total         Average loan size         WAC         WAM           -100,000         11,314,332         49.3%         161         66.8%         70,275         3.64%         292.4           -100,000         11,314,332         49.3%         161         66.8%         70,275         3.64%         292.4           -100,000         11,314,332         49.3%         161         66.8%         70,275         3.64%         292.4           -100,000         2,612,792         11.4%         15         6.2%         174,186         3.96%         283.7           200,000 - 250,000         -         0.0%         -         0.0%         -         0.00%         -           350,000 - 300,000         -         0.0%         -         0.0%         -         0.00%         -           350,000 - 500,000         -         0.0%         -         0.0%         -         0.00%         - </td <td>Mehrfamilienhaus</td> <td></td> <td>1.0%</td> <td></td> <td>0.8%</td> <td></td> <td></td> <td>0.00%</td>	Mehrfamilienhaus		1.0%		0.8%			0.00%
unspecified         -         0.0%         -         0.0%         -         0.00%         0.00%           Total         22,929,799         100.0%         241         100.0%         95,144         24,90%         75,10%           Leansize         Value         As percentage of total         Number of Loans         Average loan size         WAC         WAM           -100.000         11,314,332         49.3%         161         66.8%         70,275         3.64%         222.4           100.000         2,612,792         11.4%         15         6.2%         174,186         3.96%         283.7           150,000         2,612,792         11.4%         15         6.2%         174,186         3.96%         283.7           250,000         2,612,792         11.4%         15         6.2%         174,186         3.96%         283.7           250,000         0.00%         -         0.0%         -         0.00%         -           360,000-400,000         -         0.0%         -         0.0%         -         0.00%         -           40,000-550,000         -         0.0%         -         0.0%         -         0.0%         -         0.00%         -	Zweifamilienhaus	796,527	3.5%	6	2.5%	132,754	83.33%	16.67%
Total         22,929,799         100.0%         241         100.0%         95,144         24.90%         75.10%           Loansize         Value         As percentage of total         Number of Loans         As percentage of total         Average loan size         WAC         WAM           - 100,000         11,314,332         49.3%         161         66.8%         70,275         3.64%         292.4           100,000         16,543,538         28.5%         54         22.4%         121,177         3.69%         283.7           200,000         2,612,792         11.4%         15         6.2%         174,186         3.96%         283.7           200,000 - 250,000         2,459,137         10.7%         11         4.6%         223,558         4.24%         284.5           250,000 - 300,000         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -         0.0%         -	Laden/wohnhaus	-		-		-		
Loansize         Value         As percentage of total         Number of Loans         As percentage of total         Average loan size         WAC         WAM           -100,000         11,314,332         49.3%         161         66.8%         70,275         3.64%         292.4           100,000         150,000         2.612,792         11.4%         15         6.2%         174,186         3.96%         283.7           200,000         2.612,792         11.4%         15         6.2%         174,186         3.96%         283.7           200,000         2.459,137         10.7%         11         4.6%         223,558         4.24%         284.5           300,000         300,000         -         0.0%         -         0.0%         -         0.00%         -           300,000         -         0.0%         -         0.0%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -         0.00%         -<	unspecified	-	0.0%	-	0.0%	-	0.00%	0.00%
Loansize         Value         As percentage of total         Number of Loans         total         Average loan size         WAC         WAM           - 100,000         11,314,332         49.3%         161         66.8%         70,275         3.64%         292.4           100,000         6,543,558         28.5%         54         22.4%         121,177         3.69%         203.3           200,000         2.612,792         11.4%         15         6.2%         174,186         3.96%         283.7           200,000 - 250,000         2.459,137         10.7%         11         4.6%         223,558         4.24%         284.5           250,000 - 300,000         -         0.0%         -         0.0%         -         0.00%         -           300,000 - 350,000         -         0.0%         -         0.0%         -         0.00%         -           300,000 - 500,000         -         0.0%         -         0.0%         -         0.00%         -           400,000 - 450,000         -         0.0%         -         0.0%         -         0.00%         -           550,000 - 600,000         -         0.0%         -         0.0%         -         0.00%	Total	22,929,799	100.0%	241	100.0%	95,144	24.90%	75.10%
Loansize         Value         As percentage of total         Number of Loans         total         Average loan size         WAC         WAM           - 100,000         11,314,332         49.3%         161         66.8%         70,275         3.64%         292.4           100,000         6,543,558         28.5%         54         22.4%         121,177         3.69%         203.3           200,000         2,612,792         11.4%         15         6.2%         174,186         3.96%         283.7           200,000         2,459,137         10.7%         11         4.6%         223,558         4.24%         284.5           250,000         300,000         -         0.0%         -         0.0%         -         0.00%         -           300,000         50,000         -         0.0%         -         0.0%         -         0.00%         -           300,000         50,000         -         0.0%         -         0.00%         -         0.00%         -           300,000         50,000         -         0.0%         -         0.00%         -         0.00%         -           300,000         50,000         -         0.0%         -					As perceptage of			
