

**E-MAC DE 2006-II Investor Report February 2020**

**Cashflow analysis for the period**

Total interest received	700.185	
Interest received on transaction accounts	(18.026)	
Net Post Foreclosure Proceeds	302.843	
Liquidity available	4.200.000	
Reserve account available	-	
Receivables under hedging arrangements	19.000	
Total funds available		5.204.002
Company management expenses	1.714	
MPT fee	83.580	
Administration fee	10.588	
Third party fees	304.125	
Liquidity Facility fee	(4.310)	
Payments under hedging arrangements	162.532	
Interest on the Notes	9.499	
PDL Repayment	436.276	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1.004.002
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.

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.

<b>Outstanding unpaid Subordinated swap amounts not paid by the transaction:</b>	
Unpaid Swap Subordinated Amount	2.824.812
Claimed subrogation amount CMIS Investments B.V.	2.038.764
<b>Total</b>	<b>4.863.575</b>

**Collateral**

Starting current balance 1 November 2019	74.850.423
To be disbursed per 1 November 2019	-
Starting principal balance 1 November 2019	74.850.423
Principal (p)repayments	(2.077.224)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(72.630)
Ending principal balance	72.700.569
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	72.700.569

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	4.792.644	72.630	436.276	4.428.998
Class E	9.800.000	-	-	9.800.000
<b>Total</b>	<b>14.592.644</b>	<b>72.630</b>	<b>436.276</b>	<b>14.228.998</b>

**Performance**

	Last period	This period	Since issue
Prepayment rate	12,25%	8,74%	15,23%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	50.377.655	69,3%	471	72,8%
1 - 30	42.927	8.333.711	11,5%	74	11,4%
31 - 60	24.164	3.164.185	4,4%	25	3,9%
61 - 90	11.767	868.670	1,2%	5	0,8%
91 - 120	19.873	1.088.842	1,5%	8	1,2%
121-150	6.716	287.469	0,4%	2	0,3%
> 151	1.425.253	8.580.036	11,8%	62	9,6%
<b>Total</b>	<b>1.530.700</b>	<b>72.700.569</b>	<b>100,0%</b>	<b>647</b>	<b>100,0%</b>

	Last period	This period	Net Recovered	Total
Aggregate principal losses	109.047	72.630	114.228	63.830.854

