

**E-MAC DE 2006-II Investor Report November 2019**

**Cashflow analysis for the period**

Total interest received	807,152	
Interest received on transaction accounts	(15,399)	
Net Post Foreclosure Proceeds	224,658	
Liquidity available	4,200,000	
Reserve account available	-	
Receivables under hedging arrangements	-	
Total funds available		5,216,411
Company management expenses	4,893	
MPT fee	83,285	
Administration fee	10,588	
Third party fees	280,612	
Liquidity Facility fee	(944)	
Payments under hedging arrangements	195,211	
Interest on the Notes	8,820	
PDL Repayment	433,946	
Redemption Class F-Notes	-	
Deferred Purchase Price Instalment	-	
Total funds distributed		1,016,411
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	2,857,299
Claimed subrogation amount CMIS Investments B.V.	2,038,764
<b>Total</b>	<b>4,896,063</b>

**Collateral**

Starting current balance 1 August 2019	77,814,535
To be disbursed per 1 August 2019	
Starting principal balance 1 August 2019	77,814,535
Principal (p)repayments	(2,855,065)
Loans re-assigned to Seller	-
Reserved for new mortgage receivables	-
Further Advances bought (incl. amounts to be disbursed)	-
Losses for the period	(109,047)
Ending principal balance	74,850,423
Balance Reset Participation	-
Total balance E-MAC DE 2006-II	74,850,423

**Principal Deficiency Ledger**

	Start balance	New Losses This Period	Repayment from Interest Available Amount	End balance
Senior Class	-	-	-	-
Class B	-	-	-	-
Class C	-	-	-	-
Class D	5,117,543	109,047	433,946	4,792,644
Class E	9,800,000	-	-	9,800,000
<b>Total</b>	<b>14,917,543</b>	<b>109,047</b>	<b>433,946</b>	<b>14,592,644</b>

**Performance**

	Last period	This period	Since issue
Prepayment rate	13.27%	12.25%	15.31%

Delinquent payments	Delinquent amount	Principal	As percentage of total	Number of loans	As percentage of total
Current	-	50,739,733	67.8%	469	71.1%
1 - 30	51,613	10,350,035	13.8%	85	12.9%
31 - 60	18,450	1,977,576	2.6%	17	2.6%
61 - 90	9,037	754,736	1.0%	7	1.1%
91 - 120	22,218	1,429,150	1.9%	10	1.5%
121-150	10,808	492,317	0.7%	3	0.5%
> 151	1,450,570	9,106,876	12.2%	69	10.5%
<b>Total</b>	<b>1,562,696</b>	<b>74,850,423</b>	<b>100.0%</b>	<b>660</b>	<b>100.0%</b>

	Last period	This period	Net Recovered	Total
Aggregate principal losses	170,026	109,047	151,610	63,872,452