100,000 - 150,000       6,543,538       28.5%       54       22.4%       121,177       3.69%       302.3         150,000 - 200,000       2,612,792       11.4%       15       6.2%       174,186       3.96%       283.7         250,000 - 200,000       2,459,137       10.7%       11       4.6%       223,558       4.24%       284.5         250,000 - 350,000       -       0.0%       -       0.0%       -       0.00%       -         300,000 - 350,000       -       0.0%       -       0.0%       -       0.00%       -         300,000 - 350,000       -       0.0%       -       0.0%       -       0.00%       -         400,000 - 450,000       -       0.0%       -       0.0%       -       0.00%       -         500,000 - 600,000       -       0.0%       -       0.0%       -       0.00%       -         500,000 - 550,000       -       0.0%       -       0.0%       -       0.00%       -         500,000 - 700,000       -       0.0%       -       0.00%       -       0.00%       -         500,000 - 700,000       -       0.0%       -       0.00%       -       0.00%       <	Loansize	Value	As percentage of total	Number of Loans		Average loan size	WAC	WAM
100,000 - 150,000       6,543,538       28.5%       54       22.4%       121,177       3.69%       302.3         150,000 - 200,000       2,612,792       11.4%       15       6.2%       174,186       3.96%       283.7         250,000 - 200,000       2,459,137       10.7%       11       4.6%       223,558       4.24%       284.5         250,000 - 350,000       -       0.0%       -       0.0%       -       0.00%       -         300,000 - 350,000       -       0.0%       -       0.0%       -       0.00%       -         300,000 - 350,000       -       0.0%       -       0.0%       -       0.00%       -         400,000 - 450,000       -       0.0%       -       0.0%       -       0.00%       -         500,000 - 600,000       -       0.0%       -       0.0%       -       0.00%       -         500,000 - 550,000       -       0.0%       -       0.0%       -       0.00%       -         500,000 - 700,000       -       0.0%       -       0.00%       -       0.00%       -         500,000 - 700,000       -       0.0%       -       0.00%       -       0.00%       <	- 100,000	11,314,332	49.3%	161	66.8%	70,275	3.64%	292.4
150,000 - 200,000       2,612,792       11.4%       15       6.2%       174,186       3,96%       283.7         200,000 - 250,000       2,459,137       10.7%       11       4,6%       233,558       4,24%       284.5         200,000 - 250,000       -       0.0%       -       0.0%       -       0.00%       -         300,000 - 350,000       -       0.0%       -       0.00%       -       0.00%       -         300,000 - 350,000       -       0.0%       -       0.00%       -       0.00%       -         400,000 - 450,000       -       0.0%       -       0.0%       -       0.00%       -         400,000 - 450,000       -       0.0%       -       0.0%       -       0.00%       -         400,000 - 450,000       -       0.0%       -       0.00%       -       0.00%       -         500,000 - 650,000       -       0.0%       -       0.00%       -       0.00%       -         600,000 - 650,000       -       0.0%       -       0.00%       -       0.00%       -         600,000 - 650,000       -       0.0%       -       0.00%       -       0.00%       - <td>100,000 - 150,000</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	100,000 - 150,000							
250,000 - 300,000       -       0.0%       -       0.0%       -       0.0%       -       0.0%       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -	150,000 - 200,000	2,612,792	11.4%	15	6.2%	174,186	3.96%	283.7
300,000 - 350,000       -       0.0%       -       0.0%       -       0.0%       -       300,000       -       300,000       -       0.00%       -       0.00%       -       300,000       -       0.00%       - </td <td>200,000 - 250,000</td> <td>2,459,137</td> <td></td> <td>11</td> <td></td> <td></td> <td></td> <td>284.5</td>	200,000 - 250,000	2,459,137		11				284.5
350,000 - 400,000       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -		-		-		-		-
400,000 - 450,000       -       0.0%       -       0.0%       -       0.0%       -       450,000       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -		-		-		-		-
450.000 - 500,000       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -       500.000       -       0.00%       -		-		-		-		-
500,000 - 550,000       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -       500,000       -       500,000       -       0.00%       -       0.00%       -       500,000       -       0.00%       -       0.00%       -       0.00%       -       600,000       -       0.00%       -       0.00%       -       600,000       -       0.00%       -       0.00%       -       600,000       -       0.00%       -       0.00%       -       0.00%       -       0.00%       -       70,000       -       0.00%		-		-				-
550,000 - 600,000       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -		-		-		-		-
600,000 - 650,000       -       0.0%       -       0.0%       -       0.00%       -       600,000       -       600,000       -       600,000       -       0.0%       -       0.0%       -       0.0%       -       0.0%       -       0.0%       -       0.0%       -       0.00%       -       -       0.0%       -       0.00%				-				
650,000 - 700,000       -       0.0%       -       0.0%       -       0.0%       -         700,000 - 750,000       -       0.0%       -       0.0%       -       0.0%       -         750,000 - 800,000       -       0.0%       -       0.0%       -       0.0%       -         800,000 - 850,000       -       0.0%       -       0.0%       -       0.00%       -         850,000 - x       -       0.0%       -       0.0%       -       0.00%       -				-				-
700,000 - 750,000       -       0.0%       -       0.0%       -       0.0%       -         750,000 - 800,000       -       0.0%       -       0.0%       -       0.0%       -         800,000 - 850,000       -       0.0%       -       0.0%       -       0.0%       -         800,000 - 850,000 ->       -       0.0%       -       0.0%       -       0.00%       -         850,000 ->       -       0.0%       -       0.0%       -       0.00%       -	650,000 - 700,000	-		-				-
750,000 - 800,000       -       0.0%       -       0.00%       -         800,000 - 850,000       -       0.0%       -       0.0%       -       0.00%       -         850,000 ->       -       0.0%       -       0.0%       -       0.00%       -	700,000 - 750,000	-		-				-
850,000 -> - 0.0% - 0.0% - 0.00% -	750,000 - 800,000	-	0.0%	-		-	0.00%	-
		-		-		-		-
Total 22,929,799 100.0% 241 100.0% 95,144 3,75% 293.4	850,000 - >	-	0.0%	-	0.0%	-	0.00%	-
	Total	22.929.799	100.0%	241	100.0%	95.144	3.75%	293.4