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	647		
Number of loans parts	872		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	112,366	9,925	355,115
Loan part size	83,372	9,174	324,544
Coupon	3,86%	2,70%	6,37%
Remaining maturity (months)	297,7	13	562
Remaining interest period (months)	13,4	1	93
Original interest period (months)	58,1	3	240
Seasoning (months)	163,7	146,8	178,0
Loan to Lending Value	96,4%	0,2%	129,1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	22.348.430,24	40,0%	30,74%
Owner occupied	50.352.138,61	60,0%	69,26%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	61.492.622	84,6%	771	88,4%	79.757	3,82%	306,9
Interest Only With Life Insurance Redemption	4.332.977	6,0%	45	5,2%	96.288	3,66%	218,4
Interest Only With Building Savings Account Redemption	5.476.426	7,5%	44	5,0%	124.464	4,06%	261,9
Interest Only	1.398.544	1,9%	12	1,4%	116.545	5,20%	280,0
<b>Total</b>	<b>72.700.569</b>	<b>100,0%</b>	<b>872</b>	<b>100,0%</b>	<b>83.372</b>	<b>3,86%</b>	<b>297,7</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	12.565.861	17,3%	151	17,3%	83.218	4,20%	292,4
13 - 24	14.697.575	20,2%	179	20,5%	82.109	2,70%	346,7
25 - 36	-	0,0%	-	0,0%	-	0,00%	-
37 - 48	-	0,0%	-	0,0%	-	0,00%	-
49 - 60	35.709.065	49,1%	442	50,7%	80.790	3,82%	299,9
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	3.616.629	5,0%	35	4,0%	103.332	5,22%	251,6
126 - 132	-	0,0%	-	0,0%	-	0,00%	-
132 - >	6.111.438	8,4%	65	7,5%	94.022	5,36%	205,2
<b>Total</b>	<b>72.700.569</b>	<b>100,0%</b>	<b>872</b>	<b>100,0%</b>	<b>83.372</b>	<b>3,86%</b>	<b>297,7</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 005%	55.953.057	77,0%	704	80,7%	79.479	3,43%	315,9
005% - 005%	1.402.832	1,9%	10	1,1%	140.283	4,68%	249,3
005% - 005%	1.490.587	2,1%	19	2,2%	78.452	4,87%	246,0
005% - 005%	7.389.112	10,2%	74	8,5%	99.853	5,17%	247,6
005% - 006%	2.898.065	4,0%	31	3,6%	93.486	5,38%	235,7
006% - 006%	1.782.488	2,5%	15	1,7%	118.833	5,65%	216,9
006% - 006%	1.431.828	2,0%	16	1,8%	89.489	5,85%	196,1
006% - 006%	-	0,0%	-	0,0%	-	0,00%	-
006% - 007%	352.600	0,5%	3	0,3%	117.533	6,35%	196,7
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 008%	-	0,0%	-	0,0%	-	0,00%	-
008% - >	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>72.700.569</b>	<b>100,0%</b>	<b>872</b>	<b>100,0%</b>	<b>83.372</b>	<b>3,86%</b>	<b>297,7</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-jan-2014 - 31-dec-2017	3.707.112	5,1%	38	4,4%	97.556	5,22%	252,5
01-jan-2018 - 31-dec-2018	-	0,0%	-	0,0%	-	0,00%	-
01-jan-2019 - 31-dec-2019	753.864	1,0%	8	0,9%	94.233	4,14%	287,1
01-jan-2020 - 31-dec-2020	24.940.328	34,3%	286	32,8%	87.204	3,97%	300,0
01-jan-2021 - 31-dec-2021	33.466.076	46,0%	429	49,2%	78.010	3,56%	304,5
01-jan-2022 - 31-dec-2022	6.442.724	8,9%	72	8,3%	89.482	3,73%	306,3
01-jan-2023 - 31-dec-2023	944.511	1,3%	14	1,6%	67.465	3,59%	322,6
01-jan-2024 - 31-dec-2024	340.236	0,5%	5	0,6%	68.047	3,41%	248,8
01-jan-2025 - 31-dec-2025	-	0,0%	-	0,0%	-	0,00%	-
01-jan-2026 - 31-dec-2026	1.369.265	1,9%	13	1,5%	105.328	5,20%	227,5
01-jan-2027 - 31-dec-2027	736.455	1,0%	7	0,8%	105.208	5,46%	196,2
01-jan-2028 - 31-dec-2111	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>72.700.569</b>	<b>100,0%</b>	<b>872</b>	<b>100,0%</b>	<b>83.372</b>	<b>3,86%</b>	<b>297,7</b>