## Summary - Total Portfolio

### Characteristics

Amounts to be disbursed	-		
Number of loans	660		
Number of loans parts	891		
	<b>Weighted average</b>	<b>Minimum</b>	<b>Maximum</b>
Loan size	113,410	11,107	369,000
Loan part size	84,007	9,213	369,000
Coupon	3.87%	2.70%	6.37%
Remaining maturity (months)	299.0	1	565
Remaining interest period (months)	15.1	1	96
Original interest period (months)	57.6	6	240
Seasoning (months)	160.7	143.8	175.0
Loan to Lending Value	97.0%	0.3%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	23,225,186.79	40.3%	31.03%
Owner occupied	51,625,236.47	59.7%	68.97%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	63,041,022	84.2%	786	88.2%	80,205	3.83%	308.6
Interest Only With Life Insurance Redemption	4,457,823	6.0%	46	5.2%	96,909	3.68%	221.1
Interest Only With Building Savings Account Redemption	5,953,035	8.0%	47	5.3%	126,660	4.09%	258.9
Interest Only	1,398,544	1.9%	12	1.3%	116,545	5.20%	283.0
<b>Total</b>	<b>74,850,423</b>	<b>100.0%</b>	<b>891</b>	<b>100.0%</b>	<b>84,007</b>	<b>3.87%</b>	<b>299.0</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	13,767,977	18.4%	163	18.3%	84,466	4.20%	290.6
13 - 24	14,965,777	20.0%	181	20.3%	82,684	2.70%	351.8
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	35,931,011	48.0%	443	49.7%	81,108	3.82%	301.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	3,953,064	5.3%	39	4.4%	101,361	5.22%	248.4
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	6,232,594	8.3%	65	7.3%	95,886	5.35%	206.3
<b>Total</b>	<b>74,850,423</b>	<b>100.0%</b>	<b>891</b>	<b>100.0%</b>	<b>84,007</b>	<b>3.87%</b>	<b>299.0</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	57,450,069	76.8%	717	80.5%	80,126	3.44%	317.5
4.50% - 4.75%	1,407,571	1.9%	10	1.1%	140,757	4.68%	252.1
4.75% - 5.00%	1,713,868	2.3%	21	2.4%	81,613	4.88%	242.5
5.00% - 5.25%	7,681,336	10.3%	75	8.4%	102,418	5.17%	250.9
5.25% - 5.50%	3,004,014	4.0%	33	3.7%	91,031	5.38%	230.0
5.50% - 5.75%	1,792,842	2.4%	15	1.7%	119,523	5.65%	219.4
5.75% - 6.00%	1,447,091	1.9%	16	1.8%	90,443	5.86%	198.6
6.00% - 6.25%	-	0.0%	-	0.0%	-	0.00%	-
6.25% - 6.50%	353,633	0.5%	4	0.4%	88,408	6.35%	199.8
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>74,850,423</b>	<b>100.0%</b>	<b>891</b>	<b>100.0%</b>	<b>84,007</b>	<b>3.87%</b>	<b>299.0</b>