Legal Maturity	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-jan-2014 - 31-dec-2015	-	0,0%	-	0,0%	-	0,00%	-
01-jan-2016 - 31-dec-2017	-	0,0%	-	0,0%	-	0,00%	-
01-jan-2018 - 31-dec-2019	-	0,0%	-	0,0%	-	0,00%	-
01-jan-2020 - 31-dec-2021	252.314	0,3%	5	0,6%	50.463	5,43%	17,5
01-jan-2022 - 31-dec-2023	648.589	0,9%	11	1,3%	58.963	4,71%	32,6
01-jan-2024 - 31-dec-2025	213.583	0,3%	6	0,7%	35.597	4,52%	58,9
01-jan-2026 - 31-dec-2027	596.381	0,8%	11	1,3%	54.216	4,19%	87,9
01-jan-2028 - 31-dec-2029	249.738	0,3%	5	0,6%	49.948	4,24%	107,0
01-jan-2030 - 31-dec-2031	862.087	1,2%	15	1,7%	57.472	4,48%	131,3
01-jan-2032 - 31-dec-2033	1.520.557	2,1%	16	1,8%	95.035	4,19%	154,1
01-jan-2034 - 31-dec-2035	2.322.022	3,2%	33	3,8%	70.364	3,59%	180,5
01-jan-2036 - 31-dec-2037	3.843.522	5,3%	43	4,9%	89.384	3,85%	202,7
01-jan-2038 - 31-dec-2039	2.443.985	3,4%	29	3,3%	84.275	4,79%	230,4
01-jan-2040 - 31-dec-2041	6.164.682	8,5%	63	7,2%	97.852	5,01%	253,7
01-jan-2042 - 31-dec-2043	12.725.483	17,5%	136	15,6%	93.570	4,38%	275,5
01-jan-2044 - 31-dec-2045	9.113.908	12,5%	111	12,7%	82.107	3,74%	303,0
01-jan-2046 - 31-dec-2047	9.087.248	12,5%	112	12,8%	81.136	3,76%	321,2
01-jan-2048 - 31-dec-2137	22.656.469	31,2%	276	31,7%	82.089	3,16%	382,6
<b>Total</b>	<b>72.700.569</b>	<b>100,0%</b>	<b>872</b>	<b>100,0%</b>	<b>83.372</b>	<b>3,86%</b>	<b>297,7</b>

Loan to Foreclosure Value Loans	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
0% - 60%	1.376.480	1,9%	39	6,0%	35.294	4,37%	141,8
60% - 70%	1.094.455	1,5%	11	1,7%	99.496	4,08%	238,2
70% - 80%	4.230.354	5,8%	42	6,5%	100.723	4,04%	237,5
80% - 90%	10.180.922	14,0%	81	12,5%	125.690	3,93%	298,3
90% - 100%	28.774.502	39,6%	249	38,5%	115.560	3,72%	320,3
100% - 110%	19.881.007	27,3%	174	26,9%	114.259	3,68%	312,8
110% - 120%	6.372.025	8,8%	46	7,1%	138.522	4,63%	242,4
120% - 130%	790.822	1,1%	5	0,8%	158.164	3,90%	212,2
130% - >	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>72.700.569</b>	<b>100,0%</b>	<b>647</b>	<b>100,0%</b>	<b>112.366</b>	<b>3,86%</b>	<b>297,7</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	8.916.877	12,3%	61	9,4%	146.178	3,92%	303,8
Bayern	7.191.522	9,9%	52	8,0%	138.299	3,77%	289,8
Berlin	5.153.864	7,1%	47	7,3%	109.657	3,77%	315,6
Brandenburg	2.860.839	3,9%	21	3,2%	136.230	4,06%	280,6
Bremen	161.496	0,2%	2	0,3%	80.748	4,08%	348,7
Hamburg	74.280	0,1%	1	0,2%	74.280	3,30%	366,0
Hamburg/Niedersachsen	-	0,0%	-	0,0%	-	0,00%	-
Hessen	2.820.037	3,9%	27	4,2%	104.446	3,95%	319,0
Mecklenburg-Vorpommern	434.257	0,6%	5	0,8%	86.851	4,10%	256,8
Niedersachsen	5.828.594	8,0%	52	8,0%	112.088	3,78%	313,0
Nordrhein-Westfalen	14.264.618	19,6%	115	17,8%	124.040	3,97%	289,3
Rheinland-Pfalz	4.162.392	5,7%	37	5,7%	112.497	4,21%	295,2
Saarland	1.945.444	2,7%	17	2,6%	114.438	3,71%	300,3
Sachsen	11.911.398	16,4%	135	20,9%	89.233	3,71%	294,6
Sachsen-Anhalt	4.644.476	6,4%	55	8,5%	84.445	3,70%	298,5
Schleswig-Holstein	1.571.479	2,2%	13	2,0%	120.883	3,86%	288,9
Thüringen	758.994	1,0%	7	1,1%	108.428	3,39%	280,6
Unspecified	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>72.700.569</b>	<b>100,0%</b>	<b>647</b>	<b>100,0%</b>	<b>112.366</b>	<b>3,86%</b>	<b>297,7</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	33.854.194	46,6%	245	37,9%	138.180	99,2%	0,8%
Hochhaus/appartement	30.442.823	41,9%	346	53,5%	87.985	26,3%	73,7%
Mehrfamilienhaus	3.506.948	4,8%	23	3,6%	152.476	100,0%	0,0%
Zweifamilienhaus	4.773.354	6,6%	32	4,9%	149.167	93,8%	6,3%
Laden/wohnhaus	123.249	0,2%	1	0,2%	123.249	100,0%	0,0%
unspecified	-	0,0%	-	0,0%	-	0,0%	0,0%
<b>Total</b>	<b>72.700.569</b>	<b>100,0%</b>	<b>647</b>	<b>100,0%</b>	<b>112.366</b>	<b>60,0%</b>	<b>40,0%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	23.107.801	31,8%	335	51,8%	68.979	3,72%	287,8
100,000 - 150,000	19.163.108	26,4%	159	24,6%	120.523	3,79%	306,9
150,000 - 200,000	15.149.502	20,8%	88	13,6%	172.153	3,99%	293,7
200,000 - 250,000	11.829.689	16,3%	53	8,2%	223.202	4,04%	303,0
250,000 - 300,000	2.125.104	2,9%	8	1,2%	265.638	3,56%	311,6
300,000 - 350,000	970.250	1,3%	3	0,5%	323.417	4,57%	282,0
350,000 - 400,000	355.115	0,5%	1	0,2%	355.115	4,20%	404,4
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%	-
<b>Total</b>	<b>72.700.569</b>	<b>100,0%</b>	<b>647</b>	<b>100,0%</b>	<b>112.366</b>	<b>3,86%</b>	<b>297,7</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 270  
Number of loans parts 355