Interest reset date	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
01-Jan-2014 - 31-Dec-2017	4,042,510	5.4%	41	4.6%	98,598	5.22%	249.4
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	8,263,909	11.0%	96	10.8%	86,082	4.04%	300.2
01-Jan-2020 - 31-Dec-2020	19,738,084	26.4%	223	25.0%	88,512	3.92%	303.1
01-Jan-2021 - 31-Dec-2021	33,041,460	44.1%	421	47.3%	78,483	3.58%	305.5
01-Jan-2022 - 31-Dec-2022	6,485,832	8.7%	72	8.1%	90,081	3.73%	309.0
01-Jan-2023 - 31-Dec-2023	950,454	1.3%	14	1.6%	67,890	3.59%	325.5
01-Jan-2024 - 31-Dec-2024	196,429	0.3%	4	0.4%	49,107	3.49%	168.8
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	1,385,596	1.9%	13	1.5%	106,584	5.21%	229.6
01-Jan-2027 - 31-Dec-2027	746,150	1.0%	7	0.8%	106,593	5.45%	198.5
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>74,850,423</b>	<b>100.0%</b>	<b>891</b>	<b>100.0%</b>	<b>84,007</b>	<b>3.87%</b>	<b>299.0</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	0.1%	2	0.2%	44,450	5.40%	(45.0)
01-Jan-2018 - 31-Dec-2019	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2020 - 31-Dec-2021	256,426	0.3%	6	0.7%	42,738	5.41%	20.4
01-Jan-2022 - 31-Dec-2023	633,785	0.8%	10	1.1%	63,378	4.72%	35.1
01-Jan-2024 - 31-Dec-2025	285,920	0.4%	6	0.7%	47,653	4.46%	60.3
01-Jan-2026 - 31-Dec-2027	641,175	0.9%	12	1.3%	53,431	4.28%	90.3
01-Jan-2028 - 31-Dec-2029	255,499	0.3%	5	0.6%	51,100	4.24%	110.0
01-Jan-2030 - 31-Dec-2031	918,498	1.2%	16	1.8%	57,406	4.46%	134.6
01-Jan-2032 - 31-Dec-2033	1,537,497	2.1%	16	1.8%	96,094	4.19%	157.1
01-Jan-2034 - 31-Dec-2035	2,346,306	3.1%	33	3.7%	71,100	3.59%	183.5
01-Jan-2036 - 31-Dec-2037	4,351,191	5.8%	46	5.2%	94,591	3.89%	205.0
01-Jan-2038 - 31-Dec-2039	2,715,630	3.6%	32	3.6%	84,863	4.67%	233.9
01-Jan-2040 - 31-Dec-2041	6,650,253	8.9%	66	7.4%	100,761	5.01%	256.9
01-Jan-2042 - 31-Dec-2043	12,812,292	17.1%	136	15.3%	94,208	4.38%	278.5
01-Jan-2044 - 31-Dec-2045	9,565,865	12.8%	115	12.9%	83,181	3.76%	306.2
01-Jan-2046 - 31-Dec-2047	9,204,549	12.3%	115	12.9%	80,040	3.75%	324.1
01-Jan-2048 - 31-Dec-2137	22,586,637	30.2%	275	30.9%	82,133	3.15%	386.9
<b>Total</b>	<b>74,850,423</b>	<b>100.0%</b>	<b>891</b>	<b>100.0%</b>	<b>84,007</b>	<b>3.87%</b>	<b>299.0</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%	1,471,205	2.0%	39	5.9%	37,723	4.35%	142.1
60% - 70%	958,801	1.3%	9	1.4%	106,533	4.35%	252.4
70% - 80%	3,835,057	5.1%	39	5.9%	98,335	3.97%	235.9
80% - 90%	9,993,228	13.4%	81	12.3%	123,373	4.01%	292.6
90% - 100%	29,246,593	39.1%	250	37.9%	116,986	3.74%	324.1
100% - 110%	21,750,439	29.1%	187	28.3%	116,313	3.68%	312.1
110% - 120%	6,804,279	9.1%	50	7.6%	136,086	4.57%	243.9
120% - 130%	790,822	1.1%	5	0.8%	158,164	3.90%	215.2
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>74,850,423</b>	<b>100.0%</b>	<b>660</b>	<b>100.0%</b>	<b>113,410</b>	<b>3.87%</b>	<b>299.0</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Baden-Württemberg	9,134,572	12.2%	62	9.4%	147,332	3.90%	307.0
Bayern	7,448,398	10.0%	55	8.3%	135,425	3.79%	290.8
Berlin	5,547,119	7.4%	48	7.3%	115,565	3.80%	310.3
Brandenburg	3,003,518	4.0%	23	3.5%	130,588	4.10%	274.0
Bremen	162,846	0.2%	2	0.3%	81,423	4.09%	350.6
Hamburg	74,633	0.1%	1	0.2%	74,633	3.30%	369.0
Hamburg/Niedersachsen	-	0.0%	-	0.0%	-	0.00%	-
Hessen	3,081,303	4.1%	27	4.1%	114,122	4.05%	317.1
Mecklenburg-Vorpommern	436,987	0.6%	5	0.8%	87,397	4.10%	259.9
Niedersachsen	6,036,345	8.1%	53	8.0%	113,893	3.80%	312.9
Nordrhein-Westfalen	14,335,764	19.2%	116	17.6%	123,584	3.97%	291.5
Rheinland-Pfalz	4,279,129	5.7%	39	5.9%	109,721	4.21%	296.6
Saarland	1,952,518	2.6%	17	2.6%	114,854	3.71%	303.4
Sachsen	12,252,822	16.4%	136	20.6%	90,094	3.73%	298.0
Sachsen-Anhalt	4,754,137	6.4%	56	8.5%	84,895	3.73%	300.5
Schleswig-Holstein	1,583,792	2.1%	13	2.0%	121,830	3.86%	291.5
Thüringen	766,541	1.0%	7	1.1%	109,506	3.39%	283.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>74,850,423</b>	<b>100.0%</b>	<b>660</b>	<b>100.0%</b>	<b>113,410</b>	<b>3.87%</b>	<b>299.0</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	34,854,236	46.6%	249	37.7%	139,977	99.2%	0.8%
Hochhaus/appartement	31,546,773	42.1%	355	53.8%	88,864	26.2%	73.8%
Mehrfamilienhaus	3,524,201	4.7%	23	3.5%	153,226	100.0%	0.0%
Zweifamilienhaus	4,801,340	6.4%	32	4.8%	150,042	93.8%	6.3%
Laden/wohnhaus	123,873	0.2%	1	0.2%	123,873	100.0%	0.0%
unspecified	-	0.0%	-	0.0%	-	0.0%	0.0%
<b>Total</b>	<b>74,850,423</b>	<b>100.0%</b>	<b>660</b>	<b>100.0%</b>	<b>113,410</b>	<b>59.7%</b>	<b>40.3%</b>

Loan size	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	23,496,536	31.4%	338	51.2%	69,516	3.73%	287.2
100,000 - 150,000	19,724,441	26.4%	164	24.8%	120,271	3.79%	311.1
150,000 - 200,000	15,672,458	20.9%	91	13.8%	172,225	4.00%	295.3
200,000 - 250,000	12,129,218	16.2%	54	8.2%	224,615	4.06%	305.1
250,000 - 300,000	2,130,555	2.8%	8	1.2%	266,319	3.56%	314.7
300,000 - 350,000	973,099	1.3%	3	0.5%	324,366	4.57%	285.0
350,000 - 400,000	724,115	1.0%	2	0.3%	362,058	4.20%	299.1
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>74,850,423</b>	<b>100.0%</b>	<b>660</b>	<b>100.0%</b>	<b>113,410</b>	<b>3.87%</b>	<b>299.0</b>

## Summary - East Germany

### Characteristics

Amounts to be disbursed -

Number of loans 275  
Number of loans parts 363

	Weighted average	Minimum	Maximum
Loan size	97,313	11,107	369,000
Loan part size	73,722	9,924	369,000
Coupon	3.78%	2.70%	5.79%
Remaining maturity (months)	297.3	1	565
Remaining interest period (months)	13.8	1	89
Original interest period (months)	41.2	6	240
Seasoning (months)	161.2	143.9	175.0
Loan to Foreclosure Value	99.0%	15.4%	129.1%
	<b>Value</b>	<b>As % of number of loans</b>	<b>As % Outstanding principal amount</b>
Investment properties	18,665,460.74	76.4%	69.75%
Owner occupied	8,095,662.63	23.6%	30.25%

Redemption type	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
Annuity	23,107,259	86.3%	329	90.6%	70,235	3.75%	311.0
Interest Only With Life Insurance Redemption	2,243,867	8.4%	22	6.1%	101,994	3.68%	229.8
Interest Only With Building Savings Account Redemption	1,175,998	4.4%	10	2.8%	117,600	4.22%	166.1
Interest Only	234,000	0.9%	2	0.6%	117,000	5.58%	245.0
<b>Total</b>	<b>26,761,123</b>	<b>100.0%</b>	<b>363</b>	<b>100.0%</b>	<b>73,722</b>	<b>3.78%</b>	<b>297.3</b>

Interest term	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0 - 12	7,040,435	26.3%	87	24.0%	80,925	4.20%	280.3
13 - 24	5,369,276	20.1%	75	20.7%	71,590	2.70%	343.2
25 - 36	-	0.0%	-	0.0%	-	0.00%	-
37 - 48	-	0.0%	-	0.0%	-	0.00%	-
49 - 60	13,440,932	50.2%	188	51.8%	71,494	3.91%	293.8
61 - 72	-	0.0%	-	0.0%	-	0.00%	-
73 - 84	-	0.0%	-	0.0%	-	0.00%	-
85 - 96	-	0.0%	-	0.0%	-	0.00%	-
97 - 108	-	0.0%	-	0.0%	-	0.00%	-
109 - 125	737,701	2.8%	9	2.5%	81,967	5.10%	215.7
126 - 132	-	0.0%	-	0.0%	-	0.00%	-
132 - >	172,779	0.6%	4	1.1%	43,195	5.02%	176.5
<b>Total</b>	<b>26,761,123</b>	<b>100.0%</b>	<b>363</b>	<b>100.0%</b>	<b>73,722</b>	<b>3.78%</b>	<b>297.3</b>