	Weighted average	Minimum	Maximum
Loan size	95,422	9,925	249,724
Loan part size	72,574	9,924	235,612
Coupon	3,76%	2,70%	5,79%
Remaining maturity (months)	296,9	24	562
Remaining interest period (months)	12,3	1	86
Original interest period (months)	41,7	6	240
Seasoning (months)	164,0	146,9	178,0
Loan to Foreclosure Value	98,2%	13,7%	129,1%

  

	Value	As % of number of loans	As % Outstanding principal amount
Investment properties	18.117.203,83	76,7%	70,32%
Owner occupied	7.646.624,90	23,3%	29,68%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	22.587.713	87,7%	324	91,3%	69.715	3,74%	308,2
Interest Only With Life Insurance Redemption	2.227.806	8,6%	22	6,2%	101.264	3,60%	227,1
Interest Only With Building Savings Account Redemption	714.310	2,8%	7	2,0%	102.044	4,09%	174,8
Interest Only	234.000	0,9%	2	0,6%	117.000	5,58%	242,0
<b>Total</b>	<b>25.763.829</b>	<b>100,0%</b>	<b>355</b>	<b>100,0%</b>	<b>72.574</b>	<b>3,76%</b>	<b>296,9</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	6.322.804	24,5%	81	22,8%	78.059	4,20%	284,3
13 - 24	5.414.167	21,0%	77	21,7%	70.314	2,70%	334,7
25 - 36	-	0,0%	-	0,0%	-	0,00%	-
37 - 48	-	0,0%	-	0,0%	-	0,00%	-
49 - 60	13.208.796	51,3%	186	52,4%	71.015	3,89%	291,3
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	648.511	2,5%	7	2,0%	92.644	5,06%	248,4
126 - 132	-	0,0%	-	0,0%	-	0,00%	-
132 - >	169.551	0,7%	4	1,1%	42.388	5,03%	175,4
<b>Total</b>	<b>25.763.829</b>	<b>100,0%</b>	<b>355</b>	<b>100,0%</b>	<b>72.574</b>	<b>3,76%</b>	<b>296,9</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 005%	21.803.442	84,6%	309	87,0%	70.561	3,49%	305,2
005% - 005%	48.333	0,2%	1	0,3%	48.333	4,74%	153,0
005% - 005%	195.644	0,8%	5	1,4%	39.129	4,95%	215,7
005% - 005%	2.821.392	11,0%	31	8,7%	91.013	5,16%	259,7
005% - 006%	532.395	2,1%	6	1,7%	88.733	5,37%	246,3
006% - 006%	112.900	0,4%	1	0,3%	112.900	5,62%	201,0
006% - 006%	249.724	1,0%	2	0,6%	124.862	5,79%	232,0
006% - 006%	-	0,0%	-	0,0%	-	0,00%	-
006% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 007%	-	0,0%	-	0,0%	-	0,00%	-
007% - 008%	-	0,0%	-	0,0%	-	0,00%	-
008% - >	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>25.763.829</b>	<b>100,0%</b>	<b>355</b>	<b>100,0%</b>	<b>72.574</b>	<b>3,76%</b>	<b>296,9</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-jan-2014 - 31-dec-2017	514.703	2,0%	6	1,7%	85.784	5,60%	233,7
01-jan-2018 - 31-dec-2018	-	0,0%	-	0,0%	-	0,00%	-
01-jan-2019 - 31-dec-2019	287.011	1,1%	4	1,1%	71.753	4,20%	283,4
01-jan-2020 - 31-dec-2020	11.521.777	44,7%	145	40,8%	79.461	3,98%	291,7
01-jan-2021 - 31-dec-2021	10.449.294	40,6%	161	45,4%	64.902	3,49%	304,5
01-jan-2022 - 31-dec-2022	2.242.411	8,7%	25	7,0%	89.696	3,41%	314,3
01-jan-2023 - 31-dec-2023	415.433	1,6%	8	2,3%	51.929	3,63%	297,6
01-jan-2024 - 31-dec-2024	116.242	0,5%	3	0,8%	38.747	3,60%	218,2
01-jan-2025 - 31-dec-2025	-	0,0%	-	0,0%	-	0,00%	-
01-jan-2026 - 31-dec-2026	182.140	0,7%	2	0,6%	91.070	3,46%	264,6
01-jan-2027 - 31-dec-2027	34.817	0,1%	1	0,3%	34.817	4,80%	68,0
01-jan-2028 - 31-dec-2111	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>25.763.829</b>	<b>100,0%</b>	<b>355</b>	<b>100,0%</b>	<b>72.574</b>	<b>3,76%</b>	<b>296,9</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	-	0,0%	-	0,0%	-	0,00%	-
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	194.771	0,8%	4	1,1%	48.693	4,10%	42,5
01-jan-2024 - 31-dec-2025	44.941	0,2%	2	0,6%	22.470	4,55%	65,7
01-jan-2026 - 31-dec-2027	187.148	0,7%	3	0,8%	62.383	3,38%	83,7
01-jan-2028 - 31-dec-2029	72.081	0,3%	2	0,6%	36.040	4,53%	114,8
01-jan-2030 - 31-dec-2031	244.325	0,9%	5	1,4%	48.865	4,00%	135,3
01-jan-2032 - 31-dec-2033	612.778	2,4%	6	1,7%	102.130	3,71%	155,1
01-jan-2034 - 31-dec-2035	1.302.598	5,1%	18	5,1%	72.367	3,61%	180,5
01-jan-2036 - 31-dec-2037	1.448.748	5,6%	20	5,6%	72.437	3,38%	202,0
01-jan-2038 - 31-dec-2039	644.487	2,5%	8	2,3%	80.561	4,33%	227,4
01-jan-2040 - 31-dec-2041	1.781.237	6,9%	21	5,9%	84.821	4,78%	256,8
01-jan-2042 - 31-dec-2043	4.153.403	16,1%	59	16,6%	70.397	4,32%	272,7
01-jan-2044 - 31-dec-2045	3.877.398	15,0%	53	14,9%	73.158	3,76%	303,8
01-jan-2046 - 31-dec-2047	4.044.140	15,7%	54	15,2%	74.891	3,89%	320,3
01-jan-2048 - 31-dec-2137	7.155.774	27,8%	100	28,2%	71.558	3,13%	384,0
<b>Total</b>	<b>25.763.829</b>	<b>100,0%</b>	<b>355</b>	<b>100,0%</b>	<b>72.574</b>	<b>3,76%</b>	<b>296,9</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%	515.204	2,0%	14	5,2%	36.800	3,86%	168,2
60% - 70%	339.212	1,3%	4	1,5%	84.803	4,13%	201,0
70% - 80%	1.632.782	6,3%	18	6,7%	90.710	3,42%	202,5
80% - 90%	1.165.761	4,5%	14	5,2%	83.269	3,66%	257,9
90% - 100%	10.027.675	38,9%	103	38,1%	97.356	3,72%	321,2
100% - 110%	9.916.205	38,5%	99	36,7%	100.164	3,70%	309,4
110% - 120%	2.054.091	8,0%	17	6,3%	120.829	4,30%	268,3
120% - 130%	112.900	0,4%	1	0,4%	112.900	5,62%	201,0
130% - >	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>25.763.829</b>	<b>100,0%</b>	<b>270</b>	<b>100,0%</b>	<b>95.422</b>	<b>3,76%</b>	<b>296,9</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	5.153.864	20,0%	47	17,4%	109.657	3,77%	315,6
Brandenburg	2.860.839	11,1%	21	7,8%	136.230	4,06%	280,6
Mecklenburg-Vorpommern	434.257	1,7%	5	1,9%	86.851	4,10%	256,8
Sachsen	11.911.398	46,2%	135	50,0%	88.233	3,71%	294,6
Sachsen-Anhalt	4.644.476	18,0%	55	20,4%	84.445	3,70%	298,5
Thüringen	758.994	2,9%	7	2,6%	108.428	3,39%	280,6
Unspecified	-	0,0%	-	0,0%	-	0,00%	-
<b>Total</b>	<b>25.763.829</b>	<b>100,0%</b>	<b>270</b>	<b>100,0%</b>	<b>95.422</b>	<b>3,76%</b>	<b>296,9</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	5.400.191	21,0%	42	15,6%	128.576	97,62%	2,38%
Hochhaus/appartement	19.245.049	74,7%	219	81,1%	87.877	6,85%	93,15%
Mehrfamilienhaus	233.815	0,9%	2	0,7%	116.908	100,00%	0,00%
Zweifamilienhaus	884.773	3,4%	7	2,6%	126.396	71,43%	28,57%
Laden/Wohnhaus	-	0,0%	-	0,0%	-	0,00%	100,00%
unspecified	-	0,0%	-	0,0%	-	0,00%	0,00%
<b>Total</b>	<b>25.763.829</b>	<b>100,0%</b>	<b>270</b>	<b>100,0%</b>	<b>95.422</b>	<b>23,33%</b>	<b>76,67%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	13.057.698	50,7%	183	67,8%	71.354	3,61%	299,0
100,000 - 150,000	7.188.830	27,9%	59	21,9%	121.845	3,70%	304,9
150,000 - 200,000	2.799.085	10,9%	16	5,9%	174.943	4,07%	275,6
200,000 - 250,000	2.718.216	10,6%	12	4,4%	226.518	4,28%	287,3
250,000 - 300,000	-	0,0%	-	0,0%	-	0,00%	-
300,000 - 350,000	-	0,0%	-	0,0%	-	0,00%	-
350,000 - 400,000	-	0,0%	-	0,0%	-	0,00%	-
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>25.763.829</b>	<b>100,0%</b>	<b>270</b>	<b>100,0%</b>	<b>95.422</b>	<b>3,76%</b>	<b>296,9</b>