Mortgage coupons	Value	As percentage of total	Number of loanparts	As percentage of total	Average loan part size	WAC	WAM
0% - 4.50%	22,535,856	84.2%	313	86.2%	72,000	3.51%	306.5
4.50% - 4.75%	48,801	0.2%	1	0.3%	48,801	4.74%	156.0
4.75% - 5.00%	350,518	1.3%	7	1.9%	50,074	4.97%	235.9
5.00% - 5.25%	2,839,637	10.6%	31	8.5%	91,601	5.16%	262.7
5.25% - 5.50%	623,688	2.3%	8	2.2%	77,961	5.38%	207.1
5.50% - 5.75%	112,900	0.4%	1	0.3%	112,900	5.62%	204.0
5.75% - 6.00%	249,724	0.9%	2	0.6%	124,862	5.79%	235.0
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%	-
<b>Total</b>	<b>26,761,123</b>	<b>100.0%</b>	<b>363</b>	<b>100.0%</b>	<b>73,722</b>	<b>3.78%</b>	<b>297.3</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	603,603	2.3%	8	2.2%	75,450	5.57%	195.2
01-Jan-2018 - 31-Dec-2018	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2019 - 31-Dec-2019	3,762,075	14.1%	49	13.5%	76,777	4.10%	284.3
01-Jan-2020 - 31-Dec-2020	9,209,321	34.4%	112	30.9%	82,226	3.93%	295.1
01-Jan-2021 - 31-Dec-2021	10,173,294	38.0%	155	42.7%	65,634	3.52%	307.8
01-Jan-2022 - 31-Dec-2022	2,257,763	8.4%	25	6.9%	90,311	3.41%	317.0
01-Jan-2023 - 31-Dec-2023	418,142	1.6%	8	2.2%	52,268	3.63%	300.3
01-Jan-2024 - 31-Dec-2024	117,429	0.4%	3	0.8%	39,143	3.60%	221.1
01-Jan-2025 - 31-Dec-2025	-	0.0%	-	0.0%	-	0.00%	-
01-Jan-2026 - 31-Dec-2026	182,900	0.7%	2	0.6%	91,450	3.46%	267.4
01-Jan-2027 - 31-Dec-2027	36,597	0.1%	1	0.3%	36,597	4.80%	71.0
01-Jan-2028 - 31-Dec-2111	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>26,761,123</b>	<b>100.0%</b>	<b>363</b>	<b>100.0%</b>	<b>73,722</b>	<b>3.78%</b>	<b>297.3</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	0.3%	2	0.6%	44,450	5.40%	(45.0)
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	198,692	0.7%	4	1.1%	49,673	4.09%	45.2
01-Jan-2024 - 31-Dec-2025	47,038	0.2%	2	0.6%	23,519	4.56%	68.7
01-Jan-2026 - 31-Dec-2027	190,743	0.7%	3	0.8%	63,581	3.38%	86.8
01-Jan-2028 - 31-Dec-2029	73,219	0.3%	2	0.6%	36,610	4.53%	117.8
01-Jan-2030 - 31-Dec-2031	248,926	0.9%	5	1.4%	49,785	4.00%	138.3
01-Jan-2032 - 31-Dec-2033	620,149	2.3%	6	1.7%	103,358	3.71%	158.2
01-Jan-2034 - 31-Dec-2035	1,315,116	4.9%	18	5.0%	73,062	3.61%	183.5
01-Jan-2036 - 31-Dec-2037	1,827,334	6.8%	21	5.8%	87,016	3.65%	203.0
01-Jan-2038 - 31-Dec-2039	647,833	2.4%	8	2.2%	80,979	4.33%	230.4
01-Jan-2040 - 31-Dec-2041	2,001,550	7.5%	24	6.6%	83,398	4.76%	259.2
01-Jan-2042 - 31-Dec-2043	4,199,593	15.7%	59	16.3%	71,180	4.34%	275.8
01-Jan-2044 - 31-Dec-2045	4,085,056	15.3%	54	14.9%	75,649	3.80%	306.9
01-Jan-2046 - 31-Dec-2047	3,912,783	14.6%	54	14.9%	72,459	3.87%	323.2
01-Jan-2048 - 31-Dec-2137	7,304,191	27.3%	101	27.8%	72,319	3.12%	387.8
<b>Total</b>	<b>26,761,123</b>	<b>100.0%</b>	<b>363</b>	<b>100.0%</b>	<b>73,722</b>	<b>3.78%</b>	<b>297.3</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%	532,870	2.0%	14	5.1%	38,062	3.86%	171.7
60% - 70%	209,358	0.8%	3	1.1%	69,786	5.04%	234.0
70% - 80%	1,627,286	6.1%	17	6.2%	95,723	3.39%	201.7
80% - 90%	1,333,377	5.0%	16	5.8%	83,336	3.60%	253.5
90% - 100%	9,680,253	36.2%	100	36.4%	96,803	3.75%	328.1
100% - 110%	10,971,322	41.0%	105	38.2%	104,489	3.73%	305.3
110% - 120%	2,293,758	8.6%	19	6.9%	120,724	4.33%	261.6
120% - 130%	112,900	0.4%	1	0.4%	112,900	5.62%	204.0
130% - >	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>26,761,123</b>	<b>100.0%</b>	<b>275</b>	<b>100.0%</b>	<b>97,313</b>	<b>3.78%</b>	<b>297.3</b>

Province	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
Berlin	5,547,119	20.7%	48	17.5%	115,565	3.80%	310.3
Brandenburg	3,003,518	11.2%	23	8.4%	130,588	4.10%	274.0
Mecklenburg-Vorpommern	436,987	1.6%	5	1.8%	87,397	4.10%	259.9
Sachsen	12,252,822	45.8%	136	49.5%	90,094	3.73%	298.0
Sachsen-Anhalt	4,754,137	17.8%	56	20.4%	84,895	3.73%	300.5
Thüringen	766,541	2.9%	7	2.5%	109,506	3.39%	283.1
Unspecified	-	0.0%	-	0.0%	-	0.00%	-
<b>Total</b>	<b>26,761,123</b>	<b>100.0%</b>	<b>275</b>	<b>100.0%</b>	<b>97,313</b>	<b>3.78%</b>	<b>297.3</b>

Property type	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	Owner Occupied	Investment Property
Einfamilienhaus	5,838,103	21.8%	44	16.0%	132,684	97.73%	2.27%
Hochhaus/appartement	19,796,327	74.0%	222	80.7%	89,173	6.76%	93.24%
Mehrfamilienhaus	235,366	0.9%	2	0.7%	117,683	100.00%	0.00%
Zweifamilienhaus	891,327	3.3%	7	2.5%	127,332	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>26,761,123</b>	<b>100.0%</b>	<b>275</b>	<b>100.0%</b>	<b>97,313</b>	<b>23.64%</b>	<b>76.36%</b>

Loansize	Value	As percentage of total	Number of Loans	As percentage of total	Average loan size	WAC	WAM
- 100,000	13,120,782	49.0%	183	66.5%	71,698	3.64%	298.6
100,000 - 150,000	7,276,698	27.2%	60	21.8%	121,278	3.67%	313.0
150,000 - 200,000	3,264,157	12.2%	19	6.9%	171,798	4.11%	274.4
200,000 - 250,000	2,730,487	10.2%	12	4.4%	227,541	4.28%	290.2
250,000 - 300,000	-	0.0%	-	0.0%	-	0.00%	-
300,000 - 350,000	-	0.0%	-	0.0%	-	0.00%	-
350,000 - 400,000	369,000	1.4%	1	0.4%	369,000	4.20%	195.0
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>26,761,123</b>	<b>100.0%</b>	<b>275</b>	<b>100.0%</b>	<b>97,313</b>	<b>3.78%</b>	<b>297.3</b>